

Semi-Annual Report 2022

Umbrella fund under Swiss Law

Unaudited semi-annual report as of 30 November 2022

UBS (CH) Bond Fund – CHF Corporates Sustainable

UBS (CH) Bond Fund – Bonds CHF Sustainable

UBS (CH) Bond Fund – Global (CHF)

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



Unaudited semi-annual report as of 30 November 2022

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Sales restrictions

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

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

- (i) is a United States person within the meaning of Section 7701(a)(30) of the US Internal Revenue Code of 1986, as amended, and the Treasury Regulations promulgated thereunder;
- (ii) is a US person within the meaning of Regulation S under the US Securities Act of 1933 (17 CFR § 230.902(k));
- (iii) is not a Non-United States person within the meaning of Rule 4.7 of the US Commodity Futures Trading Commission Regulations (17 CFR § 4.7(a)(1)(iv));

- (iv) resides in the United States within the meaning of Rule 202(a)(30)-1 under the US Investment Advisers Act of 1940, as amended; or
- (v) any trust, entity or other structure formed for the purpose of allowing US persons to invest in this umbrella fund and in the sub-funds.

Internet address

www.ubs.com/funds

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

Thomas Rose
Vice-chairman
Managing Director, UBS Asset Management
Switzerland AG, Zurich
(until 20.03.2022)

Daniel Brüllmann
Member (until 20.03.2022)
Vice-chairman (since 21.03.2022)
Managing Director, UBS Asset Management
Switzerland AG, Zurich

André Valente
Delegate
Managing Director, UBS Fund Management
(Switzerland) AG, Basel
(until 30.05.2022)

Francesca Gigli Prym
Member
Managing Director, UBS Fund Management
(Luxembourg) S.A., Luxembourg
(since 21.03.2022)

Michèle Sennhauser
Member
Executive Director, UBS Asset Management
Switzerland AG, Zurich
(since 21.03.2022)

Franz Gysin
Independent Member
Non-executive Director

Werner Strebel
Independent Member
Non-executive Director

Executive Board

Eugène Del Cioppo
Managing Director
Managing Director a.i. and Head of Products
White Labelling Solutions

Georg Pfister
Managing Director
Deputy Managing Director a.i. and Head of Process
Platform, Systems and Head of Finance, HR

Urs Fäs
Managing Director
Head of Real Estate Funds

Christel Müller
Executive Director
Head of Corporate Governance & Change Management

Thomas Reisser
Executive Director
Head of Compliance

Custodian bank

UBS Switzerland AG, Zurich

Auditors

Ernst & Young Ltd, Basel

Transfer of investment decisions

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

UBS Asset Management Switzerland AG, Zurich

UBS (CH) Bond Fund
– Global (CHF)

UBS Asset Management (UK) Ltd, London

Transfer of administration

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

Paying agents

UBS Switzerland AG, Zurich
and its branches in Switzerland

UBS (CH) Bond Fund

– CHF Corporates Sustainable

Category securities funds

Most important figures

	ISIN	30.11.2022	31.5.2022	31.5.2021
Net fund assets in CHF		1 254 212 767.08	1 193 418 340.35	1 116 985 053.83
Class F	CH0503145192			
Net asset value per unit in CHF		91.69	92.89	99.71
Issue and redemption price per unit in CHF ¹		92.04	93.15	99.95
Number of units outstanding		13 678 523.6660	12 847 671.7360	11 202 646.6550

¹ see Supplementary information

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
Switzerland	40.71
France	8.27
United States of America	7.69
Germany	7.08
United Kingdom	4.57
Australia	4.55
Spain	4.07
Canada	3.17
New Zealand	2.49
Italy	2.23
Others	12.24
Total	97.07

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

Statement of assets

	30.11.2022	31.5.2022
Market values	CHF	CHF
Bank deposits		
– at sight	30 730 203.53	19 713 212.34
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	1 247 885 602.04	1 182 775 597.27
Derivative financial instruments	879 430.80	807 029.40
Other assets	6 034 693.77	5 261 709.33
Total fund assets	1 285 529 930.14	1 208 557 548.34
Loans	-31 133 176.84	-14 963 125.88
Other liabilities	-183 986.22	-176 082.11
Net fund assets	1 254 212 767.08	1 193 418 340.35

Statement of income

	1.6.2022-30.11.2022	1.6.2021-31.5.2022
Income	CHF	CHF
Income from bank assets	846.16	549.14
Negative interest	-47 522.49	-86 414.59
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	4 458 817.86	7 569 369.77
Offset payments from securities lending	356 456.72	646 021.41
Income from securities lending	66 607.62	93 651.52
Purchase of current net income on issue of units	137 650.31	330 130.74
Total income	4 972 856.18	8 553 307.99
Expenses		
Interest payable	-17.11	-689.18
Audit expenses	-13 069.40	-13 069.40
Commission remuneration of the Fund Management in accordance with the fund contract Class F	-1 094 217.36	-2 121 276.92
Other expenses	-2 003.82	-25 944.02
Payment of current net income on redemption of units	-74 056.97	-133 092.00
Total expenses	-1 183 364.66	-2 294 071.52
Net income	3 789 491.52	6 259 236.47
Realized capital gains and losses ¹	-2 950 949.30	3 783 483.08
Realized result	838 542.22	10 042 719.55
Unrealized capital gains and losses	-14 476 622.28	-93 418 159.53
Total result	-13 638 080.06	-83 375 439.98

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

Changes in net fund assets

	1.6.2022-30.11.2022	1.6.2021-31.5.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	1 193 418 340.35	1 116 985 053.83
Paid federal withholding tax	-1 150 946.33	-543 977.25
Balance of unit movements	75 583 453.12	160 352 703.75
Total result	-13 638 080.06	-83 375 439.98
Net fund assets at the end of the reporting period	1 254 212 767.08	1 193 418 340.35

Development of the outstanding units

	1.6.2022-30.11.2022	1.6.2021-31.5.2022
Class F	Number	Number
Situation at the beginning of the financial year	12 847 671.7360	11 202 646.6550
Units issued	1 679 583.1510	2 844 352.7110
Units redeemed	-848 731.2210	-1 199 327.6300
Situation at the end of the period	13 678 523.6660	12 847 671.7360
Difference between units issued and units redeemed	830 851.9300	1 645 025.0810

Inventory of Fund assets

Security	31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
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Securities traded on an exchange

Asset Backed Securities, fixed rate

CHF							
FIRST SWISS MOBILITY AG-REG-S 0.50000% 20-15.02.29*	CHF	1 400 000		1 400 000	1 392 129	0.11	
FIRST SWISS MOBILITY AG-REG-S 1.37500% 20-15.02.29*	CHF	600 000		600 000	595 901	0.05	
FIRST SWISS MOBILITY-REG-S 1.87500% 20-22.11.29*	CHF	800 000		800 000	784 010	0.06	
FIRST SWISS MOBILITY-REG-S 2.37500% 20-22.11.29*	CHF	300 000		300 000	291 323	0.02	
SWISS AUTO LEASE GMBH-REG-S STEP-UP 20-23.03.30*	CHF	2 000 000		2 000 000	1 948 663	0.15	
SWISS CAR ABS 2020-1 AG-REG-S 0.62500% 20-18.08.30*	CHF	1 500 000		1 500 000	1 483 380	0.12	
SWISS CAR ABS-REG-S 0.50000% 21-18.04.31*	CHF	2 330 000		2 330 000	2 282 436	0.18	
SWISS CREDIT CARD ISSUANCE 2019-REG-S 0.04000% 19-15.06.24*	CHF	9 270 000	9 270 000				
SWISS CREDIT CARD ISSUANCE-REG-S 1.75000% 20-15.06.25*	CHF	2 000 000		2 000 000	1 972 391	0.15	
SWISS CREDIT CARD ISSUANCE-REG-S 2.50000% 20-15.06.25*	CHF	1 000 000		1 000 000	982 027	0.08	
Total CHF					11 732 260	0.91	
Total Asset Backed Securities, fixed rate					11 732 260	0.91	

