

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

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

\* formerly: UBS (CH) Investment Fund – Equities Switzerland Net Zero Aligned II



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\* formerly: UBS (CH) Investment Fund – Equities Switzerland Net Zero Aligned II

## Sales restrictions

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

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

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

# Asset class and ISIN

## UBS (CH) Investment Fund –

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

I-X CH0594527746

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

I-X CH1170163906

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

F CH0500537185

I-A1 CH0120248965

I-B CH0122211979

I-X CH0117299278

W CH0356369444

### **Bonds CHF Ausland Passive**

F CH0506063301

I-A1 CH0018234531

I-A2 CH0142362893

I-B CH0018234549

I-X CH0018234564

W CH0356496221

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

I-A3 CH1137244187

I-X CH0594527738

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

I-X CH1170163914

W CH1266176135

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

I-A1 CH0120249013

I-B CH0122212027

I-X CH0117297561

W CH0356496544

### **Bonds CHF Inland Passive**

F CH0513811049

I-A1 CH0018234580

I-A3 CH0598063177

I-B CH0018234606

I-X CH0018234614

W CH0356496650

### **Equities Europe Passive**

I-A1 CH0015798637

I-B CH0015799569

I-X CH0015799643

(EUR) I-X CH0295355579

W CH0356496742

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

I-A1 CH0461918036

I-B CH0461918788

I-X CH0461918796

U-X CH0461918887

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

I-X CH0515804992

### **Equities Global Passive**

I-A1 CH0017256857

I-B CH0017256865

I-X CH0017256873

W CH0356507415

### **Equities Japan Passive**

I-B CH0017256907

I-X CH0017256915

(JPY) I-X CH0295356619

W CH0356548021

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

I-A1 CH0033047561

I-B CH0033048098

I-X CH0033048320

(USD) I-X CH0295356635

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

I-X CH0594527720

U-X CH0596284569

### **Equities Switzerland Passive All**

I-A1 CH0015710095

I-A2 CH0111710676

I-A3 CH0116839157

I-B CH0015710145

I-X CH0015710194

W CH0356569118

### **Equities Switzerland Passive Large**

I-A1 CH0015709626

I-B CH0015709675

I-X CH0015709683

W CH0356569407

### **Equities Switzerland Passive Leader**

W CH0389550945

**Equities Switzerland Quantitative All Cap Sustainable**

I-A3	CH1328059287
I-X	CH0016631357
Q	CH1328059584

**Equities USA Passive**

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

**Euro Bonds Passive**

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

**GBP Bonds Passive**

I-X	CH0043486809
U-X	CH0117874682

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

I-A1	CH0022650144
I-X	CH0022650888
W	CH0356561495

**Global Bonds Passive (hedged CHF)**

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

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

I-X	CH0396385046
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**JPY Bonds Passive**

U-X	CH0117874633
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**USD Bonds Passive**

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

**Equities Switzerland Net Zero Ambition II\***

I-X	CH1266245997
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\* formerly: UBS (CH) Investment Fund – Equities Switzerland Net Zero Aligned II

# 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 Strelbel*

Independent Member

## Executive Board

*Eugène Del Cioppo*

CEO

*Georg Pfister*

Deputy CEO and Operating Office, Finance, HR

*Urs Fäs*

Real Estate Fund

*Christel Müller*

Business Risk Management

*Thomas Reisser*

Compliance & Operational Risk Control

*Matthias Börlin*

Admin, Custody & Tax Oversight

*Daniel Diaz*

Delegation & Investment Risk Management

*Melanie Gut*

Corporate & Regulatory Governance

*Patric Schläpfer*

Corporate Services

*Hubert Zeller*

White Labelling Solutions Switzerland

## Custodian bank

UBS Switzerland AG, Zurich

## Auditors

Ernst & Young Ltd, Basel

## Transfer of investment decisions

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

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

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

and

– Global Corporate Bonds Climate Aware  
(CHF hedged) II

is UBS Asset Management (UK) Ltd, London.

## Transfer of administration

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

## Paying agents

UBS Switzerland AG, Zurich

and its branches in Switzerland

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

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in CHF		601 749 350.22	519 596 077.64	377 329 178.94
<b>Class I-X</b>	<b>CH0594527746</b>			
Net asset value per unit in CHF		955.92	926.22	892.97
Number of units outstanding		629 496.9370	560 984.5440	422 556.8840

## Structure of the securities portfolio

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

France	16.28
Canada	12.71
Germany	11.30
United States	9.49
Supranationals	8.00
United Kingdom	4.75
Austria	4.63
Netherlands	4.44
Australia	3.70
Spain	3.32
Others	18.90
<b>TOTAL</b>	<b>97.52</b>

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



## Statement of assets

	31.3.2024	30.9.2023
<b>Market values</b>	<b>CHF</b>	<b>CHF</b>
Bank deposits		
– at sight	11 168 453.32	5 959 455.65
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	592 827 201.36	515 661 487.98
Other assets	3 863 871.17	2 659 194.01
<b>Total fund assets</b>	<b>607 859 525.85</b>	<b>524 280 137.64</b>
Loans	-6 110 175.63	-4 684 060.00
<b>Net fund assets</b>	<b>601 749 350.22</b>	<b>519 596 077.64</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
<b>Income</b>	<b>CHF</b>	<b>CHF</b>
Income from bank assets	29 698.89	9 138.04
Negative interest	-6 410.85	-10 593.85
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	3 354 576.14	4 408 223.00
Purchase of current net income on issue of units	403 094.16	926 963.95
<b>TOTAL income</b>	<b>3 780 958.34</b>	<b>5 333 731.14</b>
<b>Expenses</b>		
Audit expenses	0.00	-13 069.40
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-16 196.63	-36 444.62
Payment of current net income on redemption of units	-116 686.23	-235 438.39
<b>TOTAL expenses</b>	<b>-132 882.86</b>	<b>-284 952.41</b>
<b>Net income</b>	<b>3 648 075.48</b>	<b>5 048 778.73</b>
Realized capital gains and losses	295 401.65	-3 199 585.29
<b>Realized result</b>	<b>3 943 477.13</b>	<b>1 849 193.44</b>
Unrealized capital gains and losses	15 432 322.58	15 747 934.84
<b>Total result</b>	<b>19 375 799.71</b>	<b>17 597 128.28</b>

## 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	519 596 077.64	377 329 178.94
Paid federal withholding tax	-1 750 645.59	-1 045 250.78
Balance of unit movements	64 528 118.46	125 715 021.20
Total result	19 375 799.71	17 597 128.28
<b>Net fund assets at the end of the reporting period</b>	<b>601 749 350.22</b>	<b>519 596 077.64</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Class I-X	Number	Number
Situation at the beginning of the financial year	560 984.5440	422 556.8840
Units issued	119 249.3920	231 207.7970
Units redeemed	-50 736.9990	-92 780.1370
<b>Situation at the end of the period</b>	<b>629 496.9370</b>	<b>560 984.5440</b>
Difference between units issued and units redeemed	68 512.3930	138 427.6600

## Inventory of Fund assets

### Securities traded on an exchange

Security	30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, fixed rate</b>							
<b>CHF</b>							
ABU DHABI COMMERCIAL BANK PJSC 2.01250% 24-22.02.30*	CHF	900 000		900 000	905 850	0.15	
AT&T INC-REG-S 1.37500% 14-04.12.24*	CHF	2 145 000	2 000 000	4 145 000			
BANCO DE CHILE 0.25000% 16-05.12.24*	CHF	295 000		295 000	292 050	0.05	
CANADIAN IMPERIAL BANK OF COMMERCE 0.18000% 21-20.04.29*	CHF	2 000 000		2 000 000	1 863 000	0.31	
CETRAL AMERICA BNK FR ECON INTEGR-REG-S 2.13750% 22-13.12.27*	CHF	500 000		500 000	506 250	0.08	
EQUINIX EUR 1 FINANCING CORP LLC-REG-S 2.87500% 23-12.09.28*	CHF	530 000	1 000 000	1 530 000	1 575 900	0.26	
EUROPEAN INVESTMENT BANK 1.46000% 23-18.07.33*	CHF	4 000 000		4 000 000	4 126 000	0.68	
HYUNDAI CAPITAL SERVICES INC-REG-S 3.03250% 23-01.02.28*	CHF		800 000	800 000	834 800	0.14	
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF	220 000		220 000	218 240	0.04	
LANDESBK HESSEN-THUERIN GIROZ-REG-S-SUB 4.24250% 23-25.07.33*	CHF	600 000		600 000	627 300	0.10	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.01000% 21-10.11.26*	CHF	500 000	1 000 000	1 500 000	1 449 000	0.24	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.12500% 19-06.12.32*	CHF	725 000		725 000	654 675	0.11	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.25000% 15-30.04.25*	CHF	595 000		595 000	587 622	0.10	
PROVINCE OF SASKATCHEWAN CANADA-REG-S 0.52500% 22-01.03.32*	CHF		1 000 000	1 000 000	944 000	0.16	
THERMO FISHER SCIENTIFIC INC 1.65250% 24-07.03.28*	CHF	2 000 000		2 000 000	2 013 000	0.33	
THERMO FISHER SCIENTIFIC INC 2.03750% 24-07.03.36*	CHF		1 200 000	1 200 000	1 234 200	0.20	
TRANSPower NEW ZEALAND LTD 0.03750% 21-16.03.29*	CHF	760 000		760 000	713 640	0.12	
VERIZON COMMUNICATIONS INC-REG-S 0.19250% 21-24.03.28*	CHF	2 785 000	1 000 000	3 785 000	3 597 643	0.59	
<b>TOTAL CHF</b>					<b>22 143 170</b>	<b>3.64</b>	
<b>Total Notes, fixed rate</b>					<b>22 143 170</b>	<b>3.64</b>	

### Medium term notes, fixed rate

<b>CHF</b>							
ABN AMRO BANK NV 2.30000% 23-26.06.25*	CHF	600 000		600 000	606 240	0.10	
ABN AMRO BANK NV 2.50500% 23-26.06.28*	CHF	3 200 000		2 200 000	2 267 100	0.37	
ABN AMRO BANK NV-REG-S 3.37500% 06-15.08.31*	CHF	1 500 000		1 500 000	1 709 250	0.28	
ABN AMRO BANK NV-REG-S 0.30000% 16-18.12.24*	CHF	475 000					
ABN AMRO BANK NV-REG-S 2.62500% 23-02.03.28*	CHF	1 200 000	1 000 000	2 200 000	2 255 000	0.37	
ACHMEA BANK NV-REG-S 0.50000% 17-03.10.25*	CHF	1 075 000		1 075 000	1 058 338	0.17	
ACHMEA BANK NV-REG-S 2.74750% 23-16.10.30*	CHF		400 000	400 000	416 800	0.07	
ADCB FINANCE CAYMAN LTD-REG-S 0.72500% 18-15.02.24*	CHF	475 000					
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	955 000		955 000	946 978	0.16	
AFRICA FINANCE CORP REG-S 1.20500% 20-30.09.25*	CHF		1 000 000	1 000 000	983 000	0.16	
AFRICA FINANCE CORP-REG-S 0.52250% 19-20.12.23*	CHF	1 960 000		1 960 000			
AFRICAN DEVELOPMENT BANK 1.60250% 23-05.07.28*	CHF	650 000	500 000	1 150 000	1 169 550	0.19	
AGENCE FRANCAISE DE DEVELOPPEMENT-REG-S 2.62500% 10-18.02.25*	CHF	960 000		960 000			
AGENCE FRANCAISE DE DEVELOPPEMENT-REG-S 1.87500% 10-12.11.29*	CHF	195 000		195 000	199 388	0.03	
AKADEMISKA HUS AB-REG-S 0.25000% 15-17.11.25*	CHF	1 190 000		1 190 000	1 167 390	0.19	
AKADEMISKA HUS AB-REG-S 0.30000% 17-08.10.29*	CHF	2 500 000		2 500 000	2 361 250	0.39	
AKADEMISKA HUS AB-REG-S 0.78000% 22-24.05.28*	CHF	2 000 000		2 000 000	1 955 000	0.32	
AKADEMISKA HUS AB-REG-S 1.99250% 23-14.03.33*	CHF	1 600 000		1 600 000	1 674 400	0.28	
AKADEMISKA HUS AB-REG-S 1.84250% 23-15.06.35*	CHF	800 000		800 000	829 200	0.14	
ALBERTA, PROVINCE OF-REG-S 0.37500% 19-07.02.29*	CHF	2 470 000	1 000 000	3 470 000	3 329 465	0.55	
ALD SA 2.22500% 24-28.03.29*	CHF		1 200 000	1 200 000	1 210 800	0.20	
AMP GROUP FINANCE SERVICES LTD-REG-S 0.20310% 20-03.06.24*	CHF	200 000		200 000	198 860	0.03	
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF	1 195 000		1 195 000			
AROUNDTOWN SA-REG-S 1.72000% 19-05.03.26*	CHF	480 000		480 000	461 280	0.08	
ASB BANK LTD-REG-S 0.45000% 19-30.01.25*	CHF	1 955 000		955 000	991 700	0.16	
ASB BANK LTD-REG-S 0.11750% 21-29.06.28*	CHF	715 000		715 000	671 028	0.11	
ASIAN DEVELOPMENT BANK-REG-S 0.80000% 22-06.07.27*	CHF	450 000		450 000	445 950	0.07	
ASIAN DEVELOPMENT BANK 1.55250% 23-03.08.33*	CHF		2 000 000	2 000 000	2 072 000	0.34	
ATHENE GLOBAL FUNDING-REG-S 0.85000% 20-14.10.25*	CHF	1 710 000		1 710 000	1 683 495	0.28	
ATHENE GLOBAL FUNDING-REG-S 0.50000% 21-15.01.27*	CHF	1 955 000		955 000	959 000	0.16	
AUCKLAND COUNCIL-REG-S 1.50000% 14-28.11.25*	CHF	835 000		835 000	837 923	0.14	
AUCKLAND COUNCIL-REG-S 1.66000% 22-18.10.27*	CHF	620 000		620 000	627 440	0.10	
BANCO BICE-REG-S 0.75000% 21-29.10.26*	CHF		1 000 000	1 000 000	957 000	0.16	
BANCO BILBAO VIZCAYA ARGENTARIA 2.40750% 22-28.11.25*	CHF	700 000		700 000	709 450	0.12	
BANCO BILBAO VIZCAYA ARGENTARIA 2.77000% 22-28.11.28*	CHF	700 000		700 000	734 300	0.12	
BANCO DE CHILE-REG-S 0.31540% 21-04.01.27*	CHF	620 000		620 000	592 720	0.10	
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF	835 000		835 000	827 986	0.14	
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-24.09.29*	CHF	1 425 000		1 425 000	1 284 638	0.21	

Security		30.9.2023		31.3.2024		Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>	
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-29.10.25*	CHF	500 000			500 000	487 500	0.08	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF	995 000			995 000	948 235	0.16	
BANCO DE CREDITO E INVERSIONES-REG-S 0.38500% 21-15.12.26*	CHF	475 000			475 000	453 625	0.07	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF	600 000			600 000	574 200	0.09	
BANCO DEL ESTADO DE CHILE-REG-S 0.57500% 17-07.04.27*	CHF	480 000			480 000	459 120	0.08	
BANCO DEL ESTADO DE CHILE-REG-S 0.69250% 18-04.12.24*	CHF	595 000			595 000	590 478	0.10	
BANCO DEL ESTADO DE CHILE-REG-S 0.24000% 19-06.06.25*	CHF	1 280 000			1 280 000	1 257 472	0.21	
BANCO SANTANDER CHILE-REG-S 0.35000% 16-30.05.25*	CHF	45 000			45 000	44 249	0.01	
BANCO SANTANDER CHILE-REG-S 0.38400% 19-27.09.24*	CHF	2 975 000			2 975 000	2 954 175	0.49	
BANCO SANTANDER CHILE-REG-S 0.13500% 19-29.08.29*	CHF	480 000			480 000	432 720	0.07	
BANCO SANTANDER CHILE SA-REG-S 0.29750% 21-22.10.26*	CHF	1 405 000			1 405 000	1 342 478	0.22	
BANCO SANTANDER SA 2.24750% 23-30.01.26*	CHF		2 000 000		2 000 000	2 025 000	0.33	
BANCO SANTANDER SA 2.39500% 24-16.02.29*	CHF	1 300 000			1 300 000	1 326 000	0.22	
BANCO SANTANDER SA 2.24000% 24-16.02.32*	CHF		1 300 000		1 300 000	1 334 450	0.22	
BANCO SANTANDER SA-REG-S 1.00000% 18-10.12.24*	CHF	4 135 000		4 135 000				
BANCO SANTANDER SA-REG-S 0.20000% 19-19.11.27*	CHF		2 000 000		2 000 000	1 903 000	0.31	
BANCO SANTANDER SA-REG-S 0.31000% 21-09.06.28*	CHF	2 000 000			2 000 000	1 893 000	0.31	
BANCO SANTANDER SA-REG-S 1.32750% 22-10.06.25*	CHF	500 000			500 000	498 850	0.08	
BANK FUER ARBEIT UN WIRTSCHAFT AG 2.05250% 23-14.04.28*	CHF	1 200 000			1 200 000	1 221 600	0.20	
BANK OF MONTREAL-REG-S 2.26000% 23-01.02.29*	CHF	2 000 000			2 000 000	2 063 000	0.34	
BANK OF NEW ZEALAND 0.36250% 21-14.12.29*	CHF	955 000			955 000	888 150	0.15	
BANK OF NOVA SCOTIA DN-REG-S 0.14250% 21-25.10.28*	CHF	585 000			585 000	548 145	0.09	
BANK OF NOVA SCOTIA-REG-S 0.20000% 18-19.11.25*	CHF	3 960 000			3 960 000	3 880 800	0.64	
BANK OF NOVA SCOTIA-REG-S 0.29750% 20-03.04.28*	CHF		2 000 000		2 000 000	1 914 000	0.31	
BANK OF NOVA SCOTIA-REG-S 0.30250% 21-30.07.31*	CHF	1 850 000	400 000	1 000 000	1 250 000	1 130 625	0.19	
BANK OF NOVA SCOTIA-REG-S 0.38500% 22-01.02.29*	CHF	960 000			960 000	905 280	0.15	
BANK OF NOVA SCOTIA/THE-REG-S 0.27800% 22-01.04.27*	CHF	2 195 000			2 195 000	2 123 663	0.35	
BANK OF NOVA SCOTIA/THE-REG-S 2.04250% 23-04.05.26*	CHF	1 800 000			1 800 000	1 824 300	0.30	
BANK OF NOVA SCOTIA/THE 2.14250% 23-03.05.30*	CHF	1 300 000			1 300 000	1 352 650	0.22	
BANK OF NOVA SCOTIA/THE-REG-S 2.38250% 23-22.09.27*	CHF	1 300 000			1 300 000	1 335 100	0.22	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 19-12.06.26*	CHF	595 000		595 000				
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.25000% 19-24.10.29*	CHF		1 000 000		1 000 000	922 500	0.15	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 20-03.11.28*	CHF	860 000			860 000	804 960	0.13	
BANQUE FEDERATIVE CREDIT MUTUEL-REG-S 2.73000% 23-11.07.30*	CHF	2 800 000		1 000 000	1 800 000	1 909 800	0.31	
BANQUE FEDERATIVE D CREDIT MUTUEL-REG-S 0.60000% 17-05.04.27*	CHF	2 145 000			2 145 000	2 080 650	0.34	
BANQUE FEDERATIVE DU CREDIT-REG-S 0.40000% 17-19.12.25*	CHF	1 190 000			1 190 000	1 166 200	0.19	
BANQUE FEDERATIVE DU CREDIT-REG-S 1.00000% 18-13.11.26*	CHF	480 000			480 000	473 520	0.08	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25000% 21-21.06.29*	CHF	1 770 000			1 770 000	1 641 675	0.27	
BANQUE FEDERATIVE DU CREDIT MUTUE-REG-S 0.15000% 21-06.03.28*	CHF	1 000 000			1 000 000	943 500	0.16	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.50000% 22-01.06.27*	CHF	600 000			600 000	598 500	0.10	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.22250% 24-30.01.32*	CHF		3 000 000	1 000 000	2 000 000	2 063 000	0.34	
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 0.36600% 18-10.10.24*	CHF	1 690 000		1 690 000				
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 2.30000% 23-30.01.27*	CHF	800 000			800 000	815 200	0.13	
BANQUE INTL A LUXEMBOURG SA-REG-S 1.00000% 19-10.07.25*	CHF	1 540 000			1 540 000	1 515 822	0.25	
BAWAG PSK BANK FUER ARBEIT UND WI-REG-S 2.95500% 22-29.11.27*	CHF	800 000			800 000	827 600	0.14	
BAWAG PSK BK FR ARBEIT WIRT O-REG-S 1.58500% 23-16.12.26*	CHF	1 200 000			1 200 000	1 199 400	0.20	
BERLIN HYP AG 0.25000% 21-04.10.29*	CHF	1 000 000	600 000		1 600 000	1 475 200	0.24	
BERLIN HYP AG-REG-S 0.25000% 20-11.09.28*	CHF	1 400 000			1 400 000	1 311 800	0.22	
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF	1 350 000	2 500 000		3 850 000	3 813 425	0.63	
BERLIN-HANNOVERSCHE HYPOTHKNBNK-REG-S 0.25000% 21-10.03.31*	CHF	605 000			605 000	545 710	0.09	
BLACK SEA TRADE & DEVELOPMENT BA-REG-S 0.35000% 21-15.03.27*	CHF	715 000			715 000	614 800	0.10	
BNG BANK NV 1.68750% 23-19.05.30*	CHF	1 000 000			1 000 000	1 030 500	0.17	
BNG BANK NV 1.79250% 23-24.04.28*	CHF	3 300 000	1 000 000		4 300 000	4 401 600	0.72	
BNG BANK NV 2.12500% 10-09.11.29*	CHF	480 000			480 000	502 320	0.08	
BNG BANK NV-REG-S 2.50000% 05-21.07.25*	CHF	4 200 000		4 200 000				
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF	800 000			800 000	761 600	0.13	
BNP PARIBAS SA 2.12250% 24-12.01.32*	CHF		800 000		800 000	819 200	0.13	
BNP PARIBAS SA 2.41250% 23-13.01.28*	CHF	400 000	1 000 000		1 400 000	1 437 800	0.24	
BNP PARIBAS SA 2.89250% 22-27.09.29*	CHF	2 200 000			2 200 000	2 300 100	0.38	
BNP PARIBAS SA-REG-S 0.30000% 19-15.10.27*	CHF	800 000			800 000	762 400	0.13	
BNP PARIBAS SA-REG-S 0.15000% 20-10.03.28*	CHF	1 200 000			1 200 000	1 125 000	0.19	
BNP PARIBAS SA-REG-S 0.14750% 21-13.07.27*	CHF	3 000 000			3 000 000	2 857 500	0.47	
BNP PARIBAS SA-REG-S 2.63000% 23-07.06.29*	CHF	800 000	1 000 000		1 800 000	1 880 352	0.31	
BNP PARIBAS-REG-S 0.50000% 21-16.03.29*	CHF	400 000		200 000	200 000	186 900	0.03	
BNP PARIBAS-REG-S 1.00000% 18-06.06.25*	CHF	1 000 000			1 000 000	994 500	0.16	
BNP PARIBAS-SUB 1.75000% 15-05.06.25*	CHF	260 000			260 000	260 000	0.04	
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.11100% 20-24.07.28*	CHF	1 435 000			1 435 000	1 346 030	0.22	
BPCE SA-REG-S 2.04500% 24-15.03.32*	CHF		2 200 000		2 200 000	2 217 600	0.36	
BPCE SA-REG-S 2.28750% 24-15.03.29*	CHF		2 200 000		2 200 000	2 216 500	0.36	
BPCE SA-REG-S 2.65500% 23-12.06.30*	CHF	1 400 000			1 400 000	1 466 500	0.24	
BUNDESIMMOBILIEN GESELLSCHAFT MBH-REG-S 3.12500% 06-01.09.31*	CHF	730 000			730 000	815 775	0.13	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.30000% 17-12.11.27*	CHF	1 200 000	1 000 000		2 200 000	2 127 400	0.35	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.25000% 18-30.05.25*	CHF	1 000 000		1 000 000				
CAISSE DES DEPOTS ET CONSIGNATIONS 1.75000% 22-28.11.29*	CHF	1 000 000			1 000 000	1 026 000	0.17	
CAISSE DES DEPOTS ET CONSIGNATIONS 1.75000% 23-24.02.31*	CHF	600 000	2 000 000	1 000 000	1 600 000	1 644 000	0.27	
CAIXABANK SA-REG-S 0.47700% 21-01.07.27*	CHF	1 000 000	400 000		1 400 000	1 342 600	0.22	
CAIXABANK SA-REG-S 2.17500% 24-19.03.30*	CHF		1 600 000		1 600 000	1 611 200	0.27	
CANADIAN IMPERIAL BANK OF COM/CAD-REG-S 0.12500% 15-22.12.25*	CHF	885 000			885 000	865 530	0.14	
CANADIAN IMPERIAL BANK-REG-S 0.05000% 19-15.10.26*	CHF	1 670 000			1 670 000	1 607 375	0.26	
CANADIAN IMPERIAL BK OF COM-REG-S 0.10000% 18-30.04.25*	CHF	1 190 000		1 190 000				
CANADIAN IMPERIAL BK OF COM-REG-S 0.60000% 19-30.01.25*	CHF	300 000			300 000	297 750	0.05	
CANADIAN IMPERIAL BK OF COM-REG-S 0.28250% 22-03.02.27*	CHF	1 600 000			1 600 000	1 541 600	0.25	
CANADIAN IMPERIAL BK OF COM-REG-S 0.96750% 22-26.04.29*	CHF	2 000 000			2 000 000	1 957 000	0.32	
CBQ FINANCE LTD-REG-S 0.73500% 20-27.11.24*	CHF	400 000			400 000	396 800	0.07	
CELLNEX FINANCE CO SA 0.93500% 21-26.03.26*	CHF	715 000			715 000	702 488	0.12	
CELLNEX TELECOM SA-REG-S 0.77500% 20-18.02.27*	CHF	885 000			885 000	854 468	0.14	
CELLNEX TELECOM SA-REG-S 1.11750% 20-17.07.25*	CHF	480 000			480 000	475 248	0.08	
CENTRAL AMERICAN BANK ECO INTEGRA-REG-S 0.11000% 21-15.12.28*	CHF	1 050 000			1 050 000	972 300	0.16	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.40500% 20-25.06.25*	CHF	715 000			715 000	704 204	0.12	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.17000% 21-29.09.31*	CHF	1 750 000		1 000 000	750 000	654 750	0.11	
CIE DE FINANCIAMIENTO FONCIER SA-REG-S 0.89000% 22-27.04.29*	CHF	1 500 000			1 500 000	1 464 750	0.24	
CIE DE FINANCIAMIENTO FONCIER SA 1.83750% 23-18.07.30*	CHF	1 000 000			1 000 000	1 026 500	0.17	
CNTRL AMRCAN BANK FOR ECO INTGTIN REG-S 1.54620% 22-30.11.26*	CHF	400 000	1 000 000		1 400 000	1 396 500	0.23	
COMMERZBANK AG-REG-S 3.12500% 06-14.07.25*	CHF	1 345 000			1 345 000	1 371 631	0.23	
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF	700 000			700 000	722 050	0.12	
COMMERZBANK AG-REG-S 3.26250% 23-03.02.27*	CHF	1 000 000			1 000 000	1 028 500	0.17	
COMMERZBANK AG-REG-S 3.80000% 23-03.05.28*	CHF	1 200 000			1 200 000	1 258 800	0.21	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.40000% 17-25.09.26*	CHF	1 750 000			1 750 000	1 706 250	0.28	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.11300% 19-10.12.29*	CHF	1 960 000		1 000 000	960 000	888 960	0.15	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.18750% 21-08.12.28*	CHF	1 195 000			1 195 000	1 125 093	0.19	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.15750% 21-08.12.31*	CHF	920 000			920 000	834 900	0.14	
COMMONWEALTH BANK OF AUS-REG-S 0.87500% 22-02.09.25*	CHF	430 000			430 000	426 861	0.07	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 1.24000% 22-02.09.29*	CHF	730 000			730 000	724 160	0.12	
COMMONWEALTH BANK OF AUSTRALIA 1.94000% 23-26.06.30*	CHF	2 300 000			2 300 000	2 372 450	0.39	
COMPAGNIE DE FINANCIEMENT FONCIER-REG-S 2.50000% 06-24.02.31*	CHF	1 800 000			1 800 000	1 927 800	0.32	
COMPAGNIE DE FINANCIEMENT FONCIER 1.90300% 23-16.06.28*	CHF	6 200 000		2 000 000	4 200 000	4 292 400	0.71	
COOPERATIVE RABOBANK UA-REG-S 2.48750% 23-25.01.29*	CHF	1 400 000		600 000	800 000	821 200	0.14	
CORP ANDINA DE FOMENTO-REG-S 0.45000% 22-24.02.27*	CHF	1 900 000	1 000 000		2 900 000	2 786 900	0.46	
CORP ANDINA DE FOMENTO-REG-S 2.42750% 23-15.02.30*	CHF	480 000			480 000	492 720	0.08	
CORPORACION ANDINA DE FOMENTO-REG-S 1.50000% 14-01.12.28*	CHF	1 670 000		200 000	1 470 000	1 444 275	0.24	
CORPORACION ANDINA DE FOMENTO-REG-S 0.50000% 15-26.02.26*	CHF	2 670 000			2 670 000	2 615 265	0.43	
CORPORACION ANDINA DE FOMENTO 0.30400% 16-16.09.24*	CHF	65 000			65 000	64 578	0.01	
CORPORACION ANDINA DE FOMENTO 0.51000% 16-16.09.26*	CHF	145 000			145 000	141 085	0.02	
CORPORACION ANDINA DE FOMENTO-REG-S 0.70000% 20-04.09.25*	CHF	2 670 000			2 670 000	2 635 557	0.43	
CORPORACION ANDINA DE FOMENTO 2.55250% 23-25.10.29*	CHF		800 000		800 000	825 200	0.14	
COUNCIL OF EUROPE DEVELOPMENT BANK 1.62500% 23-30.06.29*	CHF	700 000			700 000	718 550	0.12	
CPI PROPERTY GROUP SA-REG-S 1.63000% 18-25.10.23*	CHF	720 000		720 000				
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 15-16.03.27*	CHF	1 000 000			1 000 000	975 000	0.16	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 15-18.06.26*	CHF	805 000			805 000	785 278	0.13	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.10000% 16-26.01.26*	CHF	955 000			955 000	933 035	0.15	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 17-27.07.27*	CHF	1 555 000			1 555 000	1 498 243	0.25	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 18-08.12.25*	CHF	1 955 000			1 955 000	1 917 855	0.32	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 18-03.10.28*	CHF	465 000			465 000	446 865	0.07	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.45000% 19-24.01.29*	CHF	1 415 000			1 415 000	1 350 618	0.22	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 19-24.10.29*	CHF	1 290 000			1 290 000	1 212 600	0.20	
CREDIT AGRICOLE HOME LOAN SFH SA 1.82500% 23-26.05.28*	CHF	400 000			400 000	407 400	0.07	
CREDIT AGRICOLE SA 0.21250% 21-21.06.29*	CHF	715 000			715 000	663 163	0.11	
CREDIT AGRICOLE SA 0.41000% 22-18.01.30*	CHF	595 000			595 000	553 350	0.09	
CREDIT AGRICOLE SA 2.50750% 23-27.04.27*	CHF	800 000		400 000	400 000	411 000	0.07	
CREDIT AGRICOLE SA 2.36250% 23-05.10.28*	CHF	1 200 000			1 200 000	1 237 800	0.20	
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 15-27.01.25*	CHF	595 000		595 000				
CREDIT AGRICOLE SA LONDON-REG-S 0.55000% 16-14.12.26*	CHF	480 000			480 000	466 560	0.08	
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 19-07.11.25*	CHF	600 000			600 000	594 000	0.10	
CREDIT AGRICOLE SA LONDON-REG-S 0.12750% 20-27.07.28*	CHF	1 620 000			1 620 000	1 517 130	0.25	
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF	1 400 000		400 000	1 000 000	969 500	0.16	
CREDIT AGRICOLE SA-REG-S 0.25000% 21-10.03.31*	CHF	595 000			595 000	545 318	0.09	
CREDIT AGRICOLE SA-REG-S 0.16370% 21-28.04.28*	CHF	740 000			740 000	696 710	0.11	
CREDIT AGRICOLE SA-REG-S 3.04250% 22-29.09.27*	CHF	2 400 000		1 000 000	1 400 000	1 458 100	0.24	
CREDIT AGRICOLE SA-REG-S 2.19000% 22-07.12.27*	CHF	200 000			200 000	204 100	0.03	
CREDIT AGRICOLE SA-REG-S 2.54130% 23-03.09.30*	CHF	1 000 000			1 000 000	1 050 500	0.17	
CREDIT AGRICOLE SA-REG-S 1.84250% 24-17.01.30*	CHF		2 000 000		2 000 000	2 017 000	0.33	
CREDIT AGRICOLE SA-REG-S 2.05000% 24-07.03.34*	CHF		2 000 000		2 000 000	2 044 000	0.34	

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
CREDIT AGRICOLE SAVLONDON-SUB 2.12500% 15-29.09.25*	CHF	455 000			455 000		457 048	0.08	
CREDIT AGRICOLE SAVLONDON-REG-S-SUB 0.25000% 19-10.10.29*	CHF	700 000			700 000		647 500	0.11	
CREDIT SUISSE GUERNSEY LTD-REG-S 3.12500% 10-12.11.30*	CHF	400 000			400 000		431 400	0.07	
DEUTSCHE BAHN FINANCE BV-REG-S 0.10000% 15-01.12.25*	CHF	1 400 000			1 400 000		1 373 400	0.23	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.45000% 17-08.11.30*	CHF	200 000			200 000		189 800	0.03	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 18-18.07.28*	CHF	3 070 000			3 070 000		2 973 295	0.49	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 19-19.06.29*	CHF	1 685 000			1 685 000		1 582 215	0.26	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 19-19.06.34*	CHF	550 000	500 000		1 050 000		967 575	0.16	
DEUTSCHE BAHN FINANCE GMBH 0.20000% 21-20.05.33*	CHF	3 400 000		1 000 000	2 400 000		2 172 000	0.36	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 21-28.01.36*	CHF	2 010 000	1 000 000		3 010 000		2 603 650	0.43	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.25000% 21-27.10.31*	CHF	1 435 000			1 435 000		1 329 528	0.22	
DEUTSCHE BAHN FINANCE GMBH-REG-S 1.95000% 22-21.09.32*	CHF	1 500 000			1 500 000		1 578 750	0.26	
DEUTSCHE BAHN FINANCE GMBH 2.28500% 22-28.11.42*	CHF	1 000 000			1 000 000		1 133 250	0.19	
DEUTSCHE BAHN FINANCE GMBH 1.88500% 23-13.09.35*	CHF	3 000 000			3 000 000		3 172 500	0.52	
DEUTSCHE TELEKOM AG-REG-S 0.43500% 20-06.02.32*	CHF	2 000 000			2 000 000		1 845 000	0.30	
DNB BANK ASA 2.68500% 23-15.06.28*	CHF	1 200 000			1 200 000		1 227 000	0.20	
DNB BANK ASA-REG-S 1.16750% 22-03.06.27*	CHF	600 000			600 000		591 600	0.10	
DNB BOLIGKREDIT AS-REG-S 2.00000% 10-02.09.30*	CHF	225 000			225 000		232 088	0.04	
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF	1 525 000		1 525 000					
DZ BANK AG DEUTSCHE ZENTRAL-GENOS-REG-S 2.83250% 23-16.05.29*	CHF	1 400 000		400 000	1 000 000		1 035 500	0.17	
DZ BANK AG DEUTSCHE ZEN GENBK-REG-S-SUB 3.61000% 23-16.10.28*	CHF	1 100 000			1 100 000		1 133 000	0.19	
DZ BANK AG DEUTSCHE-REG-S 2.62500% 23-27.08.29*	CHF	800 000			800 000		820 400	0.13	
DZ BANK AG DUTSE ZENTRAL-REG-S-SUB 3.84500% 22-17.08.32*	CHF	800 000			800 000		826 400	0.14	
ELI LILLY & CO-REG-S 0.45000% 16-24.05.28*	CHF	1 655 000			1 655 000		1 604 523	0.26	
ELO SACA-REG-S 1.50000% 14-03.06.24*	CHF	570 000			570 000		567 150	0.09	
ERSTE GROUP BANK AG-REG-S 0.25000% 21-02.10.28*	CHF	955 000	1 000 000		1 955 000		1 825 970	0.30	
EUROPEAN BANK FOR RECONSTR & DEVT 1.21250% 24-04.03.31*	CHF		1 200 000		1 200 000		1 206 600	0.20	
EUROPEAN INVESTMENT BANK-REG-S 3.12500% 06-30.06.36*	CHF	1 165 000			1 165 000		1 424 213	0.23	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.17000% 17-18.07.25*	CHF	2 600 000		2 600 000					
EXPORT-IMPORT BANK OF KOREA-REG-S 0.38250% 18-11.07.24*	CHF	990 000		990 000					
FIRST ABU DHABI BANK PJSC-REG-S 0.07000% 19-18.10.27*	CHF	2 915 000			2 915 000		2 738 643	0.45	
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	715 000			715 000		697 125	0.11	
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF	740 000			740 000		700 780	0.12	
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF	955 000			955 000		915 845	0.15	
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF	955 000			955 000		942 108	0.15	
FRESENIUS SE & CO KGAA 2.96000% 23-18.10.28*	CHF	1 035 000	1 000 000		2 035 000		2 123 523	0.35	
GRAND CITY PROPERTIES SA-REG-S 0.95600% 18-01.09.26*	CHF	145 000			145 000		135 865	0.02	
GRAND CITY PROPERTIES SA-REG-S 0.57000% 19-24.06.24*	CHF	1 000 000		1 000 000					
HYPO NOE GRUPPE BANK AG-REG-S 0.10000% 19-27.11.24*	CHF	475 000		475 000					
HYPO VORARLBERG BANK-REG-S 0.25000% 18-12.11.25*	CHF	1 075 000			1 075 000		1 054 575	0.17	
HYPO VORARLBERG BANK AG-REG-S-SUB 1.62500% 19-29.11.29*	CHF	875 000			875 000		801 063	0.13	
HYPO VORARLBERG BANK AG-REG-S 0.12500% 19-03.09.29*	CHF	1 095 000			1 095 000		984 953	0.16	
HYPO VORARLBERG BANK AG-REG-S 0.12500% 20-27.03.30*	CHF	145 000			145 000		128 905	0.02	
HYPO VORARLBERG BANK AG-REG-S 0.12500% 21-23.08.28*	CHF	175 000	1 000 000		1 175 000		1 080 413	0.18	
HYPO VORARLBERG BANK AG-REG-S 0.50000% 22-07.04.27*	CHF	1 315 000			1 315 000		1 279 495	0.21	
HYPO VORARLBERG BANK AG-REG-S 1.87500% 23-13.09.30*	CHF	700 000			700 000		718 550	0.12	
HYUNDAI CAPITAL SERVICES INC-REG-S 0.26000% 20-11.02.25*	CHF		1 600 000		1 600 000		1 582 080	0.26	
HYUNDAI CAPITAL SERVICES INC-REG-S 2.74750% 23-11.05.26*	CHF		1 200 000		1 200 000		1 225 800	0.20	
INDUSTRIAL BANK OF KOREA-REG-S 0.02190% 19-16.07.25*	CHF	1 190 000			1 190 000		1 165 724	0.19	
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF	1 200 000			1 200 000		1 191 120	0.20	
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.37500% 17-18.07.25*	CHF	800 000			800 000		786 400	0.13	
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.12500% 20-14.07.28*	CHF	2 100 000	2 000 000	1 400 000	2 700 000		2 474 550	0.41	
KOMMUNALBANKEN A/S-REG-S 1.27500% 22-22.12.27*	CHF	1 500 000	1 500 000		3 000 000		3 009 000	0.50	
KOMMUNALBANKEN-REG-S 0.54500% 22-28.04.28*	CHF	835 000			835 000		812 038	0.13	
KOMMUNALKREDIT AUSTRIA AG-REG-S 3.37500% 06-22.06.26*	CHF	2 070 000			2 070 000		2 136 240	0.35	
KOMMUNEKREDIT 1.62500% 23-12.06.30*	CHF		2 300 000		2 300 000		2 363 250	0.39	
KOMMUNEKREDIT-REG-S 2.87500% 06-13.10.31*	CHF	2 850 000			2 850 000		3 190 575	0.52	
KOMMUNEKREDIT-REG-S 0.62500% 15-09.07.27*	CHF	955 000			955 000		939 243	0.15	
KOREA LAND & HOUSING CORP-REG-S 0.19250% 20-15.06.25*	CHF	1 095 000			1 095 000		1 076 823	0.18	
KOREA LAND & HOUSING CORP 1.82250% 24-13.02.26*	CHF		1 000 000		1 000 000		1 004 000	0.17	
KOREA RAILROAD CORP 2.02750% 23-14.11.25*	CHF		2 000 000		2 000 000		2 015 000	0.33	
KOREA WATER RESOURCES CORP 2.17250% 23-18.09.25*	CHF		1 300 000		1 300 000		1 311 310	0.22	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 2.50000% 05-25.08.25*	CHF	2 905 000		1 000 000	1 905 000		1 939 862	0.32	
LA BANQUE POSTALE SA-REG-S 2.82750% 23-12.07.30*	CHF	1 000 000			1 000 000		1 056 500	0.17	
LA BANQUE POSTALE-REG-S 2.77250% 23-12.07.27*	CHF	1 400 000			1 400 000		1 453 900	0.24	
LANDESBANK BADEN-WUERTEMBERG 2.60250% 23-04.10.28*	CHF	600 000	1 000 000		1 600 000		1 633 600	0.27	
LANDESKREDITBANK B-WUERTE F OERDBK-REG-S 1.35000% 22-30.09.27*	CHF	500 000			500 000		504 250	0.08	
LANSFORSKRINGAR HYPOTEK AB-REG-S 0.20000% 18-17.04.26*	CHF	955 000			955 000		935 423	0.15	
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF	1 300 000	1 000 000		2 300 000		2 289 420	0.38	
LLOYDS BANKING GROUP 0.60250% 22-09.02.29*	CHF	1 000 000			1 000 000		939 500	0.15	
LLOYDS BANKING GROUP PLC-REG-S 2.74500% 23-02.02.27*	CHF	2 600 000		800 000	1 800 000		1 827 000	0.30	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
MACQUARIE GROUP LTD-REG-S 0.39500% 21-20.07.28*	CHF	1 930 000			1 930 000	1 835 430	0.30	
MACQUARIE GROUP LTD-REG-S 1.28500% 22-11.09.29*	CHF	1 685 000	1 600 000	2 085 000	1 200 000	1 180 800	0.19	
MANITOBA, PROVINCE OF-REG-S 0.25000% 19-15.03.29*	CHF	1 195 000			1 195 000	1 137 640	0.19	
MANITOBA, PROVINCE OF-REG-S 0.80000% 19-15.03.39*	CHF	2 000 000			2 000 000	1 825 000	0.30	
MANITOBA, PROVINCE OF-REG-S 0.70000% 20-20.04.40*	CHF	485 000			485 000	425 830	0.07	
MASSMUTUAL GLOBAL FUNDING II-REG-S 2.65000% 23-03.05.28*	CHF	400 000	1 200 000		1 600 000	1 665 600	0.27	
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF	600 000		600 000				
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.30000% 17-19.01.26*	CHF	795 000			795 000	777 510	0.13	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.12500% 19-11.06.27*	CHF	1 070 000			1 070 000	1 021 850	0.17	
METROPOLITAN LIFE GLOBAL FUND-REG-S 0.12500% 20-25.09.28*	CHF	1 595 000	1 000 000	400 000	2 195 000	2 054 520	0.34	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.15000% 21-25.09.29*	CHF	1 100 000			1 100 000	1 014 200	0.17	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF	1 500 000			1 500 000	1 524 000	0.25	
METROPOLITAN LIFE GLOBL FUNDING I-REG-S 1.87500% 24-08.04.31*	CHF		1 400 000		1 400 000	1 407 434	0.23	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.30000% 17-20.12.24*	CHF	1 180 000		1 180 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.55000% 17-22.11.32*	CHF	775 000			775 000	723 850	0.12	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.50000% 18-14.06.28*	CHF	1 815 000			1 815 000	1 750 568	0.29	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 18-31.10.24*	CHF	595 000		595 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 19-26.02.29*	CHF	525 000			525 000	497 700	0.08	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 19-10.05.30*	CHF	980 000			980 000	912 380	0.15	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 19-18.06.31*	CHF	1 265 000			1 265 000	1 157 475	0.19	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 19-18.11.27*	CHF	115 000			115 000	108 848	0.02	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF	1 200 000			1 200 000	1 168 800	0.19	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-30.03.27*	CHF	200 000	1 000 000		1 200 000	1 143 600	0.19	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 21-03.03.31*	CHF	2 165 000		1 000 000	1 165 000	1 050 248	0.17	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-29.03.41*	CHF	995 000			995 000	806 448	0.13	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.05000% 21-13.08.36*	CHF	490 000			490 000	411 894	0.07	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 21-05.10.29*	CHF	1 000 000			1 000 000	931 500	0.15	
MUENCHENER HYPOTHEKENBANK-REG-S 0.40000% 22-25.02.26*	CHF	800 000			800 000	779 200	0.13	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.37500% 22-07.04.26*	CHF	475 000			475 000	465 500	0.08	
MUENCHENER HYPOTHEKENBANK EG 1.25000% 22-30.06.27*	CHF	2 300 000			2 300 000	2 290 800	0.38	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.87500% 23-07.05.30*	CHF	800 000			800 000	821 200	0.14	
MUENCHENER HYPOTHEKENBANK EG-SUB 4.25250% 23-07.06.33*	CHF	600 000	1 000 000		1 600 000	1 700 268	0.28	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.75000% 23-23.06.28*	CHF	1 000 000			1 000 000	1 015 500	0.17	
MUENCHENER HYPOTHEKENBANK EG 2.50000% 24-20.02.30*	CHF		1 100 000		1 100 000	1 122 000	0.18	
MUNICIPALITY FINANCE PLC-REG-S 2.37500% 11-30.03.26*	CHF	1 555 000			1 555 000	1 591 543	0.26	
MUNICIPALITY FINANCE PLC-REG-S 1.37500% 12-08.06.27*	CHF	950 000			950 000	955 700	0.16	
MUNICIPALITY FINANCE PLC-REG-S 0.62500% 17-06.08.38*	CHF	900 000			900 000	823 500	0.14	
MUNICIPALITY FINANCE PLC-REG-S 1.62500% 23-16.06.28*	CHF		2 000 000		2 000 000	2 037 000	0.34	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.12500% 19-21.06.27*	CHF	1 250 000			1 250 000	1 200 625	0.20	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.06500% 20-29.01.29*	CHF	960 000			960 000	897 120	0.15	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.29250% 22-03.02.28*	CHF	1 455 000			1 455 000	1 396 073	0.23	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.56500% 22-03.02.31*	CHF	1 000 000			1 000 000	949 000	0.16	
NATIONAL AUSTRALIA BANK LTD-REG-S 1.71500% 23-03.02.33*	CHF	1 000 000			1 000 000	1 019 000	0.17	
NATIONAL AUSTRALIA BANK LTD-REG-S 2.20100% 23-12.04.29*	CHF	1 000 000	1 000 000		2 000 000	2 071 000	0.34	
NATIONAL BANK OF CANADA-REG-S 1.95750% 22-03.11.27*	CHF	1 250 000			1 250 000	1 275 000	0.21	
NATIONWIDE BUILDING SOCIETY-REG-S 0.16750% 19-11.07.31*	CHF	720 000			720 000	654 840	0.11	
NATIONWIDE BUILDING SOCIETY-REG-S 1.91500% 22-08.09.28*	CHF	1 300 000		400 000	900 000	907 650	0.15	
NATIONWIDE BUILDING SOCIETY 2.97000% 23-08.09.27*	CHF	800 000			800 000	822 000	0.14	
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF	1 000 000	1 000 000		2 000 000	1 988 200	0.33	
NATWEST MARKETS PLC-REG-S 2.78250% 22-06.12.27*	CHF	1 400 000			1 400 000	1 449 700	0.24	
NATWEST MARKETS PLC-REG-S 2.85750% 23-06.06.28*	CHF	1 400 000			1 400 000	1 460 200	0.24	
NEDERLANDSE WATERSCHAPSBAK NV-REG-S 3.25000% 06-07.08.29*	CHF	2 050 000			2 050 000	2 260 125	0.37	
NEDERLANDSE WATERSCHAPSBAK NV-REG-S 1.37500% 12-13.09.27*	CHF	2 000 000			2 000 000	2 013 000	0.33	
NEDERLANDSE WATERSCHAPSBAK NV-REG-S 0.62500% 17-21.08.37*	CHF	845 000			845 000	774 020	0.13	
NEDERLANDSE WATERSCHAPSBAK NV-REG-S 0.00200% 21-04.03.41*	CHF	1 490 000			1 490 000	1 206 900	0.20	
NESTLE HOLDINGS INC-REG-S 0.25000% 17-04.10.27*	CHF	2 630 000	1 000 000		3 630 000	3 504 765	0.58	
NESTLE HOLDINGS INC-REG-S 0.55000% 17-04.10.32*	CHF	720 000			720 000	674 640	0.11	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.25000% 19-06.12.39*	CHF	595 000			595 000	492 065	0.08	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 19-18.10.27*	CHF	4 105 000			4 105 000	3 930 538	0.65	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.12500% 20-11.09.29*	CHF	1 725 000			1 725 000	1 594 763	0.26	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.12500% 21-23.07.30*	CHF	2 275 000	2 000 000		4 275 000	3 905 213	0.64	
NEW YORK LIFE GLOBAL FUNDING-REG-S 1.37500% 22-04.05.28*	CHF	1 000 000			1 000 000	994 000	0.16	
NORDEA BANK ABP 2.49000% 23-26.05.28*	CHF	1 800 000			1 800 000	1 856 700	0.31	
NORDEA BANK ABP-REG-S 0.55000% 15-23.06.25*	CHF	1 430 000			1 430 000	1 416 415	0.23	
NORDEA BANK ABP-REG-S 0.12500% 20-02.06.26*	CHF	1 000 000			1 000 000	971 500	0.16	
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF	1 200 000			1 200 000	1 206 600	0.20	
NRW BANK-REG-S 1.62750% 23-27.07.28*	CHF		1 000 000		1 000 000	1 021 500	0.17	
ONTARIO, PROVINCE OF-REG-S 0.25000% 17-28.06.29*	CHF	1 910 000	700 000		2 610 000	2 475 585	0.41	
ONTARIO, PROVINCE OF-REG-S 0.05000% 21-12.05.33*	CHF	1 710 000			1 710 000	1 523 610	0.25	
ORANGE SA-REG-S 0.20000% 19-24.11.25*	CHF		1 000 000		1 000 000	980 000	0.16	
PACIFIC LIFE GLOBAL FUNDING II-REG-S 1.75000% 22-02.05.29*	CHF	3 000 000			3 000 000	3 012 000	0.50	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
QUEBEC, PROVINCE OF 0.03000% 21-18.06.31*	CHF	2 400 000			2 400 000	2 188 800	0.36	
QUEBEC, PROVINCE OF 2.04000% 23-09.05.33*	CHF	1 700 000	2 000 000		3 700 000	3 922 000	0.65	
RABOBANK NEDERLAND NV-REG-S 0.25000% 19-25.11.27*	CHF	800 000	800 000		1 600 000	1 518 400	0.25	
RABOBANK NEDERLAND NV 1.36250% 22-28.04.28*	CHF	400 000	600 000		1 000 000	986 500	0.16	
RAIFFEISENLANDESBANK OBEROE AG-REG-S 0.17500% 19-29.10.26*	CHF	475 000			475 000	455 050	0.07	
RAIFFEISENLANDESBANK OBEROES AG-REG-S 2.63000% 23-29.06.28*	CHF	600 000			600 000	615 300	0.10	
RCI BANQUE SA-REG-S 0.50000% 19-18.07.24*	CHF	1 055 000		1 055 000				
RCI BANQUE SA-REG-S 2.10000% 22-23.05.25*	CHF	600 000			600 000	602 160	0.10	
RCI BANQUE SA-REG-S 3.50000% 23-10.05.28*	CHF	800 000	800 000		1 600 000	1 691 200	0.28	
REGIE AUTONOME DES TRSPO PARISIENS EPIC 1.51250% 24-06.03.36*	CHF		1 000 000		1 000 000	1 021 500	0.17	
ROYAL BANK OF CANADA-REG-S 0.20000% 21-22.09.31*	CHF	955 000			955 000	848 995	0.14	
ROYAL BANK OF CANADA DN-REG-S 0.25000% 21-15.10.29*	CHF	800 000			800 000	742 000	0.12	
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF	1 450 000			1 450 000	1 415 200	0.23	
ROYAL BANK OF CANADA-REG-S 1.45000% 22-04.05.27*	CHF	800 000			800 000	796 800	0.13	
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF	1 200 000	1 000 000		2 200 000	2 203 960	0.36	
ROYAL BANK OF CANADA-REG-S 2.44500% 23-25.01.28*	CHF	2 000 000			2 000 000	2 060 000	0.34	
ROYAL BANK OF CANADA-REG-S 1.47500% 23-30.01.26*	CHF	2 000 000			2 000 000	2 003 000	0.33	
ROYAL BANK OF CANADA-REG-S 2.08500% 23-31.03.28*	CHF	2 000 000	1 000 000		3 000 000	3 081 000	0.51	
SANTANDER CONSUMER FINANCE SA-REG-S 0.15000% 19-10.12.24*	CHF	1 400 000			1 400 000	1 386 420	0.23	
SANTANDER CONSUMER FINANCE SA-REG-S 2.73250% 23-04.07.25*	CHF	500 000			500 000	507 100	0.08	
SANTANDER CONSUMER FINANCE SA-REG-S 2.93250% 23-04.07.28*	CHF	900 000			900 000	940 950	0.15	
SANTANDER UK PLC-REG-S 2.01000% 23-12.09.26*	CHF	500 000			500 000	507 500	0.08	
SANTANDER UK PLC-REG-S 2.00500% 23-12.09.29*	CHF	1 300 000			1 300 000	1 339 650	0.22	
SANTANDER UK PLC-REG-S 1.49420% 24-12.11.28*	CHF		1 800 000		1 800 000	1 809 900	0.30	
SCOTIABANK CHILE SA-REG-S 0.38500% 21-22.07.26*	CHF	840 000			840 000	810 180	0.13	
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF	525 000			525 000	499 538	0.08	
SCOTIABANK CHILE SA-REG-S 2.78250% 23-23.05.25*	CHF		1 000 000		1 000 000	1 011 400	0.17	
SNCF RESEAU 2.62500% 11-11.03.37*	CHF	620 000			620 000	705 560	0.12	
SNCF RESEAU-REG-S 2.00000% 10-12.11.26*	CHF	1 390 000			1 390 000	1 416 410	0.23	
SNCF RESEAU-REG-S 2.62500% 11-10.03.31*	CHF	595 000			595 000	645 873	0.11	
SNCF RESEAU-REG-S 3.25000% 06-30.06.32*	CHF	1 220 000			1 220 000	1 398 730	0.23	
SOCIETE GENERALE 0.37500% 21-26.07.28*	CHF	1 600 000			1 600 000	1 500 800	0.25	
SOCIETE GENERALE SA 2.27750% 23-27.02.26*	CHF	2 400 000			2 400 000	2 430 000	0.40	
SOCIETE GENERALE SA 2.61750% 23-27.02.30*	CHF	800 000			800 000	834 800	0.14	
SOCIETE GENERALE SA 2.68250% 23-19.10.29*	CHF		1 500 000		1 500 000	1 565 250	0.26	
SOCIETE GENERALE SA-REG-S 0.25000% 20-25.02.27*	CHF	1 400 000			1 400 000	1 337 700	0.22	
SOCIETE GENERALE SA-REG-S 0.28000% 22-26.01.27*	CHF	165 000			165 000	158 730	0.03	
SOCIETE GENERALE SA-REG-S 0.74500% 22-26.01.29*	CHF	600 000			600 000	563 400	0.09	
SOCIETE GENERALE SA-REG-S 2.62500% 22-14.10.26*	CHF	450 000			450 000	461 250	0.08	
SOCIETE GENERALE-REG-S 0.70000% 18-26.02.25*	CHF	1 400 000	1 000 000	2 400 000				
SOCIETE NATIONALE SNCF SA-REG-S 0.22700% 20-18.06.30*	CHF	1 435 000			1 435 000	1 338 855	0.22	
SOCIETE NATIONALE SNCF SA 1.98500% 23-28.06.33*	CHF	2 120 000			2 120 000	2 232 360	0.37	
SOCIETE NATIONALE SNCF SACA 1.58250% 24-07.02.39*	CHF		340 000		340 000	346 460	0.06	
SPAREBANK 1 BOLIGKREDITT AS-REG-S 0.50750% 22-06.04.27*	CHF	1 400 000			1 400 000	1 363 600	0.22	
SPAREBANK 1 BOLIGKREDITT AS 1.86750% 23-23.10.28*	CHF		1 700 000		1 700 000	1 734 850	0.29	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 19-11.12.25*	CHF	670 000			670 000	655 260	0.11	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 21-15.09.28*	CHF	1 200 000			1 200 000	1 116 000	0.18	
SPAREBANK 1 NORD NORGE-REG-S 2.70000% 23-20.03.29*	CHF	1 400 000		600 000	800 000	823 200	0.14	
SPAREBANK 1 SMN-REG-S 1.50000% 22-15.06.27*	CHF	500 000			500 000	499 500	0.08	
SVENSK EXPORTKREDIT AB-REG-S 1.71250% 23-17.01.30*	CHF	800 000			800 000	816 400	0.13	
SVENSKA HANDELSBANKEN AB-REG-S 1.25000% 22-24.05.27*	CHF	2 000 000			2 000 000	1 989 000	0.33	
SWEDBANK AB 2.77250% 23-13.06.28*	CHF	1 000 000			1 000 000	1 035 000	0.17	
SWEDISH EXPORT CREDIT CORP-REG-S 1.02250% 22-21.09.27*	CHF	1 800 000			1 800 000	1 784 700	0.29	
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.15000% 21-26.04.24*	CHF	600 000			600 000	593 280	0.10	
THE TORONTO-DOMINION BANK-REG-S 2.20250% 23-31.01.28*	CHF	800 000	1 000 000	800 000	1 000 000	1 022 000	0.17	
TORONTO-DOMINION BANK-REG-S 1.97000% 23-18.09.26*	CHF	1 300 000			1 300 000	1 318 200	0.22	
TORONTO-DOMINION BANK-REG-S 1.94500% 23-18.09.29*	CHF	1 100 000			1 100 000	1 133 550	0.19	
TORONTO-DOMINION BANK/THE 1.48250% 24-30.01.29*	CHF		1 500 000		1 500 000	1 505 250	0.25	
TOYOTA MOTOR FINAN NETHERLANDS BV-REG-S 2.13000% 23-15.06.27*	CHF	1 015 000	1 500 000		2 515 000	2 561 528	0.42	
TOYOTA MOTOR FINANCE NETHERLANDS BV 2.01000% 23-26.10.26*	CHF		2 500 000		2 500 000	2 535 000	0.42	
TOYOTA MOTOR FINANCE NLD 2.12000% 23-26.10.29*	CHF		1 075 000		1 075 000	1 115 313	0.18	
TRANSPower NEW ZEALAND LTD-REG-S 1.34750% 24-21.03.31*	CHF		240 000		240 000	240 480	0.04	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.65000% 16-02.11.26*	CHF	835 000			835 000	815 378	0.13	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 1.00000% 18-08.12.25*	CHF	955 000			955 000	945 928	0.16	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.87500% 21-19.11.31*	CHF	1 190 000			1 190 000	1 116 220	0.18	
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF	2 000 000	1 000 000		3 000 000	2 830 500	0.47	
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF	2 400 000			2 400 000	2 432 400	0.40	
UBS AG/LONDON-REG-S 2.38500% 23-09.05.25*	CHF	200 000			200 000	201 960	0.03	
UBS AG/LONDON-REG-S 2.55000% 23-09.05.29*	CHF	1 200 000			1 200 000	1 255 200	0.21	
VERIZON COMMUNICATIONS INC-REG-S 1.00000% 17-30.11.27*	CHF	1 305 000			1 305 000	1 283 468	0.21	
VODAFONE GROUP PLC-REG-S 0.37500% 16-03.12.24*	CHF	1 255 000		1 255 000				



Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
VODAFONE GROUP PLC-REG-S 0.50000% 16-19.09.31*	CHF	715 000			715 000	664 950	0.11	
VODAFONE GROUP PLC-REG-S 0.62500% 17-15.03.27*	CHF	1 215 000			1 215 000	1 188 270	0.20	
VONOVIA SE 2.56500% 24-14.02.29*	CHF		900 000		900 000	918 000	0.15	
WESTPAC BANKING CORP-REG-S 0.50000% 18-16.05.28*	CHF	955 000		955 000				
WESTPAC BANKING CORP-REG-S 0.25000% 19-29.01.27*	CHF	1 905 000		1 905 000				
<b>TOTAL CHF</b>						<b>475 410 527</b>	<b>78.21</b>	
<b>Total Medium term notes, fixed rate</b>						<b>475 410 527</b>	<b>78.21</b>	

### Medium term notes, zero coupon

CHF								
CAISSE DES DEPOTS CONSIGNATIONS REG-S 0.00000% 21-26.06.28*	CHF	600 000			600 000	568 500	0.09	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.00000% 20-16.06.26*	CHF	400 000			400 000	389 000	0.06	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.00000% 19-27.05.25*	CHF	2 400 000		2 400 000				
KOMMUNEKREDIT REG-S 0.00000% 21-03.03.42*	CHF	845 000			845 000	666 283	0.11	
KOREA RAILROAD CORP 0.00000% 19-19.11.24*	CHF	715 000		715 000				
NATIONWIDE BUILDING SOCIETY-REG-S 0.00000% 19-11.07.25*	CHF	3 660 000			3 660 000	3 599 610	0.59	
<b>TOTAL CHF</b>						<b>5 223 393</b>	<b>0.86</b>	
<b>Total Medium term notes, zero coupon</b>						<b>5 223 393</b>	<b>0.86</b>	

### Bonds, fixed rate

CHF								
AKADEMISKA HUS AB-REG-S 0.35000% 22-24.03.27*	CHF	115 000	2 000 000		2 115 000	2 055 780	0.34	
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.25000% 17-22.09.25*	CHF	1 505 000			1 505 000	1 480 168	0.24	
APPLE INC-REG-S 0.75000% 15-25.02.30*	CHF		2 000 000		2 000 000	1 945 000	0.32	
ASIAN DEVELOPMENT BANK-REG-S 2.75000% 10-12.02.30*	CHF	1 760 000			1 760 000	1 922 800	0.32	
ASIAN INFRASTRUCTURE INVESTMENT-REG-S 1.75000% 23-26.06.30*	CHF	1 000 000			1 000 000	1 032 000	0.17	
AT&T INC-REG-S 1.87500% 14-04.12.30*	CHF	295 000	500 000		795 000	820 440	0.13	
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.12500% 20-27.08.26*	CHF	1 400 000			1 400 000	1 348 200	0.22	
BANCO MER DEL NORTE SA/GRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	1 070 000		1 070 000				
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	1 000 000		1 000 000				
BANCO SANTANDER SA-REG-S 1.12500% 17-20.07.27*	CHF	600 000			600 000	591 600	0.10	
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF	700 000			700 000	710 850	0.12	
BANK OF MONTREAL 2.03750% 23-27.04.28*	CHF	800 000			800 000	818 000	0.13	
BANK OF MONTREAL-REG-S 0.03500% 20-07.04.26*	CHF	1 165 000			1 165 000	1 133 545	0.19	
BANK OF NOVA SCOTIA 0.29500% 22-25.04.25*	CHF	1 145 000		1 145 000				
BANK OF NOVA SCOTIA 0.73250% 22-25.04.29*	CHF	480 000			480 000	463 920	0.08	
BAWAG PSK BK FR ARBEIT WIRT OEST PPE AG 1.96000% 23-26.05.31*	CHF	1 200 000			1 200 000	1 224 600	0.20	
BNG BANK NV 1.23750% 24-20.02.29*	CHF		630 000		630 000	630 315	0.10	
CANADIAN IMPERIAL BANK OF COM-REG-S 1.91000% 23-14.07.28*	CHF	300 000			300 000	305 550	0.05	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF	2 700 000			2 700 000	2 727 000	0.45	
CARIBBEAN DEVELOPMENT BANK 0.29700% 16-07.07.28*	CHF	690 000			690 000	656 190	0.11	
CIE DE FINANCEMENT FONCIER SA-REG-S 1.35000% 24-24.01.31*	CHF		1 000 000		1 000 000	996 500	0.16	
COCA-COLA CO/THE-REG-S 1.00000% 15-02.10.28*	CHF	2 750 000			2 750 000	2 729 375	0.45	
CORPORACION ANDINA DE FOMENTO-REG-S 0.30000% 17-07.04.25*	CHF	1 310 000		1 310 000				
CORPORACION ANDINA DE FOMENTO-REG-S 2.08000% 22-31.08.28*	CHF	2 600 000			2 600 000	2 622 100	0.43	
DANSKE BANK A/S-REG-S 1.86500% 23-04.10.30*	CHF	750 000		750 000				
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF	750 000			750 000	750 375	0.12	
DH SWITZERLAND FINANCE SA-REG-S 1.12500% 15-08.12.28*	CHF	1 010 000			1 010 000	998 890	0.16	
DIGITAL CONSTELLATION BV-REG-S 0.20000% 21-15.12.26*	CHF	1 310 000			1 310 000	1 251 050	0.21	
DIGITAL CONSTELLATION BV-REG-S 0.55000% 21-16.04.29*	CHF	1 300 000			1 300 000	1 194 050	0.20	
DIGITAL CONSTELLATION BV-REG-S 1.70000% 22-30.03.27*	CHF	2 000 000			2 000 000	1 977 000	0.33	
DZ BANK AG DEUTSCHE-REG-S 2.20250% 23-18.09.28*	CHF	800 000			800 000	816 400	0.13	
EMBOTELLADORA ANDINA SA-REG-S 2.71750% 23-20.09.28*	CHF	1 000 000		1 000 000				
EUROPEAN INVESTMENT BANK 3.37500% 07-15.10.27*	CHF	2 405 000			2 405 000	2 592 590	0.43	
EUROPEAN INVESTMENT BANK-REG-S 2.62500% 10-11.02.25*	CHF	1 125 000		1 125 000				
EUROPEAN INVESTMENT BANK 2.00000% 10-30.11.35*	CHF	1 115 000			1 115 000	1 208 660	0.20	
EUROPEAN INVESTMENT BANK-REG-S 1.37500% 13-21.02.28*	CHF	1 240 000			1 240 000	1 253 640	0.21	
EUROPEAN INVESTMENT BANK-REG-S 1.75000% 13-28.06.33*	CHF	1 700 000			1 700 000	1 796 900	0.30	
EUROPEAN INVESTMENT BANK-REG-S 1.62500% 12-02.04.26*	CHF	1 455 000			1 455 000	1 468 823	0.24	
FEDERATION DES CAISSES DESJARDINS DU 1.73500% 23-31.01.28*	CHF	2 000 000			2 000 000	2 023 000	0.33	
FEDERATION DES CAISSES DESJ DU QUEB 1.35500% 24-18.04.27*	CHF		1 400 000		1 400 000	1 399 174	0.23	
FEDERATION DES CAISSES DESJARDINS DU QU 1.42000% 24-18.04.30*	CHF		800 000		800 000	799 176	0.13	
FONDO FINANCIERO-REG-S 0.57800% 19-11.03.24*	CHF	715 000		715 000				
FONDO FINANCIERO-REG-S 0.55600% 21-03.09.26*	CHF	1 000 000			1 000 000	957 500	0.16	
FONDO FINANCIERO-REG-S 0.79500% 21-01.12.28*	CHF	715 000			715 000	658 515	0.11	
HYPO NOE LANDESBANK FUER NIED-REG-S 2.37500% 24-26.01.29*	CHF		800 000		800 000	811 200	0.13	
HYPO VORARLBERG BANK AG-REG-S 2.12500% 24-23.07.27*	CHF		1 000 000		1 000 000	1 005 000	0.17	

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Sales <sup>2</sup>	Quantity/ Nominal			
KAZAKHSTAN TEMIR ZHO NATI CO JSC-REG-S 3.25000% 18-05.12.23*	CHF	490 000			490 000				
KOREA HOUSING FINANCE CORP-REG-S 2.46500% 22-14.10.27*	CHF		1 500 000			1 500 000	1 548 750	0.25	
KOREA HOUSING FINANCE CORP 1.77800% 24-01.02.27*	CHF		1 500 000			1 500 000	1 512 000	0.25	
KOREA HOUSING FINANCE CORP 1.84500% 24-01.02.30*	CHF		1 335 000			1 335 000	1 358 363	0.22	
LANDESBANK BADEN-WUERTTEMBERG-REG-S 2.39000% 24-08.02.29*	CHF		1 000 000			1 000 000	1 012 500	0.17	
LLOYDS BANK PLC-REG-S 1.87000% 23-31.08.27*	CHF	1 400 000	1 200 000			2 600 000	2 644 200	0.44	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 20-18.09.28*	CHF	2 260 000		1 260 000		1 000 000	937 500	0.15	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.30000% 17-31.10.25*	CHF	785 000				785 000	771 263	0.13	
NATIONWIDE BUILDING SOCIETY REG-S 0.91940% 22-17.12.25*	CHF	700 000				700 000	694 050	0.11	
NATIONWIDE BUILDING SOCIETY-REG-S 1.52030% 22-17.12.29*	CHF	2 400 000				2 400 000	2 412 000	0.40	
NATIONWIDE BUILDING SOCIETY-REG-S 2.01250% 23-23.01.30*	CHF	1 600 000				1 600 000	1 652 000	0.27	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.20000% 16-07.11.31*	CHF	1 915 000				1 915 000	1 756 055	0.29	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.25000% 17-19.01.29*	CHF	2 435 000				2 435 000	2 319 338	0.38	
NIEDEROESTERREICH, LAND 0.04000% 16-23.10.26*	CHF	475 000				475 000	460 038	0.08	
NORDIC INVESTMENT BANK 1.50000% 23-29.06.28*	CHF	1 000 000				1 000 000	1 017 000	0.17	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 17-26.10.27*	CHF	595 000				595 000	570 903	0.09	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.30000% 18-24.07.26*	CHF	595 000				595 000	580 720	0.10	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 20-28.11.28*	CHF	855 000				855 000	809 685	0.13	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.55000% 20-27.05.33*	CHF	940 000				940 000	864 800	0.14	
OESTERREICHISCHE KONTROLLBANK AG-REG-S 2.87500% 05-25.02.30*	CHF	4 500 000	2 000 000			6 500 000	7 137 000	1.17	
OESTERREICHISCHE KONTROLLBANK AG-REG-S 3.25000% 06-25.07.36*	CHF	1 355 000				1 355 000	1 656 488	0.27	
RABOBANK NEDERLAND NV-REG-S 3.12500% 06-15.09.26*	CHF	2 410 000				2 410 000	2 507 605	0.41	
SWEDBANK AB 2.01050% 24-10.10.30*	CHF		1 000 000			1 000 000	1 001 450	0.16	
THERMO FISHER SCIENTIFIC INC 1.84010% 24-08.03.32*	CHF		2 000 000			2 000 000	2 035 000	0.33	
TRANSPOWER NEW ZEALAND LTD 0.02000% 19-16.12.27*	CHF	245 000	1 000 000			1 245 000	1 187 108	0.20	
VERIZON COMMUNICATIONS INC-REG-S 0.55500% 21-24.03.31*	CHF	1 550 000				1 550 000	1 446 925	0.24	
WESTPAC BANKING CORP-REG-S 1.48000% 22-21.09.26*	CHF	800 000		800 000					
WESTPAC BANKING CORP-REG-S 1.80250% 22-21.09.29*	CHF	1 600 000		1 600 000					
<b>TOTAL CHF</b>							<b>89 068 613</b>	<b>14.65</b>	
<b>Total Bonds, fixed rate</b>							<b>89 068 613</b>	<b>14.65</b>	

### Bonds, zero coupon

#### CHF

KOREA RAILROAD CORP-REG-S 0.00000% 19-13.06.25*	CHF	1 000 000			1 000 000	981 500	0.15	
<b>TOTAL CHF</b>						<b>981 500</b>	<b>0.15</b>	
<b>Total Bonds, zero coupon</b>						<b>981 500</b>	<b>0.15</b>	
<b>Total Securities traded on an exchange</b>						<b>592 827 201</b>	<b>97.52</b>	
<b>Total securities and similar instruments</b>						<b>592 827 201</b>	<b>97.52</b>	
(thereof in lending)								0.00
Bank deposits at sight						11 168 453	1.84	
Other assets						3 863 872	0.64	
<b>Total fund assets</b>						<b>607 859 526</b>	<b>100.00</b>	
Short-term bank liabilities						-6 110 176		
<b>Net fund assets</b>						<b>601 749 350</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	592 827 201	97.52
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>592 827 201</b>	<b>97.52</b>

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

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

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

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

## Supplementary information

### **Derivative financial instruments**

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

### **Repurchase agreements**

The fund management company does not conduct any repurchase agreements.

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

The fund management company has not concluded commission sharing agreements.

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

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

See separate information at the end of the report.

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

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

TER for the last 12 months:

Class I-X

0.01%

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

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	30.9.2023
Net fund assets in CHF		95 658 217.66	78 864 018.13
<b>Class I-X</b>	<b>CH1170163906</b>		<b>1</b>
Net asset value per unit in CHF		1 031.71	1 008.30
Number of units outstanding		92 718.5740	78 214.5910

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

## Structure of the securities portfolio

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

France	16.84
United States	11.50
Canada	10.41
Supranationals	8.39
Germany	7.07
United Kingdom	6.46
Spain	4.84
Netherlands	4.79
Australia	4.52
Norway	4.12
Others	20.12
<b>TOTAL</b>	<b>99.06</b>

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	CHF	CHF
Bank deposits		
– at sight	326 294.42	743 584.01
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	95 055 066.40	78 289 679.36
Other assets	576 781.84	420 714.76
<b>Total fund assets</b>	<b>95 958 142.66</b>	<b>79 453 978.13</b>
Loans	-299 925.00	-589 960.00
<b>Net fund assets</b>	<b>95 658 217.66</b>	<b>78 864 018.13</b>

## Statement of income

	1.10.2023-31.3.2024	7.7.2022-30.9.2023
Income	CHF	CHF
Income from bank assets	2 933.17	2 350.43
Negative interest	-788.25	-2 214.45
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	466 173.69	793 661.42
Purchase of current net income on issue of units	124 626.63	126 774.09
<b>TOTAL income</b>	<b>592 945.24</b>	<b>920 571.49</b>
<b>Expenses</b>		
Interest payable	-0.65	-0.05
Audit expenses	-12 530.90	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-4 542.81	-5 255.57
Payment of current net income on redemption of units	-48 628.78	-25 575.29
<b>TOTAL expenses</b>	<b>-65 703.14</b>	<b>-30 830.91</b>
<b>Net income</b>	<b>527 242.10</b>	<b>889 740.58</b>
Realized capital gains and losses	354 843.86	-77 957.12
<b>Realized result</b>	<b>882 085.96</b>	<b>811 783.46</b>
Unrealized capital gains and losses	1 384 027.02	-24 612.60
<b>Total result</b>	<b>2 266 112.98</b>	<b>787 170.86</b>

## Changes in net fund assets

	1.10.2023-31.3.2024	7.7.2022-30.9.2023
	CHF	CHF
Net fund assets at the beginning of the financial year	78 864 018.13	0.00
Paid federal withholding tax	-331 440.48	0.00
Balance of unit movements	14 859 527.03	78 076 847.27
Total result	2 266 112.98	787 170.86
<b>Net fund assets at the end of the reporting period</b>	<b>95 658 217.66</b>	<b>78 864 018.13</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	7.7.2022-30.9.2023
Class I-X	Number	Number
Situation at the beginning of the financial year	78 214.5910	0.0000
Units issued	32 310.0890	89 078.5280
Units redeemed	-17 806.1060	-10 863.9370
<b>Situation at the end of the period</b>	<b>92 718.5740</b>	<b>78 214.5910</b>
Difference between units issued and units redeemed	14 503.9830	78 214.5910

# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, fixed rate</b>								
<b>CHF</b>								
AT&T INC-REG-S 1.37500% 14-04.12.24*	CHF	785 000		785 000				
BANCO DE CHILE 0.25000% 16-05.12.24*	CHF	200 000			200 000	198 000	0.21	
CETRAL AMERICA BNK FR ECON INTEGR-REG-S 2.13750% 22-13.12.27*	CHF	360 000			360 000	364 500	0.38	
EQUINIX EUR 1 FINANCING CORP LLC-REG-S 2.87500% 23-12.09.28*	CHF	120 000	600 000		720 000	741 600	0.77	
EUROPEAN INVESTMENT BANK-REG-S 1.62500% 14-04.02.25*	CHF	600 000		600 000				
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF	200 000			200 000	198 400	0.21	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.01000% 21-10.11.26*	CHF	400 000			400 000	386 400	0.40	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.25000% 15-30.04.25*	CHF	305 000	500 000		805 000	795 018	0.83	
THERMO FISHER SCIENTIFIC INC 1.65250% 24-07.03.28*	CHF		500 000		500 000	503 250	0.52	
<b>TOTAL CHF</b>						<b>3 187 168</b>	<b>3.32</b>	
<b>Total Notes, fixed rate</b>						<b>3 187 168</b>	<b>3.32</b>	

## Medium term notes, fixed rate

### CHF

ABN AMRO BANK NV 2.50500% 23-26.06.28*	CHF	400 000	400 000		800 000	824 400	0.86	
ABN AMRO BANK NV-REG-S 0.30000% 16-18.12.24*	CHF	85 000		85 000				
ABN AMRO BANK NV-REG-S 2.62500% 23-02.03.28*	CHF	400 000	400 000		800 000	820 000	0.85	
ACHMEA BANK NV-REG-S 0.50000% 17-03.10.25*	CHF	285 000			285 000	280 583	0.29	
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	670 000		670 000				
AFRICA FINANCE CORP-REG-S 0.52250% 19-20.12.23*	CHF	170 000		170 000				
AFRICAN DEVELOPMENT BANK 1.60250% 23-05.07.28*	CHF	150 000			150 000	152 550	0.16	
AGENCE FRANCAISE DE DEVELOPPEMENT-REG-S 2.62500% 10-18.02.25*	CHF	370 000		370 000				
AKADEMISKA HUS AB-REG-S 0.25000% 15-17.11.25*	CHF	415 000			415 000	407 115	0.42	
ALD SA 2.22500% 24-28.03.29*	CHF		300 000		300 000	302 700	0.32	
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF	300 000		300 000				
AROUNDTOWN SA-REG-S 1.72000% 19-05.03.26*	CHF	85 000			85 000	81 685	0.09	
ASB BANK LTD 2.50250% 23-20.12.28*	CHF		400 000		400 000	416 000	0.43	
ASB BANK LTD-REG-S 0.45000% 19-30.01.25*	CHF	170 000		170 000				
ASIAN DEVELOPMENT BANK-REG-S 0.80000% 22-06.07.27*	CHF	500 000			500 000	495 500	0.52	
ATHENE GLOBAL FUNDING-REG-S 0.85000% 20-14.10.25*	CHF	400 000			400 000	393 800	0.41	
ATHENE GLOBAL FUNDING-REG-S 0.50000% 21-15.01.27*	CHF	370 000			370 000	354 830	0.37	
AUCKLAND COUNCIL-REG-S 1.50000% 14-28.11.25*	CHF	150 000			150 000	150 525	0.16	
AUCKLAND COUNCIL-REG-S 1.66000% 22-18.10.27*	CHF	1 000 000		600 000	400 000	404 800	0.42	
BANCO BICE-REG-S 0.75000% 21-29.10.26*	CHF	95 000			95 000	90 915	0.09	
BANCO BILBAO VIZCAYA ARGENTARIA 2.40750% 22-28.11.25*	CHF	500 000			500 000	506 750	0.53	
BANCO DE CHILE-REG-S 0.31540% 21-04.01.27*	CHF	110 000			110 000	105 160	0.11	
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF	150 000			150 000	148 740	0.16	
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-29.10.25*	CHF	90 000			90 000	87 750	0.09	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF	105 000	400 000		505 000	481 265	0.50	
BANCO DE CREDITO E INVERSIONES-REG-S 0.38500% 21-15.12.26*	CHF	585 000		585 000				
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF	170 000			170 000	162 690	0.17	
BANCO DEL ESTADO DE CHILE-REG-S 0.57500% 17-07.04.27*	CHF	400 000			400 000	382 600	0.40	
BANCO DEL ESTADO DE CHILE-REG-S 0.01000% 19-04.10.27*	CHF	200 000			200 000	185 700	0.19	
BANCO DEL ESTADO DE CHILE-REG-S 0.69250% 18-04.12.24*	CHF	105 000		105 000				
BANCO SANTANDER CHILE-REG-S 0.38400% 19-27.09.24*	CHF	95 000			95 000	94 335	0.10	
BANCO SANTANDER CHILE-REG-S 0.33000% 21-22.06.27*	CHF	130 000			130 000	122 915	0.13	
BANCO SANTANDER CHILE SA-REG-S 0.29750% 21-22.10.26*	CHF	165 000			165 000	157 658	0.16	
BANCO SANTANDER CHILE 2.44500% 24-25.01.27*	CHF		250 000		250 000	251 905	0.26	
BANCO SANTANDER SA 2.39500% 24-16.02.29*	CHF		1 300 000		1 300 000	1 326 000	1.38	
BANCO SANTANDER SA-REG-S 0.20000% 19-19.11.27*	CHF	600 000			600 000	570 900	0.59	
BANK FUER ARBEIT UN WIRTSCHAFT AG 2.05250% 23-14.04.28*	CHF	200 000			200 000	203 600	0.21	
BANK OF NOVA SCOTIA-REG-S 0.20000% 18-19.11.25*	CHF	1 310 000		600 000	710 000	695 800	0.73	
BANK OF NOVA SCOTIA/THE-REG-S 0.27800% 22-01.04.27*	CHF	515 000			515 000	498 263	0.52	
BANK OF NOVA SCOTIA/THE-REG-S 2.04250% 23-04.05.26*	CHF	800 000	1 400 000	1 400 000	800 000	810 800	0.84	
BANK OF NOVA SCOTIA/THE-REG-S 2.38250% 23-22.09.27*	CHF	300 000			300 000	308 100	0.32	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.32000% 17-10.02.25*	CHF	400 000		400 000				
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.25000% 19-10.07.25*	CHF	370 000			370 000	364 228	0.38	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 20-03.11.28*	CHF		200 000		200 000	187 200	0.20	
BANQUE FEDERATIVE D CREDIT MUTUEL-REG-S 0.60000% 17-05.04.27*	CHF	170 000			170 000	164 900	0.17	
BANQUE FEDERATIVE DU CREDIT-REG-S 0.40000% 17-19.12.25*	CHF	215 000			215 000	210 700	0.22	
BANQUE FEDERATIVE DU CREDIT-REG-S 1.00000% 18-13.11.26*	CHF	90 000			90 000	88 785	0.09	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.50000% 22-01.06.27*	CHF	200 000	1 000 000	250 000	950 000	947 625	0.99	
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 0.36600% 18-10.10.24*	CHF	285 000		285 000				
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 2.30000% 23-30.01.27*	CHF	400 000			400 000	407 600	0.42	
BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFTS-REG-S 2.95500% 22-29.11.27*	CHF	150 000			150 000	155 175	0.16	
BAWAG PSK BK FR ARBEIT WIRT O-REG-S 1.58500% 23-16.12.26*	CHF	200 000			200 000	199 900	0.21	
BERLIN HYP AG 0.37500% 22-21.02.25*	CHF	400 000			400 000	396 040	0.41	
BERLIN HYP AG 2.25000% 23-08.11.27*	CHF		700 000		700 000	714 350	0.74	
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF	150 000			150 000	148 575	0.15	
BLACK SEA TRADE & DEVELOPMENT BA-REG-S 0.35000% 21-15.03.27*	CHF	330 000	400 000		730 000	627 698	0.65	
BNG BANK NV 1.79250% 23-24.04.28*	CHF	200 000	500 000		700 000	716 540	0.75	
BNG BANK NV-REG-S 2.50000% 05-21.07.25*	CHF	1 185 000		1 185 000				
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF	400 000	600 000		1 000 000	952 000	0.99	
BNP PARIBAS SA 2.41250% 23-13.01.28*	CHF	600 000			600 000	616 200	0.64	
BNP PARIBAS SA-REG-S 0.15000% 20-10.03.28*	CHF	200 000	400 000		600 000	562 500	0.59	
BNP PARIBAS SA-REG-S 0.14750% 21-13.07.27*	CHF	800 000	400 000	1 000 000	200 000	190 500	0.20	
BNP PARIBAS-REG-S 0.50000% 21-16.03.29*	CHF		200 000		200 000	186 900	0.19	
BNP PARIBAS-REG-S 1.00000% 18-06.06.25*	CHF	125 000			125 000	124 313	0.13	
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.11100% 20-24.07.28*	CHF	600 000		400 000	200 000	187 600	0.20	
BPCE SA-REG-S 2.28750% 24-15.03.29*	CHF		400 000		400 000	403 000	0.42	
BPCE SA-REG-S 2.38250% 23-12.06.26*	CHF	400 000			400 000	407 200	0.42	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.25000% 18-30.05.25*	CHF	200 000			200 000	197 500	0.21	
CAIXABANK SA-REG-S 0.47700% 21-01.07.27*	CHF	600 000		400 000	200 000	191 800	0.20	
CAIXABANK SA-REG-S 2.17500% 24-19.03.30*	CHF		200 000		200 000	201 400	0.21	
CANADIAN IMPERIAL BANK OF COM/CAD-REG-S 0.12500% 15-22.12.25*	CHF	470 000			470 000	459 660	0.48	
CANADIAN IMPERIAL BANK-REG-S 0.05000% 19-15.10.26*	CHF	600 000		400 000	200 000	192 500	0.20	
CANADIAN IMPERIAL BK OF COM-REG-S 0.10000% 18-30.04.25*	CHF	215 000			215 000	211 947	0.22	
CANADIAN IMPERIAL BK OF COM-REG-S 0.28250% 22-03.02.27*	CHF	400 000			400 000	385 400	0.40	
CELLNEX FINANCE CO SA 0.93500% 21-26.03.26*	CHF	130 000			130 000	127 725	0.13	
CELLNEX TELECOM SA-REG-S 0.77500% 20-18.02.27*	CHF	200 000			200 000	193 100	0.20	
CELLNEX TELECOM SA-REG-S 1.11750% 20-17.07.25*	CHF	335 000			335 000	331 684	0.35	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.40500% 20-25.06.25*	CHF	330 000			330 000	325 017	0.34	
CITIGROUP INC-REG-S 0.25000% 21-30.08.29*	CHF		400 000		400 000	369 800	0.39	
CNTRL AMRCAN BANK FOR ECO INTGTIN REG-S 1.54620% 22-30.11.26*	CHF	400 000			400 000	399 000	0.42	
COMMERZBANK AG-REG-S 1.10000% 18-11.07.25*	CHF	85 000			85 000	84 235	0.09	
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF	200 000			200 000	206 300	0.21	
COMMERZBANK AG-REG-S 3.26250% 23-03.02.27*	CHF	300 000		300 000				
COMMERZBANK AG-REG-S 3.80000% 23-03.05.28*	CHF	200 000			200 000	209 800	0.22	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.40000% 17-25.09.26*	CHF	400 000			400 000	390 000	0.41	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.18750% 21-08.12.28*	CHF		1 000 000		1 000 000	941 500	0.98	
COMMONWEALTH BANK OF AUS-REG-S 0.87500% 22-02.09.25*	CHF	175 000			175 000	173 723	0.18	
COMPAGNIE DE FINANCEMENT FONCIER 1.90300% 23-16.06.28*	CHF	400 000			400 000	408 800	0.43	
COOPERATIEVE RABOBANK UA-REG-S 2.48750% 23-25.01.29*	CHF	200 000			200 000	205 300	0.21	
CORP ANDINA DE FOMENTO-REG-S 0.45000% 22-24.02.27*	CHF	1 200 000	600 000	800 000	1 000 000	961 000	1.00	
CORPORACION ANDINA DE FOMENTO-REG-S 1.50000% 14-01.12.28*	CHF		200 000		200 000	196 500	0.20	
CORPORACION ANDINA DE FOMENTO-REG-S 0.50000% 15-26.02.26*	CHF	500 000			500 000	489 750	0.51	
CORPORACION ANDINA DE FOMENTO-REG-S 0.70000% 20-04.09.25*	CHF	500 000			500 000	493 550	0.51	
CPI PROPERTY GROUP SA-REG-S 1.63000% 18-25.10.23*	CHF	130 000		130 000				
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 15-16.03.27*	CHF	400 000			400 000	390 000	0.41	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 15-18.06.26*	CHF	170 000			170 000	165 835	0.17	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.10000% 16-26.01.26*	CHF	170 000	1 000 000		1 170 000	1 143 090	1.19	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 18-08.12.25*	CHF	370 000			370 000	362 970	0.38	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 18-03.10.28*	CHF		800 000	400 000	400 000	384 400	0.40	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.45000% 19-24.01.29*	CHF		300 000		300 000	286 350	0.30	
CREDIT AGRICOLE HOME LOAN SFH SA 1.82500% 23-26.05.28*	CHF	200 000			200 000	203 700	0.21	
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 15-27.01.25*	CHF	105 000		105 000				
CREDIT AGRICOLE SA LONDON-REG-S 0.55000% 16-14.12.26*	CHF	85 000			85 000	82 620	0.09	
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 19-07.11.25*	CHF	200 000			200 000	198 000	0.21	
CREDIT AGRICOLE SA LONDON-REG-S 0.12750% 20-27.07.28*	CHF	1 000 000	400 000	800 000	600 000	561 900	0.59	
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF	1 200 000		1 000 000	200 000	193 900	0.20	
CREDIT AGRICOLE SA-REG-S 1.46040% 22-01.07.27*	CHF	200 000			200 000	198 400	0.21	
CREDIT AGRICOLE SA-REG-S 3.04250% 22-29.09.27*	CHF	400 000			400 000	416 600	0.43	
CREDIT AGRICOLE SA-REG-S 2.19000% 22-07.12.27*	CHF	150 000	400 000		550 000	561 275	0.58	
CREDIT AGRICOLE SA/LONDON-SUB 2.12500% 15-29.09.25*	CHF	200 000			200 000	200 900	0.21	
DEUTSCHE BAHN FINANCE BV-REG-S 0.10000% 15-01.12.25*	CHF	350 000			350 000	343 350	0.36	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 18-18.07.28*	CHF	500 000			500 000	484 250	0.50	
DNB BANK ASA 2.68500% 23-15.06.28*	CHF	200 000			200 000	204 500	0.21	
DNB BANK ASA-REG-S 1.16750% 22-03.06.27*	CHF	200 000	400 000		600 000	591 600	0.62	
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF	350 000		350 000				
DZ BANK AG DEUTSCHE ZEN GENBK-REG-S-SUB 3.61000% 23-16.10.28*	CHF	200 000			200 000	206 000	0.21	
ELI LILLY & CO-REG-S 0.45000% 16-24.05.28*	CHF	500 000			500 000	484 750	0.51	
ELO SACA-REG-S 1.50000% 14-03.06.24*	CHF	100 000			100 000	99 500	0.10	



Security	30.9.2023			31.3.2024		Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>		
FIRST ABU DHABI BANK PJSC-REG-S 0.07000% 19-18.10.27*	CHF	600 000		600 000	563 700	0.59		
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	130 000		130 000	126 750	0.13		
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF	420 000	400 000	420 000	378 800	0.39		
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF	370 000	400 000		770 000	0.77		
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF	300 000		300 000	295 950	0.31		
FRESENIUS SE & CO KGAA 2.96000% 23-18.10.28*	CHF	190 000		190 000	198 265	0.21		
HYPO NOE GRUPPE BANK AG-REG-S 0.10000% 19-27.11.24*	CHF	85 000	85 000					
HYPO VORARLBERG BANK-REG-S 0.25000% 18-12.11.25*	CHF	285 000		285 000	279 585	0.29		
HYPO VORARLBERG BANK AG-REG-S 0.50000% 22-07.04.27*	CHF	330 000		330 000	321 090	0.33		
HYUNDAI CAPITAL SERVICES INC-REG-S 1.87800% 22-14.06.27*	CHF		500 000	500 000	502 500	0.52		
INDUSTRIAL BANK OF KOREA-REG-S 0.02190% 19-16.07.25*	CHF	415 000	300 000	115 000	112 654	0.12		
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.12500% 20-14.07.28*	CHF		400 000	400 000	366 600	0.38		
KOMMUNALBANKEN A/S-REG-S 1.27500% 22-22.12.27*	CHF	500 000		500 000	501 500	0.52		
KOMMUNALKREDIT AUSTRIA AG-REG-S 3.37500% 06-22.06.26*	CHF	790 000	400 000	390 000	402 480	0.42		
KOMMUNEKREDIT-REG-S 0.62500% 15-09.07.27*	CHF	200 000		200 000	196 700	0.20		
KOREA LAND & HOUSING CORP-REG-S 0.19250% 20-15.06.25*	CHF	170 000		170 000	167 178	0.17		
KOREA LAND & HOUSING CORP 1.82250% 24-13.02.26*	CHF		200 000	200 000	200 800	0.21		
LA BANQUE POSTALE-REG-S 2.77250% 23-12.07.27*	CHF	200 000		200 000	207 700	0.22		
LANDESBANK BADEN-WUERTTEMBERG 2.60250% 23-04.10.28*	CHF	200 000		200 000	204 200	0.21		
LANDESKREDITBANK B-WUERTT FOERDBK-REG-S 1.35000% 22-30.09.27*	CHF	300 000		300 000	302 550	0.32		
LANSFORSKRINGAR HYPOTEK AB-REG-S 0.20000% 18-17.04.26*	CHF	370 000		370 000	362 415	0.38		
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF	355 000		355 000	353 367	0.37		
LLOYDS BANKING GROUP PLC-REG-S 2.74500% 23-02.02.27*	CHF	400 000	400 000	800 000	812 000	0.85		
MACQUARIE GROUP LTD-REG-S 0.39500% 21-20.07.28*	CHF	600 000	400 000	200 000	190 200	0.20		
MASSMUTUAL GLOBAL FUNDING II-REG-S 2.65000% 23-03.05.28*	CHF	400 000		400 000	416 400	0.43		
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF	200 000	200 000					
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.30000% 17-19.01.26*	CHF	800 000		800 000	782 400	0.82		
METROPOLITAN LIFE GLOBAL FUND-REG-S 0.12500% 20-25.09.28*	CHF		400 000	400 000	374 400	0.39		
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF		600 000	600 000	609 600	0.64		
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.30000% 17-20.12.24*	CHF	135 000	135 000					
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 19-26.02.29*	CHF		200 000	200 000	189 600	0.20		
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF	800 000	600 000	200 000	194 800	0.20		
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-30.03.27*	CHF	400 000		400 000	381 200	0.40		
MUENCHENER HYPOTHEKENBANK-REG-S 0.40000% 22-25.02.26*	CHF	400 000		400 000	389 600	0.41		
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.37500% 22-07.04.26*	CHF	85 000	400 000	485 000	475 300	0.50		
MUENCHENER HYPOTHEKENBANK EG 1.25000% 22-30.06.27*	CHF	170 000		170 000	169 320	0.18		
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.75000% 23-23.06.28*	CHF	400 000		400 000	406 200	0.42		
MUNICIPALITY FINANCE PLC-REG-S 2.37500% 11-30.03.26*	CHF	570 000		570 000	583 395	0.61		
MUNICIPALITY FINANCE PLC-REG-S 1.37500% 12-08.06.27*	CHF	400 000		400 000	402 400	0.42		
NATIONAL AUSTRALIA BANK LTD-REG-S 0.06500% 20-29.01.29*	CHF		400 000	400 000	373 800	0.39		
NATIONAL AUSTRALIA BANK LTD-REG-S 2.20100% 23-12.04.29*	CHF	400 000		400 000	414 200	0.43		
NATIONAL BANK OF CANADA-REG-S 1.95750% 22-03.11.27*	CHF	250 000		250 000	255 000	0.27		
NATIONWIDE BUILDING SOCIETY-REG-S 1.91500% 22-08.09.28*	CHF		400 000	400 000	403 400	0.42		
NATIONWIDE BUILDING SOCIETY 2.97000% 23-08.09.27*	CHF	200 000		200 000	205 500	0.21		
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF	200 000		200 000	198 820	0.21		
NATWEST MARKETS PLC-REG-S 2.78250% 22-06.12.27*	CHF	400 000		400 000	414 200	0.43		
NATWEST MARKETS PLC-REG-S 2.85750% 23-06.06.28*	CHF	400 000		400 000	417 200	0.43		
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 1.37500% 12-13.09.27*	CHF	600 000		600 000	603 900	0.63		
NESTLE HOLDINGS INC-REG-S 0.25000% 17-04.10.27*	CHF	600 000		600 000	579 300	0.60		
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 19-18.10.27*	CHF	1 200 000	1 200 000	800 000	1 532 000	1.60		
NORDEA BANK ABP-REG-S 0.55000% 15-23.06.25*	CHF	255 000		255 000	252 578	0.26		
NORDEA BANK ABP-REG-S 0.12500% 20-02.06.26*	CHF	570 000	400 000	970 000	942 355	0.98		
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF	200 000	600 000	600 000	201 100	0.21		
ORANGE SA-REG-S 0.20000% 19-24.11.25*	CHF		500 000	500 000	490 000	0.51		
PACIFIC LIFE GLOBAL FUNDING-REG-S 0.25000% 21-26.10.28*	CHF		400 000	400 000	376 200	0.39		
RABOBANK NEDERLAND NV 1.36250% 22-28.04.28*	CHF	800 000	600 000	200 000	197 300	0.21		
RAIFFEISENLANDESBANK OBEROE AG-REG-S 0.17500% 19-29.10.26*	CHF	285 000		285 000	273 030	0.28		
RCI BANQUE SA-REG-S 3.50000% 23-10.05.28*	CHF	150 000	500 000	650 000	687 050	0.72		
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF	600 000	400 000	200 000	195 200	0.20		
ROYAL BANK OF CANADA-REG-S 1.45000% 22-04.05.27*	CHF	130 000		130 000	129 480	0.13		
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF		400 000	400 000	400 720	0.42		
ROYAL BANK OF CANADA-REG-S 2.44500% 23-25.01.28*	CHF	250 000	400 000	250 000	257 500	0.27		
ROYAL BANK OF CANADA-REG-S 1.47500% 23-30.01.26*	CHF	200 000		200 000	200 300	0.21		
ROYAL BANK OF CANADA-REG-S 2.08500% 23-31.03.28*	CHF	200 000	400 000	600 000	616 200	0.64		
SANTANDER CONSUMER FINANCE SA-REG-S 2.73250% 23-04.07.25*	CHF	100 000		100 000	101 420	0.11		
SANTANDER CONSUMER FINANCE SA-REG-S 2.93250% 23-04.07.28*	CHF	300 000		300 000	313 650	0.33		
SANTANDER UK PLC-REG-S 2.01000% 23-12.09.26*	CHF	300 000		300 000	304 500	0.32		
SANTANDER UK PLC-REG-S 1.49420% 24-12.11.28*	CHF		300 000	300 000	301 650	0.31		
SCOTIABANK CHILE SA-REG-S 0.38500% 21-22.07.26*	CHF	150 000		150 000	144 675	0.15		
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF	295 000		295 000	280 693	0.29		
SOEETE GENERALE SA 2.27750% 23-27.02.26*	CHF	100 000		100 000	101 250	0.11		

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
SOCIETE GENERALE SA-REG-S 0.25000% 19-08.10.26*	CHF	400 000		400 000				
SOCIETE GENERALE SA-REG-S 0.25000% 20-25.02.27*	CHF	200 000			200 000	191 100	0.20	
SOCIETE GENERALE SA-REG-S 0.28000% 22-26.01.27*	CHF	135 000			135 000	129 870	0.14	
SOCIETE GENERALE SA-REG-S 0.74500% 22-26.01.29*	CHF	600 000			600 000	563 400	0.59	
SOCIETE GENERALE SA-REG-S 2.62500% 22-14.10.26*	CHF	100 000			100 000	102 500	0.11	
SOCIETE GENERALE-REG-S 0.33250% 21-29.11.28*	CHF		1 000 000		1 000 000	940 000	0.98	
SPAREBANK 1 BOLIGKREDITT AS-REG-S 0.50750% 22-06.04.27*	CHF	380 000	400 000		780 000	759 720	0.79	
SPAREBANK 1 BOLIGKREDITT AS 1.86750% 23-23.10.28*	CHF		650 000		650 000	663 325	0.69	
SPAREBANK 1 NORD NORGE-REG-S 2.70000% 23-20.03.29*	CHF	400 000	600 000		1 000 000	1 029 000	1.07	
SPAREBANK 1 SMN-REG-S 1.50000% 22-15.06.27*	CHF	200 000			200 000	199 800	0.21	
SVENSKA HANDELSBANKEN AB-REG-S 1.25000% 22-24.05.27*	CHF	400 000			400 000	397 800	0.41	
SWEDBANK AB 2.77250% 23-13.06.28*	CHF	200 000			200 000	207 000	0.22	
SWEDISH EXPORT CREDIT CORP-REG-S 1.02250% 22-21.09.27*	CHF	600 000		400 000	200 000	198 300	0.21	
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.15000% 21-26.04.24*	CHF	105 000			105 000	103 824	0.11	
THE TORONTO-DOMINION BANK-REG-S 2.20250% 23-31.01.28*	CHF	200 000			200 000	204 400	0.21	
TORONTO-DOMINION BANK-REG-S 1.97000% 23-18.09.26*	CHF	300 000			300 000	304 200	0.32	
TORONTO-DOMINION BANK/THE 1.48250% 24-30.01.29*	CHF		250 000		250 000	250 875	0.26	
TOYOTA MOTOR FINAN NETHERLANDS BV-REG-S 2.13000% 23-15.06.27*	CHF	205 000			205 000	208 793	0.22	
TOYOTA MOTOR FINANCE NETHERLANDS BV 2.01000% 23-26.10.26*	CHF		1 000 000		1 000 000	1 014 000	1.06	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.65000% 16-02.11.26*	CHF	200 000	600 000		800 000	781 200	0.81	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 1.00000% 18-08.12.25*	CHF	490 000			490 000	485 345	0.51	
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF	200 000	800 000		1 000 000	943 500	0.98	
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF	400 000			400 000	405 400	0.42	
UBS AG/LONDON-REG-S 2.38500% 23-09.05.25*	CHF	200 000			200 000	201 960	0.21	
VERIZON COMMUNICATIONS INC-REG-S 1.00000% 17-30.11.27*	CHF	800 000			800 000	786 800	0.82	
VODAFONE GROUP PLC-REG-S 0.37500% 16-03.12.24*	CHF	200 000		200 000				
VODAFONE GROUP PLC-REG-S 0.62500% 17-15.03.27*	CHF	550 000	400 000		950 000	929 100	0.97	
VONOVIA SE 2.56500% 24-14.02.29*	CHF		200 000		200 000	204 000	0.21	
<b>TOTAL CHF</b>						<b>74 876 151</b>	<b>78.03</b>	
<b>Total Medium term notes, fixed rate</b>						<b>74 876 151</b>	<b>78.03</b>	

### Medium term notes, zero coupon

#### CHF

CAISSE DES DEPOTS CONSIGNATIONS REG-S 0.00000% 21-26.06.28*	CHF	200 000			200 000	189 500	0.20	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.00000% 20-16.06.26*	CHF	400 000			400 000	389 000	0.41	
KOREA RAILROAD CORP 0.00000% 19-19.11.24*	CHF	330 000		330 000				
NATIONWIDE BUILDING SOCIETY-REG-S 0.00000% 19-11.07.25*	CHF	815 000	500 000	400 000	915 000	899 903	0.94	
<b>TOTAL CHF</b>						<b>1 478 403</b>	<b>1.54</b>	
<b>Total Medium term notes, zero coupon</b>						<b>1 478 403</b>	<b>1.54</b>	

### Bonds, fixed rate

#### CHF

AKADEMISKA HUS AB-REG-S 0.35000% 22-24.03.27*	CHF	330 000			330 000	320 760	0.33	
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.25000% 17-22.09.25*	CHF	470 000		270 000	200 000	196 700	0.20	
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.12500% 20-27.08.26*	CHF	200 000			200 000	192 600	0.20	
BANCO DE CHILE 0.56800% 18-21.11.23*	CHF	100 000		100 000				
BANCO MER DEL NORTE SA/GRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	395 000		395 000				
BANCO SANTANDER SA-REG-S 1.12500% 17-20.07.27*	CHF	600 000			600 000	591 600	0.62	
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF	300 000			300 000	304 650	0.32	
BANK OF MONTREAL 2.03750% 23-27.04.28*	CHF	400 000	400 000		800 000	818 000	0.85	
BANK OF NOVA SCOTIA 0.29500% 22-25.04.25*	CHF	315 000			315 000	311 283	0.32	
BNG BANK NV 1.23750% 24-20.02.29*	CHF		115 000		115 000	115 058	0.12	
CANADIAN IMPERIAL BANK OF COM-REG-S 1.91000% 23-14.07.28*	CHF	300 000			300 000	305 550	0.32	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF	400 000		300 000	100 000	101 000	0.11	
COCA-COLA CO/THE-REG-S 1.00000% 15-02.10.28*	CHF		800 000		800 000	794 000	0.83	
CORPORACION ANDINA DE FOMENTO-REG-S 0.30000% 17-07.04.25*	CHF	435 000			435 000	429 302	0.45	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF	520 000			520 000	520 260	0.54	
DH SWITZERLAND FINANCE SA-REG-S 1.12500% 15-08.12.28*	CHF		500 000		500 000	494 500	0.52	
DIGITAL CONSTELLATION BV-REG-S 0.20000% 21-15.12.26*	CHF	235 000			235 000	224 425	0.23	
DIGITAL CONSTELLATION BV-REG-S 0.55000% 21-16.04.29*	CHF		460 000		460 000	422 510	0.44	
DIGITAL CONSTELLATION BV-REG-S 1.70000% 22-30.03.27*	CHF	330 000	600 000		930 000	919 305	0.96	
DZ BANK AG DEUTSCHE-REG-S 2.20250% 23-18.09.28*	CHF	200 000			200 000	204 100	0.21	
EMBOTELLADORA ANDINA SA-REG-S 2.71750% 23-20.09.28*	CHF	250 000		250 000				
EUROPEAN INVESTMENT BANK 3.37500% 07-15.10.27*	CHF	100 000			100 000	107 800	0.11	
EUROPEAN INVESTMENT BANK-REG-S 2.62500% 10-11.02.25*	CHF	500 000		500 000				
EUROPEAN INVESTMENT BANK-REG-S 1.62500% 12-02.04.26*	CHF	960 000			960 000	969 120	1.01	
FEDERATION DES CAISSES DESJARDINS DU 1.73500% 23-31.01.28*	CHF	500 000			500 000	505 750	0.53	

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Quantity/ Nominal	Quantity/ Nominal			
FEDERATION DES CAISSES DESJ DU QUEB 1.35500% 24-18.04.27*	CHF		300 000		300 000		299 823	0.31	
FONDO FINANCIERO-REG-S 0.55600% 21-03.09.26*	CHF	400 000			400 000		383 000	0.40	
HYPO NOE LANDESBANK FUER NIED-REG-S 2.37500% 24-26.01.29*	CHF		200 000		200 000		202 800	0.21	
KOREA HOUSING FINANCE CORP-REG-S 2.15500% 22-14.10.25*	CHF		400 000	300 000	100 000		100 950	0.11	
KOREA HOUSING FINANCE CORP 1.89250% 23-10.02.28*	CHF	400 000			400 000		405 600	0.42	
KOREA HOUSING FINANCE CORP 1.77800% 24-01.02.27*	CHF		150 000		150 000		151 200	0.16	
LANDESBANK BADEN-WUERTTEMBERG-REG-S 2.39000% 24-08.02.29*	CHF		200 000		200 000		202 500	0.21	
LLOYDS BANK PLC-REG-S 1.87000% 23-31.08.27*	CHF	700 000			700 000		711 900	0.74	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.30000% 17-31.10.25*	CHF	805 000		205 000	600 000		589 500	0.61	
NATIONWIDE BUILDING SOCIETY-REG-S 1.75750% 23-23.01.26*	CHF	250 000			250 000		250 875	0.26	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.25000% 17-19.01.29*	CHF		530 000		530 000		504 825	0.53	
NORDIC INVESTMENT BANK 1.50000% 23-29.06.28*	CHF	200 000			200 000		203 400	0.21	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 20-28.11.28*	CHF		700 000		700 000		662 900	0.69	
RABOBANK NEDERLAND NV-REG-S 3.12500% 06-15.09.26*	CHF	400 000	400 000		800 000		832 400	0.87	
ROYAL BANK OF CANADA-REG-S 0.15500% 20-06.04.27*	CHF	800 000			800 000		770 800	0.80	
<b>TOTAL CHF</b>							<b>15 120 745</b>	<b>15.76</b>	
<b>Total Bonds, fixed rate</b>							<b>15 120 745</b>	<b>15.76</b>	

### Bonds, zero coupon

#### CHF

KOREA GAS CORP-REG-S 0.00000% 19-28.11.23*	CHF	30 000		30 000			392 600	0.41	
KOREA RAILROAD CORP-REG-S 0.00000% 19-13.06.25*	CHF	400 000			400 000				
<b>TOTAL CHF</b>							<b>392 600</b>	<b>0.41</b>	
<b>Total Bonds, zero coupon</b>							<b>392 600</b>	<b>0.41</b>	
<b>Total Securities traded on an exchange</b>							<b>95 055 066</b>	<b>99.06</b>	
<b>Total securities and similar instruments</b>							<b>95 055 066</b>	<b>99.06</b>	
(thereof in lending)								0.00	
Bank deposits at sight							326 294	0.34	
Other assets							576 783	0.60	
<b>Total fund assets</b>							<b>95 958 143</b>	<b>100.00</b>	
Short-term bank liabilities							-299 925		
<b>Net fund assets</b>							<b>95 658 218</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	95 055 066	99.06
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>95 055 066</b>	<b>99.06</b>

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

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

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

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

## Supplementary information

### **Derivative financial instruments**

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

### **Repurchase agreements**

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

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

The fund management company has not concluded commission sharing agreements.

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

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

See separate information at the end of the report.

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

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

TER for the last 12 months:

Class I-X

0.03%

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

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in CHF		338 484 525.33	348 982 358.88	410 230 486.89
<b>Class F</b>	<b>CH0500537185</b>			
Net asset value per unit in CHF		97.78	95.63	91.73
Number of units outstanding		147 938.8340	35 846.0000	14 577.0000
<b>Class I-A1</b>	<b>CH0120248965</b>			
Net asset value per unit in CHF		958.28	937.18	899.12
Number of units outstanding		23 693.8240	27 557.1680	29 435.6500
<b>Class I-B</b>	<b>CH0122211979</b>			
Net asset value per unit in CHF		968.77	947.45	908.29
Number of units outstanding		16 655.5940	16 207.5850	16 076.1270
<b>Class I-X</b>	<b>CH0117299278</b>			
Net asset value per unit in CHF		972.50	951.09	911.56
Number of units outstanding		291 909.9650	318 923.9860	403 183.9060
<b>Class W</b>	<b>CH0356369444</b>			
Net asset value per unit in CHF		96.72	94.59	90.75
Number of units outstanding		13 408.7920	11 064.2210	3 292.4390

## Structure of the securities portfolio

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

France	15.09
Germany	11.96
Canada	11.82
United States	10.12
United Kingdom	7.22
Supranationals	6.80
Netherlands	5.37
South Korea	4.33
Australia	4.15
Chile	3.82
Others	18.06
<b>TOTAL</b>	<b>98.74</b>

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	CHF	CHF
Bank deposits		
– at sight	2 275 824.26	5 255 081.91
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	336 038 233.10	346 351 910.94
Other assets	2 024 326.63	1 818 905.11
<b>Total fund assets</b>	<b>340 338 383.99</b>	<b>353 425 897.96</b>
Loans	-1 299 675.00	-4 439 260.00
Other liabilities	-554 183.66	-4 279.08
<b>Net fund assets</b>	<b>338 484 525.33</b>	<b>348 982 358.88</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Income	CHF	CHF
Income from bank assets	13 320.55	8 015.67
Negative interest	-2 739.90	-8 966.55
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	1 817 009.48	3 410 485.22
Income from securities lending	14 771.99	29 583.17
Offset payments from securities lending	95 431.80	112 264.35
Purchase of current net income on issue of units	101 528.94	182 670.07
<b>TOTAL income</b>	<b>2 039 322.86</b>	<b>3 734 051.93</b>
<b>Expenses</b>		
Audit expenses	-15 438.80	-19 208.30
Commission remuneration of the Fund Management in accordance with the fund contract Class F	-4 003.16	-1 920.09
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-18 222.42	-44 807.90
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-3 535.49	-6 705.77
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-954.44	-888.76
Other expenses	-5 706.09	-19 532.16
Payment of current net income on redemption of units	-152 073.11	-522 544.71
<b>TOTAL expenses</b>	<b>-199 933.51</b>	<b>-615 607.69</b>
<b>Net income</b>	<b>1 839 389.35</b>	<b>3 118 444.24</b>
Realized capital gains and losses	-1 896 029.51	-12 249 455.68
<b>Realized result</b>	<b>-56 640.16</b>	<b>-9 131 011.44</b>
Unrealized capital gains and losses	9 257 196.31	25 982 509.86
<b>Total result</b>	<b>9 200 556.15</b>	<b>16 851 498.42</b>

## 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	348 982 358.88	410 230 486.89
Paid federal withholding tax	-1 605 407.22	-1 057 332.14
Balance of unit movements	-18 092 982.48	-77 042 294.29
Total result	9 200 556.15	16 851 498.42
<b>Net fund assets at the end of the reporting period</b>	<b>338 484 525.33</b>	<b>348 982 358.88</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
	Number	Number
<b>Class F</b>		
Situation at the beginning of the financial year	35 846.0000	14 577.0000
Units issued	120 282.0940	30 178.0000
Units redeemed	-8 189.2600	-8 909.0000
<b>Situation at the end of the period</b>	<b>147 938.8340</b>	<b>35 846.0000</b>
Difference between units issued and units redeemed	112 092.8340	21 269.0000
<b>Class I-A1</b>		
Situation at the beginning of the financial year	27 557.1680	29 435.6500
Units issued	1 369.8460	5 987.6640
Units redeemed	-5 233.1900	-7 866.1460
<b>Situation at the end of the period</b>	<b>23 693.8240</b>	<b>27 557.1680</b>
Difference between units issued and units redeemed	-3 863.3440	-1 878.4820
<b>Class I-B</b>		
Situation at the beginning of the financial year	16 207.5850	16 076.1270
Units issued	650.5510	254.8510
Units redeemed	-202.5420	-123.3930
<b>Situation at the end of the period</b>	<b>16 655.5940</b>	<b>16 207.5850</b>
Difference between units issued and units redeemed	448.0090	131.4580
<b>Class I-X</b>		
Situation at the beginning of the financial year	318 923.9860	403 183.9060
Units issued	21 026.6420	42 950.7870
Units redeemed	-48 040.6630	-127 210.7070
<b>Situation at the end of the period</b>	<b>291 909.9650</b>	<b>318 923.9860</b>
Difference between units issued and units redeemed	-27 014.0210	-84 259.9200
<b>Class W</b>		
Situation at the beginning of the financial year	11 064.2210	3 292.4390
Units issued	4 502.9240	8 071.7820
Units redeemed	-2 158.3530	-300.0000
<b>Situation at the end of the period</b>	<b>13 408.7920</b>	<b>11 064.2210</b>
Difference between units issued and units redeemed	2 344.5710	7 771.7820

# Inventory of Fund assets

## Securities traded on an exchange

Security	30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, fixed rate</b>							
<b>CHF</b>							
CETRAL AMERICA BNK FR ECON INTEGR-REG-S 2.13750% 22-13.12.27*	CHF	800 000		800 000	810 000	0.24	
EBN BV-REG-S 0.87500% 14-22.09.26*	CHF	1 000 000		1 000 000	993 000	0.29	
EQUINIX EUR 1 FINANCING CORP LLC-REG-S 2.87500% 23-12.09.28*	CHF	480 000		480 000	494 400	0.15	
EUROPEAN INVESTMENT BANK-REG-S 1.62500% 14-04.02.25*	CHF	1 375 000		1 375 000			
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF	660 000		660 000			
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.01000% 21-10.11.26*	CHF	1 050 000		1 050 000	1 014 300	0.30	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.25000% 15-30.04.25*	CHF	1 800 000		500 000	1 283 880	0.38	
THERMO FISHER SCIENTIFIC INC 1.65250% 24-07.03.28*	CHF		1 300 000	1 300 000	1 308 450	0.38	
WURTH FINANCE INTERNATIONAL BV-REG-S 2.10000% 22-16.11.26*	CHF	1 365 000		1 365 000	1 386 158	0.41	
<b>TOTAL CHF</b>					<b>7 290 188</b>	<b>2.14</b>	
<b>Total Notes, fixed rate</b>					<b>7 290 188</b>	<b>2.14</b>	

## Medium term notes, fixed rate

<b>CHF</b>							
ABN AMRO BANK NV 2.30000% 23-26.06.25*	CHF	400 000		400 000	404 160	0.12	
ABN AMRO BANK NV 2.50500% 23-26.06.28*	CHF	1 000 000	1 000 000	400 000	1 600 000	1 648 800	0.48
ABN AMRO BANK NV-REG-S 2.62500% 23-02.03.28*	CHF	2 400 000		400 000	2 000 000	2 050 000	0.60
ACHMEA BANK NV-REG-S 0.50000% 17-03.10.25*	CHF	565 000		565 000	556 243	0.16	
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	1 600 000		1 600 000			
AFRICAN DEVELOPMENT BANK 1.60250% 23-05.07.28*	CHF	700 000		700 000	711 900	0.21	
AGENCE FRANCAISE DE DEVELOPPEMENT-REG-S 2.62500% 10-18.02.25*	CHF	1 100 000		1 100 000			
AKADEMISKA HUS AB-REG-S 0.25000% 15-17.11.25*	CHF	1 335 000		1 335 000	1 309 635	0.38	
ALBERTA, PROVINCE OF-REG-S 0.37500% 19-07.02.29*	CHF		2 000 000	2 000 000	1 919 000	0.56	
ALD SA 2.22500% 24-28.03.29*	CHF		1 500 000	1 500 000	1 513 500	0.44	
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF	650 000		650 000			
AROUNDTOWN SA-REG-S 1.72000% 19-05.03.26*	CHF	785 000		785 000	754 385	0.22	
ASB BANK LTD-REG-S 0.11750% 21-29.06.28*	CHF	400 000		400 000	375 400	0.11	
ASIAN DEVELOPMENT BANK-REG-S 0.80000% 22-06.07.27*	CHF	1 500 000		1 500 000	1 486 500	0.44	
ATHENE GLOBAL FUNDING-REG-S 0.85000% 20-14.10.25*	CHF	1 500 000		1 500 000	1 476 750	0.43	
ATHENE GLOBAL FUNDING-REG-S 0.50000% 21-15.01.27*	CHF	1 170 000		1 170 000	1 122 030	0.33	
AUCKLAND COUNCIL-REG-S 1.50000% 14-28.11.25*	CHF	550 000		550 000	551 925	0.16	
BANCO BICE-REG-S 0.75000% 21-29.10.26*	CHF	855 000		855 000	818 235	0.24	
BANCO BILBAO VIZCAYA ARGENTARIA 2.40750% 22-28.11.25*	CHF	1 000 000		1 000 000	1 013 500	0.30	
BANCO DE CHILE-REG-S 0.31540% 21-04.01.27*	CHF	950 000		950 000	908 200	0.27	
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF	150 000		150 000	148 740	0.04	
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-29.10.25*	CHF	350 000		350 000	341 250	0.10	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF	1 485 000	400 000	1 085 000	1 034 005	0.30	
BANCO DE CREDITO E INVERSIONES-REG-S 0.38500% 21-15.12.26*	CHF	1 000 000		1 000 000	955 000	0.28	220 000
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF	1 240 000		1 240 000	1 186 680	0.35	
BANCO DEL ESTADO DE CHILE-REG-S 0.01000% 19-04.10.27*	CHF	1 200 000		1 200 000	1 114 200	0.33	1 200 000
BANCO DEL ESTADO DE CHILE-REG-S 0.69250% 18-04.12.24*	CHF	200 000		200 000			
BANCO SANTANDER CHILE-REG-S 0.35000% 16-30.05.25*	CHF	150 000		150 000	147 495	0.04	
BANCO SANTANDER CHILE-REG-S 0.33000% 21-22.06.27*	CHF	1 200 000		1 200 000	1 134 600	0.33	
BANCO SANTANDER CHILE SA-REG-S 0.29750% 21-22.10.26*	CHF	1 235 000		1 235 000	1 180 043	0.35	
BANCO SANTANDER CHILE 2.44500% 24-25.01.27*	CHF		350 000	350 000	352 667	0.10	
BANCO SANTANDER SA 2.39500% 24-16.02.29*	CHF		3 400 000	600 000	2 800 000	2 856 000	0.84
BANCO SANTANDER SA-REG-S 1.00000% 18-10.12.24*	CHF	2 050 000		2 050 000			
BANCO SANTANDER SA-REG-S 0.31000% 21-09.06.28*	CHF	400 000		400 000	378 600	0.11	
BANK FUER ARBEIT UN WIRTSCHAFT AG 2.05250% 23-14.04.28*	CHF	1 100 000		1 100 000	1 119 800	0.33	
BANK OF AMERICA CORP-REG-S 0.25250% 19-12.06.26*	CHF	1 400 000		1 400 000	1 363 600	0.40	
BANK OF NOVA SCOTIA DN-REG-S 0.14250% 21-25.10.28*	CHF		200 000	200 000	187 400	0.06	
BANK OF NOVA SCOTIA-REG-S 0.20000% 18-19.11.25*	CHF	4 000 000		1 000 000	3 000 000	2 940 000	0.86
BANK OF NOVA SCOTIA-REG-S 0.38500% 22-01.02.29*	CHF		2 000 000	2 000 000	1 886 000	0.55	
BANK OF NOVA SCOTIA/THE-REG-S 0.27800% 22-01.04.27*	CHF	1 000 000		1 000 000	967 500	0.28	
BANK OF NOVA SCOTIA/THE-REG-S 2.04250% 23-04.05.26*	CHF	3 700 000		1 400 000	2 300 000	2 331 050	0.68
BANK OF NOVA SCOTIA/THE-REG-S 2.38250% 23-22.09.27*	CHF	1 200 000		1 200 000	1 232 400	0.36	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.32000% 17-10.02.25*	CHF	800 000		800 000			
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.25000% 19-10.07.25*	CHF	1 430 000		1 430 000	1 407 692	0.41	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 19-12.06.26*	CHF	250 000		250 000	242 750	0.07	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 20-03.11.28*	CHF		1 600 000	1 600 000	1 497 600	0.44	



Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BANQUE FEDERATIVE D CREDIT MUTUEL-REG-S 0.60000% 17-05.04.27*	CHF	1 400 000			1 400 000	1 358 000	0.40	
BANQUE FEDERATIVE DU CREDIT-REG-S 0.40000% 17-19.12.25*	CHF	650 000			650 000	637 000	0.19	
BANQUE FEDERATIVE DU CREDIT-REG-S 1.00000% 18-13.11.26*	CHF	650 000			650 000	641 225	0.19	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.50000% 22-01.06.27*	CHF	1 800 000		1 000 000	800 000	798 000	0.23	
BANQUE FEDERTVE DU CREDIT MUTUEL-REG-S 2.30000% 23-30.01.27*	CHF	800 000			800 000	815 200	0.24	
BANQUE INTL A LUXEMBOURG SA-REG-S 1.00000% 19-10.07.25*	CHF	300 000			300 000	295 290	0.09	
BARCLAYS PLC-REG-S 0.31500% 21-04.06.27*	CHF	2 400 000		400 000	2 000 000	1 913 000	0.56	
BAT INTERNATIONAL FINANCE PLC-REG-S 1.37500% 14-08.09.26*	CHF	1 000 000			1 000 000	995 500	0.29	1 000 000
BAWAG PSK BANK FUER ARBEIT UND WI-REG-S 2.95500% 22-29.11.27*	CHF	800 000			800 000	827 600	0.24	
BAWAG PSK BK FR ARBEIT WIRT O-REG-S 1.58500% 23-16.12.26*	CHF	1 000 000			1 000 000	999 500	0.29	
BERLIN HYP AG 2.25000% 23-08.11.27*	CHF		1 700 000	400 000	1 300 000	1 326 650	0.39	
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF	1 100 000			1 100 000	1 089 550	0.32	
BLACK SEA TRADE & DEVELOPMENT BA-REG-S 0.35000% 21-15.03.27*	CHF	1 420 000		400 000	1 020 000	877 057	0.26	60 000
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.75000% 19-03.09.27*	CHF	930 000			930 000	910 935	0.27	
BNG BANK NV 1.79250% 23-24.04.28*	CHF	1 800 000		500 000	1 300 000	1 330 716	0.39	
BNG BANK NV-REG-S 2.50000% 05-21.07.25*	CHF	3 250 000		1 000 000	2 250 000	2 285 550	0.67	
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF	2 400 000		600 000	1 800 000	1 713 600	0.50	400 000
BNP PARIBAS SA 2.41250% 23-13.01.28*	CHF	1 400 000			1 400 000	1 437 800	0.42	
BNP PARIBAS SA-REG-S 0.30000% 19-15.10.27*	CHF	400 000			400 000	381 200	0.11	400 000
BNP PARIBAS SA-REG-S 0.15000% 20-10.03.28*	CHF	2 000 000		400 000	1 600 000	1 500 000	0.44	
BNP PARIBAS SA-REG-S 0.14750% 21-13.07.27*	CHF	1 400 000			1 400 000	1 333 500	0.39	
BNP PARIBAS-REG-S 1.00000% 18-06.06.25*	CHF	875 000		875 000				
BOS FUNDING LTD-REG-S 1.50000% 19-29.11.23*	CHF	1 200 000		1 200 000				
BPCE SA-REG-S 2.28750% 24-15.03.29*	CHF		1 600 000		1 600 000	1 612 000	0.47	
CAISSE D'AMORTIS DE LA DETE SOCLE-REG-S 2.50000% 11-09.12.25*	CHF	400 000			400 000	408 200	0.12	
CAIXABANK SA-REG-S 0.47700% 21-01.07.27*	CHF	1 400 000			1 400 000	1 342 600	0.39	
CAIXABANK SA-REG-S 2.17500% 24-19.03.30*	CHF		1 200 000		1 200 000	1 208 400	0.36	
CANADIAN IMPERIAL BANK OF COM/CAD-REG-S 0.12500% 15-22.12.25*	CHF	1 830 000			1 830 000	1 789 740	0.53	
CANADIAN IMPERIAL BANK-REG-S 0.05000% 19-15.10.26*	CHF	2 000 000			2 000 000	1 925 000	0.57	
CANADIAN IMPERIAL BK OF COM-REG-S 0.10000% 18-30.04.25*	CHF	2 000 000		2 000 000				
CANADIAN IMPERIAL BK OF COM-REG-S 0.28250% 22-03.02.27*	CHF	2 200 000			2 200 000	2 119 700	0.62	
CBQ FINANCE LTD-REG-S 0.73500% 20-27.11.24*	CHF	2 050 000			2 050 000			
CBQ FINANCE LTD-REG-S 0.19500% 21-22.04.24*	CHF	500 000			500 000	499 250	0.15	
CELLNEX FINANCE CO SA 0.93500% 21-26.03.26*	CHF	1 000 000			1 000 000	982 500	0.29	
CELLNEX TELECOM SA-REG-S 0.77500% 20-18.02.27*	CHF	1 400 000			1 400 000	1 351 700	0.40	405 000
CELLNEX TELECOM SA-REG-S 1.11750% 20-17.07.25*	CHF	1 400 000		1 400 000				
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.40500% 20-25.06.25*	CHF	800 000			800 000	787 920	0.23	
CITIGROUP INC-REG-S 0.75000% 19-02.04.26*	CHF	2 500 000		1 000 000	1 500 000	1 478 250	0.43	
CITIGROUP INC-REG-S 0.50000% 19-01.11.28*	CHF	470 000	600 000		1 070 000	1 015 430	0.30	
CNTRL AMRCAN BANK FOR ECO INTGTIN REG-S 1.54620% 22-30.11.26*	CHF	700 000			700 000	698 250	0.21	
COMMERZBANK AG-REG-S 3.12500% 06-14.07.25*	CHF	450 000			450 000	458 910	0.13	
COMMERZBANK AG-REG-S 1.10000% 18-11.07.25*	CHF	345 000			345 000	341 895	0.10	
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF	600 000			600 000	618 900	0.18	
COMMERZBANK AG-REG-S 3.26250% 23-03.02.27*	CHF	1 400 000			1 400 000	1 439 900	0.42	200 000
COMMERZBANK AG-REG-S 3.80000% 23-03.05.28*	CHF	800 000			800 000	839 200	0.25	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.40000% 17-25.09.26*	CHF	550 000			550 000	536 250	0.16	
COMMONWEALTH BANK OF AUS-REG-S 0.87500% 22-02.09.25*	CHF	860 000			860 000	853 722	0.25	
COMPAGNIE DE FINANCEMENT FONCIER 1.90300% 23-16.06.28*	CHF	2 500 000		1 000 000	1 500 000	1 533 000	0.45	
COOPERATIVE RABOBANK UA-REG-S 2.48750% 23-25.01.29*	CHF	1 200 000			1 200 000	1 231 800	0.36	
CORP ANDINA DE FOMENTO-REG-S 0.45000% 22-24.02.27*	CHF	3 000 000		600 000	2 400 000	2 306 400	0.68	
CORPORACION ANDINA DE FOMENTO-REG-S 1.50000% 14-01.12.28*	CHF		2 100 000		2 100 000	2 063 250	0.61	
CORPORACION ANDINA DE FOMENTO-REG-S 0.50000% 15-26.02.26*	CHF	1 980 000			1 980 000	1 939 410	0.57	
CORPORACION ANDINA DE FOMENTO 0.51000% 16-16.09.26*	CHF	325 000			325 000	316 225	0.09	
CORPORACION ANDINA DE FOMENTO-REG-S 0.70000% 20-04.09.25*	CHF	2 000 000			2 000 000	1 974 200	0.58	
CPI PROPERTY GROUP SA-REG-S 1.63000% 18-25.10.23*	CHF	1 620 000		1 620 000				
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 15-16.03.27*	CHF	550 000			550 000	536 250	0.16	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 15-18.06.26*	CHF	1 230 000			1 230 000	1 199 865	0.35	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.10000% 16-26.01.26*	CHF	1 530 000		1 000 000	530 000	517 810	0.15	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 17-27.07.27*	CHF	600 000			600 000	578 100	0.17	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 18-08.12.25*	CHF	800 000			800 000	784 800	0.23	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 18-03.10.28*	CHF		800 000		800 000	768 800	0.23	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.45000% 19-24.01.29*	CHF		1 600 000		1 600 000	1 527 200	0.45	
CREDIT AGRICOLE HOME LOAN SFH SA 1.82500% 23-26.05.28*	CHF	1 300 000			1 300 000	1 324 050	0.39	
CREDIT AGRICOLE SA 2.50750% 23-27.04.27*	CHF	800 000			800 000	822 000	0.24	
CREDIT AGRICOLE SA 2.36250% 23-05.10.28*	CHF	2 000 000			2 000 000	2 063 000	0.61	
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 15-27.01.25*	CHF	1 070 000		1 070 000				
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 19-07.11.25*	CHF	1 200 000			1 200 000	1 188 000	0.35	
CREDIT AGRICOLE SA LONDON-REG-S 0.12750% 20-27.07.28*	CHF		1 400 000		1 400 000	1 311 100	0.39	
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF	800 000			800 000	775 600	0.23	
CREDIT AGRICOLE SA-REG-S 1.46040% 22-01.07.27*	CHF	1 200 000			1 200 000	1 190 400	0.35	
CREDIT AGRICOLE SA-REG-S 3.04250% 22-29.09.27*	CHF	1 000 000			1 000 000	1 041 500	0.31	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
CREDIT AGRICOLE SA-REG-S 2.19000% 22-07.12.27*	CHF	1 000 000		400 000	600 000	612 300	0.18	
CREDIT SUISSE LONDON BRANCH-REG-S 0.55000% 16-15.04.24*	CHF	1 455 000		1 455 000				
DAIMLER INTERNATIONAL FINANCE BV-REG-S 0.85000% 18-14.11.25*	CHF	1 930 000		930 000	1 000 000	990 500	0.29	610 000
DEUTSCHE BAHN FINANCE BV-REG-S 0.10000% 15-01.12.25*	CHF	900 000			900 000	882 900	0.26	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 18-18.07.28*	CHF	3 000 000			3 000 000	2 905 500	0.85	1 335 000
DEUTSCHE BANK AG 0.31500% 21-14.09.27*	CHF	2 000 000		400 000	1 600 000	1 522 400	0.45	
DEUTSCHE BANK AG-REG-S 0.80000% 20-07.02.25*	CHF	1 400 000		1 400 000				
DEUTSCHE BANK AG-REG-S 3.64500% 23-27.01.29*	CHF	800 000			800 000	828 000	0.24	800 000
DNB BANK ASA 2.68500% 23-15.06.28*	CHF	800 000			800 000	818 000	0.24	400 000
DNB BANK ASA-REG-S 1.16750% 22-03.06.27*	CHF	1 500 000		400 000	1 100 000	1 084 600	0.32	
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF	600 000		600 000				
DZ BANK AG DEUTSCHE ZEN GENBK-REG-S-SUB 3.61000% 23-16.10.28*	CHF	1 000 000			1 000 000	1 030 000	0.30	
E.ON SE 1.86000% 22-05.12.25*	CHF	800 000			800 000	804 800	0.24	
ELECTRICITE DE FRANCE-REG-S 0.30000% 16-14.10.24*	CHF	1 000 000		1 000 000				
ELECTRICITE DE FRANCE SA 2.30000% 23-14.09.27*	CHF	1 000 000			1 000 000	1 021 500	0.30	
ELI LILLY & CO-REG-S 0.45000% 16-24.05.28*	CHF	1 200 000	275 000		1 475 000	1 430 013	0.42	
ENBW INTERNATIONAL FINANCE BV 2.25000% 23-15.06.26*	CHF	1 300 000			1 300 000	1 317 550	0.39	
ENGIE SA REG-S 2.34000% 23-04.01.27*	CHF	800 000			800 000	816 800	0.24	800 000
EXPORT-IMPORT BANK OF KOREA-REG-S 0.17000% 17-18.07.25*	CHF	1 000 000			1 000 000	983 200	0.29	
FIRST ABU DHABI BANK PJSC-REG-S 0.07000% 19-18.10.27*	CHF	1 950 000		600 000	1 350 000	1 268 325	0.37	360 000
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	1 000 000			1 000 000	975 000	0.29	
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF	1 580 000		400 000	1 180 000	1 117 460	0.33	
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF	1 600 000		400 000	1 200 000	1 150 800	0.34	
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF	150 000			150 000	147 975	0.04	
FRESENIUS SE & CO KGAA 2.96000% 23-18.10.28*	CHF	940 000	1 000 000		1 940 000	2 024 390	0.59	
GLENCORE CAPITAL FINANCE DAC-REG-S 1.00000% 20-30.03.27*	CHF	1 400 000			1 400 000	1 372 000	0.40	
GLENCORE FINANCE EUROPE LTD-REG-S 0.35000% 19-10.09.25*	CHF	1 000 000			1 000 000	981 500	0.29	765 000
GOLDMAN SACHS GROUP INC-REG-S 0.50000% 17-04.12.24*	CHF	2 200 000		2 200 000				
GOLDMAN SACHS GROUP INC-REG-S 1.00000% 18-24.11.25*	CHF	2 000 000			2 000 000	1 982 000	0.58	
GOLDMAN SACHS GROUP INC-REG-S 0.40000% 21-11.05.28*	CHF	100 000			100 000	95 200	0.03	
GRAND CITY PROPERTIES SA-REG-S 0.95600% 18-01.09.26*	CHF	250 000			250 000	234 250	0.07	
HEATHROW FUNDING LTD-REG-S 0.45000% 19-15.10.26*	CHF	1 300 000			1 300 000	1 262 300	0.37	
HSBC HOLDINGS PLC-REG-S 0.32000% 21-03.11.27*	CHF	2 400 000		400 000	2 000 000	1 908 000	0.56	
HSBC HOLDINGS PLC-REG-S 1.80500% 22-01.06.26*	CHF	600 000			600 000	598 500	0.18	
HYPO NOE GRUPPE BANK AG-REG-S 0.10000% 19-27.11.24*	CHF	1 000 000		1 000 000				
HYPO VORARLBERG BANK-REG-S 0.25000% 18-12.11.25*	CHF	1 025 000			1 025 000	1 005 525	0.30	
HYPO VORARLBERG BANK AG-REG-S 0.12500% 21-23.08.28*	CHF		1 000 000		1 000 000	919 500	0.27	75 000
HYPO VORARLBERG BANK AG-REG-S 0.50000% 22-07.04.27*	CHF	970 000			970 000	943 810	0.28	
HYUNDAI CAPITAL SERVICES INC-REG-S 0.26000% 20-11.02.25*	CHF	2 000 000		2 000 000				
HYUNDAI CAPITAL SERVICES INC-REG-S 1.87800% 22-14.06.27*	CHF	1 400 000		500 000	900 000	904 500	0.27	900 000
INDUSTRIAL BANK OF KOREA-REG-S 0.02190% 19-16.07.25*	CHF	1 000 000			1 000 000	979 600	0.29	
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.37500% 17-18.07.25*	CHF	1 825 000			1 825 000	1 793 975	0.53	
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.12500% 20-14.07.28*	CHF	1 100 000	1 000 000		2 100 000	1 924 650	0.57	
KOMMUNALBANKEN A/S-REG-S 1.27500% 22-22.12.27*	CHF	1 300 000			1 300 000	1 303 900	0.38	
KOMMUNALKREDIT AUSTRIA AG-REG-S 3.37500% 06-22.06.26*	CHF	880 000			880 000	908 160	0.27	
KOMMUNEKREDIT-REG-S 0.62500% 15-09.07.27*	CHF	800 000			800 000	786 800	0.23	
KOREA DEVELOPMENT BANK-REG-S 0.44500% 20-08.05.25*	CHF	3 600 000		1 600 000	2 000 000	1 976 400	0.58	
KOREA DEVELOPMENT BANK/THE-REG-S 0.94000% 22-28.04.27*	CHF	300 000			300 000	295 350	0.09	
KOREA LAND & HOUSING CORP-REG-S 0.19250% 20-15.06.25*	CHF	1 680 000			1 680 000	1 652 112	0.49	
KOREA LAND & HOUSING CORP 1.82250% 24-13.02.26*	CHF		600 000		600 000	602 400	0.18	
KOREA NATIONAL OIL CORP-REG-S 0.26250% 20-30.07.27*	CHF	2 200 000		1 000 000	1 200 000	1 152 000	0.34	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 2.50000% 05-25.08.25*	CHF	3 000 000		1 000 000	2 000 000	2 036 600	0.60	
LA BANQUE POSTALE-REG-S 2.77250% 23-12.07.27*	CHF	1 000 000			1 000 000	1 038 500	0.31	
LANDESBANK BADEN-WUERTTEMBERG 2.60250% 23-04.10.28*	CHF	500 000			500 000	510 500	0.15	
LANDESKREDITBANK B-WUERTT FOERDBK-REG-S 1.35000% 22-30.09.27*	CHF	400 000			400 000	403 400	0.12	
LANSFORSKRINGAR HYPOTEK AB-REG-S 0.20000% 18-17.04.26*	CHF	1 400 000			1 400 000	1 371 300	0.40	
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF	2 000 000		2 000 000				
LLOYDS BANKING GROUP 0.60250% 22-09.02.29*	CHF	1 800 000			1 800 000	1 691 100	0.50	600 000
LLOYDS BANKING GROUP PLC-REG-S 2.74500% 23-02.02.27*	CHF	1 600 000		400 000	1 200 000	1 218 000	0.36	
MANITOBA, PROVINCE OF-REG-S 0.25000% 19-15.03.29*	CHF		1 100 000		1 100 000	1 047 200	0.31	
MASSMUTUAL GLOBAL FUNDING II-REG-S 2.65000% 23-03.05.28*	CHF	1 100 000			1 100 000	1 145 100	0.34	
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF	1 000 000		1 000 000				
MERCEDES-BENZ INTERNATIONAL 1.96000% 23-12.10.26*	CHF		2 200 000	600 000	1 600 000	1 620 000	0.48	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.30000% 17-19.01.26*	CHF	1 050 000			1 050 000	1 026 900	0.30	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.12500% 19-11.06.27*	CHF	1 450 000			1 450 000	1 384 750	0.41	
METROPOLITAN LIFE GLOBAL FUND-REG-S 0.12500% 20-25.09.28*	CHF		400 000		400 000	374 400	0.11	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF	1 700 000		600 000	1 100 000	1 117 600	0.33	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.30000% 17-20.12.24*	CHF	250 000		250 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.50000% 18-14.06.28*	CHF	3 000 000		1 000 000	2 000 000	1 929 000	0.57	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 18-31.10.24*	CHF	500 000		500 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 19-26.02.29*	CHF		600 000		600 000	568 800	0.17	

Security	30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 19-18.11.27*	CHF 250 000			250 000	236 625	0.07	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF 1 000 000			1 000 000	974 000	0.29	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-30.03.27*	CHF 1 000 000			1 000 000	953 000	0.28	
MUENCHENER HYPOTHEKENBANK-REG-S 0.40000% 22-25.02.26*	CHF 1 200 000			1 200 000	1 168 800	0.34	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.37500% 22-07.04.26*	CHF 1 100 000		400 000	700 000	686 000	0.20	
MUENCHENER HYPOTHEKENBANK EG 1.25000% 22-30.06.27*	CHF 1 000 000			1 000 000	996 000	0.29	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.75000% 23-23.06.28*	CHF 1 000 000			1 000 000	1 015 500	0.30	
MUNICIPALITY FINANCE PLC-REG-S 2.37500% 11-30.03.26*	CHF 930 000			930 000	951 855	0.28	
MUNICIPALITY FINANCE PLC-REG-S 1.37500% 12-08.06.27*	CHF 1 400 000			1 400 000	1 408 400	0.41	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.12500% 19-21.06.27*	CHF 400 000			400 000	384 200	0.11	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.06500% 20-29.01.29*	CHF 1 200 000			1 200 000	1 121 400	0.33	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.29250% 22-03.02.28*	CHF 1 000 000			1 000 000	959 500	0.28	
NATIONAL AUSTRALIA BANK LTD-REG-S 2.20100% 23-12.04.29*	CHF 1 200 000			1 200 000	1 242 600	0.37	
NATIONAL BANK OF CANADA-REG-S 1.95750% 22-03.11.27*	CHF 1 500 000			1 500 000	1 530 000	0.45	
NATIONWIDE BUILDING SOCIETY-REG-S 1.91500% 22-08.09.28*	CHF 1 000 000			1 000 000	1 008 500	0.30	1 000 000
NATIONWIDE BUILDING SOCIETY 2.97000% 23-08.09.27*	CHF 600 000			600 000	616 500	0.18	
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF 800 000			800 000	795 280	0.23	
NATWEST MARKETS PLC-REG-S 2.78250% 22-06.12.27*	CHF 1 600 000			1 600 000	1 656 800	0.49	
NATWEST MARKETS PLC-REG-S 2.85750% 23-06.06.28*	CHF 1 400 000			1 400 000	1 460 200	0.43	600 000
NEDERLANDSE WATERSCHAPSBAK NV-REG-S 1.37500% 12-13.09.27*	CHF 1 410 000			1 410 000	1 419 165	0.42	
NESTLE HOLDINGS INC-REG-S 0.25000% 17-04.10.27*	CHF 1 685 000			1 685 000	1 626 868	0.48	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 19-18.10.27*	CHF 4 765 000		1 200 000	3 565 000	3 413 488	1.00	10 000
NORDEA BANK ABP 2.49000% 23-26.05.28*	CHF 800 000			800 000	825 200	0.24	
NORDEA BANK ABP-REG-S 0.55000% 15-23.06.25*	CHF 500 000			500 000	495 250	0.15	
NORDEA BANK ABP-REG-S 0.12500% 20-02.06.26*	CHF 1 800 000		400 000	1 400 000	1 360 100	0.40	
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF 2 000 000		600 000	1 400 000	1 407 700	0.41	
ORANGE SA-REG-S 0.20000% 19-24.11.25*	CHF 2 500 000		1 500 000	1 000 000	980 000	0.29	50 000
PACIFIC LIFE GLOBAL FUNDING-REG-S 0.25000% 21-26.10.28*	CHF 600 000			600 000	564 300	0.17	
RABOBANK NEDERLAND NV 1.36250% 22-28.04.28*	CHF 1 000 000			1 000 000	986 500	0.29	
RAIFFEISENLANDESBANK OBEROE AG-REG-S 0.17500% 19-29.10.26*	CHF 600 000			600 000	574 800	0.17	
RAIFFEISENLANDESBANK OBEROES AG-REG-S 2.63000% 23-29.06.28*	CHF 500 000			500 000	512 750	0.15	
RCI BANQUE SA-REG-S 3.50000% 23-10.05.28*	CHF 200 000			200 000	211 400	0.06	
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF 1 300 000			1 300 000	1 268 800	0.37	
ROYAL BANK OF CANADA-REG-S 1.45000% 22-04.05.27*	CHF 1 300 000			1 300 000	1 294 800	0.38	1 205 000
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF 1 600 000		400 000	1 200 000	1 202 160	0.35	
ROYAL BANK OF CANADA-REG-S 2.44500% 23-25.01.28*	CHF 1 800 000		400 000	1 400 000	1 442 000	0.42	
ROYAL BANK OF CANADA-REG-S 1.47500% 23-30.01.26*	CHF 1 200 000		600 000	600 000	600 900	0.18	
ROYAL BANK OF CANADA-REG-S 2.08500% 23-31.03.28*	CHF 2 100 000		400 000	1 700 000	1 745 900	0.51	
SANTANDER CONSUMER FINANCE SA-REG-S 0.15000% 19-10.12.24*	CHF 1 300 000		1 300 000				
SANTANDER CONSUMER FINANCE SA-REG-S 2.93250% 23-04.07.28*	CHF 1 100 000			1 100 000	1 150 050	0.34	
SANTANDER UK PLC-REG-S 2.01000% 23-12.09.26*	CHF 1 200 000			1 200 000	1 218 000	0.36	
SANTANDER UK PLC-REG-S 1.49420% 24-12.11.28*	CHF 1 100 000		1 100 000		1 106 050	0.32	
SCOTIABANK CHILE SA-REG-S 0.38500% 21-22.07.26*	CHF 965 000			965 000	930 743	0.27	
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF 1 150 000			1 150 000	1 094 225	0.32	1 150 000
SHELL INTERNATIONAL FINANCE BV-REG-S 0.87500% 15-21.08.28*	CHF 2 700 000			2 700 000	2 648 700	0.78	
SNCF RESEAU-REG-S 2.00000% 10-12.11.26*	CHF 500 000			500 000	509 500	0.15	
SOCIETE GENERALE 0.37500% 21-26.07.28*	CHF 2 000 000			2 000 000	1 876 000	0.55	
SOCIETE GENERALE SA 2.27750% 23-27.02.26*	CHF 300 000			300 000	303 750	0.09	10 000
SOCIETE GENERALE SA-REG-S 0.25000% 19-08.10.26*	CHF 400 000			400 000	385 400	0.11	
SOCIETE GENERALE SA-REG-S 0.25000% 20-25.02.27*	CHF 1 000 000			1 000 000	955 500	0.28	
SOCIETE GENERALE SA-REG-S 0.28000% 22-26.01.27*	CHF 1 010 000			1 010 000	971 620	0.29	
SOCIETE GENERALE SA-REG-S 2.62500% 22-14.10.26*	CHF 850 000			850 000	871 250	0.26	815 000
SOCIETE GENERALE-REG-S 0.70000% 18-26.02.25*	CHF 800 000			800 000	793 360	0.23	
SOCIETE GENERALE-REG-S 0.33250% 21-29.11.28*	CHF 2 000 000			2 000 000	1 880 000	0.55	500 000
SPAREBANK 1 BOLIGKREDITT AS-REG-S 0.50750% 22-06.04.27*	CHF 1 900 000		400 000	1 500 000	1 461 000	0.43	
SPAREBANK 1 BOLIGKREDITT AS 1.86750% 23-23.10.28*	CHF 2 050 000			2 050 000	2 092 025	0.61	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 19-11.12.25*	CHF 280 000			280 000	273 840	0.08	
SPAREBANK 1 NORD NORGE-REG-S 2.70000% 23-20.03.29*	CHF 2 000 000	1 000 000	1 000 000	2 000 000	2 058 000	0.60	
SPAREBANK 1 SMN-REG-S 1.50000% 22-15.06.27*	CHF 1 400 000			1 400 000	1 398 600	0.41	
SVENSKA HANDELSBANKEN AB-REG-S 1.25000% 22-24.05.27*	CHF 1 500 000			1 500 000	1 491 750	0.44	
SWEDBANK AB 2.77250% 23-13.06.28*	CHF 800 000			800 000	828 000	0.24	
SWEDISH EXPORT CREDIT CORP-REG-S 1.02250% 22-21.09.27*	CHF 1 000 000			1 000 000	991 500	0.29	
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.15000% 21-26.04.24*	CHF 695 000			695 000	687 216	0.20	
THE TORONTO-DOMINION BANK-REG-S 2.20250% 23-31.01.28*	CHF 1 200 000			1 200 000	1 226 400	0.36	
TORONTO-DOMINION BANK-REG-S 1.97000% 23-18.09.26*	CHF 1 300 000			1 300 000	1 318 200	0.39	
TORONTO-DOMINION BANK/THE 1.48250% 24-30.01.29*	CHF 1 200 000			1 200 000	1 204 200	0.35	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.50000% 15-01.06.27*	CHF 1 000 000			1 000 000	977 500	0.29	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.28800% 18-13.07.26*	CHF 1 170 000			1 170 000	1 146 600	0.34	
TOYOTA MOTOR FINAN NETHERLANDS BV-REG-S 2.13000% 23-15.06.27*	CHF 1 120 000			1 120 000	1 140 720	0.34	590 000
TOYOTA MOTOR FINANCE NETHERLANDS BV 2.01000% 23-26.10.26*	CHF 2 400 000		400 000	2 000 000	2 028 000	0.60	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.65000% 16-02.11.26*	CHF 1 800 000		600 000	1 200 000	1 171 800	0.34	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 1.00000% 18-08.12.25*	CHF	1 580 000			1 580 000	1 564 990	0.46	
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF	500 000			500 000	471 750	0.14	
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF	1 550 000			1 550 000	1 570 925	0.46	
UBS AG/LONDON-REG-S 2.38500% 23-09.05.25*	CHF	1 000 000			1 000 000	1 009 800	0.30	
VODAFONE GROUP PLC-REG-S 0.37500% 16-03.12.24*	CHF	700 000		700 000				
VODAFONE GROUP PLC-REG-S 0.62500% 17-15.03.27*	CHF	1 450 000		400 000	1 050 000	1 026 900	0.30	
VOLKSWAGEN FINANCIAL SERVICES NV 2.20750% 24-12.02.27*	CHF		1 115 000		1 115 000	1 130 610	0.33	1 115 000
VONOVIA SE 2.56500% 24-14.02.29*	CHF		900 000		900 000	918 000	0.27	
WELLS FARGO & CO-REG-S 0.75000% 20-27.05.25*	CHF	1 500 000		500 000	1 000 000	990 900	0.29	
WESTPAC BANKING CORP-REG-S 0.30000% 17-28.11.25*	CHF	1 015 000			1 015 000	996 730	0.29	
WESTPAC BANKING CORP-REG-S 0.50000% 18-16.05.28*	CHF		600 000		600 000	577 500	0.17	
WESTPAC BANKING CORP-REG-S 0.25000% 19-29.01.27*	CHF	3 800 000		1 600 000	2 200 000	2 131 800	0.63	
<b>TOTAL CHF</b>						<b>276 866 823</b>	<b>81.35</b>	
<b>Total Medium term notes, fixed rate</b>						<b>276 866 823</b>	<b>81.35</b>	

### Medium term notes, zero coupon

#### CHF

CAISSE DES DEPOTS CONSIGNATIONS REG-S 0.00000% 21-26.06.28*	CHF	600 000			600 000	568 500	0.17	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.00000% 20-16.06.26*	CHF	1 000 000			1 000 000	972 500	0.29	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.00000% 19-27.05.25*	CHF	1 000 000			1 000 000	983 500	0.29	
KOREA RAILROAD CORP 0.00000% 19-19.11.24*	CHF	1 250 000		1 250 000				
NATIONWIDE BUILDING SOCIETY-REG-S 0.00000% 19-11.07.25*	CHF	2 500 000		500 000	2 000 000	1 967 000	0.58	
<b>TOTAL CHF</b>						<b>4 491 500</b>	<b>1.32</b>	
<b>Total Medium term notes, zero coupon</b>						<b>4 491 500</b>	<b>1.32</b>	

### Bonds, fixed rate

#### CHF

AKADEMISKA HUS AB-REG-S 0.35000% 22-24.03.27*	CHF	725 000			725 000	704 700	0.21	
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.25000% 17-22.09.25*	CHF	900 000			900 000	885 150	0.26	
APPLE INC-REG-S 0.37500% 15-25.11.24*	CHF	1 000 000		1 000 000				
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.12500% 20-27.08.26*	CHF	600 000			600 000	577 800	0.17	
BANCO MER DEL NORTE SAVGRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	1 475 000		1 475 000				
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	1 565 000		1 565 000				
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF	800 000			800 000	812 400	0.24	
BANK OF MONTREAL 2.03750% 23-27.04.28*	CHF	1 800 000		400 000	1 400 000	1 431 500	0.42	
BANK OF MONTREAL-REG-S 0.03500% 20-07.04.26*	CHF	100 000			100 000	97 300	0.03	
BANK OF NOVA SCOTIA 0.29500% 22-25.04.25*	CHF	1 300 000			1 300 000	1 284 660	0.38	
CAISSE DE REFINANC DE L'HABITAT-REG-S 1.75000% 13-26.06.25*	CHF	1 000 000		1 000 000				
CANADIAN IMPERIAL BANK OF COM-REG-S 1.91000% 23-14.07.28*	CHF	1 000 000			1 000 000	1 018 500	0.30	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF	700 000			700 000	707 000	0.21	
COCA-COLA CO/THE-REG-S 1.00000% 15-02.10.28*	CHF		2 800 000		2 800 000	2 779 000	0.82	1 300 000
CORPORACION ANDINA DE FOMENTO-REG-S 0.30000% 17-07.04.25*	CHF	1 800 000		1 800 000				
CORPORACION ANDINA DE FOMENTO-REG-S 2.08000% 22-31.08.28*	CHF	1 000 000			1 000 000	1 008 500	0.30	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF	900 000			900 000	900 450	0.26	
DH SWITZERLAND FINANCE SA-REG-S 1.12500% 15-08.12.28*	CHF		1 000 000		1 000 000	989 000	0.29	
DIGITAL CONSTELLATION BV-REG-S 0.20000% 21-15.12.26*	CHF	1 000 000			1 000 000	955 000	0.28	
DIGITAL CONSTELLATION BV-REG-S 0.55000% 21-16.04.29*	CHF		1 000 000		1 000 000	918 500	0.27	15 000
DIGITAL CONSTELLATION BV-REG-S 1.70000% 22-30.03.27*	CHF	1 800 000		600 000	1 200 000	1 186 200	0.35	
DZ BANK AG DEUTSCHE-REG-S 2.20250% 23-18.09.28*	CHF	800 000			800 000	816 400	0.24	
EMBOTELLADORA ANDINA SA-REG-S 2.71750% 23-20.09.28*	CHF	950 000			950 000	982 300	0.29	
EUROPEAN INVESTMENT BANK 3.37500% 07-15.10.27*	CHF	700 000			700 000	754 600	0.22	
EUROPEAN INVESTMENT BANK-REG-S 2.62500% 10-11.02.25*	CHF	1 200 000		1 200 000				
EUROPEAN INVESTMENT BANK-REG-S 1.62500% 12-02.04.26*	CHF	2 700 000		1 700 000	1 000 000	1 009 500	0.30	
EXPORT-IMPORT BANK OF KOREA 2.01750% 23-14.11.28*	CHF		850 000		850 000	871 675	0.26	
FEDERATION DES CAISSES DESJARDINS DU 1.73500% 23-31.01.28*	CHF	1 300 000			1 300 000	1 314 950	0.39	
FEDERATION DES CAISSES DESJ DU QUEB 1.35500% 24-18.04.27*	CHF		1 300 000		1 300 000	1 299 233	0.38	
FONDO FINANCIERO-REG-S 0.55600% 21-03.09.26*	CHF	1 100 000			1 100 000	1 053 250	0.31	
HEATHROW FUNDING LTD-REG-S 1.80000% 22-27.05.27*	CHF	1 500 000			1 500 000	1 509 000	0.44	
HYPONOE LANDESBANK FUER NIED-REG-S 2.37500% 24-26.01.29*	CHF		800 000		800 000	811 200	0.24	
KOREA HOUSING FINANCE CORP-REG-S 2.15500% 22-14.10.25*	CHF	800 000		400 000	400 000	403 800	0.12	
KOREA HOUSING FINANCE CORP-REG-S 2.46500% 22-14.10.27*	CHF	700 000			700 000	722 750	0.21	
KOREA HOUSING FINANCE CORP 1.89250% 23-10.02.28*	CHF	1 200 000			1 200 000	1 216 800	0.36	
KOREA HOUSING FINANCE CORP 1.77800% 24-01.02.27*	CHF		1 000 000		1 000 000	1 008 000	0.30	
KOREA NATIONAL OIL CORP-REG-S 0.87500% 20-21.04.25*	CHF	1 400 000		1 400 000				
LANDESBANK BADEN-WUERTTEMBERG-REG-S 2.39000% 24-08.02.29*	CHF		900 000		900 000	911 250	0.27	
LLOYDS BANK PLC-REG-S 1.87000% 23-31.08.27*	CHF	1 200 000			1 200 000	1 220 400	0.36	
MONDELEZ INTL-REG-S 1.12500% 15-30.12.25*	CHF	1 480 000			1 480 000	1 471 120	0.43	

Security		30.9.2023		31.3.2024		Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 20-18.09.28*	CHF	600 000	1 400 000	800 000	1 200 000	1 125 000	0.33	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.30000% 17-31.10.25*	CHF	400 000			400 000	393 000	0.12	90 000
NATIONWIDE BUILDING SOCIETY-REG-S 1.75750% 23-23.01.26*	CHF	1 400 000			1 400 000	1 404 900	0.41	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.25000% 17-19.01.29*	CHF		2 000 000		2 000 000	1 905 000	0.56	
NIEDEROESTERREICH, LAND 0.04000% 16-23.10.26*	CHF	400 000			400 000	387 400	0.11	
NORDIC INVESTMENT BANK 1.50000% 23-29.06.28*	CHF	1 000 000			1 000 000	1 017 000	0.30	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 20-28.11.28*	CHF		3 705 000	500 000	3 205 000	3 035 135	0.89	
RABOBANK NEDERLAND NV-REG-S 3.12500% 06-15.09.26*	CHF	2 600 000			2 600 000	2 705 300	0.79	
WESTPAC BANKING CORP-REG-S 1.48000% 22-21.09.26*	CHF	800 000			800 000	803 600	0.24	
<b>TOTAL CHF</b>						<b>46 408 223</b>	<b>13.64</b>	
<b>Total Bonds, fixed rate</b>						<b>46 408 223</b>	<b>13.64</b>	

### Bonds, zero coupon

#### CHF

KOREA RAILROAD CORP-REG-S 0.00000% 19-13.06.25*	CHF	1 000 000			1 000 000	981 500	0.29	
<b>TOTAL CHF</b>						<b>981 500</b>	<b>0.29</b>	
<b>Total Bonds, zero coupon</b>						<b>981 500</b>	<b>0.29</b>	
<b>Total Securities traded on an exchange</b>						<b>336 038 233</b>	<b>98.74</b>	
<b>Total securities and similar instruments</b>						<b>336 038 233</b>	<b>98.74</b>	
(thereof in lending)						18 734 059	5.50	
Bank deposits at sight						2 275 824	0.67	
Other assets						2 024 327	0.59	
<b>Total fund assets</b>						<b>340 338 384</b>	<b>100.00</b>	
Short-term bank liabilities						-1 299 675		
Other liabilities						-554 184		
<b>Net fund assets</b>						<b>338 484 525</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	336 038 233	98.74
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>336 038 233</b>	<b>98.74</b>

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

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

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

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

## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

The fund management company has not concluded commission sharing agreements.

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class F	0.16%
Class I-A1	0.17%
Class I-B	0.05%
Class I-X	0.01%
Class W	0.17%

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

Category Other Funds for Traditional Investments

## Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in CHF		1 942 398 006.29	1 755 866 850.92	1 786 257 019.38
<b>Class F</b>	<b>CH0506063301</b>			
Net asset value per unit in CHF		95.25	92.36	88.67
Number of units outstanding		4 523 733.9400	2 437 389.6370	4 158 893.8790
<b>Class I-A1</b>	<b>CH0018234531</b>			
Net asset value per unit in CHF		1 017.16	986.31	947.12
Number of units outstanding		16 815.5020	16 702.4590	19 031.3150
<b>Class I-A2</b>	<b>CH0142362893</b>			
Net asset value per unit in CHF		990.64	960.59	922.41
Number of units outstanding		2 166.0370	2 094.8030	9 206.8030
<b>Class I-B</b>	<b>CH0018234549</b>			
Net asset value per unit in CHF		1 039.11	1 007.44	966.68
Number of units outstanding		2 831.6200	3 249.9160	13 195.8170
<b>Class I-X</b>	<b>CH0018234564</b>			
Net asset value per unit in CHF		1 042.41	1 010.57	969.42
Number of units outstanding		1 426 767.9200	1 491 347.7010	1 419 736.4910
<b>Class W</b>	<b>CH0356496221</b>			
Net asset value per unit in CHF		95.59	92.69	89.01
Number of units outstanding		21 491.0200	20 290.3520	21 009.9540

## Structure of the securities portfolio

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

France	15.96
Germany	14.23
United States	11.01
Canada	10.24
Supranationals	6.83
United Kingdom	5.59
Netherlands	4.83
Australia	4.79
Austria	4.33
South Korea	3.53
Others	16.75
<b>TOTAL</b>	<b>98.09</b>

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	CHF	CHF
Bank deposits		
– at sight	25 796 910.79	19 535 581.16
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	1 925 963 554.03	1 743 284 610.57
Other assets	11 741 472.71	9 071 458.80
<b>Total fund assets</b>	<b>1 963 501 937.53</b>	<b>1 771 891 650.53</b>
Loans	-21 053 444.45	-15 996 792.04
Other liabilities	-50 486.79	-28 007.57
<b>Net fund assets</b>	<b>1 942 398 006.29</b>	<b>1 755 866 850.92</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Income	CHF	CHF
Income from bank assets	83 062.33	32 314.30
Negative interest	-15 060.65	-45 554.30
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	9 753 821.75	15 735 922.11
– from units of other collective investment schemes	0.00	588.28
Income from securities lending	98 275.69	161 485.55
Offset payments from securities lending	721 968.60	665 392.60
Purchase of current net income on issue of units	1 217 136.14	1 544 153.35
<b>TOTAL income</b>	<b>11 859 203.86</b>	<b>18 094 301.89</b>
<b>Expenses</b>		
Audit expenses	-18 669.80	-20 823.80
Commission remuneration of the Fund Management in accordance with the fund contract Class F	-208 457.06	-378 392.35
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-13 440.57	-28 926.05
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A2	-1 671.33	-7 101.12
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-690.99	-4 529.03
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-1 556.99	-3 155.06
Other expenses	-18 939.83	-68 357.33
Payment of current net income on redemption of units	-673 848.68	-1 402 184.66
<b>TOTAL expenses</b>	<b>-937 275.25</b>	<b>-1 913 469.40</b>
<b>Net income</b>	<b>10 921 928.61</b>	<b>16 180 832.49</b>
Realized capital gains and losses	-4 953 290.37	-36 750 682.21
<b>Realized result</b>	<b>5 968 638.24</b>	<b>-20 569 849.72</b>
Unrealized capital gains and losses	56 463 566.24	98 082 818.65
<b>Total result</b>	<b>62 432 204.48</b>	<b>77 512 968.93</b>



## 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	1 755 866 850.92	1 786 257 019.38
Paid federal withholding tax	-5 665 068.29	-4 761 900.70
Balance of unit movements	129 764 019.18	-103 141 236.69
Total result	62 432 204.48	77 512 968.93
<b>Net fund assets at the end of the reporting period</b>	<b>1 942 398 006.29</b>	<b>1 755 866 850.92</b>

## 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	2 437 389.6370	4 158 893.8790
Units issued	2 388 625.9070	314 296.4860
Units redeemed	-302 281.6040	-2 035 800.7280
<b>Situation at the end of the period</b>	<b>4 523 733.9400</b>	<b>2 437 389.6370</b>
Difference between units issued and units redeemed	2 086 344.3030	-1 721 504.2420
Class I-A1	Number	Number
Situation at the beginning of the financial year	16 702.4590	19 031.3150
Units issued	160.3580	2 240.0000
Units redeemed	-47.3150	-4 568.8560
<b>Situation at the end of the period</b>	<b>16 815.5020</b>	<b>16 702.4590</b>
Difference between units issued and units redeemed	113.0430	-2 328.8560
Class I-A2	Number	Number
Situation at the beginning of the financial year	2 094.8030	9 206.8030
Units issued	71.2340	0.0000
Units redeemed	0.0000	-7 112.0000
<b>Situation at the end of the period</b>	<b>2 166.0370</b>	<b>2 094.8030</b>
Difference between units issued and units redeemed	71.2340	-7 112.0000
Class I-B	Number	Number
Situation at the beginning of the financial year	3 249.9160	13 195.8170
Units issued	72.2370	0.0000
Units redeemed	-490.5330	-9 945.9010
<b>Situation at the end of the period</b>	<b>2 831.6200</b>	<b>3 249.9160</b>
Difference between units issued and units redeemed	-418.2960	-9 945.9010

<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	1 491 347.7010	1 419 736.4910
Units issued	135 847.8820	347 277.2920
Units redeemed	-200 427.6630	-275 666.0820
<b>Situation at the end of the period</b>	<b>1 426 767.9200</b>	<b>1 491 347.7010</b>
Difference between units issued and units redeemed	-64 579.7810	71 611.2100

<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	20 290.3520	21 009.9540
Units issued	3 004.0050	5 115.3330
Units redeemed	-1 803.3370	-5 834.9350
<b>Situation at the end of the period</b>	<b>21 491.0200</b>	<b>20 290.3520</b>
Difference between units issued and units redeemed	1 200.6680	-719.6020

# Inventory of Fund assets

## Securities traded on an exchange

Security	30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, fixed rate</b>							
<b>CHF</b>							
ABU DHABI COMMERCIAL BANK PJSC 2.01250% 24-22.02.30*	CHF	3 000 000		3 000 000	3 019 500	0.15	
AT&T INC-REG-S 1.37500% 14-04.12.24*	CHF	6 695 000	6 695 000				
BANCO DE CHILE 0.25000% 16-05.12.24*	CHF	630 000		630 000	623 700	0.03	35 000
CANADIAN IMPERIAL BANK OF COMMERCE 0.18000% 21-20.04.29*	CHF	4 775 000		4 775 000	4 447 913	0.23	
CETRAL AMERICA BNK FR ECON INTEGR-REG-S 2.13750% 22-13.12.27*	CHF	800 000		800 000	810 000	0.04	
EBN BV-REG-S 0.87500% 14-22.09.26*	CHF	3 250 000		3 250 000	3 227 250	0.16	
EQUINIX EUR 1 FINANCING CORP LLC-REG-S 2.87500% 23-12.09.28*	CHF	1 690 000		1 690 000	1 740 700	0.09	
EUROPEAN INVESTMENT BANK-REG-S 1.62500% 14-04.02.25*	CHF	4 700 000	4 700 000				
EUROPEAN INVESTMENT BANK 1.46000% 23-18.07.33*	CHF	9 600 000	1 600 000	8 000 000	8 252 000	0.42	
HYUNDAI CAPITAL SERVICES INC-REG-S 3.03250% 23-01.02.28*	CHF	3 000 000	500 000	2 500 000	2 608 750	0.13	
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF	1 595 000		1 595 000	1 582 240	0.08	
LANDESBK HESSEN-THUERIN GIROZ-REG-S-SUB 4.24250% 23-25.07.33*	CHF	2 000 000		2 000 000	2 091 000	0.11	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.12500% 19-06.12.32*	CHF	3 260 000		3 260 000	2 943 780	0.15	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.25000% 15-30.04.25*	CHF	1 550 000		1 550 000	1 530 780	0.08	
THERMO FISHER SCIENTIFIC INC 1.65250% 24-07.03.28*	CHF	5 900 000		5 900 000	5 938 350	0.30	
THERMO FISHER SCIENTIFIC INC 2.03750% 24-07.03.36*	CHF	3 200 000	3 200 000		3 291 200	0.17	
TRANSPower NEW ZEALAND LTD 0.03750% 21-16.03.29*	CHF	4 020 000	3 000 000	7 020 000	6 591 780	0.34	
VERIZON COMMUNICATIONS INC-REG-S 0.19250% 21-24.03.28*	CHF	4 165 000		4 165 000	3 958 833	0.20	
WURTH FINANCE INTERNATIONAL BV-REG-S 2.10000% 22-16.11.26*	CHF	4 015 000		4 015 000	4 077 233	0.21	
<b>TOTAL CHF</b>					<b>56 735 008</b>	<b>2.89</b>	
<b>Total Notes, fixed rate</b>					<b>56 735 008</b>	<b>2.89</b>	

## Medium term notes, fixed rate

<b>CHF</b>							
ABN AMRO BANK NV 2.30000% 23-26.06.25*	CHF	800 000		800 000	808 320	0.04	
ABN AMRO BANK NV 2.50500% 23-26.06.28*	CHF	5 600 000	400 000	5 200 000	5 358 600	0.27	
ABN AMRO BANK NV-REG-S 3.37500% 06-15.08.31*	CHF	3 700 000		3 700 000	4 216 150	0.21	
ABN AMRO BANK NV-REG-S 0.30000% 16-18.12.24*	CHF	1 220 000	1 220 000				
ABN AMRO BANK NV-REG-S 2.62500% 23-02.03.28*	CHF	4 800 000		4 800 000	4 920 000	0.25	
ACHMEA BANK NV-REG-S 0.50000% 17-03.10.25*	CHF	2 975 000		2 975 000	2 928 888	0.15	
ACHMEA BANK NV-REG-S 2.74750% 23-16.10.30*	CHF	4 400 000		4 400 000	4 584 800	0.23	
ADCB FINANCE CAYMAN LTD-REG-S 0.72500% 18-15.02.24*	CHF	1 040 000	1 040 000				
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	2 775 000		2 775 000			
AFRICA FINANCE CORP-REG-S 0.52250% 19-20.12.23*	CHF	3 785 000	3 785 000				
AFRICAN DEVELOPMENT BANK 1.60250% 23-05.07.28*	CHF	2 200 000	2 000 000	4 200 000	4 271 400	0.22	
AGENCE FRANCAISE DE DEVELOPPEMENT-REG-S 2.62500% 10-18.02.25*	CHF	4 770 000	1 100 000	5 870 000			
AGENCE FRANCAISE DE DEVELOPPEMENT-REG-S 1.87500% 10-12.11.29*	CHF	320 000		320 000	327 200	0.02	
AKADEMISKA HUS AB-REG-S 0.25000% 15-17.11.25*	CHF	5 830 000	60 000	5 890 000	5 778 090	0.29	
AKADEMISKA HUS AB-REG-S 0.30000% 17-08.10.29*	CHF	4 955 000		4 955 000	4 679 998	0.24	
AKADEMISKA HUS AB-REG-S 0.65000% 18-08.02.44*	CHF	400 000		400 000	336 400	0.02	
AKADEMISKA HUS AB-REG-S 1.68000% 22-20.09.32*	CHF	1 500 000	200 000	1 700 000	1 735 700	0.09	
AKADEMISKA HUS AB-REG-S 1.99250% 23-14.03.33*	CHF	4 800 000		4 800 000	5 023 200	0.26	
AKADEMISKA HUS AB-REG-S 1.84250% 23-15.06.35*	CHF	3 000 000		3 000 000	3 109 500	0.16	40 000
ALBERTA, PROVINCE OF-REG-S 0.37500% 19-07.02.29*	CHF	3 830 000		3 830 000	3 674 885	0.19	1 550 000
ALBERTA, PROVINCE OF-REG-S 0.25000% 20-20.04.28*	CHF	650 000	1 000 000	1 650 000	1 586 475	0.08	500 000
ALD SA 2.22500% 24-28.03.29*	CHF	4 000 000	4 000 000		4 036 000	0.21	
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF	3 600 000		3 600 000	3 497 400	0.18	
AROUNDTOWN SA-REG-S 1.72000% 19-05.03.26*	CHF	990 000		990 000	951 390	0.05	
ASB BANK LTD 2.50250% 23-20.12.28*	CHF	1 200 000		1 200 000	1 248 000	0.06	
ASB BANK LTD-REG-S 0.45000% 19-30.01.25*	CHF	1 000 000	1 000 000				
ASB BANK LTD-REG-S 0.11750% 21-29.06.28*	CHF	2 435 000		2 435 000	2 285 248	0.12	
ASIAN DEVELOPMENT BANK-REG-S 0.80000% 22-06.07.27*	CHF	3 000 000		3 000 000	2 973 000	0.15	
ATHENE GLOBAL FUNDING-REG-S 0.85000% 20-14.10.25*	CHF	6 045 000		6 045 000	5 951 303	0.30	
ATHENE GLOBAL FUNDING-REG-S 0.50000% 21-15.01.27*	CHF	6 095 000	1 000 000	5 095 000	4 886 105	0.25	3 620 000
AUCKLAND COUNCIL-REG-S 1.50000% 14-28.11.25*	CHF	5 765 000		5 765 000	5 785 178	0.29	
BANCO BICE-REG-S 0.75000% 21-29.10.26*	CHF	2 100 000		2 100 000	2 009 700	0.10	
BANCO BILBAO VIZCAYA ARGENTARIA 2.40750% 22-28.11.25*	CHF	2 600 000		2 600 000	2 635 100	0.13	
BANCO BILBAO VIZCAYA ARGENTARIA 2.77000% 22-28.11.28*	CHF	2 000 000		2 000 000	2 098 000	0.11	400 000
BANCO DE CHILE-REG-S 0.31540% 21-04.01.27*	CHF	1 680 000		1 680 000	1 606 080	0.08	
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF	2 555 000		2 555 000	2 533 538	0.13	120 000
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-24.09.29*	CHF	720 000		720 000	649 080	0.03	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-29.10.25*	CHF	2 555 000			2 555 000	2 491 125	0.13	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF	2 035 000			2 035 000	1 939 355	0.10	
BANCO DE CREDITO E INVERSIONES-REG-S 0.38500% 21-15.12.26*	CHF	3 825 000			3 825 000	3 652 875	0.19	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF	2 575 000			2 575 000	2 464 275	0.13	
BANCO DEL ESTADO DE CHILE-REG-S 0.57500% 17-07.04.27*	CHF	2 660 000			2 660 000	2 544 290	0.13	
BANCO DEL ESTADO DE CHILE-REG-S 0.69250% 18-04.12.24*	CHF	1 785 000		1 785 000				
BANCO DEL ESTADO DE CHILE-REG-S 0.24000% 19-06.06.25*	CHF	3 350 000			3 350 000	3 291 040	0.17	
BANCO SANTANDER CHILE-REG-S 0.38400% 19-27.09.24*	CHF	3 010 000			3 010 000	2 988 930	0.15	100 000
BANCO SANTANDER CHILE-REG-S 0.13500% 19-29.08.29*	CHF	2 860 000			2 860 000	2 578 290	0.13	
BANCO SANTANDER CHILE SA-REG-S 0.29750% 21-22.10.26*	CHF	4 495 000	1 500 000		5 995 000	5 728 223	0.29	
BANCO SANTANDER CHILE 2.44500% 24-25.01.27*	CHF		1 250 000		1 250 000	1 259 525	0.06	
BANCO SANTANDER SA 2.39500% 24-16.02.29*	CHF		9 000 000		9 000 000	9 180 000	0.47	
BANCO SANTANDER SA 2.24000% 24-16.02.32*	CHF		6 000 000		6 000 000	6 159 000	0.31	1 735 000
BANCO SANTANDER SA-REG-S 1.00000% 18-10.12.24*	CHF	3 000 000		3 000 000				
BANCO SANTANDER SA-REG-S 0.20000% 19-19.11.27*	CHF	150 000			150 000	142 725	0.01	90 000
BANCO SANTANDER SA-REG-S 0.31000% 21-09.06.28*	CHF	9 150 000			9 150 000	8 660 475	0.44	
BANK FUER ARBEIT UN WIRTSCHAFT AG 2.05250% 23-14.04.28*	CHF	3 000 000			3 000 000	3 054 000	0.16	
BANK OF AMERICA CORP-REG-S 0.25250% 19-12.06.26*	CHF	6 250 000			6 250 000	6 087 500	0.31	
BANK OF AMERICA CORP-REG-S 0.42250% 21-23.11.29*	CHF	6 250 000			6 250 000	5 840 625	0.30	
BANK OF MONTREAL-REG-S 2.26000% 23-01.02.29*	CHF	3 600 000			3 600 000	3 713 400	0.19	
BANK OF NEW ZEALAND 0.36250% 21-14.12.29*	CHF	3 445 000			3 445 000	3 203 850	0.16	
BANK OF NOVA SCOTIA DN-REG-S 0.14250% 21-25.10.28*	CHF	3 065 000			3 065 000	2 871 905	0.15	
BANK OF NOVA SCOTIA-REG-S 0.20000% 18-19.11.25*	CHF	12 685 000	600 000		13 285 000	13 019 300	0.66	
BANK OF NOVA SCOTIA-REG-S 0.30250% 21-30.07.31*	CHF	5 850 000		3 000 000	2 850 000	2 577 825	0.13	2 310 000
BANK OF NOVA SCOTIA-REG-S 0.38500% 22-01.02.29*	CHF	3 140 000			3 140 000	2 961 020	0.15	
BANK OF NOVA SCOTIA/THE-REG-S 0.27800% 22-01.04.27*	CHF	1 805 000	2 000 000		3 805 000	3 681 338	0.19	
BANK OF NOVA SCOTIA/THE-REG-S 2.04250% 23-04.05.26*	CHF	5 300 000	800 000		6 100 000	6 182 350	0.31	
BANK OF NOVA SCOTIA/THE 2.14250% 23-03.05.30*	CHF	3 500 000	1 775 000		5 275 000	5 488 638	0.28	
BANK OF NOVA SCOTIA/THE-REG-S 2.38250% 23-22.09.27*	CHF	2 100 000			2 100 000	2 156 700	0.11	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.32000% 17-10.02.25*	CHF	1 095 000		1 095 000				
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.25000% 19-10.07.25*	CHF	2 260 000			2 260 000	2 224 744	0.11	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 19-12.06.26*	CHF	2 750 000	3 000 000		5 750 000	5 583 250	0.28	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.25000% 19-24.10.29*	CHF	620 000			620 000	571 950	0.03	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 20-03.11.28*	CHF	4 395 000	1 000 000	1 000 000	4 395 000	4 113 720	0.21	
BANQUE FEDERATIVE CREDIT MUTUEL-REG-S 2.73000% 23-11.07.30*	CHF	3 200 000			3 200 000	3 395 200	0.17	
BANQUE FEDERATIVE D CREDIT MUTUEL-REG-S 0.60000% 17-05.04.27*	CHF	2 335 000			2 335 000	2 264 950	0.12	
BANQUE FEDERATIVE DU CREDIT-REG-S 0.40000% 17-19.12.25*	CHF	3 360 000			3 360 000	3 292 800	0.17	
BANQUE FEDERATIVE DU CREDIT-REG-S 1.00000% 18-13.11.26*	CHF	1 320 000			1 320 000	1 302 180	0.07	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25000% 21-21.06.29*	CHF	3 000 000	400 000		3 400 000	3 153 500	0.16	
BANQUE FEDERATIVE DU CREDIT MUTUEL-REG-S 0.15000% 21-06.03.28*	CHF	2 800 000			2 800 000	2 641 800	0.13	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.50000% 22-01.06.27*	CHF		250 000		250 000	249 375	0.01	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.22250% 24-30.01.32*	CHF		7 000 000	1 000 000	6 000 000	6 189 000	0.32	
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 0.36600% 18-10.10.24*	CHF	2 540 000		2 540 000				
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 2.30000% 23-30.01.27*	CHF	2 800 000			2 800 000	2 853 200	0.15	
BANQUE INTL A LUXEMBOURG SA-REG-S 1.00000% 19-10.07.25*	CHF	1 960 000			1 960 000	1 929 228	0.10	
BARCLAYS PLC-REG-S 0.31500% 21-04.06.27*	CHF	4 000 000			4 000 000	3 826 000	0.19	
BAT INTERNATIONAL FINANCE PLC-REG-S 1.37500% 14-08.09.26*	CHF	3 750 000			3 750 000	3 733 125	0.19	1 100 000
BAWAG PSK BANK FUER ARBEIT UND WI-REG-S 2.95500% 22-29.11.27*	CHF	2 200 000			2 200 000	2 275 900	0.12	
BAWAG PSK BK FR ARBEIT WIRT O-REG-S 1.58500% 23-16.12.26*	CHF	3 000 000	3 500 000		6 500 000	6 496 750	0.33	
BERLIN HYP AG 0.25000% 21-04.10.29*	CHF	3 995 000			3 995 000	3 683 390	0.19	
BERLIN HYP AG 2.25000% 23-08.11.27*	CHF		2 600 000		2 600 000	2 653 300	0.14	
BERLIN HYP AG-REG-S 0.25000% 20-11.09.28*	CHF	2 750 000			2 750 000	2 576 750	0.13	
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF	3 000 000	2 200 000		5 200 000	5 150 600	0.26	
BERLIN-HANNOVERSCHE HYPOTHEKBNK-REG-S 0.25000% 21-10.03.31*	CHF	4 145 000			4 145 000	3 738 790	0.19	
BLACK SEA TRADE & DEVELOPMENT BA-REG-S 0.35000% 21-15.03.27*	CHF	4 445 000			4 445 000	3 822 078	0.19	
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.75000% 19-03.09.27*	CHF	4 000 000	170 000		4 170 000	4 084 515	0.21	
BNG BANK NV 1.68750% 23-19.05.30*	CHF	3 500 000	2 200 000		5 700 000	5 873 850	0.30	
BNG BANK NV 1.79250% 23-24.04.28*	CHF	14 800 000	4 800 000	8 800 000	10 800 000	11 055 182	0.56	
BNG BANK NV 2.12500% 10-09.11.29*	CHF	1 335 000			1 335 000	1 397 078	0.07	
BNG BANK NV-REG-S 2.50000% 05-21.07.25*	CHF	8 845 000			8 845 000	8 984 751	0.46	
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF	2 600 000			2 600 000	2 475 200	0.13	
BNP PARIBAS SA 2.12250% 24-12.01.32*	CHF		2 800 000		2 800 000	2 867 200	0.15	
BNP PARIBAS SA 2.41250% 23-13.01.28*	CHF	3 600 000			3 600 000	3 697 200	0.19	
BNP PARIBAS SA 2.89250% 22-27.09.29*	CHF	3 600 000			3 600 000	3 763 800	0.19	200 000
BNP PARIBAS SA-REG-S 0.30000% 19-15.10.27*	CHF	3 800 000			3 800 000	3 621 400	0.18	3 000 000
BNP PARIBAS SA-REG-S 0.15000% 20-10.03.28*	CHF	4 800 000	400 000		5 200 000	4 875 000	0.25	
BNP PARIBAS SA-REG-S 0.14750% 21-13.07.27*	CHF	3 200 000	200 000		3 400 000	3 238 500	0.16	
BNP PARIBAS SA-REG-S 2.63000% 23-07.06.29*	CHF	3 400 000			3 400 000	3 551 776	0.18	
BNP PARIBAS-REG-S 0.50000% 21-16.03.29*	CHF	3 000 000			3 000 000	2 803 500	0.14	
BNP PARIBAS-REG-S 1.00000% 18-06.06.25*	CHF	1 750 000			1 750 000	1 740 375	0.09	
BNP PARIBAS-SUB 1.75000% 15-05.06.25*	CHF	310 000			310 000	310 000	0.02	45 000
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.11100% 20-24.07.28*	CHF	6 000 000			6 000 000	5 628 000	0.29	2 660 000

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BOS FUNDING LTD-REG-S 1.50000% 19-29.11.23*	CHF	3 215 000		3 215 000				
BPCE SA-REG-S 2.04500% 24-15.03.32*	CHF		6 600 000		6 600 000	6 652 800	0.34	
BPCE SA-REG-S 2.28750% 24-15.03.29*	CHF		6 600 000		6 600 000	6 649 500	0.34	
BPCE SA-REG-S 2.38250% 23-12.06.26*	CHF	2 000 000			2 000 000	2 036 000	0.10	
BPCE SA-REG-S 2.65500% 23-12.06.30*	CHF	2 000 000			2 000 000	2 095 000	0.11	
BUNDESIMMOBILIEN GESELLSCHAFT MBH-REG-S 3.12500% 06-01.09.31*	CHF	3 270 000			3 270 000	3 654 225	0.19	
CAISSE D'AMORTIS DE LA DETE SOCLE-REG-S 2.50000% 11-09.12.25*	CHF	3 000 000			3 000 000	3 061 500	0.16	15 000
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.30000% 17-12.11.27*	CHF	3 000 000			3 000 000	2 901 000	0.15	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.25000% 18-30.05.25*	CHF	2 700 000			2 700 000	2 666 250	0.14	
CAISSE DES DEPOTS ET CONSIGNATIONS 1.75000% 22-28.11.29*	CHF	3 600 000			3 600 000	3 693 600	0.19	
CAISSE DES DEPOTS ET CONSIGNATIONS 1.75000% 23-24.02.31*	CHF	3 400 000		800 000	2 600 000	2 671 500	0.14	
CAIXABANK SA-REG-S 0.47700% 21-01.07.27*	CHF	3 600 000	3 000 000		6 600 000	6 329 400	0.32	
CAIXABANK SA-REG-S 2.17500% 24-19.03.30*	CHF		4 000 000		4 000 000	4 028 000	0.21	
CANADIAN IMPERIAL BANK OF COM/CAD-REG-S 0.12500% 15-22.12.25*	CHF	3 215 000			3 215 000	3 144 270	0.16	
CANADIAN IMPERIAL BANK-REG-S 0.05000% 19-15.10.26*	CHF	4 735 000	2 000 000		6 735 000	6 482 438	0.33	
CANADIAN IMPERIAL BK OF COM-REG-S 0.10000% 18-30.04.25*	CHF	6 260 000			6 260 000	6 171 108	0.31	
CANADIAN IMPERIAL BK OF COM-REG-S 0.60000% 19-30.01.25*	CHF	2 290 000			2 290 000	2 272 825	0.12	
CANADIAN IMPERIAL BK OF COM-REG-S 0.28250% 22-03.02.27*	CHF	3 100 000			3 100 000	2 986 850	0.15	185 000
CANADIAN IMPERIAL BK OF COM-REG-S 0.96750% 22-26.04.29*	CHF	6 605 000			6 605 000	6 462 993	0.33	
CBQ FINANCE LTD-REG-S 0.38000% 19-19.10.23*	CHF	3 335 000		3 335 000				
CBQ FINANCE LTD-REG-S 0.73500% 20-27.11.24*	CHF	2 200 000			2 200 000	2 182 400	0.11	
CBQ FINANCE LTD-REG-S 0.19500% 21-22.04.24*	CHF	1 600 000			1 600 000	1 597 600	0.08	50 000
CELLNEX FINANCE CO SA 0.93500% 21-26.03.26*	CHF	2 235 000			2 235 000	2 195 888	0.11	
CELLNEX TELECOM SA-REG-S 0.77500% 20-18.02.27*	CHF	2 165 000			2 165 000	2 090 308	0.11	270 000
CELLNEX TELECOM SA-REG-S 1.11750% 20-17.07.25*	CHF	3 215 000		1 215 000	2 000 000	1 980 200	0.10	
CENTRAL AMERICAN BANK ECO INTEGRA-REG-S 0.11000% 21-15.12.28*	CHF	2 750 000			2 750 000	2 546 500	0.13	300 000
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.40500% 20-25.06.25*	CHF	3 515 000			3 515 000	3 461 924	0.18	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.17000% 21-29.09.31*	CHF	5 500 000			5 500 000	4 801 500	0.24	
CIE DE FINANCEMENT FONCIER SA-REG-S 0.89000% 22-27.04.29*	CHF	2 500 000			2 500 000	2 441 250	0.12	
CIE DE FINANCEMENT FONCIER SA 1.83750% 23-18.07.30*	CHF	3 000 000			3 000 000	3 079 500	0.16	
CITIGROUP INC-REG-S 0.75000% 19-02.04.26*	CHF	3 450 000			3 450 000	3 399 975	0.17	275 000
CITIGROUP INC-REG-S 0.50000% 19-01.11.28*	CHF	6 500 000	400 000	1 000 000	5 900 000	5 599 100	0.29	
CITIGROUP INC-REG-S 0.25000% 21-30.08.29*	CHF	5 050 000			5 050 000	4 668 725	0.24	2 255 000
CNTRL AMRCAN BANK FOR ECO INTGTIN REG-S 1.54620% 22-30.11.26*	CHF	1 200 000			1 200 000	1 197 000	0.06	
COMMERZBANK AG-REG-S 3.12500% 06-14.07.25*	CHF	4 155 000			4 155 000	4 237 269	0.22	
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF	2 700 000			2 700 000	2 785 050	0.14	
COMMERZBANK AG-REG-S 3.26250% 23-03.02.27*	CHF	4 000 000	3 000 000	1 000 000	6 000 000	6 171 000	0.31	
COMMERZBANK AG-REG-S 3.80000% 23-03.05.28*	CHF	3 800 000	1 000 000		4 800 000	5 035 200	0.26	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.40000% 17-25.09.26*	CHF	7 920 000			7 920 000	7 722 000	0.39	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.11300% 19-10.12.29*	CHF	3 755 000			3 755 000	3 477 130	0.18	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.18750% 21-08.12.28*	CHF	3 005 000			3 005 000	2 829 208	0.14	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.15750% 21-08.12.31*	CHF	3 580 000			3 580 000	3 248 850	0.17	
COMMONWEALTH BANK OF AUS-REG-S 0.87500% 22-02.09.25*	CHF	1 635 000			1 635 000	1 623 065	0.08	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 1.24000% 22-02.09.29*	CHF	3 145 000	1 000 000		4 145 000	4 111 840	0.21	85 000
COMMONWEALTH BANK OF AUSTRALIA 1.94000% 23-26.06.30*	CHF	4 800 000			4 800 000	4 951 200	0.25	1 400 000
COMPAGNIE DE FINANCEMENT FONCIER-REG-S 2.50000% 06-24.02.31*	CHF	5 000 000			5 000 000	5 355 000	0.27	
COMPAGNIE DE FINANCEMENT FONCIER 1.90300% 23-16.06.28*	CHF	10 200 000	1 000 000		11 200 000	11 446 400	0.58	
COOPERATIEVE RABOBANK UA-REG-S 2.48750% 23-25.01.29*	CHF	2 600 000		1 000 000	1 600 000	1 642 400	0.08	
CORP ANDINA DE FOMENTO-REG-S 0.45000% 22-24.02.27*	CHF	3 900 000			3 900 000	3 747 900	0.19	340 000
CORP ANDINA DE FOMENTO-REG-S 2.42750% 23-15.02.30*	CHF	4 320 000			4 320 000	4 434 480	0.23	
CORPORACION ANDINA DE FOMENTO-REG-S 1.50000% 14-01.12.28*	CHF	6 000 000	1 000 000	600 000	6 400 000	6 288 000	0.32	
CORPORACION ANDINA DE FOMENTO-REG-S 0.50000% 15-26.02.26*	CHF	7 550 000			7 550 000	7 395 225	0.38	
CORPORACION ANDINA DE FOMENTO 0.30400% 16-16.09.24*	CHF	30 000			30 000	29 805	0.00	
CORPORACION ANDINA DE FOMENTO-REG-S 0.70000% 20-04.09.25*	CHF	6 735 000			6 735 000	6 648 119	0.34	
CORPORACION ANDINA DE FOMENTO 2.55250% 23-25.10.29*	CHF		2 600 000		2 600 000	2 681 900	0.14	
COUNCIL OF EUROPE DEVELOPMENT BANK 1.62500% 23-30.06.29*	CHF	2 500 000			2 500 000	2 566 250	0.13	
CPI PROPERTY GROUP SA-REG-S 1.63000% 18-25.10.23*	CHF	3 275 000		3 275 000				
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 15-16.03.27*	CHF	1 960 000			1 960 000	1 911 000	0.10	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 15-18.06.26*	CHF	2 040 000			2 040 000	1 990 020	0.10	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.10000% 16-26.01.26*	CHF	3 485 000			3 485 000	3 404 845	0.17	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 17-27.07.27*	CHF	3 845 000			3 845 000	3 704 658	0.19	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 18-08.12.25*	CHF	3 275 000			3 275 000	3 212 775	0.16	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 18-03.10.28*	CHF	5 000 000	1 500 000		6 500 000	6 246 500	0.32	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.45000% 19-24.01.29*	CHF	5 635 000		3 000 000	2 635 000	2 515 108	0.13	450 000
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 19-24.10.29*	CHF	4 660 000			4 660 000	4 380 400	0.22	30 000
CREDIT AGRICOLE HOME LOAN SFH SA 1.82500% 23-26.05.28*	CHF	2 400 000			2 400 000	2 444 400	0.12	1 325 000
CREDIT AGRICOLE SA 0.21250% 21-21.06.29*	CHF	2 985 000			2 985 000	2 768 588	0.14	
CREDIT AGRICOLE SA 0.41000% 22-18.01.30*	CHF	2 705 000	3 400 000		6 105 000	5 677 650	0.29	
CREDIT AGRICOLE SA 2.50750% 23-27.04.27*	CHF	1 600 000			1 600 000	1 644 000	0.08	
CREDIT AGRICOLE SA 2.36250% 23-05.10.28*	CHF	4 800 000		2 800 000	2 000 000	2 063 000	0.11	
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 15-27.01.25*	CHF	800 000		800 000				
CREDIT AGRICOLE SA LONDON-REG-S 0.55000% 16-14.12.26*	CHF	1 835 000			1 835 000	1 783 620	0.09	75 000