Asset Backed Securities, floating rate

CHF							
FIRST SWISS MOBILITY AG-REG-S STEP-UP 20-15.02.29*	CHF	3 295 000		3 295 000	3 284 613	0.26	
Total CHF					3 284 613	0.26	
Total Asset Backed Securities, floating rate					3 284 613	0.26	

Notes, fixed rate

CHF							
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.95000% 21-25.03.31*	CHF	3 500 000		3 500 000	3 029 250	0.24	
AKEB AG FUER KERNENERGIE BETEILIG-REG-S 1.45000% 20-23.07.27*	CHF	1 700 000		1 700 000	1 564 850	0.12	
AT&T INC-REG-S 1.37500% 14-04.12.24*	CHF	2 200 000		2 200 000	2 183 500	0.17	
AXPO HOLDING AG-REG-S 0.25000% 22-04.02.25*	CHF	2 085 000		2 085 000	1 993 260	0.16	
AXPO HOLDING AG-REG-S 2.00000% 22-15.09.26*	CHF		3 500 000	3 500 000	3 433 500	0.27	
BERNER KANTONALBANK AG-REG-S-SUB 0.85000% 22-21.01.32*	CHF	3 860 000		3 860 000	3 190 290	0.25	
CANADIAN IMPERIAL BANK OF COMMERCE 0.18000% 21-20.04.29*	CHF	4 000 000	180 000	4 180 000	3 636 600	0.28	
CLARIANT AG-REG-S 2.71700% 22-24.09.27*	CHF		6 000 000	6 000 000	6 060 000	0.47	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.07000% 20-18.09.29*	CHF	1 650 000		1 650 000	1 463 550	0.11	
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF	3 850 000		3 850 000	3 692 150	0.29	
LONZA SWISS FINANCE AG-REG-S 0.35000% 20-22.09.26*	CHF	4 265 000		4 265 000	4 021 895	0.31	150 000
NESTLE SA-REG-S 2.12500% 22-15.07.30*	CHF		6 000 000	6 000 000	6 162 000	0.48	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.37500% 12-20.09.29*	CHF	2 000 000		2 000 000	1 970 200	0.15	
PSP SWISS PROPERTY AG-REG-S 0.55000% 19-04.02.28*	CHF	1 200 000		1 200 000	1 093 200	0.09	300 000
PSP SWISS PROPERTY AG-REG-S 0.15000% 20-02.02.29*	CHF	3 200 000		3 200 000	2 803 200	0.22	
RAIFFEISEN BANK INTERNATIONAL AG-SUB 4.75000% 12-24.10.22*	CHF	1 475 000	1 475 000				
REPOWER AG 2.37500% 10-20.07.22*	CHF	105 000	105 000				
ROCHE CAPITALMARKT AG-REG-S 0.50000% 22-25.02.27*	CHF	6 000 000		6 000 000	5 757 000	0.45	
ROCHE CAPITALMARKT AG-REG-S 2.00000% 22-23.09.32*	CHF		5 000 000	5 000 000	5 077 500	0.39	
RZD CAP PLC/RUSS RAIL-REG-S *DEFAULTED* 0.89800% 19-03.10.25*	CHF	5 300 000		5 300 000	1 060 000	0.08	
RZD CAP PLC/RUSS RAIL-REG-S *DEFAULTED* 1.19500% 19-03.04.28*	CHF	3 000 000		3 000 000	315 000	0.02	545 000
SIKA AG-REG-S 1.90000% 22-28.11.25*	CHF		3 310 000	3 310 000	3 336 480	0.26	
SIKA AG-REG-S 2.35000% 22-28.11.28*	CHF		6 855 000	6 855 000	7 050 368	0.55	
SONOVA HOLDING AG-REG-S 0.50000% 20-06.10.25*	CHF	2 375 000		2 375 000	2 300 188	0.18	1 765 000
SULZER AG 0.87500% 20-18.11.27*	CHF	2 575 000		2 575 000	2 326 513	0.18	
SULZER AG-REG-S 0.80000% 20-23.09.25*	CHF	2 600 000		2 600 000	2 457 000	0.19	
SWISSCOM AG 1.75000% 12-10.07.24*	CHF	3 000 000		3 000 000	3 015 000	0.23	110 000
TECAN GROUP AG-REG-S 0.05000% 21-06.10.25*	CHF	3 000 000		3 000 000	2 853 000	0.22	
TRANSPOWER NEW ZEALAND LTD 0.03750% 21-16.03.29*	CHF	1 430 000		1 430 000	1 266 265	0.10	
UBS GROUP AG-REG-S 0.43500% 21-09.11.28*	CHF	6 600 000	200 000	6 800 000	6 045 200	0.47	1 400 000
VERIZON COMMUNICATIONS INC-REG-S 0.19250% 21-24.03.28*	CHF	6 100 000		6 100 000	5 490 000	0.43	
ZUERCHER KANTONALBANK 1.40000% 22-25.07.29*	CHF		1 875 000	1 875 000	1 845 938	0.14	1 875 000
Total CHF					96 492 895	7.51	
Total Notes, fixed rate					96 492 895	7.51	

Notes, zero coupon

CHF							
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.10.30*	CHF	1 500 000		1 500 000	1 193 250	0.09	
OC OERLIKON CORP AG-REG-S 0.00000% 21-25.11.22*	CHF	6 000 000	6 000 000				
Total CHF					1 193 250	0.09	
Total Notes, zero coupon					1 193 250	0.09	

Notes, floating rate

CHF							
HELVETIA SCHWEIZ VERSICHERUNGS-REG-S-SUB 1.750%/VAR 20-PRP*	CHF	5 500 000		5 500 000	4 950 000	0.39	
LUZERNER KANTONALBANK-REG-S-SUB 2.000%/VAR 21-PRP*	CHF	2 400 000		2 400 000	2 011 200	0.16	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S-SUB 2.250%/VAR 21-PRP*	CHF	2 500 000		2 500 000	2 238 750	0.17	2 500 000
RZD CAP PLC/RUS RAIL-REG-S *DEFAULTED* 3.125%/VAR 21-PRP*	CHF	5 000 000		5 000 000	375 000	0.03	
SWISS LIFE AG-REG-S-SUB 1.750%/VAR 21-PRP*	CHF	5 300 000		5 300 000	4 862 750	0.38	445 000
SWISS LIFE AG-REG-S-SUB 2.125%/VAR 21-30.09.41*	CHF	6 000 000		6 000 000	4 977 000	0.39	
UBS GROUP AG-REG-S-SUB 3.375%/VAR 22-PRP*	CHF	6 000 000		6 000 000	5 070 000	0.39	
ZUERCHER KANTONALBANK-REG-S-SUB 1.750%/VAR 20-PRP*	CHF	1 675 000		1 675 000	1 468 138	0.11	1 675 000
ZURICH INSURANCE CO LTD-REG-S-SUB 1.500%/VAR 22-03.05.52*	CHF	4 500 000		4 500 000	3 600 000	0.28	200 000
Total CHF					29 552 838	2.30	
Total Notes, floating rate					29 552 838	2.30	

Medium term notes, fixed rate

CHF							
ABN AMRO BANK NV 0.30000% 16-18.12.24*	CHF	500 000		500 000	485 000	0.04	
ACCOR SA-REG-S 1.75000% 14-27.06.22*	CHF	3 555 000	3 555 000				
ACHMEA BANK NV 0.50000% 17-03.10.25*	CHF	700 000		700 000	670 250	0.05	
ADCB FINANCE CAYMAN LTD 0.72500% 18-15.02.24*	CHF	1 200 000		1 200 000	1 179 240	0.09	

Security		31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	500 000			500 000	481 500	0.04	
ADECCO SA 0.87500% 20-27.11.25*	CHF	4 500 000			4 500 000	4 387 500	0.34	
ADECCO SA-REG-S 2.37750% 22-17.11.27*	CHF		4 600 000		4 600 000	4 659 800	0.36	
AFRICA FINANCE CORP-REG-S 0.52250% 19-20.12.23*	CHF		875 000		875 000	864 325	0.07	
AMP GROUP FINANCE SERVICES LTD-REG-S 0.75000% 18-19.12.22*	CHF	1 300 000	700 000		2 000 000	1 999 200	0.16	
AMP GROUP FINANCE SERVICES LTD-REG-S 0.80000% 19-18.07.23*	CHF	1 350 000			1 350 000	1 324 890	0.10	
AMP GROUP FINANCE SERVICES LTD-REG-S 0.20310% 20-03.06.24*	CHF	1 600 000			1 600 000	1 540 800	0.12	1 020 000
ANZ NEW ZEALAND INT'L LTD/LDN 0.25000% 16-25.10.23*	CHF	1 240 000		1 240 000				
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.35000% 18-22.10.24*	CHF	3 250 000			3 250 000	3 172 000	0.25	
ASB FINANCE LTD 0.20000% 17-02.08.24*	CHF	9 750 000			9 750 000	9 511 125	0.74	
ASB FINANCE LTD-REG-S 0.11750% 21-29.06.28*	CHF	3 000 000			3 000 000	2 676 000	0.21	
ASB FINANCE LTD/LONDON-REG-S 0.45000% 19-30.01.25*	CHF	3 790 000			3 790 000	3 683 880	0.29	
ATHENE GLOBAL FUNDING-REG-S 0.85000% 20-14.10.25*	CHF	2 200 000		2 200 000				
ATHENE GLOBAL FUNDING-REG-S 0.50000% 21-15.01.27*	CHF	2 000 000		2 000 000				
AUCHAN HOLDING SA-REG-S 1.50000% 14-03.06.24*	CHF	1 200 000			1 200 000	1 170 000	0.09	
BANCO BILBAO VIZCAYA ARGENTARIA 2.40750% 22-28.11.25*	CHF		3 000 000		3 000 000	3 025 500	0.24	
BANCO BILBAO VIZCAYA ARGENTARIA 2.77000% 22-28.11.28*	CHF		3 000 000		3 000 000	3 057 000	0.24	
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF	2 650 000			2 650 000	2 559 900	0.20	
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-24.09.29*	CHF	2 200 000		200 000	2 000 000	1 676 000	0.13	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF	4 200 000			4 200 000	3 815 700	0.30	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF	2 645 000			2 645 000	2 417 530	0.19	
BANCO SANTANDER CHILE-REG-S 0.44100% 18-21.12.23*	CHF	700 000			700 000	688 590	0.05	
BANCO SANTANDER CHILE-REG-S 0.38400% 19-27.09.24*	CHF	1 775 000			1 775 000	1 719 088	0.13	
BANCO SANTANDER SA 0.75000% 17-12.06.23*	CHF	4 000 000		4 000 000				
BANCO SANTANDER SA-REG-S 1.00000% 18-10.12.24*	CHF	3 710 000	800 000		4 510 000	4 419 800	0.34	
BANCO SANTANDER SA-REG-S 0.20000% 19-19.11.27*	CHF	1 000 000			1 000 000	897 500	0.07	875 000
BANCO SANTANDER SA-REG-S 0.31000% 21-09.06.28*	CHF	2 200 000			2 200 000	1 961 300	0.15	
BANK OF AMERICA CORP-REG-S 0.25250% 19-12.06.26*	CHF	6 650 000	2 300 000		8 950 000	8 448 800	0.66	
BANK OF NEW ZEALAND 0.362500% 21-14.12.29*	CHF	1 800 000			1 800 000	1 567 800	0.12	1 800 000
BANK OF NOVA SCOTIA DN-REG-S 0.14250% 21-25.10.28*	CHF	1 500 000			1 500 000	1 329 750	0.10	
BANK OF NOVA SCOTIA 0.38500% 22-01.02.29*	CHF	3 700 000			3 700 000	3 296 700	0.26	
BANK OF NOVA SCOTIA-REG-S 0.30250% 21-30.07.31*	CHF	9 000 000		1 000 000	8 000 000	6 696 000	0.52	3 845 000
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.25000% 19-10.07.25*	CHF	500 000			500 000	478 500	0.04	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 19-12.06.26*	CHF	500 000			500 000	469 250	0.04	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 20-03.11.28*	CHF	2 700 000			2 700 000	2 388 150	0.19	
BANQUE FEDERATIVE DU CREDIT MUT 0.55000% 15-08.12.23*	CHF	1 000 000		1 000 000				
BANQUE FEDERATIVE DU CREDIT MUTUEL 0.60000% 17-05.04.27*	CHF	2 400 000			2 400 000	2 242 800	0.17	
BANQUE FEDERATIVE DU CREDIT MUTUEL 0.40000% 19-12.02.24*	CHF	800 000			800 000	788 960	0.06	
BANQUE FEDERATIVE DU CREDIT-REG-S 1.00000% 18-13.11.26*	CHF	1 500 000			1 500 000	1 440 750	0.11	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25000% 21-21.06.29*	CHF	970 000			970 000	850 690	0.07	
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 0.36600% 18-10.10.24*	CHF	150 000			150 000	146 175	0.01	
BANQUE INTL A LUXEMBOURG SA-REG-S 1.00000% 19-10.07.25*	CHF	1 000 000			1 000 000	956 000	0.07	
BARCLAYS PLC 0.31500% 21-04.06.27*	CHF	5 600 000	1 400 000		7 000 000	6 205 500	0.48	
BARCLAYS PLC-REG-S 1.12500% 18-12.07.23*	CHF	800 000		800 000				
BAWAG PSK BANK FUER ARBEIT UND WI-REG-S 2.95500% 22-29.11.27*	CHF		2 500 000		2 500 000	2 597 500	0.20	
BERLIN HYP AG 0.25000% 20-11.09.28*	CHF	6 045 000			6 045 000	5 431 433	0.42	15 000
BERLIN HYP AG 0.25000% 21-04.10.29*	CHF	4 750 000			4 750 000	4 139 625	0.32	
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF		2 500 000		2 500 000	2 452 500	0.19	
BERLIN-HANNOVERSCHE HYPOTHEKNBK-REG-S 0.25000% 21-10.03.31*	CHF	1 500 000			1 500 000	1 268 250	0.10	
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.30000% 19-05.09.24*	CHF	700 000			700 000	686 000	0.05	