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 19-07.11.25*	CHF	2 200 000			2 200 000		2 178 000	0.11	
CREDIT AGRICOLE SA LONDON-REG-S 0.12750% 20-27.07.28*	CHF	3 910 000			3 910 000		3 661 715	0.19	
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF	2 800 000	2 000 000		4 800 000		4 653 600	0.24	2 600 000
CREDIT AGRICOLE SA-REG-S 0.25000% 21-10.03.31*	CHF	3 505 000			3 505 000		3 212 333	0.16	3 505 000
CREDIT AGRICOLE SA-REG-S 0.16370% 21-28.04.28*	CHF	3 110 000			3 110 000		2 928 065	0.15	
CREDIT AGRICOLE SA-REG-S 3.04250% 22-29.09.27*	CHF	3 400 000	400 000		3 800 000		3 957 700	0.20	
CREDIT AGRICOLE SA-REG-S 2.19000% 22-07.12.27*	CHF	1 700 000			1 700 000		1 734 850	0.09	
CREDIT AGRICOLE SA-REG-S 2.54130% 23-03.09.30*	CHF	4 200 000		1 000 000	3 200 000		3 361 600	0.17	
CREDIT AGRICOLE SA-REG-S 1.84250% 24-17.01.30*	CHF		2 800 000		2 800 000		2 823 800	0.14	
CREDIT AGRICOLE SA-REG-S 2.05000% 24-07.03.34*	CHF		4 200 000		4 200 000		4 292 400	0.22	
CREDIT AGRICOLE SA LONDON-SUB 2.12500% 15-29.09.25*	CHF	605 000			605 000		607 723	0.03	
CREDIT AGRICOLE SA LONDON-REG-S-SUB 0.25000% 19-10.10.29*	CHF	3 040 000			3 040 000		2 812 000	0.14	
CREDIT SUISSE GUERNSEY LTD-REG-S 3.12500% 10-12.11.30*	CHF	70 000			70 000		75 495	0.00	
CREDIT SUISSE LONDON BRANCH-REG-S 0.55000% 16-15.04.24*	CHF	4 185 000			4 185 000		4 183 326	0.21	
DAIMLER INTERNATIONAL FINANCE BV-REG-S 0.85000% 18-14.11.25*	CHF	3 740 000			3 740 000		3 704 470	0.19	
DEUTSCHE BAHN FINANCE BV-REG-S 0.10000% 15-01.12.25*	CHF	250 000			250 000		245 250	0.01	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.45000% 17-08.11.30*	CHF	5 645 000	780 000		6 425 000		6 097 325	0.31	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 18-18.07.28*	CHF	6 000 000	175 000		6 175 000		5 980 488	0.30	1 790 000
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 19-19.06.29*	CHF	3 525 000	570 000		4 095 000		3 845 205	0.20	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 19-19.06.34*	CHF	3 875 000			3 875 000		3 570 813	0.18	
DEUTSCHE BAHN FINANCE GMBH 0.20000% 21-20.05.33*	CHF	6 535 000			6 535 000		5 914 175	0.30	2 850 000
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 21-28.01.36*	CHF	7 855 000	4 000 000		11 855 000		10 254 575	0.52	500 000
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.25000% 21-27.10.31*	CHF	3 740 000	4 000 000		7 740 000		7 171 110	0.37	355 000
DEUTSCHE BAHN FINANCE GMBH-REG-S 1.95000% 22-21.09.32*	CHF	4 500 000			4 500 000		4 736 250	0.24	
DEUTSCHE BAHN FINANCE GMBH 2.28500% 22-28.11.42*	CHF	4 125 000			4 125 000		4 674 656	0.24	
DEUTSCHE BAHN FINANCE GMBH 1.88500% 23-13.09.35*	CHF	9 300 000		2 300 000	7 000 000		7 402 500	0.38	
DEUTSCHE BANK AG 0.31500% 21-14.09.27*	CHF	4 200 000			4 200 000		3 996 300	0.20	
DEUTSCHE BANK AG-REG-S 0.62500% 15-19.12.23*	CHF	2 780 000		2 780 000					
DEUTSCHE BANK AG-REG-S 0.80000% 20-07.02.25*	CHF	4 000 000			4 000 000		3 970 400	0.20	
DEUTSCHE BANK AG-REG-S 3.64500% 23-27.01.29*	CHF	3 800 000			3 800 000		3 933 000	0.20	1 600 000
DEUTSCHE BANK AG-REG-S 2.24500% 24-25.01.30*	CHF		4 500 000		4 500 000		4 572 000	0.23	
DEUTSCHE TELEKOM AG-REG-S 0.43500% 20-06.02.32*	CHF	5 250 000			5 250 000		4 843 125	0.25	
DNB BANK ASA 2.68500% 23-15.06.28*	CHF	4 000 000			4 000 000		4 090 000	0.21	
DNB BOLIGKREDIT AS-REG-S 2.00000% 10-02.09.30*	CHF	635 000			635 000		655 003	0.03	
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF	2 825 000		2 825 000					
DZ BANK AG DEUTSCHE ZENTRAL-GENOS-REG-S 2.83250% 23-16.05.29*	CHF	4 200 000	1 400 000	2 200 000	3 400 000		3 520 700	0.18	600 000
DZ BANK AG DEUTSCHE ZEN GENBK-REG-S-SUB 3.61000% 23-16.10.28*	CHF	3 500 000		1 000 000	2 500 000		2 575 000	0.13	1 600 000
DZ BANK AG DEUTSCHE-REG-S 2.62500% 23-27.08.29*	CHF	2 800 000			2 800 000		2 871 400	0.15	
DZ BANK AG DUTSE ZENTRAL-REG-S-SUB 3.84500% 22-17.08.32*	CHF	3 000 000			3 000 000		3 099 000	0.16	200 000
E.ON SE 1.86000% 22-05.12.25*	CHF	2 400 000			2 400 000		2 414 400	0.12	
E.ON SE 2.50250% 22-05.12.29*	CHF	3 000 000			3 000 000		3 151 500	0.16	
ELECTRICITE DE FRANCE-REG-S 0.30000% 16-14.10.24*	CHF	3 200 000		3 200 000					
ELECTRICITE DE FRANCE 0.65000% 16-13.10.28*	CHF	3 000 000			3 000 000		2 874 000	0.15	2 790 000
ELECTRICITE DE FRANCE SA 2.30000% 23-14.09.27*	CHF	2 700 000			2 700 000		2 758 050	0.14	1 050 000
ELECTRICITE DE FRANCE SA 2.55000% 23-12.09.31*	CHF	3 500 000			3 500 000		3 669 750	0.19	
ELI LILLY & CO-REG-S 0.45000% 16-24.05.28*	CHF	4 925 000		925 000	4 000 000		3 878 000	0.20	
ELO SACA-REG-S 1.50000% 14-03.06.24*	CHF	1 280 000			1 280 000		1 273 600	0.06	
ENBW INTERNATIONAL FINANCE BV 2.25000% 23-15.06.26*	CHF	4 200 000			4 200 000		4 256 700	0.22	
ENBW INTERNATIONAL FINANCE BV 2.62500% 23-15.06.29*	CHF	4 200 000	3 000 000		7 200 000		7 484 400	0.38	
ENEL FINANCE INTERNATIONAL NV-REG-S 4.00000% 12-26.10.27*	CHF	1 800 000			1 800 000		1 948 500	0.10	1 700 000
ENEL FINANCE INTERNATIONAL NV-REG-S 0.55000% 17-03.09.24*	CHF	5 050 000		5 050 000					
ENGIE SA REG-S 2.34000% 23-04.01.27*	CHF	2 120 000			2 120 000		2 164 520	0.11	2 120 000
ENGIE SA-REG-S 1.62500% 12-09.10.24*	CHF	2 005 000		2 005 000					
ENGIE SA-REG-S 2.49000% 23-04.07.31*	CHF	2 400 000			2 400 000		2 508 000	0.13	
ERSTE GROUP BANK AG-REG-S 0.25000% 21-02.10.28*	CHF	4 745 000			4 745 000		4 431 830	0.23	
EUROPEAN BANK FOR RECONSTR & DEVT 1.21250% 24-04.03.31*	CHF		3 800 000		3 800 000		3 820 900	0.19	400 000
EUROPEAN INVESTMENT BANK-REG-S 3.12500% 06-30.06.36*	CHF	6 660 000			6 660 000		8 141 850	0.41	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.17000% 17-18.07.25*	CHF	2 450 000			2 450 000		2 408 840	0.12	
FIRST ABU DHABI BANK PJSC-REG-S 0.07000% 19-18.10.27*	CHF	3 685 000			3 685 000		3 462 058	0.18	
FIRST ABU DHABI BANK PJSC-REG-S 0.40100% 19-02.10.24*	CHF	2 000 000		2 000 000					
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	2 055 000			2 055 000		2 003 625	0.10	
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF	3 310 000	5 000 000		8 310 000		7 869 570	0.40	
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF	3 845 000			3 845 000		3 687 355	0.19	
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF	3 045 000			3 045 000		3 003 893	0.15	
FRESENIUS SE & CO KGAA 2.96000% 23-18.10.28*	CHF	3 295 000		1 000 000	2 295 000		2 394 833	0.12	
GAZPROM PJSC VIA GAZ FINANCE PLC-REG-S 1.54000% 21-30.06.27*	CHF	10 000 000			10 000 000		4 400 000	0.22	
GLENCORE CAPITAL FINANCE DAC-REG-S 1.00000% 20-30.03.27*	CHF	3 400 000			3 400 000		3 332 000	0.17	
GLENCORE CAPITAL FINANCE DAC-REG-S 0.50000% 21-07.09.28*	CHF	1 800 000			1 800 000		1 703 700	0.09	1 320 000
GLENCORE FINANCE EUROPE SA-REG-S 1.25000% 18-09.10.24*	CHF	2 000 000		2 000 000					
GLENCORE FINANCE EUROPE LTD-REG-S 0.35000% 19-10.09.25*	CHF	2 400 000			2 400 000		2 355 600	0.12	1 455 000
GOLDMAN SACHS GROUP INC-REG-S 0.50000% 17-04.12.24*	CHF	5 650 000		5 650 000					
GOLDMAN SACHS GROUP INC-REG-S 1.00000% 18-24.11.25*	CHF	4 555 000			4 555 000		4 514 005	0.23	

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
GOLDMAN SACHS GROUP INC-REG-S 0.40000% 21-11.05.28*	CHF	7 500 000			7 500 000		7 140 000	0.36	2 705 000
HEATHROW FUNDING LTD-REG-S 0.50000% 16-17.05.24*	CHF	6 000 000			6 000 000		5 991 000	0.31	
HEATHROW FUNDING LTD-REG-S 0.45000% 19-15.10.26*	CHF	3 800 000			3 800 000		3 689 800	0.19	
HSBC HOLDINGS PLC-REG-S 0.32000% 21-03.11.27*	CHF	4 800 000			4 800 000		4 579 200	0.23	
HSBC HOLDINGS PLC-REG-S 0.81250% 21-03.11.31*	CHF	5 800 000	1 000 000	1 000 000	5 800 000		5 309 900	0.27	1 200 000
HSBC HOLDINGS PLC-REG-S 1.80500% 22-01.06.26*	CHF	3 000 000			3 000 000		2 992 500	0.15	
HYPO NOE GRUPPE BANK AG-REG-S 0.10000% 19-27.11.24*	CHF	2 340 000		2 340 000					
HYPO VORARLBERG BANK-REG-S 0.25000% 18-12.11.25*	CHF	2 675 000			2 675 000		2 624 175	0.13	
HYPO VORARLBERG BANK AG-REG-S-SUB 1.62500% 19-29.11.29*	CHF	3 160 000			3 160 000		2 892 980	0.15	500 000
HYPO VORARLBERG BANK AG-REG-S 0.12500% 19-03.09.29*	CHF	5 525 000		600 000	4 925 000		4 430 038	0.23	
HYPO VORARLBERG BANK AG-REG-S 0.12500% 20-27.03.30*	CHF	1 355 000	2 000 000		3 355 000		2 982 595	0.15	1 630 000
HYPO VORARLBERG BANK AG-REG-S 0.12500% 21-23.08.28*	CHF	1 915 000	1 000 000		2 915 000		2 680 343	0.14	210 000
HYPO VORARLBERG BANK AG-REG-S 0.50000% 22-07.04.27*	CHF	2 685 000			2 685 000		2 612 505	0.13	
HYPO VORARLBERG BANK AG-REG-S 1.87500% 23-13.09.30*	CHF	2 200 000			2 200 000		2 258 300	0.12	
HYUNDAI CAPITAL SERVICES INC-REG-S 0.26000% 20-11.02.25*	CHF	4 020 000			4 020 000		3 974 976	0.20	
HYUNDAI CAPITAL SERVICES INC-REG-S 2.74750% 23-11.05.26*	CHF		5 000 000		5 000 000		5 107 500	0.26	
INDUSTRIAL BANK OF KOREA-REG-S 0.02190% 19-16.07.25*	CHF	2 810 000			2 810 000		2 752 676	0.14	
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF	4 600 000		4 600 000					
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.37500% 17-18.07.25*	CHF	4 110 000			4 110 000		4 040 130	0.21	
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.12500% 20-14.07.28*	CHF	6 900 000	2 000 000	1 000 000	7 900 000		7 240 350	0.37	75 000
JPMORGAN CHASE & CO-REG-S 0.45000% 16-11.11.26*	CHF	2 200 000			2 200 000		2 145 000	0.11	2 195 000
KOMMUNALBANKEN A/S-REG-S 1.27500% 22-22.12.27*	CHF	3 600 000	300 000		3 900 000		3 911 700	0.20	
KOMMUNALBANKEN-REG-S 0.54500% 22-28.04.28*	CHF	3 365 000			3 365 000		3 272 463	0.17	
KOMMUNALKREDIT AUSTRIA AG-REG-S 3.37500% 06-22.06.26*	CHF	4 030 000			4 030 000		4 158 960	0.21	
KOMMUNEKREDIT-REG-S 2.87500% 06-13.10.31*	CHF	6 890 000	2 000 000		8 890 000		9 952 355	0.51	
KOMMUNEKREDIT-REG-S 0.62500% 15-09.07.27*	CHF	5 590 000	575 000		6 165 000		6 063 278	0.31	
KOREA DEVELOPMENT BANK-REG-S 0.44500% 20-08.05.25*	CHF	5 025 000			5 025 000		4 965 705	0.25	
KOREA DEVELOPMENT BANK 0.17000% 21-22.07.31*	CHF	3 250 000			3 250 000		2 933 125	0.15	
KOREA DEVELOPMENT BANK/THE-REG-S 0.94000% 22-28.04.27*	CHF	2 600 000			2 600 000		2 559 700	0.13	
KOREA EXPRESSWAY CORP-REG-S 0.25000% 17-07.06.24*	CHF	2 000 000			2 000 000		1 994 800	0.10	610 000
KOREA HYDRO & NUCLEAR POWER CO-REG-S 0.05000% 19-19.07.27*	CHF	1 650 000			1 650 000		1 563 375	0.08	
KOREA LAND & HOUSING CORP-REG-S 0.19250% 20-15.06.25*	CHF	1 450 000			1 450 000		1 425 930	0.07	
KOREA LAND & HOUSING CORP 1.82250% 24-13.02.26*	CHF		2 700 000		2 700 000		2 710 800	0.14	
KOREA NATIONAL OIL CORP-REG-S 0.26250% 20-30.07.27*	CHF	9 200 000			9 200 000		8 832 000	0.45	
KOREA WESTERN POWER CO LTD-REG-S 0.12500% 19-27.02.24*	CHF	3 000 000		3 000 000					
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 2.50000% 05-25.08.25*	CHF	13 545 000		4 000 000	9 545 000		9 719 674	0.50	
LA BANQUE POSTALE SA-REG-S 2.82750% 23-12.07.30*	CHF	3 100 000			3 100 000		3 275 150	0.17	
LA BANQUE POSTALE-REG-S 2.77250% 23-12.07.27*	CHF	2 900 000			2 900 000		3 011 650	0.15	
LANDESBANK BADEN-WUERTEMBERG 2.60250% 23-04.10.28*	CHF	1 800 000	400 000		2 200 000		2 246 200	0.11	
LANDESKREDITBANK B-WUERTE FORERBK-REG-S 1.35000% 22-30.09.27*	CHF	1 800 000			1 800 000		1 815 300	0.09	
LANSFORSKRINGAR HYPOTEK AB-REG-S 0.20000% 18-17.04.26*	CHF	3 155 000			3 155 000		3 090 323	0.16	110 000
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF	5 840 000			5 840 000		5 813 136	0.30	
LLOYDS BANKING GROUP 0.60250% 22-09.02.29*	CHF	3 600 000			3 600 000		3 382 200	0.17	3 200 000
LLOYDS BANKING GROUP PLC-REG-S 2.74500% 23-02.02.27*	CHF	3 400 000			3 400 000		3 451 000	0.18	
MACQUARIE GROUP LTD-REG-S 0.39500% 21-20.07.28*	CHF	4 430 000			4 430 000		4 212 930	0.21	
MACQUARIE GROUP LTD-REG-S 1.28500% 22-11.09.29*	CHF	7 115 000		3 400 000	3 715 000		3 655 560	0.19	
MANITOBA, PROVINCE OF-REG-S 0.25000% 19-15.03.29*	CHF	3 200 000	650 000		3 850 000		3 665 200	0.19	
MANITOBA, PROVINCE OF-REG-S 0.80000% 19-15.03.39*	CHF	2 900 000			2 900 000		2 646 250	0.13	
MANITOBA, PROVINCE OF-REG-S 0.70000% 20-20.04.40*	CHF	3 515 000			3 515 000		3 086 170	0.16	
MASSMUTUAL GLOBAL FUNDING II-REG-S 2.65000% 23-03.05.28*	CHF	3 200 000	2 000 000		5 200 000		5 413 200	0.28	
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF	2 800 000		2 800 000					
MCDONALD'S CORP-REG-S 0.17000% 16-04.10.24*	CHF	3 000 000		3 000 000					
MERCEDES-BENZ INTERNATIONAL 1.96000% 23-12.10.26*	CHF		5 300 000		5 300 000		5 366 250	0.27	
MERCEDES-BENZ INTERNATIONAL 2.10750% 23-12.10.29*	CHF		6 500 000	2 500 000	4 000 000		4 142 000	0.21	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.30000% 17-19.01.26*	CHF	5 395 000		3 395 000	2 000 000		1 956 000	0.10	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.12500% 19-11.06.27*	CHF	2 970 000			2 970 000		2 836 350	0.14	
METROPOLITAN LIFE GLOBAL FUND-REG-S 0.12500% 20-25.09.28*	CHF	4 015 000			4 015 000		3 758 040	0.19	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.15000% 21-25.09.29*	CHF	2 450 000			2 450 000		2 258 900	0.12	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF	2 800 000			2 800 000		2 844 800	0.14	
METROPOLITAN LIFE GLOBL FUNDING I-REG-S 1.87500% 24-08.04.31*	CHF		9 600 000		9 600 000		9 650 976	0.49	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.30000% 17-20.12.24*	CHF	3 075 000		3 075 000					
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.55000% 17-22.11.32*	CHF	2 000 000	600 000		2 600 000		2 428 400	0.12	215 000
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.50000% 18-14.06.28*	CHF	8 000 000	1 800 000		9 800 000		9 452 100	0.48	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 18-31.10.24*	CHF	3 105 000		3 105 000					
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 19-26.02.29*	CHF	1 995 000	1 500 000		3 495 000		3 313 260	0.17	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 19-10.05.30*	CHF	4 755 000			4 755 000		4 426 905	0.23	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 19-18.06.31*	CHF	4 680 000			4 680 000		4 282 200	0.22	1 260 000
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF	3 000 000			3 000 000		2 922 000	0.15	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-30.03.27*	CHF	600 000			600 000		571 800	0.03	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 21-03.03.31*	CHF	2 435 000			2 435 000		2 195 153	0.11	800 000
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-29.03.41*	CHF	3 355 000			3 355 000		2 719 228	0.14	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.05000% 21-13.08.36*	CHF	3 710 000			3 710 000		3 118 627	0.16	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 21-05.10.29*	CHF	1 000 000			1 000 000	931 500	0.05	
MUENCHENER HYPOTHEKENBANK-REG-S 0.40000% 22-25.02.26*	CHF	2 600 000			2 600 000	2 532 400	0.13	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.37500% 22-07.04.26*	CHF	1 925 000			1 925 000	1 886 500	0.10	
MUENCHENER HYPOTHEKENBANK EG 1.25000% 22-30.06.27*	CHF	5 600 000	1 265 000		6 865 000	6 837 540	0.35	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.87500% 23-07.05.30*	CHF	4 500 000			4 500 000	4 619 250	0.24	
MUENCHENER HYPOTHEKENBANK EG-SUB 4.25250% 23-07.06.33*	CHF	2 600 000		1 000 000	1 600 000	1 700 268	0.09	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.75000% 23-23.06.28*	CHF	2 300 000			2 300 000	2 335 650	0.12	
MUENCHENER HYPOTHEKENBANK EG 2.50000% 24-20.02.30*	CHF		5 900 000		5 900 000	6 018 000	0.31	400 000
MUNICIPALITY FINANCE PLC-REG-S 1.37500% 12-08.06.27*	CHF	3 825 000			3 825 000	3 847 950	0.20	
MUNICIPALITY FINANCE PLC-REG-S 0.62500% 17-06.08.38*	CHF	3 335 000			3 335 000	3 051 525	0.16	
MUNICIPALITY FINANCE PLC-REG-S 1.62500% 23-16.06.28*	CHF		7 000 000		7 000 000	7 129 500	0.36	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.12500% 19-21.06.27*	CHF	2 595 000			2 595 000	2 492 498	0.13	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.06500% 20-29.01.29*	CHF	3 570 000	700 000		4 270 000	3 990 315	0.20	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.29250% 22-03.02.28*	CHF	2 845 000			2 845 000	2 729 778	0.14	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.56500% 22-03.02.31*	CHF	2 115 000			2 115 000	2 007 135	0.10	275 000
NATIONAL AUSTRALIA BANK LTD-REG-S 1.71500% 23-03.02.33*	CHF	3 500 000			3 500 000	3 566 500	0.18	
NATIONAL AUSTRALIA BANK LTD-REG-S 2.20100% 23-12.04.29*	CHF	4 000 000			4 000 000	4 142 000	0.21	
NATIONAL BANK OF CANADA-REG-S 1.95750% 22-03.11.27*	CHF	4 000 000			4 000 000	4 080 000	0.21	
NATIONWIDE BUILDING SOCIETY-REG-S 0.16750% 19-11.07.31*	CHF	2 900 000			2 900 000	2 637 550	0.13	
NATIONWIDE BUILDING SOCIETY-REG-S 1.91500% 22-08.09.28*	CHF	4 900 000		1 800 000	3 100 000	3 126 350	0.16	1 235 000
NATIONWIDE BUILDING SOCIETY 2.97000% 23-08.09.27*	CHF	2 000 000			2 000 000	2 055 000	0.10	
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF	2 000 000			2 000 000	1 988 200	0.10	
NATWEST MARKETS PLC-REG-S 2.78250% 22-06.12.27*	CHF	1 800 000			1 800 000	1 863 900	0.09	
NATWEST MARKETS PLC-REG-S 2.85750% 23-06.06.28*	CHF	5 600 000			5 600 000	5 840 800	0.30	
NEDERLANDSE WATERSCHAPS BANK NV-REG-S 3.25000% 06-07.08.29*	CHF	5 540 000	180 000		5 720 000	6 306 300	0.32	
NEDERLANDSE WATERSCHAPS BANK NV-REG-S 1.37500% 12-13.09.27*	CHF	4 105 000			4 105 000	4 131 683	0.21	
NEDERLANDSE WATERSCHAPS BANK NV-REG-S 0.62500% 17-21.08.37*	CHF	2 955 000			2 955 000	2 706 780	0.14	
NEDERLANDSE WATERSCHAPS BANK NV-REG-S 0.00200% 21-04.03.41*	CHF	1 010 000			1 010 000	818 100	0.04	
NESTLE HOLDINGS INC-REG-S 0.25000% 17-04.10.27*	CHF	7 505 000	300 000		7 805 000	7 535 728	0.38	
NESTLE HOLDINGS INC-REG-S 0.55000% 17-04.10.32*	CHF	1 575 000			1 575 000	1 475 775	0.08	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.25000% 19-06.12.39*	CHF	2 055 000			2 055 000	1 699 485	0.09	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 19-18.10.27*	CHF	11 000 000	1 600 000		12 600 000	12 064 500	0.61	675 000
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.12500% 20-11.09.29*	CHF	6 325 000	3 000 000		9 325 000	8 620 963	0.44	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.12500% 21-23.07.30*	CHF	7 525 000	500 000		8 025 000	7 330 838	0.37	
NEW YORK LIFE GLOBAL FUNDING-REG-S 1.37500% 22-04.05.28*	CHF	2 000 000			2 000 000	1 988 000	0.10	850 000
NORDEA BANK ABP 2.49000% 23-26.05.28*	CHF	4 400 000			4 400 000	4 538 600	0.23	2 400 000
NORDEA BANK ABP-REG-S 0.55000% 15-23.06.25*	CHF	2 000 000			2 000 000	1 981 000	0.10	2 000 000
NORDEA BANK ABP-REG-S 0.12500% 20-02.06.26*	CHF	3 960 000	200 000		4 160 000	4 041 440	0.21	
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF	3 400 000			3 400 000	3 418 700	0.17	
NRW BANK-REG-S 1.62750% 23-27.07.28*	CHF		3 000 000		3 000 000	3 064 500	0.16	
ONTARIO, PROVINCE OF-REG-S 0.25000% 17-28.06.29*	CHF	6 620 000			6 620 000	6 279 070	0.32	
ONTARIO, PROVINCE OF-REG-S 0.05000% 21-12.05.33*	CHF	5 640 000		1 640 000	4 000 000	3 564 000	0.18	
ORANGE SA-REG-S 0.20000% 19-24.11.25*	CHF	4 865 000			4 865 000	4 767 700	0.24	180 000
ORANGE SA-REG-S 0.62500% 19-22.06.29*	CHF	2 020 000			2 020 000	1 928 090	0.10	
PACIFIC LIFE GLOBAL FUNDING-REG-S 0.25000% 21-26.10.28*	CHF	4 300 000			4 300 000	4 044 150	0.21	100 000
PACIFIC LIFE GLOBAL FUNDING II-REG-S 1.75000% 22-02.05.29*	CHF	5 000 000	2 000 000	2 000 000	5 000 000	5 020 000	0.26	
QUEBEC, PROVINCE OF 0.03000% 21-18.06.31*	CHF	4 000 000	1 170 000	2 000 000	3 170 000	2 891 040	0.15	
QUEBEC, PROVINCE OF 2.04000% 23-09.05.33*	CHF	5 000 000	2 000 000	1 000 000	6 000 000	6 360 000	0.32	
QUEBEC, PROVINCE OF-REG-S 0.75000% 14-21.11.24*	CHF	2 500 000		2 500 000				
RABOBANK NEDERLAND NV-REG-S 0.25000% 19-25.11.27*	CHF	2 200 000			2 200 000	2 087 800	0.11	400 000
RABOBANK NEDERLAND NV 1.36250% 22-28.04.28*	CHF	2 400 000	1 000 000		3 400 000	3 354 100	0.17	
RAIFFEISENLANDESBANK OBEROE AG-REG-S 0.17500% 19-29.10.26*	CHF	2 775 000			2 775 000	2 658 450	0.14	
RAIFFEISENLANDESBANK OBEROES AG-REG-S 2.63000% 23-29.06.28*	CHF	800 000			800 000	820 400	0.04	
RCI BANQUE SA-REG-S 0.50000% 19-18.07.24*	CHF	3 000 000		3 000 000				
RCI BANQUE SA-REG-S 3.50000% 23-10.05.28*	CHF	5 200 000	2 000 000		7 200 000	7 610 400	0.39	20 000
REGIE AUTONOME DES TRSPO PARISIENS EPIC 1.51250% 24-06.03.36*	CHF		2 600 000		2 600 000	2 655 900	0.14	
ROYAL BANK OF CANADA-REG-S 0.20000% 21-22.09.31*	CHF	4 000 000			4 000 000	3 556 000	0.18	4 000 000
ROYAL BANK OF CANADA DN-REG-S 0.25000% 21-15.10.29*	CHF	250 000			250 000	231 875	0.01	140 000
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF	3 300 000			3 300 000	3 220 800	0.16	
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF	4 500 000			4 500 000	4 508 100	0.23	
ROYAL BANK OF CANADA-REG-S 2.44500% 23-25.01.28*	CHF	5 500 000			5 500 000	5 665 000	0.29	
ROYAL BANK OF CANADA-REG-S 1.47500% 23-30.01.26*	CHF	4 000 000	600 000		4 600 000	4 606 900	0.23	
ROYAL BANK OF CANADA-REG-S 2.08500% 23-31.03.28*	CHF	3 300 000			3 300 000	3 389 100	0.17	1 465 000
SANTANDER CONSUMER FINANCE SA-REG-S 0.15000% 19-10.12.24*	CHF	3 055 000			3 055 000	3 025 367	0.15	
SANTANDER CONSUMER FINANCE SA-REG-S 2.73250% 23-04.07.25*	CHF	1 300 000			1 300 000	1 318 460	0.07	
SANTANDER CONSUMER FINANCE SA-REG-S 2.93250% 23-04.07.28*	CHF	3 300 000			3 300 000	3 450 150	0.18	
SANTANDER UK PLC-REG-S 2.01000% 23-12.09.26*	CHF	1 700 000	2 500 000		4 200 000	4 263 000	0.22	
SANTANDER UK PLC-REG-S 2.00500% 23-12.09.29*	CHF	3 500 000	2 500 000	3 000 000	3 000 000	3 091 500	0.16	
SANTANDER UK PLC-REG-S 1.49420% 24-12.11.28*	CHF		4 600 000		4 600 000	4 625 300	0.24	
SCOTIABANK CHILE SA-REG-S 0.38500% 21-22.07.26*	CHF	2 780 000			2 780 000	2 681 310	0.14	
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF	3 475 000			3 475 000	3 306 463	0.17	650 000
SHELL INTERNATIONAL FINANCE BV-REG-S 0.87500% 15-21.08.28*	CHF	11 845 000		3 845 000	8 000 000	7 848 000	0.40	3 010 000
SNCF RESEAU 2.62500% 11-11.03.37*	CHF	3 070 000			3 070 000	3 493 660	0.18	



Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
SNCF RESEAU-REG-S 2.00000% 10-12.11.26*	CHF	1 345 000	10 000		1 355 000		1 380 745	0.07	
SNCF RESEAU-REG-S 2.62500% 11-10.03.31*	CHF	2 960 000			2 960 000		3 213 080	0.16	
SNCF RESEAU-REG-S 3.25000% 06-30.06.32*	CHF	1 785 000	105 000		1 890 000		2 166 885	0.11	
SOCIETE GENERALE 0.37500% 21-26.07.28*	CHF	2 000 000			2 000 000		1 876 000	0.10	
SOCIETE GENERALE SA 2.27750% 23-27.02.26*	CHF	3 900 000	400 000		4 300 000		4 353 750	0.22	220 000
SOCIETE GENERALE SA 2.61750% 23-27.02.30*	CHF	2 900 000			2 900 000		3 026 150	0.15	
SOCIETE GENERALE SA 2.68250% 23-19.10.29*	CHF		4 400 000	200 000	4 200 000		4 382 700	0.22	
SOCIETE GENERALE SA-REG-S 0.25000% 19-08.10.26*	CHF	1 000 000			1 000 000		963 500	0.05	
SOCIETE GENERALE SA-REG-S 0.25000% 20-25.02.27*	CHF	3 200 000			3 200 000		3 057 600	0.16	
SOCIETE GENERALE SA-REG-S 0.28000% 22-26.01.27*	CHF	815 000			815 000		784 030	0.04	
SOCIETE GENERALE SA-REG-S 0.74500% 22-26.01.29*	CHF	2 200 000			2 200 000		2 065 800	0.11	
SOCIETE GENERALE SA-REG-S 2.62500% 22-14.10.26*	CHF	2 200 000			2 200 000		2 255 000	0.11	
SOCIETE GENERALE-REG-S 0.70000% 18-26.02.25*	CHF	2 600 000			2 600 000		2 578 420	0.13	
SOCIETE GENERALE-REG-S 0.33250% 21-29.11.28*	CHF	500 000			500 000		470 000	0.02	100 000
SOCIETE NATIONALE SNCF SA-REG-S 0.22700% 20-18.06.30*	CHF	2 805 000	500 000		3 305 000		3 083 565	0.16	
SOCIETE NATIONALE SNCF SA 1.98500% 23-28.06.33*	CHF	4 400 000	600 000	1 000 000	4 000 000		4 212 000	0.21	1 515 000
SOCIETE NATIONALE SNCF SACA 1.58250% 24-07.02.39*	CHF		3 390 000		3 390 000		3 454 410	0.18	
SPAREBANK 1 BOLIGKREDITT AS-REG-S 0.50750% 22-06.04.27*	CHF	3 700 000			3 700 000		3 603 800	0.18	
SPAREBANK 1 BOLIGKREDITT AS 1.86750% 23-23.10.28*	CHF		5 100 000		5 100 000		5 204 550	0.27	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 19-11.12.25*	CHF	3 340 000	1 000 000		4 340 000		4 244 520	0.22	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 21-15.09.28*	CHF	1 800 000			1 800 000		1 674 000	0.09	
SPAREBANK 1 NORD NORGE-REG-S 2.70000% 23-20.03.29*	CHF	4 000 000		1 000 000	3 000 000		3 087 000	0.16	
SVENSK EXPORTKREDIT AB-REG-S 1.71250% 23-17.01.30*	CHF	3 300 000			3 300 000		3 367 650	0.17	
SVENSKA HANDELSBANKEN AB-REG-S 1.25000% 22-24.05.27*	CHF	500 000			500 000		497 250	0.03	
SWEDBANK AB 2.77250% 23-13.06.28*	CHF	2 600 000			2 600 000		2 691 000	0.14	
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.15000% 21-26.04.24*	CHF	1 400 000			1 400 000		1 384 320	0.07	
THE TORONTO-DOMINION BANK-REG-S 2.20250% 23-31.01.28*	CHF	2 200 000			2 200 000		2 248 400	0.11	
TORONTO-DOMINION BANK-REG-S 1.97000% 23-18.09.26*	CHF	3 800 000			3 800 000		3 853 200	0.20	610 000
TORONTO-DOMINION BANK-REG-S 1.94500% 23-18.09.29*	CHF	3 500 000	400 000		3 900 000		4 018 950	0.20	
TORONTO-DOMINION BANK/THE 1.48250% 24-30.01.29*	CHF		4 400 000		4 400 000		4 415 400	0.22	1 270 000
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.50000% 15-01.06.27*	CHF	2 085 000	1 000 000		3 085 000		3 015 588	0.15	1 805 000
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.28800% 18-13.07.26*	CHF	4 400 000			4 400 000		4 312 000	0.22	265 000
TOYOTA MOTOR FINAN NETHERLANDS BV-REG-S 2.13000% 23-15.06.27*	CHF	3 185 000			3 185 000		3 243 923	0.17	2 230 000
TOYOTA MOTOR FINANCE NETHERLANDS BV 2.01000% 23-26.10.26*	CHF		7 400 000		7 400 000		7 503 600	0.38	
TOYOTA MOTOR FINANCE NLD 2.12000% 23-26.10.29*	CHF		3 410 000		3 410 000		3 537 875	0.18	
TRANSPower NEW ZEALAND LTD-REG-S 1.34750% 24-21.03.31*	CHF		800 000		800 000		801 600	0.04	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.65000% 16-02.11.26*	CHF	1 715 000			1 715 000		1 674 698	0.09	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 1.00000% 18-08.12.25*	CHF	3 450 000		1 450 000	2 000 000		1 981 000	0.10	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.87500% 21-19.11.31*	CHF	3 160 000			3 160 000		2 964 080	0.15	
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF	4 850 000			4 850 000		4 575 975	0.23	
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF	4 600 000			4 600 000		4 662 100	0.24	
UBS AG/LONDON-REG-S 2.38500% 23-09.05.25*	CHF	850 000			850 000		858 330	0.04	
UBS AG/LONDON-REG-S 2.55000% 23-09.05.29*	CHF	850 000			850 000		889 100	0.05	
VERIZON COMMUNICATIONS INC-REG-S 1.00000% 17-30.11.27*	CHF	6 275 000	4 000 000		10 275 000		10 105 463	0.51	
VODAFONE GROUP PLC-REG-S 0.37500% 16-03.12.24*	CHF	4 120 000		4 120 000					
VODAFONE GROUP PLC-REG-S 0.50000% 16-19.09.31*	CHF	2 960 000			2 960 000		2 752 800	0.14	1 760 000
VODAFONE GROUP PLC-REG-S 0.62500% 17-15.03.27*	CHF	2 165 000			2 165 000		2 117 370	0.11	
VOLKSWAGEN FINANCIAL SERVICES NV 2.20750% 24-12.02.27*	CHF		4 215 000		4 215 000		4 274 010	0.22	775 000
VOLKSWAGEN FINANCIAL SERVICES 2.49250% 24-12.02.30*	CHF		5 670 000		5 670 000		5 854 275	0.30	
VONOVIA SE 2.56500% 24-14.02.29*	CHF		2 700 000		2 700 000		2 754 000	0.14	200 000
WELLS FARGO & CO-REG-S 1.25000% 14-03.09.24*	CHF	3 000 000		3 000 000					
WELLS FARGO & CO-REG-S 0.75000% 20-27.05.25*	CHF	3 000 000			3 000 000		2 972 700	0.15	970 000
WELLS FARGO & CO-REG-S 1.12500% 20-26.05.28*	CHF	1 000 000			1 000 000		979 500	0.05	200 000
WESTPAC BANKING CORP-REG-S 0.30000% 17-28.11.25*	CHF	4 710 000			4 710 000		4 625 220	0.24	
WESTPAC BANKING CORP-REG-S 0.50000% 18-16.05.28*	CHF	3 045 000	955 000	1 000 000	3 000 000		2 887 500	0.15	3 000 000
WESTPAC BANKING CORP-REG-S 0.25000% 19-29.01.27*	CHF	5 495 000	1 500 000		6 995 000		6 778 155	0.35	
WOODSIDE FINANCE LTD-REG-S 1.00000% 16-11.12.23*	CHF	2 350 000		2 350 000					
<b>TOTAL CHF</b>							<b>1 549 288 219</b>	<b>78.90</b>	
<b>Total Medium term notes, fixed rate</b>							<b>1 549 288 219</b>	<b>78.90</b>	

### Medium term notes, zero coupon

#### CHF

CAISSE DES DEPOTS CONSIGNATIONS REG-S 0.00000% 21-26.06.28*	CHF	800 000			800 000		758 000	0.04	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.00000% 20-16.06.26*	CHF	2 800 000			2 800 000		2 723 000	0.14	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.00000% 19-27.05.25*	CHF	3 000 000			3 000 000		2 950 500	0.15	
KOMMUNEKREDIT REG-S 0.00000% 21-03.03.42*	CHF	2 755 000			2 755 000		2 172 318	0.11	
KOREA HYDRO & NUCLEAR POWER CO-REG-S 0.00000% 19-19.07.24*	CHF	5 300 000		5 300 000					
KOREA RAILROAD CORP 0.00000% 19-19.11.24*	CHF	230 000		230 000					
NATIONWIDE BUILDING SOCIETY-REG-S 0.00000% 19-11.07.25*	CHF	6 765 000			6 765 000		6 653 378	0.34	420 000
<b>TOTAL CHF</b>							<b>15 257 195</b>	<b>0.78</b>	
<b>Total Medium term notes, zero coupon</b>							<b>15 257 195</b>	<b>0.78</b>	

Security	30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bonds, fixed rate</b>							
<b>CHF</b>							
AKADEMISKA HUS AB-REG-S 0.35000% 22-24.03.27*	CHF	1 870 000		1 870 000	1 817 640	0.09	
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.25000% 17-22.09.25*	CHF	2 250 000	80 000	2 330 000	2 291 555	0.12	
APPLE INC-REG-S 0.37500% 15-25.11.24*	CHF	6 500 000		6 500 000			
APPLE INC-REG-S 0.75000% 15-25.02.30*	CHF	6 845 000	7 000 000	3 845 000	9 725 000	0.50	
ASIAN DEVELOPMENT BANK-REG-S 2.75000% 10-12.02.30*	CHF	3 370 000	150 000	3 520 000	3 845 600	0.20	
ASIAN INFRASTRUCTURE INVESTMENT-REG-S 1.75000% 23-26.06.30*	CHF	3 100 000		3 100 000	3 199 200	0.16	
AT&T INC-REG-S 1.87500% 14-04.12.30*	CHF	1 500 000		1 500 000	1 548 000	0.08	1 400 000
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.12500% 20-27.08.26*	CHF	1 800 000	2 000 000	3 800 000	3 659 400	0.19	
BANCO MER DEL NORTE SAVGRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	4 490 000		3 490 000	1 000 000	0.05	
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	1 000 000		1 000 000			
BANCO SANTANDER SA-REG-S 1.12500% 17-20.07.27*	CHF	2 000 000		2 000 000	1 972 000	0.10	1 150 000
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF	2 220 000		2 220 000	2 254 410	0.11	
BANK OF MONTREAL 2.03750% 23-27.04.28*	CHF	3 100 000		3 100 000	3 169 750	0.16	
BANK OF MONTREAL-REG-S 0.03500% 20-07.04.26*	CHF	2 435 000		2 435 000	2 369 255	0.12	
BANK OF NOVA SCOTIA 0.29500% 22-25.04.25*	CHF	2 605 000	1 000 000	3 605 000	3 562 461	0.18	
BANK OF NOVA SCOTIA 0.73250% 22-25.04.29*	CHF	4 270 000		2 270 000	1 933 000	0.10	
BAWAG PSK BK FR ARBEIT WIRT OEST PPE AG 1.96000% 23-26.05.31*	CHF	3 000 000		3 000 000	3 061 500	0.16	
BNG BANK NV 1.23750% 24-20.02.29*	CHF		4 000 000	4 000 000	4 002 000	0.20	
CAISSE DE REFINANC DE L'HABITAT-REG-S 1.75000% 13-26.06.25*	CHF	1 500 000		1 500 000	1 504 500	0.08	
CANADIAN IMPERIAL BANK OF COM-REG-S 1.91000% 23-14.07.28*	CHF	2 000 000		2 000 000	2 037 000	0.10	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF	4 000 000	1 015 000	5 015 000	5 065 150	0.26	
CARIBBEAN DEVELOPMENT BANK 0.29700% 16-07.07.28*	CHF	2 755 000		2 755 000	2 620 005	0.13	
CIE DE FINANCIEMENT FONCIER SA-REG-S 1.35000% 24-24.01.31*	CHF		3 000 000	3 000 000	2 989 500	0.15	
COCA-COLA CO/THE-REG-S 1.00000% 15-02.10.28*	CHF	9 320 000	220 000	3 650 000	5 845 825	0.30	2 525 000
CORPORACION ANDINA DE FOMENTO-REG-S 0.30000% 17-07.04.25*	CHF	6 390 000		3 390 000	3 000 000	0.15	
CORPORACION ANDINA DE FOMENTO-REG-S 2.08000% 22-31.08.28*	CHF	3 850 000		3 850 000	3 882 725	0.20	
DANSKE BANK A/S-REG-S 1.86500% 23-04.10.30*	CHF	2 500 000	3 750 000	6 250 000	6 440 625	0.33	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF	2 830 000		2 830 000	2 831 415	0.14	
DH SWITZERLAND FINANCE SA-REG-S 1.12500% 15-08.12.28*	CHF	3 480 000	750 000	1 000 000	3 230 000	0.16	
DIGITAL CONSTELLATION BV-REG-S 0.20000% 21-15.12.26*	CHF	4 460 000		4 460 000	4 259 300	0.22	
DIGITAL CONSTELLATION BV-REG-S 0.55000% 21-16.04.29*	CHF	3 900 000		3 900 000	3 582 150	0.18	
DIGITAL CONSTELLATION BV-REG-S 1.70000% 22-30.03.27*	CHF	3 155 000		3 155 000	3 118 718	0.16	
DIGITAL INTREPID HOLDING B-REG-S 0.60000% 22-02.10.23*	CHF	200 000		200 000			
DZ BANK AG DEUTSCHE-REG-S 2.20250% 23-18.09.28*	CHF	2 600 000		2 600 000	2 653 300	0.14	
EMBOTELLADORA ANDINA SA-REG-S 2.71750% 23-20.09.28*	CHF	3 000 000	1 500 000	4 500 000	4 653 000	0.24	
EUROPEAN INVESTMENT BANK 3.37500% 07-15.10.27*	CHF	4 145 000		4 145 000	4 468 310	0.23	
EUROPEAN INVESTMENT BANK-REG-S 2.62500% 10-11.02.25*	CHF	3 000 000		3 000 000			
EUROPEAN INVESTMENT BANK-REG-S 1.37500% 13-21.02.28*	CHF	7 260 000		7 260 000	7 339 860	0.37	
EUROPEAN INVESTMENT BANK-REG-S 1.75000% 13-28.06.33*	CHF	1 975 000		1 975 000	2 087 575	0.11	
EUROPEAN INVESTMENT BANK-REG-S 1.62500% 12-02.04.26*	CHF	5 845 000	85 000	5 930 000	5 986 335	0.30	
EXPORT-IMPORT BANK OF KOREA 2.01750% 23-14.11.28*	CHF		3 900 000	3 900 000	3 999 450	0.20	
FEDERATION DES CAISSES DESJARDINS DU 1.73500% 23-31.01.28*	CHF	4 400 000		4 400 000	4 450 600	0.23	
FEDERATION DES CAISSES DESJ DU QUEB 1.35500% 24-18.04.27*	CHF		4 900 000	4 900 000	4 897 109	0.25	
FEDERATION DES CAISSES DESJARDINS DU QU 1.42000% 24-18.04.30*	CHF		3 000 000	3 000 000	2 996 910	0.15	
FONDO FINANCIERO-REG-S 0.57800% 19-11.03.24*	CHF	2 720 000		2 720 000			
FONDO FINANCIERO-REG-S 0.55600% 21-03.09.26*	CHF	3 350 000		3 350 000	3 207 625	0.16	
FONDO FINANCIERO-REG-S 0.79500% 21-01.12.28*	CHF	2 785 000		2 785 000	2 564 985	0.13	
HEATHROW FUNDING LTD-REG-S 1.80000% 22-27.05.27*	CHF	2 000 000		2 000 000	2 012 000	0.10	
HYPO NOE LANDESBANK FUER NIED-REG-S 2.37500% 24-26.01.29*	CHF		4 100 000	4 100 000	4 157 400	0.21	
KAZAKHSTAN TEMIR ZHO NATI CO JSC-REG-S 3.25000% 18-05.12.23*	CHF	3 300 000		3 300 000			
KOREA HOUSING FINANCE CORP-REG-S 2.15500% 22-14.10.25*	CHF	2 700 000		2 700 000	2 725 650	0.14	
KOREA HOUSING FINANCE CORP-REG-S 2.46500% 22-14.10.27*	CHF	2 700 000		1 700 000	1 032 500	0.05	
KOREA HOUSING FINANCE CORP 1.81500% 23-10.02.26*	CHF		3 000 000	3 000 000	3 016 500	0.15	
KOREA HOUSING FINANCE CORP 1.89250% 23-10.02.28*	CHF	3 500 000		3 500 000	3 549 000	0.18	
KOREA HOUSING FINANCE CORP 1.77800% 24-01.02.27*	CHF		3 000 000	3 000 000	3 024 000	0.15	
KOREA HOUSING FINANCE CORP 1.84500% 24-01.02.30*	CHF		1 600 000	1 600 000	1 628 000	0.08	600 000
KOREA NATIONAL OIL CORP-REG-S 0.87500% 20-21.04.25*	CHF	100 000		100 000	99 380	0.01	
LANDESBANK BADEN-WUERTEMBERG-REG-S 2.39000% 24-08.02.29*	CHF		2 700 000	2 700 000	2 733 750	0.14	
LLOYDS BANK PLC-REG-S 1.87000% 23-31.08.27*	CHF	4 400 000	3 400 000	7 800 000	7 932 600	0.40	
MONDELEZ INTL-REG-S 1.12500% 15-30.12.25*	CHF	4 925 000		4 925 000	4 895 450	0.25	355 000
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 20-18.09.28*	CHF	3 435 000	2 000 000	5 435 000	5 095 313	0.26	655 000
NATIONAL AUSTRALIA BANK LTD-REG-S 0.30000% 17-31.10.25*	CHF	4 160 000		4 160 000	4 087 200	0.21	855 000
NATIONWIDE BUILDING SOCIETY REG-S 0.91940% 22-17.12.25*	CHF	2 500 000		2 500 000	2 478 750	0.13	
NATIONWIDE BUILDING SOCIETY-REG-S 1.52030% 22-17.12.29*	CHF	4 200 000	1 000 000	5 200 000	5 226 000	0.27	
NATIONWIDE BUILDING SOCIETY-REG-S 2.01250% 23-23.01.30*	CHF	5 150 000	3 000 000	8 150 000	8 414 875	0.43	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.20000% 16-07.11.31*	CHF	6 000 000	2 295 000	8 295 000	7 606 515	0.39	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.25000% 17-19.01.29*	CHF	6 510 000	1 000 000	1 000 000	6 200 775	0.32	
NIEDEROESTERREICH, LAND 0.04000% 16-23.10.26*	CHF	1 525 000		1 525 000	1 476 963	0.08	
NORDIC INVESTMENT BANK 1.50000% 23-29.06.28*	CHF	3 000 000		3 000 000	3 051 000	0.16	

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 17-26.10.27*	CHF	1 155 000			1 155 000		1 108 223	0.06	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.30000% 18-24.07.26*	CHF	2 800 000			2 800 000		2 732 800	0.14	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 20-28.11.28*	CHF	6 890 000		4 890 000	2 000 000		1 894 000	0.10	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.55000% 20-27.05.33*	CHF	4 000 000			4 000 000		3 680 000	0.19	
OESTERREICHISCHE KONTROLLBANK AG-REG-S 2.87500% 05-25.02.30*	CHF	18 765 000	5 580 000	3 765 000			22 596 840	1.15	
OESTERREICHISCHE KONTROLLBANK AG-REG-S 3.25000% 06-25.07.36*	CHF	2 870 000			2 870 000		3 508 575	0.18	
OESTERREICHISCHE KONTROLLBANK AG-REG-S 2.62500% 06-22.11.24*	CHF	3 000 000		3 000 000					
RABOBANK NEDERLAND NV-REG-S 3.12500% 06-15.09.26*	CHF	8 240 000			8 240 000		8 573 720	0.44	500 000
SWEDBANK AB 2.01050% 24-10.10.30*	CHF		3 400 000		3 400 000		3 404 930	0.17	
THERMO FISHER SCIENTIFIC INC 1.84010% 24-08.03.32*	CHF		5 900 000		5 900 000		6 003 250	0.31	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.16600% 19-21.12.29*	CHF	5 000 000		2 000 000	3 000 000		2 823 000	0.14	425 000
TRANSPower NEW ZEALAND LTD 0.02000% 19-16.12.27*	CHF	215 000			215 000		205 003	0.01	
VERZON COMMUNICATIONS INC-REG-S 0.55500% 21-24.03.31*	CHF	5 000 000	1 500 000		6 500 000		6 067 750	0.31	
WESTPAC BANKING CORP-REG-S 1.48000% 22-21.09.26*	CHF	5 500 000		2 600 000	2 900 000		2 913 050	0.15	
WESTPAC BANKING CORP 2.01250% 23-13.06.30*	CHF	4 100 000	2 000 000		6 100 000		6 319 600	0.32	
<b>TOTAL CHF</b>							<b>301 306 773</b>	<b>15.35</b>	
<b>Total Bonds, fixed rate</b>							<b>301 306 773</b>	<b>15.35</b>	

### Bonds, zero coupon

#### CHF

KOREA NATIONAL OIL CORP-REG-S 0.00000% 19-04.10.24*	CHF	7 500 000		7 500 000			3 376 360	0.17	
KOREA RAILROAD CORP-REG-S 0.00000% 19-13.06.25*	CHF	3 440 000			3 440 000				
<b>TOTAL CHF</b>							<b>3 376 360</b>	<b>0.17</b>	
<b>Total Bonds, zero coupon</b>							<b>3 376 360</b>	<b>0.17</b>	
<b>Total Securities traded on an exchange</b>							<b>1 925 963 554</b>	<b>98.09</b>	
<b>Total securities and similar instruments</b>							<b>1 925 963 554</b>	<b>98.09</b>	

(thereof in lending)							104 137 094	5.30	
Bank deposits at sight							25 796 911	1.31	
Other assets							11 741 473	0.60	
<b>Total fund assets</b>							<b>1 963 501 938</b>	<b>100.00</b>	
Short-term bank liabilities							-21 053 444		
Other liabilities							-50 488		
<b>Net fund assets</b>							<b>1 942 398 006</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 925 963 554	98.09
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>1 925 963 554</b>	<b>98.09</b>

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

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

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

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

## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class F	0.14%
Class I-A1	0.16%
Class I-A2	0.16%
Class I-B	0.05%
Class I-X	0.00%
Class W	0.16%

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

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in CHF		2 065 488 822.35	1 898 726 905.04	1 621 406 719.75
<b>Class I-A3</b>	<b>CH1137244187</b>			
Net asset value per unit in CHF		938.74	901.26	875.81
Number of units outstanding		88 662.1640	83 703.6500	80 169.6780
<b>Class I-X</b>	<b>CH0594527738</b>			
Net asset value per unit in CHF		934.26	896.76	870.67
Number of units outstanding		2 121 745.1310	2 033 191.0770	1 781 618.0810

## Structure of the securities portfolio

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

Switzerland	95.75
United States	0.75
Supranationals	0.56
Liechtenstein	0.49
Italy	0.05
<b>TOTAL</b>	<b>97.60</b>

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	CHF	CHF
Bank deposits		
– at sight	35 143 957.82	15 898 171.42
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	2 032 196 680.61	1 881 991 223.47
Other assets	14 717 162.19	11 885 876.74
<b>Total fund assets</b>	<b>2 082 057 800.62</b>	<b>1 909 775 271.63</b>
Loans	-16 559 531.07	-11 039 949.80
Other liabilities	-9 447.20	-8 416.79
<b>Net fund assets</b>	<b>2 065 488 822.35</b>	<b>1 898 726 905.04</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Income	CHF	CHF
Income from bank assets	91 552.20	31 669.55
Negative interest	-12 067.85	-27 753.75
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	9 916 322.06	16 363 050.06
Purchase of current net income on issue of units	895 748.67	2 349 589.06
<b>TOTAL income</b>	<b>10 891 555.08</b>	<b>18 716 554.92</b>
<b>Expenses</b>		
Interest payable	-10.90	0.00
Audit expenses	-17 915.90	-12 530.90
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A3	-54 139.07	-100 743.44
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-52 964.29	-132 573.41
Payment of current net income on redemption of units	-312 576.65	-1 035 432.59
<b>TOTAL expenses</b>	<b>-437 606.81</b>	<b>-1 281 280.34</b>
<b>Net income</b>	<b>10 453 948.27</b>	<b>17 435 274.58</b>
Realized capital gains and losses	-108 161.49	-6 191 836.64
<b>Realized result</b>	<b>10 345 786.78</b>	<b>11 243 437.94</b>
Unrealized capital gains and losses	76 073 690.98	47 120 142.31
<b>Total result</b>	<b>86 419 477.76</b>	<b>58 363 580.25</b>

## 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	1 898 726 905.04	1 621 406 719.75
Paid federal withholding tax	-5 958 861.72	-4 887 343.04
Balance of unit movements	86 301 301.27	223 843 948.08
Total result	86 419 477.76	58 363 580.25
<b>Net fund assets at the end of the reporting period</b>	<b>2 065 488 822.35</b>	<b>1 898 726 905.04</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
	Number	Number
<b>Class I-A3</b>		
Situation at the beginning of the financial year	83 703.6500	80 169.6780
Units issued	13 986.4930	15 068.1010
Units redeemed	-9 027.9790	-11 534.1290
<b>Situation at the end of the period</b>	<b>88 662.1640</b>	<b>83 703.6500</b>
Difference between units issued and units redeemed	4 958.5140	3 533.9720
<b>Class I-X</b>		
Situation at the beginning of the financial year	2 033 191.0770	1 781 618.0810
Units issued	282 863.9610	573 330.8990
Units redeemed	-194 309.9070	-321 757.9030
<b>Situation at the end of the period</b>	<b>2 121 745.1310</b>	<b>2 033 191.0770</b>
Difference between units issued and units redeemed	88 554.0540	251 572.9960

# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, fixed rate</b>								
<b>CHF</b>								
AARGAUISCHE KANTONALBANK 0.87500% 15-23.01.30*	CHF	5 800 000			5 800 000	5 628 900	0.27	
ABB LTD 2.11250% 23-22.09.33*	CHF	3 000 000			3 000 000	3 135 000	0.15	
ALLREAL HOLDING AG-REG-S 0.40000% 19-26.09.29*	CHF	145 000			145 000	134 923	0.01	
ALLREAL HOLDING AG-REG-S 2.10000% 24-04.04.31*	CHF		2 500 000		2 500 000	2 521 175	0.12	
AMAG LEASING AG 2.75000% 24-12.02.29*	CHF		2 000 000		2 000 000	2 049 000	0.10	
AMAG LEASING AG-REG-S 3.08500% 23-10.02.28*	CHF	3 000 000			3 000 000	3 105 000	0.15	
AMAG LEASING AG-REG-S 3.01250% 23-04.09.29*	CHF	950 000			950 000	988 000	0.05	
BANCA DELLO STATO DEL CANTONE TICINO 1.50000% 24-03.05.34*	CHF		4 000 000		4 000 000	4 013 000	0.19	
BARRY CALLEBAUT AG 1.95000% 24-24.01.28*	CHF		1 065 000		1 065 000	1 079 910	0.05	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.50000% 13-26.06.28*	CHF	320 000			320 000	324 800	0.02	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.75000% 13-26.06.43*	CHF	100 000			100 000	106 950	0.01	
BASELLANDSCHAFTLICHE KANTONALBANK 0.25000% 20-02.09.32*	CHF	3 000 000			3 000 000	2 718 000	0.13	
BASLER KANTONALBANK 1.75000% 23-04.04.25*	CHF	4 240 000		4 240 000				
BERN, CITY OF-REG-S 2.50000% 11-01.04.41*	CHF	435 000			435 000	513 518	0.02	
BERNER KANTONALBANK AG-REG-S-SUB 0.85000% 22-21.01.32*	CHF	945 000			945 000	860 895	0.04	
CEMBRA MONEY BANK AG-REG-S 2.41130% 23-08.08.29*	CHF	1 750 000			1 750 000	1 802 500	0.09	
CEMBRA MONEY BANK LTD-REG-S 2.66500% 23-28.06.30*	CHF	1 000 000			1 000 000	1 045 500	0.05	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.07000% 20-18.09.29*	CHF	1 390 000			1 390 000	1 282 275	0.06	
EMISSIONSZENTRALE GEM WOHNBAUTRAE-REG-S 1.75000% 13-24.07.28*	CHF	100 000			100 000	102 600	0.00	
EMMI FINANZ AG-REG-S 0.37500% 21-01.12.31*	CHF	1 170 000			1 170 000	1 085 175	0.05	
FERRING HOLDING SA-REG-S 2.70000% 23-21.04.27*	CHF	1 000 000			1 000 000	1 023 500	0.05	
GENEVA, CANTON OF-REG-S 1.62500% 14-30.07.29*	CHF	500 000			500 000	511 000	0.02	
GENEVA, CITY OF-REG-S 1.62500% 13-12.12.24*	CHF	100 000			100 000	100 080	0.00	
GIVAUDAN FINANCE SA 0.37500% 21-07.06.30*	CHF	1 510 000			1 510 000	1 410 340	0.07	
GRAUBUENDNER KANTONALBANK 0.10000% 21-07.12.29*	CHF	500 000			500 000	465 250	0.02	
HIAG IMMOBILIEN HOLDING AG-REG-S 3.13000% 23-16.02.29*	CHF	2 250 000			2 250 000	2 351 250	0.11	
INVESTIS HOLDING SA-REG-S 0.25000% 21-14.02.25*	CHF	1 010 000			1 010 000	996 264	0.05	
KANTONSSPITAL ST GALLEN-REG-S 2.40000% 23-06.09.33*	CHF	1 250 000			1 250 000	1 340 000	0.06	
LAUSANNE, CITY OF-REG-S 0.35000% 20-06.07.32*	CHF	1 000 000			1 000 000	923 000	0.04	
LAUSANNE, CITY OF-REG-S 0.60000% 20-30.11.56*	CHF	675 000			675 000	520 763	0.03	
LONZA SWISS FINANZ AG 2.60000% 23-16.05.31*	CHF		1 360 000		1 360 000	1 423 240	0.07	
LUGANO, CITY OF-REG-S 1.62500% 23-01.02.29*	CHF		1 000 000		1 000 000	1 017 500	0.05	
LUZERNER KANTONALBANK-REG-S 2.12500% 11-04.10.41*	CHF	190 000			190 000	209 000	0.01	
LUZERNER KANTONALBANK AG-REG-S 0.25000% 22-24.01.30*	CHF	2 340 000			2 340 000	2 193 750	0.11	
NANT DE DRANCE SA 2.00000% 24-26.05.34*	CHF		2 055 000		2 055 000	2 108 430	0.10	
NANT DE DRANCE SA-REG-S 1.25000% 15-23.10.23*	CHF	100 000		100 000				
NESTLE LTD 2.62500% 22-08.11.35*	CHF	1 500 000			1 500 000	1 687 500	0.08	
NESTLE SA 1.87500% 23-20.11.31*	CHF		1 250 000		1 250 000	1 295 625	0.06	
NESTLE SA 2.00000% 23-20.11.36*	CHF		1 500 000		1 500 000	1 590 750	0.08	
NESTLE SA-REG-S 2.00000% 23-28.06.33*	CHF	5 000 000			5 000 000	5 257 500	0.25	
NESTLE SA-REG-S 2.12500% 22-15.07.30*	CHF	1 500 000			1 500 000	1 572 000	0.08	
NEUENBURG, CANTON OF-REG-S 0.30000% 19-19.07.39*	CHF	950 000			950 000	811 775	0.04	
PFANDBRIEF SCHWEIZERISCHER HYPO-REG-S 1.75000% 23-07.07.33*	CHF	2 000 000	950 000		2 950 000	3 053 250	0.15	
PFANDBRIEF SCHWEIZERISCHER HYPO INST-REG-S 1.12500% 18-09.10.48*	CHF	160 000			160 000	152 416	0.01	
PFANDBRIEF SCHWEIZERISCHER HYPO-REG-S 0.37500% 22-16.02.37*	CHF	1 600 000			1 600 000	1 409 440	0.07	
PFANDBRIEFBANK SCHWEIZER HYPO AG-REG-S 2.12500% 23-15.11.30*	CHF	4 000 000			4 000 000	4 208 400	0.20	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-14.02.40*	CHF	3 280 000			3 280 000	3 335 760	0.16	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.37500% 12-20.09.29*	CHF	4 010 000			4 010 000	4 030 050	0.19	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-21.01.30*	CHF	4 340 000			4 340 000	4 121 698	0.20	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-05.05.28*	CHF	6 040 000			6 040 000	5 856 384	0.28	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.87500% 15-07.05.35*	CHF	2 395 000			2 395 000	2 270 939	0.11	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.62500% 18-09.10.28*	CHF	1 885 000	500 000		2 385 000	2 317 743	0.11	
PFANDBRIEFBANK SCHWEIZERI HYPO INST-REG-S 1.12500% 18-18.10.47*	CHF		3 500 000		3 500 000	3 326 050	0.16	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.25000% 18-16.11.26*	CHF	295 000			295 000	287 301	0.01	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.25000% 19-15.04.30*	CHF	1 570 000			1 570 000	1 475 800	0.07	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.25000% 19-26.04.34*	CHF	4 960 000			4 960 000	4 447 136	0.21	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.12500% 19-14.11.31*	CHF	1 295 000			1 295 000	1 182 853	0.06	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-13.08.27*	CHF	5 430 000			5 430 000	5 227 461	0.25	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.25000% 20-15.03.41*	CHF	2 180 000			2 180 000	1 807 220	0.09	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-17.08.40*	CHF	2 635 000			2 635 000	2 142 519	0.10	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.25000% 21-24.01.41*	CHF	2 000 000			2 000 000	1 654 000	0.08	
PFANDBRIEFBANK SCHZ HYPO INST-REG-S 0.37500% 18-10.07.28*	CHF	795 000			795 000	765 585	0.04	
PFANDBRIEFBANK SCHZ HYPO INST-REG-S 1.00000% 18-23.01.43*	CHF	2 000 000		500 000	1 500 000	1 401 000	0.07	



Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
PFANDBRIEFZENTR DER SCHW KANT AG-REG-S 2.20000% 22-04.10.34*	CHF		5 000 000		5 000 000		5 402 500	0.26	
PFANDBRIEFZENTR SCHWEIZ KAN BAN-REG-S 1.75000% 13-25.02.26*	CHF	3 460 000			3 460 000		3 489 756	0.17	
PSP SWISS PROPERTY AG-REG-S 0.55000% 19-04.02.28*	CHF	2 530 000	3 300 000		5 830 000		5 599 715	0.27	
PSP SWISS PROPERTY AG-REG-S 0.15000% 20-02.02.29*	CHF	1 815 000			1 815 000		1 698 840	0.08	
ROCHE KAPITALMARKT AG-REG-S 0.50000% 22-25.02.27*	CHF	3 720 000			3 720 000		3 640 020	0.17	
ROCHE KAPITALMARKT AG-REG-S 2.00000% 22-23.09.32*	CHF	1 000 000			1 000 000		1 052 500	0.05	
SANDOZ GROUP AG-REG-S 2.60000% 23-17.11.31*	CHF		8 075 000		8 075 000		8 454 525	0.41	
SGS SA-REG-S 2.00000% 23-17.11.27*	CHF		1 500 000		1 500 000		1 526 250	0.07	
SGS SA-REG-S 2.30000% 23-17.11.31*	CHF		1 500 000		1 500 000		1 576 500	0.08	
SIKA AG 2.25000% 23-13.04.29*	CHF	1 620 000			1 620 000		1 673 460	0.08	
SIKA AG-REG-S 2.35000% 22-28.11.28*	CHF	1 280 000			1 280 000		1 325 440	0.06	
SONOVA HOLDING AG-REG-S 0.50000% 20-06.10.25*	CHF	775 000			775 000		763 763	0.04	
SPITAL LIMMATTAL-REG-S 1.87500% 13-29.11.23*	CHF	100 000		100 000					
ST GALLER KANTONALBANK 1.50000% 13-12.02.31*	CHF	1 010 000			1 010 000		1 016 565	0.05	
SULZER AG 0.87500% 20-18.11.27*	CHF	1 295 000			1 295 000		1 246 438	0.06	
SWISS LIFE HOLDING AG-REG-S 2.25880% 23-26.07.28*	CHF		3 000 000		3 000 000		3 094 500	0.15	
SWISS LIFE HOLDING AG-REG-S 2.61000% 23-26.01.32*	CHF	1 255 000			1 255 000		1 347 243	0.06	
SWISS PRIME SITE FINANCE AG 1.80000% 24-01.03.30*	CHF		2 500 000		2 500 000		2 512 500	0.12	
SWISSCOM AG-REG-S 1.87500% 23-23.08.30*	CHF	1 665 000			1 665 000		1 707 457	0.08	
TECAN GROUP AG-REG-S 0.05000% 21-06.10.25*	CHF	800 000			800 000		782 800	0.04	
UBS GROUP AG-REG-S 0.43500% 21-09.11.28*	CHF	2 000 000			2 000 000		1 892 000	0.09	
VALIANT BANK AG-REG-S 0.20000% 19-29.01.27*	CHF	455 000			455 000		437 255	0.02	
ZUERCHER KANTONALBANK-REG-S 0.10000% 21-31.03.31*	CHF	1 800 000			1 800 000		1 646 100	0.08	
ZUERCHER KANTONALBANK-REG-S 0.15000% 21-21.10.31*	CHF	300 000			300 000		274 200	0.01	
ZUERCHER KANTONALBANK 1.40000% 22-25.07.29*	CHF	3 750 000			3 750 000		3 763 125	0.18	
ZUERCHER KANTONALBANK-REG-S-SUB 2.75000% 23-19.04.28*	CHF	1 700 000			1 700 000		1 754 400	0.08	
ZUERICH, CANTON OF-REG-S 1.62500% 13-29.07.26*	CHF	1 500 000			1 500 000		1 517 250	0.07	
ZUERICH, CANTON OF-REG-S 2.00000% 13-29.07.38*	CHF	435 000			435 000		475 455	0.02	
ZUERICH, CANTON OF-REG-S 0.25000% 19-12.07.39*	CHF	3 930 000		1 930 000	2 000 000		1 731 000	0.08	
ZUERICH, CITY OF-REG-S 1.50000% 22-24.06.52*	CHF	1 610 000			1 610 000		1 695 330	0.08	
ZUGER KANTONALBANK AG 0.05000% 21-26.05.31*	CHF	770 000			770 000		699 160	0.03	
ZUGER KANTONALBANK AG 1.20000% 22-02.06.28*	CHF	1 000 000			1 000 000		994 000	0.05	
ZURICH, CITY OF-REG-S 1.75000% 14-06.03.29*	CHF	640 000			640 000		658 240	0.03	
<b>TOTAL CHF</b>							<b>181 226 926</b>	<b>8.70</b>	
<b>Total Notes, fixed rate</b>							<b>181 226 926</b>	<b>8.70</b>	

### Notes, zero coupon

#### CHF

CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.10.30*	CHF	7 370 000			7 370 000		6 647 740	0.32	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-15.06.27*	CHF	4 305 000			4 305 000		4 134 953	0.20	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-30.03.26*	CHF	1 715 000			1 715 000		1 672 125	0.08	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.00000% 20-26.10.29*	CHF	5 000 000			5 000 000		4 655 500	0.22	
RHAETISCHE BAHN STAMM 0.00000% 21-29.09.36*	CHF	1 600 000			1 600 000		1 368 000	0.07	
ZUERICH, CANTON OF-REG-S 0.00000% 21-10.11.33*	CHF	1 000 000			1 000 000		894 000	0.04	
<b>TOTAL CHF</b>							<b>19 372 318</b>	<b>0.93</b>	
<b>Total Notes, zero coupon</b>							<b>19 372 318</b>	<b>0.93</b>	

### Notes, floating rate

#### CHF

ZUERCHER KANTONALBANK 2.125%/VAR 24-22.03.33*	CHF		1 500 000		1 500 000		1 528 500	0.07	
<b>TOTAL CHF</b>							<b>1 528 500</b>	<b>0.07</b>	
<b>Total Notes, floating rate</b>							<b>1 528 500</b>	<b>0.07</b>	

### Medium term notes, fixed rate

#### CHF

ADECCO GROUP AG-REG-S 0.87500% 18-18.09.26*	CHF	785 000			785 000		772 833	0.04	
ADECCO SA-REG-S 0.87500% 20-27.11.25*	CHF	555 000	2 325 000		2 880 000		2 852 640	0.14	
ADECCO SA-REG-S 2.37750% 22-17.11.27*	CHF	2 225 000			2 225 000		2 278 400	0.11	
BASELLANDSCHAFTLICHE KANTONALBANK 0.37500% 18-23.03.26*	CHF	1 920 000			1 920 000		1 882 560	0.09	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.37500% 19-13.05.30*	CHF	3 135 000			3 135 000		2 950 035	0.14	
BASELLANDSCHAFTLICHE KANTONALBANK 0.05000% 20-28.01.31*	CHF	2 625 000			2 625 000		2 394 000	0.11	
BASELLANDSCHAFTLICHE KANTONALBANK 2.12500% 22-04.10.52*	CHF	2 500 000			2 500 000		2 921 250	0.14	
BERN, CANTON OF-REG-S 2.25000% 11-20.04.26*	CHF	1 250 000			1 250 000		1 276 875	0.06	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.03000% 21-24.09.31*	CHF	880 000			880 000		785 400	0.04	
CREDIT AGRICOLE NEXT BANK SU SA-REG-S 1.93200% 23-23.09.30*	CHF	2 845 000			2 845 000		2 907 590	0.14	

Security		30.9.2023			31.3.2024			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	
HOLCIM HELVETIA FINANCE AG-REG-S 0.37500% 22-19.10.26*	CHF		1 210 000		1 210 000	1 176 120	0.06	
LGT BANK AG-REG-S 0.37500% 19-05.07.28*	CHF	1 400 000			1 400 000	1 323 000	0.06	
LGT BANK AG-REG-S 0.37500% 19-15.11.29*	CHF	600 000			600 000	554 100	0.03	
LGT BANK AG-REG-S 0.20000% 20-04.11.30*	CHF	1 545 000			1 545 000	1 413 675	0.07	
LGT BANK AG-REG-S 0.45000% 21-29.07.31*	CHF	2 400 000			2 400 000	2 161 200	0.10	
LUZERNER KANTONALBANK-REG-S 0.10000% 16-15.09.31*	CHF	370 000			370 000	335 590	0.02	
LUZERNER KANTONALBANK-REG-S 0.35000% 18-05.02.27*	CHF	1 250 000			1 250 000	1 216 250	0.06	
LUZERNER KANTONALBANK-REG-S 0.25000% 20-28.08.40*	CHF	300 000			300 000	246 150	0.01	
LUZERNER KANTONALBANK-REG-S 2.05000% 22-16.09.47*	CHF	1 500 000			1 500 000	1 693 500	0.08	
MIGROS BANK AG-REG-S 0.25000% 19-10.12.27*	CHF	1 485 000			1 485 000	1 418 175	0.07	
PFANDBRIEF SCHWEIZER HYPOTHEK AG-REG-S 1.87500% 23-24.06.50*	CHF	3 000 000		500 000	2 500 000	2 776 000	0.13	
PFANDBRIEFBANK SCHWEIZ HYPO AG-REG-S 2.00000% 22-25.08.34*	CHF		10 500 000		10 500 000	11 156 250	0.54	
PFANDBRIEFBANK SCHWEIZ HYPOTHEK-REG-S 1.75000% 23-09.07.38*	CHF	1 695 000			1 695 000	1 775 513	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.75000% 11-15.12.26*	CHF	2 875 000			2 875 000	2 987 988	0.14	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.62500% 11-29.11.41*	CHF	7 325 000	3 405 000	3 325 000	7 405 000	7 678 985	0.37	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-27.04.27*	CHF	9 205 000			9 205 000	9 271 276	0.45	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 16-17.05.40*	CHF	2 770 000			2 770 000	2 318 490	0.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 17-23.01.37*	CHF	3 820 000			3 820 000	3 495 300	0.17	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 17-21.12.29*	CHF	1 085 000			1 085 000	1 037 911	0.05	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 17-25.01.35*	CHF	2 460 000			2 460 000	2 274 516	0.11	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.25000% 17-12.10.27*	CHF	6 330 000			6 330 000	6 109 716	0.29	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 17-18.09.26*	CHF	2 520 000			2 520 000	2 458 260	0.12	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.62500% 17-18.10.30*	CHF	4 835 000			4 835 000	4 631 930	0.22	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.75000% 17-18.10.38*	CHF	2 440 000			2 440 000	2 238 700	0.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 18-12.05.27*	CHF	1 915 000			1 915 000	1 863 487	0.09	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 19-08.05.29*	CHF	4 665 000			4 665 000	4 401 428	0.21	
PFANDBRIEFBK SCHWZERI HYPHKA AG-REG-S 0.12500% 21-19.03.31*	CHF	3 995 000			3 995 000	3 681 792	0.18	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.177500% 21-15.01.27*	CHF	600 000			600 000	577 500	0.03	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.57000% 21-15.01.31*	CHF	900 000			900 000	817 906	0.04	
SWISS LIFE HOLDING AG-REG-S 0.35000% 19-06.03.29*	CHF	1 000 000			1 000 000	952 500	0.05	
SWISS REINSURANCE CO LTD-REG-S 0.75000% 15-21.01.27*	CHF	1 395 000			1 395 000	1 374 075	0.07	
UBS GROUP AG-REG-S 0.87500% 19-30.01.25*	CHF	8 800 000		8 800 000				
ZURICH INSURANCE CO LTD-REG-S 0.10000% 20-27.08.32*	CHF	1 910 000			1 910 000	1 692 260	0.08	
ZURICH INSURANCE CO LTD-REG-S 1.12500% 22-04.07.29*	CHF	1 210 000			1 210 000	1 198 505	0.06	
<b>TOTAL CHF</b>						<b>109 329 628</b>	<b>5.25</b>	
<b>Total Medium term notes, fixed rate</b>						<b>109 329 628</b>	<b>5.25</b>	

### Medium term notes, zero coupon

#### CHF

PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.00000% 21-20.05.41*	CHF	1 585 000			1 585 000	1 244 542	0.06
SWISS LIFE HOLDING AG-REG-S 0.00000% 19-06.06.25*	CHF	1 495 000		1 495 000			
ZURICH INSURANCE CO LTD-REG-S 0.00000% 21-26.08.31*	CHF	1 115 000			1 115 000	997 368	0.05
<b>TOTAL CHF</b>						<b>2 241 910</b>	<b>0.11</b>
<b>Total Medium term notes, zero coupon</b>						<b>2 241 910</b>	<b>0.11</b>

### Bonds, fixed rate

#### CHF

AAREKRAFTWERK KLINGNAU AG-REG-S 0.62500% 19-03.08.29*	CHF	630 000			630 000	605 430	0.03
AARGAU, CANTON OF 2.00000% 10-15.12.28*	CHF	340 000			340 000	353 090	0.02
AARGAU, CANTON OF-REG-S 0.37500% 17-17.02.31*	CHF	1 000 000			1 000 000	947 500	0.05
AARGAUISCHE KANTONALBANK 1.60000% 12-18.05.37*	CHF	1 720 000			1 720 000	1 757 840	0.08
AARGAUISCHE KANTONALBANK 0.62500% 15-13.04.28*	CHF	520 000			520 000	505 180	0.02
AARGAUISCHE KANTONALBANK-REG-S 0.06000% 16-01.07.25*	CHF	515 000			515 000	506 297	0.02
AARGAUISCHE KANTONALBANK-REG-S 0.11000% 17-21.02.24*	CHF		5 205 000	5 205 000			
AARGAUISCHE KANTONALBANK 0.25000% 17-07.09.26*	CHF	2 225 000		2 225 000			
AARGAUISCHE KANTONALBANK 0.25000% 18-03.04.25*	CHF	925 000		925 000			
AARGAUISCHE KANTONALBANK 0.50000% 18-15.11.27*	CHF	595 000			595 000	576 853	0.03
AARGAUISCHE KANTONALBANK-REG-S 0.12500% 19-11.02.26*	CHF	980 000			980 000	957 950	0.05
AARGAUISCHE KANTONALBANK-REG-S 0.01000% 20-18.02.30*	CHF	1 440 000			1 440 000	1 328 400	0.06
AARGAUISCHE KANTONALBANK-REG-S 0.01000% 20-29.06.28*	CHF	525 000			525 000	495 863	0.02
AARGAUISCHE KANTONALBANK 0.10000% 21-09.12.30*	CHF	600 000			600 000	550 500	0.03
AARGAUISCHE KANTONALBANK 1.35000% 24-30.04.31*	CHF		500 000		500 000	500 065	0.02
ABB LTD 1.97750% 23-22.09.28*	CHF	3 000 000			3 000 000	3 069 000	0.15
ALLREAL HOLDING AG 0.62500% 16-10.05.24*	CHF		10 990 000		10 990 000	10 975 713	0.53
ALLREAL HOLDING AG-REG-S 1.37500% 15-31.03.25*	CHF	925 000			925 000	921 115	0.04
ALLREAL HOLDING AG-REG-S 0.87500% 17-30.03.27*	CHF	1 740 000			1 740 000	1 700 850	0.08
ALLREAL HOLDING AG-REG-S 0.75000% 17-19.06.26*	CHF	1 855 000			1 855 000	1 816 045	0.09

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
ALLREAL HOLDING AG-REG-S 0.70000% 20-22.09.28*	CHF	565 000			565 000		540 705	0.03	
ALLREAL HOLDING AG-REG-S 0.60000% 21-15.07.30*	CHF	860 000			860 000		798 080	0.04	
AMAG LEASING AG 2.62500% 23-26.05.26*	CHF	500 000			500 000		507 500	0.02	
AMAG LEASING AG-REG-S 0.25000% 21-27.10.23*	CHF	3 435 000		3 435 000					
AMAG LEASING AG-REG-S 0.12500% 20-12.02.24*	CHF	1 200 000	4 855 000	6 055 000					
AMAG LEASING AG-REG-S 2.20000% 23-22.11.27*	CHF		1 750 000		1 750 000		1 783 250	0.09	
AMAG LEASING AG-REG-S 2.40000% 23-22.11.30*	CHF		1 750 000		1 750 000		1 822 625	0.09	
BALOISE HOLDING AG-REG-S 1.12500% 14-19.12.24*	CHF	410 000			410 000		408 811	0.02	
BALOISE HOLDING AG-REG-S 0.50000% 19-28.11.25*	CHF	400 000			400 000		393 800	0.02	
BALOISE HOLDING AG-REG-S 2.20000% 23-30.01.32*	CHF		7 000 000		7 000 000		7 290 500	0.35	
BALOISE HOLDING-REG-S 0.25000% 20-16.12.26*	CHF	605 000			605 000		585 943	0.03	
BALOISE HOLDING-REG-S 0.50000% 20-16.12.30*	CHF	605 000			605 000		562 650	0.03	
BANCA DELLO STATO CANTONE TICINO-REG-S 0.30000% 17-15.06.27*	CHF	185 000			185 000		177 970	0.01	
BANCA DELLO STATO CANTONE TICINO-REG-S 0.37500% 18-08.02.28*	CHF	1 435 000			1 435 000		1 376 883	0.07	
BANCA DELLO STATO CANTONE TICINO-REG-S 0.45000% 19-26.02.29*	CHF	3 100 000			3 100 000		2 941 900	0.14	
BANCA DELLO STATO DEL CANTONE TIC-REG-S 0.05000% 19-10.07.29*	CHF	2 820 000			2 820 000		2 604 270	0.13	
BANK CLER AG-REG-S 0.50000% 17-28.11.25*	CHF	805 000			805 000		792 120	0.04	
BANK CLER AG-REG-S 0.37500% 19-26.04.27*	CHF	400 000			400 000		385 200	0.02	
BANK JULIUS BAER & CO AG 2.50000% 23-06.09.30*	CHF	1 000 000			1 000 000		1 030 000	0.05	
BANK JULIUS BAER & CO AG 2.37500% 24-04.04.31*	CHF		5 000 000		5 000 000		5 060 200	0.24	
BANQUE CANTONALE DE GENEVE-REG-S 0.50000% 15-10.06.24*	CHF	300 000			300 000		299 310	0.01	
BANQUE CANTONALE DE GENEVE-SUB 1.12500% 17-28.06.27*	CHF	780 000			780 000		770 640	0.04	
BANQUE CANTONALE DU JURA-REG-S 0.62500% 15-04.03.25*	CHF	820 000		820 000					
BANQUE CANTONALE DU JURA-REG-S 0.10000% 20-24.01.31*	CHF	1 420 000	1 470 000		2 890 000		2 609 670	0.13	
BANQUE CANTONALE NEUCHATELOISE-REG-S 0.50000% 17-30.09.27*	CHF	2 740 000	4 000 000		6 740 000		6 517 580	0.31	
BANQUE CANTONALE NEUCHATELOISE-REG-S 0.35000% 18-14.09.26*	CHF	1 290 000			1 290 000		1 255 815	0.06	
BANQUE CANTONALE NEUCHATELOISE 2.05000% 23-24.05.28*	CHF	500 000			500 000		512 250	0.02	
BANQUE CANTONALE VAUDOISE 1.62500% 11-30.11.26*	CHF	165 000			165 000		165 660	0.01	
BANQUE CANTONALE VAUDOISE 0.40000% 16-07.04.31*	CHF	100 000			100 000		92 000	0.00	
BANQUE CANTONALE VAUDOISE 0.50000% 17-12.07.29*	CHF	150 000			150 000		142 200	0.01	
BANQUE CANTONALE VAUDOISE 0.25000% 17-28.11.25*	CHF	450 000		200 000	250 000		244 875	0.01	
BANQUE CANTONALE VAUDOISE 2.10000% 23-07.06.32*	CHF	1 000 000			1 000 000		1 044 500	0.05	
BARRY CALLEBAUT AG 2.30000% 24-23.01.32*	CHF		1 220 000		1 220 000		1 263 310	0.06	
BASEL-LANDSCHAFT, CANTON OF 2.62500% 11-10.05.29*	CHF	100 000			100 000		107 300	0.01	
BASEL-LANDSCHAFT, CANTON OF 2.62500% 11-10.05.30*	CHF	100 000			100 000		108 500	0.01	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.00000% 14-30.03.27*	CHF	825 000			825 000		822 113	0.04	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.37500% 14-29.09.34*	CHF	850 000		850 000					
BASEL-LANDSCHAFT, CANTON-REG-S 0.12500% 15-26.02.26*	CHF	535 000			535 000		524 568	0.03	
BASEL-LANDSCHAFT, CANTON OF-REG-S 0.62500% 15-26.02.36*	CHF	100 000			100 000		92 800	0.00	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.00000% 15-05.03.40*	CHF	1 065 000			1 065 000		1 022 400	0.05	
BASEL-LANDSCHAFT, CANTON OF-REG-S 0.75000% 15-24.06.32*	CHF	100 000			100 000		96 750	0.00	
BASEL-STADT, CANTON OF-REG-S 0.50000% 15-23.02.35*	CHF	100 000			100 000		92 700	0.00	
BASEL-STADT, CANTON OF-REG-S 0.50000% 19-22.02.34*	CHF	295 000			295 000		275 825	0.01	
BASELLANDSCHAFTLICHE KANTONALBANK 1.75000% 11-22.11.24*	CHF	270 000		270 000					
BASELLANDSCHAFTLICHE KANTONALBANK 0.75000% 15-30.03.28*	CHF	1 005 000			1 005 000		981 383	0.05	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.25000% 15-13.05.25*	CHF	1 285 000			1 285 000		1 268 038	0.06	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.25000% 18-25.01.27*	CHF	500 000			500 000		484 750	0.02	
BASELLANDSCHAFTLICHE KANTONAL-REG-S 0.25000% 19-04.08.27*	CHF	690 000			690 000		665 160	0.03	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.01000% 22-28.07.26*	CHF	915 000			915 000		886 635	0.04	
BASELLANDSCHAFTLICHE KANTONALBANK 1.70000% 22-13.05.42*	CHF	1 930 000			1 930 000		1 987 900	0.10	
BASELLANDSCHAFTLICHE KANTONALBANK 1.60000% 22-13.05.32*	CHF	1 570 000			1 570 000		1 591 980	0.08	
BASELLANDSCHAFTLICHE KANTONALBANK 0.01000% 21-28.01.33*	CHF	11 245 000		2 245 000	9 000 000		7 929 000	0.38	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.10000% 21-18.03.30*	CHF	1 980 000			1 980 000		1 835 460	0.09	
BASELLANDSCHAFTLICHE KANTONALBANK 1.87500% 23-28.03.25*	CHF	3 160 000		3 160 000					
BASLER KANTONALBANK 1.87500% 10-26.10.26*	CHF	405 000			405 000		410 468	0.02	
BASLER KANTONALBANK 2.00000% 10-15.11.32*	CHF	1 000 000			1 000 000		1 047 500	0.05	
BASLER KANTONALBANK 1.50000% 12-02.03.27*	CHF	3 110 000			3 110 000		3 123 995	0.15	
BASLER KANTONALBANK 0.30000% 17-22.06.27*	CHF	500 000			500 000		483 750	0.02	
BASLER KANTONALBANK 0.12500% 20-10.09.32*	CHF	2 505 000			2 505 000		2 248 238	0.11	
BASLER KANTONALBANK 2.10000% 23-03.05.33*	CHF	4 790 000			4 790 000		5 072 610	0.24	
BASLER KANTONALBANK-REG-S 0.15000% 19-02.04.27*	CHF	1 675 000			1 675 000		1 616 375	0.08	
BASLER KANTONALBANK-REG-S 0.05000% 19-19.12.33*	CHF	1 615 000	5 000 000		6 615 000		5 854 275	0.28	
BASLER KANTONALBANK-REG-S 0.25000% 21-10.03.36*	CHF	260 000			260 000		225 940	0.01	
BELL FOOD GROUP AG -REG-S 0.62500% 16-24.03.25*	CHF	925 000			925 000		915 658	0.04	
BELL FOOD GROUP AG-REG-S 0.75000% 18-01.02.28*	CHF	765 000			765 000		737 460	0.04	
BELL FOOD GROUP AG-REG-S 1.55000% 22-16.05.29*	CHF	3 140 000			3 140 000		3 116 450	0.15	
BELL FOOD GROUP AG-REG-S 2.65000% 23-15.10.31*	CHF		6 000 000		6 000 000		6 339 000	0.30	
BERN, CANTON OF 1.25000% 12-30.03.27*	CHF	2 525 000			2 525 000		2 532 575	0.12	
BERN, CANTON OF 1.50000% 13-15.05.29*	CHF	160 000			160 000		162 560	0.01	
BERN, CANTON OF-REG-S 1.75000% 10-24.09.25*	CHF	250 000			250 000		251 875	0.01	
BERN, CANTON OF-REG-S 1.25000% 13-07.02.28*	CHF	835 000			835 000		837 923	0.04	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BERN, CANTON OF-REG-S 1.25000% 14-12.09.30*	CHF	865 000			865 000	867 163	0.04	
BERN, CANTON OF-REG-S 0.62500% 15-11.02.32*	CHF	100 000			100 000	95 600	0.00	
BERN, CANTON OF-REG-S 0.05000% 16-18.11.31*	CHF	2 345 000			2 345 000	2 148 020	0.10	
BERN, CANTON OF-REG-S 0.20000% 21-26.11.36*	CHF	800 000			800 000	699 200	0.03	
BERN, CITY OF-REG-S 2.50000% 05-26.09.25*	CHF	2 290 000			2 290 000	2 333 052	0.11	
BERN, CITY OF-REG-S 0.62500% 17-13.06.39*	CHF	110 000			110 000	99 550	0.00	
BERNER KANTONALBANK AG 0.75000% 15-14.07.25*	CHF	210 000			210 000	207 942	0.01	
BERNER KANTONALBANK AG-REG-S 0.40000% 18-03.05.27*	CHF	1 310 000			1 310 000	1 268 735	0.06	
BERNER KANTONALBANK AG-REG-S 0.10000% 19-30.09.39*	CHF	145 000			145 000	113 725	0.01	
BIEL, CITY OF-REG-S 2.62500% 06-03.03.26*	CHF	520 000			520 000	531 700	0.03	
BIEL, CITY OF-REG-S 1.37500% 14-24.09.29*	CHF	305 000			305 000	305 153	0.01	
BIEL, CITY OF-REG-S 1.03000% 19-12.04.34*	CHF	100 000			100 000	96 000	0.00	
BLS AG-REG-S 0.95000% 18-12.12.39*	CHF	1 400 000			1 400 000	1 344 700	0.06	
BLS AG-REG-S 2.00000% 22-26.07.47*	CHF	1 405 000			1 405 000	1 604 510	0.08	
BOBST GROUP SA 2.54500% 24-31.01.29*	CHF		2 000 000		2 000 000	2 029 000	0.10	
BOBST GROUP SA-REG-S 1.12500% 18-27.09.24*	CHF	665 000			665 000	662 274	0.03	
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF	795 000			795 000	777 908	0.04	
BUCHER INDUSTRIES AG-REG-S 1.37500% 14-02.10.24*	CHF	520 000			520 000	519 064	0.02	
BUEHLER HOLDING AG-REG-S 0.60000% 17-21.12.26*	CHF	2 820 000			2 820 000	2 746 680	0.13	
CANTON OF GENEVA SWITZERLAND-REG-S 0.03000% 20-28.06.30*	CHF	390 000			390 000	362 505	0.02	
CANTON OF GENEVA SWITZERLAND-REG-S 0.20000% 20-28.09.35*	CHF	570 000			570 000	502 170	0.02	
CANTON OF GRAUBUENDEN-REG-S 0.25000% 15-26.11.27*	CHF	735 000			735 000	711 480	0.03	
CEMBRA MONEY BANK AG-REG-S 0.37500% 17-27.06.25*	CHF	1 545 000		1 545 000				
CEMBRA MONEY BANK AG-REG-S 0.28500% 19-19.08.27*	CHF	1 985 000			1 985 000	1 905 600	0.09	
CEMBRA MONEY BANK AG-REG-S 0.15250% 19-14.10.26*	CHF	1 905 000			1 905 000	1 838 325	0.09	
CEMBRA MONEY BANK AG 2.53850% 23-05.04.29*	CHF	5 750 000			5 750 000	5 951 250	0.29	
CEMBRA MONEY BANK AG 2.21500% 24-05.02.30*	CHF		2 000 000		2 000 000	2 038 000	0.10	
CEMBRA MONEY BANK LTD-REG-S 0.87500% 18-08.06.26*	CHF	1 345 000			1 345 000	1 323 480	0.06	
CHOCOLADEFABRIKEN LINDT & SPRUENG-REG-S 0.01000% 20-06.10.28*	CHF	905 000			905 000	852 058	0.04	
CHOCOLADEFABRIKEN LINDT & SPRUENG-REG-S 0.25000% 20-06.10.32*	CHF	765 000			765 000	699 210	0.03	
CITY OF BERN SWITZERLAND-REG-S 0.70000% 19-30.01.34*	CHF	1 700 000			1 700 000	1 617 550	0.08	
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 16-19.05.26*	CHF	1 910 000		300 000	1 610 000	1 576 995	0.08	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.75000% 18-06.06.25*	CHF	2 940 000			2 940 000	2 914 128	0.14	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.50000% 17-29.09.27*	CHF	1 350 000			1 350 000	1 304 775	0.06	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.12500% 21-09.04.31*	CHF	745 000			745 000	668 265	0.03	
CREDIT AGRICOLE NEXT BANK SUISSE-REG-S 1.89840% 23-23.09.26*	CHF		300 000		300 000	302 400	0.01	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 1.52000% 24-25.03.33*	CHF		2 500 000		2 500 000	2 507 500	0.12	
CREDIT SUISSE SCHWEIZ AG-REG-S 1.87500% 22-29.06.26*	CHF	8 000 000			8 000 000	8 056 000	0.39	
DAETWYLER HOLDING AG-REG-S 0.62500% 18-30.05.24*	CHF	445 000			445 000	444 155	0.02	
DORMAKABA FINANCE AG-REG-S 1.00000% 17-13.10.25*	CHF	1 040 000		500 000	540 000	533 250	0.03	
DORMAKABA FINANCE AG-REG-S 3.75000% 22-14.10.27*	CHF		500 000		500 000	529 000	0.03	
EMISSIONS- UND FINANZ AG 0.87500% 18-18.10.23*	CHF	120 000		120 000				
EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF	320 000			320 000	309 760	0.01	
EMISSIONS- UND FINANZ AG-REG-S 2.65000% 23-06.06.28*	CHF	1 000 000			1 000 000	1 023 500	0.05	
EMISSIONSZENTRALE GEM WOHNBAU-REG-S 1.75000% 11-14.09.26*	CHF	535 000			535 000	542 758	0.03	
EMISSIONSZENTRALE GEM WOHNUTRGER-REG-S 1.37500% 13-27.03.28*	CHF	700 000			700 000	706 650	0.03	
EMISSIONSZENTRALE GEM WOHNBAUT-REG-S 1.12500% 14-24.09.29*	CHF	395 000			395 000	394 210	0.02	
EMISSIONSZENTRALE GEM WOHNBAUT-REG-S 0.37500% 15-27.05.30*	CHF	230 000			230 000	219 650	0.01	
EMISSIONSZENTRALE GEM WOHNBAUTRAEGER 0.62500% 15-07.09.33*	CHF	100 000			100 000	95 300	0.00	
EMISSIONSZENTRALE GEM WOHNBAUTRAE-REG-S 0.32000% 16-09.05.36*	CHF	1 120 000			1 120 000	1 009 120	0.05	
EMISSIONSZENTRALE GEM WOHN-REG-S 0.37500% 17-22.06.32*	CHF	400 000			400 000	373 800	0.02	
EMISSIONSZENTRALE GEM WOHNBAUTRA-REG-S 0.77000% 18-16.05.33*	CHF	2 500 000		500 000	2 000 000	1 933 000	0.09	
EMISSIONSZENTRALE GEM WOHNBAUT-REG-S 0.35000% 20-27.04.40*	CHF	630 000			630 000	550 935	0.03	
EMISSIONSZENTRALE GEM WOHNBAUTRA-REG-S 0.10000% 20-02.11.38*	CHF	565 000			565 000	480 815	0.02	
EMISSIONSZENTRALE WOHNBAUTRAEGER-REG-S 1.25000% 12-15.06.27*	CHF	4 465 000			4 465 000	4 480 628	0.22	
EMMI FINANZ AG-REG-S 0.50000% 17-21.06.29*	CHF	100 000			100 000	95 650	0.00	
ENGADINER KRAFTWERKE AG-REG-S 2.00000% 23-11.04.30*	CHF	2 500 000			2 500 000	2 562 500	0.12	
EUROFIMA EUROPEAN RAILROADMAT FIN-REG-S 2.87500% 05-04.02.30*	CHF	3 205 000			3 205 000	3 504 668	0.17	
EUROFIMA EUROPEAN RALRADMAT FIN CO-REG-S 3.00000% 06-15.05.26*	CHF	6 605 000			6 605 000	6 849 385	0.33	
FCA CAPITAL SUISSE SA-REG-S 0.10000% 19-23.10.23*	CHF	220 000		220 000				
FCA CAPITAL SUISSE SA-REG-S 0.05190% 21-20.12.24*	CHF	1 150 000			1 150 000	1 136 085	0.05	
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF	2 160 000			2 160 000	2 140 992	0.10	
FERRING HOLDING SA-REG-S 3.25000% 23-21.04.31*	CHF	1 000 000			1 000 000	1 069 500	0.05	
FREIBURGER KANTONALBANK 1.45000% 12-07.06.27*	CHF	930 000			930 000	930 465	0.04	
FREIBURGER KANTONALBANK 0.55000% 15-03.02.25*	CHF	7 500 000		7 500 000				
FREIBURGER KANTONALBANK 0.60000% 15-09.04.27*	CHF		1 360 000		1 360 000	1 326 680	0.06	
FREIBURGER KANTONALBANK 0.50000% 16-23.02.28*	CHF	120 000			120 000	115 620	0.01	
FREIBURGER KANTONALBANK 0.20000% 18-20.02.26*	CHF	160 000			160 000	156 240	0.01	
FREIBURGER KANTONALBANK 0.10000% 19-01.11.44*	CHF	3 290 000			3 290 000	2 455 985	0.12	
GALENICA AG-REG-S 2.35000% 23-08.11.29*	CHF	1 500 000			1 500 000	1 557 000	0.07	
GALENICA SANTE LTD-REG-S 1.00000% 17-15.12.26*	CHF	360 000			360 000	354 960	0.02	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
GEBERIT AG 0.75000% 22-29.09.27*	CHF	1 600 000			1 600 000	1 567 200	0.08	
GEBERIT AG-REG-S 0.60000% 19-17.10.28*	CHF	580 000			580 000	559 410	0.03	
GEBERIT AG-REG-S 2.30000% 23-27.09.32*	CHF	2 620 000			2 620 000	2 798 160	0.13	
GENEVA, CANTON OF 1.50000% 12-27.01.28*	CHF	555 000			555 000	561 105	0.03	
GENEVA, CANTON OF-REG-S 2.12500% 10-27.10.28*	CHF	1 090 000			1 090 000	1 134 690	0.05	
GENEVA, CANTON OF-REG-S 2.00000% 11-28.11.41*	CHF	210 000			210 000	231 105	0.01	
GENEVA, CANTON OF-REG-S 1.50000% 12-05.03.32*	CHF	5 000 000			5 000 000	5 092 500	0.24	
GENEVA, CANTON OF-REG-S 1.50000% 12-28.05.27*	CHF	1 115 000	750 000		1 865 000	1 881 785	0.09	
GENEVA, CANTON OF-REG-S 1.25000% 12-26.10.26*	CHF	2 020 000			2 020 000	2 023 030	0.10	
GENEVA, CANTON OF-REG-S 1.75000% 13-22.03.33*	CHF	920 000			920 000	961 860	0.05	
GENEVA, CANTON OF-REG-S 1.75000% 13-24.05.34*	CHF	570 000			570 000	595 935	0.03	
GENEVA, CANTON OF-REG-S 2.00000% 13-20.03.26*	CHF	130 000	3 900 000		4 030 000	4 090 450	0.20	
GENEVA, CANTON OF-REG-S 2.25000% 13-20.09.29*	CHF	380 000			380 000	401 280	0.02	
GENEVA, CANTON OF-REG-S 1.00000% 14-29.09.26*	CHF	210 000			210 000	208 950	0.01	
GENEVA, CANTON OF-REG-S 1.37500% 14-29.09.34*	CHF	4 170 000			4 170 000	4 201 275	0.20	
GENEVA, CANTON OF-REG-S 0.02000% 15-27.11.24*	CHF	4 000 000		4 000 000				
GENEVA, CANTON OF-REG-S 0.50000% 15-27.11.30*	CHF	700 000			700 000	669 550	0.03	
GENEVA, CANTON OF-REG-S 0.40000% 16-28.04.36*	CHF	3 250 000			3 250 000	2 913 625	0.14	
GENEVA, CANTON OF-REG-S 0.60000% 16-04.07.46*	CHF	1 220 000			1 220 000	1 038 830	0.05	
GENEVA, CANTON OF-REG-S 0.50000% 16-31.10.56*	CHF	790 000			790 000	621 335	0.03	
GENEVA, CANTON OF-REG-S 0.60000% 17-24.03.38*	CHF	775 000			775 000	701 375	0.03	
GENEVA, CANTON OF-REG-S 0.25000% 17-29.11.27*	CHF	1 955 000			1 955 000	1 888 530	0.09	
GENEVA, CANTON OF-REG-S 0.50000% 17-28.11.31*	CHF	1 860 000			1 860 000	1 758 630	0.08	
GENEVA, CANTON OF-REG-S 0.12500% 19-28.05.32*	CHF	1 870 000			1 870 000	1 706 375	0.08	
GENEVA, CANTON OF-REG-S 0.30000% 19-28.11.39*	CHF	850 000			850 000	722 075	0.03	
GENEVA, CANTON OF-REG-S 0.05000% 20-15.11.29*	CHF	110 000			110 000	103 400	0.00	
GENEVA, CANTON OF-REG-S 0.25000% 20-15.06.40*	CHF	4 350 000		1 350 000	3 000 000	2 511 000	0.12	
GENEVA, CANTON OF-REG-S 0.05000% 21-27.08.41*	CHF	990 000			990 000	786 555	0.04	
GENEVA, CITY OF 0.12500%-REG-S 15-12.02.25*	CHF	100 000			100 000	98 830	0.00	
GENEVA, CITY OF 1.37500% 12-19.11.29*	CHF	1 405 000			1 405 000	1 411 323	0.07	
GEORG FISCHER AG-REG-S 1.05000% 18-20.04.28*	CHF	925 000			925 000	906 500	0.04	
GEORG FISCHER LTD-REG-S 0.95000% 20-25.03.30*	CHF	1 500 000			1 500 000	1 439 250	0.07	
GEORGES FISCHER FINANZ AG-REG-S 0.87500% 16-12.05.26*	CHF	675 000			675 000	665 213	0.03	
GIVAUDAN FINANCE SA-REG-S 0.12500% 21-07.06.27*	CHF	1 360 000			1 360 000	1 304 240	0.06	
GIVAUDAN SA -REG-S 0.62500% 16-05.12.31*	CHF	800 000		800 000				
GIVAUDAN SA 2.37500% 23-23.05.31*	CHF		800 000		800 000	844 800	0.04	
GIVAUDAN SA-REG-S 0.37500% 18-09.04.25*	CHF	100 000			100 000	98 820	0.00	
GIVAUDAN SA-REG-S 0.15000% 20-10.11.28*	CHF	160 000			160 000	152 000	0.01	
GRANDE DIXENCE SA 2.35000% 23-06.06.30*	CHF	750 000			750 000	776 625	0.04	
GRANDE DIXENCE SA 2.10000% 24-08.03.32*	CHF		3 215 000		3 215 000	3 293 768	0.16	
GRANDE DIXENCE SA-REG-S 1.37500% 15-18.02.25*	CHF	450 000			450 000	448 650	0.02	
GRANDE DIXENCE SA-REG-S 0.80000% 19-17.06.26*	CHF	2 100 000			2 100 000	2 062 200	0.10	
GRANDE DIXENCE SA-REG-S 0.30000% 21-31.08.28*	CHF	640 000			640 000	603 840	0.03	
GRAUBUENDNER KANTONALBANK 2.00000% 11-30.09.41*	CHF	1 000 000			1 000 000	1 093 000	0.05	
GRAUBUENDNER KANTONALBANK 1.37500% 13-11.03.25*	CHF	220 000			220 000	219 934	0.01	
GRAUBUENDNER KANTONALBANK-REG-S 0.62500% 15-20.04.29*	CHF	1 820 000			1 820 000	1 752 660	0.08	
GRAUBUENDNER KANTONALBANK 0.25000% 16-10.03.28*	CHF	875 000			875 000	840 000	0.04	
GRAUBUENDNER KANTONALBANK-REG-S 0.30000% 18-20.02.26*	CHF	100 000			100 000	97 950	0.00	
GRAUBUENDNER KANTONALBANK 0.37500% 19-28.05.32*	CHF	1 775 000			1 775 000	1 631 225	0.08	
GRAUBUENDNER KANTONALBANK-REG-S 0.10000% 21-07.05.31*	CHF	1 560 000			1 560 000	1 421 160	0.07	
GZO AG SPITAL WETZIKON-REG-S 1.87500% 14-12.06.24*	CHF	245 000			245 000	244 486	0.01	
HELVETIA SCHISCHE VERSIUNLCHT AG REG-S 1.95000% 22-25.06.29*	CHF	1 825 000			1 825 000	1 859 675	0.09	
HELVETIA SCHWEIZ VERSICHERUNGSGES-REG-S 1.50000% 14-28.04.25*	CHF	2 375 000			2 375 000	2 375 475	0.11	
HIAG IMMOBILIEN HOLDING AG-REG-S 0.87500% 19-08.05.24*	CHF	605 000			605 000	604 153	0.03	
HIAG IMMOBILIEN HOLDING AG-REG-S 0.75000% 21-30.06.28*	CHF	720 000			720 000	681 120	0.03	
HILTI AG-REG-S 0.05000% 20-02.07.25*	CHF	970 000			970 000	953 510	0.05	
HILTI AG-REG-S 0.20000% 17-08.11.24*	CHF	100 000			100 000	99 210	0.00	
INTERSHOP HOLDING AG-REG-S 0.30000% 21-29.06.26*	CHF	610 000			610 000	588 955	0.03	
JULIUS BAER GROUP-REG-S 0.37500% 17-06.12.24*	CHF	565 000		565 000				
KANTONSSPITAL AARAU AG-REG-S 0.75000% 17-28.05.32*	CHF	700 000			700 000	650 300	0.03	
KANTONSSPITAL AARAU AG-REG-S 0.70000% 18-23.05.28*	CHF	410 000			410 000	398 110	0.02	
KANTONSSPITAL AARAU AG-REG-S 1.10000% 18-23.05.33*	CHF	1 545 000	2 500 000		4 045 000	3 864 998	0.19	
KANTONSSPITAL AARAU AG-REG-S 1.65000% 22-22.05.37*	CHF	3 775 000			3 775 000	3 707 050	0.18	
KANTONSSPITAL BADEN AG-REG-S 0.35000% 21-30.09.36*	CHF	810 000			810 000	682 830	0.03	
KANTONSSPITAL BADEN AG-REG-S 2.55000% 23-21.06.38*	CHF	1 285 000			1 285 000	1 405 790	0.07	
KANTONSSPITAL ST GALLEN-REG-S 0.05000% 21-30.09.31*	CHF	1 085 000			1 085 000	969 448	0.05	
KANTONSSPITAL ST GALLEN-REG-S 0.30000% 21-30.09.36*	CHF	455 000			455 000	383 338	0.02	
KANTONSSPITAL ST GALLEN-REG-S 2.50000% 23-06.09.38*	CHF	1 000 000			1 000 000	1 096 500	0.05	
KINDERSPITAL ZUERICH-ELEONOREN-REG-S 0.25000% 16-28.07.28*	CHF	340 000			340 000	322 830	0.02	
KINDERSPITAL ZUERICH-ELEONOREN-REG-S 0.75000% 16-28.07.36*	CHF	400 000			400 000	355 800	0.02	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.87500% 11-30.06.31*	CHF	1 000 000			1 000 000	1 073 500	0.05	

Security	30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.87500% 12-27.03.42*	CHF 915 000			915 000	997 350	0.05	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 3.00000% 12-27.09.52*	CHF 2 980 000			2 980 000	3 360 129	0.16	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 3.00000% 13-02.04.48*	CHF 55 000			55 000	61 435	0.00	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.37500% 13-10.12.26*	CHF 930 000			930 000	948 600	0.05	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 1.25000% 14-11.09.24*	CHF 1 470 000	125 000		1 595 000	1 591 651	0.08	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.75000% 23-01.03.30*	CHF 1 055 000			1 055 000	1 115 663	0.05	
KRAFTWERKE OBERHASLI AG-REG-S 1.87500% 13-21.02.25*	CHF 300 000			300 000	300 930	0.01	
KRAFTWERKE OBERHASLI AG 0.70000% 17-30.01.26*	CHF 520 000			520 000	513 760	0.02	
KRAFTWERKE OBERHASLI AG 0.12500% 21-21.02.31*	CHF 275 000			275 000	247 638	0.01	
KUEHNE+NAGEL INTERNATIONAL AG-REG-S 0.20000% 19-18.06.25*	CHF 1 880 000		1 880 000				
LAFARGEHOLCIM LTD-REG-S 1.00000% 15-04.12.25*	CHF 1 210 000		1 210 000				
LAFARGEHOLCIM LTD-REG-S 1.00000% 18-11.12.24*	CHF 5 900 000		2 900 000	3 000 000	2 989 500	0.14	
LAUSANNE, CITY OF 1.50000% 13-03.04.28*	CHF 415 000			415 000	418 943	0.02	
LAUSANNE, CITY OF 1.57750% 24-01.03.78*	CHF	1 250 000		1 250 000	1 294 375	0.06	
LAUSANNE, CITY OF-REG-S 0.87500% 17-06.10.42*	CHF 100 000			100 000	90 400	0.00	
LAUSANNE, CITY OF-REG-S 1.10000% 18-15.03.38*	CHF 100 000			100 000	95 900	0.00	
LAUSANNE, CITY OF-REG-S 1.05000% 19-07.03.44*	CHF 210 000			210 000	193 830	0.01	
LAUSANNE, CITY OF-REG-S 0.05000% 19-28.09.54*	CHF 610 000			610 000	395 890	0.02	
LAUSANNE, CITY OF-REG-S 0.54000% 21-06.11.62*	CHF 1 750 000			1 750 000	1 251 250	0.06	
LAUSANNE, CITY OF-REG-S 1.87500% 23-14.09.76*	CHF 750 000			750 000	886 500	0.04	
LGT BANK AG-REG-S 0.62500% 15-25.11.25*	CHF 630 000			630 000	621 180	0.03	
LGT BANK AG-REG-S 0.20000% 16-12.10.26*	CHF 790 000			790 000	765 510	0.04	
LGT BANK AG-REG-S 0.50000% 17-12.05.27*	CHF 865 000			865 000	839 915	0.04	
LIECHTENSTEINISCHE LANDESBANK AG-REG-S 0.12500% 19-28.05.26*	CHF 710 000			710 000	689 055	0.03	
LINDT & SPRUENGLI AG-REG-S 0.30000% 17-06.10.27*	CHF 130 000			130 000	125 320	0.01	
LONZA SWISS FINANCE AG-REG-S 0.70000% 17-12.07.24*	CHF	2 150 000		2 150 000	2 145 270	0.10	
LUCERNE, CANTON OF 0.12500% 17-20.06.29*	CHF 300 000			300 000	284 850	0.01	
LUCERNE, CANTON OF-REG-S 2.00000% 13-28.10.33*	CHF 100 000			100 000	106 950	0.01	
LUGANO, CITY OF-REG-S 0.87500% 14-09.12.24*	CHF 1 185 000		1 185 000				
LUGANO, CITY OF-REG-S 0.25000% 17-20.12.27*	CHF 100 000			100 000	96 250	0.00	
LUGANO, CITY OF-REG-S 0.15000% 20-28.11.70*	CHF 460 000			460 000	251 850	0.01	
LUZERNER KANTONALBANK-REG-S 3.00000% 05-11.03.25*	CHF 2 395 000			2 395 000	2 429 728	0.12	
LUZERNER KANTONALBANK AG-REG-S 1.87500% 10-26.11.35*	CHF 130 000			130 000	135 655	0.01	
LUZERNER KANTONALBANK-REG-S 2.00000% 10-27.12.39*	CHF 150 000			150 000	161 625	0.01	
LUZERNER KANTONALBANK-REG-S 2.50000% 11-11.03.43*	CHF 300 000			300 000	350 700	0.02	
LUZERNER KANTONALBANK-REG-S 1.62500% 12-20.07.37*	CHF 2 600 000			2 600 000	2 646 800	0.13	
LUZERNER KANTONALBANK-REG-S 0.20000% 17-11.04.25*	CHF 3 330 000		3 330 000				
LUZERNER KANTONALBANK-REG-S 0.41000% 19-31.01.29*	CHF 690 000			690 000	659 295	0.03	
LUZERNER KANTONALBANK-REG-S 0.85000% 19-12.03.42*	CHF 4 210 000	2 975 000		7 185 000	6 466 500	0.31	
LUZERNER KANTONALBANK-REG-S 0.50000% 19-26.07.41*	CHF 635 000			635 000	539 433	0.03	
LUZERNER KANTONALBANK-REG-S 0.12500% 20-25.11.32*	CHF 1 300 000			1 300 000	1 166 100	0.06	
LUZERNER KANTONALBANK-REG-S 0.40000% 21-15.03.38*	CHF 2 945 000			2 945 000	2 562 150	0.12	
LUZERNER KANTONALBANK AG-REG-S 1.62500% 22-13.11.42*	CHF 1 800 000			1 800 000	1 837 800	0.09	
LUZERNER KANTONALBANK AG-REG-S-SUB 0.87500% 21-14.05.31*	CHF 2 180 000			2 180 000	2 000 150	0.10	
LUZERNER KANTONALBANK-REG-S 2.00000% 23-19.11.38*	CHF 7 500 000			7 500 000	8 130 000	0.39	
LUZERNER KANTONSPITAL-REG-S 0.62500% 18-25.09.28*	CHF 655 000			655 000	629 455	0.03	
MIGROS BANK AG-REG-S 2.25000% 23-26.09.28*	CHF 400 000			400 000	411 000	0.02	
MIGROS BANK AG-REG-S 2.50000% 23-26.09.33*	CHF 370 000			370 000	394 605	0.02	
MOBIMO HOLDING AG-REG-S 1.87500% 14-16.09.24*	CHF 2 065 000		2 065 000				
MOBIMO HOLDING AG-REG-S 0.75000% 17-20.03.26*	CHF 1 380 000			1 380 000	1 355 160	0.07	
MOBIMO HOLDING AG-REG-S 0.25000% 20-23.03.28*	CHF 1 440 000			1 440 000	1 361 520	0.07	
NANT DE DRANCE SA-REG-S 2.37500% 13-15.02.28*	CHF 2 505 000			2 505 000	2 590 170	0.12	
NANT DE DRANCE SA-REG-S 1.75000% 14-18.07.24*	CHF 1 700 000	3 985 000		5 685 000	5 685 569	0.27	
NANT DE DRANCE SA-REG-S 2.00000% 16-02.02.26*	CHF 2 295 000			2 295 000	2 314 508	0.11	
NANT DE DRANCE SA-REG-S 1.55000% 18-19.08.25*	CHF 665 000			665 000	665 000	0.03	
NANT DE DRANCE SA-REG-S 1.25000% 20-25.06.27*	CHF 3 710 000			3 710 000	3 676 610	0.18	
NANT DE DRANCE SA-REG-S 0.87500% 20-23.05.29*	CHF 1 550 000			1 550 000	1 494 200	0.07	
NESTLE SA 2.12500% 23-28.06.38*	CHF 5 000 000			5 000 000	5 400 000	0.26	
NESTLE SA-REG-S 0.75000% 18-28.06.28*	CHF 2 445 000			2 445 000	2 393 655	0.11	
NESTLE SA-REG-S 2.50000% 22-14.07.34*	CHF 1 500 000			1 500 000	1 653 750	0.08	
NEUENBURG, CANTON OF-REG-S 1.25000% 12-24.09.27*	CHF 705 000			705 000	704 648	0.03	
NEUENBURG, CANTON OF-REG-S 0.04000% 15-11.11.24*	CHF 875 000		875 000				
NEUENBURG, CANTON OF-REG-S 0.70000% 17-23.11.37*	CHF 100 000			100 000	91 300	0.00	
NEUENBURG, CANTON OF-REG-S 0.75000% 18-28.11.33*	CHF 100 000			100 000	94 750	0.00	
NEUENBURG, CANTON OF-REG-S 0.10000% 19-29.10.49*	CHF 2 270 000			2 270 000	1 636 670	0.08	
NOVARTIS AG-REG-S 0.25000% 15-13.05.25*	CHF 3 000 000			3 000 000	2 965 200	0.14	
NOVARTIS AG-REG-S 0.62500% 15-13.11.29*	CHF 2 445 000			2 445 000	2 360 648	0.11	
NOVARTIS AG-REG-S 1.05000% 15-11.05.35*	CHF 1 135 000			1 135 000	1 094 140	0.05	
OC OERLIKON CORP AG-REG-S 2.62500% 14-17.06.24*	CHF 3 215 000			3 215 000	3 216 608	0.15	
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF 1 345 000			1 345 000	1 307 340	0.06	
OC OERLIKON CORP AG-REG-S 0.80000% 21-27.11.28*	CHF 1 410 000			1 410 000	1 313 415	0.06	

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
OC OERLIKON CORP AG-REG-S 3.25000% 23-02.10.29*	CHF	2 500 000			2 500 000		2 600 000	0.12	
OC OERLIKON CORP INC, PFAEFF-REG-S 2.87500% 23-02.06.26*	CHF	2 000 000			2 000 000		2 023 000	0.10	
PARTNERS GROUP HOLDING AG-REG-S 0.15000% 17-07.06.24*	CHF		6 600 000		6 600 000		6 582 180	0.32	
PARTNERS GROUP HOLDING AG-REG-S 0.40000% 19-21.06.27*	CHF	690 000			690 000		664 815	0.03	
PFANDBR DER SCHW KANTONA-REG-S 1.80000% 22-12.12.34*	CHF	400 000			400 000		416 560	0.02	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 3.25000% 07-15.06.27*	CHF	230 000			230 000		244 306	0.01	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 1.87500% 10-15.09.31*	CHF	4 320 000			4 320 000		4 489 776	0.22	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.12500% 10-01.12.28*	CHF	1 780 000			1 780 000		1 849 064	0.09	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.50000% 11-16.02.27*	CHF	1 390 000			1 390 000		1 438 233	0.07	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.62500% 11-14.02.31*	CHF	2 400 000			2 400 000		2 607 840	0.13	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.25000% 10-13.08.32*	CHF	8 780 000			8 780 000		9 413 038	0.45	
PFANDBREFZENTR SCHWEZ KANTONALBNKN-REG-S 2.00000% 10-30.10.25*	CHF	6 780 000		1 000 000	5 780 000		5 842 424	0.28	
PFANDBREFZENTR SCHWIZ KNTONALBNKN-REG-S 0.75000% 18-01.10.32*	CHF	3 905 000			3 905 000		3 720 684	0.18	
PFANDBREFBK SCHIZERIHER HYPO INST-REG-S 0.87500% 19-19.06.43*	CHF	1 425 000			1 425 000		1 298 603	0.06	
PFANDBREFBANK SCHWEIZERISCHER AG-REG-S 0.25000% 21-25.04.42*	CHF	5 500 000		1 500 000	4 000 000		3 263 600	0.16	
PFANDBREFBANK SCHWEIZERISCHER HY-REG-S 1.00000% 22-06.09.30*	CHF	5 000 000			5 000 000		4 911 500	0.24	
PFANDBREFBANK SCHWEIZERISCHER HY-REG-S 1.12500% 22-08.04.52*	CHF	1 000 000			1 000 000		942 100	0.05	
PFANDBREFBANK SCHWEIZERISCHER HY-REG-S 1.62500% 22-03.05.38*	CHF	1 260 000			1 260 000		1 298 052	0.06	
PFANDBREFBANK SCHWEIZERISCHER HY-REG-S 2.12500% 22-18.10.32*	CHF	2 000 000			2 000 000		2 128 000	0.10	
PFANDBREFBANK SCHWEIZERISCHER-REG-S 2.37500% 22-20.05.37*	CHF	6 000 000		1 000 000	5 000 000		5 605 000	0.27	
PFANDBREFBANK SCHWEIZERISCHER HYP-REG-S 1.87500% 22-25.01.38*	CHF	1 910 000			1 910 000		2 028 038	0.10	
PFANDBREFBANK SCHWEIZERISCHER-REG-S 1.50000% 22-22.12.42*	CHF	2 500 000		500 000	2 000 000		2 035 400	0.10	
PFANDBREFBANK SCHWEIZERISCHE AG-REG-S 1.87500% 23-14.01.33*	CHF	3 820 000	4 000 000		7 820 000		8 160 952	0.39	
PFANDBREFBANK SCHWEIZER HYPO AG-REG-S 2.12500% 23-17.09.35*	CHF	1 500 000			1 500 000		1 619 250	0.08	
PFANDBREFBANK SCHWEIZERISCHER REG-S 2.00000% 23-04.10.40*	CHF	5 250 000		1 250 000	4 000 000		4 368 000	0.21	
PFANDBREFBANK SCHWEIZERISCHER HY-REG-S 1.75000% 23-23.12.43*	CHF	5 000 000		1 500 000	3 500 000		3 752 000	0.18	
PFANDBREFBANK SCHWEIZERISCHER HYPOTHEK 2.00000% 23-25.08.34*	CHF		5 500 000	5 500 000					
PFANDBREFBANK SCHWEIZERISCHER-REG-S 1.12500% 23-18.10.47*	CHF		3 500 000	3 500 000					
PFANDBREFBANK SCHWEIZERISCHER 1.62500% 24-15.03.34*	CHF		310 000		310 000		318 060	0.02	
PFANDBREFBANK SCHWEIZERISCHER-REG-S 1.37500% 24-10.06.32*	CHF		10 000 000	10 000 000					
PFANDBREFBANK SCHWEIZERISCHER HY AG 1.62500% 24-28.01.39*	CHF		2 000 000		2 000 000		2 067 000	0.10	
PFANDBREFBANK SCHWR HYP-REG-S 1.75000% 23-22.03.29*	CHF		3 550 000		3 550 000		3 632 005	0.17	
PFANDBREFBANK SCHWSCHER HYPO AG-REG-S 0.37500% 21-24.01.42*	CHF	4 070 000	4 585 000	1 070 000	7 585 000		6 346 370	0.30	
PFANDBREFBK SCHWCHER HYPO INST-REG-S 0.12500% 21-20.06.31*	CHF	1 300 000			1 300 000		1 193 920	0.06	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 2.37500% 11-27.06.25*	CHF	1 900 000			1 900 000		1 924 510	0.09	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-21.01.28*	CHF	3 940 000			3 940 000		3 974 672	0.19	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-02.08.33*	CHF	1 880 000			1 880 000		1 904 252	0.09	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 12-13.08.27*	CHF	3 260 000			3 260 000		3 272 062	0.16	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.62500% 13-03.07.30*	CHF	2 085 000	500 000		2 585 000		2 637 476	0.13	
PFANDBREFBK SCHWEIZ HYPO INST-REG-S 1.75000% 13-15.07.25*	CHF	1 445 000			1 445 000		1 452 948	0.07	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 2.12500% 13-28.11.33*	CHF	3 505 000			3 505 000		3 754 907	0.18	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 2.12500% 14-03.03.44*	CHF	340 000			340 000		386 954	0.02	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 14-14.11.24*	CHF	11 885 000		11 885 000					
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-15.12.25*	CHF	2 160 000			2 160 000		2 168 640	0.10	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 14-07.07.26*	CHF	615 000			615 000		611 310	0.03	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-09.11.35*	CHF	865 000			865 000		877 716	0.04	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-05.12.40*	CHF	1 145 000			1 145 000		1 163 778	0.06	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 14-19.03.25*	CHF	3 385 000		3 385 000					
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-25.04.33*	CHF	7 415 000		2 415 000	5 000 000		4 690 500	0.23	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-25.01.34*	CHF	1 255 000			1 255 000		1 171 417	0.06	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.87500% 15-25.06.37*	CHF	1 705 000			1 705 000		1 599 631	0.08	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 15-25.01.45*	CHF	2 060 000	1 000 000		3 060 000		2 872 116	0.14	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-24.01.25*	CHF	2 595 000		2 595 000					
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 15-12.05.32*	CHF	1 650 000			1 650 000		1 608 420	0.08	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.12500% 15-19.06.42*	CHF	500 000			500 000		478 350	0.02	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-26.01.26*	CHF	9 285 000		9 285 000					
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-16.05.31*	CHF	3 025 000			3 025 000		2 887 968	0.14	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-15.10.25*	CHF	2 780 000		2 780 000					
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 15-25.01.36*	CHF	2 790 000			2 790 000		2 680 353	0.13	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-15.06.29*	CHF	6 580 000			6 580 000		6 323 380	0.30	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 15-28.11.34*	CHF	2 485 000			2 485 000		2 332 670	0.11	
PFANDBREFBK SCHWEIZERISCHER-REG-S 0.25000% 16-05.08.26*	CHF	5 535 000			5 535 000		5 405 481	0.26	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 16-06.09.28*	CHF	4 250 000			4 250 000		4 041 325	0.19	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 16-26.01.32*	CHF	4 915 000			4 915 000		4 573 408	0.22	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 16-05.10.35*	CHF	3 755 000			3 755 000		3 409 540	0.16	
PFANDBREFBK SCHWEIZER HYPO INST-REG-S 0.12500% 16-15.12.27*	CHF	5 480 000			5 480 000		5 255 320	0.25	
PFANDBREFBK SCHWEIZERI HYPO INST-REG-S 0.37500% 16-08.07.39*	CHF	2 590 000			2 590 000		2 226 105	0.11	
PFANDBREFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 16-04.08.38*	CHF	4 950 000		300 000	4 650 000		3 963 195	0.19	
PFANDBREFBK SCHWEIZERI HYPO INST-REG-S 0.12500% 16-15.07.31*	CHF	2 005 000		2 005 000					
PFANDBREFBK SCHWEIZER HYPO INST-REG-S 0.37500% 16-15.06.46*	CHF	1 705 000			1 705 000		1 370 991	0.07	
PFANDBREFBK SCHWEIZER HYPO INST-REG-S 0.12500% 16-23.09.32*	CHF	3 595 000			3 595 000		3 244 847	0.16	

Security	30.9.2023			31.3.2024			Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>			
PFANDBRIEFBK SCHWEIZ HYPO INST-REG-S 0.37500% 16-23.09.43*	CHF 3 530 000	3 920 000	530 000	6 920 000	5 700 696	0.27			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 16-14.10.36*	CHF 3 480 000			3 480 000	3 032 820	0.15			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 17-06.05.25*	CHF 2 760 000			2 760 000	2 723 844	0.13			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 17-21.03.28*	CHF 3 255 000			3 255 000	3 143 354	0.15			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-18.01.27*	CHF 4 765 000			4 765 000	4 633 010	0.22			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-27.04.26*	CHF 6 100 000			6 100 000	5 972 510	0.29			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 18-17.11.25*	CHF 6 565 000		6 565 000						
PFANDBRIEFBK SCHWEIZERIS HYP INST-REG-S 0.50000% 18-22.01.29*	CHF 7 260 000		5 000 000	2 260 000	2 178 866	0.10			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.87500% 19-15.03.40*	CHF 925 000			925 000	855 625	0.04			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 19-10.12.30*	CHF 2 690 000			2 690 000	2 488 250	0.12			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 19-17.06.41*	CHF 3 000 000			3 000 000	2 584 800	0.12			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 19-25.01.44*	CHF 2 960 000			2 960 000	2 507 120	0.12			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 20-22.06.40*	CHF 2 480 000			2 480 000	2 157 352	0.10			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-07.06.28*	CHF 4 190 000			4 190 000	3 996 003	0.19			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 20-06.10.42*	CHF 2 925 000			2 925 000	2 373 638	0.11			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-02.08.30*	CHF 600 000			600 000	557 700	0.03			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-19.11.32*	CHF 6 515 000	500 000	1 515 000	5 500 000	4 966 500	0.24			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 21-21.12.35*	CHF 2 260 000			2 260 000	1 985 410	0.10			
PFANDBRIEFBK SCHWEIZERISCHER HYP-REG-S 0.25000% 21-10.03.32*	CHF 5 000 000			5 000 000	4 595 000	0.22			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 21-19.12.31*	CHF 3 000 000			3 000 000	2 736 600	0.13			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 22-10.08.35*	CHF 3 550 000			3 550 000	3 313 215	0.16			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 22-09.04.32*	CHF 3 800 000			3 800 000	3 814 440	0.18			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 22-06.09.33*	CHF 2 000 000	3 000 000		5 000 000	5 080 000	0.24			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.25000% 22-05.07.52*	CHF 11 345 000		5 345 000	6 000 000	7 257 600	0.35			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.00000% 23-03.03.33*	CHF 2 500 000			2 500 000	2 638 750	0.13			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.00000% 23-02.04.38*	CHF 4 115 000	7 500 000		11 615 000	12 526 778	0.60			
PFANDBRIEFBK SCHWISCHER HYPO INST-REG-S 0.25000% 17-20.10.26*	CHF 9 115 000	700 000		9 815 000	9 566 681	0.46			
PFANDBRIEFBK SCHWRHER HYPO INST-REG-S 0.62500% 17-18.10.39*	CHF 380 000			380 000	338 960	0.02			
PFANDBRIEFBK SCHWZERSHR HYPO INST-REG-S 2.50000% 11-30.03.26*	CHF 1 460 000			1 460 000	1 494 894	0.07			
PFANDBRIEFZ DER SCHW KANTONALB AG-REG-S 1.85000% 23-19.07.38*	CHF 1 000 000			1 000 000	1 065 500	0.05			
PFANDBRIEFZEN SCHWEIZ KANTONAL-REG-S AG 0.25000% 17-01.12.25*	CHF 2 295 000			2 295 000	2 255 755	0.11			
PFANDBRIEFZENTR SCHWEIZ KNTNALBKN-REG-S 2.37500% 11-06.04.26*	CHF 950 000			950 000	970 520	0.05			
PFANDBRIEFZENTR SCHWEIZ KANTNLBKN-REG-S 1.75000% 11-02.09.26*	CHF 1 810 000	300 000		2 110 000	2 134 476	0.10			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.37500% 12-19.03.27*	CHF 6 585 000			6 585 000	6 606 731	0.32			
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.62500% 12-17.04.28*	CHF 2 835 000			2 835 000	2 876 391	0.14			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.50000% 12-21.05.29*	CHF 2 885 000			2 885 000	2 919 043	0.14			
PFANDBRIEFZENTR SCHWEIZ KANTNLBKN-REG-S 1.37500% 13-05.11.27*	CHF 4 485 000			4 485 000	4 503 837	0.22			
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.37500% 13-16.04.25*	CHF 1 995 000			1 995 000	1 995 399	0.10			
PFANDBRIEFZENTR SCHWEIZ KAN BAN-REG-S 1.50000% 13-21.06.28*	CHF 3 065 000			3 065 000	3 095 957	0.15			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.62500% 14-17.06.26*	CHF 5 050 000			5 050 000	5 088 885	0.24			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.50000% 14-05.02.29*	CHF 2 720 000			2 720 000	2 750 464	0.13			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.25000% 14-16.11.29*	CHF 530 000			530 000	529 311	0.03			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.00000% 14-22.09.28*	CHF 2 610 000			2 610 000	2 581 029	0.12			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-12.02.30*	CHF 6 430 000			6 430 000	6 192 090	0.30			
PFANDBRIEFZENTR SCHWEIZ KANTOBANK-REG-S 0.37500% 15-14.02.25*	CHF 4 110 000			4 110 000	4 074 654	0.20			
PFANDBRIEFZENTR SCHWEIZ KANTOBANK-REG-S 0.62500% 15-16.07.29*	CHF 3 435 000			3 435 000	3 322 332	0.16			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 15-30.04.30*	CHF 4 355 000			4 355 000	4 159 896	0.20			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-30.06.27*	CHF 2 505 000			2 505 000	2 454 650	0.12			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 15-28.07.25*	CHF 1 380 000			1 380 000	1 365 510	0.07			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 15-15.09.25*	CHF 1 395 000			1 395 000	1 376 447	0.07			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-01.11.30*	CHF 2 495 000			2 495 000	2 389 462	0.11			
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.12500% 15-25.02.26*	CHF 3 860 000			3 860 000	3 776 624	0.18			
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.50000% 15-20.09.30*	CHF 2 285 000			2 285 000	2 174 178	0.10			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 16-11.02.28*	CHF 2 580 000			2 580 000	2 482 734	0.12			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.60000% 16-11.12.35*	CHF 7 110 000			7 110 000	6 519 870	0.31			
PFANDBRIEFZENTR SCHWEIZ KANTONA-REG-S 0.50000% 16-30.03.34*	CHF 1 835 000			1 835 000	1 684 897	0.08			
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.05000% 16-06.11.26*	CHF 6 160 000	1 000 000		7 160 000	6 939 472	0.33			
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.30000% 16-06.06.31*	CHF 6 870 000		2 870 000	4 000 000	3 726 000	0.18			
PFANDBRIEFZENTR SCHWEIZ KANALBANK-REG-S 0.12500% 16-02.09.31*	CHF 7 495 000			7 495 000	6 864 671	0.33			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 16-21.05.25*	CHF 450 000			450 000	444 690	0.02			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 16-02.12.24*	CHF 2 695 000		2 695 000						
PFANDBRIEFZENTR SCHWEIZ KANONALBN-REG-S 0.37500% 17-21.09.27*	CHF 1 545 000			1 545 000	1 499 114	0.07			
PFANDBRIEFZENTR SCHWEIZ KANTONA-REG-S 0.50000% 17-20.02.32*	CHF 4 550 000			4 550 000	4 268 810	0.21			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 17-07.12.26*	CHF 1 725 000	1 000 000	1 725 000	1 000 000	976 700	0.05			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 17-12.10.29*	CHF 8 365 000			8 365 000	8 027 891	0.39			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 17-26.05.27*	CHF 11 610 000	1 000 000		12 610 000	12 220 351	0.59			
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.25000% 17-12.05.26*	CHF 3 370 000			3 370 000	3 298 556	0.16			
PFANDBRIEFZENTR SCHWZ KANTNLBKEN-REG-S 0.37500% 17-24.07.28*	CHF 2 645 000			2 645 000	2 547 400	0.12			
PFANDBRIEFZENTR SCHWEIZ KANTNLBKEN-REG-S 0.25000% 17-06.12.27*	CHF 7 225 000			7 225 000	6 965 623	0.33			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.65000% 18-15.02.33*	CHF 4 570 000			4 570 000	4 303 569	0.21			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 18-24.11.28*	CHF 3 180 000			3 180 000	3 071 244	0.15			



Security	30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.75000% 18-21.06.33*	CHF 4 740 000		1 740 000	3 000 000	2 843 100	0.14	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S- 0.12500% 18-16.04.25*	CHF 525 000		525 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-31.10.24*	CHF 25 035 000		25 035 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 18-08.03.29*	CHF 1 605 000			1 605 000	1 556 369	0.07	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.55000% 19-29.01.31*	CHF 4 615 000	1 500 000		6 115 000	5 815 365	0.28	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 19-09.04.29*	CHF 10 530 000			10 530 000	10 040 355	0.48	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.70000% 19-04.03.39*	CHF 5 305 000		1 305 000	4 000 000	3 623 200	0.17	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 19-10.09.29*	CHF 2 130 000			2 130 000	2 010 294	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 19-15.05.34*	CHF 3 990 000			3 990 000	3 658 431	0.18	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.10000% 19-03.12.31*	CHF 2 960 000			2 960 000	2 696 264	0.13	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 20-23.03.32*	CHF 1 130 000			1 130 000	1 027 170	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.02000% 20-30.01.40*	CHF 2 325 000			2 325 000	1 866 743	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 20-23.04.32*	CHF 4 380 000			4 380 000	3 980 982	0.19	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 20-22.05.42*	CHF 1 180 000			1 180 000	950 372	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.10000% 20-12.06.30*	CHF 2 300 000			2 300 000	2 137 390	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 20-12.06.40*	CHF 1 035 000			1 035 000	862 673	0.04	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 20-13.07.35*	CHF 1 275 000			1 275 000	1 116 773	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTONBK-REG-S 0.12500% 20-03.09.35*	CHF 1 785 000			1 785 000	1 546 167	0.07	
PFANDBRIEFZENTR SCHWEIZ KNTNLBNKN-REG-S 0.05000% 20-06.10.43*	CHF 800 000			800 000	612 480	0.03	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.10000% 21-25.05.32*	CHF 745 000		745 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.20000% 21-12.06.35*	CHF 5 470 000		1 470 000	4 000 000	3 510 000	0.17	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 21-29.10.36*	CHF 2 735 000		735 000	2 000 000	1 743 400	0.08	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.65000% 22-03.10.31*	CHF 1 000 000			1 000 000	952 500	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.10000% 22-18.04.28*	CHF 5 600 000			5 600 000	5 565 840	0.27	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.40000% 22-30.08.32*	CHF 2 500 000			2 500 000	2 513 250	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.45000% 22-14.03.42*	CHF 5 555 000		1 555 000	4 000 000	4 026 000	0.19	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.70000% 22-27.07.32*	CHF 5 480 000			5 480 000	5 635 084	0.27	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.80000% 22-23.05.36*	CHF 3 580 000		580 000	3 000 000	3 144 000	0.15	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.85000% 22-02.04.37*	CHF 1 500 000			1 500 000	1 579 500	0.08	
PFANDBRIEFZENTR SCHZ KANTLBKEN-REG-S 0.50000% 18-19.05.28*	CHF 2 230 000			2 230 000	2 162 431	0.10	
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 0.10000% 21-03.10.31*	CHF 6 800 000			6 800 000	6 209 080	0.30	
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 0.25000% 21-21.04.36*	CHF 1 700 000			1 700 000	1 482 570	0.07	
PFANDBRIEFZENTRALE DER SCHWEIZERI-REG-S 0.10000% 21-25.06.32*	CHF 5 405 000			5 405 000	4 884 499	0.23	
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 1.00000% 22-12.10.37*	CHF 2 860 000			2 860 000	2 719 860	0.13	
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 2.35000% 22-17.11.37*	CHF 3 190 000			3 190 000	3 571 205	0.17	
PFANDBRIEFZENTRALE DER SC KANTONA-REG-S 1.85000% 23-22.09.33*	CHF 4 750 000		1 750 000	3 000 000	3 132 300	0.15	
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 1.85000% 23-26.11.38*	CHF 1 350 000			1 350 000	1 439 775	0.07	
PFANRIEFBK SCH HYP AG-REG-S 1.37500% 22-10.06.32*	CHF 3 250 000	10 000 000		13 250 000	13 297 700	0.64	
PFANBRFZNRLE SCHWIZIN KNTNLBNKN AG-REG-S 1.50000% 22-17.12.29*	CHF 1 100 000			1 100 000	1 113 530	0.05	
PSP SWISS PROPERTY AG-REG-S 1.00000% 15-06.02.25*	CHF 815 000		815 000				
PSP SWISS PROPERTY AG-REG-S 0.37500% 16-29.04.26*	CHF 1 015 000			1 015 000	990 133	0.05	
PSP SWISS PROPERTY AG-REG-S 0.70000% 19-08.02.27*	CHF 975 000			975 000	951 113	0.05	
PSP SWISS PROPERTY AG-REG-S 0.20000% 21-04.02.31*	CHF 195 000			195 000	176 378	0.01	
PSP SWISS PROPERTY AG-REG-S 0.16000% 21-16.09.31*	CHF 300 000			300 000	267 150	0.01	
PSP SWISS PROPERTY AG-REG-S 2.00000% 23-01.07.26*	CHF 150 000			150 000	151 350	0.01	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.62500% 11-04.02.26*	CHF 700 000			700 000	714 000	0.03	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.30000% 16-22.04.25*	CHF 4 790 000		4 790 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.75000% 16-22.04.31*	CHF 900 000			900 000	845 100	0.04	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.35000% 18-16.02.24*	CHF 250 000		250 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.18250% 20-11.11.25*	CHF 5 900 000			5 900 000	5 811 500	0.28	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.50000% 20-11.11.28*	CHF 1 200 000			1 200 000	1 135 200	0.05	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 1.50000% 20-23.11.34*	CHF 100 000			100 000	92 910	0.00	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.11250% 23-28.09.28*	CHF 7 500 000			7 500 000	7 661 250	0.37	
ROCHE KAPITALMARKT AG-REG-S 0.10000% 17-23.09.24*	CHF 3 000 000		3 000 000				
ROCHE KAPITALMARKT AG-REG-S 0.45000% 17-23.03.29*	CHF 800 000			800 000	769 600	0.04	
ROCHE KAPITALMARKT AG-REG-S 0.25000% 18-24.09.25*	CHF 1 775 000			1 775 000	1 748 730	0.08	
ROCHE KAPITALMARKT AG-REG-S 0.75000% 18-24.09.30*	CHF 2 730 000			2 730 000	2 638 545	0.13	
ROCHE KAPITALMARKT AG-REG-S 0.75000% 22-25.02.31*	CHF 3 710 000			3 710 000	3 574 585	0.17	
ROCHE KAPITALMARKT AG-REG-S 1.00000% 22-25.02.37*	CHF 1 480 000			1 480 000	1 402 300	0.07	
SANDOZ GROUP AG-REG-S 2.12500% 23-17.11.26*	CHF 1 230 000		1 230 000		1 248 450	0.06	
SCHWEIZER VERBAND DER RAIFFEISENBANKEN 0.40500% 21-28.09.29*	CHF 1 500 000	1 000 000		2 500 000	2 325 000	0.11	
SCHWEIZERISCHE SUEDESTBAHN AG-REG-S 0.62500% 18-15.02.35*	CHF 755 000			755 000	701 395	0.03	
SCHWYZER KANTONALBANK-REG-S 0.25000% 15-04.03.27*	CHF 440 000			440 000	426 140	0.02	
SCHWYZER KANTONALBANK 0.25000% 16-19.02.26*	CHF 775 000	600 000		1 375 000	1 345 438	0.06	
SCHWYZER KANTONALBANK 0.10000% 16-25.10.28*	CHF 100 000			100 000	94 200	0.00	
SEE-SPITAL-REG-S 1.25000% 18-03.07.26*	CHF 740 000			740 000	727 050	0.03	
SGS SA-REG-S 0.55000% 17-03.03.26*	CHF 3 210 000			3 210 000	3 171 480	0.15	
SGS SA-REG-S 0.75000% 18-29.10.25*	CHF 120 000			120 000	118 500	0.01	
SGS SA-REG-S 0.87500% 15-08.05.30*	CHF 1 005 000			1 005 000	977 363	0.05	
SGS SA-REG-S 0.95000% 20-06.11.26*	CHF 735 000			735 000	724 710	0.03	
SGS SA-REG-S 1.25000% 18-27.10.28*	CHF 330 000			330 000	326 205	0.02	

Security	30.9.2023			31.3.2024			Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	
SGS SA-REG-S 1.70000% 22-05.09.29*	CHF	1 750 000		1 750 000	1 767 500	0.08	
SIKA AG-REG-S 0.60000% 18-27.03.26*	CHF	1 575 000		1 575 000	1 556 100	0.07	
SIKA AG-REG-S 1.12500% 18-12.07.28*	CHF	635 000		635 000	631 825	0.03	
SIX GROUP AG-REG-S 0.20000% 21-28.09.29*	CHF	940 000		940 000	873 730	0.04	
SIX GROUP AG-REG-S 0.12500% 21-27.11.26*	CHF	1 500 000		1 500 000	1 445 595	0.07	
SOLOTHURN, CANTON OF-REG-S 1.12500% 12-29.11.27*	CHF	590 000		590 000	589 115	0.03	
SOLOTHURN, CANTON OF-REG-S 1.00000% 15-20.02.45*	CHF	100 000		100 000	95 300	0.00	
SOLOTHURN, CANTON OF 0.50000% 15-16.10.30*	CHF	1 065 000		1 065 000	1 019 205	0.05	
SONOVA HOLDING AG-REG-S 0.40000% 19-11.10.34*	CHF	70 000		70 000	63 455	0.00	
SONOVA HOLDING AG-REG-S 0.75000% 20-06.10.28*	CHF	1 220 000		1 220 000	1 184 620	0.06	
SONOVA HOLDING AG-REG-S 1.05000% 22-19.02.29*	CHF	1 130 000		1 130 000	1 108 530	0.05	
SONOVA HOLDING AG-REG-S 1.40000% 22-19.02.32*	CHF	3 095 000		3 095 000	3 077 978	0.15	
SPITAL LIMMATTAL 0.55000% 15-15.05.25*	CHF	865 000	865 000				
ST GALLEN, CANTON OF 1.75000% 13-18.07.28*	CHF	100 000		100 000	102 600	0.00	
ST GALLEN, CANTON OF 2.00000% 13-16.07.38*	CHF	3 020 000	1 020 000	2 000 000	2 179 000	0.10	
ST GALLEN, CANTON OF-REG-S 0.20000% 16-28.11.41*	CHF	100 000		100 000	82 350	0.00	
ST GALLEN, CITY OF 0.60000% 17-21.09.37*	CHF	3 000 000		3 000 000	2 733 000	0.13	
ST GALLEN, CITY ON 1.62500% 11-10.11.25*	CHF	755 000		755 000	758 775	0.04	
ST GALLER KANTONALBANK 2.12500% 10-27.12.40*	CHF	100 000		100 000	108 600	0.01	
ST GALLER KANTONALBANK 1.37500% 12-22.06.27*	CHF	885 000		885 000	885 885	0.04	
ST GALLER KANTONALBANK-REG-S 0.50000% 15-24.06.25*	CHF	2 365 000		2 365 000	2 338 039	0.11	
ST GALLER KANTONALBANK 0.62500% 17-23.01.32*	CHF	380 000		380 000	357 770	0.02	
ST GALLER KANTONALBANK AG 0.10000% 19-10.10.41*	CHF	3 500 000		3 500 000	2 808 750	0.13	
ST GALLER KANTONALBANK AG-REG-S 0.25000% 21-30.04.35*	CHF	4 265 000		4 265 000	3 729 743	0.18	
STADLER RAIL AG-REG-S 0.37500% 19-20.11.26*	CHF	2 110 000		2 110 000	2 046 700	0.10	
STIFTUNG KANTONSSPITAL GRAUBUENDE-REG-S 0.15000% 21-08.07.30*	CHF	210 000		210 000	193 095	0.01	
STIFTUNG PWG ZUR ERHALTUNG VON-REG-S 1.55000% 24-02.04.32*	CHF		4 500 000	4 500 000	4 542 750	0.22	
STRAUMANN HOLDING AG-REG-S 0.55000% 20-03.10.25*	CHF	960 000		960 000	945 600	0.05	
SULZER AG-REG-S 1.60000% 18-22.10.24*	CHF	1 230 000		1 230 000	1 226 679	0.06	
SWISS PRIME SITE FINANCE AG-REG-S 2.00000% 14-10.12.24*	CHF	760 000		760 000	762 432	0.04	
SWISS PRIME SITE FINANCE AG-REG-S 0.50000% 16-03.11.25*	CHF	935 000		935 000	919 573	0.04	
SWISS PRIME SITE FINANCE AG-REG-S 0.82500% 17-11.05.26*	CHF	950 000		950 000	934 800	0.04	
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF	4 230 000		4 230 000	4 185 585	0.20	
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 19-30.09.31*	CHF	970 000		970 000	878 335	0.04	
SWISS PRIME SITE FINANCE AG-REG-S 0.65000% 20-18.12.29*	CHF	1 230 000		1 230 000	1 160 505	0.06	
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 21-11.02.28*	CHF	1 040 000		1 040 000	991 640	0.05	
SWISS REINSURANCE CO LTD-REG-S 1.00000% 14-17.09.24*	CHF	2 110 000	2 100 000	10 000	9 976	0.00	
SWISSCOM AG 0.13000% 20-18.09.31*	CHF	4 300 000	1 500 000	5 800 000	5 251 900	0.25	
SWISSCOM AG-REG-S 0.37500% 16-31.03.28*	CHF	1 480 000		1 480 000	1 417 840	0.07	
SWISSCOM AG-REG-S 0.12500% 16-15.09.32*	CHF	5 475 000	5 475 000				
SWISSCOM AG-REG-S 0.37500% 16-15.12.27*	CHF	430 000		430 000	413 875	0.02	
SWISSCOM AG-REG-S 0.37500% 17-31.05.27*	CHF	985 000		985 000	952 988	0.05	
SWISSCOM AG-REG-S 0.75000% 17-24.11.33*	CHF	715 000		715 000	662 090	0.03	
SWISSCOM AG-REG-S 0.50000% 19-15.03.29*	CHF	820 000		820 000	782 280	0.04	
SWISSCOM AG-REG-S 0.75000% 18-12.10.28*	CHF	520 000		520 000	504 660	0.02	
SWISSCOM AG-REG-S 0.25000% 21-18.05.33*	CHF	660 000		660 000	585 750	0.03	
SWISSCOM AG-REG-S 1.50000% 14-14.07.26*	CHF	1 745 000		1 745 000	1 747 618	0.08	
SWISSCOM AG-REG-S 1.50000% 14-28.09.29*	CHF	520 000		520 000	520 780	0.03	
SWISSCOM AG-REG-S 1.00000% 15-17.04.35*	CHF	730 000		730 000	687 295	0.03	
SWISSGRID AG-REG-S 0.62500% 15-25.02.30*	CHF	600 000		600 000	574 500	0.03	
SWISSGRID AG-REG-S 0.20000% 20-30.06.32*	CHF	1 815 000		1 815 000	1 634 408	0.08	
SWISSGRID AG-REG-S 0.15000% 20-30.06.34*	CHF	815 000		815 000	711 088	0.03	
SWISSGRID AG-REG-S 0.12500% 20-30.06.36*	CHF	635 000		635 000	530 860	0.03	
SWISSGRID AG-REG-S 0.20000% 21-29.06.40*	CHF	1 480 000		1 480 000	1 159 580	0.06	
SWISSGRID AG-REG-S 1.62500% 13-30.01.25*	CHF	1 540 000	1 540 000				
SWITZERLAND 3.50000%-REG-S 03-08.04.33*	CHF	21 615 000		21 615 000	26 936 613	1.29	
SWITZERLAND-REG-S 0.50000% 15-27.05.30*	CHF	20 495 000		20 495 000	20 255 209	0.97	
SWITZERLAND-REG-S 0.50000% 16-30.05.58*	CHF	8 135 000	2 000 000	10 135 000	9 749 870	0.47	
SWITZERLAND-REG-S 0.50000% 17-24.05.55*	CHF	10 180 000	2 500 000	12 680 000	12 046 000	0.58	
SWITZERLAND-REG-S 0.50000% 17-28.06.45*	CHF	18 080 000	3 500 000	21 580 000	20 649 902	0.99	
SWITZERLAND-REG-S 0.50000% 18-27.06.32*	CHF	16 071 000		16 071 000	15 839 578	0.76	
SWITZERLAND-REG-S 0.25000% 21-23.06.35*	CHF	7 485 000		7 485 000	7 133 205	0.34	
SWITZERLAND-REG-S 0.50000% 24-24.05.55*	CHF		2 500 000	2 500 000			
SWITZERLAND-REG-S 0.50000% 24-28.06.45*	CHF		1 500 000	1 500 000			
SWITZERLAND-REG-S 1.50000% 12-30.04.42*	CHF	22 305 000	300 000	22 605 000	25 704 146	1.23	
SWITZERLAND-REG-S 1.25000% 12-27.06.37*	CHF	19 625 000		19 625 000	20 998 750	1.01	
SWITZERLAND-REG-S 1.50000% 13-24.07.25*	CHF	14 146 000	189 000	4 146 000	10 260 323	0.49	
SWITZERLAND-REG-S 1.25000% 14-28.05.26*	CHF	15 443 000		15 443 000	15 557 278	0.75	
SWITZERLAND-REG-S 1.50000% 22-26.10.38*	CHF	5 740 000	4 500 000	10 240 000	11 366 400	0.55	
SWITZERLAND-REG-S 1.25000% 23-28.06.43*	CHF		7 000 000	7 000 000	7 769 300	0.37	
SWITZERLAND-REG-S 1.25000% 23-28.06.43*	CHF		5 000 000	5 000 000			

Security	30.9.2023			31.3.2024		Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>		
SWITZERLAND-REG-S 1.50000% 24-26.10.38*	CHF		2 500 000		2 500 000			
SWITZERLAND-REG-S 2.50000% 06-08.03.36*	CHF	23 015 000	300 000	830 000	22 485 000	27 274 305	1.31	
SWITZERLAND-REG-S 2.25000% 11-22.06.31*	CHF	19 868 000		1 868 000	18 000 000	19 971 000	0.96	
SWITZERLAND-REG-S 2.00000% 14-25.06.64*	CHF	13 807 000		100 000	13 707 000	20 697 570	0.99	
SWITZERLAND-REG-S 3.25000% 07-27.06.27*	CHF	14 330 000			14 330 000	15 417 647	0.74	
SWITZERLAND-REG-S 4.00000% 98-08.04.28*	CHF	33 396 000			33 396 000	37 627 273	1.81	
SWITZERLAND-REG-S 4.00000% 99-06.01.49*	CHF	13 465 000	2 000 000		15 465 000	27 219 947	1.31	
TESSIN, CANTON OF -REG-S 0.01000% 17-22.12.25*	CHF	100 000			100 000	97 800	0.00	
TESSIN, CANTON OF 0.40000% 16-27.06.44*	CHF	3 300 000			3 300 000	2 719 200	0.13	
TESSIN, CANTON OF-REG-S 2.12500% 10-24.11.34*	CHF	835 000			835 000	905 558	0.04	
TESSIN, CANTON OF-REG-S 1.25000% 12-11.06.27*	CHF	465 000			465 000	465 698	0.02	
TESSIN, CANTON OF-REG-S 1.87500% 13-18.03.38*	CHF	375 000			375 000	402 188	0.02	
TESSIN, CANTON OF-REG-S 1.80000% 13-15.05.43*	CHF	3 180 000		1 180 000	2 000 000	2 152 000	0.10	
THURGAUJ, CANTON OF-REG-S 0.37500% 15-12.06.25*	CHF	100 000			100 000	99 010	0.00	
THURGAUER KANTONALBANK 1.50000% 13-04.03.27*	CHF	100 000	10 000 000		10 100 000	10 140 400	0.49	
THURGAUER KANTONALBANK 0.50000% 15-16.02.29*	CHF	500 000			500 000	480 500	0.02	
THURGAUER KANTONALBANK 0.37500% 15-31.03.25*	CHF	100 000			100 000	98 990	0.00	
THURGAUER KANTONALBANK 0.37500% 17-08.02.28*	CHF	130 000			130 000	125 190	0.01	
THURGAUER KANTONALBANK 0.70000% 18-22.03.30*	CHF	1 320 000			1 320 000	1 267 200	0.06	
THURGAUER KANTONALBANK 0.50000% 18-30.11.26*	CHF	100 000	1 890 000		1 990 000	1 944 230	0.09	
THURGAUER KANTONALBANK 0.12500% 21-21.05.32*	CHF	3 060 000			3 060 000	2 749 410	0.13	
TRANSPORTS PUBLICS GENEVOIS-REG-S 0.90000% 15-21.05.35*	CHF	850 000			850 000	786 675	0.04	
UBS GROUP AG 0.37500% 21-24.08.29*	CHF	1 800 000			1 800 000	1 671 300	0.08	
UBS GROUP AG-REG-S 1.25000% 16-23.02.26*	CHF	1 400 000			1 400 000	1 388 800	0.07	
UBS SWITZERLAND AG-REG-S 1.82000% 23-18.10.26*	CHF		10 000 000		10 000 000	10 080 000	0.48	
UBS SWITZERLAND AG-REG-S 2.03500% 23-18.10.33*	CHF		9 500 000	500 000	9 000 000	9 387 000	0.45	
UBS SWITZERLAND AG-REG-S 1.54270% 24-22.01.27*	CHF		3 000 000		3 000 000	3 006 000	0.14	
UBS SWITZERLAND AG-REG-S 1.71500% 24-24.01.34*	CHF		4 750 000		4 750 000	4 842 625	0.23	
UNION BANCAIRE PRIVÉE UBP SA-REG-S 0.20000% 21-15.12.26*	CHF	1 720 000			1 720 000	1 652 920	0.08	
VALIANT BANK AG-REG-S 0.37500% 17-06.12.27*	CHF	1 420 000			1 420 000	1 359 650	0.07	
VALIANT BANK AG-REG-S 0.12500% 19-04.12.34*	CHF	3 970 000			3 970 000	3 392 365	0.16	
VALIANT BANK AG-REG-S 0.10000% 21-07.05.31*	CHF	4 285 000			4 285 000	3 839 360	0.18	
VALIANT BANK AG-REG-S 0.1000% 21-29.11.30*	CHF	4 985 000			4 985 000	4 521 395	0.22	
VAUD, CANTON OF-REG-S 2.00000% 13-24.10.33*	CHF	4 930 000		4 930 000				
VP BANK AG-REG-S 0.60000% 19-29.11.29*	CHF	800 000			800 000	745 600	0.04	
VP BANK AG-REG-S 0.87500% 15-07.10.24*	CHF	965 000		965 000				
WALLISER KANTONALBANK 0.40000% 15-15.09.25*	CHF	720 000			720 000	708 912	0.03	
WALLISER KANTONALBANK-REG-S 0.20000% 17-02.02.26*	CHF	825 000	1 915 000		2 740 000	2 681 090	0.13	
WALLISER KANTONALBANK-REG-S 0.35000% 18-07.09.27*	CHF	8 380 000	1 050 000	200 000	9 230 000	8 897 720	0.43	
WALLISER KANTONALBANK-REG-S 0.15000% 20-05.10.32*	CHF	1 405 000			1 405 000	1 254 665	0.06	
WALLISER KANTONALBANK-REG-S 0.10000% 21-18.04.31*	CHF	3 840 000	300 000		4 140 000	3 767 400	0.18	
WALLISER KANTONALBANK 1.80000% 23-29.08.29*	CHF	1 500 000			1 500 000	1 534 500	0.07	
WINTERTHUR, CITY OF 1.87500% 12-20.04.37*	CHF	1 635 000			1 635 000	1 721 655	0.08	
WINTERTHUR, CITY OF-REG-S 1.50000% 13-24.01.36*	CHF	1 950 000			1 950 000	1 969 500	0.09	
WINTERTHUR, CITY OF-REG-S 2.25000% 14-10.02.39*	CHF	2 665 000			2 665 000	2 983 468	0.14	
WINTERTHUR, CITY OF-REG-S 0.15000% 18-26.03.25*	CHF	100 000			100 000	98 780	0.00	
ZUERCHER KANTONALBANK-REG-S 2.00000% 10-08.09.25*	CHF	2 565 000			2 565 000	2 587 316	0.12	
ZUERCHER KANTONALBANK-REG-S 2.00000% 10-30.11.34*	CHF	955 000			955 000	1 007 048	0.05	
ZUERCHER KANTONALBANK 2.00000% 10-14.12.40*	CHF	75 000			75 000	81 195	0.00	
ZUERCHER KANTONALBANK 2.50000% 11-29.03.44*	CHF	300 000			300 000	343 050	0.02	
ZUERCHER KANTONALBANK 2.50000% 11-10.06.31*	CHF	1 580 000			1 580 000	1 700 870	0.08	
ZUERCHER KANTONALBANK 1.62500% 12-12.04.27*	CHF	1 245 000			1 245 000	1 255 583	0.06	
ZUERCHER KANTONALBANK-REG-S 0.75000% 15-28.10.30*	CHF	1 665 000			1 665 000	1 599 233	0.08	
ZUERCHER KANTONALBANK-REG-S 0.12500% 16-13.05.26*	CHF	1 670 000			1 670 000	1 628 250	0.08	
ZUERCHER KANTONALBANK-REG-S 0.02000% 16-16.08.27*	CHF	1 800 000			1 800 000	1 720 800	0.08	
ZUERCHER KANTONALBANK-REG-S 0.05000% 16-23.11.26*	CHF	6 630 000			6 630 000	6 404 580	0.31	
ZUERCHER KANTONALBANK-REG-S 0.25000% 17-27.01.26*	CHF	1 775 000			1 775 000	1 739 500	0.08	
ZUERCHER KANTONALBANK-REG-S 0.30000% 18-25.01.28*	CHF	6 450 000		400 000	6 050 000	5 823 125	0.28	
ZUERCHER KANTONALBANK-REG-S 0.25000% 18-08.05.25*	CHF	1 635 000			1 635 000	1 614 236	0.08	
ZUERCHER KANTONALBANK-REG-S 0.15000% 19-25.01.27*	CHF	1 085 000			1 085 000	1 049 195	0.05	
ZUERCHER KANTONALBANK-REG-S 0.12500% 19-06.06.29*	CHF	540 000			540 000	506 520	0.02	
ZUERCHER KANTONALBANK-REG-S 0.05000% 20-05.02.31*	CHF	1 805 000			1 805 000	1 647 063	0.08	
ZUERCHER KANTONALBANK-REG-S 0.05000% 20-04.11.32*	CHF	640 000			640 000	569 280	0.03	
ZUERCHER KANTONALBANK 0.25000% 22-28.03.28*	CHF	500 000			500 000	479 000	0.02	
ZUERICH, CANTON OF-REG-S 1.00000% 12-03.12.25*	CHF	700 000			700 000	697 900	0.03	
ZUERICH, CANTON OF-REG-S 1.25000% 12-03.12.32*	CHF	240 000			240 000	241 800	0.01	
ZUERICH, CANTON OF-REG-S 1.00000% 14-06.10.27*	CHF	390 000			390 000	388 245	0.02	
ZUERICH, CANTON OF-REG-S 0.10000% 20-23.06.45*	CHF	2 255 000			2 255 000	1 761 155	0.08	
ZUERICH, CITY OF-REG-S 2.75000% 05-14.02.25*	CHF	3 295 000			3 295 000	3 334 870	0.16	
ZUERICH, CITY OF-REG-S 2.55000% 06-10.03.36*	CHF	5 705 000		1 705 000	4 000 000	4 572 000	0.22	
ZUERICH, CITY OF-REG-S 2.62500% 11-10.06.38*	CHF	1 040 000			1 040 000	1 223 040	0.06	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
ZUERICH, CITY OF-REG-S 1.50000% 12-12.04.32*	CHF	150 000			150 000	153 900	0.01	
ZUERICH, CITY OF-REG-S 1.00000% 14-30.03.27*	CHF	100 000			100 000	99 550	0.00	
ZUERICH, CITY OF-REG-S 0.40000% 16-21.11.46*	CHF	2 145 000			2 145 000	1 771 770	0.09	
ZUERICH, CITY OF-REG-S 0.95000% 18-19.12.42*	CHF	3 960 000		3 960 000				
ZUERICH, CITY OF-REG-S 0.25000% 21-24.11.51*	CHF	2 200 000			2 200 000	1 669 800	0.08	
ZUG ESTATES HOLDING AG-REG-S 0.10000% 19-02.10.25*	CHF	2 610 000			2 610 000	2 551 275	0.12	
ZUG ESTATES HOLDING AG-REG-S 0.75000% 22-17.04.29*	CHF	1 100 000			1 100 000	1 039 500	0.05	
ZUGER KANTONALBANK 0.50000% 15-03.03.27*	CHF	1 045 000			1 045 000	1 018 875	0.05	
ZUGER KANTONALBANK 0.12500% 19-03.12.29*	CHF	515 000			515 000	479 980	0.02	
ZUGER KANTONALBANK AG 1.50000% 12-20.11.37*	CHF	500 000			500 000	499 000	0.02	
ZUGER KANTONALBANK AG 0.12500% 19-27.06.30*	CHF	535 000			535 000	494 608	0.02	
ZUGER KANTONALBANK AG 0.10000% 20-14.10.31*	CHF	380 000			380 000	344 280	0.02	
ZURICH INSURANCE CO-REG-S 1.50000% 14-22.07.26*	CHF	1 030 000			1 030 000	1 033 605	0.05	
ZURICH INSURANCE CO-REG-S 0.50000% 18-18.12.24*	CHF	480 000			480 000	476 736	0.02	
ZURICH INSURANCE CO-REG-S 1.00000% 18-30.10.28*	CHF	425 000			425 000	417 563	0.02	
ZURICH INSURANCE CO-REG-S 0.75000% 19-22.10.27*	CHF	610 000			610 000	597 190	0.03	
ZURICH, CITY OF-REG-S 0.12500% 20-20.04.28*	CHF	750 000			750 000	719 250	0.03	
ZURICH, CITY OF-REG-S 0.25000% 19-26.05.39*	CHF	100 000			100 000	86 150	0.00	
<b>TOTAL CHF</b>						<b>1 561 807 725</b>	<b>75.01</b>	
<b>Total Bonds, fixed rate</b>						<b>1 561 807 725</b>	<b>75.01</b>	

### Bonds, zero coupon

#### CHF

AARGAUISCHE KANTONALBANK-REG-S 0.00000% 19-17.09.29*	CHF	935 000			935 000	866 745	0.04	
BALOISE HOLDING AG-REG-S 0.00000% 19-25.09.26*	CHF	1 325 000			1 325 000	1 278 625	0.06	
BALOISE HOLDING-REG-S 0.00000% 19-25.09.29*	CHF	1 495 000			1 495 000	1 373 905	0.07	
BASEL-STADT, CANTON OF-REG-S 0.00000% 16-04.09.26*	CHF	855 000			855 000	832 343	0.04	
BASEL-STADT, CANTON OF-REG-S 0.00000% 16-05.09.29*	CHF	400 000			400 000	376 400	0.02	
BASEL-STADT, CANTON OF-REG-S 0.00000% 18-24.09.25*	CHF	510 000			510 000	501 840	0.02	
BASLER KANTONALBANK-REG-S 0.00000% 19-23.08.34*	CHF	5 175 000			5 175 000	4 458 263	0.21	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 19-16.07.29*	CHF	6 000 000		200 000	5 800 000	5 356 300	0.26	
EUROFIMA EUROPEAN RAILROADMAT FIN CO 0.00000% 21-22.12.31*	CHF	1 475 000			1 475 000	1 334 138	0.06	
FREIBURGER KANTONALBANK 0.00000% 21-05.02.31*	CHF	1 130 000			1 130 000	1 023 215	0.05	
FREIBURGER KANTONALBANK-REG-S 0.00000% 20-26.02.30*	CHF	200 000		5 000 000	5 200 000	4 778 800	0.23	
GENEVA, CANTON OF-REG-S 0.00000% 19-23.09.59*	CHF	2 535 000			2 535 000	1 626 203	0.08	
GENEVA, CANTON OF-REG-S 0.00000% 19-26.05.28*	CHF	525 000			525 000	499 275	0.02	
GLARNER KANTONALBANK-REG-S 0.00000% 20-06.09.28*	CHF	190 000			190 000	180 120	0.01	
KANTONSSPITAL WINTERTHUR-REG-S 0.00000% 19-30.09.31*	CHF	195 000			195 000	173 355	0.01	
KANTONSSPITAL WINTERTHUR-REG-S 0.00000% 21-30.09.25*	CHF	500 000			500 000	489 000	0.02	
LUZERNER KANTONALBANK-REG-S 0.00000% 20-07.08.28*	CHF	5 535 000			5 535 000	5 219 505	0.25	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-06.04.27*	CHF	1 390 000			1 390 000	1 338 431	0.06	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-26.08.49*	CHF	7 320 000			7 320 000	5 134 248	0.25	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-10.05.45*	CHF	2 110 000			2 110 000	1 567 730	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-25.02.28*	CHF	1 875 000			1 875 000	1 785 000	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-26.02.30*	CHF	1 000 000			1 000 000	926 600	0.04	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 21-17.11.27*	CHF	2 000 000			2 000 000	1 910 800	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONALBK-REG-S 0.00000% 20-15.03.30*	CHF	645 000			645 000	597 657	0.03	
PFANDBRIEFZENTR SCHWEIZ KANT BK-REG-S 0.00000% 21-18.03.33*	CHF	1 420 000			1 420 000	1 257 978	0.06	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.00000% 21-13.03.28*	CHF	3 980 000		1 000 000	4 980 000	4 740 462	0.23	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 16-02.10.26*	CHF	3 090 000			3 090 000	2 994 210	0.14	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 16-27.01.27*	CHF	6 105 000			6 105 000	5 892 546	0.28	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 19-10.09.37*	CHF	990 000			990 000	816 651	0.04	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 20-02.04.31*	CHF	7 550 000			7 550 000	4 566 000	0.22	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 20-21.06.28*	CHF	100 000		2 000 000	2 100 000	1 992 060	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 21-05.02.29*	CHF	2 235 000		500 000	2 735 000	2 573 362	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 21-16.09.36*	CHF	1 000 000			1 000 000	836 100	0.04	
PFANDBRIEFZENTR SCHWEIZ KNTONALBK-REG-S 0.00000% 21-15.02.36*	CHF	9 270 000		1 270 000	8 000 000	6 804 000	0.33	
PFANDBRIEFZENTRALE DER SCHWEIZER-REG-S 0.00000% 20-19.07.30*	CHF	3 460 000			3 460 000	3 190 466	0.15	
PFANDBRIEFZENTRALE DER SCHWEIZER-REG-S 0.00000% 21-25.07.31*	CHF	1 600 000		1 600 000				
PSP SWISS PROPERTY AG-REG-S 0.00000% 19-06.02.30*	CHF	1 965 000			1 965 000	1 785 203	0.09	
RHAETISCHE BAHN STAMM 0.00000% 16-01.09.31*	CHF	300 000			300 000	275 100	0.01	
SONOVA HOLDING AG-REG-S 0.00000% 19-11.10.29*	CHF	145 000			145 000	134 343	0.01	
SWISSCOM AG-REG-S 0.00000% 19-30.08.44*	CHF	970 000			970 000	690 640	0.03	
SWISSGRID AG-REG-S 0.00000% 20-30.06.28*	CHF	3 055 000			3 055 000	2 877 810	0.14	
SWITZERLAND-REG-S 0.00000% 16-22.06.29*	CHF	28 955 000			28 955 000	27 903 934	1.34	
SWITZERLAND-REG-S 0.00000% 19-24.07.39*	CHF	11 105 000		4 500 000	15 605 000	14 088 194	0.68	
SWITZERLAND-REG-S 0.00000% 19-26.06.34*	CHF	10 140 000		2 700 000	12 840 000	11 961 744	0.57	
VALIANT BANK AG-REG-S 0.00000% 19-31.07.29*	CHF	1 380 000			1 380 000	1 264 080	0.06	
VALIANT BANK AG-REG-S 0.00000% 19-31.10.25*	CHF	6 155 000			6 155 000	6 007 280	0.29	

Security	30.9.2023		31.3.2024		Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal			
VALIANT BANK AG-REG-S 0.00000% 21-20.01.26*	CHF	1 535 000		1 535 000	1 490 485	0.07	
WALLISER KANTONALBANK-REG-S 0.00000% 20-14.02.29*	CHF	1 615 000		1 615 000	1 509 218	0.07	
ZUERCHER KANTONALBANK 0.00000% 21-21.01.33*	CHF	7 485 000	2 485 000	5 000 000	4 410 000	0.21	
ZUERCHER KANTONALBANK-REG-S 0.00000% 20-12.03.30*	CHF	915 000		915 000	843 173	0.04	
ZUERICH, CANTON OF-REG-S 0.00000% 20-23.06.28*	CHF	190 000		190 000	181 545	0.01	
ZUERICH, CITY OF-REG-S 0.00000% 20-26.10.60*	CHF	695 000		695 000	452 098	0.02	
<b>TOTAL CHF</b>					<b>155 167 175</b>	<b>7.45</b>	
<b>Total Bonds, zero coupon</b>					<b>155 167 175</b>	<b>7.45</b>	

### Bonds, floating rate

#### CHF

ZUERCHER KANTONALBANK-REG-S 2.000%/VAR 24-22.03.30*	CHF	1 500 000	1 500 000	1 522 500	0.06
<b>TOTAL CHF</b>				<b>1 522 500</b>	<b>0.06</b>
<b>Total Bonds, floating rate</b>				<b>1 522 500</b>	<b>0.06</b>
<b>Total Securities traded on an exchange</b>				<b>2 032 196 681</b>	<b>97.60</b>
<b>Total securities and similar instruments</b>				<b>2 032 196 681</b>	<b>97.60</b>
(thereof in lending)					0.00
Bank deposits at sight				35 143 958	1.69
Other assets				14 717 162	0.71
<b>Total fund assets</b>				<b>2 082 057 801</b>	<b>100.00</b>
Short-term bank liabilities				-16 559 531	
Other liabilities				-9 448	
<b>Net fund assets</b>				<b>2 065 488 822</b>	

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	2 032 196 681	97.60
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>2 032 196 681</b>	<b>97.60</b>

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

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

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

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

## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

The fund management company does not conduct any repurchase agreements.

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-A3	0.15%
Class I-X	0.01%

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

Category Other Funds for Traditional Investments

## Most important figures

	ISIN	31.3.2024	30.9.2023
Net fund assets in CHF		186 105 886.37	198 258 420.97
<b>Class I-X</b>	<b>CH1170163914</b>		<sup>1</sup>
Net asset value per unit in CHF		1 016.71	999.32
Number of units outstanding		177 335.5540	192 222.6060
<b>Class W</b>	<b>CH1266176135</b>		<sup>2</sup>
Net asset value per unit in CHF		101.88	100.19
Number of units outstanding		57 000.0000	61 550.0000

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

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

## Structure of the securities portfolio

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

Switzerland	94.22
United States	1.37
Liechtenstein	1.08
Supranationals	0.73
Italy	0.20
<b>TOTAL</b>	<b>97.60</b>

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	CHF	CHF
Bank deposits		
– at sight	2 684 244.67	1 163 202.82
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	183 050 929.40	196 032 145.30
Other assets	1 820 125.04	1 263 867.32
<b>Total fund assets</b>	<b>187 555 299.11</b>	<b>198 459 215.44</b>
Loans	-1 448 652.08	-200 010.00
Other liabilities	-760.66	-784.47
<b>Net fund assets</b>	<b>186 105 886.37</b>	<b>198 258 420.97</b>

## Statement of income

	1.10.2023-31.3.2024	7.7.2022-30.9.2023
Income	CHF	CHF
Income from bank assets	11 263.91	5 290.49
Negative interest	-3 162.00	-5 460.55
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	1 071 517.05	1 842 936.75
Purchase of current net income on issue of units	47 861.41	330 123.96
<b>TOTAL income</b>	<b>1 127 480.37</b>	<b>2 172 890.65</b>
<b>Expenses</b>		
Audit expenses	-12 530.90	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-4 735.64	-3 791.77
Other expenses	-7 571.91	-10 083.68
Payment of current net income on redemption of units	-111 418.60	-21 147.15
<b>TOTAL expenses</b>	<b>-136 257.05</b>	<b>-35 022.60</b>
<b>Net income</b>	<b>991 223.32</b>	<b>2 137 868.05</b>
Realized capital gains and losses	130 891.28	-10 964.28
<b>Realized result</b>	<b>1 122 114.60</b>	<b>2 126 903.77</b>
Unrealized capital gains and losses	2 914 429.10	-1 548 665.85
<b>Total result</b>	<b>4 036 543.70</b>	<b>578 237.92</b>



## Changes in net fund assets

	1.10.2023-31.3.2024	7.7.2022-30.9.2023
	CHF	CHF
Net fund assets at the beginning of the financial year	198 258 420.97	0.00
Paid federal withholding tax	-751 164.45	0.00
Balance of unit movements	-15 437 913.85	197 680 183.05
Total result	4 036 543.70	578 237.92
<b>Net fund assets at the end of the reporting period</b>	<b>186 105 886.37</b>	<b>198 258 420.97</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	7.7.2022-30.9.2023
	Number	Number
<b>Class I-X</b>		
Situation at the beginning of the financial year	192 222.6060	0.0000
Units issued	16 762.8510	198 146.9820
Units redeemed	-31 649.9030	-5 924.3760
<b>Situation at the end of the period</b>	<b>177 335.5540</b>	<b>192 222.6060</b>
Difference between units issued and units redeemed	-14 887.0520	192 222.6060
<b>Class W</b>		
Situation at the beginning of the financial year	61 550.0000	0.0000
Units issued	500.0000	61 800.0000
Units redeemed	-5 050.0000	-250.0000
<b>Situation at the end of the period</b>	<b>57 000.0000</b>	<b>61 550.0000</b>
Difference between units issued and units redeemed	-4 550.0000	61 550.0000

## Inventory of Fund assets

### Securities traded on an exchange

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, fixed rate</b>								
<b>CHF</b>								
ABB LTD 0.75000% 22-25.03.27*	CHF	535 000			535 000	524 568	0.28	
AMAG LEASING AG 2.75000% 24-12.02.29*	CHF		250 000		250 000	256 125	0.14	
AMAG LEASING AG-REG-S 3.08500% 23-10.02.28*	CHF	350 000			350 000	362 250	0.19	
AMAG LEASING AG-REG-S 3.01250% 23-04.09.29*	CHF	400 000			400 000	416 000	0.22	
BALOISE-HOLDING AG-REG-S 2.20000% 22-30.05.29*	CHF	1 000 000		350 000	650 000	671 125	0.36	
BARRY CALLEBAUT AG 1.95000% 24-24.01.28*	CHF		265 000		265 000	268 710	0.14	
CEMBRA MONEY BANK AG-REG-S 2.41130% 23-08.08.29*	CHF	300 000			300 000	309 000	0.16	
CEMBRA MONEY BANK LTD-REG-S 2.66500% 23-28.06.30*	CHF		750 000		750 000	784 125	0.42	
FERRING HOLDING SA-REG-S 2.70000% 23-21.04.27*	CHF	250 000			250 000	255 875	0.14	
GENEVA, CANTON OF-REG-S 1.62500% 14-30.07.29*	CHF	90 000			90 000	91 980	0.05	
HIAG IMMOBILIEN HOLDING AG 1.77000% 22-30.10.26*	CHF	90 000			90 000	89 730	0.05	
HIAG IMMOBILIEN HOLDING AG-REG-S 3.13000% 23-16.02.29*	CHF	550 000			550 000	574 750	0.31	
INVESTIS HOLDING SA-REG-S 0.25000% 21-14.02.25*	CHF	335 000			335 000	330 444	0.18	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 12-20.09.29*	CHF	3 155 000		1 155 000	2 000 000	2 010 000	1.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-13.08.27*	CHF	1 490 000		1 000 000	490 000	471 723	0.25	
PFANDBRIEFZENTR SCHWEIZ KAN BAN-REG-S 1.75000% 13-25.02.26*	CHF	30 000			30 000	30 258	0.02	
PFANDBRIEFZENTRALE DER SCHWEIZE-REG-S 1.70000% 23-24.07.28*	CHF	1 050 000			1 050 000	1 069 530	0.57	
ROCHE KAPITALMARKT AG-REG-S 0.50000% 22-25.02.27*	CHF	1 630 000			1 630 000	1 594 955	0.85	
SGS SA-REG-S 2.00000% 23-17.11.27*	CHF		500 000		500 000	508 750	0.27	
SIKA AG 2.25000% 23-13.04.29*	CHF	500 000			500 000	516 500	0.28	
SIKA AG-REG-S 2.35000% 22-28.11.28*	CHF	170 000			170 000	176 035	0.09	
SONOVA HOLDING AG-REG-S 0.50000% 20-06.10.25*	CHF	365 000			365 000	359 708	0.19	
SULZER AG-REG-S 0.80000% 20-23.09.25*	CHF	105 000			105 000	103 635	0.06	
SWISS LIFE HOLDING AG-REG-S 2.25880% 23-26.07.28*	CHF	305 000			305 000	314 608	0.17	
SWISS PRIME SITE FINANCE AG 1.80000% 24-01.03.30*	CHF		200 000		200 000	201 000	0.11	
TECAN GROUP AG-REG-S 0.05000% 21-06.10.25*	CHF	550 000			550 000	538 175	0.29	
UBS GROUP AG-REG-S 0.43500% 21-09.11.28*	CHF	200 000			200 000	189 200	0.10	
WALLISER KANTONALBANK-REG-S 2.05000% 23-24.07.28*	CHF	1 500 000		500 000	1 000 000	1 026 500	0.55	
ZUERCHER KANTONALBANK 1.40000% 22-25.07.29*	CHF	375 000			375 000	376 313	0.20	
ZUERCHER KANTONALBANK-REG-S-SUB 2.75000% 23-19.04.28*	CHF	200 000			200 000	206 400	0.11	
ZUGER KANTONALBANK AG 1.20000% 22-02.06.28*	CHF	1 795 000			1 795 000	1 784 230	0.95	
<b>TOTAL CHF</b>						<b>16 412 200</b>	<b>8.75</b>	
<b>Total Notes, fixed rate</b>						<b>16 412 200</b>	<b>8.75</b>	
<b>Notes, zero coupon</b>								
<b>CHF</b>								
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-15.06.27*	CHF	830 000			830 000	797 215	0.43	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-30.03.26*	CHF	895 000			895 000	872 625	0.47	
<b>TOTAL CHF</b>						<b>1 669 840</b>	<b>0.89</b>	
<b>Total Notes, zero coupon</b>						<b>1 669 840</b>	<b>0.89</b>	
<b>Medium term notes, fixed rate</b>								
<b>CHF</b>								
ADECCO SA-REG-S 0.87500% 20-27.11.25*	CHF	625 000			625 000	619 063	0.33	
ADECCO SA-REG-S 2.37750% 22-17.11.27*	CHF	245 000			245 000	250 880	0.13	
BASELLANDSCHAFTLICHE KANTONALBANK 0.37500% 18-23.03.26*	CHF	270 000			270 000	264 735	0.14	
HOLCIM HELVETIA FINANCE AG-REG-S 0.37500% 22-19.10.26*	CHF		700 000		700 000	680 400	0.36	
LUZERNER KANTONALBANK-REG-S 0.35000% 18-05.02.27*	CHF	410 000			410 000	398 930	0.21	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.75000% 11-15.12.26*	CHF	1 000 000			1 000 000	1 039 300	0.55	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-27.04.27*	CHF	750 000			750 000	755 400	0.40	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 17-18.09.26*	CHF	750 000			750 000	731 625	0.39	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 18-12.05.27*	CHF	1 235 000			1 235 000	1 201 779	0.64	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.177500% 21-15.01.27*	CHF	100 000			100 000	96 250	0.05	
SWISS REINSURANCE CO LTD-REG-S 0.75000% 15-21.01.27*	CHF	150 000			150 000	147 750	0.08	
UBS GROUP AG-REG-S 0.87500% 19-30.01.25*	CHF	400 000		400 000				
<b>TOTAL CHF</b>						<b>6 186 111</b>	<b>3.30</b>	
<b>Total Medium term notes, fixed rate</b>						<b>6 186 111</b>	<b>3.30</b>	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Medium term notes, zero coupon</b>								
<b>CHF</b>								
SWISS LIFE HOLDING AG-REG-S 0.00000% 19-06.06.25*	CHF	395 000			395 000	388 325	0.21	
<b>TOTAL CHF</b>						<b>388 325</b>	<b>0.21</b>	
<b>Total Medium term notes, zero coupon</b>						<b>388 325</b>	<b>0.21</b>	
<b>Bonds, fixed rate</b>								
<b>CHF</b>								
AARGAUISCHE KANTONALBANK-REG-S 0.06000% 16-01.07.25*	CHF	915 000			915 000	899 537	0.48	
AARGAUISCHE KANTONALBANK 0.02000% 16-17.10.24*	CHF	180 000		180 000				
AARGAUISCHE KANTONALBANK 0.25000% 18-03.04.25*	CHF	225 000			225 000	222 368	0.12	
AARGAUISCHE KANTONALBANK 0.50000% 18-15.11.27*	CHF	1 245 000			1 245 000	1 207 028	0.64	
AARGAUISCHE KANTONALBANK-REG-S 0.12500% 19-11.02.26*	CHF	775 000			775 000	757 563	0.40	
ABB LTD 1.97750% 23-22.09.28*	CHF	500 000			500 000	511 500	0.27	
ABB LTD-REG-S 0.30000% 19-06.08.24*	CHF	720 000			720 000	716 544	0.38	
ALLREAL HOLDING AG 0.62500% 16-10.05.24*	CHF	620 000			620 000	619 194	0.33	
ALLREAL HOLDING AG-REG-S 0.87500% 17-30.03.27*	CHF	50 000			50 000	48 875	0.03	
ALLREAL HOLDING AG-REG-S 0.75000% 17-19.06.26*	CHF	60 000			60 000	58 740	0.03	
AMAG LEASING AG 0.17500% 21-16.06.25*	CHF	500 000			500 000	489 500	0.26	
AMAG LEASING AG-REG-S 0.12500% 20-12.02.24*	CHF	600 000		600 000				
AMAG LEASING AG-REG-S 0.52500% 21-27.10.26*	CHF	155 000			155 000	149 653	0.08	
AMAG LEASING AG-REG-S 2.20000% 23-22.11.27*	CHF		500 000		500 000	509 500	0.27	
BALOISE HOLDING AG-REG-S 1.12500% 14-19.12.24*	CHF	180 000			180 000	179 478	0.10	
BALOISE HOLDING AG-REG-S 0.50000% 19-28.11.25*	CHF	35 000			35 000	34 458	0.02	
BALOISE HOLDING-REG-S 0.25000% 20-16.12.26*	CHF	310 000			310 000	300 235	0.16	
BANCA DELLO STATO CANTONE TICINO-REG-S 0.45000% 19-26.02.29*	CHF		2 900 000	500 000	2 400 000	2 277 600	1.21	
BANK CLER AG-REG-S 0.37500% 19-26.04.27*	CHF	220 000			220 000	211 860	0.11	
BANQUE CANTONALE DU JURA-REG-S 0.62500% 15-04.03.25*	CHF	10 000			10 000	9 911	0.01	
BASELANDSCHAFTLICHE KANTONALBANK 1.75000% 11-22.11.24*	CHF	430 000			430 000	430 602	0.23	
BASELANDSCHAFTLICHE KANTONALBANK-REG-S 0.25000% 15-13.05.25*	CHF	335 000			335 000	330 578	0.18	
BASELANDSCHAFTLICHE KANTONALBANK-REG-S 0.25000% 18-25.01.27*	CHF	500 000			500 000	484 750	0.26	
BASELANDSCHAFTLICHE KANTONALBANK-REG-S 0.01000% 22-28.07.26*	CHF	255 000			255 000	247 095	0.13	
BASELANDSCHAFTLICHE KANTONALBANK 1.87500% 23-23.08.29*	CHF	1 500 000			1 500 000	1 539 000	0.82	
BASLER KANTONALBANK 1.50000% 12-02.03.27*	CHF	3 360 000		600 000	2 760 000	2 772 420	1.48	
BELL FOOD GROUP AG-REG-S 0.37500% 18-01.02.24*	CHF	290 000		290 000				
BELL FOOD GROUP AG-REG-S 1.55000% 22-16.05.29*	CHF		1 000 000		1 000 000	992 500	0.53	
BERN, CANTON OF 1.25000% 12-30.03.27*	CHF	145 000			145 000	145 435	0.08	
BERN, CANTON OF-REG-S 1.75000% 10-24.09.25*	CHF	215 000			215 000	216 613	0.12	
BERN, CANTON OF-REG-S 1.00000% 12-25.10.24*	CHF	25 000			25 000	24 935	0.01	
BOBST GROUP SA 2.54500% 24-31.01.29*	CHF		300 000		300 000	304 350	0.16	
BOBST GROUP SA-REG-S 1.12500% 18-27.09.24*	CHF	250 000			250 000	248 975	0.13	
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF	190 000			190 000	185 915	0.10	
CEMBRA MONEY BANK AG-REG-S 0.37500% 17-27.06.25*	CHF	210 000			210 000	207 039	0.11	
CEMBRA MONEY BANK AG-REG-S 0.25000% 17-23.05.24*	CHF	290 000		290 000				
CEMBRA MONEY BANK AG 2.53850% 23-05.04.29*	CHF	200 000			200 000	207 000	0.11	
CEMBRA MONEY BANK AG 2.21500% 24-05.02.30*	CHF		240 000		240 000	244 560	0.13	
CEMBRA MONEY BANK LTD-REG-S 0.87500% 18-08.06.26*	CHF	895 000			895 000	880 680	0.47	
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 16-19.05.26*	CHF	440 000			440 000	430 980	0.23	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 1.60750% 22-23.09.27*	CHF	1 000 000			1 000 000	1 003 500	0.54	
CREDIT AGRICOLE NEXT BANK SUISSE-REG-S 1.46250% 24-25.03.27*	CHF		750 000		750 000	751 125	0.40	
CREDIT SUISSE SCHWEIZ AG-REG-S 1.87500% 22-29.06.26*	CHF	2 600 000			2 600 000	2 618 200	1.40	
DORMAKABA FINANCE AG-REG-S 1.00000% 17-13.10.25*	CHF	325 000		325 000				
DORMAKABA FINANCE AG-REG-S 3.75000% 22-14.10.27*	CHF		325 000		325 000	343 850	0.18	
EMISSIONS- UND FINANZ AG 0.87500% 18-18.10.23*	CHF	1 410 000		1 410 000				
EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF	285 000			285 000	275 880	0.15	
EMISSIONS- UND FINANZ AG-REG-S 2.65000% 23-06.06.28*	CHF	300 000			300 000	307 050	0.16	
EMISSIONSZENTRALE GEM WOHNBAUTR-REG-S 0.12500% 15-27.05.25*	CHF	150 000			150 000	148 110	0.08	
EUROFIMA EUROPEAN RAILROADMAT FIN-REG-S 2.87500% 05-04.02.30*	CHF		500 000		500 000	546 750	0.29	
EUROFIMA EUROPEAN RAILROADMAT FIN CO-REG-S 3.00000% 06-15.05.26*	CHF	795 000			795 000	824 415	0.44	
FCA CAPITAL SUISSE SA-REG-S 0.05190% 21-20.12.24*	CHF	385 000			385 000	380 342	0.20	
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF	615 000			615 000	609 588	0.33	
FIRMENICH INTERNATIONAL SA-REG-S 1.00000% 20-19.12.23*	CHF	610 000		610 000				
FREIBURGER KANTONALBANK 0.55000% 15-03.02.25*	CHF	2 245 000		2 245 000				
FREIBURGER KANTONALBANK 0.30000% 17-17.02.27*	CHF	1 325 000			1 325 000	1 281 938	0.68	
FREIBURGER KANTONALBANK 0.20000% 18-20.02.26*	CHF	705 000			705 000	688 433	0.37	
FREIBURGER KANTONALBANK-REG-S 0.14000% 20-12.06.30*	CHF	1 220 000		1 220 000				
GALENICA AG-REG-S 2.35000% 23-08.11.29*	CHF	375 000			375 000	389 250	0.21	
GEBERIT AG 0.75000% 22-29.09.27*	CHF	35 000			35 000	34 283	0.02	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
GEBERIT AG-REG-S 0.10000% 19-17.10.24*	CHF	445 000			445 000	441 529	0.24	
GENEVA, CANTON OF-REG-S 2.12500% 10-27.10.28*	CHF	1 700 000			1 700 000	1 769 700	0.94	
GENEVA, CANTON OF-REG-S 2.00000% 13-20.03.26*	CHF	130 000			130 000	131 950	0.07	
GENEVA, CANTON OF-REG-S 0.02000% 15-27.11.24*	CHF	660 000		660 000				
GENEVA, CANTON OF-REG-S 0.25000% 17-29.11.27*	CHF	15 000			15 000	14 490	0.01	
GENEVA, CITY OF 0.12500%-REG-S 15-12.02.25*	CHF	500 000			500 000	494 150	0.26	
GIVAUDAN FINANCE SA-REG-S 0.12500% 21-07.06.27*	CHF	270 000			270 000	258 930	0.14	
GLARNER KANTONALBANK-REG-S 0.37500% 15-26.02.27*	CHF	375 000			375 000	364 500	0.19	
GLARNER KANTONALBANK-REG-S 0.15000% 17-26.09.25*	CHF	150 000			150 000	147 090	0.08	
GLARNER KANTONALBANK-REG-S 0.40000% 18-30.11.26*	CHF	565 000			565 000	550 028	0.29	
GRANDE DIXENCE SA-REG-S 1.37500% 15-18.02.25*	CHF	420 000			420 000	418 740	0.22	
GRANDE DIXENCE SA-REG-S 1.12500% 17-04.07.24*	CHF	95 000			95 000	94 839	0.05	
GRANDE DIXENCE SA-REG-S 0.80000% 19-17.06.26*	CHF	340 000			340 000	333 880	0.18	
GRAUBUENDNER KANTONALBANK 0.25000% 16-10.03.28*	CHF	1 500 000			1 500 000	1 440 000	0.77	
GRAUBUENDNER KANTONALBANK-REG-S 0.30000% 18-20.02.26*	CHF	40 000			40 000	39 180	0.02	
GZO AG SPITAL WETZKON-REG-S 1.87500% 14-12.06.24*	CHF	330 000			330 000	329 307	0.18	
HELVETIA SCHWEIZ VERSICHERUNGSGES-REG-S 1.50000% 14-28.04.25*	CHF	500 000			500 000	500 100	0.27	
HIAG IMMOBILIEN HOLDING AG-REG-S 0.87500% 19-08.05.24*	CHF	520 000			520 000	519 272	0.28	
HILTI AG-REG-S 0.05000% 20-02.07.25*	CHF	665 000			665 000	653 695	0.35	
INTERSHOP HOLDING AG-REG-S 0.30000% 21-29.06.26*	CHF	275 000			275 000	265 513	0.14	
JULIUS BAER GROUP-REG-S 0.37500% 17-06.12.24*	CHF	415 000			415 000	410 892	0.22	
KANTONSSPITAL AARAU AG-REG-S 0.70000% 18-23.05.28*	CHF	2 000 000			2 000 000	1 942 000	1.04	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 1.25000% 14-11.09.24*	CHF	1 250 000			1 250 000	1 247 375	0.67	
KRAFTWERKE OBERHASLI AG-REG-S 1.87500% 13-21.02.25*	CHF	70 000			70 000	70 217	0.04	
KRAFTWERKE OBERHASLI AG 0.70000% 17-30.01.26*	CHF	500 000			500 000	494 000	0.26	
LAFARGEHOLCIM LTD-REG-S 1.00000% 15-04.12.25*	CHF	700 000		700 000				
LAFARGEHOLCIM LTD-REG-S 1.00000% 18-11.12.24*	CHF	1 005 000			1 005 000	1 001 483	0.53	
LGT BANK AG-REG-S 0.62500% 15-25.11.25*	CHF	1 145 000			1 145 000	1 128 970	0.60	
LUZERNER KANTONALBANK-REG-S 3.00000% 05-11.03.25*	CHF	1 960 000			1 960 000	1 988 420	1.06	
MIGROS BANK AG-REG-S 2.25000% 23-26.09.28*	CHF	200 000			200 000	205 500	0.11	
MOBIMO HOLDING AG-REG-S 1.87500% 14-16.09.24*	CHF	260 000			260 000	260 130	0.14	
MOBIMO HOLDING AG-REG-S 0.87500% 18-02.10.23*	CHF	120 000		120 000				
MOBIMO HOLDING AG-REG-S 0.25000% 21-19.03.27*	CHF	755 000			755 000	724 423	0.39	
NANT DE DRANCE SA-REG-S 2.00000% 16-02.02.26*	CHF	150 000			150 000	151 275	0.08	
NANT DE DRANCE SA-REG-S 1.55000% 18-19.08.25*	CHF	755 000			755 000	755 000	0.40	
NANT DE DRANCE SA-REG-S 1.25000% 20-25.06.27*	CHF	1 320 000		320 000	1 000 000	991 000	0.53	
NESTLE SA 1.87500% 23-28.06.29*	CHF	3 000 000		500 000	2 500 000	2 570 000	1.37	
NESTLE SA-REG-S 0.25000% 18-28.06.24*	CHF	2 245 000		2 245 000				
NEUENBURG, CANTON OF-REG-S 1.25000% 12-24.09.27*	CHF	470 000			470 000	469 765	0.25	
NOVARTIS AG-REG-S 0.25000% 15-13.05.25*	CHF	500 000			500 000	494 200	0.26	
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF	260 000			260 000	252 720	0.13	
OC OERLIKON CORP INC, PFAEFF-REG-S 2.87500% 23-02.06.26*	CHF	250 000			250 000	252 875	0.13	
PARTNERS GROUP HOLDING AG-REG-S 0.15000% 17-07.06.24*	CHF	1 000 000			1 000 000	997 300	0.53	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 3.25000% 07-15.06.27*	CHF	290 000			290 000	308 038	0.16	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.12500% 10-01.12.28*	CHF	2 500 000			2 500 000	2 597 000	1.38	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.50000% 11-16.02.27*	CHF	500 000			500 000	517 350	0.28	
PFANDBREFBANK SCHWEIZERISCHER-REG-S 0.25000% 22-15.03.27*	CHF	290 000			290 000	281 561	0.15	
PFANDBREFBANK SCHWEIZERISCHER-REG-S 1.25000% 24-28.05.30*	CHF		500 000		500 000	499 000	0.27	
PFANDBREFBANK SCHWEIZERISCHER HYPOTH 1.75000% 24-22.03.29*	CHF		1 500 000	1 500 000				
PFANDBREFBANK SCHWR HYP-REG-S 1.75000% 23-22.03.29*	CHF	500 000	5 500 000	2 500 000	3 500 000	3 580 850	1.91	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 2.37500% 11-27.06.25*	CHF	995 000			995 000	1 007 836	0.54	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 12-13.08.27*	CHF	1 355 000		1 355 000				
PFANDBREFBK SCHWEIZ HYPO INST-REG-S 1.75000% 13-15.07.25*	CHF	860 000			860 000	864 730	0.46	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 14-14.11.24*	CHF	665 000		665 000				
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-15.12.25*	CHF	1 170 000			1 170 000	1 174 680	0.63	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 14-07.07.26*	CHF	500 000			500 000	497 000	0.26	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 14-23.08.24*	CHF	305 000		305 000				
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 14-19.03.25*	CHF	1 220 000			1 220 000	1 211 338	0.65	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-24.01.25*	CHF	1 280 000			1 280 000	1 270 528	0.68	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-26.01.26*	CHF	1 000 000			1 000 000	983 800	0.52	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-15.10.25*	CHF	1 120 000		1 120 000				
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-15.06.29*	CHF	680 000			680 000	653 480	0.35	
PFANDBREFBK SCHWEIZERISCHER-REG-S 0.25000% 16-05.08.26*	CHF	1 000 000			1 000 000	976 600	0.52	
PFANDBREFBK SCHWEIZERISCHER HYO-REG-S 0.12500% 16-06.09.28*	CHF	500 000			500 000	475 450	0.25	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 17-06.05.25*	CHF	1 360 000			1 360 000	1 342 184	0.72	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-18.01.27*	CHF	1 180 000			1 180 000	1 147 314	0.61	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-27.04.26*	CHF	1 055 000			1 055 000	1 032 951	0.55	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 18-17.11.25*	CHF	1 755 000			1 755 000	1 725 692	0.92	
PFANDBREFBK SCHWISCHER HYPO INST-REG-S 0.25000% 17-20.10.26*	CHF	750 000			750 000	731 025	0.39	
PFANDBREFZEN SCHWEIZ KANTONAL-REG-S AG 0.25000% 17-01.12.25*	CHF	540 000			540 000	530 766	0.28	
PFANDBREFZENTR SCHWEIZ KANTONALB-REG-S 1.62500% 12-17.04.28*	CHF	1 000 000			1 000 000	1 014 600	0.54	

Security	30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
PFANDBRIEFZENTR SCHWEIZ KANTNLBKN-REG-S 1.37500% 13-05.11.27*	CHF 15 000			15 000	15 063	0.01	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.37500% 13-16.04.25*	CHF 55 000			55 000	55 011	0.03	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.62500% 14-17.06.26*	CHF 2 700 000			2 700 000	2 720 790	1.45	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.00000% 14-22.09.28*	CHF 215 000			215 000	212 614	0.11	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-12.02.30*	CHF 1 500 000			1 500 000	1 444 500	0.77	
PFANDBRIEFZENTR SCHWEIZ KANTONABANK-REG-S 0.37500% 15-14.02.25*	CHF 580 000			580 000	575 012	0.31	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 15-28.07.25*	CHF 1 290 000			1 290 000	1 276 455	0.68	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 15-15.09.25*	CHF 540 000			540 000	532 818	0.28	
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.12500% 15-25.02.26*	CHF 425 000			425 000	415 820	0.22	
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.50000% 15-20.09.30*	CHF 1 620 000			1 620 000	1 541 430	0.82	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 16-21.05.25*	CHF 1 415 000			1 415 000	1 398 303	0.75	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 16-02.12.24*	CHF 2 470 000		2 470 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBN-REG-S 0.37500% 17-21.09.27*	CHF 1 415 000			1 415 000	1 372 975	0.73	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 17-26.05.27*	CHF 1 250 000			1 250 000	1 211 375	0.65	
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.25000% 17-12.05.26*	CHF 180 000			180 000	176 184	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-16.04.25*	CHF 975 000			975 000	962 910	0.51	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-31.10.24*	CHF 3 295 000		3 295 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 19-09.04.29*	CHF 4 000 000		1 000 000	3 000 000	2 860 500	1.53	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.10000% 22-18.04.28*	CHF 325 000			325 000	323 018	0.17	
PFANDBRIEFZENTR SCHWEIZ KANTONALBK-REG-S 1.80000% 23-10.09.29*	CHF 600 000			600 000	616 680	0.33	
PFANDBRIEFZENTRALE DER SCHWEIZERI-REG-S 0.35000% 22-02.08.27*	CHF 1 260 000			1 260 000	1 222 578	0.65	
PFNBFRZNRLE SCHWIZIN KNTNLBKN AG-REG-S 1.50000% 22-17.12.29*	CHF 2 000 000			2 000 000	2 024 600	1.08	
PSP SWISS PROPERTY AG-REG-S 0.20000% 21-04.02.31*	CHF 2 000 000	250 000		1 750 000	1 582 875	0.84	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.18250% 20-11.11.25*	CHF 400 000			400 000	394 000	0.21	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.11250% 23-28.09.28*	CHF 500 000			500 000	510 750	0.27	
ROCHE KAPITALMARKT AG-REG-S 0.10000% 17-23.09.24*	CHF 2 050 000		2 000 000	50 000	49 675	0.03	
SANDOZ GROUP AG-REG-S 2.12500% 23-17.11.26*	CHF 410 000			410 000	416 150	0.22	
SCHWEIZER VERBAND DER RAIFFEISENBANKEN 0.40500% 21-28.09.29*	CHF 500 000	500 000	500 000				
SCHWYZER KANTONALBANK-REG-S 0.25000% 15-04.03.27*	CHF 1 000 000			1 000 000	968 500	0.52	
SCHWYZER KANTONALBANK 0.25000% 16-19.02.26*	CHF 220 000			220 000	215 270	0.11	
SFS GROUP AG-REG-S 1.00000% 22-06.06.25*	CHF 500 000			500 000	496 850	0.26	
SGS SA-REG-S 0.95000% 20-06.11.26*	CHF 360 000			360 000	354 960	0.19	
SGS SA-REG-S 1.25000% 22-05.09.25*	CHF 360 000			360 000	358 848	0.19	
SIKA AG-REG-S 0.62500% 18-12.07.24*	CHF 585 000			585 000	583 245	0.31	
ST GALLER KANTONALBANK 1.37500% 12-22.06.27*	CHF 150 000			150 000	150 150	0.08	
ST GALLER KANTONALBANK-REG-S 0.50000% 15-24.06.25*	CHF 470 000			470 000	464 642	0.25	
STADLER RAIL AG-REG-S 0.37500% 19-20.11.26*	CHF 500 000			500 000	485 000	0.26	
STRAUMANN HOLDING AG-REG-S 0.55000% 20-03.10.25*	CHF 490 000			490 000	482 650	0.26	
SULZER AG 0.87500% 16-10.07.26*	CHF 110 000			110 000	108 075	0.06	
SWISS PRIME SITE FINANCE AG-REG-S 2.00000% 14-10.12.24*	CHF 120 000			120 000	120 384	0.06	
SWISS PRIME SITE FINANCE AG-REG-S 0.50000% 16-03.11.25*	CHF 150 000			150 000	147 525	0.08	
SWISS PRIME SITE FINANCE AG-REG-S 1.00000% 18-16.07.24*	CHF 1 000 000			1 000 000	998 500	0.53	
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF 455 000			455 000	450 223	0.24	
SWISSCOM AG-REG-S 0.37500% 17-31.05.27*	CHF 150 000			150 000	145 125	0.08	
SWISSCOM AG-REG-S 1.50000% 14-14.07.26*	CHF 750 000			750 000	751 125	0.40	
SWISSGRID AG-REG-S 1.62500% 13-30.01.25*	CHF 495 000			495 000	495 792	0.26	
SWITZERLAND-REG-S 1.50000% 13-24.07.25*	CHF 3 066 000			3 066 000	3 087 462	1.65	
SWITZERLAND-REG-S 1.25000% 14-28.05.26*	CHF 5 617 000			5 617 000	5 658 566	3.02	
SWITZERLAND-REG-S 3.25000% 07-27.06.27*	CHF 5 160 000		2 160 000	3 000 000	3 227 700	1.72	
SWITZERLAND-REG-S 4.00000% 98-08.04.28*	CHF 7 250 000		1 250 000	6 000 000	6 760 200	3.60	
THURGAUER KANTONALBANK 1.50000% 13-04.03.27*	CHF 3 000 000			3 000 000	3 012 000	1.61	
THURGAUER KANTONALBANK 1.75000% 13-30.09.24*	CHF 450 000		450 000				
THURGAUER KANTONALBANK 0.37500% 15-31.03.25*	CHF 265 000			265 000	262 324	0.14	
UBS SWITZERLAND AG-REG-S 1.82000% 23-18.10.26*	CHF 500 000			500 000	504 000	0.27	
UNION BANCAIRE PRIVÉE UBP SA-REG-S 0.20000% 21-15.12.26*	CHF 275 000			275 000	264 275	0.14	
VALIANT BANK AG 1.85000% 23-31.05.28*	CHF 1 000 000	1 000 000		1 000 000	1 009 500	0.54	
VALIANT BANK AG-REG-S 0.37500% 17-06.12.27*	CHF 1 000 000			1 000 000	957 500	0.51	
VALIANT BANK AG-REG-S 0.12500% 18-23.04.24*	CHF 360 000			360 000	359 676	0.19	
VP BANK AG-REG-S 0.87500% 15-07.10.24*	CHF 250 000			250 000	248 925	0.13	
WALLISER KANTONALBANK 0.40000% 15-15.09.25*	CHF 645 000			645 000	635 067	0.34	
WALLISER KANTONALBANK-REG-S 0.20000% 17-02.02.26*	CHF 550 000			550 000	538 175	0.29	
WALLISER KANTONALBANK-REG-S 0.30000% 19-01.02.27*	CHF 55 000			55 000	53 268	0.03	
WALLISER KANTONALBANK 1.80000% 23-29.08.29*	CHF 1 000 000			1 000 000	1 023 000	0.55	
ZUERCHER KANTONALBANK-REG-S 2.00000% 10-08.09.25*	CHF 400 000			400 000	403 480	0.22	
ZUERCHER KANTONALBANK-REG-S 0.12500% 16-13.05.26*	CHF 1 785 000			1 785 000	1 740 375	0.93	
ZUERCHER KANTONALBANK-REG-S 0.02000% 16-16.08.27*	CHF 125 000			125 000	119 500	0.06	
ZUERCHER KANTONALBANK-REG-S 0.05000% 16-23.11.26*	CHF 480 000			480 000	463 680	0.25	
ZUERCHER KANTONALBANK-REG-S 0.25000% 17-27.01.26*	CHF 875 000			875 000	857 500	0.46	
ZUERCHER KANTONALBANK-REG-S 0.30000% 18-25.01.28*	CHF 750 000			750 000	721 875	0.38	
ZUERCHER KANTONALBANK-REG-S 0.25000% 18-08.05.25*	CHF 510 000			510 000	503 523	0.27	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
ZUERCHER KANTONALBANK 0.25000% 22-28.03.28*	CHF	290 000			290 000	277 820	0.15	
ZUERICH, CITY OF-REG-S 2.75000% 05-14.02.25*	CHF	1 765 000		1 765 000				
ZURICH INSURANCE CO-REG-S 1.50000% 14-22.07.26*	CHF	500 000			500 000	501 750	0.27	
ZURICH INSURANCE CO-REG-S 0.50000% 18-18.12.24*	CHF	425 000			425 000	422 110	0.23	
<b>TOTAL CHF</b>						<b>144 200 084</b>	<b>76.88</b>	
<b>Total Bonds, fixed rate</b>						<b>144 200 084</b>	<b>76.88</b>	

### Bonds, zero coupon

CHF		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
AMAG LEASING AG-REG-S 0.00000% 21-18.02.25*	CHF	750 000			750 000	738 975	0.39	
BALOISE HOLDING AG-REG-S 0.00000% 19-25.09.26*	CHF	160 000			160 000	154 400	0.08	
KANTONSSPITAL WINTERTHUR-REG-S 0.00000% 21-30.09.25*	CHF	30 000			30 000	29 340	0.02	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-29.07.24*	CHF	3 640 000	3 640 000					
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-06.04.27*	CHF	500 000			500 000	481 450	0.26	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 21-17.11.27*	CHF	1 100 000			1 100 000	1 050 940	0.56	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 19-23.06.25*	CHF	1 500 000			1 500 000	1 476 150	0.79	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.00000% 21-13.03.28*	CHF	5 250 000			5 250 000	4 997 475	2.66	
SWITZERLAND-REG-S 0.00000% 16-22.06.29*	CHF	2 923 000			2 923 000	2 816 895	1.50	
TESSIN, CANTON OF-REG-S 0.00000% 21-31.03.26*	CHF	995 000			995 000	970 125	0.52	
VALIANT BANK AG-REG-S 0.00000% 19-31.10.25*	CHF	995 000			995 000	971 120	0.52	
VALIANT BANK AG-REG-S 0.00000% 21-20.01.26*	CHF	990 000	990 000					
<b>TOTAL CHF</b>						<b>13 686 870</b>	<b>7.30</b>	
<b>Total Bonds, zero coupon</b>						<b>13 686 870</b>	<b>7.30</b>	

### Bonds, floating rate

CHF		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
ZUERCHER KANTONALBANK-REG-S 2.000%/VAR 24-22.03.30*	CHF		500 000		500 000	507 500	0.27	
<b>TOTAL CHF</b>						<b>507 500</b>	<b>0.27</b>	
<b>Total Bonds, floating rate</b>						<b>507 500</b>	<b>0.27</b>	
<b>Total Securities traded on an exchange</b>						<b>183 050 929</b>	<b>97.60</b>	
<b>Total securities and similar instruments</b>						<b>183 050 929</b>	<b>97.60</b>	
(thereof in lending)							0.00	
Bank deposits at sight						2 684 245	1.43	
Other assets						1 820 125	0.97	
<b>Total fund assets</b>						<b>187 555 299</b>	<b>100.00</b>	
Short-term bank liabilities						-1 448 652		
Other liabilities						-761		
<b>Net fund assets</b>						<b>186 105 886</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	183 050 929	97.60
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>183 050 929</b>	<b>97.60</b>

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

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

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

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

## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

The fund management company has not concluded commission sharing agreements.