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.75000% 19-03.09.27*	CHF	2 800 000		1 800 000	1 000 000	955 000	0.07	
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF	4 600 000	600 000		5 200 000	4 724 200	0.37	
BNP PARIBAS SA 2.89250% 22-27.09.29*	CHF		3 800 000		3 800 000	3 800 000	0.30	
BNP PARIBAS SA-REG-S 0.30000% 19-15.10.27*	CHF	1 000 000			1 000 000	905 000	0.07	
BNP PARIBAS SA-REG-S 0.15000% 20-10.03.28*	CHF	4 600 000	200 000		4 800 000	4 260 000	0.33	
BNP PARIBAS SA-REG-S 0.14750% 21-13.07.27*	CHF	14 400 000			14 400 000	13 104 000	1.02	
BNP PARIBAS-REG-S 0.50000% 21-16.03.29*	CHF	1 200 000			1 200 000	1 059 000	0.08	
BNP PARIBAS-REG-S 1.00000% 18-06.06.25*	CHF	2 750 000			2 750 000	2 666 125	0.21	
BNP PARIBAS-SUB 1.75000% 15-05.06.25*	CHF	380 000			380 000	372 780	0.03	380 000
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.11100% 20-24.07.28*	CHF	6 900 000			6 900 000	6 109 950	0.48	
BOS FUNDING LTD-REG-S 1.50000% 19-29.11.23*	CHF	3 000 000			3 000 000	2 899 500	0.23	300 000
CAIXABANK SA-REG-S 0.47700% 21-01.07.27*	CHF	9 400 000			9 400 000	8 539 900	0.66	
CANADIAN IMPERIAL BANK-REG-S 0.15000% 18-31.07.23*	CHF	840 000		840 000				
CANADIAN IMPERIAL BANK-REG-S 0.05000% 19-15.10.26*	CHF	1 000 000			1 000 000	924 000	0.07	
CANADIAN IMPERIAL BK OF COM-REG-S 0.28250% 22-03.02.27*	CHF	2 000 000			2 000 000	1 859 000	0.14	
CANADIAN IMPERIAL BK OF COM-REG-S 0.96750% 22-26.04.29*	CHF	3 000 000			3 000 000	2 877 000	0.22	
CBQ FINANCE LTD-REG-S 0.38000% 19-19.10.23*	CHF	550 000			550 000	542 575	0.04	
CBQ FINANCE LTD-REG-S 0.73500% 20-27.11.24*	CHF	3 500 000			3 500 000	3 384 500	0.26	
CBQ FINANCE LTD-REG-S 0.19500% 21-22.04.24*	CHF	3 700 000			3 700 000	3 595 290	0.28	
CELLNEX FINANCE CO SA 0.93500% 21-26.03.26*	CHF	3 860 000			3 860 000	3 630 330	0.28	
CELLNEX TELECOM SA 1.11750% 20-17.07.25*	CHF	3 935 000	2 200 000		6 135 000	5 874 263	0.46	1 220 000
CELLNEX TELECOM SA-REG-S 0.77500% 20-18.02.27*	CHF	6 550 000			6 550 000	5 993 250	0.47	
CIE DE FINANCEMENT FONCIER SA-REG-S 0.89000% 22-27.04.29*	CHF	2 000 000			2 000 000	1 906 000	0.15	
CITIGROUP INC 0.50000% 17-22.11.24*	CHF	1 200 000			1 200 000	1 170 600	0.09	
CITIGROUP INC-REG-S 0.75000% 19-02.04.26*	CHF	7 930 000		5 000 000	2 930 000	2 824 520	0.22	
CITIGROUP INC-REG-S 0.50000% 19-01.11.28*	CHF	3 745 000	8 000 000		11 745 000	10 652 715	0.83	
CITIGROUP INC-REG-S 0.25000% 21-30.08.29*	CHF	4 500 000			4 500 000	3 852 000	0.30	
COMMERZBANK AG-REG-S 1.10000% 18-11.07.25*	CHF	3 000 000	200 000		3 200 000	3 059 200	0.24	
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF		4 900 000		4 900 000	4 949 000	0.38	
COMMONWEALTH BANK OF AUSTRALIA 0.40000% 17-25.09.26*	CHF	1 525 000		540 000	985 000	937 228	0.07	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.11300% 19-10.12.29*	CHF	1 800 000			1 800 000	1 585 800	0.12	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.18750% 21-08.12.28*	CHF	1 800 000			1 800 000	1 629 000	0.13	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 1.24000% 22-02.09.29*	CHF		2 195 000		2 195 000	2 131 345	0.17	
CORPORACION ANDINA DE FOMENTO-REG-S 0.70000% 20-04.09.25*	CHF	2 000 000			2 000 000	1 937 000	0.15	
CPI PROPERTY GROUP SA-REG-S 1.63000% 18-25.10.23*	CHF	1 800 000			1 800 000	1 702 260	0.13	
CREDIT AGRICOLE SA 0.21250% 21-21.06.29*	CHF	2 800 000			2 800 000	2 450 000	0.19	
CREDIT AGRICOLE SA 0.41000% 22-18.01.30*	CHF	2 300 000			2 300 000	2 017 100	0.16	
CREDIT AGRICOLE SA LONDON 2.12500% 14-30.10.24*	CHF	200 000		200 000				
CREDIT AGRICOLE SA LONDON 0.62500% 15-15.09.23*	CHF	295 000		295 000				
CREDIT AGRICOLE SA LONDON 0.55000% 16-14.12.26*	CHF	200 000			200 000	188 400	0.01	
CREDIT AGRICOLE SA LONDON 0.30000% 17-18.04.24*	CHF	1 500 000		500 000	1 000 000	982 200	0.08	
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 19-07.11.25*	CHF	2 200 000			2 200 000	2 121 900	0.17	
CREDIT AGRICOLE SA LONDON-REG-S 0.12750% 20-27.07.28*	CHF	4 570 000	275 000		4 845 000	4 319 318	0.34	
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF	3 400 000	400 000	1 200 000	2 600 000	2 418 000	0.19	
CREDIT AGRICOLE SA-REG-S 0.25000% 21-10.03.31*	CHF	2 000 000			2 000 000	1 660 000	0.13	
CREDIT AGRICOLE SA-REG-S 0.16370% 21-28.04.28*	CHF	800 000			800 000	719 200	0.06	
CREDIT AGRICOLE SA-REG-S 3.04250% 22-29.09.27*	CHF		3 600 000		3 600 000	3 666 600	0.29	
CREDIT AGRICOLE SA-REG-S 2.19000% 22-07.12.27*	CHF		2 450 000		2 450 000	2 453 308	0.19	
CREDIT AGRICOLE SA/LONDON 0.62500% 17-12.07.24*	CHF	5 700 000			5 700 000	5 577 450	0.43	
CREDIT AGRICOLE SA/LONDON-REG-S-SUB 0.25000% 19-10.10.29*	CHF	100 000			100 000	87 150	0.01	
CREDIT SUISSE GROUP AG 1.00000% 15-14.04.23*	CHF	5 700 000			5 700 000	5 486 820	0.43	
DAIMLER INTERNATIONAL FINANCE BV-REG-S 0.85000% 18-14.11.25*	CHF	360 000		360 000				
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.45000% 17-08.11.30*	CHF		400 000		400 000	363 400	0.03	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 19-19.06.34*	CHF	500 000			500 000	431 000	0.03	