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:  
Class I-X 0.01%

TER annualized:  
Class W 0.18%

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

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in CHF		458 237 377.94	438 546 138.37	518 994 950.69
<b>Class I-A1</b>	<b>CH0120249013</b>			
Net asset value per unit in CHF		911.65	896.06	881.88
Number of units outstanding		51 211.1660	60 118.2130	52 290.8820
<b>Class I-B</b>	<b>CH0122212027</b>			
Net asset value per unit in CHF		921.82	906.08	891.18
Number of units outstanding		14 951.7240	14 406.1970	14 267.8050
<b>Class I-X</b>	<b>CH0117297561</b>			
Net asset value per unit in CHF		927.65	911.81	896.45
Number of units outstanding		420 851.1440	399 330.2440	511 032.0930
<b>Class W</b>	<b>CH0356496544</b>			
Net asset value per unit in CHF		94.58	92.96	91.49
Number of units outstanding		77 863.9410	80 778.3080	22 419.3050

## Structure of the securities portfolio

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

Switzerland	94.50
United States	1.44
Liechtenstein	0.91
Supranationals	0.73
<b>TOTAL</b>	<b>97.58</b>

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	CHF	CHF
Bank deposits		
– at sight	8 014 352.35	6 309 572.13
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	452 947 390.66	429 984 467.94
Other assets	3 213 794.98	2 660 225.96
<b>Total fund assets</b>	<b>464 175 537.99</b>	<b>438 954 266.03</b>
Loans	-5 930 569.57	-400 010.00
Other liabilities	-7 590.48	-8 117.66
<b>Net fund assets</b>	<b>458 237 377.94</b>	<b>438 546 138.37</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Income	CHF	CHF
Income from bank assets	25 110.59	7 273.07
Negative interest	-5 338.85	-9 161.15
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	2 203 429.16	3 466 139.24
Income from securities lending	28 122.71	66 389.74
Offset payments from securities lending	36 290.70	513 660.60
Purchase of current net income on issue of units	119 123.23	75 612.43
<b>TOTAL income</b>	<b>2 406 737.54</b>	<b>4 119 913.93</b>
<b>Expenses</b>		
Audit expenses	-15 438.80	-18 669.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-39 285.27	-78 548.14
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-3 008.30	-5 828.17
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-5 883.46	-11 462.43
Other expenses	-6 455.07	-22 186.29
Payment of current net income on redemption of units	-67 097.48	-391 643.03
<b>TOTAL expenses</b>	<b>-137 168.38</b>	<b>-528 337.86</b>
<b>Net income</b>	<b>2 269 569.16</b>	<b>3 591 576.07</b>
Realized capital gains and losses	-3 016 273.06	-10 148 949.87
<b>Realized result</b>	<b>-746 703.90</b>	<b>-6 557 373.80</b>
Unrealized capital gains and losses	10 403 769.94	15 682 656.76
<b>Total result</b>	<b>9 657 066.04</b>	<b>9 125 282.96</b>

## 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	438 546 138.37	518 994 950.69
Paid federal withholding tax	-1 905 324.44	-1 392 249.93
Balance of unit movements	11 939 497.97	-88 181 845.35
Total result	9 657 066.04	9 125 282.96
<b>Net fund assets at the end of the reporting period</b>	<b>458 237 377.94</b>	<b>438 546 138.37</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
	Number	Number
<b>Class I-A1</b>		
Situation at the beginning of the financial year	60 118.2130	52 290.8820
Units issued	3 436.3990	31 129.0220
Units redeemed	-12 343.4460	-23 301.6910
<b>Situation at the end of the period</b>	<b>51 211.1660</b>	<b>60 118.2130</b>
Difference between units issued and units redeemed	-8 907.0470	7 827.3310
<b>Class I-B</b>		
Situation at the beginning of the financial year	14 406.1970	14 267.8050
Units issued	545.5270	270.0000
Units redeemed	0.0000	-131.6080
<b>Situation at the end of the period</b>	<b>14 951.7240</b>	<b>14 406.1970</b>
Difference between units issued and units redeemed	545.5270	138.3920
<b>Class I-X</b>		
Situation at the beginning of the financial year	399 330.2440	511 032.0930
Units issued	50 680.8170	53 867.8170
Units redeemed	-29 159.9170	-165 569.6660
<b>Situation at the end of the period</b>	<b>420 851.1440</b>	<b>399 330.2440</b>
Difference between units issued and units redeemed	21 520.9000	-111 701.8490
<b>Class W</b>		
Situation at the beginning of the financial year	80 778.3080	22 419.3050
Units issued	2 858.1880	70 656.1760
Units redeemed	-5 772.5550	-12 297.1730
<b>Situation at the end of the period</b>	<b>77 863.9410</b>	<b>80 778.3080</b>
Difference between units issued and units redeemed	-2 914.3670	58 359.0030

## Inventory of Fund assets

### Securities traded on an exchange

Security	30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending/ Quantity/ Nominal
<b>Asset Backed Securities, fixed rate</b>							
<b>CHF</b>							
AUTO LEASE-NOW 2023-1 AG-REG-S STEP-UP/DOWN 23-23.02.32*	CHF	700 000		700 000	713 091	0.15	
AUTO LEASE-NOW 2023-2 AG-REG-S STEP-UP/DOWN 23-22.02.33*	CHF	250 000		250 000	255 916	0.06	
FIRST SWISS MOBILITY-REG-S STEP-UP/DOWN 23-15.05.32*	CHF	645 000		645 000	647 235	0.14	
SWISS CREDIT CARD ISSUANCE-REG-S 2.915000% 23-15.06.28*	CHF	500 000		500 000	510 101	0.11	
<b>TOTAL CHF</b>					<b>2 126 343</b>	<b>0.46</b>	
<b>Total Asset Backed Securities, fixed rate</b>					<b>2 126 343</b>	<b>0.46</b>	

### Notes, fixed rate

<b>CHF</b>							
ABB LTD 0.750000% 22-25.03.27*	CHF	1 365 000		1 365 000	1 338 383	0.29	1 025 000
AKEB AG FUER KERNENERGIE BETEILIG-REG-S 1.450000% 20-23.07.27*	CHF	600 000		600 000	589 800	0.13	
AMAG LEASING AG 2.750000% 24-12.02.29*	CHF		1 000 000	1 000 000	1 024 500	0.22	
AMAG LEASING AG-REG-S 3.085000% 23-10.02.28*	CHF	750 000		750 000	776 250	0.17	270 000
AMAG LEASING AG-REG-S 3.012500% 23-04.09.29*	CHF	900 000		900 000	936 000	0.20	
AXPO HOLDING AG-REG-S 0.625000% 22-04.02.27*	CHF	750 000		750 000	727 500	0.16	
AXPO HOLDING AG-REG-S 2.000000% 22-15.09.26*	CHF	1 000 000		1 000 000	1 008 000	0.22	
AXPO HOLDING AG-REG-S 2.500000% 23-22.09.26*	CHF	500 000		500 000	509 250	0.11	
BARRY CALLEBAUT AG 1.950000% 24-24.01.28*	CHF		535 000	535 000	542 490	0.12	
CEMBRA MONEY BANK AG-REG-S 2.411300% 23-08.08.29*	CHF	750 000		750 000	772 500	0.17	
FERRING HOLDING SA-REG-S 2.700000% 23-21.04.27*	CHF	700 000		700 000	716 450	0.15	
GENEVA, CANTON OF-REG-S 1.625000% 14-30.07.29*	CHF	910 000		910 000	930 020	0.20	600 000
HIAG IMMOBILIEN HOLDING AG 1.770000% 22-30.10.26*	CHF	910 000		910 000	907 270	0.20	875 000
HIAG IMMOBILIEN HOLDING AG-REG-S 3.130000% 23-16.02.29*	CHF	1 500 000		1 500 000	1 567 500	0.34	910 000
INVESTIS HOLDING SA-REG-S 0.250000% 21-14.02.25*	CHF	1 845 000		1 845 000	1 819 908	0.39	
LONZA SWISS FINANCE AG-REG-S 0.350000% 20-22.09.26*	CHF	1 065 000		1 065 000	1 038 908	0.22	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.375000% 12-20.09.29*	CHF	1 595 000		1 595 000	1 602 975	0.35	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.500000% 15-05.05.28*	CHF	3 785 000		3 785 000	3 669 936	0.79	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.625000% 18-09.10.28*	CHF	3 500 000		3 500 000	3 401 300	0.73	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.125000% 20-13.08.27*	CHF	3 515 000		3 515 000	3 383 891	0.73	
PFANDBRIEFZENTR SCHWEIZ KAN BAN-REG-S 1.750000% 13-25.02.26*	CHF	270 000		270 000	272 322	0.06	
PFANDBRIEFZENTRALE DER SCHWEIZE-REG-S 1.700000% 23-24.07.28*	CHF	5 000 000		5 000 000	5 093 000	1.10	95 000
ROCHE KAPITALMARKT AG-REG-S 0.500000% 22-25.02.27*	CHF	2 460 000		2 460 000	2 407 110	0.52	
SGS SA-REG-S 2.000000% 23-17.11.27*	CHF		1 000 000	1 000 000	1 017 500	0.22	
SIKA AG 2.250000% 23-13.04.29*	CHF	1 000 000		1 000 000	1 033 000	0.22	
SIKA AG-REG-S 2.350000% 22-28.11.28*	CHF	390 000		390 000	403 845	0.09	
SONOVA HOLDING AG-REG-S 0.500000% 20-06.10.25*	CHF	1 885 000		1 885 000	1 857 668	0.40	
SULZER AG-REG-S 0.800000% 20-23.09.25*	CHF	1 195 000		1 195 000	1 179 465	0.25	
SWISS LIFE HOLDING AG-REG-S 2.258800% 23-26.07.28*	CHF	610 000		610 000	629 215	0.14	
SWISS PRIME SITE FINANCE AG 1.800000% 24-01.03.30*	CHF		500 000	500 000	502 500	0.11	
TECAN GROUP AG-REG-S 0.050000% 21-06.10.25*	CHF	575 000		575 000	562 638	0.12	
UBS GROUP AG-REG-S 0.435000% 21-09.11.28*	CHF	1 400 000		1 400 000	1 324 400	0.29	
ZUERCHER KANTONALBANK-REG-S-SUB 2.750000% 23-19.04.28*	CHF	1 600 000		1 600 000	1 651 200	0.36	
ZUGER KANTONALBANK AG 1.200000% 22-02.06.28*	CHF	3 705 000		3 705 000	3 682 770	0.79	
<b>TOTAL CHF</b>					<b>48 879 462</b>	<b>10.53</b>	
<b>Total Notes, fixed rate</b>					<b>48 879 462</b>	<b>10.53</b>	

### Notes, zero coupon

<b>CHF</b>							
CREDIT SUISSE SCHWEIZ AG-REG-S 0.000000% 20-31.07.25*	CHF	10 000 000		10 000 000	9 785 000	2.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.000000% 19-15.06.27*	CHF	920 000		920 000	883 660	0.19	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.000000% 19-30.03.26*	CHF	3 335 000		3 335 000	3 251 625	0.70	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.000000% 20-26.10.29*	CHF		5 000 000	5 000 000	4 655 500	1.00	
<b>TOTAL CHF</b>					<b>18 575 785</b>	<b>4.00</b>	
<b>Total Notes, zero coupon</b>					<b>18 575 785</b>	<b>4.00</b>	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Medium term notes, fixed rate</b>								
<b>CHF</b>								
ADECCO SA-REG-S 0.87500% 20-27.11.25*	CHF	3 145 000			3 145 000	3 115 123	0.67	
ADECCO SA-REG-S 2.37750% 22-17.11.27*	CHF	630 000			630 000	645 120	0.14	
BASELANDSCHAFTLICHE KANTONALBANK 0.37500% 18-23.03.26*	CHF	1 325 000			1 325 000	1 299 163	0.28	
CORNER BANCA SA 2.05000% 23-26.09.28*	CHF	1 000 000			1 000 000	1 016 500	0.22	
CREDIT SUISSE SCHWEIZ AG-REG-S 2.45860% 23-22.11.24*	CHF	250 000			250 000	251 625	0.05	
HOLCIM HELVETIA FINANCE AG-REG-S 0.37500% 22-19.10.26*	CHF		920 000		920 000	894 240	0.19	
LUZERNER KANTONALBANK-REG-S 0.35000% 18-05.02.27*	CHF	2 520 000			2 520 000	2 451 960	0.53	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 19-08.05.29*	CHF	2 500 000			2 500 000	2 358 750	0.51	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.177500% 21-15.01.27*	CHF	700 000			700 000	673 750	0.15	
SYNGENTA FINANCE LTD REG-S 1.62500% 14-01.11.24*	CHF	500 000			500 000	499 100	0.11	
UBS GROUP AG-REG-S 0.87500% 19-30.01.25*	CHF	2 200 000		2 200 000				
ZURICH INSURANCE CO LTD-REG-S 1.12500% 22-04.07.29*	CHF		2 000 000		2 000 000	1 981 000	0.43	
<b>TOTAL CHF</b>						<b>15 186 330</b>	<b>3.27</b>	
<b>Total Medium term notes, fixed rate</b>						<b>15 186 330</b>	<b>3.27</b>	
<b>Medium term notes, zero coupon</b>								
<b>CHF</b>								
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-17.12.24*	CHF	1 200 000			1 200 000	1 187 520	0.26	
SWISS LIFE HOLDING AG-REG-S 0.00000% 19-06.06.25*	CHF	1 355 000			1 355 000	1 332 101	0.29	
<b>TOTAL CHF</b>						<b>2 519 621</b>	<b>0.54</b>	
<b>Total Medium term notes, zero coupon</b>						<b>2 519 621</b>	<b>0.54</b>	
<b>Bonds, fixed rate</b>								
<b>CHF</b>								
AARGAUISCHE KANTONALBANK-REG-S 0.06000% 16-01.07.25*	CHF	4 015 000			4 015 000	3 947 147	0.85	
AARGAUISCHE KANTONALBANK 0.25000% 18-03.04.25*	CHF	925 000			925 000	914 178	0.20	
AARGAUISCHE KANTONALBANK 0.50000% 18-15.11.27*	CHF	2 755 000			2 755 000	2 670 973	0.58	
AARGAUISCHE KANTONALBANK-REG-S 0.12500% 19-11.02.26*	CHF	5 325 000			5 325 000	5 205 188	1.12	
ABB LTD 1.97750% 23-22.09.28*	CHF	1 250 000			1 250 000	1 278 750	0.28	200 000
AEROPORT INTERNATIONAL DE GENEVE-REG-S 2.20000% 22-22.09.26*	CHF	800 000			800 000	811 600	0.17	
ALLREAL HOLDING AG-REG-S 0.87500% 17-30.03.27*	CHF	500 000			500 000	488 750	0.11	35 000
ALLREAL HOLDING AG-REG-S 0.75000% 17-19.06.26*	CHF	640 000			640 000	626 560	0.13	
ALLREAL HOLDING AG-REG-S 0.70000% 20-22.09.28*	CHF	1 500 000			1 500 000	1 435 500	0.31	
ALPIQ HOLDING AG 1.75000% 22-24.06.26*	CHF	1 000 000			1 000 000	998 500	0.22	
ALPIQ HOLDING AG-REG-S 2.62500% 14-29.07.24*	CHF	750 000			750 000	752 100	0.16	
AMAG LEASING AG 0.17500% 21-16.06.25*	CHF	650 000			650 000	636 350	0.14	
AMAG LEASING AG 2.62500% 23-26.05.26*	CHF	1 000 000			1 000 000	1 015 000	0.22	
AMAG LEASING AG-REG-S 0.52500% 21-27.10.26*	CHF	1 710 000			1 710 000	1 651 005	0.36	
AMAG LEASING AG-REG-S 2.20000% 23-22.11.27*	CHF		1 250 000		1 250 000	1 273 750	0.27	
AXPO HOLDING AG 1.00200% 20-23.07.27*	CHF	2 800 000			2 800 000	2 735 600	0.59	835 000
AXPO HOLDING AG-REG-S 3.12500% 10-26.02.25*	CHF	300 000			300 000	304 050	0.07	
BALOISE HOLDING AG-REG-S 0.50000% 19-28.11.25*	CHF	365 000			365 000	359 343	0.08	
BALOISE HOLDING-REG-S 0.25000% 20-16.12.26*	CHF	1 840 000			1 840 000	1 782 040	0.38	
BANK JULIUS BAER & CO AG 2.37500% 24-04.04.31*	CHF		1 000 000		1 000 000	1 012 040	0.22	
BANQUE CANTONALE DU JURA-REG-S 0.62500% 15-04.03.25*	CHF	90 000			90 000	89 199	0.02	
BANQUE CANTONALE NEUCHATELOISE 2.05000% 23-24.05.28*	CHF	1 000 000			1 000 000	1 024 500	0.22	
BASELANDSCHAFTLICHE KANTONALBANK-REG-S 0.25000% 15-13.05.25*	CHF	1 285 000			1 285 000	1 268 038	0.27	
BASELANDSCHAFTLICHE KANTONALBANK-REG-S 0.25000% 18-25.01.27* CHF	CHF	785 000			785 000	761 058	0.16	
BASELANDSCHAFTLICHE KANTONALBANK-REG-S 0.01000% 22-28.07.26*	CHF	1 145 000			1 145 000	1 109 505	0.24	
BASLER KANTONALBANK 0.30000% 17-22.06.27*	CHF	700 000			700 000	677 250	0.15	700 000
BELL FOOD GROUP AG-REG-S 0.75000% 18-01.02.28*	CHF		1 500 000		1 500 000	1 446 000	0.31	
BELL FOOD GROUP AG-REG-S 1.55000% 22-16.05.29*	CHF		2 000 000		2 000 000	1 985 000	0.43	
BERN, CANTON OF 1.25000% 12-30.03.27*	CHF	1 855 000			1 855 000	1 860 565	0.40	
BERN, CANTON OF-REG-S 1.75000% 10-24.09.25*	CHF	1 145 000			1 145 000	1 153 588	0.25	
BKW AG-REG-S 0.75000% 18-15.10.25*	CHF	3 650 000			3 650 000	3 608 025	0.78	
BOBST GROUP SA 2.54500% 24-31.01.29*	CHF		650 000		650 000	659 425	0.14	
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF	885 000			885 000	865 973	0.19	
CEMBRA MONEY BANK AG-REG-S 0.37500% 17-27.06.25*	CHF	1 150 000		1 150 000				
CEMBRA MONEY BANK AG 2.53850% 23-05.04.29*	CHF	400 000			400 000	414 000	0.09	
CEMBRA MONEY BANK AG 2.21500% 24-05.02.30*	CHF		600 000		600 000	611 400	0.13	
CEMBRA MONEY BANK LTD-REG-S 0.87500% 18-08.06.26*	CHF	4 165 000			4 165 000	4 098 360	0.88	500 000
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 16-19.05.26*	CHF	2 290 000			2 290 000	2 243 055	0.48	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.50000% 17-29.09.27*	CHF		2 000 000		2 000 000	1 933 000	0.42	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 1.60750% 22-23.09.27*	CHF	1 000 000			1 000 000	1 003 500	0.22	

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
CREDIT AGRICOLE NEXT BANK SUISSE-REG-S 1.46250% 24-25.03.27*	CHF	1 500 000		1 500 000		1 502 250	0.32		
CREDIT SUISSE SCHWEIZ AG-REG-S 1.87500% 22-29.06.26*	CHF	1 600 000		1 600 000		1 611 200	0.35		
DORMAKABA FINANCE AG-REG-S 1.00000% 17-13.10.25*	CHF	1 605 000			1 605 000				
DORMAKABA FINANCE AG-REG-S 3.75000% 22-14.10.27*	CHF		1 605 000	1 605 000		1 698 090	0.37	250 000	
EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF	1 555 000		1 555 000		1 505 240	0.32		
EMISSIONS- UND FINANZ AG-REG-S 2.65000% 23-06.06.28*	CHF	750 000		750 000		767 625	0.17		
ENERGIEFINANZIERUNGS AG-REG-S 3.45000% 23-06.07.28*	CHF	1 250 000		1 250 000		1 300 625	0.28		
EUROFMA EUROPEAN RALRADMAT FIN CO-REG-S 3.00000% 06-15.05.26*	CHF	3 285 000		3 285 000		3 406 545	0.73		
FCA CAPITAL SUISSE SA-REG-S 0.05190% 21-20.12.24*	CHF	1 245 000		1 245 000					
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF	1 835 000		1 835 000		1 818 852	0.39		
FREIBURGER KANTONALBANK 0.55000% 15-03.02.25*	CHF	4 365 000		4 365 000					
FREIBURGER KANTONALBANK 0.30000% 17-17.02.27*	CHF	1 605 000			1 605 000	1 552 838	0.33		
FREIBURGER KANTONALBANK 0.20000% 18-20.02.26*	CHF	3 905 000			3 905 000	3 813 233	0.82		
GALENICA AG-REG-S 2.35000% 23-08.11.29*	CHF	750 000		750 000		778 500	0.17		
GEBERIT AG 0.75000% 22-29.09.27*	CHF	400 000		400 000		391 800	0.08		
GENEVA, CANTON OF-REG-S 2.12500% 10-27.10.28*	CHF	300 000		300 000		312 300	0.07		
GENEVA, CANTON OF-REG-S 2.00000% 13-20.03.26*	CHF	1 370 000		1 370 000		1 390 550	0.30		
GENEVA, CANTON OF-REG-S 0.25000% 17-29.11.27*	CHF	150 000		150 000		144 900	0.03		
GIVAUDAN FINANCE SA-REG-S 0.12500% 21-07.06.27*	CHF	300 000		300 000		287 700	0.06		
GLARNER KANTONALBANK-REG-S 0.37500% 15-26.02.27*	CHF	915 000		915 000		889 380	0.19		
GLARNER KANTONALBANK-REG-S 0.40000% 18-30.11.26*	CHF	2 805 000		2 805 000		2 730 668	0.59		
GRANDE DIXENCE SA-REG-S 0.80000% 19-17.06.26*	CHF	1 880 000		1 880 000		1 846 160	0.40		
GRAUBUENDNER KANTONALBANK 0.25000% 16-10.03.28*	CHF	3 500 000		3 500 000		3 360 000	0.72	410 000	
GRAUBUENDNER KANTONALBANK-REG-S 0.30000% 18-20.02.26*	CHF	460 000		460 000		450 570	0.10		
GZO AG SPITAL WEIZIKON-REG-S 1.87500% 14-12.06.24*	CHF	1 840 000		1 840 000		1 836 136	0.40		
HILTI AG-REG-S 0.05000% 20-02.07.25*	CHF	2 755 000		2 755 000		2 708 165	0.58		
INTERSHOP HOLDING AG-REG-S 0.30000% 21-29.06.26*	CHF	1 470 000		1 470 000		1 419 285	0.31		
KRAFTWERKE LINTH-LIMMERN AG-REG-S 1.25000% 14-11.09.24*	CHF	2 000 000		2 000 000					
KRAFTWERKE OBERHASLI AG-REG-S 1.87500% 13-21.02.25*	CHF	800 000		800 000					
KRAFTWERKE OBERHASLI AG 0.70000% 17-30.01.26*	CHF	2 520 000		2 520 000		2 489 760	0.54		
LAFARGEHOLCIM LTD-REG-S 1.00000% 15-04.12.25*	CHF	920 000		920 000					
LAUSANNE, CITY OF 1.50000% 13-03.04.28*	CHF		1 000 000	1 000 000		1 009 500	0.22		
LGT BANK AG-REG-S 0.62500% 15-25.11.25*	CHF	1 555 000		1 555 000		1 533 230	0.33	400 000	
LONZA SWISS FINANCE AG-REG-S 2.10000% 23-12.09.29*	CHF	1 690 000		1 690 000		1 717 040	0.37		
LUZERNER KANTONALBANK-REG-S 3.00000% 05-11.03.25*	CHF	3 970 000		3 970 000		4 027 565	0.87		
MIGROS BANK AG-REG-S 2.25000% 23-26.09.28*	CHF	500 000		500 000		513 750	0.11		
MOBIMO HOLDING AG-REG-S 1.87500% 14-16.09.24*	CHF	920 000		920 000					
MOBIMO HOLDING AG-REG-S 0.25000% 20-23.03.28*	CHF	1 000 000		1 000 000		945 500	0.20	670 000	
MOBIMO HOLDING AG-REG-S 0.25000% 21-19.03.27*	CHF	3 105 000		3 105 000		2 979 248	0.64	765 000	
NANT DE DRANCE SA-REG-S 1.55000% 18-19.08.25*	CHF	2 675 000		2 675 000		2 675 000	0.58		
NANT DE DRANCE SA-REG-S 1.25000% 20-25.06.27*	CHF	1 000 000		1 000 000		991 000	0.21		
NESTLE SA 1.87500% 23-28.06.29*	CHF	6 500 000		6 500 000		6 682 000	1.44		
NEUENBURG, CANTON OF-REG-S 1.25000% 12-24.09.27*	CHF	4 530 000		4 530 000		4 527 735	0.98		
NOVARTIS AG-REG-S 0.25000% 15-13.05.25*	CHF	2 000 000		2 000 000		1 976 800	0.43		
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF	1 400 000		1 400 000		1 360 800	0.29		
OC OERLIKON CORP INC, PFAEFF-REG-S 2.87500% 23-02.06.26*	CHF	500 000		500 000		505 750	0.11		
PFANDBRIEFBK SCHWEIZERSHR HYPO INST-REG-S 2.12500% 10-01.12.28*	CHF	7 020 000		7 020 000		7 292 376	1.57		
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 1.25000% 24-28.05.30*	CHF	1 000 000		1 000 000		998 000	0.22		
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTH 1.75000% 24-22.03.29*	CHF		3 500 000	3 500 000					
PFANDBRIEFBANK SCHWR HYP-REG-S 1.75000% 23-22.03.29*	CHF	1 250 000	10 500 000	11 750 000		12 021 425	2.59		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.37500% 11-27.06.25*	CHF	2 865 000		2 865 000		2 901 958	0.63		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-21.01.28*	CHF		1 685 000	1 685 000		1 699 828	0.37		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-15.12.25*	CHF	5 330 000		5 330 000		5 351 320	1.15		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-24.01.25*	CHF	5 000 000		5 000 000					
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-15.10.25*	CHF	3 310 000		3 310 000					
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-15.06.29*	CHF	9 850 000		9 850 000		9 465 850	2.04		
PFANDBRIEFBK SCHWEIZERISCHER HYO-REG-S 0.12500% 16-06.09.28*	CHF	1 710 000		1 710 000		1 626 039	0.35		
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 16-15.12.27*	CHF	3 000 000		3 000 000		2 877 000	0.62		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-27.04.26*	CHF	610 000		610 000		597 251	0.13		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 18-17.11.25*	CHF	9 645 000		3 000 000	6 645 000	6 534 029	1.41	275 000	
PFANDBRIEFZEN SCHWEIZ KANTONAL-REG-S AG 0.25000% 17-01.12.25*	CHF	4 460 000		4 460 000		4 383 734	0.94		
PFANDBRIEFZENTR SCHWEIZ KANTNLBKN-REG-S 1.37500% 13-05.11.27*	CHF	170 000		170 000		170 714	0.04		
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.37500% 13-16.04.25*	CHF	595 000		595 000		595 119	0.13		
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.62500% 14-17.06.26*	CHF	13 160 000		13 160 000		13 261 332	2.86		
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.00000% 14-22.09.28*	CHF	2 785 000		1 200 000	3 985 000	3 940 767	0.85		
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-12.02.30*	CHF		5 000 000	5 000 000		4 815 000	1.04		
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 15-14.02.25*	CHF	4 620 000		1 120 000	3 500 000	3 469 900	0.75	355 000	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 15-28.07.25*	CHF	2 840 000		2 840 000		2 810 180	0.61		
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.12500% 15-25.02.26*	CHF	2 295 000		2 295 000		2 245 428	0.48		
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 16-21.05.25*	CHF	4 445 000		4 445 000		4 392 549	0.95		
PFANDBRIEFZENTR SCHWEIZ KANTONALBN-REG-S 0.37500% 17-21.09.27*	CHF	4 335 000		4 335 000		4 206 251	0.91		
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 17-26.05.27*	CHF	1 820 000		1 820 000		1 763 762	0.38		

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-16.04.25*	CHF	3 795 000			3 795 000		3 747 942	0.81	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 19-09.04.29*	CHF	3 000 000			3 000 000		2 860 500	0.62	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.10000% 22-18.04.28*	CHF	3 675 000			3 675 000		3 652 583	0.79	
PFANDBRIEFZENTR SCHWEIZ KANTONALBK-REG-S 1.80000% 23-10.09.29*	CHF	1 250 000			1 250 000		1 284 750	0.28	1 250 000
PFANDBRIEFZENTR SCHZ KANTLBKEN-REG-S 0.50000% 18-19.05.28*	CHF		3 250 000		3 250 000		3 151 525	0.68	
PFANDBRIEFZENTRALE DER SCHWEIZERI-REG-S 0.35000% 22-02.08.27*	CHF	2 740 000			2 740 000		2 658 622	0.57	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.30000% 16-22.04.25*	CHF	500 000			500 000		493 900	0.11	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.18250% 20-11.11.25*	CHF	2 400 000			2 400 000		2 364 000	0.51	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.11250% 23-28.09.28*	CHF	1 000 000			1 000 000		1 021 500	0.22	
SANDOZ GROUP AG-REG-S 2.12500% 23-17.11.26*	CHF		820 000		820 000		832 300	0.18	
SCHWEIZER VERBAND DER RAIFFEISENBANKEN 0.40500% 21-28.09.29*	CHF		500 000		500 000		465 000	0.10	
SGS SA-REG-S 0.95000% 20-06.11.26*	CHF	1 140 000			1 140 000		1 124 040	0.24	
SGS SA-REG-S 1.25000% 22-05.09.25*	CHF	690 000			690 000		687 792	0.15	690 000
SIX GROUP AG-REG-S 0.12500% 21-27.11.26*	CHF	750 000			750 000		722 798	0.16	
SONOVA HOLDING AG-REG-S 0.75000% 20-06.10.28*	CHF	220 000			220 000		213 620	0.05	145 000
ST GALLER KANTONALBANK 1.37500% 12-22.06.27*	CHF	1 850 000			1 850 000		1 851 850	0.40	
ST GALLER KANTONALBANK-REG-S 0.50000% 15-24.06.25*	CHF	2 070 000			2 070 000		2 046 402	0.44	
STRAUMANN HOLDING AG-REG-S 0.55000% 20-03.10.25*	CHF	2 260 000			2 260 000		2 226 100	0.48	
SWISS PRIME SITE FINANCE AG-REG-S 2.00000% 14-10.12.24*	CHF	1 380 000		1 380 000					
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF	3 485 000			3 485 000		3 448 408	0.74	
SWISSGRID AG-REG-S 1.62500% 13-30.01.25*	CHF	2 655 000		2 655 000					
SWITZERLAND-REG-S 1.50000% 13-24.07.25*	CHF	9 000 000		1 000 000	8 000 000		8 056 000	1.74	
SWITZERLAND-REG-S 1.25000% 14-28.05.26*	CHF	15 000 000			15 000 000		15 111 000	3.26	14 859 000
SWITZERLAND-REG-S 3.25000% 07-27.06.27*	CHF	9 560 000			9 560 000		10 285 604	2.22	9 560 000
SWITZERLAND-REG-S 4.00000% 98-08.04.28*	CHF	6 000 000	1 169 000		7 169 000		8 077 312	1.74	5 322 000
SYNGENTA FINANCE AG-REG-S 0.62500% 21-30.08.24*	CHF	750 000			750 000		746 025	0.16	
THURGAUER KANTONALBANK 1.50000% 13-04.03.27*	CHF		2 500 000		2 500 000		2 510 000	0.54	
THURGAUER KANTONALBANK 0.37500% 15-31.03.25*	CHF	1 385 000		1 385 000					
UBS SWITZERLAND AG-REG-S 1.82000% 23-18.10.26*	CHF		1 000 000		1 000 000		1 008 000	0.22	
UNION BANCAIRE PRIVÉE UBP SA-REG-S 0.20000% 21-15.12.26*	CHF	1 375 000			1 375 000		1 321 375	0.28	
VP BANK AG-REG-S 0.87500% 15-07.10.24*	CHF	1 610 000		1 610 000					
WALLISER KANTONALBANK 0.40000% 15-15.09.25*	CHF	3 575 000			3 575 000		3 519 945	0.76	
WALLISER KANTONALBANK-REG-S 0.30000% 19-01.02.27*	CHF	545 000			545 000		527 833	0.11	135 000
WALLISER KANTONALBANK 1.80000% 23-29.08.29*	CHF	2 000 000			2 000 000		2 046 000	0.44	
ZUERCHER KANTONALBANK-REG-S 2.00000% 10-08.09.25*	CHF	3 100 000			3 100 000		3 126 970	0.67	
ZUERCHER KANTONALBANK-REG-S 0.12500% 16-13.05.26*	CHF	8 935 000			8 935 000		8 711 625	1.88	
ZUERCHER KANTONALBANK-REG-S 0.02000% 16-16.08.27*	CHF	1 375 000			1 375 000		1 314 500	0.28	
ZUERCHER KANTONALBANK-REG-S 0.05000% 16-23.11.26*	CHF	2 520 000			2 520 000		2 434 320	0.52	
ZUERCHER KANTONALBANK-REG-S 0.25000% 17-27.01.26*	CHF	1 375 000			1 375 000		1 347 500	0.29	375 000
ZUERCHER KANTONALBANK-REG-S 0.25000% 18-08.05.25*	CHF	2 480 000			2 480 000		2 448 504	0.53	
ZUERCHER KANTONALBANK 0.25000% 22-28.03.28*	CHF	3 210 000			3 210 000		3 075 180	0.66	
ZUERICH, CITY OF-REG-S 2.75000% 05-14.02.25*	CHF	8 150 000		8 150 000					
ZURICH INSURANCE CO-REG-S 1.00000% 18-30.10.28*	CHF		2 000 000		2 000 000		1 965 000	0.42	
<b>TOTAL CHF</b>							<b>338 073 283</b>	<b>72.83</b>	
<b>Total Bonds, fixed rate</b>							<b>338 073 283</b>	<b>72.83</b>	
<b>Bonds, zero coupon</b>									
<b>CHF</b>									
KANTONSSPITAL WINTERTHUR-REG-S 0.00000% 21-30.09.25*	CHF	345 000			345 000		337 410	0.07	
LUZERNER KANTONALBANK-REG-S 0.00000% 20-07.08.28*	CHF		2 500 000		2 500 000		2 357 500	0.51	240 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-25.02.28*	CHF	3 000 000			3 000 000		2 856 000	0.62	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 19-23.06.25*	CHF	2 790 000			2 790 000		2 745 639	0.59	2 250 000
SWITZERLAND-REG-S 0.00000% 16-22.06.29*	CHF	5 827 000	401 000		6 228 000		6 001 924	1.29	5 827 000
TESSIN, CANTON OF-REG-S 0.00000% 21-31.03.26*	CHF	4 435 000			4 435 000		4 324 125	0.93	
VALIANT BANK AG-REG-S 0.00000% 19-31.10.25*	CHF	4 420 000			4 420 000		4 313 920	0.93	
VALIANT BANK AG-REG-S 0.00000% 21-20.01.26*	CHF	2 300 000			2 300 000		2 233 300	0.48	
WALLISER KANTONALBANK-REG-S 0.00000% 20-14.02.29*	CHF		1 500 000		1 500 000		1 401 750	0.30	1 000 000
<b>TOTAL CHF</b>							<b>26 571 568</b>	<b>5.72</b>	
<b>Total Bonds, zero coupon</b>							<b>26 571 568</b>	<b>5.72</b>	
<b>Bonds, floating rate</b>									
<b>CHF</b>									
ZUERCHER KANTONALBANK-REG-S 2.000% VAR 24-22.03.30*	CHF		1 000 000		1 000 000		1 015 000	0.22	
<b>TOTAL CHF</b>							<b>1 015 000</b>	<b>0.22</b>	
<b>Total Bonds, floating rate</b>							<b>1 015 000</b>	<b>0.22</b>	
<b>Total Securities traded on an exchange</b>							<b>452 947 391</b>	<b>97.58</b>	

Security	30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Total securities and similar instruments</b>					<b>452 947 391</b>	<b>97.58</b>	
(thereof in lending)					51 936 936	11.19)	
Bank deposits at sight					8 014 352	1.73	
Other assets					3 213 795	0.69	
<b>Total fund assets</b>					<b>464 175 538</b>	<b>100.00</b>	
Short-term bank liabilities					-5 930 570		
Other liabilities					-7 590		
<b>Net fund assets</b>					<b>458 237 378</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	452 947 391	97.58
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>452 947 391</b>	<b>97.58</b>

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

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

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

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

## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-A1	0.17%
Class I-B	0.05%
Class I-X	0.01%
Class W	0.17%



# UBS (CH) Investment Fund

## – Bonds CHF Inland Passive

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in CHF		5 353 016 271.02	5 156 431 687.76	4 720 675 978.19
<b>Class F</b>	<b>CH0513811049</b>			
Net asset value per unit in CHF		92.07	88.36	85.77
Number of units outstanding		3 602 221.1700	1 818 793.1900	2 922 574.9330
<b>Class I-A1</b>	<b>CH0018234580</b>			
Net asset value per unit in CHF		1 028.18	986.76	958.00
Number of units outstanding		25 163.6530	24 533.0510	38 632.8360
<b>Class I-A2</b>	<b>CH0142362190</b>		<sup>1</sup>	
Net asset value per unit in CHF		N/A	N/A	909.46
Number of units outstanding		0.0000	0.0000	7 165.0000
<b>Class I-A3</b>	<b>CH0598063177</b>			
Net asset value per unit in CHF		931.56	894.03	867.84
Number of units outstanding		13 377.7370	262 031.1590	238 573.0090
<b>Class I-B</b>	<b>CH0018234606</b>			
Net asset value per unit in CHF		1 071.40	1 028.09	997.37
Number of units outstanding		8 812.5040	8 506.8650	25 907.6330
<b>Class I-X</b>	<b>CH0018234614</b>			
Net asset value per unit in CHF		1 090.11	1 045.97	1 014.47
Number of units outstanding		4 559 110.5310	4 518 383.3320	4 133 147.4090
<b>Class W</b>	<b>CH0356496650</b>			
Net asset value per unit in CHF		94.13	90.34	87.72
Number of units outstanding		38 743.6760	26 685.8370	7 154.6250

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

## Structure of the securities portfolio

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

Switzerland	96.80
United States	0.77
Supranationals	0.55
Liechtenstein	0.55
Italy	0.13
<b>TOTAL</b>	<b>98.80</b>

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	CHF	CHF
Bank deposits		
– at sight	27 751 184.08	36 097 705.98
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	5 311 979 923.76	5 106 425 802.37
– Units of other collective investment schemes	561 277.77	543 112.40
Other assets	36 790 885.92	31 101 784.86
<b>Total fund assets</b>	<b>5 377 083 271.53</b>	<b>5 174 168 405.61</b>
Loans	-24 025 104.70	-17 689 809.60
Other liabilities	-41 895.81	-46 908.25
<b>Net fund assets</b>	<b>5 353 016 271.02</b>	<b>5 156 431 687.76</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Income	CHF	CHF
Income from bank assets	184 215.95	77 556.08
Negative interest	-32 450.85	-75 505.15
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	18 592 428.98	39 460 323.01
– from units of other collective investment schemes	5 374.44	4 688.98
Income from securities lending	459 067.28	571 011.10
Offset payments from securities lending	1 762 541.54	5 320 905.28
Purchase of current net income on issue of units	1 611 326.72	3 946 306.54
<b>TOTAL income</b>	<b>22 582 504.06</b>	<b>49 305 285.84</b>
<b>Expenses</b>		
Audit expenses	-18 669.80	-18 669.80
Commission remuneration of the Fund Management in accordance with the fund contract Class F	-152 312.78	-263 758.79
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-20 003.03	-43 429.19
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A2	0.00	-3 702.95
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A3	-108 108.37	-306 667.21
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-2 037.43	-9 612.65
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-2 448.80	-2 103.85
Other expenses	-51 107.17	-181 792.31
Payment of current net income on redemption of units	-1 549 886.72	-2 771 176.73
<b>TOTAL expenses</b>	<b>-1 904 574.10</b>	<b>-3 600 913.48</b>
<b>Net income</b>	<b>20 677 929.96</b>	<b>45 704 372.36</b>
Realized capital gains and losses	-21 653 047.78	-23 854 020.21
<b>Realized result</b>	<b>-975 117.82</b>	<b>21 850 352.15</b>
Unrealized capital gains and losses	231 965 455.27	144 946 776.68
<b>Total result</b>	<b>230 990 337.45</b>	<b>166 797 128.83</b>

## 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	5 156 431 687.76	4 720 675 978.19
Paid federal withholding tax	-15 981 917.17	-14 337 622.06
Balance of unit movements	-18 423 837.02	283 296 202.80
Total result	230 990 337.45	166 797 128.83
<b>Net fund assets at the end of the reporting period</b>	<b>5 353 016 271.02</b>	<b>5 156 431 687.76</b>

## 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	1 818 793.1900	2 922 574.9330
Units issued	2 001 478.5310	257 635.2960
Units redeemed	-218 050.5510	-1 361 417.0390
<b>Situation at the end of the period</b>	<b>3 602 221.1700</b>	<b>1 818 793.1900</b>
Difference between units issued and units redeemed	1 783 427.9800	-1 103 781.7430
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	24 533.0510	38 632.8360
Units issued	1 027.2650	12 556.0500
Units redeemed	-396.6630	-26 655.8350
<b>Situation at the end of the period</b>	<b>25 163.6530</b>	<b>24 533.0510</b>
Difference between units issued and units redeemed	630.6020	-14 099.7850
<b>Class I-A3</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	262 031.1590	238 573.0090
Units issued	10 217.4480	58 402.1790
Units redeemed	-258 870.8700	-34 944.0290
<b>Situation at the end of the period</b>	<b>13 377.7370</b>	<b>262 031.1590</b>
Difference between units issued and units redeemed	-248 653.4220	23 458.1500
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	8 506.8650	25 907.6330
Units issued	305.6390	0.0000
Units redeemed	0.0000	-17 400.7680
<b>Situation at the end of the period</b>	<b>8 812.5040</b>	<b>8 506.8650</b>
Difference between units issued and units redeemed	305.6390	-17 400.7680

<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	4 518 383.3320	4 133 147.4090
Units issued	429 469.2870	861 210.7040
Units redeemed	-388 742.0880	-475 974.7810
<b>Situation at the end of the period</b>	<b>4 559 110.5310</b>	<b>4 518 383.3320</b>
Difference between units issued and units redeemed	40 727.1990	385 235.9230
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	26 685.8370	7 154.6250
Units issued	13 368.9850	20 912.6640
Units redeemed	-1 311.1460	-1 381.4520
<b>Situation at the end of the period</b>	<b>38 743.6760</b>	<b>26 685.8370</b>
Difference between units issued and units redeemed	12 057.8390	19 531.2120

# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Asset Backed Securities, fixed rate</b>								
<b>CHF</b>								
AUTO LEASE-NOW 2023-1 AG-REG-S STEP-UP/DOWN 23-23.02.32*	CHF	8 000 000			8 000 000	8 149 616	0.15	
AUTO LEASE-NOW 2023-2 AG-REG-S STEP-UP/DOWN 23-22.02.33*	CHF	2 500 000	7 595 000		10 095 000	10 333 887	0.19	
FIRST SWISS MOBILITY-REG-S STEP-UP/DOWN 22-16.12.31*	CHF	935 000			935 000	945 281	0.02	
FIRST SWISS MOBILITY-REG-S STEP-UP/DOWN 23-15.05.32*	CHF	4 295 000			4 295 000	4 309 880	0.08	
SWISS AUTO LEASE GMBH-REG-S STEP-UP 20-23.03.30*	CHF	5 000 000		5 000 000				
SWISS CAR ABS-REG-S STEP-UP/DOWN 21- 18.04.31*	CHF	1 750 000			1 750 000	1 748 832	0.03	
SWISS CREDIT CARD ISSUANCE-REG-S 2.91500% 23-15.06.28*	CHF	3 700 000			3 700 000	3 774 745	0.07	
SWISSCARD AECS GMBH-REG-S 0.35000% 21-15.06.26*	CHF	3 035 000			3 035 000	3 024 214	0.06	
SWISSCARD AECS GMBH-REG-S 1.07250% 22-15.06.27*	CHF	3 500 000			3 500 000	3 463 412	0.06	
<b>TOTAL CHF</b>						<b>35 749 868</b>	<b>0.66</b>	
<b>Total Asset Backed Securities, fixed rate</b>						<b>35 749 868</b>	<b>0.66</b>	

## Notes, fixed rate

### CHF

AARGAUISCHE KANTONALBANK 0.87500% 15-23.01.30*	CHF	5 115 000			5 115 000	4 964 108	0.09	
ABB LTD 2.11250% 23-22.09.33*	CHF	7 500 000			7 500 000	7 837 500	0.15	
AKEB AG FUER KERNENERGIE BETEILIG-REG-S 1.45000% 20-23.07.27*	CHF	3 335 000			3 335 000	3 278 305	0.06	
ALLREAL HOLDING AG-REG-S 0.40000% 19-26.09.29*	CHF	490 000			490 000	455 945	0.01	375 000
ALLREAL HOLDING AG-REG-S 2.10000% 24-04.04.31*	CHF		4 800 000		4 800 000	4 840 656	0.09	
ALPIQ HOLDING AG-REG-S 1.62500% 22-30.05.25*	CHF		1 490 000		1 490 000	1 487 616	0.03	
AMAG LEASING AG 2.75000% 24-12.02.29*	CHF		5 000 000		5 000 000	5 122 500	0.10	
AMAG LEASING AG-REG-S 3.08500% 23-10.02.28*	CHF	1 500 000			1 500 000	1 552 500	0.03	380 000
AMAG LEASING AG-REG-S 3.01250% 23-04.09.29*	CHF	1 000 000			1 000 000	1 040 000	0.02	
AXPO HOLDING AG-REG-S 0.25000% 22-04.02.25*	CHF	3 000 000			3 000 000	2 965 800	0.06	
AXPO HOLDING AG-REG-S 0.62500% 22-04.02.27*	CHF	5 250 000			5 250 000	5 092 500	0.09	
AXPO HOLDING AG-REG-S 2.00000% 22-15.09.26*	CHF	5 000 000			5 000 000	5 040 000	0.09	
AXPO HOLDING AG-REG-S 2.50000% 22-15.03.29*	CHF	5 750 000			5 750 000	5 934 000	0.11	5 115 000
AXPO HOLDING AG-REG-S 2.50000% 23-22.09.26*	CHF	3 600 000			3 600 000	3 666 600	0.07	
BALOISE HOLDING AG-REG-S 1.90000% 22-19.07.28*	CHF		1 000 000		1 000 000	1 018 500	0.02	200 000
BALOISE-HOLDING AG-REG-S 2.20000% 22-30.05.29*	CHF		1 500 000		1 500 000	1 548 750	0.03	575 000
BANCA DELLO STATO DEL CANTONE TICINO 1.50000% 24-03.05.34*	CHF		5 000 000		5 000 000	5 016 250	0.09	
BARRY CALLEBAUT AG 1.95000% 24-24.01.28*	CHF		3 200 000		3 200 000	3 244 800	0.06	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.50000% 13-26.06.28*	CHF	630 000			630 000	639 450	0.01	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.75000% 13-26.06.43*	CHF	400 000			400 000	427 800	0.01	
BASELSTADT KANTONALBANK 0.25000% 20-02.09.32*	CHF	230 000			230 000	208 380	0.00	155 000
BASLER KANTONALBANK 1.75000% 23-04.04.25*	CHF	15 140 000		9 140 000	6 000 000	6 020 400	0.11	
BERN, CITY OF-REG-S 2.50000% 11-01.04.41*	CHF	1 415 000		1 415 000				
BERNER KANTONALBANK AG-REG-S-SUB 0.85000% 22-21.01.32*	CHF	2 905 000			2 905 000	2 646 455	0.05	1 920 000
BKW FMB ENERGIE AG-REG-S 1.12500% 22-27.04.29*	CHF	4 800 000			4 800 000	4 696 800	0.09	2 755 000
CEMBRA MONEY BANK AG-REG-S 2.41130% 23-08.08.29*	CHF	5 000 000			5 000 000	5 150 000	0.10	
CEMBRA MONEY BANK LTD-REG-S 2.66500% 23-28.06.30*	CHF	2 500 000			2 500 000	2 613 750	0.05	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.07000% 20-18.09.29*	CHF	7 010 000			7 010 000	6 466 725	0.12	
EMISSIONSZENTRALE GEM WOHNBAUTRAE-REG-S 1.75000% 13-24.07.28*	CHF	900 000			900 000	923 400	0.02	140 000
EMMI FINANZ AG-REG-S 0.37500% 21-01.12.31*	CHF	3 960 000		500 000	3 460 000	3 209 150	0.06	
ENERGIEFINANZIERUNGS AG-REG-S 3.05000% 23-04.07.25*	CHF	1 500 000			1 500 000	1 518 450	0.03	
FERRING HOLDING SA-REG-S 2.70000% 23-21.04.27*	CHF	3 000 000			3 000 000	3 070 500	0.06	
FLUGHAFEN ZURICH AG-REG-S 0.10000% 20-30.12.27*	CHF	250 000			250 000	238 125	0.00	190 000
GENEVA, CITY OF-REG-S 1.62500% 13-12.12.24*	CHF	650 000		650 000				
GIVAUDAN FINANCE SA 0.37500% 21-07.06.30*	CHF	1 285 000			1 285 000	1 200 190	0.02	835 000
GLARNER KANTONALBANK-REG-S-SUB 1.00000% 21-28.07.31*	CHF	4 020 000			4 020 000	3 792 870	0.07	
HIAG IMMOBILIEN HOLDING AG-REG-S 3.13000% 23-16.02.29*	CHF	6 000 000			6 000 000	6 270 000	0.12	
INSELSPITAL-STIFTUNG BERN 2.37500% 23-29.09.31*	CHF		6 855 000		6 855 000	7 211 460	0.13	
INVESTIS HOLDING SA-REG-S 0.25000% 21-14.02.25*	CHF	6 490 000			6 490 000	6 401 736	0.12	
KANTONSSPITAL BASELSTADT 1.70000% 22-24.06.32*	CHF	250 000			250 000	251 250	0.00	
KANTONSSPITAL ST GALLEN-REG-S 2.40000% 23-06.09.33*	CHF	3 500 000	5 000 000		8 500 000	9 112 000	0.17	
KERNKRAFTWERK GOESGEN-DAENIKEN-REG-S 0.41000% 21-21.09.29*	CHF	2 250 000			2 250 000	2 059 875	0.04	
LAUSANNE, CITY OF-REG-S 0.60000% 20-30.11.56*	CHF	2 725 000			2 725 000	2 102 338	0.04	
LONZA SWISS FINANCE AG-REG-S 0.35000% 20-22.09.26*	CHF	1 875 000			1 875 000	1 829 063	0.03	
LONZA SWISS FINANZ AG 2.60000% 23-16.05.31*	CHF		4 000 000		4 000 000	4 186 000	0.08	
LUZERNER KANTONALBANK AG-REG-S 0.25000% 22-24.01.30*	CHF	6 160 000			6 160 000	5 775 000	0.11	
NANT DE DRANCE SA 2.00000% 24-26.05.34*	CHF		4 455 000		4 455 000	4 570 830	0.09	
NESTLE LTD 2.62500% 22-08.11.35*	CHF	4 500 000			4 500 000	5 062 500	0.09	

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
NESTLE SA 1.87500% 23-20.11.31*	CHF		4 250 000		4 250 000	4 405 125	0.08	1 500 000	
NESTLE SA 2.00000% 23-20.11.36*	CHF		4 500 000		4 500 000	4 772 250	0.09		
NESTLE SA-REG-S 2.00000% 23-28.06.33*	CHF	12 740 000			12 740 000	13 396 110	0.25		
NESTLE SA-REG-S 2.12500% 22-15.07.30*	CHF	4 500 000			4 500 000	4 716 000	0.09		
NEUENBURG, CANTON OF-REG-S 0.30000% 19-19.07.39*	CHF	4 750 000			4 750 000	4 058 875	0.08		
PFAND SCHWZ HYPO-REG-S 1.75000% 23-07.07.33*	CHF	5 000 000			5 000 000	5 175 000	0.10	100 000	
PFANDBRFBK SCHWEZRSCHR HYPO INST-REG-S 1.12500% 18-09.10.48*	CHF	90 000			90 000	85 734	0.00		
PFANDBRIEF SCHWEIZ KANTONALBANK-REG-S 2.05000% 23-25.05.32*	CHF	5 000 000			5 000 000	5 276 000	0.10	30 000	
PFANDBRIEF SCHWEIZERISCHER HYPOTH-REG-S 0.37500% 22-16.02.37*	CHF	4 400 000			4 400 000	3 875 960	0.07		
PFANDBRIEFBANK SCHWEIZERISC HYPO-REG-S 2.12500% 23-07.07.26*	CHF	270 000			270 000	275 130	0.01		
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTH-REG-S 1.50000% 12-14.02.40*	CHF	8 170 000			8 170 000	8 308 890	0.15		
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTH-REG-S 1.37500% 12-20.09.29*	CHF	7 640 000	1 155 000		8 795 000	8 838 975	0.16		
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTH-REG-S 0.37500% 15-21.01.30*	CHF	16 885 000			16 885 000	16 035 685	0.30		
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTH-REG-S 0.50000% 15-05.05.28*	CHF	16 145 000			16 145 000	15 654 192	0.29		
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTH-REG-S 0.87500% 15-07.05.35*	CHF	2 505 000			2 505 000	2 375 241	0.04	250 000	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTH-REG-S 0.62500% 18-09.10.28*	CHF	4 945 000			4 945 000	4 805 551	0.09		
PFANDBRIEFBANK SCHWEIZERI HYPO INST-REG-S 1.12500% 18-18.10.47*	CHF	3 500 000	17 000 000		20 500 000	19 481 150	0.36		
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTH-REG-S 0.25000% 18-16.11.26*	CHF	500 000			500 000	486 950	0.01	450 000	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTH-REG-S 0.25000% 19-15.04.30*	CHF	4 040 000			4 040 000	3 797 600	0.07		
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTH-REG-S 0.25000% 19-26.04.34*	CHF	14 020 000		9 000 000	5 020 000	4 500 932	0.08	150 000	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTH-REG-S 0.12500% 19-14.11.31*	CHF	4 005 000			4 005 000	3 658 167	0.07	215 000	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTH-REG-S 0.12500% 20-13.08.27*	CHF	19 240 000	1 000 000		20 240 000	19 485 048	0.36		
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTH-REG-S 0.12500% 20-17.08.40*	CHF	4 910 000			4 910 000	3 992 321	0.07	1 000 000	
PFANDBRIEFBANK SCHZ HYPO INST-REG-S 0.37500% 18-10.07.28*	CHF	3 000 000			3 000 000	2 889 000	0.05	1 075 000	
PFANDBRIEFBANK SCHZ HYPO INST-REG-S 1.00000% 18-23.01.43*	CHF	1 000 000	1 000 000		2 000 000	1 868 000	0.03		
PFANDBRIEFZENTR SCHWEIZ KAN BAN-REG-S 1.75000% 13-25.02.26*	CHF	1 070 000		1 000 000	70 000	70 602	0.00		
PSP SWISS PROPERTY AG-REG-S 0.55000% 19-04.02.28*	CHF	4 090 000			4 090 000	3 928 445	0.07		
PSP SWISS PROPERTY AG-REG-S 0.15000% 20-02.02.29*	CHF	9 785 000			9 785 000	9 158 760	0.17	1 430 000	
ROCHE KAPITALMARKT AG-REG-S 0.50000% 22-25.02.27*	CHF	5 280 000			5 280 000	5 166 480	0.10		
ROCHE KAPITALMARKT AG-REG-S 2.00000% 22-23.09.32*	CHF	2 500 000			2 500 000	2 631 250	0.05		
SANDOZ GROUP AG-REG-S 2.60000% 23-17.11.31*	CHF		5 625 000		5 625 000	5 889 375	0.11		
SCHWYZER KANTONALBANK 0.15000% 21-30.11.29*	CHF	540 000			540 000	502 470	0.01		
SGS SA-REG-S 2.00000% 23-17.11.27*	CHF		5 000 000		5 000 000	5 087 500	0.09		
SGS SA-REG-S 2.30000% 23-17.11.31*	CHF		5 000 000		5 000 000	5 255 000	0.10		
SIKA AG 2.25000% 23-13.04.29*	CHF	7 610 000			7 610 000	7 861 130	0.15		
SIKA AG-REG-S 2.35000% 22-28.11.28*	CHF	4 285 000			4 285 000	4 437 118	0.08		
SONOVA HOLDING AG-REG-S 0.50000% 20-06.10.25*	CHF	3 475 000			3 475 000	3 424 613	0.06		
ST GALLER KANTONALBANK 1.50000% 13-12.02.31*	CHF	5 210 000			5 210 000	5 243 865	0.10		
SULZER AG 0.87500% 20-18.11.27*	CHF	5 105 000			5 105 000	4 913 563	0.09	3 340 000	
SULZER AG-REG-S 0.80000% 20-23.09.25*	CHF	200 000			200 000	197 400	0.00		
SWISS LIFE HOLDING AG-REG-S 2.25880% 23-26.07.28*	CHF		4 685 000		4 685 000	4 832 578	0.09	1 735 000	
SWISS LIFE HOLDING AG-REG-S 2.61000% 23-26.01.32*	CHF	3 590 000			3 590 000	3 853 865	0.07		
SWISS PRIME SITE FINANCE AG 1.80000% 24-01.03.30*	CHF		7 500 000		7 500 000	7 537 500	0.14		
SWISSCOM AG-REG-S 1.75000% 12-10.07.24*	CHF	10 000 000	500 000	10 000 000	500 000	500 150	0.01		
SWISSCOM AG-REG-S 1.87500% 23-23.08.30*	CHF	1 665 000			1 665 000	1 707 457	0.03		
TECAN GROUP AG-REG-S 0.05000% 21-06.10.25*	CHF	1 700 000			1 700 000	1 663 450	0.03	400 000	
TRANSPORTS PUBLICS GENEVOIS-REG-S 2.03750% 22-29.09.34*	CHF	200 000			200 000	207 900	0.00		
UBS GROUP AG-REG-S 0.43500% 21-09.11.28*	CHF	6 400 000			6 400 000	6 054 400	0.11		
WALLISER KANTONALBANK-REG-S 2.05000% 23-24.07.28*	CHF		12 650 000		12 650 000	12 985 225	0.24		
ZUERCHER KANTONALBANK-REG-S 0.10000% 21-31.03.31*	CHF	4 400 000			4 400 000	4 023 800	0.07	3 350 000	
ZUERCHER KANTONALBANK-REG-S 0.15000% 21-21.10.31*	CHF	2 700 000			2 700 000	2 467 800	0.05	190 000	
ZUERCHER KANTONALBANK 1.40000% 22-25.07.29*	CHF	1 155 000			1 155 000	1 159 043	0.02		
ZUERCHER KANTONALBANK-REG-S-SUB 2.75000% 23-19.04.28*	CHF	5 000 000			5 000 000	5 160 000	0.10		
ZUERICH, CANTON OF-REG-S 2.00000% 13-29.07.38*	CHF	2 065 000		2 065 000					
ZUERICH, CANTON OF-REG-S 0.25000% 19-12.07.39*	CHF	3 980 000			3 980 000	3 444 690	0.06		
ZUERICH, CITY OF-REG-S 0.75000% 22-25.04.31*	CHF	250 000			250 000	242 875	0.00		
ZUERICH, CITY OF-REG-S 1.50000% 22-24.06.52*	CHF	6 390 000		1 890 000	4 500 000	4 738 500	0.09		
ZUGER KANTONALBANK AG 0.05000% 21-26.05.31*	CHF	5 640 000			5 640 000	5 121 120	0.10	3 340 000	
ZUGER KANTONALBANK AG 1.20000% 22-02.06.28*	CHF	430 000			430 000	427 420	0.01		
ZURICH, CITY OF-REG-S 1.75000% 14-06.03.29*	CHF	2 480 000			2 480 000	2 550 680	0.05		
<b>TOTAL CHF</b>						<b>456 420 733</b>	<b>8.49</b>		
<b>Total Notes, fixed rate</b>						<b>456 420 733</b>	<b>8.49</b>		

### Notes, zero coupon

#### CHF

CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.07.25*	CHF	11 190 000			11 190 000	10 949 415	0.20	200 000
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.10.30*	CHF	15 530 000			15 530 000	14 008 060	0.26	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTH-REG-S 0.00000% 19-15.06.27*	CHF	6 715 000	2 500 000		9 215 000	8 851 008	0.16	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTH-REG-S 0.00000% 19-30.03.26*	CHF	9 210 000		1 500 000	7 710 000	7 517 250	0.14	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.00000% 20-26.10.29*	CHF	1 000 000			1 000 000	931 100	0.02	
RHAETISCHE BAHN STAMM 0.00000% 21-29.09.36*	CHF	4 400 000			4 400 000	3 762 000	0.07	
ZUERICH, CANTON OF-REG-S 0.00000% 21-10.11.33*	CHF	290 000			290 000	259 260	0.00	
<b>TOTAL CHF</b>						<b>46 278 093</b>	<b>0.86</b>	
<b>Total Notes, zero coupon</b>						<b>46 278 093</b>	<b>0.86</b>	

### Notes, floating rate

#### CHF

ZUERCHER KANTONALBANK 2.125%/VAR 24-22.03.33*	CHF		5 000 000		5 000 000	5 095 000	0.09	100 000
<b>TOTAL CHF</b>						<b>5 095 000</b>	<b>0.09</b>	
<b>Total Notes, floating rate</b>						<b>5 095 000</b>	<b>0.09</b>	

### Medium term notes, fixed rate

#### CHF

ADECCO GROUP AG-REG-S 0.87500% 18-18.09.26*	CHF	2 195 000			2 195 000	2 160 978	0.04	1 045 000
ADECCO SA-REG-S 0.87500% 20-27.11.25*	CHF	1 815 000			1 815 000	1 797 758	0.03	
ADECCO SA-REG-S 2.37750% 22-17.11.27*	CHF	6 560 000			6 560 000	6 717 440	0.12	
BASELLANDSCHAFTLICHE KANTONALBANK 0.37500% 18-23.03.26*	CHF	10 470 000	1 200 000		11 670 000	11 442 435	0.21	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.37500% 19-13.05.30*	CHF	17 405 000			17 405 000	16 378 105	0.30	
BASELLANDSCHAFTLICHE KANTONALBANK 0.05000% 20-28.01.31*	CHF	14 115 000			14 115 000	12 872 880	0.24	
BASELLANDSCHAFTLICHE KANTONALBANK 2.12500% 22-04.10.52*	CHF	5 000 000			5 000 000	5 842 500	0.11	5 000 000
BERN, CANTON OF-REG-S 2.25000% 11-20.04.26*	CHF	500 000			500 000	510 750	0.01	
BKW AG-REG-S 0.25000% 19-29.07.27*	CHF	1 350 000			1 350 000	1 296 000	0.02	
CORNER BANCA SA 2.05000% 23-26.09.28*	CHF	5 000 000			5 000 000	5 082 500	0.09	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.03000% 21-24.09.31*	CHF	3 520 000			3 520 000	3 141 600	0.06	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.22000% 22-28.07.28*	CHF	530 000			530 000	501 115	0.01	
CREDIT AGRICOLE NEXT BANK SU SA-REG-S 1.93200% 23-23.09.30*	CHF	4 375 000			4 375 000	4 471 250	0.08	
CREDIT SUISSE SCHWEIZ AG-REG-S 2.45860% 23-22.11.24*	CHF	9 000 000	3 910 000		12 910 000	12 993 915	0.24	
HOLCIM HELVETIA FINANCE AG-REG-S 0.50000% 21-26.08.31*	CHF	410 000			410 000	376 175	0.01	370 000
HOLCIM HELVETIA FINANCE AG-REG-S 0.37500% 22-19.10.26*	CHF	300 000	4 960 000		5 260 000	5 112 720	0.10	
HOLCIM HELVETIA FINANCE-REG-S 1.00000% 22-19.01.32*	CHF	400 000	1 000 000		1 400 000	1 329 300	0.02	125 000
KERNKRAFTWERK LEIBSTADT AG-REG-S 2.00000% 19-14.02.25*	CHF	2 000 000			2 000 000	2 003 600	0.04	25 000
LAFARGEHOLCIM HELVETIA FINANCE-REG-S 0.25000% 21-18.03.27*	CHF	250 000			250 000	240 875	0.00	165 000
LGT BANK AG-REG-S 0.37500% 19-05.07.28*	CHF	6 000 000			6 000 000	5 670 000	0.11	1 000 000
LGT BANK AG-REG-S 0.37500% 19-15.11.29*	CHF	400 000			400 000	369 400	0.01	
LGT BANK AG-REG-S 0.20000% 20-04.11.30*	CHF	5 315 000			5 315 000	4 863 225	0.09	
LGT BANK AG-REG-S 0.45000% 21-29.07.31*	CHF	7 600 000			7 600 000	6 843 800	0.13	4 600 000
LGT BANK AG-REG-S 2.75000% 22-29.09.32*	CHF	250 000			250 000	270 875	0.01	
LUZERNER KANTONALBANK-REG-S 0.10000% 16-15.09.31*	CHF	1 320 000			1 320 000	1 197 240	0.02	
LUZERNER KANTONALBANK-REG-S 0.35000% 18-05.02.27*	CHF	800 000	6 180 000		6 980 000	6 791 540	0.13	265 000
LUZERNER KANTONALBANK-REG-S 0.25000% 20-28.08.40*	CHF	50 000			50 000	41 025	0.00	50 000
LUZERNER KANTONALBANK-REG-S 2.05000% 22-16.09.47*	CHF	2 500 000			2 500 000	2 822 500	0.05	
MIGROS BANK AG-REG-S 0.25000% 19-10.12.27*	CHF	7 615 000			7 615 000	7 272 325	0.14	
PFANDBRIEF SCHWEIZER HYPOTHEK AG-REG-S 1.87500% 23-24.06.50*	CHF	10 500 000			10 500 000	11 659 200	0.22	
PFANDBRIEFBANK SCHWEIZ HYPO AG-REG-S 2.00000% 22-25.08.34*	CHF		10 000 000		10 000 000	10 625 000	0.20	2 050 000
PFANDBRIEFBANK SCHWEIZ HYPOTHEK-REG-S 1.750000% 23-09.07.38*	CHF	15 220 000			15 220 000	15 942 950	0.30	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.75000% 11-15.12.26*	CHF	6 125 000			6 125 000	6 365 713	0.12	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.62500% 11-29.11.41*	CHF	10 905 000		3 405 000	7 500 000	7 777 500	0.14	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-27.04.27*	CHF	19 345 000			19 345 000	19 484 284	0.36	700 000
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 16-17.05.40*	CHF	10 970 000			10 970 000	9 181 890	0.17	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 17-23.01.37*	CHF	10 320 000			10 320 000	9 442 800	0.18	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 17-21.12.29*	CHF	8 335 000			8 335 000	7 973 261	0.15	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 17-25.01.35*	CHF	14 000 000		4 000 000	10 000 000	9 246 000	0.17	500 000
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.25000% 17-12.10.27*	CHF	12 765 000			12 765 000	12 320 778	0.23	185 000
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 17-18.09.26*	CHF	2 375 000			2 375 000	2 316 813	0.04	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.62500% 17-18.10.30*	CHF	8 765 000			8 765 000	8 396 870	0.16	45 000
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.75000% 17-18.10.38*	CHF	12 880 000		5 000 000	7 880 000	7 229 900	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 18-12.05.27*	CHF	5 700 000			5 700 000	5 546 670	0.10	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 19-08.05.29*	CHF	21 385 000			21 385 000	20 176 748	0.38	
PFANDBRIEFBK SCHWZERI HYPHTKA AG-REG-S 0.12500% 21-19.03.31*	CHF	8 505 000			8 505 000	7 838 208	0.15	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.177500% 21-15.01.27*	CHF	2 400 000			2 400 000	2 310 000	0.04	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.57000% 21-15.01.31*	CHF	3 500 000			3 500 000	3 180 744	0.06	
SCHAFFHAUSER KANTONALBANK-REG-S 1.75000% 13-28.10.25*	CHF	3 260 000			3 260 000	3 276 300	0.06	
SWISS LIFE HOLDING AG-REG-S 0.35000% 19-06.03.29*	CHF	5 250 000			5 250 000	5 000 625	0.09	200 000
SWISS REINSURANCE CO LTD-REG-S 0.75000% 15-21.01.27*	CHF	5 120 000	850 000		5 970 000	5 880 450	0.11	
UBS GROUP AG-REG-S 0.87500% 19-30.01.25*	CHF	17 200 000		17 200 000				

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
ZURICH INSURANCE CO LTD-REG-S 0.10000% 20-27.08.32*	CHF	9 990 000			9 990 000	8 851 140	0.16	1 540 000
ZURICH INSURANCE CO LTD-REG-S 1.12500% 22-04.07.29*	CHF	1 540 000			1 540 000	1 525 370	0.03	
<b>TOTAL CHF</b>						<b>331 963 038</b>	<b>6.17</b>	
<b>Total Medium term notes, fixed rate</b>						<b>331 963 038</b>	<b>6.17</b>	

### Medium term notes, zero coupon

#### CHF

CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-17.12.24*	CHF	5 300 000	630 000		5 930 000	5 868 328	0.11	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 21-27.01.27*	CHF	4 225 000			4 225 000	4 041 213	0.08	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 21-27.01.33*	CHF	4 565 000			4 565 000	3 928 183	0.07	50 000
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.00000% 21-20.05.41*	CHF	8 530 000		530 000	8 000 000	6 281 600	0.12	
SWISS LIFE HOLDING AG-REG-S 0.00000% 19-06.06.25*	CHF	2 435 000			2 435 000	2 393 849	0.04	
ZURICH INSURANCE CO LTD-REG-S 0.00000% 21-26.08.31*	CHF	2 285 000			2 285 000	2 043 933	0.04	130 000
<b>TOTAL CHF</b>						<b>24 557 104</b>	<b>0.46</b>	
<b>Total Medium term notes, zero coupon</b>						<b>24 557 104</b>	<b>0.46</b>	

### Bonds, fixed rate

#### CHF

AAREKRAFTWERK KLINGNAU AG-REG-S 0.62500% 19-03.08.29*	CHF	790 000			790 000	759 190	0.01	
AARGAU, CANTON OF 2.00000% 10-15.12.28*	CHF	750 000			750 000	778 875	0.01	
AARGAUISCHE KANTONALBANK 1.60000% 12-18.05.37*	CHF	8 900 000		1 900 000	7 000 000	7 154 000	0.13	
AARGAUISCHE KANTONALBANK 0.62500% 15-13.04.28*	CHF	500 000			500 000	485 750	0.01	
AARGAUISCHE KANTONALBANK-REG-S 0.06000% 16-01.07.25*	CHF	1 115 000			1 115 000	1 096 157	0.02	
AARGAUISCHE KANTONALBANK 0.02000% 16-17.10.24*	CHF	7 925 000	180 000	7 925 000	180 000	178 542	0.00	
AARGAUISCHE KANTONALBANK 0.25000% 18-03.04.25*	CHF	4 575 000			4 575 000	4 521 473	0.08	
AARGAUISCHE KANTONALBANK 0.50000% 18-15.11.27*	CHF	2 015 000			2 015 000	1 953 543	0.04	
AARGAUISCHE KANTONALBANK-REG-S 0.12500% 19-11.02.26*	CHF	4 970 000			4 970 000	4 858 175	0.09	
AARGAUISCHE KANTONALBANK-REG-S 0.01000% 20-18.02.30*	CHF	6 920 000			6 920 000	6 383 700	0.12	
AARGAUISCHE KANTONALBANK-REG-S 0.01000% 20-29.06.28*	CHF	1 650 000	2 000 000		3 650 000	3 447 425	0.06	1 570 000
AARGAUISCHE KANTONALBANK 1.35000% 24-30.04.31*	CHF		750 000		750 000	750 098	0.01	
ABB LTD 1.97750% 23-22.09.28*	CHF	10 000 000		700 000	9 300 000	9 513 900	0.18	
ABB LTD-REG-S 2.37500% 22-05.04.30*	CHF	500 000			500 000	524 250	0.01	375 000
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.40000% 17-20.09.27*	CHF	6 445 000			6 445 000	6 183 978	0.12	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.31000% 19-27.06.29*	CHF	2 250 000			2 250 000	2 098 125	0.04	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 2.20000% 22-22.09.26*	CHF	3 600 000			3 600 000	3 652 200	0.07	
ALLREAL HOLDING AG 0.62500% 16-10.05.24*	CHF	6 090 000		6 090 000				
ALLREAL HOLDING AG-REG-S 1.37500% 15-31.03.25*	CHF	2 025 000			2 025 000	2 016 495	0.04	
ALLREAL HOLDING AG-REG-S 0.87500% 17-30.03.27*	CHF	2 905 000			2 905 000	2 839 638	0.05	1 040 000
ALLREAL HOLDING AG-REG-S 0.75000% 17-19.06.26*	CHF	10 015 000			10 015 000	9 804 685	0.18	300 000
ALLREAL HOLDING AG-REG-S 0.70000% 20-22.09.28*	CHF	1 735 000			1 735 000	1 660 395	0.03	100 000
ALLREAL HOLDING AG-REG-S 0.60000% 21-15.07.30*	CHF	2 640 000			2 640 000	2 449 920	0.05	2 035 000
ALLREAL HOLDING AG-REG-S 3.00000% 23-19.04.28*	CHF		1 200 000		1 200 000	1 258 200	0.02	
ALPIQ HOLDING AG 1.75000% 22-24.06.26*	CHF	9 720 000	1 000 000		10 720 000	10 703 920	0.20	400 000
ALPIQ HOLDING AG-REG-S 2.62500% 14-29.07.24*	CHF	595 000			595 000	596 666	0.01	
AMAG LEASING AG 0.17500% 21-16.06.25*	CHF	5 990 000			5 990 000	5 864 210	0.11	
AMAG LEASING AG 2.62500% 23-26.05.26*	CHF	1 500 000			1 500 000	1 522 500	0.03	
AMAG LEASING AG-REG-S 0.87500% 17-25.10.24*	CHF	1 000 000			1 000 000	993 700	0.02	
AMAG LEASING AG-REG-S 0.25000% 21-27.10.23*	CHF	4 750 000		4 750 000				
AMAG LEASING AG-REG-S 0.12500% 20-12.02.24*	CHF	2 250 000		2 250 000				
AMAG LEASING AG-REG-S 0.21000% 21-27.06.24*	CHF	4 555 000			4 555 000	4 535 414	0.08	
AMAG LEASING AG-REG-S 0.52500% 21-27.10.26*	CHF	1 165 000			1 165 000	1 124 808	0.02	1 000 000
AMAG LEASING AG-REG-S 2.73000% 23-04.09.26*	CHF	8 750 000			8 750 000	8 898 750	0.17	1 070 000
AMAG LEASING AG-REG-S 2.20000% 23-22.11.27*	CHF		5 000 000		5 000 000	5 095 000	0.09	
AMAG LEASING AG-REG-S 2.40000% 23-22.11.30*	CHF		5 000 000		5 000 000	5 207 500	0.10	
AXPO HOLDING AG 1.75000% 16-29.05.24*	CHF	5 125 000		5 125 000				
AXPO HOLDING AG-REG-S 3.12500% 10-26.02.25*	CHF	4 670 000			4 670 000	4 733 045	0.09	
BALOISE HOLDING AG-REG-S 1.12500% 14-19.12.24*	CHF	1 140 000		1 140 000				
BALOISE HOLDING AG-REG-S 0.50000% 19-28.11.25*	CHF	2 100 000			2 100 000	2 067 450	0.04	420 000
BALOISE HOLDING AG-REG-S 0.12500% 21-27.06.30*	CHF	260 000			260 000	237 120	0.00	260 000
BALOISE HOLDING-REG-S 0.25000% 20-16.12.26*	CHF	2 245 000		625 000	1 620 000	1 568 970	0.03	
BALOISE HOLDING-REG-S 0.50000% 20-16.12.30*	CHF	2 245 000			2 245 000	2 087 850	0.04	
BALOISE HOLDING-REG-S 0.15000% 21-17.02.31*	CHF	740 000			740 000	671 550	0.01	
BALOISE-HOLDING AG 2.35000% 23-02.05.33*	CHF	1 800 000	1 100 000		2 900 000	3 066 750	0.06	440 000
BANCA DELLO STATO CANTONE TICINO-REG-S 0.37500% 18-08.02.28*	CHF	5 415 000			5 415 000	5 195 693	0.10	
BANCA DELLO STATO CANTONE TICINO-REG-S 0.45000% 19-26.02.29*	CHF	515 000	500 000		1 015 000	963 235	0.02	90 000
BANCA DELLO STATO DEL CANTONE TIC-REG-S 0.05000% 19-10.07.29*	CHF	14 980 000			14 980 000	13 834 030	0.26	
BANK CLER AG-REG-S 0.50000% 17-28.11.25*	CHF	2 085 000			2 085 000	2 051 640	0.04	



Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BANK CLER AG-REG-S 0.37500% 19-26.04.27*	CHF	1 200 000			1 200 000	1 155 600	0.02	
BANK JULIUS BAER & CO AG-REG-S 0.12500% 21-27.04.28*	CHF	500 000			500 000	468 750	0.01	
BANK JULIUS BAER & CO AG 2.50000% 23-06.09.30*	CHF	2 500 000			2 500 000	2 575 000	0.05	
BANK JULIUS BAER & CO AG 2.37500% 24-04.04.31*	CHF		9 000 000		9 000 000	9 108 360	0.17	
BANQUE CANTONALE DE GENEVE-SUB 1.12500% 17-28.06.27*	CHF	2 465 000			2 465 000	2 435 420	0.05	
BANQUE CANTONALE DE GENEVE-REG-S 0.12500% 19-23.04.26*	CHF	500 000			500 000	486 000	0.01	
BANQUE CANTONALE DU JURA-REG-S 0.62500% 15-04.03.25*	CHF	900 000			900 000	891 990	0.02	
BANQUE CANTONALE DU JURA-REG-S 0.10000% 20-24.01.31*	CHF	9 180 000			9 180 000	8 289 540	0.15	
BANQUE CANTONALE NEUCHATELOISE-REG-S 0.50000% 17-30.09.27*	CHF	1 760 000	10 250 000		12 010 000	11 613 670	0.22	15 000
BANQUE CANTONALE NEUCHATELOISE-REG-S 0.35000% 18-14.09.26*	CHF	5 105 000	1 655 000		6 760 000	6 580 860	0.12	30 000
BANQUE CANTONALE NEUCHATELOISE 2.05000% 23-24.05.28*	CHF	3 300 000			3 300 000	3 380 850	0.06	
BANQUE CANTONALE VAUDOISE 1.62500% 11-30.11.26*	CHF	120 000			120 000	120 480	0.00	
BANQUE CANTONALE VAUDOISE 0.40000% 16-07.04.31*	CHF	400 000			400 000	368 000	0.01	100 000
BANQUE CANTONALE VAUDOISE 0.25000% 17-28.11.25*	CHF	2 550 000		1 000 000	1 550 000	1 518 225	0.03	
BANQUE CANTONALE VAUDOISE-REG-S 0.40000% 21-05.05.36*	CHF	150 000			150 000	129 525	0.00	
BANQUE CANTONALE VAUDOISE 2.10000% 23-07.06.32*	CHF	2 500 000			2 500 000	2 611 250	0.05	
BARRY CALLEBAUT AG 2.30000% 24-23.01.32*	CHF		3 655 000		3 655 000	3 784 753	0.07	
BASEL-LANDSCHAFT, CANTON OF 2.62500% 11-10.05.29*	CHF	235 000			235 000	252 155	0.00	
BASEL-LANDSCHAFT, CANTON OF 2.62500% 11-10.05.30*	CHF	900 000			900 000	976 500	0.02	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.00000% 14-30.03.27*	CHF	540 000			540 000	538 110	0.01	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.37500% 14-29.09.34*	CHF	5 150 000			5 150 000	5 263 300	0.10	
BASEL-LANDSCHAFT, CANTON-REG-S 0.12500% 15-26.02.26*	CHF	1 575 000			1 575 000	1 544 288	0.03	
BASEL-LANDSCHAFT, CANTON OF-REG-S 0.62500% 15-26.02.36*	CHF	400 000			400 000	371 200	0.01	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.00000% 15-05.03.40*	CHF	4 885 000			4 885 000	4 689 600	0.09	3 000 000
BASEL-LANDSCHAFT, CANTON OF-REG-S 0.75000% 15-24.06.32*	CHF	400 000			400 000	387 000	0.01	
BASEL-STADT, CANTON OF-REG-S 0.50000% 15-23.02.35*	CHF	290 000			290 000	268 830	0.00	
BASEL-STADT, CANTON OF-REG-S 1.50000% 22-21.07.28*	CHF	480 000			480 000	487 920	0.01	
BASELLANDSCHAFTLICHE KANTONALBANK 1.75000% 11-22.11.24*	CHF	650 000		650 000				
BASELLANDSCHAFTLICHE KANTONALBANK 0.75000% 15-30.03.28*	CHF	2 505 000			2 505 000	2 446 133	0.05	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.25000% 15-13.05.25*	CHF	6 315 000			6 315 000	6 231 642	0.12	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.25000% 18-25.01.27*	CHF	3 900 000	12 000 000		15 900 000	15 415 050	0.29	
BASELLANDSCHAFTLICHE KANTONAL-REG-S 0.25000% 19-04.08.27*	CHF	1 970 000			1 970 000	1 899 080	0.04	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.01000% 22-28.07.26*	CHF	3 035 000			3 035 000	2 940 915	0.05	
BASELLANDSCHAFTLICHE KANTONALBANK 1.70000% 22-13.05.42*	CHF	10 570 000		570 000	10 000 000	10 300 000	0.19	5 800 000
BASELLANDSCHAFTLICHE KANTONALBANK 1.60000% 22-13.05.32*	CHF	4 180 000			4 180 000	4 238 520	0.08	310 000
BASELLANDSCHAFTLICHE KANTONALBANK 0.01000% 21-28.01.33*	CHF	6 755 000			6 755 000	5 951 155	0.11	3 085 000
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.10000% 21-18.03.30*	CHF	3 520 000			3 520 000	3 263 040	0.06	300 000
BASELLANDSCHAFTLICHE KANTONALBANK 0.12500% 21-06.10.31*	CHF	730 000			730 000	662 475	0.01	
BASELLANDSCHAFTLICHE KANTONALBANK 1.87500% 23-28.03.25*	CHF	10 060 000		5 060 000	5 000 000	5 020 000	0.09	
BASLER KANTONALBANK 1.87500% 10-26.10.26*	CHF	1 645 000			1 645 000	1 667 208	0.03	315 000
BASLER KANTONALBANK 1.50000% 12-02.03.27*	CHF	3 000 000	2 070 000		5 070 000	5 092 815	0.09	
BASLER KANTONALBANK 0.30000% 17-22.06.27*	CHF	3 720 000			3 720 000	3 599 100	0.07	3 720 000
BASLER KANTONALBANK 0.12500% 20-10.09.32*	CHF	1 490 000			1 490 000	1 337 275	0.02	785 000
BASLER KANTONALBANK 2.10000% 23-03.05.33*	CHF	11 560 000			11 560 000	12 242 040	0.23	300 000
BASLER KANTONALBANK-REG-S 0.15000% 19-02.04.27*	CHF	6 740 000			6 740 000	6 504 100	0.12	
BASLER KANTONALBANK-REG-S 0.05000% 19-19.12.33*	CHF	8 735 000			8 735 000	7 730 475	0.14	1 215 000
BASLER KANTONALBANK-REG-S 0.25000% 21-10.03.36*	CHF	1 885 000			1 885 000	1 638 065	0.03	1 880 000
BELL FOOD GROUP AG -REG-S 0.62500% 16-24.03.25*	CHF	5 230 000			5 230 000	5 177 177	0.10	
BELL FOOD GROUP AG-REG-S 0.37500% 18-01.02.24*	CHF	1 620 000	1 620 000					
BELL FOOD GROUP AG-REG-S 0.75000% 18-01.02.28*	CHF	3 385 000			3 385 000	3 263 140	0.06	
BELL FOOD GROUP AG-REG-S 1.55000% 22-16.05.29*	CHF	6 160 000			6 160 000	6 113 800	0.11	
BERN, CANTON OF 1.25000% 12-30.03.27*	CHF	5 170 000			5 170 000	5 185 510	0.10	
BERN, CANTON OF-REG-S 1.75000% 10-24.09.25*	CHF	100 000			100 000	100 750	0.00	
BERN, CANTON OF-REG-S 1.25000% 13-07.02.28*	CHF	1 465 000			1 465 000	1 470 128	0.03	
BERN, CANTON OF-REG-S 1.25000% 14-12.09.30*	CHF	650 000			650 000	651 625	0.01	
BERN, CANTON OF-REG-S 0.62500% 15-11.02.32*	CHF	5 000 000			5 000 000	4 780 000	0.09	
BERN, CANTON OF-REG-S 0.05000% 16-18.11.31*	CHF	6 755 000			6 755 000	6 187 580	0.12	
BERN, CANTON OF-REG-S 0.35000% 19-08.05.34*	CHF	1 050 000	1 050 000					
BERN, CITY OF 2.50000% 10-01.04.25*	CHF	5 580 000			5 580 000	5 645 286	0.10	
BERN, CITY OF-REG-S 2.50000% 05-26.09.25*	CHF	9 320 000			9 320 000	9 495 216	0.18	
BERNER KANTONALBANK AG 0.75000% 15-14.07.25*	CHF	790 000			790 000	782 258	0.01	
BERNER KANTONALBANK AG-REG-S 0.40000% 18-03.05.27*	CHF	1 190 000			1 190 000	1 152 515	0.02	
BIEL, CITY OF-REG-S 2.62500% 06-03.03.26*	CHF	1 580 000			1 580 000	1 615 550	0.03	
BIEL, CITY OF-REG-S 1.37500% 14-24.09.29*	CHF	1 495 000			1 495 000	1 495 748	0.03	
BIEL, CITY OF-REG-S 0.62500% 19-12.04.27*	CHF	400 000			400 000	391 000	0.01	
BIEL, CITY OF-REG-S 1.03000% 19-12.04.34*	CHF	700 000			700 000	672 000	0.01	
BKW AG-REG-S 0.75000% 18-15.10.25*	CHF	5 750 000	3 000 000		8 750 000	8 649 375	0.16	
BKW FMB ENERGIE AG-REG-S 2.50000% 10-15.10.30*	CHF	3 795 000			3 795 000	4 005 623	0.07	
BLS AG-REG-S 0.95000% 18-12.12.39*	CHF	1 600 000			1 600 000	1 536 800	0.03	
BLS AG-REG-S 2.00000% 22-26.07.47*	CHF	5 065 000			5 065 000	5 784 230	0.11	
BOBST GROUP SA 2.54500% 24-31.01.29*	CHF		2 500 000		2 500 000	2 536 250	0.05	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BOBST GROUP SA-REG-S 1.12500% 18-27.09.24*	CHF	2 435 000		2 435 000				
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF	2 890 000			2 890 000	2 827 865	0.05	
BUCHER INDUSTRIES AG-REG-S 1.37500% 14-02.10.24*	CHF	400 000		400 000				
BUEHLER HOLDING AG-REG-S 0.60000% 17-21.12.26*	CHF	10 205 000			10 205 000	9 939 670	0.18	
CANTON OF GENEVA SWITZERLAND-REG-S 0.03000% 20-28.06.30*	CHF	2 110 000			2 110 000	1 961 245	0.04	
CANTON OF GENEVA SWITZERLAND-REG-S 0.20000% 20-28.09.35*	CHF	3 430 000			3 430 000	3 021 830	0.06	
CANTON OF GRAUBUENDEN-REG-S 0.25000% 15-26.11.27*	CHF	1 380 000			1 380 000	1 335 840	0.02	
CEMBRA MONEY BANK AG-REG-S 0.37500% 17-27.06.25*	CHF	1 805 000			1 805 000	1 779 550	0.03	1 075 000
CEMBRA MONEY BANK AG-REG-S 0.28500% 19-19.08.27*	CHF	4 640 000			4 640 000	4 454 400	0.08	3 675 000
CEMBRA MONEY BANK AG-REG-S 0.15250% 19-14.10.26*	CHF	4 445 000			4 445 000	4 289 425	0.08	3 800 000
CEMBRA MONEY BANK AG 2.53850% 23-05.04.29*	CHF	8 000 000			8 000 000	8 280 000	0.15	
CEMBRA MONEY BANK AG 2.21500% 24-05.02.30*	CHF		5 000 000		5 000 000	5 095 000	0.09	
CEMBRA MONEY BANK LTD-REG-S 0.87500% 18-08.06.26*	CHF	6 755 000			6 755 000	6 646 920	0.12	790 000
CHOCOLADEFABRIKEN LINDT & SPRUENG-REG-S 0.01000% 20-06.10.28*	CHF	3 975 000			3 975 000	3 742 463	0.07	25 000
CHOCOLADEFABRIKEN LINDT & SPRUENG-REG-S 0.25000% 20-06.10.32*	CHF	3 725 000			3 725 000	3 404 650	0.06	
CITY OF BERN SWITZERLAND-REG-S 0.70000% 19-30.01.34*	CHF	2 000 000			2 000 000	1 903 000	0.04	1 500 000
CLIENTIS AG-REG-S 0.25000% 21-19.05.28*	CHF	430 000			430 000	404 415	0.01	
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 16-19.05.26*	CHF	8 990 000			8 990 000	8 805 705	0.16	300 000
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.75000% 18-06.06.25*	CHF	9 250 000			9 250 000	9 168 600	0.17	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.50000% 17-29.09.27*	CHF	2 200 000			2 200 000	2 126 300	0.04	235 000
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.12500% 21-09.04.31*	CHF	5 455 000			5 455 000	4 893 135	0.09	
CREDIT AGRICOLE NEXT BANK SUISSE-REG-S 1.89840% 23-23.09.26*	CHF		8 135 000		8 135 000	8 200 080	0.15	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 1.52000% 24-25.03.33*	CHF		12 000 000		12 000 000	12 036 000	0.22	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.25000% 20-16.06.28*	CHF	9 240 000			9 240 000	8 736 420	0.16	
CREDIT SUISSE SCHWEIZ AG-REG-S 1.87500% 22-29.06.26*	CHF	16 040 000	1 165 000		17 205 000	17 325 435	0.32	
DAETWYLER HOLDING AG-REG-S 0.62500% 18-30.05.24*	CHF	1 055 000			1 055 000	1 052 996	0.02	
DORMAKABA FINANCE AG-REG-S 1.00000% 17-13.10.25*	CHF	2 740 000		750 000	1 990 000	1 965 125	0.04	
DORMAKABA FINANCE AG-REG-S 3.75000% 22-14.10.27*	CHF	1 250 000	750 000		2 000 000	2 116 000	0.04	
EMISSIONS FUER GEMEINNU WOHNBAUT-REG-S 2.12500% 22-24.11.42*	CHF	2 500 000			2 500 000	2 887 500	0.05	
EMISSIONS- UND FINANZ AG 0.87500% 18-18.10.23*	CHF		4 000 000	4 000 000				
EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF	2 320 000			2 320 000	2 245 760	0.04	
EMISSIONS- UND FINANZ AG-REG-S 2.65000% 23-06.06.28*	CHF	3 000 000			3 000 000	3 070 500	0.06	
EMISSIONSZENTRALE GEM WOHNBAU-REG-S 1.75000% 11-14.09.26*	CHF	3 165 000			3 165 000	3 210 893	0.06	
EMISSIONSZENTRALE GEM WOHNBAUT-REG-S 1.12500% 14-24.09.29*	CHF	575 000			575 000	573 850	0.01	
EMISSIONSZENTRALE GEM WOHNBAUT-REG-S 0.37500% 15-27.05.30*	CHF	920 000			920 000	878 600	0.02	
EMISSIONSZENTRALE GEM WOHNBAUTRAEGER 0.62500% 15-07.09.33*	CHF	250 000			250 000	238 250	0.00	250 000
EMISSIONSZENTRALE GEM WOHNBAUTRAE-REG-S 0.32000% 16-09.05.36*	CHF	1 030 000			1 030 000	928 030	0.02	
EMISSIONSZENTRALE GEM WOHNBAUT-REG-S 0.35000% 20-27.04.40*	CHF	3 870 000			3 870 000	3 384 315	0.06	
EMISSIONSZENTRALE GEM WOHNBAUTRA-REG-S 0.10000% 20-02.11.38*	CHF	2 310 000			2 310 000	1 965 810	0.04	
EMISSIONSZENTRALE WOHNBAUTRAEGER-REG-S 1.25000% 12-15.06.27*	CHF	4 455 000			4 455 000	4 470 593	0.08	
EMMI FINANZ AG-REG-S 0.50000% 17-21.06.29*	CHF	410 000			410 000	392 165	0.01	
ENERGIEFINANZIERUNGS AG-REG-S 3.45000% 23-06.07.28*	CHF	5 000 000			5 000 000	5 202 500	0.10	
ENGADINER KRAFTWERKE AG-REG-S 1.62500% 14-25.04.24*	CHF	300 000			300 000	299 970	0.01	
ENGADINER KRAFTWERKE AG-REG-S 2.00000% 23-11.04.30*	CHF	3 520 000			3 520 000	3 608 000	0.07	
EUROFIMA EUROPEAN RAILROADMAT FIN-REG-S 2.87500% 05-04.02.30*	CHF	15 875 000		1 875 000	14 000 000	15 309 000	0.28	
EUROFIMA-REG-S 0.12500% 20-28.04.27*	CHF	375 000			375 000	362 250	0.01	
EUROFIMA EUROPEAN RALRADMAT FIN CO-REG-S 3.00000% 06-15.05.26*	CHF	11 255 000			11 255 000	11 671 435	0.22	
FCA CAPITAL SUISSE SA-REG-S 0.10000% 19-23.10.23*	CHF	175 000		175 000				
FCA CAPITAL SUISSE SA-REG-S 0.05190% 21-20.12.24*	CHF	5 325 000	2 000 000		7 325 000	7 236 368	0.13	
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF	4 590 000			4 590 000	4 549 608	0.08	420 000
FERRING HOLDING SA-REG-S 3.25000% 23-21.04.31*	CHF	5 000 000			5 000 000	5 347 500	0.10	
FIRMENICH INTERNATIONAL SA-REG-S 1.00000% 20-19.12.23*	CHF	3 570 000		3 570 000				
FLUGHAFEN ZUERICH AG-REG-S 0.20000% 20-26.02.35*	CHF	4 000 000			4 000 000	3 464 000	0.06	150 000
FLUGHAFEN ZUERICH AG-REG-S 0.70000% 20-22.05.24*	CHF		510 000		510 000	509 337	0.01	
FLUGHAFEN ZUERICH AG-REG-S 0.62500% 17-24.05.29*	CHF	3 555 000			3 555 000	3 405 690	0.06	
FREIBURGER KANTONALBANK 1.45000% 12-07.06.27*	CHF	7 950 000			7 950 000	7 953 975	0.15	
FREIBURGER KANTONALBANK 0.55000% 15-03.02.25*	CHF		2 245 000		2 245 000	2 227 938	0.04	
FREIBURGER KANTONALBANK 0.60000% 15-09.04.27*	CHF	1 550 000			1 550 000	1 512 025	0.03	
FREIBURGER KANTONALBANK 0.50000% 16-23.02.28*	CHF	7 550 000			7 550 000	7 274 425	0.14	
FREIBURGER KANTONALBANK 0.30000% 17-17.02.27*	CHF	4 875 000			4 875 000	4 716 563	0.09	
FREIBURGER KANTONALBANK 0.20000% 18-20.02.26*	CHF	9 640 000		1 000 000	8 640 000	8 436 960	0.16	
FREIBURGER KANTONALBANK 0.25000% 19-24.05.29*	CHF	3 050 000			3 050 000	2 871 575	0.05	600 000
FREIBURGER KANTONALBANK 0.10000% 19-01.11.44*	CHF	18 240 000			18 240 000	13 616 160	0.25	
FREIBURGER KANTONALBANK-REG-S 0.14000% 20-12.06.30*	CHF	5 800 000	1 220 000		7 020 000	6 475 950	0.12	200 000
GALENICA AG-REG-S 2.35000% 23-08.11.29*	CHF	4 175 000			4 175 000	4 333 650	0.08	845 000
GALENICA SANTE LTD-REG-S 1.00000% 17-15.12.26*	CHF	1 485 000			1 485 000	1 464 210	0.03	
GEBERIT AG 0.75000% 22-29.09.27*	CHF	2 170 000			2 170 000	2 125 515	0.04	100 000
GEBERIT AG-REG-S 0.10000% 19-17.10.24*	CHF	2 320 000		2 320 000				
GEBERIT AG-REG-S 0.60000% 19-17.10.28*	CHF	2 125 000			2 125 000	2 049 563	0.04	200 000
GEBERIT AG-REG-S 2.30000% 23-27.09.32*	CHF	6 965 000			6 965 000	7 438 620	0.14	50 000
GENEVA, CANTON OF 1.50000% 12-27.01.28*	CHF	3 345 000			3 345 000	3 381 795	0.06	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
GENEVA, CANTON OF-REG-S 2.12500% 10-27.10.28*	CHF	880 000			880 000	916 080	0.02	
GENEVA, CANTON OF-REG-S 1.50000% 11-14.10.24*	CHF	1 970 000		1 970 000				
GENEVA, CANTON OF-REG-S 2.00000% 11-28.11.41*	CHF	790 000			790 000	869 395	0.02	
GENEVA, CANTON OF-REG-S 1.50000% 12-28.05.27*	CHF	1 725 000			1 725 000	1 740 525	0.03	
GENEVA, CANTON OF-REG-S 1.75000% 13-22.03.33*	CHF	8 280 000			8 280 000	8 656 740	0.16	
GENEVA, CANTON OF-REG-S 1.75000% 13-24.05.34*	CHF	1 815 000			1 815 000	1 897 583	0.04	
GENEVA, CANTON OF-REG-S 2.25000% 13-20.09.29*	CHF	160 000			160 000	168 960	0.00	
GENEVA, CANTON OF-REG-S 1.00000% 14-29.09.26*	CHF	790 000			790 000	786 050	0.01	
GENEVA, CANTON OF-REG-S 1.37500% 14-29.09.34*	CHF	9 930 000		5 930 000	4 000 000	4 030 000	0.07	
GENEVA, CANTON OF-REG-S 0.02000% 15-27.11.24*	CHF	13 945 000		13 945 000				
GENEVA, CANTON OF-REG-S 0.50000% 15-27.11.30*	CHF	2 550 000			2 550 000	2 439 075	0.05	
GENEVA, CANTON OF-REG-S 0.40000% 16-28.04.36*	CHF	1 500 000			1 500 000	1 344 750	0.03	200 000
GENEVA, CANTON OF-REG-S 0.60000% 16-04.07.46*	CHF	4 330 000			4 330 000	3 686 995	0.07	4 330 000
GENEVA, CANTON OF-REG-S 0.50000% 16-31.10.56*	CHF	7 240 000		740 000	6 500 000	5 112 250	0.10	
GENEVA, CANTON OF-REG-S 0.60000% 17-24.03.38*	CHF	3 335 000			3 335 000	3 018 175	0.06	
GENEVA, CANTON OF-REG-S 0.25000% 17-29.11.27*	CHF	2 885 000			2 885 000	2 786 910	0.05	
GENEVA, CANTON OF-REG-S 0.50000% 17-28.11.31*	CHF	3 645 000			3 645 000	3 446 348	0.06	
GENEVA, CANTON OF-REG-S 0.30000% 18-27.11.26*	CHF	500 000			500 000	488 250	0.01	
GENEVA, CANTON OF-REG-S 0.12500% 19-28.05.32*	CHF	9 480 000			9 480 000	8 650 500	0.16	
GENEVA, CANTON OF-REG-S 0.30000% 19-28.11.39*	CHF	4 280 000			4 280 000	3 635 860	0.07	
GENEVA, CANTON OF-REG-S 0.25000% 20-15.06.40*	CHF	21 340 000	1 450 000	15 290 000	7 500 000	6 277 500	0.12	
GENEVA, CANTON OF-REG-S 0.05000% 21-27.08.41*	CHF	1 760 000			1 760 000	1 398 320	0.03	
GENEVA, CITY OF 1.37500% 12-19.11.29*	CHF	6 955 000			6 955 000	6 986 298	0.13	
GEORG FISCHER AG-REG-S 1.05000% 18-20.04.28*	CHF	4 435 000			4 435 000	4 346 300	0.08	4 140 000
GEORG FISCHER LTD-REG-S 0.95000% 20-25.03.30*	CHF	140 000			140 000	134 330	0.00	140 000
GEORGES FISCHER FINANZ AG-REG-S 0.87500% 16-12.05.26*	CHF	2 695 000			2 695 000	2 655 923	0.05	1 930 000
GIVAUDAN FINANCE SA-REG-S 0.12500% 21-07.06.27*	CHF	885 000			885 000	848 715	0.02	
GIVAUDAN SA -REG-S 0.62500% 16-05.12.31*	CHF	4 325 000		4 325 000				
GIVAUDAN SA 2.37500% 23-23.05.31*	CHF		4 325 000		4 325 000	4 567 200	0.08	200 000
GIVAUDAN SA-REG-S 0.37500% 18-09.04.25*	CHF	650 000			650 000	642 330	0.01	
GLARNER KANTONALBANK-REG-S 0.37500% 15-26.02.27*	CHF	300 000			300 000	291 600	0.01	
GLARNER KANTONALBANK-REG-S 0.40000% 18-30.11.26*	CHF	900 000			900 000	876 150	0.02	35 000
GLARNER KANTONALBANK-REG-S 0.25000% 21-13.04.35*	CHF	3 600 000			3 600 000	3 137 400	0.06	
GRANDE DIXENCE SA 2.35000% 23-06.06.30*	CHF	2 250 000			2 250 000	2 329 875	0.04	
GRANDE DIXENCE SA 2.10000% 24-08.03.32*	CHF		8 355 000		8 355 000	8 559 697	0.16	
GRANDE DIXENCE SA-REG-S 0.80000% 19-17.06.26*	CHF	500 000			500 000	491 000	0.01	
GRANDE DIXENCE SA-REG-S 0.30000% 21-31.08.28*	CHF	2 615 000			2 615 000	2 467 253	0.05	
GRAUBUENDNER KANTONALBANK 2.00000% 11-30.09.41*	CHF	3 000 000			3 000 000	3 279 000	0.06	
GRAUBUENDNER KANTONALBANK 1.37500% 13-11.03.25*	CHF	70 000			70 000	69 979	0.00	
GRAUBUENDNER KANTONALBANK-REG-S 0.62500% 15-20.04.29*	CHF	3 220 000			3 220 000	3 100 860	0.06	50 000
GRAUBUENDNER KANTONALBANK 0.25000% 16-10.03.28*	CHF	4 225 000			4 225 000	4 056 000	0.08	
GRAUBUENDNER KANTONALBANK 0.37500% 19-28.05.32*	CHF	8 875 000			8 875 000	8 156 125	0.15	
GRAUBUENDNER KANTONALBANK-REG-S 0.10000% 21-07.05.31*	CHF	5 940 000			5 940 000	5 411 340	0.10	255 000
HELVETIA SCHISCHE VERSIUNLCHFT AG-REG-S 1.95000% 22-25.06.29*	CHF	3 250 000			3 250 000	3 311 750	0.06	
HELVETIA SCHWEIZ VERSICHERUNGSGES-REG-S 1.50000% 14-28.04.25*	CHF	1 635 000			1 635 000	1 635 327	0.03	
HIAG IMMOBILIEN HOLDING AG-REG-S 0.75000% 21-30.06.28*	CHF	5 280 000			5 280 000	4 994 880	0.09	765 000
HILTI AG-REG-S 0.05000% 20-02.07.25*	CHF	100 000			100 000	98 300	0.00	
HILTI AG-REG-S 0.20000% 17-08.11.24*	CHF	150 000			150 000	148 815	0.00	
INSELSPITAL-STIFTUNG BERN-REG-S 0.12500% 21-28.09.29*	CHF	500 000			500 000	463 250	0.01	
INTERSHOP HOLDING AG-REG-S 0.30000% 21-29.06.26*	CHF	4 465 000			4 465 000	4 310 958	0.08	
JULIUS BAER GROUP-REG-S 0.37500% 17-06.12.24*	CHF	2 165 000		2 165 000				
KANTONSSPITAL AARAU AG-REG-S 0.75000% 17-28.05.32*	CHF	2 935 000			2 935 000	2 726 615	0.05	
KANTONSSPITAL AARAU AG-REG-S 0.70000% 18-23.05.28*	CHF	400 000			400 000	388 400	0.01	
KANTONSSPITAL AARAU AG-REG-S 1.10000% 18-23.05.33*	CHF	5 050 000	5 000 000		10 050 000	9 602 775	0.18	2 150 000
KANTONSSPITAL AARAU AG-REG-S 1.65000% 22-22.05.37*	CHF	1 275 000			1 275 000	1 252 050	0.02	
KANTONSSPITAL BADEN AG-REG-S 0.35000% 21-30.09.36*	CHF	1 240 000			1 240 000	1 045 320	0.02	
KANTONSSPITAL BADEN AG-REG-S 2.55000% 23-21.06.38*	CHF	1 470 000			1 470 000	1 608 180	0.03	
KANTONSSPITAL ST GALLEN-REG-S 0.05000% 21-30.09.31*	CHF	2 000 000			2 000 000	1 787 000	0.03	
KANTONSSPITAL ST GALLEN-REG-S 0.30000% 21-30.09.36*	CHF	3 345 000			3 345 000	2 818 163	0.05	200 000
KANTONSSPITAL ST GALLEN-REG-S 2.50000% 23-06.09.38*	CHF	2 500 000			2 500 000	2 741 250	0.05	
KERNKRAFTWERK GOESGEN-DAENIKEN-REG-S 0.93000% 20-30.09.27*	CHF	4 100 000			4 100 000	3 956 500	0.07	
KERNKRAFTWERK LEIBSTADT AG-REG-S 1.50000% 18-07.08.24*	CHF	2 400 000			2 400 000	2 397 840	0.04	250 000
KINDERSPITAL ZUERICH-ELEONOREN-REG-S 0.25000% 16-28.07.28*	CHF	1 760 000			1 760 000	1 671 120	0.03	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.87500% 11-30.06.31*	CHF	5 125 000			5 125 000	5 501 688	0.10	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.87500% 12-27.03.42*	CHF	3 020 000			3 020 000	3 291 800	0.06	340 000
KRAFTWERKE LINTH-LIMMERN AG-REG-S 3.00000% 12-27.09.52*	CHF	1 700 000			1 700 000	1 916 852	0.04	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.37500% 13-10.12.26*	CHF	4 620 000			4 620 000	4 712 400	0.09	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.75000% 23-01.03.30*	CHF	3 010 000			3 010 000	3 183 075	0.06	140 000
KRAFTWERKE OBERHASLI AG-REG-S 1.87500% 13-21.02.25*	CHF	650 000			650 000	652 015	0.01	
KRAFTWERKE OBERHASLI AG 0.70000% 17-30.01.26*	CHF	2 480 000			2 480 000	2 450 240	0.05	
KRAFTWERKE OBERHASLI AG 0.12500% 21-21.02.31*	CHF	2 005 000			2 005 000	1 805 503	0.03	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
KUEHNE+NAGEL INTERNATIONAL AG-REG-S 0.20000% 19-18.06.25*	CHF	10 610 000			10 610 000	10 439 179	0.19	
LAFARGEHOLCIM LTD-REG-S 1.00000% 15-04.12.25*	CHF	4 960 000		4 960 000				
LAFARGEHOLCIM LTD-REG-S 1.00000% 18-11.12.24*	CHF	11 840 000			11 840 000	11 798 560	0.22	
LAUSANNE, CITY OF 1.50000% 13-03.04.28*	CHF	2 315 000			2 315 000	2 336 993	0.04	
LAUSANNE, CITY OF-REG-S 0.87500% 17-06.10.42*	CHF	850 000			850 000	768 400	0.01	
LAUSANNE, CITY OF-REG-S 1.10000% 18-15.03.38*	CHF	200 000			200 000	191 800	0.00	200 000
LAUSANNE, CITY OF-REG-S 1.05000% 19-07.03.44*	CHF	790 000			790 000	729 170	0.01	290 000
LAUSANNE, CITY OF-REG-S 0.05000% 19-28.09.54*	CHF	1 205 000			1 205 000	782 045	0.01	
LAUSANNE, CITY OF-REG-S 0.54000% 21-06.11.62*	CHF	2 250 000			2 250 000	1 608 750	0.03	
LAUSANNE, CITY OF-REG-S 1.87500% 23-14.09.76*	CHF	1 200 000			1 200 000	1 418 400	0.03	
LGT BANK AG-REG-S 0.62500% 15-25.11.25*	CHF	530 000			530 000	522 580	0.01	
LGT BANK AG-REG-S 0.20000% 16-12.10.26*	CHF	2 400 000			2 400 000	2 325 600	0.04	
LGT BANK AG-REG-S 0.50000% 17-12.05.27*	CHF	3 385 000			3 385 000	3 286 835	0.06	
LIECHTENSTEINISCHE LANDESBANK AG-REG-S 0.12500% 19-28.05.26*	CHF	3 165 000			3 165 000	3 071 633	0.06	
LINDT & SPRUENGLI AG-REG-S 1.00000% 14-08.10.24*	CHF	700 000		700 000				
LINDT & SPRUENGLI AG-REG-S 0.30000% 17-06.10.27*	CHF	620 000			620 000	597 680	0.01	380 000
LONZA SWISS FINANCE AG-REG-S 0.70000% 17-12.07.24*	CHF	100 000			100 000	99 780	0.00	75 000
LONZA SWISS FINANCE AG-REG-S 2.10000% 23-12.09.29*	CHF	8 900 000		700 000	8 200 000	8 331 200	0.15	1 785 000
LUCERNE, CANTON OF 0.12500% 17-20.06.29*	CHF	425 000			425 000	403 538	0.01	
LUCERNE, CANTON OF-REG-S 2.00000% 13-28.10.33*	CHF	150 000			150 000	160 425	0.00	
LUGANO, CITY OF-REG-S 0.87500% 14-09.12.24*	CHF	1 215 000			1 215 000	1 210 383	0.02	
LUGANO, CITY OF-REG-S 0.25000% 17-20.12.27*	CHF	200 000			200 000	192 500	0.00	190 000
LUGANO, CITY OF-REG-S 0.15000% 20-28.11.70*	CHF	1 140 000			1 140 000	624 150	0.01	
LUZERNER KANTONALBANK-REG-S 3.00000% 05-11.03.25*	CHF	3 630 000		3 630 000				
LUZERNER KANTONALBANK AG-REG-S 1.87500% 10-26.11.35*	CHF	70 000			70 000	73 045	0.00	70 000
LUZERNER KANTONALBANK-REG-S 2.00000% 10-06.12.33*	CHF		1 000 000		1 000 000	1 052 000	0.02	
LUZERNER KANTONALBANK-REG-S 2.50000% 11-11.03.43*	CHF	300 000			300 000	350 700	0.01	50 000
LUZERNER KANTONALBANK-REG-S 1.62500% 12-20.07.37*	CHF	6 000 000		2 000 000	4 000 000	4 072 000	0.08	
LUZERNER KANTONALBANK-REG-S 0.41000% 19-31.01.29*	CHF	4 810 000			4 810 000	4 595 955	0.09	
LUZERNER KANTONALBANK-REG-S 0.85000% 19-12.03.42*	CHF	12 975 000		2 975 000	10 000 000	9 000 000	0.17	
LUZERNER KANTONALBANK-REG-S 0.50000% 19-26.07.41*	CHF	2 465 000			2 465 000	2 094 018	0.04	
LUZERNER KANTONALBANK-REG-S 0.12500% 20-25.11.32*	CHF	260 000			260 000	233 220	0.00	
LUZERNER KANTONALBANK-REG-S 0.40000% 21-15.03.38*	CHF	8 655 000			8 655 000	7 529 850	0.14	
LUZERNER KANTONALBANK AG-REG-S 1.62500% 22-13.11.42*	CHF	2 200 000			2 200 000	2 246 200	0.04	100 000
LUZERNER KANTONALBANK AG-REG-S-SUB 0.87500% 21-14.05.31*	CHF	12 835 000		600 000	12 235 000	11 225 613	0.21	
LUZERNER KANTONALBANK-REG-S 2.00000% 23-19.11.38*	CHF	14 250 000		4 250 000	10 000 000	10 840 000	0.20	4 050 000
LUZERNER KANTONSSPITAL-REG-S 0.62500% 18-25.09.28*	CHF	2 575 000			2 575 000	2 474 575	0.05	
MIGROS BANK AG-REG-S 2.25000% 23-26.09.28*	CHF	1 000 000			1 000 000	1 027 500	0.02	
MIGROS BANK AG-REG-S 2.50000% 23-26.09.33*	CHF	930 000			930 000	991 845	0.02	
MOBIMO HOLDING AG-REG-S 1.87500% 14-16.09.24*	CHF	4 495 000	3 150 000	7 645 000				
MOBIMO HOLDING AG-REG-S 0.75000% 17-20.03.26*	CHF	6 740 000			6 740 000	6 618 680	0.12	6 645 000
MOBIMO HOLDING AG-REG-S 0.25000% 20-23.03.28*	CHF	6 020 000	1 300 000		7 320 000	6 921 060	0.13	1 425 000
NANT DE DRANCE SA-REG-S 2.37500% 13-15.02.28*	CHF	4 375 000			4 375 000	4 523 750	0.08	100 000
NANT DE DRANCE SA-REG-S 1.75000% 14-18.07.24*	CHF	2 500 000		2 500 000				
NANT DE DRANCE SA-REG-S 2.00000% 16-02.02.26*	CHF	1 805 000			1 805 000	1 820 343	0.03	
NANT DE DRANCE SA-REG-S 1.55000% 18-19.08.25*	CHF	2 685 000			2 685 000	2 685 000	0.05	
NANT DE DRANCE SA-REG-S 1.25000% 20-25.06.27*	CHF	3 175 000			3 175 000	3 146 425	0.06	200 000
NANT DE DRANCE SA-REG-S 0.87500% 20-23.05.29*	CHF	2 245 000			2 245 000	2 164 180	0.04	300 000
NESTLE SA 1.62500% 22-07.11.25*	CHF		2 000 000		2 000 000	2 010 000	0.04	
NESTLE SA 2.12500% 23-28.06.38*	CHF	12 740 000		2 740 000	10 000 000	10 800 000	0.20	500 000
NESTLE SA-REG-S 0.75000% 18-28.06.28*	CHF	4 685 000			4 685 000	4 586 615	0.09	
NESTLE SA-REG-S 2.50000% 22-14.07.34*	CHF	5 000 000			5 000 000	5 512 500	0.10	
NEUENBURG, CANTON OF-REG-S 1.25000% 12-24.09.27*	CHF	3 595 000			3 595 000	3 593 203	0.07	
NEUENBURG, CANTON OF-REG-S 0.04000% 15-11.11.24*	CHF	4 225 000		4 225 000				
NEUENBURG, CANTON OF-REG-S 0.70000% 17-23.11.37*	CHF	685 000			685 000	625 405	0.01	
NEUENBURG, CANTON OF-REG-S 0.75000% 18-28.11.33*	CHF	1 500 000			1 500 000	1 421 250	0.03	
NEUENBURG, CANTON OF-REG-S 0.10000% 19-29.10.49*	CHF	11 980 000			11 980 000	8 637 580	0.16	
NIDWALDNER KANTONALBANK-REG-S 0.05000% 21-27.05.31*	CHF	440 000			440 000	396 000	0.01	
NOVARTIS AG-REG-S 0.25000% 15-13.05.25*	CHF	8 000 000			8 000 000	7 907 200	0.15	
NOVARTIS AG-REG-S 0.62500% 15-13.11.29*	CHF	9 450 000			9 450 000	9 123 975	0.17	175 000
NOVARTIS AG-REG-S 1.05000% 15-11.05.35*	CHF	5 255 000			5 255 000	5 065 820	0.09	2 775 000
OC OERLIKON CORP AG-REG-S 2.62500% 14-17.06.24*	CHF	6 535 000			6 535 000	6 538 268	0.12	4 580 000
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF	4 605 000			4 605 000	4 476 060	0.08	
OC OERLIKON CORP AG-REG-S 0.80000% 21-27.11.28*	CHF	5 090 000			5 090 000	4 741 335	0.09	
OC OERLIKON CORP AG-REG-S 3.25000% 23-02.10.29*	CHF	6 000 000			6 000 000	6 240 000	0.12	
OC OERLIKON CORP INC, PFAEFF-REG-S 2.87500% 23-02.06.26*	CHF	5 000 000	1 000 000		6 000 000	6 069 000	0.11	200 000
PARTNERS GROUP HOLDING AG-REG-S 0.15000% 17-07.06.24*	CHF	4 500 000		4 500 000				
PARTNERS GROUP HOLDING AG-REG-S 0.40000% 19-21.06.27*	CHF	890 000			890 000	857 515	0.02	490 000
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 1.87500% 10-15.09.31*	CHF	9 285 000			9 285 000	9 649 901	0.18	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.12500% 10-01.12.28*	CHF	6 975 000			6 975 000	7 245 630	0.13	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.50000% 11-16.02.27*	CHF	2 725 000			2 725 000	2 819 558	0.05	

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.62500% 11-14.02.31*	CHF	5 350 000			5 350 000		5 813 310	0.11	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.25000% 10-13.08.32*	CHF	23 615 000			23 615 000		25 317 642	0.47	
PFANDBREFZENTR SCHWEZ KANTNALBNKN-REG-S 2.00000% 10-30.10.25*	CHF	19 680 000		11 000 000	8 680 000		8 773 744	0.16	
PFANDBREFZENTR SCHWIZ KNTONALBNKEN-REG-S 0.75000% 18-01.10.32*	CHF	20 675 000			20 675 000		19 699 140	0.37	2 430 000
PFANDBREFBK SCHIZERIHER HYPO INST-REG-S 0.87500% 19-19.06.43*	CHF	2 550 000	1 500 000		4 050 000		3 690 765	0.07	400 000
PFANDBREFBANK SCHWEIZERISCHER AG-REG-S 0.25000% 21-25.04.42*	CHF	6 000 000			6 000 000		4 895 400	0.09	200 000
PFANDBREFBANK SCHWEIZERISCHER-REG-S 0.25000% 22-15.03.27*	CHF	510 000			510 000		495 159	0.01	
PFANDBREFBANK SCHWEIZERISCHER HY-REG-S 1.00000% 22-06.09.30*	CHF	6 160 000			6 160 000		6 050 968	0.11	
PFANDBREFBANK SCHWEIZERISCHER HY-REG-S 1.12500% 22-08.04.52*	CHF	3 150 000			3 150 000		2 967 615	0.06	
PFANDBREFBANK SCHWEIZERISCHER HY-REG-S 1.62500% 22-03.05.38*	CHF	7 280 000			7 280 000		7 499 856	0.14	
PFANDBREFBANK SCHWEIZERISCHER HYP-REG-S 1.87500% 22-25.01.38*	CHF	7 740 000			7 740 000		8 218 332	0.15	
PFANDBREFBANK SCHWEIZERISCHER-REG-S 1.50000% 22-22.12.42*	CHF	5 000 000			5 000 000		5 088 500	0.09	
PFANDBREFBANK SCHWEIZERISCHE AG-REG-S 1.87500% 23-14.01.33*	CHF	9 680 000			9 680 000		10 102 048	0.19	750 000
PFANDBREFBANK SCHWEIZER HYPO AG-REG-S 2.12500% 23-17.09.35*	CHF	2 000 000			2 000 000		2 159 000	0.04	
PFANDBREFBANK SCHWEIZERISCHER REG-S 2.00000% 23-04.10.40*	CHF	9 000 000	1 450 000		10 450 000		11 411 400	0.21	
PFANDBREFBANK SCHWEIZERISCHER HY-REG-S 1.75000% 23-23.12.43*	CHF	32 600 000		17 600 000	15 000 000		16 080 000	0.30	
PFANDBREFBANK SCHWEIZERISCHER HYPOTHEK 2.00000% 23-25.08.34*	CHF		10 000 000	10 000 000					
PFANDBREFBANK SCHWEIZERISCHER-REG-S 1.12500% 23-18.10.47*	CHF		10 000 000	10 000 000					
PFANDBREFBANK SCHWEIZERISCHER-REG-S 1.37500% 24-10.06.32*	CHF		10 000 000	10 000 000					
PFANDBREFBANK SCHWSCHER HYPO AG-REG-S 0.37500% 21-24.01.42*	CHF	12 085 000		4 585 000	7 500 000		6 275 250	0.12	
PFANDBREFBK SCHWCHER HYPO INST-REG-S 0.12500% 21-20.06.31*	CHF	2 200 000			2 200 000		2 020 480	0.04	
PFANDBREFBK SCHWEI HYPOTHE-REG-S 2.25000% 22-25.09.37*	CHF	200 000			200 000		221 480	0.00	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 2.37500% 11-27.06.25*	CHF	5 575 000			5 575 000		5 646 918	0.11	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-21.01.28*	CHF	17 870 000			17 870 000		18 027 256	0.34	860 000
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-02.08.33*	CHF	8 650 000			8 650 000		8 761 585	0.16	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 12-13.08.27*	CHF	10 290 000	1 355 000		11 645 000		11 688 087	0.22	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.62500% 13-03.07.30*	CHF	7 515 000			7 515 000		7 667 555	0.14	125 000
PFANDBREFBK SCHWEIZ HYPO INST-REG-S 1.75000% 13-15.07.25*	CHF	1 430 000			1 430 000		1 437 865	0.03	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 2.12500% 13-28.11.33*	CHF	3 685 000	300 000		3 985 000		4 269 131	0.08	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 2.12500% 14-03.03.44*	CHF	1 360 000			1 360 000		1 547 816	0.03	200 000
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 14-14.11.24*	CHF	23 080 000		23 080 000					
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-15.12.25*	CHF	6 960 000		1 500 000	5 460 000		5 481 840	0.10	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 14-07.07.26*	CHF	835 000			835 000		829 990	0.02	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 14-23.08.24*	CHF		1 000 000		1 000 000		997 000	0.02	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-09.11.35*	CHF	4 135 000			4 135 000		4 195 785	0.08	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-05.12.40*	CHF	2 525 000			2 525 000		2 566 410	0.05	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 14-19.03.25*	CHF	11 520 000		11 520 000					
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-25.04.33*	CHF	20 855 000			20 855 000		19 564 076	0.36	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-25.01.34*	CHF	5 445 000			5 445 000		5 082 363	0.09	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.87500% 15-25.06.37*	CHF	3 315 000			3 315 000		3 110 133	0.06	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 15-25.01.45*	CHF	1 170 000	2 500 000		3 670 000		3 444 662	0.06	500 000
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-24.01.25*	CHF	1 570 000		1 570 000					
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 15-12.05.32*	CHF	7 950 000			7 950 000		7 749 660	0.14	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.12500% 15-19.06.42*	CHF	150 000			150 000		143 505	0.00	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-26.01.26*	CHF	47 695 000		20 715 000	26 980 000		26 542 924	0.49	3 090 000
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-16.05.31*	CHF	4 155 000	1 500 000		5 655 000		5 398 829	0.10	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-15.10.25*	CHF	6 840 000	1 000 000	6 840 000	1 000 000		986 000	0.02	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 15-25.01.36*	CHF	2 640 000			2 640 000		2 536 248	0.05	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-15.06.29*	CHF	17 260 000			17 260 000		16 586 860	0.31	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 15-28.11.34*	CHF	6 715 000			6 715 000		6 303 371	0.12	6 715 000
PFANDBREFBK SCHWEIZERISCHER-REG-S 0.25000% 16-05.08.26*	CHF	24 325 000			24 325 000		23 755 795	0.44	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 16-06.09.28*	CHF	15 360 000			15 360 000		14 605 824	0.27	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 16-26.01.32*	CHF	7 625 000			7 625 000		7 095 063	0.13	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 16-05.10.35*	CHF	12 580 000		2 580 000	10 000 000		9 080 000	0.17	
PFANDBREFBK SCHWEIZER HYPO INST-REG-S 0.12500% 16-15.12.27*	CHF	20 600 000			20 600 000		19 755 400	0.37	
PFANDBREFBK SCHWEIZERI HYPO INST-REG-S 0.37500% 16-08.07.39*	CHF	6 980 000			6 980 000		5 999 310	0.11	500 000
PFANDBREFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 16-04.08.38*	CHF	12 650 000			12 650 000		10 781 595	0.20	
PFANDBREFBK SCHWEIZERI HYPO INST-REG-S 0.12500% 16-15.07.31*	CHF	8 150 000			8 150 000		7 478 440	0.14	
PFANDBREFBK SCHWEIZER HYPO INST-REG-S 0.37500% 16-15.06.46*	CHF	5 780 000			5 780 000		4 647 698	0.09	
PFANDBREFBK SCHWEIZER HYPO INST-REG-S 0.12500% 16-23.09.32*	CHF	8 505 000			8 505 000		7 676 613	0.14	
PFANDBREFBK SCHWEIZ SCHWEIZ HYPO INST-REG-S 0.37500% 16-23.09.43*	CHF	12 450 000	1 470 000	3 920 000	10 000 000		8 238 000	0.15	200 000
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 16-14.10.36*	CHF	14 520 000		1 520 000	13 000 000		11 329 500	0.21	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 17-06.05.25*	CHF	7 300 000		7 300 000					
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 17-21.03.28*	CHF	13 765 000			13 765 000		13 292 861	0.25	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-18.01.27*	CHF	7 800 000			7 800 000		7 583 940	0.14	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-27.04.26*	CHF	21 970 000		1 500 000	20 470 000		20 042 177	0.37	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 18-17.11.25*	CHF	6 125 000		6 125 000					
PFANDBREFBK SCHWEIZERIS HYP INST-REG-S 0.50000% 18-22.01.29*	CHF	25 800 000		5 000 000	20 800 000		20 053 280	0.37	3 200 000
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.87500% 19-15.03.40*	CHF	4 685 000			4 685 000		4 333 625	0.08	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 19-10.12.30*	CHF	12 335 000	5 000 000		17 335 000		16 034 875	0.30	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 19-17.06.41*	CHF	880 000			880 000		758 208	0.01	

Security	30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 19-25.01.44*	CHF 12 915 000			12 915 000	10 939 005	0.20	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 20-22.06.40*	CHF 14 275 000		4 275 000	10 000 000	8 699 000	0.16	200 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-07.06.28*	CHF 20 360 000			20 360 000	19 417 332	0.36	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 20-06.10.42*	CHF 8 730 000			8 730 000	7 084 395	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-02.08.30*	CHF 4 400 000			4 400 000	4 089 800	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-19.11.32*	CHF 25 945 000			25 945 000	23 428 335	0.44	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 21-21.12.35*	CHF 7 340 000			7 340 000	6 448 190	0.12	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 21-25.03.36*	CHF 790 000			790 000	692 356	0.01	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 21-19.12.31*	CHF 1 000 000			1 000 000	912 200	0.02	1 000 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 22-10.08.35*	CHF 8 700 000		2 700 000	6 000 000	5 599 800	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 22-09.04.32*	CHF 10 065 000			10 065 000	10 103 247	0.19	105 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 22-06.09.33*	CHF 4 000 000	10 000 000		14 000 000	14 224 000	0.26	500 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.25000% 22-05.07.52*	CHF 20 370 000		10 370 000	10 000 000	12 096 000	0.22	250 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.00000% 23-03.03.33*	CHF 5 000 000			5 000 000	5 277 500	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.00000% 23-02.04.38*	CHF 10 065 000			10 065 000	10 855 103	0.20	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.75000% 23-24.03.43*	CHF 7 500 000	7 500 000		7 500 000	7 953 750	0.15	1 000 000
PFANDBRIEFBK SCHWISCHER HYPO INST-REG-S 0.25000% 17-20.10.26*	CHF 12 115 000		1 300 000	10 815 000	10 541 381	0.20	
PFANDBRIEFBK SCHWRHER HYPO INST-REG-S 0.62500% 17-18.10.39*	CHF 620 000			620 000	553 040	0.01	
PFANDBRIEFBK SCHWZERSHR HYPO INST-REG-S 2.50000% 11-30.03.26*	CHF 5 210 000			5 210 000	5 334 519	0.10	
PFANDBRIEFZ DER SCHW KANTONALB AG-REG-S 1.85000% 23-19.07.38*	CHF 5 000 000			5 000 000	5 327 500	0.10	
PFANDBRIEFZEN SCHWEIZ KANTONAL-REG-S AG 0.25000% 17-01.12.25*	CHF 7 550 000		7 550 000				
PFANDBRIEFZENTR SCHWEIZ KNTNALBKN-REG-S 2.37500% 11-06.04.26*	CHF 450 000			450 000	459 720	0.01	
PFANDBRIEFZENTR SCHWEIZ KANTNLBKN-REG-S 1.75000% 11-02.09.26*	CHF 4 860 000			4 860 000	4 916 376	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.62500% 11-31.10.24*	CHF 1 775 000		1 770 000	5 000	5 004	0.00	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.37500% 12-19.03.27*	CHF 4 155 000			4 155 000	4 168 712	0.08	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.62500% 12-17.04.28*	CHF 8 460 000			8 460 000	8 583 516	0.16	3 305 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.50000% 12-21.05.29*	CHF 10 190 000			10 190 000	10 310 242	0.19	
PFANDBRIEFZENTR SCHWEIZ KANTOBANK-REG-S 1.25000% 12-17.07.24*	CHF 4 000 000		4 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTNLBKN-REG-S 1.37500% 13-05.11.27*	CHF 5 305 000			5 305 000	5 327 281	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.37500% 13-16.04.25*	CHF 8 785 000			8 785 000	8 786 757	0.16	
PFANDBRIEFZENTR SCHWEIZ KAN BAN-REG-S 1.50000% 13-21.06.28*	CHF 14 935 000			14 935 000	15 085 844	0.28	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.62500% 14-17.06.26*	CHF 8 985 000			8 985 000	9 054 185	0.17	80 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.50000% 14-05.02.29*	CHF 7 930 000			7 930 000	8 018 816	0.15	500 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.75000% 14-15.04.24*	CHF 500 000	500 000		500 000	499 850	0.01	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.75000% 14-23.09.24*	CHF 5 135 000		5 135 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.25000% 14-16.11.29*	CHF 2 050 000			2 050 000	2 047 335	0.04	70 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.00000% 14-22.09.28*	CHF 7 440 000			7 440 000	7 357 416	0.14	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-12.02.30*	CHF 23 425 000			23 425 000	22 558 275	0.42	
PFANDBRIEFZENTR SCHWEIZ KANTOBANK-REG-S 0.37500% 15-14.02.25*	CHF 10 290 000	180 000	10 290 000	180 000	178 452	0.00	
PFANDBRIEFZENTR SCHWEIZ KANTOBANK-REG-S 0.62500% 15-16.07.29*	CHF 6 705 000			6 705 000	6 485 076	0.12	300 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 15-30.04.30*	CHF 11 790 000			11 790 000	11 261 808	0.21	300 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-30.06.27*	CHF 7 925 000			7 925 000	7 765 708	0.14	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 15-28.07.25*	CHF 795 000			795 000	786 653	0.01	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 15-15.09.25*	CHF 3 935 000			3 935 000	3 882 665	0.07	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-01.11.30*	CHF 6 755 000			6 755 000	6 469 264	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.12500% 15-25.02.26*	CHF 9 520 000			9 520 000	9 314 368	0.17	
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.50000% 15-20.09.30*	CHF 6 725 000			6 725 000	6 398 838	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 16-11.02.28*	CHF 2 940 000			2 940 000	2 829 162	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.60000% 16-11.12.35*	CHF 42 045 000			42 045 000	38 555 265	0.72	
PFANDBRIEFZENTR SCHWEIZ KANTONA-REG-S 0.50000% 16-30.03.34*	CHF 3 910 000			3 910 000	3 590 162	0.07	1 490 000
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.05000% 16-06.11.26*	CHF 9 770 000			9 770 000	9 469 084	0.18	
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.30000% 16-06.06.31*	CHF 28 515 000			28 515 000	26 561 723	0.49	
PFANDBRIEFZENTR SCHWEIZ KANALBANK-REG-S 0.12500% 16-02.09.31*	CHF 17 240 000			17 240 000	15 790 116	0.29	2 850 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 16-02.12.24*	CHF 7 905 000		7 905 000				
PFANDBRIEFZENTR SCHWEIZ KANONALBN-REG-S 0.37500% 17-21.09.27*	CHF 3 605 000			3 605 000	3 497 932	0.07	
PFANDBRIEFZENTR SCHWEIZ KANTONA-REG-S 0.50000% 17-20.02.32*	CHF 9 370 000			9 370 000	8 790 934	0.16	995 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 17-07.12.26*	CHF 4 475 000		4 475 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 17-12.10.29*	CHF 18 130 000			18 130 000	17 399 361	0.32	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 17-26.05.27*	CHF 5 610 000			5 610 000	5 436 651	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.25000% 17-12.05.26*	CHF 12 215 000		1 500 000	10 715 000	10 487 842	0.20	30 000
PFANDBRIEFZENTR SCHWZ KANTNLBKEN-REG-S 0.37500% 17-24.07.28*	CHF 6 050 000			6 050 000	5 826 755	0.11	1 000 000
PFANDBRIEFZENTR SCHWZ KANTNLBKEN-REG-S 0.25000% 17-06.12.27*	CHF 3 090 000			3 090 000	2 979 069	0.06	1 600 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.65000% 18-15.02.33*	CHF 14 800 000			14 800 000	13 937 160	0.26	370 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 18-24.11.28*	CHF 10 820 000			10 820 000	10 449 956	0.19	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.75000% 18-21.06.33*	CHF 8 480 000			8 480 000	8 036 496	0.15	500 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-31.10.24*	CHF 28 615 000		28 615 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 18-08.03.29*	CHF 2 395 000			2 395 000	2 322 432	0.04	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.55000% 19-29.01.31*	CHF 3 105 000			3 105 000	2 952 855	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 19-09.04.29*	CHF 20 690 000	1 000 000		21 690 000	20 681 415	0.38	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.70000% 19-04.03.39*	CHF 8 685 000			8 685 000	7 866 873	0.15	3 000 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 19-10.09.29*	CHF 3 870 000			3 870 000	3 652 506	0.07	3 700 000

Security	30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 19-15.05.34*	CHF 19 050 000			19 050 000	17 466 945	0.32	1 370 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.10000% 19-03.12.31*	CHF 9 540 000			9 540 000	8 689 986	0.16	3 750 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 20-23.03.32*	CHF 1 250 000			1 250 000	1 136 250	0.02	400 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.02000% 20-30.01.40*	CHF 8 180 000			8 180 000	6 567 722	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 20-23.04.32*	CHF 3 435 000			3 435 000	3 122 072	0.06	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 20-22.05.42*	CHF 5 725 000			5 725 000	4 610 915	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 20-12.06.40*	CHF 4 665 000			4 665 000	3 888 278	0.07	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 20-13.07.35*	CHF 3 845 000			3 845 000	3 367 836	0.06	
PFANDBRIEFZENTR SCHWEIZ KANTONBK-REG-S 0.12500% 20-03.09.35*	CHF 6 130 000			6 130 000	5 309 806	0.10	
PFANDBRIEFZENTR SCHWEIZ KNTNLBNKN-REG-S 0.05000% 20-06.10.43*	CHF 3 660 000			3 660 000	2 802 096	0.05	1 800 000
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.10000% 21-25.05.32*	CHF 5 455 000			5 455 000	4 935 684	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.20000% 21-12.06.35*	CHF 17 380 000			17 380 000	15 250 950	0.28	2 500 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 21-29.10.36*	CHF 13 615 000			13 615 000	11 868 196	0.22	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.10000% 22-18.04.28*	CHF 4 400 000			4 400 000	4 373 160	0.08	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.45000% 22-14.03.42*	CHF 9 675 000			9 675 000	9 737 888	0.18	3 290 000
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.70000% 22-27.07.32*	CHF 14 520 000			14 520 000	14 930 916	0.28	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.80000% 22-23.05.36*	CHF 8 550 000			8 550 000	8 960 400	0.17	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.85000% 22-02.04.37*	CHF 2 500 000			2 500 000	2 632 500	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 2.12500% 23-21.09.38*	CHF 6 000 000			6 000 000	6 578 400	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTBAN-REG-S 2.10000% 23-27.04.35*	CHF 2 500 000			2 500 000	2 688 750	0.05	
PFANDBRIEFZENTR SCHZ KANTLBKEN-REG-S 0.50000% 18-19.05.28*	CHF 6 670 000			6 670 000	6 467 899	0.12	
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 0.10000% 21-03.10.31*	CHF 2 200 000			2 200 000	2 008 820	0.04	350 000
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 0.25000% 21-21.04.36*	CHF 6 800 000			6 800 000	5 930 280	0.11	900 000
PFANDBRIEFZENTRALE DER SCHWEIZERI-REG-S 0.10000% 21-25.06.32*	CHF 10 915 000			10 915 000	9 863 886	0.18	1 645 000
PFANDBRIEFZENTRALE DER SCHWEIZERI-REG-S 0.10000% 21-05.05.31*	CHF 500 000			500 000	459 150	0.01	
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 1.00000% 22-12.10.37*	CHF 8 140 000			8 140 000	7 741 140	0.14	200 000
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 2.35000% 22-17.11.37*	CHF 8 915 000			8 915 000	9 980 343	0.19	2 000 000
PFANDBRIEFZENTRALE DER SC KANTONA-REG-S 1.85000% 23-22.09.33*	CHF 12 500 000			12 500 000	13 051 250	0.24	
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 1.85000% 23-26.11.38*	CHF 2 500 000			2 500 000	2 666 250	0.05	
PFANRIEFBK SCH HYP AG-REG-S 1.37500% 22-10.06.32*	CHF 5 000 000	10 000 000		15 000 000	15 054 000	0.28	
PFBRZTR SCHWEIZ KANTONALBANKEN-REG-S 1.40000% 24-15.03.38*	CHF 1 250 000			1 250 000	1 255 725	0.02	
PRIMEO HOLDING AG 0.10000% 21-28.09.29*	CHF 3 520 000			3 520 000	3 231 360	0.06	
PSP SWISS PROPERTY AG-REG-S 1.00000% 15-06.02.25*	CHF 3 385 000			3 385 000	3 368 752	0.06	
PSP SWISS PROPERTY AG-REG-S 0.37500% 16-29.04.26*	CHF 3 785 000			3 785 000	3 692 268	0.07	
PSP SWISS PROPERTY AG-REG-S 0.70000% 19-08.02.27*	CHF 3 475 000			3 475 000	3 389 863	0.06	705 000
PSP SWISS PROPERTY AG-REG-S 0.20000% 21-04.02.31*	CHF 1 405 000			1 405 000	1 270 823	0.02	
PSP SWISS PROPERTY AG-REG-S 0.16000% 21-16.09.31*	CHF 2 200 000			2 200 000	1 959 100	0.04	1 050 000
PSP SWISS PROPERTY AG-REG-S 2.00000% 23-01.07.26*	CHF 8 850 000			8 850 000	8 929 650	0.17	1 890 000
PSP SWISS PROPERTY AG 1.80000% 23-11.12.26*	CHF 1 000 000	1 000 000		1 000 000	1 006 000	0.02	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.62500% 11-04.02.26*	CHF 2 800 000			2 800 000	2 856 000	0.05	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.30000% 16-22.04.25*	CHF 11 720 000			11 720 000	11 577 016	0.22	600 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.75000% 16-22.04.31*	CHF 1 100 000			1 100 000	1 032 900	0.02	1 100 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.35000% 18-16.02.24*	CHF 8 450 000		8 450 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.18250% 20-11.11.25*	CHF 5 500 000			5 500 000	5 417 500	0.10	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.50000% 20-11.11.28*	CHF 4 800 000			4 800 000	4 540 800	0.08	2 400 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 1.50000% 20-23.11.34*	CHF 900 000	400 000		1 300 000	1 207 830	0.02	1 300 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.11250% 23-28.09.28*	CHF 7 500 000			7 500 000	7 661 250	0.14	
ROCHE KAPITALMARKT AG-REG-S 0.10000% 17-23.09.24*	CHF 11 000 000		11 000 000				
ROCHE KAPITALMARKT AG-REG-S 0.45000% 17-23.03.29*	CHF 2 980 000			2 980 000	2 866 760	0.05	
ROCHE KAPITALMARKT AG-REG-S 0.25000% 18-24.09.25*	CHF 5 790 000		1 000 000	4 790 000	4 719 108	0.09	
ROCHE KAPITALMARKT AG-REG-S 0.75000% 18-24.09.30*	CHF 7 500 000			7 500 000	7 248 750	0.13	3 525 000
ROCHE KAPITALMARKT AG-REG-S 0.75000% 22-25.02.31*	CHF 7 790 000			7 790 000	7 505 665	0.14	1 865 000
ROCHE KAPITALMARKT AG-REG-S 1.00000% 22-25.02.37*	CHF 4 020 000			4 020 000	3 808 950	0.07	
SANDOZ GROUP AG-REG-S 2.12500% 23-17.11.26*	CHF 6 150 000			6 150 000	6 242 250	0.12	
SCHAFFHAUSER KANTONALBANK 0.37500% 15-16.02.27*	CHF 1 980 000			1 980 000	1 923 570	0.04	
SCHAFFHAUSER KANTONALBANK-REG-S 0.50000% 18-31.05.28*	CHF 400 000			400 000	385 800	0.01	
SCHWEIZER VERBAND DER RAIFFEISENBANKEN 0.40500% 21-28.09.29*	CHF 4 800 000	1 500 000		6 300 000	5 859 000	0.11	
SCHWEIZERISCHE SUEDESTBAHN AG-REG-S 0.62500% 18-15.02.35*	CHF 3 345 000			3 345 000	3 107 505	0.06	
SCHWYZER KANTONALBANK-REG-S 0.25000% 15-04.03.27*	CHF 3 230 000	1 000 000		4 230 000	4 096 755	0.08	
SCHWYZER KANTONALBANK 0.25000% 16-19.02.26*	CHF 1 995 000			1 995 000	1 952 108	0.04	
SCHWYZER KANTONALBANK 0.10000% 16-25.10.28*	CHF 1 050 000			1 050 000	989 100	0.02	
SEE-SPITAL-REG-S 1.25000% 18-03.07.26*	CHF 2 155 000			2 155 000	2 117 288	0.04	95 000
SERVICES INDUSTRIELS DE GENEVE-REG-S 1.25000% 15-30.06.25*	CHF 100 000			100 000	99 630	0.00	
SGS SA-REG-S 0.55000% 17-03.03.26*	CHF 7 010 000			7 010 000	6 925 880	0.13	
SGS SA-REG-S 0.87500% 15-08.05.30*	CHF 3 270 000			3 270 000	3 180 075	0.06	1 630 000
SGS SA-REG-S 0.95000% 20-06.11.26*	CHF 2 690 000			2 690 000	2 652 340	0.05	
SGS SA-REG-S 1.25000% 18-27.10.28*	CHF 2 370 000			2 370 000	2 342 745	0.04	
SGS SA-REG-S 1.70000% 22-05.09.29*	CHF 5 500 000			5 500 000	5 555 000	0.10	4 725 000
SIKA AG-REG-S 0.60000% 18-27.03.26*	CHF 2 275 000			2 275 000	2 247 700	0.04	2 275 000
SIKA AG-REG-S 0.62500% 18-12.07.24*	CHF 4 195 000		4 195 000				
SIKA AG-REG-S 1.12500% 18-12.07.28*	CHF 2 465 000			2 465 000	2 452 675	0.05	

Security	30.9.2023			31.3.2024			Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	
SIX GROUP AG-REG-S 0.20000% 21-28.09.29*	CHF	3 635 000		3 635 000	3 378 733	0.06	435 000
SIX GROUP AG-REG-S 0.12500% 21-27.11.26*	CHF	5 500 000		5 500 000	5 300 515	0.10	
SOLOTHURN, CANTON OF-REG-S 1.00000% 15-20.02.45*	CHF	100 000		100 000	95 300	0.00	55 000
SOLOTHURN, CANTON OF 0.50000% 15-16.10.30*	CHF	5 635 000		5 635 000	5 392 695	0.10	
SONOVA HOLDING AG-REG-S 0.75000% 20-06.10.28*	CHF	5 855 000		5 855 000	5 685 205	0.11	135 000
SONOVA HOLDING AG-REG-S 1.05000% 22-19.02.29*	CHF	2 190 000		2 190 000	2 148 390	0.04	2 190 000
SONOVA HOLDING AG-REG-S 1.40000% 22-19.02.32*	CHF	4 815 000		4 815 000	4 788 518	0.09	
SPITAL LIMMATTAL 0.55000% 15-15.05.25*	CHF	3 430 000		3 430 000	3 376 149	0.06	
ST GALLEN, CANTON OF 1.75000% 13-18.07.28*	CHF	100 000		100 000	102 600	0.00	
ST GALLEN, CANTON OF 2.00000% 13-16.07.38*	CHF	4 000 000		4 000 000	4 358 000	0.08	
ST GALLEN, CITY ON 1.62500% 11-10.11.25*	CHF	3 970 000		3 970 000	3 989 850	0.07	
ST GALLER KANTONALBANK 1.37500% 12-22.06.27*	CHF	4 290 000	11 655 000	15 945 000	15 960 945	0.30	
ST GALLER KANTONALBANK-REG-S 0.50000% 15-24.06.25*	CHF	12 185 000	12 185 000				
ST GALLER KANTONALBANK 0.62500% 17-23.01.32*	CHF	1 270 000		1 270 000	1 195 705	0.02	
ST GALLER KANTONALBANK AG 0.10000% 19-10.10.41*	CHF	14 790 000		14 790 000	11 868 975	0.22	
ST GALLER KANTONALBANK AG-REG-S 0.25000% 21-30.04.35*	CHF	3 385 000		3 385 000	2 960 183	0.06	1 300 000
ST GALLER KANTONALBANK AG 1.40000% 22-21.06.30*	CHF	250 000		250 000	250 125	0.00	
STADLER RAIL AG-REG-S 0.37500% 19-20.11.26*	CHF	7 090 000		7 090 000	6 877 300	0.13	2 125 000
STIFTUNG KANTONSPITAL GRAUBUENDE-REG-S 0.15000% 21-08.07.30*	CHF	1 540 000		1 540 000	1 416 030	0.03	
STIFTUNG PWG ZUR ERHALTUNG VON-REG-S 1.55000% 24-02.04.32*	CHF		3 000 000	3 000 000	3 028 500	0.06	
STRAUMANN HOLDING AG-REG-S 0.55000% 20-03.10.25*	CHF	1 140 000		1 140 000	1 122 900	0.02	
SULZER AG 0.87500% 16-10.07.26*	CHF	500 000		500 000	491 250	0.01	495 000
SULZER AG-REG-S 1.60000% 18-22.10.24*	CHF	3 900 000	3 900 000				
SWISS PRIME SITE FINANCE AG-REG-S 2.00000% 14-10.12.24*	CHF	2 980 000	2 980 000				
SWISS PRIME SITE FINANCE AG-REG-S 0.50000% 16-03.11.25*	CHF	4 195 000		4 195 000	4 125 783	0.08	1 595 000
SWISS PRIME SITE FINANCE AG-REG-S 0.82500% 17-11.05.26*	CHF	3 580 000		3 580 000	3 522 720	0.07	
SWISS PRIME SITE FINANCE AG-REG-S 1.00000% 18-16.07.24*	CHF	1 000 000	9 170 000	10 170 000			
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF	10 960 000		10 960 000	10 844 920	0.20	
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 19-30.09.31*	CHF	2 245 000		2 245 000	2 032 848	0.04	1 780 000
SWISS PRIME SITE FINANCE AG-REG-S 0.65000% 20-18.12.29*	CHF	3 140 000		3 140 000	2 962 590	0.06	
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 21-11.02.28*	CHF	3 960 000		3 960 000	3 775 860	0.07	60 000
SWISS PRIME SITE FINANCE AG 2.26750% 23-18.09.28*	CHF		1 000 000	1 000 000	1 025 500	0.02	
SWISS REINSURANCE CO LTD-REG-S 1.00000% 14-17.09.24*	CHF	3 000 000	3 000 000				
SWISSCOM AG 0.13000% 20-18.09.31*	CHF		1 500 000	1 500 000	1 358 250	0.03	1 300 000
SWISSCOM AG-REG-S 0.37500% 16-31.03.28*	CHF	7 820 000		7 820 000	7 491 560	0.14	
SWISSCOM AG-REG-S 0.12500% 16-15.09.32*	CHF	6 230 000	6 230 000				
SWISSCOM AG-REG-S 0.37500% 17-31.05.27*	CHF	3 705 000		3 705 000	3 584 588	0.07	405 000
SWISSCOM AG-REG-S 0.75000% 17-24.11.33*	CHF	1 030 000		1 030 000	953 780	0.02	
SWISSCOM AG-REG-S 0.50000% 19-15.03.29*	CHF	4 065 000		4 065 000	3 878 010	0.07	
SWISSCOM AG-REG-S 0.75000% 18-12.10.28*	CHF	1 580 000		1 580 000	1 533 390	0.03	
SWISSCOM AG-REG-S 0.25000% 21-18.05.33*	CHF	1 380 000		1 380 000	1 224 750	0.02	
SWISSCOM AG-REG-S 1.50000% 14-14.07.26*	CHF	8 545 000		8 545 000	8 557 818	0.16	655 000
SWISSCOM AG-REG-S 1.50000% 14-28.09.29*	CHF	1 580 000		1 580 000	1 582 370	0.03	
SWISSCOM AG-REG-S 1.00000% 15-17.04.35*	CHF	1 950 000	1 000 000	2 950 000	2 777 425	0.05	
SWISSGRID AG-REG-S 0.62500% 15-25.02.30*	CHF	720 000		720 000	689 400	0.01	
SWISSGRID AG-REG-S 0.20000% 20-30.06.32*	CHF	3 785 000		3 785 000	3 408 393	0.06	
SWISSGRID AG-REG-S 0.15000% 20-30.06.34*	CHF	3 785 000		3 785 000	3 302 413	0.06	1 500 000
SWISSGRID AG-REG-S 0.12500% 20-30.06.36*	CHF	2 965 000		2 965 000	2 478 740	0.05	
SWISSGRID AG-REG-S 0.05000% 21-30.06.33*	CHF	250 000		250 000	218 250	0.00	
SWISSGRID AG-REG-S 0.20000% 21-29.06.40*	CHF	3 520 000		3 520 000	2 757 920	0.05	1 500 000
SWISSGRID AG-REG-S 1.62500% 13-30.01.25*	CHF	6 790 000	6 790 000				
SWITZERLAND 3.50000%-REG-S 03-08.04.33*	CHF	50 783 000	5 000 000	55 783 000	69 516 775	1.29	
SWITZERLAND-REG-S 0.50000% 15-27.05.30*	CHF	48 733 000		48 733 000	48 162 824	0.90	37 717 000
SWITZERLAND-REG-S 0.50000% 16-30.05.58*	CHF	29 975 000		29 975 000	28 835 950	0.54	29 975 000
SWITZERLAND-REG-S 0.50000% 17-24.05.55*	CHF	24 248 000	10 000 000	33 248 000	31 585 600	0.59	
SWITZERLAND-REG-S 0.50000% 17-28.06.45*	CHF	45 467 000	5 000 000	50 467 000	48 291 872	0.90	35 367 000
SWITZERLAND-REG-S 0.50000% 18-27.06.32*	CHF	44 399 000		44 399 000	43 759 654	0.81	33 618 000
SWITZERLAND-REG-S 0.25000% 21-23.06.35*	CHF	22 205 000	2 880 000	25 085 000	23 906 005	0.44	20 795 997
SWITZERLAND-REG-S 0.50000% 24-24.05.55*	CHF		10 000 000	10 000 000			
SWITZERLAND-REG-S 0.50000% 24-28.06.45*	CHF		5 000 000	5 000 000			
SWITZERLAND-REG-S 1.50000% 12-30.04.42*	CHF	61 471 000		61 471 000	69 898 674	1.30	61 471 000
SWITZERLAND-REG-S 1.25000% 12-27.06.37*	CHF	47 285 000	2 500 000	49 785 000	53 269 950	0.99	36 062 000
SWITZERLAND-REG-S 1.50000% 13-24.07.25*	CHF	16 263 000	16 263 000				
SWITZERLAND-REG-S 1.25000% 14-28.05.26*	CHF	30 608 000	5 608 000	25 000 000	25 185 000	0.47	25 000 000
SWITZERLAND-REG-S 1.50000% 22-26.10.38*	CHF	15 160 000	15 000 000	5 160 000	27 750 000	0.52	19 494 000
SWITZERLAND-REG-S 1.25000% 23-28.06.43*	CHF		17 500 000	17 500 000	19 423 250	0.36	15 000 000
SWITZERLAND-REG-S 1.25000% 23-28.06.43*	CHF		12 500 000	12 500 000			
SWITZERLAND-REG-S 1.50000% 24-26.10.38*	CHF		15 000 000	15 000 000			
SWITZERLAND-REG-S 2.50000% 06-08.03.36*	CHF	54 299 000	175 000	54 474 000	66 076 962	1.23	35 715 000
SWITZERLAND-REG-S 2.25000% 11-22.06.31*	CHF	46 184 000		46 184 000	51 241 148	0.95	38 919 000
SWITZERLAND-REG-S 2.00000% 14-25.06.64*	CHF	37 300 000	600 000	37 900 000	57 229 000	1.06	6 317 000



Security		30.9.2023		31.3.2024		Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>	
SWITZERLAND-REG-S 3.25000% 07-27.06.27*	CHF	36 310 000			36 310 000	39 065 929	0.73	35 440 000
SWITZERLAND-REG-S 4.00000% 98-08.04.28*	CHF	63 793 000			63 793 000	71 875 573	1.34	22 258 000
SWITZERLAND-REG-S 4.00000% 99-06.01.49*	CHF	36 327 000			36 327 000	63 939 153	1.19	27 953 000
SYNGENTA FINANCE AG-REG-S 0.70000% 20-09.12.26*	CHF	8 250 000			8 250 000	8 039 625	0.15	3 660 000
SYNGENTA FINANCE AG-REG-S 1.25000% 20-16.10.23*	CHF	1 000 000		1 000 000				
SYNGENTA FINANCE AG-REG-S 0.62500% 21-30.08.24*	CHF	5 000 000			5 000 000	4 973 500	0.09	
TESSIN, CANTON OF -REG-S 0.01000% 17-22.12.25*	CHF	900 000			900 000	880 200	0.02	
TESSIN, CANTON OF-REG-S 2.12500% 10-24.11.34*	CHF	3 480 000			3 480 000	3 774 060	0.07	
TESSIN, CANTON OF-REG-S 1.25000% 12-11.06.27*	CHF	1 175 000			1 175 000	1 176 763	0.02	
TESSIN, CANTON OF-REG-S 1.80000% 13-15.05.43*	CHF	12 170 000		4 670 000	7 500 000	8 070 000	0.15	700 000
THURGAUER KANTONALBANK 1.50000% 13-04.03.27*	CHF	260 000	10 000 000		10 260 000	10 301 040	0.19	
THURGAUER KANTONALBANK 1.75000% 13-30.09.24*	CHF		450 000		450 000	450 585	0.01	
THURGAUER KANTONALBANK 0.70000% 18-22.03.30*	CHF	790 000			790 000	758 400	0.01	
THURGAUER KANTONALBANK 0.12500% 21-21.05.32*	CHF	3 160 000			3 160 000	2 839 260	0.05	1 200 000
TICINO, CANTON OF-REG-S 0.75000% 14-13.11.24*	CHF		3 500 000		3 500 000	3 483 200	0.06	
TICINO, CANTON OF-REG-S 1.62500% 22-19.09.30*	CHF	500 000			500 000	513 500	0.01	200 000
TRANSPORTS PUBLICS GENEVOIS-REG-S 0.90000% 15-21.05.35*	CHF	1 080 000			1 080 000	999 540	0.02	
UBS GROUP AG 0.37500% 21-24.08.29*	CHF	2 600 000			2 600 000	2 414 100	0.04	2 600 000
UBS GROUP AG-REG-S 1.25000% 16-23.02.26*	CHF	3 400 000			3 400 000	3 372 800	0.06	
UBS SWITZERLAND AG-REG-S 1.82000% 23-18.10.26*	CHF		17 500 000		17 500 000	17 640 000	0.33	
UBS SWITZERLAND AG-REG-S 2.03500% 23-18.10.33*	CHF		7 500 000		7 500 000	7 822 500	0.15	
UBS SWITZERLAND AG-REG-S 1.71500% 24-24.01.34*	CHF		3 500 000		3 500 000	3 568 250	0.07	200 000
UNION BANCAIRE PRIVÉE UBP SA-REG-S 0.20000% 21-15.12.26*	CHF	5 530 000			5 530 000	5 314 330	0.10	
URNER KANTONALBANK-REG-S 0.12500% 16-27.11.26*	CHF	150 000			150 000	144 975	0.00	
VALIANT BANK AG 1.85000% 23-31.05.28*	CHF		7 000 000		7 000 000	7 066 500	0.13	420 000
VALIANT BANK AG-REG-S 0.37500% 17-06.12.27*	CHF	2 120 000			2 120 000	2 029 900	0.04	1 650 000
VALIANT BANK AG-REG-S 0.12500% 19-04.12.34*	CHF	22 080 000			22 080 000	18 867 360	0.35	2 400 000
VALIANT BANK AG-REG-S 0.10000% 21-07.05.31*	CHF	14 965 000			14 965 000	13 408 640	0.25	950 000
VALIANT BANK AG-REG-S 0.1000% 21-29.11.30*	CHF	16 015 000			16 015 000	14 525 605	0.27	
VAUD, CANTON OF-REG-S 2.00000% 13-24.10.33*	CHF	10 000 000	3 400 000	1 400 000	12 000 000	12 936 000	0.24	
VP BANK AG-REG-S 0.60000% 19-29.11.29*	CHF	2 200 000			2 200 000	2 050 400	0.04	
VP BANK AG-REG-S 0.87500% 15-07.10.24*	CHF	4 885 000		4 885 000				
WALLISER KANTONALBANK 0.40000% 15-15.09.25*	CHF	1 580 000		1 000 000	580 000	571 068	0.01	
WALLISER KANTONALBANK-REG-S 0.20000% 17-02.02.26*	CHF	3 545 000			3 545 000	3 468 783	0.06	
WALLISER KANTONALBANK-REG-S 0.35000% 18-07.09.27*	CHF	14 390 000			14 390 000	13 871 960	0.26	
WALLISER KANTONALBANK-REG-S 0.30000% 19-01.02.27*	CHF	500 000			500 000	484 250	0.01	75 000
WALLISER KANTONALBANK-REG-S 0.15000% 20-05.10.32*	CHF	6 955 000			6 955 000	6 210 815	0.12	200 000
WALLISER KANTONALBANK-REG-S 0.10000% 21-18.04.31*	CHF	6 160 000	2 430 000		8 590 000	7 816 900	0.15	
WALLISER KANTONALBANK-REG-S 0.12500% 21-15.09.33*	CHF	650 000			650 000	570 375	0.01	
WALLISER KANTONALBANK-REG-S 0.30000% 22-07.02.30*	CHF	500 000			500 000	467 750	0.01	
WALLISER KANTONALBANK 1.80000% 23-29.08.29*	CHF	1 250 000	7 640 000		8 890 000	9 094 470	0.17	
WASSERWERKE ZUG AG-REG-S 0.20000% 21-29.09.33*	CHF	1 900 000			1 900 000	1 676 750	0.03	
WINTERTHUR, CITY OF 1.87500% 12-20.04.37*	CHF	6 220 000			6 220 000	6 549 660	0.12	
WINTERTHUR, CITY OF 0.30000% 15-10.12.27*	CHF	130 000			130 000	125 515	0.00	
WINTERTHUR, CITY OF-REG-S 1.50000% 13-24.01.36*	CHF	2 000 000			2 000 000	2 020 000	0.04	
WINTERTHUR, CITY OF-REG-S 2.25000% 14-10.02.39*	CHF	2 685 000			2 685 000	3 005 858	0.06	1 800 000
WINTERTHUR, CITY OF-REG-S 0.15000% 18-26.03.25*	CHF	1 020 000			1 020 000	1 007 556	0.02	
WINTERTHUR, CITY OF-REG-S 0.10000% 19-20.03.28*	CHF	250 000			250 000	238 500	0.00	
ZUERCHER KANTONALBANK-REG-S 2.00000% 10-08.09.25*	CHF	16 385 000			16 385 000	16 527 550	0.31	
ZUERCHER KANTONALBANK-REG-S 2.00000% 10-30.11.34*	CHF	2 890 000			2 890 000	3 047 505	0.06	185 000
ZUERCHER KANTONALBANK 2.50000% 11-10.06.31*	CHF	4 240 000			4 240 000	4 564 360	0.08	1 100 000
ZUERCHER KANTONALBANK 1.62500% 12-12.04.27*	CHF	1 040 000			1 040 000	1 048 840	0.02	1 040 000
ZUERCHER KANTONALBANK-REG-S 0.75000% 15-28.10.30*	CHF	7 825 000			7 825 000	7 515 913	0.14	
ZUERCHER KANTONALBANK-REG-S 0.12500% 16-13.05.26*	CHF	7 800 000			7 800 000	7 605 000	0.14	
ZUERCHER KANTONALBANK-REG-S 0.02000% 16-16.08.27*	CHF	6 245 000	11 800 000		18 045 000	17 251 020	0.32	
ZUERCHER KANTONALBANK-REG-S 0.05000% 16-23.11.26*	CHF	16 570 000	1 000 000		17 570 000	16 972 620	0.32	
ZUERCHER KANTONALBANK-REG-S 0.25000% 17-27.01.26*	CHF	7 690 000	1 890 000		9 580 000	9 388 400	0.17	1 625 000
ZUERCHER KANTONALBANK-REG-S 0.30000% 18-25.01.28*	CHF	12 030 000	1 400 000		13 430 000	12 926 375	0.24	
ZUERCHER KANTONALBANK-REG-S 0.25000% 18-08.05.25*	CHF	7 545 000		7 545 000				
ZUERCHER KANTONALBANK-REG-S 0.15000% 19-25.01.27*	CHF	5 765 000			5 765 000	5 574 755	0.10	
ZUERCHER KANTONALBANK-REG-S 0.12500% 19-06.06.29*	CHF	1 760 000			1 760 000	1 650 880	0.03	
ZUERCHER KANTONALBANK-REG-S 0.05000% 20-05.02.31*	CHF	9 205 000	3 000 000		12 205 000	11 137 063	0.21	
ZUERCHER KANTONALBANK-REG-S 0.05000% 20-04.11.32*	CHF	2 550 000			2 550 000	2 268 225	0.04	
ZUERICH, CANTON OF-REG-S 1.00000% 12-03.12.25*	CHF	2 430 000			2 430 000	2 422 710	0.05	2 300 000
ZUERICH, CANTON OF-REG-S 1.25000% 12-03.12.32*	CHF	1 610 000			1 610 000	1 622 075	0.03	
ZUERICH, CANTON OF-REG-S 1.00000% 14-06.10.27*	CHF	2 610 000			2 610 000	2 598 255	0.05	
ZUERICH, CANTON OF-REG-S 0.10000% 20-23.06.45*	CHF	4 585 000			4 585 000	3 580 885	0.07	
ZUERICH, CITY OF-REG-S 2.75000% 05-14.02.25*	CHF	4 005 000	1 765 000	4 005 000	1 765 000	1 786 357	0.03	
ZUERICH, CITY OF-REG-S 2.55000% 06-10.03.36*	CHF	13 000 000			13 000 000	14 859 000	0.28	545 000
ZUERICH, CITY OF-REG-S 2.62500% 11-10.06.38*	CHF	160 000			160 000	188 160	0.00	160 000
ZUERICH, CITY OF-REG-S 1.50000% 12-12.04.32*	CHF	650 000			650 000	666 900	0.01	
ZUERICH, CITY OF-REG-S 1.62500% 13-26.09.24*	CHF	3 310 000		3 310 000				

Security	30.9.2023			31.3.2024			Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	
ZUERICH, CITY OF-REG-S 1.00000% 14-30.03.27*	CHF	900 000		900 000	895 950	0.02	
ZUERICH, CITY OF-REG-S 0.95000% 18-19.12.42*	CHF	2 040 000	200 000	2 240 000	2 117 920	0.04	
ZUERICH, CITY OF-REG-S 0.25000% 21-24.11.51*	CHF	2 200 000		2 200 000	1 669 800	0.03	
ZUG ESTATES HOLDING AG-REG-S 0.10000% 19-02.10.25*	CHF	1 450 000		1 450 000	1 417 375	0.03	
ZUG ESTATES HOLDING AG-REG-S 0.75000% 22-17.04.29*	CHF	1 990 000		1 990 000	1 880 550	0.03	850 000
ZUGER KANTONALBANK 0.50000% 15-03.03.27*	CHF	6 755 000		6 755 000	6 586 125	0.12	
ZUGER KANTONALBANK 0.12500% 19-03.12.29*	CHF	4 045 000	1 000 000	5 045 000	4 701 940	0.09	
ZUGER KANTONALBANK 1.50000% 12-05.06.37*	CHF	100 000		100 000	99 900	0.00	
ZUGER KANTONALBANK AG 1.50000% 12-20.11.37*	CHF	3 650 000		3 650 000	3 642 700	0.07	
ZUGER KANTONALBANK AG 0.37500% 16-15.12.27*	CHF	320 000		320 000	308 320	0.01	
ZUGER KANTONALBANK AG 0.12500% 19-27.06.30*	CHF	4 165 000		4 165 000	3 850 543	0.07	930 000
ZUGER KANTONALBANK AG 0.10000% 20-14.10.31*	CHF	2 780 000		2 780 000	2 518 680	0.05	1 155 000
ZURICH INSURANCE CO-REG-S 1.50000% 14-22.07.26*	CHF	4 870 000		4 870 000	4 887 045	0.09	
ZURICH INSURANCE CO-REG-S 0.50000% 18-18.12.24*	CHF	560 000	560 000				
ZURICH INSURANCE CO-REG-S 1.00000% 18-30.10.28*	CHF	2 085 000	585 000	1 500 000	1 473 750	0.03	
ZURICH INSURANCE CO-REG-S 0.75000% 19-22.10.27*	CHF	1 090 000		1 090 000	1 067 110	0.02	
ZURICH, CITY OF-REG-S 0.12500% 20-20.04.28*	CHF	400 000		400 000	383 600	0.01	140 000
<b>TOTAL CHF</b>					<b>3 963 602 939</b>	<b>73.71</b>	
<b>Total Bonds, fixed rate</b>					<b>3 963 602 939</b>	<b>73.71</b>	

### Bonds, zero coupon

#### CHF

AARGAUISCHE KANTONALBANK-REG-S 0.00000% 19-17.09.29*	CHF	4 665 000		4 665 000	4 324 455	0.08	
AMAG LEASING AG-REG-S 0.00000% 21-18.02.25*	CHF	3 000 000	1 260 000	4 260 000	4 197 378	0.08	
BALOISE HOLDING AG-REG-S 0.00000% 19-25.09.26*	CHF	4 225 000		4 225 000	4 077 125	0.08	600 000
BALOISE HOLDING-REG-S 0.00000% 19-25.09.29*	CHF	800 000		800 000	735 200	0.01	
BASEL-STADT, CANTON OF-REG-S 0.00000% 16-04.09.26*	CHF	3 765 000		3 765 000	3 665 228	0.07	3 365 000
BASEL-STADT, CANTON OF-REG-S 0.00000% 16-05.09.29*	CHF	1 100 000		1 100 000	1 035 100	0.02	
BASEL-STADT, CANTON OF-REG-S 0.00000% 17-22.11.24*	CHF	2 025 000	2 025 000				
BASEL-STADT, CANTON OF-REG-S 0.00000% 18-24.09.25*	CHF	2 990 000		2 990 000	2 942 160	0.05	275 000
BASLER KANTONALBANK-REG-S 0.00000% 19-23.08.34*	CHF	13 300 000		13 300 000	11 457 950	0.21	700 000
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 19-16.07.29*	CHF	14 450 000		14 450 000	13 344 575	0.25	
EUROFIMA EUROPEAN RAILROADMAT FIN CO 0.00000% 21-22.12.31*	CHF	4 225 000	1 500 000	2 725 000	2 464 763	0.05	
FREIBURGER KANTONALBANK 0.00000% 21-05.02.31*	CHF	7 870 000		7 870 000	7 126 285	0.13	
FREIBURGER KANTONALBANK-REG-S 0.00000% 20-26.02.30*	CHF	11 800 000		11 800 000	10 844 200	0.20	
GENEVA, CANTON OF-REG-S 0.00000% 19-23.09.59*	CHF	13 370 000	5 870 000	7 500 000	4 811 250	0.09	
GENEVA, CANTON OF-REG-S 0.00000% 19-26.05.28*	CHF	1 635 000		1 635 000	1 554 885	0.03	100 000
GLARNER KANTONALBANK-REG-S 0.00000% 19-16.10.29*	CHF	4 800 000		4 800 000	4 447 200	0.08	20 000
GLARNER KANTONALBANK-REG-S 0.00000% 20-06.09.28*	CHF	11 130 000		11 130 000	10 551 240	0.20	70 000
LIECHTENSTEINISCHE LANDESBANK AG-REG-S 0.00000% 19-27.09.29*	CHF	200 000		200 000	182 000	0.00	
LUZERNER KANTONALBANK-REG-S 0.00000% 20-07.08.28*	CHF	17 455 000		17 455 000	16 460 065	0.31	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-06.04.27*	CHF	23 975 000		23 975 000	23 085 528	0.43	355 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-26.08.49*	CHF	25 200 000	10 200 000	15 000 000	10 521 000	0.20	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-10.05.45*	CHF	7 860 000		7 860 000	5 839 980	0.11	2 000 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-25.02.28*	CHF	3 475 000		3 475 000	3 308 200	0.06	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 21-17.11.27*	CHF	530 000		530 000	506 362	0.01	
PFANDBRIEFZENTR SCHWEI KANTONALBK-REG-S 0.00000% 20-15.03.30*	CHF	1 055 000		1 055 000	977 563	0.02	
PFANDBRIEFZENTR SCHWEIZ KANT BK-REG-S 0.00000% 21-18.03.33*	CHF	5 280 000		5 280 000	4 677 552	0.09	2 375 000
PFANDBRIEFZENTR SCHWEIZ KANTONALBK-REG-S 0.00000% 21-13.03.28*	CHF	3 520 000		3 520 000	3 350 688	0.06	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 16-02.10.26*	CHF	10 220 000		10 220 000	9 903 180	0.18	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 16-27.01.27*	CHF	18 620 000		18 620 000	17 972 024	0.33	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 19-10.09.37*	CHF	2 435 000		2 435 000	2 008 632	0.04	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 19-23.06.25*	CHF		500 000	500 000	492 050	0.01	500 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 20-02.04.31*	CHF	18 450 000		18 450 000	16 848 540	0.31	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 20-21.06.28*	CHF	400 000		400 000	379 440	0.01	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 21-05.02.29*	CHF	9 365 000		9 365 000	8 811 529	0.16	
PFANDBRIEFZENTR SCHWEIZ KANTONALBK-REG-S 0.00000% 21-15.02.36*	CHF	36 930 000		36 930 000	31 408 965	0.58	2 050 000
PFANDBRIEFZENTRALE DER SCHWEIZER-REG-S 0.00000% 20-19.07.30*	CHF	5 650 000		5 650 000	5 209 865	0.10	
PFANDBRIEFZENTRALE DER SCHWEIZER-REG-S 0.00000% 21-25.07.31*	CHF	4 400 000		4 400 000	3 997 400	0.07	
PSP SWISS PROPERTY AG-REG-S 0.00000% 19-06.02.30*	CHF	3 035 000		3 035 000	2 757 298	0.05	1 740 000
SONOVA HOLDING AG-REG-S 0.00000% 19-11.10.29*	CHF	100 000		100 000	92 650	0.00	
SWISSCOM AG-REG-S 0.00000% 19-30.08.44*	CHF	4 920 000		4 920 000	3 503 040	0.07	
SWISSGRID AG-REG-S 0.00000% 20-30.06.28*	CHF	8 065 000		8 065 000	7 597 230	0.14	
SWISSGRID AG-REG-S 0.00000% 21-30.06.26*	CHF	130 000		130 000	125 970	0.00	
SWITZERLAND-REG-S 0.00000% 16-22.06.29*	CHF	42 445 000		42 445 000	40 904 247	0.76	40 783 000
SWITZERLAND-REG-S 0.00000% 19-24.07.39*	CHF	30 920 000	20 000 000	50 920 000	45 970 576	0.85	35 920 000
SWITZERLAND-REG-S 0.00000% 19-26.06.34*	CHF	27 383 000	25 000 000	52 383 000	48 800 003	0.91	52 383 000
SWITZERLAND-REG-S 0.00000% 23-24.07.39*	CHF		5 000 000	5 000 000			
SWITZERLAND-REG-S 0.00000% 23-26.06.34*	CHF		5 000 000	5 000 000			
VALIANT BANK AG-REG-S 0.00000% 19-31.07.29*	CHF	4 840 000		4 840 000	4 433 440	0.08	

Security		30.9.2023		Sales <sup>2</sup>	31.3.2024		Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases <sup>1</sup>		Quantity/ Nominal				
VALIANT BANK AG-REG-S 0.00000% 19-31.10.25*	CHF	9 345 000			9 345 000	9 120 720	0.17		
VALIANT BANK AG-REG-S 0.00000% 21-20.01.26*	CHF	7 005 000	990 000	1 000 000	6 995 000	6 792 145	0.13		
WALLISER KANTONALBANK-REG-S 0.00000% 20-14.02.29*	CHF	8 695 000	1 000 000		9 695 000	9 059 978	0.17		
ZUERCHER KANTONALBANK 0.00000% 21-21.01.33*	CHF	5 215 000			5 215 000	4 599 630	0.09	2 400 000	
ZUERCHER KANTONALBANK-REG-S 0.00000% 20-12.03.30*	CHF	4 205 000			4 205 000	3 874 908	0.07		
ZUERICH, CANTON OF-REG-S 0.00000% 18-27.06.25*	CHF	200 000			200 000	197 060	0.00		
ZUERICH, CITY OF-REG-S 0.00000% 20-26.10.60*	CHF	2 905 000			2 905 000	1 889 703	0.04		
<b>TOTAL CHF</b>						<b>443 238 150</b>	<b>8.25</b>		
<b>Total Bonds, zero coupon</b>						<b>443 238 150</b>	<b>8.25</b>		

### Bonds, floating rate

#### CHF

ZUERCHER KANTONALBANK-REG-S 2.000%/VAR 24-22.03.30*	CHF		5 000 000		5 000 000	5 075 000	0.09	100.000
<b>TOTAL CHF</b>						<b>5 075 000</b>	<b>0.09</b>	
<b>Total Bonds, floating rate</b>						<b>5 075 000</b>	<b>0.09</b>	
<b>Total Securities traded on an exchange</b>						<b>5 311 979 924</b>	<b>98.79</b>	

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

#### Investment certificates, open end

##### Switzerland

UBS (CH) INST FUND-BONDS CHF INLAND CORPORATE PASSIVE II UX**	CHF	5			5	561 278	0.01	
<b>TOTAL Switzerland</b>						<b>561 278</b>	<b>0.01</b>	
<b>Total Investment certificates, open end</b>						<b>561 278</b>	<b>0.01</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>561 278</b>	<b>0.01</b>	
<b>Total securities and similar instruments</b>						<b>5 312 541 202</b>	<b>98.80</b>	
(thereof in lending)						918 286 698	17.08)	
Bank deposits at sight						27 751 184	0.52	
Other assets						36 790 886	0.68	
<b>Total fund assets</b>						<b>5 377 083 272</b>	<b>100.00</b>	
Short-term bank liabilities						-24 025 105		
Other liabilities						-41 896		
<b>Net fund assets</b>						<b>5 353 016 271</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	5 311 979 924	98.79
Investments valuation based on market-observed parameters	561 278	0.01
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>5 312 541 202</b>	<b>98.80</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class F	0.14%
Class I-A1	0.16%
Class I-A3	0.14%
Class I-B	0.05%
Class I-X	0.00%
Class W	0.16%

# UBS (CH) Investment Fund – Equities Europe Passive

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in CHF		502 832 756.13	406 182 401.57	1 034 355 956.69
<b>Class I-A1</b>	<b>CH0015798637</b>			
Net asset value per unit in CHF		1 410.61	1 225.88	1 010.79
Number of units outstanding		8 824.9500	8 729.4110	31 541.8530
<b>Class I-B</b>	<b>CH0015799569</b>			
Net asset value per unit in CHF		1 331.96	1 157.23	953.17
Number of units outstanding		14 608.2060	14 608.2060	9 310.3660
<b>Class I-X</b>	<b>CH0015799643</b>			
Net asset value per unit in CHF		1 520.24	1 320.69	1 087.49
Number of units outstanding		270 196.1840	259 702.4940	903 652.0730
<b>Class (EUR) I-X</b>	<b>CH0295355579</b>			
Net asset value per unit in EUR		1 713.11	1 494.69	1 236.24
Number of units outstanding		28 300.7280	17 803.9590	4 552.6150
<b>Class W</b>	<b>CH0356496742</b>			
Net asset value per unit in CHF		142.18	123.56	101.87
Number of units outstanding		91 458.2060	79 430.3720	53 639.0450

## Structure of the securities portfolio

### The positions in % of total assets

UBS (Lux) Institutional Fund – Equities Europe (ex UK ex Switzerland) Passive	73.05
UBS (CH) Investment Fund – Equities UK Passive	25.73
<b>TOTAL</b>	<b>98.78</b>

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

### Breakdown by sectors in % of total assets

Investment funds	98.78
<b>TOTAL</b>	<b>98.78</b>

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

## Statement of assets

	31.3.2024	30.9.2023
<b>Market values</b>	<b>CHF</b>	<b>CHF</b>
Bank deposits		
– at sight	944 083.31	207 128.37
Securities		
– Shares and other equity instruments	0.41	1.49
– Units of other collective investment schemes	505 460 678.25	408 085 877.85
Other assets	5 331 355.75	5 131 180.93
<b>Total fund assets</b>	<b>511 736 117.72</b>	<b>413 424 188.64</b>
Loans	-2 368 268.59	-713 584.07
Other liabilities	-6 535 093.00	-6 528 203.00
<b>Net fund assets</b>	<b>502 832 756.13</b>	<b>406 182 401.57</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
<b>Income</b>	<b>CHF</b>	<b>CHF</b>
Income from bank assets	2 704.80	7.50
Negative interest	-174.75	-877.89
Income from securities		
– from units of other collective investment schemes	4 947 765.40	17 019 628.85
Purchase of current net income on issue of units	95 140.39	816 495.40
<b>TOTAL income</b>	<b>5 045 435.84</b>	<b>17 835 253.86</b>
<b>Expenses</b>		
Interest payable	-30 019.15	-92 765.79
Audit expenses	-15 438.80	-20 823.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-12 361.51	-30 971.55
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-4 562.15	-7 160.82
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class (EUR) I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-11 559.53	-16 935.72
Compensation of the class action processing	0.00	-3 467.24
Other expenses	-3 997.69	-30 328.21
Payment of current net income on redemption of units	-12 615.05	-956 927.69
<b>TOTAL expenses</b>	<b>-90 553.88</b>	<b>-1 159 380.82</b>
<b>Net income</b>	<b>4 954 881.96</b>	<b>16 675 873.04</b>
Realized capital gains and losses	-3 538 328.33	-25 851 202.49
<b>Realized result</b>	<b>1 416 553.63</b>	<b>-9 175 329.45</b>
Unrealized capital gains and losses	69 735 317.70	169 019 787.67
<b>Total result</b>	<b>71 151 871.33</b>	<b>159 844 458.22</b>

## 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	406 182 401.57	1 034 355 956.69
Paid federal withholding tax	-6 017 508.18	-3 764 060.63
Balance of unit movements	31 515 991.41	-784 253 952.71
Total result	71 151 871.33	159 844 458.22
<b>Net fund assets at the end of the reporting period</b>	<b>502 832 756.13</b>	<b>406 182 401.57</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
	Number	Number
<b>Class I-A1</b>		
Situation at the beginning of the financial year	8 729.4110	31 541.8530
Units issued	249.4910	362.4760
Units redeemed	-153.9520	-23 174.9180
<b>Situation at the end of the period</b>	<b>8 824.9500</b>	<b>8 729.4110</b>
Difference between units issued and units redeemed	95.5390	-22 812.4420
<b>Class I-B</b>		
Situation at the beginning of the financial year	14 608.2060	9 310.3660
Units issued	0.0000	6 730.2820
Units redeemed	0.0000	-1 432.4420
<b>Situation at the end of the period</b>	<b>14 608.2060</b>	<b>14 608.2060</b>
Difference between units issued and units redeemed	0.0000	5 297.8400
<b>Class I-X</b>		
Situation at the beginning of the financial year	259 702.4940	903 652.0730
Units issued	20 270.2050	17 026.2690
Units redeemed	-9 776.5150	-660 975.8480
<b>Situation at the end of the period</b>	<b>270 196.1840</b>	<b>259 702.4940</b>
Difference between units issued and units redeemed	10 493.6900	-643 949.5790
<b>Class (EUR) I-X</b>		
Situation at the beginning of the financial year	17 803.9590	4 552.6150
Units issued	10 706.7320	13 311.9190
Units redeemed	-209.9630	-60.5750
<b>Situation at the end of the period</b>	<b>28 300.7280</b>	<b>17 803.9590</b>
Difference between units issued and units redeemed	10 496.7690	13 251.3440
<b>Class W</b>		
Situation at the beginning of the financial year	79 430.3720	53 639.0450
Units issued	15 258.7760	31 428.0340
Units redeemed	-3 230.9420	-5 636.7070
<b>Situation at the end of the period</b>	<b>91 458.2060</b>	<b>79 430.3720</b>
Difference between units issued and units redeemed	12 027.8340	25 791.3270

## Inventory of Fund assets

### Securities traded on an exchange

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Registered shares</b>								
<b>Ireland</b>								
IRISH BK RESOL CP COM EURO.16*	EUR	112 771		112 771				
<b>TOTAL Ireland</b>							<b>0.00</b>	
<b>United Arab Emirates</b>								
NMC HEALTH PLC ORD GBPO.1*	GBP	36 416			36 416	0	0.00	
<b>TOTAL United Arab Emirates</b>						<b>0</b>	<b>0.00</b>	
<b>Total Registered shares</b>						<b>0</b>	<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>0</b>	<b>0.00</b>	

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

#### Investment certificates, open end

##### Europe

UBS(LUX)INSTI FD - EQ.EUR (EX UK EX SW) PASSIVE U-X-ACC**	CHF	2 789	275	108	2 956	373 814 557	73.05	
<b>TOTAL Europe</b>						<b>373 814 557</b>	<b>73.05</b>	

##### United Kingdom

UBS (CH) INST FUND - EQUITIES UK PASSIVE II U-X**	CHF	980	120	38	1 062	131 646 122	25.74	
<b>TOTAL United Kingdom</b>						<b>131 646 122</b>	<b>25.74</b>	

<b>Total Investment certificates, open end</b>						<b>505 460 679</b>	<b>98.78</b>	
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<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>505 460 679</b>	<b>98.78</b>	
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<b>Total securities and similar instruments</b>						<b>505 460 679</b>	<b>98.78</b>	
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(thereof in lending)							0.00	
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Bank deposits at sight						944 083	0.18	
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Other assets						5 331 356	1.04	
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<b>Total fund assets</b>						<b>511 736 118</b>	<b>100.00</b>	
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Short-term bank liabilities						-2 368 269		
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Other liabilities						-6 535 093		
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<b>Net fund assets</b>						<b>502 832 756</b>		
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Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	–	–
Investments valuation based on market-observed parameters	505 460 679	98.78
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>505 460 679</b>	<b>98.78</b>

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

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

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

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

\*\* valuation based on market-observed parameters



## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

The fund management company has not concluded commission sharing agreements.

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

Composed TER for the last 12 months:

Class I-A1	0.25%
Class I-B	0.08%
Class I-X	0.03%
Class (EUR) I-X	0.03%
Class W	0.25%

### Exchange rates

DKK 1 = CHF 0.13	NOK 1 = CHF 0.08
EUR 1 = CHF 0.97	SEK 1 = CHF 0.08
GBP 1 = CHF 1.14	USD 1 = CHF 0.90

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

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in CHF		1 277 221 033.11	1 028 883 987.80	1 047 145 168.31
<b>Class I-A1</b>	<b>CH0461918036</b>			
Net asset value per unit in CHF		1 346.78	1 141.32	1 010.63
Number of units outstanding		18 937.6410	19 188.0740	17 214.7650
<b>Class I-B</b>	<b>CH0461918788</b>			
Net asset value per unit in CHF		1 142.05	967.48	855.61
Number of units outstanding		16 786.2900	6 149.1470	4 572.5980
<b>Class I-X</b>	<b>CH0461918796</b>			
Net asset value per unit in CHF		1 563.13	1 324.08	1 170.56
Number of units outstanding		148 664.3910	139 277.3810	169 221.9280
<b>Class U-X</b>	<b>CH0461918887</b>			
Net asset value per unit in CHF		156 313.17	132 407.96	117 056.66
Number of units outstanding		6 398.4620	6 167.4620	7 071.3620

## Structure of the securities portfolio

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

United States	69.37
Japan	6.18
Canada	3.21
United Kingdom	2.99
France	2.77
Germany	1.88
Australia	1.86
Netherlands	1.63
Spain	0.97
Sweden	0.96
Others	4.66
<b>TOTAL</b>	<b>96.48</b>

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	CHF	CHF
Bank deposits		
– at sight	43 708 276.47	16 163 769.60
Securities		
– Shares and other equity instruments	1 269 079 193.06	1 018 570 268.91
Derivative financial instruments	170 763.02	-229 118.05
Other assets	2 475 624.33	1 849 828.74
<b>Total fund assets</b>	<b>1 315 433 856.88</b>	<b>1 036 354 749.20</b>
Loans	-37 314 272.90	-6 628 549.70
Other liabilities	-898 550.87	-842 211.70
<b>Net fund assets</b>	<b>1 277 221 033.11</b>	<b>1 028 883 987.80</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Income	CHF	CHF
Income from bank assets	167 335.55	124 804.79
Negative interest	-8 135.63	-8 162.95
Income from securities		
– from shares and other equity instruments	7 566 364.81	16 750 387.92
– from bonus shares	180 840.99	848 991.75
Purchase of current net income on issue of units	653 964.33	1 611 903.14
<b>TOTAL income</b>	<b>8 560 370.05</b>	<b>19 327 924.65</b>
<b>Expenses</b>		
Interest payable	-2 537.25	-26 958.72
Audit expenses	-19 531.40	-14 684.90
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-29 877.17	-53 729.47
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-2 273.91	-2 565.41
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0.00	0.00
Compensation of the class action processing	-890.89	-811.27
Other expenses	-31 025.12	-88 306.51
Payment of current net income on redemption of units	-723 526.33	-2 236 922.97
<b>TOTAL expenses</b>	<b>-809 662.07</b>	<b>-2 423 979.25</b>
<b>Net income</b>	<b>7 750 707.98</b>	<b>16 903 945.40</b>
Realized capital gains and losses	35 797 869.14	32 294 544.99
<b>Realized result</b>	<b>43 548 577.12</b>	<b>49 198 490.39</b>
Unrealized capital gains and losses	161 465 179.89	89 846 676.04
<b>Total result</b>	<b>205 013 757.01</b>	<b>139 045 166.43</b>

## 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	1 028 883 987.80	1 047 145 168.31
Paid federal withholding tax	-6 425 646.47	-6 446 224.37
Balance of unit movements	49 748 934.77	-150 860 122.57
Total result	205 013 757.01	139 045 166.43
<b>Net fund assets at the end of the reporting period</b>	<b>1 277 221 033.11</b>	<b>1 028 883 987.80</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
	Number	Number
<b>Class I-A1</b>		
Situation at the beginning of the financial year	19 188.0740	17 214.7650
Units issued	180.3860	2 062.2080
Units redeemed	-430.8190	-88.8990
<b>Situation at the end of the period</b>	<b>18 937.6410</b>	<b>19 188.0740</b>
Difference between units issued and units redeemed	-250.4330	1 973.3090
<b>Class I-B</b>		
Situation at the beginning of the financial year	6 149.1470	4 572.5980
Units issued	11 453.2910	1 908.7850
Units redeemed	-816.1480	-332.2360
<b>Situation at the end of the period</b>	<b>16 786.2900</b>	<b>6 149.1470</b>
Difference between units issued and units redeemed	10 637.1430	1 576.5490
<b>Class I-X</b>		
Situation at the beginning of the financial year	139 277.3810	169 221.9280
Units issued	21 030.5430	20 641.3840
Units redeemed	-11 643.5330	-50 585.9310
<b>Situation at the end of the period</b>	<b>148 664.3910</b>	<b>139 277.3810</b>
Difference between units issued and units redeemed	9 387.0100	-29 944.5470
<b>Class U-X</b>		
Situation at the beginning of the financial year	6 167.4620	7 071.3620
Units issued	1 783.9000	1 873.0000
Units redeemed	-1 552.9000	-2 776.9000
<b>Situation at the end of the period</b>	<b>6 398.4620</b>	<b>6 167.4620</b>
Difference between units issued and units redeemed	231.0000	-903.9000

# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bearer shares</b>								
<b>Australia</b>								
ANZ GROUP HLDGS LI NPV*	AUD	95 009	22 966	22 766	95 209	1 644 824	0.13	
APA GROUP NPV*	AUD		148 601		148 601	734 365	0.06	
ARISTOCRAT LEISURE NPV*	AUD	2 796		2 796				
BRAMBLES LTD NPV*	AUD		115 971	12 773	103 198	979 350	0.07	
CMNWLTH BK OF AUST NPV*	AUD	44 001	13 304	11 095	46 210	3 267 684	0.25	
COCHLEAR LTD NPV*	AUD	139	1 234	917	456	90 440	0.01	
CSL NPV*	AUD	8 264	2 831	2 444	8 651	1 463 633	0.11	
DEXUS NPV (STAPLED)*	AUD	73 410			73 410	341 213	0.03	
ENDEAVOUR GROUP LI NPV*	AUD	35 942			35 942	116 372	0.01	
FORTESCUE LTD NPV*	AUD	63 173	7 764	70 937				
GOODMAN GROUP (STAPLED SECURITY)*	AUD	3 227	5 278	4 919	3 586	71 244	0.01	
GPT GROUP NPV (STAPLED SECURITIES)*	AUD	186 130			186 130	499 835	0.04	
IDP EDUCATION LTD NPV*	AUD	1 409	10 828	11 894	343	3 612	0.00	
IGO LTD NPV*	AUD	80 618	77 934	158 552				
INSURANCE AUST GRP NPV*	AUD	49 869			49 869	187 545	0.01	
LEND LEASE GROUP NPV*	AUD	57 857		57 857				
MACQUARIE GP LTD NPV*	AUD	3 242	4 689	4 724	3 207	376 332	0.03	
MEDIBANK PRIVATE L NPV*	AUD	71 457			71 457	157 880	0.01	
MIRVAC GROUP STAPLED SECURITIES*	AUD		1 032 638	49 533	983 105	1 363 346	0.10	
NATL AUSTRALIA BK NPV*	AUD	105 005	28 376	22 287	111 094	2 261 323	0.17	
NEWCREST MINING NPV*	AUD	23 030	4 692	27 722				
ORICA LIMITED NPV*	AUD	464		464				
PILBARA MINERALS L NPV*	AUD		33 142		33 142	74 588	0.01	
QBE INS GROUP NPV*	AUD	25 050	8 082	7 213	25 919	276 128	0.02	
REA GROUP LIMITED NPV*	AUD	732	674	633	773	84 246	0.01	
REECE AUSTRALIA NPV*	AUD	3 049	5 159	4 548	3 660	60 434	0.00	
RIO TINTO LIMITED NPV*	AUD	1 588		1 588				
SCENTRE GROUP NPV STAPLED UNIT*	AUD	259 915		95 988	163 927	326 546	0.02	
SEEK LIMITED NPV*	AUD		9 760	9 407	353	5 196	0.00	
SONIC HEALTHCARE NPV*	AUD	6 392	7 437	4 336	9 493	164 056	0.01	
STOCKLAND NPV (STAPLED)*	AUD	333 140	228 047	52 374	508 813	1 450 087	0.11	
SUNCORP GROUP LTD NPV*	AUD	36 679	8 355	10 257	34 777	334 734	0.03	
TELSTRA GROUP LTD NPV*	AUD	198 580			198 580	450 419	0.03	
TRANSURBAN GROUP STAPLED UNITS NPV*	AUD		248 967	23 369	225 598	1 765 768	0.13	
VICINITY CENTRES NPV (STAPLED SECURITY)*	AUD	50 647			50 647	63 391	0.00	
WESTPAC BKG CORP NPV*	AUD	58 077	16 504	18 202	56 379	864 673	0.07	
WISETECH GLOBAL LT NPV*	AUD	3 990	3 347	3 422	3 915	216 134	0.02	
WOOLWORTHS GRP LTD NPV*	AUD	57 336	17 037	10 113	64 260	1 252 507	0.10	
<b>TOTAL Australia</b>						<b>20 947 905</b>	<b>1.59</b>	
<b>Austria</b>								
ERSTE GROUP BK AG NPV*	EUR	1 219	4 029	3 810	1 438	57 771	0.00	
OMV AG NPV(VAR)*	EUR	1 595		1 595				
VERBUND AG CLASS'A NPV*	EUR	18 768	9 396	3 249	24 915	1 642 004	0.12	
<b>TOTAL Austria</b>						<b>1 699 775</b>	<b>0.13</b>	
<b>Belgium</b>								
ANHEUSER-BUSCH IN NPV*	EUR	5 085	3 248	3 756	4 577	251 377	0.02	
LOTUS BAKERIES NPV*	EUR		52		52	452 721	0.03	
SA D'IETEREN NV NPV*	EUR	197			197	39 400	0.00	
SOFINA NPV*	EUR	550		550				
SOLVAY SA NPV*	EUR	4 120	660	4 780				
SYENSQO SA NPV*	EUR		4 780		4 780	408 157	0.03	
UMICORE NPV*	EUR	1 434		1 434				
<b>TOTAL Belgium</b>						<b>1 151 655</b>	<b>0.09</b>	
<b>Canada</b>								
AIR CANADA VAR VTG SHS NPV*	CAD	11 466		11 466				
ALTAGAS LTD COM NPV*	CAD	28 599		28 599				
ARC RESOURCES COM NPV*	CAD	100 888	17 769	84 485	34 172	549 275	0.04	
CAE INC COM NPV*	CAD	2 953		2 953				

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
CAMECO CORP COM*	CAD	35 094	9 841	7 955	36 980	1 443 321	0.11	
CANADIAN UTILS LTD CL A*	CAD	209	3 387		3 596	73 838	0.01	
DESCARTES SYSTEMS COM NPV*	CAD	846			846	69 766	0.01	
ELEMENT FLEET MGMT COM NPV*	CAD	4 925			4 925	71 755	0.01	
EMPIRE LTD CL A*	CAD	4 523			4 523	99 585	0.01	
HYDRO ONE INC COM NPV*	CAD	17 835	6 370	3 747	20 458	537 852	0.04	
IVANHOE MINES LTD COM NPV CL'A**	CAD	6 200			6 200	66 686	0.01	
KEYERA CORPORATION COM NPV*	CAD	37 144	96 247	12 564	120 827	2 805 867	0.21	
LUNDIN MINING CORP COM*	CAD		9 910		9 910	91 420	0.01	
NORTHLAND POWER IN COM NPV*	CAD	62 259	10 636	5 424	67 471	993 804	0.08	
ONEX CORP SUB VTG*	CAD	2 084			2 084	140 746	0.01	
QUEBECOR INC CL B*	CAD	3 741			3 741	73 926	0.01	
STANTEC INC COM NPV*	CAD		2 203	1 064	1 139	85 256	0.01	
TELLUS CORPORATION NPV*	CAD	1 977	4 150	1 977	4 150	59 856	0.00	
TFI INTERNATIONAL COM NPV*	CAD	1 150		1 150				
WEST FRASER TIMBER COM NPV*	CAD	5 009	1 046	5 343	712	55 427	0.00	
WSP GLOBAL INC COM NPV*	CAD	227	541		768	115 401	0.01	
<b>TOTAL Canada</b>						<b>7 333 781</b>	<b>0.56</b>	
<b>China</b>								
NXP SEMICONDUCTORS EURO.20*	USD	573	3 935	310	4 198	936 853	0.07	
<b>TOTAL China</b>						<b>936 853</b>	<b>0.07</b>	
<b>Denmark</b>								
DANSKE BANK A/S DKK10*	DKK	4 227		4 227				
DSV PANALPINA A/S DKK1*	DKK	6 143	685	6 828				
GENMAB AS DKK1*	DKK	263			263	71 479	0.01	
NOVONESIS B SER'B'DKK2*	DKK	9 643	7 726	1 570	15 799	834 874	0.06	
ORSTED A/S DKK10*	DKK	16 665	18 282	4 842	30 105	1 509 191	0.11	
PANDORA A/S DKK1*	DKK	613	1 750	1 610	753	109 445	0.01	
<b>TOTAL Denmark</b>						<b>2 524 989</b>	<b>0.19</b>	
<b>Finland</b>								
KESKO OYJ EUR2 SER'B**	EUR	3 819	82 330	8 178	77 971	1 313 287	0.10	
WARTSILA OYJ ABP SER'B'EUR3.50*	EUR	4 944		4 944				
<b>TOTAL Finland</b>						<b>1 313 287</b>	<b>0.10</b>	
<b>France</b>								
ADP EUR3*	EUR	828	9 297	545	9 580	1 184 445	0.09	
AIRBUS EUR1*	EUR	2 035	545	2 580				
ALSTOM EUR7.00*	EUR	4 372		4 372				
AXA EUR2.29*	EUR	25 097	2 369	2 104	25 362	858 922	0.07	
BIOMERIEUX NPV (POST SPLIT)*	EUR	595			595	59 181	0.00	
BNP PARIBAS EUR2*	EUR	26 602	6 166	3 164	29 604	1 896 601	0.14	
BOUYGUES EUR1*	EUR	2 536	1 942	1 801	2 677	98 512	0.01	
CAPGEMINI EUR8*	EUR	4 663	891	843	4 711	977 480	0.07	
CARREFOUR EUR2.50*	EUR	11 142			11 142	172 060	0.01	
CIE DE ST-GOBAIN EUR4*	EUR	9 135	2 573	11 061	647	45 271	0.00	
CREDIT AGRICOLE SA EUR3*	EUR	3 898			3 898	52 388	0.00	
EDENRED EUR2*	EUR	215	1 287	1 502				
EIFFAGE EUR4*	EUR	13 286	3 031	1 655	14 662	1 499 707	0.11	
ENGIE EUR1*	EUR	109 011	23 102	16 289	115 824	1 747 488	0.13	
ESSILORLUXOTTICA EURO.18*	EUR	6 038	1 716	1 434	6 320	1 289 197	0.10	
GETLINK SE EURO.40*	EUR	54 481	8 598	6 698	56 381	865 453	0.07	
HERMES INTL NPV*	EUR	249	90	56	283	651 336	0.05	
IPSEN EUR1*	EUR	253		253				
KERING EUR4*	EUR	218			218	77 688	0.01	
L'OREAL EURO.20*	EUR	5 120	860	3 136	2 844	1 213 533	0.09	
LEGRAND SA EUR4*	EUR	366			366	34 969	0.00	
LVMH MOET HENNESSY EURO.30*	EUR	6 642	1 647	3 680	4 609	3 737 838	0.28	
ORANGE EUR4*	EUR	59 277	6 494	5 696	60 075	636 276	0.05	
PERNOD RICARD EUR1.55*	EUR	555		403	152	22 171	0.00	
REMY COINTREAU EUR1.60*	EUR	395			395	35 903	0.00	
RENAULT SA EUR3.81*	EUR	9 083		9 083				
SAFRAN EURO.20*	EUR		746	746				
SANOHI EUR2*	EUR	16 576	2 603	7 622	11 557	1 022 585	0.08	
SARTORIUS STEDIM B EURO.20 (POST SUBD)*	EUR	289			289	74 302	0.01	
SCHNEIDER ELECTRIC EUR8*	EUR	12 848	19 854	3 923	28 779	5 869 140	0.45	

Security		30.9.2023			31.3.2024		Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal				
SOC GENERALE EUR1.25*	EUR	32 128	6 163	4 414	33 877	817 590	0.06		
STMICROELECTRONICS EUR1.04*	EUR	20 440	3 393	3 394	20 439	793 696	0.06		
THALES EUR3*	EUR	3 682	2 342	4 418	1 606	246 913	0.02		
TOTALENERGIES SE EUR2.5*	EUR	68 703	46 662	8 143	107 222	6 619 975	0.50		
VEOLIA ENVIRONNEME EUR5*	EUR	28 758	7 048	3 935	31 871	934 112	0.07		
VINCI EUR2.50*	EUR	23 316	5 120	4 519	23 917	2 763 000	0.21		
<b>TOTAL France</b>						<b>36 297 734</b>	<b>2.76</b>		
<b>Germany</b>									
BAYERISCHE MOTOREN WERKE AG EUR1*	EUR	1 389	863	1 352	900	93 641	0.01		
BECHTLE AG NPV*	EUR	670	1 535		2 205	105 059	0.01		
CARL ZEISS MEDITEC NPV*	EUR	453			453	51 028	0.00		
COMMERZBANK AG NPV*	EUR	9 962	12 730	5 724	16 968	210 118	0.02		
CONTINENTAL AG ORD NPV*	EUR	201		201					
GEA GROUP AG NPV*	EUR	12 084	3 952	1 835	14 201	541 375	0.04		
HELLOFRESH SE NPV*	EUR	3 192		3 192					
HENKEL AG & CO KGAA*	EUR		1 268		1 268	82 345	0.01		
MERCK KGAA NPV*	EUR	7 270	4 410	1 865	9 815	1 561 987	0.12		
NEMETSCHEK SE ORD NPV*	EUR	1 464			1 464	130 620	0.01		
RATIONAL AG NPV*	EUR	100			100	77 723	0.01		
SAP AG ORD NPV*	EUR	16 164	5 387	4 572	16 979	2 980 554	0.23		
ZALANDO SE NPV*	EUR	1 081			1 081	27 856	0.00		
<b>TOTAL Germany</b>						<b>5 862 306</b>	<b>0.45</b>		
<b>Hong Kong</b>									
AIA GROUP LTD NPV*	HKD	270 000	44 400	30 800	283 600	1 715 119	0.13		
BOC HONG KONG HLDG HKD5*	HKD	34 500			34 500	83 180	0.01		
CK ASSET HOLDINGS HKD1*	HKD	36 000			36 000	133 406	0.01		
CK HUTCHISON HLDGS HKD1.0*	HKD	160 500			160 500	698 204	0.05		
HANG LUNG PROP HKD1*	HKD	21 000	54 000		75 000	69 223	0.01		
HANG SENG BANK HKD5*	HKD	8 200			8 200	80 827	0.01		
HENDERSON LAND DEV HKD2*	HKD	2 200			2 200	5 646	0.00		
HKT TRUST AND HKT SHARE STAPLED UNIT*	HKD	112 000			112 000	117 680	0.01		
HONG KONG EXCHANGE HKD1*	HKD	18 204	4 700	3 200	19 704	516 563	0.04		
HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)*	USD	7 800	29 400		37 200	102 864	0.01		
MTR CORP HKD1*	HKD	146 703			146 703	435 586	0.03		
SINO LAND CO HKD1*	HKD	29 348			29 348	27 459	0.00		
SWIRE PACIFIC 'A'HKD0.60*	HKD	9 000			9 000	66 703	0.01		
SWIRE PROPERTIES LTD HKD1*	HKD	2 200			2 200	4 162	0.00		
TECHTRONIC INDUSTR NPV*	HKD	5 500			5 500	67 157	0.01		
THE LINK REAL ESTATE INVESTMENT TRUST*	HKD	89 521		89 521					
WHARF REAL ESTATE HKD0.1*	HKD	53 000			53 000	155 231	0.01		
<b>TOTAL Hong Kong</b>						<b>4 279 010</b>	<b>0.33</b>		
<b>Ireland</b>									
DCC ORD EURO.25*	GBP	5 358	5 580		10 938	716 853	0.05		
<b>TOTAL Ireland</b>						<b>716 853</b>	<b>0.05</b>		
<b>Israel</b>									
BANK HAPOLIM B.M. ILS1*	ILS	55 090	18 916	12 455	61 551	521 750	0.04		
BK LEUMI LE ISRAEL ILS1*	ILS	66 788	10 389		77 177	580 021	0.04		
CHECK POINT SFTWRE ORD ILS0.01*	USD	2 466	1 062	797	2 731	403 434	0.03		
CYBER-ARK SOFTWARE COM ILS0.01*	USD	2 300	365	336	2 329	557 220	0.04		
ISRAEL DISCOUNT BK ILS0.10 SER'A*	ILS	11 997			11 997	56 127	0.00		
NICE SYSTEMS ILS1*	ILS	2 518			2 518	592 541	0.05		
SOLAREDGE TECHNOLO USD0.0001*	USD	6 422	564	6 986					
WIX.COM LTD COM ILS0.01*	USD	2 227			2 227	275 765	0.02		
<b>TOTAL Israel</b>						<b>2 986 859</b>	<b>0.23</b>		
<b>Italy</b>									
FINECOBANK SPA EURO.33*	EUR	5 414			5 414	73 125	0.01		
INFRASTRUTTURE WIR NPV*	EUR	63 703	53 201	8 146	108 758	1 114 021	0.08		
POSTE ITALIANE SPA NPV*	EUR	40 625			40 625	458 609	0.03		
TELECOM ITALIA SPA EURO.55*	EUR	558 557	232 390		790 947	173 192	0.01		
<b>TOTAL Italy</b>						<b>1 818 947</b>	<b>0.14</b>		

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Japan</b>								
ADVANTEST CORP NPV*	JPY	26 800	7 700	4 400	30 100	1 199 304	0.09	
AISIN CORPORATION NPV*	JPY	2 300		2 300				
AZBIL CORP NPV*	JPY	2 200		2 200				
CAPCOM CO LTD NPV*	JPY	1 400	8 800	3 400	6 800	114 365	0.01	
CENTRAL JAPAN RLWY NPV*	JPY	2 000			2 000	44 659	0.00	
CHIBA BANK NPV*	JPY	10 300	10 100	8 700	11 700	87 560	0.01	
CONCORDIA FINANCIA NPV*	JPY		16 200		16 200	73 195	0.01	
DAI-ICHI LIFE HOLD NPV*	JPY	1 300			1 300	29 786	0.00	
DAIFUKU CO LTD NPV*	JPY	3 800	95 000	18 600	80 200	1 722 556	0.13	
DAIICHI SANKYO COM NPV*	JPY	36 600	7 200	5 300	38 500	1 099 343	0.08	
DAIKIN INDUSTRIES NPV*	JPY	14 800	4 100	2 700	16 200	1 987 033	0.15	
DAIWA HOUSE REIT I REIT*	JPY	204	47	251				
EISAI CO NPV*	JPY	1 100			1 100	40 791	0.00	
FAST RETAILING CO NPV*	JPY	300			300	83 396	0.01	
FUJI ELECTRIC CO L NPV*	JPY	1 400		1 400				
GLP J-REIT REIT*	JPY	586	258	168	676	510 127	0.04	
HANKYU HANSHIN HLD NPV*	JPY	3 000	66 600	4 000	65 600	1 691 237	0.13	
HOSHIZAKI CORPORAT NPV*	JPY	1 800			1 800	58 950	0.00	
HULIC CO LTD NPV*	JPY	8 200	83 000	10 500	80 700	744 419	0.06	
IBIDEN CO LTD NPV*	JPY	22 400	25 300	8 500	39 200	1 571 449	0.12	
JAPAN EXCHANGE GP NPV*	JPY		3 400		3 400	82 658	0.01	
JAPAN REAL ESTATE INVESTMENT CORP*	JPY	27			27	86 609	0.01	
KAO CORP NPV*	JPY	13 900		13 900				
KEISEI ELEC RY CO NPV*	JPY	1 500		1 500				
KINTETSU GROUP HOL NPV*	JPY	2 100	2 500	2 100	2 500	65 464	0.00	
KIRIN HOLDINGS CO LTD NPV*	JPY	26 800	5 200	5 200	26 800	335 258	0.03	
KOBAYASHI PHARMACE NPV*	JPY	500		500				
KOBE BUSSAN CO LTD NPV*	JPY	2 600	2 600	3 100	2 100	46 342	0.00	
KOMATSU NPV*	JPY	800	5 800	6 600				
KOSE CORPORATION NPV*	JPY	900		900				
KURITA WATER INDS NPV*	JPY	5 700		5 700				
MISUMI GROUP INC NPV*	JPY		4 600		4 600	57 531	0.00	
MONOTARO CO.LTD NPV*	JPY	18 900			18 900	204 151	0.02	
NISSAN CHEMICAL CO NPV*	JPY	5 600		5 600				
NITTO DENKO CORP NPV*	JPY	14 500	3 100	2 500	15 100	1 237 886	0.09	
NOMURA REAL ESTATE HOLDINGS INC*	JPY	6 900	3 000	2 700	7 200	182 667	0.01	
OBAYASHI CORP NPV*	JPY	125 600	26 700	17 400	134 900	1 439 877	0.11	
ODAKYU ELEC RLWY NPV*	JPY	300	10 900	11 000	200	2 478	0.00	
OJI HOLDINGS CO NPV*	JPY	53 000		53 000				
OLYMPUS CORP NPV*	JPY	6 200		6 200				
ORACLE CORP JAPAN NPV*	JPY	500			500	33 759	0.00	
ORIENTAL LAND CO NPV*	JPY	43 300	10 600	6 100	47 800	1 375 993	0.10	
PERSOL HOLDINGS CO NPV*	JPY	33 000		33 000				
RECRUIT HLDGS CO L NPV*	JPY	17 400	4 400	3 000	18 800	741 682	0.06	
SCSK CORP*	JPY	26 100	3 900	3 600	26 400	441 020	0.03	
SEKISUI HOUSE NPV*	JPY	54 900	25 600	10 400	70 100	1 432 618	0.11	
SHIMIZU CORP NPV*	JPY	313 000	180 800	61 700	432 100	2 505 983	0.19	
SHISEIDO CO LTD NPV*	JPY	2 500		2 500				
SQUARE-ENIX HOLDIN NPV*	JPY	1 400	2 200	3 300	300	10 395	0.00	
SUMITOMO METAL MNG NPV*	JPY	15 700	11 900	3 900	23 700	632 309	0.05	
SUZUKI MOTOR CORP NPV*	JPY	36 800	2 700	39 500				
SYSMEX CORP NPV*	JPY	800	2 400	800	2 400	38 386	0.00	
T&D HOLDINGS INC NPV*	JPY	6 000			6 000	93 787	0.01	
TERUMO CORP NPV*	JPY	5 700	8 400	8 100	6 000	98 536	0.01	
TOBU RAILWAY CO NPV*	JPY	1 600			1 600	35 955	0.00	
TOKYU CORP NPV*	JPY	6 800	6 400	5 700	7 500	82 061	0.01	
TORAY INDS INC NPV*	JPY	24 500		24 500				
TOYOTA TSUSHO CORP NPV*	JPY	43 900	10 100	6 900	47 100	2 895 565	0.22	
WELCIA HOLDINGS CO NPV*	JPY	4 000		4 000				
<b>TOTAL Japan</b>						<b>25 217 136</b>	<b>1.92</b>	
<b>Netherlands</b>								
AERCAP HOLDINGS EURO.01*	USD	1 959		1 959				
AKZO NOBEL NV EURO.50(POST REV SPLIT)*	EUR	10 012	2 092	1 455	10 649	716 627	0.05	
ARGEN X NV EURO.10*	EUR	1 132	311	197	1 246	443 733	0.03	
ASM INTL NV EURO.04*	EUR	259	144	137	266	146 428	0.01	
ASR NEDERLAND N.V. EURO.16*	EUR	4 951	13 700	1 424	17 227	760 631	0.06	
HEINEKEN HOLDING EUR1.6*	EUR	12 176	7 303	925	18 554	1 350 029	0.10	
IMCD NV EURO.16*	EUR	11 267	2 714	2 296	11 685	1 856 743	0.14	



		30.9.2023			31.3.2024			Thereof
Security		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	in lending Quantity/ Nominal
ING GROEP N.V. EURO.01*	EUR	79 872	27 146	25 425	81 593	1 210 076	0.09	
KON KPN NV EURO.04*	EUR	22 589	22 775	21 938	23 426	78 982	0.01	
KONINKLIJKE AHOLD EURO.01*	EUR	43 491	15 750	13 166	46 075	1 242 403	0.09	
KONINKLIJKE PHILIPS NV EURO.20*	EUR	4 251		4 251				
RANDSTAD N.V. EURO.10*	EUR	375	2 692	2 530	537	25 554	0.00	
UNIBAIL-RODAMCO-WE NPV(1 ORD UNIBAIL-R & 1CLS)*	EUR	4 320	1 040	992	4 368	316 550	0.02	
WOLTERS KLUWER EURO.12*	EUR	715	1 165	1 561	319	45 057	0.00	
<b>TOTAL Netherlands</b>						<b>8 192 814</b>	<b>0.62</b>	
<b>New Zealand</b>								
FISHER & PAYKEL HE NPV*	NZD	6 305			6 305	87 129	0.01	
MERCURY NZ LTD NPV*	NZD	448 360	39 668	78 847	409 181	1 527 703	0.12	
MERIDIAN ENERGY LT NPV*	NZD	567 027	60 162	33 608	593 581	1 889 982	0.14	
<b>TOTAL New Zealand</b>						<b>3 504 814</b>	<b>0.27</b>	
<b>Norway</b>								
GJENSIDIGE FORSIKR NOK2*	NOK	5 092			5 092	66 458	0.01	
ORKLA ASA NOK1.25*	NOK	141 140	19 711	12 180	148 671	944 759	0.07	
SALMAR ASA NOK0.25*	NOK	221	1 375		1 596	94 796	0.01	
<b>TOTAL Norway</b>						<b>1 106 013</b>	<b>0.08</b>	
<b>Portugal</b>								
EDP RENOVAVEIS SA EUR5*	EUR	3 665	4 499	3 780	4 384	53 499	0.00	
<b>TOTAL Portugal</b>						<b>53 499</b>	<b>0.00</b>	
<b>Singapore</b>								
DBS GROUP HLDGS SGD1*	SGD	41 006	9 400	7 400	43 006	1 034 114	0.08	
KEPPEL LTD*	SGD	279 600	368 100	35 500	612 200	2 998 917	0.23	
OVERSEA-CHINESE BK NPV*	SGD	59 213			59 213	533 094	0.04	
SEMBCORP MARINE NPV*	SGD	3 051 696			3 051 696	160 895	0.01	
SINGAPORE AIRLINES NPV*	SGD	30 500	15 800		46 300	197 759	0.02	
SINGAPORE EXCHANGE SGDO.01*	SGD	6 700		6 700				
SINGAPORE TECH ENG NPV*	SGD	110 600		110 600				
UTD O/S BANK SGD1*	SGD	19 700	3 600	4 100	19 200	375 571	0.03	
<b>TOTAL Singapore</b>						<b>5 300 351</b>	<b>0.40</b>	
<b>Spain</b>								
ACCIONA SA EUR1*	EUR	12 065	2 782	1 252	13 595	1 492 398	0.11	
ACS ACTIVIDADES CO EURO.5*	EUR	42 598	4 993	4 693	42 898	1 618 262	0.12	
AMADEUS IT GROUP EURO.01*	EUR	1 180			1 180	68 228	0.01	
CELLNEX TELECOM SA EURO.25*	EUR	9 271	1 908	1 782	9 397	299 550	0.02	
CORP ACCIONA ENERG EUR1*	EUR	19 755	42 957	62 712				
ENAGAS SA EUR1.50*	EUR	10 516		10 516				
ENDESA SA EUR1.2*	EUR	63 155	21 737	6 533	78 359	1 308 388	0.10	
IBERDROLA SA EURO.75 (POST SUBDIVISION)*	EUR	315 471	112 191	37 758	389 904	4 359 840	0.33	
INDITEX EURO.03 (POST SUBD)*	EUR	8 459	2 146	1 657	8 948	406 226	0.03	
NATURGY ENERGY GRO EUR1*	EUR		33 202	33 202				
REPSOL SA EUR1*	EUR	4 256		4 256				
TELEFONICA SA EUR1*	EUR	181 529	77 437	19 251	239 715	953 490	0.07	
<b>TOTAL Spain</b>						<b>10 506 383</b>	<b>0.80</b>	
<b>Sweden</b>								
ASSA ABLOY SER'B'NPV (POST SPLIT)*	SEK	4 489	6 060	5 468	5 081	131 439	0.01	
INDUSTRIVARDEN AB SER'C'NPV*	SEK	2 697		2 697				
INDUSTRIVARDEN AB SER'A'NPV*	SEK	2 939		2 939				
INDUTRADE AB NPV*	SEK	37 569	13 227	8 925	41 871	1 029 542	0.08	
SAGAX AB NPV B*	SEK	27 676	36 780	7 924	56 532	1 344 794	0.10	
SVENSKA CELLULOZA SER'B'NPV*	SEK	113 073	40 757	21 332	132 498	1 833 765	0.14	
SVENSKA HANDELSBKN SER'A'NPV (P/S)*	SEK	5 871			5 871	53 535	0.00	
TELIA COMPANY AB NPV*	SEK	9 495	64 075	43 908	29 662	68 537	0.01	
<b>TOTAL Sweden</b>						<b>4 461 613</b>	<b>0.34</b>	
<b>Switzerland</b>								
GLENCORE XSTRATA ORD USD0.01*	GBP	483 562	34 573	518 135				
<b>TOTAL Switzerland</b>							<b>0.00</b>	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>United Kingdom</b>								
3I GROUP ORD GBPO.738636*	GBP	8 311		2 691	5 620	179 621	0.01	
ASTRAZENECA ORD USD0.25*	USD	8 091			8 091	998 105	0.08	
ASTRAZENECA ORD USD0.25*	GBP	29 074	9 386	7 111	31 349	3 808 755	0.29	
BARRATT DEVEL ORD GBPO.10*	GBP	7 176	14 222	9 994	11 404	61 712	0.00	
BT GROUP ORD GBPO.05*	GBP	1 189			1 189	1 483	0.00	
COCA-COLA EUROPACI COM EURO.01*	USD	3 733	1 849	1 072	4 510	284 148	0.02	
HALMA ORD GBPO.10*	GBP	4 091	2 900	2 448	4 543	122 404	0.01	
INFORMA PLC (GB) ORD GBPO.001*	GBP	11 830	7 586	14 723	4 693	44 384	0.00	
KINGFISHER ORD GBPO.157142857*	GBP	20 891		20 891				
LAND SECURITIES GP ORD GBPO.106666666*	GBP	3 228			3 228	24 175	0.00	
LLOYDS BANKING GP ORD GBPO.1*	GBP	1 472 583	347 556	184 934	1 635 205	963 021	0.07	
NATIONAL GRID ORD GBPO.12431289*	GBP		8 380		8 380	101 641	0.01	
RECKITT BENCK GRP ORD GBPO.10*	GBP	12 729	2 810	1 776	13 763	706 564	0.05	
RELX PLC GBPO.1444*	GBP	42 388	10 232	8 049	44 571	1 736 423	0.13	
RENTOKIL INITIAL ORD GBPO.01*	GBP	72 420	14 131	12 954	73 597	394 999	0.03	
ROLLS-ROYCE HLDGS ORD GBPO.20*	GBP	157 365	27 668	185 033				
SAGE GROUP GBPO.01051948*	GBP	4 557	5 299	5 189	4 667	67 200	0.01	
SPIRAX-SARCO ENG ORD GBPO.269230769*	GBP	60			60	6 861	0.00	
SSE PLC ORD GBPO.50*	GBP		170 880	22 243	148 637	2 790 489	0.21	
ST JAMES'S PLACE ORD GBPO.15*	GBP	6 293			6 293	33 259	0.00	
WHITBREAD ORD GBPO.76797385*	GBP		1 709		1 709	64 441	0.00	
WPP PLC ORD GBPO.10*	GBP	18 995			18 995	162 873	0.01	
<b>TOTAL United Kingdom</b>						<b>12 552 559</b>	<b>0.95</b>	
<b>United States</b>								
3M CO COM*	USD	10 355	2 894	2 720	10 529	1 005 912	0.08	
AECOM TECHNOLOGY C COM STK USD0.01*	USD	9 432	2 959	1 724	10 667	942 330	0.07	
AFLAC INC COM USD0.10*	USD	13 704	7 080	6 142	14 642	1 132 326	0.09	
ALBEMARLE CORP COM USD0.01*	USD	4 485	522	490	4 517	535 979	0.04	
ALIGN TECHNOLOGY INC COM*	USD	1 195			1 195	352 952	0.03	
ALNYLAM PHARMACEUTICALS INC COM*	USD	1 786			1 786	240 413	0.02	
ALPHABET INC CAP STK USD0.001 CL C*	USD	115 959	31 025	26 597	120 387	16 509 943	1.26	
AMERICAN HOMES 4 R COM USD0.01*	USD	350	9 328	9 034	644	21 334	0.00	
ANSYS INC COM*	USD	1 351			1 351	422 440	0.03	
ARISTA NETWORKS IN COM USD0.0001*	USD	11 732	2 737	2 063	12 406	3 240 261	0.25	
AXON ENTERPRISE I COM USD0.00001*	USD	1 973	10 965	1 197	11 741	3 308 743	0.25	
BAKER HUGHES COMPA COM USD0.0001 CL A*	USD	37 278	117 266	18 744	135 800	4 097 555	0.31	
BERKLEY(WR)CORP COM USD0.20*	USD	9 226	2 731	1 989	9 968	794 030	0.06	
BERKSHIRE HATHAWAY CLASS'B'COM USD0.0033*	USD	29 483	7 490	6 367	30 606	11 592 401	0.88	
BIO RAD LABS INC CL A*	USD	275			275	85 669	0.01	
BIO-TECHNE CORP COM USD0.01*	USD	940			940	59 596	0.00	
BIOMARIN PHARMA COM USD0.001*	USD	1 963		1 963				
BLACKROCK INC COM STK USD0.01*	USD	2 283	243	250	2 276	1 709 079	0.13	
BOOZ ALLEN HAMILTO COM USD0.01 CLASS 'A'*	USD	974	567	1 078	463	61 903	0.00	
BOSTON PPTYS INC COM USD0.01*	USD	16 194	4 627	3 655	17 166	1 009 785	0.08	
BOSTON SCIENTIFIC COM USD0.01*	USD	41 089	12 739	28 977	24 851	1 533 032	0.12	
BROADRIDGE FIN SOL COM STK USD0.01*	USD	3 178	414		3 592	662 787	0.05	
BROWN & BROWN INC COM*	USD	721	1 030	1 041	710	55 982	0.00	
BROWN FORMAN CORP CL B*	USD	7 555	2 574	1 638	8 491	394 782	0.03	
CADENCE DESIGN SYS COM USD0.01*	USD	5 894	1 200	820	6 274	1 759 041	0.13	
CAMPBELL SOUP CO CAP USD0.0375*	USD	30 152	8 422	6 678	31 896	1 276 992	0.10	
CARLISLE COS INC COM*	USD	4 911	743	508	5 146	1 816 226	0.14	
CATALENT INC COM USD0.01*	USD	692	1 636	2 328				
CHARLES RIV LABS INTL INC COM*	USD	328			328	80 047	0.01	
CHENIERE ENERGY INC COM NEW*	USD	379	29 536	3 572	26 343	3 826 713	0.29	
CINCINNATI FINL CORP COM*	USD	3 812	1 423	648	4 587	513 010	0.04	
CINTAS CORP COM*	USD	216		133	83	51 361	0.00	
CLOROX CO DEL COM*	USD	200	1 110	534	776	107 015	0.01	
CME GROUP INC COM STK USD0.01 CLASS'A'*	USD	10 678	2 009	1 244	11 443	2 218 932	0.17	
COCA-COLA CO COM USD0.25*	USD	71 869	20 666	16 202	76 333	4 206 317	0.32	
COLGATE-PALMOLIVE COM USD1*	USD	10 009	5 261	14 424	846	68 617	0.01	
CONSTELLATION BRDS CLASS'A'COM USD0.01*	USD	6 393	1 363	687	7 069	1 730 309	0.13	
COSTAR GROUP INC COM*	USD	5 598	1 831	1 289	6 140	534 227	0.04	
CSX CORP COM USD1*	USD	65 942	17 871	48 609	35 204	1 175 425	0.09	
DARLING INGR INC COM USD0.01*	USD	22 241	3 890	2 961	23 170	970 627	0.07	
DECKERS OUTDOOR CORP COM*	USD		1 133		1 133	960 549	0.07	
DEERE & CO COM USD1*	USD	5 599	1 352	2 033	4 918	1 819 431	0.14	
DEVON ENERGY CORP NEW COM*	USD	51 456	13 172	29 934	34 694	1 568 069	0.12	
DEXCOM INC COM*	USD	10 012	1 932	1 429	10 515	1 313 608	0.10	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
DROPBOX INC COM USD0.00001 CL A*	USD	733	5 476	5 467	742	16 240	0.00	
ECOLAB INC COM*	USD	17 960	4 133	2 482	19 611	4 078 532	0.31	
EDWARDS LIFESCIENCES CORP COM*	USD	12 177	3 524	2 415	13 286	1 143 538	0.09	
ENPHASE ENERGY INC COM USD0.00001*	USD	9 920	26 210	11 044	25 086	2 733 538	0.21	
EOG RESOURCES INC COM USD0.01*	USD	12 574	2 733	2 179	13 128	1 511 630	0.11	
EPAM SYS INC COM USD0.001*	USD	2 169	296	1 740	725	180 335	0.01	
EQT CORPORATION*	USD	18 765	2 472	21 237				
EQUIFAX INC COM*	USD	1 001	312	293	1 020	245 774	0.02	
EQUITY LIFESTYLE PPTYS INC*	USD	548			548	31 787	0.00	
ERIE INDY CO CL A*	USD	584			584	211 229	0.02	
ESSEX PROP TRUST COM USD0.0001*	USD	2 093			2 093	461 507	0.04	
ETSY INC USD0.001*	USD	2 109	947	817	2 239	138 585	0.01	
EXACT SCIENCES CORP COM*	USD	3 317			3 317	206 325	0.02	
F M C CORP COM NEW*	USD	18 570	4 329	3 663	19 236	1 103 658	0.08	
FACTSET RESH SYS INC COM*	USD	256			256	104 773	0.01	
FAIR ISAAC CORP COM*	USD	420		70	350	393 933	0.03	
FIDELITY NATL FINL FNF GROUP COM USD0.0001*	USD	8 175	1 969	1 493	8 651	413 753	0.03	
FIRST CTZNS BANCSHARES INC N C CL A*	USD	58			58	85 413	0.01	
FIRST HORIZON CORP COM USD0.625*	USD	2 846		2 846				
FIRST SOLAR INC COM STK USD0.001*	USD	5 036	963	743	5 256	799 113	0.06	
FORTINET INC COM USD0.001*	USD	18 311	1 990	20 301				
FORTIVE CORP COM USD0.01*	USD	35 056	39 424	18 566	55 914	4 332 117	0.33	
FRANKLIN RES INC COM*	USD	366	5 572	5 938				
GALLAGHER ARTHUR J & CO COM*	USD	6 148	1 122	806	6 464	1 455 764	0.11	
GARTNER INC COM*	USD	318			318	136 529	0.01	
HEICO CORP NEW CL A*	USD	9 862	1 478	857	10 483	1 453 507	0.11	
HEICO CORP NEW COM*	USD	6 400	868	681	6 587	1 133 186	0.09	
HENRY JACK & ASSOC COM USD0.01*	USD	423			423	66 190	0.01	
HONEYWELL INTL INC COM USD1*	USD	16 783	8 125	19 400	5 508	1 018 257	0.08	
HORIZON THERAPEUTI COM USD0.0001*	USD	3 343		3 343				
HUBSPOT INC COM USD0.001*	USD	1 114		135	979	552 491	0.04	
HUNT J B TRANS SVCS INC COM*	USD	5 704		353	5 351	960 314	0.07	
IDEX CORP COM*	USD	136	22 783	3 740	19 179	4 215 330	0.32	
IDEXX LABORATORIES COM USD0.10*	USD	1 273	3 828	682	4 419	2 149 026	0.16	
ILLINOIS TOOL WKS COM NPV*	USD	239			239	57 763	0.00	
ILLUMINA INC COM USD0.01*	USD	3 105			3 105	384 039	0.03	
INCYTE CORPORATION COM USD0.001*	USD	1 366	1 193	1 191	1 368	70 196	0.01	
INSULET CORP COM STK USD0.001*	USD	1 641			1 641	253 338	0.02	
INTERCONTINENTAL E COM USD0.01*	USD	13 299	2 909	7 780	8 428	1 043 245	0.08	
INTERNATIONAL FLAVORS&FRAGRANC COM*	USD	6 474	950	6 560	864	66 918	0.01	
INTERPUBLIC GROUP COM USD0.10*	USD	299	7 434	7 203	530	15 577	0.00	
INTUITIVE SURGICAL COM USD0.001*	USD	6 152	1 672	1 192	6 632	2 383 941	0.18	
INVITATION HOMES I COM USD0.01*	USD	2 095	2 687	4 469	313	10 039	0.00	
JOHNSON & JOHNSON COM USD1*	USD	55 574	16 622	13 291	58 905	8 392 886	0.64	
JP MORGAN CHASE & COM USD1*	USD	66 461	19 578	15 478	70 561	12 729 925	0.97	
JUNIPER NETWORKS COM USD0.00001*	USD	41 807	9 781	31 366	20 222	675 009	0.05	
LENNOX INTL INC COM*	USD	280			280	123 263	0.01	
LIBERTY BROADBAND COM USD0.01 CL 'C'*	USD	402			402	20 722	0.00	
LIVE NATION INC COM*	USD	1 651			1 651	157 286	0.01	
LOEWS CORP COM*	USD		3 695	2 252	1 443	101 754	0.01	
LPL FINL HLDGS INC COM USD0.001*	USD	4 631	364	355	4 640	1 104 157	0.08	
M & T BANK CORP COM USD0.50*	USD	3 153			3 153	413 036	0.03	
MANHATTAN ASSOCIAT COM STK USD0.01*	USD		354		354	79 785	0.01	
MARKEL GROUP INC COM NPV*	USD	590	91	592	89	121 965	0.01	
MARKETAXESS HLDGS INC COM*	USD	535			535	105 651	0.01	
MARSH & MCLENNAN COM USD1*	USD	13 099	3 588	2 452	14 235	2 640 965	0.20	
METTLER TOLEDO INTERNATIONAL COM*	USD	13			13	15 588	0.00	
MOLINA HEALTHCARE INC COM*	USD	511			511	189 088	0.01	
MONGODB INC COM USD0.001 CL A*	USD	1 388	385	213	1 560	503 922	0.04	
MONOLITHIC PWR SYS INC COM*	USD	373	222		595	363 041	0.03	
MONSTER BEV CORP USD0.005(NEW)*	USD	1 955	1 350	3 305				
MOODYS CORP COM USD0.01*	USD	2 319	196	176	2 339	828 011	0.06	
NASDAQ INC COM STK USD0.01*	USD	11 755	4 170	2 687	13 238	752 371	0.06	
NEUROCRINE BIOSCIENCES INC COM*	USD	338	628	598	368	45 715	0.00	
NEWS CORP NEW COM USD0.01 CL A*	USD	2 882			2 882	67 959	0.01	
NEXTERA ENERGY INC COM USD0.01*	USD	9 668		9 668				
NORDSON CORP COM*	USD	682	3 920		4 602	1 137 974	0.09	
OKTA INC COM USD0.0001 CL A*	USD	1 008			1 008	94 985	0.01	
PAYCOM SOFTWARE IN COM USD0.01*	USD	749			749	134 257	0.01	
PAYLOCITY HLDG COR COM USD0.001*	USD	1 196			1 196	185 134	0.01	
PEPSICO INC CAP USD0.016666*	USD	27 734	7 147	5 693	29 188	4 600 948	0.35	

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
PIONEER NATURAL RE COM STK USD0.01*	USD	10 083	2 247	1 508	10 822	2 558 686	0.19		
PPG INDS INC COM*	USD	7 514	820	942	7 392	964 740	0.07		
PROGRESSIVE CP(OH) COM USD1*	USD	17 762	4 634	3 691	18 705	3 484 419	0.26		
PTC INC COM USD0.01*	USD	592			592	100 746	0.01		
PUBLIC STORAGE COM USD0.10*	USD	3 536	263	284	3 515	918 319	0.07		
PULTE GROUP INC COM USD0.01*	USD	5 340	11 213	707	15 846	1 721 548	0.13		
REALTY INCOME CORP*	USD	10 595	4 374	14 969					
RELIANCE INC RG*	USD	9 870	3 732	1 044	12 558	3 779 907	0.29		
REPLIGEN CORP COM*	USD	1 296			1 296	214 691	0.02		
RESMED INC COM USD0.004*	USD	3 794	441		4 235	755 378	0.06		
ROKU INC COM USD0.0001 CLASS A*	USD	2 164	733	703	2 194	128 785	0.01		
ROLLINS INC COM*	USD	18 781	5 149	3 432	20 498	854 262	0.06		
ROPER TECHNOLOGIES COM USD0.01*	USD	548		303	245	123 761	0.01		
RPM INTERNATIONAL COM USD0.01*	USD	213		213					
S&P GLOBAL INC COM USD1*	USD	6 477	1 489	985	6 981	2 675 139	0.20		
SHERWIN-WILLIAMS COM USD1*	USD	11 609	2 670	2 124	12 155	3 802 572	0.29		
SMITH A O COM*	USD	2 356	2 957	4 690	623	50 199	0.00		
SNAP INC COM USD0.00001 CL A*	USD	22 250		22 250					
SPLUNK INC COM USD0.001*	USD	2 402	1 155	3 557					
SS&C TECH HLDGS COM USD0.01*	USD	556	1 362	1 918					
STRYKER CORP COM USD0.10*	USD	6 219	1 184	966	6 437	2 074 861	0.16		
SUN COMMUNITIES COM USD0.01*	USD	8 986	1 391	4 839	5 538	641 367	0.05		
SYNOPSIS INC COM USD0.01*	USD	1 249	295	121	1 423	732 489	0.06		
TAKE TWO INTERACTI COM USD0.01*	USD	4 121	989	694	4 416	590 618	0.04		
TARGA RESOURCES CO COM USD0.001*	USD		7 341	5 508	1 833	184 894	0.01		
TELEDYNE TECHNOLOGIES INC COM*	USD	816		816					
TERADYNE INC COM USD0.125*	USD	7 693	775	942	7 526	764 837	0.06		
THE TRADE DESK INC COM USD0.000001 CL A*	USD	11 101		9 933	1 168	91 967	0.01		
TRANSUNION COM USD0.01*	USD	9 869	2 434	2 027	10 276	738 596	0.06		
TWILIO INC COM USD0.001 CL A*	USD	3 627	1 005	955	3 677	202 521	0.02		
UDR INC*	USD	2 468			2 468	83 160	0.01		
UNITED PARCEL SERVICE INC CL B*	USD	28 810	7 059	5 348	30 521	4 085 878	0.31		
VEEVA SYSTEMS INC COM USD0.00001 CL 'A'*	USD	1 578			1 578	329 302	0.03		
VERISIGN INC COM*	USD	1 121			1 121	191 345	0.01		
VERISK ANALYTICS I CL A USD0.001*	USD	2 289	626	359	2 556	542 695	0.04		
VERTEX PHARMACEUTI COM USD0.01*	USD	5 761	1 284	1 043	6 002	2 259 763	0.17		
VICI PPTY INC COM USD0.01*	USD	3 226	2 790	6 016					
VMWARE INC COM STK USD0.01 CLASS 'A'*	USD	4 472	428	4 900					
VULCAN MATERIALS COM STK USD1*	USD	252		252					
WASTE CONNECTIONS COM NPV (POST REV SPLT)*	USD		5 052		5 052	782 703	0.06		
WATERS CORP COM*	USD	239			239	74 101	0.01		
WEBSTER FINL CORP CONN COM*	USD	1 935		1 935					
WEST PHARMACEUTICA COM USD0.25*	USD	301			301	107 281	0.01		
WILLIS TOWERS WATS COM USD0.000304635*	USD	1 730			1 730	428 508	0.03		
WP CAREY INC COM USD0.001*	USD	8 324	3 174	1 915	9 583	487 157	0.04		
ZEBRA TECHNOLOGIES CORP CL A*	USD	5 267	791	462	5 596	1 519 353	0.12		
ZILLOW GROUP INC COM USD0.0001 CLASS C WI*	USD	6 415	1 369	5 548	2 236	98 241	0.01		
ZOETIS INC COM USD0.01 CL 'A'*	USD	6 152	1 075	766	6 461	984 705	0.07		
ZSCALER INC COM USD0.001*	USD	1 740	352	319	1 773	307 619	0.02		
<b>TOTAL United States</b>						<b>187 405 692</b>	<b>14.25</b>		
<b>Total Bearer shares</b>						<b>346 170 827</b>	<b>26.32</b>		
<b>Preference shares</b>									
<b>Germany</b>									
BAYERISCHE MOTORENWERKE AG EUR1*	EUR	4 920			4 920	475 724	0.04		
DR.ING. F.PORSCHE NON-VTG PRF NPV*	EUR	2 782	2 729	770	4 741	425 580	0.03		
HENKEL AG&CO. KGAA NON-VTG PRF NPV*	EUR	1 072	950	867	1 155	83 703	0.01		
SARTORIUS AG NON VTG PRF NPV*	EUR	242	203	201	244	87 488	0.01		
<b>TOTAL Germany</b>						<b>1 072 496</b>	<b>0.08</b>		
<b>Total Preference shares</b>						<b>1 072 496</b>	<b>0.08</b>		
<b>Registered shares</b>									
<b>Argentina</b>									
MERCADOLIBRE INC COM STK USD0.001*	USD	1 068	133	129	1 072	1 459 874	0.11		
<b>TOTAL Argentina</b>						<b>1 459 874</b>	<b>0.11</b>		

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Australia</b>								
BHP GROUP LTD NPV*	AUD	68 812	9 165	77 977				
BHP GROUP LTD NPV*	GBP	20 465		20 465				
COLES GROUP LTD NPV*	AUD	20 972			20 972	208 760	0.02	
WOODSIDE ENERGY GROUP LTD*	AUD	82 242	116 665	11 556	187 351	3 357 762	0.26	
<b>TOTAL Australia</b>						<b>3 566 523</b>	<b>0.27</b>	
<b>Austria</b>								
MONDI PLC ORD EURO.22(POST CONS)*	GBP		18 713	1	18 712	297 112	0.02	
<b>TOTAL Austria</b>						<b>297 112</b>	<b>0.02</b>	
<b>Belgium</b>								
AGEAS NPV*	EUR	395	1 754	1 849	300	12 525	0.00	
KBC GROUP NV NPV*	EUR		5 201		5 201	351 217	0.03	
UCB NPV*	EUR	2 428	2 479	2 402	2 505	278 765	0.02	
<b>TOTAL Belgium</b>						<b>642 507</b>	<b>0.05</b>	
<b>Bermuda</b>								
LIBERTY GLOBAL LTD COM USD0.01 CLASS C*	USD		19 030	4 000	15 030	238 802	0.02	
<b>TOTAL Bermuda</b>						<b>238 802</b>	<b>0.02</b>	
<b>Canada</b>								
BANK NOVA SCOTIA HALIFAX COM*	CAD	24 582	11 652	10 166	26 068	1 215 744	0.09	
BANK OF MONTREAL COM NPV*	CAD	13 243	5 994	5 241	13 996	1 231 975	0.09	
BCE INC COM NEW*	CAD	597	8 151	8 638	110	3 370	0.00	
BROOKFIELD ASSETM CLASS A LTD VOTING SHS*	CAD	31 340	18 681	9 747	40 274	1 525 243	0.12	
BROOKFIELD CORP CLASS A LTD VOTING SHS*	CAD	55 361	24 538	16 099	63 800	2 406 870	0.18	
BROOKFIELD RENEWA. CLASS A SUB VOTING SHARES*	CAD	9 984	5 752	2 506	13 230	292 700	0.02	
CANADIAN NATL RY CO COM*	CAD	263			263	31 223	0.00	
CANADIAN PAC RY LT COM NPV*	CAD	21 721	5 672	4 206	23 187	1 843 148	0.14	
CANADIAN TIRE LTD CL A*	CAD	1 647			1 647	148 099	0.01	
CDN IMPERIAL BK OF COMMERCE COM*	CAD	17 114	6 646	4 109	19 651	898 160	0.07	
CGI INC COM NPV SUB VOTING SHARES C*	CAD	751	905	651	1 005	99 962	0.01	
CONSTELLATION SOFT COM STK NPV*	CAD	497	55	52	500	1 231 328	0.09	
DOLLARAMA INC COM NPV*	CAD	1 302			1 302	89 423	0.01	
FAIRFAX FINL HLDGS SUB-VTG COM NPV*	CAD	1 306	77	73	1 310	1 273 081	0.10	
FIRSTSERVICE CORP COM NPV*	CAD	700			700	104 480	0.01	
FRANCO NEVADA CORP COM NPV*	CAD	10 144	1 657	988	10 813	1 161 587	0.09	
GFL ENVIRON INC COM NPV SUB VTG SHS*	CAD	31 246	4 598	3 584	32 260	1 002 943	0.08	
GILDAN ACTIVEWEAR INC COM*	CAD	29 539	4 806	4 664	29 681	993 092	0.08	
GREAT WEST LIFECO INC COM*	CAD	22 174	6 513	4 102	24 585	708 861	0.05	
IA FINANCIAL CORP COM NPV*	CAD	1 644			1 644	92 078	0.01	
INTACT FINL CORP COM NPV*	CAD	5 034	589	507	5 116	749 263	0.06	
LOBLAW COS LTD COM*	CAD	8 388	1 698	2 812	7 274	726 702	0.06	
MANULIFE FINL CORP COM*	CAD	37 431	19 118	15 014	41 535	935 230	0.07	
METRO INC CL A SUB*	CAD	1 178			1 178	57 017	0.00	
NATL BK OF CANADA COM NPV*	CAD	2 285	2 251	1 272	3 264	247 791	0.02	
NUTRIEN LTD NPV*	CAD	12 933	20 990	1 708	32 215	1 577 899	0.12	
OPEN TEXT CO COM NPV*	CAD	7 968	3 961	2 088	9 841	344 268	0.03	
PARKLAND CORP COM NPV*	CAD	46 686	13 006	8 310	51 382	1 475 344	0.11	
PEMBINA PIPELINE C COM NPV*	CAD	12 471	4 676	7 795	7 795	248 049	0.02	
POWER CORP CDA COM*	CAD	25 707	9 305	8 571	26 441	668 398	0.05	
RESTAURANT BRANDS COM NPV*	CAD	6 612	1 187	990	6 809	487 502	0.04	
ROGERS COMMUNICATIONS INC*	CAD	4 105	3 592	513	513	18 950	0.00	
ROYAL BK OF CANADA COM NPV*	CAD	36 527	11 316	9 100	38 743	3 522 976	0.27	
SHOPIFY INC COM NPV CL A*	CAD	27 670	6 853	5 717	28 806	2 003 555	0.15	
SUN LIFE FINL INC COM*	CAD	10 843	3 619	3 476	10 986	540 437	0.04	
THOMSON-REUTERS CP NPV POST REV SPLIT*	CAD	2 258	557	1 784	1 031	144 654	0.01	
TORONTO-DOMINION COM NPV*	CAD	40 216	11 766	10 019	41 963	2 283 266	0.17	
WESTON GEORGE LTD COM*	CAD	1 917			1 917	233 507	0.02	
WHEATON PRECIOUS M COM NPV*	CAD	49 968	12 441	9 726	52 683	2 237 141	0.17	
<b>TOTAL Canada</b>						<b>34 855 314</b>	<b>2.65</b>	
<b>China</b>								
ESR CAYMAN LIMITED USD0.001*	HKD	56 000			56 000	53 942	0.00	
<b>TOTAL China</b>						<b>53 942</b>	<b>0.00</b>	

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<b>Denmark</b>								
DEMANT A/S DKK0.20*	DKK		1 725	1 725				
NOVO NORDISK A/S DKK0.1 B*	DKK	66 328	18 759	15 381	69 706	8 011 541	0.61	
VESTAS WIND SYSTEM DKK0.20 (POST SPLIT)*	DKK	49 330	11 603	9 210	51 723	1 301 857	0.10	
<b>TOTAL Denmark</b>						<b>9 313 398</b>	<b>0.71</b>	
<b>Finland</b>								
ELISA OYJ NPV*	EUR	1 749			1 749	70 351	0.01	
MANDATUM OYJ NPV*	EUR		6 167	6 167				
METSO CORPORATION RG*	EUR		7 729		7 729	82 740	0.01	
NESTE OIL OYJ NPV*	EUR	6 704	4 063	4 504	6 263	152 919	0.01	
NOKIA OYJ NPV*	EUR	9 008			9 008	28 838	0.00	
NORDEA HOLDING ABP NPV*	SEK	75 671	6 589	82 260				
SAMPO PLC NPV A*	EUR		9 693	2 113	7 580	291 363	0.02	
SAMPO PLC SER'A'NPV*	EUR	6 167		6 167				
STORA ENSO OYJ NPV SER'R'*	EUR	4 981	37 730	4 981	37 730	472 906	0.04	
UPM-KYMMENE CORP NPV*	EUR	67 573	22 925	19 415	71 083	2 134 550	0.16	
<b>TOTAL Finland</b>						<b>3 233 667</b>	<b>0.25</b>	
<b>France</b>								
DASSAULT SYSTEMES EURO.10*	EUR	1 278			1 278	51 020	0.00	
MICHELIN (CGDE) EURO.50 (POST SUBDIVISION)*	EUR	2 223			2 223	76 810	0.01	
<b>TOTAL France</b>						<b>127 830</b>	<b>0.01</b>	
<b>Germany</b>								
ALLIANZ SE NPV(REGD)(VINKULIERT)*	EUR	11 858	4 714	3 156	13 416	3 625 427	0.28	
BASF SE NPV*	EUR	51 403	4 508	55 911				
BAYER AG NPV (REGD)*	EUR	7 457	1 521	8 978				
BRENTAG AG*	EUR	30 616	9 042	7 235	32 423	2 462 617	0.19	
DELIVERY HERO SE NPV*	EUR	5 530			5 530	142 633	0.01	
DEUTSCHE BANK AG NPV(REGD)*	EUR	19 471			19 471	276 191	0.02	
DEUTSCHE BOERSE AG NPV(REGD)*	EUR	4 088	906	784	4 210	776 674	0.06	
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)*	EUR	28 504		28 504				
DEUTSCHE POST AG NPV(REGD)*	EUR	24 707	7 021	31 728				
DEUTSCHE TELEKOM NPV(REGD)*	EUR	43 055	11 369	11 357	43 067	942 608	0.07	
E.ON SE NPV*	EUR	208 988	36 144	26 294	218 838	2 742 907	0.21	
INFINEON TECHNOLOG AG NPV (REGD)*	EUR	16 097	4 580	3 103	17 574	538 756	0.04	
LEG IMMOBILIEN SE NPV*	EUR		2 740	977	1 763	136 477	0.01	
MERCEDES-BENZ ORD NPV(REGD)*	EUR	13 503		13 503				
MTU AERO ENGINES H NPV (REGD)*	EUR	8 753	942	9 230	465	106 388	0.01	
MUENCHENER RUECKVE NPV(REGD)*	EUR	2 402	786	621	2 567	1 129 422	0.09	
SCOUT24 AG NPV*	EUR	38	1 037	1 075				
SIEMENS AG NPV(REGD)*	EUR	20 114	5 810	5 091	20 833	3 586 170	0.27	
SIEMENS ENERGY AG NPV*	EUR	43 602	5 803	49 405				
SIEMENS HEALTHINEE NPV*	EUR	924		924				
TE CONNECTIVITY LT COM CHF0.57*	USD	6 272	1 472	4 150	3 594	470 159	0.04	
TELEFONICA DEUTSCH NPV*	EUR	115 204	44 746	159 950				
VONOVIA SE NPV*	EUR	24 266	16 087	7 650	32 703	871 650	0.07	
<b>TOTAL Germany</b>						<b>17 808 080</b>	<b>1.35</b>	
<b>Hong Kong</b>								
BUDWEISER BREWING USD0.00001*	HKD	412 200	216 400	628 600				
NEW WORLD DEVEL CO NPV POST CON*	HKD	4 000		4 000				
<b>TOTAL Hong Kong</b>							<b>0.00</b>	
<b>Ireland</b>								
KINGSPAN GROUP ORD EURO.13(DUBLIN LISTING)*	EUR	6 750		5 301	1 449	119 048	0.01	
MEDTRONIC PLC USD0.0001*	USD	38 170	12 743	10 386	40 527	3 181 208	0.24	
<b>TOTAL Ireland</b>						<b>3 300 256</b>	<b>0.25</b>	
<b>Israel</b>								
MIZRAHI TEFAHOT BK ILS0.01*	ILS	2 429			2 429	82 348	0.01	
<b>TOTAL Israel</b>						<b>82 348</b>	<b>0.01</b>	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Italy</b>								
DAVIDE CAMPARI MIL EURO.01*	EUR	75 737	10 352	6 431	79 658	721 721	0.05	
ENEL EUR1*	EUR	364 322	71 305	61 592	374 035	2 226 366	0.17	
ENI SPA EUR1*	EUR	44 256	286 825	30 124	300 957	4 288 315	0.33	
FERRARI NV EURO.01(NEW)*	EUR	361		361				
INTESA SANPAOLO NPV*	EUR	351 563	26 553	40 041	338 075	1 105 971	0.08	
NEXI SPA NPV*	EUR	7 729			7 729	44 163	0.00	
SNAM EUR1*	EUR	7 217	20 015	7 217	20 015	85 199	0.01	
TERNA SPA ORD EURO.22*	EUR		18 471	8 377	10 094	75 214	0.01	
UNICREDIT SPA NPV (POST REV SPLIT)*	EUR	39 071	7 576	5 051	41 596	1 423 278	0.11	
<b>TOTAL Italy</b>						<b>9 970 228</b>	<b>0.76</b>	
<b>Japan</b>								
AEON CO LTD NPV*	JPY	21 800	7 100	4 800	24 100	514 040	0.04	
AGC INC NPV*	JPY	3 100		3 100				
ANA HOLDINGS INC NPV*	JPY	3 700			3 700	69 583	0.01	
ASAHI KASEI CORP NPV*	JPY	331 600	80 600	66 800	345 400	2 275 527	0.17	
ASTELLAS PHARMA NPV*	JPY	85 300	14 300	11 100	88 500	855 872	0.07	
BRIDGESTONE CORP NPV*	JPY	41 800	12 600	10 900	43 500	1 732 177	0.13	
CANON INC NPV*	JPY	400	3 100	3 500				
CHUBU ELEC. POWER NPV*	JPY	189 500	16 200	205 700				
DAI NIPPON PRINTING NPV*	JPY	4 200	5 300	2 400	7 100	195 299	0.01	
DAIWA SECS GROUP NPV*	JPY		11 200		11 200	76 386	0.01	
DENSO CORP NPV*	JPY	61 600	6 200	67 800				
DENTSU GROUP INC NPV*	JPY	800			800	19 949	0.00	
EAST JAPAN RAILWAY NPV*	JPY	46 700	166 000	59 400	153 300	2 645 315	0.20	
ENEOS HOLDINGS INC NPV*	JPY	680 300	120 100	174 200	626 200	2 708 197	0.21	
FUJIFILM HLD CORP NPV*	JPY	1 500		1 500				
HAMAMATSU PHOTONIC NPV*	JPY	14 500	3 700	2 100	16 100	509 166	0.04	
HITACHI NPV*	JPY	42 400	10 100	6 900	45 600	3 732 824	0.28	
HONDA MOTOR CO NPV*	JPY	313 500	84 700	58 900	339 300	3 762 923	0.29	
HOYA CORP NPV*	JPY	900	1 400	1 400	900	100 884	0.01	
INPEX CORPORATION NPV*	JPY	115 300	13 200	128 500				
ITOCHU CORP NPV*	JPY	7 500	14 300	4 500	17 300	665 518	0.05	
JAPAN POST BANK CO NPV*	JPY	2 800			2 800	27 078	0.00	
KDDI CORP NPV*	JPY	50 100	127 900	24 600	153 400	4 078 971	0.31	
KEYENCE CORP NPV*	JPY	2 400	500	2 200	700	291 989	0.02	
KUBOTA CORP NPV*	JPY	2 800	5 400	2 800	5 400	76 052	0.01	
KYOCERA CORP NPV*	JPY	2 500	1 400	3 900				
KYOWA KIRIN CO LTD NPV*	JPY	7 100			7 100	114 720	0.01	
MARUBENI CORP NPV*	JPY		308 200	35 100	273 100	4 242 848	0.32	
MAZDA MOTOR CORP NPV*	JPY	3 700		3 700				
mitsubishi elec cp NPV*	JPY	211 300	27 000	238 300				
mitsubishi hvv ind NPV*	JPY	2 500		2 500				
mitsubishi ufj fin NPV*	JPY	219 400	34 900	27 800	226 500	2 069 134	0.16	
mitsui & co NPV*	JPY	2 800		2 800				
mitsui o.s.k.lines NPV*	JPY		3 000		3 000	82 342	0.01	
MIZUHO FINL GP NPV*	JPY	11 890			11 890	211 434	0.02	
MS&AD INSURANCE GROUP HOLDINGS INC NPV*	JPY	4 300	15 500	6 300	13 500	214 073	0.02	
NEC CORP NPV*	JPY	2 100			2 100	137 663	0.01	
NEXON CO LTD NPV*	JPY	2 300		2 300				
NGK INSULATORS NPV*	JPY		5 600	5 600				
NINTENDO CO LTD NPV*	JPY	1 600			1 600	78 643	0.01	
NIPPON EXPRESS HLD NPV*	JPY	6 400	1 500	7 900				
NIPPON TEL&TEL CP NPV*	JPY	1 365 800	674 900	261 800	1 778 900	1 905 619	0.14	
NIPPON YUSEN KK NPV*	JPY	2 900	2 900	2 500	3 300	81 503	0.01	
NISSAN MOTOR CO NPV*	JPY	276 200	68 600	144 800	200 000	710 824	0.05	
NTT DATA GROUP CO NPV*	JPY	26 600	5 100	5 100	26 600	379 061	0.03	
OMRON CORP NPV*	JPY	5 400	1 800	1 600	5 600	179 701	0.01	
PANASONIC CORP NPV*	JPY	27 000	14 600	41 600				
RENASAS ELECTRONIC NPV*	JPY	155 200	38 500	30 800	162 900	2 602 050	0.20	
RESONA HOLDINGS NPV*	JPY	10 500	13 900	13 700	10 700	59 349	0.00	
ricoh co NPV*	JPY	14 300			14 300	114 167	0.01	
SEIKO EPSON CORP NPV*	JPY	6 100			6 100	95 658	0.01	
SEKISUI CHEMICAL NPV*	JPY	61 100	43 700	7 200	97 600	1 282 511	0.10	
SG HOLDINGS CO LTD NPV*	JPY	46 900	152 800	19 300	180 400	2 055 436	0.16	
SHIMADZU CORP NPV*	JPY	5 300	3 000		8 300	207 611	0.02	
SHIZUOKA FINANCIAL NPV*	JPY	9 200			9 200	78 624	0.01	
SOFTBANK GROUP CO NPV*	JPY	11 000	3 500	2 300	12 200	650 694	0.05	
SOMPO HOLDINGS INC NPV*	JPY	1 600	10 400	3 000	9 000	169 255	0.01	

		30.9.2023		31.3.2024		Market value <sup>3</sup>		Thereof
Security		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>	in lending Quantity/ Nominal
SONY GROUP CORPORA NPV*	JPY	28 300	7 900	6 500	29 700	2 285 425	0.17	
SUBARU CORPORATION NPV*	JPY	6 700		6 700				
SUMITOMO CHEM CO NPV*	JPY		60 400	60 400				
SUMITOMO CORP NPV*	JPY	133 600	15 600	147 100	2 100	45 367	0.00	
SUMITOMO MITSUI FG NPV*	JPY	11 700	3 100	3 100	11 700	614 974	0.05	
SUMITOMO MITSUI TR NPV*	JPY	1 500	3 000	1 500	3 000	58 168	0.00	
TAKEDA PHARMACEUTI NPV*	JPY	34 100	8 300	8 000	34 400	860 458	0.07	
TDK CORP NPV*	JPY	2 100		2 100				
TOKIO MARINE HLDG NPV*	JPY	18 700	3 000	2 600	19 100	537 090	0.04	
TOKYO ELECTRON NPV*	JPY	2 900	1 300	700	3 500	817 769	0.06	
TOYOTA MOTOR CORP NPV*	JPY	359 100	90 400	67 900	381 600	8 643 492	0.66	
WEST JAPAN RAILWAY NPV*	JPY	600	10 300	6 100	4 800	89 984	0.01	
YOKOGAWA ELECTRIC NPV*	JPY	2 500	3 600	3 700	2 400	49 605	0.00	
<b>TOTAL Japan</b>						<b>56 063 002</b>	<b>4.26</b>	
<b>Jersey (Channel islands)</b>								
CLARIVATE PLC COM NPV*	USD	2 239		2 239				
<b>TOTAL Jersey (Channel islands)</b>							<b>0.00</b>	
<b>Netherlands</b>								
ADYEN NV EURO.01*	EUR	336	160	126	370	564 354	0.04	
ASML HOLDING NV EURO.09*	EUR	10 941	3 009	3 478	10 472	9 088 574	0.69	
BE SEMICONDUCTOR EURO.01*	EUR		1 879	915	964	133 065	0.01	
EQT AB NPV*	SEK	5 537			5 537	157 928	0.01	
JDE PEETS N.V. EURO.01*	EUR	2 157			2 157	40 832	0.00	
NN GROUP N.V. EURO.12*	EUR	1 620			1 620	67 479	0.01	
PROSUS N.V. EURO.05*	EUR	35 244	14 209	11 959	37 494	1 060 438	0.08	
SHELL PLC ORD EURO.07*	GBP	150 035	49 023	131 004	68 054	2 032 602	0.15	
UNIVERSAL MUSIC GR EUR10.00*	EUR		8 297	8 158	139	3 770	0.00	
<b>TOTAL Netherlands</b>						<b>13 149 042</b>	<b>1.00</b>	
<b>Norway</b>								
ADEVINTA ASA SER'B'NOK0.2*	NOK	8 132			8 132	76 833	0.01	
AKER BP ASA NOK1*	NOK	26 050	6 713	3 844	28 919	647 786	0.05	
DNB BANK ASA NOK12.50*	NOK	14 026			14 026	250 484	0.02	
EQUINOR ASA NOK2.50*	NOK	36 902	10 938	9 097	38 743	921 240	0.07	
MOWI ASA NOK7.50*	NOK	3 273	4 392	3 273	4 392	72 546	0.01	
NORSK HYDRO ASA NOK3 6666*	NOK	119 839	24 648	23 027	121 460	598 999	0.05	
TELENOR ASA ORD NOK6*	NOK	6 916	140 959	11 004	136 871	1 372 161	0.10	
<b>TOTAL Norway</b>						<b>3 940 049</b>	<b>0.30</b>	
<b>Portugal</b>								
EDP ENERGIAS PORTU EUR1(REGD)*	EUR	227 332	27 592	254 924				
GALP ENERGIA EUR1-B*	EUR	188 439	27 957	209 211	7 185	107 040	0.01	
JERONIMO MARTINS EUR5*	EUR	3 730			3 730	66 690	0.01	
<b>TOTAL Portugal</b>						<b>173 730</b>	<b>0.01</b>	
<b>Singapore</b>								
CAPITALAND INVESTM NPV*	SGD	141 118			141 118	252 402	0.02	
<b>TOTAL Singapore</b>						<b>252 402</b>	<b>0.02</b>	
<b>Spain</b>								
BANCO SANTANDER SA EURO.50(REGD)*	EUR	147 284	50 957	28 068	170 173	748 475	0.06	
BBVA(BILB-VIZ-ARG) EURO.49*	EUR	23 510	8 277		31 787	341 368	0.03	
FERROVIAL SE EURO.01*	EUR	3 687	30 402	2 415	31 674	1 130 150	0.09	
<b>TOTAL Spain</b>						<b>2 219 993</b>	<b>0.17</b>	
<b>Sweden</b>								
BOLIDEN AB NPV (POST SPLIT)*	SEK		16 036		16 036	401 527	0.03	
ERICSSON SER'B' NPV*	SEK	250 214	46 645	164 199	132 660	644 111	0.05	
EVOLUTION AB NPV*	SEK	3 159		3 159				
FASTIGHETS AB BALD SER'B'NPV (POST SPLIT)*	SEK	99 012	27 263	17 624	108 651	720 104	0.05	
HENNES & MAURITZ SER'B'NPV*	SEK	3 198			3 198	47 029	0.00	
HEXAGON AB SER'B'NPV (POST SPLIT)*	SEK	96 592	277 378	24 457	349 513	3 730 240	0.28	
HOLMEN AB SER'B'NPV (POST SPLIT)*	SEK	26 627	27 011	3 575	50 063	1 836 125	0.14	
INVESTOR AB SER'B'NPV (POST SPLIT)*	SEK	1 894	7 181	9 075				



		30.9.2023		31.3.2024		Market value <sup>3</sup>		Thereof
Security		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>	in lending Quantity/ Nominal
<b>Sweden</b>								
NIBE INDUSTRIER AB SER'B'NPV (POST SPLIT)*	SEK	39 885		39 885				
SANDVIK AB NPV (POST SPLIT)*	SEK	4 352	8 097	6 968	5 481	109 745	0.01	
SKAND ENSKILDA BKN SER'A'NPV*	SEK	27 363	11 762	12 460	26 665	325 579	0.02	
SKF AB SER'B'NPV*	SEK	23 159	3 798	10 906	16 051	295 427	0.02	
SWEDBANK AB SER'A'NPV*	SEK	3 580			3 580	64 022	0.00	
TELE2 AB SHS*	SEK	2 192		2 192				
VOLVO CAR AB SER'B'NPV (WI)*	SEK	14 121			14 121	48 270	0.00	
<b>TOTAL Sweden</b>						<b>8 222 179</b>	<b>0.63</b>	
<b>Switzerland</b>								
DSM FIRMENICH AG EURO.01*	EUR		3 088		3 088	316 608	0.02	
<b>TOTAL Switzerland</b>						<b>316 608</b>	<b>0.02</b>	
<b>United Arab Emirates</b>								
NMC HEALTH PLC ORD GBPO.1*	GBP	367			367	0	0.00	
<b>TOTAL United Arab Emirates</b>							<b>0.00</b>	
<b>United Kingdom</b>								
ABRDN PLC ORD GBPO.1396825396*	GBP	85 441			85 441	137 171	0.01	
ADMIRAL GROUP ORD GBPO.001*	GBP	4 219	2 241	1 935	4 525	146 065	0.01	
ANTOFAGASTA ORD GBPO.05*	GBP	117 186	131 102	60 511	187 777	4 356 413	0.33	
ASHTREAD GROUP ORD GBPO.10*	GBP	1 109			1 109	71 167	0.01	
ASSOCD BRIT FOODS ORD GBPO.0568*	GBP	95 493	21 570	15 019	102 044	2 900 343	0.22	
AUTO TRADER GROUP ORD GBPO.01*	GBP	8 618			8 618	68 659	0.01	
AVIVA ORD GBPO.33*	GBP	44 944	67 577		112 521	635 784	0.05	
BARCLAY'S ORD GBPO.25*	GBP	441 452	78 837	65 938	454 351	947 079	0.07	
BERKELEY GP HLDGS ORD GBPO.053943*	GBP	718	24 528	1 591	23 655	1 280 610	0.10	
BP ORD USD0.25*	GBP	381 977	27 163	409 140				
BUNZL ORD GBPO.32142857*	GBP	11 312	4 090	2 717	12 685	439 921	0.03	
BURBERRY GROUP ORD GBPO.0005*	GBP	20 139	5 650	3 616	22 173	306 023	0.02	
COMPASS GROUP ORD GBPO.1105*	GBP	11 456		3 655	7 801	206 191	0.02	
DIAGEO ORD GBPO.28 101/108*	GBP	30 242	12 364	4 115	38 491	1 281 235	0.10	
EXPERIAN ORD USD0.10*	GBP	4 871	1 964	1 735	5 100	200 430	0.02	
FERGUSON PLC (NEW) ORD GBPO.10*	GBP	2 071		964	1 107	218 218	0.02	
FERGUSON PLC (NEW) ORD GBPO.10*	USD	500	6 918		7 418	1 459 417	0.11	
HALEON PLC ORD GBP1.25*	GBP	135 767	35 515	83 951	87 331	330 988	0.03	
HARGREAVES LANSLOW ORD GBPO.004 (WI)*	GBP	1 956			1 956	16 380	0.00	
HSBC HLDGS ORD USD0.50(UK REG)*	GBP	340 825	74 264	52 914	362 175	2 550 813	0.19	
INTERCONTL HOTELS ORD GBPO.208521303*	GBP	14 124	3 084	1 965	15 243	1 429 462	0.11	
LEGAL & GENERAL GP ORD GBPO.025*	GBP	46 545		22 533	24 012	69 505	0.01	
LONDON STOCK EXCH ORD GBPO.06918604*	GBP	7 046	1 618	1 171	7 493	809 080	0.06	
M&G PLC ORD GBPO.05*	GBP	10 879	28 648		39 527	99 168	0.01	
MONDI ORD EURO.20*	GBP	17 447	8 434	25 881				
NATWEST GROUP PLC ORD GBP1.0769*	GBP	7 552	26 810		34 362	103 804	0.01	
PEARSON ORD GBPO.25*	GBP	199			199	2 359	0.00	
PERSIMMON ORD GBPO.10*	GBP	6 970			6 970	104 366	0.01	
PRUDENTIAL ORD GBPO.05*	GBP	51 557	13 417	8 671	56 303	475 981	0.04	
RIO TINTO ORD GBPO.10*	GBP	1 923		1 923				
SAINSBURY(J) ORD GBPO.28571428*	GBP	45 384	68 862		114 246	351 493	0.03	
SCHROEDERS PLC ORD GBPO.20*	GBP	9 270			9 270	39 722	0.00	
SMITH & NEPHEW ORD USD0.20*	GBP	2 984			2 984	33 667	0.00	
STANDARD CHARTERED ORD USD0.50*	GBP	95 214	9 115	8 369	95 960	733 063	0.06	
STELLANTIS N V COM EURO.01*	EUR	3 236		3 236				
TAYLOR WIMPEY ORD GBPO.01*	GBP	67 527	434 436	39 322	462 641	721 427	0.05	
UNILEVER PLC ORD GBPO.031111*	GBP	3 140	8 514	6 497	5 157	233 270	0.02	
UNILEVER PLC ORD GBPO.031111*	EUR	41 021			41 021	1 856 307	0.14	
VODAFONE GROUP ORD USD0.2095238(POST CONS)*	GBP	824 541	175 317	175 374	824 484	660 989	0.05	
<b>TOTAL United Kingdom</b>						<b>25 276 571</b>	<b>1.92</b>	
<b>United States</b>								
ABBOTT LABS COM*	USD	29 353	10 489	12 680	27 162	2 780 671	0.21	
ABBVIE INC COM USD0.01*	USD	38 756	9 678	16 586	31 848	5 223 628	0.40	
ACCENTURE PLC SHS CL A 'NEW'*	USD	11 832	2 593	1 751	12 674	3 956 717	0.30	
ACTIVISION BLIZZARD COM STK USD0.000001*	USD	17 704	1 645	19 349				
ADOBE INC COM USD0.0001*	USD	10 937	3 375	1 741	12 571	5 713 434	0.43	
ADVANCED MICRO DEV COM USD0.01*	USD	26 435	14 300	5 584	35 151	5 714 405	0.43	
AGILENT TECHNOLOGIES INC COM*	USD	9 278	1 938	1 362	9 854	1 291 474	0.10	
AIRBNB INC USD0.0001 A*	USD	14 174	4 000	3 028	15 146	2 250 385	0.17	

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ALBERTSONS COS INC COM USD0.01 CLASS A*	USD		4 258		4 258	82 226	0.01	
ALEXANDRIA REAL ESTATE EQ INC COM*	USD	244			244	28 331	0.00	
ALLSTATE CORP COM*	USD	10 207	2 037	2 061	10 183	1 586 818	0.12	
ALLY FINANCIAL INC COM USD0.01*	USD	5 430			5 430	198 518	0.02	
ALPHABET INC CAP STK USD0.001 CL A*	USD	125 417	34 651	26 758	133 310	18 122 515	1.38	
AMAZON COM INC COM USD0.01*	USD	187 568	50 440	38 388	199 620	32 431 915	2.47	
AMER EXPRESS CO COM USD0.20*	USD	16 120	4 149	3 277	16 992	3 484 726	0.26	
AMER FINL GP OHIO COM NPV*	USD	2 641		1 510	1 131	139 031	0.01	
AMER INTL GRP COM USD2.50*	USD	23 925	11 617	8 951	26 591	1 872 212	0.14	
AMER TOWER CORP COM NEW USD0.01*	USD	7 713	1 696	1 447	7 962	1 416 992	0.11	
AMERIPRISE FINL INC COM*	USD	790			790	311 973	0.02	
AMETEK INC COM USD0.01*	USD	425			425	70 014	0.01	
AMGEN INC COM USD0.0001*	USD	13 602	3 366	2 723	14 245	3 647 960	0.28	
AMPHENOL CORP NEW CL A*	USD	23 451	8 803	7 063	25 191	2 617 238	0.20	
ANNALY CAPITAL MGT COM USD0.01(POST REV SPLT)*	USD	13 799	7 850	3 810	17 839	316 371	0.02	
AON PLC COM USD0.01 CL A*	USD	5 476	1 094	777	5 793	1 741 269	0.13	
APA CORPORATION COM USD0.625*	USD	23 407	2 004	25 411				
APOLLO GLOBAL MANA COM USD0.00001*	USD	11 070	2 715	1 789	11 996	1 214 999	0.09	
APPLE INC COM NPV*	USD	335 576	89 767	91 413	333 930	51 576 168	3.92	
APPLIED MATLS INC COM*	USD	33 316	13 576	8 003	38 889	7 223 685	0.55	
APTIV PLC COM USD0.01*	USD	9 202	1 930	9 992	1 140	81 784	0.01	
ARAMARK COM USD0.01*	USD	2 628		2 628				
ARCH CAPITAL GROUP COM USD0.01*	USD	8 696	2 470	1 580	9 586	798 137	0.06	
ARES MANAGEMNT COR COM USD0.01 CLASS A*	USD	885			885	106 001	0.01	
ASSURANT INC COM*	USD	1 339			1 339	227 024	0.02	
AT&T INC COM USD1*	USD	174 496	40 327	39 375	175 448	2 781 258	0.21	
ATLISSIAN CORP COM USD0.1 CL A*	USD	960	2 124	319	2 765	485 909	0.04	
AUTO DATA PROCESS COM USD0.10*	USD	10 619	2 705	2 135	11 189	2 516 863	0.19	
AUTODESK INC COM USD0.01*	USD	7 371	1 273	969	7 675	1 800 250	0.14	
AUTOZONE INC COM USD0.01*	USD	632	51	33	650	1 845 149	0.14	
AVALONBAY COMMUNI COM USD0.01*	USD	2 912	581	403	3 090	516 444	0.04	
AVANTOR INC COM USD0.01*	USD	12 951	3 398	3 121	13 228	304 653	0.02	
AVERY DENNISON CORP COM*	USD	5 780			5 780	1 162 250	0.09	
BALL CORP COM NPV*	USD	156	1 434	1 590				
BATH & BODY WORKS COM USD0.5*	USD	2 037	1 852	1 752	2 137	96 278	0.01	
BAXTER INTL INC COM USD1*	USD	18 725	4 897	3 176	20 446	787 088	0.06	
BECTON DICKINSON COM USD1*	USD	6 226	1 638	1 028	6 836	1 523 595	0.12	
BENTLEY SYSTEMS IN COM USD0.01 CLASS B*	USD	491	1 624		2 115	99 478	0.01	
BEST BUY CO INC COM USD0.10*	USD	4 049	3 797	2 564	5 282	390 258	0.03	
BILL HOLDINGS INC RG*	USD	2 068	1 005	962	2 111	130 663	0.01	
BIOGEN INC COM STK USD0.0005*	USD	1 876			1 876	364 353	0.03	
BK OF AMERICA CORP COM USD0.01*	USD	170 551	47 671	37 105	181 117	6 185 969	0.47	
BK OF NY MELLON CP COM STK USD0.01*	USD	15 688	4 921	3 195	17 414	903 758	0.07	
BLACKSTONE INC COM USD0.00001*	USD	15 140	3 547	2 648	16 039	1 897 814	0.14	
BLOCK INC COM USD0.0000001 CL A*	USD	11 758	2 805	2 556	12 007	914 708	0.07	
BOOKING HLDGS INC COM USD0.008*	USD	1 081	164	118	1 127	3 682 621	0.28	
BRISTOL-MYRS SQUIB COM STK USD0.10*	USD	54 127	18 498	15 264	57 361	2 801 796	0.21	
BROADCOM CORP COM USD1.00*	USD	11 267	3 362	2 672	11 957	14 274 228	1.09	
BURLINGTON STORES COM USD0.0001*	USD	3 058	1 441	382	4 117	861 003	0.07	
CAPITAL ONE FINL COM USD0.01*	USD	4 000	1 492	1 242	4 250	569 947	0.04	
CARDINAL HEALTH INC COM*	USD	5 710	1 735	1 132	6 313	636 277	0.05	
CARLYLE GROUP INC COM USD0.01*	USD	4 116			4 116	173 909	0.01	
CARMAX INC COM USD0.50*	USD	12 177	14 115	4 777	21 515	1 688 066	0.13	
CARRIER GLOBAL COR COM USD0.01*	USD	14 015	17 188	3 658	27 545	1 442 193	0.11	
CATERPILLAR INC DEL COM*	USD	9 119	1 046	10 165				
CBOE GLOBAL MARKET COM USD0.01*	USD	680			680	112 530	0.01	
CBRE GROUP INC CLASS 'A' USD0.01*	USD	1 234	24 548	4 532	21 250	1 861 161	0.14	
CELSIUS HOLDINGS I COM USD0.001*	USD		1 399		1 399	104 486	0.01	
CENCORA INC RG*	USD	197			197	43 116	0.00	
CENTENE CORP DEL COM*	USD	14 767	5 706	3 547	16 926	1 196 447	0.09	
CH ROBINSON WORLDW COM USD0.1*	USD	6 694	27 964	5 011	29 647	2 033 170	0.15	
CHARTER COMMUN INC COM USD0.001 CLASS 'A'*	USD	3 834	926	437	4 323	1 131 634	0.09	
CHESAPEAKE ENERGY COM USD0.01*	USD	10 091		10 091				
CHEVRON CORP COM USD0.75*	USD	23 374	10 978	15 514	18 838	2 676 436	0.20	
CHEWY INC COM USD0.01 CL A*	USD	1 121		1 121				
CHIPOTLE MEXICAN GRILL INC CL A*	USD	344			344	900 636	0.07	
CHUBB LIMITED ORD CHF24.15*	USD	12 391	2 835	2 762	12 464	2 909 078	0.22	
CHURCH & DWIGHT INC COM*	USD	1 156		1 156				
CIGNA CORP COM USD0.25*	USD	8 873	2 417	2 041	9 249	3 025 581	0.23	
CISCO SYSTEMS COM USD0.001*	USD	126 269	35 821	28 017	134 073	6 027 109	0.46	
CITIGROUP INC COM USD0.01*	USD	51 339	14 526	11 561	54 304	3 093 170	0.24	

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
CITIZENS FINL GP COM USD0.01*	USD	3 444	3 478	4 914	2 008		65 634	0.00	
CLOUDFLARE INC COM USD0.001 CL A*	USD	5 251		2 005	3 246		283 099	0.02	
COGNIZANT TECHNOLO COM CL A'USD0.01*	USD	7 757	2 734	1 734	8 757		578 070	0.04	
COINBASE GLOBAL IN COM USD0.00001 CL A*	USD	1 288	350	594	1 044		249 301	0.02	
COMCAST CORP COM CLS'A' USD0.01*	USD	98 223	24 690	18 741	104 172		4 067 432	0.31	
CONFLUENT INC COM USD0.00001 CL A*	USD	2 158	4 274		6 432		176 812	0.01	
CONOCOPHILLIPS COM USD0.01*	USD	21 800	26 611	4 499	43 912		5 034 120	0.38	
CONSOLIDATED EDISON INC COM*	USD	28 952	9 741	8 656	30 037		2 456 803	0.19	
COOPER COS INC COM USD0.10*	USD	848		848					
COOPER COS INC COM USD0.10 (P/S)*	USD		3 392		3 392		309 978	0.02	
CORPAY INC COM USD0.001*	USD		1 362		1 362		378 502	0.03	
CORTEVA INC COM USD0.01*	USD	583	1 401	1 984					
COSTCO WHSL CORP NEW COM*	USD	7 906	1 817	1 426	8 297		5 475 023	0.42	
CROWDSTRIKE HOLDIN COM USD0.0005 CL A*	USD	4 182	890	649	4 423		1 277 165	0.10	
CROWN CASTLE INTL COM USD0.01*	USD	10 357	5 775	3 164	12 968		1 236 124	0.09	
CUMMINS INC COM*	USD	7 082	1 527	779	7 830		2 078 014	0.16	
CVS HEALTH CORP COM STK USD0.01*	USD	24 615	8 411	6 887	26 139		1 877 821	0.14	
D R HORTON INC COM*	USD	4 418	5 279	836	8 861		1 313 290	0.10	
DANAHER CORP COM USD0.01*	USD	11 666	2 772	2 207	12 231		2 751 031	0.21	
DARDEN RESTAURANTS INC COM*	USD	1 884	525	543	1 866		280 930	0.02	
DATADOG INC COM USD0.00001 CL A*	USD	4 181	1 511	1 243	4 449		495 292	0.04	
DAVITA INC COM USD0.001*	USD	490			490		60 927	0.00	
DAYFORCE INC RG*	USD	1 500			1 500		89 453	0.01	
DELL TECHNOLOGIES COM USD0.01 CL C*	USD	16 469	3 200	2 283	17 386		1 786 914	0.14	
DELTA AIRLINES INC COM USD0.0001*	USD	1 639		1 639					
DENTSPLY SIRONA IN COM NPV*	USD	1 054	2 122	3 176					
DIAMONDBACK ENERGY COM USD0.01*	USD		597		597		106 560	0.01	
DISCOVER FINL SVCS COM STK USD0.01*	USD	5 285	1 607	986	5 906		697 338	0.05	
DOCUSIGN INC COM USD0.0001*	USD	4 108			4 108		220 340	0.02	
DOLLAR GENERAL CP COM USD0.875*	USD	4 332	588	540	4 380		615 667	0.05	
DOLLAR TREE INC*	USD	2 646	1 219	716	3 149		377 654	0.03	
DOMINOS PIZZA INC COM USD0.01*	USD	209			209		93 536	0.01	
DOORDASH INC COM USD0.00001 CLASS A*	USD	10 217	2 860	1 586	11 491		1 425 394	0.11	
DOVER CORP COM*	USD	686	491	468	709		113 153	0.01	
DUPONT DE NEMOURS COM USD0.01*	USD	9 546	2 859	1 884	10 521		726 545	0.06	
DYNATRACE INC COM USD0.001*	USD	1 785	4 740	4 575	1 950		81 566	0.01	
EATON CORP PLC COM USD0.01*	USD	2 214	322	290	2 246		632 543	0.05	
EBAY INC COM USD0.001*	USD	8 045	3 727	2 262	9 510		452 095	0.03	
EDISON INTL COM*	USD	15 541	4 910	3 314	17 137		1 091 738	0.08	
ELECTRONIC ARTS INC COM*	USD	1 971	1 119	1 135	1 955		233 614	0.02	
ELEVANCE HEALTH INC USD0.01*	USD	6 823	2 313	1 356	7 780		3 633 641	0.28	
ELI LILLY AND CO COM NPV*	USD	18 459	4 768	3 950	19 277		13 507 559	1.03	
EQUINIX INC COM USD0.001 NEW*	USD	840	94		934		694 312	0.05	
EQUITABLE HOLDINGS COM USD0.01*	USD	1 086	10 091	10 219	958		32 798	0.00	
ESTEE LAUDER COS CLASS'A'COM USD0.01*	USD	7 878	1 247	4 637	4 488		623 127	0.05	
EVEREST GROUP LTD COM USD0.01*	USD	2 372			2 372		849 243	0.06	
EVERSOURCE ENERGY COM USD5*	USD	42 569	46 301	11 428	77 442		4 169 078	0.32	
EXELON CORP COM NPV*	USD	40 513	51 368	11 672	80 209		2 714 216	0.21	
EXPEDIA GROUP INC COM USD0.001*	USD	7 712	1 310	1 366	7 656		949 891	0.07	
EXPEDTRS INTL WASH COM USD0.01*	USD	7 493	1 360	1 083	7 770		850 800	0.06	
EXTRA SPACE STORAG COM USD0.01*	USD	10 830	2 647	1 365	12 112		1 603 664	0.12	
FEDEX CORP COM USD0.10*	USD	9 242	2 487	1 760	9 969		2 601 598	0.20	
FIDELITY NATL INF COM STK USD0.01*	USD	12 255	2 982	1 948	13 289		887 890	0.07	
FIFTH THIRD BANCORP COM*	USD	12 546	5 534	2 835	15 245		510 937	0.04	
FISERV INC COM USD0.01*	USD	17 141	5 687	4 689	18 139		2 611 107	0.20	
FLEETCOR TECHNOLOG COM STK USD0.001*	USD	1 362		1 362					
FORD MOTOR CO COM STK USD0.01*	USD	157 576	29 448	18 172	168 852		2 019 689	0.15	
FOX CORP COM USD0.01 CL A*	USD	20 515	5 419	3 507	22 427		631 654	0.05	
FOX CORP COM USD0.01 CL B*	USD	15 869	5 274	3 883	17 260		444 929	0.03	
FREEMPORT-MCMORAN COM STK USD0.10*	USD	17 914	6 026	4 025	19 915		843 418	0.06	
GE AEROSPACE COM USD0.01*	USD	41 562	3 724	45 286					
GE HEALTHCARE TECH COM USD0.01 WI*	USD	13 667	2 994	2 082	14 579		1 193 767	0.09	
GENERAL MILS INC COM*	USD	25 818	30 487	9 198	47 107		2 968 776	0.23	
GENERAL MOTORS CO COM USD0.01*	USD	38 320	3 288	41 608					
GENUINE PARTS CO COM STK USD1*	USD	4 522	545	646	4 421		616 930	0.05	
GILEAD SCIENCES COM USD0.001*	USD	28 283	7 550	6 159	29 674		1 957 780	0.15	
GLOBAL PAYMENTS COM NPV*	USD	4 096	1 248	730	4 614		555 468	0.04	
GLOBE LIFE INC COM USD1.00*	USD	253			253		26 518	0.00	
GODADDY INC COM CL A USD0.001*	USD	907			907		96 954	0.01	
GOLDMAN SACHS GRP COM USD0.01*	USD	8 861	1 903	1 214	9 550		3 592 838	0.27	
GRAINGER W W INC COM*	USD	4 199	993	533	4 659		4 268 958	0.32	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
GSK PLC ORD GBPO.3125*	GBP	109 590	27 792	20 183	117 199	2 278 420	0.17	
HALLIBURTON COM STK USD2.50*	USD	19 940	3 902	22 236	1 606	57 022	0.00	
HARTFORD FINL SVCS COM USD0.01*	USD	294	1 355	987	662	61 445	0.00	
HCA HEALTHCARE INC COM USD0.01*	USD	4 305	671	483	4 493	1 349 744	0.10	
HEALTHPEAK PPTYS I COM USD1*	USD		8 236	8 236				
HERSHEY COMPANY COM USD1.00*	USD	177		177				
HESS CORPORATION COM USD1*	USD	21 120	16 411	3 802	33 729	4 637 159	0.35	
HEWLETT PACKARD EN COM USD0.01*	USD	84 536	99 754	15 817	168 473	2 690 415	0.20	
HILTON WORLDWIDE H COM USD0.01*	USD	3 103	1 055	3 570	588	112 971	0.01	
HOLOGIC INC COM USD0.01*	USD	946			946	66 427	0.01	
HOME DEPOT INC COM USD0.05*	USD	23 447	7 878	5 519	25 806	8 916 193	0.68	
HOST HOTELS & RESO COM STK USD0.01*	USD	1 293			1 293	24 084	0.00	
HOWMET AEROSPACE I COM USD1.00*	USD	54 728	9 155	52 953	10 930	673 669	0.05	
HP INC COM USD0.01*	USD	45 419	10 984	8 765	47 638	1 296 666	0.10	
HUMANA INC COM USD0.166*	USD	2 975	481	336	3 120	974 347	0.07	
HUNTINGTON BANCSHARES INC COM*	USD	60 001	17 755	7 446	70 310	883 429	0.07	
HYATT HOTELS CORP COM USD0.01 CLASS 'A'*	USD	1 621			1 621	233 051	0.02	
INGERSOLL RAND INC COM USD1.00*	USD	3 535	5 173	4 695	4 013	343 198	0.03	
INTEL CORP COM USD0.001*	USD	20 420	4 285	2 690	22 015	875 843	0.07	
INTL BUSINESS MCHN COM USD0.20*	USD	19 236	5 684	4 660	20 260	3 484 673	0.26	
INTL PAPER CO COM USD1.00*	USD	26 598	8 343	5 319	29 622	1 041 074	0.08	
INTUIT INC COM USD0.01*	USD	5 082	1 089	737	5 434	3 181 362	0.24	
INVESCO LTD COM STK USD0.20*	USD	1 334	5 173	6 507				
IQVIA HOLDINGS INC COM USD0.01*	USD	1 471			1 471	335 061	0.03	
IRON MTN INC NEW COM NPV*	USD	856			856	61 842	0.00	
JACOBS SOLUTIONS COM USD1.00*	USD	5 093	748	1 450	4 391	607 998	0.05	
JAZZ PHARMA PLC COM USD0.0001*	USD	1 238			1 238	134 276	0.01	
JOHNSON CTLS INTL COM USD0.01*	USD	29 037	9 690	8 617	30 110	1 771 483	0.13	
KELLANOVA COM USD0.25*	USD	1 904	2 973	4 357	520	26 833	0.00	
KENVUE INC COM USD0.01*	USD	66 627	6 950	73 577				
KEYCORP NEW COM*	USD	12 480			12 480	177 716	0.01	
KEYSIGHT TECHNOLOG COM USD0.01 'WD'*	USD	8 920	1 755	1 240	9 435	1 328 934	0.10	
KIMBERLY-CLARK CP COM USD1.25*	USD	12 900	3 107	2 483	13 524	1 575 621	0.12	
KIMCO REALTY COM USD0.01*	USD	3 634	7 756	7 007	4 383	77 416	0.01	
KKR & CO INC COM NPV CLASS A*	USD	4 172	4 470	2 095	6 547	593 108	0.05	
KLA CORPORATION COM USD0.001*	USD	2 435	131	153	2 413	1 518 264	0.12	
KROGER CO COM USD1*	USD	23 970	6 492	5 147	25 315	1 302 634	0.10	
LAB CORP AMER HLDG COM USD0.1*	USD	1 184			1 184	232 972	0.02	
LAM RESEARCH CORP COM USD0.001*	USD	3 704	5 670	1 864	7 510	6 571 949	0.50	
LENNAR CORP COM CL'A'USD0.10*	USD	4 914	1 362	5 686	590	91 392	0.01	
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C*	USD	650		650				
LINDE PLC COM EURO.001*	EUR	1 338			1 338	557 648	0.04	
LINDE PLC COM EURO.001*	USD	3 610	1 940	832	4 718	1 973 129	0.15	
LKQ CORP COM*	USD	147	3 572	3 126	593	28 527	0.00	
LOWE'S COS INC COM USD0.50*	USD	12 488	3 765	2 897	13 356	3 064 338	0.23	
LULULEMON ATHLETIC COM STK USD0.01*	USD	2 409	695	547	2 557	899 702	0.07	
MARRIOTT INTL INC COM USD0.01 CLASS 'A'*	USD	2 054	842	2 537	359	81 585	0.01	
MARVELL TECHNOLOGY COM USD0.002*	USD	27 212	6 423	19 699	13 936	889 697	0.07	
MASCO CORP COM*	USD	825	2 464	3 289				
MASTERCARD INC COM USD0.0001 CLASS 'A'*	USD	19 813	5 363	4 099	21 077	9 142 151	0.69	
MATCH GRP INC NEW COM NPV*	USD	4 073		4 073				
MCCORMICK & CO INC COM NVTG NPV*	USD	30 474	33 330	7 422	56 382	3 900 663	0.30	
MCDONALD'S CORP COM USD0.01*	USD	15 836	4 367	3 396	16 807	4 268 177	0.32	
MCKESSON CORP COM USD0.01*	USD	3 889	729	422	4 196	2 028 937	0.15	
MERCK & CO INC COM USD0.50*	USD	59 874	17 756	14 037	63 593	7 557 860	0.57	
META PLATFORMS INC*	USD	47 332	11 703	12 430	46 605	20 383 252	1.55	
METLIFE INC COM USD0.01*	USD	4 175	1 270	1 046	4 399	293 637	0.02	
MICROCHIP TECHNOLGY COM USD0.001*	USD	7 682	2 276	9 522	436	35 230	0.00	
MICROSOFT CORP COM USD0.0000125*	USD	150 257	40 280	30 981	159 556	60 462 550	4.60	
MID-AMER APARTMENT COM STK USD0.01*	USD	1 344		1 344				
MODERNA INC COM USD0.0001*	USD	7 110	1 634	1 058	7 686	737 691	0.06	
MOLSON COORS BEVER COM USD0.01 CLASS B*	USD	5 243	2 358	1 129	6 472	392 022	0.03	
MONDELEZ INTL INC COM USD0.01*	USD	57 564	16 243	25 116	48 691	3 069 919	0.23	
MORGAN STANLEY COM STK USD0.01*	USD	34 095	12 340	10 090	36 345	3 082 416	0.23	
MOTOROLA SOLUTIONS COM USD0.01*	USD	6 816	5 115	833	11 098	3 548 369	0.27	
MSCI INC COM STK USS0.01*	USD	1 021		1 021				
NET LEASE OFFICE COM USD0.001 WI*	USD		659	659				
NETAPP INC COM USD0.001*	USD	13 576	3 074	2 064	14 586	1 379 055	0.10	
NETFLIX INC COM USD0.001*	USD	9 003	2 035	1 575	9 463	5 176 470	0.39	
NEWMONT CORPORATIO COM USD1.60*	USD	34 670	31 875		66 545	2 148 145	0.16	
NEWMONT CORPORATIO COM USD1.60*	CAD	272			272	8 791	0.00	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
NIKE INC CLASS'B'COM NPV*	USD	25 166	5 728	16 310	14 584	1 234 503	0.09	
NORFOLK STHN CORP COM USD1*	USD	4 758	366	5 124				
NORTHERN TRUST CP COM USD1.666*	USD	1 616			1 616	129 426	0.01	
NORTONLIFELOCK INC COM USD0.01*	USD	1 604	4 123	3 812	1 915	38 636	0.00	
NRG ENERGY INC COM USD0.01*	USD	15 427	1 755	17 182				
NVIDIA CORP COM USD0.001*	USD	51 790	13 909	10 705	54 994	44 756 124	3.40	
NVR INC COM STK USD0.01*	USD	47			47	342 895	0.03	
OCCIDENTAL PETRLM COM USD0.20*	USD		26 937	1 327	25 610	1 499 120	0.11	
OMNICOM GROUP INC COM USD0.15*	USD	4 750	1 853	1 012	5 591	487 265	0.04	
ON SEMICONDUCTOR COM USD0.01*	USD		1 497		1 497	99 171	0.01	
ONEOK INC*	USD		1 203		1 203	86 868	0.01	
ORACLE CORP COM USD0.01*	USD	41 006	12 253	9 559	43 700	4 944 084	0.38	
OREILLY AUTO NEW COM USD0.01*	USD	1 152	105	70	1 187	1 206 920	0.09	
OTIS WORLDWIDE COR COM USD0.01*	USD	14 936	5 795	4 403	16 328	1 459 927	0.11	
OVINTIV INC COM USD0.01*	USD	2 148	1 752	2 148	1 752	81 900	0.01	
PACCAR INC COM STK USD1*	USD	553		553				
PACKAGING CORP AMER COM*	USD	18 210	2 759	2 141	18 828	3 218 361	0.24	
PALANTIR TECH INC COM USD0.001 CLASS A*	USD	31 181		16 874	14 307	296 514	0.02	
PALO ALTO NETWORKS COM USD0.0001*	USD	8 318	2 044	1 575	8 787	2 248 733	0.17	
PARAMOUNT GLOBAL COM USD0.001 CL B*	USD	20 760			20 760	220 082	0.02	
PARKER-HANNIFIN COM STK USD0.50*	USD	337			337	168 702	0.01	
PAYCHEX INC COM*	USD	5 119	1 320	1 170	5 269	582 783	0.04	
PAYPAL HOLDINGS IN COM USD0.0001*	USD	22 557	4 501	3 234	23 824	1 437 490	0.11	
PENTAIR PLC COM USD0.01*	USD	37 315	37 023	16 858	57 480	4 423 420	0.34	
PFIZER INC COM USD0.05*	USD	112 104	27 377	21 547	117 934	2 947 693	0.22	
PG&E CORP COM*	USD	41 761	16 461	7 325	50 897	768 327	0.06	
PINTEREST INC COM USD0.00001 CL A*	USD	13 382	2 728	16 110				
PNC FINANCIAL SVCS COM USD5*	USD	7 749	1 217	1 036	7 930	1 154 236	0.09	
PRINCIPAL FINL GP COM USD0.01*	USD	700			700	54 418	0.00	
PROCTER & GAMBLE COM NPV*	USD	44 060	13 416	13 378	44 098	6 444 419	0.49	
PROLOGIS INC COM USD0.01*	USD	12 706	5 361	4 460	13 607	1 595 954	0.12	
PRUDENTIAL FINL COM USD0.01*	USD	1 487			1 487	157 239	0.01	
QUALCOMM INC COM USD0.0001*	USD	22 012	6 894	5 540	23 366	3 563 047	0.27	
QUEST DIAGNOSTICS INC COM*	USD	1 437			1 437	172 285	0.01	
RAYMOND JAMES FINANCIAL INC COM*	USD	407			407	47 077	0.00	
REGENCY CENTERS COM USD0.01*	USD	16 753	5 928	3 640	19 041	1 038 618	0.08	
REGENERON PHARMACE COM USD0.001*	USD	3 158	525	345	3 338	2 893 761	0.22	
REGIONS FINANCIAL CORP NEW COM*	USD	15 573	4 710	4 079	16 204	307 078	0.02	
REPUBLIC SERVICES COM USD0.01*	USD	890	1 405	1 459	836	144 151	0.01	
ROBERT HALF INTL COM USD0.001*	USD	1 005			1 005	71 765	0.01	
ROBINHOOD MARKETS COM USD0.0001 CL A*	USD		6 312		6 312	114 443	0.01	
ROBLOX CORPORATION COM USD0.0001 CL A*	USD	9 494	2 011	1 678	9 827	337 938	0.03	
ROCKWELL AUTOMATIO COM USD1*	USD	4 738	951	618	5 071	1 330 635	0.10	
ROSS STORES INC COM USD0.01*	USD	7 849	2 032	1 326	8 555	1 130 857	0.09	
ROYAL CARIBBEAN GR COM USD0.01*	USD	431			431			
ROYALTY PHARMA PLC COM USD0.0001 CLASS A*	USD	2 335		2 335				
SALESFORCE.COM INC COM USD0.001*	USD	18 239	5 229	4 204	19 264	5 225 800	0.40	
SBA COMMUNICATIONS COM USD0.01 CL A*	USD	963			963	187 960	0.01	
SCHEIN HENRY INC COM*	USD	1 087			1 087	73 939	0.01	
SCHLUMBERGER COM USD0.01*	USD	26 708	7 425	5 373	28 760	1 419 805	0.11	
SCHWAB(Charles)CP COM USD0.01*	USD	35 482	10 377	8 505	37 354	2 433 861	0.19	
SEAGATE TECHNOLOGY COM USD0.00001*	USD	3 100	893	803	3 190	267 354	0.02	
SEAGEN INC COM USD0.001*	USD	2 250		2 250				
SEALED AIR CORP NEW COM*	USD	748		748				
SEI INVESTMENT COM USD0.01*	USD	4 017	1 232		5 249	339 927	0.03	
SERVICENOW INC COM USD0.001*	USD	4 740	1 030	699	5 071	3 482 224	0.26	
SIMON PROP GROUP COM USD0.0001*	USD	7 720	1 853	1 154	8 419	1 186 663	0.09	
SIRIUS XM HLDGS IN COM USD0.001*	USD	39 593			39 593	138 366	0.01	
SKYWORX SOLUTIONS INC COM*	USD	17 288	4 785	3 919	18 154	1 771 174	0.13	
SNOWFLAKE INC COM USD0.0001 CLASS A*	USD	4 242	1 487	1 184	4 545	661 539	0.05	
STANLEY BLACK & DE COM USD2.50*	USD	12 656	2 362	1 713	13 305	1 173 575	0.09	
STARBUCKS CORP COM USD0.001*	USD	26 280	9 131	7 455	27 956	2 301 197	0.17	
STATE STREET CORP COM STK USD1*	USD	7 522	2 159	1 571	8 110	564 798	0.04	
STERIS PLC ORD USD0.001*	USD	3 873	359	332	3 900	789 732	0.06	
SYNCHRONY FINANCAIA COM USD0.001*	USD	21 028	7 527	5 230	23 325	905 901	0.07	
SYSCO CORP COM USD1*	USD	22 242	7 317	5 374	24 185	1 768 379	0.13	
T ROWE PRICE GROUP COM USD0.20*	USD	728			728	79 944	0.01	
T-MOBILE US INC COM USD0.0001*	USD	7 604	3 624	10 992	236	34 695	0.00	
TARGET CORP COM STK USD0.0833*	USD	16 860	5 015	3 561	18 314	2 923 153	0.22	
TELEFLEX INC COM*	USD	529			529	107 763	0.01	
TESLA INC COM USD0.001*	USD	65 959	18 360	14 948	69 371	10 983 792	0.83	

Security		30.9.2023			31.3.2024			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	
TEXAS INSTRUMENTS COM USD1*	USD	15 490	4 949	3 521	16 918	2 654 619	0.20	
TEXAS PACIFIC LD COM USD0.01*	USD	241	723	241	723	376 729	0.03	
THERMO FISHER SCIE COM USD1*	USD	9 662	2 301	1 776	10 187	5 332 852	0.41	
TJX COS INC COM USD1*	USD	28 435	8 719	6 869	30 285	2 766 504	0.21	
TOAST INC COM USD0.000001 CLASS A*	USD	3 900			3 900	87 537	0.01	
TRACTOR SUPPLY CO COM USD0.008*	USD	1 723	799	663	1 859	438 224	0.03	
TRADEWEB MARKETS I COM USD0.00001 CL A*	USD	1 055	858		1 913	179 489	0.01	
TRANE TECHNOLOGIES COM USD1*	USD	11 643	13 445	5 386	19 702	5 327 227	0.40	
TRANSDIGM GROUP INC COM*	USD	3 865	242	4 107				
TRAVELERS CO INC COM NPV*	USD	7 062	1 485	1 500	7 047	1 460 752	0.11	
TRUIST FINL CORP COM USD5*	USD	17 443	4 625	2 216	19 852	696 990	0.05	
U HAUL HOLDING COM COM USD0.25 SER N*	USD	1 395			1 395	83 782	0.01	
UBER TECHNOLOGIES COM USD0.00001*	USD	5 176	42 059	3 307	43 928	3 046 182	0.23	
UIPATH INC COM USD0.00001 CL A*	USD	4 500			4 500	91 885	0.01	
ULTA BEAUTY INC COM STK USD0.01*	USD	278	155		433	203 925	0.02	
UNION PACIFIC CORP COM USD2.50*	USD	13 161	3 240	3 407	12 994	2 878 290	0.22	
UNITEDHEALTH GRP COM USD0.01*	USD	19 709	5 136	3 942	20 903	9 313 881	0.71	
UNITY SOFTWARE INC COM USD0.000005*	USD	2 482			2 482	59 689	0.00	
UNIVERSAL HEALTH S CLASS'B' COM USD0.01*	USD	488		488				
US BANCORP COM USD0.01*	USD	43 231	12 343	9 666	45 908	1 848 315	0.14	
VAIL RESORTS INC COM*	USD	2 203	337		2 540	509 786	0.04	
VERALTO CORPORATIO COM USD0.01 WI*	USD		24 151	3 596	20 555	1 641 441	0.12	
VERIZON COMMUN COM USD0.10*	USD	85 221	23 579	18 936	89 864	3 396 264	0.26	
VESTIS CORPORATION COM USD0.01 WI*	USD		1 314	1 314				
VF CORP COM NPV*	USD	2 947			2 947			
VIATRIS INC COM USD0.01*	USD	5 302		5 302				
VISA INC COM STK USD0.0001*	USD	35 502	10 094	7 974	37 622	9 456 943	0.72	
WALGREENS BOOTS AL COM USD0.01*	USD	48 597	7 472	5 841	50 228	981 263	0.07	
WALMART INC COM USD0.10*	USD	36 051	128 230	49 172	115 109	6 238 346	0.47	
WALT DISNEY CO DISNEY COM USD0.01*	USD	41 021	12 300	9 777	43 544	4 798 969	0.36	
WARNER BROS DISCOV COM USD0.01 SER A WI*	USD	51 309	6 100	5 945	51 464	404 667	0.03	
WASTE MGMT INC DEL COM*	USD	13 526	3 756	3 128	14 154	2 717 344	0.21	
WELLS FARGO & CO COM USD1 2/3*	USD	95 074	23 704	38 416	80 362	4 195 264	0.32	
WELLTOWER INC COM USD1*	USD	17 202	4 602	4 317	17 487	1 471 731	0.11	
WESTERN DIGITAL CORP COM*	USD	6 293	3 049	8 025	1 317	80 948	0.01	
WEYERHAEUSER CO COM USD1.25*	USD	35 269	9 334	44 061	542	17 531	0.00	
WILLIAMS COS INC COM USD1*	USD	91 127	61 346	71 454	81 019	2 843 790	0.22	
WK KELLOGG CO USD0.0001*	USD		476	476				
WORKDAY INC COM USD0.001 CL A*	USD	4 934	5 770	1 650	9 054	2 224 259	0.17	
XYLEM INC COM USD0.01 WI*	USD	5 010	2 369	1 630	5 749	669 221	0.05	
YUM BRANDS INC COM*	USD	6 530	2 179	1 793	6 916	863 684	0.07	
ZIMMER BIOMET HOLDINGS INC COM USD0.01*	USD	2 060	644		2 704	321 436	0.02	
ZOOM VIDEO COMMUNI COM USD0.001 CL A*	USD	3 990	2 210	1 374	4 826	284 149	0.02	
ZOOMINFO TECHNOLOG COM USD0.01 CLASS A*	USD	10 896		10 896				
<b>TOTAL United States</b>						<b>723 545 933</b>	<b>55.00</b>	
<b>Total Registered shares</b>						<b>918 109 388</b>	<b>69.80</b>	

## Depository receipts

### China

FUTU HOLDINGS LIM1 SPON ADS EA REP 8 ORD SHS*	USD	1 772	1 392	1 287	1 877	91 547	0.01
<b>TOTAL China</b>						<b>91 547</b>	<b>0.01</b>

### Israel

TEVA PHARMA IND ADR(CNV 1 ORD ILS0.10)*	USD	29 374	15 136	7 191	37 319	474 283	0.04
<b>TOTAL Israel</b>						<b>474 283</b>	<b>0.04</b>

### Netherlands

ABN AMRO BANK N.V. DR EACH REP SHS*	EUR	3 063	5 186	5 054	3 195	49 261	0.00
<b>TOTAL Netherlands</b>						<b>49 261</b>	<b>0.00</b>

### Singapore

SEA LTD ADS EACH REP ONE CL A SHS*	USD	6 300	1 692	7 992			
<b>TOTAL Singapore</b>							<b>0.00</b>

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>United States</b>								
NEWMONT CORPORATIO CDI 1:1*	AUD		11 089	10 522	567	17 895	0.00	
<b>TOTAL United States</b>						<b>17 895</b>	<b>0.00</b>	
<b>Total Depository receipts</b>						<b>632 985</b>	<b>0.05</b>	

### Investment certificates, closed end

#### Canada

RIOCAN REAL ESTATE INVESTMENT TRUST*	CAD	4 399		4 399				
<b>TOTAL Canada</b>							<b>0.00</b>	

#### Singapore

CAPITALAND ASCENDAS REIT- UNITS REAL ESTATE INVESTMENT TRUST*	SGD	24 373			24 373	45 057	0.00	
CAPITALAND INTEGRATED COMMERCIAL TRUST REAL ESTATE INV TRUST*	SGD	40 527			40 527	53 553	0.00	
KEPPEL REIT NPV (REIT)*	SGD		58 900	58 900				
<b>TOTAL Singapore</b>						<b>98 610</b>	<b>0.01</b>	

#### United Kingdom

SEGro PLC REIT*	GBP	81 404	76 025	12 163	145 266	1 493 846	0.11	
<b>TOTAL United Kingdom</b>						<b>1 493 846</b>	<b>0.11</b>	

#### United States

EQUITY RESIDENTIAL SBI USDO.01*	USD	14 161	6 464	4 213	16 412	932 910	0.07	
VENTAS INC REIT*	USD	13 116	4 115	2 765	14 466	567 306	0.04	
<b>TOTAL United States</b>						<b>1 500 216</b>	<b>0.11</b>	
<b>Total Investment certificates, closed end</b>						<b>3 092 672</b>	<b>0.24</b>	

### Rights

#### Canada

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

#### Netherlands

WOLTERS KLUWER NV RIGHTS 23-13.09.23*	EUR	136		136				
<b>TOTAL Netherlands</b>							<b>0.00</b>	

#### Spain

ACS ACTIVIDADES DE CONS-RIGHTS (STOCK DIVIDEND) 24-02.02.24*	EUR		42 405	42 405				
IBERDROLA SA-(STOCK DIVIDEND) RIGHTS 24-23.01.24*	EUR		332 603	332 603				
<b>TOTAL Spain</b>							<b>0.00</b>	
<b>Total Rights</b>							<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>1 269 078 369</b>	<b>96.48</b>	

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

#### Registered shares

#### United Kingdom

LIBERTY GLOBAL INC USDO.01 C**	USD	14 330		14 330				
<b>TOTAL United Kingdom</b>							<b>0.00</b>	
<b>Total Registered shares</b>							<b>0.00</b>	

### Rights

#### Netherlands

FERROVIAL SE (STOCK DIVIDEND) RIGHTS 23-09.11.23**	EUR		3 687	3 687				
NN GROUP NV (STOCK DIVIDEND) RIGHTS 18.09.2023**	EUR	18		18				
<b>TOTAL Netherlands</b>							<b>0.00</b>	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>United States</b>								
ABIOMED INC RIGHTS 22-PRP**	USD	523			523	824	0.00	
<b>TOTAL United States</b>						<b>824</b>	<b>0.00</b>	
<b>Total Rights</b>						<b>824</b>	<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>824</b>	<b>0.00</b>	
<b>Total securities and similar instruments</b>						<b>1 269 079 193</b>	<b>96.48</b>	
(thereof in lending)							0.00	
Bank deposits at sight						43 708 276	3.32	
Derivative financial instruments						170 763	0.01	
Other assets						2 475 625	0.19	
<b>Total fund assets</b>						<b>1 315 433 857</b>	<b>100.00</b>	
Short-term bank liabilities						-37 314 273		
Other liabilities						-898 551		
<b>Net fund assets</b>						<b>1 277 221 033</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 269 248 622	96.49
Investments valuation based on market-observed parameters	1 334	0.00
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>1 269 249 956</b>	<b>96.49</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Nominal	Currency	Coverage in CHF	Replacement value in CHF	in % of total assets
<b>Options/warrants on equities/equity baskets</b>					
CONSTELLATION SOFTWARE INC/CANADA CALL WARRANT 31.03.40*	497	CAD	0	0	0.00
			0	0	0.00
Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
EURO STOXX 50 INDEX FUTURE 21.06.24*	18	EUR	883 360	28 716	0.00
FTSE 100 INDEX FUTURE 21.06.24*	4	GBP	363 553	14 132	0.00
TOPIX INDX FUTURE 13.06.24*	4	JPY	654 524	17 842	0.00
S&P500 EMINI FUTURE 21.06.24*	21	USD	5 020 434	109 563	0.01
			6 921 871	170 253	0.01

Liquidity linked to open derivative financial instruments: CHF 6 921 871



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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
AUD	130 000	USD	84 983	02.04.2024	154	0.00
JPY	47 000 000	USD	310 259	01.04.2024	-261	0.00
DKK	600 000	USD	87 096	02.04.2024	199	0.00
DKK	2 000 000	USD	290 139	03.04.2024	457	0.00
AUD	500 000	USD	326 207	03.04.2024	-23	0.00
AUD	250 000	USD	163 103	04.04.2024	-16	0.00
					510	0.00

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

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

\*\* valuation based on market-observed parameters

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
EURO STOXX 50 INDEX FUTURE 15.12.23	EUR	13	43
EURO STOXX 50 INDEX FUTURE 15.03.24	EUR	33	33
EURO STOXX 50 INDEX FUTURE 21.06.24	EUR	23	5
FTSE 100 INDEX FUTURE 15.12.23	GBP	3	8
FTSE 100 INDEX FUTURE 15.03.24	GBP	6	6
FTSE 100 INDEX FUTURE 21.06.24	GBP	5	1
S&P500 EMINI FUTURE 15.12.23	USD	17	55
TOPIX INDX FUTURE 07.12.23	JPY	5	8
S&P500 EMINI FUTURE 15.03.24	USD	43	43
TOPIX INDX FUTURE 07.03.24	JPY	6	6
TOPIX INDX FUTURE 13.06.24	JPY	5	1
S&P500 EMINI FUTURE 21.06.24	USD	27	6

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
AUD	260 000	USD	172 397	05.12.2023
JPY	84 500 000	USD	571 667	05.12.2023
AUD	5 000 000	CHF	2 874 220	15.12.2023
JPY	1 500 000 000	CHF	9 025 955	15.12.2023
HKD	4 000 000	CHF	448 770	15.12.2023
SGD	550 000	CHF	359 044	15.12.2023
NZD	640 000	CHF	343 662	15.12.2023
AUD	250 000	USD	167 504	19.12.2023
HKD	750 000	USD	96 076	19.12.2023
JPY	45 000 000	USD	317 645	19.12.2023
CHF	172 134	AUD	300 000	03.01.2024
CHF	557 276	EUR	600 000	03.01.2024
CHF	3 219 928	USD	3 850 000	03.01.2024
CHF	200 000	CAD	313 339	04.01.2024
CHF	300 000	EUR	322 687	04.01.2024
CHF	150 000	AUD	261 189	04.01.2024
CHF	4 500 000	USD	5 346 672	04.01.2024
CHF	100 000	NOK	1 206 635	04.01.2024
CHF	200 000	HKD	1 855 545	04.01.2024

<b>Sale Currency</b>	<b>Sale Amount</b>	<b>Purchase Currency</b>	<b>Purchase Amount</b>	<b>Maturity</b>
CHF	150 000	DKK	1 202 707	04.01.2024
AUD	375 000	USD	247 919	05.02.2024
JPY	88 000 000	USD	602 295	05.02.2024
AUD	390 000	USD	254 597	22.03.2024
JPY	47 000 000	USD	310 259	01.04.2024
AUD	130 000	USD	84 983	02.04.2024
DKK	600 000	USD	87 096	02.04.2024
DKK	2 000 000	USD	290 139	03.04.2024
AUD	500 000	USD	326 207	03.04.2024
AUD	250 000	USD	163 103	04.04.2024

## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

The fund management company does not conduct any repurchase agreements.

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-A1	0.27%
Class I-B	0.07%
Class I-X	0.01%
Class U-X	0.01%

### Exchange rates

AUD 1 = CHF 0.59	JPY 1 = CHF 0.01
CAD 1 = CHF 0.67	NOK 1 = CHF 0.08
DKK 1 = CHF 0.13	NZD 1 = CHF 0.54
EUR 1 = CHF 0.97	SEK 1 = CHF 0.08
GBP 1 = CHF 1.14	SGD 1 = CHF 0.67
HKD 1 = CHF 0.12	USD 1 = CHF 0.90
ILS 1 = CHF 0.25	

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

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in CHF		120 993 519.21	108 348 179.24	126 039 976.94
<b>Class I-X</b>	<b>CH0515804992</b>			
Net asset value per unit in CHF		1 860.36	1 585.49	1 362.89
Number of units outstanding		65 037.6640	68 337.4960	92 479.9560

## Structure of the securities portfolio

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

Global	86.77
<b>TOTAL</b>	<b>86.77</b>

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

## Statement of assets

	31.3.2024	30.9.2023
<b>Market values</b>	<b>CHF</b>	<b>CHF</b>
Bank deposits		
– at sight	20 738 800.13	116 179 115.79 <sup>1</sup>
Securities		
– Units of other collective investment schemes	122 778 061.38	111 019 048.26
Derivative financial instruments	-2 821 523.76	-3 642 703.12
Other assets	792 348.38	161 221.85
<b>Total fund assets</b>	<b>141 487 686.13</b>	<b>223 716 682.78</b>
Loans	-20 494 166.45	-115 368 487.32 <sup>2</sup>
Other liabilities	-0.47	-16.22
<b>Net fund assets</b>	<b>120 993 519.21</b>	<b>108 348 179.24</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
<b>Income</b>	<b>CHF</b>	<b>CHF</b>
Income from bank assets	5 159.69	5 374.87
Negative interest	-750.16	-3 459.77
Income from securities		
– from units of other collective investment schemes	1 798 519.62	1 825 064.98
Purchase of current net income on issue of units	3 763.93	603 120.53
<b>TOTAL income</b>	<b>1 806 693.08</b>	<b>2 430 100.61</b>
<b>Expenses</b>		
Interest payable	-4 209.24	-4 272.57
Audit expenses	-14 146.40	-13 069.40
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-2 391.89	-2 574.00
Payment of current net income on redemption of units	-98 452.33	-722 106.30
<b>TOTAL expenses</b>	<b>-119 199.86</b>	<b>-742 022.27</b>
<b>Net income</b>	<b>1 687 493.22</b>	<b>1 688 078.34</b>
Realized capital gains and losses	-1 819 227.70	4 653 657.40
<b>Realized result</b>	<b>-131 734.48</b>	<b>6 341 735.74</b>
Unrealized capital gains and losses	19 074 974.35	12 225 459.16
<b>Total result</b>	<b>18 943 239.87</b>	<b>18 567 194.90</b>

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

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

## 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	108 348 179.24	126 039 976.94
Paid federal withholding tax	-612 108.12	-197 111.65
Balance of unit movements	-5 685 791.78	-36 061 880.95
Total result	18 943 239.87	18 567 194.90
<b>Net fund assets at the end of the reporting period</b>	<b>120 993 519.21</b>	<b>108 348 179.24</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Class I-X	Number	Number
Situation at the beginning of the financial year	68 337.4960	92 479.9560
Units issued	620.6170	28 199.3770
Units redeemed	-3 920.4490	-52 341.8370
<b>Situation at the end of the period</b>	<b>65 037.6640</b>	<b>68 337.4960</b>
Difference between units issued and units redeemed	-3 299.8320	-24 142.4600

## Inventory of Fund assets

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

Security	30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending/ Quantity/ Nominal
<b>Investment certificates, open end</b>							
<b>Global</b>							
UBS (CH) INVEST FUND-EQUITIES GLOBAL CLIMATE AWARE II I-X**	CHF				6	0.00	
UBS (CH) INVEST FUND-EQUITIES GLOBAL CLIMATE AWARE II U-X**	CHF	838	47	100	785	122 778 055	86.77
<b>TOTAL Global</b>					<b>122 778 061</b>	<b>86.77</b>	
<b>Total Investment certificates, open end</b>					<b>122 778 061</b>	<b>86.77</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>					<b>122 778 061</b>	<b>86.77</b>	
<b>Total securities and similar instruments</b>					<b>122 778 061</b>	<b>86.77</b>	
(thereof in lending						0.00)	
Bank deposits at sight					20 738 800	14.66	
Derivative financial instruments					-2 821 524	-1.99	
Other assets					792 349	0.56	
<b>Total fund assets</b>					<b>141 487 686</b>	<b>100.00</b>	
Short-term bank liabilities					-20 494 166		
Other liabilities					-1		
<b>Net fund assets</b>					<b>120 993 519</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	13 060	0.01
Investments valuation based on market-observed parameters	119 943 477	84.77
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>119 956 537</b>	<b>84.78</b>

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
MSCI WORLD NR INDEX FUTURE 21.06.24*	10	USD	982 303	13 060	0.01
			982 303	13 060	0.01

Liquidity linked to open derivative financial instruments: CHF 982 303

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
DKK	8 862 200	CHF	1 130 938	03.04.2024	-24 567	-0.02
SGD	557 800	CHF	364 570	03.04.2024	-7 614	-0.01
ILS	509 300	CHF	125 273	03.04.2024	98	0.00
NZD	115 000	CHF	61 496	03.04.2024	-437	0.00
NOK	2 275 400	CHF	188 562	03.04.2024	-297	0.00
JPY	1 273 215 100	CHF	7 501 534	03.04.2024	-76 891	-0.05
EUR	11 098 400	CHF	10 554 168	03.04.2024	-239 183	-0.17
GBP	4 075 300	CHF	4 525 364	03.04.2024	-109 856	-0.08
SEK	11 781 300	CHF	1 000 573	03.04.2024	8 408	0.01
CAD	5 638 100	CHF	3 649 931	03.04.2024	-101 438	-0.07
HKD	5 331 300	CHF	598 138	03.04.2024	-15 251	-0.01
USD	97 394 400	CHF	85 480 922	03.04.2024	-2 208 502	-1.56
AUD	4 004 300	CHF	2 290 648	03.04.2024	-61 669	-0.04
CHF	27 929	JPY	4 744 100	03.04.2024	309	0.00
CHF	17 029	GBP	15 200	03.04.2024	259	0.00
CHF	320 109	USD	362 900	03.04.2024	6 629	0.00
CHF	13 664	CAD	21 000	03.04.2024	309	0.00
CHF	8 576	AUD	14 900	03.04.2024	177	0.00
CHF	39 717	EUR	41 400	03.04.2024	545	0.00
CHF	50 065	CAD	75 300	03.04.2024	37	0.00
CHF	13 428	SEK	157 400	03.04.2024	-173	0.00
CHF	101 359	JPY	17 012 700	03.04.2024	-96	0.00
CHF	62 097	GBP	54 500	03.04.2024	-109	0.00
CHF	1 675	ILS	6 800	03.04.2024	-4	0.00
CHF	5 029	SGD	7 500	03.04.2024	-25	0.00
CHF	8 212	HKD	71 200	03.04.2024	-20	0.00
CHF	1 174 157	USD	1 301 400	03.04.2024	-2 436	0.00
CHF	31 556	AUD	53 500	03.04.2024	-127	0.00
CHF	2 554	NOK	30 400	03.04.2024	-31	0.00
CHF	144 923	EUR	148 300	03.04.2024	-699	0.00
CHF	813	NZD	1 500	03.04.2024	-6	0.00
CHF	15 511	DKK	118 400	03.04.2024	-74	0.00
CHF	3 688 506	CAD	5 541 800	03.04.2024	-1 211	0.00
CHF	86 223 622	USD	95 730 100	03.04.2024	-32 657	-0.02
CHF	7 447 763	JPY	1 251 458 300	03.04.2024	1 161	0.00
CHF	123 536	ILS	502 500	03.04.2024	-32	0.00
CHF	367 259	SGD	550 300	03.04.2024	-79	0.00
JPY	1 277 931 800	CHF	7 614 218	02.05.2024	-1 239	0.00
CAD	5 621 600	CHF	3 730 780	03.05.2024	1 012	0.00
SEK	11 798 400	CHF	991 690	03.05.2024	151	0.00
HKD	4 773 400	CHF	548 009	03.05.2024	88	0.00
AUD	3 905 500	CHF	2 289 201	03.05.2024	495	0.00
USD	96 606 400	CHF	86 722 599	03.05.2024	26 968	0.02
GBP	4 067 900	CHF	4 613 759	03.05.2024	1 327	0.00
EUR	11 079 500	CHF	10 754 450	03.05.2024	1 888	0.00
NZD	110 100	CHF	59 117	03.05.2024	15	0.00
NOK	2 271 000	CHF	188 059	03.05.2024	44	0.00
DKK	8 888 400	CHF	1 157 020	03.05.2024	172	0.00
SGD	560 900	CHF	373 567	03.05.2024	29	0.00
ILS	503 500	CHF	123 509	03.05.2024	18	0.00
					-2 834 584	-2.00

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

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

\*\* valuation based on market-observed parameters



Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
MSCI WORLD NR INDEX FUTURE 15.12.23	USD	19	30
MSCI WORLD NR INDEX FUTURE 15.03.24	USD	31	31
MSCI WORLD NR INDEX FUTURE 21.06.24	USD	11	1

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
AUD	25 100	CHF	14 547	02.11.2023
EUR	67 500	CHF	65 023	02.11.2023
NOK	17 000	CHF	1 426	02.11.2023
GBP	27 700	CHF	30 735	02.11.2023
DKK	51 100	CHF	6 602	02.11.2023
USD	571 300	CHF	524 734	02.11.2023
CAD	35 400	CHF	23 710	02.11.2023
SGD	3 900	CHF	2 612	02.11.2023
ILS	3 300	CHF	789	02.11.2023
SEK	74 700	CHF	6 190	02.11.2023
JPY	7 624 600	CHF	47 190	02.11.2023
NZD	700	CHF	380	02.11.2023
HKD	37 300	CHF	4 377	02.11.2023
JPY	1 093 840 300	CHF	6 583 978	04.12.2023
GBP	4 021 300	CHF	4 426 595	04.12.2023
EUR	9 771 100	CHF	9 379 631	04.12.2023
DKK	7 656 000	CHF	984 917	04.12.2023
SGD	570 100	CHF	377 923	04.12.2023
ILS	456 200	CHF	102 403	04.12.2023
NZD	103 200	CHF	54 450	04.12.2023
NOK	2 518 200	CHF	204 636	04.12.2023
SEK	10 827 700	CHF	880 087	04.12.2023
CAD	5 133 600	CHF	3 355 403	04.12.2023
HKD	5 698 000	CHF	660 903	04.12.2023
AUD	3 610 100	CHF	2 075 280	04.12.2023
USD	82 884 900	CHF	75 175 444	04.12.2023
CHF	19 271	CAD	29 700	04.12.2023
CHF	37 517	JPY	6 336 400	04.12.2023
CHF	25 847	GBP	23 300	04.12.2023
CHF	427 517	USD	480 100	04.12.2023
CHF	12 064	AUD	20 900	04.12.2023
CHF	54 663	EUR	56 600	04.12.2023
SEK	11 078 900	CHF	917 638	04.01.2024
DKK	8 060 800	CHF	1 023 931	04.01.2024
SGD	581 500	CHF	378 075	04.01.2024
NZD	114 600	CHF	61 341	04.01.2024
ILS	499 200	CHF	116 280	04.01.2024
NOK	2 544 600	CHF	204 749	04.01.2024
CAD	5 582 500	CHF	3 569 411	04.01.2024
AUD	3 813 800	CHF	2 193 286	04.01.2024
HKD	5 797 100	CHF	643 097	04.01.2024
USD	91 824 500	CHF	79 561 338	04.01.2024
GBP	4 101 500	CHF	4 500 199	04.01.2024
JPY	1 170 335 800	CHF	6 894 500	04.01.2024
EUR	10 781 700	CHF	10 207 510	04.01.2024
CHF	69 102	GBP	62 900	04.01.2024

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	55 103	CAD	85 700	04.01.2024
CHF	108 213	JPY	17 961 600	04.01.2024
CHF	156 154	EUR	165 500	04.01.2024
CHF	1 232 138	USD	1 409 300	04.01.2024
CHF	33 578	AUD	58 500	04.01.2024
CHF	624 841	HKD	5 797 100	04.01.2024
CHF	2 156 654	AUD	3 755 300	04.01.2024
CHF	3 508 536	CAD	5 496 800	04.01.2024
CHF	76 097 501	USD	90 415 200	04.01.2024
CHF	4 333 192	GBP	4 038 600	04.01.2024
CHF	9 869 817	EUR	10 616 200	04.01.2024
CHF	1 005 332	DKK	8 060 800	04.01.2024
CHF	925 247	SEK	11 078 900	04.01.2024
CHF	371 023	SGD	581 500	04.01.2024
CHF	116 679	ILS	499 200	04.01.2024
CHF	210 884	NOK	2 544 600	04.01.2024
CAD	5 890 300	CHF	3 749 765	02.02.2024
HKD	6 118 500	CHF	657 838	02.02.2024
USD	97 976 800	CHF	82 210 177	02.02.2024
AUD	4 192 700	CHF	2 402 769	02.02.2024
GBP	4 323 200	CHF	4 625 232	02.02.2024
JPY	1 183 436 900	CHF	7 075 374	02.02.2024
EUR	11 295 000	CHF	10 480 811	02.02.2024
SEK	12 075 500	CHF	1 006 557	02.02.2024
DKK	8 445 900	CHF	1 051 656	02.02.2024
SGD	614 500	CHF	391 379	02.02.2024
ILS	510 100	CHF	118 921	02.02.2024
NZD	120 800	CHF	64 189	02.02.2024
NOK	2 556 100	CHF	211 335	02.02.2024
CHF	3 000	SGD	4 700	02.02.2024
CHF	52 684	JPY	8 955 700	02.02.2024
CHF	7 595	SEK	91 400	02.02.2024
CHF	28 315	CAD	44 600	02.02.2024
CHF	7 966	DKK	63 900	02.02.2024
CHF	5 028	HKD	46 300	02.02.2024
CHF	35 201	GBP	32 700	02.02.2024
CHF	18 044	AUD	31 700	02.02.2024
CHF	628 381	USD	741 400	02.02.2024
CHF	79 469	EUR	85 500	02.02.2024
CHF	905	ILS	3 900	02.02.2024
CHF	1 588	NOK	19 300	02.02.2024
CHF	475	NZD	900	02.02.2024
CHF	55 468	JPY	9 449 900	02.02.2024
CHF	679 115	USD	782 400	02.02.2024
CHF	85 238	EUR	90 200	02.02.2024
JPY	1 224 502 100	CHF	7 196 879	04.03.2024
GBP	4 190 400	CHF	4 563 216	04.03.2024
EUR	11 044 800	CHF	10 270 250	04.03.2024
SEK	11 428 700	CHF	946 876	04.03.2024
CAD	5 748 600	CHF	3 680 018	04.03.2024
HKD	5 381 400	CHF	589 061	04.03.2024
AUD	4 042 600	CHF	2 287 117	04.03.2024
USD	96 919 300	CHF	82 859 605	04.03.2024
DKK	8 475 500	CHF	1 057 695	04.03.2024
SGD	577 800	CHF	370 146	04.03.2024
ILS	487 700	CHF	114 721	04.03.2024
NZD	116 900	CHF	61 525	04.03.2024
NOK	2 401 700	CHF	196 513	04.03.2024
DKK	8 862 200	CHF	1 130 938	03.04.2024

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
SGD	557 800	CHF	364 570	03.04.2024
ILS	509 300	CHF	125 273	03.04.2024
NZD	115 000	CHF	61 496	03.04.2024
NOK	2 275 400	CHF	188 562	03.04.2024
JPY	1 273 215 100	CHF	7 501 534	03.04.2024
EUR	11 098 400	CHF	10 554 168	03.04.2024
GBP	4 075 300	CHF	4 525 364	03.04.2024
SEK	11 781 300	CHF	1 000 573	03.04.2024
CAD	5 638 100	CHF	3 649 931	03.04.2024
HKD	5 331 300	CHF	598 138	03.04.2024
USD	97 394 400	CHF	85 480 922	03.04.2024
AUD	4 004 300	CHF	2 290 648	03.04.2024
CHF	27 929	JPY	4 744 100	03.04.2024
CHF	17 029	GBP	15 200	03.04.2024
CHF	320 109	USD	362 900	03.04.2024
CHF	13 664	CAD	21 000	03.04.2024
CHF	8 576	AUD	14 900	03.04.2024
CHF	39 717	EUR	41 400	03.04.2024
CHF	50 065	CAD	75 300	03.04.2024
CHF	13 428	SEK	157 400	03.04.2024
CHF	101 359	JPY	17 012 700	03.04.2024
CHF	62 097	GBP	54 500	03.04.2024
CHF	1 675	ILS	6 800	03.04.2024
CHF	5 029	SGD	7 500	03.04.2024
CHF	8 212	HKD	71 200	03.04.2024
CHF	1 174 157	USD	1 301 400	03.04.2024
CHF	31 556	AUD	53 500	03.04.2024
CHF	2 554	NOK	30 400	03.04.2024
CHF	144 923	EUR	148 300	03.04.2024
CHF	813	NZD	1 500	03.04.2024
CHF	15 511	DKK	118 400	03.04.2024
CHF	3 688 506	CAD	5 541 800	03.04.2024
CHF	86 223 622	USD	95 730 100	03.04.2024
CHF	7 447 763	JPY	1 251 458 300	03.04.2024
CHF	123 536	ILS	502 500	03.04.2024
CHF	367 259	SGD	550 300	03.04.2024
JPY	1 277 931 800	CHF	7 614 218	02.05.2024
CAD	5 621 600	CHF	3 730 780	03.05.2024
SEK	11 798 400	CHF	991 690	03.05.2024
HKD	4 773 400	CHF	548 009	03.05.2024
AUD	3 905 500	CHF	2 289 201	03.05.2024
USD	96 606 400	CHF	86 722 599	03.05.2024
GBP	4 067 900	CHF	4 613 759	03.05.2024
EUR	11 079 500	CHF	10 754 450	03.05.2024
NZD	110 100	CHF	59 117	03.05.2024
NOK	2 271 000	CHF	188 059	03.05.2024
DKK	8 888 400	CHF	1 157 020	03.05.2024
SGD	560 900	CHF	373 567	03.05.2024
ILS	503 500	CHF	123 509	03.05.2024

## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

The fund management company does not conduct any repurchase agreements.

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

Composed TER for the last 12 months:  
Class I-X 0.03%

### Exchange rates

AUD 1 = CHF 0.59	JPY 1 = CHF 0.01
CAD 1 = CHF 0.67	NOK 1 = CHF 0.08
DKK 1 = CHF 0.13	NZD 1 = CHF 0.54
EUR 1 = CHF 0.97	SEK 1 = CHF 0.08
GBP 1 = CHF 1.14	SGD 1 = CHF 0.67
HKD 1 = CHF 0.12	USD 1 = CHF 0.90
ILS 1 = CHF 0.25	

# UBS (CH) Investment Fund – Equities Global Passive

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in CHF		1 369 566 640.78	1 133 834 628.60	1 028 320 908.19
<b>Class I-A1</b>	<b>CH0017256857</b>			
Net asset value per unit in CHF		2 591.48	2 179.16	1 931.69
Number of units outstanding		18 657.7560	18 955.2820	22 762.9510
<b>Class I-B</b>	<b>CH0017256865</b>			
Net asset value per unit in CHF		2 663.67	2 239.00	1 982.44
Number of units outstanding		246 262.7260	250 069.3830	251 491.2680
<b>Class I-X</b>	<b>CH0017256873</b>			
Net asset value per unit in CHF		2 804.18	2 357.06	2 086.27
Number of units outstanding		166 544.0520	167 376.9090	204 081.1930
<b>Class W</b>	<b>CH0356507415</b>			
Net asset value per unit in CHF		181.23	152.40	135.08
Number of units outstanding		1 093 803.0180	906 217.8150	444 287.5870

## Structure of the securities portfolio

### The positions in % of total assets

UBS (CH) Investment Fund – Equities USA Passive	72.27
UBS (Lux) Institutional Fund – Equities Europe (ex Switzerland) Passive	10.96
UBS (CH) Investment Fund – Equities Japan Passive	6.25
UBS (CH) Institutional Fund – Equities UK Passive	3.86
UBS (CH) Institutional Fund – Equities Canada Passive	3.11
UBS (CH) Investment Fund – Equities Pacific (ex Japan) Passive	2.79
UBS (CH) Institutional Fund – Equities Israel Passive	0.20
<b>TOTAL</b>	<b>99.44</b>

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

### Breakdown by sectors in % of total assets

Investment funds	99.44
<b>TOTAL</b>	<b>99.44</b>

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	CHF	CHF
Bank deposits		
– at sight	2 299 657.18	280 081.93
Securities		
– Units of other collective investment schemes	1 368 977 290.31	1 133 307 823.74
Other assets	5 428 208.98	1 731 487.06
<b>Total fund assets</b>	<b>1 376 705 156.47</b>	<b>1 135 319 392.73</b>
Loans	-7 048 445.07	-1 417 765.90
Other liabilities	-90 070.62	-66 998.23
<b>Net fund assets</b>	<b>1 369 566 640.78</b>	<b>1 133 834 628.60</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Income	CHF	CHF
Income from bank assets	2 331.54	1 419.31
Negative interest	-203.92	-330.97
Income from securities		
– from units of other collective investment schemes	15 508 284.18	23 228 770.14
Purchase of current net income on issue of units	505 728.89	1 859 410.87
<b>TOTAL income</b>	<b>16 016 140.69</b>	<b>25 089 269.35</b>
<b>Expenses</b>		
Interest payable	-60 559.12	-81 317.08
Audit expenses	-14 684.90	-15 438.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-51 524.61	-105 105.85
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-116 493.57	-297 488.43
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-190 415.40	-239 895.52
Other expenses	-39 454.90	-73 956.47
Payment of current net income on redemption of units	-316 536.68	-2 441 767.17
<b>TOTAL expenses</b>	<b>-789 669.18</b>	<b>-3 254 969.32</b>
<b>Net income</b>	<b>15 226 471.51</b>	<b>21 834 300.03</b>
Realized capital gains and losses	1 083 319.33	29 970 753.52
<b>Realized result</b>	<b>16 309 790.84</b>	<b>51 805 053.55</b>
Unrealized capital gains and losses	208 558 182.95	87 285 007.33
<b>Total result</b>	<b>224 867 973.79</b>	<b>139 090 060.88</b>

## 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	1 133 834 628.60	1 028 320 908.19
Paid federal withholding tax	-7 635 355.99	-5 662 140.29
Balance of unit movements	18 499 394.38	-27 914 200.18
Total result	224 867 973.79	139 090 060.88
<b>Net fund assets at the end of the reporting period</b>	<b>1 369 566 640.78</b>	<b>1 133 834 628.60</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
	Number	Number
<b>Class I-A1</b>		
Situation at the beginning of the financial year	18 955.2820	22 762.9510
Units issued	156.3320	264.4060
Units redeemed	-453.8580	-4 072.0750
<b>Situation at the end of the period</b>	<b>18 657.7560</b>	<b>18 955.2820</b>
Difference between units issued and units redeemed	-297.5260	-3 807.6690
<b>Class I-B</b>		
Situation at the beginning of the financial year	250 069.3830	251 491.2680
Units issued	600.7610	735.3730
Units redeemed	-4 407.4180	-2 157.2580
<b>Situation at the end of the period</b>	<b>246 262.7260</b>	<b>250 069.3830</b>
Difference between units issued and units redeemed	-3 806.6570	-1 421.8850
<b>Class I-X</b>		
Situation at the beginning of the financial year	167 376.9090	204 081.1930
Units issued	6 814.3030	20 791.6830
Units redeemed	-7 647.1600	-57 495.9670
<b>Situation at the end of the period</b>	<b>166 544.0520</b>	<b>167 376.9090</b>
Difference between units issued and units redeemed	-832.8570	-36 704.2840
<b>Class W</b>		
Situation at the beginning of the financial year	906 217.8150	444 287.5870
Units issued	238 536.2360	515 253.7080
Units redeemed	-50 951.0330	-53 323.4800
<b>Situation at the end of the period</b>	<b>1 093 803.0180</b>	<b>906 217.8150</b>
Difference between units issued and units redeemed	187 585.2030	461 930.2280

## Inventory of Fund assets

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

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Investment certificates, open end</b>								
<b>Asia ex Japan</b>								
UBS (CH) INV FUND - EQUITIES PACIFIC (EX JAPAN) PASSIVE I-X**	CHF	41 848	1 435	822	42 461	38 364 665	2.79	
<b>TOTAL Asia ex Japan</b>						<b>38 364 665</b>	<b>2.79</b>	
<b>Canada</b>								
UBS (CH) INST FUND - EQUITIES CANADA PASSIVE II I-X**	CHF	26 234	809	447	26 596	42 877 921	3.11	
<b>TOTAL Canada</b>						<b>42 877 921</b>	<b>3.11</b>	
<b>Europe</b>								
UBS(LUX)INSTIT FD.-EQ. EUR (EX UK EX SWI) PASSIVE I-X-ACC**	CHF	99 380	3 271	2 809	99 842	150 869 952	10.96	
<b>TOTAL Europe</b>						<b>150 869 952</b>	<b>10.96</b>	
<b>Israel</b>								
UBS (CH) INSTITUTIONAL FUND - EQUITIES ISRAEL PASSIVE II I-X**	CHF	2 635			2 635	2 748 782	0.20	
<b>TOTAL Israel</b>						<b>2 748 782</b>	<b>0.20</b>	
<b>Japan</b>								
UBS (CH) INVESTMENT FUND - EQUITIES JAPAN PASSIVE I-X**	CHF	53 127	1 654	1 114	53 667	86 056 645	6.25	
<b>TOTAL Japan</b>						<b>86 056 645</b>	<b>6.25</b>	
<b>United Kingdom</b>								
UBS (CH) INST FUND - EQUITIES UK PASSIVE II I-X**	CHF	34 812	1 772	814	35 770	53 086 487	3.86	
<b>TOTAL United Kingdom</b>						<b>53 086 487</b>	<b>3.86</b>	
<b>United States</b>								
UBS (CH) INVESTMENT FUND - EQUITIES USA PASSIVE I-X**	CHF	259 909	9 884	6 366	263 427	994 972 839	72.27	
<b>TOTAL United States</b>						<b>994 972 839</b>	<b>72.27</b>	
<b>Total Investment certificates, open end</b>						<b>1 368 977 290</b>	<b>99.44</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>1 368 977 290</b>	<b>99.44</b>	
<b>Total securities and similar instruments</b>						<b>1 368 977 290</b>	<b>99.44</b>	
(thereof in lending)							0.00	
Bank deposits at sight						2 299 657	0.17	
Other assets						5 428 209	0.39	
<b>Total fund assets</b>						<b>1 376 705 156</b>	<b>100.00</b>	
Short-term bank liabilities						-7 048 445		
Other liabilities						-90 070		
<b>Net fund assets</b>						<b>1 369 566 641</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	–	–
Investments valuation based on market-observed parameters	1 368 977 290	99.44
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>1 368 977 290</b>	<b>99.44</b>

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

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

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

\*\* valuation based on market-observed parameters



## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

Composed TER for the last 12 months:

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

### Exchange rate

USD 1 = CHF 0.90

# UBS (CH) Investment Fund – Equities Japan Passive

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in CHF		191 150 146.91	164 257 632.18	136 565 270.18
<b>Class I-B</b>	<b>CH0017256907</b>			
Net asset value per unit in CHF		1 485.48	1 271.89	1 095.66
Number of units outstanding		13 296.1370	14 209.6210	13 063.5380
<b>Class I-X</b>	<b>CH0017256915</b>			
Net asset value per unit in CHF		1 603.53	1 372.85	1 182.25
Number of units outstanding		95 112.3840	96 275.4680	93 424.0550
<b>Class (JPY) I-X</b>	<b>CH0295356619</b>			
Net asset value per unit in JPY		216 996	180 311	952
Number of units outstanding		12 542.3760	10 825.6950	10 825.6950
<b>Class W</b>	<b>CH0356548021</b>			
Net asset value per unit in CHF		133.41	114.26	98.52
Number of units outstanding		20 130.7490	17 910.5210	15 188.7450

## Structure of the securities portfolio

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

Toyota Motor Corp	6.55
Tokyo Electron Npv	3.01
Mitsubishi UFJ Financial Group	2.77
Sony Corp Npv	2.64
Keyence Corp	2.21
Hitachi Npv	2.07
Mitsubishi Corp Npv	1.95
Shin-Etsu Chemical Npv	1.93
Sumitomo Mitsui Fg Npv	1.82
Recruit Hldgs Co L Npv	1.55
Others	70.89
<b>TOTAL</b>	<b>97.39</b>

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

### Breakdown by sectors in % of total assets

Electronics & semiconductors	20.41
Financial & investment companies	18.87
Vehicles	11.35
Miscellaneous trading companies	6.25
Pharmaceuticals, cosmetics & medical products	5.25
Mechanical engineering & industrial equipment	3.97
Chemicals	3.43
Traffic & transportation	3.24
Internet, software & IT services	3.07
Telecommunications	2.95
Others	18.60
<b>TOTAL</b>	<b>97.39</b>

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

## Statement of assets

	31.3.2024	30.9.2023
<b>Market values</b>	<b>CHF</b>	<b>CHF</b>
Bank deposits		
– at sight	3 517 017.40	2 998 636.76
Securities		
– Shares and other equity instruments	188 396 949.63	161 012 779.75
Derivative financial instruments	35 684.01	-26 844.83
Other assets	1 491 187.99	1 274 214.90
<b>Total fund assets</b>	<b>193 440 839.03</b>	<b>165 258 786.58</b>
Loans	-2 289 349.43	-1 000 006.21
Other liabilities	-1 342.69	-1 148.19
<b>Net fund assets</b>	<b>191 150 146.91</b>	<b>164 257 632.18</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
<b>Income</b>	<b>CHF</b>	<b>CHF</b>
Income from bank assets	1 271.55	612.41
Negative interest	-1 192.46	-2 632.92
Income from securities		
– from shares and other equity instruments	744 694.59	1 378 551.78
Income from securities lending	29 832.98	65 665.57
Offset payments from securities lending	889 030.93	1 946 237.85
Purchase of current net income on issue of units	2 706.48	104 811.01
<b>TOTAL income</b>	<b>1 666 344.07</b>	<b>3 493 245.70</b>
<b>Expenses</b>		
Interest payable	-65.90	-169.49
Audit expenses	-17 054.30	-20 823.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-5 082.92	-8 981.05
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class (JPY) I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-2 428.34	-3 930.20
Other expenses	-4 495.75	-7 579.95
Payment of current net income on redemption of units	-6 423.42	-212 348.07
<b>TOTAL expenses</b>	<b>-35 550.63</b>	<b>-253 832.56</b>
<b>Net income</b>	<b>1 630 793.44</b>	<b>3 239 413.14</b>
Realized capital gains and losses	-883 427.58	692 245.24
<b>Realized result</b>	<b>747 365.86</b>	<b>3 931 658.38</b>
Unrealized capital gains and losses	28 224 734.86	20 143 637.51
<b>Total result</b>	<b>28 972 100.72</b>	<b>24 075 295.89</b>

## 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	164 257 632.18	136 565 270.18
Paid federal withholding tax	-1 135 611.76	-1 167 503.33
Balance of unit movements	-943 974.23	4 784 569.44
Total result	28 972 100.72	24 075 295.89
<b>Net fund assets at the end of the reporting period</b>	<b>191 150 146.91</b>	<b>164 257 632.18</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
	Number	Number
<b>Class I-B</b>		
Situation at the beginning of the financial year	14 209.6210	13 063.5380
Units issued	1 772.5540	1 692.3180
Units redeemed	-2 686.0380	-546.2350
<b>Situation at the end of the period</b>	<b>13 296.1370</b>	<b>14 209.6210</b>
Difference between units issued and units redeemed	-913.4840	1 146.0830
<b>Class I-X</b>		
Situation at the beginning of the financial year	96 275.4680	93 424.0550
Units issued	2 984.6220	20 229.5330
Units redeemed	-4 147.7060	-17 378.1200
<b>Situation at the end of the period</b>	<b>95 112.3840</b>	<b>96 275.4680</b>
Difference between units issued and units redeemed	-1 163.0840	2 851.4130
<b>Class (JPY) I-X</b>		
Situation at the beginning of the financial year	10 825.6950	10 825.6950
Units issued	1 716.6810	0.0000
Units redeemed	0.0000	0.0000
<b>Situation at the end of the period</b>	<b>12 542.3760</b>	<b>10 825.6950</b>
Difference between units issued and units redeemed	1 716.6810	0.0000
<b>Class W</b>		
Situation at the beginning of the financial year	17 910.5210	15 188.7450
Units issued	3 135.1250	2 940.6680
Units redeemed	-914.8970	-218.8920
<b>Situation at the end of the period</b>	<b>20 130.7490</b>	<b>17 910.5210</b>
Difference between units issued and units redeemed	2 220.2280	2 721.7760

## Inventory of Fund assets

### Securities traded on an exchange

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bearer shares</b>								
<b>Japan</b>								
ADVANTEST CORP NPV*	JPY	40 000	1 900	1 800	40 100	1 597 743	0.83	
AISIN CORPORATION NPV*	JPY	7 825			7 825	286 725	0.15	
ASAHU INTECC CO LT NPV*	JPY	11 300			11 300	177 674	0.09	
AZBIL CORP NPV*	JPY	6 000			6 000	148 866	0.08	
BANDAI NAMCO HLDGS NPV*	JPY	30 650	800		31 450	523 697	0.27	
BAYCURRENT CONSULT NPV*	JPY	6 800	600	7 400				
CAPCOM CO LTD NPV*	JPY	9 100	18 200	9 100	18 200	306 095	0.16	
CENTRAL JAPAN RLWY NPV*	JPY	37 500	3 600		41 100	917 734	0.47	
CHIBA BANK NPV*	JPY	28 400			28 400	212 539	0.11	
CHUGAI PHARM CO NPV*	JPY	35 040	2 300	1 800	35 540	1 219 563	0.63	
CONCORDIA FINANCIA NPV*	JPY	53 498	7 700	4 000	57 198	258 434	0.13	
CYBER AGENT NPV*	JPY	23 400		23 400				
DAIICHI LIFE HOLD NPV*	JPY	48 700	2 600	1 800	49 500	1 134 170	0.59	49 500
DAIFUKU CO LTD NPV*	JPY	15 900			15 900	341 504	0.18	
DAIICHI SANKYO COM NPV*	JPY	96 408	4 000	2 900	97 508	2 784 278	1.44	
DAIKIN INDUSTRIES NPV*	JPY	13 700	700	500	13 900	1 704 923	0.88	
DAITO TRUST CONST NPV*	JPY	3 300		200	3 100	317 692	0.16	
DAIWA HOUSE INDS NPV*	JPY	30 762	2 100	1 500	31 362	837 475	0.43	31 362
DAIWA HOUSE REIT I REIT*	JPY	115	25	140				
DISCO CORPORATION NPV*	JPY	4 800	300	300	4 800	1 576 572	0.82	
EISAI CO NPV*	JPY	13 020	300		13 320	493 940	0.26	
FANUC CORP NPV*	JPY	49 600	2 800	2 000	50 400	1 265 771	0.65	50 400
FAST RETAILING CO NPV*	JPY	9 118	700	600	9 218	2 562 469	1.32	
FUJI ELECTRIC CO L NPV*	JPY	6 700			6 700	402 725	0.21	
GLP J-REIT REIT*	JPY	245			245	184 883	0.10	
GMO PAYMENT GATEWAY NPV*	JPY	2 200		2 200				
HANKYU HANSHIN HLD NPV*	JPY	12 000			12 000	309 373	0.16	
HIKARI TSUSHIN INC NPV*	JPY	1 100			1 100	185 460	0.10	
HIROSE ELECTRIC NPV*	JPY	1 548			1 548	142 796	0.07	
HOSHIZAKI CORPORAT NPV*	JPY	5 700			5 700	186 675	0.10	
HULIC CO LTD NPV*	JPY	19 500	2 100	2 100	19 500	179 878	0.09	
IBIDEN CO LTD NPV*	JPY	5 600	300		5 900	236 519	0.12	
IDEMITSU KOSAN CO LTD*	JPY	10 440	57 000	14 740	52 700	323 984	0.17	
ISUZU MOTORS NPV*	JPY	30 600			30 600	371 322	0.19	
JAPAN EXCHANGE GP NPV*	JPY	26 500	900	900	26 500	644 243	0.33	
JAPAN POST INSURAN NPV*	JPY	10 200			10 200	175 402	0.09	
JAPAN REAL ESTATE INVESTMENT CORP*	JPY	67			67	214 919	0.11	67
JSR CORP NPV*	JPY	9 000	600		9 600	247 384	0.13	
KAJIMA CORP NPV*	JPY	22 100			22 100	407 066	0.21	
KANSAI ELEC POWER NPV*	JPY	37 241	1 300	1 200	37 341	477 567	0.25	
KAO CORP NPV*	JPY	24 147	1 000	500	24 647	829 632	0.43	
KAWASAKI KISEN KAI NPV*	JPY	7 000	22 400	8 100	21 300	257 645	0.13	
KDX REALTY INVESTMENT CORP*	JPY		320	101	219	209 707	0.11	
KEIO CORPORATION NPV*	JPY	5 500		5 500				
KEISEI ELEC RY CO NPV*	JPY	6 600	1 000	400	7 200	262 838	0.14	
KIKKOMAN CORP NPV*	JPY	7 000	37 100	7 600	36 500	420 543	0.22	
KINTETSU GROUP HOL NPV*	JPY	9 582			9 582	250 912	0.13	2 300
KIRIN HOLDINGS CO LTD NPV*	JPY	40 257	2 400	1 300	41 357	517 361	0.27	
KOBAYASHI PHARMACE NPV*	JPY	2 600		2 600				
KOBE BUSSAN CO LTD NPV*	JPY	7 900			7 900	174 333	0.09	
KOEI TECMO HOLDING NPV*	JPY	6 100		6 100				
KOITO MFG CO LTD NPV*	JPY	11 100		1 200	9 900	119 898	0.06	
KOMATSU NPV*	JPY	47 839	2 900	2 100	48 639	1 291 884	0.67	45 600
KOSE CORPORATION NPV*	JPY	1 700	300	2 000				
KURITA WATER INDS NPV*	JPY	5 600		5 600				
LASERTEC CORP NPV*	JPY	3 900	200	100	4 000	1 021 958	0.53	
M3 INC NPV*	JPY	22 900	2 600	2 500	23 000	296 893	0.15	23 000
MAKITA CORP NPV*	JPY	11 500	700	700	11 500	292 581	0.15	
MATSUMOTOKIYOSHI H NPV*	JPY	17 700	1 000	1 300	17 400	251 063	0.13	
MCDONALD'S HOLDING NPV*	JPY	4 700			4 700	190 204	0.10	4 700
MEIJI HOLDINGS CO NPV*	JPY	11 724	700		12 424	243 999	0.13	
MINEBEA MITSUMI INC*	JPY	19 100			19 100	335 440	0.17	

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
MISUMI GROUP INC NPV*	JPY	15 100			15 100		188 851	0.10	
MITSUBISHI HC CAPI NPV*	JPY	41 900	2 800	2 900	41 800		261 825	0.14	
MIITSUI CHEMICALS NPV*	JPY	9 000			9 000		237 064	0.12	
MIITSUI FUDOSAN CO NPV*	JPY	46 183	143 349	48 583	140 949		1 361 841	0.70	
MONOTARO CO.LTD NPV*	JPY	13 300			13 300		143 661	0.07	
NIIDEC CORPORATION NPV*	JPY	21 800	2 000	1 900	21 900		811 196	0.42	
NIPPON BUILDING FD REIT*	JPY	80			80		288 043	0.15	
NIPPON PAINT HLDGS NPV*	JPY	49 000	2 400		51 400		331 745	0.17	
NIPPON SANISO HOLDI NPV*	JPY	9 000			9 000		253 186	0.13	
NIPPON STEEL CORP NPV*	JPY	44 573	1 600	800	45 373		979 933	0.51	45 373
NISSAN CHEMICAL CO NPV*	JPY	6 500	500	500	6 500		221 076	0.11	
NISSIN FOODS HLDG NPV*	JPY	3 300	10 700	3 500	10 500		260 578	0.13	
NITORI HOLDINGS CO LTD*	JPY	4 200			4 200		570 397	0.29	4 200
NITTO DENKO CORP NPV*	JPY	7 400	600	500	7 500		614 844	0.32	
NOMURA REAL ESTATE HOLDINGS INC*	JPY	5 400	700		6 100		154 759	0.08	3 900
OBAYASHI CORP NPV*	JPY	34 500			34 500		368 241	0.19	
OBIC CO LTD NPV*	JPY	3 600	100		3 700		502 382	0.26	
ODAKYU ELEC RLWY NPV*	JPY	15 900	1 200		17 100		211 829	0.11	3 700
OJI HOLDINGS CO NPV*	JPY	44 400		44 400					
OLYMPUS CORP NPV*	JPY	65 100	1 300	2 500	63 900		826 557	0.43	
ONO PHARMACEUTICAL NPV*	JPY	19 894	2 000	2 200	19 694		290 317	0.15	
OPEN HOUSE CO LTD NPV*	JPY	3 900	500	4 400					
ORACLE CORP JAPAN NPV*	JPY	2 000			2 000		135 035	0.07	
ORIENTAL LAND CO NPV*	JPY	56 700	2 300	1 500	57 500		1 655 221	0.86	
PAN PACIFIC INTERNATIONAL HOLDINGS CORP*	JPY	20 000			20 000		476 699	0.25	
PERSOL HOLDINGS CO NPV*	JPY	102 000		102 000					
RAKUTEN GROUP INC NPV*	JPY	74 900	4 500		79 400		404 489	0.21	79 400
RECRUIT HLDGS CO L NPV*	JPY	74 900	4 300	3 200	76 000		2 998 290	1.55	
SBI HOLDINGS INC NPV*	JPY	12 900			12 900		303 633	0.16	
SCREEN HOLDINGS CO NPV*	JPY		4 300		4 300		498 761	0.26	
SCSK CORP*	JPY	8 300			8 300		138 654	0.07	2 474
SECOM CO NPV*	JPY	10 915	200		11 115		724 990	0.37	800
SEKISUI HOUSE NPV*	JPY	31 100	1 000	900	31 200		637 627	0.33	
SHARP CORP NPV*	JPY	14 500			14 500		72 530	0.04	12 729
SHIMANO INC NPV*	JPY	4 000	100		4 100		551 570	0.29	
SHIMIZU CORP NPV*	JPY	29 700		3 000	26 700		154 848	0.08	
SHIN-ETSU CHEMICAL NPV*	JPY	94 700	4 300	3 900	95 100		3 738 791	1.93	
SHIONOGI & CO NPV*	JPY	13 600	800	1 600	12 800		589 074	0.30	
SHISEIDO CO LTD NPV*	JPY	20 700	500		21 200		521 072	0.27	
SMC CORP NPV*	JPY	2 976	300	200	3 076		1 554 929	0.80	
SQUARE-ENIX HOLDIN NPV*	JPY	4 600			4 600		159 383	0.08	
SUMITOMO METAL MNG NPV*	JPY	13 117	600	600	13 117		349 958	0.18	
SUNTORY BEVERAGE & NPV*	JPY	7 400			7 400		225 131	0.12	
SUZUKI MOTOR CORP NPV*	JPY	19 000	85 500	21 300	83 200		852 150	0.44	
SYSMEX CORP NPV*	JPY	8 900	27 100	9 300	26 700		427 043	0.22	
T&D HOLDINGS INC NPV*	JPY	25 600	1 000	1 200	25 400		397 030	0.21	
TAISEI CORP NPV*	JPY	8 800	500	500	8 800		288 200	0.15	
TERUMO CORP NPV*	JPY	34 864	72 728	36 664	70 928		1 164 824	0.60	
TIS INC. NPV*	JPY	11 300	900	900	11 300		217 486	0.11	
TOBU RAILWAY CO NPV*	JPY	9 900	700	700	9 900		222 474	0.12	
TOHO CO LTD NPV*	JPY	5 900			5 900		176 231	0.09	
TOKYO GAS CO NPV*	JPY	20 008	800	1 100	19 708		403 003	0.21	
TOKYU CORP NPV*	JPY	25 900	1 500	1 600	25 800		282 290	0.15	
TORAY INDS INC NPV*	JPY	72 395			72 395		312 621	0.16	72 395
TOSOH CORP NPV*	JPY	13 900	1 400	15 300					
TOTO LTD NPV*	JPY	6 600	1 400	700	7 300		184 031	0.10	
TOYOTA INDUSTRIES NPV*	JPY	7 600	200		7 800		729 493	0.38	
TOYOTA TSUSHO CORP NPV*	JPY	10 900	600	300	11 200		688 542	0.36	
USS CO LTD NPV*	JPY	10 600	22 200	11 600	21 200		157 646	0.08	
WELCIA HOLDINGS CO NPV*	JPY	5 100		5 100					
YAKULT HONSHA CO NPV*	JPY	13 400	800	900	13 300		244 739	0.13	
YAMAHA CORP NPV*	JPY	7 100	1 500	1 500	7 100		137 538	0.07	
YAMATO HOLDINGS CO NPV*	JPY	13 800			13 800		178 711	0.09	13 800
ZENSHO HOLDINGS CO LTD NPV*	JPY	4 800	500		5 300		198 556	0.10	4 800
ZOZO INC NPV*	JPY	7 500			7 500		167 247	0.09	
<b>TOTAL Japan</b>							<b>62 523 814</b>	<b>32.32</b>	
<b>Total Bearer shares</b>							<b>62 523 814</b>	<b>32.32</b>	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Registered shares</b>								
<b>Japan</b>								
AEON CO LTD NPV*	JPY	34 200	2 500	2 500	34 200	729 468	0.38	
AGC INC NPV*	JPY	10 063	1 100	1 100	10 063	328 306	0.17	
AJINOMOTO CO INC NPV*	JPY	23 470	1 400		24 870	833 586	0.43	
ANA HOLDINGS INC NPV*	JPY	8 200			8 200	154 210	0.08	
ASAHI GROUP HLDGS NPV*	JPY	24 800	1 000	500	25 300	834 749	0.43	
ASAHI KASEI CORP NPV*	JPY	65 138	5 500	2 800	67 838	446 923	0.23	
ASTELLAS PHARMA NPV*	JPY	94 630	5 900	6 200	94 330	912 253	0.47	94 330
BRIDGESTONE CORP NPV*	JPY	29 800	1 400	900	30 300	1 206 551	0.62	
BROTHER INDUSTRIES NPV*	JPY	12 100			12 100	201 558	0.10	
CANON INC NPV*	JPY	51 884	1 400	800	52 484	1 405 879	0.73	
CHUBU ELEC POWER NPV*	JPY	33 670			33 670	395 651	0.20	
DAI NIPPON PRINTING NPV*	JPY	11 200	1 400	1 700	10 900	299 825	0.15	
DAIWA SECS GROUP NPV*	JPY	69 102	5 800	6 800	68 102	464 469	0.24	
DENSO CORP NPV*	JPY	90 800	10 900	2 400	99 300	1 704 932	0.88	99 300
DENTSU GROUP INC NPV*	JPY	10 300	1 200	600	10 900	271 802	0.14	
EAST JAPAN RAILWAY NPV*	JPY	15 800	49 600	16 800	48 600	838 632	0.43	
ENEOS HOLDINGS INC NPV*	JPY	147 061	5 700	4 400	148 361	641 633	0.33	
FUJI FILM HLD CORP NPV*	JPY	19 485	60 555	20 685	59 355	1 196 776	0.62	
FUJITSU NPV*	JPY	9 150	93 700	9 350	93 500	1 345 210	0.70	
HAKUHODO DY HLDGS NPV*	JPY	10 300		10 300				
HAMAMATSU PHOTONIC NPV*	JPY	7 400			7 400	234 027	0.12	
HITACHI CONST MACH NPV*	JPY	5 600			5 600	151 573	0.08	
HITACHI NPV*	JPY	48 734	2 400	2 200	48 934	4 005 746	2.07	
HONDA MOTOR CO NPV*	JPY	241 800	6 100	4 200	243 700	2 702 695	1.40	
HOYA CORP NPV*	JPY	18 424	1 000	1 000	18 424	2 065 198	1.07	
IIDA GROUP HOLDING NPV*	JPY	7 732	1 100	1 200	7 632	88 638	0.05	7 200
INPEX CORPORATION NPV*	JPY	49 900	1 200		51 100	699 305	0.36	
ITOCHU CORP NPV*	JPY	61 700	2 700	1 800	62 600	2 408 173	1.24	
JAPAN AIRLINES CO NPV*	JPY	7 500	1 000	1 000	7 500	128 146	0.07	
JAPAN METRO FUND REIT*	JPY	371			371	208 208	0.11	
JAPAN POST BANK CO NPV*	JPY	75 693	1 900	1 900	75 693	732 017	0.38	67 513
JAPAN POST HOLD CO NPV*	JPY	117 200	1 900	8 900	110 200	998 507	0.52	
JAPAN TOBACCO INC NPV*	JPY	62 700	3 600	2 700	63 600	1 524 610	0.79	
JFE HOLDINGS INC NPV*	JPY	25 827	4 500		30 327	450 942	0.23	
KDDI CORP NPV*	JPY	77 900	5 000	4 200	78 700	2 092 666	1.08	43 900
KEYENCE CORP NPV*	JPY	10 132	700	600	10 232	4 268 042	2.21	
KONAMI HOLDINGS CORP NPV*	JPY	5 100	300		5 400	330 047	0.17	
KUBOTA CORP NPV*	JPY	53 080	3 800	3 800	53 080	747 566	0.39	
KYOCERA CORP NPV*	JPY	16 400	68 000	16 800	67 600	810 047	0.42	
KYOWA KIRIN CO LTD NPV*	JPY	13 914	1 100	1 100	13 914	224 819	0.12	
LIXIL CORPORATION COM NPV*	JPY	14 992		14 992				
LY CORPORATION NPV*	JPY	140 000	6 300	5 700	140 600	320 058	0.17	
MARUBENI CORP NPV*	JPY	75 189	3 500	3 500	75 189	1 168 127	0.60	
MAZDA MOTOR CORP NPV*	JPY	29 900			29 900	313 448	0.16	29 900
mitsubishi chem hl npv*	JPY	67 100	2 900	2 900	67 100	367 106	0.19	
mitsubishi corp npv*	JPY	59 748	187 044	64 948	181 844	3 769 333	1.95	180 000
mitsubishi elec cp npv*	JPY	101 000	7 000	6 700	101 300	1 520 129	0.79	
mitsubishi estate npv*	JPY	58 297	4 200	2 700	59 797	976 863	0.50	
mitsubishi hvv ind npv*	JPY	16 765	169 650	17 765	168 650	1 370 033	0.71	
mitsubishi ufj fin npv*	JPY	593 995	24 000	32 400	585 595	5 349 557	2.77	585 595
mitsui & co npv*	JPY	67 957	3 200	3 000	68 157	2 856 803	1.48	68 157
mitsui o.s.k.lines npv*	JPY	17 600	600		18 200	499 543	0.26	
mizuho finl gp npv*	JPY	125 058	5 700	3 400	127 358	2 264 743	1.17	127 358
MS&AD INSURANCE GROUP HOLDINGS INC NPV*	JPY	22 122	68 866	23 122	67 866	1 076 168	0.56	20 700
MURATA MFG CO NPV*	JPY	89 700	3 500	1 900	91 300	1 540 137	0.80	
NEC CORP NPV*	JPY	12 668	700	300	13 068	856 655	0.44	
NEXON CO LTD NPV*	JPY	17 900			17 900	267 386	0.14	
NGK INSULATORS NPV*	JPY	12 100		12 100				
NINTENDO CO LTD NPV*	JPY	53 920	3 600	2 800	54 720	2 689 587	1.39	54 720
NIPPON EXPRESS HLD NPV*	JPY	3 800			3 800	174 339	0.09	
NIPPON PROLOGIS RE REIT*	JPY	118			118	189 328	0.10	
NIPPON TEL&TEL CP NPV*	JPY	1 550 300	39 500	15 200	1 574 600	1 686 766	0.87	
NIPPON YUSEN KK NPV*	JPY	25 500	1 300	2 700	24 100	595 220	0.31	24 100
NISSAN MOTOR CO NPV*	JPY	118 612	10 300		128 912	458 169	0.24	121 930
NOMURA HOLDINGS NPV*	JPY	157 405	8 700	8 500	157 605	904 376	0.47	
NOMURA REAL EST MA REIT*	JPY	225		32	193	171 831	0.09	

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
NOMURA RESEARCH IN NPV*	JPY	20 136	700	600	20 236		512 673	0.27	
NTT DATA GROUP CO NPV*	JPY	33 200	1 300	1 300	33 200		473 113	0.24	
OMRON CORP NPV*	JPY	9 100	500	400	9 200		295 223	0.15	
ORIX CORP NPV*	JPY	61 100	2 900	2 000	62 000		1 216 899	0.63	62 000
OSAKA GAS CO NPV*	JPY	19 637			19 637		397 110	0.21	
OTSUKA CORP NPV*	JPY	6 000	12 000	6 000	12 000		228 601	0.12	
OTSUKA HLDGS CO NPV*	JPY	20 100	2 000		22 100		824 786	0.43	
PANASONIC CORP NPV*	JPY	114 505	7 500	5 900	116 105		993 969	0.51	
RENEAS ELECTRONIC NPV*	JPY	66 700	13 800	2 700	77 800		1 242 723	0.64	
RESONA HOLDINGS NPV*	JPY	110 500	10 400	10 400	110 500		612 901	0.32	110 000
RICOH CO NPV*	JPY	29 339	2 100	2 000	29 439		235 031	0.12	
ROHM CO LTD NPV*	JPY	18 416	1 100	1 900	17 616		253 237	0.13	
SEIKO EPSON CORP NPV*	JPY	15 000			15 000		235 225	0.12	
SEKISUI CHEMICAL NPV*	JPY	20 200			20 200		265 438	0.14	
SEVEN & I HOLDINGS NPV*	JPY	39 008	121 124	40 408	119 724		1 567 530	0.81	
SG HOLDINGS CO LTD NPV*	JPY	16 300	1 300		17 600		200 530	0.10	
SHIMADZU CORP NPV*	JPY	12 500			12 500		312 667	0.16	
SHIZUOKA FINANCIAL NPV*	JPY	23 300	2 300		25 600		218 779	0.11	
SOFTBANK CORP NPV*	JPY	149 400	9 900	7 700	151 600		1 751 204	0.91	57 300
SOFTBANK GROUP CO NPV*	JPY	53 418	1 900	900	54 418		2 902 416	1.50	
SOMPO HOLDINGS INC NPV*	JPY	15 502	48 506	16 602	47 406		891 523	0.46	
SONY GROUP CORPORA NPV*	JPY	65 589	3 200	2 300	66 489		5 116 352	2.64	
SUBARU CORPORATION NPV*	JPY	31 800	2 000	2 000	31 800		648 375	0.34	
SUMCO CORPORATION NPV*	JPY	18 500			18 500		262 201	0.14	
SUMITOMO CHEM CO NPV*	JPY	73 281	7 000	80 281					
SUMITOMO CORP NPV*	JPY	54 400	1 700	900	55 200		1 192 498	0.62	55 200
SUMITOMO ELECTRIC NPV*	JPY	36 900	1 400	1 300	37 000		514 163	0.27	
SUMITOMO MITSUI FG NPV*	JPY	65 900	4 800	3 800	66 900		3 516 392	1.82	66 900
SUMITOMO MITSUI TR NPV*	JPY	16 922	35 344	17 422	34 844		675 602	0.35	
SUMITOMO RLTY&DEV NPV*	JPY	15 106			15 106		504 881	0.26	
TAKEDA PHARMACEUTI NPV*	JPY	82 100	4 200	2 700	83 600		2 091 114	1.08	81 017
TDK CORP NPV*	JPY	20 045	900	400	20 545		903 816	0.47	
TOKIO MARINE HLDG NPV*	JPY	93 800	3 800	3 000	94 600		2 660 143	1.38	94 600
TOKYO ELEC POWER H NPV*	JPY	77 200	8 400	4 100	81 500		445 356	0.23	
TOKYO ELECTRON NPV*	JPY	24 500	1 300	900	24 900		5 817 839	3.01	
TOPPAN HOLDINGS IN NPV*	JPY	13 149	800	2 300	11 649		261 778	0.14	
TOSHIBA CORP NPV*	JPY	4 400		4 400					
TOYOTA MOTOR CORP NPV*	JPY	551 145	28 500	20 400	559 245		12 667 269	6.55	510 149
TREND MICRO INC NPV*	JPY	7 100			7 100		323 879	0.17	
UNICHARM CORP NPV*	JPY	21 100	600	500	21 200		608 002	0.31	20 690
WEST JAPAN RAILWAY NPV*	JPY	11 300	24 600	12 300	23 600		442 420	0.23	
YAMAHA MOTOR CO NPV*	JPY	15 500	49 300	18 300	46 500		384 524	0.20	
YASKAWA ELEC CORP NPV*	JPY	12 300	1 000	500	12 800		487 835	0.25	
YOKOGAWA ELECTRIC NPV*	JPY	12 000			12 000		248 027	0.13	
<b>TOTAL Japan</b>							<b>125 873 135</b>	<b>65.07</b>	
<b>Total Registered shares</b>							<b>125 873 135</b>	<b>65.07</b>	
<b>Total Securities traded on an exchange</b>							<b>188 396 950</b>	<b>97.39</b>	
<b>Total securities and similar instruments</b>							<b>188 396 950</b>	<b>97.39</b>	
(thereof in lending							55 254 913	28.56)	
Bank deposits at sight							3 517 017	1.82	
Derivative financial instruments							35 684	0.02	
Other assets							1 491 188	0.77	
<b>Total fund assets</b>							<b>193 440 839</b>	<b>100.00</b>	
Short-term bank liabilities							-2 289 349		
Other liabilities							-1 343		
<b>Net fund assets</b>							<b>191 150 147</b>		



Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	188 432 634	97.41
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>188 432 634</b>	<b>97.41</b>

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

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

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

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

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
TOPIX INDX FUTURE 13.06.24*	8	JPY	1 309 049	35 684	0.02
			1 309 049	35 684	0.02

Liquidity linked to open derivative financial instruments: CHF 1 309 049

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

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

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
TOPIX INDX FUTURE 07.12.23	JPY	0	15
TOPIX INDX FUTURE 07.03.24	JPY	15	15
TOPIX INDX FUTURE 13.06.24	JPY	9	1

## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

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

### Exchange rates

JPY 1 = CHF 0.01

USD 1 = CHF 0.90

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

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in CHF		216 307 271.03	220 142 153.58	393 654 358.01
<b>Class I-A1</b>	<b>CH0033047561</b>			
Net asset value per unit in CHF		1 006.63	949.80	944.07
Number of units outstanding		6 107.6580	5 962.7130	5 063.5690
<b>Class I-B</b>	<b>CH0033048098</b>			
Net asset value per unit in CHF		926.23	873.75	867.56
Number of units outstanding		6 469.6190	6 194.2190	12 387.4790
<b>Class I-X</b>	<b>CH0033048320</b>			
Net asset value per unit in CHF		903.52	852.28	845.94
Number of units outstanding		216 228.8060	207 177.6250	408 863.5680
<b>Class (USD) I-X</b>	<b>CH0295356635</b>			
Net asset value per unit in USD		1 491.69	1 384.84	1 277.57
Number of units outstanding		6 549.1140	25 649.3130	25 649.3130

## Structure of the securities portfolio

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

BHP Group Ltd	8.10
Commonwealth Bank of Australia	7.27
CSL Ltd	5.03
ATA Group Ltd	4.23
National Australia Bank Ltd	3.91
Westpac Banking Corp	3.31
Australia & New Zealand Banking Group Ltd	3.20
Wesfarmers Ltd	2.81
DBS Group Holdings Ltd	2.68
Macquarie Group Ltd	2.64
Others	55.57
<b>TOTAL</b>	<b>98.75</b>

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

### Breakdown by sectors in % of total assets

Banks & credit institutions	27.05
Financial & investment companies	10.58
Mining, coal & steel	9.57
Real Estate	7.84
Insurance	6.15
Biotechnology	5.03
Petroleum	4.31
Internet, software & IT services	3.33
Traffic & transportation	3.09
Energy & water supply	2.19
Others	19.61
<b>TOTAL</b>	<b>98.75</b>

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	CHF	CHF
Bank deposits		
– at sight	1 601 420.63	3 129 016.41
Securities		
– Shares and other equity instruments	213 794 007.20	216 945 063.65
Derivative financial instruments	48 218.77	-53 800.05
Other assets	1 064 545.26	425 740.98
<b>Total fund assets</b>	<b>216 508 191.86</b>	<b>220 446 020.99</b>
Loans	-199 539.44	-302 655.83
Other liabilities	-1 381.39	-1 211.58
<b>Net fund assets</b>	<b>216 307 271.03</b>	<b>220 142 153.58</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Income	CHF	CHF
Income from bank assets	4 801.49	7 493.60
Negative interest	-1 367.67	-4 214.41
Income from securities		
– from shares and other equity instruments	3 177 747.45	9 562 878.09
– from bonus shares	21 361.61	453 090.55
Income from securities lending	14 648.77	36 081.05
Offset payments from securities lending	442 992.45	926 935.77
Purchase of current net income on issue of units	170 499.85	290 837.11
<b>TOTAL income</b>	<b>3 830 683.95</b>	<b>11 273 101.76</b>
<b>Expenses</b>		
Interest payable	-222.57	-870.57
Audit expenses	-17 054.30	-17 592.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-6 198.65	-12 040.78
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-1 527.71	-3 022.59
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class (USD) I-X	0.00	0.00
Compensation of the class action processing	-515.21	-45.61
Other expenses	-4 761.78	-12 009.25
Payment of current net income on redemption of units	-227 103.80	-1 210 902.16
<b>TOTAL expenses</b>	<b>-257 384.02</b>	<b>-1 256 483.76</b>
<b>Net income</b>	<b>3 573 299.93</b>	<b>10 016 618.00</b>
Realized capital gains and losses	-4 589 980.88	186 476.10
<b>Realized result</b>	<b>-1 016 680.95</b>	<b>10 203 094.10</b>
Unrealized capital gains and losses	17 041 295.63	11 847 683.90
<b>Total result</b>	<b>16 024 614.68</b>	<b>22 050 778.00</b>

## 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	220 142 153.58	393 654 358.01
Paid federal withholding tax	-3 464 304.14	-7 645 010.72
Balance of unit movements	-16 395 193.09	-187 917 971.71
Total result	16 024 614.68	22 050 778.00
<b>Net fund assets at the end of the reporting period</b>	<b>216 307 271.03</b>	<b>220 142 153.58</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
	Number	Number
<b>Class I-A1</b>		
Situation at the beginning of the financial year	5 962.7130	5 063.5690
Units issued	779.8340	1 284.1620
Units redeemed	-634.8890	-385.0180
<b>Situation at the end of the period</b>	<b>6 107.6580</b>	<b>5 962.7130</b>
Difference between units issued and units redeemed	144.9450	899.1440
<b>Class I-B</b>		
Situation at the beginning of the financial year	6 194.2190	12 387.4790
Units issued	275.4000	1 171.3060
Units redeemed	0.0000	-7 364.5660
<b>Situation at the end of the period</b>	<b>6 469.6190</b>	<b>6 194.2190</b>
Difference between units issued and units redeemed	275.4000	-6 193.2600
<b>Class I-X</b>		
Situation at the beginning of the financial year	207 177.6250	408 863.5680
Units issued	16 434.5390	32 018.9530
Units redeemed	-7 383.3580	-233 704.8960
<b>Situation at the end of the period</b>	<b>216 228.8060</b>	<b>207 177.6250</b>
Difference between units issued and units redeemed	9 051.1810	-201 685.9430
<b>Class (USD) I-X</b>		
Situation at the beginning of the financial year	25 649.3130	25 649.3130
Units issued	0.0000	0.0000
Units redeemed	-19 100.1990	0.0000
<b>Situation at the end of the period</b>	<b>6 549.1140</b>	<b>25 649.3130</b>
Difference between units issued and units redeemed	-19 100.1990	0.0000

# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bearer shares</b>								
<b>Australia</b>								
ANZ GROUP HLDGS LI NPV*	AUD	425 623	33 935	58 607	400 951	6 926 802	3.20	
APA GROUP NPV*	AUD	179 790	29 050	38 804	170 036	840 293	0.39	170 036
ARISTOCRAT LEISURE NPV*	AUD	83 377	6 937	13 606	76 708	1 938 221	0.90	
ASX LTD NPV*	AUD	27 401	2 876	4 649	25 628	1 000 248	0.46	
AURIZON HOLDINGS NPV*	AUD	262 077		22 746	239 331	562 540	0.26	
BLUESCOPE STEEL NPV*	AUD	64 785	1 615	7 369	59 031	827 299	0.38	
BRAMBLES LTD NPV*	AUD	197 345	12 511	23 693	186 163	1 766 689	0.82	
CAR GROUP LTD NPV*	AUD		54 290	7 020	47 270	1 002 181	0.46	46 718
CMNWLTH BK OF AUST NPV*	AUD	237 509	19 630	34 456	222 683	15 746 759	7.27	48 042
COCHLEAR LTD NPV*	AUD	9 211	982	1 443	8 750	1 735 408	0.80	
COMPUTERSHARE LTD NPV(POST REC)*	AUD	81 794	7 185	17 384	71 595	1 098 459	0.51	
CSL NPV*	AUD	68 282	5 666	9 599	64 349	10 886 988	5.03	
DEXUS NPV (STAPLED)*	AUD	151 751	16 876	22 566	146 061	678 899	0.31	
ENDEAVOUR GROUP LI NPV*	AUD	204 463	6 783	21 130	190 116	615 551	0.28	127 247
FORTESCUE LTD NPV*	AUD	239 301	18 608	31 836	226 073	3 414 098	1.58	
GOODMAN GROUP (STAPLED SECURITY)*	AUD	238 984	24 596	35 740	227 840	4 526 570	2.09	
GPT GROUP NPV (STAPLED SECURITIES)*	AUD	269 012	11 081	26 380	253 713	681 323	0.31	
IDP EDUCATION LTD NPV*	AUD	35 682	3 928	4 199	35 411	372 881	0.17	33 522
IGO LTD NPV*	AUD	96 697		96 697				
INSURANCE AUST GRP NPV*	AUD	348 112	11 469	37 012	322 569	1 213 100	0.56	
LEND LEASE GROUP NPV*	AUD	98 100		98 100				
MACQUARIE GP LTD NPV*	AUD	52 016	4 192	7 496	48 712	5 716 210	2.64	
MEDIBANK PRIVATE L NPV*	AUD	400 107	9 478	44 427	365 158	806 794	0.37	
MINERAL RES LTD NPV*	AUD	24 682	2 471	3 625	23 528	979 809	0.45	3 453
MIRVAC GROUP STAPLED SECURITIES*	AUD	569 243		51 378	517 865	718 162	0.33	
NATL AUSTRALIA BK NPV*	AUD	445 373	34 064	63 688	415 749	8 462 588	3.91	385 000
NEWCREST MINING NPV*	AUD	125 791		125 791				
NTHN STAR RES LTD NPV*	AUD	164 648	10 883	21 602	153 929	1 308 830	0.60	
ORICA LIMITED NPV*	AUD	63 242	9 754	8 034	64 962	697 035	0.32	
ORIGIN ENERGY NPV*	AUD	245 791	11 896	26 657	231 030	1 248 965	0.58	
PILBARA MINERALS L NPV*	AUD	388 674	44 386	49 123	383 937	864 078	0.40	383 937
QANTAS AIRWAYS NPV*	AUD	122 293		13 461	108 832	348 536	0.16	108 832
QBE INS GROUP NPV*	AUD	211 206	19 430	30 932	199 704	2 127 545	0.98	
RAMSAY HEALTH CARE NPV*	AUD	25 929	2 893	4 164	24 658	818 799	0.38	
REA GROUP LIMITED NPV*	AUD	7 513	835	1 248	7 100	773 795	0.36	
REECE AUSTRALIA NPV*	AUD	31 867	1 273	3 359	29 781	491 745	0.23	5 293
RIO TINTO LIMITED NPV*	AUD	52 431	5 657	8 720	49 368	3 532 192	1.63	49 368
SANTOS LIMITED NPV*	AUD	462 880	23 358	54 024	432 214	1 968 315	0.91	
SCENTRE GROUP NPV STAPLED UNIT*	AUD	748 181	15 963	80 446	683 698	1 361 940	0.63	
SEEK LIMITED NPV*	AUD	50 987	1 340	5 167	47 160	694 186	0.32	47 160
SEVEN GROUP HLDGS NPV*	AUD		21 633		21 633	518 265	0.24	
SONIC HEALTHCARE NPV*	AUD	63 224	7 591	11 070	59 745	1 032 502	0.48	
SOUL PATINSON(WH) NPV*	AUD	33 158	3 112	4 733	31 537	622 849	0.29	
SOUTH32 LTD NPV*	AUD	651 407	11 470	65 040	597 837	1 053 897	0.49	
STOCKLAND NPV (STAPLED)*	AUD	344 387	15 118	40 320	319 185	909 658	0.42	
SUNCORP GROUP LTD NPV*	AUD	179 590	11 403	21 093	169 900	1 635 315	0.76	
TELSTRA GROUP LTD NPV*	AUD	580 700	9 428	58 823	531 305	1 205 106	0.56	
TRANSURBAN GROUP STAPLED UNITS NPV*	AUD	434 321	38 957	62 562	410 716	3 214 696	1.48	
TREASURY WINE ESTA NPV*	AUD	102 319	23 396	18 845	106 870	781 843	0.36	
VICINITY CENTRES NPV (STAPLED SECURITY)*	AUD	548 336		37 982	510 354	638 771	0.30	
WESFARMERS LTD NPV*	AUD	160 551	14 567	24 014	151 104	6 073 320	2.81	151 104
WESTPAC BKG CORP NPV*	AUD	497 934	39 225	70 492	466 667	7 157 176	3.31	
WISETECH GLOBAL LT NPV*	AUD	23 370	2 114	3 246	22 238	1 227 684	0.57	
WOOLWORTHS GRP LTD NPV*	AUD	172 692	13 372	23 726	162 338	3 164 170	1.46	
<b>TOTAL Australia</b>						<b>117 989 084</b>	<b>54.50</b>	
<b>China</b>								
SITC INTERNATIONAL HKD0.10*	HKD	190 000	13 000	18 000	185 000	304 455	0.14	154 750
<b>TOTAL China</b>						<b>304 455</b>	<b>0.14</b>	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Hong Kong</b>								
AIA GROUP LTD NPV*	HKD	1 637 226	112 800	235 800	1 514 226	9 157 539	4.23	
BOC HONG KONG HLDG HKD5*	HKD	531 500	8 500	57 500	482 500	1 163 313	0.54	
CK ASSET HOLDINGS HKD1*	HKD	282 521	12 000	33 000	261 521	969 121	0.45	
CK HUTCHISON HLDGS HKD1.0*	HKD	378 521	24 500	45 500	357 521	1 555 280	0.72	
CK INFRASTRUCTURE HKD1*	HKD	92 000	4 000	11 500	84 500	445 387	0.21	
CLP HOLDINGS HKD5*	HKD	233 800	11 500	26 500	218 800	1 569 998	0.73	215 800
GALAXY ENTERTAINME HKD0.10*	HKD	310 000	23 000	41 000	292 000	1 320 659	0.61	
HANG LUNG PROP HKD1*	HKD	262 000	39 000	57 000	244 000	225 206	0.10	
HANG SENG BANK HKD5*	HKD	108 357	4 500	10 400	102 457	1 009 914	0.47	99 350
HENDERSON LAND DEV HKD2*	HKD	210 019		20 000	190 019	487 660	0.23	
HKT TRUST AND HKT SHARE STAPLED UNIT*	HKD	534 160	20 000	45 000	509 160	534 984	0.25	
HONG KONG EXCHANGE HKD1*	HKD	170 774	14 300	24 600	160 474	4 207 012	1.94	
HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)*	USD	156 100	7 300	15 300	148 100	409 519	0.19	
HONGKONG&CHINA GAS HKD0.25*	HKD	1 601 060	62 000	166 000	1 497 060	1 021 667	0.47	1 238 876
JARDINE MATHESON COM USD0.25(BERMUDA REG)*	USD	22 500	2 500	4 100	20 900	702 159	0.32	
MTR CORP HKD1*	HKD	222 517		20 500	202 017	599 823	0.28	202 017
POWER ASSETS HOLDINGS LTD HKD1*	HKD	199 500	12 500	26 500	185 500	977 743	0.45	169 400
SINO LAND CO HKD1*	HKD	523 039	28 000	50 000	501 039	468 789	0.22	
SUN HUNG KAI PROP NPV*	HKD	204 008	18 000	27 500	194 508	1 688 932	0.78	102 107
SWIRE PACIFIC 'A' HKD0.60*	HKD	63 000	3 000	7 500	58 500	433 568	0.20	
SWIRE PROPERTIES LTD HKD1*	HKD	167 400		18 400	149 000	281 905	0.13	
TECHTRONIC INDUSTR NPV*	HKD	196 000	10 000	22 500	183 500	2 240 613	1.03	183 500
THE LINK REAL ESTATE INVESTMENT TRUST*	HKD	359 526	35 700	50 600	344 626	1 334 592	0.62	
WH GROUP LTD USD0.0001*	HKD	1 172 652	35 500	94 500	1 113 652	661 324	0.31	1 078 152
WHARF REAL ESTATE HKD0.1*	HKD	239 250	9 000	25 000	223 250	653 875	0.30	
WHARF(HLDGS) HKD1*	HKD		151 000	13 000	138 000	408 157	0.19	
XINYI GLASS HLDGS HKD0.1*	HKD	227 597	21 000	248 597				
<b>TOTAL Hong Kong</b>						<b>34 528 737</b>	<b>15.95</b>	
<b>Macau</b>								
SANDS CHINA LTD USD0.01 REG'S*	HKD	345 200	26 000	44 400	326 800	829 289	0.38	
<b>TOTAL Macau</b>						<b>829 289</b>	<b>0.38</b>	
<b>New Zealand</b>								
AUCKLAND INTL NPV*	NZD	179 548	20 364	19 891	180 021	809 841	0.37	
EBOS GROUP LIMITED NPV(POST RECON)*	NZD	22 028		1 857	20 171	372 202	0.17	7 574
FISHER & PAYKEL HE NPV*	NZD	81 388	4 927	7 943	78 372	1 083 025	0.50	
MERCURY NZ LTD NPV*	NZD	98 590		9 487	89 103	332 672	0.15	
MERIDIAN ENERGY LT NPV*	NZD	183 256	6 475	18 440	171 291	545 396	0.25	
SPARK NEW ZEALAND NPV*	NZD	255 918	23 968	34 677	245 209	629 491	0.29	
XERO LIMITED NPV*	AUD	20 278	1 582	2 626	19 234	1 506 812	0.70	
<b>TOTAL New Zealand</b>						<b>5 279 439</b>	<b>2.44</b>	
<b>Singapore</b>								
CITY DEVELOPMENTS SGD0.50*	SGD	71 200	5 300	10 100	66 400	259 238	0.12	66 400
DBS GROUP HLDGS SGD1*	SGD	256 444	22 200	37 300	241 344	5 803 311	2.68	
JARDINE CYCLE & CA SGD1*	SGD	13 900	2 500	3 100	13 300	214 538	0.10	
KEPPEL LTD*	SGD	207 000	16 800	28 500	195 300	956 695	0.44	
MAPLETREE LOGISTICS TRUST-UNITS REIT*	SGD	496 524	7 475	41 300	462 699	450 844	0.21	436 300
OVERSEA-CHINESE BK NPV*	SGD	480 553	42 500	71 400	451 653	4 066 230	1.88	
SEMBORP INDUSTRIE SGD0.25 (POST REORG)*	SGD	122 000	13 000	15 200	119 800	431 743	0.20	
SEMBORP MARINE NPV*	SGD	6 097 967			6 097 967	321 505	0.15	6 097 967
SINGAPORE AIRLINES NPV*	SGD	210 585	17 500	27 900	200 185	855 040	0.39	
SINGAPORE EXCHANGE SGD0.01*	SGD	121 400	13 400	18 200	116 600	716 693	0.33	
SINGAPORE TECH ENG NPV*	SGD	223 764	8 100	23 100	208 764	560 089	0.26	
UOL GROUP LIMITED SGD1*	SGD	63 993	5 400	69 393				
UTD O/S BANK SGD1*	SGD	178 428	16 400	26 200	168 628	3 298 531	1.52	
WILMAR INTERNATIONAL LTD*	SGD	279 700	9 300	31 100	257 900	590 365	0.27	
<b>TOTAL Singapore</b>						<b>18 524 822</b>	<b>8.56</b>	
<b>Total Bearer shares</b>						<b>177 455 828</b>	<b>81.96</b>	
<b>Registered shares</b>								
<b>Australia</b>								
AMPOL LTD NPV*	AUD	33 510	4 072	5 675	31 907	746 026	0.34	31 907
BHP GROUP LTD NPV*	AUD	718 173	57 347	101 384	674 136	17 536 833	8.10	

		30.9.2023		31.3.2024		Market value <sup>3</sup>		Thereof
Security		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>	in lending Quantity/ Nominal
COLES GROUP LTD NPV*	AUD	189 844	20 682	31 279	179 247	1 784 265	0.82	176 571
THE LOTTERY CORPOR NPV*	AUD	316 585	13 908	31 255	299 238	905 562	0.42	
WOODSIDE ENERGY GROUP LTD*	AUD	269 263	22 241	38 652	252 852	4 531 692	2.09	
<b>TOTAL Australia</b>						<b>25 504 377</b>	<b>11.78</b>	

#### China

ESR CAYMAN LIMITED USD0.001*	HKD	298 800	18 400	80 000	237 200	228 484	0.11	92 644
<b>TOTAL China</b>						<b>228 484</b>	<b>0.11</b>	

#### Hong Kong

BUDWEISER BREWING USD0.00001*	HKD	241 000		241 000				
NEW WORLD DEVEL CO NPV POST CON*	HKD	204 473	13 000	217 473				
<b>TOTAL Hong Kong</b>							<b>0.00</b>	

#### Singapore

CAPITALAND INVESTM NPV*	SGD	371 320	11 900	36 500	346 720	620 139	0.29	
GENTING SINGAPORE LTD*	SGD	893 400		92 700	800 700	472 921	0.22	800 700
GRAB HLDGS LTD COM USD0.000001 CL A*	USD	268 284		14 052	254 232	719 018	0.33	
SINGAPORE TELECOMM NPV*	SGD	1 179 850	23 200	113 800	1 089 250	1 839 176	0.85	
<b>TOTAL Singapore</b>						<b>3 651 253</b>	<b>1.69</b>	
<b>Total Registered shares</b>						<b>29 384 114</b>	<b>13.57</b>	

#### Depository receipts

##### Australia

JAMES HARDIE ID PLC CUFS EURO.5*	AUD	62 483	4 264	7 988	58 759	2 127 256	0.98	
<b>TOTAL Australia</b>						<b>2 127 256</b>	<b>0.98</b>	

##### China

FUTU HOLDINGS LIMI SPON ADS EA REP 8 ORD SHS*	USD	7 900		863	7 037	343 215	0.16	
<b>TOTAL China</b>						<b>343 215</b>	<b>0.16</b>	

##### Singapore

SEA LTD ADS EACH REP ONE CL A SHS*	USD	51 900	3 756	6 405	49 251	2 382 596	1.10	
<b>TOTAL Singapore</b>						<b>2 382 596</b>	<b>1.10</b>	
<b>Total Depository receipts</b>						<b>4 853 067</b>	<b>2.24</b>	