Security		31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 21-28.01.36*	CHF	3 000 000			3 000 000	2 367 000	0.18	
DEUTSCHE BAHN FINANCE GMBH 2.28500% 22-28.11.42*	CHF		2 880 000		2 880 000	3 061 440	0.24	
DEUTSCHE BANK AG 0.31500% 21-14.09.27*	CHF	5 000 000	2 600 000		7 600 000	6 494 200	0.51	
DEUTSCHE BANK AG 0.62500% 15-19.12.23*	CHF	2 450 000			2 450 000	2 405 900	0.19	
DEUTSCHE BANK AG-REG-S 0.62500% 18-08.02.23*	CHF	7 250 000			7 250 000	7 226 800	0.56	
DEUTSCHE BANK AG-REG-S 0.80000% 20-07.02.25*	CHF	2 400 000	600 000		3 000 000	2 850 000	0.22	2 200 000
DEUTSCHE TELEKOM AG-REG-S 0.43500% 20-06.02.32*	CHF	9 500 000		1 500 000	8 000 000	6 948 000	0.54	40 000
DNB BANK ASA-REG-S 0.05000% 19-13.03.24*	CHF	3 500 000		3 500 000				
DNB BANK ASA-REG-S 1.16750% 22-03.06.27*	CHF	4 000 000			4 000 000	3 864 000	0.30	
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF	1 300 000			1 300 000	1 269 580	0.10	
DVB BANK SE 0.57500% 15-17.06.22*	CHF	1 900 000		1 900 000				
DZ BANK AG DUTSE ZENTRAL-REG-S-SUB 3.84500% 22-17.08.32*	CHF		4 400 000		4 400 000	4 461 600	0.35	
E.ON SE 1.86000% 22-05.12.25*	CHF		4 500 000		4 500 000	4 502 700	0.35	
E.ON SE 2.50250% 22-05.12.29*	CHF		5 000 000		5 000 000	5 017 750	0.39	
ELECTRICITE DE FRANCE 0.30000% 16-14.10.24*	CHF	2 345 000		2 345 000				
ELI LILLY & CO-REG-S 0.15000% 16-24.05.24*	CHF	4 425 000		4 425 000				
ELI LILLY & CO-REG-S 0.45000% 16-24.05.28*	CHF	1 630 000		1 630 000				
ENEL FINANCE INTERNATIONAL NV 4.00000% 12-26.10.27*	CHF	650 000			650 000	706 225	0.05	
ENEL FINANCE INTERNATIONAL NV-REG-S 0.55000% 17-03.09.24*	CHF	4 400 000		2 400 000	2 000 000	1 959 000	0.15	
ERSTE GROUP BANK AG-REG-S 0.25000% 21-02.10.28*	CHF	5 100 000			5 100 000	4 480 350	0.35	
FIRST ABU DHABI BANK PJSC-REG-S 0.07000% 19-18.10.27*	CHF	1 850 000			1 850 000	1 658 525	0.13	
FIRST ABU DHABI BANK PJSC-REG-S 0.32250% 18-27.09.23*	CHF	1 590 000			1 590 000	1 570 920	0.12	
FIRST ABU DHABI BANK PJSC-REG-S 0.40100% 19-02.10.24*	CHF	2 050 000			2 050 000	1 991 575	0.15	
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	7 200 000			7 200 000	6 796 800	0.53	
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF	2 500 000			2 500 000	2 272 500	0.18	
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF	3 000 000			3 000 000	2 764 500	0.22	
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF	2 500 000			2 500 000	2 410 000	0.19	
FORD MOTOR CREDIT CO-REG-S 2.12500% 20-04.12.23*	CHF	3 000 000			3 000 000	2 986 500	0.23	240 000
GLENCORE CAPITAL FINANCE DAC-REG-S 1.00000% 20-30.03.27*	CHF	3 000 000		3 000 000				
GLENCORE CAPITAL FINANCE DAC-REG-S 0.50000% 21-07.09.28*	CHF	300 000		300 000				
GLENCORE FINANCE EUROPE LTD-REG-S 0.35000% 19-10.09.25*	CHF	4 925 000		4 925 000				
GOLDMAN SACHS GROUP INC 0.50000% 17-04.12.24*	CHF	700 000			700 000	682 500	0.05	
GOLDMAN SACHS GROUP INC-REG-S 1.00000% 18-24.11.25*	CHF	1 050 000	650 000		1 700 000	1 656 650	0.13	
GOLDMAN SACHS GROUP INC-REG-S 0.40000% 21-11.05.28*	CHF	3 300 000			3 300 000	2 963 400	0.23	630 000
HEATHROW FUNDING LTD 0.50000% 16-17.05.24*	CHF	2 000 000	500 000		2 500 000	2 441 500	0.19	
HEATHROW FUNDING LTD-REG-S 0.45000% 19-15.10.26*	CHF	6 150 000	1 200 000		7 350 000	6 798 750	0.53	300 000
HSBC HOLDINGS PLC-REG-S 0.32000% 21-03.11.27*	CHF	7 600 000	1 200 000		8 800 000	7 946 400	0.62	
HSBC HOLDINGS PLC-REG-S 0.81250% 21-03.11.31*	CHF	5 600 000	2 000 000		7 600 000	6 444 800	0.50	2 400 000
HSBC HOLDINGS PLC-REG-S 1.80500% 22-01.06.26*	CHF	4 000 000	1 000 000		5 000 000	4 882 500	0.38	
HYPO NOE GRUPPE BANK AG-REG-S 0.10000% 19-27.11.24*	CHF	700 000			700 000	672 700	0.05	
HYPO VORARLBERG BANK AG-REG-S-SUB 1.62500% 19-29.11.29*	CHF	4 000 000			4 000 000	3 510 000	0.27	
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF	13 200 000			13 200 000	12 658 800	0.98	
JPMORGAN CHASE & CO 0.45000% 16-11.11.26*	CHF	500 000			500 000	471 250	0.04	500 000
JPMORGAN CHASE & CO-REG-S 0.63000% 20-25.02.35*	CHF	2 600 000			2 600 000	1 995 470	0.16	
JPMORGAN CHASE & CO-REG-S 0.80000% 22-03.02.32*	CHF	5 800 000	1 000 000		6 800 000	5 803 419	0.45	
KOREA WATER RESOURCES CORP-REG-S 0.15000% 18-20.09.23*	CHF	1 000 000		1 000 000				
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF	3 910 000		3 500 000	410 000	398 520	0.03	
LLOYDS BANKING GROUP 0.60250% 22-09.02.29*	CHF	2 000 000	3 000 000		5 000 000	4 390 000	0.34	
MACQUARIE BANK 0.75000% 16-05.02.24*	CHF	700 000			700 000	693 000	0.05	
MACQUARIE GROUP LTD-REG-S 0.39500% 21-20.07.28*	CHF	13 000 000			13 000 000	11 544 000	0.90	
MACQUARIE GROUP LTD-REG-S 1.28500% 22-11.09.29*	CHF	9 500 000	450 000		9 950 000	9 129 125	0.71	9 150 000
MBANK SA-REG-S 0.56500% 18-07.06.22*	CHF	2 235 000		2 235 000				
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF	3 000 000			3 000 000	2 869 500	0.22	
MCDONALD'S CORP 0.17000% 16-04.10.24*	CHF	2 000 000			2 000 000	1 947 000	0.15	
MEDIOBANCA INTERNATIONAL LUX SA-REG-S 0.55000% 18-02.03.23*	CHF	10 150 000	2 300 000	3 000 000	9 450 000	9 408 420	0.73	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF		3 500 000		3 500 000	3 514 000	0.27	
MFINANCE FRANCE SA 1.00500% 17-28.03.23*	CHF	3 820 000			3 820 000	3 791 350	0.29	
MUENCHENER HYPOTHEKENBANK EG 0.30000% 17-20.12.24*	CHF	200 000			200 000	193 100	0.02	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 19-18.11.27*	CHF	4 500 000			4 500 000	4 070 250	0.32	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF	1 600 000	200 000		1 800 000	1 691 100	0.13	
MUENCHENER HYPOTHEKENBANK-REG-S 0.40000% 22-25.02.26*	CHF	3 000 000			3 000 000	2 830 500	0.22	
MUENCHENER HYPOTHEKENBANK EG 1.25000% 22-30.06.27*	CHF		5 000 000		5 000 000	4 935 000	0.38	
MUENCHENER HYPOTHEKENBANK EG 0.25000% 19-31.10.44*	CHF		800 000		800 000	551 386	0.04	
NATIONAL AUSTRALIA BANK LTD 0.25000% 18-13.03.24*	CHF	2 150 000			2 150 000	2 112 590	0.16	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.12500% 19-21.06.27*	CHF	1 600 000			1 600 000	1 482 400	0.12	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.06500% 20-29.01.29*	CHF	2 000 000			2 000 000	1 770 000	0.14	
NATIONAL BANK OF CANADA-REG-S 1.95750% 22-03.11.27*	CHF		3 000 000		3 000 000	3 055 500	0.24	
NATIONWIDE BUILDING SOCIETY-REG-S 1.91500% 22-08.09.28*	CHF		6 000 000		6 000 000	5 808 000	0.45	
NATWEST MARKETS PLC-REG-S 0.12500% 19-13.09.23*	CHF	600 000			600 000	592 800	0.05	
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF	4 400 000			4 400 000	4 248 200	0.33	3 600 000
NATWEST MARKETS PLC-REG-S 2.78250% 22-06.12.27*	CHF		4 600 000		4 600 000	4 606 716	0.36	
NESTLE HOLDINGS INC 0.25000% 17-04.10.27*	CHF	300 000			300 000	282 450	0.02	
NORDEA BANK ABP 0.25000% 15-27.11.23*	CHF	2 000 000		2 000 000				
NORDEA BANK ABP 0.55000% 15-23.06.25*	CHF	5 750 000			5 750 000	5 589 000	0.43	
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF		3 600 000	800 000	2 800 000	2 749 600	0.21	
ORANGE SA-REG-S 0.20000% 19-24.11.25*	CHF	300 000			300 000	287 550	0.02	
ORANGE SA-REG-S 0.62500% 19-22.06.29*	CHF	1 800 000			1 800 000	1 666 800	0.13	
PACIFIC LIFE GLOBAL FUNDING II-REG-S 1.75000% 22-02.05.29*	CHF	3 500 000			3 500 000	3 288 250	0.26	
QNB FINANCE LTD-REG-S 0.02500% 21-03.06.24*	CHF	5 000 000			5 000 000	4 833 150	0.38	
RABOBANK NEDERLAND NV 3.50000% 07-31.08.23*	CHF	440 000		440 000				
RABOBANK NEDERLAND NV-REG-S 0.25000% 19-25.11.27*	CHF	7 200 000			7 200 000	6 562 800	0.51	
RABOBANK NEDERLAND NV 1.36250% 22-28.04.28*	CHF	1 800 000			1 800 000	1 709 100	0.13	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.177500% 21-15.01.27*	CHF	2 500 000			2 500 000	2 296 250	0.18	2 100 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.57000% 21-15.01.31*	CHF	1 500 000			1 500 000	1 255 500	0.10	
RAIFFEISENLANDESBANK OBEROE AG-REG-S 0.17500% 19-29.10.26*	CHF	8 300 000			8 300 000	7 636 000	0.59	
RCI BANQUE SA 0.50000% 19-18.07.24*	CHF	2 700 000			2 700 000	2 616 300	0.20	
RCI BANQUE SA-REG-S 0.55000% 18-30.05.23*	CHF	3 150 000			3 150 000	3 117 240	0.24	
ROYAL BANK OF CANADA-REG-S 0.20000% 21-22.09.31*	CHF	5 000 000			5 000 000	4 087 500	0.32	
ROYAL BANK OF CANADA DN-REG-S 0.25000% 21-15.10.29*	CHF	1 500 000			1 500 000	1 299 000	0.10	
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF		6 000 000		6 000 000	6 015 000	0.47	
SANTANDER CONSUMER FINANCE SA-REG-S 0.15000% 19-10.12.24*	CHF	4 900 000			4 900 000	4 718 700	0.37	
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF	2 000 000			2 000 000	1 816 000	0.14	
SINOCHEM OFFSHORE CAPITAL CO LTD 0.76000% 15-17.06.22*	CHF	4 050 000		4 050 000				
SITEX PROPERTIES AG 0.37500% 20-17.06.25*	CHF	2 500 000			2 500 000	2 417 500	0.19	
SOCIETE GENERALE 0.37500% 21-26.07.28*	CHF	1 800 000	400 000		2 200 000	1 959 100	0.15	
SOCIETE GENERALE SA-REG-S 0.25000% 19-08.10.26*	CHF	5 400 000			5 400 000	4 957 200	0.39	600 000
SOCIETE GENERALE SA-REG-S 0.25000% 20-25.02.27*	CHF	6 400 000			6 400 000	5 747 200	0.45	
SOCIETE GENERALE SA-REG-S 0.74500% 22-26.01.29*	CHF	2 800 000	1 000 000		3 800 000	3 416 200	0.27	400 000
SOCIETE GENERALE SA-REG-S 2.62500% 22-14.10.26*	CHF		3 000 000		3 000 000	3 045 000	0.24	
SOCIETE GENERALE-REG-S 0.70000% 18-26.02.25*	CHF	2 400 000	800 000		3 200 000	3 078 400	0.24	
SOCIETE GENERALE-REG-S 0.87500% 19-28.02.24*	CHF	1 400 000	1 000 000		2 400 000	2 353 920	0.18	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 19-11.12.25*	CHF	1 150 000		600 000	550 000	521 125	0.04	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 21-15.09.28*	CHF	1 000 000			1 000 000	888 500	0.07	
SWISS LIFE HOLDING AG-REG-S 0.35000% 19-06.03.29*	CHF	130 000			130 000	117 910	0.01	130 000