#### Investment certificates, closed end

##### Singapore

CAPITALAND ASCENDAS REIT- UNITS REAL ESTATE INVESTMENT TRUST*	SGD	521 209	11 900	42 600	490 509	906 780	0.42	210 000
CAPITALAND INTEGRATED COMMERCIAL TRUST REAL ESTATE INV TRUST*	SGD	748 803		54 000	694 803	918 125	0.42	
KEPPEL REIT NPV (REIT)*	SGD		41 400	41 400				
MAPLE TREE COMMERCIAL REAL ESTATE INVESTMENT TRUST*	SGD	353 000		29 800	323 200	276 094	0.13	
<b>TOTAL Singapore</b>						<b>2 100 999</b>	<b>0.97</b>	
<b>Total Investment certificates, closed end</b>						<b>2 100 999</b>	<b>0.97</b>	
<b>Total Securities traded on an exchange</b>						<b>213 794 007</b>	<b>98.75</b>	

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

##### Registered shares

##### Australia

ORICA LIMITED NPV DVP INSTITUTIONAL PLACE**	AUD		3 171	3 171				
TREASURY WINE ESTA NPV DVP INSTITUTIONAL ENTIT**	AUD		10 827	10 827				
<b>TOTAL Australia</b>							<b>0.00</b>	
<b>Total Registered shares</b>							<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>							<b>0.00</b>	



Security	30.9.2023		31.3.2024		Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>	
<b>Total securities and similar instruments</b>					<b>213 794 007</b>	<b>98.75</b>	
(thereof in lending)					39 060 909	18.04	
Bank deposits at sight					1 601 421	0.74	
Derivative financial instruments					48 219	0.02	
Other assets					1 064 545	0.49	
<b>Total fund assets</b>					<b>216 508 192</b>	<b>100.00</b>	
Short-term bank liabilities					-199 539		
Other liabilities					-1 382		
<b>Net fund assets</b>					<b>216 307 271</b>		

Valuation categories	Market value as of		in % of the total fund assets <sup>3</sup>
	31.3.2024		
Investments valued at prices paid on the main market	213 842 226		98.77
Investments valuation based on market-observed parameters	–		–
Investments valued with suitable valuation models taking account of the current market circumstances	–		–
<b>TOTAL</b>	<b>213 842 226</b>		<b>98.77</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
HANG SENG INDEX FUTURE 29.04.24*	5	HKD	476 736	-920	0.00
SPI 200 INDEX FUTURES 20.06.24*	15	AUD	1 752 053	49 139	0.02
			2 228 789	48 219	0.02

Liquidity linked to open derivative financial instruments: CHF 2 228 789

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

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

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
HANG SENG INDEX FUTURE 30.10.23	HKD	0	6
HANG SENG INDEX FUTURE 28.12.23	HKD	5	5
SPI 200 INDEX FUTURES 21.12.23	AUD	4	24
HANG SENG INDEX FUTURE 29.11.23	HKD	7	7
HANG SENG INDEX FUTURE 30.01.24	HKD	4	4
HANG SENG INDEX FUTURE 27.03.24	HKD	7	7
SPI 200 INDEX FUTURES 21.03.24	AUD	20	20
HANG SENG INDEX FUTURE 28.02.24	HKD	4	4
SPI 200 INDEX FUTURES 20.06.24	AUD	15	0
HANG SENG INDEX FUTURE 29.04.24	HKD	5	0

## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-A1	0.23%
Class I-B	0.07%
Class I-X	0.01%
Class (USD) I-X	0.01%

### Exchange rates

AUD 1 = CHF	0.59	SGD 1 = CHF	0.67
HKD 1 = CHF	0.12	USD 1 = CHF	0.90
NZD 1 = CHF	0.54		

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

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in CHF		1 735 834 211.72	1 540 693 736.58	1 218 850 358.79
<b>Class I-X</b>	<b>CH0594527720</b>			
Net asset value per unit in CHF		1 135.74	1 067.92	981.04
Number of units outstanding		1 228 089.7760	1 157 623.9720	976 629.0610
<b>Class U-X</b>	<b>CH0596284569</b>			
Net asset value per unit in CHF		113 573.22	106 791.15	98 102.72
Number of units outstanding		3 002.8000	2 850.8000	2 657.8000

## Structure of the securities portfolio

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

NESTLE SA	16.58
NOVARTIS AG	11.62
ROCHE Holding AG	10.93
UBS AG	5.82
Cie Financiere Richemont SA	4.79
Zurich Insurance Group	4.62
ABB Ltd	4.39
Holcim Ltd	2.87
Sika AG	2.80
Lonza Group AG	2.61
Others	32.10
<b>TOTAL</b>	<b>99.13</b>

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

### Breakdown by sectors in % of total assets

Pharmaceuticals, cosmetics & medical products	24.47
Food & soft drinks	18.67
Financial & investment companies	13.90
Insurance	8.74
Chemicals	8.24
Watches & jewellery	5.33
Electrical devices & components	4.86
Building industry & materials	4.05
Banks & credit institutions	2.11
Mechanical engineering & industrial equipment	1.86
Others	6.90
<b>TOTAL</b>	<b>99.13</b>

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

## Statement of assets

	31.3.2024	30.9.2023
<b>Market values</b>	<b>CHF</b>	<b>CHF</b>
Bank deposits		
– at sight	7 621 491.86	141 104.27
Securities		
– Shares and other equity instruments	1 736 385 724.29	1 542 883 863.86
Other assets	7 545 191.31	4 856 638.27
<b>Total fund assets</b>	<b>1 751 552 407.46</b>	<b>1 547 881 606.40</b>
Loans	-15 686 108.50	-7 113 059.20
Other liabilities	-32 087.24	-74 810.62
<b>Net fund assets</b>	<b>1 735 834 211.72</b>	<b>1 540 693 736.58</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
<b>Income</b>	<b>CHF</b>	<b>CHF</b>
Income from bank assets	43 164.74	396.32
Negative interest	-21.17	-4 018.23
Income from securities		
– from shares and other equity instruments	19 909 787.11	40 665 347.05
– from bonus shares	0.00	3 953.52
Purchase of current net income on issue of units	169 893.93	5 069 314.58
<b>TOTAL income</b>	<b>20 122 824.61</b>	<b>45 734 993.24</b>
<b>Expenses</b>		
Interest payable	-76 489.70	-192 581.87
Audit expenses	-17 915.90	-12 530.90
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0.00	0.00
Other expenses	-64 457.01	-126 769.22
Payment of current net income on redemption of units	-179 222.82	-1 582 839.02
<b>TOTAL expenses</b>	<b>-338 085.43</b>	<b>-1 914 721.01</b>
<b>Net income</b>	<b>19 784 739.18</b>	<b>43 820 272.23</b>
Realized capital gains and losses	2 608 952.05	2 695 976.74
<b>Realized result</b>	<b>22 393 691.23</b>	<b>46 516 248.97</b>
Unrealized capital gains and losses	100 448 850.86	80 364 250.21
<b>Total result</b>	<b>122 842 542.09</b>	<b>126 880 499.18</b>

## 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	1 540 693 736.58	1 218 850 358.79
Paid federal withholding tax	-15 687 145.38	-12 629 965.82
Balance of unit movements	87 985 078.43	207 592 844.43
Total result	122 842 542.09	126 880 499.18
<b>Net fund assets at the end of the reporting period</b>	<b>1 735 834 211.72</b>	<b>1 540 693 736.58</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
	Number	Number
<b>Class I-X</b>		
Situation at the beginning of the financial year	1 157 623.9720	976 629.0610
Units issued	145 756.8130	286 137.1400
Units redeemed	-75 291.0090	-105 142.2290
<b>Situation at the end of the period</b>	<b>1 228 089.7760</b>	<b>1 157 623.9720</b>
Difference between units issued and units redeemed	70 465.8040	180 994.9110
<b>Class U-X</b>		
Situation at the beginning of the financial year	2 850.8000	2 657.8000
Units issued	371.0000	448.0000
Units redeemed	-219.0000	-255.0000
<b>Situation at the end of the period</b>	<b>3 002.8000</b>	<b>2 850.8000</b>
Difference between units issued and units redeemed	152.0000	193.0000

## Inventory of Fund assets

### Securities traded on an exchange

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bearer shares</b>								
<b>Austria</b>								
AMS AG NPV (BR)*	CHF	292 000	887 679	29 579	1 150 100	1 204 730	0.07	
PIERER MOBILITY AG NPV*	CHF	9 250	1 300		10 550	480 025	0.03	
<b>TOTAL Austria</b>						<b>1 684 755</b>	<b>0.10</b>	
<b>Liechtenstein</b>								
LIECHTENS. LANDESB. CHF5 (REGD)*	CHF	12 600	500		13 100	961 540	0.05	
<b>TOTAL Liechtenstein</b>						<b>961 540</b>	<b>0.05</b>	
<b>Luxembourg</b>								
COSMO PHARMA N.V. EURO.26 (REGD)*	CHF	10 500			10 500	748 650	0.04	
<b>TOTAL Luxembourg</b>						<b>748 650</b>	<b>0.04</b>	
<b>Switzerland</b>								
AUTONEUM HLDG AG CHF0.05(REGD)*	CHF	3 000	1 115	390	3 725	601 960	0.03	
BQE CANT DE GENEVE CHF50(REG)*	CHF	2 414	138	190	2 362	680 256	0.04	
CIE FINANCIER TRAD CHF2.5(BR)*	CHF	2 525	750		3 275	450 313	0.03	
COMET HOLDINGS CHF1 (REGD)*	CHF	8 280	759	240	8 799	2 764 646	0.16	
DAETWYLER HLDG CHF0.05 (POST SUBDIVISION)*	CHF	7 800	1 173	362	8 611	1 601 646	0.09	
GALENICA AG CHF0.1*	CHF	52 700	6 695	2 817	56 578	4 254 666	0.24	
IDORSIA AG CHF0.05*	CHF	128 000	19 115		147 115	416 041	0.02	
KUDELSKI SA CHF8.00 (BR)*	CHF		17 988		17 988	28 421	0.00	
LANDIS & GYR GROUP CHF10 (REGD)*	CHF	22 500	5 501	1 035	26 966	1 867 396	0.11	
LEONTEQ AG CHF1 (REGD)*	CHF	13 500			13 500	367 200	0.02	
MEDARTIS HLDG AG CHF0.2*	CHF	5 000	634		5 634	503 680	0.03	
ROCHE HLDGS AG CHF1 (BR)*	CHF	31 200	3 866	1 627	33 439	8 125 677	0.46	
SENSIRION AG NPV*	CHF	11 250	824		12 074	805 336	0.05	
SKAN GROUP AG CHF0.01 (REGD)*	CHF	13 500	814		14 314	1 218 121	0.07	
SWATCH GROUP CHF2.25(BR)*	CHF	30 675	3 276	1 270	32 681	6 843 401	0.39	
SWISS RE AG CHF0.10*	CHF	311 129	38 346	19 406	330 069	38 271 501	2.19	
THURGAUER KTBK CHF20*	CHF	3 769	1 018		4 787	603 162	0.03	
<b>TOTAL Switzerland</b>						<b>69 403 421</b>	<b>3.96</b>	
<b>Total Bearer shares</b>						<b>72 798 366</b>	<b>4.16</b>	
<b>Participation certificates</b>								
<b>Switzerland</b>								
BASELLANDSCH KTBK PTG CHF100*	CHF	600	72		672	560 448	0.03	
BASLER KTBK PTG CHF8.50*	CHF	5 779	710		6 489	412 700	0.02	
GRAUBUNDNER KTBK PTG CHF100*	CHF	780	77		857	1 499 750	0.09	
LINDT & SPRUENGLI PTG CERT CHF10*	CHF	1 087	120	51	1 156	12 473 240	0.71	
SCHINDLER-HLDG AG PTG CERT CHF0.10(POST-SUBD)*	CHF	43 417	5 572	2 713	46 276	10 509 280	0.60	
<b>TOTAL Switzerland</b>						<b>25 455 418</b>	<b>1.45</b>	
<b>Total Participation certificates</b>						<b>25 455 418</b>	<b>1.45</b>	
<b>Other shares</b>								
<b>Switzerland</b>								
ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF	750 089	95 077	46 904	798 262	183 360 781	10.47	
<b>TOTAL Switzerland</b>						<b>183 360 781</b>	<b>10.47</b>	
<b>Total Other shares</b>						<b>183 360 781</b>	<b>10.47</b>	
<b>Registered shares</b>								
<b>Liechtenstein</b>								
VP BANK AG CHF10 REG S*	CHF	3 231	366		3 597	337 399	0.02	
<b>TOTAL Liechtenstein</b>						<b>337 399</b>	<b>0.02</b>	

Security		30.9.2023			31.3.2024		Market value <sup>3</sup>		Thereof
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>	in lending Quantity/ Nominal	
<b>North America</b>									
BB BIOTECH AG CHF0.20 (REGD)*	CHF	59 067	5 568	1 975	62 660	2 854 163	0.16		
<b>TOTAL North America</b>						<b>2 854 163</b>	<b>0.16</b>		
<b>Switzerland</b>									
ABB LTD CHF0.12 (REGD)*	CHF	1 729 206	222 791	115 671	1 836 326	76 923 696	4.39		
ADECCO GROUP AG CHF0.1 (REGD)*	CHF	178 061	21 135	8 935	190 261	6 784 707	0.39		
AEVIS VICTORIA SA CHF1 (POST SUBD)*	CHF	20 000	7 297		27 297	416 279	0.02		
ALCON AG CHF0.04*	CHF	534 883	66 708	33 614	567 977	42 450 601	2.42		
ALLREAL HOLDING AG CHF1*	CHF	16 566	4 168	1 738	18 996	2 940 581	0.17		
ALSO HOLDING AG CHF1.00 (REGD)*	CHF	6 850	808	301	7 357	1 721 538	0.10		
ALUFLEXPACK AG CHF1*	CHF	3 500	3 501		7 001	106 275	0.01		
APG SGA SA CHF2.60*	CHF	1 161	403		1 564	345 644	0.02		
ARBONIA AG CHF4.20 (REGD)*	CHF	56 600	3 700		60 300	727 218	0.04		
ARYZTA AG CHF0.02 (REGD)*	CHF	1 059 000	67 446		1 126 446	1 843 992	0.11		
ASCOM HOLDING AG CHF0.50(REGD)*	CHF	38 418			38 418	316 180	0.02		
BACHEM HOLDING AG CHF0.01 (REGD) (SUBD)*	CHF	34 071	5 109	2 986	36 194	3 127 162	0.18		
BALOISE-HLDGS CHF0.1(REGD)*	CHF	49 034	5 648	2 411	52 271	7 385 892	0.42		
BARRY CALLEBAUT AG CHF0.02 (REGD)*	CHF	3 800	351	113	4 038	5 285 742	0.30		
BASILEA PHARMACEUT CHF1(REGD)*	CHF	13 500	1 032	1 349	13 183	496 340	0.03		
BELIMO HOLDING AG CHF0.05*	CHF	10 639	1 119	456	11 302	4 997 744	0.29		
BELL FOOD GROUP AG CHF0.5 (REGD)*	CHF	2 184	133	100	2 217	598 590	0.03		
BELLEVUE GROUP AG CHF0.1*	CHF	7 207	2 503		9 710	204 881	0.01		
BERNER KTBK CHF20 (REGD)*	CHF	5 000	278	224	5 054	1 233 176	0.07		
BOSSARD HLDGS AG CHF5*	CHF	6 250	404		6 654	1 457 226	0.08		
BQE CANT VAUDOISE CHF1*	CHF	30 555	2 755	1 024	32 286	3 383 573	0.19		
BUCHER INDUSTRIES CHF0.20 (REGD)*	CHF	7 029	1 025	407	7 647	3 034 330	0.17		
BURCKHARDT COMPRES CHF2.5*	CHF	3 200	166	127	3 239	1 830 035	0.10		
BURKHALTER HOLDING CHF0.04 (REG) POST CONS*	CHF	9 087			9 087	887 800	0.05		
BVZ HOLDING AG CHF100(REGD)*	CHF	109	47		156	156 000	0.01		
CALIDA HLDG CHF0.10 (REGD)*	CHF	4 875	1 193		6 068	177 186	0.01		
CEMBRA MONEY BANK CHF1.00 (REGD)*	CHF	31 700	4 354	2 510	33 544	2 532 572	0.14		
CLARIANT CHF4.00(REGD)*	CHF	240 000	27 972	10 720	257 252	3 135 902	0.18		
COLTENE HOLDING AG CHF5(REGD)*	CHF	5 752	464	1 152	5 064	291 686	0.02		
CONZZETA AG CHF2 (REGD) *A**	CHF	1 600	70		1 670	796 590	0.05		
CPH CHEMIE & PAPI CHF0.2 (REGD)*	CHF	4 400	182		4 582	402 300	0.02		
DKSH HOLDING LTD CHF0.1*	CHF	38 000	3 602	1 602	40 000	2 454 000	0.14		
DOCMORRIS AG CHF30.00*	CHF	16 636	1 183	2 500	15 319	1 387 135	0.08		
DORMAKABA HOLDING CHF0.10 'B'(REGD)*	CHF	3 225	288	126	3 387	1 607 132	0.09		
EDISUN POWER EUROP CHF30.00 (REGD)*	CHF	70			70	7 140	0.00		
EFG INTERNATIONAL CHF0.50 (REGD)*	CHF	120 224	11 996	5 704	126 516	1 424 570	0.08		
EMMI AG CHF10 (REGD)*	CHF	2 200	287	84	2 403	2 150 685	0.12		
EMS-CHEMIE HLDG AG CHF0.01(REGD)(POST RECON)*	CHF	7 319	723	298	7 744	5 358 848	0.31		
EPIC SUISSSE AG CHF0.04*	CHF	1 000	1 592		2 592	185 587	0.01		
FEINTOOL INT HLDG CHF10 (REGD)*	CHF	5 171	2 171		7 342	139 351	0.01		
FORBO HLDGS AG CHF0.10(REGD)*	CHF	1 128	124	144	1 108	1 276 416	0.07		
FUNDAMENTA REAL ES CHF6*	CHF	26 800	6 904		33 704	529 153	0.03		
GEBERIT CHF0.10(REGD)*	CHF	37 763	4 839	4 668	37 934	20 218 822	1.15		
GEORG FISCHER AG CHF0.05 (REGD) (POST SPLIT)*	CHF	87 422	12 064	9 599	89 887	6 013 440	0.34		
GIVAUDAN AG CHF10*	CHF	8 520	1 029	509	9 040	36 304 640	2.07		
GLARNER KB CHF10*	CHF	3 500	2 641		6 141	139 401	0.01		
GURIT HOLDING AG CHF5 (REGD) (SUBD)*	CHF	3 119	422		3 541	235 122	0.01		
HELVETIA HOLDING CHF0.02 (REGD) POST SUBD*	CHF	37 077	3 609	1 077	39 609	4 923 399	0.28		
HIAG IMMOBILIEN HL CHF1*	CHF	4 764	438		5 202	411 998	0.02		
HOLCIM LTD CHF2 (REGD)*	CHF	568 727	79 593	33 109	615 211	50 238 130	2.87		
HYPOBANK LENZBURG CHF260 (REGD)*	CHF	63	21		84	354 480	0.02		
IMPLENIA AG CHF1.02 (REGD)*	CHF	15 203	2 133	1 565	15 771	515 712	0.03		
INA INVEST HOLDING CHF0.03*	CHF	4 172			4 172	70 924	0.00		
INFICON HOLDING AG CHF5(REGD)*	CHF	1 810	235	73	1 972	2 599 096	0.15		
INTERROLL HLDG AG CHF1 (REGD)*	CHF	785	124	21	888	2 664 000	0.15		
INTERSHOP HLDG AG CHF10(REG)*	CHF	1 200	53		1 253	811 944	0.05		
INVESTIS HOLDING S CHF0.10*	CHF	3 149	300		3 449	335 243	0.02		
IVF HARTMANN HLDG CHF1.75*	CHF	500			500	70 500	0.00		
JULIUS BAER GRUPPE CHF0.02 (REGD)*	CHF	222 063	28 832	17 799	233 096	12 139 640	0.69		
JUNGFRAUBAHN HLDG CHF1.50 (REGD)*	CHF	5 090	710	210	5 590	1 009 554	0.06		
KARDEX HOLDING AG CHF0.45 (REGD)*	CHF	6 275	997	404	6 868	1 737 604	0.10		
KOMAX CHF0.10(REGD)*	CHF	4 000	573	238	4 335	757 758	0.04		
KUEHNEN&NAGEL INTL CHF1(REGD)(POST-SUBD)*	CHF	59 678	8 121	4 393	63 406	15 914 906	0.91		
KUROS BIOSCIENCES CHF1(POST SPLIT)*	CHF		32 769		32 769	198 580	0.01		
LEM HLDGS AG CHF0.50(REGD)(POST SUBD)*	CHF	565	86	28	623	1 062 838	0.06		



Security		30.9.2023			31.3.2024			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	
LINDT & SPRUENGLI CHF100(REGD)*	CHF	114	23	6	131	14 252 800	0.81	
LOGITECH INTL CHF0.25(REGD) (POST-SUBD)*	CHF	174 900	26 109	13 651	187 358	15 131 032	0.86	
LONZA GROUP AG CHF1(REGD)*	CHF	79 739	9 916	5 076	84 579	45 689 576	2.61	
LUZERNER KANTONALBANK AG RG*	CHF	21 481	724	849	21 356	1 509 869	0.09	
MCH GROUP AG CHF 10.00*	CHF	4 000			4 000	20 080	0.00	
MEDACTA GROUP SA CHF0.10*	CHF	6 506	702		7 208	882 259	0.05	
MEDMIX AG CHF0.01*	CHF	24 750	3 250		28 000	448 560	0.03	
METALL ZUG AG SER'B' CHF25 (REGD)*	CHF	200			200	264 000	0.02	
MEYER BURGER TECHN CHF0.05*	CHF	3 453 300	392 643	96 896	3 749 047	93 726	0.01	
MIKRON HLDG AG CHF0.10(REGD)*	CHF	2 000	7 077		9 077	168 378	0.01	
MOBILEZONE HOLDING CHF0.01(REG)*	CHF	44 000			44 000	653 840	0.04	
MOBIMO HLDG AG CHF23.40 (REGD)*	CHF	7 600	1 073	231	8 442	2 186 478	0.12	
MOLECULAR PARTNERS CHF0.1*	CHF	26 847	8 562		35 409	130 128	0.01	
NESTLE SA CHF0.10(REGD)*	CHF	2 849 637	357 596	173 913	3 033 320	290 440 390	16.58	
NOVARTIS AG CHF0.49 (REGD)*	CHF	2 256 163	271 735	198 819	2 329 079	203 491 632	11.62	
NOVAVEST REAL ESTA CHF31.85 (REGD) SERIES A*	CHF	7 352	1 620		8 972	304 151	0.02	
OC OERLIKON CORP CHF1.00(REGD)*	CHF	205 000	25 779	13 098	217 681	864 629	0.05	
ORELL FUESSLI HLDG CHF1*	CHF	500			500	38 500	0.00	
ORIOR AG CHF4.00*	CHF	8 162	465	1 062	7 565	503 073	0.03	
PARTNERS GROUP HLG CHF0.01 (REGD)*	CHF	24 316	2 823	1 420	25 719	33 126 072	1.89	
PEACH PROPERTY GRO CHF1.00 (REGD)*	CHF	13 607	6 746		20 353	243 829	0.01	
PHOENIX MECANO (RG)*	CHF	500	197		697	317 832	0.02	
PLAZZA AG CHF0.50 (REGD) 'A'*	CHF	1 419			1 419	437 052	0.02	
POLYPEPTIDE GROUP CHF0.01*	CHF	17 400			17 400	527 220	0.03	
PSP SWISS PROPERTY CHF0.10 (REGD)*	CHF	48 790	4 853	1 757	51 886	6 132 925	0.35	
RICHEMONT(CIE FIN) CHF1.00 (REG) SER 'A'*	CHF	558 056	90 024	37 483	610 597	83 957 088	4.79	
RIETER HOLDING AG CHF5*	CHF	3 502			3 502	456 661	0.03	
SANDOZ GROUP AG CHF0.05*	CHF		451 233	451 233				
SCHAFFNER HLDG AG CHF50(REGD)*	CHF	475		475				
SCHINDLER-HLDG AG CHF0.1(REGD)(POST-SUBD)*	CHF	22 445	2 653	1 246	23 852	5 247 440	0.30	
SCHWEITER TECH SH5*	CHF	1 000	263	158	1 105	561 340	0.03	
SCHWEIZER NAT BK CHF250(REGD)*	CHF	77	18		95	391 400	0.02	
SF URBAN PROPRTIE CHF12.60 (REGD)*	CHF	1 900	923		2 823	262 539	0.01	
SFS GROUP AG CHF0.1*	CHF	19 100	2 819	755	21 164	2 510 050	0.14	
SGS SA CHF0.04*	CHF	162 034	18 250	8 017	172 267	15 073 363	0.86	
SIEGFRIED HLDG AG CHF27 (REGD)*	CHF	4 280	422	154	4 548	4 188 708	0.24	
SIG COMBIBLOC GROU CHF0.1*	CHF	370 750	34 786	13 280	392 256	7 845 120	0.45	
SIKA AG CHF0.01 (REG)*	CHF	164 892	28 438	10 878	182 452	49 006 607	2.80	
SOFTWAREONE HLD AG CHF0.01*	CHF	119 675	14 261	3 839	130 097	2 162 212	0.12	
SONOVA HOLDING AG CHF0.05 (REGD)*	CHF	54 504	6 580	5 098	55 986	14 617 945	0.83	
ST GALLER KTBK AG CHF80 (REGD)*	CHF	3 100	324	140	3 284	1 596 024	0.09	
STADLER RAIL AG*	CHF	61 000	7 938	2 352	66 586	1 912 350	0.11	
STARRAGTORNOS CHF8 50 (REGD)*	CHF	848	651		1 499	77 948	0.00	
STRAUMANN HLDG CHF0.01 (REGD) (POST SPLIT)*	CHF	120 375	17 544	9 052	128 867	18 556 848	1.06	
SULZER AG CHF0.01*	CHF	18 400	1 825	285	19 940	2 187 418	0.12	
SWATCH GROUP CHF0.45(REGD)*	CHF	59 100	7 353	2 333	64 120	2 622 508	0.15	
SWISS LIFE HLDG CHF5.1(REGD)*	CHF	31 540	3 878	1 913	33 505	21 181 861	1.21	
SWISS PRIME SITE CHF15.3 (REGD)*	CHF	81 734	9 319	4 275	86 778	7 380 469	0.42	
SWISS STEEL HOLDIN CHF0.15 (REGD)*	CHF	663 895			663 895	47 601	0.00	
SWISSCOM AG CHF1(REGD)*	CHF	27 133	3 606	1 738	29 001	15 991 151	0.91	
SWISSQUOTE GP HLDG CHF0.20 (REGD)*	CHF	11 975	1 273	521	12 727	3 222 476	0.18	
TECAN GROUP AG CHF0.10(REGD)*	CHF	13 523	1 659	696	14 486	5 414 867	0.31	
TEMENOS AG CHF5 (REGD)*	CHF	71 615	7 211	4 642	74 184	4 783 384	0.27	
TX GROUP CHF10 (REGD)*	CHF	3 558	166		3 724	554 876	0.03	
U-BLOX HOLDING AG CHF15.40 (REGD)*	CHF	7 650	514		8 164	708 635	0.04	
UBS GROUP CHF0.10 (REGD)*	CHF	3 267 390	622 322	214 248	3 675 464	101 957 371	5.82	
V-ZUG HOLDING LTD*	CHF	2 800			2 800	167 160	0.01	
VALIANT HOLDING AG CHF3.30(REGD)*	CHF	16 492	1 455	289	17 658	1 868 216	0.11	
VARIA US PROPRTIE CHF1*	CHF	6 000	1 346		7 346	271 067	0.02	
VAT GROUP AG CHF0.10*	CHF	28 660	4 139	2 237	30 562	14 281 623	0.82	
VAUDOISE ASSURANCE CHF25(REGD)(POST SUBD)*	CHF	921	161		1 082	485 818	0.03	
VETROPACK HLDG SA CHF1 A*	CHF	12 850	1 639		14 489	471 617	0.03	
VONTOBEL HLDGS AG CHF1(REGD)*	CHF	30 128	2 401	1 292	31 237	1 708 664	0.10	
VZ HOLDING AG CHF0.05 (REGD)*	CHF	16 300	1 833	735	17 398	1 913 780	0.11	
WALLISER KTBK CHF10 (REG A)*	CHF	4 125	1 391		5 516	637 098	0.04	
WARTECK INVEST AG CHF10(REGD)*	CHF	175	18		193	354 155	0.02	
YPSOMED HOLDING AG CHF14.15 (REGD)*	CHF	5 400	608	237	5 771	2 080 446	0.12	
ZEHNDER GROUP CHF0.05 (REGD) 'A'*	CHF	10 970		607	10 363	619 707	0.04	
ZUG ESTATES HLDGS CHF25.00 'B'*	CHF	310	25		335	609 700	0.03	
ZUGER KANTONALBK CHF500 (REGD)*	CHF	155	14		169	1 352 000	0.08	
ZURICH INSURANCE GRP CHF0.10*	CHF	156 385	19 834	9 967	166 252	80 848 348	4.62	
<b>TOTAL Switzerland</b>						<b>1 451 242 877</b>	<b>82.85</b>	
<b>Total Registered shares</b>						<b>1 454 434 439</b>	<b>83.04</b>	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Rights</b>								
<b>Austria</b>								
AMS-OSRAM AG RIGHTS 23-06.12.23*	CHF		305 711	305 711				
<b>TOTAL Austria</b>							<b>0.00</b>	
<b>Switzerland</b>								
AUTONEUM HOLDING AG-RIGHTS 23-27.09.23*	CHF	3 000		3 000				
MEYER BURGER TECHNOLOGY AG RIGHTS 02.04.24*	CHF		3 749 047		3 749 047	314 920	0.02	
<b>TOTAL Switzerland</b>						<b>314 920</b>	<b>0.02</b>	
<b>Total Rights</b>						<b>314 920</b>	<b>0.02</b>	
<b>Total Securities traded on an exchange</b>						<b>1 736 363 924</b>	<b>99.13</b>	

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

### Registered shares

<b>Israel</b>								
SHL TELEMEDICINE ILS0.01**	CHF	2 000	2 000		4 000	21 800	0.00	
<b>TOTAL Israel</b>						<b>21 800</b>	<b>0.00</b>	
<b>Total Registered shares</b>						<b>21 800</b>	<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>21 800</b>	<b>0.00</b>	
<b>Total securities and similar instruments</b>						<b>1 736 385 724</b>	<b>99.13</b>	
(thereof in lending)							0.00	
Bank deposits at sight						7 621 492	0.44	
Other assets						7 545 191	0.43	
<b>Total fund assets</b>						<b>1 751 552 407</b>	<b>100.00</b>	
Short-term bank liabilities						-15 686 109		
Other liabilities						-32 086		
<b>Net fund assets</b>						<b>1 735 834 212</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 736 363 924	99.13
Investments valuation based on market-observed parameters	21 800	0.00
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>1 736 385 724</b>	<b>99.13</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-X	0.01%
Class U-X	0.01%

### Exchange rate

EUR 1 = CHF 0.97

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

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in CHF		4 783 734 566.12	4 403 948 807.93	3 962 303 258.71
<b>Class I-A1</b>	<b>CH0015710095</b>			
Net asset value per unit in CHF		2 733.51	2 569.93	2 379.42
Number of units outstanding		20 921.4670	21 475.8440	23 520.3030
<b>Class I-A2</b>	<b>CH0111710676</b>			
Net asset value per unit in CHF		2 734.05	2 570.44	2 379.89
Number of units outstanding		6 200.0000	6 200.0000	13 494.9780
<b>Class I-A3</b>	<b>CH0116839157</b>			
Net asset value per unit in CHF		1 653.00	1 554.04	1 438.66
Number of units outstanding		75 007.2850	65 351.9440	52 555.9040
<b>Class I-B</b>	<b>CH0015710145</b>			
Net asset value per unit in CHF		3 600.00	3 383.96	3 130.65
Number of units outstanding		23 401.8100	24 904.9840	29 002.6800
<b>Class I-X</b>	<b>CH0015710194</b>			
Net asset value per unit in CHF		3 393.08	3 189.25	2 949.69
Number of units outstanding		1 291 586.4340	1 263 775.2480	1 224 538.6710
<b>Class W</b>	<b>CH0356569118</b>			
Net asset value per unit in CHF		154.68	145.43	134.64
Number of units outstanding		768 668.5890	801 041.2890	711 581.9190

## Structure of the securities portfolio

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

NESTLE SA	16.29
NOVARTIS AG	11.41
ROCHE Holding AG	10.74
UBS AG	5.72
Cie Financiere Richemont SA	4.71
Zurich Insurance Group	4.54
ABB Ltd	4.32
Holcim Ltd	2.82
Sika AG	2.75
Lonza Group AG	2.56
Others	33.67
<b>TOTAL</b>	<b>99.53</b>

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

### Breakdown by sectors in % of total assets

Pharmaceuticals, cosmetics & medical products	24.97
Food & soft drinks	18.35
Financial & investment companies	13.93
Insurance	8.59
Chemicals	8.14
Watches & jewellery	5.24
Electrical devices & components	4.87
Building industry & materials	3.99
Banks & credit institutions	2.07
Mechanical engineering & industrial equipment	1.84
Others	7.54
<b>TOTAL</b>	<b>99.53</b>

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	CHF	CHF
Bank deposits		
– at sight	2 344 030.54	236 757.74
Securities		
– Shares and other equity instruments	4 781 025 270.37	4 408 991 240.17
Derivative financial instruments	1 120.00	-450.00
Other assets	20 267 190.66	14 917 376.87
<b>Total fund assets</b>	<b>4 803 637 611.57</b>	<b>4 424 144 924.78</b>
Loans	-19 844 304.85	-20 056 870.13
Other liabilities	-58 740.60	-139 246.72
<b>Net fund assets</b>	<b>4 783 734 566.12</b>	<b>4 403 948 807.93</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Income	CHF	CHF
Income from bank assets	86 793.51	853.39
Negative interest	-119.08	-223.20
Income from securities		
– from shares and other equity instruments	53 272 885.17	123 605 900.00
– from bonus shares	0.00	12 848.76
Income from securities lending	172 750.86	359 029.88
Offset payments from securities lending	162 669.25	1 277 960.81
Purchase of current net income on issue of units	117 014.07	3 714 085.20
<b>TOTAL income</b>	<b>53 811 993.78</b>	<b>128 970 454.84</b>
<b>Expenses</b>		
Interest payable	-275 258.65	-495 844.18
Audit expenses	-20 285.30	-18 669.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-46 323.04	-94 902.35
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A2	-13 584.46	-36 346.52
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A3	-82 008.37	-137 966.36
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-17 970.78	-36 555.36
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-75 452.42	-189 931.22
Compensation of the class action processing	-735.81	0.00
Other expenses	-122 590.41	-339 835.23
Payment of current net income on redemption of units	-65 774.01	-2 832 772.93
<b>TOTAL expenses</b>	<b>-719 983.25</b>	<b>-4 182 823.95</b>
<b>Net income</b>	<b>53 092 010.53</b>	<b>124 787 630.89</b>
Realized capital gains and losses	25 271 292.61	42 799 008.67
<b>Realized result</b>	<b>78 363 303.14</b>	<b>167 586 639.56</b>
Unrealized capital gains and losses	251 612 936.75	195 349 843.62
<b>Total result</b>	<b>329 976 239.89</b>	<b>362 936 483.18</b>

## 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	4 403 948 807.93	3 962 303 258.71
Paid federal withholding tax	-43 620 469.30	-39 553 924.45
Balance of unit movements	93 429 987.60	118 262 990.49
Total result	329 976 239.89	362 936 483.18
<b>Net fund assets at the end of the reporting period</b>	<b>4 783 734 566.12</b>	<b>4 403 948 807.93</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
	Number	Number
<b>Class I-A1</b>		
Situation at the beginning of the financial year	21 475.8440	23 520.3030
Units issued	296.3260	1 106.5010
Units redeemed	-850.7030	-3 150.9600
<b>Situation at the end of the period</b>	<b>20 921.4670</b>	<b>21 475.8440</b>
Difference between units issued and units redeemed	-554.3770	-2 044.4590
<b>Class I-A2</b>		
Situation at the beginning of the financial year	6 200.0000	13 494.9780
Units issued	0.0000	6 981.4670
Units redeemed	0.0000	-14 276.4450
<b>Situation at the end of the period</b>	<b>6 200.0000</b>	<b>6 200.0000</b>
Difference between units issued and units redeemed	0.0000	-7 294.9780
<b>Class I-A3</b>		
Situation at the beginning of the financial year	65 351.9440	52 555.9040
Units issued	12 801.3850	18 357.7320
Units redeemed	-3 146.0440	-5 561.6920
<b>Situation at the end of the period</b>	<b>75 007.2850</b>	<b>65 351.9440</b>
Difference between units issued and units redeemed	9 655.3410	12 796.0400
<b>Class I-B</b>		
Situation at the beginning of the financial year	24 904.9840	29 002.6800
Units issued	0.0000	1 934.3970
Units redeemed	-1 503.1740	-6 032.0930
<b>Situation at the end of the period</b>	<b>23 401.8100</b>	<b>24 904.9840</b>
Difference between units issued and units redeemed	-1 503.1740	-4 097.6960

<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	1 263 775.2480	1 224 538.6710
Units issued	58 191.0030	91 308.8420
Units redeemed	-30 379.8170	-52 072.2650
<b>Situation at the end of the period</b>	<b>1 291 586.4340</b>	<b>1 263 775.2480</b>
Difference between units issued and units redeemed	27 811.1860	39 236.5770
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	801 041.2890	711 581.9190
Units issued	304 730.5180	499 855.9290
Units redeemed	-337 103.2180	-410 396.5590
<b>Situation at the end of the period</b>	<b>768 668.5890</b>	<b>801 041.2890</b>
Difference between units issued and units redeemed	-32 372.7000	89 459.3700

# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bearer shares</b>								
<b>Austria</b>								
AMS AG NPV (BR)*	CHF	803 400	2 309 440		3 112 840	3 260 700	0.07	
PIERER MOBILITY AG NPV*	CHF	26 000			26 000	1 183 000	0.02	5 055
<b>TOTAL Austria</b>						<b>4 443 700</b>	<b>0.09</b>	
<b>Liechtenstein</b>								
LIECHTENS. LANDESB CHF5 (REGD)*	CHF	32 000	2 892		34 892	2 561 073	0.05	
<b>TOTAL Liechtenstein</b>						<b>2 561 073</b>	<b>0.05</b>	
<b>Luxembourg</b>								
COSMO PHARMA N.V. EURO.26 (REGD)*	CHF	27 425			27 425	1 955 403	0.04	
<b>TOTAL Luxembourg</b>						<b>1 955 403</b>	<b>0.04</b>	
<b>Switzerland</b>								
AUTONEUM HLDG AG CHF0.05(REGD)*	CHF	8 700	3 478	2 077	10 101	1 632 322	0.03	262
BQE CANT DE GENEVE CHF50(REG)*	CHF	5 750	529		6 279	1 808 352	0.04	
BQE CANT DU JURA CHF14 (REGD)*	CHF	1 750			1 750	106 750	0.00	103
CIE FINANCIER TRAD CHF2.5(BR)*	CHF	8 261	384		8 645	1 188 688	0.02	
COMET HOLDINGS CHF1 (REGD)*	CHF	22 884	1 078		23 962	7 528 860	0.16	
DAETWYLER HLDG CHF0.05 (POST SUBDIVISION)*	CHF	22 400	629		23 029	4 283 394	0.09	
GALENICA AG CHF0.1*	CHF	150 000	4 952	1 816	153 136	11 515 827	0.24	14 755
HIGHLIGHT EVENT CHF9.00 (BR)*	CHF	14 000	7 000		21 000	207 900	0.00	
IDORSIA AG CHF0.05*	CHF	350 181	45 829		396 010	1 119 916	0.02	396 009
KUDELSKI SA CHF8.00 (BR)*	CHF	107 000			107 000	169 060	0.00	37 423
LANDIS & GYR GROUP CHF10 (REGD)*	CHF	64 292	8 061		72 353	5 010 445	0.10	
LASTMINUTE.COM EURO.01 (BR)*	CHF	13 500	2 039		15 539	333 312	0.01	14 655
LEONTEQ AG CHF1 (REGD)*	CHF	35 000	1 614		36 614	995 901	0.02	6 553
MEDARTIS HLDG AG CHF0.2*	CHF	13 500	1 788		15 288	1 366 747	0.03	4 083
NEWRON PHARMA SPA EURO.20 (BR)*	CHF	48 000	5 272		53 272	413 391	0.01	39 609
ROCHE HLDGS AG CHF1(BR)*	CHF	88 525	3 595	2 134	89 986	21 866 598	0.46	
SENSIRION AG NPV*	CHF	31 500	1 369		32 869	2 192 362	0.05	23 964
SKAN GROUP AG CHF0.01 (REGD)*	CHF	36 195	2 314		38 509	3 277 116	0.07	2 560
SWATCH GROUP CHF2.25(BR)*	CHF	87 159	3 006	1 497	88 668	18 567 079	0.39	
SWISS RE AG CHF0.10*	CHF	874 852	48 361	34 046	889 167	103 098 914	2.15	482 826
THURGAUER KTBK CHF20*	CHF	12 000			12 000	1 512 000	0.03	
VON ROLL HOLDING CHF0.10*	CHF	175 000		175 000				
<b>TOTAL Switzerland</b>						<b>188 194 934</b>	<b>3.92</b>	
<b>Total Bearer shares</b>						<b>197 155 109</b>	<b>4.10</b>	

## Participation certificates

### Switzerland

BASELANDSCH KTBK PTG CHF100*	CHF	1 730			1 730	1 442 820	0.03	
BASLER KTBK PTG CHF8.50*	CHF	18 000			18 000	1 144 800	0.02	4 039
GRAUBUNDNER KTBK PTG CHF100*	CHF	2 225	81		2 306	4 035 500	0.08	
LINDT & SPRUENGLI PTG CERT CHF10*	CHF	3 071	138	93	3 116	33 621 640	0.70	
SCHINDLER-HLDG AG PTG CERT CHF0.10(POST-SUBD)*	CHF	122 470	4 940	2 820	124 590	28 294 389	0.59	33 382
<b>TOTAL Switzerland</b>						<b>68 539 149</b>	<b>1.43</b>	
<b>Total Participation certificates</b>						<b>68 539 149</b>	<b>1.43</b>	

## Other shares

### Switzerland

ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF	2 119 143	94 634	62 826	2 150 951	494 073 445	10.29	
<b>TOTAL Switzerland</b>						<b>494 073 445</b>	<b>10.29</b>	
<b>Total Other shares</b>						<b>494 073 445</b>	<b>10.29</b>	



Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Registered shares</b>								
<b>Global</b>								
PRIVATE EQUITY HLD CHF6(REGD)*	CHF	6 300			6 300	441 000	0.01	
<b>TOTAL Global</b>						<b>441 000</b>	<b>0.01</b>	
<b>Liechtenstein</b>								
VP BANK AG CHF10 REG S*	CHF	9 250			9 250	867 650	0.02	
<b>TOTAL Liechtenstein</b>						<b>867 650</b>	<b>0.02</b>	
<b>North America</b>								
BB BIOTECH AG CHF0.20 (REGD)*	CHF	168 250	4 796	3 396	169 650	7 727 558	0.16	
<b>TOTAL North America</b>						<b>7 727 558</b>	<b>0.16</b>	
<b>Switzerland</b>								
ABB LTD CHF0.12 (REGD)*	CHF	4 878 274	264 326	194 225	4 948 375	207 287 429	4.32	
ACCELLERON INDUSTR CHF1*	CHF	287 501	12 320	7 216	292 605	9 884 197	0.21	
ADDEX THERAPEUTICS CHF1.00 (REGD)*	CHF	100 000			100 000	9 560	0.00	65 247
ADECCO GROUP AG CHF0.1 (REGD)*	CHF	507 096	20 875	8 492	519 479	18 524 621	0.39	
ADVAL-TECH-GRUPPE CHF20(REGD)*	CHF	650			650	64 350	0.00	
AEVIS VICTORIA SA CHF1 (POST SUBD)*	CHF	75 500			75 500	1 151 375	0.02	
AIRENIS CHF0.25 (REGD)*	CHF	30 000			30 000	15 600	0.00	
ALCON AG CHF0.04*	CHF	1 507 763	73 641	51 835	1 529 569	114 319 987	2.38	
ALLREAL HOLDING AG CHF1*	CHF	47 387	4 831	1 170	51 048	7 902 230	0.16	3 229
ALSO HOLDING AG CHF1.00 (REGD)*	CHF	18 418	893		19 311	4 518 774	0.09	
ALUFLEXPACK AG CHF1*	CHF	21 500	1 500		23 000	349 140	0.01	14 866
APG SGA SA CHF2.60*	CHF	3 600	228		3 828	845 988	0.02	
ARBONIA AG CHF4.20 (REGD)*	CHF	144 943	16 178		161 121	1 943 119	0.04	101 640
ARUNDEL AG CHF9.50 (REGD)*	CHF	6 500			6 500	988	0.00	400
ARYZTA AG CHF0.02 (REGD)*	CHF	2 910 200	172 403		3 082 603	5 046 221	0.11	
ASCOM HOLDING AG CHF0.50(REGD)*	CHF	108 500			108 500	892 955	0.02	
AVOLTA AG CHF5 (REGD)*	CHF	323 315	16 017	5 715	333 617	12 520 646	0.26	
BACHEM HOLDING AG CHF0.01 (REGD) (SUBD)*	CHF	96 053	4 456	2 043	98 466	8 507 462	0.18	97 386
BALOISE-HLDGS CHF0.1(REGD)*	CHF	138 501	5 305	2 895	140 911	19 910 724	0.41	
BARRY CALLEBAUT AG CHF0.02 (REGD)*	CHF	10 700	313	89	10 924	14 299 516	0.30	9 243
BASILEA PHARMACEUT CHF1(REGD)*	CHF	33 620	2 032		35 652	1 342 298	0.03	21 184
BELIMO HOLDING AG CHF0.05*	CHF	29 700	917	294	30 323	13 408 831	0.28	
BELL FOOD GROUP AG CHF0.5 (REGD)*	CHF	5 620	345		5 965	1 610 550	0.03	5 964
BELLEVUE GROUP AG CHF0.1*	CHF	24 200			24 200	510 620	0.01	1 656
BERGBAHNEN ENGELBE CHF0.04*	CHF	8 000			8 000	334 400	0.01	3 000
BERNER KTBK CHF20 (REGD)*	CHF	13 000	601		13 601	3 318 644	0.07	
BKW AG CHF2.5*	CHF	60 186	2 039	1 370	60 855	8 422 332	0.18	
BOSSARD HLDGS AG CHF5*	CHF	17 300	733		18 033	3 949 227	0.08	
BQE CANT VAUDOISE CHF1*	CHF	85 500	3 006	1 291	87 215	9 140 132	0.19	
BUCHER INDUSTRIES CHF0.20 (REGD)*	CHF	20 000	770	385	20 385	8 088 768	0.17	
BURCKHARDT COMPRES CHF2.5*	CHF	9 200	277	900	8 577	4 846 005	0.10	
BURKHALTER HOLDING CHF0.04 (REG) POST CONS*	CHF	23 398	1 509		24 907	2 433 414	0.05	
BVZ HOLDING AG CHF100(REGD)*	CHF	350			350	350 000	0.01	
CALIDA HLDG CHF0.10 (REGD)*	CHF	15 000	2 619		17 619	514 475	0.01	15 999
CARLO GAVAZZI HLDG CHF15 (REG) 'B'*	CHF	1 020			1 020	331 500	0.01	
CEMBRA MONEY BANK CHF1.00 (REGD)*	CHF	90 468	1 891		92 359	6 973 105	0.15	
CICOR TECHNOLOGIES CHF10(REGD)*	CHF	6 000			6 000	308 400	0.01	3 512
CLARIANT CHF4.00(REGD)*	CHF	691 657	20 485	15 664	696 478	8 490 067	0.18	
COLTENE HOLDING AG CHF5(REGD)*	CHF	12 750			12 750	734 400	0.02	
CONZZETA AG CHF2 (REGD) 'A'*	CHF	4 360			4 360	2 079 720	0.04	
CPH CHEMIE & PAPI CHF0.2 (REGD)*	CHF	10 900	538		11 438	1 004 256	0.02	
CREALOGIX HOLDING CHF10(REGD)*	CHF	1 500		1 500				
DKSH HOLDING LTD CHF0.1*	CHF	106 350	3 651		110 001	6 748 561	0.14	
DOCMORRIS AG CHF30.00*	CHF	40 765	1 046		41 811	3 785 986	0.08	35 531
DORMAKABA HOLDING CHF0.10 'B'(REGD)*	CHF	9 100	203		9 303	4 414 274	0.09	
DOTTIKON ES HLDG CHF0.01*	CHF	9 450			9 450	2 249 100	0.05	1 594
EDISUN POWER EUROP CHF30.00 (REGD)*	CHF	750	462		1 212	123 624	0.00	
EFG INTERNATIONAL CHF0.50 (REGD)*	CHF	329 715	7 566		337 281	3 797 784	0.08	
ELMA ELECTRONIC AG CHF20(REGD)*	CHF	100	45		145	145 000	0.00	
EMMI AG CHF10 (REGD)*	CHF	6 200	243		6 443	5 766 485	0.12	2 797
EMS-CHEMIE HLDG AG CHF0.01 (REGD)(POST RECON)*	CHF	20 784	859	910	20 733	14 347 236	0.30	
EPIC SUISSSE AG CHF0.04*	CHF	6 750	2 063		8 813	631 011	0.01	
EVOLVA HOLDING SA CHF12.5*	CHF	12 447			12 447	12 571	0.00	12 446

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
FEINTOOL INT HLDG CHF10 (REGD)*	CHF	16 000	2 668		18 668		354 319	0.01	
FLUGHAFEN ZURICH A CHF10(REGD) POST SPLIT*	CHF	57 452	2 469	1 658	58 263		11 920 610	0.25	
FORBO HLDGS AG CHF0.10(REGD)*	CHF	3 170	90	216	3 044		3 506 688	0.07	
FUNDAMENTA REAL ES CHF6*	CHF	90 000			90 000		1 413 000	0.03	
GALDERMA GROUP AG CHF0.01*	CHF		134 157		134 157		8 498 846	0.18	
GAM HOLDING AG CHF0.05 (REGD)*	CHF		187 398		187 398		49 005	0.00	
GEBERIT CHF0.10(REGD)*	CHF	106 114	4 430	7 991	102 553		54 660 749	1.14	
GEORG FISCHER AG CHF0.05 (REGD) (POST SPLIT)*	CHF	245 375	6 480	13 861	237 994		15 921 799	0.33	
GIVAUDAN AG CHF10*	CHF	24 026	968	640	24 354		97 805 664	2.04	
GLARNER KB CHF10*	CHF	9 500	4 839		14 339		325 495	0.01	
GROUPE MINOTERIES CHF5(REGD)*	CHF	630			630		172 620	0.00	491
GURIT HOLDING AG CHF5 (REGD) (SUBD)*	CHF	10 000			10 000		664 000	0.01	8 579
HELVETIA HOLDING CHF0.02 (REGD) POST SUBD*	CHF	105 939	4 916	2 792	108 063		13 432 231	0.28	
HIAG IMMOBILIEN HL CHF1*	CHF	14 500			14 500		1 148 400	0.02	2 731
HOCHDORF HOLDING CHF10(REGD)*	CHF	3 500			3 500		25 900	0.00	3 499
HOLCIM LTD CHF2 (REGD)*	CHF	1 603 454	111 250	56 098	1 658 606		135 441 766	2.82	
HUBER & SUHNER AG CHF0.25*	CHF	50 750	1 451		52 201		3 977 716	0.08	
HYPOBANK LENZBURG CHF260 (REGD)*	CHF	210			210		886 200	0.02	26
IMPLENIA AG CHF1.02 (REGD)*	CHF	40 000	4 445		44 445		1 453 352	0.03	10 750
INA INVEST HOLDING CHF0.03*	CHF	13 000			13 000		221 000	0.00	
INFICON HOLDING AG CHF5(REGD)*	CHF	5 200	139		5 339		7 036 802	0.15	
INTERROLL HLDG AG CHF1 (REGD)*	CHF	2 175	225		2 400		7 200 000	0.15	
INTERSHOP HLDG AG CHF10(REG)*	CHF	3 250			3 250		2 106 000	0.04	
INVESTIS HOLDING S CHF0.10*	CHF	8 750			8 750		850 500	0.02	
IVF HARTMANN HLDG CHF1.75*	CHF	2 250			2 250		317 250	0.01	
JULIUS BAER GRUPPE CHF0.02 (REGD)*	CHF	629 957	22 949	22 749	630 157		32 818 577	0.68	
JUNGFRAUBAHN HLDG CHF1.50 (REGD)*	CHF	15 000			15 000		2 709 000	0.06	
KARDEX HOLDING AG CHF0.45 (REGD)*	CHF	18 000	389		18 389		4 652 417	0.10	
KLINGELNBERG AG*	CHF	11 000			11 000		183 150	0.00	5 687
KOMAX CHF0.10(REGD)*	CHF	11 400	578		11 978		2 093 754	0.04	1 934
KUEHNE&NAGEL INTL CHF1(REGD)(POST-SUBD)*	CHF	167 719	8 118	6 197	169 640		42 579 640	0.89	
KUROS BIOSCIENCES CHF1(POST SPLIT)*	CHF	61 875	22 111		83 986		508 955	0.01	
LALIQUE GROUP SA CHF0.20 (REGD)*	CHF	5 250		90	5 160		159 960	0.00	2 549
LECLANCHE SA CHF0.10 (REGD)*	CHF	400 000	413 405		813 405		504 311	0.01	
LEM HLDGS AG CHF0.50(REGD)(POST SUBD)*	CHF	1 639	28		1 667		2 843 902	0.06	
LINDT & SPRUENGLI CHF100(REGD)*	CHF	324	34	6	352		38 297 600	0.80	
LOGITECH INTL CHF0.25(REGD) (POST-SUBD)*	CHF	494 134	30 897	20 193	504 838		40 770 717	0.85	
LONZA GROUP AG CHF1(REGD)*	CHF	224 821	11 868	8 756	227 933		123 129 407	2.56	
LUZERNER KANTONALBANK AG RG*	CHF	62 855	2 031	5 890	58 996		4 171 017	0.09	3 132
MCH GROUP AG CHF 10.00*	CHF	34 875			34 875		175 073	0.00	
MEDACTA GROUP SA CHF0.10*	CHF	17 016	1 649		18 665		2 284 596	0.05	
MEDMIX AG CHF0.01*	CHF	73 500	2 954		76 454		1 224 793	0.03	
MEIER TOBLER GROU CHF0.10 (REGD)*	CHF	14 000			14 000		471 100	0.01	
METALL ZUG AG SER'B' CHF25 (REGD)*	CHF	550			550		726 000	0.02	
MEYER BURGER TECHN CHF0.05*	CHF	10 114 000			10 114 000		252 850	0.01	10 113 999
MIKRON HLDG AG CHF0.10(REGD)*	CHF	20 752	2 625		23 377		433 643	0.01	
MOBILEZONE HOLDING CHF0.01(REG)*	CHF	111 000	6 846		117 846		1 751 192	0.04	
MOBIMO HLDG AG CHF23.40 (REGD)*	CHF	21 650	523		22 173		5 742 807	0.12	
MOLECULAR PARTNERS CHF0.1*	CHF	73 000	24 137		97 137		356 978	0.01	29 510
MONTANA AEROSPACE CHF1.00*	CHF	89 000			89 000		1 504 100	0.03	27 866
NESTLE SA CHF0.10(REGD)*	CHF	8 056 029	356 123	239 097	8 173 055		782 570 016	16.29	
NOVARTIS AG CHF0.49 (REGD)*	CHF	6 375 691	230 785	331 461	6 275 015		548 248 061	11.41	
NOVAVEST REAL ESTA CHF31.85 (REGD) SERIES A*	CHF	24 270			24 270		822 753	0.02	
OBSEVA SA CHF0.076923*	CHF	225 000			225 000		2 925	0.00	39 961
OC OERLIKON CORP CHF1.00(REGD)*	CHF	577 000	20 915		597 915		2 374 918	0.05	
ORASCOM DEVELOPMEN CHF5 (REGD)*	CHF	36 250			36 250		170 375	0.00	30 382
ORELL FUESSLI HLDG CHF1*	CHF	2 250			2 250		173 250	0.00	150
ORIOR AG CHF4.00*	CHF	20 000			20 000		1 330 000	0.03	
PARTNERS GROUP HLG CHF0.01 (REGD)*	CHF	68 364	3 235	2 140	69 459		89 463 192	1.86	
PEACH PROPERTY GRO CHF1.00 (REGD)*	CHF	44 000	4 498		48 498		581 006	0.01	21 659
PHOENIX MECANO (RG)*	CHF	1 850			1 850		843 600	0.02	
PLAZZA AG CHF0.50 (REGD)'A**	CHF	4 400		294	4 106		1 264 648	0.03	
POLYPEPTIDE GROUP CHF0.01*	CHF	39 393	5 630		45 023		1 364 197	0.03	45 022
PSP SWISS PROPERTY CHF0.10 (REGD)*	CHF	138 350	5 634	2 666	141 318		16 703 788	0.35	
R&S GROUP HOLDING AG CHF0.1*	CHF		65 779		65 779		710 413	0.01	
RELIEF THERAPEUTIC CHF4.00 (REGD)*	CHF	15 000			15 000		19 500	0.00	14 999
RICHEMONT(CIE FIN) CHF1.00 (REG) SER 'A**	CHF	1 574 806	113 408	42 229	1 645 985		226 322 938	4.71	
RIETER HOLDING AG CHF5*	CHF	7 000	514		7 514		979 826	0.02	
ROMANDE ENERGIE HO CHF1*	CHF	27 500			27 500		1 479 500	0.03	578
SANDOZ GROUP AG CHF0.05*	CHF		1 336 251	19 097	1 317 154		35 839 760	0.75	
SANTHERA PHARMA CHF0.1 (POST CONS)*	CHF	12 499	13 380		25 879		252 838	0.01	
SCHAFFNER HLDG AG CHF50(REGD)*	CHF	1 400		1 400					
SCHINDLER-HLDG AG CHF0.1(REGD)(POST-SUBD)*	CHF	63 220	1 941	679	64 482		14 186 040	0.30	

Security		30.9.2023			31.3.2024			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	
SCHLATTER INDUS AG CHF16 (REGD)*	CHF	400			400	9 680	0.00	
SCHWEITER TECH SHS*	CHF	2 722	205		2 927	1 486 916	0.03	
SCHWEIZER NAT BK CHF250(REGD)*	CHF	250			250	1 030 000	0.02	115
SEALSQ CORP COM USD0.01 WI*	CHF	1 082	0		1 082	0	0.00	
SF URBAN PROPRTIE CHF12.60 (REGD)*	CHF	7 900			7 900	734 700	0.02	
SFS GROUP AG CHF0.1*	CHF	55 000	1 246		56 246	6 670 776	0.14	
SGS SA CHF0.04*	CHF	456 211	25 913	18 521	463 603	40 565 263	0.84	
SIEGFRIED HLDG AG CHF27 (REGD)*	CHF	12 130	419	218	12 331	11 356 851	0.24	
SIG COMBIBLOC GROU CHF0.1*	CHF	1 048 214	41 569	33 261	1 056 522	21 130 440	0.44	103 076
SIKA AG CHF0.01 (REG)*	CHF	464 549	38 747	12 209	491 087	131 905 968	2.75	
SOFTWAREONE HLD AG CHF0.01*	CHF	344 908	8 416	9 420	343 904	5 715 684	0.12	
SONOVA HOLDING AG CHF0.05 (REGD)*	CHF	152 820	9 608	11 187	151 241	39 489 025	0.82	
SPEXIS AG CHF0.02*	CHF	23 900			23 900	2 032	0.00	23 899
ST GALLER KTBK AG CHF80 (REGD)*	CHF	8 788	93		8 881	4 316 166	0.09	
STADLER RAIL AG*	CHF	178 451	4 998	3 899	179 550	5 156 676	0.11	98 335
STARRAGTORNOS CHF8.50 (REGD)*	CHF	2 900	2 760	1	5 659	294 268	0.01	2 831
STRAUMANN HLDG CHF0.01 (REGD) (POST SPLIT)*	CHF	341 468	17 390	13 148	345 710	49 782 240	1.04	
SULZER AG CHF0.01*	CHF	53 525	1 845	1 568	53 802	5 902 079	0.12	
SWATCH GROUP CHF0.45(REGD)*	CHF	165 149	5 765		170 914	6 990 383	0.15	
SWISS LIFE HLDG CHF5.1(REGD)*	CHF	89 162	3 969	2 811	90 320	57 100 304	1.19	
SWISS PRIME SITE CHF15.3 (REGD)*	CHF	230 100	6 879	2 013	234 966	19 983 858	0.42	
SWISS STEEL HOLDIN CHF0.15 (REGD)*	CHF	1 893 000			1 893 000	135 728	0.00	1 093 475
SWISSCOM AG CHF1(REGD)*	CHF	76 510	3 366	2 087	77 789	42 892 855	0.89	
SWISSQUOTE GP HLDG CHF0.20 (REGD)*	CHF	34 000	986	667	34 319	8 689 571	0.18	
TECAN GROUP AG CHF0.10(REGD)*	CHF	38 300	1 063	419	38 944	14 557 267	0.30	2 054
TEMENOS AG CHF5 (REGD)*	CHF	202 300	7 929	8 235	201 994	13 024 573	0.27	
TORNOS HOLDING S.A CHF3.50 (REGD)*	CHF	17 000		17 000				
TX GROUP CHF10 (REGD)*	CHF	9 625	351		9 976	1 486 424	0.03	
U-BLOX HOLDING AG CHF15.40 (REGD)*	CHF	19 949	2 064		22 013	1 910 728	0.04	22 012
UBS GROUP CHF0.10 (REGD)*	CHF	9 232 338	959 360	293 994	9 897 704	274 562 309	5.72	
V-ZUG HOLDING LTD*	CHF	7 000			7 000	417 900	0.01	3 248
VALIANT HOLDING AG CHF3.30(REGD)*	CHF	47 300	454		47 754	5 052 373	0.11	
VARIA US PROPRTIE CHF1*	CHF	18 500			18 500	682 650	0.01	
VAT GROUP AG CHF0.10*	CHF	80 914	3 266	1 645	82 535	38 568 606	0.80	
VAUDOISE ASSURANCE CHF25(REGD)(POST SUBD)*	CHF	2 875			2 875	1 290 875	0.03	
VETROPACK HLDG SA CHF1 A*	CHF	35 000	2 589		37 589	1 223 522	0.03	
VILLARS HLDG SA CHF44 (REGD)*	CHF	75			75	49 500	0.00	
VONTOBEL HLDGS AG CHF1(REGD)*	CHF	80 962	5 055		86 017	4 705 130	0.10	
VZ HOLDING AG CHF0.05 (REGD)*	CHF	46 533	411		46 944	5 163 840	0.11	
WALLISER KTBK CHF10 (REG A)*	CHF	14 250			14 250	1 645 875	0.03	
WARTECK INVEST AG CHF10(REGD)*	CHF	510			510	935 850	0.02	
WISEKEY INTERNATIO CHF2.50*	CHF	2 099			2 099	9 015	0.00	
XLIFE SCIENCES AG NPV*	CHF	6 000	2 159		8 159	367 155	0.01	7 538
YPSOMED HOLDING AG CHF14.15 (REGD)*	CHF	15 000	656		15 656	5 643 988	0.12	
ZEHNDER GROUP CHF0.05 (REGD) 'A'*	CHF	28 300			28 300	1 692 340	0.04	26 493
ZUEBLIN IMMO HLDG CHF22.5 (REGD)*	CHF	4 500			4 500	116 100	0.00	
ZUG ESTATES HLDGS CHF25.00 'B'*	CHF	900			900	1 638 000	0.03	
ZUGER KANTONALBK CHF500 (REGD)*	CHF	425	12		437	3 496 000	0.07	
ZURICH INSURANCE GRP CHF0.10*	CHF	441 631	21 076	14 364	448 343	218 029 201	4.54	
<b>TOTAL Switzerland</b>						<b>4 011 257 334</b>	<b>83.50</b>	
<b>Total Registered shares</b>						<b>4 020 293 542</b>	<b>83.69</b>	
<b>Rights</b>								
<b>Austria</b>								
AMS-OSRAM AG RIGHTS 23-06.12.23*	CHF		803 400	803 400				
<b>TOTAL Austria</b>							<b>0.00</b>	
<b>Switzerland</b>								
AUTONEUM HOLDING AG-RIGHTS 23-27.09.23*	CHF	8 700		8 700				
HIGHLIGHT EVENT AND ENTERTAINMENT AG RIGHTS 23-01.11.23*	CHF		14 000	14 000				
MEYER BURGER TECHNOLOGY AG RIGHTS 02.04.24*	CHF		10 114 000		10 114 000	849 576	0.02	
<b>TOTAL Switzerland</b>						<b>849 576</b>	<b>0.02</b>	
<b>Total Rights</b>						<b>849 576</b>	<b>0.02</b>	
<b>Total Securities traded on an exchange</b>						<b>4 780 910 820</b>	<b>99.53</b>	

Security	30.9.2023			31.3.2024		Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF			
<b>Securities traded neither on an exchange nor on a regulated market</b>								
<b>Registered shares</b>								
<b>Cayman Islands</b>								
ACHIKO AG CHF0.01**	CHF	135 000		135 000				
<b>TOTAL Cayman Islands</b>							<b>0.00</b>	
<b>Israel</b>								
SHL TELEMEDICINE ILS0.01**	CHF	16 000	5 000	21 000	114 450	0.00		
<b>TOTAL Israel</b>					<b>114 450</b>	<b>0.00</b>		
<b>Total Registered shares</b>					<b>114 450</b>	<b>0.00</b>		
<b>Total Securities traded neither on an exchange nor on a regulated market</b>					<b>114 450</b>	<b>0.00</b>		
<b>Total securities and similar instruments</b>					<b>4 781 025 270</b>	<b>99.53</b>		
(thereof in lending)					116 354 510	2.42)		
Bank deposits at sight					2 344 031	0.05		
Derivative financial instruments					1 120	0.00		
Other assets					20 267 191	0.42		
<b>Total fund assets</b>					<b>4 803 637 612</b>	<b>100.00</b>		
Short-term bank liabilities					-19 844 305			
Other liabilities					-58 741			
<b>Net fund assets</b>					<b>4 783 734 566</b>			

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	4 780 911 940	99.53
Investments valuation based on market-observed parameters	114 450	0.00
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>4 781 026 390</b>	<b>99.53</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
SWISS MARKET INDEX FUTURE 21.06.24*	1	CHF	116 350	1 120	0.00
			116 350	1 120	0.00

Liquidity linked to open derivative financial instruments: CHF 116 350

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

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

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
SWISS MARKET INDEX FUTURE 15.12.23	CHF	0	1
SWISS MARKET INDEX FUTURE 15.03.24	CHF	203	203
SWISS MARKET INDEX FUTURE 21.06.24	CHF	203	202

## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-A1	0.18%
Class I-A2	0.18%
Class I-A3	0.16%
Class I-B	0.05%
Class I-X	0.01%
Class W	0.18%

### Exchange rates

EUR 1 = CHF 0.97

USD 1 = CHF 0.90

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

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in CHF		1 571 027 192.91	1 411 258 048.73	1 145 449 299.55
<b>Class I-A1</b>	<b>CH0015709626</b>			
Net asset value per unit in CHF		2 620.37	2 465.20	2 295.51
Number of units outstanding		21 299.3260	21 778.1930	22 569.5780
<b>Class I-B</b>	<b>CH0015709675</b>			
Net asset value per unit in CHF		3 314.12	3 117.29	2 900.33
Number of units outstanding		12 876.0420	9 906.2660	16 480.7280
<b>Class I-X</b>	<b>CH0015709683</b>			
Net asset value per unit in CHF		3 401.43	3 199.22	2 975.81
Number of units outstanding		429 105.5340	411 307.9920	348 854.4530
<b>Class W</b>	<b>CH0356569407</b>			
Net asset value per unit in CHF		158.13	148.76	138.52
Number of units outstanding		82 033.2510	72 767.2380	55 704.5890

## Structure of the securities portfolio

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

NESTLE SA	20.39
NOVARTIS AG	14.27
ROCHE Holding AG	12.86
UBS Group AG	7.14
Cie Financiere Richemont SA	5.89
Zurich Insurance Group	5.67
ABB Ltd	5.39
Holcim Ltd	3.52
Sika AG	3.43
Lonza Group AG	3.20
Others	17.75
<b>TOTAL</b>	<b>99.51</b>

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

### Breakdown by sectors in % of total assets

Pharmaceuticals, cosmetics & medical products	27.14
Food & soft drinks	20.37
Financial & investment companies	13.47
Insurance	9.84
Chemicals	9.18
Watches & jewellery	5.89
Electrical devices & components	5.39
Building industry & materials	4.94
Telecommunications	1.12
Traffic & transportation	1.11
Others	1.06
<b>TOTAL</b>	<b>99.51</b>

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

## Statement of assets

	31.3.2024	30.9.2023
<b>Market values</b>	<b>CHF</b>	<b>CHF</b>
Bank deposits		
– at sight	100 776.44	26 753.82
Securities		
– Shares and other equity instruments	1 570 355 449.30	1 410 722 094.45
Derivative financial instruments	1 120.00	-450.00
Other assets	7 559 277.19	4 361 213.52
<b>Total fund assets</b>	<b>1 578 016 622.93</b>	<b>1 415 109 611.79</b>
Loans	-6 972 174.69	-3 815 999.08
Other liabilities	-17 255.33	-35 563.98
<b>Net fund assets</b>	<b>1 571 027 192.91</b>	<b>1 411 258 048.73</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
<b>Income</b>	<b>CHF</b>	<b>CHF</b>
Income from bank assets	19 597.17	342.46
Negative interest	0.00	-20 991.01
Income from securities		
– from shares and other equity instruments	20 353 011.69	38 567 222.73
– from bonus shares	0.00	1 251.93
Income from securities lending	4 160.02	38 230.22
Purchase of current net income on issue of units	-6 393.92	3 934 469.04
<b>TOTAL income</b>	<b>20 370 374.96</b>	<b>42 520 525.37</b>
<b>Expenses</b>		
Interest payable	-76 823.25	-122 136.52
Audit expenses	-20 285.30	-18 669.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-44 049.28	-92 935.41
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-7 245.18	-17 507.76
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-9 824.79	-13 897.99
Other expenses	-36 005.00	-81 175.28
Payment of current net income on redemption of units	-184 763.14	-1 061 146.24
<b>TOTAL expenses</b>	<b>-378 995.94</b>	<b>-1 407 469.00</b>
<b>Net income</b>	<b>19 991 379.02</b>	<b>41 113 056.37</b>
Realized capital gains and losses	12 399 739.66	21 302 224.56
<b>Realized result</b>	<b>32 391 118.68</b>	<b>62 415 280.93</b>
Unrealized capital gains and losses	76 655 491.01	44 184 944.52
<b>Total result</b>	<b>109 046 609.69</b>	<b>106 600 225.45</b>



## 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	1 411 258 048.73	1 145 449 299.55
Paid federal withholding tax	-14 564 977.00	-11 890 631.61
Balance of unit movements	65 287 511.49	171 099 155.34
Total result	109 046 609.69	106 600 225.45
<b>Net fund assets at the end of the reporting period</b>	<b>1 571 027 192.91</b>	<b>1 411 258 048.73</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
	Number	Number
<b>Class I-A1</b>		
Situation at the beginning of the financial year	21 778.1930	22 569.5780
Units issued	1 372.3580	520.0500
Units redeemed	-1 851.2250	-1 311.4350
<b>Situation at the end of the period</b>	<b>21 299.3260</b>	<b>21 778.1930</b>
Difference between units issued and units redeemed	-478.8670	-791.3850
<b>Class I-B</b>		
Situation at the beginning of the financial year	9 906.2660	16 480.7280
Units issued	4 852.8520	3 229.3170
Units redeemed	-1 883.0760	-9 803.7790
<b>Situation at the end of the period</b>	<b>12 876.0420</b>	<b>9 906.2660</b>
Difference between units issued and units redeemed	2 969.7760	-6 574.4620
<b>Class I-X</b>		
Situation at the beginning of the financial year	411 307.9920	348 854.4530
Units issued	33 681.4940	85 985.5450
Units redeemed	-15 883.9520	-23 532.0060
<b>Situation at the end of the period</b>	<b>429 105.5340</b>	<b>411 307.9920</b>
Difference between units issued and units redeemed	17 797.5420	62 453.5390
<b>Class W</b>		
Situation at the beginning of the financial year	72 767.2380	55 704.5890
Units issued	20 697.0030	51 886.2180
Units redeemed	-11 430.9900	-34 823.5690
<b>Situation at the end of the period</b>	<b>82 033.2510</b>	<b>72 767.2380</b>
Difference between units issued and units redeemed	9 266.0130	17 062.6490

# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending/ Quantity/ Nominal
<b>Bearer shares</b>								
<b>Switzerland</b>								
SWISS RE AG CHF0.10*	CHF	345 345	36 598	16 460	365 483	42 377 754	2.69	
<b>TOTAL Switzerland</b>						<b>42 377 754</b>	<b>2.69</b>	
<b>Total Bearer shares</b>						<b>42 377 754</b>	<b>2.69</b>	
<b>Other shares</b>								
<b>Switzerland</b>								
ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF	836 322	90 686	43 534	883 474	202 933 978	12.86	
<b>TOTAL Switzerland</b>						<b>202 933 978</b>	<b>12.86</b>	
<b>Total Other shares</b>						<b>202 933 978</b>	<b>12.86</b>	
<b>Registered shares</b>								
<b>Switzerland</b>								
ABB LTD CHF0.12 (REGD)*	CHF	1 923 004	214 767	105 489	2 032 282	85 132 293	5.39	
ALCON AG CHF0.04*	CHF	594 699	65 602	32 478	627 823	46 923 491	2.97	
GEBERIT CHF0.10(REGD)*	CHF	41 900	4 393	4 222	42 071	22 423 843	1.42	
GIVAUDAN AG CHF10*	CHF	9 429	968	406	9 991	40 123 856	2.54	
HOLCIM LTD CHF2 (REGD)*	CHF	631 474	83 391	33 919	680 946	55 606 050	3.52	
KUEHNE&NAGEL INTL CHF1(REGD)(POST-SUBD)*	CHF	65 963	6 577	2 650	69 890	17 542 390	1.11	
LOGITECH INTL CHF0.25(REGD) (POST-SUBD)*	CHF	194 567	21 237	9 040	206 764	16 698 261	1.06	
LONZA GROUP AG CHF1(REGD)*	CHF	88 501	9 979	4 910	93 570	50 546 514	3.20	
NESTLE SA CHF0.10(REGD)*	CHF	3 178 276	339 156	159 906	3 357 526	321 483 115	20.37	
NOVARTIS AG CHF0.49 (REGD)*	CHF	2 516 421	244 149	182 997	2 577 573	225 202 553	14.27	
PARTNERS GROUP HLG CHF0.01 (REGD)*	CHF	26 952	2 735	1 146	28 541	36 760 808	2.33	
RICHEMONT(CIE FIN) CHF1.00 (REG) SER 'A'*	CHF	621 391	83 469	29 015	675 845	92 928 688	5.89	
SANDOZ GROUP AG CHF0.05*	CHF		503 284	503 284				
SIKA AG CHF0.01 (REG)*	CHF	183 337	25 511	7 178	201 670	54 168 562	3.43	
SONOVA HOLDING AG CHF0.05 (REGD)*	CHF	60 376	5 323	3 746	61 953	16 175 928	1.03	
SWISS LIFE HLDG CHF5.1(REGD)*	CHF	35 145	3 938	1 935	37 148	23 484 966	1.49	
SWISSCOM AG CHF1(REGD)*	CHF	30 279	3 417	1 719	31 977	17 632 118	1.12	
UBS GROUP CHF0.10 (REGD)*	CHF	3 640 960	612 000	189 009	4 063 951	112 734 001	7.14	
ZURICH INSURANCE GRP CHF0.10*	CHF	174 212	18 975	9 193	183 994	89 476 282	5.67	
<b>TOTAL Switzerland</b>						<b>1 325 043 718</b>	<b>83.97</b>	
<b>Total Registered shares</b>						<b>1 325 043 718</b>	<b>83.97</b>	
<b>Total Securities traded on an exchange</b>						<b>1 570 355 449</b>	<b>99.51</b>	
<b>Total securities and similar instruments</b>						<b>1 570 355 449</b>	<b>99.51</b>	
(thereof in lending)							0.00	
Bank deposits at sight						100 776	0.01	
Derivative financial instruments						1 120	0.00	
Other assets						7 559 278	0.48	
<b>Total fund assets</b>						<b>1 578 016 623</b>	<b>100.00</b>	
Short-term bank liabilities						-6 972 175		
Other liabilities						-17 255		
<b>Net fund assets</b>						<b>1 571 027 193</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 570 356 569	99.51
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>1 570 356 569</b>	<b>99.51</b>

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

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

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

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

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
SWISS MARKET INDEX FUTURE 21.06.24*	1	CHF	116 350	1 120	0.00
			116 350	1 120	0.00

Liquidity linked to open derivative financial instruments: CHF 116 350

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

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

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
SWISS MARKET INDEX FUTURE 15.12.23	CHF	0	1
SWISS MARKET INDEX FUTURE 15.03.24	CHF	75	75
SWISS MARKET INDEX FUTURE 21.06.24	CHF	75	74

## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-A1	0.18%
Class I-B	0.05%
Class I-X	0.01%
Class W	0.18%

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

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in CHF		1 501 152 469.85	1 190 458 932.38	1 078 634 154.42
<b>Class W</b>	<b>CH0389550945</b>			
Net asset value per unit in CHF		147.33	131.58	115.73
Number of units outstanding		10 189 383.0040	9 047 455.7470	9 320 453.0130

## Structure of the securities portfolio

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

Switzerland	99.61
<b>TOTAL</b>	<b>99.61</b>

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	CHF	CHF
Bank deposits		
– at sight	802 815.14	845 628.22
Securities		
– Shares and other equity instruments	1 503 012 957.40	1 190 018 701.14
Other assets	5 101 614.42	5 121 867.55
<b>Total fund assets</b>	<b>1 508 917 386.96</b>	<b>1 195 986 196.91</b>
Loans	-7 536 263.37	-5 289 766.28
Other liabilities	-228 653.74	-237 498.25
<b>Net fund assets</b>	<b>1 501 152 469.85</b>	<b>1 190 458 932.38</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Income	CHF	CHF
Income from bank assets	54 960.32	381.55
Negative interest	-10.95	-350.40
Income from securities		
– from shares and other equity instruments	12 998 804.05	37 593 210.36
– from bonus shares	0.00	2 960.66
Income from securities lending	4 688.46	60 828.95
Offset payments from securities lending	3 187.22	0.00
Purchase of current net income on issue of units	21 153.42	3 714 530.05
<b>TOTAL income</b>	<b>13 082 782.52</b>	<b>41 371 561.17</b>
<b>Expenses</b>		
Interest payable	-79 458.10	-207 510.63
Audit expenses	-16 515.80	-13 069.40
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-1 127 534.82	-2 097 873.17
Other expenses	-105 710.57	-285 123.40
Payment of current net income on redemption of units	-141 882.34	-6 106 383.06
<b>TOTAL expenses</b>	<b>-1 471 101.63</b>	<b>-8 709 959.66</b>
<b>Net income</b>	<b>11 611 680.89</b>	<b>32 661 601.51</b>
Realized capital gains and losses	10 043 944.03	22 398 759.49
<b>Realized result</b>	<b>21 655 624.92</b>	<b>55 060 361.00</b>
Unrealized capital gains and losses	151 877 926.12	112 431 758.58
<b>Total result</b>	<b>173 533 551.04</b>	<b>167 492 119.58</b>

## 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	1 190 458 932.38	1 078 634 154.42
Paid federal withholding tax	-12 203 130.95	-11 232 612.38
Balance of unit movements	149 363 117.38	-44 434 729.24
Total result	173 533 551.04	167 492 119.58
<b>Net fund assets at the end of the reporting period</b>	<b>1 501 152 469.85</b>	<b>1 190 458 932.38</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Class W	Number	Number
Situation at the beginning of the financial year	9 047 455.7470	9 320 453.0130
Units issued	1 741 958.0600	2 596 433.1660
Units redeemed	-600 030.8030	-2 869 430.4320
<b>Situation at the end of the period</b>	<b>10 189 383.0040</b>	<b>9 047 455.7470</b>
Difference between units issued and units redeemed	1 141 927.2570	-272 997.2660

# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bearer shares</b>								
<b>Switzerland</b>								
ROCHE HLDGS AG CHF1(BR)*	CHF	16 769	5 069		21 838	5 306 634	0.35	332
SWATCH GROUP CHF2.25(BR)*	CHF	47 913	5 475	3 187	50 201	10 512 089	0.70	
SWISS RE AG CHF0.10*	CHF	482 255	71 770	46 846	507 179	58 807 405	3.90	
<b>TOTAL Switzerland</b>						<b>74 626 128</b>	<b>4.95</b>	
<b>Total Bearer shares</b>						<b>74 626 128</b>	<b>4.95</b>	
<b>Participation certificates</b>								
<b>Switzerland</b>								
LINDT & SPRUENGLI PTG CERT CHF10*	CHF	1 669	227	122	1 774	19 141 460	1.27	
SCHINDLER-HLDG AG PTG CERT CHF0.10(POST-SUBD)*	CHF	67 704	10 018	6 425	71 297	16 191 549	1.07	
<b>TOTAL Switzerland</b>						<b>35 333 009</b>	<b>2.34</b>	
<b>Total Participation certificates</b>						<b>35 333 009</b>	<b>2.34</b>	
<b>Other shares</b>								
<b>Switzerland</b>								
ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF	404 827	143 653	11 331	537 149	123 383 125	8.18	
<b>TOTAL Switzerland</b>						<b>123 383 125</b>	<b>8.18</b>	
<b>Total Other shares</b>						<b>123 383 125</b>	<b>8.18</b>	
<b>Registered shares</b>								
<b>Switzerland</b>								
ABB LTD CHF0.12 (REGD)*	CHF	1 625 886	236 037	227 918	1 634 005	68 448 469	4.54	
ADECCO GROUP AG CHF0.1 (REGD)*	CHF	278 998		278 998				
ALCON AG CHF0.04*	CHF	734 280	200 633	61 989	872 924	65 242 340	4.32	
GEBERIT CHF0.10(REGD)*	CHF	58 456	8 235	8 413	58 278	31 062 174	2.06	
GIVAUDAN AG CHF10*	CHF	13 185	1 877	1 189	13 873	55 713 968	3.69	
HOLCIM LTD CHF2 (REGD)*	CHF	882 092	125 693	115 805	891 980	72 839 087	4.83	
JULIUS BAER GRUPPE CHF0.02 (REGD)*	CHF	341 172	50 486	31 391	360 267	18 762 705	1.24	
KUEHNE&NAGEL INTL CHF1(REGD)(POST-SUBD)*	CHF	91 868	13 665	8 568	96 965	24 338 215	1.61	
LOGITECH INTL CHF0.25(REGD) (POST-SUBD)*	CHF	272 688	39 463	25 296	286 855	23 166 410	1.54	
LONZA GROUP AG CHF1(REGD)*	CHF	110 132	29 282	9 301	130 113	70 287 043	4.66	
NESTLE SA CHF0.10(REGD)*	CHF	1 031 956	424 328	26 943	1 429 341	136 859 401	9.07	
NOVARTIS AG CHF0.49 (REGD)*	CHF	1 224 808	324 013	29 598	1 519 223	132 734 514	8.80	
PARTNERS GROUP HLG CHF0.01 (REGD)*	CHF	37 671	5 353	3 376	39 648	51 066 624	3.38	
RICHEMONT(CIE FIN) CHF1.00 (REG) SER 'A'*	CHF	866 865	141 708	85 711	922 862	126 893 525	8.41	
SANDOZ GROUP AG CHF0.05*	CHF		809 319	57 673	751 646	20 452 288	1.36	
SGS SA CHF0.04*	CHF	251 165	37 885	24 381	264 669	23 158 538	1.53	
SIG COMBIBLOC GROU CHF0.1*	CHF	575 269	84 105	50 961	608 413	12 168 260	0.81	
SIKA AG CHF0.01 (REG)*	CHF	217 606	42 221	5 123	254 704	68 413 494	4.53	
SONOVA HOLDING AG CHF0.05 (REGD)*	CHF	83 937	12 320	10 523	85 734	22 385 147	1.48	
STRAUMANN HLDG CHF0.01 (REGD) (POST SPLIT)*	CHF	187 230	26 780	16 720	197 290	28 409 760	1.88	
SWISS LIFE HLDG CHFS.1(REGD)*	CHF	48 984	7 353	4 895	51 442	32 521 632	2.16	49 355
SWISSCOM AG CHF1(REGD)*	CHF	42 176	5 894	3 707	44 363	24 461 758	1.62	
UBS GROUP CHF0.10 (REGD)*	CHF	2 363 917	397 647	215 920	2 545 644	70 616 165	4.68	
VAT GROUP AG CHF0.10*	CHF	44 426	6 693	4 144	46 975	21 951 418	1.45	
ZURICH INSURANCE GRP CHF0.10*	CHF	131 044	22 043	13 836	139 251	67 717 761	4.49	
<b>TOTAL Switzerland</b>						<b>1 269 670 695</b>	<b>84.14</b>	
<b>Total Registered shares</b>						<b>1 269 670 695</b>	<b>84.14</b>	
<b>Total Securities traded on an exchange</b>						<b>1 503 012 957</b>	<b>99.61</b>	



Security	30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Total securities and similar instruments</b>					<b>1 503 012 957</b>	<b>99.61</b>	
(thereof in lending)					31 282 907	2.07	
Bank deposits at sight					802 815	0.05	
Other assets					5 101 615	0.34	
<b>Total fund assets</b>					<b>1 508 917 387</b>	<b>100.00</b>	
Short-term bank liabilities					-7 536 263		
Other liabilities					-228 654		
<b>Net fund assets</b>					<b>1 501 152 470</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 503 012 957	99.61
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>1 503 012 957</b>	<b>99.61</b>

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

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

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

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

## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

The fund management company does not conduct any repurchase agreements.

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:  
Class W 0.19%

### Exchange rate

USD 1 = CHF 0.90

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

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in CHF		490 100 970.54	407 876 648.15	369 299 286.61
<b>Class I-A3</b>	<b>CH1328059287</b>	<b>1</b>		
Net asset value per unit in CHF		1 038.75		
Number of units outstanding		10.0000		
<b>Class I-X</b>	<b>CH0016631357</b>			
Net asset value per unit in CHF		2 942.86	2 749.10	2 525.08
Number of units outstanding		166 532.0390	148 367.3040	146 252.3040
<b>Class Q</b>	<b>CH1328059584</b>	<b>1</b>		
Net asset value per unit in CHF		103.85		
Number of units outstanding		100.0000		

<sup>1</sup> Initial subscription: 22.2.2024

## Structure of the securities portfolio

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

Switzerland	98.79
<b>TOTAL</b>	<b>98.79</b>

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

### Breakdown by sectors in % of total assets

Pharmaceuticals, cosmetics & medical products	25.00
Food & soft drinks	16.99
Financial & investment companies	12.52
Insurance	9.36
Chemicals	8.41
Electrical devices & components	5.56
Watches & jewellery	5.20
Building industry & materials	3.50
Miscellaneous services	2.13
Traffic & transportation	2.00
Others	8.12
<b>TOTAL</b>	<b>98.79</b>

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	CHF	CHF
Bank deposits		
– at sight	2 536 358.40	293 713.15
Securities		
– Shares and other equity instruments	488 486 656.17	406 184 378.15
Other assets	3 472 896.69	1 398 556.85
<b>Total fund assets</b>	<b>494 495 911.26</b>	<b>407 876 648.15</b>
Loans	-4 394 168.73	0.00
Other liabilities	-771.99	0.00
<b>Net fund assets</b>	<b>490 100 970.54</b>	<b>407 876 648.15</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Income	CHF	CHF
Income from bank assets	1 054.69	664.21
Negative interest	-359.55	-868.00
Income from securities		
– from shares and other equity instruments	5 442 023.72	11 767 609.00
– from bonus shares	0.00	409.39
Income from securities lending	3 694.21	14 820.34
Offset payments from securities lending	94 667.84	54 759.88
Purchase of current net income on issue of units	73 501.57	534 302.06
<b>TOTAL income</b>	<b>5 614 582.48</b>	<b>12 371 696.88</b>
<b>Expenses</b>		
Interest payable	-745.05	-75.35
Audit expenses	-13 284.80	-13 284.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A3	-2.61	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-5.18	0.00
Other expenses	-1 783.59	-1 871.79
Payment of current net income on redemption of units	-24 875.67	-245 505.74
<b>TOTAL expenses</b>	<b>-40 696.90</b>	<b>-260 737.68</b>
<b>Net income</b>	<b>5 573 885.58</b>	<b>12 110 959.20</b>
Realized capital gains and losses	7 099 313.97	7 502 698.81
<b>Realized result</b>	<b>12 673 199.55</b>	<b>19 613 658.01</b>
Unrealized capital gains and losses	23 721 663.95	17 075 967.96
<b>Total result</b>	<b>36 394 863.50</b>	<b>36 689 625.97</b>

## 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	407 876 648.15	369 299 286.61
Paid federal withholding tax	-4 387 913.32	-3 872 483.09
Balance of unit movements	50 217 372.21	5 760 218.66
Total result	36 394 863.50	36 689 625.97
<b>Net fund assets at the end of the reporting period</b>	<b>490 100 970.54</b>	<b>407 876 648.15</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
<b>Class I-A3</b>	<b>Number</b>	
Situation at the beginning of the financial year	0.0000	
Units issued	10.0000	
Units redeemed	0.0000	
<b>Situation at the end of the period</b>	<b>10.0000</b>	
Difference between units issued and units redeemed	10.0000	
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	148 367.3040	146 252.3040
Units issued	33 185.9290	16 303.0000
Units redeemed	-15 021.1940	-14 188.0000
<b>Situation at the end of the period</b>	<b>166 532.0390</b>	<b>148 367.3040</b>
Difference between units issued and units redeemed	18 164.7350	2 115.0000
<b>Class Q</b>	<b>Number</b>	
Situation at the beginning of the financial year	0.0000	
Units issued	100.0000	
Units redeemed	0.0000	
<b>Situation at the end of the period</b>	<b>100.0000</b>	
Difference between units issued and units redeemed	100.0000	

# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bearer shares</b>								
<b>Austria</b>								
AMS AG NPV (BR)*	CHF		361 894	361 894				
<b>TOTAL Austria</b>							<b>0.00</b>	
<b>Switzerland</b>								
COMET HOLDINGS CHF1 (REGD)*	CHF		4 406		4 406	1 384 365	0.28	
GALENICA AG CHF0.1*	CHF	27 459	6 410	1 828	32 041	2 409 483	0.49	
LANDIS & GYR GROUP CHF10 (REGD)*	CHF	15 521	1 926		17 447	1 208 205	0.24	
ROCHE HLDGS AG CHF1(BR)*	CHF	8 307	2 635	1 697	9 245	2 246 535	0.45	
SWATCH GROUP CHF2.25(BR)*	CHF		3 300	3 300				
SWISS RE AG CHF0.10*	CHF	119 272	27 126	12 793	133 605	15 491 500	3.13	
<b>TOTAL Switzerland</b>						<b>22 740 088</b>	<b>4.60</b>	
<b>Total Bearer shares</b>						<b>22 740 088</b>	<b>4.60</b>	
<b>Participation certificates</b>								
<b>Switzerland</b>								
LINDT & SPRUENGLI PTG CERT CHF10*	CHF	289	55	17	327	3 528 330	0.71	
SCHINDLER-HLDG AG PTG CERT CHF0.10(POST-SUBD)*	CHF	5 178	3 345	8 523				
<b>TOTAL Switzerland</b>						<b>3 528 330</b>	<b>0.71</b>	
<b>Total Participation certificates</b>						<b>3 528 330</b>	<b>0.71</b>	
<b>Other shares</b>								
<b>Switzerland</b>								
ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF	181 014	63 528	20 293	224 249	51 509 995	10.42	
<b>TOTAL Switzerland</b>						<b>51 509 995</b>	<b>10.42</b>	
<b>Total Other shares</b>						<b>51 509 995</b>	<b>10.42</b>	
<b>Registered shares</b>								
<b>Switzerland</b>								
ABB LTD CHF0.12 (REGD)*	CHF	526 287	126 631	57 585	595 333	24 938 499	5.04	
ACCELERON INDUSTR CHF1*	CHF	26 618	9 641	4 695	31 564	1 066 232	0.22	
ADECCO GROUP AG CHF0.1 (REGD)*	CHF	67 917	27 385	7 809	87 493	3 120 000	0.63	
ALCON AG CHF0.04*	CHF	136 526	33 811	16 161	154 176	11 523 114	2.33	
ARYZTA AG CHF0.02 (REGD)*	CHF		258 590	258 590				
AVOLTA AG CHF5 (REGD)*	CHF	28 484	49 740	32 404	45 820	1 719 625	0.35	
BALOISE-HLDGS CHF0.1(REGD)*	CHF	15 375	13 299	10 659	18 015	2 545 520	0.51	
BARRY CALLEBAUT AG CHF0.02 (REGD)*	CHF	1 482	553	290	1 745	2 284 205	0.46	1 743
BELIMO HOLDING AG CHF0.05*	CHF	2 644	364	337	2 671	1 181 116	0.24	
BKW AG CHF2.5*	CHF	6 784	9 732	2 714	13 802	1 910 197	0.39	730
BQE CANT VAUDOISE CHF1*	CHF	15 105	5 840	2 522	18 423	1 930 730	0.39	
CEMBRA MONEY BANK CHF1.00 (REGD)*	CHF	7 794	6 142		13 936	1 052 168	0.21	
CLARIANT CHF4.00(REGD)*	CHF		134 507	41 793	92 714	1 130 184	0.23	
FLUGHAFEN ZURICH A CHF10(REGD) POST SPLIT*	CHF	8 048	5 830	2 120	11 758	2 405 687	0.49	
GEBERIT CHF0.10(REGD)*	CHF	14 488	4 029	8 454	10 063	5 363 579	1.08	
GEORG FISCHER AG CHF0.05 (REGD) (POST SPLIT)*	CHF	26 521	19 387	4 658	41 250	2 759 625	0.56	
GIVAUDAN AG CHF10*	CHF	3 219	763	351	3 631	14 582 096	2.95	
HELVETIA HOLDING CHF0.02 (REGD) POST SUBD*	CHF	7 886	5 432	13 318				
HOLCIM LTD CHF2 (REGD)*	CHF	130 767	28 996	13 551	146 212	11 939 672	2.41	
JULIUS BAER GRUPPE CHF0.02 (REGD)*	CHF	89 660	17 734	15 711	91 683	4 774 851	0.97	
KUEHNE&NAGEL INTL CHF1(REGD)(POST-SUBD)*	CHF	30 444	5 732	6 379	29 797	7 479 047	1.51	
LINDT & SPRUENGLI CHF100(REGD)*	CHF	9	10		19	2 067 200	0.42	
LOGITECH INTL CHF0.25(REGD) (POST-SUBD)*	CHF	98 620	17 803	7 401	109 022	8 804 617	1.78	
LONZA GROUP AG CHF1(REGD)*	CHF	20 515	6 739	9 981	17 273	9 330 875	1.89	
NESTLE SA CHF0.10(REGD)*	CHF	711 671	162 100	78 573	795 198	76 140 209	15.40	
NOVARTIS AG CHF0.49 (REGD)*	CHF	619 427	142 712	65 980	696 159	60 823 412	12.30	
PARTNERS GROUP HLG CHF0.01 (REGD)*	CHF	2 279	3 221	1 580	3 920	5 048 960	1.02	
PSP SWISS PROPERTY CHF0.10 (REGD)*	CHF	11 504	5 599	1 506	15 597	1 843 565	0.37	13 963
RICHEMONT(CIE FIN) CHF1.00 (REG) SER 'A'*	CHF	165 997	39 328	18 345	186 980	25 709 750	5.20	
SANDOZ GROUP AG CHF0.05*	CHF		153 005	12 117	140 888	3 833 562	0.78	

Security		30.9.2023			31.3.2024		Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal				
SCHINDLER-HLDG AG CHF0.1(REGD)(POST-SUBD)*	CHF	4 591	2 792	624	6 759	1 486 980	0.30		
SGS SA CHF0.04*	CHF	76 377	14 776	6 180	84 973	7 435 138	1.50		
SIEGFRIED HLDG AG CHF27 (REGD)*	CHF	1 331	328	172	1 487	1 369 527	0.28		
SIG COMBIBLOC GROU CHF0.1*	CHF	110 824	54 321	20 321	144 824	2 896 480	0.59		
SIKA AG CHF0.01 (REG)*	CHF	29 582	30 913	3 912	56 583	15 198 194	3.07		
SONOVA HOLDING AG CHF0.05 (REGD)*	CHF	20 818	11 782	2 639	29 961	7 822 817	1.58		
STRAUMANN HLDG CHF0.01 (REGD) (POST SPLIT)*	CHF	24 597	20 879	36 409	9 067	1 305 648	0.26		
SULZER AG CHF0.01*	CHF	14 252	5 082	3 376	15 958	1 750 593	0.35		
SWISS LIFE HLDG CHF5.1(REGD)*	CHF	14 761	3 611	14 872	3 500	2 212 700	0.45		
SWISS PRIME SITE CHF15.3 (REGD)*	CHF	20 918	8 352	4 749	24 521	2 085 511	0.42		
SWISSCOM AG CHF1(REGD)*	CHF	7 175	4 905	834	11 246	6 201 044	1.25		
TECAN GROUP AG CHF0.10(REGD)*	CHF	3 406	1 258	826	3 838	1 434 644	0.29		
TEMENOS AG CHF5 (REGD)*	CHF	52 216	12 089	4 752	59 553	3 839 977	0.78		
UBS GROUP CHF0.10 (REGD)*	CHF	1 054 071	196 480	291 818	958 733	26 595 253	5.38		
VAT GROUP AG CHF0.10*	CHF	5 399	11 865	4 970	12 294	5 744 986	1.16		
ZURICH INSURANCE GRP CHF0.10*	CHF	47 621	10 790	4 904	53 507	26 020 454	5.27		
<b>TOTAL Switzerland</b>						<b>410 708 243</b>	<b>83.07</b>		
<b>Total Registered shares</b>						<b>410 708 243</b>	<b>83.07</b>		
<b>Total Securities traded on an exchange</b>						<b>488 486 656</b>	<b>98.79</b>		
<b>Total securities and similar instruments</b>						<b>488 486 656</b>	<b>98.79</b>		
(thereof in lending						4 033 046	0.82)		
Bank deposits at sight						2 536 358	0.51		
Other assets						3 472 897	0.70		
<b>Total fund assets</b>						<b>494 495 911</b>	<b>100.00</b>		
Short-term bank liabilities						-4 394 169			
Other liabilities						-771			
<b>Net fund assets</b>						<b>490 100 971</b>			

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	488 486 656	98.79
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>488 486 656</b>	<b>98.79</b>

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

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

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

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

## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

The fund management company does not conduct any repurchase agreements.

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-X	0.00%
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TER annualized:

Class I-A3	0.28%
Class Q	0.53%



# UBS (CH) Investment Fund – Equities USA Passive

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in CHF		1 569 285 448.75	1 203 489 175.68	1 116 368 030.75
<b>Class I-A1</b>	<b>CH0015799726</b>			
Net asset value per unit in CHF		3 573.41	2 954.75	2 640.59
Number of units outstanding		506.4100	509.2540	521.7540
<b>Class I-B</b>	<b>CH0015799742</b>			
Net asset value per unit in CHF		3 440.36	2 843.92	2 538.94
Number of units outstanding		3 469.7790	4 841.0490	26 689.1850
<b>Class I-X</b>	<b>CH0015799809</b>			
Net asset value per unit in CHF		3 777.04	3 121.93	2 786.17
Number of units outstanding		347 452.0460	329 973.2620	342 680.3150
<b>Class (USD) I-X</b>	<b>CH0295355710</b>			
Net asset value per unit in USD		2 884.34	2 347.09	1 946.86
Number of units outstanding		85 937.1640	67 738.0390	44 197.3280
<b>Class W</b>	<b>CH0356550415</b>			
Net asset value per unit in CHF		208.66	172.53	154.17
Number of units outstanding		95 558.0920	73 146.0150	50 408.2460

## Structure of the securities portfolio

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

Microsoft Corp	6.42
Apple Inc	5.44
NVIDIA Corp	4.82
Amazon.Com Inc	3.63
Alphabet Inc	3.62
Meta Platforms Inc	2.33
Eli Lilly And Co	1.36
Broadcom Inc	1.27
JPMorgan Chase & Co	1.25
Berkshire Hathaway	1.19
Others	67.90
<b>TOTAL</b>	<b>99.23</b>

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

### Breakdown by sectors in % of total assets

Internet, software & IT services	20.02
Electronics & semiconductors	9.41
Computer hardware & network equipment providers	7.95
Pharmaceuticals, cosmetics & medical products	7.74
Financial & investment companies	7.65
Retail trade, department stores	7.26
Banks & credit institutions	6.37
Petroleum	3.41
Mechanical engineering & industrial equipment	2.57
Energy & water supply	2.18
Others	24.67
<b>TOTAL</b>	<b>99.23</b>

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	CHF	CHF
Bank deposits		
– at sight	10 810 522.67	2 916 505.01
Securities		
– Shares and other equity instruments	1 561 418 346.45	1 200 908 678.80
Derivative financial instruments	100 762.23	-68 061.12
Other assets	1 038 987.35	751 097.36
<b>Total fund assets</b>	<b>1 573 368 618.70</b>	<b>1 204 508 220.05</b>
Loans	-4 078 413.61	-1 012 494.58
Other liabilities	-4 756.34	-6 549.79
<b>Net fund assets</b>	<b>1 569 285 448.75</b>	<b>1 203 489 175.68</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Income	CHF	CHF
Income from bank assets	104 910.16	135 417.10
Negative interest	-4 459.08	-3 272.01
Income from securities		
– from shares and other equity instruments	6 442 499.28	12 512 196.49
– from bonus shares	10 449.84	17 323.91
Income from securities lending	102 345.15	140 108.87
Offset payments from securities lending	627 120.20	1 110 545.96
Purchase of current net income on issue of units	495 508.63	877 473.62
<b>TOTAL income</b>	<b>7 778 374.18</b>	<b>14 789 793.94</b>
<b>Expenses</b>		
Interest payable	-3 524.19	-3 506.79
Audit expenses	-20 285.30	-20 823.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-1 749.74	-3 195.78
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-3 145.81	-15 613.78
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class (USD) I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-16 530.14	-21 130.73
Compensation of the class action processing	-1 678.52	-887.96
Other expenses	-17 687.77	-39 318.75
Payment of current net income on redemption of units	-187 167.18	-1 180 583.25
<b>TOTAL expenses</b>	<b>-251 768.65</b>	<b>-1 285 060.84</b>
<b>Net income</b>	<b>7 526 605.53</b>	<b>13 504 733.10</b>
Realized capital gains and losses	12 544 221.37	49 960 797.30
<b>Realized result</b>	<b>20 070 826.90</b>	<b>63 465 530.40</b>
Unrealized capital gains and losses	250 346 335.29	72 193 833.11
<b>Total result</b>	<b>270 417 162.19</b>	<b>135 659 363.51</b>

## 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	1 203 489 175.68	1 116 368 030.75
Paid federal withholding tax	-4 794 963.85	-4 993 200.31
Balance of unit movements	100 174 074.73	-43 545 018.27
Total result	270 417 162.19	135 659 363.51
<b>Net fund assets at the end of the reporting period</b>	<b>1 569 285 448.75</b>	<b>1 203 489 175.68</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
	Number	Number
<b>Class I-A1</b>		
Situation at the beginning of the financial year	509.2540	521.7540
Units issued	0.0000	0.0000
Units redeemed	-2.8440	-12.5000
<b>Situation at the end of the period</b>	<b>506.4100</b>	<b>509.2540</b>
Difference between units issued and units redeemed	-2.8440	-12.5000
<b>Class I-B</b>		
Situation at the beginning of the financial year	4 841.0490	26 689.1850
Units issued	0.0000	0.0000
Units redeemed	-1 371.2700	-21 848.1360
<b>Situation at the end of the period</b>	<b>3 469.7790</b>	<b>4 841.0490</b>
Difference between units issued and units redeemed	-1 371.2700	-21 848.1360
<b>Class I-X</b>		
Situation at the beginning of the financial year	329 973.2620	342 680.3150
Units issued	34 026.0000	39 587.9710
Units redeemed	-16 547.2160	-52 295.0240
<b>Situation at the end of the period</b>	<b>347 452.0460</b>	<b>329 973.2620</b>
Difference between units issued and units redeemed	17 478.7840	-12 707.0530
<b>Class (USD) I-X</b>		
Situation at the beginning of the financial year	67 738.0390	44 197.3280
Units issued	18 199.1250	23 540.7110
Units redeemed	0.0000	0.0000
<b>Situation at the end of the period</b>	<b>85 937.1640</b>	<b>67 738.0390</b>
Difference between units issued and units redeemed	18 199.1250	23 540.7110
<b>Class W</b>		
Situation at the beginning of the financial year	73 146.0150	50 408.2460
Units issued	27 821.2710	31 228.7260
Units redeemed	-5 409.1940	-8 490.9570
<b>Situation at the end of the period</b>	<b>95 558.0920</b>	<b>73 146.0150</b>
Difference between units issued and units redeemed	22 412.0770	22 737.7690

# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bearer shares</b>								
<b>China</b>								
NXP SEMICONDUCTORS EURO.20*	USD	9 067	574		9 641	2 151 548	0.14	
<b>TOTAL China</b>						<b>2 151 548</b>	<b>0.14</b>	
<b>Israel</b>								
SOLAREdge TECHNOLO USD0.0001*	USD	2 047		2 047				
<b>TOTAL Israel</b>							<b>0.00</b>	
<b>United States</b>								
3M CO COM*	USD	19 612	1 931	902	20 641	1 971 984	0.13	
AECOM TECHNOLOGY C. COM STK USD0.01*	USD	3 887	1 122		5 009	442 498	0.03	
AFLAC INC COM USD0.10*	USD	19 887	2 672	1 357	21 202	1 639 638	0.10	
AKAMAI TECHNOLOGIES INC COM*	USD	5 384			5 384	527 417	0.03	
ALBEMARLE CORP COM USD0.01*	USD	4 055			4 055	481 159	0.03	4 055
ALIGN TECHNOLOGY INC COM*	USD	2 553	325		2 878	850 039	0.05	
ALLIANT ENERGY CORP COM*	USD	8 403	3 448	1 718	10 133	459 990	0.03	
ALNYLAM PHARMACEUTICALS INC COM*	USD	4 135	682		4 817	648 415	0.04	
ALPHABET INC CAP STK USD0.001 CL C*	USD	183 373	18 987	7 820	194 540	26 679 329	1.70	
AMER ELEC PWR INC COM USD6.50*	USD	18 240	1 204		19 444	1 507 887	0.10	19 444
AMERICAN HOMES 4 R COM USD0.01*	USD	11 227	2 684		13 911	460 840	0.03	13 911
AMERICAN WATER WOR COM STK USD0.01*	USD	6 803	810		7 613	837 998	0.05	
ANSYS INC COM*	USD	3 119			3 119	975 271	0.06	
ARISTA NETWORKS IN COM USD0.0001*	USD	9 019	1 125		10 144	2 649 461	0.17	
ARROW ELECTRS INC COM*	USD	2 284		2 284				
AXON ENTERPRISE I COM USD0.00001*	USD	2 459	369		2 828	796 962	0.05	
BAKER HUGHES COMPA COM USD0.0001 CL A*	USD	35 778	3 446	3 468	35 756	1 078 882	0.07	
BERKLEY(WR)CORP COM USD0.20*	USD	7 104	1 149		8 253	657 417	0.04	8 253
BERKSHIRE HATHAWAY CLASS'B'COM USD0.0033*	USD	44 845	4 900	234	49 511	18 752 903	1.19	
BIO RAD LABS INC CL A*	USD	630			630	196 261	0.01	
BIO-TECHNE CORP COM USD0.01*	USD	5 257	1 412		6 669	422 816	0.03	323
BIOMARIN PHARMA COM USD0.001*	USD	6 345	1 068		7 413	583 159	0.04	
BLACKROCK INC COM STK USD0.01*	USD	5 206	358		5 564	4 178 083	0.27	
BOOZ ALLEN HAMILTO COM USD0.01 CLASS 'A'*	USD	4 684			4 684	626 250	0.04	
BOSTON PPTY'S INC COM USD0.01*	USD	5 372			5 372	316 006	0.02	5 372
BOSTON SCIENTIFIC COM USD0.01*	USD	49 653	8 450	3 154	54 949	3 389 746	0.22	
BROADRIDGE FIN SOL COM STK USD0.01*	USD	4 072	507		4 579	844 905	0.05	
BROWN & BROWN INC COM*	USD	8 851	3 539	3 122	9 268	730 757	0.05	
BROWN FORMAN CORP CL B*	USD	10 631	1 713		12 344	573 924	0.04	8 949
BUILDERS 1ST SRCE COM USD0.01*	USD	4 351	541		4 892	918 918	0.06	
CADENCE DESIGN SYS COM USD0.01*	USD	9 283	1 088		10 371	2 907 716	0.18	
CAMPBELL SOUP CO CAP USD0.0375*	USD	7 314			7 314	292 824	0.02	1 545
CARLISLE COS INC COM*	USD	1 618			1 618	571 056	0.04	
CATALENT INC COM USD0.01*	USD	5 941	1 752		7 693	391 147	0.02	
CDW CORP COM USD0.01*	USD	4 636	414		5 050	1 163 424	0.07	
CHARLES RIV LABS INTL INC COM*	USD	1 668	392		2 060	502 732	0.03	2 060
CHENIERE ENERGY INC COM NEW*	USD	8 180	1 107		9 287	1 349 075	0.09	
CINCINNATI FINL CORP COM*	USD	5 717			5 717	639 389	0.04	
CINTAS CORP COM*	USD	3 215	162		3 377	2 089 714	0.13	
CLEVELAND CLIFFS COM USD0.125*	USD	16 906	5 036	4 853	17 089	350 016	0.02	1 204
CLOROX CO DEL COM*	USD	4 325	658		4 983	687 186	0.04	4 983
CME GROUP INC COM STK USD0.01 CLASS'A'*	USD	12 297	1 347		13 644	2 645 731	0.17	
CMS ENERGY CORP COM*	USD	9 695	1 479		11 174	607 287	0.04	
COCA-COLA CO COM USD0.25*	USD	141 132	15 996	3 143	153 985	8 485 317	0.54	
COGNEX CORP COM*	USD	5 358		5 358				
COLGATE-PALMOLIVE COM USD1*	USD	28 206	4 520	3 409	29 317	2 377 844	0.15	
CONSTELLATION BRDS CLASS'A'COM USD0.01*	USD	5 708	453		6 161	1 508 054	0.10	
COPART INC COM*	USD	30 042	5 731	3 855	31 918	1 665 116	0.11	
COSTAR GROUP INC COM*	USD	13 771	2 256		16 027	1 394 471	0.09	
COTERRA ENERGY INC COM USD0.10*	USD	26 251	3 781		30 032	754 149	0.05	
CSX CORP COM USD1*	USD	69 809	10 778	5 477	75 110	2 507 844	0.16	
DARLING INGR INC COM USD0.01*	USD	5 623			5 623	235 556	0.01	
DECKERS OUTDOOR CORP COM*	USD	794	129		923	782 513	0.05	
DEERE & CO COM USD1*	USD	9 608	1 434	934	10 108	3 739 490	0.24	

Security		30.9.2023			31.3.2024			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	
DEVON ENERGY CORP NEW COM*	USD	21 830	6 451	3 848	24 433	1 104 301	0.07	
DEXCOM INC COM*	USD	13 316	1 559		14 875	1 858 290	0.12	
DICKS SPORTING GOO COM USD0.01*	USD	2 229			2 229	451 443	0.03	1 882
DIGITAL REALTY TRU COM STK USD0.01*	USD	10 302	1 495		11 797	1 530 505	0.10	
DOMINION ENERGY IN COM STK NPV*	USD	28 098	4 017		32 115	1 422 869	0.09	32 115
DROPBOX INC COM USD0.00001 CL A*	USD	8 766	2 969		11 735	256 844	0.02	
DUKE ENERGY CORP COM USD0.001 (POST REV SPLT)*	USD	27 012	2 040		29 052	2 530 624	0.16	
ECOLAB INC COM*	USD	9 060	661		9 721	2 021 692	0.13	
EDWARDS LIFESCIENCES CORP COM*	USD	21 372	2 570	1 156	22 786	1 961 211	0.12	
ENPHASE ENERGY INC COM USD0.00001*	USD	4 745	738		5 483	597 464	0.04	5 483
ENTEGRIS INC COM*	USD	4 861	799		5 660	716 468	0.05	
EOG RESOURCES INC COM USD0.01*	USD	20 720	1 046		21 766	2 506 257	0.16	
EPAM SYS INC COM USD0.001*	USD	1 969	334		2 303	572 842	0.04	
EQT CORPORATION*	USD	12 540	2 657		15 197	507 412	0.03	15 197
EQUIFAX INC COM*	USD	4 302	386		4 688	1 129 598	0.07	4 688
EQUITY LIFESTYLE PPTYS INC*	USD	5 651	1 246		6 897	400 061	0.03	
ERIE INDY CO CL A*	USD	1 057			1 057	382 311	0.02	1 057
ESSEX PROP TRUST COM USD0.0001*	USD	2 396			2 396	528 319	0.03	2 396
ETSY INC USD0.001*	USD	4 245			4 245	262 749	0.02	
EXACT SCIENCES CORP COM*	USD	5 880	1 438		7 318	455 197	0.03	
F M C CORP COM NEW*	USD	4 646			4 646	266 562	0.02	4 646
FS NETWORK INC COM STK NPV*	USD	2 033			2 033	347 163	0.02	
FACTSET RESH SYS INC COM*	USD	1 485			1 485	607 765	0.04	1 485
FAIR ISAAC CORP COM*	USD	932			932	1 048 988	0.07	
FASTENAL COM USD0.01*	USD	18 953	5 241	2 776	21 418	1 488 123	0.09	
FIDELITY NATL FINL FNF GROUP COM USD0.0001*	USD	8 954	1 912		10 866	519 690	0.03	1 912
FIRST CTZNS BANCSHARES INC N C CL A*	USD	365			365	537 515	0.03	30
FIRST HORIZON CORP COM USD0.625*	USD	20 364		20 364				
FIRST SOLAR INC COM STK USD0.001*	USD	3 281	643		3 924	596 598	0.04	
FORTINET INC COM USD0.001*	USD	23 303	3 093	1 512	24 884	1 531 033	0.10	
FORTIVE CORP COM USD0.01*	USD	12 561	1 203		13 764	1 066 410	0.07	
FRANKLIN RES INC COM*	USD	11 069			11 069	280 252	0.02	11 069
GALLAGHER ARTHUR J & CO COM*	USD	7 307	596		7 903	1 779 843	0.11	7 903
GAMING & LEISURE P COM USD0.01*	USD	7 961	1 800		9 761	405 035	0.03	
GARTNER INC COM*	USD	2 869			2 869	1 231 767	0.08	
GEN DYNAMICS CORP COM USD1*	USD	8 095	835		8 930	2 272 138	0.14	
GENERAC HLDGS INC COM USD0.01*	USD	2 194		2 194				
GRACO INC COM*	USD	6 071	1 135	1 098	6 108	514 168	0.03	
HEICO CORP NEW CL A*	USD	2 759			2 759	382 546	0.02	
HEICO CORP NEW COM*	USD	1 346			1 346	231 557	0.01	1 346
HENRY JACK & ASSOC COM USD0.01*	USD	2 539			2 539	397 299	0.03	
HONEYWELL INTL INC COM USD1*	USD	23 020	2 191	582	24 629	4 553 131	0.29	
HORIZON THERAPEUTI COM USD0.0001*	USD	7 590		7 590				
HUBBELL INC COM USD0.001*	USD	1 945			1 945	727 110	0.05	
HUBSPOT INC COM USD0.001*	USD	1 690			1 690	953 739	0.06	
HUNT J B TRANS SVCS INC COM*	USD	2 800			2 800	502 501	0.03	2 800
IDEX CORP COM*	USD	2 883			2 883	633 651	0.04	
IDEXX LABORATORIES COM USD0.10*	USD	2 929	177		3 106	1 510 494	0.10	3 106
ILLINOIS TOOL WKS COM NPV*	USD	10 456	942		11 398	2 754 724	0.18	
ILLUMINA INC COM USD0.01*	USD	5 558	689		6 247	772 655	0.05	
INCYTE CORPORATION COM USD0.001*	USD	6 688			6 688	343 181	0.02	
INSULET CORP COM STK USD0.001*	USD	2 389			2 389	368 814	0.02	
INTERCONTINENTAL E COM USD0.01*	USD	19 811	2 922	710	22 023	2 726 077	0.17	
INTERNATIONAL FLAVORS&FRAGRANC COM*	USD	8 749	1 122		9 871	764 521	0.05	
INTERPUBLIC GROUP COM USD0.10*	USD	12 755	2 851		15 606	458 658	0.03	
INTUITIVE SURGICAL COM USD0.001*	USD	12 084	1 195		13 279	4 773 274	0.30	
INVITATION HOMES I COM USD0.01*	USD	21 893	5 763	3 058	24 598	788 954	0.05	
JABIL INC COM USD0.001*	USD	3 971	1 358		5 329	642 937	0.04	5 329
JOHNSON & JOHNSON COM USD1*	USD	83 394	9 244	2 024	90 614	12 910 840	0.82	
JP MORGAN CHASE & COM USD1*	USD	101 140	10 047	1 738	109 449	19 745 717	1.25	
JUNIPER NETWORKS COM USD0.00001*	USD	11 029	2 718		13 747	458 874	0.03	13 747
KRAFT HEINZ CO COM USD0.01*	USD	30 082	3 370		33 452	1 111 805	0.07	
LAMB WESTON HLDGS COM USD1.00 WI*	USD	4 989			4 989	478 702	0.03	
LATTICE SEMICONDUCTOR CORP COM*	USD	5 056			5 056	356 255	0.02	5 056
LEIDOS HLDGS INC COM USD0.0001*	USD	4 836			4 836	571 000	0.04	
LENNOX INTL INC COM*	USD	1 237			1 237	544 560	0.03	
LIBERTY BROADBAND COM USD0.01 CL 'C'*	USD	4 508			4 508	232 374	0.01	
LIVE NATION INC COM*	USD	5 059	940		5 999	571 507	0.04	
LOEWS CORP COM*	USD	5 971	2 532	1 281	7 222	509 265	0.03	
LPL FINL HLDGS INC COM USD0.001*	USD	2 546	391		2 937	698 903	0.04	2 937
LYONDELLBASELL IND COM USD0.01*	USD	9 235			9 235	850 761	0.05	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
M & T BANK CORP COM USD0.50*	USD	6 057	631	799	5 889	771 446	0.05	1 175
MANHATTAN ASSOCIAT COM STK USD0.01*	USD	1 853	388		2 241	505 081	0.03	
MARKEL GROUP INC COM NPV*	USD	428			428	586 530	0.04	
MARKETAXESS HLDGS INC COM*	USD	1 261			1 261	249 020	0.02	
MARSH & MCLENNAN COM USD1*	USD	17 149	1 744		18 893	3 505 146	0.22	
MARTIN MARIETTA M. COM USD0.01*	USD	2 020	188		2 208	1 220 970	0.08	
METTLER TOLEDO INTERNATIONAL COM*	USD	812			812	973 663	0.06	
MOLINA HEALTHCARE INC COM*	USD	2 206			2 206	816 296	0.05	
MONGODB INC COM USD0.001 CL A*	USD	2 354	413		2 767	893 816	0.06	
MONOLITHIC PWR SYS INC COM*	USD	1 675	139		1 814	1 106 816	0.07	
MONSTER BEV CORP USD0.005(NEW)*	USD	27 753	2 105		29 858	1 594 223	0.10	
MOODYS CORP COM USD0.01*	USD	5 603	661		6 264	2 217 469	0.14	
NASDAQ INC COM STK USD0.01*	USD	12 412	3 172	1 639	13 945	792 553	0.05	
NEUROCRINE BIOSCIENCES INC COM*	USD	3 094	649		3 743	464 972	0.03	
NEWS CORP NEW COM USD0.01 CL 'A'*	USD	11 102	3 719		14 821	349 484	0.02	14 821
NEXTERA ENERGY INC COM USD0.01*	USD	69 713	9 474	1 438	77 749	4 475 523	0.28	
NORDSON CORP COM*	USD	1 960			1 960	484 665	0.03	
NORTHROP GRUMMAN COM USD1*	USD	5 069	435		5 504	2 372 934	0.15	
OKTA INC COM USD0.0001 CL A*	USD	5 014	1 138		6 152	579 711	0.04	
PAYCOM SOFTWARE IN COM USD0.01*	USD	1 851			1 851	331 789	0.02	1 851
PAYLOCITY HLDG COR COM USD0.001*	USD	1 358			1 358	210 211	0.01	1 358
PEPSICO INC CAP USD0.016666*	USD	47 700	5 438	1 552	51 586	8 131 579	0.52	
PHILIP MORRIS INTL COM STK NPV 'WI'*	USD	54 131	5 574	925	58 780	4 850 651	0.31	
PIONEER NATURAL RE COM STK USD0.01*	USD	8 039	1 003		9 042	2 137 834	0.14	
POOL CORPORATION COM USD0.001*	USD	1 320			1 320	479 731	0.03	45
PPG INDS INC COM*	USD	8 341	667		9 008	1 175 647	0.07	8 977
PROGRESSIVE CP(OH) COM USD1*	USD	20 358	2 481	562	22 277	4 149 821	0.26	
PTC INC COM USD0.01*	USD	3 595	1 036		4 631	788 096	0.05	
PUBLIC STORAGE COM USD0.10*	USD	5 429	388		5 817	1 519 732	0.10	
PULTE GROUP INC COM USD0.01*	USD	7 784	963		8 747	950 295	0.06	
QORVO INC COM USD 0.0001*	USD	3 698			3 698	382 474	0.02	
QUANTA SVCS INC COM*	USD	5 249	470		5 719	1 338 257	0.09	4 206
REALTY INCOME CORP*	USD	23 737	7 241		30 978	1 509 492	0.10	
RELIANCE INC RG*	USD	2 083			2 083	626 975	0.04	
REPLIGEN CORP COM*	USD	1 843			1 843	305 305	0.02	1 637
RESMED INC COM USD0.004*	USD	4 915	495		5 410	964 958	0.06	5 410
REVVITY INC COM USD1.00*	USD	4 238			4 238	400 802	0.03	
ROKU INC COM USD0.0001 CLASS A*	USD	4 517			4 517	265 142	0.02	4 517
ROLLINS INC COM*	USD	9 213	4 194	2 112	11 295	470 724	0.03	
ROPER TECHNOLOGIES COM USD0.01*	USD	3 693	249		3 942	1 991 296	0.13	
RPM INTERNATIONAL COM USD0.01*	USD	4 349	882		5 231	560 440	0.04	
S&P GLOBAL INC COM USD1*	USD	11 431	859		12 290	4 709 563	0.30	
SEMPRA ENERGY COM NPV*	USD	22 268	1 314		23 582	1 525 691	0.10	23 582
SHERWIN-WILLIAMS COM USD1*	USD	8 429	952		9 381	2 934 753	0.19	
SMITH A O COM*	USD	3 874	1 135		5 009	403 608	0.03	5 009
SNAP INC COM USD0.00001 CL A*	USD	31 748	13 707	6 855	38 600	399 125	0.03	38 600
SOUTHERN CO COM*	USD	37 967	3 564	1 505	40 026	2 586 329	0.16	
SPLUNK INC COM USD0.001*	USD	5 686	1 165	6 851				
SS&C TECH HLDGS COM USD0.01*	USD	6 853	1 556		8 409	487 538	0.03	
STRYKER CORP COM USD0.10*	USD	11 742	1 141		12 883	4 152 623	0.26	
SUN COMMUNITIES COM USD0.01*	USD	4 750			4 750	550 107	0.03	2 110
SUPER MICRO COMPUT COM STK USD0.001*	USD	1 631	301		1 932	1 757 606	0.11	1 522
SYNOPSYS INC COM USD0.01*	USD	5 389	366		5 755	2 962 387	0.19	
TAKE TWO INTERACTI COM USD0.01*	USD	5 931	570		6 501	869 476	0.06	
TARGA RESOURCES CO COM USD0.001*	USD	6 855	1 020		7 875	794 346	0.05	
TELEDYNE TECHNOLOGIES INC COM*	USD	1 800			1 800	696 039	0.04	995
TERADYNE INC COM USD0.125*	USD	5 226	974		6 200	630 081	0.04	6 200
THE TRADE DESK INC COM USD0.000001 CL A*	USD	15 185	2 383	1 222	16 346	1 287 071	0.08	
TRANSUNION COM USD0.01*	USD	6 437	1 310		7 747	556 822	0.04	4 358
TRIMBLE INC COM NPV*	USD	8 212	1 673		9 885	573 024	0.04	
TWILIO INC COM USD0.001 CL A*	USD	6 233			6 233	343 300	0.02	
TYLER TECHNOLOGIES INC COM*	USD	1 477			1 477	565 405	0.04	
UDR INC*	USD	11 676	2 613	2 473	11 816	398 142	0.03	
UNITED PARCEL SERVICE INC CL B*	USD	24 825	2 584		27 409	3 669 271	0.23	27 409
VEEVA SYSTEMS INC COM USD0.00001 CL 'A'*	USD	4 815	940		5 755	1 200 972	0.08	
VERISIGN INC COM*	USD	3 109			3 109	530 680	0.03	
VERISK ANALYTICS I CL A USD0.001*	USD	5 002	408		5 410	1 148 662	0.07	
VERTEX PHARMACEUTI COM USD0.01*	USD	8 851	931		9 782	3 682 939	0.23	
VICI PPTY INC COM USD0.01*	USD	34 020	9 238	6 321	36 937	991 088	0.06	
VMWARE INC COM STK USD0.01 CLASS 'A'*	USD	7 938		7 938				
VULCAN MATERIALS COM STK USD1*	USD	4 736	498		5 234	1 286 617	0.08	

		30.9.2023		31.3.2024		Market value <sup>3</sup>		Thereof
Security	USD	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>	in lending Quantity/ Nominal
WABTEC CORP COM*	USD	5 853	717		6 570	862 076	0.05	
WASTE CONNECTIONS COM NPV (POST REV SPLT)*	USD	9 126	606		9 732	1 507 773	0.10	
WATERS CORP COM*	USD	2 135			2 135	661 952	0.04	2 135
WATSCO INC COM*	USD	990	257		1 247	485 177	0.03	1 247
WEBSTER FINL CORP CONN COM*	USD	5 425		5 425				
WEC ENERGY GROUP COM USD0.01*	USD	11 456	1 410	1 295	11 571	855 855	0.05	
WEST PHARMACEUTICA COM USD0.25*	USD	2 475	252		2 727	971 946	0.06	
WILLIAMS-SONOMA IN COM USD0.01*	USD		2 056		2 056	588 015	0.04	2 056
WILLIS TOWERS WATS COM USD0.000304635*	USD	3 715			3 715	920 178	0.06	
WP CAREY INC COM USD0.001*	USD	7 226			7 226	367 337	0.02	
XCEL ENERGY INC COM*	USD	19 578	3 163	1 387	21 354	1 033 803	0.07	
ZEBRA TECHNOLOGIES CORP CL A*	USD	1 757			1 757	477 038	0.03	
ZILLOW GROUP INC COM USD0.0001 CLASS C WI*	USD	4 667	1 700		6 367	279 741	0.02	3 267
ZOETIS INC COM USD0.01 CL 'A'*	USD	16 099	1 344		17 443	2 658 443	0.17	
ZSCALER INC COM USD0.001*	USD	2 910	395		3 305	573 424	0.04	
<b>TOTAL United States</b>						<b>322 300 054</b>	<b>20.48</b>	
<b>Total Bearer shares</b>						<b>324 451 602</b>	<b>20.62</b>	
<b>Other shares</b>								
<b>United States</b>								
CAMDEN PROP TST SBI USD0.01*	USD	3 431	1 002		4 433	392 892	0.02	
<b>TOTAL United States</b>						<b>392 892</b>	<b>0.02</b>	
<b>Total Other shares</b>						<b>392 892</b>	<b>0.02</b>	
<b>Registered shares</b>								
<b>Argentina</b>								
MERCADOLIBRE INC COM STK USD0.001*	USD	1 575	132		1 707	2 324 631	0.15	
<b>TOTAL Argentina</b>						<b>2 324 631</b>	<b>0.15</b>	
<b>Bermuda</b>								
LIBERTY GLOBAL LTD COM USD0.01 CLASS C*	USD		11 144	5 186	5 958	94 663	0.01	5 958
<b>TOTAL Bermuda</b>						<b>94 663</b>	<b>0.01</b>	
<b>Germany</b>								
TE CONNECTIVITY LT COM CHF0.57*	USD	10 466	1 517		11 983	1 567 588	0.10	
<b>TOTAL Germany</b>						<b>1 567 588</b>	<b>0.10</b>	
<b>Ireland</b>								
MEDTRONIC PLC USD0.0001*	USD	46 813	4 794	1 003	50 604	3 972 212	0.25	50 604
<b>TOTAL Ireland</b>						<b>3 972 212</b>	<b>0.25</b>	
<b>Italy</b>								
CNH INDUSTRIAL NV COM EURO.01*	USD		36 305		36 305	423 791	0.03	27 987
<b>TOTAL Italy</b>						<b>423 791</b>	<b>0.03</b>	
<b>Jersey (Channel islands)</b>								
CLARIVATE PLC COM NPV*	USD	8 496		8 496				
<b>TOTAL Jersey (Channel islands)</b>							<b>0.00</b>	
<b>United Kingdom</b>								
AMCOR PLC ORD USD0.01*	USD	51 774			51 774	443 478	0.03	51 774
FERGUSON PLC (NEW) ORD GBP0.10*	USD	7 067	630		7 697	1 514 307	0.10	
<b>TOTAL United Kingdom</b>						<b>1 957 785</b>	<b>0.12</b>	
<b>United States</b>								
ABBOTT LABS COM*	USD	60 062	6 670	1 663	65 069	6 661 345	0.42	
ABBVIE INC COM USD0.01*	USD	61 044	7 699	2 373	66 370	10 885 839	0.69	
ACCENTURE PLC SHS CL A 'NEW'*	USD	21 757	2 231	257	23 731	7 408 620	0.47	
ACTIVISION BLIZZARD COM STK USD0.000001*	USD	27 096		27 096				
ADOBE INC COM USD0.0001*	USD	15 748	1 620	353	17 015	7 733 202	0.49	
ADVANCED MICRO DEV COM USD0.01*	USD	55 449	7 057	1 838	60 668	9 862 636	0.63	
AES CORP COM*	USD	22 601	10 541	4 613	28 529	460 731	0.03	

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
AGILENT TECHNOLOGIES INC COM*	USD	10 249	1 475	638	11 086		1 452 941	0.09	11 086
AIR PRODS & CHEMS COM USD1*	USD	7 634	939		8 573		1 870 737	0.12	
AIRBNB INC USD0.0001 A*	USD	14 524	1 896		16 420		2 439 675	0.16	16 420
ALBERTSONS COS INC COM USD0.01 CLASS A*	USD	12 196			12 196		235 517	0.01	
ALEXANDRIA REAL ESTATE EQ INC COM*	USD	5 496	843		6 339		736 016	0.05	4 847
ALLEGION PLC CIM USD0.01*	USD	3 273	722	807	3 188		386 811	0.02	2 552
ALLSTATE CORP COM*	USD	8 708	1 249		9 957		1 551 600	0.10	
ALLY FINANCIAL INC COM USD0.01*	USD	8 778	2 564		11 342		414 657	0.03	
ALPHABET INC CAP STK USD0.001 CL A*	USD	205 988	21 135	4 038	223 085		30 326 766	1.93	
ALTRIA GROUP INC COM USD0.333333*	USD	61 831	5 971		67 802		2 663 841	0.17	67 802
AMAZON COM INC COM USD0.01*	USD	319 846	37 304	5 901	351 249		57 066 816	3.63	
AMER EXPRESS CO COM USD0.20*	USD	22 102	1 825	1 990	21 937		4 498 848	0.29	
AMER FINL GP OHIO COM NPV*	USD	2 788			2 788		342 722	0.02	
AMER INTL GRP COM USD2.50*	USD	25 356	1 353		26 709		1 880 520	0.12	26 709
AMER TOWER CORP COM NEW USD0.01*	USD	16 061	1 578		17 639		3 139 201	0.20	
AMEREN CORP COM*	USD	8 885	1 064		9 949		662 760	0.04	
AMERIPRISE FINL INC COM*	USD	3 767			3 767		1 487 599	0.09	
AMETEK INC COM USD0.01*	USD	7 709	1 671	584	8 796		1 449 036	0.09	
AMGEN INC COM USD0.0001*	USD	18 679	1 604		20 283		5 194 213	0.33	
AMPHENOL CORP NEW CL A*	USD	20 934	2 429	974	22 389		2 326 122	0.15	
ANALOG DEVICES INC COM*	USD	17 394	1 953	446	18 901		3 367 203	0.21	
ANNALY CAPITAL MGT COM USD0.01(POST REV SPLT)*	USD	17 056			17 056		302 484	0.02	17 056
AON PLC COM USD0.01 CL A*	USD	7 002	362		7 364		2 213 483	0.14	6 816
APA CORPORATION COM USD0.625*	USD	11 146			11 146		345 148	0.02	
APOLLO GLOBAL MANA COM USD0.00001*	USD	14 089	937		15 026		1 521 889	0.10	
APPLE INC COM NPV*	USD	545 162	54 965	45 604	554 523		85 647 206	5.44	
APPLIED MATLS INC COM*	USD	29 026	3 664	1 340	31 350		5 823 305	0.37	
APPLOVIN CORP COM USD0.00003 CL A*	USD		7 491		7 491		467 037	0.03	7 491
APTIV PLC COM USD0.01*	USD	9 492	2 206	1 049	10 649		763 967	0.05	
ARAMARK COM USD0.01*	USD	9 167		9 167					
ARCH CAPITAL GROUP COM USD0.01*	USD	13 103	1 141		14 244		1 185 966	0.08	
ARCHER DANIELS MIDLAND CO COM*	USD	18 881	1 692		20 573		1 163 876	0.07	20 573
ARES MANAGEMNT COR COM USD0.01 CLASS A*	USD	5 691			5 691		681 640	0.04	
ASPEN TECHNOLOGY COM USD0.10*	USD	821			821		157 715	0.01	821
ASSURANT INC COM*	USD	2 161			2 161		366 393	0.02	
AT&T INC COM USD1*	USD	246 219	23 336		269 555		4 273 072	0.27	
ATLISSIAN CORP COM USD0.1 CL A*	USD	5 431	377		5 808		1 020 672	0.06	
ATMOS ENERGY CORP COM*	USD	5 073			5 073		543 147	0.03	5 073
AUTO DATA PROCESS COM USD0.10*	USD	14 409	1 639	361	15 687		3 528 647	0.22	
AUTODESK INC COM USD0.01*	USD	7 470	767		8 237		1 932 073	0.12	
AUTOZONE INC COM USD0.01*	USD	657		31	626		1 777 021	0.11	
AVALONBAY COMMUNI COM USD0.01*	USD	5 255			5 255		878 289	0.06	
AVANTOR INC COM USD0.01*	USD	25 024			25 024		576 325	0.04	
AVERY DENNISON CORP COM*	USD	2 721			2 721		547 142	0.03	
BALL CORP COM NPV*	USD	11 231			11 231		681 398	0.04	
BATH & BODY WORKS COM USD0.5*	USD	7 754			7 754		349 341	0.02	
BAXTER INTL INC COM USD1*	USD	17 546	2 431		19 977		769 033	0.05	19 977
BECTON DICKINSON COM USD1*	USD	9 812	1 215		11 027		2 457 678	0.16	
BENTLEY SYSTEMS IN COM USD0.01 CLASS B*	USD	7 866			7 866		369 974	0.02	5 102
BEST BUY CO INC COM USD0.10*	USD	6 982	1 298	1 347	6 933		512 241	0.03	
BILL HOLDINGS INC RG*	USD	3 594			3 594		222 455	0.01	3 405
BIOGEN INC COM STK USD0.0005*	USD	5 108			5 108		992 065	0.06	
BK OF AMERICA CORP COM USD0.01*	USD	247 753	26 134	3 727	270 160		9 227 192	0.59	
BK OF NY MELLON CP COM STK USD0.01*	USD	26 586	5 330	3 904	28 012		1 453 776	0.09	
BLACKSTONE INC COM USD0.00001*	USD	24 626	2 401		27 027		3 197 969	0.20	
BLOCK INC COM USD0.0000001 CL A*	USD	18 363	4 943	2 032	21 274		1 620 679	0.10	
BOEING CO COM USD5*	USD	19 863	2 306	400	21 769		3 784 020	0.24	
BOOKING HLDGS INC COM USD0.008*	USD	1 287	67	25	1 329		4 342 682	0.28	
BORG WARNER INC COM*	USD	7 402	2 775		10 177		318 442	0.02	
BRISTOL-MYRS SQUIB COM STK USD0.10*	USD	73 613	12 313	10 286	75 640		3 694 633	0.23	
BROADCOM CORP COM USD1.00*	USD	14 213	2 616	78	16 751		19 997 290	1.27	
BUNGE GLOBAL SA COM USD0.01*	USD		5 296		5 296		489 031	0.03	5 296
BURLINGTON STORES COM USD0.0001*	USD	2 274			2 274		475 570	0.03	
CAESARS ENT INC COM USD0.00001*	USD	7 868	1 875	1 830	7 913		311 745	0.02	7 913
CAPITAL ONE FINL COM USD0.01*	USD	13 541	695		14 236		1 909 122	0.12	
CARDINAL HEALTH INC COM*	USD	8 417	1 720	868	9 269		934 207	0.06	
CARLYLE GROUP INC COM USD0.01*	USD	6 418	4 857	3 032	8 243		348 282	0.02	8 243
CARMAX INC COM USD0.50*	USD	5 587			5 587		438 356	0.03	5 587
CARNIVAL CORP COM USD0.01(PAIRED STOCK)*	USD	35 715			35 715		525 633	0.03	
CARRIER GLOBAL COR COM USD0.01*	USD	28 518	8 268	6 062	30 724		1 608 638	0.10	30 724
CATERPILLAR INC DEL COM*	USD	17 720	1 929	307	19 342		6 383 701	0.41	



Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
CBOE GLOBAL MARKET COM USD0.01*	USD	3 909			3 909	646 883	0.04	
CBRE GROUP INC CLASS 'A' USD0.01*	USD	11 061	1 067		12 128	1 062 220	0.07	
CELANESE CORP COM SERIES 'A' USD0.0001*	USD	3 315			3 315	513 143	0.03	3 315
CELSIUS HOLDINGS I COM USD0.001*	USD		6 293		6 293	469 999	0.03	
CENCORA INC RG*	USD	6 074	404		6 478	1 417 782	0.09	
CENTENE CORP DEL COM*	USD	18 830	3 733	2 399	20 164	1 425 331	0.09	
CENTERPOINT ENERGY INC COM*	USD	21 857	3 367		25 224	647 272	0.04	10 633
CF INDS HLDGS INC COM*	USD	7 125			7 125	533 999	0.03	7 125
CH ROBINSON WORLDW COM USD0.1*	USD	3 947	1 365		5 312	364 293	0.02	
CHARTER COMMUN INC COM USD0.001 CLASS 'A'*	USD	3 364	342		3 706	970 121	0.06	3 706
CHESAPEAKE ENERGY COM USD0.01*	USD	3 850			3 850	308 035	0.02	3 850
CHEVRON CORP COM USD0.75*	USD	63 179	6 692	2 584	67 287	9 559 896	0.61	
CHEWY INC COM USD0.01 CL A*	USD	3 536		3 536				
CHIPOTLE MEXICAN GRILL INC CL A*	USD	958	39		997	2 610 273	0.17	
CHUBB LIMITED ORD CHF24.15*	USD	14 342	1 294		15 636	3 649 417	0.23	
CHURCH & DWIGHT INC COM*	USD	8 103	927		9 030	848 387	0.05	9 030
CIGNA CORP COM USD0.25*	USD	10 236	959		11 195	3 662 167	0.23	
CISCO SYSTEMS COM USD0.001*	USD	140 871	13 789	1 566	153 094	6 882 178	0.44	
CITIGROUP INC COM USD0.01*	USD	66 790	8 499	3 735	71 554	4 075 735	0.26	
CITIZENS FINL GP COM USD0.01*	USD	15 236	7 348	4 099	18 485	604 208	0.04	
CLOUDFLARE INC COM USD0.001 CL A*	USD	9 206	4 517	2 316	11 407	994 859	0.06	
COGNIZANT TECHNOLO COM CL A' USD0.01*	USD	17 609	1 250		18 859	1 244 926	0.08	
COINBASE GLOBAL IN COM USD0.00001 CL A*	USD	6 014	607		6 621	1 581 052	0.10	6 621
COMCAST CORP COM CLS A' USD0.01*	USD	143 594	18 430	11 204	150 820	5 888 819	0.37	
CONAGRA BRANDS IN COM USD5*	USD	16 612	3 632		20 244	540 449	0.03	
CONFLUENT INC COM USD0.00001 CL A*	USD	6 541			6 541	179 808	0.01	6 541
CONOCOPHILLIPS COM USD0.01*	USD	41 777	4 717	1 243	45 251	5 187 624	0.33	
CONSOLIDATED EDISON INC COM*	USD	11 751	1 408		13 159	1 076 308	0.07	
CONSTELLATION ENE. COM NPV*	USD	11 598	765		12 363	2 058 370	0.13	
COOPER COS INC COM USD0.10*	USD	1 631		1 631				
COOPER COS INC COM USD0.10 (P/S)*	USD		7 525		7 525	687 672	0.04	
COREBRIDGE FIN INC COM USD0.01*	USD		6 585		6 585	170 401	0.01	6 585
CORNING INC COM USD0.50*	USD	28 238	3 141		31 379	931 551	0.06	
CORPAY INC COM USD0.001*	USD		2 482		2 482	689 753	0.04	
CORTEVA INC COM USD0.01*	USD	24 336	4 191	1 860	26 667	1 385 174	0.09	
COSTCO WHSL CORP NEW COM*	USD	15 288	1 550	129	16 709	11 025 932	0.70	
CROWDSTRIKE HOLDIN COM USD0.0005 CL A*	USD	7 814	642		8 456	2 441 716	0.16	
CROWN CASTLE INTL COM USD0.01*	USD	14 672	2 567	822	16 417	1 564 886	0.10	
CROWN HOLDINGS INC COM USD5*	USD	4 514			4 514	322 252	0.02	
CUMMINS INC COM*	USD	4 824	379		5 203	1 380 831	0.09	
CVS HEALTH CORP COM STK USD0.01*	USD	44 838	6 359	2 333	48 864	3 510 382	0.22	
D R HORTON INC COM*	USD	10 933	658		11 591	1 717 904	0.11	
DANAHER CORP COM USD0.01*	USD	24 203	2 414		26 617	5 986 770	0.38	
DARDEN RESTAURANTS INC COM*	USD	4 401			4 401	662 579	0.04	4 401
DATADOG INC COM USD0.00001 CL A*	USD	8 645	1 847		10 492	1 168 038	0.07	
DAVITA INC COM USD0.001*	USD	1 544	870		2 414	300 161	0.02	
DAYFORCE INC RG*	USD	5 098			5 098	304 021	0.02	5 098
DELL TECHNOLOGIES COM USD0.01 CL C*	USD	8 529	2 258	2 020	8 767	901 062	0.06	
DELTA AIRLINES INC COM USD0.0001*	USD	6 603			6 603	284 698	0.02	
DENTSPLY SIRONA IN COM NPV*	USD	6 960		6 960				
DIAMONDBACK ENERGY COM USD0.01*	USD	5 682	612		6 294	1 123 427	0.07	
DISCOVER FINL SVCS COM STK USD0.01*	USD	8 812	891		9 703	1 145 660	0.07	
DOCUSIGN INC COM USD0.0001*	USD	7 139			7 139	382 912	0.02	
DOLLAR GENERAL CP COM USD0.875*	USD	7 419	644		8 063	1 133 361	0.07	8 063
DOLLAR TREE INC*	USD	7 243	720		7 963	954 988	0.06	
DOMINOS PIZZA INC COM USD0.01*	USD	1 274			1 274	570 166	0.04	
DOORDASH INC COM USD0.00001 CLASS A*	USD	8 347	1 755		10 102	1 253 097	0.08	
DOVER CORP COM*	USD	4 845	628		5 473	873 464	0.06	5 473
DOW INC COM USD0.01*	USD	23 540	5 395	1 661	27 274	1 423 091	0.09	
DRAFTKINGS INC NEW COM USD0.0001 CL A*	USD	14 918	2 263	2 480	14 701	601 282	0.04	
DTE ENERGY CO COM*	USD	6 791	934		7 725	780 260	0.05	
DUPONT DE NEMOURS COM USD0.01*	USD	15 490	2 402	1 193	16 699	1 153 177	0.07	
DYNATRACE INC COM USD0.001*	USD	8 918	1 931		10 849	453 797	0.03	
EASTMAN CHEM CO COM*	USD	4 424			4 424	399 346	0.03	
EATON CORP PLC COM USD0.01*	USD	13 731	1 357		15 088	4 249 247	0.27	
EBAY INC COM USD0.001*	USD	17 912	4 326	2 065	20 173	959 003	0.06	
EDISON INTL COM*	USD	13 144	1 394		14 538	926 165	0.06	
ELECTRONIC ARTS INC COM*	USD	8 926	684		9 610	1 148 355	0.07	9 610
ELEVANCE HEALTH INC USD0.01*	USD	8 176	679		8 855	4 135 719	0.26	
ELI LILLY AND CO COM NPV*	USD	27 939	2 861	265	30 535	21 396 136	1.36	
EMERSON ELEC CO COM*	USD	19 911	2 867	944	21 834	2 230 505	0.14	

		30.9.2023		31.3.2024		Market value <sup>3</sup>		Thereof
Security	USD	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>	in lending Quantity/ Nominal
ENTERGY CORP NEW COM*	USD	7 033	1 006		8 039	765 200	0.05	
EQUINIX INC COM USD0.001 NEW*	USD	3 177	285		3 462	2 573 563	0.16	
EQUITABLE HOLDINGS COM USD0.01*	USD	10 901	5 850	2 995	13 756	470 945	0.03	13 756
ESSENTIAL UTILS IN COM USD0.50*	USD	8 870	2 779		11 649	388 738	0.02	
ESTEE LAUDER COS CLASS'A'COM USD0.01*	USD	8 194	713		8 907	1 236 674	0.08	
EVEREST GROUP LTD COM USD0.01*	USD	1 390			1 390	497 659	0.03	
EVERGY INC COM NPV*	USD	8 727			8 727	419 589	0.03	
EVERSOURCE ENERGY COM USD5*	USD	12 185	1 735		13 920	749 381	0.05	
EXELON CORP COM NPV*	USD	34 478	4 765	2 108	37 135	1 256 622	0.08	
EXPEDIA GROUP INC COM USD0.001*	USD	4 646	634		5 280	655 097	0.04	
EXPEDTRS INTL WASH COM USD0.01*	USD	5 610			5 610	614 284	0.04	
EXTRA SPACE STORAG COM USD0.01*	USD	7 000	599		7 599	1 006 130	0.06	
EXXON MOBIL CORP COM NPV*	USD	140 045	13 803	3 303	150 545	15 761 665	1.00	
FEDEX CORP COM USD0.10*	USD	8 109	726		8 835	2 305 660	0.15	
FIDELITY NATL INF COM STK USD0.01*	USD	20 149	3 040	1 461	21 728	1 451 733	0.09	9 785
FIFTH THIRD BANCORP COM*	USD	23 387	5 718	2 503	26 602	891 567	0.06	26 602
FIRSTENERGY CORP COM USD0.10*	USD	19 342	2 564	2 715	19 191	667 560	0.04	14 191
FISERV INC COM USD0.01*	USD	21 438	2 558	1 348	22 648	3 260 177	0.21	
FLEETCOR TECHNOLOG COM STK USD0.001*	USD	2 482		2 482				
FORD MOTOR CO COM STK USD0.01*	USD	134 269	16 730		150 999	1 806 144	0.11	
FORTUNE BRANDS INNOVATIONS INC RG*	USD	4 174	1 212		5 386	410 749	0.03	
FOX CORP COM USD0.01 CL A*	USD	9 978			9 978	281 029	0.02	
FOX CORP COM USD0.01 CL B*	USD	3 522	3 134		6 656	171 579	0.01	
FREEMPORT-MCMORAN COM STK USD0.10*	USD	50 755	4 628	2 131	53 252	2 255 271	0.14	
GARMIN LTD COM CHF10.00*	USD	5 004	716		5 720	766 979	0.05	
GE AEROSPACE COM USD0.01*	USD	38 043	4 785	2 094	40 734	6 440 040	0.41	
GE HEALTHCARE TECH COM USD0.01 WI*	USD	14 835	2 360	2 295	14 900	1 220 051	0.08	14 864
GENERAL MLS INC COM*	USD	20 016	3 110	1 255	21 871	1 378 354	0.09	
GENERAL MOTORS CO COM USD0.01*	USD	49 238	3 202		52 440	2 142 003	0.14	52 440
GENUINE PARTS CO COM STK USD1*	USD	4 844	671		5 515	769 593	0.05	
GILEAD SCIENCES COM USD0.001*	USD	43 135	5 700	2 513	46 322	3 056 153	0.19	
GLOBAL PAYMENTS COM NPV*	USD	8 820	781		9 601	1 155 841	0.07	1 538
GLOBE LIFE INC COM USD1.00*	USD	3 134			3 134	328 489	0.02	3 134
GODADDY INC COM CL A USD0.001*	USD	5 187			5 187	554 465	0.04	
GOLDMAN SACHS GRP COM USD0.01*	USD	11 676	801		12 477	4 694 014	0.30	
GRAINGER W W INC COM*	USD	1 613			1 613	1 477 963	0.09	183
HALLIBURTON COM STK USD2.50*	USD	31 488	2 638		34 126	1 211 664	0.08	34 126
HARTFORD FINL SVCS COM USD0.01*	USD	10 326	1 104		11 430	1 060 900	0.07	
HASBRO INC COM*	USD	4 087			4 087	208 059	0.01	
HCA HEALTHCARE INC COM USD0.01*	USD	7 064	683		7 747	2 327 280	0.15	
HEALTHCARE REALTY COM USD0.01 CL A*	USD	12 593		12 593				
HEALTHPEAK PPTY I COM USD1*	USD	18 320	9 858		28 178	475 874	0.03	
HERSHEY COMPANY COM USD1.00*	USD	5 109	486		5 595	980 167	0.06	
HESS CORPORATION COM USD1*	USD	9 331	1 247		10 578	1 454 294	0.09	
HEWLETT PACKARD EN COM USD0.01*	USD	44 958			44 958	717 953	0.05	
HF SINCLAIR CORPOR COM USD0.01*	USD	4 932	1 665		6 597	358 714	0.02	4 205
HILTON WORLDWIDE H COM USD0.01*	USD	8 885	2 251	1 333	9 803	1 883 434	0.12	
HOLOGIC INC COM USD0.01*	USD	8 371	2 432	1 145	9 658	678 171	0.04	
HOME DEPOT INC COM USD0.05*	USD	34 683	3 782	805	37 660	13 011 851	0.83	
HORMEL FOODS CORP COM USD0.0586*	USD	9 117	2 491		11 608	364 786	0.02	
HOST HOTELS & RESO COM STK USD0.01*	USD	26 483			26 483	493 285	0.03	26 483
HOWMET AEROSPACE I COM USD1.00*	USD	12 441	4 216	1 650	15 007	924 955	0.06	15 007
HP INC COM USD0.01*	USD	30 494	3 276		33 770	919 191	0.06	
HUMANA INC COM USD0.166*	USD	4 331	249		4 580	1 430 291	0.09	
HUNTINGTON BANCSHARES INC COM*	USD	51 217			51 217	643 530	0.04	
HUNTINGTON INGALLS COM USD0.01*	USD	1 486			1 486	390 115	0.02	
HYATT HOTELS CORP COM USD0.01 CLASS 'A'*	USD	1 134	749		1 883	270 718	0.02	1 883
INGERSOLL RAND INC COM USD1.00*	USD	13 395	2 595	1 115	14 875	1 272 132	0.08	
INTEL CORP COM USD0.001*	USD	145 598	15 168	2 169	158 597	6 309 610	0.40	
INTL BUSINESS MCHN COM USD0.20*	USD	31 168	3 401		34 569	5 945 788	0.38	
INTL PAPER CO COM USD1.00*	USD	12 525			12 525	440 195	0.03	11 107
INTUIT INC COM USD0.01*	USD	9 603	980		10 583	6 195 870	0.39	
INVESCO LTD COM STK USD0.20*	USD	9 907		9 907				
IQVIA HOLDINGS INC COM USD0.01*	USD	6 612	417		7 029	1 601 052	0.10	
IRON MTN INC NEW COM NPV*	USD	9 592	1 393		10 985	793 613	0.05	10 876
JACOBS SOLUTIONS COM USD1.00*	USD	4 713			4 713	652 584	0.04	
JAZZ PHARMA PLC COM USD0.0001*	USD	2 228			2 228	241 654	0.02	
JOHNSON CTLs INTL COM USD0.01*	USD	24 274	1 785		26 059	1 533 148	0.10	26 059
KELLANOVA COM USD0.25*	USD	9 966	3 373	3 238	10 101	521 223	0.03	
KENVUE INC COM USD0.01*	USD	54 338	11 130		65 468	1 265 432	0.08	
KEURIG DR PEPPER COM USD0.01*	USD	31 467	9 023		40 490	1 118 515	0.07	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
KEYCORP NEW COM*	USD	33 907			33 907	482 838	0.03	
KEYSIGHT TECHNOLOG COM USD0.01 *WD**	USD	6 146	614		6 760	952 156	0.06	
KIMBERLY-CLARK CP COM USD1.25*	USD	11 447	965		12 412	1 446 067	0.09	
KIMCO REALTY COM USD0.01*	USD	20 637	4 418		25 055	442 540	0.03	
KINDER MORGAN INC USD0.01*	USD	72 693			72 693	1 200 804	0.08	
KKR & CO INC COM NPV CLASS A*	USD	21 124	2 338	2 096	21 366	1 935 597	0.12	
KLA CORPORATION COM USD0.001*	USD	4 773	368		5 141	3 234 727	0.21	
KNIGHT SWIFT TRANS CL A COM STK USD0.01*	USD	5 844			5 844	289 608	0.02	
KROGER CO COM USD1*	USD	23 878	2 039		25 917	1 333 611	0.08	
L3HARRIS TECHNOLOG COM USD1.00*	USD	6 272	699		6 971	1 338 008	0.09	
LAB CORP AMER HLDG COM USD0.1*	USD	3 075			3 075	605 058	0.04	
LAM RESEARCH CORP COM USD0.001*	USD	4 640	275		4 915	4 301 083	0.27	
LAS VEGAS SANDS CORP COM*	USD	11 405	3 692		15 097	703 010	0.04	
LEAR CORP COM USD0.01*	USD	2 252			2 252	293 871	0.02	2 252
LENNAR CORP COM CL'A'USD0.10*	USD	8 388	2 203	1 255	9 336	1 446 169	0.09	
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C*	USD	7 306		385	6 921	408 934	0.03	
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM*	USD	6 292			6 292	168 373	0.01	6 292
LINDE PLC COM EURO.001*	EUR	303			303	126 284	0.01	
LINDE PLC COM EURO.001*	USD	16 746	1 453	221	17 978	7 518 634	0.48	
LKQ CORP COM*	USD	9 432	2 046		11 478	552 165	0.04	11 478
LOWE'S COS INC COM USD0.50*	USD	20 141	2 274	793	21 622	4 960 850	0.32	
LUCID GROUP INC COM USD0.0001 CL A*	USD	28 570		28 570				
LULULEMON ATHLETIC COM STK USD0.01*	USD	4 076	426		4 502	1 584 067	0.10	
MARATHON OIL CORP COM USD1*	USD	22 492			22 492	574 127	0.04	9 176
MARATHON PETROLEUM COM USD0.01*	USD	14 546	2 792	2 747	14 591	2 648 136	0.17	12 810
MARRIOTT INTL INC COM USD0.01 CLASS 'A'*	USD	9 021	392		9 413	2 139 157	0.14	
MARVELL TECHNOLOGY COM USD0.002*	USD	30 031	5 788	3 145	32 674	2 085 961	0.13	
MASCO CORP COM*	USD	8 046	1 369	1 362	8 053	572 143	0.04	
MASTERCARD INC COM USD0.0001 CLASS 'A'*	USD	29 260	2 918	543	31 635	13 721 684	0.87	
MATCH GRP INC NEW COM NPV*	USD	9 805			9 805	320 402	0.02	
MCCORMICK & CO INC COM NVTG NPV*	USD	8 927			8 927	617 595	0.04	8 927
MCDONALD'S CORP COM USD0.01*	USD	25 129	2 844	731	27 242	6 918 170	0.44	
MCKESSON CORP COM USD0.01*	USD	4 831	208		5 039	2 436 562	0.15	
MERCK & CO INC COM USD0.50*	USD	87 791	9 294	1 581	95 504	11 350 399	0.72	
META PLATFORMS INC*	USD	76 756	8 750	1 669	83 837	36 667 110	2.33	
METLIFE INC COM USD0.01*	USD	21 652	4 305	2 816	23 141	1 544 682	0.10	
MGM RESORTS INTL COM STK USD0.01*	USD	9 374	4 288	4 477	9 185	390 565	0.02	
MICROCHIP TECHNLY COM USD0.001*	USD	18 311	3 148	1 025	20 434	1 651 104	0.10	
MICRON TECHNOLOGY COM USD0.10*	USD	38 069	3 647		41 716	4 429 552	0.28	
MICROSOFT CORP COM USD0.0000125*	USD	244 848	26 276	4 652	266 472	100 977 567	6.42	
MID-AMER APARTMENT COM STK USD0.01*	USD	4 229			4 229	501 196	0.03	
MODERNA INC COM USD0.0001*	USD	11 378	931		12 309	1 181 400	0.08	
MOHAWK INDS COM USD0.01*	USD	1 777		1 777				
MOLSON COORS BEVER COM USD0.01 CLASS B*	USD	6 627			6 627	401 411	0.03	
MONDELEZ INTL INC COM USD0.01*	USD	46 860	6 172	1 180	51 852	3 269 217	0.21	
MORGAN STANLEY COM STK USD0.01*	USD	43 024	5 472	2 291	46 205	3 918 642	0.25	
MOSAIC CO COM USD0.01*	USD	12 341	2 422	2 319	12 444	363 822	0.02	
MOTOROLA SOLUTIONS COM USD0.01*	USD	5 973	311		6 284	2 009 186	0.13	
MSCI INC COM STK USS0.01*	USD	2 841	175		3 016	1 522 469	0.10	
NET LEASE OFFICE COM USD0.001 WI*	USD		482	482				
NETAPP INC COM USD0.001*	USD	7 716			7 716	729 521	0.05	
NETFLIX INC COM USD0.001*	USD	15 335	1 614	353	16 596	9 078 379	0.58	
NEWMONT CORPORATIO COM USD1.60*	USD	27 443	16 920		44 363	1 432 086	0.09	
NIKE INC CLASS'B'COM NPV*	USD	42 478	4 933	1 816	45 595	3 859 516	0.25	
NISOURCE INC COM NPV*	USD	13 699	3 622		17 321	431 524	0.03	
NORFOLK STHN CORP COM USD1*	USD	8 079	400		8 479	1 946 451	0.12	
NORTHERN TRUST CP COM USD1.666*	USD	6 990	1 181		8 171	654 417	0.04	
NORTONLIFELOCK INC COM USD0.01*	USD	20 222	4 704		24 926	502 899	0.03	24 926
NRG ENERGY INC COM USD0.01*	USD	7 939	1 841	1 550	8 230	501 770	0.03	
NUCOR CORP COM*	USD	8 672	532		9 204	1 640 599	0.10	
NVIDIA CORP COM USD0.001*	USD	85 544	9 293	1 677	93 160	75 817 008	4.82	
NVR INC COM STK USD0.01*	USD	120			120	875 476	0.06	
OCCIDENTAL PETRLM COM USD0.20*	USD	23 543	1 634		25 177	1 473 773	0.09	25 177
OLD DOMINION FGHT LINES INC COM*	USD	3 465	7 629	3 698	7 396	1 460 951	0.09	
OMNICOM GROUP INC COM USD0.15*	USD	6 993			6 993	609 452	0.04	6 993
ON SEMICONDUCTOR COM USD0.01*	USD	15 268	1 322		16 590	1 099 029	0.07	
ONEOK INC*	USD	20 162	2 794	1 311	21 645	1 562 966	0.10	
ORACLE CORP COM USD0.01*	USD	56 542	7 523	1 628	62 437	7 063 930	0.45	
OREILLY AUTO NEW COM USD0.01*	USD	2 121	106		2 227	2 264 374	0.14	
OTIS WORLDWIDE COR COM USD0.01*	USD	13 545	3 399	1 000	15 944	1 425 593	0.09	
OVINTIV INC COM USD0.01*	USD	8 951			8 951	418 426	0.03	

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
OWENS CORNING COM STK USD0.01*	USD	3 032			3 032		455 518	0.03	
PACCAR INC COM STK USD1*	USD	18 282	2 214	837	19 659		2 193 703	0.14	
PACKAGING CORP AMER COM*	USD	2 967	603		3 570		610 237	0.04	
PALANTIR TECH INC COM USD0.001 CLASS A*	USD	65 918	4 354		70 272		1 456 395	0.09	
PALO ALTO NETWORKS COM USD0.0001*	USD	10 567	1 417		11 984		3 066 896	0.19	11 984
PARAMOUNT GLOBAL COM USD0.001 CL B*	USD	16 958			16 958		179 776	0.01	16 958
PARKER-HANNIFIN COM STK USD0.50*	USD	4 391	313		4 704		2 354 823	0.15	
PAYCHEX INC COM*	USD	11 296	926		12 222		1 351 826	0.09	
PAYPAL HOLDINGS IN COM USD0.0001*	USD	36 358	4 445	1 469	39 334		2 373 331	0.15	
PENTAIR PLC COM USD0.01*	USD	4 974	1 263		6 237		479 973	0.03	
PFIZER INC COM USD0.05*	USD	194 697	18 972		213 669		5 340 534	0.34	
PG&E CORP COM*	USD	63 173	10 121		73 294		1 106 427	0.07	
PHILLIPS 66 COM USD0.01*	USD	15 866	652		16 518		2 430 134	0.15	
PINTEREST INC COM USD0.00001 CL A*	USD	20 905	2 750	2 814	20 841		650 808	0.04	
PNC FINANCIAL SVCS COM USD5*	USD	13 968	1 323		15 291		2 225 653	0.14	
PPL CORP COM USD0.01*	USD	24 337	3 590		27 927		692 485	0.04	
PRINCIPAL FINL GP COM USD0.01*	USD	8 786	1 243	1 261	8 768		681 619	0.04	
PROCTER & GAMBLE COM NPV*	USD	81 706	8 413	1 201	88 918		12 994 350	0.83	
PROLOGIS INC COM USD0.01*	USD	32 219	3 654	798	35 075		4 113 917	0.26	
PRUDENTIAL FINL COM USD0.01*	USD	12 751	963		13 714		1 450 148	0.09	
PUBLIC SVC ENTERPRISE GROUP COM*	USD	17 853			17 853		1 073 836	0.07	
QUALCOMM INC COM USD0.0001*	USD	38 248	4 080		42 328		6 454 534	0.41	
QUEST DIAGNOSTICS INC COM*	USD	4 005			4 005		480 168	0.03	4 005
RAYMOND JAMES FINANCIAL INC COM*	USD	6 715	854		7 569		875 490	0.06	2 820
REGENCY CENTERS COM USD0.01*	USD	5 439	1 363		6 802		371 025	0.02	
REGENERON PHARMACE COM USD0.001*	USD	3 704	306		4 010		3 476 328	0.22	
REGIONS FINANCIAL CORP NEW COM*	USD	31 127	5 038		36 165		685 353	0.04	
REPUBLIC SERVICES COM USD0.01*	USD	7 646	684		8 330		1 436 342	0.09	
RIVIAN AUTOMOTIVE COM USD0.001 CL A*	USD	23 021			23 021		227 048	0.01	23 021
ROBERT HALF INTL COM USD0.001*	USD	3 281	1 183		4 464		318 763	0.02	
ROBINHOOD MARKETS COM USD0.0001 CL A*	USD	13 060			13 060		236 792	0.02	
ROBLOX CORPORATION COM USD0.0001 CL A*	USD	14 790	2 424		17 214		591 968	0.04	
ROCKWELL AUTOMATIO COM USD1*	USD	4 098	358		4 456		1 169 259	0.07	4 456
ROSS STORES INC COM USD0.01*	USD	11 626	1 333		12 959		1 713 008	0.11	
ROYAL CARIBBEAN GR COM USD0.01*	USD	7 590	1 612		9 202		1 152 148	0.07	9 202
ROYALTY PHARMA PLC COM USD0.0001 CLASS A*	USD	14 581			14 581		398 852	0.03	
RTX CORPORATION COM USD1.00*	USD	49 726	5 850	1 131	54 445		4 782 736	0.30	54 445
SALESFORCE.COM INC COM USD0.001*	USD	33 963	3 626	1 057	36 532		9 910 139	0.63	
SAMSARA INC COM USD0.0001 CL A*	USD		7 939		7 939		270 223	0.02	7 939
SBA COMMUNICATIONS COM USD0.01 CL A*	USD	3 777			3 777		737 201	0.05	
SCHEIN HENRY INC COM*	USD	4 404	1 333		5 737		390 236	0.02	5 737
SCHLUMBERGER COM USD0.01*	USD	48 863	5 632		54 495		2 690 275	0.17	
SCHWAB(Charles)CP COM USD0.01*	USD	52 657	4 551		57 208		3 727 481	0.24	
SEAGATE TECHNOLOGY COM USD0.00001*	USD	6 341	1 032		7 373		617 932	0.04	
SEAGEN INC COM USD0.001*	USD	4 809	380	5 189					
SEALED AIR CORP NEW COM*	USD	5 461		5 461					
SEI INVESTMENT COM USD0.01*	USD	3 697	1 487		5 184		335 718	0.02	
SENSATA TECHNO PLC COM EURO.01*	USD	6 462		6 462					
SERVICENOW INC COM USD0.001*	USD	7 011	710		7 721		5 301 962	0.34	
SIMON PROP GROUP COM USD0.0001*	USD	10 981	1 696		12 677		1 786 830	0.11	
SIRIUS XM HLDGS IN COM USD0.001*	USD	30 058			30 058		105 044	0.01	30 058
SKYWORKS SOLUTIONS INC COM*	USD	5 113	900		6 013		586 651	0.04	1 951
SMUCKER(JM)CO COM NPV*	USD	3 612			3 612		409 496	0.03	
SNAP-ON INC COM USD1*	USD	2 090			2 090		557 623	0.04	
SNOWFLAKE INC COM USD0.0001 CLASS A*	USD	8 907	1 480		10 387		1 511 860	0.10	
SOUTHWEST AIRLINES COM USD1*	USD	4 313			4 313		113 395	0.01	
STANLEY BLACK & DE COM USD2.50*	USD	5 611	923	1 016	5 518		486 718	0.03	
STARBUCKS CORP COM USD0.001*	USD	39 300	5 227	1 919	42 608		3 507 276	0.22	
STATE STREET CORP COM STK USD1*	USD	11 388			11 388		793 085	0.05	
STEEL DYNAMICS INC COM*	USD	5 425	779		6 204		828 301	0.05	
STERIS PLC ORD USD0.001*	USD	3 381	435		3 816		772 722	0.05	3 816
SYNCHRONY FINANCIA COM USD0.001*	USD	14 845	2 525		17 370		674 619	0.04	
SYSCO CORP COM USD1*	USD	17 119	3 663	1 204	19 578		1 431 520	0.09	
T ROWE PRICE GROUP COM USD0.20*	USD	7 885			7 885		865 878	0.06	
T-MOBILE US INC COM USD0.0001*	USD	18 516	1 740	647	19 609		2 882 763	0.18	19 609
TARGET CORP COM STK USD0.0833*	USD	15 925	1 996	674	17 247		2 752 846	0.17	
TELEFLEX INC COM*	USD	1 678			1 678		341 828	0.02	
TESLA INC COM USD0.001*	USD	98 936	11 009	2 367	107 578		17 033 261	1.08	
TEXAS INSTRUMENTS COM USD1*	USD	31 604	4 117	1 173	34 548		5 420 959	0.34	
TEXAS PACIFIC LD COM USD0.01*	USD	183	549	183	549		286 064	0.02	
TEXTRON INC COM STK USD0.125*	USD	6 986	1 110		8 096		699 528	0.04	

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
THERMO FISHER SCIE COM USD1*	USD	13 340	1 269		14 609	7 647 751	0.49		
TJX COS INC COM USD1*	USD	40 552	5 065	2 906	42 711	3 901 607	0.25		
TOAST INC COM USD0.000001 CLASS A*	USD	11 942			11 942	268 043	0.02	11 942	
TORO CO COM*	USD	3 742			3 742	308 832	0.02		
TRACTOR SUPPLY CO COM USD0.008*	USD	3 917	423		4 340	1 023 073	0.07	4 340	
TRADEWEB MARKETS I COM USD0.00001 CL A*	USD	4 079			4 079	382 716	0.02		
TRANE TECHNOLOGIES COM USD1*	USD	7 883	742		8 625	2 332 115	0.15	8 625	
TRANSDIGM GROUP INC COM*	USD	1 971	142		2 113	2 343 955	0.15		
TRAVELERS CO INC COM NPV*	USD	7 861	1 125	462	8 524	1 766 915	0.11		
TRUIST FINL CORP COM USD5*	USD	45 578	8 174	2 786	50 966	1 789 380	0.11		
TYSON FOODS INC CL A*	USD	10 618			10 618	561 672	0.04		
U HAUL HOLDING COM COM USD0.25 SER N*	USD	3 465			3 465	208 103	0.01	1 182	
UBER TECHNOLOGIES COM USD0.00001*	USD	63 285	8 138	1 565	69 858	4 844 296	0.31		
UIPATH INC COM USD0.00001 CL A*	USD	13 458			13 458	274 797	0.02	13 458	
ULTA BEAUTY INC COM STK USD0.01*	USD	1 789			1 789	842 544	0.05		
UNION PACIFIC CORP COM USD2.50*	USD	20 902	2 235		23 137	5 125 057	0.33		
UNITED RENTALS INC COM*	USD	2 496			2 496	1 621 161	0.10		
UNITEDHEALTH GRP COM USD0.01*	USD	32 097	3 408	630	34 875	15 539 473	0.99		
UNITY SOFTWARE INC COM USD0.000005*	USD	7 318	5 683	2 232	10 769	258 980	0.02	10 769	
UNIVERSAL HEALTH S CLASS'B' COM USD0.01*	USD	2 465			2 465	405 102	0.03	796	
US BANCORP COM USD0.01*	USD	53 759	5 823	2 489	57 093	2 298 638	0.15		
UTD THERAPEUTIC COM USD0.01*	USD	1 455	469		1 924	398 093	0.03		
VAIL RESORTS INC COM*	USD	1 645			1 645	330 156	0.02		
VALERO ENERGY CORP NEW COM*	USD	12 726	1 408	1 858	12 276	1 887 318	0.12	12 276	
VERALTO CORPORATIO COM USD0.01 WI*	USD		9 294	1	9 293	742 102	0.05		
VERIZON COMMUN COM USD0.10*	USD	144 437	15 062		159 499	6 028 005	0.38		
VERTIV HOLDINGS CO COM USD0.0001*	USD		13 382		13 382	984 382	0.06	13 382	
VESTIS CORPORATION COM USD0.01 WI*	USD		4 584	4 584					
VF CORP COM NPV*	USD	12 337	12 639	24 976					
VIATRIS INC COM USD0.01*	USD	41 561			41 561	446 962	0.03		
VISA INC COM STK USD0.0001*	USD	56 252	5 847	2 479	59 620	14 986 522	0.95	59 620	
VISTRA CORP COM USD0.01*	USD	12 058			12 058	756 444	0.05	12 058	
WALGREENS BOOTS AL COM USD0.01*	USD	27 187	4 225	3 949	27 463	536 522	0.03	9 806	
WALMART INC COM USD0.10*	USD	51 157	174 036	58 392	166 801	9 039 800	0.57		
WALT DISNEY CO DISNEY COM USD0.01*	USD	62 989	7 218	914	69 293	7 636 757	0.49		
WARNER BROS DISCOV COM USD0.01 SER A WI*	USD	79 653	9 387		89 040	700 131	0.04	89 040	
WASTE MGMT INC DEL COM*	USD	13 929	1 656	489	15 096	2 898 194	0.18		
WELLS FARGO & CO COM USD1 2/3*	USD	128 201	14 977	5 925	137 253	7 165 234	0.46		
WELLTOWER INC COM USD1*	USD	17 325	5 049	1 394	20 980	1 765 706	0.11		
WESTERN DIGITAL CORP COM*	USD	11 996	1 784	1 816	11 964	735 353	0.05		
WESTLAKE CHEM CORP COM USD0.01*	USD	891			891	122 626	0.01		
WESTROCK CO COM USD0.01*	USD	8 465	2 336		10 801	481 072	0.03	6 566	
WEYERHAEUSER CO COM USD1.25*	USD	26 168	2 870		29 038	939 209	0.06		
WHIRLPOOL CORP COM*	USD	2 256		2 256					
WILLIAMS COS INC COM USD1*	USD	42 632	2 714		45 346	1 591 657	0.10		
WK KELLOGG CO USD0.0001*	USD		2 492	2 492					
WOLFSPEED INC COM USD0.00125*	USD	4 159		4 159					
WORKDAY INC COM USD0.001 CL A*	USD	7 085	631		7 716	1 895 558	0.12		
WYNN RESORTS LTD COM*	USD	3 176	996		4 172	384 152	0.02		
XYLEM INC COM USD0.01 WI*	USD	7 804	836		8 640	1 005 752	0.06		
YUM BRANDS INC COM*	USD	9 570	2 350	1 221	10 699	1 336 113	0.08		
ZIMMER BIOMET HOLDINGS INC COM USD0.01*	USD	7 453	749		8 202	975 008	0.06		
ZOOM VIDEO COMMUNI COM USD0.001 CL A*	USD	7 989	2 563	1 329	9 223	543 039	0.03		
ZOOMINFO TECHNOLOG COM USD0.01 CLASS A*	USD	9 993		9 993					
<b>TOTAL United States</b>						<b>1 224 869 696</b>	<b>77.85</b>		
<b>Total Registered shares</b>						<b>1 235 210 366</b>	<b>78.51</b>		

### Investment certificates, closed end

#### United States

EQUITY RESIDENTIAL SBI USD0.01*	USD	12 185	1 563		13 748	781 480	0.05	
VENTAS INC REIT*	USD	14 767			14 767	579 110	0.03	
<b>TOTAL United States</b>						<b>1 360 590</b>	<b>0.08</b>	
<b>Total Investment certificates, closed end</b>						<b>1 360 590</b>	<b>0.08</b>	
<b>Total Securities traded on an exchange</b>						<b>1 561 415 449</b>	<b>99.23</b>	

Security	30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Securities traded neither on an exchange nor on a regulated market</b>							

### Registered shares

#### United Kingdom

LIBERTY GLOBAL INC USD0.01 C**	USD	11 144		11 144			
<b>TOTAL United Kingdom</b>						<b>0.00</b>	

#### United States

BUNGE LIMITED COM USD0.01**	USD	5 296		5 296			
<b>TOTAL United States</b>						<b>0.00</b>	
<b>Total Registered shares</b>						<b>0.00</b>	

### Rights

#### United States

ABIOMED INC RIGHTS 22-PRP**	USD	1 838		1 838	2 897	0.00	
<b>TOTAL United States</b>					<b>2 897</b>	<b>0.00</b>	
<b>Total Rights</b>					<b>2 897</b>	<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>					<b>2 897</b>	<b>0.00</b>	
<b>Total securities and similar instruments</b>					<b>1 561 418 346</b>	<b>99.23</b>	
(thereof in lending					125 173 451	7.96)	
Bank deposits at sight					10 810 523	0.69	
Derivative financial instruments					100 762	0.01	
Other assets					1 038 988	0.07	
<b>Total fund assets</b>					<b>1 573 368 619</b>	<b>100.00</b>	
Short-term bank liabilities					-4 078 414		
Other liabilities					-4 756		
<b>Net fund assets</b>					<b>1 569 285 449</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 561 524 965	99.24
Investments valuation based on market-observed parameters	-5 857	0.00
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>1 561 519 108</b>	<b>99.24</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
S&P500 EMINI FUTURE 21.06.24*	29	USD	6 932 981	109 516	0.01
			6 932 981	109 516	0.01

Liquidity linked to open derivative financial instruments: CHF 6 932 981

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
CHF	1 600 000	USD	1 766 677	02.04.2024	-8 754	0.00
					-8 754	0.00

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

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

\*\* valuation based on market-observed parameters

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
S&P500 EMINI FUTURE 15.12.23	USD	44	52
S&P500 EMINI FUTURE 15.03.24	USD	71	71
S&P500 EMINI FUTURE 21.06.24	USD	39	10

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
CHF	1 400 000	USD	1 636 365	28.12.2023
USD	2 442 197	CHF	2 150 000	20.02.2024
CHF	1 600 000	USD	1 766 677	02.04.2024

## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-A1	0.22%
Class I-B	0.06%
Class I-X	0.00%
Class (USD) I-X	0.00%
Class W	0.23%

### Exchange rates

EUR 1 = CHF 0.97

USD 1 = CHF 0.90



# UBS (CH) Investment Fund

## – Euro Bonds Passive

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in EUR		575 842 990.42	549 835 686.01	628 764 189.88
<b>Class I-A1</b>	<b>CH0028924543</b>			
Net asset value per unit in EUR		1 092.19	1 032.77	1 064.82
Number of units outstanding		1 304.1370	1 304.1370	734.5330
<b>Class I-B</b>	<b>CH0028924568</b>			
Net asset value per unit in EUR		1 113.10	1 052.41	1 083.56
Number of units outstanding		7 579.1650	6 420.4330	27 183.7750
<b>Class I-X</b>	<b>CH0028924576</b>			
Net asset value per unit in EUR		1 097.74	1 037.82	1 068.15
Number of units outstanding		33 758.4300	43 280.9730	27 856.8090
<b>Class Q</b>	<b>CH0439162766</b>			
Net asset value per unit in EUR		91.39	86.42	89.05
Number of units outstanding		3 242.3930	4 790.0130	5 704.2070
<b>Class U-X</b>	<b>CH0117874591</b>			
Net asset value per unit in EUR		101 167.73	95 644.97	98 441.26
Number of units outstanding		5 031.8570	4 989.8570	5 557.0320
<b>Class W</b>	<b>CH0356561107</b>			
Net asset value per unit in EUR		89.93	85.04	87.63
Number of units outstanding		215 744.4580	223 268.9090	241 342.8310
<b>Class (CHF) W</b>	<b>CH0356561453</b>			
Net asset value per unit in CHF		82.05	77.25	79.25
Number of units outstanding		1 950.4370	1 996.8010	908.2810

## Structure of the securities portfolio

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

France	24.68
Italy	22.73
Germany	18.98
Spain	14.83
Belgium	5.41
Netherlands	4.48
Austria	3.63
Ireland	1.65
Finland	1.60
<b>TOTAL</b>	<b>97.99</b>

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	6 285 197.10	21 501 664.55
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	564 246 740.15	523 997 180.22
Other assets	5 314 513.01	4 340 107.26
<b>Total fund assets</b>	<b>575 846 450.26</b>	<b>549 838 952.03</b>
Other liabilities	-3 459.84	-3 266.02
<b>Net fund assets</b>	<b>575 842 990.42</b>	<b>549 835 686.01</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Income	EUR	EUR
Income from bank assets	15 505.48	6 565.39
Negative interest	-780.86	-1 979.98
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	3 816 348.97	9 075 478.75
Income from securities lending	49 907.31	166 821.27
Offset payments from securities lending	602 404.79	1 736 006.07
Purchase of current net income on issue of units	322 733.57	198 192.38
<b>TOTAL income</b>	<b>4 806 119.26</b>	<b>11 181 083.88</b>
<b>Expenses</b>		
Interest payable	-198.42	-829.49
Audit expenses	0.00	-19 571.97
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-1 258.63	-1 802.04
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-1 709.24	-3 056.99
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-346.83	-964.10
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-17 473.02	-40 512.95
Commission remuneration of the Fund Management in accordance with the fund contract Class (CHF) W	-146.34	-300.62
Other expenses	-2 546.06	-3 238.20
Payment of current net income on redemption of units	-257 637.58	-615 402.08
<b>TOTAL expenses</b>	<b>-281 316.12</b>	<b>-685 678.44</b>
<b>Net income</b>	<b>4 524 803.14</b>	<b>10 495 405.44</b>
Realized capital gains and losses	-7 670 855.31	-33 595 814.84
<b>Realized result</b>	<b>-3 146 052.17</b>	<b>-23 100 409.40</b>
Unrealized capital gains and losses	37 633 310.72	10 769 157.38
<b>Total result</b>	<b>34 487 258.55</b>	<b>-12 331 252.02</b>

## 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	549 835 686.01	628 764 189.88
Paid federal withholding tax	-3 552 742.42	-4 161 162.66
Balance of unit movements	-4 927 211.72	-62 436 089.19
Total result	34 487 258.55	-12 331 252.02
<b>Net fund assets at the end of the reporting period</b>	<b>575 842 990.42</b>	<b>549 835 686.01</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
	Number	Number
<b>Class I-A1</b>		
Situation at the beginning of the financial year	1 304.1370	734.5330
Units issued	0.0000	569.6040
Units redeemed	0.0000	0.0000
<b>Situation at the end of the period</b>	<b>1 304.1370</b>	<b>1 304.1370</b>
Difference between units issued and units redeemed	0.0000	569.6040
<b>Class I-B</b>		
Situation at the beginning of the financial year	6 420.4330	27 183.7750
Units issued	1 158.7320	143.1670
Units redeemed	0.0000	-20 906.5090
<b>Situation at the end of the period</b>	<b>7 579.1650</b>	<b>6 420.4330</b>
Difference between units issued and units redeemed	1 158.7320	-20 763.3420
<b>Class I-X</b>		
Situation at the beginning of the financial year	43 280.9730	27 856.8090
Units issued	4 627.9180	20 583.1870
Units redeemed	-14 150.4610	-5 159.0230
<b>Situation at the end of the period</b>	<b>33 758.4300</b>	<b>43 280.9730</b>
Difference between units issued and units redeemed	-9 522.5430	15 424.1640
<b>Class Q</b>		
Situation at the beginning of the financial year	4 790.0130	5 704.2070
Units issued	0.0000	10.0000
Units redeemed	-1 547.6200	-924.1940
<b>Situation at the end of the period</b>	<b>3 242.3930</b>	<b>4 790.0130</b>
Difference between units issued and units redeemed	-1 547.6200	-914.1940

<b>Class U-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	4 989.8570	5 557.0320
Units issued	665.0000	1 001.8250
Units redeemed	-623.0000	-1 569.0000
<b>Situation at the end of the period</b>	<b>5 031.8570</b>	<b>4 989.8570</b>
Difference between units issued and units redeemed	42.0000	-567.1750
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	223 268.9090	241 342.8310
Units issued	2 248.4230	2 863.2080
Units redeemed	-9 772.8740	-20 937.1300
<b>Situation at the end of the period</b>	<b>215 744.4580</b>	<b>223 268.9090</b>
Difference between units issued and units redeemed	-7 524.4510	-18 073.9220
<b>Class (CHF) W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	1 996.8010	908.2810
Units issued	160.6490	1 993.4040
Units redeemed	-207.0130	-904.8840
<b>Situation at the end of the period</b>	<b>1 950.4370</b>	<b>1 996.8010</b>
Difference between units issued and units redeemed	-46.3640	1 088.5200

## Inventory of Fund assets

### Securities traded on an exchange

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in EUR	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, fixed rate</b>								
<b>EUR</b>								
AUSTRIA, REPUBLIC OF-144A-REG-S 2.90000% 23-20.02.33*	EUR	1 000 000	165 000		1 165 000	1 174 087	0.20	
AUSTRIA, REPUBLIC OF-144A-REG-S 3.15000% 23-20.10.53*	EUR		172 000		172 000	175 007	0.03	
AUSTRIA, REPUBLIC OF-144A-REG-S 3.45000% 23-20.10.30*	EUR		350 000		350 000	365 377	0.06	
BELGIUM, KINGDOM OF 144A-REG-S 3.45000% 23-22.06.43*	EUR	200 000	300 000		500 000	515 000	0.09	
BELGIUM, KINGDOM OF-144A-REG-S 5.00000% 04-28.03.35*	EUR	1 797 500		182 000	1 615 500	1 930 684	0.34	
BELGIUM, KINGDOM OF-REG-S 4.00000% 12-28.03.32*	EUR	850 000	250 000	343 000	757 000	824 979	0.14	
BELGIUM, KINGDOM OF-144A-REG-S 3.00000% 23-22.06.33*	EUR	834 000	549 000		1 383 000	1 405 261	0.24	
BELGIUM, KINGDOM OF-144A-REG-S 2.85000% 24-22.10.34*	EUR		288 000		288 000	287 270	0.05	
FINLAND, REPUBLIC OF-144A-REG-S 0.12500% 20-15.04.36*	EUR	600 000			600 000	431 963	0.08	
FINLAND, REPUBLIC OF-144A-REG-S 0.25000% 20-15.09.40*	EUR	528 000			528 000	342 134	0.06	
FINLAND, REPUBLIC OF-144A-REG-S 0.12500% 21-15.04.52*	EUR	400 000			400 000	190 999	0.03	
FINLAND, REPUBLIC OF-144A-REG-S 1.50000% 22-15.09.32*	EUR	500 000			500 000	453 718	0.08	
ITALY, REPUBLIC OF-144A-REG-S 4.50000% 10-01.03.26*	EUR	772 000	750 000		1 522 000	1 557 310	0.27	
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.45000% 23-01.09.43*	EUR	385 000			385 000	403 174	0.07	
SPAIN, KINGDOM OF-144A-REG-S 0.80000% 20-30.07.27*	EUR	2 248 000	366 000		2 614 000	2 444 770	0.42	
<b>TOTAL EUR</b>						<b>12 501 732</b>	<b>2.17</b>	
<b>Total Notes, fixed rate</b>						<b>12 501 732</b>	<b>2.17</b>	

### Notes, zero coupon

<b>EUR</b>								
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 20-20.10.40*	EUR	444 000	350 000	498 000	296 000	182 040	0.03	
FINLAND, REPUBLIC OF-144A-REG-S 0.00000% 20-15.09.30*	EUR	300 000	266 000		566 000	477 649	0.08	
FINLAND, REPUBLIC OF-144A-REG-S 0.00000% 21-15.09.26*	EUR	311 000			311 000	290 147	0.05	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.11.31*	EUR	4 754 800	350 000	551 000	4 553 800	3 722 276	0.65	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-10.10.25*	EUR	2 046 000			2 046 000	1 957 015	0.34	1 400 000
<b>TOTAL EUR</b>						<b>6 629 127</b>	<b>1.15</b>	
<b>Total Notes, zero coupon</b>						<b>6 629 127</b>	<b>1.15</b>	

### Medium term notes, fixed rate

<b>EUR</b>								
AUSTRIA, REPUBLIC OF-144A-REG-S 3.15000% 12-20.06.44*	EUR	740 000			740 000	754 489	0.13	
AUSTRIA, REPUBLIC OF-144A-REG-S 2.10000% 17-20.09.2117*	EUR	457 000			457 000	352 332	0.06	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 18-20.02.28*	EUR	1 084 000			1 084 000	1 007 795	0.18	
FINLAND, REPUBLIC OF-144A-REG-S 1.37500% 17-15.04.47*	EUR	500 000			500 000	369 398	0.06	
SPAIN, KINGDOM OF-144A-REG-S 0.60000% 19-31.10.29*	EUR	2 179 000			2 179 000	1 930 611	0.34	
<b>TOTAL EUR</b>						<b>4 414 625</b>	<b>0.77</b>	
<b>Total Medium term notes, fixed rate</b>						<b>4 414 625</b>	<b>0.77</b>	

### Bonds, fixed rate

<b>EUR</b>								
AUSTRIA, REPUBLIC OF 6.25000% 97-15.07.27*	EUR	772 000			772 000	855 231	0.15	
AUSTRIA, REPUBLIC OF-144A 4.15000% 07-15.03.37*	EUR	1 321 000		49 000	1 272 000	1 436 851	0.25	
AUSTRIA, REPUBLIC OF-144A 4.85000% 09-15.03.26*	EUR	1 055 000			1 055 000	1 092 790	0.19	300 000
AUSTRIA, REPUBLIC OF-144A 3.80000% 12-26.01.62*	EUR	481 000	49 000	195 000	335 000	390 856	0.07	
AUSTRIA, REPUBLIC OF-144A-REG-S 2.40000% 13-23.05.34*	EUR	703 000	309 000		1 012 000	974 961	0.17	980 000
AUSTRIA, REPUBLIC OF-144A-REG-S 1.65000% 14-21.10.24*	EUR	612 000		612 000				
AUSTRIA, REPUBLIC OF-REG-S 1.20000% 15-20.10.25*	EUR	1 000 000			1 000 000	971 420	0.17	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 16-20.10.26*	EUR	1 428 000	365 000	350 000	1 443 000	1 370 977	0.24	
AUSTRIA, REPUBLIC OF-144A-REG-S 1.50000% 16-20.02.47*	EUR	790 000			790 000	593 843	0.10	790 000
AUSTRIA, REPUBLIC OF-144A-REG-S 1.50000% 16-02.11.86*	EUR	270 000	98 000	196 000	172 000	105 708	0.02	172 000
AUSTRIA, REPUBLIC OF-144A-REG-S 0.50000% 17-20.04.27*	EUR	815 000	350 000		1 165 000	1 088 741	0.19	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.50000% 19-20.02.29*	EUR	1 181 000	500 000	248 000	1 433 000	1 292 606	0.22	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 20-20.03.51*	EUR	694 000	300 000		994 000	588 313	0.10	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.85000% 20-30.06.20*	EUR	470 000			470 000	220 646	0.04	470 000
AUSTRIA, REPUBLIC OF-144A-REG-S 0.70000% 21-20.04.71*	EUR	350 000			350 000	162 470	0.03	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.25000% 21-20.10.36*	EUR	644 000			644 000	464 775	0.08	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.90000% 22-20.02.32*	EUR	836 000	196 000		1 032 000	897 768	0.16	
AUSTRIA, REPUBLIC OF-144A-REG-S 1.85000% 22-23.05.49*	EUR	438 000			438 000	348 042	0.06	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in EUR	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
AUSTRIA, REPUBLIC OF-144A-REG-S 2.00000% 22-15.07.26*	EUR	305 000			305 000	299 257	0.05	
BELGIUM, KINGDOM OF 5.50000% 97-28.03.28*	EUR	1 374 500			1 374 500	1 521 530	0.26	
BELGIUM, KINGDOM OF-144A-REG-S 4.25000% 10-28.03.41*	EUR	1 668 000	245 000	500 000	1 413 000	1 611 950	0.28	
BELGIUM, KINGDOM OF-144A-REG-S 4.50000% 11-28.03.26*	EUR	934 000			934 000	962 358	0.17	
BELGIUM, KINGDOM OF-REG-S 3.75000% 13-22.06.45*	EUR	802 000			802 000	862 772	0.15	
BELGIUM, KINGDOM OF-144A-REG-S 3.00000% 14-22.06.34*	EUR	985 000	350 000	350 000	985 000	998 305	0.17	
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 15-22.06.25*	EUR	1 913 000	929 000	950 000	1 892 000	1 836 375	0.32	1 892 000
BELGIUM, KINGDOM OF-144A-REG-S 1.00000% 15-22.06.31*	EUR	1 582 400			1 582 400	1 409 219	0.24	1 582 000
BELGIUM, KINGDOM OF-144A-REG-S 1.90000% 15-22.06.38*	EUR	769 000			769 000	665 463	0.12	
BELGIUM, KINGDOM OF-144A-REG-S 1.00000% 16-22.06.26*	EUR	1 504 000			1 504 000	1 444 983	0.25	
BELGIUM, KINGDOM OF-144A-REG-S 1.60000% 16-22.06.47*	EUR	985 000		76 000	909 000	665 001	0.12	
BELGIUM, KINGDOM OF-144A-REG-S 2.15000% 16-22.06.66*	EUR	758 000		73 000	685 000	523 203	0.09	
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 17-22.06.27*	EUR	1 504 000		239 000	1 265 000	1 191 794	0.21	
BELGIUM, KINGDOM OF-144A-REG-S 0.50000% 17-22.10.24*	EUR	907 000		907 000				
BELGIUM, KINGDOM OF-144A-REG-S 2.25000% 17-22.06.57*	EUR	612 000			612 000	481 738	0.08	
BELGIUM, KINGDOM OF-144A-REG-S 1.45000% 17-22.06.37*	EUR	610 000			610 000	506 371	0.09	
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 18-22.06.28*	EUR	1 339 000	500 000		1 839 000	1 707 114	0.30	
BELGIUM, KINGDOM OF-REG-S 1.25000% 18-22.04.33*	EUR	1 065 000			1 065 000	939 243	0.16	
BELGIUM, KINGDOM OF-144A-REG-S 0.90000% 19-22.06.29*	EUR	1 750 000			1 750 000	1 605 681	0.28	
BELGIUM, KINGDOM OF-144A-REG-S 1.70000% 19-22.06.50*	EUR	930 500			930 500	673 031	0.12	
BELGIUM, KINGDOM OF-REG-S 0.10000% 20-22.06.30*	EUR	980 000	350 000	330 000	1 000 000	855 670	0.15	
BELGIUM, KINGDOM OF-144A-REG-S 0.40000% 20-22.06.40*	EUR	842 000			842 000	549 658	0.10	
BELGIUM, KINGDOM OF-144A-REG-S 0.35000% 22-22.06.32*	EUR	1 474 000			1 474 000	1 216 436	0.21	
BELGIUM, KINGDOM OF-144A-REG-S 1.40000% 22-22.06.53*	EUR	755 000	90 000		845 000	547 006	0.09	
BELGIUM, KINGDOM OF-144A-REG-S 2.75000% 22-22.04.39*	EUR	324 000			324 000	310 656	0.05	
BELGIUM, KINGDOM OF-144A-REG-S 3.30000% 23-22.06.54*	EUR	750 000	483 000	200 000	1 033 000	1 023 972	0.18	
BUNDESREPUBLIK DEUTSCHLAND BUND-REG-S 1.70000% 22-15.08.32*	EUR	2 464 000	539 000	913 000	2 090 000	2 004 895	0.35	1 964 000
FINLAND GOVERNMENT BOND-144A-REG-S 0.50000% 22-15.04.43*	EUR	242 000			242 000	155 301	0.03	
FINLAND, REPUBLIC OF-144A-REG-S 4.00000% 09-04.07.25*	EUR	460 000		200 000	260 000	262 546	0.05	260 000
FINLAND, REPUBLIC OF-144A-REG-S 2.75000% 12-04.07.28*	EUR	469 000			469 000	470 140	0.08	
FINLAND, REPUBLIC OF-144A-REG-S 2.62500% 12-04.07.42*	EUR	529 000			529 000	502 250	0.09	
FINLAND, REPUBLIC OF-144A-REG-S 0.75000% 15-15.04.31*	EUR	323 000			323 000	283 581	0.05	
FINLAND, REPUBLIC OF-144A-REG-S 0.87500% 15-15.09.25*	EUR	500 000	476 000	350 000	626 000	606 594	0.11	
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 16-15.04.26*	EUR	536 000			536 000	510 449	0.09	
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 17-15.09.27*	EUR	930 000			930 000	862 006	0.15	
FINLAND, REPUBLIC OF-144A-REG-S 1.12500% 18-15.04.34*	EUR	500 000			500 000	427 400	0.07	
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 18-15.09.28*	EUR	750 000			750 000	682 191	0.12	
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 19-15.09.29*	EUR	400 000			400 000	356 936	0.06	
FINLAND, REPUBLIC OF-144A-SUB 0.12500% 21-15.09.31*	EUR	705 000			705 000	583 825	0.10	
FINLAND, REPUBLIC OF-144A-REG-S 3.00000% 23-15.09.33*	EUR	293 000			293 000	298 032	0.05	
FINLAND, REPUBLIC OF-144A-REG-S 2.87500% 23-15.04.29*	EUR	336 000			336 000	339 335	0.06	
FINLAND, REPUBLIC OF-144A-REG-S 2.95000% 24-15.04.55*	EUR		300 000		300 000	298 734	0.05	
FRANCE, REPUBLIC OF-OAT 5.75000% 01-25.10.32*	EUR	3 147 000	455 000	619 000	2 983 000	3 652 624	0.63	
FRANCE, REPUBLIC OF-OAT 6.00000% 94-25.10.25*	EUR	2 602 000			2 602 000	2 714 849	0.47	
FRANCE, REPUBLIC OF-OAT 5.50000% 98-25.04.29*	EUR	3 595 700		333 000	3 262 700	3 693 128	0.64	
FRANCE, REPUBLIC OF-REG-S 4.75000% 03-25.04.35*	EUR	2 096 200	500 000		2 596 200	3 053 443	0.53	
FRANCE, REPUBLIC OF-OAT 4.00000% 05-25.04.55*	EUR	1 794 000	100 000	144 000	1 750 000	1 990 975	0.35	1 750 000
FRANCE, REPUBLIC OF-OAT-REG-S 4.00000% 06-25.10.38*	EUR	2 088 000			2 088 000	2 324 330	0.40	2 088 000
FRANCE, REPUBLIC OF-OAT 4.50000% 09-25.04.41*	EUR	3 401 000		186 000	3 215 000	3 806 071	0.66	
FRANCE, REPUBLIC OF-OAT 4.00000% 10-25.04.60*	EUR	1 703 300	49 000	47 000	1 705 300	1 970 341	0.34	
FRANCE, REPUBLIC OF-OAT 3.50000% 10-25.04.26*	EUR	3 877 000	385 000	1 000 000	3 262 000	3 300 948	0.57	2 877 000
FRANCE, REPUBLIC OF-OAT 2.75000% 12-25.10.27*	EUR	4 360 400	1 066 000	500 000	4 926 400	4 934 302	0.86	
FRANCE, REPUBLIC OF-OAT-REG-S 3.25000% 12-25.05.45*	EUR	2 384 000	56 000		2 440 000	2 464 613	0.43	
FRANCE, REPUBLIC OF-OAT 2.50000% 13-25.05.30*	EUR	4 861 000	622 000	270 000	5 213 000	5 174 810	0.90	
FRANCE, REPUBLIC OF-OAT 1.75000% 14-25.11.24*	EUR	3 226 000		3 226 000				
FRANCE, REPUBLIC OF-OAT 0.50000% 15-25.05.25*	EUR	3 774 600		870 000	2 904 600	2 813 730	0.49	
FRANCE, REPUBLIC OF-OAT-REG-S 1.00000% 15-25.11.25*	EUR	3 479 000	358 000	602 000	3 235 000	3 129 928	0.54	
FRANCE, REPUBLIC OF-OAT-REG-S 1.50000% 15-25.05.31*	EUR	5 218 000	427 000	484 000	5 161 000	4 779 685	0.83	
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 16-25.05.26*	EUR	3 934 400	500 000		4 434 400	4 218 720	0.73	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 15-25.05.66*	EUR	1 469 000	85 000	169 000	1 385 000	945 817	0.16	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.25000% 15-25.05.36*	EUR	4 169 500		471 000	3 698 500	3 066 608	0.53	
FRANCE, REPUBLIC OF-OAT-REG-S 0.25000% 15-25.11.26*	EUR	2 944 000	727 000	603 000	3 068 000	2 872 427	0.50	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 17-25.06.39*	EUR	3 008 000	825 000	1 164 000	2 669 000	2 256 629	0.39	
FRANCE, REPUBLIC OF-OAT-REG-S 1.00000% 17-25.05.27*	EUR	3 377 000			3 377 000	3 203 794	0.56	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 2.00000% 17-25.05.48*	EUR	2 504 100	200 000	282 000	2 422 100	1 934 474	0.34	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 17-25.05.28*	EUR	4 619 600	1 150 000	483 000	5 286 600	4 896 766	0.85	
FRANCE, REPUBLIC OF-OAT-REG-S 1.25000% 18-25.05.34*	EUR	4 024 000	500 000	500 000	4 024 000	3 471 014	0.60	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 18-25.11.28*	EUR	4 695 000	238 000		4 933 000	4 530 921	0.79	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.50000% 19-25.05.50*	EUR	2 975 000		161 000	2 814 000	1 966 930	0.34	
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 19-25.05.29*	EUR	4 870 000	950 000	1 055 000	4 765 000	4 282 534	0.74	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.75000% 20-25.05.52*	EUR	2 526 200	350 000		2 876 200	1 580 115	0.27	