Security		31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
SWISS LIFE HOLDING AG-REG-S 0.25000% 19-11.10.23*	CHF	250 000			250 000	247 625	0.02	
SWISS REINSURANCE CO LTD 0.75000% 15-21.01.27*	CHF	4 000 000			4 000 000	3 842 000	0.30	
SYNGENTA FINANCE LTD REG-S 1.62500% 14-01.11.24*	CHF	2 980 000			2 980 000	2 923 380	0.23	
SYNGENTA FINANCE LTD REG-S 2.12500% 14-01.11.29*	CHF	300 000			300 000	275 250	0.02	30 000
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.00000% 21-16.08.23*	CHF	5 000 000			5 000 000	4 873 150	0.38	
TOTAL CAPITAL INTERNATIONAL SA 0.50000% 15-01.06.27*	CHF	1 000 000			1 000 000	942 000	0.07	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.28800% 18-13.07.26*	CHF	2 000 000		2 000 000				
TOYOTA MOTOR FINANCE NETHER BV-REG-S 0.00001% 21-21.05.24*	CHF	4 000 000			4 000 000	3 889 091	0.30	
TRANSURBAN QUEENSLAND FINANCE PTY LTD 0.62500% 16-23.06.23*	CHF	6 115 000	200 000		6 315 000	6 266 375	0.49	
TRANSURBAN QUEENSLAND FINANCE PTY LTD 0.65000% 16-02.11.26*	CHF	2 850 000			2 850 000	2 687 550	0.21	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 1.00000% 18-08.12.25*	CHF	2 900 000	390 000		3 290 000	3 168 270	0.25	250 000
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.87500% 21-19.11.31*	CHF	8 000 000	1 800 000	800 000	9 000 000	7 596 000	0.59	
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF	7 200 000			7 200 000	6 476 400	0.50	
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF		3 000 000		3 000 000	3 033 000	0.24	
UBS GROUP AG-REG-S 0.87500% 19-30.01.25*	CHF	4 400 000			4 400 000	4 301 000	0.33	
VERIZON COMMUNICATIONS INC-REG-S 0.37500% 17-31.05.23*	CHF	2 400 000		2 400 000				
VERIZON COMMUNICATIONS INC-REG-S 1.00000% 17-30.11.27*	CHF	1 800 000	1 000 000		2 800 000	2 657 200	0.21	
VODAFONE GROUP PLC 0.37500% 16-03.12.24*	CHF	1 600 000		1 000 000	600 000	585 300	0.05	
VODAFONE GROUP PLC 0.50000% 16-19.09.31*	CHF	1 800 000		1 800 000				
VODAFONE GROUP PLC 0.62500% 17-15.03.27*	CHF	450 000		450 000				
WESTPAC BANKING CORP-REG-S 0.40000% 18-06.06.24*	CHF	3 300 000		3 300 000				
WOODSIDE FINANCE LTD 1.00000% 16-11.12.23*	CHF	900 000			900 000	890 640	0.07	
ZURICH INSURANCE CO LTD-REG-S 0.10000% 20-27.08.32*	CHF	4 500 000			4 500 000	3 629 250	0.28	3 115 000
ZURICH INSURANCE CO LTD-REG-S 1.12500% 22-04.07.29*	CHF	6 000 000			6 000 000	5 670 000	0.44	
Total CHF						648 186 911	50.42	

Total Medium term notes, fixed rate

648 186 911 50.42

Medium term notes, zero coupon

CHF

CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 21-27.01.33*	CHF	1 000 000			1 000 000	772 000	0.06	
ZURICH INSURANCE CO LTD-REG-S 0.00000% 21-26.08.31*	CHF	2 000 000			2 000 000	1 649 000	0.13	
Total CHF						2 421 000	0.19	

Total Medium term notes, zero coupon

2 421 000 0.19

Bonds, fixed rate

CHF

AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.40000% 17-20.09.27*	CHF	70 000			70 000	63 595	0.00	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 1.05000% 20-26.05.23*	CHF	2 500 000			2 500 000	2 490 500	0.19	
ALLREAL HOLDING AG 0.62500% 16-10.05.24*	CHF	800 000			800 000	784 400	0.06	
ALLREAL HOLDING AG 0.60000% 21-15.07.30*	CHF	3 000 000			3 000 000	2 568 000	0.20	200 000
ALLREAL HOLDING AG 1.37500% 15-31.03.25*	CHF	150 000			150 000	147 000	0.01	
ALLREAL HOLDING AG-REG-S 0.75000% 17-19.06.26*	CHF	50 000			50 000	47 200	0.00	
ALLREAL HOLDING AG-REG-S 0.50000% 18-19.04.23*	CHF	2 050 000			2 050 000	2 039 135	0.16	
AMAG LEASING AG-REG-S 0.87500% 17-25.10.24*	CHF	1 930 000			1 930 000	1 865 345	0.15	
AMAG LEASING AG-REG-S 0.55000% 18-10.02.23*	CHF	200 000			200 000	199 280	0.02	
AMAG LEASING AG-REG-S 0.12500% 19-12.07.22*	CHF	115 000		115 000				
AMAG LEASING AG-REG-S 0.50000% 19-12.11.25*	CHF	2 250 000			2 250 000	2 121 750	0.17	
AMAG LEASING AG-REG-S 0.25000% 21-27.10.23*	CHF	2 500 000			2 500 000	2 447 500	0.19	
AMAG LEASING AG-REG-S 0.12500% 20-12.02.24*	CHF	5 565 000			5 565 000	5 400 833	0.42	
ANZ NEW ZEALAND INT'L LTD/LDN 0.25000% 17-22.09.25*	CHF	2 200 000			2 200 000	2 105 400	0.16	260 000
APPLE INC-REG-S 0.37500% 15-25.11.24*	CHF	2 750 000		2 750 000				
AXPO HOLDING AG 1.00200% 20-23.07.27*	CHF	800 000			800 000	744 000	0.06	
AXPO HOLDING AG 1.75000% 16-29.05.24*	CHF	3 200 000			3 200 000	3 176 000	0.25	
AXPO HOLDING AG 3.12500% 10-26.02.25*	CHF	7 370 000			7 370 000	7 476 865	0.58	
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.12500% 20-27.08.26*	CHF	9 200 000			9 200 000	8 436 400	0.66	7 800 000
BANCO DE CHILE 0.56800% 18-21.11.23*	CHF		130 000		130 000	128 180	0.01	
BANCO MER DEL NORTE SA/GRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	8 985 000			8 985 000	8 535 750	0.66	
BANCO MERCANTIL DEL NORTE SA-REG-S 1.55000% 19-11.10.22*	CHF	3 050 000		3 050 000				
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	350 000	630 000		980 000	956 186	0.07	
BANCO SANTANDER SA-REG-S 1.12500% 17-20.07.27*	CHF	1 950 000			1 950 000	1 826 175	0.14	1 950 000
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF		4 000 000		4 000 000	4 074 000	0.32	
BANK JULIUS BAER & CO AG-REG-S 0.12500% 21-27.04.28*	CHF	2 000 000			2 000 000	1 821 000	0.14	
BANK OF NOVA SCOTIA 0.73250% 22-25.04.29*	CHF	700 000			700 000	661 500	0.05	
BANQUE CANTONALE DE GENEVE-SUB 1.12500% 17-28.06.27*	CHF	240 000			240 000	224 280	0.02	
BANQUE CANTONALE VAUDOISE 0.40000% 16-07.04.31*	CHF	150 000			150 000	132 150	0.01	150 000
BASELSTADTSCHAFTLICHE KANTONALBANK 1.60000% 22-13.05.32*	CHF	5 000 000			5 000 000	4 910 000	0.38	
BASLER KANTONALBANK 0.12500% 20-10.09.32*	CHF	2 800 000			2 800 000	2 371 600	0.18	
BELL FOOD GROUP AG-REG-S 0.75000% 18-01.02.28*	CHF	1 500 000			1 500 000	1 391 250	0.11	
BERNER KANTONALBANK AG 0.10000% 19-30.09.39*	CHF	80 000			80 000	56 800	0.00	
BLACK SEA TRADE & DEVELOPMT BK-REG-S 0.45000% 19-13.06.23*	CHF		1 960 000		1 960 000	1 862 000	0.14	
BOBST GROUP SA-REG-S 1.12500% 18-27.09.24*	CHF	100 000			100 000	98 100	0.01	
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF	2 515 000			2 515 000	2 338 950	0.18	2 515 000
BUEHLER HOLDING AG-REG-S 0.60000% 17-21.12.26*	CHF	200 000			200 000	190 000	0.01	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF		5 000 000		5 000 000	5 035 000	0.39	
CEMBRA MONEY BANK AG-REG-S 1.25000% 14-14.10.22*	CHF	500 000		500 000				
CEMBRA MONEY BANK AG 0.18000% 16-05.10.23*	CHF	700 000			700 000	689 500	0.05	
CEMBRA MONEY BANK AG 0.37500% 17-27.06.25*	CHF	200 000			200 000	191 000	0.01	
CEMBRA MONEY BANK AG-REG-S 0.25000% 17-23.05.24*	CHF	5 200 000			5 200 000	5 062 200	0.39	200 000
CEMBRA MONEY BANK AG-REG-S 0.28500% 19-19.08.27*	CHF	150 000			150 000	135 525	0.01	
CEMBRA MONEY BANK LTD-REG-S 0.87500% 18-08.06.26*	CHF	250 000			250 000	237 375	0.02	
CEMBRA MONEY BANK LTD-REG-S 0.41750% 21-15.11.28*	CHF	8 920 000			8 920 000	7 907 580	0.62	6 885 000
CLARIANT AG 3.50000% 12-26.09.22*	CHF	4 000 000		4 000 000				
CLARIANT AG-REG-S 1.12500% 19-15.04.26*	CHF	4 250 000		4 250 000				
CLARIANT AG-REG-S 2.12500% 14-17.10.24*	CHF	4 000 000			4 000 000	3 996 000	0.31	
COCA-COLA CO/THE 1.00000% 15-02.10.28*	CHF	1 500 000			1 500 000	1 443 000	0.11	
COMET HOLDING AG-REG-S 1.30000% 21-20.04.26*	CHF	985 000			985 000	955 450	0.07	
COOP-GRUPPE GENOSSENSCHAFT 0.87500% 15-31.07.24*	CHF	2 000 000			2 000 000	1 972 000	0.15	
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 16-19.05.26*	CHF	800 000			800 000	760 800	0.06	
COOP-GRUPPE GENOSSENSCHAFT 0.75000% 18-06.06.25*	CHF	200 000			200 000	195 000	0.02	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.12500% 21-09.04.31*	CHF	800 000			800 000	688 400	0.05	
CREDIT SUISSE SCHWEIZ AG-REG-S 1.87500% 22-29.06.26*	CHF		5 000 000		5 000 000	4 925 000	0.38	
DAETWYLER HOLDING AG-REG-S 0.62500% 18-30.05.24*	CHF	250 000			250 000	245 925	0.02	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF		2 900 000		2 900 000	2 901 392	0.23	
DEUTSCHE PFANDBRIEFBANK AG-REG-S 0.12500% 19-05.06.23*	CHF	4 200 000			4 200 000	4 134 060	0.32	
DIGITAL INTREPID HOLDING BV-REG-S 0.20000% 21-15.12.26*	CHF	7 000 000	2 150 000		9 150 000	8 116 050	0.63	
DIGITAL INTREPID HOLDING BV-REG-S 0.55000% 21-16.04.29*	CHF	6 250 000			6 250 000	5 243 750	0.41	
DIGITAL INTREPID HOLDING BV-REG-S 1.70000% 22-30.03.27*	CHF	4 000 000			4 000 000	3 766 000	0.29	
DORMAKABA FINANCE AG 1.00000% 17-13.10.25*	CHF	200 000			200 000	192 500	0.01	
DORMAKABA FINANCE AG-REG-S 3.75000% 22-14.10.27*	CHF		4 000 000		4 000 000	4 144 000	0.32	
DUFFRY ONE BV-REG-S 3.62500% 21-15.04.26*	CHF	3 400 000			3 400 000	2 988 070	0.23	