Security	30.9.2023			31.3.2024		Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in EUR	in % <sup>3</sup>		
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 20-25.05.40*	EUR 2 309 000	426 000	424 000	2 311 000	1 557 022	0.27		
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.75000% 21-25.05.53*	EUR 2 384 700	218 000		2 602 700	1 397 889	0.24		
FRANCE, REPUBLIC OF-OAT-REG-S 1.25000% 22-25.05.38*	EUR 1 165 000	290 000		1 455 000	1 157 307	0.20		
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 22-25.02.28*	EUR 4 226 000	1 200 000	1 416 000	4 010 000	3 728 121	0.65		
FRANCE, REPUBLIC OF-OAT-REG-S 2.00000% 22-25.11.32*	EUR 3 742 000	184 000		3 926 000	3 706 262	0.64		
FRANCE, REPUBLIC OF-OAT-144A-REG-S 2.50000% 22-25.05.43*	EUR 767 000	677 000	389 000	1 055 000	951 836	0.17		
FRANCE, REPUBLIC OF-OAT-REG-S 3.00000% 22-25.05.33*	EUR 2 652 000	428 000		3 080 000	3 137 596	0.54		
FRANCE, REPUBLIC OF-OAT-REG-S 2.75000% 23-25.02.29*	EUR 1 600 000	1 678 000		3 278 000	3 292 095	0.57		
FRANCE, REPUBLIC OF-OAT-REG-S 3.50000% 23-25.11.33*	EUR 2 034 000	2 034 000		2 034 000	2 151 887	0.37		
FRANCE, REPUBLIC OF-OAT-REG-S 2.50000% 24-24.09.27*	EUR 600 000	600 000		600 000	595 689	0.10		
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 21-25.06.44*	EUR 1 491 400	542 000	92 000	1 941 400	1 181 342	0.21		
FRENCH REPUBLIC GOVERNMENT-144A-REG-S 0.50000% 21-25.05.72*	EUR 961 000	153 000		1 114 000	440 057	0.08	1 114 000	
GERMANY, REPUBLIC OF-REG-S 1.30000% 22-15.10.27*	EUR 624 000			624 000	601 104	0.10		
GERMANY, REPUBLIC OF-REG-S 1.80000% 23-15.08.53*	EUR 900 000		462 000	438 000	379 527	0.07		
GERMANY, REPUBLIC OF-REG-S 2.50000% 14-15.08.46*	EUR 2 452 000	170 000		2 622 000	2 633 012	0.46	1 839 000	
GERMANY, REPUBLIC OF-REG-S 0.50000% 15-15.02.25*	EUR 4 353 000		4 353 000					
GERMANY, REPUBLIC OF-REG-S 1.00000% 15-15.08.25*	EUR 3 069 000			3 069 000	2 983 682	0.52		
GERMANY, REPUBLIC OF-REG-S 0.50000% 16-15.02.26*	EUR 3 030 000		586 000	2 444 000	2 341 841	0.41	1 858 000	
GERMANY, REPUBLIC OF-REG-S 0.25000% 17-15.02.27*	EUR 2 768 000		572 000	2 196 000	2 059 075	0.36	2 196 000	
GERMANY, REPUBLIC OF-REG-S 0.50000% 17-15.08.27*	EUR 2 782 000			2 782 000	2 609 505	0.45	2 782 000	
GERMANY, REPUBLIC OF-REG-S 1.25000% 17-15.08.48*	EUR 2 997 000	185 000	353 300	2 828 700	2 211 138	0.38	2 828 700	
GERMANY, REPUBLIC OF-REG-S 0.50000% 18-15.02.28*	EUR 2 115 000	350 000		2 465 000	2 296 157	0.40	2 464 360	
GERMANY, REPUBLIC OF-REG-S 0.25000% 18-15.08.28*	EUR 2 211 000			2 211 000	2 023 127	0.35	2 193 905	
GERMANY, REPUBLIC OF-REG-S 0.25000% 19-15.02.29*	EUR 2 732 000		300 000	2 432 000	2 206 807	0.38	2 432 000	
GERMANY, REPUBLIC OF-REG-S 1.00000% 22-15.05.38*	EUR 1 654 000			1 654 000	1 371 497	0.24		
GERMANY, REPUBLIC OF-REG-S 1.80000% 22-15.08.53*	EUR 1 195 000	1 327 000	133 000	2 389 000	2 067 173	0.36		
GERMANY, REPUBLIC OF-REG-S 2.10000% 22-15.11.29*	EUR 2 445 000	464 000	394 000	2 515 000	2 489 820	0.43	1 127 000	
GERMANY, REPUBLIC OF-REG-S 6.50000% 97-04.07.27*	EUR 1 155 000			1 155 000	1 295 217	0.22	1 000 000	
GERMANY, REPUBLIC OF-REG-S 5.62500% 98-04.01.28*	EUR 1 097 000			1 097 000	1 220 567	0.21		
GERMANY, REPUBLIC OF-REG-S 4.75000% 98-04.07.28*	EUR 1 364 000			1 364 000	1 492 773	0.26		
GERMANY, REPUBLIC OF-REG-S 6.25000% 00-04.01.30*	EUR 647 000	213 000		860 000	1 039 905	0.18		
GERMANY, REPUBLIC OF-REG-S 5.50000% 00-04.01.31*	EUR 1 858 500			1 858 500	2 227 520	0.39		
GERMANY, REPUBLIC OF-REG-S 4.75000% 03-04.07.34*	EUR 1 748 300	494 000	228 000	2 014 300	2 456 596	0.43		
GERMANY, REPUBLIC OF-REG-S 4.00000% 05-04.01.37*	EUR 2 414 200		377 100	2 037 100	2 390 190	0.42		
GERMANY, REPUBLIC OF-REG-S 4.25000% 07-04.07.39*	EUR 1 447 000	276 000	135 000	1 588 000	1 945 859	0.34		
GERMANY, REPUBLIC OF-REG-S 4.75000% 08-04.07.40*	EUR 1 584 000	304 000	215 000	1 673 000	2 179 434	0.38		
GERMANY, REPUBLIC OF-REG-S 3.25000% 10-04.07.42*	EUR 1 729 000		51 000	1 678 000	1 865 265	0.32		
GERMANY, REPUBLIC OF-REG-S 2.50000% 12-04.07.44*	EUR 2 653 000	500 000	561 000	2 592 000	2 596 842	0.45		
GERMANY, REPUBLIC OF-REG-S 1.30000% 22-15.10.27*	EUR 2 693 000	409 000	1 021 500	2 080 500	2 002 273	0.35		
GERMANY, REPUBLIC OF-REG-S 2.80000% 23-12.06.25*	EUR 527 000	500 000		1 027 000	1 021 783	0.18		
GERMANY, REPUBLIC OF-REG-S 3.10000% 23-18.09.25*	EUR 1 293 000	1 293 000		1 293 000	1 293 140	0.22		
GERMANY, REPUBLIC OF-REG-S 3.10000% 23-12.12.25*	EUR 1 000 000			1 000 000	1 002 110	0.17		
GERMANY, REPUBLIC OF-REG-S 2.50000% 24-19.03.26*	EUR 635 000			635 000	630 777	0.11		
GERMANY, REPUBLIC OF-REG-S 2.20000% 23-13.04.28*	EUR 2 044 000			2 044 000	2 029 549	0.35		
GERMANY, REPUBLIC OF-REG-S 2.40000% 23-19.10.28*	EUR 800 000	2 107 000	700 000	2 207 000	2 211 215	0.38		
GERMANY, REPUBLIC OF-REG-S 2.40000% 23-15.11.30*	EUR 250 000	839 000		1 089 000	1 097 597	0.19		
GERMANY, REPUBLIC OF-REG-S 2.50000% 24-15.08.54*	EUR 565 000			565 000	570 232	0.10		
GERMANY, REPUBLIC OF-REG-S 2.30000% 23-15.02.33*	EUR 3 556 000	500 000	1 097 000	2 959 000	2 969 445	0.52		
GERMANY, REPUBLIC OF-REG-S 2.60000% 23-15.08.33*	EUR 734 000	2 007 000	166 000	2 575 000	2 644 731	0.46		
GERMANY, REPUBLIC OF-REG-S 2.20000% 24-15.02.34*	EUR 1 041 100	1 041 100		1 041 100	1 032 532	0.18	1 041 000	
GERMANY, REPUBLIC OF-REG-S 2.30000% 23-15.02.33*	EUR 400 000	350 000		750 000	752 617	0.13		
IRELAND, REPUBLIC OF 5.40000% 09-13.03.25*	EUR 622 000			622 000	632 636	0.11		
IRELAND, REPUBLIC OF-REG-S 0.90000% 18-15.05.28*	EUR 799 000			799 000	747 640	0.13		
IRELAND, REPUBLIC OF-REG-S 1.30000% 18-15.05.33*	EUR 547 000			547 000	487 167	0.08		
IRELAND, REPUBLIC OF-REG-S 1.35000% 18-18.03.31*	EUR 683 000			683 000	630 979	0.11		
IRELAND, REPUBLIC OF-REG-S 1.10000% 19-15.05.29*	EUR 805 000			805 000	748 892	0.13	805 000	
IRELAND, REPUBLIC OF-REG-S 1.50000% 19-15.05.50*	EUR 750 000			750 000	546 150	0.09		
IRELAND, REPUBLIC OF-REG-S 0.40000% 20-15.05.35*	EUR 503 000			503 000	390 378	0.07		
IRELAND, REPUBLIC OF-REG-S 0.20000% 20-15.05.27*	EUR 621 000			621 000	575 841	0.10		
IRELAND, REPUBLIC OF-REG-S 0.20000% 20-18.10.30*	EUR 800 000		323 900	476 100	408 684	0.07		
IRELAND, REPUBLIC OF-REG-S 0.35000% 22-18.10.32*	EUR 443 000			443 000	366 636	0.06		
IRELAND, REPUBLIC OF-REG-S 0.55000% 21-22.04.41*	EUR 400 000	350 000		750 000	510 495	0.09		
IRELAND, REPUBLIC OF-REG-S 2.00000% 15-18.02.45*	EUR 1 015 000			1 015 000	861 887	0.15		
IRELAND, REPUBLIC OF-REG-S 1.00000% 16-15.05.26*	EUR 1 194 400		300 600	893 800	860 288	0.15		
IRELAND, REPUBLIC OF-REG-S 1.70000% 17-15.05.37*	EUR 625 000			625 000	546 249	0.09	625 000	
IRELAND-REG-S 2.40000% 14-15.05.30*	EUR 731 400			731 400	724 143	0.13	731 000	
ITALIAN REPUBLIC-REG-S-144A 1.50000% 21-30.04.45*	EUR 1 151 000	572 000		1 723 000	1 116 039	0.19		
ITALY BUONI POLIENNALI DEL-144A-REG-S 0.95000% 21-01.03.37*	EUR 2 100 000			2 100 000	1 495 410	0.26		
ITALY BUONI POLIENNALI DEL TESORO-REG-S 2.80000% 22-15.06.29*	EUR 975 000			975 000	956 337	0.17		
ITALY, REPUBLIC OF BTP 1.45000% 18-15.05.25*	EUR 2 418 000			2 418 000	2 366 663	0.41		
ITALY, REPUBLIC OF BTP-REG-S 2.80000% 18-01.12.28*	EUR 2 250 000			2 250 000	2 217 456	0.39		

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in EUR	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Quantity/ Nominal	Quantity/ Nominal			
ITALY, REPUBLIC OF-144A-REG-S 3.35000% 19-01.03.35*	EUR	1 633 000	250 000			1 883 000	1 823 271	0.32	
ITALY, REPUBLIC OF-144A-REG-S 3.85000% 19-01.09.49*	EUR	1 332 000		180 000		1 152 000	1 108 142	0.19	
ITALY, REPUBLIC OF-144A-REG-S 1.85000% 20-01.07.25*	EUR	1 635 000				1 635 000	1 604 426	0.28	
ITALY, REPUBLIC OF-144A-REG-S 1.80000% 20-01.03.41*	EUR	1 428 000	420 000			1 848 000	1 354 196	0.24	
ITALY, REPUBLIC OF-144A-REG-S 1.70000% 20-01.09.51*	EUR	1 409 000	959 000			2 368 000	1 476 661	0.26	
ITALY, REPUBLIC OF-144A-REG-S 2.15000% 21-01.03.72*	EUR	512 000	90 000	100 000		502 000	315 174	0.05	
ITALY, REPUBLIC OF-144A-REG-S 3.25000% 22-01.03.38*	EUR	1 100 000				1 100 000	1 023 660	0.18	
ITALY, REPUBLIC OF-144A-REG-S 4.00000% 23-30.10.31*	EUR	850 000	500 000	547 000		803 000	836 098	0.15	
ITALY, REPUBLIC OF-BTP 6.50000% 97-01.11.27*	EUR	2 133 000		499 000		1 634 000	1 820 923	0.32	
ITALY, REPUBLIC OF-BTP 6.00000% 99-01.05.31*	EUR	1 487 000				1 487 000	1 736 875	0.30	
ITALY, REPUBLIC OF-BTP 5.75000% 02-01.02.33*	EUR	1 582 000	600 000	244 000		1 938 000	2 258 933	0.39	
ITALY, REPUBLIC OF-BTP 5.00000% 03-01.08.34*	EUR	2 377 000				2 377 000	2 650 849	0.46	
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.00000% 05-01.02.37*	EUR	2 753 000				2 753 000	2 813 302	0.49	
ITALY, REPUBLIC OF-BTP 5.00000% 07-01.08.39*	EUR	1 913 000				1 913 000	2 138 104	0.37	
ITALY, REPUBLIC OF-BTP 5.00000% 09-01.03.25*	EUR	1 424 000		1 424 000					
ITALY, REPUBLIC OF-BTP 5.00000% 09-01.09.40*	EUR	837 000				837 000	935 140	0.16	
ITALY, REPUBLIC OF-BTP 4.75000% 13-01.09.28*	EUR	1 330 000	1 700 000			3 030 000	3 227 771	0.56	
ITALY, REPUBLIC OF-BTP 4.75000% 13-01.09.44*	EUR	1 364 000	350 000	450 000		1 264 000	1 380 379	0.24	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.50000% 14-01.03.30*	EUR	2 236 000	500 000			2 736 000	2 773 494	0.48	
ITALY, REPUBLIC OF-BTP 2.50000% 14-01.12.24*	EUR	2 045 000		2 045 000					
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.250% 14-01.09.46*	EUR	1 609 000				1 609 000	1 421 056	0.25	
ITALY, REPUBLIC OF-BTP 1.50000% 15-01.06.25*	EUR	2 608 000				2 608 000	2 551 406	0.44	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 15-01.03.32*	EUR	1 144 000	500 000			1 644 000	1 444 813	0.25	
ITALY, REPUBLIC OF-BTP 2.00000% 15-01.12.25*	EUR	1 909 000				1 909 000	1 870 583	0.32	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.70000% 16-01.03.47*	EUR	1 663 000				1 663 000	1 332 712	0.23	
ITALY, REPUBLIC OF-BTP 1.60000% 16-01.06.26*	EUR	2 425 000				2 425 000	2 346 066	0.41	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.25000% 16-01.09.36*	EUR	1 801 000		250 000		1 551 000	1 316 923	0.23	
ITALY, REPUBLIC OF-BTP 1.25000% 16-01.12.26*	EUR	1 438 000				1 438 000	1 370 342	0.24	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.80000% 16-01.03.67*	EUR	836 000	161 000	150 000		847 000	640 196	0.11	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.45000% 17-01.09.33*	EUR	2 319 000	800 000	500 000		2 619 000	2 391 823	0.42	
ITALY, REPUBLIC OF-BTP 2.20000% 17-01.06.27*	EUR	1 520 000				1 520 000	1 478 890	0.26	
ITALY, REPUBLIC OF-BTP 1.85000% 17-15.05.24*	EUR	226 000		226 000					
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.45000% 17-01.03.48*	EUR	1 600 000		450 000		1 150 000	1 042 742	0.18	
ITALY, REPUBLIC OF-BTP 2.05000% 17-01.08.27*	EUR	1 947 000				1 947 000	1 882 749	0.33	
ITALY, REPUBLIC OF-BTP 1.45000% 17-15.11.24*	EUR	1 800 000		1 800 000					
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.95000% 18-01.09.38*	EUR	1 594 000				1 594 000	1 428 160	0.25	
ITALY, REPUBLIC OF-BTP 2.00000% 18-01.02.28*	EUR	1 891 000				1 891 000	1 816 268	0.32	
ITALY, REPUBLIC OF-BTP-REG-S 2.50000% 18-15.11.25*	EUR	1 769 000				1 769 000	1 747 949	0.30	
ITALY, REPUBLIC OF-BTP-REG-S 3.00000% 19-01.08.29*	EUR	2 211 000		450 000		1 761 000	1 744 471	0.30	
ITALY, REPUBLIC OF-BTP-REG-S 2.10000% 19-15.07.26*	EUR	1 306 000	500 000			1 806 000	1 763 913	0.31	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.10000% 19-01.03.40*	EUR	1 457 000	250 000	616 000		1 091 000	979 805	0.17	
ITALY, REPUBLIC OF-BTP-REG-S 1.35000% 19-01.04.30*	EUR	2 451 000				2 451 000	2 197 714	0.38	
ITALY, REPUBLIC OF-BTP-REG-S 0.35000% 19-01.02.25*	EUR	2 601 000				2 601 000	2 533 280	0.44	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.45000% 20-01.09.50*	EUR	1 233 000	160 000			1 393 000	1 033 433	0.18	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.45000% 20-01.03.36*	EUR	1 975 000				1 975 000	1 540 484	0.27	
ITALY, REPUBLIC OF-BTP-REG-S 0.95000% 20-01.08.30*	EUR	2 055 000	520 000	458 000		2 117 000	1 834 503	0.32	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 20-01.12.30*	EUR	1 439 000	300 000			1 739 000	1 564 578	0.27	
ITALY, REPUBLIC OF-BTP-144A-REG-S 0.95000% 20-15.09.27*	EUR	2 895 000		1 350 000		1 545 000	1 437 005	0.25	
ITALY, REPUBLIC OF-BTP-REG-S 0.25000% 21-15.03.28*	EUR	2 620 000	376 000			2 996 000	2 679 244	0.47	
ITALY, REPUBLIC OF-BTP-REG-S 0.50000% 21-15.07.28*	EUR	1 760 000	919 000	300 000		2 379 000	2 131 517	0.37	
ITALY, REPUBLIC OF-BTP-144A-REG-S 0.95000% 21-01.12.31*	EUR	2 100 000				2 100 000	1 757 280	0.31	
ITALY, REPUBLIC OF-BTP-REG-S 0.95000% 21-01.06.32*	EUR	2 239 000				2 239 000	1 846 839	0.32	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.15000% 22-01.09.52*	EUR	875 000	358 000	86 000		1 147 000	781 011	0.14	
ITALY, REPUBLIC OF-BTP-REG-S 1.10000% 22-01.04.27*	EUR	1 752 000				1 752 000	1 651 593	0.29	
ITALY, REPUBLIC OF-BTP-REG-S 2.65000% 22-01.12.27*	EUR	1 800 000				1 800 000	1 771 740	0.31	
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.00000% 22-30.04.35*	EUR	750 000	450 000	112 000		1 088 000	1 118 797	0.19	
ITALY, REPUBLIC OF-BTP-REG-S 3.50000% 22-15.01.26*	EUR	1 206 000				1 206 000	1 210 342	0.21	
ITALY, REPUBLIC OF-BTP-REG-S 3.70000% 23-15.06.30*	EUR		1 300 000			1 300 000	1 327 934	0.23	
ITALY, REPUBLIC OF-BTP 4.35000% 23-01.11.33*	EUR		917 000			917 000	972 662	0.17	
ITALY, REPUBLIC OF-REG-S 5.25000% 98-01.11.29*	EUR	2 272 000	350 000			2 622 000	2 894 463	0.50	
ITALY, REPUBLIC OF-REG-S 0.85000% 19-15.01.27*	EUR	2 244 000		250 000		1 994 000	1 874 280	0.33	
ITALY, REPUBLIC OF-REG-S 0.50000% 20-01.02.26*	EUR	2 050 000	405 000			2 455 000	2 336 571	0.41	
ITALY, REPUBLIC OF-REG-S 0.90000% 20-01.04.31*	EUR	3 204 000				3 204 000	2 719 331	0.47	
ITALY, REPUBLIC OF-REG-S-144A 0.60000% 21-01.08.31*	EUR	3 031 000		350 000		2 681 000	2 203 503	0.38	
ITALY, REPUBLIC OF-REG-S 0.45000% 21-15.02.29*	EUR	2 267 000	1 290 000	1 000 000		2 557 000	2 246 836	0.39	
ITALY, REPUBLIC OF-REG-S 1.20000% 22-15.08.25*	EUR	1 600 000				1 600 000	1 553 459	0.27	
ITALY, REPUBLIC OF-REG-S 2.50000% 22-01.12.32*	EUR	2 098 000				2 098 000	1 945 694	0.34	
ITALY, REPUBLIC OF-REG-S 4.40000% 22-01.05.33*	EUR	300 000	2 100 000			2 400 000	2 560 224	0.44	
ITALY, REPUBLIC OF-REG-S 3.85000% 22-15.12.29*	EUR	2 650 000		948 000		1 702 000	1 754 949	0.30	
ITALY, REPUBLIC OF-REG-S 4.20000% 23-01.03.34*	EUR		500 000			500 000	523 500	0.09	



Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in EUR	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
KINGDOM OF BELGIUM GOVT BOND-144A-REG-S 0.65000% 21-22.06.71*	EUR	431 000	154 000		585 000		251 726	0.04	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 4.00000% 05-15.01.37*	EUR	1 421 000	97 000		1 518 000		1 736 501	0.30	1 498 000
NETHERLANDS, KINGDOM-144A-REG-S 5.50000% 98-15.01.28*	EUR	1 266 100			1 266 100		1 397 724	0.24	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 3.75000% 10-15.01.42*	EUR	1 560 000			1 560 000		1 790 837	0.31	1 560 000
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.50000% 12-15.01.33*	EUR	1 281 100			1 281 100		1 278 380	0.22	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.75000% 14-15.01.47*	EUR	1 756 000	56 000	111 000	1 701 000		1 727 195	0.30	1 651 000
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.25000% 15-15.07.25*	EUR	2 003 000		351 000	1 652 000		1 592 673	0.28	1 652 000
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.50000% 16-15.07.26*	EUR	1 799 000		400 000	1 399 000		1 330 248	0.23	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.75000% 17-15.07.27*	EUR	1 446 000		297 000	1 149 000		1 083 905	0.19	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.00000% 18-15.07.28*	EUR	1 064 000	500 000		1 564 000		1 453 444	0.25	1 200 000
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.25000% 19-15.07.29*	EUR	1 102 000			1 102 000		981 452	0.17	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.50000% 19-15.01.40*	EUR	1 123 000	159 000		1 282 000		925 786	0.16	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.50000% 22-15.07.32*	EUR	1 127 000			1 127 000		958 142	0.17	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.00000% 22-15.01.54*	EUR	757 000		63 000	694 000		601 837	0.10	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.50000% 23-15.07.33*	EUR	600 000	668 000	275 000	993 000		988 370	0.17	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.50000% 23-15.01.30*	EUR	709 000			709 000		708 681	0.12	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 3.25000% 23-15.01.44*	EUR	778 000	263 000		515 000		558 278	0.10	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.50000% 24-15.07.34*	EUR	464 000			464 000		459 917	0.08	
SPAIN GOVERNMENT BOND-144A-REG-S 2.75000% 14-31.10.24*	EUR	2 164 000		2 164 000					
SPAIN GOVERNMENT BOND-144A-REG-S 0.25000% 19-30.07.24*	EUR	691 000		691 000					
SPAIN, KINGDOM OF 144A-REG-S 0.80000% 22-30.07.29*	EUR	2 650 000	610 000		3 260 000		2 934 874	0.51	
SPAIN, KINGDOM OF 5.75000% 01-30.07.32*	EUR	1 660 000			1 660 000		1 994 357	0.35	
SPAIN, KINGDOM OF 6.00000% 98-31.01.29*	EUR	1 187 000	732 000	271 000	1 648 000		1 883 977	0.33	
SPAIN, KINGDOM OF-144A-REG-S 4.90000% 07-30.07.40*	EUR	1 214 000			1 214 000		1 418 680	0.25	
SPAIN, KINGDOM OF-144A-REG-S 4.70000% 09-30.07.41*	EUR	1 689 000			1 689 000		1 944 091	0.34	1 689 000
SPAIN, KINGDOM OF-144A-REG-S 4.65000% 10-30.07.25*	EUR	1 501 000		500 000	1 001 000		1 018 898	0.18	
SPAIN, KINGDOM OF-144A-REG-S 5.90000% 11-30.07.26*	EUR	1 266 000	750 000		2 016 000		2 144 387	0.37	
SPAIN, KINGDOM OF-144A 5.15000% 13-31.10.28*	EUR	1 263 000	750 000		2 013 000		2 212 855	0.38	
SPAIN, KINGDOM OF-144A-REG-S 5.15000% 13-31.10.44*	EUR	1 142 000		95 000	1 047 000		1 280 837	0.22	952 000
SPAIN, KINGDOM OF-144A-REG-S 1.95000% 15-30.07.30*	EUR	1 950 000	600 000	693 000	1 857 000		1 759 894	0.31	
SPAIN, KINGDOM OF-144A-REG-S 2.15000%15-31.10.25*	EUR	2 550 000		336 000	2 214 000		2 181 251	0.38	
SPAIN, KINGDOM OF-144A-REG-S 1.95000% 16-30.04.26*	EUR	2 686 000			2 686 000		2 628 788	0.46	
SPAIN, KINGDOM OF-144A-REG-S 2.90000% 16-31.10.46*	EUR	1 820 000	570 000	700 000	1 690 000		1 505 503	0.26	1 370 000
SPAIN, KINGDOM OF-144A-REG-S 3.45000% 16-30.07.66*	EUR	1 257 000	126 000	186 000	1 197 000		1 112 899	0.19	
SPAIN, KINGDOM OF-144A-REG-S 1.30000% 16-31.10.26*	EUR	2 489 000			2 489 000		2 389 609	0.41	
SPAIN, KINGDOM OF-144A-REG-S 1.50000% 17-30.04.27*	EUR	2 041 000			2 041 000		1 959 074	0.34	
SPAIN, KINGDOM OF-144A-REG-S 2.35000% 17-30.07.33*	EUR	3 177 000	601 000		3 778 000		3 559 556	0.62	
SPAIN, KINGDOM OF-144A-REG-S 4.20000% 05-31.01.37*	EUR	1 625 000		715 000	910 000		993 174	0.17	
SPAIN, KINGDOM OF-144A-REG-S 1.45000% 17-31.10.27*	EUR	2 628 000		473 000	2 155 000		2 054 275	0.36	
SPAIN, KINGDOM OF-144A-REG-S 1.40000% 18-30.04.28*	EUR	2 911 000		472 000	2 439 000		2 306 494	0.40	
SPAIN, KINGDOM OF-144A-REG-S 2.70000% 18-31.10.48*	EUR	1 566 000	300 000		1 866 000		1 581 510	0.27	1 607 000
SPAIN, KINGDOM OF-144A-REG-S 1.40000% 18-30.07.28*	EUR	1 704 000	350 000		2 054 000		1 937 785	0.34	
SPAIN, KINGDOM OF-144A-REG-S 1.45000% 19-30.04.29*	EUR	1 986 000	250 000		2 236 000		2 093 777	0.36	
SPAIN, KINGDOM OF-144A-REG-S 1.85000% 19-30.07.35*	EUR	2 847 000	2 255 000	651 000	4 451 000		3 875 041	0.67	
SPAIN, KINGDOM OF-144A-REG-S 0.50000% 20-30.04.30*	EUR	2 450 000			2 450 000		2 131 745	0.37	
SPAIN, KINGDOM OF-144A-REG-S 1.00000% 20-31.10.50*	EUR	1 878 000	109 000		1 987 000		1 102 586	0.19	
SPAIN, KINGDOM OF-144A-REG-S 1.25000% 20-31.10.30*	EUR	2 016 000			2 016 000		1 819 863	0.32	
SPAIN, KINGDOM OF-144A-REG-S 1.20000% 20-31.10.40*	EUR	2 423 000		300 000	2 123 000		1 507 670	0.26	
SPAIN, KINGDOM OF-144A-REG-S 0.85000% 21-30.07.37*	EUR	2 200 000			2 200 000		1 608 200	0.28	
SPAIN, KINGDOM OF-144A-REG-S 0.50000% 21-31.10.31*	EUR	2 103 000			2 103 000		1 758 146	0.31	
SPAIN, KINGDOM OF-144A-REG-S 1.00000% 21-30.07.42*	EUR	624 000	1 054 000	350 000	1 328 000		878 870	0.15	
SPAIN, KINGDOM OF-144A-REG-S 0.70000% 22-30.04.32*	EUR	1 873 000			1 873 000		1 569 574	0.27	
SPAIN, KINGDOM OF-144A-REG-S 1.90000% 22-31.10.52*	EUR	1 251 000	450 000	233 000	1 468 000		1 005 103	0.17	
SPAIN, KINGDOM OF-144A-REG-S 3.45000% 22-30.07.43*	EUR	800 000	350 000		1 150 000		1 122 432	0.19	
SPAIN, KINGDOM OF-144A-REG-S 3.55000% 23-31.10.33*	EUR	650 000	1 600 000		2 250 000		2 331 041	0.40	
SPAIN, KINGDOM OF-144A-REG-S 4.00000% 24-31.10.54*	EUR	500 000			500 000		518 690	0.09	
SPAIN, KINGDOM OF-REG-S 1.60000% 15-30.04.25*	EUR	1 934 000			1 934 000		1 898 221	0.33	
SPAIN, KINGDOM OF-REG-S-144A 1.45000% 21-31.10.71*	EUR	587 000	122 000	116 000	593 000		297 527	0.05	
<b>TOTAL EUR</b>							<b>445 665 608</b>	<b>77.40</b>	
<b>Total Bonds, fixed rate</b>							<b>445 665 608</b>	<b>77.40</b>	
<b>Bonds, zero coupon</b>									
<b>EUR</b>									
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 20-20.02.30*	EUR	1 029 000	300 000		1 329 000		1 137 948	0.20	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 21-20.02.31*	EUR	1 325 000			1 325 000		1 102 199	0.19	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 22-20.10.28*	EUR	1 050 000		254 000	796 000		705 972	0.12	
BELGIUM, KINGDOM OF-144A-REG-S 0.00000% 20-22.10.27*	EUR	1 075 700	254 000	371 000	958 700		873 117	0.15	

Security	30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in EUR	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BELGIUM, KINGDOM OF-REG-S 0.00000% 21-22.10.31*	EUR	1 166 000		1 166 000	953 123	0.17	100 000
BUNDESobligation -REG S 0.00000% 21-10.04.26*	EUR	2 570 000		2 570 000	2 432 459	0.42	2 570 000
BUNDESREPUBLIK DEUTSCHLAND-REG-S 0.00000% 22-15.02.2032*	EUR	2 275 000	345 000	2 620 000	2 202 954	0.38	2 620 000
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 19-25.03.25*	EUR	3 360 000	500 000	3 860 000	3 734 164	0.65	3 401 000
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 19-25.11.29*	EUR	3 799 000	268 000	644 500	3 422 500	0.51	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 20-25.02.26*	EUR	3 982 900		298 000	3 684 900	0.61	3 244 900
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 20-25.11.30*	EUR	4 381 000	811 000	700 000	4 492 000	0.66	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.02.27*	EUR	3 606 000			3 606 000	0.58	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 22-25.05.32*	EUR	2 959 200	400 000	691 600	2 667 600	0.37	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 22-25.02.25*	EUR	2 787 100		2 787 100			
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-18.10.24*	EUR	2 500 000		2 500 000			
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.08.30*	EUR	989 000	530 000	519 000	1 000 000	0.15	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-10.10.25*	EUR	1 027 000			1 027 000	0.17	1 010 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.50*	EUR	815 000			815 000	0.08	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.31*	EUR	774 000			774 000	0.11	
GERMANY, REPUBLIC OF-REG-S 0.00000% 16-15.08.26*	EUR	2 881 000			2 881 000	0.47	2 881 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-15.08.29*	EUR	2 439 000			2 439 000	0.38	2 439 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-15.08.50*	EUR	3 394 000			3 394 000	0.31	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.02.30*	EUR	2 370 000			2 370 000	0.36	2 370 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.08.30*	EUR	2 368 200	327 000		2 695 200	0.41	2 695 200
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.05.35*	EUR	1 474 000	521 000		1 995 000	0.27	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.11.27*	EUR	2 013 000			2 013 000	0.32	2 013 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.02.31*	EUR	2 691 000		600 000	2 091 000	0.31	2 091 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.05.36*	EUR	2 338 400		226 000	2 112 400	0.28	2 112 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.11.28*	EUR	2 714 000	450 000	723 000	2 441 000	0.38	2 441 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.31*	EUR	2 921 000		655 000	2 266 000	0.33	2 266 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.52*	EUR	2 179 000	400 000	200 000	2 379 000	0.21	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-11.04.25*	EUR	2 700 000		172 900	2 527 100	0.42	2 527 100
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-09.10.26*	EUR	1 684 000	500 000		2 184 000	0.36	2 046 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 22-16.04.27*	EUR	1 958 000			1 958 000	0.32	1 958 000
IRELAND, REPUBLIC OF-REG-S 0.00000% 21-18.10.31*	EUR	573 000			573 000	0.08	
ITALY, REPUBLIC OF-144A-REG-S 0.00000% 21-01.08.26*	EUR	1 963 000	618 000		2 581 000	0.42	
ITALY, REPUBLIC OF-BTP 0.00000% 21-15.12.24*	EUR	1 500 000		1 500 000			
ITALY, REPUBLIC OF-REG-S 0.00000% 21-01.04.26*	EUR	4 033 000	300 000		4 333 000	0.71	
NETHERLANDS GOVERNMENT BOND-144A-REG-S 0.00000% 21-15.01.29*	EUR	1 178 000		350 000	828 000	0.13	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.07.30*	EUR	1 361 000		264 000	1 097 000	0.16	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 21-15.07.31*	EUR	1 346 000			1 346 000	0.20	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 21-15.01.38*	EUR	916 000	350 000	414 000	852 000	0.10	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 22-15.01.26*	EUR	977 000			977 000	0.16	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.01.27*	EUR	1 126 000	500 000	419 200	1 206 800	0.19	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.01.52*	EUR	1 429 000	200 000		1 629 000	0.14	
REPUBLIC OF AUSTRIA-144A-REG-S 0.00000% 21-20.04.25*	EUR	800 000			800 000	0.13	
SPAIN GOVERNMENT BOND 0.00000% 21-31.01.28*	EUR	2 074 000	429 000		2 503 000	0.39	
SPAIN, KINGDOM OF 0.00000% 20-31.01.25*	EUR	980 000	400 000	1 380 000			
SPAIN, KINGDOM OF 0.00000% 20-31.01.26*	EUR	2 165 000	464 000	1 000 000	1 629 000	0.27	
<b>TOTAL EUR</b>					<b>79 061 465</b>	<b>13.73</b>	
<b>Total Bonds, zero coupon</b>					<b>79 061 465</b>	<b>13.73</b>	

### Strip on bonds, zero coupon

#### EUR

SPAIN, KINGDOM OF STRIP 0.00000% 22-31.05.25*	EUR	2 340 000		2 340 000	2 251 941	0.39	
<b>TOTAL EUR</b>					<b>2 251 941</b>	<b>0.39</b>	
<b>Total Strip on bonds, zero coupon</b>					<b>2 251 941</b>	<b>0.39</b>	

### Treasury notes, fixed rate

#### EUR

FRANCE, REPUBLIC OF-OAT-144A-REG-S 3.00000% 23-25.05.54*	EUR	1 222 000	759 000		1 981 000	1 874 983	0.33
FRANCE, REPUBLIC OF-OAT-REG-S 2.50000% 23-24.09.26*	EUR	1 986 000	2 248 000		4 234 000	4 200 060	0.73
FRANCE, REPUBLIC OF-OAT-144A-REG-S 3.00000% 24-25.06.49*	EUR		500 000		500 000	482 555	0.08
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.50000% 23-01.10.53*	EUR	456 000			456 000	480 524	0.08
KINGDOM OF SPAIN-144A-REG-S 2.55000% 22-31.10.32*	EUR	2 290 000			2 290 000	2 210 010	0.38
SPAIN, KINGDOM OF 144A-REG-S2.80000% 23-31.05.26*	EUR	1 000 000	800 000		1 800 000	1 791 245	0.31
SPAIN, KINGDOM OF-REG-S 0.10000% 21-30.04.31*	EUR	2 212 000		300 000	1 912 000	1 572 895	0.27
<b>TOTAL EUR</b>					<b>12 612 273</b>	<b>2.19</b>	
<b>Total Treasury notes, fixed rate</b>					<b>12 612 273</b>	<b>2.19</b>	

Security	30.9.2023		31.3.2024		Market value <sup>3</sup>		Thereof
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in EUR	in % <sup>3</sup>	in lending Quantity/ Nominal
<b>Treasury-Notes, Nullcoupon</b>							
<b>EUR</b>							
SPAIN, KINGDOM OF 0.00000% 21-31.01.27*	EUR	1 204 000		1 204 000	1 109 968	0.19	
<b>TOTAL EUR</b>					<b>1 109 968</b>	<b>0.19</b>	
<b>Total Treasury-Notes, Nullcoupon</b>					<b>1 109 968</b>	<b>0.19</b>	
<b>Total Securities traded on an exchange</b>					<b>564 246 740</b>	<b>97.99</b>	
<b>Total securities and similar instruments</b>					<b>564 246 740</b>	<b>97.99</b>	
(thereof in lending					93 532 999	16.24)	
Bank deposits at sight					6 285 197	1.09	
Other assets					5 314 513	0.92	
<b>Total fund assets</b>					<b>575 846 450</b>	<b>100.00</b>	
Other liabilities					-3 460		
<b>Net fund assets</b>					<b>575 842 990</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	564 246 740	97.99
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>564 246 740</b>	<b>97.99</b>

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

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

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

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

## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-A1	0.18%
Class I-B	0.05%
Class I-X	0.00%
Class Q	0.18%
Class U-X	0.00%
Class W	0.18%
Class (CHF) W	0.18%

### Exchange rate

CHF 1 = EUR 1.03

# UBS (CH) Investment Fund – GBP Bonds Passive

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in GBP		85 396 810.34	82 302 486.37	73 573 712.24
<b>Class I-X</b>	<b>CH0043486809</b>			
Net asset value per unit in GBP		1 088.66	1 030.86	1 078.81
Number of units outstanding		1 253.8110	2 748.0090	2 238.5450
<b>Class U-X</b>	<b>CH0117874682</b>			
Net asset value per unit in GBP		96 140.99	91 035.99	95 270.60
Number of units outstanding		874.0480	872.9480	746.9120

## Structure of the securities portfolio

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

United Kingdom	95.87
<b>TOTAL</b>	<b>95.87</b>

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

## Statement of assets

	31.3.2024	30.9.2023
<b>Market values</b>	<b>GBP</b>	<b>GBP</b>
Bank deposits		
– at sight	2 878 989.90	2 589 667.19
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	81 870 998.52	79 525 280.38
Other assets	646 821.92	592 897.52
<b>Total fund assets</b>	<b>85 396 810.34</b>	<b>82 707 845.09</b>
Loans	0.00	-405 358.72
<b>Net fund assets</b>	<b>85 396 810.34</b>	<b>82 302 486.37</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
<b>Income</b>	<b>GBP</b>	<b>GBP</b>
Income from bank assets	5 800.64	1 462.80
Negative interest	-187.31	-332.62
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	909 912.20	1 699 691.96
Income from securities lending	12 240.83	40 161.64
Offset payments from securities lending	337 662.52	463 145.65
Purchase of current net income on issue of units	99 595.22	311 440.46
<b>TOTAL income</b>	<b>1 365 024.10</b>	<b>2 515 569.89</b>
<b>Expenses</b>		
Interest payable	0.00	-171.43
Audit expenses	-12 677.14	-12 555.25
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0.00	0.00
Other expenses	-4 384.47	-2 320.08
Payment of current net income on redemption of units	-123 217.27	-205 560.77
<b>TOTAL expenses</b>	<b>-140 278.88</b>	<b>-220 607.53</b>
<b>Net income</b>	<b>1 224 745.22</b>	<b>2 294 962.36</b>
Realized capital gains and losses	-4 211 194.06	-5 567 034.49
<b>Realized result</b>	<b>-2 986 448.84</b>	<b>-3 272 072.13</b>
Unrealized capital gains and losses	8 455 976.82	-204 569.60
<b>Total result</b>	<b>5 469 527.98</b>	<b>-3 476 641.73</b>

## Changes in net fund assets

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
	GBP	GBP
Net fund assets at the beginning of the financial year	82 302 486.37	73 573 712.24
Paid federal withholding tax	-1 093 012.11	-659 259.57
Balance of unit movements	-1 282 191.90	12 864 675.43
Total result	5 469 527.98	-3 476 641.73
<b>Net fund assets at the end of the reporting period</b>	<b>85 396 810.34</b>	<b>82 302 486.37</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	2 748.0090	2 238.5450
Units issued	0.0000	509.4640
Units redeemed	-1 494.1980	0.0000
<b>Situation at the end of the period</b>	<b>1 253.8110</b>	<b>2 748.0090</b>
Difference between units issued and units redeemed	-1 494.1980	509.4640
<b>Class U-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	872.9480	746.9120
Units issued	177.1000	308.0360
Units redeemed	-176.0000	-182.0000
<b>Situation at the end of the period</b>	<b>874.0480</b>	<b>872.9480</b>
Difference between units issued and units redeemed	1.1000	126.0360

# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in GBP	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, fixed rate</b>								
<b>GBP</b>								
UNITED KING OF GREAT BRIT & N IRL-REG-S 3.75000% 23-22.10.53*	GBP	1 684 000	1 198 000	449 000	2 433 000	2 170 956	2.54	
UNITED KINGDOM-REG-S 1.12500% 22-22.10.73*	GBP	946 000	134 000	159 000	921 000	351 002	0.41	
<b>TOTAL GBP</b>						<b>2 521 958</b>	<b>2.95</b>	
<b>Total Notes, fixed rate</b>						<b>2 521 958</b>	<b>2.95</b>	
<b>Bonds, fixed rate</b>								
<b>GBP</b>								
UK TREASURY GILT STRIP-REG-S 4.12500% 22-29.01.27*	GBP	2 988 000	446 000	611 000	2 823 000	2 824 270	3.31	
UNITED KING OF GREAT BRIT & N IRL-REG-S 1.25000% 20-22.10.41*	GBP	2 333 000	221 000	345 000	2 209 000	1 385 706	1.62	1 687 000
UNITED KINGDOM OF GRET BRT & N IRL-REG-S 3.75000% 22-29.01.38*	GBP	1 467 000	421 000	50 000	1 838 000	1 757 216	2.06	
UNITED KINGDOM GILT-REG-S 4.50000% 09-07.09.34*	GBP	1 299 500	126 000	152 000	1 273 500	1 332 113	1.56	
UNITED KINGDOM GILT-REG-S 1.62500% 18-22.10.28*	GBP	1 285 000	94 000		1 379 000	1 256 545	1.47	1 179 000
UNITED KINGDOM GILT-REG-S 0.25000% 20-31.07.31*	GBP	1 986 000	280 000	2 266 000				
UNITED KINGDOM GILT-REG-S 0.25000% 20-31.07.31*	GBP	2 648 000	263 000	497 000	2 414 000	1 872 297	2.19	1 000 000
UNITED KINGDOM GREAT BRITAIN IRL-REG-S 6.00000% 98-07.12.28*	GBP	1 183 000		57 000	1 126 000	1 231 262	1.44	
UNITED KINGDOM GREAT BRITAIN IRL-REG-S 4.25000% 00-07.06.32*	GBP	2 173 000	223 000	491 000	1 905 000	1 965 811	2.30	1 895 000
UNITED KINGDOM GREAT BRITAIN IRL-REG-S 3.75000% 24-07.03.27*	GBP		712 000		712 000	704 881	0.83	
UNITED KINGDOM OF GB & N IRL-REG-S 1.62500% 18-22.10.71*	GBP	1 316 000	301 000	304 000	1 313 000	628 664	0.74	
UNITED KINGDOM OF GB AND NRTH IRL-REG-S 0.50000% 21-31.01.29*	GBP	2 767 000	305 000	618 000	2 454 000	2 097 750	2.46	
UNITED KINGDOM OF GB AND NRTH IRL-REG-S 0.62500% 20-22.10.50*	GBP	1 420 000	289 000	181 000	1 528 000	637 497	0.75	
UNITED KINGDOM OF GB & N IRL-REG-S 3.25000% 23-31.01.33*	GBP	2 794 000	837 000	691 000	2 940 000	2 804 786	3.28	
UNITED KINGDOM OF GB & N IRL-REG-S 3.50000% 23-22.10.25*	GBP	2 470 000	1 518 000	920 000	3 068 000	3 022 440	3.54	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 4.25000% 05-07.12.55*	GBP	1 707 000	126 000	358 000	1 475 000	1 438 420	1.68	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 4.75000% 07-07.12.30*	GBP	1 944 000	171 000	273 000	1 842 000	1 949 665	2.28	1 821 000
UNITED KINGDOM OF GREAT BRITAIN-REG-S 4.25000% 08-07.12.49*	GBP	1 296 000	171 000	324 000	1 143 000	1 115 762	1.31	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 4.00000% 09-22.01.60*	GBP	1 254 000	213 000	313 000	1 154 000	1 081 223	1.27	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 4.25000% 10-07.12.40*	GBP	1 428 000	420 000	507 000	1 341 000	1 335 318	1.56	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 3.75000% 11-22.07.52*	GBP	1 252 000	39 000	181 000	1 110 000	994 967	1.17	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 3.25000% 12-22.01.44*	GBP	1 923 000	233 000	183 000	1 973 000	1 678 628	1.97	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 3.50000% 13-22.07.68*	GBP	1 490 600	231 000	373 000	1 348 600	1 142 014	1.34	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.75000% 17-22.07.57*	GBP	1 888 000	352 000	494 000	1 746 000	959 081	1.12	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 16-22.07.47*	GBP	1 690 000	315 000	376 000	1 629 000	946 671	1.11	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.25000% 17-22.07.27*	GBP	1 489 000	84 000	136 000	1 437 000	1 319 425	1.55	1 437 000
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.75000% 18-22.01.49*	GBP	1 128 000		125 000	1 003 000	606 414	0.71	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 2.75000% 14-07.09.24*	GBP	960 000		960 000				
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.62500% 19-22.10.54*	GBP	1 349 000	98 000	225 000	1 222 000	661 591	0.77	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 2.00000% 19-22.10.29*	GBP	1 450 200	141 000	216 000	1 375 200	1 178 134	1.38	1 375 200
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.62500% 19-07.06.25*	GBP	1 649 000		450 000	1 199 000	1 146 509	1.34	849 000
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.37500% 20-22.10.30*	GBP	1 616 000	345 000	415 000	1 546 000	1 245 302	1.46	1 500 000
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.12500% 20-30.01.26*	GBP	1 497 000	275 000	350 000	1 422 000	1 322 432	1.55	1 064 627
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.25000% 21-31.07.51*	GBP	2 435 000	790 000	954 000	2 271 000	1 147 536	1.34	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.87500% 21-31.07.33*	GBP	2 123 000	536 000	134 000	2 525 000	1 933 798	2.26	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.00000% 21-31.01.32*	GBP	3 475 000	759 000	1 076 000	3 158 000	2 560 469	3.00	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 21-31.07.53*	GBP	1 343 000	343 000	165 000	1 521 000	802 899	0.94	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.50000% 20-22.10.61*	GBP	1 995 000	232 000	286 000	1 941 000	602 654	0.71	
UNITED KINGDOM OF GRT BRIT&N IRL-REG-S 0.12500% 20-31.01.28*	GBP	1 378 000	40 000		1 418 000	1 231 132	1.44	1 017 115
UNITED KINGDOM OF GREAT BRITAIN-REG-S 4.50000% 23-07.06.28*	GBP	881 000	1 543 000		2 424 000	2 477 449	2.90	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.62500% 20-31.07.35*	GBP	1 899 000	367 000	396 000	1 870 000	1 300 398	1.52	
UNITED KINGDOM OF GREAT BRITAIN&N-REG-S 3.50000% 14-22.01.45*	GBP	2 016 000	499 000	783 000	1 732 000	1 521 975	1.78	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.87500% 21-31.01.46*	GBP	1 602 000	102 000	225 000	1 479 000	756 952	0.89	1 170 000
UNITED KINGDOM OF GREAT BRITAIN-REG-S 4.62500% 15-31.01.34*	GBP		1 692 000	92 000	1 600 000	1 690 214	1.98	1 500 000
UNITED KINGDOM OF GREAT BRITAIN-REG-S 4.00000% 24-22.10.31*	GBP		300 000		300 000	303 340	0.36	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 2.00000% 15-07.09.25*	GBP	1 322 800		129 000	1 193 800	1 153 629	1.35	1 190 000
UNITED KINGDOM OF GREAT BRITAIN-REG-S 2.50000% 15-22.07.65*	GBP	1 486 800	159 000	323 000	1 322 800	868 687	1.02	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 16-22.07.26*	GBP	1 589 600	150 000	328 000	1 411 600	1 333 175	1.56	1 411 600
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.75000% 16-07.09.37*	GBP	2 113 000	268 000	496 000	1 885 000	1 427 134	1.67	
UNITED KINGDOM TREASURY GILT 4.25000% 09-07.09.39*	GBP	1 341 000	60 000	338 000	1 063 000	1 064 494	1.25	
UNITED KINGDOM TREASURY GILT-REG-S 1.12500% 21-31.01.39*	GBP	1 961 000	428 000	275 000	2 114 000	1 397 384	1.64	
UNITED KINGDOM TREASURY GILT-REG-S 4.00000% 23-22.10.63*	GBP	984 000	279 000	174 000	1 089 000	1 017 344	1.19	
UNITED KINGDOM TREASURY GILT STRIP-REG-S 0.37500% 21-22.10.26*	GBP	2 671 000	141 000	435 000	2 377 000	2 166 326	2.54	2 377 000
UNITED KINGDOM TREASURY GILT-REG-S 4.37500% 24-31.07.54*	GBP		560 000	52 000	508 000	504 495	0.59	
UNITEDKINGDOM GREAT BRITAIN N IRL-REG-S 5.00000% 01-07.03.25*	GBP	1 904 500		1 904 500				



Security	30.9.2023			31.3.2024		Market value <sup>3</sup> in GBP	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal				
UNITEDKINGDOM GREAT BRITAIN N IRL-REG-S 4.25000% 03-07.03.36*	GBP	1 666 000	184 000	380 000	1 470 000	1 500 770	1.76	585 000
UNITEDKINGDOM GREAT BRITAIN N IRL-REG-S 4.75000% 04-07.12.38*	GBP	1 435 500	218 000	310 000	1 343 500	1 425 365	1.67	
UNITEDKINGDOM GREAT BRITAIN N IRL-REG-S 4.25000% 06-07.12.46*	GBP	1 668 000	177 000	366 000	1 479 000	1 447 349	1.69	
UNITEDKINGDOM GREAT BRITAIN N IRL-REG-S 4.50000% 07-07.12.42*	GBP	1 746 000	313 000	157 000	1 902 000	1 941 561	2.27	
UNITEDKINGDOM GREAT BRITAIN N IRL-REG-S 4.25000% 06-07.12.27*	GBP	1 569 500	155 000	371 000	1 353 500	1 369 426	1.60	1 353 500
<b>TOTAL GBP</b>						<b>78 588 751</b>	<b>92.03</b>	
<b>Total Bonds, fixed rate</b>						<b>78 588 751</b>	<b>92.03</b>	

### Treasury notes, fixed rate

#### GBP

UNITED KINGDOM TREASURY GILT-REG-S 4.75000% 23-22.10.43*	GBP		725 000		725 000	760 290	0.89	
<b>TOTAL GBP</b>						<b>760 290</b>	<b>0.89</b>	
<b>Total Treasury notes, fixed rate</b>						<b>760 290</b>	<b>0.89</b>	
<b>Total Securities traded on an exchange</b>						<b>81 870 999</b>	<b>95.87</b>	
<b>Total securities and similar instruments</b>						<b>81 870 999</b>	<b>95.87</b>	
(thereof in lending)						21 981 398	25.74	
Bank deposits at sight						2 878 990	3.37	
Other assets						646 821	0.76	
<b>Total fund assets</b>						<b>85 396 810</b>	<b>100.00</b>	
<b>Net fund assets</b>						<b>85 396 810</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	81 870 999	95.87
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>81 870 999</b>	<b>95.87</b>

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

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

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

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

## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-X	0.02%
Class U-X	0.02%

### Exchange rate

CHF 1 = GBP 0.88

# UBS (CH) Investment Fund – Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)

Category Other Funds for Traditional Investments

## Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in CHF		167 200 580.47	100 512 731.85	91 080 952.74
<b>Class I-A1</b>	<b>CH0022650144</b>			
Net asset value per unit in CHF		711.59	691.97	725.93
Number of units outstanding		1 514.2610	1 514.2610	2 537.4640
<b>Class I-X</b>	<b>CH0022650888</b>			
Net asset value per unit in CHF		722.22	702.15	735.94
Number of units outstanding		229 246.8480	140 900.7350	120 500.0040
<b>Class W</b>	<b>CH0356561495</b>			
Net asset value per unit in CHF		84.39	82.06	86.09
Number of units outstanding		6 604.2520	6 475.1090	6 481.7180

## Structure of the securities portfolio

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

United States	21.27
Japan	8.97
Germany	6.33
Italy	6.30
France	5.86
United Kingdom	5.67
Spain	4.29
China	1.93
Austria	1.14
Canada	0.75
Others	3.44
<b>TOTAL</b>	<b>65.95</b>

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	CHF	CHF
Bank deposits		
– at sight	88 898 379.39	105 308 194.86
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	78 439 062.18	45 669 587.85
– Units of other collective investment schemes	89 891 667.27	56 242 044.63
Derivative financial instruments	-3 271 443.29	-2 474 162.36
Other assets	1 270 444.07	453 461.18
<b>Total fund assets</b>	<b>255 228 109.62</b>	<b>205 199 126.16</b>
Loans	-88 026 706.91	-104 686 113.98
Other liabilities	-822.24	-280.33
<b>Net fund assets</b>	<b>167 200 580.47</b>	<b>100 512 731.85</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Income	CHF	CHF
Income from bank assets	3 526.55	1 373.09
Negative interest	-356.77	-1 017.38
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	618 095.24	700 507.61
– from units of other collective investment schemes	1 292 212.21	758 289.69
Income from securities lending	4 489.45	12 539.17
Offset payments from securities lending	44 202.91	102 871.44
Purchase of current net income on issue of units	517 203.44	266 620.14
<b>TOTAL income</b>	<b>2 479 373.03</b>	<b>1 841 183.76</b>
<b>Expenses</b>		
Interest payable	-906.62	405.37
Audit expenses	-17 054.30	-10 053.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-801.29	-1 997.24
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-412.16	-834.17
Other expenses	-8 578.10	-14 252.03
Payment of current net income on redemption of units	-44 977.90	-93 879.81
<b>TOTAL expenses</b>	<b>-72 730.37</b>	<b>-120 611.68</b>
<b>Net income</b>	<b>2 406 642.66</b>	<b>1 720 572.08</b>
Realized capital gains and losses	-3 652 804.28	1 554 104.34
<b>Realized result</b>	<b>-1 246 161.62</b>	<b>3 274 676.42</b>
Unrealized capital gains and losses	6 375 988.07	-7 065 206.31
<b>Total result</b>	<b>5 129 826.45</b>	<b>-3 790 529.89</b>

## 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	100 512 731.85	91 080 952.74
Paid federal withholding tax	-752 067.46	-577 391.23
Balance of unit movements	62 310 089.63	13 799 700.23
Total result	5 129 826.45	-3 790 529.89
<b>Net fund assets at the end of the reporting period</b>	<b>167 200 580.47</b>	<b>100 512 731.85</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
	Number	Number
<b>Class I-A1</b>		
Situation at the beginning of the financial year	1 514.2610	2 537.4640
Units issued	0.0000	0.0000
Units redeemed	0.0000	-1 023.2030
<b>Situation at the end of the period</b>	<b>1 514.2610</b>	<b>1 514.2610</b>
Difference between units issued and units redeemed	0.0000	-1 023.2030
<b>Class I-X</b>		
Situation at the beginning of the financial year	140 900.7350	120 500.0040
Units issued	93 618.0050	31 571.4020
Units redeemed	-5 271.8920	-11 170.6710
<b>Situation at the end of the period</b>	<b>229 246.8480</b>	<b>140 900.7350</b>
Difference between units issued and units redeemed	88 346.1130	20 400.7310
<b>Class W</b>		
Situation at the beginning of the financial year	6 475.1090	6 481.7180
Units issued	308.3720	510.1670
Units redeemed	-179.2290	-516.7760
<b>Situation at the end of the period</b>	<b>6 604.2520</b>	<b>6 475.1090</b>
Difference between units issued and units redeemed	129.1430	-6.6090

## Inventory of Fund assets

### Securities traded on an exchange

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, fixed rate</b>								
<b>EUR</b>								
AUSTRIA, REPUBLIC OF-144A-REG-S 2.90000% 23-20.02.33*	EUR	103 000	80 000		183 000	179 403	0.07	
AUSTRIA, REPUBLIC OF-REG-S 2.90000% 23-23.05.29*	EUR		150 000		150 000	147 761	0.06	
AUSTRIA, REPUBLIC OF-144A-REG-S 3.15000% 23-20.10.53*	EUR		50 000		50 000	49 488	0.02	
AUSTRIA, REPUBLIC OF-144A-REG-S 3.45000% 23-20.10.30*	EUR		95 000		95 000	96 472	0.04	
FINLAND, REPUBLIC OF-144A-REG-S 0.12500% 20-15.04.36*	EUR	20 000			20 000	14 006	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 0.25000% 20-15.09.40*	EUR	20 000	75 000		95 000	59 881	0.02	
FINLAND, REPUBLIC OF-144A-REG-S 0.12500% 21-15.04.52*	EUR	20 000	35 000		55 000	25 547	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 1.50000% 22-15.09.32*	EUR	36 000			36 000	31 778	0.01	
ITALY, REPUBLIC OF-144A-REG-S 4.50000% 10-01.03.26*	EUR	135 000	125 000		260 000	258 784	0.10	
ITALY, REPUBLIC OF-144A-REG-S 3.50000% 24-15.02.31*	EUR		250 000		250 000	245 086	0.10	
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.45000% 23-01.09.43*	EUR	75 000	120 000		195 000	198 642	0.08	
SPAIN, KINGDOM OF-144A-REG-S 0.80000% 20-30.07.27*	EUR	175 000	80 000		255 000	231 994	0.09	
<b>TOTAL EUR</b>						<b>1 538 841</b>	<b>0.60</b>	
<b>NOK</b>								
NORWAY, KINGDOM OF-144A-REG-S 1.37500% 20-19.08.30*	NOK	700 000			700 000	51 073	0.02	
NORWAY, KINGDOM OF-144A-REG-S 3.50000% 22-06.10.42*	NOK		300 000		300 000	25 570	0.01	
NORWAY, KINGDOM OF-144A-REG-S 3.00000% 23-15.08.33*	NOK	300 000	300 000		600 000	47 500	0.02	
NORWAY, KINGDOM OF-REG-S-144A 1.25000% 21-17.09.31*	NOK	500 000			500 000	35 329	0.01	
<b>TOTAL NOK</b>						<b>159 473</b>	<b>0.06</b>	
<b>SEK</b>								
SWEDEN, KINGDOM OF-REG-S 2.25000% 11-01.06.32*	SEK	600 000			600 000	50 139	0.02	
<b>TOTAL SEK</b>						<b>50 139</b>	<b>0.02</b>	
<b>Total Notes, fixed rate</b>						<b>1 748 453</b>	<b>0.69</b>	
<b>Notes, zero coupon</b>								
<b>EUR</b>								
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 20-20.10.40*	EUR	30 000	100 000		130 000	77 772	0.03	
FINLAND, REPUBLIC OF-144A-REG-S 0.00000% 20-15.09.30*	EUR	20 000			20 000	16 418	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 0.00000% 21-15.09.26*	EUR	35 000			35 000	31 764	0.01	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.11.31*	EUR	390 200	120 000		510 200	405 676	0.16	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-10.10.25*	EUR	300 000			300 000	279 135	0.11	
<b>TOTAL EUR</b>						<b>810 764</b>	<b>0.32</b>	
<b>Total Notes, zero coupon</b>						<b>810 764</b>	<b>0.32</b>	
<b>Medium term notes, fixed rate</b>								
<b>EUR</b>								
AUSTRIA, REPUBLIC OF-144A-REG-S 3.15000% 12-20.06.44*	EUR	70 000			70 000	69 426	0.03	
AUSTRIA, REPUBLIC OF-144A-REG-S 2.10000% 17-20.09.2117*	EUR	42 000			42 000	31 498	0.01	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 18-20.02.28*	EUR	90 000			90 000	81 393	0.03	
FINLAND, REPUBLIC OF-144A-REG-S 1.37500% 17-15.04.47*	EUR	53 000			53 000	38 089	0.01	
SPAIN, KINGDOM OF-144A-REG-S 0.60000% 19-31.10.29*	EUR	168 000	150 000		318 000	274 075	0.11	
<b>TOTAL EUR</b>						<b>494 482</b>	<b>0.19</b>	
<b>Total Medium term notes, fixed rate</b>						<b>494 482</b>	<b>0.19</b>	
<b>Bonds, fixed rate</b>								
<b>AUD</b>								
AUSTRALIA 4.25000%-REG-S 14-21.04.26*	AUD	100 000			100 000	59 444	0.02	
AUSTRALIA-REG-S 0.25000% 20-21.11.24*	AUD	160 000			160 000	91 727	0.04	
AUSTRALIA-REG-S 0.25000% 20-21.11.25*	AUD	40 000	207 000		247 000	137 074	0.05	
AUSTRALIA-REG-S 0.50000% 20-21.09.26*	AUD	95 000			95 000	51 726	0.02	
AUSTRALIA-REG-S 1.00000% 20-21.12.30*	AUD	50 000			50 000	24 557	0.01	
AUSTRALIA-REG-S 1.00000% 20-21.11.31*	AUD	326 000			326 000	155 497	0.06	

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
AUSTRALIA-REG-S 1.50000% 19-21.06.31*	AUD	150 000			150 000		75 283	0.03	
AUSTRALIA-REG-S 1.75000% 20-21.06.51*	AUD	75 000			75 000		25 809	0.01	
AUSTRALIA-REG-S 1.75000% 21-21.11.32*	AUD	100 000	200 000		300 000		148 272	0.06	
AUSTRALIA-REG-S 2.25000% 16-21.05.28*	AUD	50 000			50 000		27 864	0.01	
AUSTRALIA-REG-S 2.50000% 18-21.05.30*	AUD	169 000			169 000		92 623	0.04	
AUSTRALIA-REG-S 2.75000% 18-21.05.41*	AUD	125 000			125 000		60 051	0.02	
AUSTRALIA-REG-S 2.75000% 14-21.06.35*	AUD	100 000			100 000		52 046	0.02	
AUSTRALIA-REG-S 2.75000% 16-21.11.27*	AUD	60 000	100 000		160 000		91 312	0.04	
AUSTRALIA-REG-S 2.75000% 17-21.11.28*	AUD	110 000			110 000		62 260	0.02	
AUSTRALIA-REG-S 2.75000% 18-21.11.29*	AUD	50 000	125 000		175 000		97 946	0.04	
AUSTRALIA-REG-S 3.00000% 22-21.11.33*	AUD	50 000	245 000		295 000		159 978	0.06	
AUSTRALIA-REG-S 3.00000% 16-21.03.47*	AUD	55 000			55 000		25 988	0.01	
AUSTRALIA-REG-S 3.25000% 15-21.06.39*	AUD	15 000	150 000		165 000		86 816	0.03	
AUSTRALIA-REG-S 3.25000% 12-21.04.29*	AUD	64 000			64 000		36 922	0.01	
AUSTRALIA-REG-S 3.25000% 13-21.04.25*	AUD	30 000			30 000		17 498	0.01	
AUSTRALIA-REG-S 3.50000% 23-21.12.34*	AUD	125 000			125 000		70 262	0.03	
AUSTRALIA-REG-S 3.75000% 14-21.04.37*	AUD	50 000			50 000		28 365	0.01	
AUSTRALIA-REG-S 4.50000% 13-21.04.33*	AUD	125 000			125 000		76 544	0.03	
AUSTRALIA-REG-S 4.75000% 23-21.06.54*	AUD		90 000		90 000		56 497	0.02	
AUSTRALIA-REG-S 4.75000% 11-21.04.27*	AUD	60 000			60 000		36 427	0.01	
<b>TOTAL AUD</b>							<b>1 848 789</b>	<b>0.72</b>	
<b>CAD</b>									
CANADA, GOVERNMENT 0.50000% 20-01.09.25*	CAD	120 000			120 000		75 756	0.03	
CANADA, GOVERNMENT 1.25000% 19-01.06.30*	CAD	130 000			130 000		76 085	0.03	
CANADA, GOVERNMENT 1.75000% 21-01.12.53*	CAD	120 000	140 000		260 000		121 384	0.05	
CANADA, GOVERNMENT 2.50000% 13-01.06.24*	CAD	120 000			120 000		79 523	0.03	
CANADA, GOVERNMENT 2.00000% 17-01.12.51*	CAD	130 000	50 000		180 000		90 467	0.04	
CANADA, GOVERNMENT 2.00000% 22-01.06.32*	CAD		250 000		250 000		149 262	0.06	
CANADA, GOVERNMENT 2.50000% 22-01.12.32*	CAD	130 000			130 000		80 371	0.03	
CANADA, GOVERNMENT 2.75000% 23-01.06.33*	CAD	100 000			100 000		62 904	0.02	
CANADA, GOVERNMENT 3.00000% 22-01.11.24*	CAD	120 000			120 000		79 009	0.03	
CANADA, GOVERNMENT 3.00000% 23-01.04.26*	CAD	100 000			100 000		65 196	0.03	
CANADA, GOVERNMENT 3.75000% 23-01.05.25*	CAD	147 000			147 000		97 026	0.04	
CANADA, GOVERNMENT 3.25000% 23-01.09.28*	CAD	125 000	100 000		225 000		147 923	0.06	
CANADA, GOVERNMENT 3.25000% 23-01.12.33*	CAD		110 000		110 000		72 001	0.03	
CANADA, GOVERNMENT 3.50000% 11-01.12.45*	CAD	80 000			80 000		54 026	0.02	80 000
CANADA, GOVERNMENT 4.50000% 23-01.11.25*	CAD		315 000		315 000		210 280	0.08	
CANADA, GOVERNMENT 4.00000% 08-01.06.41*	CAD		175 000		175 000		124 988	0.05	
CANADIAN GOVERNMENT BOND 1.00000% 21-01.09.26*	CAD	100 000			100 000		62 138	0.02	
CANADIAN GOVERNMENT BOND 1.50000% 21-01.06.31*	CAD	150 000	135 000		285 000		166 463	0.07	
CANADIAN GOVERNMENT BOND 2.75000% 22-01.09.27*	CAD	120 000			120 000		77 570	0.03	
CANADIAN, GOVERNMENT 2.75000% 23-01.12.55*	CAD		50 000		50 000		29 487	0.01	
<b>TOTAL CAD</b>							<b>1 921 859</b>	<b>0.75</b>	
<b>CNY</b>									
CHINA GOVERNMENT BOND 2.75000% 22-17.02.32*	CNY	1 000 000			1 000 000		127 742	0.05	
CHINA, PEOPLE'S REPUBLIC OF 3.29000% 19-23.05.29*	CNY	1 000 000			1 000 000		131 262	0.05	
CHINA, PEOPLE'S REPUBLIC OF 3.86000% 19-22.07.49*	CNY		2 000 000		2 000 000		305 190	0.12	
CHINA, PEOPLE'S REPUBLIC OF 3.13000% 19-21.11.29*	CNY		2 000 000		2 000 000		260 538	0.10	
CHINA, PEOPLE'S REPUBLIC OF 1.99000% 20-09.04.25*	CNY	1 000 000			1 000 000		124 791	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.68000% 20-21.05.30*	CNY	1 000 000			1 000 000		126 992	0.05	
CHINA, PEOPLE'S REPUBLIC OF 3.02000% 20-22.10.25*	CNY	1 000 000			1 000 000		126 809	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.88000% 20-05.11.23*	CNY	200 000							
CHINA, PEOPLE'S REPUBLIC OF 3.28000% 20-03.12.27*	CNY		2 000 000		2 000 000		259 867	0.10	
CHINA, PEOPLE'S REPUBLIC OF 3.72000% 21-12.04.51*	CNY	1 000 000			1 000 000		150 463	0.06	
CHINA, PEOPLE'S REPUBLIC OF 3.01000% 21-13.05.28*	CNY	1 000 000			1 000 000		128 547	0.05	
CHINA, PEOPLE'S REPUBLIC OF 3.13000% 21-27.05.31*	CNY	1 000 000			1 000 000		130 123	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.69000% 21-12.08.26*	CNY	1 000 000	1 000 000		2 000 000		252 837	0.10	
CHINA, PEOPLE'S REPUBLIC OF 2.91000% 21-14.10.28*	CNY		2 000 000		2 000 000		256 563	0.10	
CHINA, PEOPLE'S REPUBLIC OF 3.53000% 21-18.10.51*	CNY	1 000 000			1 000 000		146 343	0.06	
CHINA, PEOPLE'S REPUBLIC OF 2.50000% 22-25.07.27*	CNY	1 000 000			1 000 000		125 953	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.69000% 22-15.08.32*	CNY	1 000 000			1 000 000		127 305	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.44000% 22-15.10.27*	CNY	1 000 000			1 000 000		125 678	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.46000% 23-15.02.26*	CNY	1 000 000			1 000 000		125 674	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.88000% 23-25.02.33*	CNY	1 000 000	1 000 000		2 000 000		258 759	0.10	
CHINA, PEOPLE'S REPUBLIC OF 2.35000% 23-15.03.25*	CNY		2 000 000		2 000 000		250 628	0.10	
CHINA, PEOPLE'S REPUBLIC OF 2.30000% 23-15.05.26*	CNY		1 000 000		1 000 000		125 314	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.00000% 23-15.06.25*	CNY	2 000 000			2 000 000		249 569	0.10	
CHINA, PEOPLE'S REPUBLIC OF 2.62000% 23-25.06.30*	CNY		2 000 000		2 000 000		253 223	0.10	

Security	30.9.2023			31.3.2024		Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>		
CHINA, PEOPLE'S REPUBLIC OF 2.40000% 23-15.07.28*	CNY	2 000 000		2 000 000	251 015	0.10		
CHINA, PEOPLE'S REPUBLIC OF 2.39000% 23-15.11.26*	CNY	2 000 000		2 000 000	251 365	0.10		
CHINA, PEOPLE'S REPUBLIC OF 2.67000% 23-25.11.33*	CNY	1 000 000		1 000 000	128 159	0.05		
<b>TOTAL CNY</b>					<b>4 800 711</b>	<b>1.88</b>		
<b>DKK</b>								
DENMARK, KINGDOM OF 4.50000% 08-15.11.39*	DKK	1 050 000	700 000	1 750 000	286 753	0.11		
DENMARK, KINGDOM OF 1.75000% 13-15.11.25*	DKK	400 000		400 000	51 234	0.02		
DENMARK, KINGDOM OF 0.50000% 17-15.11.27*	DKK	800 000	500 000	600 000	85 272	0.03		
DENMARK, KINGDOM OF-144A-REG-S 0.50000% 19-15.11.29*	DKK	675 000		675 000	79 881	0.03		
DENMARK, KINGDOM OF-144A-REG-S 0.25000% 20-15.11.52*	DKK	400 000	400 000	800 000	57 716	0.02		
DENMARK, KINGDOM OF-144A-REG-S 2.25000% 23-15.11.33*	DKK		750 000	750 000	97 174	0.04		
<b>TOTAL DKK</b>					<b>658 030</b>	<b>0.26</b>		
<b>EUR</b>								
AUSTRIA, REPUBLIC OF 6.25000% 97-15.07.27*	EUR	60 000		60 000	64 658	0.03		
AUSTRIA, REPUBLIC OF-144A 4.15000% 07-15.03.37*	EUR	140 000		140 000	153 836	0.06		
AUSTRIA, REPUBLIC OF-144A 4.85000% 09-15.03.26*	EUR	55 000	119 000	174 000	175 322	0.07		
AUSTRIA, REPUBLIC OF-144A 3.80000% 12-26.01.62*	EUR	45 000		45 000	51 073	0.02		
AUSTRIA, REPUBLIC OF-144A-REG-S 2.40000% 13-23.05.34*	EUR	100 000		100 000	93 715	0.04	100 000	
AUSTRIA, REPUBLIC OF-144A-REG-S 1.65000% 14-21.10.24*	EUR	140 000	140 000					
AUSTRIA, REPUBLIC OF-REG-S 1.20000% 15-20.10.25*	EUR	160 000		160 000	151 193	0.06		
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 16-20.10.26*	EUR	125 000	110 000	235 000	217 188	0.09		
AUSTRIA, REPUBLIC OF-144A-REG-S 1.50000% 16-20.02.47*	EUR	65 000	100 000	165 000	120 651	0.05	65 000	
AUSTRIA, REPUBLIC OF-144A-REG-S 1.50000% 16-02.11.86*	EUR	42 000		42 000	25 109	0.01	42 000	
AUSTRIA, REPUBLIC OF-144A-REG-S 2.90000% 17-20.04.27*	EUR	100 000	138 000	238 000	216 361	0.08		
AUSTRIA, REPUBLIC OF-144A-REG-S 0.50000% 19-20.02.29*	EUR	170 000	50 000	75 000	127 231	0.05		
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 20-20.03.51*	EUR	69 000	140 000	209 000	120 330	0.05		
AUSTRIA, REPUBLIC OF-144A-REG-S 0.85000% 20-30.06.20*	EUR	22 000		22 000	10 047	0.00	20 000	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.70000% 21-20.04.71*	EUR	25 000	25 000	50 000	22 578	0.01		
AUSTRIA, REPUBLIC OF-144A-REG-S 0.25000% 21-20.10.36*	EUR		90 000	90 000	63 183	0.02		
AUSTRIA, REPUBLIC OF-144A-REG-S 0.90000% 22-20.02.32*	EUR	51 000	100 000	151 000	127 781	0.05		
AUSTRIA, REPUBLIC OF-144A-REG-S 1.85000% 22-23.05.49*	EUR	42 000		42 000	32 465	0.01		
AUSTRIA, REPUBLIC OF-144A-REG-S 2.90000% 24-20.02.34*	EUR		100 000	100 000	97 923	0.04		
BELGIUM, KINGDOM OF 5.50000% 97-28.03.28*	EUR	90 000		90 000	96 913	0.04		
BELGIUM, KINGDOM OF-144A-REG-S 4.25000% 10-28.03.41*	EUR	26 000		26 000	28 853	0.01		
BELGIUM, KINGDOM OF-144A-REG-S 3.00000% 14-22.06.34*	EUR	15 000		15 000	14 788	0.01		
BELGIUM, KINGDOM OF-144A-REG-S 1.00000% 15-22.06.31*	EUR	15 000		15 000	12 994	0.01	15 000	
BELGIUM, KINGDOM OF-144A-REG-S 1.90000% 15-22.06.38*	EUR	20 000		20 000	16 836	0.01		
BELGIUM, KINGDOM OF-144A-REG-S 1.00000% 16-22.06.26*	EUR		100 000	100 000	93 459	0.04		
BELGIUM, KINGDOM OF-144A-REG-S 1.60000% 16-22.06.47*	EUR	20 000		20 000	14 233	0.01		
BELGIUM, KINGDOM OF-144A-REG-S 0.50000% 17-22.10.24*	EUR	20 000		20 000	19 134	0.01		
BELGIUM, KINGDOM OF-144A-REG-S 2.25000% 17-22.06.57*	EUR	5 000	50 000	55 000	42 114	0.02		
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 18-22.06.28*	EUR	20 000		20 000	18 060	0.01		
BELGIUM, KINGDOM OF-144A-REG-S 1.70000% 19-22.06.50*	EUR	10 000		10 000	7 036	0.00		
BELGIUM, KINGDOM OF-REG-S 0.10000% 20-22.06.30*	EUR	20 000		20 000	16 647	0.01		
BUNDESREPUBLIK DEUTSCHLAND BUND-REG-S 1.70000% 22-15.08.32*	EUR	235 000	125 000	360 000	335 932	0.13	360 000	
FINLAND GOVERNMENT BOND-144A-REG-S 0.50000% 22-15.04.43*	EUR	50 000		50 000	31 213	0.01		
FINLAND, REPUBLIC OF-144A-REG-S 4.00000% 09-04.07.25*	EUR	40 000		40 000	39 291	0.02	40 000	
FINLAND, REPUBLIC OF-144A-REG-S 2.75000% 12-04.07.28*	EUR	30 000		30 000	29 254	0.01		
FINLAND, REPUBLIC OF-144A-REG-S 0.75000% 15-15.04.31*	EUR	63 000		63 000	53 805	0.02		
FINLAND, REPUBLIC OF-144A-REG-S 0.87500% 15-15.09.25*	EUR	30 000	90 000	120 000	113 112	0.04		
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 16-15.04.26*	EUR		75 000	75 000	69 479	0.03		
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 17-15.09.27*	EUR	80 000		80 000	72 131	0.03		
FINLAND, REPUBLIC OF-144A-REG-S 1.12500% 18-15.04.34*	EUR	130 000		130 000	108 097	0.04		
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 18-15.09.28*	EUR	30 000	50 000	80 000	70 785	0.03		
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 19-15.09.29*	EUR	30 000	75 000	105 000	91 143	0.04		
FINLAND, REPUBLIC OF-144A-SUB 0.12500% 21-15.09.31*	EUR	45 000		45 000	36 250	0.01		
FINLAND, REPUBLIC OF-144A-REG-S 3.00000% 23-15.09.33*	EUR		75 000	75 000	74 210	0.03		
FRANCE, REPUBLIC OF-OAT 5.75000% 01-25.10.32*	EUR	230 000		230 000	273 958	0.11		
FRANCE, REPUBLIC OF-OAT 6.00000% 94-25.10.25*	EUR	110 000	242 400	200 000	154 678	0.06		
FRANCE, REPUBLIC OF-OAT 5.50000% 98-25.04.29*	EUR	263 000	73 200	336 200	370 185	0.15		
FRANCE, REPUBLIC OF-REG-S 4.75000% 03-25.04.35*	EUR	135 000	90 000	225 000	257 418	0.10		
FRANCE, REPUBLIC OF-OAT 4.00000% 05-25.04.55*	EUR	122 000	53 000	175 000	193 673	0.08	175 000	
FRANCE, REPUBLIC OF-OAT-REG-S 4.00000% 06-25.10.38*	EUR	130 000	91 700	221 700	240 069	0.09	130 000	
FRANCE, REPUBLIC OF-OAT 4.50000% 09-25.04.41*	EUR	226 000	100 000	326 000	375 420	0.15		
FRANCE, REPUBLIC OF-OAT 4.00000% 10-25.04.60*	EUR	117 000	50 000	167 000	187 699	0.07		
FRANCE, REPUBLIC OF-OAT 3.50000% 10-25.04.26*	EUR	195 000		195 000	191 952	0.08	195 000	
FRANCE, REPUBLIC OF-OAT 2.75000% 12-25.10.27*	EUR	260 000	143 000	403 000	392 649	0.15		



Security		30.9.2023		31.3.2024			Thereof in lending Quantity/ Nominal	
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF		in % <sup>3</sup>
FRANCE, REPUBLIC OF-OAT-REG-S 3.25000% 12-25.05.45*	EUR	221 000			221 000	217 148	0.09	
FRANCE, REPUBLIC OF-OAT 2.50000% 13-25.05.30*	EUR	329 000	231 000		560 000	540 753	0.21	
FRANCE, REPUBLIC OF-OAT 1.75000% 14-25.11.24*	EUR	225 000	142 000	367 000				
FRANCE, REPUBLIC OF-OAT 0.50000% 15-25.05.25*	EUR	270 000	120 000		390 000	367 506	0.14	
FRANCE, REPUBLIC OF-OAT-REG-S 1.00000% 15-25.11.25*	EUR	235 000	180 000		415 000	390 582	0.15	
FRANCE, REPUBLIC OF-OAT-REG-S 1.50000% 15-25.05.31*	EUR	300 000	213 000		513 000	462 154	0.18	
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 16-25.05.26*	EUR	378 000			378 000	349 817	0.14	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 15-25.05.66*	EUR	86 000	135 000		221 000	146 809	0.06	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.25000% 15-25.05.36*	EUR	205 000	249 000		454 000	366 178	0.14	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 15-25.11.26*	EUR	448 000			448 000	408 015	0.16	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 17-25.06.39*	EUR	230 000	75 000		305 000	250 851	0.10	
FRANCE, REPUBLIC OF-OAT-REG-S 1.00000% 17-25.05.27*	EUR	260 000	250 000		510 000	470 660	0.18	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 2.00000% 17-25.05.48*	EUR	161 000	165 000		326 000	253 275	0.10	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 17-25.05.28*	EUR	386 000	140 000		526 000	473 939	0.19	
FRANCE, REPUBLIC OF-OAT-REG-S 1.25000% 18-25.05.34*	EUR	380 000			380 000	318 850	0.12	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 18-25.11.28*	EUR	335 000	190 000		525 000	469 071	0.18	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.50000% 19-25.05.50*	EUR	141 000	146 000		287 000	195 142	0.08	
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 19-25.05.29*	EUR	350 000	96 500		446 500	390 358	0.15	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.75000% 20-25.05.52*	EUR	198 000	174 200		372 200	198 907	0.08	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 20-25.05.40*	EUR	135 000	75 000		210 000	137 632	0.05	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.75000% 21-25.05.53*	EUR	232 000			232 000	121 211	0.05	
FRANCE, REPUBLIC OF-OAT-REG-S 1.25000% 22-25.05.38*	EUR	100 000	200 000	50 000	250 000	193 433	0.08	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 22-25.02.28*	EUR	255 000	230 000		485 000	438 623	0.17	
FRANCE, REPUBLIC OF-OAT-REG-S 2.00000% 22-25.11.32*	EUR	295 000	250 000	100 000	445 000	408 648	0.16	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 2.50000% 22-25.05.43*	EUR	50 000	139 000		189 000	165 873	0.06	
FRANCE, REPUBLIC OF-OAT-REG-S 2.25.05.33*	EUR	200 000	130 000		330 000	327 012	0.13	
FRANCE, REPUBLIC OF-OAT-REG-S 2.75000% 23-25.02.29*	EUR	50 000	417 000	150 000	317 000	309 690	0.12	
FRANCE, REPUBLIC OF-OAT-REG-S 3.50000% 23-25.11.33*	EUR		255 700		255 700	263 150	0.10	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 21-25.06.44*	EUR	105 000	100 100		205 100	121 403	0.05	
FRENCH REPUBLIC GOVERNMENT-144A-REG-S 0.50000% 21-25.05.72*	EUR	78 000			78 000	29 972	0.01	48 000
GERMANY, REPUBLIC OF-REG-S 1.30000% 22-15.10.27*	EUR	100 000			100 000	93 706	0.04	
GERMANY, REPUBLIC OF-REG-S 1.80000% 23-15.08.53*	EUR	100 000			100 000	84 289	0.03	
GERMANY, REPUBLIC OF-REG-S 2.50000% 14-15.08.46*	EUR	240 000	192 000		432 000	421 996	0.17	
GERMANY, REPUBLIC OF-REG-S 1.00000% 14-15.08.24*	EUR	145 000		145 000				
GERMANY, REPUBLIC OF-REG-S 0.50000% 15-15.02.25*	EUR	303 000		303 000				
GERMANY, REPUBLIC OF-REG-S 1.00000% 15-15.08.25*	EUR	255 000			255 000	241 157	0.09	
GERMANY, REPUBLIC OF-REG-S 0.50000% 16-15.02.26*	EUR	245 000	160 000		405 000	377 498	0.15	185 000
GERMANY, REPUBLIC OF-REG-S 0.25000% 17-15.02.27*	EUR	290 000			290 000	264 510	0.10	290 000
GERMANY, REPUBLIC OF-REG-S 0.50000% 17-15.08.27*	EUR	310 000			310 000	282 857	0.11	310 000
GERMANY, REPUBLIC OF-REG-S 1.25000% 17-15.08.48*	EUR	354 000	100 000		454 000	345 214	0.14	454 000
GERMANY, REPUBLIC OF-REG-S 0.50000% 18-15.02.28*	EUR	200 000	175 000		375 000	339 797	0.13	375 000
GERMANY, REPUBLIC OF-REG-S 0.25000% 18-15.08.28*	EUR	290 000			290 000	258 129	0.10	290 000
GERMANY, REPUBLIC OF-REG-S 0.25000% 19-15.02.29*	EUR	287 000	75 000		362 000	319 531	0.13	362 000
GERMANY, REPUBLIC OF-REG-S 1.00000% 22-15.05.38*	EUR	140 000	220 000		360 000	290 379	0.11	
GERMANY, REPUBLIC OF-REG-S 1.80000% 22-15.08.53*	EUR	91 000	231 000		322 000	271 032	0.11	
GERMANY, REPUBLIC OF-REG-S 2.10000% 22-15.11.29*	EUR	200 000	100 000		300 000	288 905	0.11	
GERMANY, REPUBLIC OF-REG-S 2.20000% 22-12.12.24*	EUR	100 000		100 000				
GERMANY, REPUBLIC OF-REG-S 6.50000% 97-04.07.27*	EUR	78 000	146 100		224 100	244 459	0.10	
GERMANY, REPUBLIC OF-REG-S 5.62500% 98-04.01.28*	EUR	110 000	44 900		154 900	167 653	0.07	
GERMANY, REPUBLIC OF-REG-S 4.75000% 98-04.07.28*	EUR	70 000	150 000		220 000	234 210	0.09	
GERMANY, REPUBLIC OF-REG-S 6.25000% 00-04.01.30*	EUR	90 000			90 000	105 862	0.04	
GERMANY, REPUBLIC OF-REG-S 5.50000% 00-04.01.31*	EUR	162 900			162 900	189 926	0.07	
GERMANY, REPUBLIC OF-REG-S 4.75000% 03-04.07.34*	EUR	156 000			156 000	185 071	0.07	
GERMANY, REPUBLIC OF-REG-S 4.00000% 05-04.01.37*	EUR	230 000	118 200		348 200	397 423	0.16	
GERMANY, REPUBLIC OF-REG-S 4.25000% 07-04.07.39*	EUR	125 000	185 000		310 000	369 510	0.14	
GERMANY, REPUBLIC OF-REG-S 4.75000% 08-04.07.40*	EUR	224 000			224 000	283 857	0.11	
GERMANY, REPUBLIC OF-REG-S 3.25000% 10-04.07.42*	EUR	175 000	117 100		292 100	315 852	0.12	
GERMANY, REPUBLIC OF-REG-S 2.50000% 12-04.07.44*	EUR	241 500	76 800		318 300	310 207	0.12	
GERMANY, REPUBLIC OF-REG-S 1.30000% 22-15.10.27*	EUR	200 000	195 000		395 000	369 791	0.14	
GERMANY, REPUBLIC OF-REG-S 2.50000% 23-13.03.25*	EUR	175 000		175 000				
GERMANY, REPUBLIC OF-REG-S 2.80000% 23-12.06.25*	EUR		200 000		200 000	193 563	0.08	
GERMANY, REPUBLIC OF-REG-S 3.10000% 23-18.09.25*	EUR		229 900		229 900	223 661	0.09	
GERMANY, REPUBLIC OF-REG-S 3.10000% 23-12.12.25*	EUR		350 000		350 000	341 183	0.13	
GERMANY, REPUBLIC OF-REG-S 2.50000% 24-19.03.26*	EUR		150 000		150 000	144 943	0.06	150 000
GERMANY, REPUBLIC OF-REG-S 2.20000% 23-13.04.28*	EUR	225 000	180 000		405 000	391 181	0.15	
GERMANY, REPUBLIC OF-REG-S 2.40000% 23-19.10.28*	EUR		400 000		400 000	389 846	0.15	
GERMANY, REPUBLIC OF-REG-S 2.10000% 24-12.04.29*	EUR		175 000		175 000	168 470	0.07	175 000
GERMANY, REPUBLIC OF-REG-S 2.40000% 23-15.11.30*	EUR	97 000	204 600	150 000	151 600	148 634	0.06	
GERMANY, REPUBLIC OF-REG-S 2.50000% 24-15.08.54*	EUR		100 000		100 000	98 176	0.04	
GERMANY, REPUBLIC OF-REG-S 2.30000% 23-15.02.33*	EUR	329 000	100 000		429 000	418 785	0.16	

Security	30.9.2023			31.3.2024		Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>		
GERMANY, REPUBLIC OF-REG-S 2.60000% 23-15.08.33*	EUR	125 000	255 300		380 300	379 957	0.15	
GERMANY, REPUBLIC OF-REG-S 2.20000% 24-15.02.34*	EUR		150 000		150 000	144 713	0.06	150 000
GERMANY, REPUBLIC OF-REG-S 2.30000% 23-15.02.33*	EUR		200 000	73 200	126 800	123 776	0.05	
IRELAND, REPUBLIC OF-REG-S 3.00000% 23-18.10.43*	EUR	75 000			75 000	73 533	0.03	
IRELAND, REPUBLIC OF 5.40000% 09-13.03.25*	EUR	50 000			50 000	49 470	0.02	
IRELAND, REPUBLIC OF-REG-S 0.90000% 18-15.05.28*	EUR	20 000	75 000		95 000	86 472	0.03	
IRELAND, REPUBLIC OF-REG-S 1.30000% 18-15.05.33*	EUR	20 000	120 000		140 000	121 289	0.05	
IRELAND, REPUBLIC OF-REG-S 1.35000% 18-18.03.31*	EUR	10 000			10 000	8 987	0.00	
IRELAND, REPUBLIC OF-REG-S 1.10000% 19-15.05.29*	EUR	40 000			40 000	36 198	0.01	40 000
IRELAND, REPUBLIC OF-REG-S 1.50000% 19-15.05.50*	EUR	20 000			20 000	14 167	0.01	
IRELAND, REPUBLIC OF-REG-S 0.40000% 20-15.05.35*	EUR	10 000			10 000	7 550	0.00	
IRELAND, REPUBLIC OF-REG-S 0.20000% 20-18.10.30*	EUR	20 000			20 000	16 700	0.01	
IRELAND, REPUBLIC OF-REG-S 2.00000% 15-18.02.45*	EUR	15 000	25 000		40 000	33 041	0.01	
IRELAND, REPUBLIC OF-REG-S 1.00000% 16-15.05.26*	EUR	91 000			91 000	85 202	0.03	
IRELAND, REPUBLIC OF-REG-S 1.70000% 17-15.05.37*	EUR	20 000			20 000	17 004	0.01	20 000
IRELAND-REG-S 2.40000% 14-15.05.30*	EUR	10 000	75 000		85 000	81 864	0.03	85 000
ITALIAN REPUBLIC-REG-S-144A 1.50000% 21-30.04.45*	EUR	90 000	105 000		195 000	122 866	0.05	
ITALY BUONI POLIENNALI DEL-144A-REG-S 0.95000% 21-01.03.37*	EUR	105 000	154 000		259 000	179 409	0.07	
ITALY BUONI POLIENNALI DEL TESORO-REG-S 2.80000% 22-15.06.29*	EUR	250 000			250 000	238 534	0.09	
ITALY, REPUBLIC OF BTP 1.45000% 18-15.05.25*	EUR	130 000			130 000	123 773	0.05	
ITALY, REPUBLIC OF BTP-REG-S 2.80000% 18-01.12.28*	EUR	215 000	220 000		435 000	417 028	0.16	
ITALY, REPUBLIC OF-144A-REG-S 3.35000% 19-01.03.35*	EUR	182 000			182 000	171 426	0.07	
ITALY, REPUBLIC OF-144A-REG-S 3.85000% 19-01.09.49*	EUR	79 000			79 000	73 922	0.03	
ITALY, REPUBLIC OF-144A-REG-S 1.85000% 20-01.07.25*	EUR	160 000			160 000	152 730	0.06	
ITALY, REPUBLIC OF-144A-REG-S 1.80000% 20-01.03.41*	EUR	111 000	150 000		261 000	186 048	0.07	
ITALY, REPUBLIC OF-144A-REG-S 1.70000% 20-01.09.51*	EUR	152 000			152 000	92 203	0.04	
ITALY, REPUBLIC OF-144A-REG-S 2.15000% 21-01.03.72*	EUR	30 000			30 000	18 322	0.01	
ITALY, REPUBLIC OF-144A-REG-S 3.25000% 22-01.03.38*	EUR		100 000		100 000	90 525	0.04	
ITALY, REPUBLIC OF-144A-REG-S 4.00000% 23-30.10.31*	EUR		100 000		100 000	101 285	0.04	
ITALY, REPUBLIC OF-BTP 7.25000% 96-01.11.26*	EUR	30 000			30 000	32 127	0.01	
ITALY, REPUBLIC OF-BTP 6.50000% 97-01.11.27*	EUR	80 000			80 000	86 723	0.03	
ITALY, REPUBLIC OF-BTP 6.00000% 99-01.05.31*	EUR	126 000	170 000		296 000	336 321	0.13	
ITALY, REPUBLIC OF-BTP 5.75000% 02-01.02.33*	EUR	205 000			205 000	232 438	0.09	
ITALY, REPUBLIC OF-BTP 5.00000% 03-01.08.34*	EUR	202 000			202 000	219 135	0.09	
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.00000% 05-01.02.37*	EUR	210 000	165 000		375 000	372 774	0.15	
ITALY, REPUBLIC OF-BTP 5.00000% 07-01.08.39*	EUR	170 000	109 000		279 000	303 335	0.12	
ITALY, REPUBLIC OF-BTP 5.00000% 09-01.03.25*	EUR	70 000			70 000	68 943	0.03	
ITALY, REPUBLIC OF-BTP 5.00000% 09-01.09.40*	EUR	160 000	78 000		238 000	258 662	0.10	
ITALY, REPUBLIC OF-BTP 4.75000% 13-01.09.28*	EUR	80 000			80 000	82 900	0.03	
ITALY, REPUBLIC OF-BTP 4.75000% 13-01.09.44*	EUR	174 000			174 000	184 844	0.07	
ITALY, REPUBLIC OF-BTP 3.75000% 14-01.09.24*	EUR	160 000	160 000					
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.50000% 14-01.03.30*	EUR	180 000	165 000		345 000	340 200	0.13	
ITALY, REPUBLIC OF-BTP 2.50000% 14-01.12.24*	EUR	210 000		210 000				
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.250% 14-01.09.46*	EUR	140 000	75 000		215 000	184 713	0.07	
ITALY, REPUBLIC OF-BTP 1.50000% 15-01.06.25*	EUR	200 000			200 000	190 329	0.07	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 15-01.03.32*	EUR	192 000	100 000		292 000	249 630	0.10	
ITALY, REPUBLIC OF-BTP 2.00000% 15-01.12.25*	EUR	180 000			180 000	171 572	0.07	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.70000% 16-01.03.47*	EUR	110 000	80 000		190 000	148 116	0.06	
ITALY, REPUBLIC OF-BTP 1.60000% 16-01.06.26*	EUR	180 000			180 000	169 397	0.07	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.25000% 16-01.09.36*	EUR	160 000			160 000	132 152	0.05	
ITALY, REPUBLIC OF-BTP 1.25000% 16-01.12.26*	EUR	208 000			208 000	192 813	0.08	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.80000% 16-01.03.67*	EUR	68 000			68 000	49 997	0.02	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.45000% 17-01.09.33*	EUR	144 000	215 000	125 000	234 000	207 880	0.08	
ITALY, REPUBLIC OF-BTP 2.20000% 17-01.06.27*	EUR	199 000			199 000	188 343	0.07	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.45000% 17-01.03.48*	EUR	111 000	110 000		221 000	194 928	0.08	
ITALY, REPUBLIC OF-BTP 2.05000% 17-01.08.27*	EUR	150 000	180 000	150 000	180 000	169 318	0.07	
ITALY, REPUBLIC OF-BTP 1.45000% 17-15.11.24*	EUR	87 000		87 000				
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.95000% 18-01.09.38*	EUR	103 000			103 000	89 770	0.04	
ITALY, REPUBLIC OF-BTP 2.00000% 18-01.02.28*	EUR	245 000			245 000	228 907	0.09	
ITALY, REPUBLIC OF-BTP-REG-S 2.50000% 18-15.11.25*	EUR	175 000			175 000	168 207	0.07	
ITALY, REPUBLIC OF-BTP-REG-S 3.00000% 19-01.08.29*	EUR	220 000	100 000		320 000	308 360	0.12	
ITALY, REPUBLIC OF-BTP-REG-S 2.10000% 19-15.07.26*	EUR	105 000	120 000		225 000	213 770	0.08	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.10000% 19-01.03.40*	EUR	96 000			96 000	83 867	0.03	
ITALY, REPUBLIC OF-BTP-REG-S 1.35000% 19-01.04.30*	EUR	174 000			174 000	151 768	0.06	
ITALY, REPUBLIC OF-BTP-REG-S 0.35000% 19-01.02.25*	EUR	143 000	120 000	263 000				
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.45000% 20-01.09.50*	EUR	110 000	50 000		160 000	115 466	0.05	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.45000% 20-01.03.36*	EUR	235 000			235 000	178 304	0.07	
ITALY, REPUBLIC OF-BTP-REG-S 0.95000% 20-01.08.30*	EUR	187 000			187 000	157 632	0.06	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 20-01.12.30*	EUR	235 000			235 000	205 669	0.08	
ITALY, REPUBLIC OF-BTP-144A-REG-S 0.95000% 20-15.09.27*	EUR	220 000			220 000	199 047	0.08	



Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
SPAIN, KINGDOM OF-144A-REG-S 1.00000% 21-30.07.42*	EUR	85 000	75 000		160 000	103 003	0.04	
SPAIN, KINGDOM OF-144A-REG-S 0.70000% 22-30.04.32*	EUR	180 000	140 000		320 000	260 854	0.10	
SPAIN, KINGDOM OF-144A-REG-S 1.90000% 22-31.10.52*	EUR	161 000	100 000		261 000	173 832	0.07	
SPAIN, KINGDOM OF-144A-REG-S 3.45000% 22-30.07.43*	EUR	50 000	78 000		128 000	121 528	0.05	
SPAIN, KINGDOM OF-144A-REG-S 3.15000% 23-30.04.33*	EUR	180 000	146 000		326 000	319 242	0.13	
SPAIN, KINGDOM OF-144A-REG-S 3.90000% 23-30.07.39*	EUR	136 000			136 000	138 606	0.05	
SPAIN, KINGDOM OF-144A-REG-S 3.55000% 23-31.10.33*	EUR	75 000	233 000		308 000	310 400	0.12	
SPAIN, KINGDOM OF-144A-REG-S 3.25000% 24-30.04.34*	EUR		156 000		156 000	152 961	0.06	
SPAIN, KINGDOM OF-144A-REG-S 4.00000% 24-31.10.54*	EUR		125 000	50 000	75 000	75 684	0.03	
SPAIN, KINGDOM OF-REG-S 1.60000% 15-30.04.25*	EUR	160 000	50 000		210 000	200 500	0.08	
SPAIN, KINGDOM OF-REG-S-144A 1.45000% 21-31.10.71*	EUR	40 000			40 000	19 523	0.01	
<b>TOTAL EUR</b>						<b>49 258 406</b>	<b>19.30</b>	
<b>GBP</b>								
UNITED KINGDOM OF GB & N IRL-REG-S 1.62500% 18-22.10.71*	GBP	50 000			50 000	27 239	0.01	
UNITED KINGDOM OF GB AND NRTH IRL-REG-S 0.50000% 21-31.01.29*	GBP		75 000		75 000	72 947	0.03	
UNITED KINGDOM OF GB & N IRL-REG-S 3.25000% 23-31.01.33*	GBP		175 000		175 000	189 959	0.07	
UNITED KINGDOM OF GB & N IRL-REG-S 3.50000% 23-22.10.25*	GBP		125 000	50 000	75 000	84 068	0.03	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.25000% 21-31.07.51*	GBP		240 000		240 000	137 984	0.05	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.50000% 20-22.10.61*	GBP		100 000		100 000	35 327	0.01	
<b>TOTAL GBP</b>						<b>547 526</b>	<b>0.21</b>	
<b>ILS</b>								
ISRAEL GOVERNMENT BOND 1.50000% 20-31.05.37*	ILS	150 000	300 000		450 000	76 804	0.03	
ISRAEL, STATE OF 0.50000% 20-30.04.25*	ILS	250 000			250 000	58 899	0.02	
ISRAEL, STATE OF 0.50000% 21-27.02.26*	ILS	190 000			190 000	43 694	0.02	
ISRAEL, STATE OF 1.00000% 19-31.03.30*	ILS	95 000			95 000	19 468	0.01	
ISRAEL, STATE OF 2.00000% 16-31.03.27*	ILS	150 000			150 000	34 785	0.01	
ISRAEL, STATE OF 2.25000% 18-28.09.28*	ILS		600 000		600 000	136 466	0.05	
ISRAEL, STATE OF 3.75000% 14-31.03.24*	ILS	100 000			100 000	24 493	0.01	
ISRAEL, STATE OF 3.75000% 17-31.03.47*	ILS	200 000			200 000	41 862	0.02	
ISRAEL, STATE OF 5.50000% 12-31.01.42*	ILS	100 000			100 000	26 909	0.01	
ISRAEL, STATE OF 6.25000% 06-30.10.26*	ILS	50 000			50 000	12 948	0.01	
<b>TOTAL ILS</b>						<b>476 329</b>	<b>0.19</b>	
<b>JPY</b>								
JAPAN 0.10000% 19-20.12.28*	JPY		20 000 000		20 000 000	117 650	0.05	
JAPAN 0.10000% 24-01.02.26*	JPY		22 200 000		22 200 000	131 910	0.05	
JAPAN 0.20000% 16-20.06.36*	JPY		30 000 000		30 000 000	164 013	0.06	
JAPAN 0.30000% 16-20.06.46*	JPY		40 000 000		40 000 000	182 638	0.07	
JAPAN 0.50000% 23-20.12.32*	JPY		10 000 000		10 000 000	58 960	0.02	
JAPAN 0.50000% 23-20.03.33*	JPY		10 000 000		10 000 000	58 839	0.02	
JAPAN 0.70000% 21-20.09.51*	JPY		24 750 000		24 750 000	115 139	0.05	
JAPAN 1.90000% 11-20.06.31*	JPY		30 000 000		30 000 000	196 418	0.08	
JAPAN GOVERNMENT THIRTY YEAR BOND 0.70000% 22-20.12.51*	JPY		15 000 000		15 000 000	69 553	0.03	
<b>TOTAL JPY</b>						<b>1 095 120</b>	<b>0.43</b>	
<b>MXN</b>								
MEXICO, UNITED MEXICAN STATES 7.50000% 07-03.06.27*	MXN	20 350			20 350	104 177	0.04	
MEXICO, UNITED MEXICAN STATES 8.50000% 09-31.05.29*	MXN	11 000	15 000		26 000	136 324	0.05	
MEXICO, UNITED MEXICAN STATES 8.50000% 09-18.11.38*	MXN	5 700			5 700	28 680	0.01	
MEXICO, UNITED MEXICAN STATES 7.75000% 11-29.05.31*	MXN	12 000			12 000	59 810	0.02	
MEXICO, UNITED MEXICAN STATES 7.75000% 11-13.11.42*	MXN	8 000	15 000		23 000	105 915	0.04	
MEXICO, UNITED MEXICAN STATES 5.75000% 15-05.03.26*	MXN	11 000	10 000		21 000	105 313	0.04	
MEXICO, UNITED MEXICAN STATES 8.00000% 17-07.11.47*	MXN	8 000			8 000	37 383	0.01	
MEXICO, UNITED MEXICAN STATES 8.00000% 19-05.09.24*	MXN	10 000			10 000	53 465	0.02	
MEXICO, UNITED MEXICAN STATES 7.50000% 22-26.05.33*	MXN	8 000			8 000	38 635	0.02	
<b>TOTAL MXN</b>						<b>669 702</b>	<b>0.26</b>	
<b>NOK</b>								
NORWAY, KINGDOM OF-144A-REG-S 1.75000% 15-13.03.25*	NOK	491 000			491 000	39 813	0.02	
NORWAY, KINGDOM OF-144A-REG-S 1.50000% 16-19.02.26*	NOK	300 000	500 000		800 000	63 600	0.02	
NORWAY, KINGDOM OF-144A-REG-S 1.75000% 17-17.02.27*	NOK	500 000	500 000		1 000 000	78 724	0.03	
NORWAY, KINGDOM OF-144A-REG-S 2.00000% 18-26.04.28*	NOK	400 000			400 000	31 247	0.01	
NORWAY, KINGDOM OF-144A-REG-S 1.75000% 19-06.09.29*	NOK	300 000			300 000	22 770	0.01	
NORWAY, KINGDOM OF-144A-REG-S 2.12500% 22-18.05.32*	NOK	300 000			300 000	22 384	0.01	
<b>TOTAL NOK</b>						<b>258 539</b>	<b>0.10</b>	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>NZD</b>								
NEW ZEALAND 3.00000% 18-20.04.29*	NZD	100 000			100 000	50 551	0.02	
NEW ZEALAND-REG-S 2.75000% 16-15.04.25*	NZD	100 000			100 000	52 546	0.02	
NEW ZEALAND-REG-S 2.75000% 16-15.04.37*	NZD	100 000			100 000	43 442	0.02	
NEW ZEALAND-REG-S 3.50000% 15-14.04.33*	NZD		200 000		200 000	99 433	0.04	
NEW ZEALAND-REG-S 4.50000% 14-15.04.27*	NZD		150 000		150 000	80 983	0.03	
<b>TOTAL NZD</b>						<b>326 955</b>	<b>0.13</b>	
<b>PLN</b>								
POLAND, REPUBLIC OF 5.75000% 08-25.04.29*	PLN	125 000			125 000	28 649	0.01	
POLAND, REPUBLIC OF 2.75000% 13-25.04.28*	PLN		250 000		250 000	51 389	0.02	
POLAND, REPUBLIC OF 3.25000% 14-25.07.25*	PLN	100 000			100 000	22 044	0.01	
POLAND, REPUBLIC OF 2.50000% 16-25.07.27*	PLN	600 000			600 000	124 546	0.05	
POLAND, REPUBLIC OF 2.75000% 19-25.10.29*	PLN	500 000			500 000	99 338	0.04	
POLAND, REPUBLIC OF 2.25000% 19-25.10.24*	PLN	100 000			100 000	22 234	0.01	
POLAND, REPUBLIC OF 1.25000% 20-25.10.30*	PLN	250 000			250 000	43 914	0.02	
POLAND, REPUBLIC OF 0.25000% 21-25.10.26*	PLN	200 000	200 000		400 000	79 969	0.03	
POLAND, REPUBLIC OF 1.75000% 21-25.04.32*	PLN		200 000		200 000	34 555	0.01	
POLAND, REPUBLIC OF 6.00000% 22-25.10.33*	PLN		300 000		300 000	70 382	0.03	
<b>TOTAL PLN</b>						<b>577 020</b>	<b>0.23</b>	
<b>SEK</b>								
SWEDEN, KINGDOM OF-144A-REG-S 1.50000% 11-13.11.23*	SEK	9 000		9 000				
SWEDEN, KINGDOM OF-144A-REG-S 0.75000% 18-12.11.29*	SEK	700 000			700 000	54 076	0.02	
SWEDEN, KINGDOM OF-144A-REG-S 0.125000% 20-12.05.31*	SEK	500 000	750 000		1 250 000	90 135	0.04	
SWEDEN, KINGDOM OF-144A-REG-S 1.75000% 22-11.11.33*	SEK	600 000			600 000	47 833	0.02	
SWEDEN, KINGDOM OF-REG-S 3.50000% 09-30.03.39*	SEK	200 000	500 000		700 000	65 952	0.03	
SWEDEN, KINGDOM OF-REG-S 2.50000% 13-12.05.25*	SEK	100 000	1 400 000		1 500 000	125 383	0.05	
SWEDEN, KINGDOM OF-REG-S 1.00000% 15-12.11.26*	SEK	1 350 000			1 350 000	108 958	0.04	680 000
SWEDEN, KINGDOM OF-REG-S 0.75000% 17-12.05.28*	SEK	1 200 000			1 200 000	94 434	0.04	
<b>TOTAL SEK</b>						<b>586 772</b>	<b>0.23</b>	
<b>SGD</b>								
SINGAPORE, REPUBLIC OF 2.12500% 16-01.06.26*	SGD	90 000			90 000	58 512	0.02	
SINGAPORE, REPUBLIC OF 2.25000% 16-01.08.36*	SGD	50 000			50 000	30 501	0.01	
SINGAPORE, REPUBLIC OF 2.87500% 10-01.09.30*	SGD	65 000			65 000	42 846	0.02	
SINGAPORE, REPUBLIC OF 1.25000% 21-01.11.26*	SGD	100 000			100 000	63 401	0.02	
SINGAPORE, REPUBLIC OF 1.87500% 21-01.10.51*	SGD	25 000			25 000	13 187	0.01	
<b>TOTAL SGD</b>						<b>208 446</b>	<b>0.08</b>	
<b>Total Bonds, fixed rate</b>						<b>63 234 203</b>	<b>24.77</b>	
<b>Bonds, zero coupon</b>								
<b>DKK</b>								
DENMARK, KINGDOM OF-144A-REG-S 0.00000% 21-15.11.31*	DKK	700 000			700 000	77 147	0.03	
<b>TOTAL DKK</b>						<b>77 147</b>	<b>0.03</b>	
<b>EUR</b>								
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 19-15.07.24*	EUR	15 000			15 000	14 429	0.01	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 20-20.02.30*	EUR	104 000			104 000	86 623	0.03	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 21-20.02.31*	EUR	105 000			105 000	84 964	0.03	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 22-20.10.28*	EUR	50 000	80 000		130 000	112 156	0.04	
BUNDESobligation -REG-S 0.00000% 21-10.04.26*	EUR	175 000	152 000		327 000	301 068	0.12	150 000
BUNDESREPUBLIK DEUTSCHLAND-REG-S 0.00000% 22-15.02.2032*	EUR	230 000	159 000		389 000	318 169	0.12	389 000
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 19-25.03.25*	EUR	250 000	199 000		449 000	422 529	0.17	449 000
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 19-25.11.29*	EUR	275 000	239 400		514 400	432 367	0.17	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 20-25.02.26*	EUR	270 000	150 000		420 000	386 653	0.15	60 000
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 20-25.11.30*	EUR	344 000	240 000		584 000	477 760	0.19	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.02.27*	EUR	300 000	75 000		375 000	337 161	0.13	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 22-25.05.32*	EUR	175 000	245 000		420 000	328 909	0.13	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 22-25.02.25*	EUR	200 000		200 000				
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-18.10.24*	EUR	215 000		215 000				
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.08.30*	EUR	35 000	80 000		115 000	97 314	0.04	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-10.10.25*	EUR	30 000	120 000		150 000	139 602	0.05	150 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.50*	EUR	75 000	75 000		150 000	78 017	0.03	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.31*	EUR	100 000	125 000	150 000	75 000	62 076	0.02	
GERMANY, REPUBLIC OF-REG-S 0.00000% 16-15.08.26*	EUR	225 000	165 000		390 000	356 635	0.14	319 000

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-15.08.29*	EUR	305 000	125 000		430 000		371 063	0.15	430 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-15.08.50*	EUR	322 000	100 000		422 000		218 827	0.09	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.02.30*	EUR	206 000	150 000		356 000		304 014	0.12	356 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.08.30*	EUR	368 000			368 000		311 128	0.12	293 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.05.35*	EUR	164 000	300 000	125 000	339 000		254 941	0.10	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.11.27*	EUR	180 000	215 000	200 000	195 000		173 968	0.07	180 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.02.31*	EUR	204 000	270 000		474 000		396 448	0.16	324 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.05.36*	EUR	280 100	100 000		380 100		278 050	0.11	236 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.11.28*	EUR	200 000	100 000		300 000		262 723	0.10	300 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.31*	EUR	225 000	200 000		425 000		351 826	0.14	425 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.52*	EUR	254 000	123 700		377 700		187 052	0.07	
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-05.04.24*	EUR	40 000		40 000					
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-11.04.25*	EUR	160 000	150 000	75 000	235 000		221 080	0.09	235 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-09.10.26*	EUR	210 000	125 000		335 000		305 345	0.12	
GERMANY, REPUBLIC OF-REG-S 0.00000% 22-16.04.27*	EUR	150 000	209 000		359 000		323 939	0.13	359 000
IRELAND, REPUBLIC OF-REG-S 0.00000% 21-18.10.31*	EUR	125 000			125 000		100 236	0.04	
ITALY, REPUBLIC OF-144A-REG-S 0.00000% 21-01.08.26*	EUR	140 000	150 000		290 000		262 268	0.10	
ITALY, REPUBLIC OF-BTP 0.00000% 21-15.12.24*	EUR	140 000		140 000					
ITALY, REPUBLIC OF-REG-S 0.00000% 21-01.04.26*	EUR	240 000			240 000		219 104	0.09	
ITALY, REPUBLIC OF-REG-S 0.00000% 21-15.08.24*	EUR	75 000		75 000					
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.07.30*	EUR	20 000	50 000		70 000		58 349	0.02	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 21-15.07.31*	EUR	75 000			75 000		60 988	0.02	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.01.27*	EUR	10 000	75 000		85 000		76 903	0.03	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.01.52*	EUR	40 000	50 000		90 000		43 200	0.02	
REPUBLIC OF AUSTRIA-144A-REG-S 0.00000% 21-20.04.25*	EUR	20 000			20 000		18 796	0.01	
SPAIN GOVERNMENT BOND 0.00000% 21-31.01.28*	EUR	150 000	161 000		311 000		271 821	0.11	
SPAIN, KINGDOM OF 0.00000% 20-31.01.25*	EUR	125 000	120 000	245 000					
SPAIN, KINGDOM OF 0.00000% 20-31.01.26*	EUR	155 000	225 000	150 000	230 000		211 705	0.08	
SPAIN, KINGDOM OF 0.00000% 12.01.21-31.05.24*	EUR	65 000		65 000					
<b>TOTAL EUR</b>							<b>9 320 205</b>	<b>3.65</b>	
<b>Total Bonds, zero coupon</b>							<b>9 397 352</b>	<b>3.68</b>	
<b>Other bonds, fixed rate</b>									
<b>CNY</b>									
CHINA GOVERNMENT BOND 2.37000% 24-15.01.29*	CNY		1 000 000		1 000 000		125 594	0.05	
<b>TOTAL CNY</b>							<b>125 594</b>	<b>0.05</b>	
<b>Total Other bonds, fixed rate</b>							<b>125 594</b>	<b>0.05</b>	
<b>Strip on bonds, zero coupon</b>									
<b>EUR</b>									
SPAIN, KINGDOM OF STRIP 0.00000% 22-31.05.25*	EUR		234 000		234 000		219 059	0.09	
<b>TOTAL EUR</b>							<b>219 059</b>	<b>0.09</b>	
<b>Total Strip on bonds, zero coupon</b>							<b>219 059</b>	<b>0.09</b>	
<b>Treasury notes, fixed rate</b>									
<b>EUR</b>									
FRANCE, REPUBLIC OF-OAT-144A-REG-S 3.00000% 23-25.05.54*	EUR	74 000	141 000		215 000		197 950	0.08	
FRANCE, REPUBLIC OF-OAT-REG-S 2.50000% 23-24.09.26*	EUR		575 000		575 000		554 851	0.22	575 000
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.50000% 23-01.10.53*	EUR	30 000	193 000		223 000		228 591	0.09	
KINGDOM OF SPAIN-144A-REG-S 2.55000% 22-31.10.32*	EUR	153 000	160 000		313 000		293 837	0.12	
SPAIN, KINGDOM OF 144A-REG-S2.80000% 23-31.05.26*	EUR		250 000		250 000		242 006	0.09	
SPAIN, KINGDOM OF-144A-REG-S 3.50000% 23-31.05.29*	EUR		145 000		145 000		145 489	0.06	
SPAIN, KINGDOM OF-REG-S 0.10000% 21-30.04.31*	EUR	145 000	215 000	100 000	260 000		208 060	0.08	
<b>TOTAL EUR</b>							<b>1 870 785</b>	<b>0.73</b>	
<b>GBP</b>									
UNITED KINGDOM TREASURY GILT-REG-S 4.75000% 23-22.10.43*	GBP		100 000		100 000		119 319	0.05	
<b>TOTAL GBP</b>							<b>119 319</b>	<b>0.05</b>	
<b>Total Treasury notes, fixed rate</b>							<b>1 990 104</b>	<b>0.78</b>	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Treasury-Notes, Nullcoupon</b>								
<b>EUR</b>								
SPAIN, KINGDOM OF 0.00000% 21-31.01.27*	EUR	150 000	130 000		280 000	251 099	0.10	
<b>TOTAL EUR</b>						<b>251 099</b>	<b>0.10</b>	
<b>Total Treasury-Notes, Nullcoupon</b>						<b>251 099</b>	<b>0.10</b>	
<b>Total Securities traded on an exchange</b>						<b>78 271 112</b>	<b>30.67</b>	

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

### Bonds, fixed rate

<b>MYR</b>								
MALAYSIA 3.73300% 13-15.06.28*	MYR	70 000			70 000	13 378	0.01	
MALAYSIA 3.75700% 19-22.05.40*	MYR	125 000			125 000	23 055	0.01	
MALAYSIA 3.84400% 13-15.04.33*	MYR	100 000			100 000	18 988	0.01	
MALAYSIA 3.89200% 12-15.03.27*	MYR	200 000			200 000	38 463	0.02	
MALAYSIA 4.18100% 14-15.07.24*	MYR	50 000			50 000	9 538	0.00	
MALAYSIA 4.23200% 11-30.06.31*	MYR	200 000			200 000	39 119	0.02	
MALAYSIA 4.76200% 17-07.04.37*	MYR	100 000			100 000	20 558	0.01	
<b>TOTAL MYR</b>						<b>163 099</b>	<b>0.06</b>	
<b>Total Bonds, fixed rate</b>						<b>163 099</b>	<b>0.06</b>	
<b>Total Securities traded on other regulated markets which are open to the public</b>						<b>163 099</b>	<b>0.06</b>	

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

### Investment certificates, open end

<b>Japan</b>								
UBS (CH) INVESTMENT FUND - JPY BONDS PASSIVE U-X**	JPY	245	151	33	363	21 802 067	8.54	
<b>TOTAL Japan</b>						<b>21 802 067</b>	<b>8.54</b>	
<b>United Kingdom</b>								
UBS (CH) INVESTMENT FUND - GBP BONDS PASSIVE U-X**	GBP	79	55	8	126	13 793 655	5.40	
<b>TOTAL United Kingdom</b>						<b>13 793 655</b>	<b>5.40</b>	
<b>United States</b>								
UBS (CH) INVESTMENT FUND - USD BONDS PASSIVE U-X**	USD	381	266	35	612	54 295 945	21.27	
<b>TOTAL United States</b>						<b>54 295 945</b>	<b>21.27</b>	
<b>Total Investment certificates, open end</b>						<b>89 891 667</b>	<b>35.22</b>	

### Bonds, fixed rate

<b>MYR</b>								
MALAYSIA 4.39200% 11-15.04.26**	MYR	25 000			25 000	4 851	0.00	
<b>TOTAL MYR</b>						<b>4 851</b>	<b>0.00</b>	
<b>Total Bonds, fixed rate</b>						<b>4 851</b>	<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>89 896 518</b>	<b>35.22</b>	
<b>Total securities and similar instruments</b>						<b>168 330 729</b>	<b>65.95</b>	
(thereof in lending						9 203 098	3.61)	
Bank deposits at sight						88 898 379	34.83	
Derivative financial instruments						-3 271 443	-1.28	
Other assets						1 270 445	0.50	
<b>Total fund assets</b>						<b>255 228 110</b>	<b>100.00</b>	
Short-term bank liabilities						-88 026 707		
Other liabilities						-823		
<b>Net fund assets</b>						<b>167 200 580</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	78 434 211	30.73
Investments valuation based on market-observed parameters	86 625 075	33.94
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>165 059 286</b>	<b>64.67</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
MYR	894 000	USD	187 245	03.04.2024	-828	0.00
CNY	36 920 000	CHF	4 505 159	03.04.2024	-95 673	-0.04
CNY	1 960 000	CHF	239 137	03.04.2024	-5 111	0.00
SEK	7 760 000	CHF	659 324	03.04.2024	5 814	0.00
PLN	2 520 000	CHF	554 426	03.04.2024	-14 527	-0.01
CAD	2 710 000	CHF	1 749 442	03.04.2024	-53 685	-0.02
DKK	5 560 000	CHF	710 643	03.04.2024	-14 302	-0.01
MXN	12 700 000	CHF	649 357	03.04.2024	-38 188	-0.01
SGD	305 000	CHF	199 184	03.04.2024	-4 323	0.00
AUD	3 150 000	CHF	1 796 847	03.04.2024	-53 613	-0.02
NZD	600 000	CHF	320 195	03.04.2024	-2 933	0.00
NOK	4 970 000	CHF	411 074	03.04.2024	-1 437	0.00
ILS	1 965 000	CHF	481 558	03.04.2024	-1 397	0.00
GBP	12 480 000	CHF	13 856 482	03.04.2024	-338 191	-0.13
EUR	65 765 000	CHF	62 605 715	03.04.2024	-1 351 675	-0.53
JPY	3 844 300 000	CHF	22 578 652	03.04.2024	-303 372	-0.12
USD	59 860 000	CHF	52 489 797	03.04.2024	-1 405 385	-0.55
CHF	537 121	JPY	91 000 000	03.04.2024	4 529	0.00
CHF	1 479 816	EUR	1 545 000	03.04.2024	22 718	0.01
CHF	391 296	GBP	350 000	03.04.2024	6 792	0.00
CHF	1 446 787	USD	1 635 000	03.04.2024	25 292	0.01
GBP	190 000	CHF	212 881	03.04.2024	-3 224	0.00
JPY	51 700 000	CHF	305 304	03.04.2024	-2 424	0.00
EUR	945 000	CHF	905 866	03.04.2024	-13 160	-0.01
USD	885 000	CHF	781 187	03.04.2024	-15 626	-0.01
CHF	33 640	GBP	30 000	03.04.2024	482	0.00
CHF	30 834	USD	35 000	03.04.2024	679	0.00
EUR	245 000	CHF	235 219	03.04.2024	-3 047	0.00
JPY	25 100 000	CHF	150 154	03.04.2024	754	0.00
USD	225 000	CHF	197 125	03.04.2024	-5 454	0.00
CHF	179 762	JPY	30 200 000	03.04.2024	-6	0.00
JPY	6 100 000	CHF	36 198	03.04.2024	-110	0.00
EUR	235 000	CHF	225 667	03.04.2024	-2 874	0.00
JPY	33 000 000	CHF	194 580	03.04.2024	-1 842	0.00
GBP	125 000	CHF	142 349	03.04.2024	174	0.00
USD	210 000	CHF	188 286	03.04.2024	-788	0.00



Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
USD	189 608	MYR	894 000	03.04.2024	-1 300	0.00
MYR	894 000	USD	189 648	03.05.2024	1 923	0.00
CAD	180 000	CHF	119 802	03.04.2024	37	0.00
JPY	30 000 000	CHF	179 961	03.04.2024	1 395	0.00
GBP	95 000	CHF	108 665	03.04.2024	612	0.00
EUR	525 000	CHF	515 061	03.04.2024	4 491	0.00
USD	390 000	CHF	353 340	03.04.2024	2 202	0.00
CNY	38 880 000	CHF	4 871 387	06.05.2024	26 224	0.01
DKK	5 560 000	CHF	726 861	03.05.2024	3 213	0.00
ILS	1 965 000	CHF	482 373	06.05.2024	454	0.00
MXN	12 700 000	CHF	688 260	03.05.2024	6 094	0.00
NZD	600 000	CHF	322 916	03.05.2024	834	0.00
PLN	2 520 000	CHF	567 979	06.05.2024	1 111	0.00
SEK	7 760 000	CHF	656 392	03.05.2024	4 240	0.00
NOK	4 970 000	CHF	414 316	03.05.2024	2 852	0.00
SGD	305 000	CHF	204 046	03.05.2024	926	0.00
CHF	693 803	MXN	12 700 000	03.04.2024	-6 258	0.00
CHF	204 441	SGD	305 000	03.04.2024	-935	0.00
CHF	1 924 162	CAD	2 890 000	03.04.2024	-1 270	0.00
CHF	483 538	ILS	1 965 000	03.04.2024	-582	0.00
CHF	570 234	PLN	2 520 000	03.04.2024	-1 280	0.00
CAD	2 890 000	CHF	1 918 601	03.05.2024	1 170	0.00
AUD	3 150 000	CHF	1 846 695	03.05.2024	728	0.00
CHF	23 147 566	JPY	3 869 000 000	03.04.2024	-118 523	-0.05
CHF	54 226 614	USD	59 902 363	03.04.2024	-293 290	-0.11
EUR	67 135 000	CHF	65 444 339	03.05.2024	290 384	0.11
GBP	12 750 000	CHF	14 514 218	03.05.2024	57 490	0.02
JPY	3 835 700 000	CHF	22 980 098	07.05.2024	119 611	0.06
USD	60 385 000	CHF	54 481 460	03.05.2024	291 306	0.12
CNY	970 000	CHF	121 540	06.05.2024	659	0.00
					-3 271 443	-1.28

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

\*\* valuation based on market-observed parameters

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
CHF	138 672	GBP	125 000	02.11.2023
CHF	555 834	JPY	90 800 000	02.11.2023
CHF	602 284	USD	660 000	02.11.2023
CHF	341 684	EUR	355 000	02.11.2023
JPY	45 000 000	CHF	277 640	02.11.2023
USD	185 000	CHF	166 242	02.11.2023
EUR	285 000	CHF	269 626	02.11.2023
USD	185 000	CHF	165 015	02.11.2023
USD	190 000	CHF	170 034	02.11.2023
USD	186 834	MYR	894 000	02.11.2023
GBP	115 000	CHF	124 860	02.11.2023
JPY	507 043 530	CHF	3 060 000	02.11.2023
AUD	418 692	CHF	240 000	02.11.2023
USD	7 678 270	CHF	6 930 000	02.11.2023
GBP	1 500 730	CHF	1 645 000	02.11.2023
CAD	406 784	CHF	265 000	02.11.2023
PLN	280 514	CHF	60 000	02.11.2023
DKK	1 016 140	CHF	130 000	02.11.2023
NZD	180 649	CHF	95 000	02.11.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
EUR	8 340 899	CHF	7 965 000	02.11.2023
USD	35 000	CHF	31 601	02.11.2023
MXN	2 204 177	CHF	110 000	03.11.2023
CHF	555 066	MXN	11 084 177	03.11.2023
MYR	894 000	USD	187 166	04.12.2023
CNY	17 700 000	CHF	2 181 267	04.12.2023
CNY	5 300 000	CHF	653 148	04.12.2023
EUR	48 545 000	CHF	46 495 430	04.12.2023
GBP	8 700 000	CHF	9 532 025	04.12.2023
JPY	2 893 200 000	CHF	17 383 363	04.12.2023
USD	43 645 000	CHF	39 247 548	04.12.2023
MXN	11 090 000	CHF	550 696	04.12.2023
CAD	2 010 000	CHF	1 308 495	04.12.2023
SEK	4 850 000	CHF	393 092	04.12.2023
AUD	2 415 000	CHF	1 384 052	04.12.2023
ILS	1 220 000	CHF	273 382	04.12.2023
DKK	4 790 000	CHF	615 498	04.12.2023
NOK	3 410 000	CHF	275 844	04.12.2023
SGD	305 000	CHF	201 114	04.12.2023
PLN	1 940 000	CHF	417 878	04.12.2023
NZD	465 000	CHF	244 598	04.12.2023
SEK	510 000	CHF	41 211	04.12.2023
NOK	460 000	CHF	37 161	04.12.2023
GBP	130 000	CHF	142 607	04.12.2023
USD	385 000	CHF	348 962	04.12.2023
EUR	305 000	CHF	292 934	04.12.2023
JPY	39 300 000	CHF	237 022	04.12.2023
GBP	90 000	CHF	99 303	04.12.2023
USD	380 000	CHF	342 792	04.12.2023
PLN	80 000	CHF	17 227	04.12.2023
USD	405 000	CHF	362 701	04.12.2023
GBP	100 000	CHF	110 979	04.12.2023
JPY	69 200 000	CHF	415 316	04.12.2023
CHF	40 022	DKK	310 000	04.12.2023
EUR	360 000	CHF	346 735	04.12.2023
EUR	190 000	CHF	182 273	04.12.2023
CHF	255 096	EUR	265 000	04.12.2023
CHF	175 555	JPY	29 800 000	04.12.2023
CHF	212 631	USD	240 000	04.12.2023
JPY	30 100 000	CHF	179 096	04.12.2023
USD	191 435	MYR	894 000	04.12.2023
CNY	3 800 000	CHF	467 957	04.12.2023
JPY	291 500 000	CHF	1 730 379	04.12.2023
EUR	5 185 000	CHF	5 003 851	04.12.2023
GBP	930 000	CHF	1 034 009	04.12.2023
CAD	130 000	CHF	84 271	04.12.2023
AUD	250 000	CHF	145 617	04.12.2023
MXN	1 380 000	CHF	70 759	04.12.2023
USD	4 795 000	CHF	4 223 752	04.12.2023
MYR	894 000	USD	191 953	03.01.2024
CNY	26 800 000	CHF	3 286 227	03.01.2024
CNY	1 990 000	CHF	244 030	03.01.2024
SEK	5 360 000	CHF	447 759	03.01.2024
CAD	2 230 000	CHF	1 429 249	03.01.2024
MXN	12 470 000	CHF	620 024	03.01.2024
AUD	2 765 000	CHF	1 593 555	03.01.2024
SGD	305 000	CHF	199 245	03.01.2024
NOK	3 870 000	CHF	315 336	03.01.2024
DKK	4 480 000	CHF	573 046	03.01.2024
NZD	465 000	CHF	249 109	03.01.2024

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
ILS	1 220 000	CHF	287 319	03.01.2024
PLN	2 020 000	CHF	441 023	03.01.2024
USD	50 375 000	CHF	43 915 313	03.01.2024
EUR	55 980 000	CHF	53 347 820	03.01.2024
GBP	10 210 000	CHF	11 255 402	03.01.2024
USD	775 000	CHF	676 550	03.01.2024
ILS	530 000	CHF	124 420	03.01.2024
EUR	575 000	CHF	547 165	03.01.2024
GBP	280 000	CHF	309 077	03.01.2024
EUR	245 000	CHF	231 200	03.01.2024
SEK	1 370 000	CHF	114 894	03.01.2024
EUR	80 000	CHF	75 555	03.01.2024
EUR	480 000	CHF	453 061	03.01.2024
NOK	610 000	CHF	48 677	03.01.2024
USD	145 000	CHF	126 781	03.01.2024
CHF	340 937	EUR	360 000	03.01.2024
CNY	3 155 000	CHF	382 545	03.01.2024
AUD	95 000	CHF	55 296	03.01.2024
EUR	5 835 000	CHF	5 521 701	03.01.2024
USD	5 040 000	CHF	4 349 225	03.01.2024
CAD	475 000	CHF	306 922	03.01.2024
DKK	620 000	CHF	78 743	03.01.2024
GBP	1 270 000	CHF	1 396 517	03.01.2024
EUR	165 000	CHF	155 525	03.01.2024
USD	205 000	CHF	175 802	03.01.2024
USD	181 824	CHF	155 000	03.01.2024
USD	193 506	MYR	894 000	03.01.2024
CHF	3 752 055	CNY	31 945 000	03.01.2024
CHF	617 617	MXN	12 470 000	03.01.2024
CHF	636 583	DKK	5 100 000	03.01.2024
CHF	566 530	SEK	6 730 000	03.01.2024
CHF	1 635 548	AUD	2 860 000	03.01.2024
CHF	404 213	ILS	1 750 000	03.01.2024
CHF	1 712 049	CAD	2 705 000	03.01.2024
CHF	193 785	SGD	305 000	03.01.2024
CHF	370 491	NOK	4 480 000	03.01.2024
CHF	433 411	PLN	2 020 000	03.01.2024
CHF	47 466 123	USD	56 723 378	03.01.2024
CHF	12 587 904	GBP	11 760 000	03.01.2024
CHF	58 593 780	EUR	63 000 000	03.01.2024
USD	194 678	MYR	894 000	03.01.2024
JPY	3 333 200 000	CHF	19 793 255	04.01.2024
JPY	304 700 000	CHF	1 824 060	04.01.2024
JPY	21 000 000	CHF	126 374	04.01.2024
JPY	10 300 000	USD	72 683	04.01.2024
USD	72 683	CHF	60 815	04.01.2024
MYR	894 000	USD	194 002	02.02.2024
CNY	32 355 000	CHF	3 799 051	02.02.2024
DKK	5 490 000	CHF	684 156	02.02.2024
SEK	7 110 000	CHF	597 366	02.02.2024
MXN	13 120 000	CHF	644 595	02.02.2024
AUD	2 945 000	CHF	1 680 495	02.02.2024
CAD	2 785 000	CHF	1 757 930	02.02.2024
ILS	1 750 000	CHF	403 189	02.02.2024
NZD	465 000	CHF	245 806	02.02.2024
SGD	305 000	CHF	193 441	02.02.2024
NOK	4 480 000	CHF	369 620	02.02.2024
PLN	2 020 000	CHF	431 911	02.02.2024
EUR	65 515 000	CHF	60 813 185	02.02.2024
GBP	12 455 000	CHF	13 291 951	02.02.2024

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
JPY	3 720 500 000	CHF	22 153 020	02.02.2024
USD	58 320 000	CHF	48 649 319	02.02.2024
PLN	500 000	CHF	106 969	02.02.2024
AUD	205 000	CHF	117 124	02.02.2024
NZD	135 000	CHF	71 398	02.02.2024
CNY	2 030 000	CHF	240 316	02.02.2024
EUR	1 685 000	CHF	1 558 547	02.02.2024
JPY	132 400 000	CHF	784 546	02.02.2024
GBP	200 000	CHF	212 978	02.02.2024
CHF	527 415	EUR	570 000	02.02.2024
USD	1 880 000	CHF	1 572 027	02.02.2024
ILS	215 000	CHF	49 723	02.02.2024
NOK	490 000	CHF	40 294	02.02.2024
EUR	275 000	CHF	255 774	02.02.2024
GBP	260 000	CHF	280 977	02.02.2024
EUR	170 000	CHF	158 482	02.02.2024
SEK	650 000	CHF	53 855	02.02.2024
DKK	890 000	CHF	111 522	02.02.2024
GBP	95 000	CHF	103 292	02.02.2024
JPY	30 900 000	CHF	181 217	02.02.2024
EUR	110 000	CHF	103 466	02.02.2024
EUR	105 000	CHF	99 250	02.02.2024
EUR	450 000	CHF	425 230	02.02.2024
GBP	180 000	CHF	198 711	02.02.2024
CHF	21 302	MXN	420 000	02.02.2024
CHF	32 336	JPY	5 500 000	02.02.2024
USD	480 000	CHF	416 633	02.02.2024
USD	185 000	CHF	159 890	02.02.2024
JPY	33 500 000	CHF	196 606	02.02.2024
USD	188 807	MYR	894 000	02.02.2024
EUR	185 000	CHF	172 754	02.02.2024
USD	189 054	MYR	894 000	02.02.2024
MYR	894 000	USD	189 054	02.02.2024
MYR	894 000	USD	189 038	04.03.2024
CNY	2 000 000	CHF	240 272	04.03.2024
CNY	34 655 000	CHF	4 163 313	04.03.2024
SEK	7 760 000	CHF	641 692	04.03.2024
CAD	2 710 000	CHF	1 737 420	04.03.2024
SGD	305 000	CHF	196 153	04.03.2024
DKK	6 120 000	CHF	766 235	04.03.2024
MXN	12 700 000	CHF	634 945	04.03.2024
PLN	2 520 000	CHF	541 164	04.03.2024
AUD	3 150 000	CHF	1 784 868	04.03.2024
ILS	1 965 000	CHF	465 027	04.03.2024
NZD	600 000	CHF	316 085	04.03.2024
NOK	4 970 000	CHF	408 322	04.03.2024
EUR	66 485 000	CHF	62 054 639	04.03.2024
GBP	12 690 000	CHF	13 850 374	04.03.2024
USD	60 425 000	CHF	51 971 059	04.03.2024
JPY	3 855 400 000	CHF	22 573 525	04.03.2024
CHF	516 886	JPY	87 900 000	04.03.2024
CHF	662 219	USD	770 000	04.03.2024
CHF	889 192	EUR	955 000	04.03.2024
EUR	340 000	CHF	318 620	04.03.2024
EUR	100 000	CHF	94 773	04.03.2024
USD	95 000	CHF	83 967	04.03.2024
CHF	305 267	GBP	275 000	04.03.2024
CHF	175 560	EUR	185 000	04.03.2024
GBP	105 000	CHF	116 446	04.03.2024

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	95 000	CHF	83 512	04.03.2024
JPY	18 300 000	CHF	107 582	04.03.2024
USD	195 000	CHF	171 374	04.03.2024
GBP	95 000	CHF	105 678	04.03.2024
EUR	200 000	CHF	190 553	04.03.2024
USD	187 186	MYR	894 000	04.03.2024
USD	295 000	CHF	259 415	04.03.2024
EUR	260 000	CHF	248 115	04.03.2024
CHF	71 682	DKK	560 000	04.03.2024
JPY	19 800 000	CHF	115 933	04.03.2024
USD	165 000	CHF	145 109	04.03.2024
MYR	894 000	USD	187 245	03.04.2024
CNY	36 920 000	CHF	4 505 159	03.04.2024
CNY	1 960 000	CHF	239 137	03.04.2024
SEK	7 760 000	CHF	659 324	03.04.2024
PLN	2 520 000	CHF	554 426	03.04.2024
CAD	2 710 000	CHF	1 749 442	03.04.2024
DKK	5 560 000	CHF	710 643	03.04.2024
MXN	12 700 000	CHF	649 357	03.04.2024
SGD	305 000	CHF	199 184	03.04.2024
AUD	3 150 000	CHF	1 796 847	03.04.2024
NZD	600 000	CHF	320 195	03.04.2024
NOK	4 970 000	CHF	411 074	03.04.2024
ILS	1 965 000	CHF	481 558	03.04.2024
GBP	12 480 000	CHF	13 856 482	03.04.2024
EUR	65 765 000	CHF	62 605 715	03.04.2024
JPY	3 844 300 000	CHF	22 578 652	03.04.2024
USD	59 860 000	CHF	52 489 797	03.04.2024
CHF	537 121	JPY	91 000 000	03.04.2024
CHF	1 479 816	EUR	1 545 000	03.04.2024
CHF	391 296	GBP	350 000	03.04.2024
CHF	1 446 787	USD	1 635 000	03.04.2024
GBP	190 000	CHF	212 881	03.04.2024
JPY	51 700 000	CHF	305 304	03.04.2024
EUR	945 000	CHF	905 866	03.04.2024
USD	885 000	CHF	781 187	03.04.2024
CHF	33 640	GBP	30 000	03.04.2024
CHF	30 834	USD	35 000	03.04.2024
EUR	245 000	CHF	235 219	03.04.2024
JPY	25 100 000	CHF	150 154	03.04.2024
USD	225 000	CHF	197 125	03.04.2024
CHF	179 762	JPY	30 200 000	03.04.2024
JPY	6 100 000	CHF	36 198	03.04.2024
EUR	235 000	CHF	225 667	03.04.2024
JPY	33 000 000	CHF	194 580	03.04.2024
GBP	125 000	CHF	142 349	03.04.2024
USD	210 000	CHF	188 286	03.04.2024
USD	189 608	MYR	894 000	03.04.2024
CAD	180 000	CHF	119 802	03.04.2024
JPY	30 000 000	CHF	179 961	03.04.2024
GBP	95 000	CHF	108 665	03.04.2024
EUR	525 000	CHF	515 061	03.04.2024
USD	390 000	CHF	353 340	03.04.2024
CHF	693 803	MXN	12 700 000	03.04.2024
CHF	204 441	SGD	305 000	03.04.2024
CHF	1 924 162	CAD	2 890 000	03.04.2024
CHF	483 538	ILS	1 965 000	03.04.2024
CHF	570 234	PLN	2 520 000	03.04.2024
CHF	23 147 566	JPY	3 869 000 000	03.04.2024

<b>Sale Currency</b>	<b>Sale Amount</b>	<b>Purchase Currency</b>	<b>Purchase Amount</b>	<b>Maturity</b>
CHF	54 226 614	USD	59 902 363	03.04.2024
MYR	894 000	USD	189 648	03.05.2024
DKK	5 560 000	CHF	726 861	03.05.2024
MXN	12 700 000	CHF	688 260	03.05.2024
NZD	600 000	CHF	322 916	03.05.2024
SEK	7 760 000	CHF	656 392	03.05.2024
NOK	4 970 000	CHF	414 316	03.05.2024
SGD	305 000	CHF	204 046	03.05.2024
CAD	2 890 000	CHF	1 918 601	03.05.2024
AUD	3 150 000	CHF	1 846 695	03.05.2024
EUR	67 135 000	CHF	65 444 339	03.05.2024
GBP	12 750 000	CHF	14 514 218	03.05.2024
USD	60 385 000	CHF	54 481 460	03.05.2024
CNY	38 880 000	CHF	4 871 387	06.05.2024
ILS	1 965 000	CHF	482 373	06.05.2024
PLN	2 520 000	CHF	567 979	06.05.2024
CNY	970 000	CHF	121 540	06.05.2024
JPY	3 835 700 000	CHF	22 980 098	07.05.2024

## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

Composed TER for the last 12 months:

Class I-A1	0.18%
Class I-X	0.03%
Class W	0.18%

### Exchange rates

AUD 1 = CHF 0.59	MXN 1 = CHF 0.05
CAD 1 = CHF 0.67	MYR 1 = CHF 0.19
CNY 1 = CHF 0.12	NOK 1 = CHF 0.08
DKK 1 = CHF 0.13	NZD 1 = CHF 0.54
EUR 1 = CHF 0.97	PLN 1 = CHF 0.23
GBP 1 = CHF 1.14	SEK 1 = CHF 0.08
ILS 1 = CHF 0.25	SGD 1 = CHF 0.67
JPY 1 = CHF 0.01	USD 1 = CHF 0.90

# UBS (CH) Investment Fund – Global Bonds Passive (hedged 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		1 698 254 072.68	1 585 675 705.21	1 901 062 923.69
<b>Class I-A1</b>	<b>CH0028924592</b>			
Net asset value per unit in CHF		907.37	885.18	928.56
Number of units outstanding		5 087.3460	4 562.2870	4 978.2670
<b>Class I-A2</b>	<b>CH0142362158</b>			
Net asset value per unit in CHF		851.51	830.69	871.41
Number of units outstanding		14 100.0000	7 200.0000	15 370.0000
<b>Class I-A3</b>	<b>CH0233658506</b>			
Net asset value per unit in CHF		876.47	854.96	896.55
Number of units outstanding		7 391.2340	7 267.7280	170 580.0830
<b>Class I-B</b>	<b>CH0028924618</b>			
Net asset value per unit in CHF		892.29	870.26	911.92
Number of units outstanding		8 492.3440	6 552.2360	6 646.2860
<b>Class I-X</b>	<b>CH0028924626</b>			
Net asset value per unit in CHF		920.90	898.10	940.84
Number of units outstanding		1 810 802.7530	1 741 158.0000	1 832 468.1670

## Structure of the securities portfolio

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

United States	29.55
Eurozone	20.26
Japan	7.79
China	5.59
United Kingdom	3.23
Canada	1.23
Australia	0.84
Mexico	0.55
Malaysia	0.31
Poland	0.31
Others	0.99
<b>TOTAL</b>	<b>70.65</b>

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	CHF	CHF
Bank deposits		
– at sight	741 154 007.22	1 672 597 551.30
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	245 257 888.35	195 266 432.38
– Units of other collective investment schemes	1 481 744 034.36	1 424 492 005.28
Derivative financial instruments	-35 814 709.25	-46 637 421.44
Other assets	12 181 658.81	4 897 971.27
<b>Total fund assets</b>	<b>2 444 522 879.49</b>	<b>3 250 616 538.79</b>
Loans	-746 264 692.48	-1 664 935 980.79
Other liabilities	-4 114.33	-4 852.79
<b>Net fund assets</b>	<b>1 698 254 072.68</b>	<b>1 585 675 705.21</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Income	CHF	CHF
Income from bank assets	34 372.55	17 834.89
Negative interest	-3 280.54	-8 924.80
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	3 154 348.30	5 188 293.96
– from units of other collective investment schemes	26 508 250.92	29 095 868.82
Income from securities lending	4 083.99	11 171.69
Offset payments from securities lending	63 989.91	167 280.79
Purchase of current net income on issue of units	2 406 384.80	2 715 918.11
<b>TOTAL income</b>	<b>32 168 149.93</b>	<b>37 187 443.46</b>
<b>Expenses</b>		
Interest payable	-6 556.03	-23 199.99
Audit expenses	-20 285.30	-17 054.30
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-4 896.69	-9 584.36
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A2	-10 014.62	-17 327.86
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A3	-5 080.65	-91 370.19
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-1 483.07	-2 658.32
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-2 391.89	-7 329.94
Payment of current net income on redemption of units	-1 174 493.24	-6 723 934.53
<b>TOTAL expenses</b>	<b>-1 225 201.49</b>	<b>-6 892 459.49</b>
<b>Net income</b>	<b>30 942 948.44</b>	<b>30 294 983.97</b>
Realized capital gains and losses	-84 673 913.65	-24 911 866.86
<b>Realized result</b>	<b>-53 730 965.21</b>	<b>5 383 117.11</b>
Unrealized capital gains and losses	106 442 065.28	-73 396 781.93
<b>Total result</b>	<b>52 711 100.07</b>	<b>-68 013 664.82</b>

## 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	1 585 675 705.21	1 901 062 923.69
Paid federal withholding tax	-10 614 924.74	-13 098 257.59
Balance of unit movements	70 482 192.14	-234 275 296.07
Total result	52 711 100.07	-68 013 664.82
<b>Net fund assets at the end of the reporting period</b>	<b>1 698 254 072.68</b>	<b>1 585 675 705.21</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
	Number	Number
<b>Class I-A1</b>		
Situation at the beginning of the financial year	4 562.2870	4 978.2670
Units issued	525.0590	39.1250
Units redeemed	0.0000	-455.1050
<b>Situation at the end of the period</b>	<b>5 087.3460</b>	<b>4 562.2870</b>
Difference between units issued and units redeemed	525.0590	-415.9800
<b>Class I-A2</b>		
Situation at the beginning of the financial year	7 200.0000	15 370.0000
Units issued	6 900.0000	3 600.0000
Units redeemed	0.0000	-11 770.0000
<b>Situation at the end of the period</b>	<b>14 100.0000</b>	<b>7 200.0000</b>
Difference between units issued and units redeemed	6 900.0000	-8 170.0000
<b>Class I-A3</b>		
Situation at the beginning of the financial year	7 267.7280	170 580.0830
Units issued	649.2120	17 018.0470
Units redeemed	-525.7060	-180 330.4020
<b>Situation at the end of the period</b>	<b>7 391.2340</b>	<b>7 267.7280</b>
Difference between units issued and units redeemed	123.5060	-163 312.3550
<b>Class I-B</b>		
Situation at the beginning of the financial year	6 552.2360	6 646.2860
Units issued	2 037.2110	207.7890
Units redeemed	-97.1030	-301.8390
<b>Situation at the end of the period</b>	<b>8 492.3440</b>	<b>6 552.2360</b>
Difference between units issued and units redeemed	1 940.1080	-94.0500
<b>Class I-X</b>		
Situation at the beginning of the financial year	1 741 158.0000	1 832 468.1670
Units issued	155 209.9130	173 105.1090
Units redeemed	-85 565.1600	-264 415.2760
<b>Situation at the end of the period</b>	<b>1 810 802.7530</b>	<b>1 741 158.0000</b>
Difference between units issued and units redeemed	69 644.7530	-91 310.1670

## Inventory of Fund assets

### Securities traded on an exchange

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, fixed rate</b>								
<b>CNY</b>								
CHINA, PEOPLE'S REPUBLIC OF 2.89000% 21-18.11.31*	CNY	15 000 000			15 000 000	1 936 191	0.08	
<b>TOTAL CNY</b>						<b>1 936 191</b>	<b>0.08</b>	
<b>NOK</b>								
NORWAY, KINGDOM OF-144A-REG-S 1.37500% 20-19.08.30*	NOK	4 500 000			4 500 000	328 329	0.01	
NORWAY, KINGDOM OF-144A-REG-S 3.00000% 23-15.08.33*	NOK	750 000			750 000	59 375	0.00	
NORWAY, KINGDOM OF-REG-S-144A 1.25000% 21-17.09.31*	NOK	2 000 000			2 000 000	141 316	0.01	
<b>TOTAL NOK</b>						<b>529 020</b>	<b>0.02</b>	
<b>SEK</b>								
SWEDEN, KINGDOM OF-REG-S 2.25000% 11-01.06.32*	SEK	1 000 000			1 000 000	83 565	0.00	
<b>TOTAL SEK</b>						<b>83 565</b>	<b>0.00</b>	
<b>Total Notes, fixed rate</b>						<b>2 548 777</b>	<b>0.10</b>	
<b>Bonds, fixed rate</b>								
<b>AUD</b>								
AUSTRALIA 1.25000% 20-21.05.32*	AUD	4 425 000			4 425 000	2 122 286	0.09	
AUSTRALIA 4.25000%-REG-S 14-21.04.26*	AUD	612 000	1 000 000		1 612 000	958 245	0.04	
AUSTRALIA-REG-S 0.25000% 20-21.11.24*	AUD	1 950 000		1 950 000				
AUSTRALIA-REG-S 0.50000% 20-21.09.26*	AUD	1 200 000			1 200 000	653 376	0.03	
AUSTRALIA-REG-S 1.00000% 20-21.12.30*	AUD	3 000 000		2 116 000	884 000	434 164	0.02	
AUSTRALIA-REG-S 1.00000% 20-21.11.31*	AUD	2 500 000			2 500 000	1 192 465	0.05	
AUSTRALIA-REG-S 1.50000% 19-21.06.31*	AUD		2 000 000		2 000 000	1 003 767	0.04	
AUSTRALIA-REG-S 1.75000% 20-21.06.51*	AUD	1 300 000			1 300 000	447 356	0.02	
AUSTRALIA-REG-S 2.25000% 16-21.05.28*	AUD	2 089 000		842 000	1 247 000	694 940	0.03	
AUSTRALIA-REG-S 2.50000% 18-21.05.30*	AUD	3 055 000		930 000	2 125 000	1 164 636	0.05	
AUSTRALIA-REG-S 2.75000% 14-21.06.35*	AUD	1 668 000			1 668 000	868 134	0.04	
AUSTRALIA-REG-S 2.75000% 16-21.11.27*	AUD	100 000			100 000	57 070	0.00	
AUSTRALIA-REG-S 2.75000% 17-21.11.28*	AUD	1 700 000		633 000	1 067 000	603 926	0.02	
AUSTRALIA-REG-S 2.75000% 18-21.11.29*	AUD	2 100 000			2 100 000	1 175 356	0.05	
AUSTRALIA-REG-S 3.00000% 16-21.03.47*	AUD	1 780 000			1 780 000	841 055	0.03	
AUSTRALIA-REG-S 3.25000% 15-21.06.39*	AUD	700 000			700 000	368 310	0.02	
AUSTRALIA-REG-S 3.25000% 12-21.04.29*	AUD	1 000 000			1 000 000	576 904	0.02	
AUSTRALIA-REG-S 3.25000% 13-21.04.25*	AUD	1 850 000			1 850 000	1 079 014	0.04	
AUSTRALIA-REG-S 3.75000% 22-21.05.34*	AUD	2 000 000			2 000 000	1 152 610	0.05	
AUSTRALIA-REG-S 3.75000% 14-21.04.37*	AUD	1 950 000			1 950 000	1 106 229	0.05	
AUSTRALIA-REG-S 4.50000% 13-21.04.33*	AUD	3 500 000			3 500 000	2 143 244	0.09	
AUSTRALIA-REG-S 4.75000% 23-21.06.54*	AUD		1 000 000		1 000 000	627 745	0.03	
AUSTRALIA-REG-S 4.75000% 11-21.04.27*	AUD	2 204 000			2 204 000	1 338 092	0.05	
<b>TOTAL AUD</b>						<b>20 608 925</b>	<b>0.84</b>	
<b>CAD</b>								
CANADA, GOVERNMENT 0.50000% 20-01.09.25*	CAD	3 500 000			3 500 000	2 209 562	0.09	
CANADA, GOVERNMENT 0.50000% 20-01.12.30*	CAD	2 000 000			2 000 000	1 101 075	0.05	
CANADA, GOVERNMENT 1.50000% 15-01.06.26*	CAD	2 270 000			2 270 000	1 433 373	0.06	2 270 000
CANADA, GOVERNMENT 1.00000% 16-01.06.27*	CAD	2 000 000			2 000 000	1 227 795	0.05	2 000 000
CANADA, GOVERNMENT 1.25000% 19-01.06.30*	CAD	3 900 000		2 923 000	977 000	571 808	0.02	
CANADA, GOVERNMENT 1.25000% 19-01.03.25*	CAD	3 300 000		1 000 000	2 300 000	1 485 731	0.06	2 300 000
CANADA, GOVERNMENT 1.75000% 21-01.12.53*	CAD	2 624 000			2 624 000	1 225 040	0.05	
CANADA, GOVERNMENT 1.50000% 21-01.12.31*	CAD	2 270 000			2 270 000	1 313 168	0.05	
CANADA, GOVERNMENT 2.75000% 14-01.12.64*	CAD	461 000			461 000	270 714	0.01	
CANADA, GOVERNMENT 2.75000% 14-01.12.48*	CAD	958 000			958 000	571 209	0.02	
CANADA, GOVERNMENT 2.25000% 14-01.06.25*	CAD	3 390 000			3 390 000	2 200 166	0.09	
CANADA, GOVERNMENT 2.00000% 17-01.06.28*	CAD	1 750 000			1 750 000	1 097 192	0.04	
CANADA, GOVERNMENT 2.00000% 17-01.12.51*	CAD	3 279 000			3 279 000	1 648 009	0.07	2 700 000
CANADA, GOVERNMENT 2.25000% 18-01.06.29*	CAD	1 300 000			1 300 000	818 317	0.03	
CANADA, GOVERNMENT 2.00000% 22-01.06.32*	CAD	3 000 000			3 000 000	1 791 143	0.07	
CANADA, GOVERNMENT 2.50000% 22-01.12.32*	CAD	1 400 000			1 400 000	865 534	0.04	

Security	30.9.2023			31.3.2024		Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>		
CANADA, GOVERNMENT 2.75000% 23-01.06.33*		1 250 000		1 250 000	786 299	0.03		
CANADA, GOVERNMENT 3.00000% 23-01.04.26*	CAD 3 550 000			3 550 000	2 314 459	0.09		
CANADA, GOVERNMENT 3.25000% 23-01.09.28*		2 000 000		2 000 000	1 314 868	0.05		
CANADA, GOVERNMENT 3.25000% 23-01.12.33*	CAD 450 000			450 000	294 550	0.01		
CANADA, GOVERNMENT 3.50000% 11-01.12.45*	CAD 1 000 000			1 000 000	675 328	0.03	950 000	
CANADA, GOVERNMENT 5.75000% 98-01.06.29*	CAD 1 343 000			1 343 000	991 297	0.04		
CANADA, GOVERNMENT 5.75000% 01-01.06.33*	CAD 870 000			870 000	682 312	0.03	70 000	
CANADA, GOVERNMENT 5.00000% 04-01.06.37*	CAD 1 000 000			1 000 000	773 337	0.03		
CANADA, GOVERNMENT 8.00000% 96-01.06.27*	CAD 400 000			400 000	300 577	0.01		
CANADIAN GOVERNMENT BOND 1.50000% 21-01.06.31*	CAD 2 180 000			2 180 000	1 273 293	0.05		
CANADIAN, GOVERNMENT 2.75000% 23-01.12.55*		1 400 000		1 400 000	825 632	0.03		
<b>TOTAL CAD</b>					<b>30 061 791</b>	<b>1.23</b>		
<b>CNY</b>								
CHINA GOVERNMENT BOND 2.75000% 22-17.02.32*	CNY 10 000 000			10 000 000	1 277 420	0.05		
CHINA GOVERNMENT BOND 2.26000% 22-24.02.25*	CNY 10 000 000			10 000 000	1 251 594	0.05		
CHINA, PEOPLE'S REPUBLIC OF 4.08000% 18-22.10.48*	CNY 10 000 000			10 000 000	1 570 309	0.06		
CHINA, PEOPLE'S REPUBLIC OF 3.25000% 18-22.11.28*	CNY 10 000 000			10 000 000	1 306 203	0.05		
CHINA, PEOPLE'S REPUBLIC OF 3.19000% 19-11.04.24*	CNY 15 000 000		15 000 000					
CHINA, PEOPLE'S REPUBLIC OF 3.29000% 19-23.05.29*	CNY 15 000 000			15 000 000	1 968 926	0.08		
CHINA, PEOPLE'S REPUBLIC OF 3.25000% 19-06.06.26*	CNY 10 000 000			10 000 000	1 281 552	0.05		
CHINA, PEOPLE'S REPUBLIC OF 3.86000% 19-22.07.49*	CNY 5 000 000	7 000 000		12 000 000	1 831 139	0.07		
CHINA, PEOPLE'S REPUBLIC OF 2.94000% 19-17.10.24*	CNY 10 000 000			10 000 000	1 254 653	0.05		
CHINA, PEOPLE'S REPUBLIC OF 3.13000% 19-21.11.29*	CNY 10 000 000			10 000 000	1 302 690	0.05		
CHINA, PEOPLE'S REPUBLIC OF 3.12000% 19-05.12.26*	CNY 10 000 000			10 000 000	1 281 630	0.05		
CHINA, PEOPLE'S REPUBLIC OF 3.39000% 20-16.03.50*	CNY 10 000 000			10 000 000	1 419 440	0.06		
CHINA, PEOPLE'S REPUBLIC OF 1.99000% 20-09.04.25*	CNY 15 000 000			15 000 000	1 871 863	0.08		
CHINA, PEOPLE'S REPUBLIC OF 2.68000% 20-21.05.30*	CNY 25 000 000			25 000 000	3 174 812	0.13		
CHINA, PEOPLE'S REPUBLIC OF 2.85000% 20-04.06.27*	CNY 20 000 000			20 000 000	2 550 414	0.10		
CHINA, PEOPLE'S REPUBLIC OF 3.81000% 20-14.09.50*	CNY 10 000 000	10 000 000		20 000 000	3 044 030	0.12		
CHINA, PEOPLE'S REPUBLIC OF 3.02000% 20-22.10.25*	CNY 15 000 000	15 000 000		30 000 000	3 804 284	0.16		
CHINA, PEOPLE'S REPUBLIC OF 2.88000% 20-05.11.23*	CNY 5 400 000		5 400 000					
CHINA, PEOPLE'S REPUBLIC OF 3.27000% 20-19.11.30*	CNY 10 000 000	10 000 000		20 000 000	2 643 367	0.11		
CHINA, PEOPLE'S REPUBLIC OF 3.28000% 20-03.12.27*	CNY 15 000 000			15 000 000	1 948 999	0.08		
CHINA, PEOPLE'S REPUBLIC OF 3.03000% 21-11.03.26*	CNY 10 000 000			10 000 000	1 272 449	0.05		
CHINA, PEOPLE'S REPUBLIC OF 2.84000% 21-08.04.24*	CNY 10 000 000		10 000 000					
CHINA, PEOPLE'S REPUBLIC OF 3.72000% 21-12.04.51*	CNY 10 000 000			10 000 000	1 504 625	0.06		
CHINA, PEOPLE'S REPUBLIC OF 3.01000% 21-13.05.28*	CNY 10 000 000	20 000 000		30 000 000	3 856 404	0.16		
CHINA, PEOPLE'S REPUBLIC OF 3.02000% 21-27.05.31*	CNY 10 000 000			10 000 000	1 301 234	0.05		
CHINA, PEOPLE'S REPUBLIC OF 2.69000% 21-12.08.26*	CNY 30 000 000			30 000 000	3 792 559	0.16		
CHINA, PEOPLE'S REPUBLIC OF 2.47000% 21-02.09.24*	CNY 20 000 000			20 000 000	2 500 866	0.10		
CHINA, PEOPLE'S REPUBLIC OF 2.91000% 21-14.10.28*	CNY 15 000 000			15 000 000	1 924 222	0.08		
CHINA, PEOPLE'S REPUBLIC OF 3.53000% 21-18.10.51*	CNY 10 000 000			10 000 000	1 463 426	0.06		
CHINA, PEOPLE'S REPUBLIC OF 2.37000% 22-20.01.27*	CNY 10 000 000			10 000 000	1 255 725	0.05		
CHINA, PEOPLE'S REPUBLIC OF 2.80000% 22-24.03.29*	CNY 15 000 000			15 000 000	1 918 296	0.08		
CHINA, PEOPLE'S REPUBLIC OF 2.48000% 22-15.04.27*	CNY 15 000 000			15 000 000	1 889 415	0.08		
CHINA, PEOPLE'S REPUBLIC OF 3.32000% 22-15.04.52*	CNY 10 000 000			10 000 000	1 417 171	0.06		
CHINA, PEOPLE'S REPUBLIC OF 2.76000% 22-15.05.32*	CNY 10 000 000			10 000 000	1 279 352	0.05		
CHINA, PEOPLE'S REPUBLIC OF 2.24000% 22-25.05.25*	CNY 15 000 000			15 000 000	1 877 331	0.08		
CHINA, PEOPLE'S REPUBLIC OF 2.75000% 22-15.06.29*	CNY 10 000 000			10 000 000	1 274 903	0.05		
CHINA, PEOPLE'S REPUBLIC OF 2.18000% 22-25.06.24*	CNY 10 000 000			10 000 000	1 247 709	0.05		
CHINA, PEOPLE'S REPUBLIC OF 2.50000% 22-25.07.27*	CNY 15 000 000			15 000 000	1 889 296	0.08		
CHINA, PEOPLE'S REPUBLIC OF 2.69000% 22-15.08.32*	CNY 10 000 000			10 000 000	1 273 048	0.05		
CHINA, PEOPLE'S REPUBLIC OF 2.18000% 22-25.08.25*	CNY 10 000 000			10 000 000	1 250 430	0.05		
CHINA, PEOPLE'S REPUBLIC OF 2.60000% 22-01.09.32*	CNY 20 000 000			20 000 000	2 529 757	0.10		
CHINA, PEOPLE'S REPUBLIC OF 2.62000% 22-25.09.29*	CNY 10 000 000			10 000 000	1 266 209	0.05		
CHINA, PEOPLE'S REPUBLIC OF 2.44000% 22-15.10.27*	CNY 21 000 000			21 000 000	2 639 248	0.11		
CHINA, PEOPLE'S REPUBLIC OF 3.12000% 22-25.10.52*	CNY 5 000 000			5 000 000	685 062	0.03		
CHINA, PEOPLE'S REPUBLIC OF 2.80000% 22-15.11.32*	CNY 10 000 000	10 000 000		10 000 000	1 284 496	0.05		
CHINA, PEOPLE'S REPUBLIC OF 2.28000% 22-25.11.25*	CNY 15 000 000			15 000 000	1 878 896	0.08		
CHINA, PEOPLE'S REPUBLIC OF 2.79000% 22-15.12.29*	CNY 10 000 000	20 000 000		30 000 000	3 833 570	0.16		
CHINA, PEOPLE'S REPUBLIC OF 2.64000% 23-15.01.28*	CNY 25 000 000			25 000 000	3 162 770	0.13		
CHINA, PEOPLE'S REPUBLIC OF 2.46000% 23-15.02.26*	CNY 30 000 000			30 000 000	3 770 235	0.15		
CHINA, PEOPLE'S REPUBLIC OF 2.88000% 23-25.02.33*	CNY 10 000 000	20 000 000		30 000 000	3 881 392	0.16		
CHINA, PEOPLE'S REPUBLIC OF 2.80000% 23-25.03.30*	CNY 20 000 000			20 000 000	2 557 037	0.10		
CHINA, PEOPLE'S REPUBLIC OF 3.19000% 23-15.04.53*	CNY 10 000 000			10 000 000	1 420 411	0.06		
CHINA, PEOPLE'S REPUBLIC OF 2.62000% 23-15.04.28*	CNY 25 000 000			25 000 000	3 163 305	0.13		
CHINA, PEOPLE'S REPUBLIC OF 2.30000% 23-15.05.26*	CNY 20 000 000			20 000 000	2 506 287	0.10		
CHINA, PEOPLE'S REPUBLIC OF 2.67000% 23-25.05.33*	CNY 16 000 000			16 000 000	2 038 683	0.08		
CHINA, PEOPLE'S REPUBLIC OF 2.00000% 23-15.06.25*	CNY 6 000 000			6 000 000	748 708	0.03		
CHINA, PEOPLE'S REPUBLIC OF 2.62000% 23-25.06.30*	CNY 20 000 000	20 000 000		20 000 000	2 532 233	0.10		
CHINA, PEOPLE'S REPUBLIC OF 2.40000% 23-15.07.28*	CNY 25 000 000			25 000 000	3 137 693	0.13		

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
CHINA, PEOPLE'S REPUBLIC OF 2.18000% 23-15.08.26*	CNY		25 000 000		25 000 000	3 124 514	0.13	
CHINA, PEOPLE'S REPUBLIC OF 2.52000% 23-25.08.33*	CNY	8 000 000	15 000 000		23 000 000	2 896 266	0.12	
CHINA, PEOPLE'S REPUBLIC OF 2.60000% 23-15.09.30*	CNY		15 000 000		15 000 000	1 896 790	0.08	
CHINA, PEOPLE'S REPUBLIC OF 2.22000% 23-25.09.25*	CNY		35 000 000		35 000 000	4 380 930	0.18	
CHINA, PEOPLE'S REPUBLIC OF 3.00000% 23-15.10.53*	CNY		11 000 000		11 000 000	1 524 263	0.06	
CHINA, PEOPLE'S REPUBLIC OF 2.55000% 23-15.10.28*	CNY		10 000 000		10 000 000	1 264 369	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.39000% 23-15.11.26*	CNY		10 000 000		10 000 000	1 256 827	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.67000% 23-25.11.33*	CNY		10 000 000		10 000 000	1 281 591	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.33000% 23-15.12.25*	CNY		10 000 000		10 000 000	1 254 555	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.35000% 24-25.02.34*	CNY		15 000 000		15 000 000	1 877 119	0.08	
<b>TOTAL CNY</b>						<b>132 765 002</b>	<b>5.43</b>	
<b>DKK</b>								
DENMARK, KINGDOM OF 4.50000% 08-15.11.39*	DKK	13 770 000			13 770 000	2 256 339	0.09	
DENMARK, KINGDOM OF 1.75000% 13-15.11.25*	DKK	6 389 000			6 389 000	818 340	0.03	
DENMARK, KINGDOM OF 0.50000% 17-15.11.27*	DKK	2 000 000			2 000 000	243 633	0.01	
DENMARK, KINGDOM OF-144A-REG-S 0.50000% 19-15.11.29*	DKK	5 000 000			5 000 000	591 712	0.02	
DENMARK, KINGDOM OF-144A-REG-S 0.25000% 20-15.11.52*	DKK	2 000 000			2 000 000	144 289	0.01	
<b>TOTAL DKK</b>						<b>4 054 313</b>	<b>0.17</b>	
<b>GBP</b>								
UNITED KINGDOM OF GB & N IRL-REG-S 3.50000% 23-22.10.25*	GBP		400 000		400 000	448 365	0.02	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 4.00000% 09-22.01.60*	GBP		50 000		50 000	53 303	0.00	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 3.75000% 11-22.07.52*	GBP		100 000		100 000	101 989	0.00	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 3.25000% 12-22.01.44*	GBP		80 000		80 000	77 444	0.00	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.25000% 17-22.07.27*	GBP		500 000		500 000	522 357	0.02	500 000
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.75000% 18-22.01.49*	GBP		400 000		400 000	275 168	0.01	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.37500% 20-22.10.30*	GBP		300 000		300 000	274 951	0.01	300 000
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.87500% 21-31.07.33*	GBP		400 000		400 000	348 561	0.01	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 2.50000% 15-22.07.65*	GBP		30 000		30 000	22 416	0.00	
<b>TOTAL GBP</b>						<b>2 124 554</b>	<b>0.09</b>	
<b>ILS</b>								
ISRAEL GOVERNMENT BOND 1.50000% 20-31.05.37*	ILS	2 000 000			2 000 000	341 351	0.01	
ISRAEL, STATE OF 1.00000% 19-31.03.30*	ILS	2 000 000			2 000 000	409 847	0.02	
ISRAEL, STATE OF 1.75000% 15-31.08.25*	ILS	3 000 000			3 000 000	714 244	0.03	
ISRAEL, STATE OF 2.00000% 16-31.03.27*	ILS	5 350 000			5 350 000	1 240 660	0.05	
ISRAEL, STATE OF 2.25000% 18-28.09.28*	ILS		875 000		875 000	199 013	0.01	
ISRAEL, STATE OF 3.75000% 17-31.03.47*	ILS	4 800 000			4 800 000	1 004 687	0.04	
ISRAEL, STATE OF 5.50000% 12-31.01.42*	ILS	200 000			200 000	53 818	0.00	
ISRAEL, STATE OF 6.25000% 06-30.10.26*	ILS	2 000 000			2 000 000	517 939	0.02	
ISRAEL, STATE OF 2.80000% 22-29.11.52*	ILS	450 000			450 000	74 931	0.00	
<b>TOTAL ILS</b>						<b>4 556 491</b>	<b>0.19</b>	
<b>JPY</b>								
JAPAN 0.10000% 23-20.03.28*	JPY		200 000 000		200 000 000	1 181 953	0.05	
JAPAN 0.10000% 24-01.01.26*	JPY		1 000 000		1 000 000	5 943	0.00	
JAPAN 0.50000% 20-20.03.60*	JPY		70 000 000		70 000 000	274 192	0.01	
JAPAN 0.60000% 24-20.12.33*	JPY		200 000 000		200 000 000	1 178 501	0.05	
JAPAN 1.10000% 23-20.06.43*	JPY		80 000 000		80 000 000	450 742	0.02	
<b>TOTAL JPY</b>						<b>3 091 331</b>	<b>0.13</b>	
<b>MXN</b>								
MEXICO, UNITED MEXICAN STATES 10.00000% 05-05.12.24*	MXN	160 000		160 000				
MEXICO, UNITED MEXICAN STATES 10.00000% 06-20.11.36*	MXN	8 700			8 700	49 759	0.00	
MEXICO, UNITED MEXICAN STATES 7.50000% 07-03.06.27*	MXN	470 000			470 000	2 406 055	0.10	
MEXICO, UNITED MEXICAN STATES 8.50000% 09-31.05.29*	MXN	180 000			180 000	943 782	0.04	
MEXICO, UNITED MEXICAN STATES 8.50000% 09-18.11.38*	MXN	202 300			202 300	1 017 873	0.04	
MEXICO, UNITED MEXICAN STATES 7.75000% 11-29.05.31*	MXN	420 000			420 000	2 093 353	0.09	
MEXICO, UNITED MEXICAN STATES 7.75000% 11-13.11.42*	MXN	330 000			330 000	1 519 651	0.06	
MEXICO, UNITED MEXICAN STATES 7.75000% 14-23.11.34*	MXN	210 000			210 000	1 017 726	0.04	
MEXICO, UNITED MEXICAN STATES 5.75000% 15-05.03.26*	MXN	390 000			390 000	1 955 816	0.08	
MEXICO, UNITED MEXICAN STATES 8.00000% 17-07.11.47*	MXN	220 000			220 000	1 028 026	0.04	
MEXICO, UNITED MEXICAN STATES 5.00000% 21-06.03.25*	MXN	300 000		90 000	210 000	1 082 597	0.04	
MEXICO, UNITED MEXICAN STATES 8.00000% 22-31.07.53*	MXN	52 500			52 500	243 110	0.01	
<b>TOTAL MXN</b>						<b>13 357 749</b>	<b>0.55</b>	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>NOK</b>								
NORWAY, KINGDOM OF-144A-REG-S 1.75000% 15-13.03.25*	NOK	5 400 000			5 400 000	437 866	0.02	
NORWAY, KINGDOM OF-144A-REG-S 1.50000% 16-19.02.26*	NOK	6 106 000			6 106 000	485 425	0.02	
NORWAY, KINGDOM OF-144A-REG-S 1.75000% 17-17.02.27*	NOK	500 000			500 000	39 362	0.00	
NORWAY, KINGDOM OF-144A-REG-S 2.00000% 18-26.04.28*	NOK	8 000 000			8 000 000	624 942	0.03	
NORWAY, KINGDOM OF-144A-REG-S 1.75000% 19-06.09.29*	NOK	4 500 000			4 500 000	341 555	0.01	
<b>TOTAL NOK</b>						<b>1 929 150</b>	<b>0.08</b>	
<b>NZD</b>								
NEW ZEALAN, REPUBLIC OF 0.25000% 20-15.05.28*	NZD	1 500 000			1 500 000	683 598	0.03	
NEW ZEALAND 1.50000% 19-15.05.31*	NZD	1 800 000			1 800 000	795 928	0.03	
NEW ZEALAND 1.75000% 20-15.05.41*	NZD	2 800 000			2 800 000	963 410	0.04	
NEW ZEALAND-REG-S 2.75000% 16-15.04.25*	NZD	1 500 000			1 500 000	788 186	0.03	
<b>TOTAL NZD</b>						<b>3 231 121</b>	<b>0.13</b>	
<b>PLN</b>								
POLAND, REPUBLIC OF 5.75000% 08-25.04.29*	PLN	1 450 000			1 450 000	332 331	0.01	
POLAND, REPUBLIC OF 2.75000% 13-25.04.28*	PLN	4 000 000			4 000 000	822 227	0.03	
POLAND, REPUBLIC OF 3.25000% 14-25.07.25*	PLN	2 330 000			2 330 000	513 623	0.02	
POLAND, REPUBLIC OF 2.50000% 15-25.07.26*	PLN	3 800 000			3 800 000	810 152	0.03	
POLAND, REPUBLIC OF 2.50000% 16-25.07.27*	PLN	5 000 000	1 957 000		6 957 000	1 444 106	0.06	
POLAND, REPUBLIC OF 2.75000% 19-25.10.29*	PLN	6 000 000			6 000 000	1 192 061	0.05	
POLAND, REPUBLIC OF 2.25000% 19-25.10.24*	PLN	4 000 000		4 000 000				
POLAND, REPUBLIC OF 0.75000% 20-25.04.25*	PLN	1 200 000			1 200 000	258 916	0.01	
POLAND, REPUBLIC OF 1.25000% 20-25.10.30*	PLN	4 000 000			4 000 000	702 626	0.03	
POLAND, REPUBLIC OF 0.25000% 21-25.10.26*	PLN	1 200 000			1 200 000	239 908	0.01	
POLAND, REPUBLIC OF 1.75000% 21-25.04.32*	PLN	4 000 000			4 000 000	691 098	0.03	
POLAND, REPUBLIC OF 6.00000% 22-25.10.33*	PLN		2 000 000		2 000 000	469 211	0.02	
<b>TOTAL PLN</b>						<b>7 476 261</b>	<b>0.31</b>	
<b>SEK</b>								
SWEDEN, KINGDOM OF-144A-REG-S 0.75000% 18-12.11.29*	SEK	7 000 000			7 000 000	540 757	0.02	
SWEDEN, KINGDOM OF-144A-REG-S 0.125000% 20-12.05.31*	SEK	1 700 000			1 700 000	122 584	0.01	
SWEDEN, KINGDOM OF-REG-S 3.50000% 09-30.03.39*	SEK	5 400 000			5 400 000	508 771	0.02	
SWEDEN, KINGDOM OF-REG-S 2.50000% 13-12.05.25*	SEK	1 020 000			1 020 000	85 261	0.00	
SWEDEN, KINGDOM OF-REG-S 1.00000% 15-12.11.26*	SEK	12 920 000			12 920 000	1 042 766	0.04	12 920 000
SWEDEN, KINGDOM OF-REG-S 0.75000% 17-12.05.28*	SEK	5 460 000			5 460 000	429 675	0.02	5 160 000
<b>TOTAL SEK</b>						<b>2 729 815</b>	<b>0.11</b>	
<b>SGD</b>								
SINGAPORE, REPUBLIC OF 2.37500% 15-01.06.25*	SGD	700 000			700 000	460 686	0.02	
SINGAPORE, REPUBLIC OF 2.75000% 16-01.03.46*	SGD	45 000	207 000		252 000	160 445	0.01	
SINGAPORE, REPUBLIC OF 2.12500% 16-01.06.26*	SGD	800 000			800 000	520 107	0.02	
SINGAPORE, REPUBLIC OF 2.25000% 16-01.08.36*	SGD	1 000 000			1 000 000	610 019	0.02	
SINGAPORE, REPUBLIC OF 2.62500% 18-01.05.28*	SGD	400 000			400 000	261 580	0.01	
SINGAPORE, REPUBLIC OF 2.75000% 12-01.04.42*	SGD	700 000			700 000	448 178	0.02	
SINGAPORE, REPUBLIC OF 3.37500% 13-01.09.33*	SGD	500 000			500 000	340 856	0.01	
SINGAPORE, REPUBLIC OF 3.50000% 07-01.03.27*	SGD	523 000			523 000	351 689	0.01	
SINGAPORE, REPUBLIC OF 3.00000% 09-01.09.24*	SGD	200 000		200 000				
SINGAPORE, REPUBLIC OF 2.87500% 10-01.09.30*	SGD	1 500 000			1 500 000	988 749	0.04	
SINGAPORE, REPUBLIC OF 2.37500% 19-01.07.39*	SGD	250 000			250 000	152 517	0.01	
SINGAPORE, REPUBLIC OF 1.87500% 20-01.03.50*	SGD	975 000			975 000	518 552	0.02	
SINGAPORE, REPUBLIC OF 2.87500% 22-01.09.27*	SGD	1 000 000			1 000 000	660 829	0.03	
SINGAPORE, REPUBLIC OF 2.62500% 22-01.08.32*	SGD	1 000 000			1 000 000	644 374	0.03	
SINGAPORE, REPUBLIC OF-REG-S 3.00000% 22-01.08.72*	SGD	300 000			300 000	199 262	0.01	
SINGAPORE, REPUBLIC OF 1.87500% 21-01.10.51*	SGD	150 000			150 000	79 120	0.00	
<b>TOTAL SGD</b>						<b>6 396 963</b>	<b>0.26</b>	
<b>Total Bonds, fixed rate</b>						<b>232 383 465</b>	<b>9.51</b>	
<b>Bonds, zero coupon</b>								
<b>DKK</b>								
DENMARK, KINGDOM OF-144A-REG-S 0.00000% 21-15.11.31*	DKK	7 000 000			7 000 000	771 470	0.03	
<b>TOTAL DKK</b>						<b>771 470</b>	<b>0.03</b>	
<b>Total Bonds, zero coupon</b>						<b>771 470</b>	<b>0.03</b>	

Security	30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Other bonds, fixed rate</b>							
<b>CNY</b>							
CHINA GOVERNMENT BOND 2.37000% 24-15.01.29*	CNY	15 000 000		15 000 000	1 883 908	0.08	
<b>TOTAL CNY</b>					<b>1 883 908</b>	<b>0.08</b>	
<b>Total Other bonds, fixed rate</b>					<b>1 883 908</b>	<b>0.08</b>	
<b>Total Securities traded on an exchange</b>					<b>237 587 620</b>	<b>9.72</b>	

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

### Bonds, fixed rate

#### MYR

MALAYSIA 2.63200% 20-15.04.31*	MYR		2 300 000		2 300 000	406 575	0.02
MALAYSIA 3.75700% 19-22.05.40*	MYR	4 250 000			4 250 000	783 874	0.03
MALAYSIA 3.82800% 19-05.07.34*	MYR	2 200 000			2 200 000	417 199	0.02
MALAYSIA 3.84400% 13-15.04.33*	MYR	3 000 000			3 000 000	569 628	0.02
MALAYSIA 3.88500% 19-15.08.29*	MYR	5 000 000			5 000 000	962 453	0.04
MALAYSIA 3.89200% 12-15.03.27*	MYR	3 000 000			3 000 000	576 952	0.02
MALAYSIA 3.89900% 17-16.11.27*	MYR	6 700 000			6 700 000	1 290 261	0.05
MALAYSIA 3.95500% 15-15.09.25*	MYR	2 092 000			2 092 000	401 118	0.02
MALAYSIA 4.06500% 20-15.06.50*	MYR		3 000 000		3 000 000	558 267	0.02
MALAYSIA 4.18100% 14-15.07.24*	MYR	5 000 000		5 000 000			
MALAYSIA 4.76200% 17-07.04.37*	MYR	3 143 000			3 143 000	646 149	0.03
MALAYSIA 4.92100% 18-06.07.48*	MYR	5 000 000			5 000 000	1 057 794	0.04
<b>TOTAL MYR</b>						<b>7 670 269</b>	<b>0.31</b>
<b>Total Bonds, fixed rate</b>						<b>7 670 269</b>	<b>0.31</b>
<b>Total Securities traded on other regulated markets which are open to the public</b>						<b>7 670 269</b>	<b>0.31</b>

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

### Investment certificates, open end

#### Eurozone

UBS (CH) INVESTMENT FUND - EURO BONDS PASSIVE U-X**	EUR	4 990	665	623	5 032	495 192 678	20.26
<b>TOTAL Eurozone</b>						<b>495 192 678</b>	<b>20.26</b>

#### Japan

UBS (CH) INVESTMENT FUND - JPY BONDS PASSIVE U-X**	JPY	3 234	314	433	3 115	187 273 999	7.66
<b>TOTAL Japan</b>						<b>187 273 999</b>	<b>7.66</b>

#### United Kingdom

UBS (CH) INVESTMENT FUND - GBP BONDS PASSIVE U-X**	GBP	681	119	97	703	76 885 276	3.15
<b>TOTAL United Kingdom</b>						<b>76 885 276</b>	<b>3.15</b>

#### United States

UBS (CH) INVESTMENT FUND - USD BONDS PASSIVE U-X**	USD	7 989	968	811	8 146	722 392 081	29.56
<b>TOTAL United States</b>						<b>722 392 081</b>	<b>29.56</b>

<b>Total Investment certificates, open end</b>						<b>1 481 744 034</b>	<b>60.62</b>
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<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>1 481 744 034</b>	<b>60.62</b>
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<b>Total securities and similar instruments</b>						<b>1 727 001 923</b>	<b>70.65</b>
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(thereof in lending)						8 446 508	0.35)
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Bank deposits at sight						741 154 007	30.32
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Derivative financial instruments						-35 814 709	-1.47
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Other assets						12 181 658	0.50
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<b>Total fund assets</b>						<b>2 444 522 879</b>	<b>100.00</b>
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Short-term bank liabilities						-746 264 692	
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Other liabilities						-4 114	
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<b>Net fund assets</b>						<b>1 698 254 073</b>	
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Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	245 240 249	10.03
Investments valuation based on market-observed parameters	1 445 946 965	59.15
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>1 691 187 214</b>	<b>69.18</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on interest rate instruments/bonds</b>					
EURO-BUND FUTURE 06.06.24*	30	EUR	3 892 386	2 626	0.00
US 10YR TREASURY NOTE FUTURE 18.06.24*	30	USD	2 993 842	-20 266	0.00
			6 886 228	-17 640	0.00

Liquidity linked to open derivative financial instruments: CHF 6 886 228

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
MYR	40 299 000	USD	8 440 465	03.04.2024	-37 345	0.00
CNY	1 026 485 000	CHF	125 256 710	03.04.2024	-2 660 004	-0.11
AUD	35 115 000	CHF	20 006 420	03.04.2024	-621 802	-0.03
CAD	45 440 000	CHF	29 303 015	03.04.2024	-930 967	-0.04
DKK	38 680 000	CHF	4 936 289	03.04.2024	-107 034	0.00
SGD	9 550 000	CHF	6 226 942	03.04.2024	-145 154	-0.01
ILS	18 505 000	CHF	4 534 721	03.04.2024	-13 415	0.00
CNY	45 650 000	CHF	5 569 688	03.04.2024	-119 044	0.00
MXN	247 850 000	CHF	12 645 538	03.04.2024	-772 417	-0.03
SEK	35 290 000	CHF	2 998 396	03.04.2024	26 440	0.00
PLN	32 760 000	CHF	7 207 544	03.04.2024	-188 849	-0.01
NOK	31 170 000	CHF	2 578 102	03.04.2024	-9 014	0.00
NZD	5 955 000	CHF	3 177 938	03.04.2024	-29 113	0.00
EUR	507 660 000	CHF	483 272 521	03.04.2024	-10 433 992	-0.43
JPY	32 806 300 000	CHF	192 680 600	03.04.2024	-2 588 902	-0.11
GBP	71 965 000	CHF	79 902 380	03.04.2024	-1 950 154	-0.08
USD	815 920 000	CHF	715 460 666	03.04.2024	-19 156 061	-0.78
CHF	10 067 543	EUR	10 510 000	03.04.2024	153 581	0.01
CHF	3 689 015	JPY	625 000 000	03.04.2024	31 107	0.00
CHF	4 237 175	GBP	3 790 000	03.04.2024	73 547	0.00
CHF	16 799 652	USD	18 985 000	03.04.2024	293 566	0.01
CHF	319 582	GBP	285 000	03.04.2024	4 576	0.00
CHF	326 426	EUR	340 000	03.04.2024	4 229	0.00
EUR	260 766	CHF	250 000	03.04.2024	-3 599	0.00
EUR	3 230 000	CHF	3 092 989	03.04.2024	-48 231	0.00



Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
CHF	4 396 260	EUR	4 520 000	03.04.2024	-497	0.00
MYR	40 299 000	USD	8 548 791	03.05.2024	86 690	0.00
USD	8 546 978	MYR	40 299 000	03.04.2024	-58 622	0.00
CHF	89 852	CAD	135 000	03.04.2024	-28	0.00
EUR	6 830 000	CHF	6 698 732	03.04.2024	56 461	0.00
USD	5 770 000	CHF	5 231 898	03.04.2024	36 856	0.00
CNY	1 072 135 000	CHF	134 330 873	06.05.2024	723 148	0.03
AUD	35 115 000	CHF	20 587 247	03.05.2024	9 108	0.00
CHF	30 160 898	CAD	45 305 000	03.04.2024	-16 739	0.00
CAD	45 305 000	CHF	30 074 166	03.05.2024	15 616	0.00
CHF	4 553 508	ILS	18 505 000	03.04.2024	-5 372	0.00
ILS	18 505 000	CHF	4 542 644	06.05.2024	4 268	0.00
DKK	38 680 000	CHF	5 055 875	03.05.2024	21 577	0.00
SGD	9 550 000	CHF	6 389 797	03.05.2024	29 833	0.00
CHF	6 402 134	SGD	9 550 000	03.04.2024	-30 038	0.00
CHF	13 533 806	MXN	247 850 000	03.04.2024	-115 851	0.00
MXN	254 040 000	CHF	13 760 770	03.05.2024	115 303	0.00
NZD	5 955 000	CHF	3 204 943	03.05.2024	8 274	0.00
NOK	31 170 000	CHF	2 598 440	03.05.2024	17 885	0.00
PLN	32 760 000	CHF	7 383 722	06.05.2024	14 438	0.00
SEK	35 290 000	CHF	2 985 062	03.05.2024	19 284	0.00
CHF	7 413 039	PLN	32 760 000	03.04.2024	-16 646	0.00
CHF	192 535 224	JPY	32 181 300 000	03.04.2024	-985 843	-0.04
CHF	726 745 122	USD	802 811 513	03.04.2024	-3 930 672	-0.16
GBP	69 210 000	CHF	78 786 588	03.05.2024	312 077	0.01
EUR	508 235 000	CHF	495 436 118	03.05.2024	2 198 304	0.09
USD	809 310 000	CHF	730 187 808	03.05.2024	3 904 239	0.16
JPY	31 898 100 000	CHF	191 105 000	07.05.2024	994 704	0.05
CNY	34 115 000	CHF	4 274 581	06.05.2024	23 225	0.00
					-35 797 069	-1.47

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

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

\*\* valuation based on market-observed parameters

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on interest rate instruments/bonds</b>			
EURO-BUND FUTURE 06.06.24	EUR	30	0
US 10YR TREASURY NOTE FUTURE 18.06.24	USD	30	0

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
CHF	15 831 042	USD	17 365 000	02.11.2023
CHF	11 048 358	EUR	11 490 000	02.11.2023
CHF	8 088 955	JPY	1 321 800 000	02.11.2023
CHF	1 553 129	GBP	1 400 000	02.11.2023
CHF	277 547	GBP	250 000	02.11.2023
CHF	288 302	EUR	300 000	02.11.2023
CNY	13 485 000	CHF	1 685 098	02.11.2023
CHF	163 031	USD	180 000	02.11.2023
CHF	107 745	CAD	165 000	02.11.2023
CHF	297 879	JPY	50 000 000	02.11.2023
CHF	312 190	USD	350 000	02.11.2023
USD	8 421 944	MYR	40 299 000	02.11.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	13 470 345	MXN	268 860 000	03.11.2023
MYR	40 299 000	USD	8 436 931	04.12.2023
AUD	35 510 000	CHF	20 347 230	04.12.2023
CAD	42 960 000	CHF	27 953 213	04.12.2023
CNY	45 290 000	CHF	5 581 332	04.12.2023
CNY	773 520 000	CHF	95 325 064	04.12.2023
DKK	36 050 000	CHF	4 628 156	04.12.2023
JPY	30 739 500 000	CHF	184 711 370	04.12.2023
SGD	9 550 000	CHF	6 297 989	04.12.2023
EUR	465 930 000	CHF	446 258 435	04.12.2023
USD	742 155 000	CHF	667 379 173	04.12.2023
GBP	60 165 000	CHF	65 918 880	04.12.2023
MXN	268 860 000	CHF	13 357 033	04.12.2023
SEK	35 290 000	CHF	2 860 250	04.12.2023
ILS	18 505 000	CHF	4 146 674	04.12.2023
NOK	31 170 000	CHF	2 521 421	04.12.2023
PLN	32 760 000	CHF	7 056 532	04.12.2023
NZD	5 955 000	CHF	3 132 437	04.12.2023
USD	6 535 000	CHF	5 921 549	04.12.2023
EUR	5 530 000	CHF	5 282 190	04.12.2023
CHF	5 680 056	EUR	5 900 000	04.12.2023
CHF	3 233 758	USD	3 650 000	04.12.2023
CHF	1 329 620	JPY	225 700 000	04.12.2023
CHF	674 020	CNY	5 500 000	04.12.2023
EUR	90 000	CHF	86 770	04.12.2023
GBP	1 655 000	CHF	1 832 044	04.12.2023
CHF	319 815	JPY	53 400 000	04.12.2023
USD	2 735 000	CHF	2 415 131	04.12.2023
EUR	2 485 000	CHF	2 392 382	04.12.2023
EUR	1 300 000	CHF	1 253 035	04.12.2023
USD	2 650 000	CHF	2 337 955	04.12.2023
USD	8 629 336	MYR	40 299 000	04.12.2023
USD	8 140 000	CHF	7 158 805	04.12.2023
GBP	1 475 000	CHF	1 638 433	04.12.2023
JPY	626 700 000	CHF	3 706 975	04.12.2023
EUR	4 345 000	CHF	4 185 365	04.12.2023
MYR	40 299 000	USD	8 652 682	03.01.2024
CNY	815 945 000	CHF	100 051 501	03.01.2024
AUD	36 350 000	CHF	21 009 580	03.01.2024
CAD	44 420 000	CHF	28 474 242	03.01.2024
ILS	18 505 000	CHF	4 364 714	03.01.2024
DKK	36 050 000	CHF	4 616 477	03.01.2024
SGD	9 550 000	CHF	6 247 449	03.01.2024
MXN	281 570 000	CHF	13 987 574	03.01.2024
SEK	35 290 000	CHF	2 948 027	03.01.2024
NOK	31 170 000	CHF	2 539 801	03.01.2024
PLN	32 760 000	CHF	7 152 429	03.01.2024
NZD	5 955 000	CHF	3 190 202	03.01.2024
USD	775 450 000	CHF	676 012 496	03.01.2024
EUR	485 185 000	CHF	462 371 601	03.01.2024
GBP	65 030 000	CHF	71 688 422	03.01.2024
CNY	78 120 000	CHF	9 573 412	03.01.2024
CHF	309 154	GBP	280 000	03.01.2024
EUR	6 200 000	CHF	5 902 876	03.01.2024
USD	3 755 000	CHF	3 277 995	03.01.2024
EUR	5 705 000	CHF	5 370 058	03.01.2024
CHF	257 304	CAD	400 000	03.01.2024
GBP	2 490 000	CHF	2 734 936	03.01.2024
USD	4 620 000	CHF	4 026 339	03.01.2024

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	8 521 017	EUR	9 000 000	03.01.2024
CHF	1 312 937	AUD	2 275 000	03.01.2024
CHF	454 859	MXN	9 040 000	03.01.2024
CHF	1 769 817	GBP	1 600 000	03.01.2024
CHF	9 487 522	USD	10 790 000	03.01.2024
EUR	2 465 000	CHF	2 334 113	03.01.2024
USD	8 722 727	MYR	40 299 000	03.01.2024
CHF	19 430 247	AUD	34 075 000	03.01.2024
CHF	105 011 158	CNY	894 065 000	03.01.2024
CHF	27 825 042	CAD	44 020 000	03.01.2024
CHF	4 283 367	ILS	18 505 000	03.01.2024
CHF	4 500 416	DKK	36 050 000	03.01.2024
CHF	6 065 649	SGD	9 550 000	03.01.2024
CHF	2 970 704	SEK	35 290 000	03.01.2024
CHF	2 577 722	NOK	31 170 000	03.01.2024
CHF	13 501 169	MXN	272 530 000	03.01.2024
CHF	7 028 987	PLN	32 760 000	03.01.2024
CHF	646 934 302	USD	773 105 046	03.01.2024
CHF	70 261 056	GBP	65 640 000	03.01.2024
CHF	456 245 583	EUR	490 555 000	03.01.2024
USD	8 775 532	MYR	40 299 000	03.01.2024
JPY	31 490 300 000	CHF	186 996 143	04.01.2024
JPY	425 600 000	CHF	2 517 531	04.01.2024
CHF	3 991 789	JPY	662 300 000	04.01.2024
JPY	241 500 000	CHF	1 455 858	04.01.2024
JPY	364 000 000	CHF	2 235 156	04.01.2024
MYR	40 299 000	USD	8 745 063	02.02.2024
AUD	35 220 000	CHF	20 039 419	02.02.2024
CNY	902 030 000	CHF	105 914 332	02.02.2024
CAD	45 415 000	CHF	28 629 630	02.02.2024
DKK	38 680 000	CHF	4 820 977	02.02.2024
ILS	18 505 000	CHF	4 272 455	02.02.2024
SGD	9 550 000	CHF	6 054 916	02.02.2024
SEK	35 290 000	CHF	2 964 988	02.02.2024
NZD	5 955 000	CHF	3 147 909	02.02.2024
NOK	31 170 000	CHF	2 571 665	02.02.2024
MXN	272 530 000	CHF	13 392 414	02.02.2024
PLN	32 760 000	CHF	7 004 651	02.02.2024
EUR	512 535 000	CHF	475 751 901	02.02.2024
JPY	32 329 300 000	CHF	192 498 757	02.02.2024
USD	791 185 000	CHF	659 989 912	02.02.2024
GBP	69 850 000	CHF	74 543 780	02.02.2024
CNY	67 630 000	CHF	8 006 203	02.02.2024
CAD	1 560 000	CHF	982 441	02.02.2024
CHF	1 211 307	MXN	24 685 000	02.02.2024
EUR	7 390 000	CHF	6 837 889	02.02.2024
JPY	624 400 000	CHF	3 699 929	02.02.2024
GBP	3 915 000	CHF	4 169 052	02.02.2024
USD	29 825 000	CHF	24 939 200	02.02.2024
CHF	4 374 025	EUR	4 700 000	02.02.2024
CHF	8 515 461	USD	10 000 000	02.02.2024
CHF	200 000	GBP	185 069	02.02.2024
CHF	323 592	JPY	55 000 000	02.02.2024
USD	3 740 000	CHF	3 173 461	02.02.2024
JPY	454 600 000	CHF	2 675 843	02.02.2024
AUD	1 595 000	CHF	909 180	02.02.2024
EUR	7 395 000	CHF	6 905 941	02.02.2024
USD	7 820 000	CHF	6 665 694	02.02.2024

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	2 940 000	CHF	2 552 470	02.02.2024
CAD	1 995 000	CHF	1 288 834	02.02.2024
EUR	2 910 000	CHF	2 749 819	02.02.2024
GBP	1 690 000	CHF	1 865 679	02.02.2024
CHF	293 434	JPY	50 000 000	02.02.2024
CHF	880 222	GBP	800 000	02.02.2024
CHF	1 555 686	USD	1 800 000	02.02.2024
CHF	2 993 289	EUR	3 180 000	02.02.2024
USD	8 510 876	MYR	40 299 000	02.02.2024
USD	8 522 035	MYR	40 299 000	02.02.2024
MYR	40 299 000	USD	8 522 035	02.02.2024
MYR	40 299 000	USD	8 521 314	04.03.2024
CNY	978 435 000	CHF	117 545 261	04.03.2024
CNY	40 150 000	CHF	4 823 460	04.03.2024
AUD	36 815 000	CHF	20 863 491	04.03.2024
DKK	38 680 000	CHF	4 836 005	04.03.2024
ILS	18 505 000	CHF	4 371 344	04.03.2024
CAD	47 940 000	CHF	30 712 282	04.03.2024
SGD	9 550 000	CHF	6 136 696	04.03.2024
SEK	35 290 000	CHF	2 918 212	04.03.2024
PLN	32 760 000	CHF	7 035 132	04.03.2024
MXN	247 850 000	CHF	12 387 520	04.03.2024
NOK	31 170 000	CHF	2 560 843	04.03.2024
NZD	5 955 000	CHF	3 137 146	04.03.2024
EUR	514 695 000	CHF	480 397 269	04.03.2024
GBP	71 615 000	CHF	78 163 476	04.03.2024
JPY	32 823 100 000	CHF	192 180 593	04.03.2024
USD	824 245 000	CHF	708 926 531	04.03.2024
CHF	7 053	JPY	1 200 000	04.03.2024
CHF	2 069 041	GBP	1 900 000	04.03.2024
CHF	12 320 804	EUR	13 250 000	04.03.2024
CHF	1 600 398	CAD	2 500 000	04.03.2024
CHF	961 782	AUD	1 700 000	04.03.2024
CHF	9 618 008	USD	11 250 000	04.03.2024
CHF	7 208 176	JPY	1 225 800 000	04.03.2024
CHF	1 169 413	JPY	200 000 000	04.03.2024
JPY	162 000 000	CHF	950 021	04.03.2024
EUR	1 465 000	CHF	1 380 267	04.03.2024
JPY	403 200 000	CHF	2 376 752	04.03.2024
EUR	6 000 000	CHF	5 685 909	04.03.2024
GBP	1 160 000	CHF	1 291 655	04.03.2024
USD	6 355 000	CHF	5 613 746	04.03.2024
EUR	1 005 000	CHF	951 977	04.03.2024
CHF	4 523 427	USD	5 150 000	04.03.2024
CHF	166 861	GBP	150 000	04.03.2024
CHF	238 219	EUR	250 000	04.03.2024
USD	8 437 814	MYR	40 299 000	04.03.2024
JPY	522 700 000	CHF	3 056 075	04.03.2024
GBP	1 990 000	CHF	2 213 706	04.03.2024
EUR	3 445 000	CHF	3 278 855	04.03.2024
USD	10 405 000	CHF	9 155 567	04.03.2024
MYR	40 299 000	USD	8 440 465	03.04.2024
CNY	1 026 485 000	CHF	125 256 710	03.04.2024
AUD	35 115 000	CHF	20 006 420	03.04.2024
CAD	45 440 000	CHF	29 303 015	03.04.2024
DKK	38 680 000	CHF	4 936 289	03.04.2024
SGD	9 550 000	CHF	6 226 942	03.04.2024
ILS	18 505 000	CHF	4 534 721	03.04.2024
CNY	45 650 000	CHF	5 569 688	03.04.2024
MXN	247 850 000	CHF	12 645 538	03.04.2024

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
SEK	35 290 000	CHF	2 998 396	03.04.2024
PLN	32 760 000	CHF	7 207 544	03.04.2024
NOK	31 170 000	CHF	2 578 102	03.04.2024
NZD	5 955 000	CHF	3 177 938	03.04.2024
EUR	507 660 000	CHF	483 272 521	03.04.2024
JPY	32 806 300 000	CHF	192 680 600	03.04.2024
GBP	71 965 000	CHF	79 902 380	03.04.2024
USD	815 920 000	CHF	715 460 666	03.04.2024
CHF	10 067 543	EUR	10 510 000	03.04.2024
CHF	3 689 015	JPY	625 000 000	03.04.2024
CHF	4 237 175	GBP	3 790 000	03.04.2024
CHF	16 799 652	USD	18 985 000	03.04.2024
CHF	319 582	GBP	285 000	03.04.2024
CHF	326 426	EUR	340 000	03.04.2024
EUR	260 766	CHF	250 000	03.04.2024
EUR	3 230 000	CHF	3 092 989	03.04.2024
CHF	4 396 260	EUR	4 520 000	03.04.2024
USD	8 546 978	MYR	40 299 000	03.04.2024
CHF	89 852	CAD	135 000	03.04.2024
EUR	6 830 000	CHF	6 698 732	03.04.2024
USD	5 770 000	CHF	5 231 898	03.04.2024
CHF	30 160 898	CAD	45 305 000	03.04.2024
CHF	4 553 508	ILS	18 505 000	03.04.2024
CHF	6 402 134	SGD	9 550 000	03.04.2024
CHF	13 533 806	MXN	247 850 000	03.04.2024
CHF	7 413 039	PLN	32 760 000	03.04.2024
CHF	192 535 224	JPY	32 181 300 000	03.04.2024
CHF	726 745 122	USD	802 811 513	03.04.2024
MYR	40 299 000	USD	8 548 791	03.05.2024
AUD	35 115 000	CHF	20 587 247	03.05.2024
CAD	45 305 000	CHF	30 074 166	03.05.2024
DKK	38 680 000	CHF	5 055 875	03.05.2024
SGD	9 550 000	CHF	6 389 797	03.05.2024
MXN	254 040 000	CHF	13 760 770	03.05.2024
NZD	5 955 000	CHF	3 204 943	03.05.2024
NOK	31 170 000	CHF	2 598 440	03.05.2024
SEK	35 290 000	CHF	2 985 062	03.05.2024
GBP	69 210 000	CHF	78 786 588	03.05.2024
EUR	508 235 000	CHF	495 436 118	03.05.2024
USD	809 310 000	CHF	730 187 808	03.05.2024
CNY	1 072 135 000	CHF	134 330 873	06.05.2024
ILS	18 505 000	CHF	4 542 644	06.05.2024
PLN	32 760 000	CHF	7 383 722	06.05.2024
CNY	34 115 000	CHF	4 274 581	06.05.2024
JPY	31 898 100 000	CHF	191 105 000	07.05.2024

## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

Composed TER for the last 12 months:

Class I-A1	0.22%
Class I-A2	0.22%
Class I-A3	0.16%
Class I-B	0.05%
Class I-X	0.00%

### Exchange rates

AUD 1 = CHF 0.59	MXN 1 = CHF 0.05
CAD 1 = CHF 0.67	MYR 1 = CHF 0.19
CNY 1 = CHF 0.12	NOK 1 = CHF 0.08
DKK 1 = CHF 0.13	NZD 1 = CHF 0.54
EUR 1 = CHF 0.97	PLN 1 = CHF 0.23
GBP 1 = CHF 1.14	SEK 1 = CHF 0.08
ILS 1 = CHF 0.25	SGD 1 = CHF 0.67
JPY 1 = CHF 0.01	USD 1 = CHF 0.90

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

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in CHF		369 123 602.40	354 793 766.73	319 943 302.70
<b>Class I-X</b>	<b>CH0396385046</b>			
Net asset value per unit in CHF		875.95	841.97	849.50
Number of units outstanding		421 399.0010	421 384.4640	376 623.3070

## Structure of the securities portfolio

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

United States	42.22
France	5.48
United Kingdom	5.24
Canada	3.60
Germany	3.56
Japan	2.24
Netherlands	2.21
Spain	1.99
Australia	1.52
Italy	1.30
Others	6.99
<b>TOTAL</b>	<b>76.35</b>

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	CHF	CHF
Bank deposits		
– at sight	116 386 686.53	380 264 808.27
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	361 034 849.95	358 224 386.98
Derivative financial instruments	-8 808 633.03	-12 776 919.55
Other assets	4 203 956.61	3 890 482.51
<b>Total fund assets</b>	<b>472 816 860.06</b>	<b>729 602 758.21</b>
Loans	-103 693 257.66	-374 808 852.82
Other liabilities	0.00	-138.66
<b>Net fund assets</b>	<b>369 123 602.40</b>	<b>354 793 766.73</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Income	CHF	CHF
Income from bank assets	41 656.87	22 972.42
Negative interest	-3 156.41	-7 401.45
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	6 596 201.41	11 064 985.10
Purchase of current net income on issue of units	204 660.15	810 791.75
<b>TOTAL income</b>	<b>6 839 362.02</b>	<b>11 891 347.82</b>
<b>Expenses</b>		
Interest payable	-499.76	-757.32
Audit expenses	-14 146.40	-12 530.90
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-5 250.48	-13 376.14
Payment of current net income on redemption of units	-208 244.41	-147 363.73
<b>TOTAL expenses</b>	<b>-228 141.05</b>	<b>-174 028.09</b>
<b>Net income</b>	<b>6 611 220.97</b>	<b>11 717 319.73</b>
Realized capital gains and losses	-16 536 590.26	4 664 252.44
<b>Realized result</b>	<b>-9 925 369.29</b>	<b>16 381 572.17</b>
Unrealized capital gains and losses	28 564 178.46	-16 148 293.46
<b>Total result</b>	<b>18 638 809.17</b>	<b>233 278.71</b>



## 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	354 793 766.73	319 943 302.70
Paid federal withholding tax	-4 127 032.03	-3 529 695.29
Balance of unit movements	-181 941.47	38 146 880.61
Total result	18 638 809.17	233 278.71
<b>Net fund assets at the end of the reporting period</b>	<b>369 123 602.40</b>	<b>354 793 766.73</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Class I-X	Number	Number
Situation at the beginning of the financial year	421 384.4640	376 623.3070
Units issued	27 840.0230	59 499.2080
Units redeemed	-27 825.4860	-14 738.0510
<b>Situation at the end of the period</b>	<b>421 399.0010</b>	<b>421 384.4640</b>
Difference between units issued and units redeemed	14.5370	44 761.1570

## Inventory of Fund assets

### Securities traded on an exchange

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, fixed rate</b>								
<b>CAD</b>								
ALIMENTATION COUCHE TARD INC 3.05600% 17-26.07.24*	CAD	200 000			200 000	132 195	0.03	
BANK OF MONTREAL 1.55100% 21-28.05.26*	CAD	600 000			600 000	375 132	0.08	
ROGERS COMMUNICATIONS INC 3.25000% 19-01.05.29*	CAD	100 000			100 000	62 104	0.01	
ROGERS COMMUNICATIONS INC 6.75000% 09-09.11.39*	CAD	75 000			75 000	56 402	0.01	
ROYAL BANK OF CANADA-REG-S 4.93000% 10-16.07.25*	CAD	400 000			400 000	266 416	0.06	
<b>TOTAL CAD</b>						<b>892 251</b>	<b>0.19</b>	
<b>EUR</b>								
AMERICAN HONDA FINANCE CORP 0.30000% 21-07.07.28*	EUR	400 000			400 000	343 694	0.07	
AMERICAN TOWER CORP 0.87500% 21-21.05.29*	EUR	200 000			200 000	169 459	0.04	
APPLE INC 0.50000% 19-15.11.31*	EUR	100 000			100 000	81 883	0.02	
ASML HOLDING NV-REG-S 0.25000% 20-25.02.30*	EUR	100 000			100 000	83 452	0.02	
AT&T INC 1.60000% 20-19.05.28*	EUR	150 000			150 000	136 614	0.03	
AT&T INC 2.60000% 20-19.05.38*	EUR	200 000			200 000	167 733	0.04	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 1.25000% 20-03.06.30*	EUR	200 000			200 000	168 621	0.04	
BAYER AG-REG-S 1.00000% 21-12.01.36*	EUR	200 000			200 000	137 144	0.03	
BAYER AG-REG-S 1.12500% 20-06.01.30*	EUR	300 000			300 000	248 079	0.05	
BECTON DICKINSON EURO FINANCE SARL 3.55300% 23-13.09.29*	EUR	500 000	200 000		300 000	294 324	0.06	
BOUYGUES SA-REG-S 1.12500% 20-24.07.28*	EUR	400 000			400 000	357 954	0.08	
BOUYGUES SA-REG-S 2.25000% 22-29.06.29*	EUR	500 000			500 000	462 836	0.10	
BOUYGUES SA-REG-S 3.25000% 22-30.06.37*	EUR	400 000			400 000	376 877	0.08	
CAPGEMINI SE-REG-S 0.62500% 20-23.06.25*	EUR	400 000	200 000		200 000	187 566	0.04	
CHUBB INA HOLDINGS INC 1.40000% 19-15.06.31*	EUR	350 000			350 000	297 567	0.06	
CK HUTCHISON GROUP TELECOM FIN-REG-S 0.75000% 19-17.04.26*	EUR	500 000	300 000		200 000	183 233	0.04	
CK HUTCHISON GROUP TELECOM FIN-REG-S 1.12500% 19-17.10.28*	EUR	100 000	100 000					
COCA-COLA CO/THE 0.12500% 20-15.03.29*	EUR	200 000			200 000	168 894	0.04	
COCA-COLA EUROPEAN PARTNERS PLC-REG-S 2.37500% 13-07.05.25*	EUR	100 000			100 000	95 900	0.02	
COMCAST CORP 1.25000% 20-20.02.40*	EUR	100 000			100 000	72 768	0.02	
CREDIT AGRICOLE ASSURANCES SA-REG-S-SUB 1.50000% 21-06.10.31*	EUR	100 000			100 000	80 883	0.02	
DANAHER CORP 2.50000% 20-30.03.30*	EUR	100 000			100 000	93 722	0.02	
DIAGEO FINANCE PLC-REG-S 1.87500% 20-27.03.27*	EUR	300 000			300 000	280 773	0.06	
DOVER CORP 0.75000% 19-04.11.27*	EUR	100 000			100 000	88 473	0.02	
ENEL FINANCE INTERNATIONAL NV-REG-S 0.25000% 22-17.11.25*	EUR	400 000	200 000		200 000	184 248	0.04	
EURONEXT NV-REG-S 1.00000% 18-18.04.25*	EUR	300 000			300 000	283 197	0.06	
EXOR NV-REG-S 0.87500% 21-19.01.31*	EUR	200 000			200 000	164 161	0.03	
FIDELITY NATIONAL INFO SERVICES 2.95000% 19-21.05.39*	EUR	100 000			100 000	89 374	0.02	
FIDELITY NATIONAL INFO SERVICES 1.00000% 19-03.12.28*	EUR	100 000			100 000	86 808	0.02	
GOLDMAN SACHS GROUP INC-REG-S 3.37500% 20-27.03.25*	EUR	200 000	200 000					
ICADE-REG-S 0.62500% 21-18.01.31*	EUR	200 000			200 000	154 050	0.03	
INTERNATIONAL BUSINESS MACHINES CORP 0.30000% 20-11.02.28*	EUR	300 000			300 000	262 055	0.06	
JAB HOLDINGS BV-REG-S 1.00000% 19-20.12.27*	EUR	100 000			100 000	88 832	0.02	
KERRY GROUP FINANCIAL SERVICES U-REG-S 0.87500% 21-01.12.31*	EUR	200 000			200 000	162 954	0.03	
LEG IMMOBILIEN SE-REG-S 1.00000% 21-19.11.32*	EUR	200 000			200 000	151 890	0.03	
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.12500% 20-11.02.28*	EUR	200 000			200 000	174 944	0.04	
MEDTRONIC GLOBAL HOLDINGS SCA 1.37500% 20-15.10.40*	EUR	200 000			200 000	142 136	0.03	
MEDTRONIC GLOBAL HOLDINGS SCA 1.62500% 20-15.10.50*	EUR	100 000			100 000	65 822	0.01	
MMS USA INVESTMENTS INC-REG-S 0.62500% 19-13.06.25*	EUR	400 000			400 000	375 078	0.08	
NESTLE FINANCE INTL LTD-REG-S 0.37500% 20-03.12.40*	EUR	100 000			100 000	63 102	0.01	
PROLOGIS EURO FINANCE LLC 1.00000% 20-06.02.35*	EUR	100 000			100 000	73 549	0.02	
PUBLIC STORAGE 0.50000% 21-09.09.30*	EUR	100 000			100 000	80 384	0.02	
RECKITT BENCKISER TR SER NED BV-REG-S 0.75000% 20-19.05.30*	EUR	200 000			200 000	166 212	0.04	
RELX FINANCE BV-REG-S 0.87500% 20-10.03.32*	EUR	150 000			150 000	121 801	0.03	
RICHEMONT INTERNATIONAL HOLDING SA-REG-S 1.62500% 20-26.05.40*	EUR	300 000			300 000	232 367	0.05	
SOCIETE GENERALE-REG-S 1.25000% 20-12.06.30*	EUR	200 000			200 000	168 397	0.04	
STELLANTIS NV-REG-S 3.87500% 20-05.01.26*	EUR	100 000			100 000	97 740	0.02	
TAKEDA PHARMACEUTICAL CO LTD 0.75000% 20-09.07.27*	EUR	200 000			200 000	178 752	0.04	
THERMO FISHER SCIENTIFIC FINANCE 1.62500% 21-18.10.41*	EUR	200 000			200 000	146 022	0.03	
UBS GROUP AG-REG-S 0.62500% 21-24.02.33*	EUR	200 000			200 000	148 455	0.03	
UNILEVER FINANCE NETHERLANDS BV-REG-S 1.75000% 20-25.03.30*	EUR	300 000			300 000	271 708	0.06	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
VERIZON COMMUNICATIONS INC 1.30000% 20-18.05.33*	EUR	200 000			200 000	161 424	0.03	
VERIZON COMMUNICATIONS INC 0.37500% 21-22.03.29*	EUR	300 000			300 000	253 603	0.05	
VF CORP 0.25000% 20-25.02.28*	EUR	100 000			100 000	82 398	0.02	
VONOVIA SE-REG-S 1.00000% 21-16.06.33*	EUR	100 000			100 000	73 418	0.02	
WELLS FARGO & CO-REG-S 0.62500% 20-14.08.30*	EUR	100 000	300 000	100 000	300 000	243 238	0.05	
WENDEL SE-REG-S 1.00000% 21-01.06.31*	EUR	200 000			200 000	163 688	0.03	
<b>TOTAL EUR</b>						<b>9 690 253</b>	<b>2.05</b>	

#### GBP

3I GROUP PLC-REG-S 3.75000% 20-05.06.40*	GBP	100 000			100 000	91 647	0.02	
CITIGROUP INC 1.75000% 19-23.10.26*	GBP	100 000			100 000	105 077	0.02	
HAMMERSON PLC 6.00000% 04-23.02.26*	GBP	50 000			50 000	56 707	0.01	
PHOENIX GROUP HOLDINGS PLC-REG-S-SUB 6.62500% 15-18.12.25*	GBP	150 000		150 000				
PRUDENTIAL FUNDING PLC 5.87500% 99-11.05.29*	GBP	50 000			50 000	59 167	0.01	
REALTY INCOME CORP 1.12500% 21-13.07.27*	GBP	200 000			200 000	200 905	0.04	
TIME WARNER CABLE LLC 5.25000% 12-15.07.42*	GBP	100 000			100 000	96 293	0.02	
TOYOTA MOTOR CREDIT CORP-REG-S 0.75000% 20-19.11.26*	GBP	200 000			200 000	206 131	0.04	
WELLCOME TRUST LTD/THE-REG-S 1.50000% 21-14.07.71*	GBP	150 000			150 000	70 827	0.01	
<b>TOTAL GBP</b>						<b>886 754</b>	<b>0.19</b>	

#### USD

3M CO 3.70000% 20-15.04.50*	USD	200 000			200 000	133 062	0.03	
ABB FINANCE USA INC 3.80000% 18-03.04.28*	USD	300 000			300 000	264 427	0.06	
ABBOTT LABORATORIES 4.90000% 16-30.11.46*	USD	50 000			50 000	43 961	0.01	
ABBOTT LABORATORIES 4.75000% 17-15.04.43*	USD	350 000			350 000	303 477	0.06	
ABBOTT LABORATORIES 1.40000% 20-30.06.30*	USD	300 000			300 000	225 195	0.05	
ABBVIE INC 3.20000% 20-21.11.29*	USD	400 000		200 000	200 000	165 998	0.04	
ABBVIE INC 3.80000% 20-15.03.25*	USD	450 000		450 000				
ABBVIE INC 4.05000% 20-21.11.39*	USD	50 000			50 000	40 099	0.01	
ABBVIE INC 4.25000% 20-21.11.49*	USD	600 000		200 000	400 000	312 022	0.07	
ABBVIE INC 4.50000% 15-14.05.35*	USD	250 000	275 000	250 000	275 000	238 115	0.05	
ABBVIE INC 4.80000% 24-15.03.27*	USD		400 000		400 000	360 652	0.08	
ABBVIE INC 5.05000% 24-15.03.34*	USD		400 000	400 000				
ABBVIE INC 5.40000% 24-15.03.54*	USD		50 000		50 000	46 354	0.01	
ACTIVISION BLIZZARD INC 3.40000% 17-15.09.26*	USD	50 000		50 000				
ACTIVISION BLIZZARD INC 1.35000% 20-15.09.30*	USD	75 000		75 000				
ADOBE INC 2.30000% 20-01.02.30*	USD	200 000			200 000	158 531	0.03	
AERCAP IRE CAP LTD/GLB AVIA TRUST 3.87500% 18-23.01.28*	USD	800 000			800 000	683 137	0.14	
AERCAP IRE CAP LTD/GLB AVIA TRUST 3.85000% 21-29.10.41*	USD	150 000			150 000	107 010	0.02	
AERCAP IRELAND CAPITAL DAC / AERCAP 1.65000% 21-29.10.24*	USD	300 000		300 000				
AETNA INC 3.50000% 14-15.11.24*	USD	50 000			50 000	44 433	0.01	
AETNA INC 3.87500% 17-15.08.47*	USD	200 000			200 000	137 431	0.03	
AFLAC INC 1.12500% 21-15.03.26*	USD	500 000			500 000	417 190	0.09	
AGILENT TECHNOLOGIES INC 3.05000% 16-22.09.26*	USD	50 000			50 000	42 899	0.01	
AIA GROUP LTD-144A-SUB 3.20000% 20-16.09.40*	USD	200 000			200 000	134 480	0.03	
AIA GROUP LTD-REG-S 3.37500% 20-07.04.30*	USD	200 000			200 000	165 149	0.03	
AIR LEASE CORP 5.30000% 23-01.02.28*	USD	100 000			100 000	90 119	0.02	
ALEXANDRIA REAL ESTATE EQUITIES INC 4.30000% 15-15.01.26*	USD	50 000			50 000	44 276	0.01	
ALEXANDRIA REAL ESTATE EQUITY INC 1.87500% 20-01.02.33*	USD	275 000			275 000	188 170	0.04	
ALEXANDRIA REAL ESTATE EQUITIES INC 3.55000% 22-15.03.52*	USD	100 000			100 000	63 185	0.01	
ALIBABA GROUP HOLDING LTD 4.00000% 17-06.12.37*	USD	220 000			220 000	171 867	0.04	
ALIBABA GROUP HOLDING LTD 2.12500% 21-09.02.31*	USD	200 000			200 000	149 540	0.03	
ALIBABA GROUP HOLDING LTD 3.15000% 21-09.02.51*	USD	200 000			200 000	119 552	0.03	
ALLSTATE CORP 4.50000% 13-15.06.43*	USD	50 000			50 000	39 543	0.01	
ALLSTATE CORP/THE 1.45000% 20-15.12.30*	USD	150 000			150 000	106 988	0.02	
ALLY FINANCIAL INC 2.20000% 21-02.11.28*	USD	300 000			300 000	231 624	0.05	
ALLY FINANCIAL INC 3.87500% 19-21.05.24*	USD	100 000			100 000	89 800	0.02	
ALLY FINANCIAL INC 8.00000% 08-01.11.31*	USD	50 000			50 000	50 164	0.01	
ALPHABET INC 0.45000% 20-15.08.25*	USD	300 000		300 000				
ALPHABET INC 1.90000% 20-15.08.40*	USD	300 000			300 000	181 508	0.04	
ALPHABET INC 2.25000% 20-15.08.60*	USD	50 000			50 000	25 935	0.01	
ALTRIA GROUP INC 2.35000% 20-06.05.25*	USD	400 000		200 000	200 000	174 335	0.04	
ALTRIA GROUP INC 3.87500% 16-16.09.46*	USD	250 000			250 000	168 657	0.04	
ALTRIA GROUP INC 4.45000% 20-06.05.50*	USD	150 000			150 000	107 426	0.02	
ALTRIA GROUP INC 4.80000% 19-14.02.29*	USD	100 000			100 000	89 185	0.02	
ALTRIA GROUP INC 5.80000% 19-14.02.39*	USD	150 000			150 000	136 904	0.03	
AMAZON.COM INC 2.10000% 21-12.05.31*	USD	350 000			350 000	267 342	0.06	
AMAZON.COM INC 2.50000% 20-03.06.50*	USD	100 000		100 000				
AMAZON.COM INC 2.70000% 20-03.06.60*	USD	50 000			50 000	27 911	0.01	
AMAZON.COM INC 2.87500% 21-12.05.41*	USD	150 000			150 000	102 835	0.02	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
AMAZON.COM INC 3.10000% 21-12.05.51*	USD	100 000		100 000				
AMAZON.COM INC 3.15000% 18-22.08.27*	USD	300 000		300 000				
AMAZON.COM INC 3.25000% 21-12.05.61*	USD	100 000			100 000	63 254	0.01	
AMAZON.COM INC 3.30000% 22-13.04.27*	USD	400 000		200 000	200 000	173 265	0.04	
AMAZON.COM INC 3.87500% 18-22.08.37*	USD	250 000			250 000	203 274	0.04	
AMAZON.COM INC 3.95000% 22-13.04.52*	USD	250 000	300 000		550 000	415 819	0.09	
AMAZON.COM INC 4.60000% 22-01.12.25*	USD		600 000	300 000	300 000	269 133	0.06	
AMERICA MOVIL SAB DE CV 6.12500% 10-30.03.40*	USD	100 000			100 000	95 001	0.02	
AMERICA MOVIL SAB DE CV 3.62500% 19-22.04.29*	USD		200 000		200 000	167 696	0.04	
AMERICA MOVIL SAB DE CV 2.87500% 20-07.05.30*	USD	200 000			200 000	159 255	0.03	
AMERICAN ELECTRIC POWER 5.75000% 22-01.11.27*	USD		300 000		300 000	276 419	0.06	
AMERICAN EXPRESS CO 4.20000% 18-06.11.25*	USD	600 000			600 000	532 733	0.11	
AMERICAN EXPRESS CO 5.85000% 22-05.11.27*	USD	300 000			300 000	278 253	0.06	
AMERICAN FINANCIAL GROUP INC 4.50000% 17-15.06.47*	USD	50 000			50 000	37 693	0.01	
AMERICAN HONDA FINANCE CORP 4.70000% 23-12.01.28*	USD	300 000			300 000	269 070	0.06	
AMERICAN INTERNATIONAL GROUP INC 4.50000% 14-16.07.44*	USD	100 000			100 000	80 617	0.02	
AMERICAN INTERNATIONAL GROUP INC 4.37500% 20-30.06.50*	USD	100 000			100 000	78 139	0.02	
AMERICAN INTL GROUP INC 3.40000% 20-30.06.30*	USD	300 000		300 000				
AMERICAN TOWER CORP 4.40000% 16-15.02.26*	USD	50 000			50 000	44 248	0.01	
AMERICAN TOWER CORP 2.90000% 20-15.01.30*	USD	100 000			100 000	79 193	0.02	
AMERICAN TOWER CORP 2.95000% 20-15.01.51*	USD	150 000			150 000	87 117	0.02	
AMERICAN TOWER CORP 4.05000% 22-15.03.32*	USD	200 000			200 000	164 858	0.03	
AMERICAN TOWER CORP 5.25000% 23-15.07.28*	USD		500 000	300 000	200 000	180 152	0.04	
AMERIPRISE FINANCIAL INC 2.87500% 16-15.09.26*	USD	50 000			50 000	42 841	0.01	
AMERIPRISE FINANCIAL INC 3.00000% 20-02.04.25*	USD	400 000		400 000				
AMGEN INC 1.90000% 20-21.02.25*	USD	250 000		250 000				
AMGEN INC 2.30000% 20-25.02.31*	USD	100 000		100 000				
AMGEN INC 3.00000% 21-15.01.52*	USD	150 000			150 000	91 487	0.02	
AMGEN INC 3.15000% 20-21.02.40*	USD	450 000			450 000	311 427	0.07	
AMGEN INC 3.35000% 22-22.02.32*	USD	200 000		200 000				
AMGEN INC 4.40000% 22-22.02.62*	USD	200 000			200 000	148 411	0.03	
AMGEN INC 5.15000% 23-02.03.28*	USD	465 000		250 000	215 000	194 892	0.04	
AMGEN INC 5.25000% 23-02.03.33*	USD	200 000			200 000	181 655	0.04	
AMGEN INC 5.60000% 23-02.03.43*	USD		300 000		300 000	274 918	0.06	
AMGEN INC 5.75000% 23-02.03.63*	USD	300 000		150 000	150 000	137 800	0.03	
ANALOG DEVICES INC 2.95000% 20-01.04.25*	USD	149 000			149 000	131 130	0.03	
ANALOG DEVICES INC 2.95000% 21-01.10.51*	USD	100 000			100 000	61 082	0.01	
ANHEUSER-BUSCH COS 3.65000% 19-01.02.26*	USD	100 000		70 000	30 000	26 405	0.01	
ANHEUSER-BUSCH COS 4.70000% 19-01.02.36*	USD	200 000			200 000	174 163	0.04	
ANHEUSER-BUSCH COS 4.90000% 19-01.02.46*	USD	625 000	300 000	400 000	525 000	449 371	0.10	
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75000% 19-23.01.29*	USD	150 000			150 000	135 066	0.03	
ANHEUSER-BUSCH INBEV WORLDWIDE 4.35000% 20-01.06.40*	USD	375 000			375 000	305 747	0.06	
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.50000% 20-01.06.50*	USD	200 000		200 000				
ANHEUSER-BUSCH INBEV WORLDWIDE 3.50000% 20-01.06.30*	USD	350 000		200 000	150 000	125 847	0.03	
ANHEUSER-BUSCH WORLDWIDE INC 5.55000% 19-23.01.49*	USD	200 000			200 000	187 821	0.04	
ANTHEM INC 1.50000% 21-15.03.26*	USD	500 000			500 000	419 473	0.09	
ANTHEM INC 3.12500% 20-15.05.50*	USD	100 000			100 000	62 676	0.01	
ANTHEM INC 3.60000% 21-15.03.51*	USD	200 000		200 000				
ANTHEM INC 4.62500% 12-15.05.42*	USD	100 000			100 000	81 816	0.02	
ANZ NEW ZEALAND INT'L LTD/LONDON-144A 1.25000% 21-22.06.26*	USD	400 000			400 000	329 995	0.07	
AON CORP / AON GLOBAL HOLDINGS PLC 5.00000% 22-12.09.32*	USD	300 000			300 000	267 779	0.06	
AON GLOBAL LTD 3.87500% 16-15.12.25*	USD	50 000			50 000	44 033	0.01	
AON GLOBAL LTD 4.60000% 14-14.06.44*	USD	50 000			50 000	39 432	0.01	
AON NORTH AMERICA INC 5.45000% 24-01.03.34*	USD		250 000		250 000	227 774	0.05	
APPLE INC 0.55000% 20-20.08.25*	USD	550 000		300 000	250 000	212 024	0.04	
APPLE INC 1.65000% 20-11.05.30*	USD	100 000			100 000	76 135	0.02	
APPLE INC 2.40000% 20-20.08.50*	USD	400 000		200 000	200 000	113 718	0.02	
APPLE INC 2.80000% 21-08.02.61*	USD	200 000			200 000	115 231	0.02	
APPLE INC 2.95000% 19-11.09.49*	USD	200 000			200 000	127 642	0.03	
APPLE INC 3.00000% 17-13.11.27*	USD	150 000			150 000	128 357	0.03	
APPLE INC 3.20000% 15-13.05.25*	USD	150 000		150 000				
APPLE INC 3.35000% 22-08.08.32*	USD	200 000			200 000	165 404	0.03	
APPLE INC 4.00000% 23-10.05.28*	USD		400 000	200 000	200 000	177 301	0.04	
APPLE INC 4.25000% 17-09.02.47*	USD	150 000			150 000	122 948	0.03	
APPLE INC 4.42100% 23-08.05.26*	USD	500 000			500 000	448 448	0.09	
APPLE INC 4.65000% 16-23.02.46*	USD	600 000		200 000	400 000	346 558	0.07	
APPLE INC 4.85000% 23-10.05.53*	USD	200 000			200 000	178 977	0.04	
APPLIED MATERIALS INC 3.90000% 15-01.10.25*	USD	150 000			150 000	132 902	0.03	
APPLIED MATERIALS INC 2.75000% 20-01.06.50*	USD	150 000			150 000	92 622	0.02	
APTARGROUP INC 3.60000% 22-15.03.32*	USD	100 000			100 000	79 321	0.02	
ARCHER-DANIELS MIDLAND CO 2.70000% 21-15.09.51*	USD	200 000			200 000	115 027	0.02	

Security		30.9.2023		31.3.2024		Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>	
ARCHER-DANIELS-MIDLAND CO 4.50000% 23-15.08.33*	USD		100 000		100 000		87 159	0.02
ARES CAPITAL CORP 2.15000% 21-15.07.26*	USD	350 000			350 000		290 287	0.06
ARES CAPITAL CORP 4.20000% 19-10.06.24*	USD	50 000			50 000		44 865	0.01
ARROW ELECTRONICS INC 3.25000% 17-08.09.24*	USD	50 000			50 000		44 529	0.01
ARROW ELECTRONICS INC 2.95000% 21-15.02.32*	USD	200 000			200 000		151 204	0.03
ASSTEAD CAPITAL INC-144A 4.25000% 19-01.11.29*	USD	200 000			200 000		167 940	0.04
ASSTEAD CAPITAL INC-144A 2.45000% 21-12.08.31*	USD	300 000			300 000		219 414	0.05
ASSTEAD CAPITAL INC-144A 5.55000% 23-30.05.33*	USD	400 000			400 000		354 293	0.07
ASTRAZENECA FINANCE LLC 2.25000% 21-28.05.31*	USD	400 000			400 000		304 330	0.06
ASTRAZENECA PLC 3.00000% 21-28.05.51*	USD	250 000			250 000		158 026	0.03
ASTRAZENECA PLC 3.37500% 15-16.11.25*	USD	200 000			200 000		175 548	0.04
ASTRAZENECA PLC 4.37500% 18-17.08.48*	USD	50 000			50 000		40 209	0.01
AT&T INC 1.70000% 21-25.03.26*	USD	500 000	500 000	400 000	600 000		505 264	0.11
AT&T INC 2.55000% 21-01.12.33*	USD	250 000	250 000	200 000	300 000		216 431	0.05
AT&T INC 2.75000% 20-01.06.31*	USD	250 000			250 000		193 957	0.04
AT&T INC 3.50000% 20-01.06.41*	USD	700 000		250 000	450 000		316 388	0.07
AT&T INC 3.50000% 20-01.02.61*	USD	200 000			200 000		123 116	0.03
AT&T INC 3.50000% 21-15.09.53*	USD	316 000			316 000		200 807	0.04
AT&T INC 3.55000% 21-15.09.55*	USD	362 000			362 000		227 985	0.05
AT&T INC 3.80000% 21-01.12.57*	USD	100 000			100 000		65 213	0.01
AT&T INC 4.10000% 18-15.02.28*	USD	150 000			150 000		130 984	0.03
AT&T INC 4.30000% 18-15.02.30*	USD	200 000			200 000		173 127	0.04
AT&T INC 4.35000% 13-15.06.45*	USD	500 000		250 000	250 000		191 876	0.04
AT&T INC 4.50000% 15-15.05.35*	USD	50 000		50 000				
AT&T INC 4.50000% 16-09.03.48*	USD	175 000			175 000		134 068	0.03
ATHENE HOLDING LTD 3.50000% 20-15.01.31*	USD	100 000			100 000		79 186	0.02
ATMOS ENERGY CORP 6.20000% 23-15.11.53*	USD		150 000		150 000		152 206	0.03
AUSTRALIA & NEW ZEALAND BK GP-144A-SUB 6.74200% 22-08.12.32*	USD	400 000			400 000		386 754	0.08
AUTODESK INC 3.50000% 17-15.06.27*	USD	400 000			400 000		344 682	0.07
AUTOZONE INC 3.25000% 15-15.04.25*	USD	575 000		575 000				
AVALON BAY COMMUNITIES INC 3.30000% 19-01.06.29*	USD	100 000			100 000		83 435	0.02
AVALONBAY COMMUNITIES INC 5.00000% 22-15.02.33*	USD	200 000			200 000		178 455	0.04
AVANGRID INC 3.20000% 20-15.04.25*	USD	450 000		450 000				
AVERY DENNISON CORP 0.85000% 21-15.08.24*	USD	200 000		200 000				
BAIDU INC 2.37500% 21-23.08.31*	USD	200 000			200 000		149 507	0.03
BAIDU INC 4.12500% 15-30.06.25*	USD	200 000			200 000		176 915	0.04
BAKER HUGHES A GE CO/ CO-OBLIGATOR 4.08000% 18-15.12.47*	USD	200 000			200 000		148 699	0.03
BAKER HUGHES A GE CO/ CO-OBLIGATOR 4.48600% 20-01.05.30*	USD	200 000			200 000		175 837	0.04
BAKER HUGHES A GE CO/ CO-OBLIGATOR 2.06100% 21-15.12.26*	USD	600 000			600 000		499 441	0.11
BANCO DEL CREDITO DEL PERU-REG-S 2.70000% 19-11.01.25*	USD	100 000			100 000		87 818	0.02
BANCO INBURSA SA-REG-S 4.37500% 17-11.04.27*	USD	150 000			150 000		130 081	0.03
BANCO SANTANDER CHILE-REG-S 2.70000% 20-10.01.25*	USD	200 000			200 000		175 737	0.04
BANCO SANTANDER SA 3.30600% 19-27.06.29*	USD	200 000			200 000		164 882	0.03
BANCO SANTANDER SA-REG-S 5.37500% 20-17.04.25*	USD	200 000			200 000		179 047	0.04
BANCO SANTANDER SA-SUB 6.92100% 23-08.08.33*	USD		400 000		400 000		377 022	0.08
BANK OF AMERICA CORP-SUB 6.11000% 07-29.01.37*	USD	200 000			200 000		191 326	0.04
BANK OF NOVA SCOTIA 1.30000% 20-11.06.25*	USD	150 000			150 000		128 827	0.03
BANK OF NOVA SCOTIA/THE 3.45000% 22-11.04.25*	USD	500 000			500 000		441 419	0.09
BANK OF NOVA SCOTIA/THE 5.65000% 23-01.02.34*	USD		200 000		200 000		185 572	0.04
BARCLAYS PLC 4.95000% 17-10.01.47*	USD	200 000			200 000		164 509	0.03
BAT CAPITAL CORP 2.25900% 20-25.03.28*	USD	200 000			200 000		160 358	0.03
BAT CAPITAL CORP 3.73400% 20-25.09.40*	USD	200 000			200 000		133 497	0.03
BAT CAPITAL CORP 3.98400% 20-25.09.50*	USD	100 000			100 000		63 346	0.01
BAT CAPITAL CORP 4.39000% 18-15.08.37*	USD	150 000			150 000		113 564	0.02
BAT CAPITAL CORP 6.34300% 23-02.08.30*	USD		200 000		200 000		187 701	0.04
BAYER US FINANCE II LLC-144A 4.37500% 18-15.12.28*	USD	400 000			400 000		339 108	0.07
BBVA BANCOMER SA/TEXAS-REG-S 4.37500% 14-10.04.24*	USD	150 000		150 000				
BECTON DICKINSON AND CO 3.73400% 14-15.12.24*	USD	200 000			200 000		177 813	0.04
BECTON DICKINSON AND CO 3.79400% 20-20.05.50*	USD	150 000			150 000		105 965	0.02
BELL TELEPHONE CO OF CANADA 3.20000% 21-15.02.52*	USD		400 000	200 000	200 000		122 790	0.03
BERKSHIRE HATHAWAY 4.25000% 19-15.01.49*	USD	400 000			400 000		322 061	0.07
BERKSHIRE HATHAWAY ENERGY CO 3.80000% 18-15.07.48*	USD	400 000			400 000		275 264	0.06
BERKSHIRE HATHAWAY FINANCE CORP 3.85000% 22-15.03.52*	USD	200 000			200 000		145 619	0.03
BG ENERGY CAPITAL PLC-144A 5.12500% 11-15.10.41*	USD		400 000		400 000		337 485	0.07
BHARTI AIRTEL LTD-REG-S 4.37500% 15-10.06.25*	USD	200 000			200 000		177 106	0.04
BLACK HILLS CORP 6.15000% 23-15.05.34*	USD		100 000		100 000		92 942	0.02
BLACKROCK INC 1.90000% 20-28.01.31*	USD	150 000	400 000		550 000		412 263	0.09
BMW US CAPITAL LLC-144A 3.95000% 18-14.08.28*	USD	100 000		100 000				
BOARDWALK PIPELINES LP 3.40000% 20-15.02.31*	USD	450 000			450 000		359 352	0.08
BOEING CO 5.70500% 20-01.05.40*	USD	400 000			400 000		344 839	0.07
BOEING CO 5.80500% 20-01.05.50*	USD	175 000			175 000		149 131	0.03

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BOEING CO/THE 2.19600% 21-04.02.26*	USD	300 000			300 000	252 970	0.05	
BOOKING HOLDINGS INC 4.62500% 20-13.04.30*	USD	500 000			500 000	444 790	0.09	
BOOKING HOLDINGS INC 3.55000% 17-15.03.28*	USD	50 000			50 000	42 955	0.01	
BOSTON PROPERTIES LP 3.65000% 16-01.02.26*	USD	100 000			100 000	86 786	0.02	
BOSTON PROPERTIES LP 3.25000% 20-30.01.31*	USD	200 000			200 000	154 094	0.03	
BOSTON PROPERTIES LP 2.45000% 21-01.10.33*	USD	200 000			200 000	135 678	0.03	
BOSTON SCIENTIFIC CORP 4.55000% 19-01.03.39*	USD	500 000			500 000	421 345	0.09	
BOSTON SCIENTIFIC CORP 4.70000% 19-01.03.49*	USD	50 000			50 000	41 696	0.01	
BP CAPITAL MARKETS AMERICA INC 3.00100% 21-17.03.52*	USD	400 000		400 000				
BP CAPITAL MARKETS AMERICA INC 4.81200% 23-13.02.33*	USD	400 000		400 000				
BP CAPITAL MARKETS PLC 3.27900% 17-19.09.27*	USD	200 000		200 000				
BRIGHTHOUSE FINANCIAL INC 4.70000% 18-22.06.47*	USD	150 000			150 000	107 135	0.02	
BRISTOL MYERS SQUIBB CO 3.40000% 20-26.07.29*	USD	500 000		300 000	200 000	169 212	0.04	
BRISTOL MYERS SQUIBB CO 4.25000% 20-26.10.49*	USD	250 000			250 000	192 299	0.04	
BRISTOL MYERS SQUIBB CO 3.70000% 22-15.03.52*	USD	250 000			250 000	172 899	0.04	
BRISTOL-MYERS SQUIBB CO 5.75000% 23-01.02.31*	USD		400 000	400 000				
BRISTOL-MYERS SQUIBB CO 5.90000% 23-15.11.33*	USD		400 000	300 000	100 000	96 252	0.02	
BRISTOL-MYERS SQUIBB CO 5.20000% 24-22.02.34*	USD		400 000		400 000	365 801	0.08	
BRIXMOR OPERATING PARTNERSHIP LP 4.12500% 16-15.06.26*	USD	50 000			50 000	43 843	0.01	
BRIXMOR OPERATING PARTNERSHIP LP 4.05000% 20-01.07.30*	USD	50 000			50 000	41 771	0.01	
BROADCOM CORP/CAYMAN FIN LTD 3.87500% 18-15.01.27*	USD	350 000			350 000	305 608	0.06	
BROOKFIELD FINANCE INC 3.50000% 20-30.03.51*	USD	150 000			150 000	97 379	0.02	
BROOKFIELD FINANCE INC 2.72400% 21-15.04.31*	USD	400 000		400 000				
BROOKFIELD FINANCE I UK PLC 2.34000% 21-30.01.32*	USD	600 000		600 000				
BUNGE LTD FINANCE CORP 3.25000% 16-15.08.26*	USD	50 000			50 000	43 058	0.01	
BUNGE LTD FINANCE CORP 2.75000% 21-14.05.31*	USD	200 000			200 000	155 134	0.03	
BURLINGTON NORTHERN SANTA FE LLC 3.25000% 17-15.06.27*	USD	700 000			700 000	602 110	0.13	
BURLINGTON NORTHERN SANTA FE LLC 3.55000% 19-15.02.50*	USD	325 000			325 000	222 417	0.05	
BURLINGTON NORTHERN SANTA FE LLC 3.30000% 21-15.09.51*	USD	300 000			300 000	194 277	0.04	
CAMPBELL SOUP CO 4.80000% 18-15.03.48*	USD	50 000			50 000	40 015	0.01	
CAPITAL ONE FINANCIAL CORP 3.7500 14-24.04.24*	USD	150 000		150 000				
CAPITAL ONE FINANCIAL CORP-SUB 3.75000% 16-28.07.26*	USD	75 000			75 000	65 079	0.01	
CARDINAL HEALTH INC 4.60000% 13-15.03.43*	USD	50 000			50 000	39 272	0.01	
CARDINAL HEALTH INC 3.41000% 17-15.06.27*	USD	50 000			50 000	42 763	0.01	
CARDINAL HEALTH INC 4.36800% 17-15.06.47*	USD	150 000			150 000	113 943	0.02	
CARLISLE COS INC 2.75000% 20-01.03.30*	USD	250 000			250 000	197 865	0.04	
CARRIER GLOBAL CORP 2.72200% 20-15.02.30*	USD		800 000		800 000	637 202	0.13	
CARRIER GLOBAL CORP 3.57700% 20-05.04.50*	USD		300 000		300 000	201 388	0.04	
CATERPILLAR FINANCIAL SERVICES CORP 4.80000% 23-06.01.26*	USD		500 000		500 000	449 521	0.10	
CATERPILLAR INC 1.90000% 21-12.03.31*	USD	200 000			200 000	152 339	0.03	
CATERPILLAR INC 3.25000% 20-09.04.50*	USD	100 000			100 000	67 096	0.01	
CATERPILLAR INC 5.20000% 11-27.05.41*	USD	200 000			200 000	180 793	0.04	
CCO LLC/CAPITAL 3.85000% 20-01.04.61*	USD	100 000			100 000	53 441	0.01	
CCO LLC/CAPITAL 3.95000% 21-30.06.62*	USD	250 000			250 000	135 851	0.03	
CCO LLC/CAPITAL 4.90800% 16-23.07.25*	USD	300 000			300 000	266 922	0.06	
CCO LLC/CAPITAL 5.75000% 18-01.04.48*	USD	100 000			100 000	75 848	0.02	
CCO LLC/CAPITAL 6.38400% 16-23.10.35*	USD	250 000		100 000	150 000	133 521	0.03	
CCO LLC/CAPITAL 6.48400% 16-23.10.45*	USD	150 000			150 000	125 218	0.03	
CELANESE US HOLDINGS LLC 6.35000% 23-15.11.28*	USD		100 000		100 000	93 309	0.02	
CELANESE US HOLDINGS LLC 6.70000% 23-15.11.33*	USD		100 000		100 000	96 035	0.02	
CELEO REDES OPERACION CHILE SA-144A 5.20000% 17-22.06.47*	USD		300 000		300 000	243 527	0.05	
CENCORA INC 3.45000% 17-15.12.27*	USD	100 000			100 000	85 599	0.02	
CENTENE CORP 2.62500% 21-01.08.31*	USD		400 000	200 000	200 000	147 873	0.03	
CENTENE CORP 3.00000% 20-15.10.30*	USD	500 000			500 000	386 129	0.08	
CHARLES SCHWAB CORP 3.45000% 15-13.02.26*	USD	50 000			50 000	43 628	0.01	
CHARLES SCHWAB CORP 1.65000% 20-11.03.31*	USD	150 000			150 000	108 167	0.02	
CHARLES SCHWAB CORP 2.00000% 21-20.03.28*	USD	500 000			500 000	403 593	0.09	
CHARTER COMMUNICATIONS OPERATING 3.50000% 21-01.06.41*	USD	350 000			350 000	211 679	0.04	
CHARTER COMMUNICATIONS OPERATING LLC / 3.90000% 21-01.06.52*	USD	150 000			150 000	85 922	0.02	
CHENIERE CORPUS CHRISTI HLDGS LLC 2.74200% 22-31.12.39*	USD	100 000		700 000				
CHUBB INA HOLDINGS INC 3.35000% 14-15.05.24*	USD	50 000			50 000	44 895	0.01	
CHUBB INA HOLDINGS INC 4.35000% 15-03.11.45*	USD	50 000			50 000	40 070	0.01	
CHUBB INA HOLDINGS INC 3.05000% 21-15.12.61*	USD	100 000			100 000	60 309	0.01	
CIGNA CORP 4.90000% 19-15.12.48*	USD	400 000		200 000	200 000	164 094	0.03	
CIGNA GROUP/THE 5.40000% 23-15.03.33*	USD	300 000			300 000	275 123	0.06	
CISCO SYSTEMS INC 5.90000% 09-15.02.39*	USD	75 000			75 000	73 450	0.02	
CISCO SYSTEMS INC 5.05000% 24-26.02.34*	USD		110 000		110 000	100 411	0.02	
CITIGROUP INC 4.65000% 15-30.07.45*	USD	75 000			75 000	61 001	0.01	
CITIGROUP INC 8.12500% 09-15.07.39*	USD	25 000			25 000	28 813	0.01	
CITIGROUP INC-SUB 4.60000% 16-09.03.26*	USD	450 000			450 000	398 885	0.08	
CITIGROUP INC-SUB 4.12500% 16-25.07.28*	USD	350 000			350 000	302 173	0.06	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
CITIGROUP INC-SUB 5.30000% 14-06.05.44*	USD	50 000			50 000	43 742	0.01	
CITIGROUP INC-SUB 6.00000% 03-31.10.33*	USD	250 000			250 000	231 875	0.05	
CK HUTCHISON INTERNATIONAL 20 LTD-144A 3.37500% 20-08.05.50*	USD	200 000			200 000	133 674	0.03	
CK HUTCHISON INTERNATIONAL 21 LTD-144A 2.50000% 21-15.04.31*	USD	300 000		300 000				
CK HUTCHISON INTERNATIONAL 21 LTD-144A 3.12500% 21-15.04.41*	USD	200 000			200 000	137 479	0.03	
CLOROX CO 4.60000% 22-01.05.32*	USD	300 000			300 000	264 087	0.06	
CME GROUP INC 2.65000% 22-15.03.32*	USD	300 000			300 000	233 293	0.05	
CME GROUP INC 5.30000% 13-15.09.43*	USD	75 000			75 000	68 945	0.01	
CNA FINANCIAL CORP 3.45000% 17-15.08.27*	USD	75 000			75 000	63 876	0.01	
COCA-COLA CO/THE 1.45000% 20-01.06.27*	USD	400 000			400 000	327 855	0.07	
COCA-COLA CO/THE 2.75000% 20-01.06.60*	USD	150 000			150 000	87 694	0.02	
COCA-COLA CO/THE 2.87500% 21-05.05.41*	USD	200 000			200 000	136 192	0.03	
COCA-COLA CO/THE 3.00000% 21-05.03.51*	USD	200 000		100 000	100 000	64 056	0.01	
COLGATE-PALMOLIVE CO 4.60000% 23-01.03.33*	USD	200 000			200 000	180 608	0.04	
COMCAST CORP 1.50000% 20-15.02.31*	USD	200 000			200 000	145 440	0.03	
COMCAST CORP 2.45000% 20-15.08.52*	USD	150 000			150 000	79 264	0.02	
COMCAST CORP 3.75000% 20-01.04.40*	USD	675 000		300 000	375 000	280 762	0.06	
COMCAST CORP 4.00000% 17-15.08.47*	USD	150 000			150 000	109 565	0.02	
COMCAST CORP 4.15000% 18-15.10.28*	USD	250 000			250 000	219 772	0.05	
COMCAST CORP 4.60000% 18-15.10.38*	USD	100 000			100 000	84 049	0.02	
COMCAST CORP 4.70000% 18-15.10.48*	USD	450 000		225 000	225 000	185 572	0.04	
COMCAST CORP 4.80000% 23-15.05.33*	USD	300 000	500 000	500 000	300 000	266 578	0.06	
COMCAST CORP 5.35000% 22-15.11.27*	USD	500 000			500 000	458 938	0.10	
COMCAST CORP 5.50000% 23-15.05.64*	USD	200 000			200 000	180 370	0.04	
CONAGRA BRANDS INC 5.40000% 18-01.11.48*	USD	75 000			75 000	63 414	0.01	
CONCENTRIX CORP 6.65000% 23-02.08.26*	USD	100 000			100 000	90 759	0.02	
CONSOLIDATED EDISON CO/NEW YORK INC 3.80000% 18-15.05.28*	USD		300 000	150 000	150 000	130 394	0.03	
CONSOLIDATED EDISON CO OF NEW YORK INC 3.60000% 21-15.06.61*	USD	350 000			350 000	229 736	0.05	
CONSOLIDATED EDISON CO OF NEW YORK INC 6.15000% 22-15.11.52*	USD	250 000	700 000	750 000	200 000	198 650	0.04	
CONSOLIDATED EDISON CO OF NEW YORK INC 5.20000% 23-01.03.33*	USD	200 000	300 000	350 000	150 000	137 424	0.03	
CONSTELLATION BRANDS INC 3.70000% 16-06.12.26*	USD	150 000			150 000	130 335	0.03	
CONSTELLATION ENERGY GENERATION LLC 5.80000% 23-01.03.33*	USD	200 000		200 000				
CORNING INC 4.37500% 17-15.11.57*	USD	50 000			50 000	37 292	0.01	
CORNING INC 5.45000% 19-15.11.79*	USD	50 000			50 000	42 644	0.01	
COSTCO WHOLESALE CORP 3.00000% 17-18.05.27*	USD	150 000			150 000	129 248	0.03	
COSTCO WHOLESALE CORP 1.60000% 20-20.04.30*	USD	200 000			200 000	151 657	0.03	
CREDIT SUISSE AG/NEW YORK NY 7.95000% 23-09.01.25*	USD	295 000		295 000				
CROWN CASTLE INC 5.60000% 23-01.06.29*	USD		100 000		100 000	91 279	0.02	
CROWN CASTLE INTERNATIONAL CORP 3.70000% 16-15.06.26*	USD	200 000			200 000	173 968	0.04	
CROWN CASTLE INTERNATIONAL CORP 3.25000% 20-15.01.51*	USD	150 000			150 000	92 415	0.02	
CROWN CASTLE INTERNATIONAL CORP 2.50000% 21-15.07.31*	USD	350 000			350 000	260 864	0.06	
CUMMINS INC 2.60000% 20-01.09.50*	USD	100 000			100 000	56 875	0.01	
CVS HEALTH CORP 2.12500% 21-15.09.31*	USD	200 000			200 000	147 045	0.03	
CVS HEALTH CORP 3.62500% 20-01.04.27*	USD	250 000			250 000	216 611	0.05	
CVS HEALTH CORP 3.87500% 15-20.07.25*	USD	400 000		400 000				
CVS HEALTH CORP 4.12500% 20-01.04.40*	USD	150 000			150 000	113 814	0.02	
CVS HEALTH CORP 4.30000% 18-25.03.28*	USD	200 000			200 000	175 794	0.04	
CVS HEALTH CORP 5.00000% 23-20.02.26*	USD		400 000		400 000	359 022	0.08	
CVS HEALTH CORP 5.05000% 18-25.03.48*	USD	700 000		300 000	400 000	327 198	0.07	
CVS HEALTH CORP 5.12500% 15-20.07.45*	USD	50 000			50 000	41 502	0.01	
CVS HEALTH CORP 5.12500% 23-21.02.30*	USD	200 000			200 000	180 684	0.04	
CVS HEALTH CORP 6.00000% 23-01.06.63*	USD		150 000		150 000	139 479	0.03	
DANAHER CORP 2.80000% 21-10.12.51*	USD	200 000			200 000	118 637	0.03	
DARDEN RESTAURANTS INC 3.85000% 17-01.05.27*	USD	50 000			50 000	43 341	0.01	
DCP MIDSTREAM OPERATING LP 5.62500% 20-15.07.27*	USD		500 000		500 000	454 125	0.10	
DCP MIDSTREAM OPERATING LP 3.25000% 21-15.02.32*	USD	800 000		600 000	200 000	155 150	0.03	
DDR CORP 3.62500% 15-01.02.25*	USD	50 000			50 000	44 337	0.01	
DELL INTERNATIONAL LLC / EMC CORP 6.02000% 21-15.06.26*	USD	553 000		159 000	394 000	359 411	0.08	
DEUTSCHE BANK AG/NEW YORK NY 4.10000% 18-13.01.26*	USD	100 000			100 000	87 914	0.02	
DEUTSCHE TELEKOM AG-144A 3.62500% 20-21.01.50*	USD	150 000			150 000	102 138	0.02	
DEVON ENERGY CORP 5.00000% 15-15.06.45*	USD	250 000		250 000				
DH EUROPE FINANCE II SARL 2.60000% 19-15.11.29*	USD	100 000			100 000	80 626	0.02	
DIAGEO CAPITAL PLC 1.37500% 20-29.09.25*	USD	200 000			200 000	170 458	0.04	
DIGITAL REALTY TRUST LP 3.60000% 19-01.07.29*	USD	200 000			200 000	165 983	0.04	
DISCOVER FINANCIAL SERVICES 6.70000% 22-29.11.32*	USD	200 000			200 000	190 416	0.04	
DISCOVERY COMMUNICATIONS LLC 3.95000% 17-20.03.28*	USD	50 000			50 000	42 645	0.01	
DOLLAR GENERAL CORP 5.20000% 23-05.07.28*	USD	160 000			160 000	144 858	0.03	
DOLLAR GENERAL CORP 5.45000% 23-05.07.33*	USD	250 000		100 000	150 000	135 528	0.03	
DOLLAR TREE INC 4.20000% 18-15.05.28*	USD	100 000			100 000	87 050	0.02	
DOW CHEMICAL CO 4.55000% 19-30.11.25*	USD	17 000			17 000	15 121	0.00	
DOW CHEMICAL CO/THE 6.90000% 22-15.05.53*	USD		100 000		100 000	104 072	0.02	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
DXC TECHNOLOGY CO 2.37500% 21-15.09.28*	USD	200 000			200 000	156 489	0.03	
E.ON INTERNATIONAL FINANCE BV-REG-S 6.65000% 08-30.04.38*	USD	125 000			125 000	122 288	0.03	
EBAY INC 1.90000% 20-11.03.25*	USD	400 000		400 000				
EBAY INC 3.65000% 21-10.05.51*	USD	100 000			100 000	66 770	0.01	
EBAY INC 5.90000% 22-22.11.25*	USD		600 000	300 000	300 000	272 191	0.06	
ECOLAB INC 1.65000% 21-01.02.27*	USD	250 000			250 000	206 260	0.04	
ECOLAB INC 2.70000% 21-15.12.51*	USD	300 000			300 000	174 717	0.04	
ELEVANCE HEALTH INC 5.12500% 23-15.02.53*	USD	200 000			200 000	172 635	0.04	
ELI LILLY & CO 2.25000% 20-15.05.50*	USD	400 000			400 000	220 330	0.05	
ELI LILLY & CO 3.37500% 19-15.03.29*	USD	200 000			200 000	170 868	0.04	
EMPRESA NACIONAL DE TELECOM-REG-S 4.75000% 14-01.08.26*	USD	200 000			200 000	175 918	0.04	
ENA MASTER TRUST-REG-S 4.00000% 20-19.05.48*	USD		300 000		300 000	191 089	0.04	
ENBRIDGE INC 5.70000% 23-08.03.33*	USD	400 000		400 000				
ENERGY TRANSFER LP 2.90000% 20-15.05.25*	USD	350 000		350 000				
ENERGY TRANSFER LP 3.75000% 20-15.05.30*	USD	200 000	300 000		500 000	415 089	0.09	
ENERGY TRANSFER LP 5.95000% 24-15.05.54*	USD		400 000		400 000	359 540	0.08	
ENERGY TRANSFER LP 5.00000% 20-15.05.50*	USD	600 000			600 000	474 148	0.10	
ENGIE ENERGIA CHILE SA-REG-S 3.40000% 20-28.01.30*	USD	200 000		200 000				
ENTERPRISE PRO OPER LLC 4.85000% 24-31.01.34*	USD		200 000		200 000	177 441	0.04	
ENTERPRISE PRODUCTS OPERATING LLC 6.45000% 10-01.09.40*	USD	150 000			150 000	149 659	0.03	
ENTERPRISE PRODUCTS OPERATING LP 2.80000% 20-31.01.30*	USD	200 000			200 000	161 460	0.03	
ENTERPRISE PRODUCTS OPERATING LP 3.70000% 20-31.01.51*	USD	275 000			275 000	191 368	0.04	
ENTERPRISE PRODUCTS OPERATING LP 3.95000% 20-31.01.60*	USD	100 000			100 000	70 020	0.01	
EQT CORP 5.70000% 22-01.04.28*	USD	700 000		300 000	400 000	363 643	0.08	
EQT CORP 5.75000% 24-01.02.34*	USD		300 000		300 000	269 318	0.06	
EQUIFAX INC 5.10000% 23-01.06.28*	USD		400 000		400 000	360 899	0.08	
EQUINIX INC 3.20000% 19-18.11.29*	USD	100 000			100 000	80 633	0.02	
EQUINIX INC 3.90000% 22-15.04.32*	USD	300 000			300 000	244 497	0.05	
ERP OPERATING LTD PARTNERSHIP 2.85000% 16-01.11.26*	USD	100 000			100 000	85 292	0.02	
ESSEX PORTFOLIO LP 1.65000% 20-15.01.31*	USD	75 000			75 000	53 314	0.01	
ESSEX PORTFOLIO LP 2.55000% 21-15.06.31*	USD	200 000			200 000	149 603	0.03	
ESSEX PORTFOLIO LP 3.37500% 16-15.04.26*	USD	50 000			50 000	43 358	0.01	
EVERSOURCE ENERGY 1.40000% 21-15.08.26*	USD	200 000			200 000	164 133	0.03	
EVERSOURCE ENERGY 3.30000% 18-15.01.28*	USD	300 000			300 000	252 544	0.05	
EVERSOURCE ENERGY 3.45000% 20-15.01.50*	USD	250 000			250 000	157 402	0.03	
EVERSOURCE ENERGY 3.37500% 22-01.03.32*	USD	200 000			200 000	156 741	0.03	
EVERSOURCE ENERGY 4.60000% 22-01.07.27*	USD	300 000			300 000	265 580	0.06	
EVERSOURCE ENERGY 5.12500% 23-15.05.33*	USD	300 000	200 000		500 000	441 273	0.09	
EXELON CORP 5.15000% 23-15.03.28*	USD	200 000	300 000	200 000	300 000	270 871	0.06	
EXELON CORP 5.60000% 23-15.03.53*	USD		400 000		400 000	359 609	0.08	
EXPEDIA GROUP INC-144A 6.25000% 20-01.05.25*	USD	132 000			132 000	119 412	0.03	
EXPEDIA INC 5.00000% 16-15.02.26*	USD	50 000			50 000	44 771	0.01	
EXTERA ENERGY CAPITAL HOLDINGS INC 5.00000% 22-15.07.32*	USD	200 000		200 000				
FEDEX CORP 4.05000% 18-15.02.48*	USD	200 000			200 000	143 715	0.03	
FIDELITY NATIONAL INFO SERVICES 2.25000% 21-01.03.31*	USD	250 000		250 000				
FIFTH THIRD BANCORP 2.55000% 20-05.05.27*	USD	400 000			400 000	332 175	0.07	
FISERV INC 2.65000% 20-01.06.30*	USD	200 000	200 000		400 000	313 686	0.07	
FISERV INC 3.50000% 19-01.07.29*	USD	200 000			200 000	167 740	0.04	
FISERV INC 3.85000% 15-01.06.25*	USD	190 000			190 000	167 884	0.04	
FLORIDA POWER & LIGHT CO 4.45000% 23-15.05.26*	USD		400 000		400 000	356 808	0.08	
FMC CORP 3.45000% 19-01.10.29*	USD	200 000			200 000	162 172	0.03	
FOMENTO ECONOMICO MEXIC SAB DE CV 3.50000% 20-16.01.50*	USD	150 000			150 000	99 513	0.02	
FORD MOTOR CO 5.29100% 16-08.12.46*	USD		400 000		400 000	320 314	0.07	
FORD MOTOR CREDIT CO LLC 6.95000% 23-10.06.26*	USD		500 000		500 000	460 134	0.10	
FORD MOTOR CREDIT CO LLC 7.20000% 23-10.06.30*	USD		400 000		400 000	382 390	0.08	
FORD MOTOR CREDIT CO LLC 6.79800% 23-07.11.28*	USD		700 000		700 000	658 089	0.14	
FORD MOTOR CREDIT CO LLC 7.12200% 23-07.11.33*	USD		600 000		600 000	581 444	0.12	
FORD MOTOR CREDIT CO LLC 5.80000% 24-05.03.27*	USD		200 000		200 000	180 806	0.04	
FORTIVE CORP 3.15000% 17-15.06.26*	USD	100 000			100 000	86 155	0.02	
FOX CORP 3.50000% 20-08.04.30*	USD	250 000		250 000				
FOXCONN FAR EAST LTD-REG-S 1.62500% 20-28.10.25*	USD	200 000			200 000	168 917	0.04	
FS KKR CAPITAL CORP 3.40000% 20-15.01.26*	USD	175 000			175 000	149 579	0.03	
GALAXY PIPELINE ASSETS BIDCO LTD-REG-S 2.94000% 21-30.09.40*	USD	200 000			200 000	134 781	0.03	
GATX CORP 3.10000% 21-01.06.51*	USD	100 000			100 000	58 772	0.01	
GATX CORP 3.50000% 17-15.03.28*	USD	100 000			100 000	84 845	0.02	
GE HEALTHCARE TECHNOLOGIES INC 5.90500% 23-22.11.32*	USD	300 000			300 000	283 685	0.06	
GENERAL MILLS INC 4.20000% 18-17.04.28*	USD	400 000			400 000	351 376	0.07	
GENERAL MOTORS CO 6.25000% 14-02.10.43*	USD	300 000			300 000	276 410	0.06	
GENERAL MOTORS FINANCIAL CO INC 5.40000% 23-06.04.26*	USD	500 000		500 000				
GENERAL MOTORS FINANCIAL CO INC 5.85000% 23-06.04.30*	USD	300 000		300 000				
GENERAL MOTORS FINANCIAL CO INC 5.80000% 23-23.06.28*	USD	300 000		300 000				



Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
GILEAD SCIENCES INC 4.75000% 15-01.03.46*	USD	300 000			300 000	248 162	0.05	
GILEAD SCIENCES INC 3.65000% 15-01.03.26*	USD	600 000		300 000	300 000	263 265	0.06	
GILEAD SCIENCES INC 2.60000% 20-01.10.40*	USD	300 000			300 000	190 693	0.04	
GLAXOSMITHKLINE CAPITAL INC 4.20000% 13-18.03.43*	USD	50 000			50 000	40 277	0.01	
GLAXOSMITHKLINE CAPITAL INC 3.87500% 18-15.05.28*	USD	100 000			100 000	87 576	0.02	
GLENCORE FUNDING LLC-144A 2.85000% 21-27.04.31*	USD	400 000			400 000	307 844	0.07	
GLOBAL PAYMENTS INC 2.15000% 21-15.01.27*	USD	500 000			500 000	415 577	0.09	
GLOBAL PAYMENTS INC 4.80000% 16-01.04.26*	USD	50 000			50 000	44 567	0.01	
GOLDMAN SACHS GROUP INC 4.80000% 14-08.07.44*	USD	325 000		100 000	225 000	187 297	0.04	
GOLDMAN SACHS GROUP INC-SUB 6.75000% 07-01.10.37*	USD	350 000			350 000	344 417	0.07	
GOLDMAN SACHS GROUP INC 3.80000% 20-15.03.30*	USD	150 000			150 000	126 526	0.03	
GOLDMAN SACHS GROUP INC 3.50000% 20-01.04.25*	USD	400 000		200 000	200 000	176 730	0.04	
GOLDMAN SACHS GROUP INC 3.50000% 15-23.01.25*	USD	200 000		200 000				
GRUPO BIMBO SA DE CV-REG-S 3.87500% 14-27.06.24*	USD	200 000		200 000				
GSK CONSUMER HEALTHCARE CAPITAL US 4.00000% 22-24.03.52*	USD	250 000			250 000	181 426	0.04	
HALEON UK CAPITAL PLC 3.12500% 22-24.03.25*	USD	400 000		400 000				
HARTFORD FINANCIAL SERVICES GROUP INC 4.40000% 18-15.03.48*	USD	50 000			50 000	39 065	0.01	
HARTFORD FINANCIAL SERVICES GROUP 3.60000% 19-19.08.49*	USD	100 000			100 000	68 056	0.01	
HASBRO INC 3.50000% 17-15.09.27*	USD	50 000			50 000	42 348	0.01	
HASBRO INC 5.10000% 14-15.05.44*	USD	50 000			50 000	38 839	0.01	
HCA INC 2.37500% 21-15.07.31*	USD	200 000			200 000	148 133	0.03	
HCA INC 5.25000% 16-15.06.26*	USD	200 000			200 000	179 615	0.04	
HCA INC 5.25000% 19-15.06.49*	USD	250 000			250 000	205 523	0.04	
HEALTHPEAK OP LLC 1.35000% 21-01.02.27*	USD	500 000			500 000	406 405	0.09	
HESS CORP 4.30000% 16-01.04.27*	USD		700 000		700 000	618 205	0.13	
HESS CORP 5.80000% 16-01.04.47*	USD		300 000		300 000	277 828	0.06	
HEWLETT PACKARD ENTERPRISE CO STEP-UP/DOWN 16-15.10.25*	USD	50 000		50 000				
HEWLETT PACKARD ENTERPRISE CO STEP-UP/DOWN 16-15.10.45*	USD	50 000			50 000	48 156	0.01	
HEWLETT-PACKARD CO 2.20000% 20-17.06.25*	USD	150 000			150 000	130 041	0.03	
HEWLETT-PACKARD CO 6.00000% 11-15.09.41*	USD	50 000			50 000	46 783	0.01	
HOME DEPOT INC 2.70000% 20-15.04.30*	USD	150 000			150 000	120 343	0.03	
HOME DEPOT INC 2.75000% 21-15.09.51*	USD	200 000			200 000	116 083	0.02	
HOME DEPOT INC 3.30000% 20-15.04.40*	USD	800 000		300 000	500 000	358 011	0.08	
HOME DEPOT INC/THE 1.87500% 21-15.09.31*	USD	200 000			200 000	147 097	0.03	
HOME DEPOT INC/THE 3.00000% 16-01.04.26*	USD	400 000			400 000	347 472	0.07	
HOME DEPOT INC/THE 4.50000% 22-15.09.32*	USD	200 000			200 000	176 880	0.04	
HONDA MOTOR CO LTD 2.27100% 22-10.03.25*	USD	400 000			400 000	350 291	0.07	
HONEYWELL INTERNATIONAL INC 2.70000% 19-15.08.29*	USD	600 000		600 000				
HONEYWELL INTERNATIONAL INC 2.80000% 20-01.06.50*	USD	600 000			600 000	374 582	0.08	
HONEYWELL INTERNATIONAL INC 1.35000% 20-01.06.25*	USD	600 000			600 000	517 889	0.11	
HOST HOTELS & RESORTS LP 3.50000% 20-15.09.30*	USD	200 000			200 000	160 185	0.03	
HP INC 4.00000% 22-15.04.29*	USD	300 000			300 000	258 227	0.05	
HSBC HOLDINGS PLC-SUB 4.25000% 15-18.08.25*	USD	400 000			400 000	353 102	0.07	
HSBC HOLDINGS PLC-SUB 6.50000% 22-15.09.37*	USD	300 000			300 000	281 299	0.06	
HUMANA INC 4.95000% 14-01.10.44*	USD	50 000			50 000	40 931	0.01	
HUMANA INC 5.87500% 22-01.03.33*	USD	400 000			400 000	371 788	0.08	
HUNTSMAN ICI CHEMICALS LLC 2.95000% 21-15.06.31*	USD	200 000			200 000	149 952	0.03	
IMPERIAL BRANDS FINANCE PLC-144A 6.12500% 22-27.07.27*	USD	400 000		200 000	200 000	183 768	0.04	
INDIANA MICHIGAN POWER CO 5.62500% 23-01.04.53*	USD		300 000		300 000	272 964	0.06	
INDOFOOD CBP SUKSES MAKMUR TBK PT-REG-S 3.39800% 21-09.06.31*	USD	200 000			200 000	156 392	0.03	
ING GROEP NV 4.55000% 18-02.10.28*	USD	200 000			200 000	176 453	0.04	
INTEL CORP 2.80000% 21-12.08.41*	USD	200 000			200 000	130 240	0.03	
INTEL CORP 3.75000% 22-05.08.27*	USD	500 000			500 000	435 426	0.09	
INTEL CORP 4.15000% 22-05.08.32*	USD	200 000			200 000	171 090	0.04	
INTEL CORP 4.60000% 20-25.03.40*	USD	300 000			300 000	253 834	0.05	
INTEL CORP 4.75000% 20-25.03.50*	USD	300 000		300 000				
INTEL CORP 5.20000% 23-10.02.33*	USD		400 000	200 000	200 000	182 638	0.04	
INTEL CORP 5.90000% 23-10.02.63*	USD	150 000			150 000	143 339	0.03	
INTERCONTINENTAL EXCHANGE INC 3.75000% 18-21.09.28*	USD	100 000			100 000	86 494	0.02	
INTERCONTINENTAL EXCHANGE INC 2.10000% 20-15.06.30*	USD	100 000			100 000	76 279	0.02	
INTERCONTINENTAL EXCHANGE INC 2.65000% 20-15.09.40*	USD	200 000			200 000	130 141	0.03	
INTERCONTINENTAL EXCHANGE INC 3.00000% 20-15.09.60*	USD	150 000			150 000	85 201	0.02	
INTERCONTINENTAL EXCHANGE INC 4.35000% 22-15.06.29*	USD	200 000			200 000	175 578	0.04	
INTERNATIONAL BUSINESS MACHINES CORP 4.25000% 19-15.05.49*	USD	300 000			300 000	229 296	0.05	
INTERNATIONAL BUSINESS MACHINES CORP 1.70000% 20-15.05.27*	USD	200 000			200 000	163 481	0.03	
INTERNATIONAL BUSINESS MACHINES CORP 1.95000% 20-15.05.30*	USD	100 000			100 000	76 154	0.02	
INTERNATIONAL BUSINESS MACHINES CORP 2.85000% 20-15.05.40*	USD	200 000			200 000	132 480	0.03	
INTERNATIONAL BUSINESS MACHINES CORP 4.50000% 23-06.02.28*	USD	400 000	300 000	200 000	500 000	446 299	0.09	
INTERNATIONAL BUSINESS MACHINES CORP 4.75000% 23-06.02.33*	USD	200 000		200 000				
INTUIT INC 5.50000% 23-15.09.53*	USD		200 000	100 000	100 000	93 499	0.02	
JACOBS ENGINEERING GROUP INC STEP UP/DOWN 23-01.03.33*	USD		200 000		200 000	182 358	0.04	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
JEFFERIES FINANCIAL GROUP INC 4.85000% 17-15.01.27*	USD	150 000			150 000	134 039	0.03	
JEFFERIES FINANCIAL GROUP INC 4.15000% 18-23.01.30*	USD	75 000			75 000	63 274	0.01	
JEFFERIES FINANCIAL GRP INC 2.62500% 21-15.10.31*	USD	200 000			200 000	148 429	0.03	
JM SMUCKER CO/THE 2.75000% 21-15.09.41*	USD	200 000			200 000	121 973	0.03	
JM SMUCKER CO/THE 4.37500% 15-15.03.45*	USD	50 000			50 000	38 267	0.01	
JOHNSON & JOHNSON 0.55000% 20-01.09.25*	USD	300 000			300 000	254 150	0.05	
JOHNSON & JOHNSON 2.10000% 20-01.09.40*	USD	550 000			550 000	340 572	0.07	
JOHNSON & JOHNSON 2.45000% 20-01.09.60*	USD	50 000			50 000	26 817	0.01	
JOHNSON & JOHNSON 3.70000% 16-01.03.46*	USD	75 000			75 000	56 411	0.01	
JOHNSON & JOHNSON 4.37500% 13-05.12.33*	USD	75 000			75 000	67 324	0.01	
JPMORGAN CHASE & CO 6.40000% 08-15.05.38*	USD	50 000			50 000	50 657	0.01	
JPMORGAN CHASE & CO 4.85000% 14-01.02.44*	USD	200 000			200 000	172 226	0.04	
JPMORGAN CHASE & CO 3.30000% 16-01.04.26*	USD	250 000			250 000	218 042	0.05	
JPMORGAN CHASE & CO-SUB 5.62500% 13-16.08.43*	USD	50 000			50 000	46 889	0.01	
JUNIPER NETWORKS INC 5.95000% 11-15.03.41*	USD	50 000			50 000	45 365	0.01	
KAISER FOUNDATION HOSPITALS 4.15000% 17-01.05.47*	USD	200 000			200 000	155 011	0.03	
KELLANOVA 3.25000% 16-01.04.26*	USD	250 000			250 000	217 164	0.05	
KENNAMETAL INC 2.80000% 21-01.03.31*	USD	100 000			100 000	76 344	0.02	
KEURIG DR PEPPER INC 3.13000% 16-15.12.23*	USD	150 000		150 000				
KEURIG DR PEPPER INC 4.59700% 19-25.05.28*	USD	150 000			150 000	133 309	0.03	
KEURIG DR PEPPER INC 3.80000% 20-01.05.50*	USD	150 000			150 000	103 442	0.02	
KILROY REALTY LP 3.45000% 17-15.12.24*	USD	50 000			50 000	44 222	0.01	
KIMBERLY-CLARK CORP 2.87500% 20-07.02.50*	USD	100 000			100 000	61 861	0.01	
KIMCO REALTY OP, LLC 4.25000% 15-01.04.45*	USD	50 000			50 000	36 397	0.01	
KIMCO REALTY OP, LLC 2.70000% 20-01.10.30*	USD	250 000			250 000	194 482	0.04	
KINDER MORGAN ENERGY PARTNERS LP 5.00000% 13-01.03.43*	USD	500 000		250 000	250 000	199 187	0.04	
KINDER MORGAN INC 1.75000% 21-15.11.26*	USD	300 000		300 000				
KLA CORP 3.30000% 20-01.03.50*	USD	150 000		150 000				
KONINKLIJKE PHILIPS NV 6.87500% 08-11.03.38*	USD	100 000			100 000	98 122	0.02	
KRAFT HEINZ FOODS CO 4.37500% 16-01.06.46*	USD	500 000			500 000	380 341	0.08	
KRAFT HEINZ FOODS CO 3.75000% 21-01.04.30*	USD	300 000			300 000	253 467	0.05	
KROGER CO 3.95000% 20-15.01.50*	USD	150 000			150 000	107 651	0.02	
KROGER CO 4.00000% 14-01.02.24*	USD	50 000		50 000				
KROGER CO 4.65000% 17-15.01.48*	USD	100 000			100 000	79 281	0.02	
LABORATORY CORP AMERICA HOLDINGS 2.30000% 19-01.12.24*	USD	100 000			100 000	88 087	0.02	
LAM RESEARCH CORP 1.90000% 20-15.06.30*	USD	200 000			200 000	152 277	0.03	
LEAR CORP 3.55000% 21-15.01.52*	USD	100 000			100 000	62 766	0.01	
LEGG MASON INC 5.62500% 14-15.01.44*	USD	50 000			50 000	45 043	0.01	
LEGGETT & PLATT INC 3.80000% 14-15.11.24*	USD	100 000			100 000	89 118	0.02	
LENOVO GROUP LTD-REG-S 6.53600% 22-27.07.32*	USD	200 000			200 000	189 509	0.04	
LINCOLN NATIONAL CORP 4.35000% 18-01.03.48*	USD	50 000			50 000	35 583	0.01	
LINCOLN NATIONAL CORP 3.40000% 20-15.01.31*	USD	200 000			200 000	158 496	0.03	
LLOYDS BANKING GROUP PLC 3.90000% 19-12.03.24*	USD	200 000		200 000				
LOWE'S COS INC 1.70000% 21-15.09.28*	USD	300 000			300 000	236 242	0.05	
LOWE'S COS INC 2.80000% 21-15.09.41*	USD	350 000			350 000	224 070	0.05	
LOWE'S COS INC 3.37500% 15-15.09.25*	USD	75 000			75 000	65 814	0.01	
LOWE'S COS INC 4.00000% 20-15.04.25*	USD	300 000		300 000				
LOWE'S COS INC 4.45000% 22-01.04.62*	USD	200 000		100 000	100 000	73 550	0.02	
LOWE'S COS INC 5.00000% 20-15.04.40*	USD	250 000			250 000	215 736	0.05	
LSEGA FINANCING PLC-144A 1.37500% 21-06.04.26*	USD	600 000			600 000	500 971	0.11	
MANULIFE FINANCIAL CORP 4.15000% 16-04.03.26*	USD	50 000			50 000	44 280	0.01	
MARRIOTT INTERNATIONAL INC/MD 3.75000% 15-01.10.25*	USD	75 000		75 000				
MARRIOTT INTERNATIONAL INC/MD 5.75000% 20-01.05.25*	USD	16 000		16 000				
MARS INC-144A 2.37500% 20-16.07.40*	USD	100 000			100 000	62 784	0.01	
MARS INC-144A 2.45000% 20-16.07.50*	USD	150 000			150 000	81 406	0.02	
MARSH & MCLENNAN COS INC 4.90000% 19-15.03.49*	USD	50 000			50 000	41 924	0.01	
MARSH & MCLENNAN COS INC 2.25000% 20-15.11.30*	USD	100 000			100 000	76 572	0.02	
MARSH & MCLENNAN COS INC 5.75000% 22-01.11.32*	USD	400 000			400 000	377 981	0.08	
MARSH & MCLENNAN COS INC 5.15000% 24-15.03.34*	USD		300 000		300 000	272 038	0.06	
MASCO CORP 3.50000% 17-15.11.27*	USD	300 000			300 000	255 237	0.05	
MASTERCARD INC 1.90000% 21-15.03.31*	USD	200 000			200 000	150 447	0.03	
MASTERCARD INC 3.30000% 20-26.03.27*	USD		400 000	200 000	200 000	173 346	0.04	
MASTERCARD INC 3.50000% 18-26.02.28*	USD	200 000			200 000	173 806	0.04	
MASTERCARD INC 3.85000% 20-26.03.50*	USD	150 000			150 000	111 793	0.02	
MCDONALD'S CORP 4.95000% 23-14.08.33*	USD		400 000	200 000	200 000	180 392	0.04	
MCKESSON CORP 0.90000% 20-03.12.25*	USD	400 000			400 000	335 203	0.07	
MCKESSON CORP 3.95000% 18-16.02.28*	USD	50 000			50 000	43 563	0.01	
MEDTRONIC INC 4.62500% 15-15.03.45*	USD	50 000			50 000	42 293	0.01	
MEITUAN DIANPING-REG-S 3.05000% 20-28.10.30*	USD	200 000			200 000	153 940	0.03	
MERCEDES-BENZ FIN NORTH AMERCA LLC-144A 5.37500% 22-26.11.25*	USD	500 000		500 000				
MERCK & CO INC 1.90000% 21-10.12.28*	USD	350 000		200 000	150 000	119 826	0.03	

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
MERCK & CO INC 2.35000% 20-24.06.40*	USD	275 000			275 000		174 185	0.04	
MERCK & CO INC 2.75000% 21-10.12.51*	USD	200 000			200 000		117 768	0.02	
MERCK & CO INC 3.40000% 19-07.03.29*	USD	100 000			100 000		85 288	0.02	
MERCK & CO INC 3.70000% 15-10.02.45*	USD	50 000		50 000					
MERCK & CO INC 4.90000% 23-17.05.44*	USD	350 000		175 000	175 000		153 155	0.03	
META PLATFORMS INC 3.50000% 22-15.08.27*	USD	400 000		200 000	200 000		173 319	0.04	
META PLATFORMS INC 3.85000% 22-15.08.32*	USD	200 000			200 000		168 803	0.04	
META PLATFORMS INC 4.45000% 22-15.08.52*	USD	200 000		100 000	100 000		80 058	0.02	
META PLATFORMS INC 5.75000% 23-15.05.63*	USD	200 000			200 000		193 115	0.04	
METLIFE INC 3.00000% 15-01.03.25*	USD	100 000			100 000		88 156	0.02	
METLIFE INC 4.60000% 15-13.05.46*	USD	150 000			150 000		122 161	0.03	
METLIFE INC 4.87500% 13-13.11.43*	USD	100 000			100 000		84 587	0.02	
METLIFE INC 5.25000% 23-15.01.54*	USD	150 000		150 000					
METLIFE INC 6.37500% 04-15.06.34*	USD		300 000	300 000					
MICRON TECHNOLOGY INC 4.97500% 19-06.02.26*	USD	400 000			400 000		358 330	0.08	
MICRON TECHNOLOGY INC 3.47700% 21-01.11.51*	USD	200 000			200 000		128 263	0.03	
MICROSOFT CORP 2.52500% 20-01.06.50*	USD	300 000			300 000		177 572	0.04	
MICROSOFT CORP 2.67500% 20-01.06.60*	USD	17 000			17 000		9 858	0.00	
MICROSOFT CORP 2.92100% 21-17.03.52*	USD	800 000		600 000	200 000		127 354	0.03	
MICROSOFT CORP 3.04100% 21-17.03.62*	USD	250 000	200 000		450 000		282 355	0.06	
MICROSOFT CORP 3.12500% 15-03.11.25*	USD	300 000		300 000					
mitsubishi hc capital inc-reg-s 5.08000% 22-15.09.27*	USD	400 000			400 000		358 418	0.08	
MITSUBISHI UFJ FINANCIAL GROUP INC 3.85000% 16-01.03.26*	USD	200 000			200 000		175 908	0.04	
MITSUBISHI UFJ FINANCIAL GROUP INC 3.96100% 18-02.03.28*	USD	300 000			300 000		261 298	0.06	
MITSUBISHI UFJ FINANCIAL GROUP INC 1.41200% 20-17.07.25*	USD	250 000		250 000					
MITSUBISHI UFJ FINANCIAL GROUP INC 2.04800% 20-17.07.30*	USD	300 000			300 000		226 564	0.05	
MIZUHO BANK LTD-REG-S 3.60000% 14-25.09.24*	USD	200 000		200 000					
MIZUHO FINANCIAL GROUP INC-SUB 2.56400% 21-13.09.31*	USD	400 000			400 000		294 928	0.06	
MIZUHO FINANCIAL GROUP INC 5.66700% 23-27.05.29*	USD	500 000		200 000	300 000		274 945	0.06	
MOLSON COORS BREWING CO 5.00000% 12-01.05.42*	USD	25 000			25 000		21 319	0.00	
MOLSON COORS BREWING CO 3.00000% 16-15.07.26*	USD	50 000			50 000		42 984	0.01	
MONDELEZ INTERNATIONAL INC 2.75000% 20-13.04.30*	USD	115 000			115 000		92 130	0.02	
MONDELEZ INTERNATIONAL INC 2.62500% 20-04.09.50*	USD	300 000			300 000		170 056	0.04	
MOODY'S CORP 3.25000% 20-20.05.50*	USD	200 000			200 000		128 952	0.03	
MOODY'S CORP 4.25000% 18-01.02.29*	USD	100 000			100 000		87 776	0.02	
MORGAN STANLEY 3.70000% 14-23.10.24*	USD	300 000		300 000					
MORGAN STANLEY 4.30000% 15-27.01.45*	USD	100 000			100 000		79 090	0.02	
MORGAN STANLEY-SUB 5.00000% 13-24.11.25*	USD	450 000			450 000		402 809	0.09	
MOTOROLA SOLUTIONS INC 5.60000% 22-01.06.32*	USD	300 000			300 000		273 895	0.06	
MYLAN INC 5.20000% 19-15.04.48*	USD	50 000			50 000		37 224	0.01	
NASDAQ INC 2.50000% 20-21.12.40*	USD	425 000			425 000		259 656	0.05	
NASDAQ INC 3.85000% 16-30.06.26*	USD	50 000			50 000		43 816	0.01	
NATIONAL FUJEL GAS CO 4.75000% 18-01.09.28*	USD	300 000			300 000		262 738	0.06	
NATIONAL GRID PLC 5.60200% 23-12.06.28*	USD	300 000		300 000					
NATIONAL OILWELL VARCO INC 3.60000% 19-01.12.29*	USD	200 000			200 000		165 654	0.04	
NATIONAL RETAIL PROPERTIES INC 4.80000% 18-15.10.48*	USD	50 000			50 000		39 295	0.01	
NATL RURAL UTIL COOPERAT FIN CORP 0.35000% 21-08.02.24*	USD	150 000		150 000					
NATWEST MARKETS PLC-144A 1.60000% 21-29.09.26*	USD	300 000			300 000		247 053	0.05	
NBC UNIVERSAL MEDIA LLC 4.45000% 12-15.01.43*	USD	150 000			150 000		119 953	0.03	
NEWMONT CORP 2.25000% 20-01.10.30*	USD	750 000		100 000	650 000		498 196	0.11	
NEXTERA ENERGY CAP 5.00000% 23-28.02.30*	USD		300 000		300 000		271 137	0.06	
NEXTERA ENERGY CAPITAL HOLDINGS INC 4.62500% 22-15.07.27*	USD	200 000			200 000				
NEXTERA ENERGY CAPITAL HOLDINGS INC 5.25000% 23-28.02.53*	USD	300 000		300 000					
NEXTERA ENERGY CAPITAL HOLDINGS INC 5.25000% 24-15.03.34*	USD		200 000		200 000		179 742	0.04	
NIKE INC 2.37500% 16-01.11.26*	USD	50 000			50 000		42 420	0.01	
NIKE INC 2.85000% 20-27.03.30*	USD	300 000			300 000		244 151	0.05	
NIKE INC 3.37500% 20-27.03.50*	USD	100 000			100 000		68 140	0.01	
NISSAN MOTOR CO LTD-144A 4.81000% 20-17.09.30*	USD		200 000		200 000		168 210	0.04	
NOMURA HOLDINGS INC 2.64800% 20-16.01.25*	USD	500 000		500 000					
NOMURA HOLDINGS INC 2.60800% 21-14.07.31*	USD	250 000			250 000		187 187	0.04	
NORFOLK SOUTHERN CORP 3.05000% 20-15.05.50*	USD	200 000			200 000		121 836	0.03	
NOVARTIS CAPITAL CORP 3.10000% 17-17.05.27*	USD	200 000			200 000		172 390	0.04	
NOVARTIS CAPITAL CORP 1.75000% 20-14.02.25*	USD	700 000		700 000					
NOVARTIS CAPITAL CORP 2.75000% 20-14.08.50*	USD	125 000			125 000		76 214	0.02	
NSTAR ELECTRIC CO 1.95000% 21-15.08.31*	USD	200 000			200 000		145 623	0.03	
NSTAR ELECTRIC CO 4.55000% 22-01.06.52*	USD	100 000			100 000		78 738	0.02	
NUTRIEN LTD 5.80000% 23-27.03.53*	USD		100 000		100 000		91 961	0.02	
NVIDIA CORP 3.20000% 16-16.09.26*	USD	500 000		250 000	250 000		217 486	0.05	
NVIDIA CORP 3.50000% 20-01.04.40*	USD	200 000			200 000		152 521	0.03	
O'REILLY AUTOMOTIVE INC 3.60000% 17-01.09.27*	USD	50 000			50 000		43 034	0.01	
OHIO POWER CO 4.15000% 18-01.04.48*	USD	200 000			200 000		145 303	0.03	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
OMEGA HEALTHCARE INVESTORS INC 4.50000% 15-01.04.27*	USD	100 000			100 000	87 163	0.02	
OMEGA HEALTHCARE INVESTORS 3.25000% 21-15.04.33*	USD	200 000			200 000	145 882	0.03	
OMNICOM GROUP INC 4.20000% 20-01.06.30*	USD	150 000			150 000	128 602	0.03	
ONE GAS INC 5.10000% 23-01.04.29*	USD		200 000		200 000	181 314	0.04	
ONEOK INC 5.15000% 13-15.10.43*	USD	50 000		50 000				
ONEOK INC 5.15000% 13-15.10.43*	USD		50 000		50 000	41 021	0.01	
ONEOK INC 6.05000% 23-01.09.33*	USD		500 000		500 000	469 694	0.10	
ONEOK INC 6.62500% 23-01.09.53*	USD		500 000		500 000	496 332	0.10	
ORACLE CORP 1.65000% 21-25.03.26*	USD	200 000			200 000	168 129	0.04	
ORACLE CORP 2.30000% 21-25.03.28*	USD	200 000			200 000	162 654	0.03	
ORACLE CORP 2.95000% 17-15.11.24*	USD	400 000		400 000				
ORACLE CORP 2.95000% 20-01.04.30*	USD	200 000			200 000	160 297	0.03	
ORACLE CORP 3.60000% 20-01.04.40*	USD	400 000			400 000	283 999	0.06	
ORACLE CORP 3.65000% 21-25.03.41*	USD	700 000		200 000	500 000	353 614	0.07	
ORACLE CORP 4.00000% 17-15.11.47*	USD	50 000			50 000	35 157	0.01	
ORACLE CORP 4.37500% 15-15.05.55*	USD	200 000		200 000				
ORACLE CORP 4.50000% 23-06.05.28*	USD		600 000	300 000	300 000	266 190	0.06	
ORACLE CORP 4.90000% 23-06.02.33*	USD		500 000	200 000	300 000	264 549	0.06	
ORACLE CORP 5.55000% 23-06.02.53*	USD	150 000			150 000	132 164	0.03	
ORACLE CORP 6.12500% 09-08.07.39*	USD	325 000			325 000	306 044	0.06	
ORACLE CORP 6.25000% 22-09.11.32*	USD	200 000		200 000				
ORANGE STEP-UP/DOWN 01-01.03.31*	USD	150 000			150 000	163 995	0.03	
ORIX CORP 3.70000% 17-18.07.27*	USD	75 000			75 000	64 789	0.01	
ORIX CORP 5.20000% 22-13.09.32*	USD		200 000		200 000	183 910	0.04	
OTIS WORLDWIDE CORP 5.25000% 23-16.08.28*	USD		600 000	600 000				
OVINTIV INC 5.65000% 23-15.05.28*	USD		400 000		400 000	366 237	0.08	
OVINTIV INC 7.10000% 23-15.07.53*	USD		300 000		300 000	302 320	0.06	
OWL ROCK CAPITAL CORP 3.40000% 20-15.07.26*	USD	200 000			200 000	169 712	0.04	
PATTERSON-UTI ENERGY INC 7.15000% 23-01.10.33*	USD		100 000		100 000	96 829	0.02	
PAYPAL HOLDINGS INC 2.85000% 19-01.10.29*	USD	100 000			100 000	81 451	0.02	
PAYPAL HOLDINGS INC 3.90000% 22-01.06.27*	USD	400 000		200 000	200 000	175 304	0.04	
PAYPAL HOLDINGS INC 5.25000% 22-01.06.62*	USD	100 000			100 000	86 215	0.02	
PENTAIR FINANCE SARL 4.50000% 19-01.07.29*	USD	200 000			200 000	174 347	0.04	
PEPSICO INC 1.95000% 21-21.10.31*	USD	200 000			200 000	149 721	0.03	
PEPSICO INC 2.62500% 19-29.07.29*	USD	100 000			100 000	81 837	0.02	
PEPSICO INC 2.75000% 21-21.10.51*	USD	300 000			300 000	180 319	0.04	
PEPSICO INC 2.87500% 19-15.10.49*	USD	200 000			200 000	125 475	0.03	
PEPSICO INC 4.45000% 23-15.05.28*	USD	350 000			350 000	315 098	0.07	
PERKINELMER INC 3.30000% 19-15.09.29*	USD	50 000			50 000	40 881	0.01	
PERKINELMER INC 3.62500% 21-15.03.51*	USD	100 000			100 000	63 127	0.01	
PFIZER INC 1.75000% 21-18.08.31*	USD	300 000			300 000	220 476	0.05	
PFIZER INC 2.55000% 20-28.05.40*	USD	700 000		500 000	200 000	128 681	0.03	
PFIZER INC 2.75000% 16-03.06.26*	USD	100 000		100 000				
PFIZER INC 4.00000% 19-15.03.49*	USD	250 000			250 000	188 373	0.04	
PFIZER INVESTMENT ENTERPRISES PTE LTD 4.65000% 23-19.05.25*	USD	250 000	300 000	550 000				
PFIZER INVESTMENT ENTERPRISES PTE LTD 4.45000% 23-19.05.26*	USD	500 000		250 000	250 000	222 835	0.05	
PFIZER INVESTMENT ENTERPRISES PTE LTD 4.45000% 23-19.05.28*	USD		400 000		400 000	355 154	0.08	
PFIZER INVESTMENT ENTERPRISES PTE LTD 4.75000% 23-19.05.33*	USD	200 000	300 000	200 000	300 000	266 044	0.06	
PFIZER INVESTMENT ENTERPRISES PTE LTD 5.11000% 23-19.05.43*	USD	600 000		200 000	400 000	352 301	0.07	
PHILIP MORRIS INTERNATIONAL INC 4.87500% 13-15.11.43*	USD	200 000			200 000	164 556	0.03	
PHILIP MORRIS INTERNATIONAL INC 1.75000% 20-01.11.30*	USD	250 000			250 000	183 747	0.04	
PHILIP MORRIS INTERNATIONAL INC 5.00000% 22-17.11.25*	USD	400 000			400 000	359 344	0.08	
PHILIP MORRIS INTERNATIONAL INC 5.12500% 23-15.02.30*	USD	200 000			200 000	180 138	0.04	
PHILLIPS 66 3.30000% 21-15.03.52*	USD	200 000			200 000	126 002	0.03	
PIONEER NATURAL RESOURCES CO 2.15000% 21-15.01.31*	USD	100 000		100 000				
PLAINS ALL AMERICAN PIPELINE LP 4.70000% 14-15.06.44*	USD	150 000			150 000	114 672	0.02	
PLAINS ALL AMERICAN PIPELINE LP 3.80000% 20-15.09.30*	USD	100 000			100 000	82 532	0.02	
PNC FINANCIAL SERVICES GROUP INC/THE 2.60000% 19-23.07.26*	USD	500 000			500 000	426 169	0.09	
PNC FINANCIAL SERVICES GROUP INC/THE 2.55000% 20-22.01.30*	USD	150 000			150 000	117 900	0.02	
PROCTER & GAMBLE CO 2.70000% 16-02.02.26*	USD	50 000			50 000	43 377	0.01	
PROCTER & GAMBLE CO 3.55000% 20-25.03.40*	USD	300 000		100 000	200 000	154 181	0.03	
PROCTER & GAMBLE CO 0.55000% 20-29.10.25*	USD	350 000			350 000	294 952	0.06	
PROCTER & GAMBLE CO/THE 4.05000% 23-26.01.33*	USD		300 000		300 000	261 844	0.06	
PROGRESSIVE CORP 3.20000% 20-26.03.30*	USD	250 000			250 000	205 416	0.04	
PROLOGIS LP 2.12500% 20-15.10.50*	USD	150 000			150 000	75 416	0.02	
PROSUS NV-REG S 3.83200% 20-08.02.51*	USD	200 000			200 000	110 336	0.02	
PROSUS NV-REG-S 3.68000% 20-21.01.30*	USD	200 000			200 000	157 511	0.03	
PROSUS NV-REG-S 4.19300% 22-19.01.32*	USD	200 000			200 000	155 974	0.03	
PUBLIC SERVICE ELECTRIC AND GAS CO 5.12500% 23-15.03.53*	USD	300 000		300 000				
PUBLIC SERVICE ENTERPRISE GROUP INC 2.45000% 21-15.11.31*	USD	300 000		300 000				
PUBLIC STORAGE 0.87500% 21-15.02.26*	USD	400 000			400 000	332 894	0.07	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
QUALCOMM INC 1.30000% 21-20.05.28*	USD	300 000			300 000	236 907	0.05	
QUALCOMM INC 1.65000% 21-20.05.32*	USD	113 000			113 000	80 621	0.02	
QUALCOMM INC 4.50000% 22-20.05.52*	USD	200 000			200 000	161 755	0.03	
QUALCOMM INC 4.80000% 15-20.05.45*	USD	50 000			50 000	43 113	0.01	
QUEST DIAGNOSTICS INC 4.70000% 15-30.03.45*	USD	50 000			50 000	40 793	0.01	
QUEST DIAGNOSTICS INC 2.80000% 20-30.06.31*	USD	250 000			250 000	192 928	0.04	
RABOBANK NEDERLAND NV-SUB 5.25000% 15-04.08.45*	USD	250 000			250 000	220 969	0.05	
RABOBANK NEDERLAND NV/NY 3.37500% 15-21.05.25*	USD	250 000			250 000	220 861	0.05	
REALTY INCOME CORP 3.87500% 14-15.07.24*	USD	100 000			100 000	89 573	0.02	
REALTY INCOME CORP 3.00000% 16-15.01.27*	USD	50 000			50 000	42 549	0.01	
REALTY INCOME CORP 4.70000% 23-15.12.28*	USD	400 000			400 000	354 844	0.08	
RELIANCE INDUSTRIES LTD-REG-S 4.87500% 15-10.02.45*	USD	250 000			250 000	205 445	0.04	
RELIANCE INDUSTRIES LTD-REG-S 3.66700% 17-30.11.27*	USD	250 000			250 000	212 977	0.05	
RELIANCE INDUSTRIES LTD-REG-S 3.62500% 22-12.01.52*	USD	250 000			250 000	161 671	0.03	
ROGERS COMMUNICATIONS INC 4.35000% 19-01.05.49*	USD	100 000			100 000	73 882	0.02	
ROPER TECHNOLOGIES INC 2.95000% 19-15.09.29*	USD	100 000			100 000	81 018	0.02	
ROPER TECHNOLOGIES INC 1.75000% 20-15.02.31*	USD	200 000			200 000	145 024	0.03	
ROPER TECHNOLOGIES INC 1.00000% 20-15.09.25*	USD	450 000			450 000	381 083	0.08	
ROPER TECHNOLOGIES INC 1.40000% 20-15.09.27*	USD	150 000			150 000	119 865	0.03	
RPM INTERNATIONAL INC 3.75000% 17-15.03.27*	USD	200 000			200 000	172 272	0.04	
RTX CORP 2.37500% 21-15.03.32*	USD	500 000			500 000	371 007	0.08	
RTX CORP 3.03000% 21-15.03.52*	USD	300 000			300 000	178 918	0.04	
RTX CORP 5.15000% 23-27.02.33*	USD	400 000			400 000	360 965	0.08	
RTX CORP 5.37500% 23-27.02.53*	USD	250 000	150 000		400 000	355 314	0.08	
SALESFORCE.COM INC 1.50000% 21-15.07.28*	USD	555 000			555 000	439 696	0.09	
SANTANDER HOLDINGS USA INC/PA 4.50000% 15-17.07.25*	USD	100 000			100 000	88 544	0.02	
SANTANDER UK PLC 4.00000% 14-13.03.24*	USD	150 000		150 000				
SF HOLDING INVESTMENT LTD-REG-S 2.87500% 20-20.02.30*	USD	200 000			200 000	158 871	0.03	
SHELL INTERNATIONAL FINANCE 6.37500% 08-15.12.38*	USD		600 000		600 000	611 468	0.13	
SHELL INTERNATIONAL FINANCE BV 4.00000% 16-10.05.46*	USD		300 000		300 000	227 287	0.05	
SHELL INTERNATIONAL FINANCE 3.87500% 18-13.11.28*	USD		400 000		400 000	349 205	0.07	
SHELL INTERNATIONAL FINANCE BV 2.75000% 20-06.04.30*	USD		1 200 000		1 200 000	972 045	0.21	
SHELL INTERNATIONAL FINANCE BV 2.87500% 21-26.11.41*	USD		400 000		400 000	267 562	0.06	
SHELL INTERNATIONAL FINANCE BV 3.00000% 21-26.11.51*	USD		500 000		500 000	307 488	0.07	
SHERWIN-WILLIAMS CO 4.50000% 17-01.06.47*	USD	275 000			275 000	216 443	0.05	
SHERWIN-WILLIAMS CO 2.30000% 20-15.05.30*	USD	600 000		300 000	300 000	232 080	0.05	
SHERWIN-WILLIAMS CO 3.30000% 20-15.05.50*	USD	675 000		200 000	475 000	302 296	0.06	
SHERWIN-WILLIAMS CO/THE 4.25000% 22-08.08.25*	USD	200 000			200 000	177 484	0.04	
SIMON PROPERTY GROUP LP 2.45000% 19-13.09.29*	USD	50 000			50 000	39 571	0.01	
SIMON PROPERTY GROUP LP 3.25000% 19-13.09.49*	USD	50 000			50 000	31 503	0.01	
SIMON PROPERTY GROUP LP 3.80000% 20-15.07.50*	USD	50 000			50 000	34 432	0.01	
SIMON PROPERTY GROUP LP 1.75000% 21-01.02.28*	USD	400 000			400 000	320 943	0.07	
SIMON PROPERTY GROUP LP 2.20000% 21-01.02.31*	USD	350 000			350 000	261 973	0.06	
SK HYNIX INC-REG-S 6.25000% 23-17.01.26*	USD	500 000			500 000	454 691	0.10	
SOCIEDAD QUIMICA Y MINERA-REG-S 6.50000% 23-07.11.33*	USD		200 000		200 000	187 174	0.04	
SOUTHERN COPPER CORP 3.87500% 15-23.04.25*	USD	200 000			200 000	176 533	0.04	
SOUTHERN COPPER CORP 5.87500% 15-23.04.45*	USD	800 000			800 000	718 968	0.15	
STANDARD CHARTERED PLC-144A-SUB 5.70000% 14-26.03.44*	USD	200 000			200 000	178 063	0.04	
STANLEY BLACK & DECKER INC 2.30000% 20-15.03.30*	USD	250 000			250 000	190 624	0.04	
STANLEY BLACK & DECKER INC 2.75000% 20-15.11.50*	USD	100 000			100 000	53 337	0.01	
STANLEY BLACK & DECKER INC 6.00000% 23-06.03.28*	USD		300 000		300 000	278 615	0.06	
STARBUCKS CORP 2.55000% 20-15.11.30*	USD	200 000			200 000	156 117	0.03	
STARBUCKS CORP 3.50000% 20-15.11.50*	USD	100 000			100 000	66 658	0.01	
STARBUCKS CORP 3.75000% 17-01.12.47*	USD	350 000		150 000	200 000	141 608	0.03	
STATE STREET CORP-SUB 2.20000% 21-03.03.31*	USD	200 000			200 000	150 682	0.03	
STRYKER CORP 2.90000% 20-15.06.50*	USD	100 000	200 000		300 000	186 319	0.04	
STRYKER CORP 4.62500% 16-15.03.46*	USD	50 000			50 000	41 169	0.01	
SUMITOMO MITSUI FIN GP INC-SUB 3.20200% 19-17.09.29*	USD	150 000			150 000	122 707	0.03	
SUMITOMO MITSUI FIN GP INC 1.47400% 20-08.07.25*	USD	500 000			500 000	428 710	0.09	
SUMITOMO MITSUI FIN GRP INC 2.13000% 20-08.07.30*	USD	200 000			200 000	150 879	0.03	
SUMITOMO MITSUI FIN GP INC 1.90200% 21-17.09.28*	USD	200 000			200 000	157 834	0.03	
SUMITOMO MITSUI FINANCIAL GROUP INC 2.29600% 21-12.01.41*	USD	200 000			200 000	124 267	0.03	
SUMITOMO MITSUI FINANCIAL GROUP INC 5.80000% 23-13.07.28*	USD	400 000			400 000	371 095	0.08	
SUZANO AUSTRIA GMBH 3.75000% 20-15.01.31*	USD	350 000			350 000	278 401	0.06	
SYNCHRONY FINANCIAL 5.15000% 19-19.03.29*	USD	150 000			150 000	129 803	0.03	
SYSCO CORP 3.30000% 16-15.07.26*	USD	250 000			250 000	216 242	0.05	
SYSCO CORP 3.75000% 15-01.10.25*	USD	50 000			50 000	43 917	0.01	
SYSCO CORP 4.45000% 18-15.03.48*	USD	100 000			100 000	76 599	0.02	
T-MOBILE USA INC 2.40000% 21-15.03.29*	USD	400 000			400 000	319 248	0.07	
T-MOBILE USA INC 3.00000% 21-15.02.41*	USD	150 000			150 000	99 511	0.02	
T-MOBILE USA INC 3.50000% 21-15.04.25*	USD	300 000			300 000	264 922	0.06	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
T-MOBILE USA INC 3.60000% 21-15.11.60*	USD	200 000			200 000	126 309	0.03	
T-MOBILE USA INC 3.87500% 21-15.04.30*	USD	400 000		200 000	200 000	168 752	0.04	
T-MOBILE USA INC 4.95000% 23-15.03.28*	USD	500 000			500 000	449 266	0.10	
TAKEDA PHARMACEUTICAL CO LTD 2.05000% 20-31.03.30*	USD	200 000			200 000	152 749	0.03	
TAKEDA PHARMACEUTICAL CO LTD 3.02500% 20-09.07.40*	USD	300 000			300 000	203 629	0.04	
TAPESTRY INC 7.85000% 23-27.11.33*	USD		400 000	200 000	200 000	195 503	0.04	
TARGET CORP 2.65000% 20-15.09.30*	USD	300 000		150 000	150 000	119 459	0.03	
TARGET CORP 3.50000% 14-01.07.24*	USD	175 000		175 000				
TARGET CORP 3.90000% 17-15.11.47*	USD	300 000			300 000	220 209	0.05	
TELEFONICA EMISIONES SA 4.66500% 18-06.03.38*	USD	300 000		300 000				
TEXAS INSTRUMENTS INC 4.15000% 18-15.05.48*	USD	50 000			50 000	38 772	0.01	
TEXAS INSTRUMENTS INC 1.12500% 21-15.09.26*	USD	160 000			160 000	131 795	0.03	
TEXAS INSTRUMENTS INC 5.05000% 23-18.05.63*	USD	250 000		150 000	100 000	87 717	0.02	
THERMO FISHER SCIENTIFIC INC 5.30000% 13-01.02.44*	USD	50 000			50 000	45 133	0.01	
THERMO FISHER SCIENTIFIC INC 1.21500% 21-18.10.24*	USD	750 000		750 000				
THERMO FISHER SCIENTIFIC INC 5.08600% 23-10.08.33*	USD		300 000		300 000	273 179	0.06	
THOMSON REUTERS CORP 4.30000% 13-23.11.23*	USD	50 000		50 000				
TIX COS INC/THE 1.60000% 20-15.05.31*	USD	50 000			50 000	36 504	0.01	
TOTAL CAPITAL INTERNATIONAL SA 2.43400% 19-10.01.25*	USD	500 000		500 000				
TOTAL CAPITAL INTERNATIONAL SA 3.12700% 20-29.05.50*	USD	200 000			200 000	128 288	0.03	
TOTAL CAPITAL INTERNATIONAL SA 2.98600% 20-29.06.41*	USD	150 000			150 000	102 174	0.02	
TOTAL CAPITAL SA 3.88300% 18-11.10.28*	USD	350 000	200 000	550 000				
TOYOTA MOTOR CORP 0.68100% 21-25.03.24*	USD	150 000		150 000				
TOYOTA MOTOR CORP 2.76000% 19-02.07.29*	USD	100 000			100 000	83 379	0.02	
TOYOTA MOTOR CORP 5.11800% 23-13.07.28*	USD	400 000		200 000	200 000	183 805	0.04	
TOYOTA MOTOR CREDIT CORP 1.90000% 21-12.09.31*	USD	300 000			300 000	221 607	0.05	
TRANE TECHNOLOGIES FINANCING LTD 3.50000% 19-21.03.26*	USD	400 000			400 000	348 524	0.07	
TRANE TECHNOLOGIES FINANCING LTD 5.25000% 23-03.03.33*	USD	400 000			400 000	365 580	0.08	
TRAVELERS COMPANIES INC 4.00000% 17-30.05.47*	USD	225 000			225 000	168 275	0.04	
TRAVELERS COS INC 2.55000% 20-27.04.50*	USD	200 000			200 000	113 807	0.02	
TRINITY ACQUISITION PLC 4.40000% 16-15.03.26*	USD	50 000			50 000	44 177	0.01	
TRUIST BANK-SUB 3.62500% 15-16.09.25*	USD	250 000			250 000	219 145	0.05	
TRUST F/1401-REG-S 4.86900% 19-15.01.30*	USD	200 000			200 000	160 043	0.03	
TSMC ARIZONA CORP 3.12500% 21-25.10.41*	USD	300 000			300 000	215 190	0.05	
TSMC ARIZONA CORP 4.12500% 22-22.04.29*	USD	300 000			300 000	262 263	0.06	
TUCSON ELECTRIC POWER CO 1.50000% 20-01.08.30*	USD	450 000		450 000				
TYSON FOODS INC 5.10000% 18-28.09.48*	USD	200 000			200 000	162 245	0.03	
UBS GROUP AG 4.55000% 23-17.04.26*	USD	250 000			250 000	221 563	0.05	
UBS GROUP AG-144A 2.74600% 22-11.02.33*	USD	600 000			600 000	441 485	0.09	
UBS GROUP AG-144A 4.12500% 15-24.09.25*	USD	400 000			400 000	352 875	0.07	
UNILEVER CAPITAL CORP 2.90000% 17-05.05.27*	USD	200 000			200 000	170 761	0.04	
UNILEVER CAPITAL CORP 3.37500% 18-22.03.25*	USD	150 000			150 000	132 784	0.03	
UNILEVER CAPITAL CORP 1.75000% 21-12.08.31*	USD	300 000			300 000	220 709	0.05	
UNILEVER CAPITAL CORP 5.00000% 23-08.12.33*	USD		300 000	300 000				
UNION PACIFIC CORP 3.50000% 22-14.02.53*	USD	200 000			200 000	135 126	0.03	
UNITED PARCEL SERVICE INC 5.20000% 20-01.04.40*	USD	100 000			100 000	90 618	0.02	
UNITED PARCEL SERVICE INC 5.30000% 20-01.04.50*	USD	350 000			350 000	320 515	0.07	
UNITED PARCEL SERVICE INC 3.90000% 20-01.04.25*	USD	150 000			150 000	133 356	0.03	
UNITED PARCEL SERVICE INC 4.87500% 23-03.03.33*	USD	200 000	300 000		500 000	450 910	0.10	
UNITEDHEALTH GROUP INC 6.50000% 07-15.06.37*	USD	50 000			50 000	50 765	0.01	
UNITEDHEALTH GROUP INC 4.25000% 17-15.04.47*	USD	200 000			200 000	155 349	0.03	
UNITEDHEALTH GROUP INC 3.85000% 18-15.06.28*	USD	50 000			50 000	43 630	0.01	
UNITEDHEALTH GROUP INC 3.87500% 19-15.08.59*	USD	50 000		50 000				
UNITEDHEALTH GROUP INC 1.25000% 20-15.01.26*	USD	250 000			250 000	210 985	0.04	
UNITEDHEALTH GROUP INC 2.00000% 20-15.05.30*	USD	200 000			200 000	153 098	0.03	
UNITEDHEALTH GROUP INC 2.75000% 20-15.05.40*	USD	600 000			600 000	397 667	0.08	
UNITEDHEALTH GROUP INC 3.05000% 21-15.05.41*	USD	250 000			250 000	170 442	0.04	
UNITEDHEALTH GROUP INC 3.25000% 21-15.05.51*	USD	200 000		200 000				
UNITEDHEALTH GROUP INC 4.20000% 22-15.05.32*	USD	200 000			200 000	171 197	0.04	
UNITEDHEALTH GROUP INC 4.25000% 23-15.01.29*	USD	400 000			400 000	353 063	0.07	
UNITEDHEALTH GROUP INC 5.20000% 23-15.04.63*	USD		100 000		100 000	87 614	0.02	
US BANK NAVCINCINNATI OH 2.80000% 15-27.01.25*	USD	350 000			350 000	308 481	0.07	
VENTAS REALTY LP 3.75000% 14-01.05.24*	USD	50 000			50 000	44 958	0.01	
VENTAS REALTY LP 4.37500% 15-01.02.45*	USD	50 000			50 000	36 545	0.01	
VENTAS REALTY LP 4.75000% 20-15.11.30*	USD	200 000			200 000	173 706	0.04	
VERIZON COMMUNICATIONS INC 4.86200% 15-21.08.46*	USD	250 000			250 000	211 439	0.04	
VERIZON COMMUNICATIONS INC 4.32900% 18-21.09.28*	USD	100 000			100 000	88 065	0.02	
VERIZON COMMUNICATIONS INC 4.01600% 19-03.12.29*	USD	100 000			100 000	85 937	0.02	
VERIZON COMMUNICATIONS INC 0.85000% 20-20.11.25*	USD	25 000	500 000		525 000	440 720	0.09	
VERIZON COMMUNICATIONS INC 2.87500% 20-20.11.50*	USD	300 000		200 000	100 000	58 830	0.01	
VERIZON COMMUNICATIONS INC 3.00000% 20-20.11.60*	USD	100 000			100 000	56 166	0.01	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
VERIZON COMMUNICATIONS INC 3.55000% 21-22.03.51*	USD	250 000			250 000	167 161	0.04	
VERIZON COMMUNICATIONS INC 1.45000% 21-20.03.26*	USD	750 000		400 000	350 000	293 937	0.06	
VERIZON COMMUNICATIONS INC 2.55000% 21-21.03.31*	USD	310 000			310 000	238 541	0.05	
VERIZON COMMUNICATIONS INC 3.40000% 21-22.03.41*	USD	200 000			200 000	140 798	0.03	
VERIZON COMMUNICATIONS INC 2.85000% 21-03.09.41*	USD	300 000			300 000	194 519	0.04	
VERIZON COMMUNICATIONS INC 3.87500% 22-01.03.52*	USD	200 000		200 000				
VERIZON COMMUNICATIONS INC 5.05000% 23-09.05.33*	USD	400 000	100 000	200 000	300 000	270 109	0.06	
VIACOMCBS INC 4.20000% 20-19.05.32*	USD	100 000			100 000	74 826	0.02	
VIACOMCBS INC 4.75000% 20-15.05.25*	USD	139 000		139 000				
VIACOMCBS INC 5.25000% 14-01.04.44*	USD	100 000			100 000	66 979	0.01	
VICI PROPERTIES LP 4.75000% 22-15.02.28*	USD	600 000			600 000	527 017	0.11	
VISA INC 1.10000% 20-15.02.31*	USD	200 000			200 000	143 751	0.03	
VISA INC 1.90000% 20-15.04.27*	USD	350 000		200 000	150 000	124 938	0.03	
VISA INC 4.30000% 15-14.12.45*	USD	375 000			375 000	304 615	0.06	
VMWARE LLC 2.20000% 21-15.08.31*	USD	250 000			250 000	183 244	0.04	
VODAFONE GROUP PLC 5.12500% 19-19.06.59*	USD	200 000		100 000	100 000	82 326	0.02	
VODAFONE GROUP PLC 5.62500% 23-10.02.53*	USD	350 000		250 000	100 000	89 515	0.02	
VORNADO REALTY LP 3.40000% 21-01.06.31*	USD	100 000		100 000				
VOYA FINANCIAL INC 3.65000% 16-15.06.26*	USD	100 000			100 000	86 745	0.02	
WALGREENS BOOTS ALLIANCE INC 3.45000% 16-01.06.26*	USD	300 000		300 000				
WALGREENS BOOTS ALLIANCE INC 4.10000% 20-15.04.50*	USD	100 000		100 000				
WALMART INC 1.50000% 21-22.09.28*	USD	400 000		400 000				
WALMART INC 2.50000% 21-22.09.41*	USD	300 000			300 000	194 064	0.04	
WALMART INC 3.95000% 22-09.09.27*	USD	400 000			400 000	353 978	0.07	
WALMART INC 4.05000% 18-29.06.48*	USD	275 000		275 000				
WALMART INC 4.50000% 23-15.04.53*	USD	200 000			200 000	166 520	0.04	
WALT DISNEY CO 1.75000% 20-13.01.26*	USD	500 000		300 000	200 000	170 297	0.04	
WALT DISNEY CO 2.65000% 20-13.01.31*	USD	250 000	250 000	500 000				
WALT DISNEY CO 3.50000% 20-13.05.40*	USD	350 000			350 000	259 144	0.05	
WALT DISNEY CO 3.70000% 19-15.10.25*	USD	150 000			150 000	132 352	0.03	
WALT DISNEY CO 4.70000% 20-23.03.50*	USD	300 000		150 000	150 000	126 652	0.03	
WALT DISNEY CO 6.15000% 19-01.03.37*	USD	75 000			75 000	73 800	0.02	
WARNERMEDIA HOLDINGS INC 3.63800% 23-15.03.25*	USD	200 000	300 000	500 000				
WARNERMEDIA HOLDINGS 4.27900% 23-15.03.32*	USD		500 000	300 000	200 000	160 908	0.03	
WARNERMEDIA HOLDINGS INC 5.14100% 23-15.03.52*	USD	200 000			200 000	149 516	0.03	
WASTE CONNECTIONS INC 4.25000% 18-01.12.28*	USD		300 000	300 000	300 000	263 456	0.06	
WASTE CONNECTIONS INC 2.95000% 21-15.01.52*	USD		300 000	300 000	300 000	181 010	0.04	
WASTE CONNECTIONS INC 4.20000% 22-15.01.33*	USD		300 000	300 000	300 000	253 975	0.05	
WASTE MANAGEMENT INC 4.15000% 19-15.07.49*	USD	100 000		100 000				
WASTE MANAGEMENT INC 2.50000% 20-15.11.50*	USD	100 000		100 000				
WASTE MANAGEMENT INC 2.00000% 21-01.06.29*	USD	350 000		350 000				
WASTE MANAGEMENT INC 2.95000% 21-01.06.41*	USD	200 000		200 000				
WASTE MANAGEMENT INC 4.62500% 23-15.02.30*	USD	200 000		200 000				
WELLS FARGO & CO 3.00000% 16-22.04.26*	USD	600 000			600 000	516 826	0.11	
WELLS FARGO & CO 3.00000% 16-23.10.26*	USD	250 000			250 000	213 159	0.05	
WELLTOWER INC 2.75000% 20-15.01.31*	USD	350 000			350 000	271 150	0.06	
WELLTOWER INC 6.50000% 11-15.03.41*	USD	75 000			75 000	73 626	0.02	
WESTERN MIDSTREAM OPERATING LP STEP-UP/DOWN 20-01.02.50*	USD		400 000		400 000	322 279	0.07	
WESTERN MIDSTREAM OPERATING LP 6.15000% 23-01.04.33*	USD	300 000			300 000	277 051	0.06	
WESTERN UNION CO 6.20000% 06-17.11.36*	USD	50 000			50 000	46 335	0.01	
WESTLAKE CHEMICAL CORP 2.87500% 21-15.08.41*	USD		100 000		100 000	62 365	0.01	
WESTPAC BANKING CORP 2.65000% 20-16.01.30*	USD	100 000			100 000	80 514	0.02	
WESTPAC BANKING CORP 2.15000% 21-03.06.31*	USD	300 000			300 000	226 040	0.05	
WEYERHAEUSER CO 4.00000% 19-15.11.29*	USD	200 000			200 000	169 948	0.04	
WEYERHAEUSER CO 4.00000% 20-15.04.30*	USD	400 000			400 000	340 355	0.07	
WEYERHAEUSER CO 4.00000% 22-09.03.52*	USD	200 000			200 000	143 163	0.03	
WEYERHAEUSER CO 4.75000% 23-15.05.26*	USD	100 000			100 000	89 232	0.02	
WHIRLPOOL CORP 4.60000% 20-15.05.50*	USD	250 000			250 000	184 583	0.04	
WILLIAMS COMPANIES INC 2.60000% 21-15.03.31*	USD	550 000		550 000				
WILLIAMS COS INC/THE 3.50000% 21-15.10.51*	USD	350 000		350 000				
WILLIAMS COS INC/THE 5.30000% 22-15.08.52*	USD	350 000		350 000				
WILLIS NORTH AMERICA INC 5.90000% 24-05.03.54*	USD		200 000		200 000	182 363	0.04	
WP CAREY INC 2.45000% 21-01.02.32*	USD	200 000			200 000	144 912	0.03	
WPP FINANCE 2010 3.75000% 14-19.09.24*	USD	100 000			100 000	89 156	0.02	
ZIMMER BIOMET HOLDINGS INC 4.45000% 15-15.08.45*	USD	50 000			50 000	40 458	0.01	
ZOETIS INC 3.00000% 17-12.09.27*	USD	200 000			200 000	168 789	0.04	
<b>TOTAL USD</b>						<b>143 720 103</b>	<b>30.40</b>	
<b>Total Notes, fixed rate</b>						<b>155 189 360</b>	<b>32.82</b>	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, zero coupon</b>								
<b>EUR</b>								
MEDTRONIC GLOBAL HOLDINGS SCA 0.00000% 20-15.10.25*	EUR	350 000			350 000	322 342	0.07	
MONDELEZ INTER HOLD NZ BV-REG-S 0.00000% 20-22.09.26*	EUR	300 000			300 000	268 968	0.06	
NOVARTIS FINANCE SA-REG-S 0.00000% 20-23.09.28*	EUR	100 000			100 000	85 200	0.02	
<b>TOTAL EUR</b>						<b>676 510</b>	<b>0.14</b>	
<b>Total Notes, zero coupon</b>						<b>676 510</b>	<b>0.14</b>	
<b>Notes, floating rate</b>								
<b>EUR</b>								
ADECCO INTERNATIONAL-REG-S-SUB 1.000%/VAR 21-21.03.82*	EUR	100 000			100 000	86 089	0.02	
AIB GROUP PLC-REG-S 5.750%/VAR 22-16.02.29*	EUR	400 000			400 000	416 476	0.09	
ALLIANZ SE-REG-S-SUB 2.121%/VAR 20-08.07.50*	EUR	200 000			200 000	173 077	0.04	
BANCO DE SABADELL SA-REG-S 0.625%/VAR 19-07.11.25*	EUR	300 000			300 000	286 167	0.06	
BANK OF IRELAND GROUP PLC-REG-S 4.875%/VAR 23-16.07.28*	EUR	105 000			105 000	105 863	0.02	
ENEL SPA-REG-S-SUB 1.375%/VAR 21-PRP*	EUR	100 000			100 000	86 428	0.02	
ENEL SPA-REG-S-SUB 1.875%/VAR 21-PRP*	EUR	100 000			100 000	80 134	0.02	
ENEL SPA-REG-S-SUB 2.250%/VAR 20-PRP*	EUR	200 000			200 000	181 419	0.04	
ENGIE SA-REG-S-SUB 1.500%/VAR 20-PRP*	EUR	200 000			200 000	172 176	0.04	
ENI SPA-REG-S-SUB 2.625%/VAR 20-PRP*	EUR	100 000		100 000				
ENI SPA-REG-S-SUB 2.750%/VAR 21-PRP*	EUR	250 000		250 000				
HANNOVER RUECK SE-REG-S-SUB 1.750%/VAR 20-08.10.40*	EUR	200 000			200 000	169 025	0.04	
HSBC HOLDINGS PLC-REG-S 0.309%/VAR 20-13.11.26*	EUR	300 000		300 000				
HSBC HOLDINGS PLC-REG-S 3.019%/VAR 22-15.06.27*	EUR	600 000			600 000	574 490	0.12	
IBERDROLA INTERNATIONAL BV-REG-S-SUB 3.250%/VAR 19-PRP*	EUR	300 000			300 000	288 330	0.06	
IBERDROLA INTERNATIONAL BV-REG-S 2.250%/VAR 20-PRP*	EUR	200 000			200 000	173 861	0.04	
IBERDROLA INTERNATIONAL BV-REG-S-SUB 1.825%/VAR 21-PRP*	EUR	100 000			100 000	83 270	0.02	
ING GROEP NV-REG-S 0.125%/VAR 21-29.11.25*	EUR	500 000		500 000				
ING GROEP NV-REG-S 1.750%/VAR 22-16.02.31*	EUR	200 000			200 000	174 872	0.04	
ING GROEP NV-REG-S 4.750%/VAR 23-23.05.34*	EUR		300 000		300 000	313 773	0.07	
MORGAN STANLEY 0.495%/VAR 20-26.10.29*	EUR	150 000			150 000	127 169	0.03	
MORGAN STANLEY 0.497%/VAR 21-07.02.31*	EUR	100 000			100 000	81 654	0.02	
OMV AG-REG-S-SUB 2.500%/VAR 20-PRP*	EUR	300 000			300 000	276 652	0.06	
OMV AG-REG-S-SUB 2.875%/VAR 20-PRP*	EUR	400 000			400 000	353 114	0.07	
REPSOL INTERNATIONAL FINANCE BV-REG-S-SUB 2.500%/VAR 21-PRP*	EUR	500 000			500 000	457 174	0.10	
SAMPO OYJ-REG-S-SUB 2.500%/VAR 20-03.09.52*	EUR	200 000			200 000	168 049	0.04	
SOGECAP SA-REG-S-SUB 6.500%/VAR 23-16.05.44*	EUR		300 000		300 000	325 433	0.07	
STANDARD CHARTERED PLC-REG-S-SUB 2.500%/VAR 20-09.09.30*	EUR	200 000			200 000	189 409	0.04	
SWEDBANK AB-REG-S 0.300%/VAR 21-20.05.27*	EUR	395 000			395 000	357 412	0.08	
TOTALENERGIES SE-REG-S-SUB 2.000%/VAR 22-PRP*	EUR	200 000		200 000				
TOTALENERGIES SE-REG-S-SUB 3.250%/VAR 22-PRP*	EUR	200 000			200 000	166 226	0.04	
VOLKSWAGEN INTERNATIONAL FINANCE-REG-S-SUB 7.500%/VAR 23-PRP*	EUR		200 000		200 000	211 182	0.04	
VOLKSWAGEN INTERNATIONAL FINANCE-REG-S-SUB 7.875%/VAR 23-PRP*	EUR		300 000		300 000	328 707	0.07	
<b>TOTAL EUR</b>						<b>6 407 630</b>	<b>1.36</b>	
<b>GBP</b>								
AVIVA PLC-REG-S-SUB 4.000%/VAR 20-03.06.55*	GBP	100 000			100 000	94 806	0.02	
BARCLAYS PLC-REG-S 7.090%/VAR 23-06.11.29*	GBP		270 000		270 000	326 835	0.07	
CREDIT AGRICOLE SA-REG-S 5.750%/VAR 22-29.11.27*	GBP	300 000			300 000	345 551	0.07	
LEGAL & GENERAL GROUP PLC-REG-S-SUB 4.500%/VAR 20-01.11.50*	GBP	100 000			100 000	105 750	0.02	
LLOYDS BANKING GROUP-REG-S-SUB 2.707%/VAR 20-03.12.35*	GBP	100 000			100 000	92 404	0.02	
MORGAN STANLEY 5.789%/VAR 22-18.11.33*	GBP	200 000			200 000	238 777	0.05	
RL FINANCE BONDS NO 4 PLC-REG-S-SUB 4.875%/VAR 19-07.10.49*	GBP	100 000			100 000	94 821	0.02	
<b>TOTAL GBP</b>						<b>1 298 943</b>	<b>0.27</b>	
<b>USD</b>								
BANCO DE CREDITO DEL PERU-REG-S-SUB 3.125%/VAR 20-01.07.30*	USD	100 000			100 000	86 158	0.02	
BANCO SANTANDER SA 1.722%/VAR 21-14.09.27*	USD	600 000			600 000	492 920	0.10	
BANK OF AMERICA CORP 3.419%/VAR 18-20.12.28*	USD	150 000			150 000	126 747	0.03	
BANK OF AMERICA CORP 1.734%/VAR 21-22.07.27*	USD	500 000			500 000	415 200	0.09	
BANK OF AMERICA CORP 3.311%/VAR 21-22.04.42*	USD	450 000			450 000	312 219	0.07	
BANK OF AMERICA CORP 2.299%/VAR 21-21.07.32*	USD	200 000	400 000		600 000	442 230	0.09	
BANK OF AMERICA CORP 2.972%/VAR 21-21.07.52*	USD	200 000			200 000	121 209	0.03	
BANK OF AMERICA CORP 2.572%/VAR 21-20.10.32*	USD	200 000			200 000	149 448	0.03	
BANK OF AMERICA CORP 2.551%/VAR 22-04.02.28*	USD	500 000			500 000	418 609	0.09	
BANK OF AMERICA CORP-SUB 3.846%/VAR 22-08.03.37*	USD	400 000			400 000	318 512	0.07	



Security		30.9.2023		31.3.2024		Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>	
BANK OF AMERICA CORP 4.948%/VAR 22-22.07.28*	USD	400 000			400 000	357 531	0.08	
BANK OF AMERICA CORP 5.288%/VAR 23-25.04.34*	USD	400 000			400 000	359 185	0.08	
BANK OF AMERICA CORP 5.819%/VAR 23-15.09.29*	USD		100 000		100 000	92 352	0.02	
BARCLAYS PLC 2.279%/VAR 21-24.11.27*	USD	400 000			400 000	331 326	0.07	
BARCLAYS PLC 6.692%/VAR 23-13.09.34*	USD		200 000		200 000	191 911	0.04	
BARCLAYS PLC 7.437%/VAR 22-02.11.33*	USD	400 000		200 000	200 000	200 092	0.04	
BARCLAYS PLC-SUB 3.811%/VAR 21-10.03.42*	USD	200 000			200 000	138 922	0.03	
BARCLAYS PLC-SUB 7.119%/VAR 23-27.06.34*	USD		300 000	300 000				
BNP PARIBAS SA-REG-S 5.497%/VAR 24-20.05.30*	USD		200 000		200 000	180 534	0.04	
CAPITAL ONE FINANCIAL CORP 5.268%/VAR 22-10.05.2033*	USD	450 000			450 000	397 998	0.08	
CAPITAL ONE FINANCIAL CORP 6.312%/VAR 23-08.06.29*	USD	300 000			300 000	277 791	0.06	
CITIGROUP INC 1.122%/VAR 21-28.01.27*	USD	300 000			300 000	249 908	0.05	
CITIGROUP INC 1.462%/VAR 21-09.06.27*	USD	200 000			200 000	165 464	0.03	
CITIGROUP INC 2.561%/VAR 21-01.05.32*	USD	300 000			300 000	225 356	0.05	
CITIGROUP INC 2.572%/VAR 20-03.06.31*	USD	375 000			375 000	288 616	0.06	
CITIGROUP INC 3.106%/VAR 20-08.04.26*	USD	200 000			200 000	175 580	0.04	
CITIGROUP INC 4.075%/VAR 18-23.04.29*	USD	50 000			50 000	43 116	0.01	
CITIGROUP INC 4.658%/VAR 22-24.05.28*	USD	200 000			200 000	177 414	0.04	
CITIGROUP INC 4.910%/VAR 22-24.05.33*	USD	250 000			250 000	217 084	0.05	
CITIGROUP INC 5.316%/VAR 20-26.03.41*	USD	300 000			300 000	267 867	0.06	
CITIGROUP INC 5.610%/VAR 22-29.09.26*	USD	400 000		200 000	200 000	180 427	0.04	
CITIGROUP INC-SUB 6.174%/VAR 23-25.05.34*	USD	400 000			400 000	365 860	0.08	
DEUTSCHE BANK AG/NEW YORK NY 3.547%/VAR 20-18.09.31*	USD	300 000			300 000	237 958	0.05	
DEUTSCHE BANK AG/NEW YORK NY 6.720%/VAR 23-18.01.29*	USD	300 000			300 000	279 441	0.06	
DNB BANK ASA-REG-S 1.605%/VAR 21-30.03.28*	USD	500 000			500 000	403 062	0.09	
GOLDMAN SACHS GROUP INC/THE 6.561%/VAR 23-24.10.34*	USD		300 000	150 000	150 000	147 399	0.03	
GOLDMAN SACHS GROUP 4.411%/VAR 18-23.04.39*	USD	50 000	150 000		200 000	161 258	0.03	
GOLDMAN SACHS GROUP INC/THE 1.093%/VAR 20-09.12.26*	USD	200 000			200 000	167 345	0.04	
GOLDMAN SACHS GROUP INC 2.615%/VAR 21-22.04.32*	USD	350 000		200 000	150 000	113 387	0.02	
GOLDMAN SACHS GROUP 2.908%/VAR 21-21.07.42*	USD	350 000		150 000	200 000	129 526	0.03	
GOLDMAN SACHS GROUP INC 1.948%/VAR 21-21.10.27*	USD	400 000			400 000	331 178	0.07	
GOLDMAN SACHS GROUP INC/THE 3.102%/VAR 22-24.02.33*	USD	300 000			300 000	231 096	0.05	
GOLDMAN SACHS GROUP INC 3.615%/VAR 22-15.03.28*	USD	500 000			500 000	430 775	0.09	
GOLDMAN SACHS GROUP INC/THE 5.798%/VAR 23-10.08.26*	USD		500 000		500 000	451 810	0.10	
HSBC HOLDINGS PLC 2.099%/VAR 20-04.06.26*	USD	400 000			400 000	345 526	0.07	
HSBC HOLDINGS PLC 2.357%/VAR 20-18.08.31*	USD	200 000			200 000	150 142	0.03	
HSBC HOLDINGS PLC 2.013%/VAR 20-22.09.28*	USD	600 000		200 000	400 000	322 125	0.07	
HSBC HOLDINGS PLC 2.804%/VAR 21-24.05.32*	USD	250 000			250 000	188 898	0.04	
HSBC HOLDINGS PLC 2.871%/VAR 21-22.11.32*	USD	200 000			200 000	150 481	0.03	
HSBC HOLDINGS PLC 5.887%/VAR 23-14.08.27*	USD		700 000	300 000	400 000	363 432	0.08	
HSBC HOLDINGS PLC 6.254%/VAR 23-09.03.34*	USD	400 000			400 000	379 687	0.08	
ING GROEP NV 6.083%/VAR 23-11.09.27*	USD	200 000			200 000	182 365	0.04	
JP MORGAN CHASE & CO 3.328%/VAR 21-22.04.52*	USD		350 000		350 000	228 651	0.05	
JP MORGAN CHASE & CO 1.470%/VAR 21-22.09.27*	USD	400 000			400 000	328 738	0.07	
JPMORGAN CHASE & CO 2.739%/VAR 19-15.10.30*	USD	300 000		300 000				
JPMORGAN CHASE & CO 2.301%/VAR 19-15.10.25*	USD	200 000		200 000				
JPMORGAN CHASE & CO 2.182%/VAR 20-01.06.28*	USD	200 000			200 000	164 780	0.03	
JPMORGAN CHASE & CO 1.953%/VAR 21-04.02.32*	USD	350 000			350 000	256 843	0.05	
JPMORGAN CHASE & CO 3.157%/VAR 21-22.04.42*	USD	550 000		250 000	300 000	205 584	0.04	
JPMORGAN CHASE & CO 2.545%/VAR 21-08.11.32*	USD	300 000			300 000	224 844	0.05	
JPMORGAN CHASE & CO 2.947%/VAR 22-24.02.28*	USD	400 000			400 000	338 514	0.07	
JPMORGAN CHASE & CO 4.565%/VAR 22-14.06.30*	USD	450 000			450 000	395 224	0.08	
JPMORGAN CHASE & CO 4.851%/VAR 22-25.07.28*	USD	500 000			500 000	446 552	0.09	
JPMORGAN CHASE & CO 4.912%/VAR 22-25.07.33*	USD	300 000			300 000	264 575	0.06	
JPMORGAN CHASE & CO 5.299%/VAR 23-24.07.29*	USD	400 000			400 000	362 957	0.08	
JPMORGAN CHASE & CO 6.087%/VAR 23-23.10.29*	USD		400 000		400 000	374 551	0.08	
JPMORGAN CHASE & CO 6.254%/VAR 23-23.10.34*	USD		300 000		300 000	288 690	0.06	
JPMORGAN CHASE & CO-SUB 2.956%/VAR 20-13.05.31*	USD	100 000			100 000	78 735	0.02	
JPMORGAN CHASE & CO 3.109%/VAR 20-22.04.51*	USD	175 000			175 000	109 515	0.02	
JPMORGAN CHASE 2.595%/VAR 22-24.02.26*	USD	400 000		400 000				
JPMORGAN CHASE-SUB 5.717%/VAR 22-14.09.33*	USD	300 000		300 000				
LLOYDS BANKING GROUP PLC 3.574%/3M LIBOR+120.5BP 17-07.11.28*	USD	300 000			300 000	253 316	0.05	
LLOYDS BANKING GROUP PLC 2.438%/VAR 20-05.02.26*	USD	400 000		400 000				
LLOYDS BANKING GROUP PLC 5.985%/VAR 23-07.08.27*	USD		500 000		500 000	454 592	0.10	
M&T BANK CORP 5.053%/VAR 23-27.01.34*	USD	200 000			200 000	167 474	0.04	
METLIFE INC-SUB 6.400%/3M LIBOR+220.5BP 06-15.12.36*	USD	200 000			200 000	184 457	0.04	
MITSUBISHI UFJ FINANCIAL GROUP INC 5.406%/VAR 23-19.04.34*	USD	400 000	400 000	800 000				
MIZUHO FINANCIAL GROUP INC 2.201%/VAR 20-10.07.31*	USD	200 000			200 000	150 665	0.03	
MIZUHO FINANCIAL GROUP INC 1.554%/VAR 21-09.07.27*	USD	200 000			200 000	165 618	0.04	
MIZUHO FINANCIAL GROUP INC 5.748%/VAR 23-06.07.34*	USD		400 000		400 000	372 045	0.08	
MORGAN STANLEY 0.985%/VAR 20-10.12.26*	USD	200 000			200 000	166 893	0.04	

Security		30.9.2023		31.3.2024		Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>	
MORGAN STANLEY 3.591%/VAR 17-22.07.28*	USD	150 000			150 000	128 364	0.03	
MORGAN STANLEY 4.457%/VAR 18-22.04.39*	USD		200 000		200 000	163 817	0.03	
MORGAN STANLEY 5.164%/VAR 23-20.04.29*	USD	400 000		400 000				
MORGAN STANLEY 5.250%/VAR 23-21.04.34*	USD	400 000			400 000	357 464	0.08	
MORGAN STANLEY 5.597%/VAR 20-24.03.51*	USD	400 000		150 000	250 000	235 778	0.05	
MORGAN STANLEY 6.407%/VAR 23-01.11.29*	USD		400 000		400 000	377 776	0.08	
MORGAN STANLEY 6.627%/VAR 23-01.11.34*	USD		200 000		200 000	197 092	0.04	
MORGAN STANLEY-SUB 2.484%/VAR 21-16.09.36*	USD	200 000			200 000	142 470	0.03	
NATWEST GROUP PLC 3.073%/VAR 20-22.05.28*	USD	400 000			400 000	336 272	0.07	
NATWEST GROUP PLC 5.516%/VAR 22-30.09.28*	USD	300 000			300 000	270 391	0.06	
NIPPON LIFE INS-144A-SUB 3.400%/VAR 20-23.01.50*	USD	400 000			400 000	318 739	0.07	
OVERSEA-CHINESE BKNG-REG-S-SUB 1.832%/VAR 20-10.09.30*	USD	200 000			200 000	170 241	0.04	
PNC FINANCIAL SERVICES GROUP INC/THE 6.875%/VAR 23-20.10.34*	USD		600 000	300 000	300 000	295 888	0.06	
PRUDENTIAL FINANCIAL INC-SUB 5.700%/VAR 18-15.09.48*	USD	100 000			100 000	89 081	0.02	
SANTANDER HOLDINGS USA INC 6.499%/VAR 23-09.03.29*	USD	400 000			400 000	368 495	0.08	
SANTANDER UK GROUP HOLD PLC 2.469%/VAR 22-11.01.28*	USD	500 000		300 000	200 000	165 543	0.04	
SANTANDER UK GROUP HOLDINGS 6.833%/VAR 22-21.11.26*	USD	200 000			200 000	183 112	0.04	
SEMPRA ENERGY-SUB 4.125%/VAR 21-01.04.52*	USD	100 000		100 000				
SOCIETE GENERALE SA-144A 2.889%/VAR 21-09.06.32*	USD	200 000			200 000	148 054	0.03	
STANDARD CHARTERED PLC-144A 4.305%/VAR 19-21.05.30*	USD	200 000			200 000	170 154	0.04	
STANDARD CHARTERED PLC-144A 1.456%/VAR 21-14.01.27*	USD	400 000			400 000	334 162	0.07	
STANDARD CHARTERED PLC-144A 6.296%/VAR 23-06.07.34*	USD	300 000			300 000	282 800	0.06	
TYCO ELECTRONICS GROUP SA 7.125%/RATING LKD 08-01.10.37*	USD	50 000			50 000	52 319	0.01	
UBS GROUP AG-144A 2.193%/VAR 20-05.06.26*	USD	250 000			250 000	215 884	0.05	
UBS GROUP AG-144A 4.194%/VAR 20-01.04.31*	USD	350 000			350 000	292 704	0.06	
UBS GROUP AG-144A 5.711%/VAR 23-12.01.27*	USD	500 000			500 000	451 740	0.10	
US BANCORP 6.787%/VAR 23-26.10.27*	USD		600 000	400 000	200 000	186 538	0.04	
WELLS FARGO & CO 5.389%/VAR 23-24.04.34*	USD	500 000			500 000	447 546	0.09	
WELLS FARGO & CO 5.574%/VAR 23-25.07.29*	USD	600 000	600 000	600 000	600 000	546 825	0.12	
WESTPAC BANKING CORP-SUB 2.668%/VAR 20-15.11.35*	USD	400 000			400 000	297 166	0.06	
<b>TOTAL USD</b>						<b>26 144 708</b>	<b>5.53</b>	
<b>Total Notes, floating rate</b>						<b>33 851 282</b>	<b>7.16</b>	

### Medium term notes, fixed rate

#### AUD

AUSNET SERVICES HOLDINGS PTY LTD 2.60000% 19-31.07.29*	AUD	100 000			100 000	51 324	0.01	
AUSNET SERVICES HOLDINGS PTY LTD-REG-S 4.30100% 22-30.03.28*	AUD	800 000			800 000	458 172	0.10	
LEND LEASE FINANCE LTD-REG-S 3.7000% 21-31.03.31*	AUD	200 000			200 000	96 679	0.02	
QANTAS AIRWAYS LTD 3.15000% 21-27.09.28*	AUD	300 000			300 000	160 354	0.03	
TELSTRA CORP LTD-REG-S 4.00000% 17-19.04.27*	AUD	200 000			200 000	115 813	0.02	
WESTPAC BANKING CORP-REG-S 2.25000% 19-16.08.24*	AUD	300 000			300 000	174 654	0.04	
<b>TOTAL AUD</b>						<b>1 056 997</b>	<b>0.22</b>	

#### CAD

TELUS CORP 4.40000% 15-29.01.46*	CAD	75 000			75 000	43 176	0.01	
<b>TOTAL CAD</b>						<b>43 176</b>	<b>0.01</b>	

#### EUR

ABN AMRO BANK NV-REG-S 2.50000% 13-29.11.23*	EUR	150 000		150 000				
ABN AMRO BANK NV-REG-S-SUB 5.50000% 23-21.09.33*	EUR	300 000			300 000	304 791	0.06	
ACCIONA ENERGIA FINANCIACION-REG-S 1.37500% 22-26.01.32*	EUR	100 000			100 000	80 492	0.02	
ACHMEA BV-REG-S 1.50000% 20-26.05.27*	EUR	100 000			100 000	91 415	0.02	
AEROPORTI DI ROMA SPA-REG-S 4.87500% 23-10.07.33*	EUR	200 000			200 000	207 936	0.04	
AIRBUS SE-REG-S 1.62500% 20-09.06.30*	EUR	175 000			175 000	156 310	0.03	
AIRBUS SE-REG-S 2.37500% 20-09.06.40*	EUR	200 000			200 000	166 207	0.04	
AKELIUS RESIDENTIAL PROP FIN BV-REG-S 1.12500% 20-11.01.29*	EUR	200 000			200 000	166 000	0.04	
AKZO NOBEL NV-REG-S 1.62500% 20-14.04.30*	EUR	100 000			100 000	87 743	0.02	
AKZO NOBEL NV-REG-S 1.50000% 22-28.03.28*	EUR	400 000			400 000	361 632	0.08	
ALLIANZ FINANCE II BV-REG-S 0.87500% 17-06.12.27*	EUR	100 000			100 000	90 392	0.02	
AMADEUS IT GROUP SA-REG-S 1.87500% 20-24.09.28*	EUR	200 000			200 000	183 256	0.04	
AMPRION GMBH-REG-S 3.87500% 23-07.09.28*	EUR		200 000		200 000	198 166	0.04	
ANHEUSER-BUSCH INBEV SA/NV-REG-S 2.87500% 12-25.09.24*	EUR	150 000			150 000	145 178	0.03	
ANHEUSER-BUSCH INBEV SA/NV-REG-S 2.75000% 16-17.03.36*	EUR	150 000			150 000	135 971	0.03	
ANHEUSER-BUSCH INBEV SA/NV-REG-S 2.12500% 20-02.12.27*	EUR	100 000			100 000	94 192	0.02	
ANHEUSER-BUSCH INBEV SA/NV-REG-S 2.87500% 20-02.04.32*	EUR	200 000			200 000	188 910	0.04	
ANHEUSER-BUSCH INBEV SA/NV-REG-S 3.95000% 24-22.03.44*	EUR		120 000		120 000	119 197	0.03	
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.37500% 19-17.09.29*	EUR	100 000			100 000	83 418	0.02	
APRR SA-REG-S 0.12500% 20-18.01.29*	EUR	100 000			100 000	84 336	0.02	
APRR SA-REG-S 1.25000% 20-14.01.27*	EUR	100 000			100 000	92 242	0.02	

Security	30.9.2023		31.3.2024		Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>	
APRR SA-REG-S 1.50000% 17-17.01.33*	EUR	200 000			200 000	167 575	0.04
APRR SA-REG-S 1.87500% 22-03.01.29*	EUR	200 000			200 000	183 665	0.04
ARVAL SERVICE LEASE SA/FRANCE-REG-S 3.37500% 22-04.01.26*	EUR	400 000			400 000	385 825	0.08
ASB BANK LTD-REG-S 4.50000% 23-16.03.27*	EUR	135 000			135 000	134 953	0.03
ASML HOLDING NV-REG-S 2.25000% 22-17.05.32*	EUR	200 000			200 000	185 695	0.04
ASSICURAZIONI GENERALI SPA -REG-S 5.12500% 09-16.09.24*	EUR	50 000			50 000	48 843	0.01
ASSICURAZIONI GENERALI SPA-REG-S-SUB 2.42900% 20-14.07.31*	EUR	200 000			200 000	172 795	0.04
AUTOROUTES DU SUD DE LA FRANCE SA-REG-S 3.25000% 23-19.01.33*	EUR	800 000			800 000	774 177	0.16
AUTOSTRAD PER L'ITALIA SPA-REG-S 4.75000% 23-24.01.31*	EUR	200 000			200 000	202 834	0.04
AXA SA-REG-S 3.75000% 22-12.10.30*	EUR	300 000			300 000	303 150	0.06
BANCA INTESA SPA-REG-S 0.75000% 21-16.03.28*	EUR	100 000			100 000	87 243	0.02
BANCO BILBAO VIZCAYA ARGENT-REG-S-SUB 3.50000% 17-10.02.27*	EUR	100 000			100 000	96 686	0.02
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.75000% 20-04.06.25*	EUR	300 000			300 000	282 149	0.06
BANCO BPM SPA-REG-S 4.62500% 23-29.11.27*	EUR		400 000		400 000	399 558	0.08
BANCO SANTANDER SA-REG-S 1.37500% 20-05.01.26*	EUR	500 000			500 000	467 766	0.10
BANK OF AMERICA CORP-REG-S 4.13400% 23-12.06.28*	EUR	235 000			235 000	234 565	0.05
BANQUE FEDER DU CREDIT MUTUE-REG-S-SUB 1.87500% 19-18.06.29*	EUR	100 000			100 000	88 377	0.02
BANQUE FEDERATIVE DU CREDIT MUTUE-REG-S 1.00000% 22-23.05.25*	EUR	600 000		600 000			
BANQUE FEDERATIVE DU CR MUTUEL SA-REG-S 4.12500% 23-14.06.33*	EUR	400 000		200 000	200 000	203 958	0.04
BASF SE-REG-S 0.75000% 22-17.03.26*	EUR	600 000			600 000	554 990	0.12
BASF SE-REG-S 3.75000% 22-29.06.32*	EUR	500 000			500 000	495 729	0.10
BASF SE-REG-S 4.00000% 23-08.03.29*	EUR	200 000			200 000	200 563	0.04
BAT INTERNATIONAL FINANCE PLC-REG-S 3.12500% 14-06.03.29*	EUR	100 000			100 000	95 486	0.02
BAXTER INTERNATIONAL INC 1.30000% 19-15.05.29*	EUR	100 000			100 000	87 698	0.02
BAYER CAPITAL CORP BV-REG-S 1.25000% 14-13.11.23*	EUR	100 000		100 000			
BELFIUS BANK SA-REG-S 3.87500% 23-12.06.28*	EUR	300 000		300 000			
BERLIN-HANNOVERSCHE HYPOTHKNBNK-REG-S 0.37500% 22-25.01.27*	EUR	100 000			100 000	88 219	0.02
BERTELSMANN SE & CO KGAA 1.50000% 20-15.05.30*	EUR	200 000			200 000	174 656	0.04
BMW FINANCE NV-REG-S 0.87500% 20-14.01.32*	EUR	100 000	100 000	200 000			
BMW FINANCE NV-REG-S 1.00000% 22-22.05.28*	EUR	500 000		500 000			
BNP PARIBAS SA-REG-S 4.12500% 23-24.05.33*	EUR		300 000		300 000	308 012	0.07
BPCE SA-REG-S 1.00000% 22-14.01.32*	EUR	300 000		300 000			
BRITISH TELECOMMUNICATIONS PLC-REG-S 3.75000% 23-13.05.31*	EUR	200 000			200 000	197 234	0.04
CAIXABANK SA-REG-S 0.37500% 20-03.02.25*	EUR	200 000			200 000	189 089	0.04
CAIXABANK SA-REG-S 4.37500% 23-29.11.33*	EUR		400 000		400 000	410 619	0.09
CARLSBERG BREWERIES AS-REG-S 3.25000% 22-12.10.25*	EUR	400 000		200 000	200 000	193 378	0.04
CARREFOUR SA-REG-S 1.75000% 18-04.05.26*	EUR	100 000			100 000	94 331	0.02
CARREFOUR SA-REG-S 2.62500% 20-15.12.27*	EUR	100 000			100 000	94 946	0.02
CELLNEX FINANCE CO SA -REG-S 1.25000% 21-15.01.29*	EUR		200 000		200 000	174 679	0.04
CELLNEX FINANCE CO SA-REG-S 2.00000% 21-15.09.32*	EUR		200 000		200 000	170 105	0.04
CIE DE SAINT-GOBAIN-REG-S 3.50000% 23-18.01.29*	EUR	400 000		400 000			
CIE FIN & INDUSTRIELLE DES AUTO-REG-S 0.37500% 16-07.02.25*	EUR	200 000			200 000	188 993	0.04
CITIGROUP INC-REG-S 1.25000% 19-10.04.29*	EUR	100 000			100 000	87 576	0.02
COCA-COLA HBC FINANCE BV-REG-S 1.62500% 19-14.05.31*	EUR	100 000			100 000	86 608	0.02
COMMERZBANK AG-REG-S 0.87500% 20-22.01.27*	EUR	200 000			200 000	180 337	0.04
CREDIT AGRICOLE SA-REG-S 1.12500% 22-12.07.32*	EUR	300 000			300 000	243 933	0.05
CREDIT AGRICOLE SA-REG-S 3.87500% 23-20.04.31*	EUR	300 000			300 000	300 707	0.06
CREDIT AGRICOLE SA-REG-S 4.37500% 23-27.11.33*	EUR		400 000	200 000	200 000	204 987	0.04
CREDIT AGRICOLE SALDN-REG-S 1.00000% 19-03.07.29*	EUR	100 000			100 000	86 532	0.02
CREDIT MUTUEL ARKEA SA-REG-S 1.12500% 19-23.05.29*	EUR	100 000			100 000	87 023	0.02
CREDIT MUTUEL ARKEA SAC-REG-S 0.87500% 21-11.03.33*	EUR	100 000			100 000	77 202	0.02
CREDIT MUTUEL ARKEA SAC-REG-S 0.87500% 21-25.10.31*	EUR	100 000			100 000	80 146	0.02
CREDIT MUTUEL ARKEA SA-REG-S 4.12500% 23-01.02.34*	EUR		300 000	300 000			
CREDIT SUISSE AG/LONDON-REG-S 0.45000% 20-19.05.25*	EUR	150 000			150 000	140 895	0.03
CREDIT SUISSE AG/LONDON-REG-S 0.25000% 21-01.09.28*	EUR	300 000			300 000	254 035	0.05
CTP BV-REG-S 0.50000% 21-21.06.25*	EUR	300 000		130 000	170 000	157 637	0.03
DAIMLER AG-REG-S 2.00000% 20-22.08.26*	EUR	200 000		200 000			
DAIMLER AG-REG-S 2.37500% 20-22.05.30*	EUR	300 000		300 000			
DANSKE BANK AS-REG-S-SUB 1.50000% 20-02.09.30*	EUR	300 000			300 000	279 967	0.06
DEUTSCHE BANK AG-REG-S 2.62500% 19-12.02.26*	EUR	100 000			100 000	95 226	0.02
DEUTSCHE TELEKOM AG-REG-S 0.50000% 19-05.07.27*	EUR	600 000		200 000	400 000	359 313	0.08
DSV FINANCE BV-REG-S 1.37500% 22-16.03.30*	EUR	100 000			100 000	86 891	0.02
E.ON AG ECP-REG-S 0.60000% 21-01.10.32*	EUR	100 000			100 000	78 432	0.02
E.ON INTERNATIONAL FINANCE BV-REG-S 1.50000% 18-31.07.29*	EUR	100 000			100 000	88 915	0.02
E.ON INTERNATIONAL FINANCE BV-REG-S 1.62500% 18-30.05.26*	EUR	200 000			200 000	188 070	0.04
E.ON SE-REG-S 0.12500% 22-18.01.26*	EUR	600 000		200 000	400 000	367 440	0.08
E.ON SE-REG-S 0.87500% 20-20.08.31*	EUR	200 000			200 000	163 188	0.03
E.ON SE-REG-S 4.00000% 23-29.08.33*	EUR		200 000		200 000	201 906	0.04
EAST JAPAN RAILWAY CO-REG-S 1.85000% 22-13.04.33*	EUR	200 000		300 000	500 000	433 428	0.09
EASYJET FINCO BV-REG-S 1.87500% 21-03.03.28*	EUR	100 000			100 000	91 049	0.02
EDP FINANCE BV-REG-S 2.00000% 15-22.04.25*	EUR	200 000			200 000	191 442	0.04

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
EDP FINANCE BV-REG-S 1.87500% 22-21.09.29*	EUR	500 000			500 000	448 345	0.09	
EDP SERVICIOS FINANCIEROS ESPANA-REG-S 4.37500% 23-04.04.32*	EUR		300 000		300 000	306 223	0.06	
ELECTRICIDADE DE PORTUGAL SA-REG-S 1.62500% 20-15.04.27*	EUR	600 000			600 000	554 413	0.12	
ELO SACA-REG-S 2.87500% 20-29.01.26*	EUR	100 000		100 000				
ENAGAS FINANCIACIONES SAU-REG-S 1.37500% 16-05.05.28*	EUR	100 000			100 000	90 875	0.02	
ENGIE SA-REG-S 1.75000% 20-27.03.28*	EUR	100 000			100 000	91 516	0.02	
ENGIE SA-REG-S 3.50000% 22-27.09.29*	EUR	500 000			500 000	490 535	0.10	
ENGIE SA-REG-S 3.62500% 23-11.01.30*	EUR	700 000			700 000	690 295	0.15	
ENGIE SA-REG-S 4.00000% 23-11.01.35*	EUR	500 000		200 000	300 000	300 033	0.06	
ENI SPA-REG-S 1.25000% 20-18.05.26*	EUR	200 000		200 000				
ENI SPA-REG-S 2.00000% 20-18.05.31*	EUR	200 000		200 000				
EOANGR-REG-S 0.10000% 21-19.12.28*	EUR	100 000			100 000	86 206	0.02	
ERSTE GROUP BANK AG-REG-S 1.50000% 22-07.04.26*	EUR	600 000		300 000	300 000	280 824	0.06	
ESSILORLUXOTTICA SA-REG-S 0.37500% 19-27.11.27*	EUR	200 000			200 000	176 572	0.04	
FASTIGHETS AB BALDER-REG-S 1.25000% 20-28.01.28*	EUR	100 000			100 000	83 531	0.02	
FCA BANK SPAIN-IRELAND-REG-S 0.12500% 20-16.11.23*	EUR	100 000		100 000				
FORD MOTOR CREDIT CO LLC 5.12500% 23-20.02.29*	EUR		600 000		600 000	610 970	0.13	
FRESENIUS FINANCE IRELAND PLC-REG-S 0.87500% 21-01.10.31*	EUR	200 000			200 000	157 799	0.03	
FRESENIUS MEDICAL CARE AG-REG-S 0.62500% 19-30.11.26*	EUR	100 000			100 000	89 699	0.02	
GAS NATURAL FENOSA FINANCE BV-REG-S 1.50000% 18-29.01.28*	EUR	500 000			500 000	453 988	0.10	
GECINA SA-REG-S 1.62500% 19-29.05.34*	EUR	200 000			200 000	165 116	0.03	
GOLDMAN SACHS GROUP INC-REG-S 1.62500% 16-27.07.26*	EUR	50 000			50 000	46 682	0.01	
GOLDMAN SACHS GROUP INC-REG-S 0.87500% 20-21.01.30*	EUR	100 000			100 000	84 438	0.02	
GOLDMAN SACHS GROUP INC-REG-S 0.25000% 21-26.01.28*	EUR	270 000			270 000	233 785	0.05	
GOLDMAN SACHS GROUP INC/THE-REG-S 1.00000% 21-18.03.33*	EUR	100 000			100 000	78 438	0.02	
GRAND CITY PROPERTIES SA-REG-S 1.37500% 17-03.08.26*	EUR	100 000			100 000	90 202	0.02	
GSK CAPITAL BV-REG-S 3.00000% 22-28.11.27*	EUR	200 000		200 000				
HEIMSTADEN BOSTAD TREASURY BV 1.37500% 20-03.03.27*	EUR	100 000			100 000	82 566	0.02	
HEINEKEN NV-REG-S 1.00000% 16-04.05.26*	EUR	300 000			300 000	278 064	0.06	
HEINEKEN NV-REG-S 3.87500% 23-23.09.30*	EUR	200 000			200 000	202 051	0.04	
HOCHTIEF AG-REG-S 0.50000% 19-03.09.27*	EUR	200 000			200 000	176 585	0.04	
HOLDING D'INFRASTRUCTURES DE TRAN-REG-S 4.25000% 23-18.03.30*	EUR	700 000			700 000	698 272	0.15	
HSBC HOLDINGS PLC-REG-S 2.50000% 16-15.03.27*	EUR	150 000			150 000	141 940	0.03	
IBERDROLA FINANZAS SA-REG-S 1.62100% 17-29.11.29*	EUR	200 000			200 000	180 950	0.04	
IBERDROLA FINANZAS SA-REG-S 0.87500% 20-16.06.25*	EUR	500 000			500 000	471 363	0.10	
IBERDROLA FINANZAS SA-REG-S 1.37500% 22-11.03.32*	EUR	600 000		200 000	400 000	339 963	0.07	
IMPERIAL BRANDS FINANCE NL-REG-S 1.75000% 21-18.03.33*	EUR	200 000			200 000	157 195	0.03	
INTESA SANPAOLO SPA-REG-S 4.00000% 13-30.10.23*	EUR	200 000		200 000				
INTESA SANPAOLO SPA-REG-S 2.12500% 20-26.05.25*	EUR	400 000			400 000	381 799	0.08	
INTESA SANPAOLO SPA-REG-S 5.62500% 23-08.03.33*	EUR	400 000	200 000		600 000	646 804	0.14	
INVESTOR AB-REG-S 0.37500% 20-29.10.35*	EUR	100 000			100 000	70 143	0.01	
ITALGAS SPA -REG-S 0.50000% 21-16.02.33*	EUR	200 000			200 000	148 251	0.03	
JDE PEET'S NV-REG-S 4.50000% 23-23.01.34*	EUR		300 000		300 000	302 996	0.06	
JPMORGAN CHASE & CO-REG-S 1.50000% 15-27.01.25*	EUR	200 000			200 000	191 153	0.04	
KBC GROUP NV-REG-S 0.75000% 16-18.10.23*	EUR	100 000		100 000				
KERING SA-REG-S 3.87500% 23-05.09.35*	EUR		200 000		200 000	199 817	0.04	
KERING-REG-S 1.50000% 17-05.04.27*	EUR	100 000			100 000	92 532	0.02	
KLEPIERRE SA-REG-S 0.87500% 20-17.02.31*	EUR	100 000			100 000	81 222	0.02	
KOJAMO OYJ-REG-S 0.87500% 21-28.05.29*	EUR	200 000			200 000	160 870	0.03	
KONINKLIJKE KPN NV-REG-S 5.62500% 09-30.09.24*	EUR	200 000			200 000	195 999	0.04	
KONINKLIJKE KPN NV-REG-S 3.87500% 23-03.07.31*	EUR	200 000		200 000				
LANXESS AG-REG-S 1.75000% 22-22.03.28*	EUR	100 000			100 000	89 416	0.02	
LEASEPLAN CORP NV-REG-S 0.25000% 21-07.09.26*	EUR	400 000			400 000	358 535	0.08	
LLOYDS BANK CORPORATE MARKETS PLC-REG-S 0.37500% 20-28.01.25*	EUR	300 000		300 000				
LLOYDS BANK CORPORATE MARKETS PLC-REG-S 2.37500% 20-09.04.26*	EUR	150 000			150 000	142 723	0.03	
LSEG NETHERLANDS BV-REG-S 4.12500% 23-29.09.26*	EUR	345 000			345 000	341 022	0.07	
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.75000% 17-26.05.24*	EUR	50 000			50 000	48 415	0.01	
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 3.25000% 23-07.09.29*	EUR		100 000		100 000	98 333	0.02	
MCDONALD'S CORP-REG-S 1.00000% 16-15.11.23*	EUR	100 000		100 000				
MCDONALD'S CORP-REG-S 3.87500% 23-20.02.31*	EUR		100 000		100 000	99 831	0.02	
MERCEDES-BENZ FINANCE CANADA INC-REG-S 3.00000% 22-23.02.27*	EUR	200 000		200 000				
MERCK FINANCIAL SERVICES GMBH-REG-S 0.12500% 20-16.07.25*	EUR	300 000			300 000	279 620	0.06	
MERLIN PROPERTIES SOCIMI SA-REG-S 1.87500% 16-02.11.26*	EUR	100 000			100 000	93 321	0.02	
MERLIN PROPERTIES SOCIMI SA-REG-S 1.37500% 21-01.06.30*	EUR	100 000			100 000	83 854	0.02	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 4.00000% 23-05.04.28*	EUR	400 000			400 000	398 838	0.08	
MITSUBISHI UFJ FINANCIAL GRP INC-REG-S 3.55600% 22-15.06.32*	EUR	200 000			200 000	198 567	0.04	
NATIONAL AUST BANK LTD-REG-S 2.12500% 22-24.05.28*	EUR	300 000			300 000	279 361	0.06	
NATIONAL GRID NORTH AMERICA INC-REG-S 4.66800% 23-12.09.33*	EUR		300 000	300 000				
NATIONALE-NEDERLANDEN BANK NV/THE 0.50000% 21-21.09.28*	EUR	200 000			200 000	171 210	0.04	
NATURGY FINANCE BV-REG-S 1.25000% 20-15.01.26*	EUR	500 000			500 000	465 901	0.10	
NESTLE FINANCE INTERNATIONAL-REG-S 0.87500% 21-14.06.41*	EUR	100 000			100 000	68 414	0.01	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
NESTLE FINANCE INTERNATIONAL LTD-REG-S 3.75000% 23-13.03.33*	EUR	200 000			200 000	206 016	0.04	
NESTLE HOLDINGS INC-REG-S 0.87500% 17-18.07.25*	EUR	200 000			200 000	188 316	0.04	
NIBC BANK NV-REG-S 0.25000% 21-09.09.26*	EUR	100 000			100 000	89 317	0.02	
NN GROUP NV-REG-S 1.62500% 17-01.06.27*	EUR	100 000			100 000	92 453	0.02	
NOKIA OYJ-REG-S 4.37500% 23-21.08.31*	EUR	200 000			200 000	198 144	0.04	
NORDEA BANK ABP-REG-S 0.37500% 19-28.05.26*	EUR	200 000			200 000	182 965	0.04	
OMV AG-REG-S 1.00000% 19-03.07.34*	EUR	100 000			100 000	76 446	0.02	
OMV AG-REG-S 2.37500% 20-09.04.32*	EUR	450 000			450 000	413 850	0.09	
OP CORPORATE BANK PLC-REG-S 0.10000% 20-16.11.27*	EUR	125 000			125 000	108 548	0.02	
OP CORPORATE BANK PLC 0.75000% 21-24.03.31*	EUR	100 000			100 000	82 375	0.02	
OP CORPORATE BANK PLC 4.12500% 22-18.04.27*	EUR	200 000			200 000	198 816	0.04	
ORANGE SA 8.12500% 03-28.01.33*	EUR	50 000			50 000	66 256	0.01	
ORANGE SA-REG-S 0.12500% 20-16.09.29*	EUR	200 000			200 000	165 804	0.04	
ORANGE SA-REG-S 1.37500% 19-04.09.49*	EUR	200 000			200 000	136 370	0.03	
ORANGE SA-REG-S 2.00000% 19-15.01.29*	EUR	100 000			100 000	92 379	0.02	
ORIX CORP-REG-S 4.47700% 23-01.06.28*	EUR	400 000			400 000	403 258	0.09	
PERNOD RICARD SA-REG-S 3.75000% 23-15.09.33*	EUR		200 000		200 000	200 172	0.04	
PROLOGIS INTERNATIONAL FUNDING II-REG-S 3.12500% 22-01.06.31*	EUR	400 000			400 000	370 802	0.08	
RABOBANK NEDERLAND NV-REG-S 1.12500% 19-07.05.31*	EUR	100 000			100 000	82 892	0.02	
REPSOL EUROPE FINANCE SARL-REG-S 0.87500% 21-06.07.33*	EUR	400 000			400 000	309 494	0.07	
REPSOL INTERNATIONAL FINANCE BV-REG-S 0.12500% 20-05.10.24*	EUR	500 000		500 000				
ROBERT BOSCH GMBH-REG-S 3.62500% 23-02.06.27*	EUR	200 000			200 000	196 439	0.04	
SAGAX EURO MTN NL BV-REG-S 1.00000% 21-17.05.29*	EUR	200 000			200 000	166 919	0.04	
SANDVIK AB-REG-S 0.37500% 21-25.11.28*	EUR	100 000			100 000	85 134	0.02	
SANOFI-REG-S 1.00000% 20-01.04.25*	EUR	500 000			500 000	474 255	0.10	
SANTANDER CONSUMER FINANCE SA-REG-S 0.50000% 19-14.11.26*	EUR	100 000			100 000	89 800	0.02	
SANTANDER CONSUMER FINANCE SA-REG-S 0.50000% 22-14.01.27*	EUR	300 000		100 000	200 000	178 962	0.04	
SCENTRE GROUP TRUST 1-REG-S 2.25000% 14-16.07.24*	EUR	100 000			100 000	96 646	0.02	
SCHNEIDER ELECTRIC SE-REG-S 0.25000% 16-09.09.24*	EUR	500 000			500 000	478 702	0.10	
SCHNEIDER ELECTRIC SE-REG-S 3.25000% 22-09.11.27*	EUR	200 000			200 000	195 416	0.04	
SCHNEIDER ELECTRIC SE-REG-S 3.37500% 23-06.04.25*	EUR	100 000			100 000	97 071	0.02	
SCHNEIDER ELECTRIC SE-REG-S 3.25000% 23-12.06.28*	EUR	200 000			200 000	196 395	0.04	
SCHNEIDER ELECTRIC SE-REG-S 3.00000% 24-10.01.31*	EUR		500 000		500 000	486 271	0.10	
SEGRO CAPITAL SARL-REG-S 1.87500% 22-23.03.30*	EUR	300 000			300 000	262 977	0.06	
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 0.50000% 20-20.02.32*	EUR	100 000		100 000				
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 0.25000% 20-20.02.29*	EUR	200 000		200 000				
SIEMENS FINANCIERINGSMAATSCHAPPIJ-REG-S 0.62500% 22-25.02.27*	EUR	200 000			200 000	181 219	0.04	
SIEMENS FININGSMAATSCH NV-REG-S 3.50000% 23-24.02.36*	EUR	400 000		200 000	200 000	197 981	0.04	
SKANDINAVISKA ENSKILDA BANKEN AB-REG-S 0.37500% 21-21.06.28*	EUR	300 000			300 000	255 669	0.05	
SKANDINAVISKA ENSKILDA BANKEN AB-REG-S 3.87500% 23-09.05.28*	EUR	200 000			200 000	197 743	0.04	
SOCIETE GENERALE SA-REG-S 4.12500% 23-21.11.28*	EUR		500 000	200 000	300 000	300 578	0.06	
SOCIETE GENERALE-REG-S 1.25000% 19-15.02.24*	EUR	100 000		100 000				
SSE PLC-REG-S 0.87500% 17-06.09.25*	EUR	450 000		250 000	200 000	187 167	0.04	
SSE PLC-REG-S 2.87500% 22-01.08.29*	EUR	500 000	400 000	300 000	600 000	571 188	0.12	
STANDARD CHARTERED PLC-REG-S-SUB 3.12500% 14-19.11.24*	EUR	100 000			100 000	96 581	0.02	
SUMITOMO MITSUI FIN GP INC-REG-S 0.46500% 19-30.05.24*	EUR	100 000		100 000				
SUMITOMO MITSUI FINANCIAL GROUP-REG-S 4.49200% 23-12.06.30*	EUR	200 000			200 000	205 382	0.04	
SVENSKA HANDELSBANKEN AB-REG-S 0.01000% 20-02.12.27*	EUR	150 000			150 000	129 421	0.03	
SWEDBANK AB-REG-S 4.62500% 23-30.05.26*	EUR	500 000			500 000	490 394	0.10	
TELEFONICA EMISIONES SA-REG-S 0.66400% 20-03.02.30*	EUR	200 000			200 000	167 769	0.04	
TELEFONICA EMISIONES SA-REG-S 1.20100% 20-21.08.27*	EUR	200 000			200 000	181 138	0.04	
TELEFONICA EMISIONES SA-REG-S 4.18300% 23-21.11.33*	EUR		300 000	200 000	100 000	100 983	0.02	
TELIA CO AB-REG-S 1.62500% 15-23.02.35*	EUR	100 000			100 000	82 245	0.02	
TELIA CO AB-REG-S 3.62500% 23-22.02.32*	EUR	300 000			300 000	298 359	0.06	
TESCO CORPORATE TREASURY SERVICES-REG-S 0.87500% 19-29.05.26*	EUR	400 000			400 000	367 523	0.08	
THALES SA-REG-S 4.25000% 23-18.10.31*	EUR		200 000		200 000	205 180	0.04	
THERMO FISHER SCIENTIFIC INC 1.87500% 19-01.10.49*	EUR	100 000			100 000	69 844	0.01	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.49100% 20-08.04.27*	EUR	300 000		300 000				
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.99400% 20-08.04.32*	EUR	400 000		200 000	200 000	176 758	0.04	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.61800% 20-18.05.40*	EUR	100 000			100 000	74 783	0.02	
TOYOTA FINANCE AUSTRALIA LTD-REG-S 2.00400% 20-21.10.24*	EUR	100 000			100 000	96 257	0.02	
TOYOTA MOTOR CREDIT CORP-REG-S 0.12500% 21-05.11.27*	EUR	300 000			300 000	260 791	0.06	
TRATON FINANCE LUXEMBOURG SA-REG-S 4.25000% 23-16.05.28*	EUR	1 000 000			1 000 000	992 550	0.21	
UNIBAIL-RODAMCO SE-REG-S 0.87500% 16-21.02.25*	EUR	100 000			100 000	94 712	0.02	
UNIBAIL-RODAMCO-WESTFIELD-REG-S 1.75000% 19-01.07.49*	EUR	100 000			100 000	62 695	0.01	
UNIBAIL-RODAMCO-WESTFIELD-REG-S 0.62500% 20-04.05.27*	EUR	400 000			400 000	356 560	0.08	
UNIBAIL-RODAMCO-WESTFIELD-REG-S 1.37500% 21-25.05.33*	EUR	200 000			200 000	157 817	0.03	
UNIBAIL-RODAMCO-WESTFIELD-REG-S 4.12500% 23-11.12.30*	EUR		100 000		100 000	98 713	0.02	
UNICREDIT SPA-REG-S 0.32500% 21-19.01.26*	EUR	300 000			300 000	275 358	0.06	
UNICREDIT SPA-REG-S 0.50000% 19-09.04.25*	EUR	200 000			200 000	188 150	0.04	
VEOLIA ENVIRONNEMENT SA-REG-S 1.25000% 20-14.05.35*	EUR		200 000		200 000	156 774	0.03	

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
VIER GAS TRANSPORT GMBH-REG-S 0.12500% 19-10.09.29*	EUR	100 000			100 000		82 206	0.02	
VODAFONE GROUP PLC-REG-S 2.20000% 16-25.08.26*	EUR	100 000			100 000		94 775	0.02	
VODAFONE GROUP PLC-REG-S 1.60000% 16-29.07.31*	EUR	100 000			100 000		86 328	0.02	
VODAFONE INTERNATIONAL FINANCING-REG-S 4.00000% 23-10.02.43*	EUR	100 000			100 000		98 828	0.02	
VOLKSWAGEN BANK GMBH-REG-S 4.37500% 23-03.05.28*	EUR		300 000		300 000		298 300	0.06	
VOLKSWAGEN LEASING GMBH-REG-S 4.50000% 23-25.03.26*	EUR		400 000		400 000		394 828	0.08	
VOLKSWAGEN LEASING GMBH-REG-S 4.75000% 23-25.09.31*	EUR		400 000		400 000		412 316	0.09	
VOLKSWAGEN LEASING GMBH-REG-S 3.62500% 24-11.10.26*	EUR		500 000		500 000		486 009	0.10	
VOLKSWAGEN LEASING GMBH-REG-S 3.87500% 24-11.10.28*	EUR		600 000		600 000		587 683	0.12	
VOLKSWAGEN LEASING GMBH-REG-S 4.00000% 24-11.04.31*	EUR		400 000		400 000		392 878	0.08	
VOLVO TREASURY AB-REG-S 3.87500% 23-29.08.26*	EUR		600 000	600 000					
VONOVIA SE-REG-S 0.75000% 21-01.09.32*	EUR	300 000			300 000		221 106	0.05	
VONOVIA SE-REG-S 1.00000% 20-09.07.30*	EUR	100 000			100 000		81 552	0.02	
WELLS FARGO & CO-REG-S 1.00000% 16-02.02.27*	EUR	200 000			200 000		181 110	0.04	
WESTPAC BANKING CORP-REG-S 1.12500% 17-05.09.27*	EUR	100 000			100 000		90 508	0.02	
WESTPAC BANKING CORP-REG-S 3.79900% 23-17.01.30*	EUR	200 000			200 000		200 198	0.04	
WPP FINANCE DEUTSCHLAND GMBH-REG-S 1.62500% 15-23.03.30*	EUR	100 000			100 000		86 553	0.02	
<b>TOTAL EUR</b>							<b>47 560 704</b>	<b>10.06</b>	
<b>GBP</b>									
AMERICA MOVIL SAB DE CV 4.94800% 13-22.07.33*	GBP	100 000			100 000		114 248	0.02	
ANNINGTON FUNDING PLC-REG-S 3.68500% 17-12.07.34*	GBP	100 000			100 000		96 579	0.02	
ANNINGTON FUNDING PLC-REG-S 2.92400% 21-06.10.51*	GBP	100 000			100 000		68 604	0.01	
AROUNDTOWN SA-REG-S 3.62500% 19-10.04.31*	GBP	200 000			200 000		170 838	0.04	
BANK OF AMERICA CORP-REG-S 2.30000% 16-25.07.25*	GBP	200 000			200 000		219 541	0.05	
BANQUE FEDERATIVE DUCREDIT MUTUEL-REG-S 1.00000% 21-16.07.26*	GBP	100 000			100 000		104 241	0.02	
BARCLAYS PLC-REG-S 3.00000% 19-08.05.26*	GBP	150 000			150 000		162 982	0.03	
BAT INTERNATIONAL FINANCE PLC 5.75000% 10-05.07.40*	GBP	150 000			150 000		155 801	0.03	
BG ENERGY CAPITAL PLC-REG-S 5.12500% 10-01.12.25*	GBP		200 000		200 000		227 943	0.05	
BLACKSTONE PROPERTY PARTNERS-REG-S 2.00000% 21-20.10.25*	GBP	200 000		200 000					
BNP PARIBAS SA-REG-S 5.75000% 23-13.06.32*	GBP	300 000		100 000	200 000		236 252	0.05	
BRITISH TELECOMMUNICATIONS PLC-REG-S 3.12500% 17-21.11.31*	GBP	150 000			150 000		150 788	0.03	
BRITISH TELECOMMUNICATIONS PLC-REG-S 3.62500% 17-21.11.47*	GBP	100 000			100 000		86 989	0.02	
CADENT FINANCE PLC-REG-S 2.12500% 16-22.09.28*	GBP	100 000			100 000		101 544	0.02	
CENTRICA PLC-REG-S 4.37500% 12-13.03.29*	GBP	100 000			100 000		111 149	0.02	
E.ON INTERNATIONAL FINANCE BV 6.37500% 02-07.06.32*	GBP	450 000		100 000	350 000		432 939	0.09	
E.ON INTERNATIONAL FINANCE BV-REG-S 6.12500% 09-06.07.39*	GBP	200 000			200 000		242 285	0.05	
E.ON INTERNATIONAL FINANCE BV-REG-S 4.75000% 12-31.01.34*	GBP	200 000			200 000		219 861	0.05	
EAST JAPAN RAILWAY CO-REG-S 1.16200% 21-15.09.28*	GBP	600 000			600 000		589 133	0.12	
EDF ENERGY NETWORKS 5.75000% EURO MTN 04-08.03.24*	GBP	50 000		50 000					
ENEL FINANCE INTERNATIONAL NV-REG-S 5.62500% 09-14.08.24*	GBP	200 000			200 000		227 448	0.05	
ENEL FINANCE INTERNATIONAL NV-REG-S 2.87500% 22-11.04.29*	GBP	200 000			200 000		207 068	0.04	
GE CAPITAL UK FUNDING 5.87500% 08-18.01.33*	GBP	50 000			50 000		59 832	0.01	
GLAXOSMITHKLINE CAPITAL PLC-REG-S 1.62500% 20-12.05.35*	GBP	250 000			250 000		210 281	0.04	
GOLDMAN SACHS GROUP INC-REG-S 1.50000% 21-07.12.27*	GBP	200 000			200 000		202 630	0.04	
HEATHROW FUNDING LTD-REG-S 4.62500% 13-31.10.46*	GBP	200 000			200 000		199 849	0.04	
HEATHROW FUNDING LTD-REG-S 2.75000% 16-09.08.49*	GBP	200 000			200 000		142 569	0.03	
HSBC HOLDINGS PLC-SUB 6.00000% 10-29.03.40*	GBP	100 000			100 000		113 452	0.02	
JT INTERNATIONAL FIN SERVICES BV-REG-S 2.75000% 18-28.09.33*	GBP	100 000			100 000		94 373	0.02	
LAND SECURITIES CAPITAL MARKETS-REG-S 2.37500% 18-29.03.27*	GBP	100 000			100 000		105 496	0.02	
LEGAL & GENERAL FINANCE PLC 5.87500% 00-11.12.31*	GBP	75 000			75 000		91 995	0.02	
MOTABILITY OPERATIONS GROUP PLC-REG-S 3.62500% 15-10.03.36*	GBP	100 000			100 000		101 088	0.02	
MOTABILITY OPERATIONS GROUP-REG-S 2.12500% 22-18.01.42*	GBP	200 000			200 000		150 834	0.03	
NATIONAL GRID ELECTRI TRANSMI PLC-REG-S 5.27200% 23-18.01.43*	GBP		200 000	200 000					
NATIONWIDE BUILDING SOCIETY-REG-S 3.25000% 16-20.01.28*	GBP	150 000			150 000		162 037	0.03	
SCOTTISH HYDRO ELECT TRANSMISSION-REG-S 1.50000% 21-24.03.28*	GBP	200 000			200 000		201 925	0.04	
SEVERN TRENT WATER UTILITIES FIN-REG-S 2.00000% 20-02.06.40*	GBP	300 000			300 000		219 755	0.05	
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 3.75000% 12-10.09.42*	GBP	100 000			100 000		99 466	0.02	
SUEZ SACA-REG-S 6.62500% 23-05.10.43*	GBP		200 000		200 000		254 786	0.05	
THAMES WATER UTILITIES FIN PLC-REG-S 5.12500% 06-28.09.37*	GBP	50 000			50 000		47 232	0.01	
THAMES WATER UTILITIES FINANCE-REG-S 4.62500% 12-04.06.46*	GBP	100 000			100 000		84 796	0.02	
THFC FUNDING NO 2 PLC 6.35000% 09-08.07.39*	GBP	200 000			200 000		254 667	0.05	
TORONTO-DOMINION BANK/THE-REG-S 2.87500% 22-05.04.27*	GBP		300 000		300 000		321 632	0.07	
TRITAX BIG BOX REIT PLC-REG-S 3.12500% 17-14.12.31*	GBP	100 000			100 000		99 678	0.02	
UNITED UTILITIES WATER FIN PLC-REG-S 2.00000% 18-14.02.25*	GBP	100 000		100 000					
UNITED UTILITIES WATER FIN PLC-REG-S 1.87500% 20-03.06.42*	GBP	300 000			300 000		211 603	0.04	
UNITED UTILITIES WATER FINANCE PL-REG-S 5.12500% 23-06.10.38*	GBP	300 000			300 000		339 110	0.07	
VODAFONE GROUP PLC-REG-S 5.90000% 02-26.11.32*	GBP	50 000			50 000		61 248	0.01	
VODAFONE GROUP PLC-REG-S 5.12500% 22-02.12.52*	GBP	200 000		100 000	100 000		105 852	0.02	
WELLS FARGO & CO-SUB 4.87500% 06-29.11.35*	GBP	100 000			100 000		107 371	0.02	
WELLS FARGO CO-REG-S 3.50000% 12-12.09.29*	GBP	200 000			200 000		212 701	0.04	
<b>TOTAL GBP</b>							<b>8 182 493</b>	<b>1.73</b>	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>NZD</b>								
WESTPAC NEW ZEALAND LTD 2.22000% 19-29.07.24*	NZD	100 000			100 000	53 227	0.01	
<b>TOTAL NZD</b>						<b>53 227</b>	<b>0.01</b>	
<b>USD</b>								
ABQ FINANCE LTD-REG-S 2.00000% 21-06.07.26*	USD	200 000			200 000	166 742	0.04	
AIR LEASE CORP 3.00000% 20-01.02.30*	USD	100 000			100 000	79 615	0.02	
AMERICAN HONDA FINANCE CORP 2.35000% 20-08.01.27*	USD	100 000			100 000	84 275	0.02	
AMERICAN HONDA FINANCE CORP 1.80000% 21-13.01.31*	USD	200 000			200 000	149 094	0.03	
AMERICAN HONDA FINANCE CORP 1.50000% 22-13.01.25*	USD	500 000			500 000	436 955	0.09	
AMERICAN HONDA FINANCE CORP 5.65000% 23-15.11.28*	USD		200 000		200 000	185 631	0.04	
BANCO DE CREDITO E INVERSIONES SA-REG-S 2.87500% 21-14.10.31*	USD	200 000			200 000	153 513	0.03	
BANK OF AMERICA CORP-SUB 4.00000% 15-22.01.25*	USD	150 000		150 000				
BANK OF MONTREAL 3.30000% 19-05.02.24*	USD	100 000		100 000				
BANK OF NEW YORK CO INC 0.75000% 21-28.01.26*	USD	500 000		300 000	200 000	166 470	0.04	
BANK OF NEW YORK MELLON CORP 3.25000% 17-16.05.27*	USD	350 000			350 000	300 680	0.06	
CATERPILLAR FINANCIAL SERVICES CORP 3.60000% 22-12.08.27*	USD	400 000			400 000	347 209	0.07	
CMB INTERNATIONAL LEASING MGMT-REG-S 1.75000% 21-16.09.26*	USD	300 000			300 000	247 018	0.05	
DIB SUKUK LTD-REG-S 1.95900% 21-22.06.26*	USD	300 000			300 000	251 171	0.05	
ICICI BANK LTD/DUBAI-REG-S 4.00000% 16-18.03.26*	USD	200 000			200 000	175 355	0.04	
JOHN DEERE CAPITAL CORP 2.35000% 22-08.03.27*	USD	300 000		300 000				
JOHN DEERE CAPITAL CORP 3.90000% 22-07.06.32*	USD	200 000		200 000				
JOHN DEERE CAPITAL CORP 4.95000% 23-14.07.28*	USD	400 000		400 000				
KEYCORP 2.55000% 19-01.10.29*	USD	100 000			100 000	76 114	0.02	
MCDONALD'S CORP 1.45000% 20-01.09.25*	USD	350 000			350 000	299 118	0.06	
MCDONALD'S CORP 3.62500% 19-01.09.49*	USD	100 000		100 000				
MCDONALD'S CORP 3.80000% 18-01.04.28*	USD	150 000			150 000	130 256	0.03	
MCDONALD'S CORP 4.45000% 17-01.03.47*	USD	300 000			300 000	235 345	0.05	
MCDONALD'S CORP 4.70000% 15-09.12.35*	USD	100 000			100 000	87 602	0.02	
MCDONALD'S CORP 4.20000% 20-01.04.50*	USD	150 000			150 000	112 818	0.02	
PRUDENTIAL FINANCIAL INC 6.62500% 07-01.12.37*	USD	100 000			100 000	101 762	0.02	
PRUDENTIAL FINANCIAL INC 3.70000% 19-13.03.51*	USD	300 000			300 000	206 958	0.04	
ROYAL BANK OF CANADA 2.05000% 22-21.01.27*	USD	500 000			500 000	417 159	0.09	
ROYAL BANK OF CANADA 5.20000% 23-20.07.26*	USD	455 000			455 000	411 137	0.09	
SHINHAN BANK-REG-S-SUB 3.87500% 16-24.03.26*	USD	200 000			200 000	173 835	0.04	
SPRINT CAPITAL CORPORATION 8.75000% 02-15.03.32*	USD		300 000		300 000	327 644	0.07	
SUMITOMO CORP-REG-S 2.60000% 19-09.07.24*	USD	200 000			200 000	178 472	0.04	
SUMITOMO MITSUI FIN GP INC 3.01000% 16-19.10.26*	USD	150 000			150 000	128 285	0.03	
SUMITOMO MITSUI TRUST BANK LTD-144A 5.35000% 24-07.03.34*	USD		300 000		300 000	275 435	0.06	
TELEFONICA EUROPE BV 8.25000% 00-15.09.30*	USD	150 000			150 000	154 397	0.03	
TENCENT HOLDINGS LTD-REG-S 3.97500% 19-11.04.29*	USD	400 000			400 000	341 708	0.07	
TENCENT HOLDINGS LTD-REG-S 3.68000% 21-22.04.41*	USD	300 000			300 000	213 893	0.05	
TORONTO-DOMINION BANK/THE 1.20000% 21-03.06.26*	USD	300 000			300 000	248 520	0.05	
TOYOTA MOTOR CREDIT CORP 3.20000% 17-11.01.27*	USD	100 000			100 000	86 163	0.02	
TOYOTA MOTOR CREDIT CORP 2.15000% 20-13.02.30*	USD	100 000			100 000	77 942	0.02	
TOYOTA MOTOR CREDIT CORP 3.37500% 20-01.04.30*	USD	50 000		50 000				
TOYOTA MOTOR CREDIT CORP 1.15000% 20-13.08.27*	USD	200 000			200 000	159 984	0.03	
TOYOTA MOTOR CREDIT CORP 1.90000% 22-13.01.27*	USD	250 000			250 000	207 907	0.04	
TOYOTA MOTOR CREDIT CORP 3.65000% 22-18.08.25*	USD	1 000 000			1 000 000	883 727	0.19	
UDR INC 2.10000% 21-15.06.33*	USD	300 000			300 000	206 158	0.04	
UDR INC 3.10000% 19-01.11.34*	USD	50 000			50 000	36 629	0.01	
WELLS FARGO & CO 3.00000% 15-19.02.25*	USD	150 000			150 000	132 170	0.03	
WELLS FARGO & CO-SUB 4.30000% 15-22.07.27*	USD	400 000			400 000	350 933	0.07	
WELLS FARGO & CO-SUB 4.40000% 16-14.06.46*	USD	375 000			375 000	281 048	0.06	
<b>TOTAL USD</b>						<b>9 286 845</b>	<b>1.96</b>	
<b>Total Medium term notes, fixed rate</b>						<b>66 183 442</b>	<b>14.00</b>	
<b>Medium term notes, zero coupon</b>								
<b>EUR</b>								
ALLIANZ FINANCE II BV-REG-S 0.00000% 20-14.01.25*	EUR	500 000		500 000				
APRR SA-REG-S 0.00000% 21-19.06.28*	EUR	800 000			800 000	680 244	0.14	
BMW FINANCE NV-REG-S 0.00000% 21-11.01.26*	EUR	100 000		100 000				
ENEL FINANCE INTERNATIONAL NV-REG-S 0.00000% 21-17.06.27*	EUR	300 000			300 000	262 332	0.06	
ORANGE SA-REG-S 0.00000% 21-29.06.26*	EUR	500 000		300 000	200 000	180 660	0.04	
VEOLIA ENVIRONNEMENT SA-REG-S 0.00000% 21-09.06.26*	EUR	400 000		200 000	200 000	180 608	0.04	
<b>TOTAL EUR</b>						<b>1 303 845</b>	<b>0.28</b>	
<b>Total Medium term notes, zero coupon</b>						<b>1 303 845</b>	<b>0.28</b>	

Security	30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Medium term notes, floating rate</b>							
<b>EUR</b>							
ABN AMRO BANK NV-REG-S-SUB 5.125%/VAR 22-22.02.33*	EUR	400 000	400 000				
AVIVA PLC-REG-S-SUB 3.375%/VAR 15-04.12.45*	EUR	100 000		100 000	95 350	0.02	
AXA SA-REG-S-SUB 3.250%/VAR 18-28.05.49*	EUR	100 000		100 000	93 109	0.02	
AXA SA-REG-S-SUB 4.250%/VAR 22-10.03.43*	EUR	200 000		200 000	194 526	0.04	
BANCO SANTANDER SA-REG-S 3.625%/VAR 22-27.09.26*	EUR	300 000		300 000	291 070	0.06	
BANK OF AMERICA CORP-REG-S 0.654%/VAR 20-26.10.31*	EUR	400 000		200 000	161 622	0.03	
BANK OF IRELAND GROUP PLC-REG-S 5.000%/VAR 23-04.07.31*	EUR		300 000	300 000	310 790	0.07	
BARCLAYS PLC-REG-S 1.375%/VAR 18-24.01.26*	EUR	100 000		100 000	95 286	0.02	
BARCLAYS PLC-REG-S 5.262%/VAR 22-29.01.34*	EUR	200 000		200 000	209 829	0.04	
BK OF AMERICA CORP-REG-S 1.776%/3M EURIBOR+120BP 17-04.05.27*	EUR	200 000		200 000	187 129	0.04	
BNP PARIBAS SA-REG-S 0.250%/VAR 21-13.04.27*	EUR	300 000		300 000	271 828	0.06	
BNP PARIBAS SA-REG-S 3.875%/VAR 23-23.02.29*	EUR	500 000		500 000	494 093	0.10	
BNP PARIBAS-REG-S 0.500%/VAR 21-19.01.30*	EUR	400 000		400 000	334 686	0.07	
BPCE SA-REG-S 4.750%/VAR 23-14.06.34*	EUR		300 000	300 000	311 424	0.07	
BPCE SA-REG-S-SUB 5.125%/VAR 23-25.01.35*	EUR	200 000		200 000	200 672	0.04	
CAIXABANK SA-REG-S 0.375%/VAR 20-18.11.26*	EUR	200 000		200 000	184 005	0.04	
CAIXABANK SA-REG-S-SUB VAR 21-18.06.31*	EUR	300 000		300 000	273 162	0.06	
CITIGROUP INC-REG-S 1.250%/VAR 20-06.07.26*	EUR	300 000		300 000	282 751	0.06	
COMMERZBANK AG-REG-S 0.750%/VAR 20-24.03.26*	EUR	200 000		200 000	188 373	0.04	
COOPERATIEVE RABOBANK UA-REG-S 4.233%/VAR 23-25.04.29*	EUR	300 000		300 000	298 972	0.06	
CREDIT AGRICOLE SA-REG-S 1.000%/VAR 20-22.04.26*	EUR	500 000		500 000	471 882	0.10	
DEMETER INVESTMENTS BV-REG-S-SUB 3.500%/VAR 16-01.10.46*	EUR	200 000		200 000	191 813	0.04	
DEUTSCHE BANK AG-REG-S 1.375%/3M EURIBOR+185BP 20-03.09.26*	EUR	300 000		300 000	281 086	0.06	
DEUTSCHE BANK AG-REG-S-SUB 4.000%/VAR 22-24.06.32*	EUR	400 000		400 000	376 573	0.08	
DEUTSCHE TELEKOM INTL FINANCE VAR/LINKED RATING 03-24.01.33*	EUR	50 000		50 000	63 381	0.01	
GRAND CITY PROPERTIES SA-SUB 1.500%/VAR 20-PRP*	EUR	100 000		100 000	61 647	0.01	
IBERDROLA FINANZAS SA-REG-S-SUB 4.875%/VAR 23-PRP*	EUR	200 000	200 000	400 000	394 028	0.08	
ING GROEP NV-REG-S-SUB 2.125%/VAR 20-26.05.31*	EUR	600 000		600 000	559 915	0.12	
ING GROEP NV-REG-S-SUB 0.875%/VAR 21-09.06.32*	EUR	200 000		200 000	175 438	0.04	
JPMORGAN CHASE & CO-REG-S 1.047%/VAR 19-04.11.32*	EUR	150 000		150 000	122 859	0.03	
JPMORGAN CHASE & CO-REG-S 0.389%/3M EURIBOR+65BP 20-24.02.28*	EUR	400 000		400 000	355 939	0.08	
KBC GROUP NV-REG-S 0.125%/VAR 21-14.01.29*	EUR	100 000		100 000	85 352	0.02	
KBC GROUP NV-REG-S 0.750%/VAR 22-21.01.28*	EUR	300 000		300 000	269 754	0.06	
MEDIOBANCA BANCA DI CREDITO FIN-REG-S 1.000%/VAR 22-17.07.29*	EUR	100 000		100 000	87 305	0.02	
MORGAN STANLEY 5.148%/VAR 22-25.01.34*	EUR	250 000		250 000	268 906	0.06	
NATWEST GROUP PLC-REG-S-SUB 1.043%/VAR 21-14.09.32*	EUR	300 000		300 000	261 112	0.06	
NATWEST GROUP PLC-REG-S-SUB 5.763%/VAR 23-28.02.34*	EUR	300 000	300 000				
NN GROUP NV-REG-S-SUB 4.625%/VAR 17-13.01.48*	EUR	100 000		100 000	98 013	0.02	
NORDEA BANK AB-REG-S-SUB 0.625%/VAR 21-18.08.31*	EUR	200 000		200 000	179 904	0.04	
ORANGE SA-REG-S-SUB 1.750%/VAR 20-PRP*	EUR	100 000		100 000	86 457	0.02	
SOCIETE GENERALE SA-REG-S-SUB 1.125%/VAR 21-30.06.31*	EUR	200 000		200 000	180 920	0.04	
SVENSKA HANDELSBANKEN AB-REG-S-SUB 5.000%/VAR 23-16.08.34*	EUR	100 000		100 000	101 004	0.02	
TOTAL SE-REG-S-SUB 1.625%/VAR 21-PRP*	EUR	300 000		300 000	263 374	0.06	
TOTAL SE-REG-S-SUB 2.125%/VAR 21-PRP*	EUR	300 000		300 000	238 700	0.05	
UBS GROUP AG-REG-S 0.250%/VAR 20-29.01.26*	EUR	400 000	400 000				
UBS GROUP AG-REG-S 4.625%/VAR 23-17.03.28*	EUR	400 000		400 000	398 725	0.08	
UBS GROUP INC-REG-S 3.125%/VAR 22-15.06.30*	EUR	200 000		200 000	189 113	0.04	
UNICREDIT SPA-REG-S 4.450%/VAR 23-16.02.29*	EUR	200 000		200 000	198 357	0.04	
<b>TOTAL EUR</b>					<b>10 440 234</b>	<b>2.21</b>	
<b>GBP</b>							
AXA SA-REG-S-SUB 5.453%/VAR 14-PRP*	GBP	100 000	100 000				
BANCO SANTANDER SA-REG-S-SUB 2.250%/VAR 21-04.10.32*	GBP	200 000		200 000	199 854	0.04	
BARCLAYS PLC-REG-S-SUB 8.407%/VAR 22-14.11.32*	GBP	200 000	100 000	100 000	121 007	0.03	
BNP PARIBAS SA-REG-S 6.000%/VAR 23-18.08.29*	GBP		200 000	200 000	237 268	0.05	
JPMORGAN CHASE & CO-REG-S 1.895%/VAR 21-28.04.33*	GBP	200 000		200 000	185 070	0.04	
<b>TOTAL GBP</b>					<b>743 199</b>	<b>0.16</b>	
<b>SGD</b>							
UNITED OVERSEAS BANK LTD-REG-S-SUB 3.580%/VAR 19-PRP*	SGD	250 000		250 000	164 737	0.03	
<b>TOTAL SGD</b>					<b>164 737</b>	<b>0.03</b>	
<b>USD</b>							
BANK OF AMERICA CO 4.244%/VAR 17-24.04.38*	USD	50 000	100 000	150 000	121 533	0.03	
BANK OF AMERICA CORP 3.974%/VAR 19-07.02.30*	USD	100 000		100 000	85 354	0.02	
BANK OF AMERICA CORP 2.496%/3M LIBOR+99BP 20-13.02.31*	USD	200 000		200 000	155 180	0.03	



Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BANK OF AMERICA CORP 4.083%/VAR 20-20.03.51*	USD	150 000			150 000	110 790	0.02	
BANK OF AMERICA CORP 1.319%/VAR 20-19.06.26*	USD	300 000			300 000	256 851	0.05	
BANK OF AMERICA CORP 2.676%/VAR 20-19.06.41*	USD	300 000			300 000	192 262	0.04	
BANK OF AMERICA CORP 1.922%/VAR 20-24.10.31*	USD	600 000		300 000	300 000	220 173	0.05	
BANK OF AMERICA CORP 2.087%/VAR 21-14.06.29*	USD	300 000			300 000	238 779	0.05	
BANK OF AMERICA CORP 1.530%/VAR 21-06.12.2025*	USD	400 000		400 000				
BANK OF NEW YORK MELLON CORP/THE 6.474%/VAR 23-25.10.34*	USD		400 000		400 000	392 336	0.08	
BB&T CORP 6.047%/VAR 23-08.06.27*	USD	400 000			400 000	365 143	0.08	
DBS GROUP HOLDINGS LTD-REG-S-SUB 3.300%/VAR 20-PRP*	USD	400 000			400 000	350 354	0.07	
MORGAN STANLEY 2.239%/VAR 21-21.07.32*	USD	350 000			350 000	257 520	0.05	
MORGAN STANLEY 2.475%/VAR 22-21.01.28*	USD	500 000			500 000	418 927	0.09	
MORGAN STANLEY 2.699%/VAR 20-22.01.31*	USD	300 000			300 000	236 078	0.05	
PRUDENTIAL PLC-REG-S-SUB 6.500%/VAR 18-20.10.48*	USD	200 000			200 000	182 038	0.04	
UNITED OVERSEAS BANK LTD-REG-S-SUB 1.750%/VAR 20-16.03.31*	USD	200 000			200 000	167 114	0.04	
WELLS FARGO & CO 2.879%/VAR 19-30.10.30*	USD	300 000			300 000	238 864	0.05	
WELLS FARGO & CO 4.478%/VAR 20-04.04.31*	USD	300 000			300 000	258 731	0.05	
WELLS FARGO & CO 4.611%/VAR 22-25.04.53*	USD	200 000			200 000	159 172	0.03	
WELLS FARGO & CO 5.013%/VAR 20-04.04.51*	USD	425 000			425 000	359 401	0.08	
ZURICH FIN IRELAND DISN-REG S-SUB 3.000%/VAR 21-19.04.51*	USD	200 000			200 000	148 848	0.03	
<b>TOTAL USD</b>						<b>4 915 447</b>	<b>1.04</b>	
<b>Total Medium term notes, floating rate</b>						<b>16 263 616</b>	<b>3.44</b>	
<b>Bonds, fixed rate</b>								
<b>EUR</b>								
ABBVIE INC 1.37500% 16-17.05.24*	EUR	100 000			100 000	96 954	0.02	
ABN AMRO BANK NV-REG-S 0.60000% 20-15.01.27*	EUR	200 000			200 000	180 018	0.04	
ABN AMRO BANK NV-REG-S 4.50000% 22-21.11.34*	EUR	100 000			100 000	104 518	0.02	
ALD SA-REG-S 4.87500% 23-06.10.28*	EUR		200 000		200 000	203 576	0.04	
ALTRIA GROUP INC 3.12500% 19-15.06.31*	EUR	100 000			100 000	90 781	0.02	
AMERICAN HONDA FINANCE CORP 0.75000% 17-17.01.24*	EUR	100 000		100 000				
APPLE INC 0.87500% 17-24.05.25*	EUR	400 000		400 000				
ASAHI GROUP HOLDINGS LTD-REG-S 1.15100% 17-19.09.25*	EUR	100 000			100 000	93 775	0.02	
ASAHI GROUP HOLDINGS LTD-REG-S 0.33600% 21-19.04.27*	EUR	200 000			200 000	176 865	0.04	
AT&T INC 3.55000% 12-17.12.32*	EUR	100 000			100 000	97 809	0.02	
BANQUE FEDERATIVE DU CREDIT MUT-REG-S 0.25000% 21-19.07.28*	EUR	300 000			300 000	253 020	0.05	
BECTON DICKINSON EUO FINANCE SARL 1.33600% 21-13.08.41*	EUR	100 000			100 000	67 394	0.01	
BERKSHIRE HATHAWAY INC 1.12500% 15-16.03.27*	EUR	100 000			100 000	91 353	0.02	
BERKSHIRE HATHAWAY INC 2.15000% 16-15.03.28*	EUR	100 000		100 000				
BOUYGUES SA-REG-S 3.87500% 23-17.07.31*	EUR	100 000	200 000		300 000	300 865	0.06	
BPCE SA-REG-S 0.01000% 21-14.01.27*	EUR	800 000		500 000	300 000	265 668	0.06	
BRISTOL MYERS SQUIBB CO 1.75000% 15-15.05.35*	EUR	100 000			100 000	84 454	0.02	
CAP GEMINI SA-REG-S 1.75000% 18-18.04.28*	EUR	100 000			100 000	91 536	0.02	
CCEP FINANCE IRELAND DAC-REG-S 1.50000% 21-06.05.41*	EUR	100 000			100 000	71 860	0.02	
CK HUTCHISON FINANCE 16 LTD-REG-S 2.00000% 16-06.04.28*	EUR	400 000			400 000	365 761	0.08	
COCA-COLA CO/THE-REG-S 1.12500% 15-09.03.27*	EUR	100 000			100 000	91 868	0.02	
DIGITAL INTREPID HOLDING BV-REG-S 0.62500% 21-15.07.31*	EUR	150 000			150 000	114 042	0.02	
DUKE ENERGY CORP 3.10000% 22-15.06.28*	EUR	200 000			200 000	190 865	0.04	
ECOLAB INC 2.62500% 15-08.07.25*	EUR	250 000			250 000	240 468	0.05	
EUROCLEAR INVESTMENTS SA-REG-S 1.12500% 16-07.12.26*	EUR	100 000			100 000	92 084	0.02	
FRESENIUS FINANCE IRELAND PLC-REG-S 1.50000% 17-30.01.24*	EUR	150 000		150 000				
GLAXOSMITHKLINE CAPITAL PLC-REG-S 1.37500% 17-12.09.29*	EUR	100 000			100 000	88 840	0.02	
INTERNATIONAL BUSINESS MACHINES CORP 4.00000% 23-06.02.43*	EUR	200 000			200 000	200 841	0.04	
LIBERTY MUTUAL FINANCE EUROPE-REG-S 1.75000% 17-27.03.24*	EUR	100 000		100 000				
MEDTRONIC GLOBAL HOLDINGS SCA 0.37500% 20-15.10.28*	EUR	100 000	400 000		500 000	429 764	0.09	
MERCK & CO INC 1.87500% 14-15.10.26*	EUR	100 000			100 000	94 080	0.02	
NATIONWIDE BUILDING SOCIETY-REG-S 0.25000% 20-22.07.25*	EUR	300 000			300 000	279 408	0.06	
PERNOD RICARD SA-REG-S 2.12500% 14-27.09.24*	EUR	100 000			100 000	96 437	0.02	
PHILIP MORRIS INTERNATIONAL INC-REG-S 3.12500% 13-03.06.33*	EUR	100 000			100 000	93 257	0.02	
PROCTER & GAMBLE CO 4.87500% 07-11.05.27*	EUR	100 000			100 000	102 679	0.02	
RELX FINANCE BV-REG-S 3.75000% 23-12.06.31*	EUR	300 000			300 000	299 490	0.06	
ROCHE FINANCE EUROPE BV-REG-S 3.58600% 23-04.12.36*	EUR		400 000	200 000	200 000	201 767	0.04	
SAFRAN SA-REG-S 0.12500% 21-16.03.26*	EUR	400 000			400 000	365 868	0.08	
SAP SE-REG-S 1.37500% 18-13.03.30*	EUR	200 000			200 000	178 112	0.04	
SOCIETE GENERALE SA-REG-S 4.12500% 23-02.06.27*	EUR	400 000		200 000	200 000	198 372	0.04	
THERMO FISHER SCIENTIFIC INC 0.50000% 19-01.03.28*	EUR	100 000	400 000		500 000	439 087	0.09	
VERIZON COMMUNICATIONS INC 2.87500% 17-15.01.38*	EUR	100 000			100 000	88 678	0.02	
VIVENDI SA-REG-S 1.87500% 16-26.05.26*	EUR	100 000			100 000	95 676	0.02	
WALMART INC 4.87500% 09-21.09.29*	EUR	50 000			50 000	53 306	0.01	
WINTERSHALL DEA FINANCE BV-REG-S 0.84000% 19-25.09.25*	EUR	400 000		400 000				

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
WINTERSHALL DEA FINANCE-REG-S 1.82300% 19-25.09.31*	EUR	100 000			100 000		81 960	0.02	
WOLTERS KLUWER NV-REG-S 0.25000% 21-30.03.28*	EUR	200 000			200 000		173 268	0.04	
WPC EUROBOND BV 2.12500% 18-15.04.27*	EUR	100 000			100 000		92 170	0.02	
<b>TOTAL EUR</b>							<b>7 018 592</b>	<b>1.48</b>	
<b>GBP</b>									
ALLIANZ FINANCE II BV-REG-S 4.50000% 13-13.03.43*	GBP	100 000			100 000		110 014	0.02	
AT&T INC 4.87500% 12-01.06.44*	GBP	125 000			125 000		127 830	0.03	
CIRCLE ANGLIA SOCIAL HOUSING PLC-REG-S 7.25000% 08-12.11.38*	GBP	50 000			50 000		68 491	0.01	
COMCAST CORP 5.50000% 10-23.11.29*	GBP	50 000			50 000		59 510	0.01	
DEUTSCHE TELEKOM INTL FINANCE BV-REG-S 2.25000% 17-13.04.29*	GBP	50 000			50 000		51 555	0.01	
EAST JAPAN RAILWAY CO 5.25000% 07-22.04.33*	GBP	200 000			200 000		234 903	0.05	
GOLDMAN SACHS GROUP INC-SUB 6.87500% 08-18.01.38*	GBP	50 000			50 000		62 959	0.01	
HSBC HOLDINGS PLC-REG-S 2.62500% 16-16.08.28*	GBP	200 000			200 000		207 070	0.04	
HYDE HOUSING ASSOCIATION LTD-REG-S 1.75000% 20-18.08.55*	GBP	100 000			100 000		54 623	0.01	
JOHNSON & JOHNSON 5.50000% 07-06.11.24*	GBP	50 000			50 000		56 967	0.01	
LONDON & QUADRANT HOUSING TRUST 5.48600% 12-15.06.42*	GBP	100 000			100 000		116 219	0.02	
NOTTING HILL GENESIS-REG-S 5.25000% 10-07.07.42*	GBP	100 000			100 000		111 955	0.02	
NOTTING HILL GENESIS-REG-S 3.25000% 17-12.10.48*	GBP	100 000			100 000		82 869	0.02	
PEABODY CAPITAL NO 2 PLC-REG-S 3.25000% 18-14.09.48*	GBP	100 000			100 000		82 625	0.02	
PEPSICO INC 3.20000% 22-22.07.29*	GBP	300 000			300 000		325 484	0.07	
SANCTUARY CAPITAL PLC-REG-S 2.37500% 20-14.04.50*	GBP	100 000			100 000		69 291	0.01	
SP TRANSMISSION PLC-REG-S 2.00000% 19-13.11.31*	GBP	100 000			100 000		94 816	0.02	
VERIZON COMMUNICATIONS INC 3.37500% 17-27.10.36*	GBP	100 000			100 000		94 978	0.02	
WALMART INC-REG-S 4.87500% 06-19.01.39*	GBP	50 000			50 000		57 963	0.01	
<b>TOTAL GBP</b>							<b>2 070 122</b>	<b>0.44</b>	
<b>USD</b>									
BIOGEN INC 4.05000% 15-15.09.25*	USD	50 000			50 000		44 197	0.01	
BRITISH TELECOMMUNICATIONS PLC STEP-UP/DOWN 00-15.12.30*	USD	50 000			50 000		55 241	0.01	
BURLINGTON NORTHERN SANTA FE CORP 3.40000% 14-01.09.24*	USD	200 000		100 000	100 000		89 294	0.02	
BURLINGTON NORTHERN SANTA FE LLC 4.55000% 14-01.09.44*	USD	225 000			225 000		184 022	0.04	
BURLINGTON NORTHERN SANTA FE LLC 4.45000% 22-15.01.53*	USD	500 000			500 000		399 138	0.08	
CAPITAL ONE FINANCIAL CORP 4.25000% 18-30.04.25*	USD	100 000			100 000		88 826	0.02	
CHARTER COMMUNICATIONS OPERAT LLC/CCOC 6.65000% 23-01.02.34*	USD		300 000	200 000	100 000		92 326	0.02	
CK HUTCHISON INTERNATIONAL 23 LTD-144A 4.87500% 23-21.04.33*	USD		200 000		200 000		178 564	0.04	
COMMONWEALTH EDISON CO 4.00000% 18-01.03.48*	USD		400 000		400 000		292 278	0.06	
COMMONWEALTH EDISON CO 4.00000% 19-01.03.49*	USD	400 000		400 000					
COMPETITION TEAM TECHNOLOGIES LTD-REG-S 4.25000% 19-12.03.29*	USD	200 000			200 000		171 926	0.04	
CONNECTICUT LIGHT & POWER CO 4.00000% 18-01.04.48*	USD	500 000		100 000	400 000		294 776	0.06	
CONSOLIDATED EDISON CO OF NEW YORK INC 4.45000% 14-15.03.44*	USD	200 000			200 000		158 441	0.03	
CONSOLIDATED EDISON CO OF NEW YORK INC 3.35000% 20-01.04.30*	USD	250 000			250 000		207 410	0.04	
CONSUMERS ENERGY CO 2.50000% 20-01.05.60*	USD		100 000		100 000		51 923	0.01	
DANONE SA-144A 2.58900% 16-02.11.23*	USD	200 000		200 000					
DIAGEO CAPITAL PLC 5.87500% 06-30.09.36*	USD	50 000			50 000		48 642	0.01	
EVERGY KANSAS CENTRAL INC 5.90000% 23-15.11.33*	USD		200 000		200 000		188 968	0.04	
FLORIDA POWER & LIGHT CO 5.30000% 23-01.04.53*	USD		400 000		400 000		360 978	0.08	
FLORIDA POWER & LIGHT CO 4.40000% 23-15.05.28*	USD	500 000	300 000	500 000	300 000		267 291	0.06	
GEORGE WASHINGTON UNIVERSITY 4.12600% 18-15.09.48*	USD	25 000			25 000		19 480	0.00	
GOLDMAN SACHS GROUP INC/THE 3.85000% 17-26.01.27*	USD	200 000			200 000		174 642	0.04	
GOLDMAN SACHS GROUP INC-SUB 5.15000% 15-22.05.45*	USD	50 000			50 000		43 542	0.01	
GREENSAIF PIPELINES BIDCO SARL-REG-S 6.12900% 23-23.02.38*	USD		200 000		200 000		183 238	0.04	
GRUPO TELEVISION SAB 6.62500% 09-15.01.40*	USD	150 000			150 000		137 807	0.03	
HCA INC 5.37500% 15-01.02.25*	USD	500 000		500 000					
IBERDROLA INTERNATIONAL BV 5.81000% 05-15.03.25*	USD	50 000			50 000		45 063	0.01	
KANSAI ELECTRIC POWER CO INC/THE-REG-S 2.55000% 19-17.09.24*	USD	700 000		200 000	500 000		442 937	0.09	
LLOYDS BANKING GROUP PLC-SUB 4.34400% 18-09.01.48*	USD	200 000			200 000		143 507	0.03	
MICROSOFT CORP 2.40000% 16-08.08.26*	USD	250 000			250 000		213 710	0.05	
MIDAMERICAN ENERGY CO 3.65000% 19-15.04.29*	USD	400 000		400 000					
MIDAMERICAN ENERGY CO 5.85000% 23-15.09.54*	USD		100 000		100 000		96 102	0.02	
NATIONAL RURAL UTILITIES COOP FIN CORP 2.85000% 15-27.01.25*	USD	100 000			100 000		88 166	0.02	
NATIONAL RURAL UTILITIES COOPERAT FIN 5.80000% 22-15.01.33*	USD	200 000			200 000		187 424	0.04	
NOVARTIS CAPITAL CORP 4.40000% 14-06.05.44*	USD	50 000			50 000		41 483	0.01	
PACIFIC GAS AND ELECTRIC CO 4.95000% 20-01.07.50*	USD		400 000		400 000		309 910	0.07	
PACIFIC GAS AND ELECTRIC CO 4.20000% 21-01.06.41*	USD		100 000		100 000		72 505	0.02	
PACIFIC GAS AND ELECTRIC CO 5.45000% 22-15.06.27*	USD		400 000		400 000		361 316	0.08	
PACIFIC GAS AND ELECTRIC CO 6.70000% 23-01.04.53*	USD		300 000		300 000		292 460	0.06	
PACIFIC GAS AND ELECTRIC CO 6.10000% 23-15.01.29*	USD		400 000		400 000		371 260	0.08	
PACIFIC GAS AND ELECTRIC CO 6.95000% 23-15.03.34*	USD		400 000		400 000		394 421	0.08	
PACIFICORP 5.45000% 24-15.02.34*	USD		400 000		400 000		361 439	0.08	

Security	30.9.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
PECO ENERGY CO 4.90000% 23-15.06.33*	USD		400 000		400 000		360 370	0.08	
PUBLIC SERVICE CO OF COLORADO 5.25000% 23-01.04.53*	USD		100 000		100 000		85 514	0.02	
PUBLIC SERVICE CO OF NEW HAMPSHIRE 5.15000% 23-15.01.53*	USD	100 000			100 000		88 078	0.02	
REYNOLDS AMERICAN INC 5.85000% 15-15.08.45*	USD	200 000	200 000	200 000	200 000		167 088	0.04	
SOUTHERN CALIFORNIA EDISON CO 6.00000% 04-15.01.34*	USD	100 000			100 000		95 217	0.02	
SOUTHERN CALIFORNIA EDISON CO 4.65000% 13-01.10.43*	USD	200 000			200 000		159 405	0.03	
SOUTHERN CALIFORNIA EDISON CO 4.87500% 19-01.03.49*	USD	400 000		200 000	200 000		160 953	0.03	
SOUTHERN CALIFORNIA EDISON CO 3.65000% 20-01.02.50*	USD	475 000		300 000	175 000		116 739	0.02	
SOUTHERN CALIFORNIA EDISON CO 1.20000% 20-01.02.26*	USD	200 000			200 000		167 286	0.04	
SOUTHERN CALIFORNIA EDISON CO 2.50000% 21-01.06.31*	USD	300 000		200 000	100 000		76 012	0.02	
SOUTHERN CALIFORNIA EDISON CO 0.97500% 21-01.08.24*	USD	400 000		400 000					
SOUTHERN CALIFORNIA EDISON 3.45000% 22-01.02.52*	USD	550 000		350 000	200 000		127 264	0.03	
SOUTHERN CALIFORNIA EDISON CO 5.70000% 23-01.03.53*	USD	250 000			250 000		225 656	0.05	
SOUTHERN CALIFORNIA 5.87500% 23-01.12.53*	USD		200 000		200 000		185 654	0.04	
STAR ENERGY GEOTHERMAL DARAJAT II-REG-S 4.85000% 20-14.10.38*	USD		200 000		200 000		167 046	0.04	
TIME WARNER CABLE ENTERPRISES LLC 8.37500% 94-15.07.33*	USD	100 000			100 000		100 526	0.02	
TIME WARNER CABLE LLC 6.75000% 09-15.06.39*	USD	150 000			150 000		128 683	0.03	
TIME WARNER CABLE LLC 4.50000% 12-15.09.42*	USD	75 000			75 000		49 976	0.01	
VERIZON COMMUNICATIONS INC 5.25000% 17-16.03.37*	USD	175 000			175 000		159 356	0.03	
<b>TOTAL USD</b>							<b>9 775 476</b>	<b>2.07</b>	
<b>Total Bonds, fixed rate</b>							<b>18 864 189</b>	<b>3.99</b>	
<b>Bonds, zero coupon</b>									
<b>EUR</b>									
CCEP FINANCE IRELAND DAC-REG-S 0.00000% 21-06.09.25*	EUR	300 000			300 000		276 847	0.06	
DEUTSCHE BOERSE AG-REG-S 0.00000% 21-22.02.26*	EUR	300 000			300 000		274 413	0.06	
ITALGAS SPA-REG-S 0.00000% 21-16.02.28*	EUR	200 000			200 000		172 175	0.04	
<b>TOTAL EUR</b>							<b>723 434</b>	<b>0.15</b>	
<b>Total Bonds, zero coupon</b>							<b>723 434</b>	<b>0.15</b>	
<b>Bonds, floating rate</b>									
<b>EUR</b>									
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 4.625%VAR 23-13.01.31*	EUR	300 000			300 000		304 552	0.06	
CREDIT AGRICOLE ASSURANCES SA-REG-S-SUB 4.500%VAR 14-PRP*	EUR	100 000			100 000		97 188	0.02	
DEUTSCHE BANK AG 1.375%VAR 21-17.02.32*	EUR	100 000			100 000		81 546	0.02	
ELM BV-REG-S-SUB 2.600%VAR 15-PRP*	EUR	100 000			100 000		94 479	0.02	
ENGIE SA-REG-S-SUB 1.875%VAR 21-PRP*	EUR	400 000			400 000		323 928	0.07	
MERCK KGAA-REG-S-SUB 2.875%VAR 19-25.06.79*	EUR	100 000			100 000		90 466	0.02	
MUENCHENER RUECKVERSICHERUN-REG-S-SUB 1.000%VAR 21-26.05.42*	EUR	100 000			100 000		77 586	0.02	
RAIFFEISEN BANK INTERNATIONAL-REG-S 4.750%VAR 23-26.01.27*	EUR	200 000			200 000		196 080	0.04	
SOCIETE GENERALE SA-REG-S 0.500%VAR 21-12.06.29*	EUR	300 000			300 000		254 683	0.05	
SWISS RE FINANCE LUX SA-REG-S-SUB 2.534%VAR 19-30.04.50*	EUR	300 000		300 000					
<b>TOTAL EUR</b>							<b>1 520 508</b>	<b>0.32</b>	
<b>GBP</b>									
M&G PLC-REG-S-SUB 6.250%VAR 18-20.10.68*	GBP	100 000			100 000		109 158	0.02	
ROTHESAY LIFE PLC-REG-S-SUB 5.500%VAR 19-17.09.29*	GBP	100 000			100 000		113 223	0.02	
UBS GROUP AG-REG-S 7.375%VAR 22-07.09.33*	GBP	300 000			300 000		386 608	0.08	
<b>TOTAL GBP</b>							<b>608 989</b>	<b>0.13</b>	
<b>USD</b>									
DEUTSCHE BANK AG/NEW YORK NY 2.552%VAR 22-07.01.28*	USD	300 000			300 000		248 101	0.05	
DEUTSCHE TELEKOM INTL FIN 8.250%RATING LINKED 00-15.06.30*	USD	150 000			150 000		159 709	0.03	
<b>TOTAL USD</b>							<b>407 811</b>	<b>0.09</b>	
<b>Total Bonds, floating rate</b>							<b>2 537 307</b>	<b>0.54</b>	
<b>Total Securities traded on an exchange</b>							<b>295 592 985</b>	<b>62.52</b>	

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

### Notes, fixed rate

#### CAD

BANK OF MONTREAL 2.70000% 16-09.12.26*	CAD	500 000			500 000		318 327	0.07	
BANK OF NOVA SCOTIA 1.40000% 20-01.11.27*	CAD	400 000			400 000		240 566	0.05	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
CANADIAN IMPERIAL BANK OF COMMERCE 3.30000% 18-26.05.25*	CAD	450 000		450 000				
CANADIAN IMPERIAL BANK OF COMMERCE 1.70000% 21-15.07.26*	CAD	400 000			400 000	250 218	0.05	
FEDERATION DES CAISSES DESJARDINS DU QU 1.58700% 21-10.09.26*	CAD	600 000			600 000	373 149	0.08	
GREAT-WEST LIFE CO INC 2.98100% 20-08.07.50*	CAD		150 000		150 000	73 213	0.02	
HYDRO ONE INC 2.23000% 21-17.09.31*	CAD	1 000 000			1 000 000	577 886	0.12	
NATIONAL BANK OF CANADA 5.21900% 23-14.06.28*	CAD		600 000		600 000	408 424	0.09	
ROGERS COMMUNICATIONS INC 3.65000% 20-31.03.27*	CAD	250 000			250 000	161 161	0.03	
ROYAL BANK OF CANADA 2.32800% 20-28.01.27*	CAD	250 000			250 000	156 624	0.03	
TELUS CORP 2.05000% 20-07.10.30*	CAD	100 000			100 000	56 689	0.01	
TELUS CORP 3.15000% 19-19.02.30*	CAD	100 000			100 000	61 152	0.01	
TELUS CORP 3.95000% 19-16.02.50*	CAD	100 000			100 000	52 867	0.01	
TORONTO-DOMINION BANK/THE 1.12800% 20-09.12.25*	CAD	400 000			400 000	251 490	0.05	
<b>TOTAL CAD</b>						<b>2 981 766</b>	<b>0.63</b>	
<b>USD</b>								
7-ELEVEN INC-144A 0.95000% 21-10.02.26*	USD	500 000		250 000	250 000	208 065	0.04	
ABBVIE INC 4.75000% 20-15.03.45*	USD	150 000	200 000		350 000	296 879	0.06	
AIRCASLE LTD-144A 5.95000% 24-15.02.29*	USD		400 000		400 000	360 107	0.08	
ALCON FINANCE CORP-144A 5.37500% 22-06.12.32*	USD	200 000			200 000	181 719	0.04	
AMGEN INC 5.25000% 23-02.03.30*	USD	250 000			250 000	228 597	0.05	
AP MOLLER - MAERSK A/S-144A 4.50000% 19-20.06.29*	USD	100 000			100 000	87 994	0.02	
ATHENE GLOBAL FUNDING-144A 1.45000% 21-08.01.26*	USD	400 000			400 000	334 510	0.07	
AVIATION CAPITAL GROUP-144A 1.95000% 21-30.01.26*	USD	700 000		400 000	300 000	252 209	0.05	
AVOLON HOLDINGS FUNDING LTD-144A 4.25000% 20-15.04.26*	USD	200 000			200 000	173 857	0.04	
AVOLON HOLDINGS FUNDING LTD-144A 2.75000% 21-21.02.28*	USD	200 000			200 000	161 180	0.03	
AXA EQUITABLE HOLDINGS INC 5.00000% 19-20.04.48*	USD	150 000	350 000	200 000	300 000	245 500	0.05	
BANK OF MONTREAL 5.20000% 23-12.12.24*	USD	335 000		335 000				
BANQUE FEDERATIVE DU CREDIT MUTUEL-144A 1.60400% 21-04.10.26*	USD	500 000			500 000	412 000	0.09	
BANQUE FEDERATIVE DU CREDIT SA-144A 5.79000% 23-13.07.28*	USD		400 000		400 000	369 556	0.08	
BAXTER INTERNATIONAL INC 1.73000% 21-01.04.31*	USD	250 000			250 000	179 463	0.04	
BAXTER INTERNATIONAL INC 2.53900% 22-01.02.32*	USD	300 000			300 000	223 288	0.05	
BAYER US FINANCE LLC-144A 6.12500% 23-21.11.26*	USD		200 000		200 000	181 629	0.04	
BERRY GLOBAL INC 1.57000% 21-15.01.26*	USD	100 000			100 000	84 196	0.02	
BIOGEN INC 3.25000% 22-15.02.51*	USD	256 000			256 000	159 470	0.03	
BLACKSTONE HOLDINGS FINANCE CO-144A 4.45000% 15-15.07.45*	USD	25 000			25 000	18 931	0.00	
BLACKSTONE HOLDINGS FINANCE CO LLC-144A 2.00000% 21-30.01.32*	USD	300 000			300 000	211 781	0.04	
BLACKSTONE PRIVATE CREDIT FUND 4.70000% 22-24.03.25*	USD	500 000		500 000				
BLACKSTONE SECURED LNDNG FD 2.12500% 22-15.02.27*	USD	300 000			300 000	243 707	0.05	
BLACKSTONE SECURED LENDING FUND 2.85000% 22-30.09.28*	USD	300 000			300 000	238 237	0.05	
BMW US CAPITAL LLC-144A 3.90000% 20-09.04.25*	USD	150 000		150 000				
BMW US CAPITAL LLC-144A 1.25000% 21-12.08.26*	USD	350 000		350 000				
BMW US CAPITAL LLC-144A 3.70000% 22-01.04.32*	USD	200 000		200 000				
BNP PARIBAS-144A-SUB 2.82400% 21-26.01.41*	USD	200 000			200 000	122 853	0.03	
BOARDWALK PIPELINES LP 3.60000% 22-01.09.32*	USD	100 000	100 000		200 000	157 206	0.03	
BOOZ ALLEN HAMILTON INC 5.95000% 23-04.08.33*	USD		100 000		100 000	93 178	0.02	
BOSTON GAS CO-144A 6.11900% 23-20.07.53*	USD	200 000		200 000				
BPCE SA-144A 5.12500% 23-18.01.28*	USD	500 000			500 000	448 464	0.09	
BROADCOM INC-144A 1.95000% 21-15.02.28*	USD	400 000		400 000				
BROADCOM INC-144A 3.50000% 21-15.02.41*	USD	550 000			550 000	384 499	0.08	
BROADCOM INC-144A 3.46900% 21-15.04.34*	USD	400 000			400 000	308 727	0.07	
CANADIAN PACIFIC RAILWAY CO 2.87500% 23-15.11.29*	USD	400 000			400 000	322 996	0.07	
CANADIAN PACIFIC RAILWAY CO 4.95000% 23-15.08.45*	USD	100 000			100 000	83 567	0.02	
CANADIAN PACIFIC RAILWAY CO 3.50000% 23-01.05.50*	USD	400 000			400 000	269 798	0.06	
CARGILL INC-144A 4.75000% 23-24.04.33*	USD		300 000		300 000	264 678	0.06	
CARGILL INC-144A 4.87500% 22-10.10.25*	USD	600 000			600 000	538 738	0.11	
CDW LLC/CDW FINANCE CORP 3.27600% 21-01.12.28*	USD	200 000			200 000	164 187	0.03	
CHARLES SCHWAB CORP/THE 3.30000% 21-01.04.27*	USD	150 000			150 000	128 648	0.03	
CHENIERE CORPUS CHRISTI HLDGS LLC 3.70000% 20-15.11.29*	USD	200 000			200 000	167 561	0.04	
CHENIERE ENERGY PARTNERS LP-144A 5.95000% 23-30.06.33*	USD		800 000	800 000				
CHENIERE ENERGY PARTNERS LP 5.95000% 24-30.06.33*	USD		800 000		800 000	736 681	0.16	
CIGNA CORP 3.40000% 20-01.03.27*	USD	50 000			50 000	43 152	0.01	
CIGNA CORP 4.50000% 20-25.02.26*	USD	350 000		121 000	229 000	203 734	0.04	
CIGNA CORP 4.80000% 20-15.07.46*	USD	100 000			100 000	81 876	0.02	
CITIBANK NA 5.80300% 23-29.09.28*	USD		300 000		300 000	279 712	0.06	
COMCAST CORP 2.98700% 22-01.11.63*	USD	73 000			73 000	40 380	0.01	
COMMONWEALTH BANK OF AUSTR-144A-SUB 3.78400% 22-14.03.32*	USD	400 000			400 000	318 400	0.07	
COMMONWEALTH BANK OF AUSTRALIA-144A 1.87500% 21-15.09.31*	USD	200 000			200 000	146 264	0.03	
CONSTELLATION ENERGY GENERATION LLC 6.50000% 23-01.10.53*	USD		100 000	100 000				
COOPERATIEVE RAOBANK UA-144A 1.00400% 20-24.09.26*	USD	250 000			250 000	210 670	0.04	
COREBRIDGE FINANCIAL INC 4.35000% 23-05.04.42*	USD	350 000			350 000	266 082	0.06	
COX COMMUNICATION INC-144A 3.35000% 16-15.09.26*	USD	100 000			100 000	86 165	0.02	
COX COMMUNICATIONS INC-144A 4.50000% 13-30.06.43*	USD	250 000			250 000	186 154	0.04	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
COX COMMUNICATIONS INC-144A 2.95000% 20-01.10.50*	USD	100 000		100 000				
CREDIT AGRICOLE SA-144A-SUB 2.81100% 21-11.01.41*	USD	250 000			250 000	152 346	0.03	
DAIMLER TRUCKS FINANCE NORTH AMERI-144A 2.00000% 21-14.12.26*	USD	500 000		500 000				
DELL INTERNATIONAL LLC / EMC CORP-144A 3.37500% 21-15.12.41*	USD	200 000		200 000				
DELL INTERNATIONAL LLC / EMC CORP 3.37500% 23-15.12.41*	USD		200 000		200 000	134 005	0.03	
DELTA AIR LINES INC / SKYMILES LTD-144A 4.50000% 20-20.10.25*	USD	144 000		15 000	129 000	100 633	0.02	
DEVON ENERGY CORP 4.50000% 21-15.01.30*	USD	800 000		800 000				
DIAGEO CAPITAL PLC 5.62500% 23-05.10.33*	USD		200 000		200 000	189 485	0.04	
ECOLAB INC 5.25000% 22-15.01.28*	USD	400 000			400 000	367 084	0.08	
EDP FINANCE BV-144A 1.71000% 20-24.01.28*	USD	200 000			200 000	158 945	0.03	
EL PASO NATURAL GAS CO LLC-144A 3.50000% 22-15.02.32*	USD	200 000		200 000				
EMD FINANCE LLC-144A 3.25000% 15-19.03.25*	USD	50 000			50 000	44 062	0.01	
ENEL FINANCE INTERNATIONAL NV-144A 7.50000% 22-14.10.32*	USD	500 000			500 000	507 464	0.11	
ENEL FINANCE INTERNATIONAL NV-144A 7.75000% 22-14.10.52*	USD	600 000			600 000	660 526	0.14	
ERAC USA FINANCE LLC-144A 5.62500% 12-15.03.42*	USD	50 000			50 000	45 873	0.01	
ERAC USA FINANCE LLC-144A 4.60000% 23-01.05.28*	USD	600 000		400 000	200 000	177 859	0.04	
ERAC USA FINANCE LLC-144A 5.40000% 23-01.05.53*	USD		300 000	300 000				
EXTRA SPACE STORAGE LP 2.20000% 23-15.10.30*	USD	75 000			75 000	55 968	0.01	
FOX CORP 5.57600% 20-25.01.49*	USD	200 000			200 000	167 749	0.04	
FRESENIUS MEDI CARE US FIN III INC-144A 3.00000% 21-01.12.31*	USD	150 000			150 000	108 158	0.02	
GA GLOBAL FUNDING TRUST-144A 0.80000% 21-13.09.24*	USD	400 000			400 000	352 492	0.07	
GE CAPITAL FUNDING LLC 4.55000% 21-15.05.32*	USD	400 000		400 000				
GEORGIA-PACIFIC LLC-144A 1.75000% 20-30.09.25*	USD	250 000			250 000	213 720	0.05	
GLENCORE FINANCE CANADA LTD-144A STEP UP 12-25.10.42*	USD	400 000			400 000	347 259	0.07	
GLENCORE FUNDING LLC-144A 1.62500% 21-27.04.26*	USD	250 000			250 000	208 791	0.04	
GLENCORE FUNDING LLC 144A 5.70000% 23-08.05.33*	USD	200 000	200 000	300 000	100 000	91 528	0.02	
GLP CAPITAL/GLP FINANCING II INC 4.00000% 20-15.01.31*	USD	200 000			200 000	160 742	0.03	
GREAT-WEST LIFE CO FINANCE LP-144A 4.58100% 18-17.05.48*	USD	100 000			100 000	79 221	0.02	
GUARDIAN LIFE ISURANCE CO-144A-SUB 4.87500% 14-19.06.64*	USD	50 000			50 000	39 630	0.01	
GUARDIAN LIFE ISURANCE CO-144A-SUB 3.70000% 20-22.01.70*	USD	100 000			100 000	59 223	0.01	
HARLEY-DAVIDSON FINANCIAL SERV INC-144A 6.50000% 23-10.03.28*	USD	100 000			100 000	92 447	0.02	
HCA INC 4.62500% 23-15.03.52*	USD	300 000			300 000	225 832	0.05	
HERSHEY CO/THE 4.25000% 23-04.05.28*	USD	400 000			400 000	357 004	0.08	
HEWLETT PACKARD ENTERPRISE CO 6.10200% 23-01.04.26*	USD	600 000		600 000				
HONEYWELL INTERNATIONAL INC 4.95000% 22-15.02.28*	USD	200 000	500 000		700 000	637 627	0.13	
HONEYWELL INTERNATIONAL INC 5.00000% 22-15.02.33*	USD	350 000	150 000		500 000	455 419	0.10	
INTEL CORP 4.00000% 12-15.12.32*	USD	63 000			63 000	53 033	0.01	
INTERNATIONAL FLAVORS & FRAGRANCES-144A 3.46800% 21-01.12.50*	USD		100 000		100 000	60 032	0.01	
INVERSIONES CMPC SA-REG-S 3.85000% 20-13.01.30*	USD	200 000			200 000	164 378	0.03	
ITC HOLDINGS CORP-144A 4.95000% 22-22.09.27*	USD	500 000			500 000	447 121	0.09	
JAB HOLDINGS BV-144A 4.50000% 22-08.04.52*	USD	250 000			250 000	168 785	0.04	
JACKSON FINANCIAL INC 5.67000% 22-08.06.32*	USD	200 000			200 000	180 380	0.04	
KENVUE INC-144A 5.05000% 23-22.03.28*	USD	500 000		500 000				
KEYBANK NA/CLEVELAND OH 5.85000% 22-15.11.27*	USD	400 000			400 000	357 302	0.08	
KKR GROUP FINANCE CO X LLC-144A 3.25000% 21-15.12.51*	USD	200 000			200 000	121 192	0.03	
KLA CORP 5.25000% 22-15.07.62*	USD	150 000			150 000	133 864	0.03	
LIBERTY MUTUAL GROUP INC-144A 3.95100% 19-15.10.50*	USD	50 000			50 000	33 864	0.01	
MACQUARIE BANK LTD-144A-SUB 3.62400% 20-03.06.30*	USD	200 000			200 000	159 966	0.03	
MARS INC-144A 4.65000% 23-20.04.31*	USD	250 000			250 000	222 253	0.05	
MASSACHUSETTS MUTUAL LIFE INS-144A-SUB 3.72900% 19-15.10.70*	USD	100 000			100 000	61 016	0.01	
MASSMUTUAL GLOBAL FUNDING II-144A 1.55000% 20-09.10.30*	USD	350 000			350 000	254 788	0.05	
MERCEDES-BENZ FIN NORTH AMERICA LLC-144A 4.80000% 23-30.03.28*	USD	200 000			200 000	179 149	0.04	
METROPOLITAN LIFE GLOBAL FUNDING-144A 0.95000% 20-02.07.25*	USD	300 000			300 000	256 314	0.05	
METROPOLITAN LIFE GLOBAL FUNDING I-144A 1.55000% 21-07.01.31*	USD	150 000			150 000	107 757	0.02	
MICROSOFT CORP-144A 3.40000% 23-15.09.26*	USD		550 000		550 000	479 798	0.10	
MICROSOFT CORP-144A 1.35000% 23-15.09.30*	USD		75 000		75 000	55 760	0.01	
MID-AMERICA APARTMENTS LP 1.10000% 21-15.09.26*	USD	400 000			400 000	326 820	0.07	
MSCI INC-144A 3.25000% 21-15.08.33*	USD		300 000		300 000	222 608	0.05	
NATIONAL AUSTRALIA BANK LTD-144A-SUB 2.99000% 21-21.05.31*	USD	300 000			300 000	227 634	0.05	
NATIONAL AUSTRALIA BANK-144A 1.38800% 22-12.01.25*	USD	500 000		500 000				
NATIONAL RETAIL PROPERTIES INC 3.00000% 21-15.04.52*	USD	100 000			100 000	57 970	0.01	
NATIONWIDE MUTUAL INSURANCE-144A 9.37500% 09-15.08.39*	USD	25 000			25 000	29 184	0.01	
NATIONWIDE MUTUAL INSURANCE CO-144A-SUB 4.35000% 20-30.04.50*	USD	100 000			100 000	71 339	0.02	
NESTLE HOLDINGS INC-144A 3.50000% 18-24.09.25*	USD	200 000			200 000	176 066	0.04	
NESTLE HOLDINGS INC-144A 1.25000% 20-15.09.30*	USD	200 000			200 000	146 104	0.03	
NESTLE HOLDINGS INC-144A 2.50000% 21-14.09.41*	USD	250 000			250 000	162 163	0.03	
NESTLE HOLDINGS INC-144A 5.00000% 23-14.03.28*	USD	500 000			500 000	455 765	0.10	
NETFLIX INC-144A 4.87500% 19-15.06.30*	USD	800 000		350 000	450 000	402 479	0.09	
NEW YORK LIFE GLOBAL FUNDING-144A 2.00000% 20-22.01.25*	USD	50 000			50 000	43 878	0.01	
NEW YORK LIFE GLOBAL FUNDING-144A 1.20000% 20-07.08.30*	USD	350 000			350 000	250 002	0.05	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
NEW YORK LIFE INSURANCE CO-144A-SUB 4.45000% 19-15.05.69*	USD	50 000			50 000	36 681	0.01	
NEW YORK STATE ELECTRIC & GAS CORP-144A 3.30000% 19-15.09.49*	USD	250 000			250 000	149 974	0.03	
NEW YORK STATE ELECTRIC & GAS CORP-144A 5.65000% 23-15.08.28*	USD		200 000		200 000	184 225	0.04	
NEWMONT GOLDCORP CORP 5.45000% 19-09.06.44*	USD	300 000			300 000	266 011	0.06	
NISOURCE INC 5.40000% 23-30.06.33*	USD		400 000		400 000	363 178	0.08	
NISSAN MOTOR ACCEPTANCE CORP-144A 2.00000% 21-09.03.26*	USD	1 000 000		450 000	550 000	458 721	0.10	
NISSAN MOTOR ACCEPTANCE CORP-144A 2.75000% 21-09.03.28*	USD	1 500 000		700 000	800 000	640 081	0.14	
NORDEA BANK ABP-144A 5.37500% 22-22.09.27*	USD	300 000			300 000	272 048	0.06	
NORTHWESTERN MUTUAL LIFE INS-144A-SUB 3.45000% 21-30.03.51*	USD	200 000			200 000	128 928	0.03	
NRG ENERGY INC-144A 7.00000% 23-15.03.33*	USD	300 000	250 000	550 000				
NXP BV / NXP FUNDING LLC / NXP USA 3.40000% 22-01.05.30*	USD	150 000			150 000	122 623	0.03	
NXP BV / NXP FUNDING LLC / NXP USA 2.50000% 22-11.05.31*	USD	400 000			400 000	301 601	0.06	
OCCIDENTAL PETROLEUM CORP 6.45000% 19-15.09.36*	USD		100 000		100 000	96 038	0.02	
OHIO POWER CO 5.00000% 23-01.06.33*	USD		400 000	300 000	100 000	88 380	0.02	
ONCOR ELECTRIC DELIVERY CO 3.80000% 18-30.09.47*	USD	200 000			200 000	139 855	0.03	
OTIS WORLDWIDE CORP 3.36200% 20-15.02.50*	USD		400 000	400 000				
PACIFIC LIFECORP-144A 3.35000% 20-15.09.50*	USD	175 000			175 000	110 363	0.02	
PENSKE TRUCK LEASING/PTL FIN CORP-144A 4.45000% 19-29.01.26*	USD	100 000			100 000	88 194	0.02	
PENSKE TRUCK LEASING/PTL FIN CORP-144A 1.20000% 20-15.11.25*	USD	100 000			100 000	84 024	0.02	
PERNOD RICARD INTERNATIONAL FINAN-144A 1.25000% 20-01.04.28*	USD	350 000			350 000	273 607	0.06	
PHILLIPS 66 CO 3.15000% 23-15.12.29*	USD	800 000			800 000	654 014	0.14	
PRICOA GLOBAL FUNDING I-144A 0.80000% 20-01.09.25*	USD	150 000			150 000	126 890	0.03	
PRINCIPAL LIFE GLOBAL FUNDING II-144A 3.00000% 16-18.04.26*	USD	100 000			100 000	86 041	0.02	
PRINCIPAL LIFE GLOBAL FUNDING II-144A 0.87500% 21-12.01.26*	USD	400 000			400 000	332 764	0.07	
PROLOGIS LP 1.75000% 22-01.02.31*	USD	350 000			350 000	258 268	0.05	
PROLOGIS LP 4.00000% 22-15.09.28*	USD	300 000			300 000	261 059	0.06	
ROCHE HOLDINGS INC-144A 2.37500% 16-28.01.27*	USD	200 000			200 000	168 984	0.04	
ROCHE HOLDINGS INC-144A 0.99100% 21-05.03.26*	USD	400 000		200 000	200 000	167 117	0.04	
ROCHE HOLDINGS INC-144A 2.07600% 21-13.12.31*	USD	200 000			200 000	148 395	0.03	
ROCHE HOLDINGS INC-144A 5.33800% 23-13.11.28*	USD		400 000	200 000	200 000	184 502	0.04	
ROGERS COMMUNICATIONS INC 3.20000% 23-15.03.27*	USD	300 000			300 000	256 504	0.05	
ROGERS COMMUNICATIONS INC 4.55000% 23-15.03.52*	USD	200 000			200 000	151 575	0.03	
ROYALTY PHARMA PLC 3.55000% 21-02.09.50*	USD	150 000			150 000	93 080	0.02	
RTX CORP 3.50000% 20-15.03.27*	USD	800 000			800 000	692 363	0.15	
RTX CORP 4.35000% 20-15.04.47*	USD	650 000	400 000	200 000	850 000	651 762	0.14	
S&P GLOBAL INC 3.90000% 23-01.03.62*	USD	100 000			100 000	70 454	0.01	
S&P GLOBAL INC 4.25000% 23-01.05.29*	USD	200 000			200 000	175 490	0.04	
SABINE PASS LIQUEFACTION LLC 4.50000% 21-15.05.30*	USD	250 000	1 100 000	1 350 000				
SANTOS FINANCE LTD-144A 6.87500% 23-19.09.33*	USD		600 000	600 000				
SCENTRE GROUP TRUST 1 / 2-144A 3.62500% 20-28.01.26*	USD	350 000			350 000	305 634	0.06	
SCENTRE GROUP TRUST 1 / 2-REG-S 3.25000% 15-28.10.25*	USD	50 000			50 000	43 536	0.01	
SIEMENS FINANCIERINGSMAATSCH NV-144A 1.20000% 21-11.03.26*	USD	250 000		250 000				
SIEMENS FINANCIERINGSMAATSCH NV-144A 2.15000% 21-11.03.31*	USD	250 000		250 000				
SIEMENS FINANCIERINGSMAATSCH NV-144A 2.87500% 21-11.03.41*	USD	250 000	300 000		550 000	376 046	0.08	
SOCIETE GENERALE SA-144A 4.00000% 17-12.01.27*	USD	200 000			200 000	172 883	0.04	
T-MOBILE USA 5.20000% 22-15.01.33*	USD	80 000			80 000	72 136	0.02	
T-MOBILE USA INC 5.15000% 24-15.04.34*	USD		280 000	130 000	150 000	134 653	0.03	
T-MOBILE USA INC 5.65000% 22-15.01.53*	USD	250 000			250 000	229 932	0.05	
TEACHERS INSURANCE & ANNUITY ASSOC-144A 6.85000% 09-16.12.39*	USD	50 000			50 000	51 178	0.01	
TEACHERS INSURANCE&ANNUITY ASS-144A-SUB 3.30000% 20-15.05.50*	USD	150 000			150 000	94 678	0.02	
TOYOTA MOTOR CREDIT CORP 4.70000% 23-12.01.33*	USD	200 000	200 000	50 000	350 000	312 494	0.07	
TRUIST BANK 1.50000% 20-10.03.25*	USD	400 000		400 000				
UNITED AIRLINES 2023-1 CLASS A PASS 5.80000% 23-15.01.36*	USD	300 000			300 000	274 750	0.06	
UNITED AIRLINES 5.87500% 20-15.10.27*	USD	350 000			350 000	188 184	0.04	
UNITEDHEALTH GROUP INC 5.87500% 22-15.02.53*	USD	300 000		150 000	150 000	146 171	0.03	
UNIVERSITY OF CHICAGO/THE 2.54700% 20-01.04.50*	USD	100 000			100 000	61 593	0.01	
VERISK ANALYTICS INC 3.62500% 20-15.05.50*	USD	100 000			100 000	66 693	0.01	
VIACOMCBS INC 4.95000% 20-19.05.50*	USD	300 000		100 000	200 000	128 059	0.03	
VIATRIS INC 1.65000% 21-22.06.25*	USD	100 000			100 000	85 652	0.02	
VIATRIS INC 2.30000% 21-22.06.27*	USD	400 000		200 000	200 000	163 572	0.03	
VIATRIS INC 3.85000% 21-22.06.40*	USD	150 000			150 000	99 782	0.02	
VINCI SA-144A 3.75000% 19-10.04.29*	USD	300 000			300 000	258 325	0.05	
VOLKSWAGEN GROUP OF AMERICA FIN-144A 5.80000% 23-12.09.25*	USD		400 000		400 000	361 871	0.08	
VOLKSWAGEN GROUP OF AMERICA FINANC-144A 6.45000% 23-16.11.30*	USD		200 000		200 000	191 398	0.04	
VOLKSWAGEN GRP OF AMERICA FINANCE-144A 4.35000% 22-08.06.27*	USD		200 000		200 000	175 852	0.04	
WARNERMEDIA HOLDINGS 5.05000% 23-15.03.42*	USD	860 000		560 000	300 000	232 244	0.05	
WARNERMEDIA HOLDINGS INC 5.39100% 23-15.03.62*	USD	250 000		100 000	150 000	112 121	0.02	
WEA FINANCE LLC-144A 2.87500% 20-15.01.27*	USD	200 000			200 000	164 742	0.03	
WILLIAMS COS INC/THE 5.40000% 23-02.03.26*	USD	750 000		750 000				
WILLIAMS COS INC/THE 5.65000% 23-15.03.33*	USD	600 000	200 000	800 000				

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
WILLIS NORTH AMERICA INC 3.87500% 19-15.09.49*	USD	50 000			50 000	33 880	0.01	
WOODSIDE FINANCE LTD-144A 4.50000% 19-04.03.29*	USD	700 000	100 000		800 000	694 887	0.15	
YAMANA GOLD INC 2.63000% 22-15.08.31*	USD	100 000			100 000	75 068	0.02	
<b>TOTAL USD</b>						<b>36 758 905</b>	<b>7.77</b>	
<b>Total Notes, fixed rate</b>						<b>39 740 671</b>	<b>8.41</b>	

### Notes, floating rate

#### CAD

CANADIAN IMPERIAL BK OF COMM-SUB COCO 2.010%/VAR 20-21.07.30*	CAD	600 000			600 000	382 783	0.08	
MANULIFE FINANCIAL CORP-SUB 2.818%/VAR 20-13.05.35*	CAD	500 000			500 000	296 944	0.06	
<b>TOTAL CAD</b>						<b>679 727</b>	<b>0.14</b>	

#### USD

BANK OF AMERICA CORP 6.204%/VAR 22-10.11.28*	USD	600 000			600 000	559 041	0.12	
BNP PARIBAS SA-144A 1.675%/VAR 21-30.06.27*	USD	250 000			250 000	207 444	0.04	
BNP PARIBAS SA-144A 2.591%/VAR 22-20.01.28*	USD	400 000			400 000	333 603	0.07	
BNP PARIBAS-144A-SUB 2.588%/VAR 20-12.08.35*	USD	600 000		400 000	200 000	147 654	0.03	
BPCE SA-144A 1.652%/VAR 20-06.10.26*	USD	250 000			250 000	211 409	0.04	
BPCE SA-144A-SUB 3.648%/VAR 22-14.01.37*	USD	250 000			250 000	188 286	0.04	
DANSKE BANK A/S-144A 6.259%/VAR 23-22.09.26*	USD		400 000		400 000	363 762	0.08	
FARMERS EXCHANGE CAPITAL II-144A-SUB 6.151%/VAR 13-01.11.53*	USD	50 000			50 000	40 025	0.01	
HSBC HOLDINGS PLC 6.332%/VAR 23-09.03.44*	USD	300 000			300 000	289 819	0.06	
HUNTINGTON NATIONAL BANK 5.699%/VAR 22-18.11.25*	USD	500 000			500 000	447 730	0.09	
MACQUARIE GROUP LTD-144A 5.491%/VAR 22-09.11.33*	USD	300 000			300 000	270 610	0.06	
MITSUBISHI UFJ FINANCIAL GROUP INC 5.354%/VAR 22-13.09.28*	USD	300 000			300 000	271 514	0.06	
MORGAN STANLEY 6.296%/VAR 22-18.10.28*	USD	400 000			400 000	372 712	0.08	
NATIONWIDE BUILDING SOCIETY-144A 6.557%/VAR 23-18.10.27*	USD		500 000	200 000	300 000	277 214	0.06	
QBE INSURANCE GROUP LTD-144A-SUB 5.875%/VAR 20-PRP*	USD	200 000			200 000	178 315	0.04	
RABOBANK NEDERLAND NV-144A 1.106%/VAR 21-24.02.27*	USD	400 000			400 000	331 726	0.07	
SOCIETE GENERALE SA-144A-SUB 4.027%/VAR 22-21.01.43*	USD	200 000			200 000	128 000	0.03	
STATE STREET CORP 5.751%/VAR 22-04.11.26*	USD	500 000			500 000	453 366	0.10	
SVENSKA HANDELSBANKEN AB-REG-S 1.418%/VAR 21-11.06.27*	USD	500 000			500 000	410 728	0.09	
US BANCORP 5.850%/VAR 22-21.10.33*	USD	400 000			400 000	367 332	0.08	
<b>TOTAL USD</b>						<b>5 850 289</b>	<b>1.24</b>	
<b>Total Notes, floating rate</b>						<b>6 530 016</b>	<b>1.38</b>	

### Medium term notes, fixed rate

#### CAD

407 INTERNATIONAL INC 4.19000% 12-25.04.42*	CAD	75 000		75 000				
407 INTERNATIONAL INC 2.84000% 20-07.03.50*	CAD	200 000		200 000				
BANK OF MONTREAL 2.37000% 20-03.02.25*	CAD	400 000		400 000				
BELL TELEPHONE CO OF CANADA OR BELL CAN 4.45000% 17-27.02.47*	CAD	300 000			300 000	176 120	0.04	
FORTISALBERTA INC 2.63200% 20-08.06.51*	CAD	500 000		200 000	300 000	135 191	0.03	
GREATER TORONTO AIRPORTS AUTHORITY 5.30000% 11-25.02.41*	CAD	50 000			50 000	35 604	0.01	
HYDRO ONE INC 1.69000% 20-16.01.31*	CAD	100 000			100 000	56 725	0.01	
HYDRO ONE INC 1.76000% 20-28.02.25*	CAD	500 000			500 000	323 809	0.07	
HYDRO ONE INC 2.54000% 19-05.04.24*	CAD	50 000			50 000	33 272	0.01	
HYDRO ONE INC 3.63000% 18-25.06.49*	CAD	400 000			400 000	224 197	0.05	
HYDRO ONE INC 4.89000% 07-13.03.37*	CAD	100 000			100 000	67 263	0.01	
KEYERA CORP 5.02200% 22-28.03.32*	CAD		200 000		200 000	132 124	0.03	
ROGERS COMMUNICATIONS INC 4.00000% 14-13.03.24*	CAD	100 000		100 000				
WESTCOAST ENERGY INC 3.77000% 15-08.12.25*	CAD	100 000			100 000	65 272	0.01	
<b>TOTAL CAD</b>						<b>1 249 577</b>	<b>0.26</b>	

#### USD

AMERICAN HONDA FINANCE 2.25000% 22-12.01.29*	USD	500 000			500 000	401 635	0.08	
ATHENE GLOBAL FUNDING-144A 2.64600% 21-04.10.31*	USD	200 000			200 000	146 978	0.03	
COMMONWEALTH BANK OF AUSTRALIA-144A 3.15000% 17-19.09.27*	USD	300 000			300 000	254 846	0.05	
MACQUARIE BANK LTD-144A 3.90000% 16-15.01.26*	USD	200 000			200 000	176 178	0.04	
METROPOLITAN LIFE GLOBAL FUNDING-144A 5.15000% 23-28.03.33*	USD	200 000			200 000	180 343	0.04	
NATIONAL AUSTRALIA BANK LTD-144A-SUB 2.33200% 20-21.08.30*	USD	250 000			250 000	185 442	0.04	
NEW YORK LIFE GLOBAL FUNDING-144A 1.45000% 22-14.01.25*	USD	400 000		400 000				
NEW YORK LIFE GLOBAL FUNDING-144A 4.85000% 23-09.01.28*	USD	200 000			200 000	179 507	0.04	
ROYAL BANK OF CANADA 5.00000% 23-01.02.33*	USD	400 000			400 000	358 993	0.08	

		30.9.2023			31.3.2024	Market value <sup>3</sup>		Thereof
Security		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>	in lending Quantity/ Nominal
SOCIETE GENERALE SA-144A 2.62500% 20-22.01.25*	USD	400 000		400 000				
TOYOTA MOTOR CREDIT CORP 4.62500% 23-12.01.28*	USD	300 000			300 000	269 125	0.06	
<b>TOTAL USD</b>						<b>2 153 045</b>	<b>0.46</b>	
<b>Total Medium term notes, fixed rate</b>						<b>3 402 622</b>	<b>0.72</b>	

### Medium term notes, floating rate

#### CAD

SUNLIFE FINANCIAL INC-SUB 2.060%/VAR 20-01.10.35*	CAD	100 000			100 000	56 284	0.01	
TORONTO-DOMINION BANK REG-S-SUB COCO 3.060%/VAR 19-26.01.32*	CAD	200 000			200 000	126 412	0.03	
TORONTO-DOMINION BANK-SUB COCO 3.105%/VAR 20-22.04.30*	CAD	300 000		300 000				
<b>TOTAL CAD</b>						<b>182 696</b>	<b>0.04</b>	

#### USD

AUSTRALIA & NEWZEALAND BKG-144A-SUB 2.950%/VAR 20-22.07.30*	USD	250 000			250 000	216 367	0.05	
CREDIT AGRICOLE SA/LONDON-144A 1.907%/VAR 20-16.06.26*	USD	250 000			250 000	215 269	0.05	
TRUIST FINANCIAL CORP 5.122%/VAR 23-26.01.34*	USD	300 000			300 000	260 085	0.06	
<b>TOTAL USD</b>						<b>691 720</b>	<b>0.15</b>	
<b>Total Medium term notes, floating rate</b>						<b>874 416</b>	<b>0.18</b>	

### Bonds, fixed rate

#### CAD

CHOICE PROPERTIES REAL ESTATE INV TRUST 2.84800% 20-21.05.27*	CAD	300 000			300 000	188 714	0.04	
NORTH WEST REDWATER PART/FIN CO-REG-S 4.75000% 16-01.06.37*	CAD	50 000			50 000	32 815	0.01	
<b>TOTAL CAD</b>						<b>221 528</b>	<b>0.05</b>	

#### JPY

BERKSHIRE HATHAWAY FINANCE CORP 0.44000% 19-13.09.29*	JPY	100 000 000			100 000 000	572 582	0.12	
NTT FINANCE CORP 0.38000% 20-20.09.30*	JPY	100 000 000			100 000 000	580 503	0.12	
<b>TOTAL JPY</b>						<b>1 153 085</b>	<b>0.24</b>	

#### USD

AMERICAN AIRLINES 2021-1A EETC PASS 2.87500% 21-11.07.34*	USD	400 000			400 000	281 314	0.06	
ASCENSION HEALTH 3.10600% 19-15.11.39*	USD	300 000			300 000	214 455	0.05	
CASE WESTERN RESERVE UNIVERSITY 5.40500% 22-01.06.2122*	USD		100 000		100 000	87 996	0.02	
COMMONSPIRIT HEALTH 3.91000% 20-01.10.50*	USD	200 000			200 000	140 923	0.03	
DOMINION ENERGY SOUTH CAROLINA INC 6.25000% 23-15.10.53*	USD		200 000		200 000	201 654	0.04	
FIFTH THIRD BANCORP-SUB 4.30000% 13-16.01.24*	USD	100 000		100 000				
INDIANA UNIVERSITY HEALTH 2.85200% 21-01.11.51*	USD	100 000			100 000	60 952	0.01	
MASSACHUSETTS INSTITUTE OF TECHNOLOGY 2.29400% 20-01.07.51*	USD	100 000			100 000	55 705	0.01	
MYLAN INC 4.20000% 13-29.11.23*	USD	100 000		100 000				
NEW YORK AND PRESBYTERIAN HOSPITAL/THE 2.25600% 20-01.08.40*	USD	200 000			200 000	123 144	0.03	
NORTHWELL HEALTHCARE INC 3.80900% 19-01.11.49*	USD	100 000			100 000	68 605	0.01	
OGLETHORPE POWER CORP-144A 6.20000% 23-01.12.53*	USD		200 000		200 000	189 330	0.04	
PIEDMONT HEALTHCARE INC 2.86400% 21-01.01.52*	USD	100 000			100 000	59 228	0.01	
PRESIDENT & FELLOWS OF HARVARD COLLEGE 3.30000% 16-15.07.56*	USD	25 000			25 000	16 744	0.00	
PRESIDENT & FELLOWS OF HARVARD COLLEGE 2.51700% 20-15.10.50*	USD	100 000			100 000	59 341	0.01	
PRICOA GLOBAL FUNDING I-144A 5.10000% 23-30.05.28*	USD	400 000			400 000	361 005	0.08	
PUGET SOUND ENERGY INC 4.30000% 15-20.05.45*	USD	50 000			50 000	37 936	0.01	
<b>TOTAL USD</b>						<b>1 958 332</b>	<b>0.41</b>	
<b>Total Bonds, fixed rate</b>						<b>3 332 945</b>	<b>0.70</b>	

### Bonds, floating rate

#### USD

ALLSTATE CORP-SUB 6.50000%/3M LIBOR+212BP 07-15.05.57*	USD	25 000			25 000	22 878	0.00	
ENTERPRISE PRODUCT OPERATING LP-SUB 5.250%/VAR 17-16.08.77*	USD	200 000			200 000	170 936	0.04	
<b>TOTAL USD</b>						<b>193 814</b>	<b>0.04</b>	
<b>Total Bonds, floating rate</b>						<b>193 814</b>	<b>0.04</b>	
<b>Total Securities traded on other regulated markets which are open to the public</b>						<b>54 074 484</b>	<b>11.44</b>	



Security	30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
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### Securities traded neither on an exchange nor on a regulated market

#### Notes, fixed rate

##### CAD

ALGONQUIN POWER CO 2.85000% 21-15.07.31**	CAD	400 000		400 000			
ALIMENTATION COUCHE-TARD INC 5.592000% 23-25.09.30**	CAD		100 000		100 000	69 834	0.01
ALTALINK LP 4.692000% 22-28.11.32**	CAD	300 000		300 000			
BANK OF NOVA SCOTIA 2.62000% 16-02.12.26**	CAD	250 000			250 000	158 921	0.03
FORTIS INC 4.43100% 22-31.05.29**	CAD	800 000	200 000	500 000	500 000	331 659	0.07
FORTISALBERTA INC 4.862000% 23-26.05.53**	CAD		200 000		200 000	135 546	0.03
INTACT FINANCIAL CORP 5.276000% 23-14.09.54**	CAD		100 000		100 000	71 317	0.02
LOBLAW COS LTD 4.488000% 18-11.12.28**	CAD	200 000			200 000	132 956	0.03
NORTH WEST REDWATER PART/FIN CO-REG-S 3.750000% 21-01.06.51**	CAD	200 000			200 000	110 243	0.02
ROGERS COMMUNICATIONS 5.250000% 22-15.04.52**	CAD	100 000			100 000	64 827	0.01
ROGERS COMMUNICATIONS INC 4.250000% 19-09.12.49**	CAD	150 000			150 000	83 548	0.02
SAPUTO INC 2.297000% 21-22.06.28**	CAD	300 000			300 000	181 485	0.04
TELLUS CORP 4.950000% 23-28.03.33**	CAD	500 000			500 000	331 996	0.07
TORONTO-DOMINION BANK 1.888000% 21-08.03.28**	CAD	500 000			500 000	303 897	0.06
TORONTO-DOMINION BANK 4.680000% 22-08.01.29**	CAD	500 000			500 000	334 636	0.07
<b>TOTAL CAD</b>					<b>2 310 866</b>	<b>0.49</b>	

##### USD

BAYER US FINANCE II LLC-144A 4.700000% 18-15.07.64**	USD	50 000			50 000	33 041	0.01
BRISTOL MYERS SQUIBB CO 4.350000% 20-15.11.47**	USD	250 000			250 000	194 436	0.04
BRIXMOR OPERATING PARTNERSHIP LP 2.500000% 21-16.08.31**	USD	200 000			200 000	147 876	0.03
CSL FINANCE PLC-144A 4.750000% 22-27.04.52**	USD	200 000			200 000	165 922	0.04
ENEL FINANCE AMERICA LLC-144A 2.875000% 21-12.07.41**	USD	700 000	200 000		900 000	550 469	0.12
FAIRFAX FINANCIAL HOLDINGS LTD 5.625000% 23-16.08.32**	USD	300 000			300 000	269 937	0.06
GLENCORE FUNDING LLC-144A 3.375000% 21-23.09.51**	USD	150 000			150 000	92 473	0.02
KENVUE INC 5.050000% 23-22.03.28**	USD		500 000		500 000	455 189	0.10
NORTHERN TRUST CORP 4.000000% 22-10.05.27**	USD	500 000		300 000	200 000	175 499	0.04
PACIFIC LIFE GLOBAL FUNDING II-144A 5.500000% 23-28.08.26**	USD	400 000			400 000	363 173	0.08
PROLOGIS LP 4.375000% 20-01.02.29**	USD	100 000			100 000	88 401	0.02
ROYALTY PHARMA PLC 2.200000% 21-02.09.30**	USD	150 000			150 000	112 249	0.02
SABINE PASS LIQUEFACTION LLC 5.900000% 23-15.09.37**	USD	300 000			300 000	280 608	0.06
UNITED AIRLINES 2020-1 CLASS B PASS 4.875000% 21-15.01.26**	USD	500 000			500 000	246 370	0.05
VERIZON COMMUNICATIONS INC 1.680000% 21-30.10.30**	USD	253 000			253 000	185 657	0.04
WALT DISNEY CO 4.750000% 19-15.09.44**	USD	150 000			150 000	126 873	0.03
<b>TOTAL USD</b>					<b>3 488 174</b>	<b>0.74</b>	
<b>Total Notes, fixed rate</b>					<b>5 799 040</b>	<b>1.23</b>	

#### Notes, floating rate

##### CAD

BANK OF AMERICA CORP 1.978%/VAR 21-15.09.27**	CAD	200 000			200 000	124 178	0.03
BANK OF NOVA SCOTIA-SUB 3.934%/VAR 22-03.05.32**	CAD	500 000			500 000	322 445	0.07
CANADIAN IMPERIAL BANK OF COMMERC-SUB 5.350%/VAR 23-20.04.33**	CAD	600 000			600 000	403 302	0.09
MORGAN STANLEY 1.779%/VAR 21-04.08.27**	CAD	200 000			200 000	124 081	0.03
ROYAL BANK OF CANADA-SUB COCO 1.670%/VAR 21-28.01.33**	CAD	400 000			400 000	236 549	0.05
<b>TOTAL CAD</b>					<b>1 210 555</b>	<b>0.26</b>	
<b>Total Notes, floating rate</b>					<b>1 210 555</b>	<b>0.26</b>	

#### Medium term notes, fixed rate

##### AUD

MACQUARIE BANK LTD-REG-S 1.700000% 20-12.02.25**	AUD	400 000			400 000	228 940	0.05
WESFARMERS LTD-REG-S 1.941000% 21-23.06.28**	AUD	200 000			200 000	105 296	0.02
<b>TOTAL AUD</b>					<b>334 236</b>	<b>0.07</b>	

##### CAD

ALTAGAS LTD 2.477000% 20-30.11.30**	CAD	100 000			100 000	57 554	0.01
BELL CANADA 2.200000% 21-29.05.28**	CAD	500 000			500 000	303 936	0.06
BROOKFIELD FINANCE II INC-REG-S 5.431000% 22-14.12.32**	CAD	700 000			700 000	471 774	0.10
BROOKFIELD RENEWABLE PARTNERS ULC 5.880000% 22-09.11.32**	CAD	200 000			200 000	140 985	0.03
CANADIAN TIRE CORP LTD 5.372000% 23-16.09.30**	CAD		300 000		300 000	205 304	0.04
CU INC 3.174000% 21-05.09.51**	CAD	500 000			500 000	254 059	0.05

Security	30.9.2023		Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024		Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal				Quantity/ Nominal				
GIBSON ENERGY INC 2.85000% 20-14.07.27**	CAD	500 000			500 000	313 342	0.07		
HYDRO ONE INC 3.02000% 19-05.04.29**	CAD	100 000			100 000	63 011	0.01		
HYDRO ONE INC 4.16000% 23-27.01.33**	CAD	600 000			600 000	391 447	0.08		
NATIONAL BANK OF CANADA 5.02300% 23-01.02.29**	CAD		100 000		100 000	67 665	0.01		
<b>TOTAL CAD</b>						<b>2 269 077</b>	<b>0.48</b>		

#### USD

NORTHWESTERN MUTUAL GLOBAL FUNDING-144A 0.80000% 21-14.01.26**	USD	400 000			400 000	334 277	0.07	
PROTECTIVE LIFE GLOBAL FUNDING-144A 1.30300% 21-20.09.26**	USD	500 000			500 000	408 924	0.09	
<b>TOTAL USD</b>						<b>743 202</b>	<b>0.16</b>	
<b>Total Medium term notes, fixed rate</b>						<b>3 346 515</b>	<b>0.71</b>	

#### Bonds, fixed rate

##### CAD

FORTIS INC/CANADA 5.67700% 23-08.11.33**	CAD		500 000		500 000	353 422	0.07	
<b>TOTAL CAD</b>						<b>353 422</b>	<b>0.07</b>	

##### JPY

KUBOTA CORP 0.47900% 23-20.04.28**	JPY	100 000 000			100 000 000	591 884	0.12	
<b>TOTAL JPY</b>						<b>591 884</b>	<b>0.12</b>	
<b>Total Bonds, fixed rate</b>						<b>945 306</b>	<b>0.19</b>	

#### Bonds, floating rate

##### CAD

MANULIFE FINANCIAL CORP-SUB 3.049%VAR 17-20.08.29**	CAD	100 000			100 000	65 965	0.01	
<b>TOTAL CAD</b>						<b>65 965</b>	<b>0.01</b>	

<b>Total Bonds, floating rate</b>						<b>65 965</b>	<b>0.01</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>11 367 381</b>	<b>2.39</b>	
<b>Total securities and similar instruments</b>						<b>361 034 850</b>	<b>76.35</b>	
(thereof in lending)							0.00	

Bank deposits at sight						116 386 687	24.62	
Derivative financial instruments						-8 808 633	-1.86	
Other assets						4 203 956	0.89	
<b>Total fund assets</b>						<b>472 816 860</b>	<b>100.00</b>	
Short-term bank liabilities						-103 693 258		
<b>Net fund assets</b>						<b>369 123 602</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	349 667 469	73.96
Investments valuation based on market-observed parameters	2 558 748	0.53
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>352 226 217</b>	<b>74.49</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
CAD	20 005 000	CHF	12 914 238	03.04.2024	-396 300	-0.08
SGD	265 000	CHF	173 061	03.04.2024	-3 756	0.00
AUD	2 645 000	CHF	1 508 781	03.04.2024	-45 018	-0.01
EUR	90 500 000	CHF	86 152 471	03.04.2024	-1 860 057	-0.39
GBP	13 000 000	CHF	14 433 835	03.04.2024	-352 282	-0.07
JPY	349 900 000	CHF	2 055 061	03.04.2024	-27 612	-0.01
USD	282 585 000	CHF	247 792 004	03.04.2024	-6 634 493	-1.40
CHF	1 434 669	EUR	1 500 000	03.04.2024	24 102	0.01
CHF	4 715 658	USD	5 340 000	03.04.2024	92 232	0.02
USD	2 300 000	CHF	2 030 203	03.04.2024	-40 611	-0.01
CHF	714 749	CAD	1 100 000	03.04.2024	17 147	0.00
USD	1 415 000	CHF	1 246 568	03.04.2024	-27 432	-0.01
SGD	265 000	CHF	177 297	02.05.2024	805	0.00
CHF	177 629	SGD	265 000	03.04.2024	-812	0.00
CHF	12 586 949	CAD	18 905 000	03.04.2024	-8 308	0.00
AUD	2 770 000	CHF	1 624 053	02.05.2024	638	0.00
CAD	19 130 000	CHF	12 701 159	02.05.2024	7 730	0.00
CHF	254 339 040	USD	280 960 000	03.04.2024	-1 375 618	-0.29
CHF	2 093 392	JPY	349 900 000	03.04.2024	-10 719	0.00
EUR	90 150 000	CHF	87 885 973	02.05.2024	390 045	0.08
GBP	13 230 000	CHF	15 062 223	02.05.2024	59 651	0.01
USD	284 260 000	CHF	256 497 747	02.05.2024	1 371 306	0.29
JPY	349 900 000	CHF	2 095 853	02.05.2024	10 729	0.00
					-8 808 633	-1.86

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

\*\* valuation based on market-observed parameters

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on interest rate instruments/bonds</b>			
US 10YR TREASURY NOTE FUTURE 19.03.24	USD	90	90

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
CHF	7 893 575	USD	8 650 000	02.11.2023
CHF	2 598 723	EUR	2 700 000	02.11.2023
USD	325 000	CHF	296 593	02.11.2023
EUR	650 000	CHF	620 098	02.11.2023
USD	1 030 000	CHF	918 428	02.11.2023
GBP	11 650 000	CHF	12 764 148	04.12.2023
EUR	88 030 000	CHF	84 313 373	04.12.2023
USD	260 560 000	CHF	234 307 277	04.12.2023
JPY	349 900 000	CHF	2 102 322	04.12.2023
CAD	18 285 000	CHF	11 903 394	04.12.2023
AUD	2 645 000	CHF	1 515 867	04.12.2023
SGD	265 000	CHF	174 739	04.12.2023
CHF	630 340	USD	700 000	04.12.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
GBP	205 000	CAD	344 267	04.12.2023
EUR	440 000	CHF	420 337	04.12.2023
USD	2 095 000	CHF	1 898 900	04.12.2023
USD	430 000	CHF	386 488	04.12.2023
CHF	2 214 903	USD	2 500 000	04.12.2023
CHF	962 625	EUR	1 000 000	04.12.2023
CAD	18 520 000	CHF	11 869 820	03.01.2024
SGD	265 000	CHF	173 114	03.01.2024
AUD	2 645 000	CHF	1 524 395	03.01.2024
USD	274 950 000	CHF	239 692 612	03.01.2024
GBP	12 475 000	CHF	13 752 315	03.01.2024
EUR	89 660 000	CHF	85 444 187	03.01.2024
EUR	1 670 000	CHF	1 587 163	03.01.2024
USD	5 410 000	CHF	4 726 349	03.01.2024
EUR	100 000	CHF	94 180	03.01.2024
EUR	950 000	CHF	899 614	03.01.2024
USD	6 350 000	CHF	5 583 371	03.01.2024
USD	1 545 000	CHF	1 350 871	03.01.2024
CHF	11 721 678	CAD	18 520 000	03.01.2024
CHF	168 370	SGD	265 000	03.01.2024
CHF	1 512 596	AUD	2 645 000	03.01.2024
CHF	13 353 240	GBP	12 475 000	03.01.2024
CHF	85 918 943	EUR	92 380 000	03.01.2024
CHF	241 211 784	USD	288 255 000	03.01.2024
JPY	349 900 000	CHF	2 077 781	04.01.2024
CAD	19 125 000	CHF	12 071 960	02.02.2024
AUD	2 645 000	CHF	1 509 307	02.02.2024
SGD	265 000	CHF	168 072	02.02.2024
EUR	95 180 000	CHF	88 349 217	02.02.2024
GBP	13 175 000	CHF	14 060 334	02.02.2024
USD	300 000 000	CHF	250 253 700	02.02.2024
JPY	349 900 000	CHF	2 083 414	02.02.2024
GBP	160 000	CHF	170 134	02.02.2024
EUR	3 405 000	CHF	3 149 468	02.02.2024
USD	10 700 000	CHF	8 927 661	02.02.2024
CAD	225 000	CHF	141 698	02.02.2024
USD	200 000	CHF	170 445	02.02.2024
CHF	4 203 998	EUR	4 520 000	02.02.2024
CHF	8 826 114	USD	10 380 000	02.02.2024
USD	135 000	CHF	114 550	02.02.2024
CHF	2 376 652	USD	2 750 000	02.02.2024
CAD	19 120 000	CHF	12 258 105	04.03.2024
SGD	265 000	CHF	170 428	04.03.2024
AUD	2 645 000	CHF	1 498 723	04.03.2024
EUR	93 365 000	CHF	87 143 437	04.03.2024
JPY	349 900 000	CHF	2 048 679	04.03.2024
GBP	13 000 000	CHF	14 188 720	04.03.2024
USD	295 585 000	CHF	254 230 294	04.03.2024
CAD	885 000	CHF	566 706	04.03.2024
CHF	8 613 150	USD	10 015 000	04.03.2024
CHF	2 248 585	EUR	2 415 000	04.03.2024
CAD	20 005 000	CHF	12 914 238	03.04.2024
SGD	265 000	CHF	173 061	03.04.2024
AUD	2 645 000	CHF	1 508 781	03.04.2024
EUR	90 500 000	CHF	86 152 471	03.04.2024
GBP	13 000 000	CHF	14 433 835	03.04.2024
JPY	349 900 000	CHF	2 055 061	03.04.2024
USD	282 585 000	CHF	247 792 004	03.04.2024
CHF	1 434 669	EUR	1 500 000	03.04.2024
CHF	4 715 658	USD	5 340 000	03.04.2024

<b>Sale Currency</b>	<b>Sale Amount</b>	<b>Purchase Currency</b>	<b>Purchase Amount</b>	<b>Maturity</b>
USD	2 300 000	CHF	2 030 203	03.04.2024
CHF	714 749	CAD	1 100 000	03.04.2024
USD	1 415 000	CHF	1 246 568	03.04.2024
CHF	177 629	SGD	265 000	03.04.2024
CHF	12 586 949	CAD	18 905 000	03.04.2024
CHF	254 339 040	USD	280 960 000	03.04.2024
CHF	2 093 392	JPY	349 900 000	03.04.2024
SGD	265 000	CHF	177 297	02.05.2024
AUD	2 770 000	CHF	1 624 053	02.05.2024
CAD	19 130 000	CHF	12 701 159	02.05.2024
EUR	90 150 000	CHF	87 885 973	02.05.2024
GBP	13 230 000	CHF	15 062 223	02.05.2024
USD	284 260 000	CHF	256 497 747	02.05.2024
JPY	349 900 000	CHF	2 095 853	02.05.2024

## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

The fund management company does not conduct any repurchase agreements.

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:  
Class I-X 0.01%

### Exchange rates

AUD 1 = CHF 0.59	JPY 1 = CHF 0.01
CAD 1 = CHF 0.67	NZD 1 = CHF 0.54
EUR 1 = CHF 0.97	SGD 1 = CHF 0.67
GBP 1 = CHF 1.14	USD 1 = CHF 0.90

# UBS (CH) Investment Fund – JPY Bonds Passive

Category Other Funds for Traditional Investments

## Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in JPY		38 303 156 235	38 706 998 371	48 142 870 428
<b>Class U-X</b>	<b>CH0117874633</b>			
Net asset value per unit in JPY		10 101 390	10 084 228	10 438 984
Number of units outstanding		3 791.8700	3 838.3700	4 611.8350

## Structure of the securities portfolio

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

Japan	99.33
<b>TOTAL</b>	<b>99.33</b>

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	JPY	JPY
Bank deposits		
– at sight	217 861 268	193 096 358
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	38 080 084 257	38 477 924 739
Other assets	38 864 880	35 977 274
<b>Total fund assets</b>	<b>38 336 810 405</b>	<b>38 706 998 371</b>
Other liabilities	-33 654 170	0
<b>Net fund assets</b>	<b>38 303 156 235</b>	<b>38 706 998 371</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Income	JPY	JPY
Negative interest	-141 147	-296 600
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	138 870 581	277 003 748
Purchase of current net income on issue of units	8 235 630	22 949 587
<b>TOTAL income</b>	<b>146 965 064</b>	<b>299 656 735</b>
<b>Expenses</b>		
Interest payable	-130 065	0
Audit expenses	0	-2 440 337
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0	0
Other expenses	-409 329	-439 243
Payment of current net income on redemption of units	-9 500 687	-39 054 931
<b>TOTAL expenses</b>	<b>-10 040 081</b>	<b>-41 934 511</b>
<b>Net income</b>	<b>136 924 983</b>	<b>257 722 224</b>
Realized capital gains and losses	-380 954 535	-802 493 841
<b>Realized result</b>	<b>-244 029 552</b>	<b>-544 771 617</b>
Unrealized capital gains and losses	420 090 369	-941 725 996
<b>Total result</b>	<b>176 060 817</b>	<b>-1 486 497 613</b>



## Changes in net fund assets

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
	JPY	JPY
Net fund assets at the beginning of the financial year	38 706 998 371	48 142 870 428
Paid federal withholding tax	-122 082 676	-102 221 886
Balance of unit movements	-457 820 277	-7 847 152 558
Total result	176 060 817	-1 486 497 613
<b>Net fund assets at the end of the reporting period</b>	<b>38 303 156 235</b>	<b>38 706 998 371</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
<b>Class U-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	3 838.3700	4 611.8350
Units issued	558.5000	741.5350
Units redeemed	-605.0000	-1 515.0000
<b>Situation at the end of the period</b>	<b>3 791.8700</b>	<b>3 838.3700</b>
Difference between units issued and units redeemed	-46.5000	-773.4650

# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in JPY	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bonds, fixed rate</b>								
<b>JPY</b>								
JAPAN 0.00500% 21-20.03.26*	JPY	250 000 000			250 000 000	249 142 500	0.65	
JAPAN 0.00500% 21-20.06.26*	JPY	310 000 000			310 000 000	308 725 900	0.81	
JAPAN 0.00500% 22-01.07.24*	JPY	150 000 000		150 000 000				
JAPAN 0.00500% 22-20.12.26*	JPY	430 000 000			430 000 000	427 785 500	1.12	
JAPAN 0.00500% 22-20.03.27*	JPY	200 000 000			200 000 000	198 808 000	0.52	
JAPAN 0.00500% 22-20.06.27*	JPY	505 000 000			505 000 000	501 576 100	1.31	
JAPAN 0.00500% 23-01.01.25*	JPY	100 000 000	152 100 000	252 100 000				
JAPAN 0.00500% 23-01.03.25*	JPY	200 000 000			200 000 000	199 914 000	0.52	
JAPAN 0.00500% 23-01.04.25*	JPY	280 000 000			280 000 000	279 848 800	0.73	
JAPAN 0.00500% 23-01.09.25*	JPY		225 000 000		225 000 000	224 705 250	0.59	
JAPAN 0.00500% 23-01.10.25*	JPY		195 000 000		195 000 000	194 697 750	0.51	
JAPAN 0.10000% 16-20.03.26*	JPY	382 400 000		180 000 000	202 400 000	202 070 088	0.53	
JAPAN 0.10000% 16-20.06.26*	JPY	93 000 000			93 000 000	92 814 930	0.24	
JAPAN 0.10000% 16-20.09.26*	JPY	55 000 000			55 000 000	54 871 300	0.14	
JAPAN 0.10000% 16-20.12.26*	JPY	166 000 000			166 000 000	165 578 360	0.43	
JAPAN 0.10000% 17-20.03.27*	JPY	225 000 000			225 000 000	224 282 250	0.59	
JAPAN 0.10000% 17-20.06.27*	JPY	100 000 000			100 000 000	99 631 000	0.26	
JAPAN 0.10000% 17-20.09.27*	JPY	325 000 000		200 000 000	125 000 000	124 441 250	0.32	
JAPAN 0.10000% 17-20.12.27*	JPY	250 000 000		135 000 000	115 000 000	114 350 250	0.30	
JAPAN 0.10000% 18-20.03.28*	JPY	152 300 000			152 300 000	151 236 946	0.39	
JAPAN 0.10000% 18-20.06.28*	JPY	255 000 000			255 000 000	252 988 050	0.66	
JAPAN 0.10000% 18-20.09.28*	JPY	238 850 000			238 850 000	236 530 767	0.62	
JAPAN 0.10000% 19-20.06.24*	JPY	300 000 000		300 000 000				
JAPAN 0.10000% 19-20.09.24*	JPY	200 000 000		200 000 000				
JAPAN 0.10000% 19-20.12.28*	JPY	155 000 000			155 000 000	153 208 200	0.40	
JAPAN 0.10000% 19-20.03.29*	JPY	110 000 000			110 000 000	108 571 100	0.28	
JAPAN 0.10000% 19-20.06.29*	JPY	195 000 000			195 000 000	192 242 700	0.50	
JAPAN 0.10000% 19-20.09.29*	JPY	110 000 000	70 000 000		180 000 000	177 287 400	0.46	
JAPAN 0.10000% 20-20.12.24*	JPY	250 000 000		250 000 000				
JAPAN 0.10000% 20-20.03.25*	JPY	300 000 000			300 000 000	300 138 000	0.78	
JAPAN 0.10000% 20-20.06.25*	JPY	145 000 000	160 000 000		305 000 000	305 109 800	0.80	
JAPAN 0.10000% 20-20.09.25*	JPY	195 000 000			195 000 000	195 007 800	0.51	
JAPAN 0.10000% 20-20.12.25*	JPY	200 000 000			200 000 000	199 818 000	0.52	
JAPAN 0.10000% 20-20.12.29*	JPY	335 000 000		65 000 000	270 000 000	265 704 300	0.69	
JAPAN 0.10000% 20-20.03.30*	JPY	215 000 000			215 000 000	211 282 650	0.55	
JAPAN 0.10000% 20-20.06.30*	JPY	180 000 000			180 000 000	176 621 400	0.46	
JAPAN 0.10000% 20-20.09.30*	JPY	173 000 000			173 000 000	169 431 010	0.44	
JAPAN 0.10000% 21-20.12.30*	JPY	276 000 000	100 000 000	235 000 000	141 000 000	137 802 120	0.36	
JAPAN 0.10000% 21-20.03.31*	JPY	195 000 000		85 000 000	110 000 000	107 272 000	0.28	
JAPAN 0.10000% 21-20.06.31*	JPY	235 000 000	55 000 000	200 000 000	90 000 000	87 581 700	0.23	
JAPAN 0.10000% 21-20.09.31*	JPY	200 000 000			200 000 000	194 026 000	0.51	
JAPAN 0.10000% 22-20.03.27*	JPY	300 000 000		150 000 000	150 000 000	149 521 500	0.39	
JAPAN 0.10000% 22-20.09.27*	JPY	300 000 000			300 000 000	298 659 000	0.78	
JAPAN 0.10000% 23-01.11.25*	JPY		275 000 000		275 000 000	274 931 250	0.72	
JAPAN 0.10000% 23-20.03.28*	JPY	285 000 000			285 000 000	283 010 700	0.74	
JAPAN 0.10000% 23-20.06.28*	JPY	165 000 000			165 000 000	163 719 600	0.43	
JAPAN 0.20000% 16-20.06.36*	JPY	337 550 000			337 550 000	310 086 932	0.81	
JAPAN 0.20000% 22-20.06.32*	JPY	95 000 000			95 000 000	92 194 650	0.24	
JAPAN 0.20000% 22-20.09.32*	JPY	100 000 000			100 000 000	96 789 000	0.25	
JAPAN 0.20000% 23-20.12.27*	JPY	150 000 000			150 000 000	149 701 500	0.39	
JAPAN 0.20000% 23-20.03.28*	JPY	150 000 000			150 000 000	149 539 500	0.39	
JAPAN 0.20000% 23-20.06.28*	JPY		105 000 000		105 000 000	104 617 800	0.27	
JAPAN 0.20000% 24-20.12.28*	JPY		80 000 000		80 000 000	79 445 600	0.21	
JAPAN 0.30000% 14-20.12.24*	JPY	368 750 000		368 750 000				
JAPAN 0.30000% 15-20.12.25*	JPY	210 000 000			210 000 000	210 527 100	0.55	
JAPAN 0.30000% 16-20.06.46*	JPY	131 250 000			131 250 000	100 697 625	0.26	
JAPAN 0.30000% 19-20.06.39*	JPY	290 000 000			290 000 000	255 539 300	0.67	
JAPAN 0.30000% 19-20.09.39*	JPY	335 000 000		135 000 000	200 000 000	175 424 000	0.46	
JAPAN 0.30000% 20-20.12.39*	JPY	305 000 000			305 000 000	266 072 850	0.69	
JAPAN 0.30000% 23-20.06.28*	JPY		160 000 000		160 000 000	160 084 800	0.42	
JAPAN 0.30000% 23-20.09.28*	JPY		165 000 000		165 000 000	164 839 950	0.43	
JAPAN 0.40000% 15-20.03.25*	JPY	240 100 000			240 100 000	240 904 335	0.63	

Security	30.9.2023			31.3.2024		Market value <sup>3</sup> in JPY	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal				
JAPAN 0.40000% 15-20.06.25*	JPY	91 000 000			91 000 000	91 364 910	0.24	
JAPAN 0.40000% 15-20.09.25*	JPY	106 600 000			106 600 000	107 071 172	0.28	
JAPAN 0.40000% 16-20.03.36*	JPY	289 000 000			289 000 000	273 165 690	0.71	
JAPAN 0.40000% 16-20.03.56*	JPY	257 300 000		18 000 000	239 300 000	160 125 202	0.42	
JAPAN 0.40000% 19-20.03.39*	JPY	240 000 000			240 000 000	215 896 800	0.56	
JAPAN 0.40000% 19-20.06.49*	JPY	210 000 000		50 000 000	160 000 000	119 374 400	0.31	
JAPAN 0.40000% 19-20.09.49*	JPY	185 000 000		35 000 000	150 000 000	111 388 500	0.29	
JAPAN 0.40000% 20-20.03.40*	JPY	335 000 000		100 000 000	235 000 000	207 375 750	0.54	
JAPAN 0.40000% 20-20.06.40*	JPY	285 000 000	70 000 000		355 000 000	311 970 450	0.81	
JAPAN 0.40000% 20-20.09.40*	JPY	385 000 000		70 000 000	315 000 000	275 470 650	0.72	
JAPAN 0.40000% 20-20.12.49*	JPY	210 000 000			210 000 000	155 454 600	0.41	
JAPAN 0.40000% 20-20.03.50*	JPY	250 000 000			250 000 000	184 007 500	0.48	
JAPAN 0.40000% 21-20.06.41*	JPY	416 000 000	55 000 000	85 000 000	386 000 000	332 511 980	0.87	
JAPAN 0.40000% 23-20.09.28*	JPY		85 000 000		85 000 000	85 275 400	0.22	
JAPAN 0.40000% 23-20.06.33*	JPY	275 000 000	90 000 000		365 000 000	356 929 850	0.93	
JAPAN 0.50000% 14-20.09.24*	JPY	320 000 000		320 000 000				
JAPAN 0.50000% 14-20.12.24*	JPY	120 000 000		120 000 000				
JAPAN 0.50000% 16-20.09.36*	JPY	350 000 000		145 000 000	205 000 000	194 766 400	0.51	
JAPAN 0.50000% 16-20.09.46*	JPY	158 000 000			158 000 000	126 706 520	0.33	
JAPAN 0.50000% 18-20.03.38*	JPY	221 650 000			221 650 000	205 833 056	0.54	
JAPAN 0.50000% 18-20.06.38*	JPY	285 000 000			285 000 000	263 533 800	0.69	
JAPAN 0.50000% 19-20.12.38*	JPY	250 000 000			250 000 000	229 265 000	0.60	
JAPAN 0.50000% 19-20.03.49*	JPY	185 000 000		30 000 000	155 000 000	119 455 400	0.31	
JAPAN 0.50000% 19-20.03.59*	JPY	258 900 000	35 000 000	32 000 000	261 900 000	174 438 495	0.46	
JAPAN 0.50000% 20-20.03.60*	JPY	358 500 000	20 000 000		378 500 000	249 121 130	0.65	
JAPAN 0.50000% 21-20.12.40*	JPY	337 750 000			337 750 000	298 972 922	0.78	
JAPAN 0.50000% 21-20.03.41*	JPY	345 000 000	90 000 000	170 000 000	265 000 000	233 563 050	0.61	
JAPAN 0.50000% 21-20.09.41*	JPY	314 000 000	20 000 000		334 000 000	291 371 580	0.76	
JAPAN 0.50000% 22-20.12.41*	JPY	382 500 000			382 500 000	332 273 925	0.87	
JAPAN 0.50000% 23-20.12.32*	JPY	100 000 000	85 000 000	100 000 000	85 000 000	84 209 500	0.22	
JAPAN 0.50000% 23-20.03.33*	JPY	380 000 000			380 000 000	375 698 400	0.98	
JAPAN 0.60000% 14-20.06.24*	JPY	150 000 000		150 000 000				
JAPAN 0.60000% 16-20.12.36*	JPY	312 900 000	75 000 000	125 000 000	262 900 000	252 152 648	0.66	
JAPAN 0.60000% 16-20.12.46*	JPY	144 200 000			144 200 000	117 920 992	0.31	
JAPAN 0.60000% 17-20.06.37*	JPY	195 000 000			195 000 000	185 640 000	0.48	
JAPAN 0.60000% 17-20.09.37*	JPY	245 000 000			245 000 000	232 409 450	0.61	
JAPAN 0.60000% 17-20.12.37*	JPY	245 000 000			245 000 000	231 510 300	0.60	
JAPAN 0.60000% 20-20.06.50*	JPY	285 000 000			285 000 000	220 715 400	0.58	
JAPAN 0.60000% 20-20.09.50*	JPY	266 500 000			266 500 000	205 532 795	0.54	
JAPAN 0.60000% 24-20.12.33*	JPY		120 000 000		120 000 000	118 814 400	0.31	
JAPAN 0.70000% 17-20.03.37*	JPY	212 700 000			212 700 000	205 785 123	0.54	
JAPAN 0.70000% 18-20.09.38*	JPY	274 900 000		90 000 000	184 900 000	175 324 029	0.46	
JAPAN 0.70000% 18-20.06.48*	JPY	245 000 000	75 000 000	125 000 000	195 000 000	160 073 550	0.42	
JAPAN 0.70000% 19-20.12.48*	JPY	160 000 000			160 000 000	130 388 800	0.34	
JAPAN 0.70000% 20-20.12.50*	JPY	281 000 000			281 000 000	222 001 240	0.58	
JAPAN 0.70000% 21-20.03.51*	JPY	221 500 000	60 000 000	39 000 000	242 500 000	190 932 375	0.50	
JAPAN 0.70000% 21-20.06.51*	JPY	285 000 000		50 000 000	235 000 000	184 369 250	0.48	
JAPAN 0.70000% 21-20.09.51*	JPY	211 500 000	190 000 000	155 000 000	246 500 000	192 686 585	0.50	
JAPAN 0.70000% 21-20.03.61*	JPY	365 000 000	105 000 000	135 000 000	335 000 000	234 774 700	0.61	
JAPAN 0.80000% 16-20.03.46*	JPY	156 550 000		25 000 000	131 550 000	113 656 569	0.30	
JAPAN 0.80000% 17-20.03.47*	JPY	122 400 000			122 400 000	104 469 624	0.27	
JAPAN 0.80000% 17-20.06.47*	JPY	144 000 000			144 000 000	122 575 680	0.32	
JAPAN 0.80000% 17-20.09.47*	JPY	135 000 000			135 000 000	114 527 250	0.30	
JAPAN 0.80000% 17-20.12.47*	JPY	170 300 000	25 000 000	40 000 000	155 300 000	131 382 247	0.34	
JAPAN 0.80000% 18-20.03.48*	JPY	201 000 000		55 000 000	146 000 000	123 129 100	0.32	
JAPAN 0.80000% 18-20.03.58*	JPY	210 450 000	20 000 000	45 000 000	185 450 000	139 573 379	0.36	
JAPAN 0.80000% 22-20.03.42*	JPY	315 000 000	100 000 000	95 000 000	320 000 000	292 243 200	0.76	
JAPAN 0.80000% 23-20.09.33*	JPY		285 000 000		285 000 000	288 211 950	0.75	
JAPAN 0.90000% 17-20.03.57*	JPY	182 850 000	65 000 000	35 000 000	212 850 000	166 957 411	0.44	
JAPAN 0.90000% 18-20.09.48*	JPY	120 000 000		15 000 000	105 000 000	90 161 400	0.24	
JAPAN 0.90000% 22-20.06.42*	JPY	340 000 000			340 000 000	314 880 800	0.82	
JAPAN 1.00000% 15-20.12.35*	JPY	246 000 000			246 000 000	249 726 900	0.65	
JAPAN 1.00000% 22-20.03.52*	JPY	251 500 000			251 500 000	212 054 740	0.55	
JAPAN 1.00000% 22-20.03.62*	JPY	324 000 000	45 000 000	40 000 000	329 000 000	253 346 450	0.66	
JAPAN 1.10000% 22-20.09.42*	JPY	297 000 000			297 000 000	283 896 360	0.74	
JAPAN 1.10000% 23-20.03.43*	JPY	195 000 000	67 000 000		262 000 000	248 889 520	0.65	
JAPAN 1.10000% 23-20.06.43*	JPY	205 000 000	200 000 000	90 000 000	315 000 000	298 219 950	0.78	
JAPAN 1.20000% 14-20.12.34*	JPY	300 000 000		105 000 000	195 000 000	203 347 950	0.53	
JAPAN 1.20000% 15-20.03.35*	JPY	235 000 000			235 000 000	244 705 500	0.64	
JAPAN 1.20000% 15-20.09.35*	JPY	215 000 000			215 000 000	223 314 050	0.58	
JAPAN 1.20000% 23-20.06.53*	JPY	135 000 000	100 950 000		235 950 000	208 018 239	0.54	

Security	30.9.2023		31.3.2024		Market value <sup>3</sup> in JPY	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal			
JAPAN 1.30000% 15-20.06.35*	JPY 215 000 000				215 000 000	0.59	
JAPAN 1.30000% 23-20.03.63*	JPY 118 000 000	123 000 000	25 000 000		216 000 000	0.47	
JAPAN 1.40000% 14-20.09.34*	JPY 210 000 000	40 000 000			250 000 000	0.69	
JAPAN 1.40000% 15-20.09.45*	JPY 39 000 000	20 000 000			59 000 000	0.15	
JAPAN 1.40000% 15-20.12.45*	JPY 62 050 000	20 000 000			82 050 000	0.21	
JAPAN 1.40000% 15-20.03.55*	JPY 87 000 000	13 000 000			100 000 000	0.24	
JAPAN 1.40000% 22-20.09.52*	JPY 245 000 000		30 000 000		215 000 000	0.52	
JAPAN 1.40000% 23-20.12.42*	JPY 235 000 000	45 000 000			280 000 000	0.73	
JAPAN 1.40000% 23-20.03.53*	JPY 255 000 000				236 405 400	0.62	
JAPAN 1.50000% 12-20.06.32*	JPY 105 000 000				112 791 000	0.29	
JAPAN 1.50000% 13-20.03.33*	JPY 70 000 000				70 000 000	0.20	
JAPAN 1.50000% 14-20.03.34*	JPY 215 000 000				215 000 000	0.60	
JAPAN 1.50000% 14-20.06.34*	JPY 199 000 000				199 000 000	0.56	
JAPAN 1.50000% 14-20.12.44*	JPY 57 500 000	30 000 000			87 500 000	0.23	
JAPAN 1.50000% 15-20.03.45*	JPY 155 000 000	105 000 000	140 000 000		120 000 000	0.31	
JAPAN 1.50000% 23-20.09.43*	JPY	400 000 000	100 000 000		300 000 000	0.79	
JAPAN 1.60000% 10-20.06.30*	JPY 98 000 000				98 000 000	0.27	
JAPAN 1.60000% 12-20.03.32*	JPY 77 000 000				77 000 000	0.22	
JAPAN 1.60000% 12-20.06.32*	JPY 30 000 000	55 000 000			85 000 000	0.24	
JAPAN 1.60000% 13-20.03.33*	JPY 129 050 000				129 050 000	0.37	
JAPAN 1.60000% 13-20.12.33*	JPY 225 000 000		40 000 000		185 000 000	0.52	
JAPAN 1.60000% 15-20.06.45*	JPY 51 000 000	20 000 000			71 000 000	0.19	
JAPAN 1.60000% 23-20.12.52*	JPY 150 000 000	50 000 000			200 000 000	0.51	
JAPAN 1.60000% 24-20.12.53*	JPY	50 000 000			50 000 000	0.13	
JAPAN 1.70000% 03-20.06.33*	JPY 45 500 000				45 500 000	0.13	
JAPAN 1.70000% 11-20.09.31*	JPY 65 000 000	35 000 000			100 000 000	0.28	
JAPAN 1.70000% 11-20.12.31*	JPY 100 000 000				100 000 000	0.28	
JAPAN 1.70000% 12-20.03.32*	JPY 95 000 000				95 000 000	0.27	
JAPAN 1.70000% 12-20.06.32*	JPY 77 000 000				77 000 000	0.22	
JAPAN 1.70000% 12-20.09.32*	JPY 235 000 000				235 000 000	0.67	
JAPAN 1.70000% 12-20.12.32*	JPY 120 000 000				120 000 000	0.34	
JAPAN 1.70000% 13-20.06.33*	JPY 110 000 000				110 000 000	0.31	
JAPAN 1.70000% 13-20.09.33*	JPY 260 000 000		50 000 000		210 000 000	0.60	
JAPAN 1.70000% 13-20.12.43*	JPY 135 200 000				135 200 000	0.37	
JAPAN 1.70000% 14-20.03.44*	JPY 110 000 000	100 000 000	60 000 000		150 000 000	0.41	
JAPAN 1.70000% 14-20.06.44*	JPY 130 000 000		40 000 000		90 000 000	0.24	
JAPAN 1.70000% 14-20.09.44*	JPY 101 850 000				101 850 000	0.28	
JAPAN 1.70000% 14-20.03.54*	JPY 83 950 000				83 950 000	0.22	
JAPAN 1.80000% 02-22.11.32*	JPY 50 000 000				50 000 000	0.14	
JAPAN 1.80000% 10-20.06.30*	JPY 95 000 000				95 000 000	0.27	
JAPAN 1.80000% 10-20.09.30*	JPY 60 000 000				60 000 000	0.17	
JAPAN 1.80000% 11-20.06.31*	JPY 45 000 000	25 000 000			70 000 000	0.20	
JAPAN 1.80000% 11-20.09.31*	JPY 200 000 000	50 000 000	80 000 000		170 000 000	0.49	
JAPAN 1.80000% 12-20.12.31*	JPY 162 500 000		30 000 000		132 500 000	0.38	
JAPAN 1.80000% 13-20.12.32*	JPY 70 000 000				70 000 000	0.20	
JAPAN 1.80000% 13-20.03.43*	JPY 198 000 000	65 000 000	105 000 000		158 000 000	0.44	
JAPAN 1.80000% 13-20.09.43*	JPY 100 000 000				100 000 000	0.28	
JAPAN 1.80000% 23-20.09.53*	JPY	241 000 000	15 000 000		226 000 000	0.60	
JAPAN 1.90000% 05-20.03.25*	JPY 100 000 000				100 000 000	0.27	
JAPAN 1.90000% 05-20.06.25*	JPY 70 000 000				70 000 000	0.19	
JAPAN 1.90000% 08-20.12.28*	JPY 213 400 000		75 000 000		138 400 000	0.39	
JAPAN 1.90000% 09-20.03.29*	JPY 107 250 000				107 250 000	0.30	
JAPAN 1.90000% 10-20.09.30*	JPY 50 000 000	25 000 000			75 000 000	0.21	
JAPAN 1.90000% 11-20.03.31*	JPY 50 000 000				50 000 000	0.14	
JAPAN 1.90000% 11-20.06.31*	JPY 110 000 000				110 000 000	0.32	
JAPAN 1.90000% 12-20.09.42*	JPY 328 000 000				328 000 000	0.93	
JAPAN 1.90000% 13-20.06.43*	JPY 145 000 000				145 000 000	0.41	
JAPAN 1.90000% 13-20.03.53*	JPY 104 600 000				104 600 000	0.28	
JAPAN 2.00000% 04-20.12.33*	JPY 75 000 000				75 000 000	0.22	
JAPAN 2.00000% 07-20.03.27*	JPY 70 000 000				70 000 000	0.19	
JAPAN 2.00000% 10-20.09.40*	JPY 293 050 000				293 050 000	0.85	
JAPAN 2.00000% 11-20.12.30*	JPY 22 100 000				22 100 000	0.06	
JAPAN 2.00000% 11-20.03.31*	JPY 86 500 000				86 500 000	0.25	
JAPAN 2.00000% 11-20.09.41*	JPY 287 600 000				287 600 000	0.83	
JAPAN 2.00000% 12-20.03.42*	JPY 275 050 000				275 050 000	0.79	
JAPAN 2.00000% 12-20.03.52*	JPY 150 000 000				150 000 000	0.42	
JAPAN 2.10000% 03-20.09.33*	JPY 80 000 000		65 000 000		15 000 000	0.04	
JAPAN 2.10000% 06-20.12.26*	JPY 150 000 000				150 000 000	0.41	
JAPAN 2.10000% 07-20.12.27*	JPY 162 150 000				162 150 000	0.45	
JAPAN 2.10000% 08-20.06.28*	JPY 70 000 000				70 000 000	0.20	
JAPAN 2.10000% 08-20.09.28*	JPY 80 000 000				80 000 000	0.23	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in JPY	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
JAPAN 2.10000% 09-20.06.29*	JPY	105 250 000			105 250 000	114 613 040	0.30	
JAPAN 2.10000% 09-20.09.29*	JPY	160 000 000		130 000 000	30 000 000	32 796 900	0.09	
JAPAN 2.10000% 10-20.03.30*	JPY	65 000 000			65 000 000	71 559 150	0.19	
JAPAN 2.10000% 10-20.12.30*	JPY	50 000 000	49 900 000		99 900 000	110 838 051	0.29	
JAPAN 2.20000% 08-20.03.28*	JPY	100 000 000	81 050 000		181 050 000	194 730 138	0.51	
JAPAN 2.20000% 09-20.09.39*	JPY	187 450 000			187 450 000	214 686 485	0.56	
JAPAN 2.20000% 09-20.03.49*	JPY	83 550 000	35 000 000		118 550 000	132 581 578	0.35	
JAPAN 2.20000% 10-20.03.50*	JPY	50 000 000			50 000 000	55 731 000	0.15	
JAPAN 2.20000% 11-20.03.41*	JPY	262 000 000			262 000 000	298 562 100	0.78	
JAPAN 2.20000% 11-20.03.51*	JPY	140 000 000			140 000 000	155 611 400	0.41	
JAPAN 2.30000% 05-20.03.35*	JPY		105 000 000		105 000 000	121 406 250	0.32	
JAPAN 2.30000% 05-20.06.35*	JPY		100 000 000		100 000 000	115 717 000	0.30	
JAPAN 2.30000% 05-20.12.35*	JPY		80 000 000		80 000 000	92 690 400	0.24	
JAPAN 2.30000% 09-20.03.39*	JPY	212 700 000			212 700 000	246 838 350	0.64	
JAPAN 2.30000% 10-20.03.40*	JPY	90 500 000			90 500 000	104 838 820	0.27	
JAPAN 2.40000% 08-20.09.38*	JPY	87 500 000	110 000 000		197 500 000	231 900 550	0.60	
JAPAN 2.50000% 04-20.06.34*	JPY	30 000 000	105 000 000		135 000 000	158 218 650	0.41	
JAPAN GOVERNMENT 0.10000% 22-20.12.31*	JPY	182 000 000			182 000 000	176 086 820	0.46	
JAPAN GOVERNMENT FIVE YEAR BOND 0.00500% 20.09.26*	JPY	270 000 000			270 000 000	268 731 000	0.70	
JAPAN GOVERNMENT THIRTY YEAR BOND 0.70000% 22-20.12.51*	JPY	305 500 000		50 000 000	255 500 000	199 067 715	0.52	
JAPAN GOVERNMENT THIRTY YEAR BOND 1.30000% 22-20.06.52*	JPY	228 000 000	15 000 000		243 000 000	220 607 550	0.58	
<b>TOTAL JPY</b>						<b>38 080 084 257</b>	<b>99.33</b>	
<b>Total Bonds, fixed rate</b>						<b>38 080 084 257</b>	<b>99.33</b>	
<b>Total Securities traded on an exchange</b>						<b>38 080 084 257</b>	<b>99.33</b>	
<b>Total securities and similar instruments</b>						<b>38 080 084 257</b>	<b>99.33</b>	
(thereof in lending)							0.00	
Bank deposits at sight						217 861 268	0.57	
Other assets						38 864 880	0.10	
<b>Total fund assets</b>						<b>38 336 810 405</b>	<b>100.00</b>	
Other liabilities						-33 654 170		
<b>Net fund assets</b>						<b>38 303 156 235</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	38 080 084 257	99.33
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>38 080 084 257</b>	<b>99.33</b>

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

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

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

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

## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

The fund management company has not concluded commission sharing agreements.

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:  
Class U-X

0.00%

# UBS (CH) Investment Fund – USD Bonds Passive

## Category Other Funds for Traditional Investments

### Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in USD		1 114 496 713.16	1 058 545 675.21	1 056 037 929.63
<b>Class I-A1</b>	<b>CH0043486577</b>			
Net asset value per unit in USD		804.59	775.27	787.40
Number of units outstanding		22.5940	22.5940	22.5940
<b>Class I-X</b>	<b>CH0043486627</b>			
Net asset value per unit in USD		1 006.74	969.73	983.55
Number of units outstanding		204 321.2440	208 697.6410	113 551.6630
<b>Class Q</b>	<b>CH0439162816</b>			
Net asset value per unit in USD		100.01	96.36	97.87
Number of units outstanding		1 439.5950	1 439.5950	7 445.4070
<b>Class U-X</b>	<b>CH0117874716</b>			
Net asset value per unit in USD		98 454.86	94 835.22	96 187.60
Number of units outstanding		9 053.6690	8 851.4190	9 625.3990
<b>Class W</b>	<b>CH0356568938</b>			
Net asset value per unit in USD		99.24	95.62	97.12
Number of units outstanding		170 833.0970	171 342.3270	179 819.6820
<b>Class (CHF) W</b>	<b>CH0356569027</b>			
Net asset value per unit in CHF		88.23	86.35	94.35
Number of units outstanding		3 125.6750	2 120.7670	3 130.2600

### Structure of the securities portfolio

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

United States	97.30
<b>TOTAL</b>	<b>97.30</b>

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	21 906 450.64	950 617.43
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	1 085 328 890.77	1 050 429 533.07
Other assets	8 250 308.60	7 168 372.97
<b>Total fund assets</b>	<b>1 115 485 650.01</b>	<b>1 058 548 523.47</b>
Loans	-985 759.39	0.00
Other liabilities	-3 177.46	-2 848.26
<b>Net fund assets</b>	<b>1 114 496 713.16</b>	<b>1 058 545 675.21</b>

## Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Income	USD	USD
Income from bank assets	61 013.38	41 462.72
Negative interest	-2 832.14	-1 155.84
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	7 879 200.63	12 374 175.02
Income from securities lending	257 686.97	470 220.96
Offset payments from securities lending	6 186 584.71	9 182 161.82
Purchase of current net income on issue of units	842 768.86	3 587 420.74
<b>TOTAL income</b>	<b>15 224 422.41</b>	<b>25 654 285.42</b>
<b>Expenses</b>		
Interest payable	-1 563.87	-11 811.58
Audit expenses	0.00	-21 388.54
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-20.01	-40.13
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-156.73	-569.46
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-18 228.39	-37 523.30
Commission remuneration of the Fund Management in accordance with the fund contract Class (CHF) W	-282.44	-544.95
Other expenses	-2 728.97	-3 784.93
Payment of current net income on redemption of units	-669 367.00	-2 343 299.41
<b>TOTAL expenses</b>	<b>-692 347.41</b>	<b>-2 418 962.30</b>
<b>Net income</b>	<b>14 532 075.00</b>	<b>23 235 323.12</b>
Realized capital gains and losses	-8 642 924.69	-26 881 084.49
<b>Realized result</b>	<b>5 889 150.31</b>	<b>-3 645 761.37</b>
Unrealized capital gains and losses	42 464 771.44	-2 153 936.70
<b>Total result</b>	<b>48 353 921.75</b>	<b>-5 799 698.07</b>



## 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	1 058 545 675.21	1 056 037 929.63
Paid federal withholding tax	-8 061 012.24	-7 004 074.60
Balance of unit movements	15 658 128.44	15 311 518.25
Total result	48 353 921.75	-5 799 698.07
<b>Net fund assets at the end of the reporting period</b>	<b>1 114 496 713.16</b>	<b>1 058 545 675.21</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
	Number	Number
<b>Class I-A1</b>		
Situation at the beginning of the financial year	22.5940	22.5940
Units issued	0.0000	0.0000
Units redeemed	0.0000	0.0000
<b>Situation at the end of the period</b>	<b>22.5940</b>	<b>22.5940</b>
Difference between units issued and units redeemed	0.0000	0.0000
<b>Class I-X</b>		
Situation at the beginning of the financial year	208 697.6410	113 551.6630
Units issued	16 598.2830	109 568.3100
Units redeemed	-20 974.6800	-14 422.3320
<b>Situation at the end of the period</b>	<b>204 321.2440</b>	<b>208 697.6410</b>
Difference between units issued and units redeemed	-4 376.3970	95 145.9780
<b>Class Q</b>		
Situation at the beginning of the financial year	1 439.5950	7 445.4070
Units issued	0.0000	9.0000
Units redeemed	0.0000	-6 014.8120
<b>Situation at the end of the period</b>	<b>1 439.5950</b>	<b>1 439.5950</b>
Difference between units issued and units redeemed	0.0000	-6 005.8120
<b>Class U-X</b>		
Situation at the beginning of the financial year	8 851.4190	9 625.3990
Units issued	1 258.7500	1 715.0200
Units redeemed	-1 056.5000	-2 489.0000
<b>Situation at the end of the period</b>	<b>9 053.6690</b>	<b>8 851.4190</b>
Difference between units issued and units redeemed	202.2500	-773.9800

<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	171 342.3270	179 819.6820
Units issued	7 518.7630	2 807.1650
Units redeemed	-8 027.9930	-11 284.5200
<b>Situation at the end of the period</b>	<b>170 833.0970</b>	<b>171 342.3270</b>
Difference between units issued and units redeemed	-509.2300	-8 477.3550
<b>Class (CHF) W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	2 120.7670	3 130.2600
Units issued	1 448.9030	1 195.5760
Units redeemed	-443.9950	-2 205.0690
<b>Situation at the end of the period</b>	<b>3 125.6750</b>	<b>2 120.7670</b>
Difference between units issued and units redeemed	1 004.9080	-1 009.4930

# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in USD	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Treasury notes, fixed rate</b>								
<b>USD</b>								
AMERICA, UNITED STATES OF 6.00000% 96-15.02.26*	USD	1 688 000			1 688 000	1 730 793	0.16	1 688 000
AMERICA, UNITED STATES OF 6.12500% 97-15.11.27*	USD	750 000			750 000	794 297	0.07	
AMERICA, UNITED STATES OF 5.50000% 98-15.08.28*	USD	50 000			50 000	52 473	0.00	
AMERICA, UNITED STATES OF 5.25000% 98-15.11.28*	USD	1 056 000			1 056 000	1 099 230	0.10	
AMERICA, UNITED STATES OF 6.25000% 99-15.05.30*	USD	790 000			790 000	874 246	0.08	790 000
AMERICA, UNITED STATES OF 5.37500% 01-15.02.31*	USD	700 000			700 000	751 543	0.07	
AMERICA, UNITED STATES OF 4.50000% 06-15.02.36*	USD	870 000			870 000	904 970	0.08	870 000
AMERICA, UNITED STATES OF 5.00000% 07-15.05.37*	USD	739 000			739 000	803 229	0.07	
AMERICA, UNITED STATES OF 4.37500% 08-15.02.38*	USD	672 000			672 000	685 493	0.06	
AMERICA, UNITED STATES OF 4.50000% 08-15.05.38*	USD	1 055 000			1 055 000	1 088 092	0.10	
AMERICA, UNITED STATES OF 3.50000% 09-15.02.39*	USD	920 000			920 000	845 214	0.08	920 000
AMERICA, UNITED STATES OF 4.25000% 09-15.05.39*	USD	1 315 000			1 315 000	1 312 175	0.12	336 000
AMERICA, UNITED STATES OF 4.50000% 09-15.08.39*	USD	1 250 000			1 250 000	1 280 713	0.11	
AMERICA, UNITED STATES OF 4.37500% 09-15.11.39*	USD	1 271 000			1 271 000	1 282 221	0.11	
AMERICA, UNITED STATES OF 4.62500% 10-15.02.40*	USD	1 300 000			1 300 000	1 346 922	0.12	
AMERICA, UNITED STATES OF 4.37500% 10-15.05.40*	USD	1 481 000			1 481 000	1 488 868	0.13	
AMERICA, UNITED STATES OF 3.87500% 10-15.08.40*	USD	1 344 000			1 344 000	1 268 610	0.11	
AMERICA, UNITED STATES OF 4.25000% 10-15.11.40*	USD	975 000			975 000	961 746	0.09	
AMERICA, UNITED STATES OF 4.75000% 11-15.02.41*	USD	1 486 000			1 486 000	1 555 250	0.14	
AMERICA, UNITED STATES OF 4.37500% 11-15.05.41*	USD	997 000			997 000	995 092	0.09	800 000
AMERICA, UNITED STATES OF 3.75000% 11-15.08.41*	USD	1 055 000			1 055 000	971 136	0.09	
AMERICA, UNITED STATES OF 3.12500% 11-15.11.41*	USD	1 025 000			1 025 000	861 120	0.08	1 025 000
AMERICA, UNITED STATES OF 3.12500% 12-15.02.42*	USD	1 295 000			1 295 000	1 083 652	0.10	1 295 000
AMERICA, UNITED STATES OF 3.00000% 12-15.05.42*	USD	1 576 000			1 576 000	1 289 919	0.12	1 576 000
AMERICA, UNITED STATES OF 2.75000% 12-15.08.42*	USD	2 018 000			2 018 000	1 583 578	0.14	2 018 000
AMERICA, UNITED STATES OF 2.75000% 12-15.11.42*	USD	2 446 000			2 446 000	1 914 473	0.17	2 446 000
AMERICA, UNITED STATES OF 3.12500% 13-15.02.43*	USD	1 755 000			1 755 000	1 453 908	0.13	
AMERICA, UNITED STATES OF 2.87500% 13-15.05.43*	USD	2 911 000			2 911 000	2 312 994	0.21	2 911 000
AMERICA, UNITED STATES OF 3.62500% 13-15.08.43*	USD	2 206 000			2 206 000	1 962 220	0.18	
AMERICA, UNITED STATES OF 3.75000% 13-15.11.43*	USD	2 825 000		475 000	2 350 000	2 125 740	0.19	
AMERICA, UNITED STATES OF 3.62500% 14-15.02.44*	USD	2 342 000			2 342 000	2 078 068	0.19	2 342 000
AMERICA, UNITED STATES OF 3.37500% 14-15.05.44*	USD	2 019 000	388 000	1 000 000	1 407 000	1 200 622	0.11	1 407 000
AMERICA, UNITED STATES OF 3.12500% 14-15.08.44*	USD	3 346 000		533 000	2 813 000	2 303 803	0.21	2 813 000
AMERICA, UNITED STATES OF 3.00000% 14-15.11.44*	USD	2 508 000			2 508 000	2 008 359	0.18	
AMERICA, UNITED STATES OF 2.50000% 15-15.02.45*	USD	3 089 100	580 000	895 000	2 774 100	2 028 452	0.18	1 884 100
AMERICA, UNITED STATES OF 3.00000% 15-15.05.45*	USD	1 607 000			1 607 000	1 281 206	0.11	
AMERICA, UNITED STATES OF 2.87500% 15-15.08.45*	USD	2 056 300			2 056 300	1 600 621	0.14	2 056 300
AMERICA, UNITED STATES OF 3.00000% 15-15.11.45*	USD	1 201 000			1 201 000	953 904	0.09	
AMERICA, UNITED STATES OF 2.50000% 16-15.02.46*	USD	3 066 000		452 000	2 614 000	1 890 453	0.17	
AMERICA, UNITED STATES OF 2.50000% 16-15.05.46*	USD	2 592 500			2 592 500	1 870 246	0.17	
AMERICA, UNITED STATES OF 2.25000% 16-15.08.46*	USD	3 156 000			3 156 000	2 160 011	0.19	3 156 000
AMERICA, UNITED STATES OF 2.87500% 16-15.11.46*	USD	1 812 000		420 000	1 392 000	1 072 656	0.10	1 392 000
AMERICA, UNITED STATES OF 3.00000% 17-15.02.47*	USD	3 072 000			3 072 000	2 416 680	0.22	3 072 000
AMERICA, UNITED STATES OF 3.00000% 17-15.05.47*	USD	2 190 000			2 190 000	1 720 262	0.15	
AMERICA, UNITED STATES OF 2.75000% 17-15.08.47*	USD	3 045 000			3 045 000	2 278 754	0.20	3 045 000
AMERICA, UNITED STATES OF 2.75000% 17-15.11.47*	USD	3 375 000			3 375 000	2 521 758	0.23	3 000 000
AMERICA, UNITED STATES OF 3.00000% 18-15.02.48*	USD	4 240 000	600 000	950 000	3 890 000	3 042 557	0.27	
AMERICA, UNITED STATES OF 3.12500% 18-15.05.48*	USD	4 732 000	700 000	2 039 000	3 393 000	2 713 605	0.24	
AMERICA, UNITED STATES OF 3.00000% 18-15.08.48*	USD	4 463 900			4 463 900	3 483 934	0.31	4 137 400
AMERICA, UNITED STATES OF 3.37500% 18-15.11.48*	USD	5 043 000	500 000	750 000	4 793 000	4 005 338	0.36	
AMERICA, UNITED STATES OF 3.00000% 19-15.02.49*	USD	4 549 000	2 950 000	2 760 000	4 739 000	3 694 754	0.33	
AMERICA, UNITED STATES OF 2.87500% 19-15.05.49*	USD	4 460 000	575 000		5 035 000	3 829 944	0.34	4 460 000
AMERICA, UNITED STATES OF 2.25000% 19-15.08.49*	USD	5 082 000		656 000	4 426 000	2 951 416	0.26	
AMERICA, UNITED STATES OF 2.37500% 19-15.11.49*	USD	3 983 000			3 983 000	2 728 199	0.24	
AMERICA, UNITED STATES OF 2.00000% 20-15.02.50*	USD	5 736 000			5 736 000	3 592 618	0.32	5 736 000
AMERICA, UNITED STATES OF 1.25000% 20-15.05.50*	USD	5 803 000			5 803 000	2 967 917	0.27	5 803 000
AMERICA, UNITED STATES OF 1.37500% 20-15.08.50*	USD	7 418 000			7 418 000	3 917 342	0.35	5 068 000
AMERICA, UNITED STATES OF 1.12500% 20-15.08.40*	USD	6 175 000	1 200 000	2 158 000	5 217 000	3 229 445	0.29	4 017 000
AMERICA, UNITED STATES OF 1.12500% 20-15.05.40*	USD	4 308 000			4 308 000	2 691 659	0.24	
AMERICA, UNITED STATES OF 1.62500% 20-15.11.50*	USD	6 381 000	750 000		7 131 000	4 027 622	0.36	6 000 000
AMERICA, UNITED STATES OF 1.37500% 20-15.11.40*	USD	5 678 000			5 678 000	3 651 220	0.33	
AMERICA, UNITED STATES OF 1.87500% 21-15.02.51*	USD	7 914 000		906 000	7 008 000	4 221 773	0.38	
AMERICA, UNITED STATES OF TB 1.87500% 21-15.02.41*	USD	7 556 000	625 000	1 400 000	6 781 000	4 727 364	0.42	4 000 000

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in USD	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
AMERICA, UNITED STATES OF 2.37500% 21-15.05.51*	USD	7 510 000			7 510 000	5 098 293	0.46	7 510 000
AMERICA, UNITED STATES OF 2.25000% 21-15.05.41*	USD	5 808 000			5 808 000	4 291 114	0.38	
AMERICA, UNITED STATES OF 2.00000% 21-15.08.51*	USD	8 363 000		1 000 000	7 363 000	4 561 896	0.41	6 000 000
AMERICA, UNITED STATES OF 1.75000% 21-15.08.41*	USD	8 225 000		970 000	7 255 000	4 895 991	0.44	6 000 000
AMERICA, UNITED STATES OF 1.87500% 21-15.11.51*	USD	6 541 500	550 000		7 091 500	4 247 421	0.38	
AMERICA, UNITED STATES OF 2.00000% 21-15.11.41*	USD	7 425 000		1 300 000	6 125 000	4 297 070	0.39	
AMERICA, UNITED STATES OF 2.25000% 22-15.02.52*	USD	7 390 000	650 000	1 200 000	6 840 000	4 499 170	0.40	
AMERICA, UNITED STATES OF 2.37500% 22-15.02.42*	USD	4 874 000	889 000		5 763 000	4 286 456	0.38	
AMERICA, UNITED STATES OF 2.87500% 22-15.05.52*	USD	5 843 000			5 843 000	4 421 051	0.40	
AMERICA, UNITED STATES OF 3.25000% 22-15.05.42*	USD	4 063 000	1 000 000	600 000	4 463 000	3 793 724	0.34	4 063 000
AMERICA, UNITED STATES OF 3.00000% 22-15.08.52*	USD	6 419 000		550 000	5 869 000	4 558 792	0.41	
AMERICA, UNITED STATES OF 3.37500% 22-15.08.42*	USD	3 700 000			3 700 000	3 195 875	0.29	
AMERICA, UNITED STATES OF 4.00000% 22-15.11.52*	USD	5 568 000			5 568 000	5 235 007	0.47	5 568 000
AMERICA, UNITED STATES OF 4.00000% 22-15.11.42*	USD	4 115 000		686 000	3 429 000	3 229 957	0.29	3 429 000
AMERICA, UNITED STATES OF 3.62500% 23-15.02.53*	USD	5 993 000			5 993 000	5 262 603	0.47	
AMERICA, UNITED STATES OF 3.87500% 23-15.02.43*	USD	4 208 000			4 208 000	3 889 934	0.35	
AMERICA, UNITED STATES OF 3.62500% 23-15.05.53*	USD	6 358 000	600 000	1 000 000	5 958 000	5 234 662	0.47	1 910 000
AMERICA, UNITED STATES OF 3.87500% 23-15.05.43*	USD	4 297 000	1 000 000	1 400 000	3 897 000	3 596 657	0.32	
AMERICA, UNITED STATES OF 4.12500% 23-15.08.53*	USD	2 300 000	4 450 000		6 750 000	6 487 383	0.58	4 000 000
AMERICA, UNITED STATES OF 4.37500% 23-15.08.43*	USD	1 800 000	3 850 000	1 000 000	4 650 000	4 594 781	0.41	
AMERICA, UNITED STATES 4.75000% 23-15.11.53*	USD		5 325 000		5 325 000	5 684 438	0.51	
AMERICA, UNITED STATES OF 4.75000% 23-15.11.43*	USD		4 350 000	825 000	3 525 000	3 656 637	0.33	890 000
AMERICA, UNITED STATES OF 4.25000% 24-15.02.54*	USD		1 700 000		1 700 000	1 671 844	0.15	
AMERICA, UNITED STATES OF 1.50000% 16-15.08.26*	USD	6 138 000			6 138 000	5 720 328	0.51	6 138 000
AMERICA, UNITED STATES OF 2.25000% 17-15.08.27*	USD	4 069 000			4 069 000	3 799 270	0.34	
AMERICA, UNITED STATES OF 1.87500% 17-31.08.24*	USD	5 240 000		5 240 000				
AMERICA, UNITED STATES OF 2.12500% 17-30.09.24*	USD	2 500 000		2 500 000				
AMERICA, UNITED STATES OF 2.25000% 17-31.10.24*	USD	3 386 000		3 386 000				
AMERICA, UNITED STATES OF 2.25000% 17-15.11.27*	USD	4 796 000			4 796 000	4 461 029	0.40	4 796 000
AMERICA, UNITED STATES OF 2.25000% 18-31.12.24*	USD	5 594 000		5 594 000				
AMERICA, UNITED STATES OF 2.50000% 18-31.01.25*	USD	3 000 000		3 000 000				
AMERICA, UNITED STATES OF 2.75000% 18-15.02.28*	USD	5 750 000			5 750 000	5 427 910	0.49	5 750 000
AMERICA, UNITED STATES OF 2.75000% 18-28.02.25*	USD	2 900 000		2 900 000				
AMERICA, UNITED STATES OF 2.62500% 18-31.03.25*	USD	2 325 000			2 325 000	2 271 118	0.20	
AMERICA, UNITED STATES OF 2.87500% 18-30.04.25*	USD	4 817 000			4 817 000	4 709 747	0.42	
AMERICA, UNITED STATES OF 2.87500% 18-15.05.28*	USD	6 476 000			6 476 000	6 128 168	0.55	
AMERICA, UNITED STATES OF 2.87500% 18-31.05.25*	USD	4 900 000			4 900 000	4 785 156	0.43	3 298 000
AMERICA, UNITED STATES OF 2.87500% 18-15.08.28*	USD	6 024 000			6 024 000	5 688 444	0.51	6 024 000
AMERICA, UNITED STATES OF 2.75000% 18-31.08.25*	USD	2 500 000			2 500 000	2 428 418	0.22	2 500 000
AMERICA, UNITED STATES OF 3.00000% 18-30.09.25*	USD	2 000 000			2 000 000	1 947 969	0.17	
AMERICA, UNITED STATES OF 3.12500% 18-15.11.28*	USD	5 401 000			5 401 000	5 144 242	0.46	
AMERICA, UNITED STATES OF 2.87500% 18-30.11.25*	USD	3 000 000			3 000 000	2 909 883	0.26	3 000 000
AMERICA, UNITED STATES OF 2.62500% 18-31.12.25*	USD	2 000 000			2 000 000	1 930 078	0.17	
AMERICA, UNITED STATES OF 2.62500% 19-31.01.26*	USD	2 000 000			2 000 000	1 927 969	0.17	
AMERICA, UNITED STATES OF 2.62500% 19-15.02.29*	USD	5 831 000			5 831 000	5 416 680	0.49	
AMERICA, UNITED STATES OF 2.50000% 19-28.02.26*	USD	2 000 000			2 000 000	1 921 094	0.17	
AMERICA, UNITED STATES OF 2.25000% 19-31.03.26*	USD	3 375 000			3 375 000	3 222 993	0.29	
AMERICA, UNITED STATES OF 2.37500% 19-30.04.26*	USD	2 000 000			2 000 000	1 911 406	0.17	2 000 000
AMERICA, UNITED STATES OF 2.37500% 19-15.05.29*	USD	4 346 000	1 000 000		5 346 000	4 890 546	0.44	4 346 000
AMERICA, UNITED STATES OF 2.25000% 14-15.11.24*	USD	8 902 000		8 902 000				
AMERICA, UNITED STATES OF 2.00000% 15-15.02.25*	USD	8 442 000		8 442 000				
AMERICA, UNITED STATES OF 2.00000% 15-15.08.25*	USD	6 280 000			6 280 000	6 044 500	0.54	5 138 000
AMERICA, UNITED STATES OF 2.25000% 15-15.11.25*	USD	6 140 000			6 140 000	5 897 998	0.53	6 140 000
AMERICA, UNITED STATES OF 1.62500% 16-15.02.26*	USD	5 800 000			5 800 000	5 484 625	0.49	5 800 000
AMERICA, UNITED STATES OF 1.62500% 16-15.05.26*	USD	6 668 700			6 668 700	6 267 796	0.56	5 912 000
AMERICA, UNITED STATES OF 2.00000% 16-15.11.26*	USD	5 063 000			5 063 000	4 752 891	0.43	
AMERICA, UNITED STATES OF 2.25000% 17-15.02.27*	USD	4 481 000			4 481 000	4 218 441	0.38	
AMERICA, UNITED STATES OF 2.37500% 17-15.05.27*	USD	4 846 000	1 300 000		6 146 000	5 783 482	0.52	5 572 000
AMERICA, UNITED STATES OF 2.12500% 15-15.05.25*	USD	6 532 000			6 532 000	6 330 171	0.57	3 700 000
AMERICA, UNITED STATES OF 2.75000% 18-30.06.25*	USD	4 017 000			4 017 000	3 913 123	0.35	
AMERICA, UNITED STATES OF 2.87500% 18-31.07.25*	USD	2 000 000			2 000 000	1 948 594	0.17	2 000 000
AMERICA, UNITED STATES OF 1.87500% 19-31.07.26*	USD	1 700 000			1 700 000	1 600 059	0.14	
AMERICA, UNITED STATES OF 1.62500% 19-15.08.29*	USD	4 311 000			4 311 000	3 783 744	0.34	1 500 000
AMERICA, UNITED STATES OF 1.37500% 19-31.08.26*	USD	2 482 000			2 482 000	2 304 091	0.21	
AMERICA, UNITED STATES OF 1.25000% 19-31.08.24*	USD	4 500 000		4 500 000				
AMERICA, UNITED STATES OF 1.62500% 19-30.09.26*	USD	2 200 000			2 200 000	2 052 102	0.18	
AMERICA, UNITED STATES OF 1.50000% 19-30.09.24*	USD	3 650 000		3 650 000				
AMERICA, UNITED STATES OF 1.50000% 19-31.10.24*	USD	3 900 000		3 900 000				
AMERICA, UNITED STATES OF 1.62500% 19-31.10.26*	USD	2 235 000			2 235 000	2 080 383	0.19	2 235 000
AMERICA, UNITED STATES OF 1.75000% 19-15.11.29*	USD	6 053 000		2 300 000	3 753 000	3 304 546	0.30	2 000 000
AMERICA, UNITED STATES OF 1.62500% 19-30.11.26*	USD	1 850 000			1 850 000	1 718 766	0.15	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in USD	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
AMERICA, UNITED STATES OF 1.50000% 19-30.11.24*	USD	8 500 000		8 500 000				
AMERICA, UNITED STATES OF 1.75000% 19-31.12.26*	USD	3 175 000			3 175 000	2 954 982	0.26	3 175 000
AMERICA, UNITED STATES OF 1.75000% 19-31.12.24*	USD	7 000 000		7 000 000				
AMERICA, UNITED STATES OF 1.37500% 20-31.01.25*	USD	5 100 000		5 100 000				
AMERICA, UNITED STATES OF 1.50000% 20-31.01.27*	USD	7 225 000	1 500 000		8 725 000	8 046 086	0.72	7 225 000
AMERICA, UNITED STATES OF 1.50000% 20-15.02.30*	USD	10 238 000		2 200 000	8 038 000	6 910 482	0.62	6 848 000
AMERICA, UNITED STATES OF 1.12500% 20-28.02.27*	USD	1 525 000			1 525 000	1 388 584	0.12	
AMERICA, UNITED STATES OF 1.12500% 20-28.02.25*	USD	4 700 000		4 700 000				
AMERICA, UNITED STATES OF 0.62500% 20-31.03.27*	USD	2 050 000			2 050 000	1 834 029	0.16	
AMERICA, UNITED STATES OF 0.50000% 20-31.03.25*	USD	10 900 000			10 900 000	10 424 341	0.93	
AMERICA, UNITED STATES OF TB 0.37500% 20-30.04.25*	USD	4 875 000			4 875 000	4 640 010	0.42	
AMERICA, UNITED STATES OF 0.50000% 20-30.04.27*	USD	4 000 000			4 000 000	3 553 281	0.32	4 000 000
AMERICA, UNITED STATES OF 0.62500% 20-15.05.30*	USD	9 840 000			9 840 000	7 946 953	0.71	
AMERICA, UNITED STATES OF 0.50000% 20-31.05.27*	USD	2 600 000			2 600 000	2 302 727	0.21	
AMERICA, UNITED STATES OF 0.25000% 20-31.05.25*	USD	5 000 000			5 000 000	4 735 547	0.42	1 034 000
AMERICA, UNITED STATES OF 0.50000% 20-30.06.27*	USD	4 075 000			4 075 000	3 600 008	0.32	4 075 000
AMERICA, UNITED STATES OF 0.25000% 20-30.06.25*	USD	4 900 000			4 900 000	4 625 906	0.41	250 000
AMERICA, UNITED STATES OF 0.25000% 20-31.07.25*	USD	10 500 000			10 500 000	9 878 203	0.89	10 437 000
AMERICA, UNITED STATES OF 0.37500% 20-31.07.27*	USD	3 850 000			3 850 000	3 377 021	0.30	3 850 000
AMERICA, UNITED STATES OF 0.62500% 20-15.08.30*	USD	9 750 000			9 750 000	7 807 998	0.70	2 684 200
AMERICA, UNITED STATES OF 0.50000% 20-31.08.27*	USD	3 435 000			3 435 000	3 017 433	0.27	3 435 000
AMERICA, UNITED STATES OF 0.25000% 20-31.08.25*	USD	6 000 000			6 000 000	5 625 469	0.50	4 956 000
AMERICA, UNITED STATES OF 0.37500% 20-30.09.27*	USD	9 676 000			9 676 000	8 438 908	0.76	9 676 000
AMERICA, UNITED STATES OF 0.25000% 20-30.09.25*	USD	6 000 000			6 000 000	5 606 953	0.50	6 000 000
AMERICA, UNITED STATES OF TB 0.25000% 20-31.10.25*	USD	9 750 000			9 750 000	9 081 973	0.81	9 750 000
AMERICA, UNITED STATES OF 0.50000% 20-31.10.27*	USD	4 400 000			4 400 000	3 842 266	0.34	
AMERICA, UNITED STATES OF 0.87500% 20-15.11.30*	USD	11 075 000			11 075 000	8 964 261	0.80	10 875 000
AMERICA, UNITED STATES OF 0.62500% 20-30.11.27*	USD	5 300 000			5 300 000	4 638 535	0.42	5 300 000
AMERICA, UNITED STATES OF 0.37500% 20-30.11.25*	USD	6 000 000			6 000 000	5 582 109	0.50	2 600 000
AMERICA, UNITED STATE OF TB 0.62500% 20-31.12.27*	USD	5 541 600			5 541 600	4 836 345	0.43	5 541 600
AMERICA, UNITED STATES OF 0.37500% 20-31.12.25*	USD	5 500 000			5 500 000	5 101 250	0.46	5 500 000
AMERICA, UNITED STATES OF 0.37500% 21-31.01.26*	USD	12 300 000			12 300 000	11 372 215	1.02	
AMERICA, UNITED STATES OF 0.75000% 21-31.01.28*	USD	5 400 000			5 400 000	4 724 578	0.42	5 400 000
AMERICA, UNITED STATES OF 1.12500% 21-15.02.31*	USD	13 125 000		1 900 000	11 225 000	9 204 938	0.83	
AMERICA, UNITED STATES OF 1.12500% 21-29.02.28*	USD	8 487 000		1 500 000	6 987 000	6 189 227	0.55	
AMERICA, UNITED STATES OF TIGER STRIP 0.50000% 21-28.02.26*	USD	11 675 000		4 500 000	7 175 000	6 631 550	0.59	7 175 000
AMERICA, UNITED STATES OF 1.25000% 21-31.03.28*	USD	8 900 000		3 963 000	4 937 000	4 386 409	0.39	4 587 000
AMERICA, UNITED STATES OF 0.75000% 21-31.03.26*	USD	4 950 000			4 950 000	4 586 484	0.41	4 900 000
AMERICA, UNITED STATES OF 0.75000% 21-30.04.26*	USD	6 800 000			6 800 000	6 282 031	0.56	5 000 000
AMERICA, UNITED STATES OF 1.25000% 21-30.04.28*	USD	6 621 000			6 621 000	5 870 189	0.53	6 621 000
AMERICA, UNITED STATES OF 1.62500% 21-15.05.31*	USD	10 234 000	925 000	1 565 000	9 594 000	8 085 194	0.72	9 594 000
AMERICA, UNITED STATES OF 1.25000% 21-31.05.28*	USD	5 645 800			5 645 800	4 994 989	0.45	5 645 800
AMERICA, UNITED STATES OF 0.75000% 21-31.05.26*	USD	10 723 000			10 723 000	9 878 983	0.89	
AMERICA, UNITED STATES OF 1.25000% 21-30.06.28*	USD	5 300 000			5 300 000	4 679 320	0.42	
AMERICA, UNITED STATES OF 0.87500% 21-30.06.26*	USD	6 300 000			6 300 000	5 808 797	0.52	4 100 000
AMERICA, UNITED STATES OF 0.62500% 21-31.07.26*	USD	5 825 000			5 825 000	5 323 504	0.48	5 825 000
AMERICA, UNITED STATES OF 1.00000% 21-31.07.28*	USD	6 700 000			6 700 000	5 837 898	0.52	
AMERICA, UNITED STATES OF 1.25000% 21-15.08.31*	USD	10 894 700	550 000		11 444 700	9 322 513	0.84	11 444 700
AMERICA, UNITED STATES OF 1.12500% 21-31.08.28*	USD	5 858 000			5 858 000	5 122 318	0.46	
AMERICA, UNITED STATES OF 0.75000% 21-31.08.26*	USD	5 000 000	1 500 000		6 500 000	5 941 660	0.53	3 010 000
AMERICA, UNITED STATES OF TB 0.37500% 21-15.09.24*	USD	6 500 000		6 500 000				
AMERICA, UNITED STATES OF 1.25000% 21-30.09.28*	USD	6 150 000			6 150 000	5 395 904	0.48	6 150 000
AMERICA, UNITED STATES OF 0.87500% 21-30.09.26*	USD	6 650 000			6 650 000	6 086 049	0.55	3 000 000
AMERICA, UNITED STATES OF 0.62500% 21-15.10.24*	USD	7 500 000		7 500 000				
AMERICA, UNITED STATES OF 1.37500% 21-31.10.28*	USD	6 322 000			6 322 000	5 568 793	0.50	6 322 000
AMERICA, UNITED STATES OF 1.12500% 21-31.10.26*	USD	5 200 000			5 200 000	4 775 875	0.43	
AMERICA, UNITED STATES OF 0.75000% 21-15.11.24*	USD	7 000 000		7 000 000				
AMERICA, UNITED STATES OF 1.37500% 21-15.11.31*	USD	12 433 000		900 000	11 533 000	9 420 118	0.84	10 108 100
AMERICA, UNITED STATES OF 1.25000% 21-30.11.26*	USD	6 900 000			6 900 000	6 344 496	0.57	4 444 000
AMERICA, UNITED STATES OF 1.50000% 21-30.11.28*	USD	5 350 000			5 350 000	4 732 033	0.42	5 350 000
AMERICA, UNITED STATES OF 1.00000% 21-15.12.24*	USD	6 000 000		6 000 000				
AMERICA, UNITED STATES OF 1.37500% 21-31.12.28*	USD	5 600 000			5 600 000	4 912 906	0.44	5 225 000
AMERICA, UNITED STATES OF 1.25000% 21-31.12.26*	USD	7 050 000	1 800 000	2 509 000	6 341 000	5 821 335	0.52	4 541 000
AMERICA, UNITED STATES OF 1.12500% 22-15.01.25*	USD	4 816 000		4 816 000				
AMERICA, UNITED STATES OF 1.75000% 22-31.01.29*	USD	6 550 000		1 419 000	5 131 000	4 576 611	0.41	
AMERICA, UNITED STATES OF 1.87500% 22-15.02.32*	USD	10 150 000	900 000		11 050 000	9 332 934	0.84	10 090 000
AMERICA, UNITED STATES OF 1.87500% 22-28.02.29*	USD	4 900 000			4 900 000	4 389 711	0.39	4 650 000
AMERICA, UNITED STATES OF 1.87500% 22-28.02.27*	USD	5 000 000			5 000 000	4 652 344	0.42	5 000 000
AMERICA, UNITED STATES OF TB 1.75000% 22-15.03.25*	USD	6 000 000		6 000 000				
AMERICA, UNITED STATES OF 2.37500% 22-31.03.29*	USD	5 550 000		800 000	4 750 000	4 353 301	0.39	4 750 000
AMERICA, UNITED STATES OF 2.50000% 22-31.03.27*	USD	5 250 000			5 250 000	4 970 684	0.45	5 250 000

Security	30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in USD	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
AMERICA, UNITED STATES OF 2.87500% 22-30.04.29*	USD 4 079 300			4 079 300	3 826 256	0.34	4 079 300
AMERICA, UNITED STATES OF 2.75000% 22-30.04.27*	USD 6 000 000		2 059 000	3 941 000	3 752 879	0.34	
AMERICA, UNITED STATES OF 2.87500% 22-15.05.32*	USD 11 439 000	750 000	2 500 000	9 689 000	8 796 931	0.79	9 689 000
AMERICA, UNITED STATES OF 2.75000% 22-15.05.25*	USD 3 500 000	2 000 000		5 500 000	5 367 012	0.48	5 300 000
AMERICA, UNITED STATES OF 2.75000% 22-31.05.29*	USD 6 250 000		1 345 000	4 905 000	4 568 931	0.41	
AMERICA, UNITED STATES OF 2.62500% 22-31.05.27*	USD 5 000 000			5 000 000	4 738 086	0.42	
AMERICA, UNITED STATES OF 3.25000% 22-30.06.29*	USD 4 000 000			4 000 000	3 814 688	0.34	
AMERICA, UNITED STATES OF 3.25000% 22-30.06.27*	USD 5 800 000	1 250 000	1 605 000	5 445 000	5 258 253	0.47	5 445 000
AMERICA, UNITED STATES OF 3.00000% 22-15.07.25*	USD 5 500 000			5 500 000	5 371 094	0.48	515 000
AMERICA, UNITED STATES OF 2.75000% 22-31.07.27*	USD 5 000 000			5 000 000	4 748 438	0.43	
AMERICA, UNITED STATES OF 2.62500% 22-31.07.29*	USD 4 000 000			4 000 000	3 695 781	0.33	
AMERICA, UNITED STATES OF 2.75000% 22-15.08.32*	USD 9 516 000	500 000		10 016 000	8 983 491	0.81	7 535 600
AMERICA, UNITED STATES OF 3.12500% 22-31.08.27*	USD 4 700 000			4 700 000	4 514 938	0.40	4 700 000
AMERICA, UNITED STATES OF 3.12500% 22-31.08.29*	USD 4 025 000			4 025 000	3 810 543	0.34	3 650 000
AMERICA, UNITED STATES OF 3.50000% 22-15.09.25*	USD 5 000 000			5 000 000	4 906 641	0.44	5 000 000
AMERICA, UNITED STATES OF 3.875000% 22-30.09.29*	USD 3 850 000			3 850 000	3 782 324	0.34	
AMERICA, UNITED STATES OF 4.00000% 22-31.10.29*	USD 3 296 000			3 296 000	3 256 989	0.29	
AMERICA, UNITED STATES OF 4.12500% 22-31.10.27*	USD 4 000 000	1 125 000		5 125 000	5 084 360	0.46	
AMERICA, UNITED STATES OF 4.50000% 22-15.11.25*	USD 8 800 000			8 800 000	8 760 469	0.79	8 800 000
AMERICA, UNITED STATES OF 4.50000% 22-30.11.24*	USD 5 000 000		5 000 000				
AMERICA, UNITED STATES OF 3.87500% 22-30.11.29*	USD 2 500 000	1 825 000		4 325 000	4 246 947	0.38	2 500 000
AMERICA, UNITED STATES OF 3.87500% 22-30.11.27*	USD 4 000 000			4 000 000	3 935 312	0.35	
AMERICA, UNITED STATES OF 4.00000% 22-15.12.25*	USD 4 000 000			4 000 000	3 950 781	0.35	
AMERICA, UNITED STATES OF 3.87500% 23-31.12.29*	USD 3 000 000		3 000 000				
AMERICA, UNITED STATES OF 3.87500% 23-31.12.27*	USD 6 175 000		2 250 000	3 925 000	3 861 679	0.35	
AMERICA, UNITED STATES OF 4.25000% 23-31.12.24*	USD 3 500 000	1 000 000	4 500 000				
AMERICA, UNITED STATES OF 3.87500% 23-15.01.26*	USD 4 000 000			4 000 000	3 942 812	0.35	
AMERICA, UNITED STATES OF 3.50000% 23-31.01.28*	USD 4 300 000			4 300 000	4 174 191	0.37	2 300 000
AMERICA, UNITED STATES OF 3.50000% 23-31.01.30*	USD 3 890 000			3 890 000	3 743 213	0.34	400 000
AMERICA, UNITED STATES OF 3.50000% 23-15.02.33*	USD 11 667 000		1 550 000	10 117 000	9 581 510	0.86	10 117 000
AMERICA, UNITED STATES OF 4.00000% 23-29.02.28*	USD 5 650 000			5 650 000	5 584 010	0.50	5 300 500
AMERICA, UNITED STATES OF 4.00000% 23-28.02.30*	USD 5 000 000	5 000 000		5 000 000	4 939 844	0.44	2 230 000
AMERICA, UNITED STATES OF 4.62500% 23-15.03.26*	USD 4 000 000			4 000 000	3 996 562	0.36	4 000 000
AMERICA, UNITED STATES OF 3.62500% 23-31.03.30*	USD 6 000 000		1 900 000	4 100 000	3 968 672	0.36	4 100 000
AMERICA, UNITED STATES OF 3.62500% 23-31.03.28*	USD 3 193 000	1 500 000		4 693 000	4 574 942	0.41	
AMERICA, UNITED STATES OF 3.75000% 23-15.04.26*	USD 3 500 000		3 500 000		3 439 570	0.31	1 300 000
AMERICA, UNITED STATES OF 3.87500% 23-30.04.25*	USD 3 000 000	3 000 000		3 000 000	2 964 375	0.27	2 300 000
AMERICA, UNITED STATES OF 3.50000% 23-30.04.30*	USD 4 000 000			4 000 000	3 843 750	0.34	
AMERICA, UNITED STATES OF 3.50000% 23-30.04.28*	USD 6 000 000			6 000 000	5 820 234	0.52	4 400 000
AMERICA, UNITED STATES OF 3.62500% 23-15.05.26*	USD 3 000 000			3 000 000	2 940 469	0.26	
AMERICA, UNITED STATES OF 3.37500% 23-15.05.33*	USD 9 769 000	800 000		10 569 000	9 901 006	0.89	10 569 000
AMERICA, UNITED STATES OF 3.62500% 23-31.05.28*	USD 4 200 000			4 200 000	4 093 523	0.37	4 200 000
AMERICA, UNITED STATES OF 3.75000% 23-31.05.30*	USD 2 049 000	1 150 000		3 199 000	3 115 151	0.28	
AMERICA, UNITED STATES OF 4.12500% 23-15.06.26*	USD 8 500 000		3 400 000	5 100 000	5 049 797	0.45	
AMERICA, UNITED STATES OF 3.75000% 23-30.06.30*	USD 3 300 000			3 300 000	3 212 602	0.29	3 000 000
AMERICA, UNITED STATES OF 4.00000% 23-30.06.28*	USD 4 000 000	900 000		4 900 000	4 845 641	0.43	
AMERICA, UNITED STATES OF 4.62500% 23-30.06.25*	USD 4 500 000			4 500 000	4 483 652	0.40	1 040 000
AMERICA, UNITED STATES OF 4.50000% 23-15.07.26*	USD 6 000 000			6 000 000	5 991 094	0.54	4 900 000
AMERICA, UNITED STATES OF 4.75000% 23-31.07.25*	USD 4 700 000			4 700 000	4 691 738	0.42	
AMERICA, UNITED STATES OF 4.12500% 23-31.07.28*	USD 4 000 000	800 000		4 800 000	4 770 000	0.43	4 800 000
AMERICA, UNITED STATES OF 4.00000% 23-31.07.30*	USD 2 188 000	700 000		2 888 000	2 850 321	0.26	2 200 000
AMERICA, UNITED STATES OF 3.87500% 23-15.08.33*	USD 3 800 000	7 497 000		11 297 000	10 996 923	0.99	11 297 000
AMERICA, UNITED STATES OF 4.37500% 23-15.08.26*	USD 5 000 000			5 000 000	4 980 859	0.45	4 000 000
AMERICA, UNITED STATES OF 5.00000% 23-31.08.25*	USD 4 500 000			4 500 000	4 509 141	0.40	4 486 000
AMERICA, UNITED STATES OF 4.12500% 23-31.08.30*	USD 3 500 000			3 500 000	3 477 578	0.31	
AMERICA, UNITED STATES OF 4.37500% 23-31.08.28*	USD 5 000 000			5 000 000	5 020 508	0.45	
AMERICA, UNITED STATES OF 4.62500% 23-15.09.26*	USD 5 000 000			5 000 000	5 010 938	0.45	2 000 000
AMERICA, UNITED STATES OF 4.62500% 23-30.09.30*	USD 3 800 000			3 800 000	3 883 273	0.35	
AMERICA, UNITED STATES OF 4.62500% 23-30.09.28*	USD 4 000 000			4 000 000	4 057 656	0.36	4 000 000
AMERICA, UNITED STATES OF 4.62500% 23-15.10.26*	USD 4 800 000			4 800 000	4 813 687	0.43	4 800 000
AMERICA, UNITED STATES OF TB 5.00000% 23-31.10.25*	USD 6 350 000			6 350 000	6 367 859	0.57	6 350 000
AMERICA, UNITED STATES OF 4.87500% 23-31.10.28*	USD 5 000 000			5 000 000	5 125 586	0.46	4 720 000
AMERICA, UNITED STATES OF 4.87500% 23-31.10.30*	USD 5 000 000			5 000 000	5 181 836	0.46	
AMERICA, UNITED STATES OF 4.50000% 23-15.11.33*	USD 9 800 000			9 800 000	10 017 438	0.90	9 800 000
AMERICA, UNITED STATES OF 4.62500% 23-15.11.26*	USD 5 000 000			5 000 000	5 016 211	0.45	5 000 000
AMERICA, UNITED STATES OF 4.87500% 23-30.11.25*	USD 1 000 000			1 000 000	1 001 445	0.09	
AMERICA, UNITED STATES OF 4.37500% 23-30.11.30*	USD 690 000			690 000	695 741	0.06	
AMERICA, UNITED STATES OF 4.37500% 23-30.11.28*	USD 6 250 000			6 250 000	6 282 959	0.56	
AMERICA, UNITED STATES OF 4.37500% 23-15.12.26*	USD 4 000 000			4 000 000	3 990 156	0.36	
AMERICA, UNITED STATES OF 3.75000% 24-31.12.30*	USD 4 000 000			4 000 000	3 889 219	0.35	4 000 000
AMERICA, UNITED STATES OF 3.75000% 24-31.12.28*	USD 3 500 000			3 500 000	3 425 352	0.31	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in USD	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
AMERICA, UNITED STATES OF 4.25000% 23-31.12.25*	USD		2 250 000		2 250 000	2 231 455	0.20	2 250 000
AMERICA, UNITED STATES OF 4.00000% 24-31.01.31*	USD		3 575 000		3 575 000	3 528 078	0.32	
AMERICA, UNITED STATES OF 4.00000% 24-15.02.34*	USD		5 696 000		5 696 000	5 601 660	0.50	
AMERICA, UNITES STATES OF 4.00000% 24-31.01.29*	USD		8 000 000		8 000 000	7 917 500	0.71	
AMERICA,UNITED STATES OF 4.12500% 22-15.11.32*	USD	9 800 000	325 000		10 125 000	10 055 786	0.90	10 125 000
<b>TOTAL USD</b>						<b>1 085 328 891</b>	<b>97.30</b>	
<b>Total Treasury notes, fixed rate</b>						<b>1 085 328 891</b>	<b>97.30</b>	
<b>Total Securities traded on an exchange</b>						<b>1 085 328 891</b>	<b>97.30</b>	
<b>Total securities and similar instruments</b>						<b>1 085 328 891</b>	<b>97.30</b>	
(thereof in lending						581 696 581	52.15)	
Bank deposits at sight						21 906 451	1.96	
Other assets						8 250 308	0.74	
<b>Total fund assets</b>						<b>1 115 485 650</b>	<b>100.00</b>	
Short-term bank liabilities						-985 759		
Other liabilities						-3 178		
<b>Net fund assets</b>						<b>1 114 496 713</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 085 328 891	97.30
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>1 085 328 891</b>	<b>97.30</b>

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

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

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

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

## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

The fund management company has not concluded commission sharing agreements.

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-A1	0.22%
Class I-X	0.00%
Class Q	0.22%
Class U-X	0.00%
Class W	0.22%
Class (CHF) W	0.22%

### Exchange rate

CHF 1 = USD 1.11



# UBS (CH) Investment Fund

## – Equities Switzerland Net Zero Ambition II

[formerly: UBS (CH) Investment Fund

## – Equities Switzerland Net Zero Aligned II]

Category Other Funds for Traditional Investments

### Most important figures

	ISIN	31.3.2024	30.9.2023
Net fund assets in CHF		364 975 395.67	172 857 351.86
<b>Class I-X</b>	<b>CH1266245997</b>		<b>1</b>
Net asset value per unit in CHF		1 038.59	965.16
Number of units outstanding		351 415.2890	179 097.9320

<sup>1</sup> Initial subscription: 8.6.2023

### Structure of the securities portfolio

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

Switzerland	99.49
Luxembourg	0.01
Liechtenstein	0.01
Global	0.01
Austria	0.01
North America	0.01
<b>TOTAL</b>	<b>99.54</b>

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	CHF	CHF
Bank deposits		
– at sight	5 177.11	230 631.05
Securities		
– Shares and other equity instruments	364 494 404.75	172 516 858.20
Other assets	1 698 039.68	109 862.61
<b>Total fund assets</b>	<b>366 197 621.54</b>	<b>172 857 351.86</b>
Loans	-1 218 536.47	0.00
Other liabilities	-3 689.40	0.00
<b>Net fund assets</b>	<b>364 975 395.67</b>	<b>172 857 351.86</b>

## Statement of income

	1.10.2023-31.3.2024	8.6.2023-30.9.2023
Income	CHF	CHF
Income from bank assets	658.00	209.25
Negative interest	-222.95	-104.45
Income from securities		
– from shares and other equity instruments	3 990 060.93	313 195.97
Purchase of current net income on issue of units	71 941.27	5.78
<b>TOTAL income</b>	<b>4 062 437.25</b>	<b>313 306.55</b>
<b>Expenses</b>		
Interest payable	-3 689.40	0.00
Audit expenses	-12 530.90	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-4 361.41	-496.37
Payment of current net income on redemption of units	-1 399.30	-111.55
<b>TOTAL expenses</b>	<b>-21 981.01</b>	<b>-607.92</b>
<b>Net income</b>	<b>4 040 456.24</b>	<b>312 698.63</b>
Realized capital gains and losses	124 176.86	-198 606.26
<b>Realized result</b>	<b>4 164 633.10</b>	<b>114 092.37</b>
Unrealized capital gains and losses	24 426 052.95	-6 364 147.41
<b>Total result</b>	<b>28 590 686.05</b>	<b>-6 250 055.04</b>

## Changes in net fund assets

	1.10.2023-31.3.2024	8.6.2023-30.9.2023
	CHF	CHF
Net fund assets at the beginning of the financial year	172 857 351.86	0.00
Paid federal withholding tax	-177 254.44	0.00
Balance of unit movements	163 704 612.20	179 107 406.90
Total result	28 590 686.05	-6 250 055.04
<b>Net fund assets at the end of the reporting period</b>	<b>364 975 395.67</b>	<b>172 857 351.86</b>

## Development of the outstanding units

	1.10.2023-31.3.2024	8.6.2023-30.9.2023
Class I-X	Number	Number
Situation at the beginning of the financial year	179 097.9320	0.0000
Units issued	172 655.0070	179 568.0580
Units redeemed	-337.6500	-470.1260
<b>Situation at the end of the period</b>	<b>351 415.2890</b>	<b>179 097.9320</b>
Difference between units issued and units redeemed	172 317.3570	179 097.9320

## Inventory of Fund assets

### Securities traded on an exchange

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bearer shares</b>								
<b>Austria</b>								
AMS AG NPV (BR)*	CHF	4 456	12 254	16 710				
PIERER MOBILITY AG NPV*	CHF	210	426		636	28 938	0.01	
<b>TOTAL Austria</b>						<b>28 938</b>	<b>0.01</b>	
<b>Liechtenstein</b>								
LIECHTENS. LANDESB CHF5 (REGD)*	CHF	416		416				
<b>TOTAL Liechtenstein</b>							<b>0.00</b>	
<b>Luxembourg</b>								
COSMO PHARMA N.V. EURO.26 (REGD)*	CHF	315	286		601	42 851	0.01	
<b>TOTAL Luxembourg</b>						<b>42 851</b>	<b>0.01</b>	
<b>Switzerland</b>								
BQE CANT DE GENEVE CHF50(REG)*	CHF	80			80	23 040	0.01	
CIE FINANCIER TRAD CHF2.5(BR)*	CHF	130		130				
COMET HOLDINGS CHF1 (REGD)*	CHF	128	236		364	114 369	0.03	
DAETWYLER HLDG CHF0.05 (POST SUBDIVISION)*	CHF	2 503	2 242	4 404	341	63 426	0.02	
GALENICA AG CHF0.1*	CHF	19 826	28 912		48 738	3 665 098	1.00	
IDORSIA AG CHF0.05*	CHF	3 295	129 554		132 849	375 697	0.10	
KUDELSKI SA CHF8.00 (BR)*	CHF	4 800			4 800	7 584	0.00	
LANDIS & GYR GROUP CHF10 (REGD)*	CHF	6 878	10 766		17 644	1 221 847	0.33	
LEONTEQ AG CHF1 (REGD)*	CHF	335	347		682	18 550	0.01	
MEDARTIS HLDG AG CHF0.2*	CHF	723	666		1 389	124 177	0.03	
ROCHE HLDGS AG CHF1(BR)*	CHF	2 871	2 800		5 671	1 378 053	0.38	
SENSIRION AG NPV*	CHF	1 274	12 013		13 287	886 243	0.24	
SKAN GROUP AG CHF0.01 (REGD)*	CHF	729	546	460	815	69 357	0.02	
SWATCH GROUP CHF2.25(BR)*	CHF	429	322	445	306	64 076	0.02	
SWISS RE AG CHF0.10*	CHF	49 267	48 509		97 776	11 337 127	3.10	
THURGAUER KTBK CHF20*	CHF	125			125	15 750	0.00	
VON ROLL HOLDING CHF0.10*	CHF	15 000		15 000				
ZWAHLEN & MAYR SA CHF200(BR)*	CHF		155		155	20 305	0.01	
<b>TOTAL Switzerland</b>						<b>19 384 698</b>	<b>5.29</b>	
<b>Total Bearer shares</b>						<b>19 456 488</b>	<b>5.31</b>	
<b>Participation certificates</b>								
<b>Switzerland</b>								
BASELANDSCH KTBK PTG CHF100*	CHF	201	195		396	330 264	0.09	
BASLER KTBK PTG CHF8.50*	CHF	250			250	15 900	0.00	
GRAUBUNDNER KTBK PTG CHF100*	CHF	109	122		231	404 250	0.11	
LINDT & SPRUENGLI PTG CERT CHF10*	CHF	122	177		299	3 226 210	0.88	
SCHINDLER-HLDG AG PTG CERT CHF0.10(POST-SUBD)*	CHF	6 082	5 625	2 867	8 840	2 007 564	0.55	
<b>TOTAL Switzerland</b>						<b>5 984 188</b>	<b>1.63</b>	
<b>Total Participation certificates</b>						<b>5 984 188</b>	<b>1.63</b>	
<b>Other shares</b>								
<b>Switzerland</b>								
ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF	80 696	81 707		162 403	37 303 969	10.19	
<b>TOTAL Switzerland</b>						<b>37 303 969</b>	<b>10.19</b>	
<b>Total Other shares</b>						<b>37 303 969</b>	<b>10.19</b>	
<b>Registered shares</b>								
<b>Global</b>								
PRIVATE EQUITY HLD CHF6(REGD)*	CHF		447		447	31 290	0.01	
<b>TOTAL Global</b>						<b>31 290</b>	<b>0.01</b>	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Liechtenstein</b>								
VP BANK AG CHF10 REG S*	CHF	175	167		342	32 080	0.01	
<b>TOTAL Liechtenstein</b>						<b>32 080</b>	<b>0.01</b>	
<b>North America</b>								
BB BIOTECH AG CHF0.20 (REGD)*	CHF	592			592	26 966	0.01	
<b>TOTAL North America</b>						<b>26 966</b>	<b>0.01</b>	
<b>Switzerland</b>								
ABB LTD CHF0.12 (REGD)*	CHF	224 954	235 964	2 551	458 367	19 200 994	5.24	
ACCELERON INDUSTR CHF1*	CHF	700	707		1 407	47 528	0.01	
ADECCO GROUP AG CHF0.1 (REGD)*	CHF	19 962	17 047	21 714	15 295	545 420	0.15	
AEVIS VICTORIA SA CHF1 (POST SUBD)*	CHF	850			850	12 963	0.00	
ALCON AG CHF0.04*	CHF	75 109	74 214		149 323	11 160 401	3.05	
ALLREAL HOLDING AG CHF1*	CHF	8 743	8 353	10 490	6 606	1 022 609	0.28	
ALSO HOLDING AG CHF1.00 (REGD)*	CHF		128		128	29 952	0.01	
ALUFLEXPACK AG CHF1*	CHF	925	2 262		3 187	48 379	0.01	
APG SGA SA CHF2.60*	CHF	85	80		165	36 465	0.01	
ARBONIA AG CHF4.20 (REGD)*	CHF	2 311		2 311				
ARYZTA AG CHF0.02 (REGD)*	CHF	16 600		16 600				
ASCOM HOLDING AG CHF0.50 (REGD)*	CHF	2 513			2 513	20 682	0.01	
AVOLTA AG CHF5 (REGD)*	CHF	11 448	14 947		26 395	990 604	0.27	
BACHEM HOLDING AG CHF0.01 (REGD) (SUBD)*	CHF	698	8 190		8 888	767 923	0.21	
BALOISE-HLDGS CHF0.1 (REGD)*	CHF	860	838		1 698	239 927	0.07	
BARRY CALLEBAUT AG CHF0.02 (REGD)*	CHF	198	152	310	40	52 360	0.01	
BASILEA PHARMACEUT CHF1 (REGD)*	CHF	330	583		913	34 374	0.01	
BELIMO HOLDING AG CHF0.05*	CHF	2 534	6 626		9 160	4 050 552	1.11	
BELL FOOD GROUP AG CHF0.5 (REGD)*	CHF	95			95	25 650	0.01	
BELLEVUE GROUP AG CHF0.1*	CHF	535	525		1 060	22 366	0.01	
BERGBAHNEN ENGELBE CHF0.04*	CHF	350	229		579	24 202	0.01	
BERNER KTBK CHF20 (REGD)*	CHF	70			70	17 080	0.00	
BOSSARD HLDGS AG CHF5*	CHF	75	77		152	33 288	0.01	
BQE CANT VAUDOISE CHF1*	CHF	1 137	1 276	745	1 668	174 806	0.05	
BUCHER INDUSTRIES CHF0.20 (REGD)*	CHF	2 121	1 958	3 916	163	64 678	0.02	
BURCKHARDT COMPRES CHF2.5*	CHF	347	312		659	372 335	0.10	
BURKHALTER HOLDING CHF0.04 (REG) POST CONS*	CHF	4 264	4 029		8 293	810 226	0.22	
BVZ HOLDING AG CHF100 (REGD)*	CHF	15			15	15 000	0.00	
CALIDA HLDG CHF0.10 (REGD)*	CHF	619	1 147		1 766	51 567	0.01	
CARLO GAVAZZI HLDG CHF15 (REG) 'B'*	CHF	46			46	14 950	0.00	
CEMBRA MONEY BANK CHF1.00 (REGD)*	CHF	5 100	4 766		9 866	744 883	0.20	
CICOR TECHNOLOGIES CHF10 (REGD)*	CHF	211	234		445	22 873	0.01	
COLTENE HOLDING AG CHF5 (REGD)*	CHF	350			350	20 160	0.01	
CONZZETA AG CHF2 (REGD) 'A'*	CHF	25	23		48	22 896	0.01	
CPH CHEMIE & PAPI CHF0.2 (REGD)*	CHF	170	394	564				
DKSH HOLDING LTD CHF0.1*	CHF	134	481		615	37 730	0.01	
DOC MORRIS AG CHF30.00*	CHF	1 971	2 165		4 136	374 515	0.10	
DORMAKABA HOLDING CHF0.10 'B' (REGD)*	CHF	239	162	267	134	63 583	0.02	
DOTTIKON ES HLDG CHF0.01*	CHF	139	2 948		3 087	734 706	0.20	
EFG INTERNATIONAL CHF0.50 (REGD)*	CHF	1 349	1 434		2 783	31 337	0.01	
EMMI AG CHF10 (REGD)*	CHF	33			33	29 535	0.01	
EMS-CHEMIE HLDG AG CHF0.01 (REGD) (POST RECON)*	CHF	17	40	57				
FEINTOOL INT HLDG CHF10 (REGD)*	CHF	675	567		1 242	23 573	0.01	
FLUGHAFEN ZURICH A CHF10 (REGD) POST SPLIT*	CHF	2 188	1 961		4 149	848 885	0.23	
FORBO HLDGS AG CHF0.10 (REGD)*	CHF	11	12	23				
GALDERMA GROUP AG CHF0.01*	CHF		2 000		2 000	126 700	0.03	
GEBERIT CHF0.10 (REGD)*	CHF	3 580	3 325	575	6 330	3 373 890	0.92	
GEORG FISCHER AG CHF0.05 (REGD) (POST SPLIT)*	CHF	583		583				
GIVAUDAN AG CHF10*	CHF	551	539	55	1 035	4 156 560	1.14	
GLARNER KB CHF10*	CHF	450	500		950	21 565	0.01	
GROUPE MINOTERIES CHF5 (REGD)*	CHF	30			30	8 220	0.00	
HELVETIA HOLDING CHF0.02 (REGD) POST SUBD*	CHF	125	165		290	36 047	0.01	
HOLCIM LTD CHF2 (REGD)*	CHF	37 971	45 541		83 512	6 819 590	1.86	
HUBER & SUHNER AG CHF0.25*	CHF	1 049	5 667		6 716	511 759	0.14	
HYPOBANK LENZBURG CHF260 (REGD)*	CHF	4			4	16 880	0.00	
IMPLENIA AG CHF1.02 (REGD)*	CHF	6 362	4 278	10 640				
INA INVEST HOLDING CHF0.03*	CHF	274		274				
INFICON HOLDING AG CHF5 (REGD)*	CHF	147	398		545	718 310	0.20	
INTERROLL HLDG AG CHF1 (REGD)*	CHF	131	121		252	756 000	0.21	
INTERSHOP HLDG AG CHF10 (REG)*	CHF	40	53		93	60 264	0.02	
IVF HARTMANN HLDG CHF1.75*	CHF	100	111		211	29 751	0.01	

Security	30.9.2023			31.3.2024		Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>		
JULIUS BAER GRUPPE CHF0.02 (REGD)*	CHF	13 743	12 923		26 666	1 388 765	0.38	
JUNGFRAUBAHN HLDG CHF 1.50 (REGD)*	CHF	166			166	29 980	0.01	
KARDEX HOLDING AG CHF0.45 (REGD)*	CHF	1 044	5 872	1 012	5 904	1 493 712	0.41	
KLINGELNBERG AG*	CHF	520			520	8 658	0.00	
KOMAX CHF0.10(REGD)*	CHF	263	1 900	1 897	266	46 497	0.01	
KUEHNE&NAGEL INTL CHF1(REGD)(POST-SUBD)*	CHF	8 247	8 259		16 506	4 143 006	1.13	
LEM HLDGS AG CHF0.50(REGD)(POST SUBD)*	CHF	172	279		451	769 406	0.21	
LINDT & SPRUENGLI CHF100(REGD)*	CHF	13	17		30	3 264 000	0.89	
LOGITECH INTL CHF0.25(REGD) (POST-SUBD)*	CHF	28 437	42 548		70 985	5 732 749	1.57	
LONZA GROUP AG CHF1(REGD)*	CHF	7 597	7 841	4 901	10 537	5 692 087	1.55	
LUZERNER KANTONALBANK AG RG*	CHF	400			400	28 280	0.01	
MEDACTA GROUP SA CHF0.10*	CHF	2 060	1 952	3 501	511	62 546	0.02	
MEDMIX AG CHF0.01*	CHF	1 216			1 216	19 480	0.01	
MEIER TOBLER GROU CHF0.10 (REGD)*	CHF	290	331	621				
METALL ZUG AG SER'B' CHF25 (REGD)*	CHF	328	328	66	590	778 800	0.21	
MEYER BURGER TECHN CHF0.05*	CHF	524 309	4 479 525		5 003 834	125 096	0.03	
MIKRON HLDG AG CHF0.10(REGD)*	CHF	580	723		1 303	24 171	0.01	
MOBIMO HLDG AG CHF23.40 (REGD)*	CHF	4 261	8 948		13 209	3 421 131	0.93	
MOLECULAR PARTNERS CHF0.1*	CHF	2 500	2 776	5 276				
MONTANA AEROSPACE CHF1.00*	CHF	7 532	7 434	7 882	7 084	119 720	0.03	
NESTLE SA CHF0.10(REGD)*	CHF	301 408	293 305	4 123	590 590	56 548 993	15.44	
NOVARTIS AG CHF0.49 (REGD)*	CHF	251 130	246 443	4 573	493 000	43 073 410	11.76	
ONE SWISS BANK SA CHF1 (REG)*	CHF		2 898	2 898				
ORASCOM DEVELOPMEN CHF5 (REGD)*	CHF	1 411		1 411				
ORELL FUESSLI HLDG CHF1*	CHF	107			107	8 239	0.00	
ORIOR AG CHF4.00*	CHF	356	191		547	36 376	0.01	
PARTNERS GROUP HLG CHF0.01 (REGD)*	CHF	2 515	2 484		4 999	6 438 712	1.76	
PEACH PROPERTY GRO CHF1.00 (REGD)*	CHF	1 943	12 763		14 706	176 178	0.05	
PHOENIX MECANO (RG)*	CHF	37	38		75	34 200	0.01	
POLYPEPTIDE GROUP CHF0.01*	CHF	650	1 308		1 958	59 327	0.02	
PSP SWISS PROPERTY CHF0.10 (REGD)*	CHF	18 149	21 180		39 329	4 648 688	1.27	
RELIEF THERAPEUTIC CHF4.00 (REGD)*	CHF		6 000	6 000				
RICHEMONT(CIE FIN) CHF1.00 (REG) SER 'A'*	CHF	68 192	69 695		137 887	18 959 463	5.18	
RIETER HOLDING AG CHF5*	CHF	165		165				
ROMANDE ENERGIE HO CHF1*	CHF	300	355		655	35 239	0.01	
SANDOZ GROUP AG CHF0.05*	CHF		98 074	3 025	95 049	2 586 283	0.71	
SANTHERA PHARMA CHF0.1 (POST CONS)*	CHF	2 039	964		3 003	29 339	0.01	
SCHAFFNER HLDG AG CHF50(REGD)*	CHF	55		55				
SCHINDLER-HLDG AG CHF0.1(REGD)(POST-SUBD)*	CHF	4 378	3 710	4 599	3 489	767 580	0.21	
SCHWEITER TECH SHS*	CHF	25		25				
SCHWEIZER NAT BK CHF250(REGD)*	CHF	9	60		69	284 280	0.08	
SFS GROUP AG CHF0.1*	CHF	312			312	37 003	0.01	
SGS SA CHF0.04*	CHF	25 949	24 062	22 876	27 135	2 374 313	0.65	
SIEGFRIED HLDG AG CHF27 (REGD)*	CHF	22	18		40	36 840	0.01	
SIG COMBIBLOC GROU CHF0.1*	CHF	39 239	35 784	45 962	29 061	581 220	0.16	
SIKA AG CHF0.01 (REG)*	CHF	12 250	12 770		25 020	6 720 372	1.84	
SOFTWAREONE HLD AG CHF0.01*	CHF	826			826	13 728	0.00	
SONOVA HOLDING AG CHF0.05 (REGD)*	CHF	6 214	8 066		14 280	3 728 508	1.02	
ST GALLER KTBK AG CHF80 (REGD)*	CHF	520	454		974	473 364	0.13	
STADLER RAIL AG*	CHF	20 767	16 478	34 984	2 261	64 936	0.02	
STARRAGTORNOS CHF8.50 (REGD)*	CHF	127	456	1	582	30 264	0.01	
STRAUMANN HLDG CHF0.01 (REGD) (POST SPLIT)*	CHF	13 855	13 585		27 440	3 951 360	1.08	
SULZER AG CHF0.01*	CHF	348			348	38 176	0.01	
SWATCH GROUP CHF0.45(REGD)*	CHF	300			300	12 270	0.00	
SWISS LIFE HLDG CHF5.1(REGD)*	CHF	3 634	3 530		7 164	4 529 081	1.24	
SWISS PRIME SITE CHF15.3 (REGD)*	CHF	125	208		333	28 322	0.01	
SWISSCOM AG CHF1(REGD)*	CHF	5 529	6 842		12 371	6 821 369	1.86	
SWISSQUOTE GP HLDG CHF0.20 (REGD)*	CHF	85	142		227	57 476	0.02	
TECAN GROUP AG CHF0.10(REGD)*	CHF	872	1 457		2 329	870 580	0.24	
TEMENOS AG CHF5 (REGD)*	CHF	15 325	35 641		50 966	3 286 288	0.90	
TORNOS HOLDING S.A CHF3.50 (REGD)*	CHF	1 338		1 338				
TX GROUP CHF10 (REGD)*	CHF	150	155		305	45 445	0.01	
U-BLOX HOLDING AG CHF15.40 (REGD)*	CHF	836	3 763		4 599	399 193	0.11	
UBS GROUP CHF0.10 (REGD)*	CHF	372 800	384 470		757 270	21 006 670	5.74	
V-ZUG HOLDING LTD*	CHF	1 210	721		1 931	115 281	0.03	
VALIANT HOLDING AG CHF3.30(REGD)*	CHF	165	144		309	32 692	0.01	
VAT GROUP AG CHF0.10*	CHF	4 945	5 116		10 061	4 701 505	1.28	
VAUDOISE ASSURANCE CHF25(REGD)(POST SUBD)*	CHF	35			35	15 715	0.00	
VONTOBEL HLDGS AG CHF1(REGD)*	CHF	1 221	17 729		18 950	1 036 565	0.28	
VZ HOLDING AG CHF0.05 (REGD)*	CHF	200			200	22 000	0.01	
WALLISER KTBK CHF10 (REG A)*	CHF	140			140	16 170	0.00	

Security		30.9.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
XLIFE SCIENCES AG NPV*	CHF	448			448	20 160	0.01	
YPSOMED HOLDING AG CHF14.15 (REGD)*	CHF	196	147	162	181	65 251	0.02	
ZEHNDER GROUP CHFO.05 (REGD) 'A'*	CHF	2 105	1 179	3 284				
ZUEBLIN IMMO HLDG CHF22.5 (REGD)*	CHF	240			240	6 192	0.00	
ZUGER KANTONALBK CHF500 (REGD)*	CHF	2	2		4	32 000	0.01	
ZURICH INSURANCE GRP CHFO.10*	CHF	20 492	20 135		40 627	19 756 910	5.40	
<b>TOTAL Switzerland</b>						<b>301 239 103</b>	<b>82.26</b>	
<b>Total Registered shares</b>						<b>301 329 438</b>	<b>82.29</b>	

## Rights

### Austria

AMS-OSRAM AG RIGHTS 23-06.12.23*	CHF		4 456	4 456				
<b>TOTAL Austria</b>							<b>0.00</b>	

### Switzerland

MEYER BURGER TECHNOLOGY AG RIGHTS 02.04.24*	CHF		5 003 834		5 003 834	420 322	0.12	
<b>TOTAL Switzerland</b>						<b>420 322</b>	<b>0.12</b>	
<b>Total Rights</b>						<b>420 322</b>	<b>0.12</b>	
<b>Total Securities traded on an exchange</b>						<b>364 494 405</b>	<b>99.54</b>	
<b>Total securities and similar instruments</b>						<b>364 494 405</b>	<b>99.54</b>	

(thereof in lending 0.00)

Bank deposits at sight						5 177	0.00	
Other assets						1 698 040	0.46	
<b>Total fund assets</b>						<b>366 197 622</b>	<b>100.00</b>	

Short-term bank liabilities						-1 218 536		
Other liabilities						-3 690		
<b>Net fund assets</b>						<b>364 975 396</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	364 494 405	99.54
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>364 494 405</b>	<b>99.54</b>

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

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

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

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

## Supplementary information

### Derivative financial instruments

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

The fund management company has not concluded commission sharing agreements.

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER annualized:  
Class I-X 0.01%



# Appendix to Supplementary information

## Remuneration of the Fund Management

### Actual flat fee:

Sub-fund UBS (CH) Investment Fund	Unit class	Accounting currency	Effective Commission p.a.
– Bonds CHF Ausland ESG Passive II			
	W	CHF	0.16% <sup>1)</sup>
	F	CHF	0.14% <sup>3)</sup>
	I-A1	CHF	0.16% <sup>1)</sup>
	I-A2	CHF	0.16% <sup>1)</sup>
	I-A3	CHF	0.14% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Bonds CHF Ausland Medium Term ESG Passive II			
	W	CHF	0.16% <sup>1)</sup>
	F	CHF	0.14% <sup>3)</sup>
	I-A1	CHF	0.16% <sup>1)</sup>
	I-A2	CHF	0.16% <sup>1)</sup>
	I-A3	CHF	0.14% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Bonds CHF Ausland Medium Term Passive			
	W	CHF	0.16% <sup>1)</sup>
	F	CHF	0.14% <sup>3)</sup>
	I-A1	CHF	0.16% <sup>1)</sup>
	I-A2	CHF	0.16% <sup>1)</sup>
	I-A3	CHF	0.14% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Bonds CHF Ausland Passive			
	W	CHF	0.16% <sup>1)</sup>
	F	CHF	0.14% <sup>3)</sup>
	I-A1	CHF	0.16% <sup>1)</sup>
	I-A2	CHF	0.16% <sup>1)</sup>
	I-A3	CHF	0.14% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Bonds CHF Inland ESG Passive II			
	W	CHF	0.16% <sup>1)</sup>
	F	CHF	0.14% <sup>3)</sup>
	I-A1	CHF	0.16% <sup>1)</sup>
	I-A2	CHF	0.16% <sup>1)</sup>
	I-A3	CHF	0.14% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Bonds CHF Inland Medium Term ESG Passive II			
	W	CHF	0.16% <sup>1)</sup>
	F	CHF	0.14% <sup>3)</sup>
	I-A1	CHF	0.16% <sup>1)</sup>
	I-A2	CHF	0.16% <sup>1)</sup>
	I-A3	CHF	0.14% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Bonds CHF Inland Medium Term Passive			
	W	CHF	0.16% <sup>1)</sup>
	F	CHF	0.14% <sup>3)</sup>
	I-A1	CHF	0.16% <sup>1)</sup>
	I-A2	CHF	0.16% <sup>1)</sup>
	I-A3	CHF	0.14% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Bonds CHF Inland Passive			
	W	CHF	0.16% <sup>1)</sup>
	F	CHF	0.14% <sup>3)</sup>
	I-A1	CHF	0.16% <sup>1)</sup>
	I-A2	CHF	0.16% <sup>1)</sup>
	I-A3	CHF	0.14% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>

Sub-fund UBS (CH) Investment Fund	Unit class	Accounting currency	Effective Commission p.a.
– Equities Europe Passive			
	W	CHF	0.22% <sup>1)</sup>
	(EUR) W	CHF	0.22% <sup>2)</sup>
	(EUR) F	CHF	0.20% <sup>3)</sup>
	I-A1	CHF	0.22% <sup>1)</sup>
	I-A2	CHF	0.22% <sup>1)</sup>
	I-A3	CHF	0.20% <sup>1)</sup>
	I-B	CHF	0.0525% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
	(EUR) I-X	CHF	0.00% <sup>5)</sup>
– Equities Global Climate Aware II			
	W	CHF	0.26% <sup>1)</sup>
	F	CHF	0.19% <sup>3)</sup>
	I-A1	CHF	0.26% <sup>1)</sup>
	I-A2	CHF	0.26% <sup>1)</sup>
	I-A3	CHF	0.19% <sup>1)</sup>
	I-B	CHF	0.055% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Equities Global Climate Aware (CHF hedged) II			
	W	CHF	0.26% <sup>1)</sup>
	F	CHF	0.19% <sup>3)</sup>
	I-A1	CHF	0.26% <sup>1)</sup>
	I-A2	CHF	0.26% <sup>1)</sup>
	I-A3	CHF	0.19% <sup>1)</sup>
	I-B	CHF	0.055% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Equities Global Passive			
	W	CHF	0.24% <sup>1)</sup>
	(USD) W	CHF	0.24% <sup>2)</sup>
	(USD) F	CHF	0.17% <sup>3)</sup>
	I-A1	CHF	0.24% <sup>1)</sup>
	I-A2	CHF	0.24% <sup>1)</sup>
	I-A3	CHF	0.17% <sup>1)</sup>
	I-B	CHF	0.055% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Equities Japan Passive			
	W	CHF	0.22% <sup>1)</sup>
	(JPY) W	CHF	0.22% <sup>2)</sup>
	(JPY) F	CHF	0.19% <sup>3)</sup>
	I-A1	CHF	0.22% <sup>1)</sup>
	I-A2	CHF	0.22% <sup>1)</sup>
	I-A3	CHF	0.19% <sup>1)</sup>
	I-B	CHF	0.0525% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
	(JPY) I-X	CHF	0.00% <sup>5)</sup>
– Equities Pacific (ex Japan) Passive			
	W	CHF	0.22% <sup>1)</sup>
	F	CHF	0.18% <sup>3)</sup>
	I-A1	CHF	0.22% <sup>1)</sup>
	I-A2	CHF	0.22% <sup>1)</sup>
	I-A3	CHF	0.18% <sup>1)</sup>
	I-B	CHF	0.055% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
	(USD) I-X	CHF	0.00% <sup>5)</sup>
– Equities Switzerland ESG Passive All II			
	W	CHF	0.17% <sup>1)</sup>
	F	CHF	0.15% <sup>3)</sup>
	I-A1	CHF	0.17% <sup>1)</sup>
	I-A2	CHF	0.17% <sup>1)</sup>
	I-A3	CHF	0.15% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Equities Switzerland Passive All			
	W	CHF	0.17% <sup>1)</sup>
	F	CHF	0.15% <sup>3)</sup>
	I-A1	CHF	0.17% <sup>1)</sup>
	I-A2	CHF	0.17% <sup>1)</sup>
	I-A3	CHF	0.15% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>

Sub-fund UBS (CH) Investment Fund	Unit class	Accounting currency	Effective Commission p.a.
– Equities Switzerland Passive Large			
	W	CHF	0.17% <sup>1)</sup>
	F	CHF	0.15% <sup>3)</sup>
	I-A1	CHF	0.17% <sup>1)</sup>
	I-A2	CHF	0.17% <sup>1)</sup>
	I-A3	CHF	0.15% <sup>1)</sup>
	I-B	CHF	0.04% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Equities Switzerland Passive Leader			
	W	CHF	0.17% <sup>1)</sup>
	F	CHF	0.15% <sup>3)</sup>
	I-A1	CHF	0.17% <sup>1)</sup>
	I-A2	CHF	0.17% <sup>1)</sup>
	I-A3	CHF	0.15% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Equities Switzerland Quantitative All Cap Sustainable			
	P	CHF	0.81% <sup>1)</sup>
	K-1	CHF	0.63% <sup>1)</sup>
	F	CHF	0.36% <sup>3)</sup>
	Q	CHF	0.59% <sup>1)</sup>
	I-A1	CHF	0.45% <sup>1)</sup>
	I-A2	CHF	0.41% <sup>1)</sup>
	I-A3	CHF	0.36% <sup>1)</sup>
	I-B	CHF	0.055% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Equities USA Passive			
	W	CHF	0.22% <sup>1)</sup>
	(USD) W	CHF	0.22% <sup>2)</sup>
	(USD) F	CHF	0.17% <sup>3)</sup>
	I-A1	CHF	0.22% <sup>1)</sup>
	I-A2	CHF	0.22% <sup>1)</sup>
	I-A3	CHF	0.17% <sup>1)</sup>
	I-B	CHF	0.055% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
	(USD) I-X	CHF	0.00% <sup>5)</sup>
– Euro Bonds Passive			
	W	EUR	0.18% <sup>1)</sup>
	(CHF) W	EUR	0.18% <sup>2)</sup>
	F	EUR	0.16% <sup>3)</sup>
	I-A1	EUR	0.18% <sup>1)</sup>
	I-A2	EUR	0.18% <sup>1)</sup>
	I-A3	EUR	0.16% <sup>1)</sup>
	I-B	EUR	0.045% <sup>4)</sup>
	I-X	EUR	0.00% <sup>5)</sup>
	Q	EUR	0.18% <sup>1)</sup>
	U-X	EUR	0.00% <sup>5)</sup>
– GBP Bonds Passive			
	W	GBP	0.22% <sup>1)</sup>
	F	GBP	0.16% <sup>3)</sup>
	I-A1	GBP	0.22% <sup>1)</sup>
	I-A2	GBP	0.22% <sup>1)</sup>
	I-A3	GBP	0.16% <sup>1)</sup>
	I-B	GBP	0.045% <sup>4)</sup>
	I-X	GBP	0.00% <sup>5)</sup>
	U-X	GBP	0.00% <sup>5)</sup>
– Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)			
	W	CHF	0.15% <sup>1)</sup>
	(USD) W	CHF	0.15% <sup>2)</sup>
	(USD) F	CHF	0.12% <sup>3)</sup>
	I-A1	CHF	0.15% <sup>1)</sup>
	I-A2	CHF	0.15% <sup>1)</sup>
	I-A3	CHF	0.12% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>

Sub-fund UBS (CH) Investment Fund	Unit class	Accounting currency	Effective Commission p.a.
– Global Bonds Passive (hedged CHF)			
	W	CHF	0.22% <sup>1)</sup>
	F	CHF	0.16% <sup>3)</sup>
	I-A1	CHF	0.22% <sup>1)</sup>
	I-A2	CHF	0.22% <sup>1)</sup>
	I-A3	CHF	0.16% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Global Corporate Bonds Climate Aware (CHF hedged) II			
	W	CHF	0.25% <sup>1)</sup>
	F	CHF	0.21% <sup>3)</sup>
	I-A1	CHF	0.25% <sup>1)</sup>
	I-A2	CHF	0.25% <sup>1)</sup>
	I-A3	CHF	0.21% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– JPY Bonds Passive			
	W	JPY	0.22% <sup>1)</sup>
	F	JPY	0.16% <sup>3)</sup>
	I-A1	JPY	0.22% <sup>1)</sup>
	I-A2	JPY	0.22% <sup>1)</sup>
	I-A3	JPY	0.16% <sup>1)</sup>
	I-B	JPY	0.045% <sup>4)</sup>
	I-X	JPY	0.00% <sup>5)</sup>
	U-X	JPY	0.00% <sup>5)</sup>
– USD Bonds Passive			
	W	USD	0.22% <sup>1)</sup>
	(CHF) W	USD	0.22% <sup>2)</sup>
	F	USD	0.16% <sup>3)</sup>
	I-A1	USD	0.22% <sup>1)</sup>
	I-A2	USD	0.22% <sup>1)</sup>
	I-A3	USD	0.16% <sup>1)</sup>
	I-B	USD	0.045% <sup>4)</sup>
	I-X	USD	0.00% <sup>5)</sup>
	Q	USD	0.22% <sup>1)</sup>
	U-X	USD	0.00% <sup>5)</sup>
– Equities Switzerland Net Zero Ambition II*			
	W	CHF	0.19% <sup>1)</sup>
	F	CHF	0.17% <sup>3)</sup>
	I-A1	CHF	0.19% <sup>1)</sup>
	I-A2	CHF	0.19% <sup>1)</sup>
	I-A3	CHF	0.17% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>

<sup>1)</sup> Flat-rate management fee. This is used for administration, asset management, marketing of sub-funds and all the custodian bank tasks.

<sup>2)</sup> Flat fee charged by the fund management company. This is appropriated for the management and asset management of the sub-fund and for all tasks of the custodian bank.

<sup>3)</sup> Flat fee charged by the fund management company. This is appropriated for the management and asset management of the sub-fund and for all tasks of the custodian bank. An additional fee is charged as stated in the written asset management mandate which the investor has concluded with group companies of UBS Group AG.

<sup>4)</sup> Fund management company's commission. The costs incurred in fund administration (including fund management, administration and custodian bank) are charged to the sub-fund's assets via commission. The costs incurred in asset management are charged to investors under a separate agreement with UBS Asset Management Switzerland AG or one of its authorised contracting partners.

<sup>5)</sup> Fund management company's commission. Costs arising in connection with the services provided for class "I-X" and "U-X" units are covered by payments due to UBS Asset Management Switzerland AG under a separate agreement with the investor.

\* formerly: UBS (CH) Investment Fund – Equities Switzerland Net Zero Aligned II

Any management commission charged by the target funds in which sub-fund assets are invested may not exceed 3%, factoring in any retrocessions and rebates which may be due.


**Maximum flat rate management fee as specified in the fund contract:**

- a) Unit classes "I-A1", "I-A2" and "I-A3"  
There is a commission of a maximum of 1.300% for these unit classes.
- b) Unit class "I-B"  
Commission charged by the fund management company for administration of the fund (fund management company, administration and custodian bank) 0.200% p.a. The costs to be borne by the investor for asset management and distribution are additionally covered by an individually negotiated, written agreement between UBS and the investor (cf. § 6 prov. 4).
- c) Unit class "I-X" 0.000% p.a.  
The costs to be borne by the investor arising in connection with the services provided for the "I-X" unit class are covered under an individually negotiated, written agreement between UBS and the investor (cf. § 6 prov. 4).
- d) Unit class "U-X" 0.000% p.a.  
The costs to be borne by the investor in connection with the services to be provided for the unit class "U-X" are covered by an individually negotiated, written agreement between UBS and the investor (cf. § 6 prov. 4)
- e) Unit class "W" (with exception of the sub-fund "– Equities Switzerland Quantitative All Cap Sustainable"):  
There is a commission of a maximum of 1.300% for these unit classes.
- f) Unit class "F":  
There is a commission of a maximum of 1.300% for these unit classes.
- g) Unit class "Q" (applies only to the sub-funds "– Equities Switzerland Quantitative All Cap Sustainable", "– Euro Bonds Passive" and "– USD Bonds Passive")  
There is a commission of a maximum of 0.6300% for these unit classes.
- h) Unit class "K-1" (applies only to the sub-funds "– Equities Switzerland Quantitative All Cap Sustainable")  
There is a commission of a maximum of 1.00% for these unit classes.
- i) Unit class "P" (applies only to the sub-funds "– Equities Switzerland Quantitative All Cap Sustainable")  
There is a commission of a maximum of 0.95% for these unit classes.

## Maximum management fee rate for the target funds in which the sub-fund is invested

### Target Funds

UBS (CH) INVESTMENT FUND – EQUITIES GLOBAL CLIMATE AWARE II I-X	0.00%
UBS (CH) INVESTMENT FUND – EQUITIES GLOBAL CLIMATE AWARE II U-X	0.00%
UBS (CH) INVESTMENT FUND – EQUITIES USA PASSIVE I-X	0.00%
UBS (CH) INVESTMENT FUND – EQUITIES JAPAN PASSIVE I-X	0.00%
UBS (CH) INVESTMENT FUND – EQUITIES PACIFIC (EX JAPAN) PASSIVE I-X	0.00%
UBS (CH) INVESTMENT FUND – EURO BONDS PASSIVE U-X	0.00%
UBS (CH) INVESTMENT FUND – JPY BONDS PASSIVE U-X	0.00%
UBS (CH) INVESTMENT FUND – GBP BONDS PASSIVE U-X	0.00%
UBS (CH) INVESTMENT FUND – USD BONDS PASSIVE U-X	0.00%
UBS (CH) INSTITUTIONAL FUND – EQUITIES CANADA PASSIVE II I-X	0.00%
UBS (CH) INSTITUTIONAL FUND – EQUITIES ISRAEL PASSIVE II I-X	0.00%
UBS (CH) INSTITUTIONAL FUND – EQUITIES UK PASSIVE II I-X	0.00%
UBS (CH) INSTITUTIONAL FUND – EQUITIES UK PASSIVE II U-X	0.00%
UBS (LUX) INSTITUTIONAL FUND – EQUITIES EUROPE (EX UK EX SWITZERLAND) PASSIVE I-X-ACC	0.00%
UBS (LUX) INSTITUTIONAL FUND – EQUITIES EUROPE (EX UK EX SWITZERLAND) PASSIVE U-X-ACC	0.00%

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