Security		31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
EMISSIONS- UND FINANZ AG 0.45000% 17-11.07.22*	CHF	200 000		200 000				
EMISSIONS- UND FINANZ AG 0.87500% 18-18.10.23*	CHF	3 600 000			3 600 000	3 560 040	0.28	
EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF	1 870 000			1 870 000	1 746 580	0.14	
EMMI FINANZ AG 0.50000% 17-21.06.29*	CHF	150 000			150 000	135 900	0.01	
FCA CAPITAL SUISSE SA-REG-S 0.10000% 19-23.10.23*	CHF	4 000 000			4 000 000	3 910 000	0.30	
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF	3 000 000			3 000 000	2 920 500	0.23	
FIRMEINICH INTERNATIONAL SA-REG-S 1.00000% 20-19.12.23*	CHF	3 500 000			3 500 000	3 463 600	0.27	
FLUGHAFEN ZUERICH AG 1.50000% 13-17.04.23*	CHF	500 000		500 000				
FLUGHAFEN ZUERICH AG-REG-S 0.20000% 20-26.02.35*	CHF	2 300 000		2 300 000				
FLUGHAFEN ZUERICH AG-REG-S 0.70000% 20-22.05.24*	CHF	925 000		925 000				
FLUGHAFEN ZURICH AG 0.62500% 17-24.05.29*	CHF	1 500 000			1 500 000	1 371 000	0.11	
FONDO FINANCIERO-REG-S 0.55600% 21-03.09.26*	CHF	2 000 000			2 000 000	1 844 000	0.14	
FONDO FINANCIERO-REG-S 0.79500% 21-01.12.28*	CHF	2 000 000			2 000 000	1 752 000	0.14	
GALENICA SANTE LTD 1.00000% 17-15.12.26*	CHF	240 000			240 000	230 880	0.02	240 000
GEBERIT AG 0.75000% 22-29.09.27*	CHF	1 300 000			1 300 000	1 241 500	0.10	1 300 000
GEBERIT AG 1.50000% 22-14.09.26*	CHF		3 500 000		3 500 000	3 496 500	0.27	2 040 000
GEBERIT AG-REG-S 0.10000% 19-17.10.24*	CHF	1 000 000			1 000 000	973 000	0.08	
GEORG FISCHER LTD-REG-S 0.95000% 20-25.03.30*	CHF	3 200 000			3 200 000	2 907 200	0.23	
GIVAUDAN FINANCE SA-REG-S 0.12500% 21-07.06.27*	CHF	1 935 000			1 935 000	1 799 550	0.14	155 000
GIVAUDAN SA-REG-S 0.37500% 18-09.04.25*	CHF	3 000 000			3 000 000	2 908 500	0.23	
GIVAUDAN SA-REG-S 0.15000% 20-10.11.28*	CHF	1 000 000			1 000 000	906 000	0.07	550 000
GIVAUDAN SA-REG-S 1.12500% 22-15.06.26*	CHF	1 750 000			1 750 000	1 715 875	0.13	1 750 000
GIVAUDAN SA-REG-S 1.62500% 22-15.06.29*	CHF	2 220 000			2 220 000	2 214 450	0.17	
GRANDE DIXENCE SA 1.12500% 17-04.07.24*	CHF	1 000 000			1 000 000	986 000	0.08	
GRANDE DIXENCE SA-REG-S 0.30000% 21-31.08.28*	CHF	3 500 000			3 500 000	3 116 750	0.24	
GZO AG SPITAL WETZIKON 1.87500% 14-12.06.24*	CHF	2 500 000			2 500 000	2 481 250	0.19	40 000
HELVETIA SCHWEIZ VERSICHERUNGSGES-REG-S 1.50000% 14-28.04.25*	CHF	450 000			450 000	448 425	0.03	160 000
HIAG IMMOBILIEN HOLDING AG 1.00000% 16-04.07.23*	CHF		5 000 000		5 000 000	4 950 500	0.39	100 000
HILTI AG 0.40000% 17-08.11.27*	CHF	1 100 000			1 100 000	1 026 300	0.08	
HILTI AG-REG-S 0.05000% 20-02.07.25*	CHF	5 000 000			5 000 000	4 795 000	0.37	55 000
HIRSLANDEN AG-REG-S 1.25000% 21-25.02.26*	CHF	2 100 000		2 100 000				
HYPOTHEKENBANK FRANKFURT INTL 2.50000% 05-29.08.25*	CHF		2 500 000		2 500 000	2 547 500	0.20	
IMPLENIA AG-REG-S 1.62500% 14-15.10.24*	CHF	5 515 000			5 515 000	5 437 790	0.42	5 515 000
IMPLENIA AG-REG-S 1.00000% 16-20.03.26*	CHF	2 000 000			2 000 000	1 878 000	0.15	1 975 000
JULIUS BAER GROUP-REG-S 0.37500% 17-06.12.24*	CHF	300 000			300 000	291 600	0.02	
KANTONSSPITAL AARAU AG-REG-S 0.70000% 18-23.05.28*	CHF	820 000			820 000	765 880	0.06	
KANTONSSPITAL AARAU AG-REG-S 1.10000% 18-23.05.33*	CHF	150 000			150 000	134 925	0.01	
KEB HANA BANK-REG-S 0.40750% 18-14.09.23*	CHF	250 000		250 000				
KERNKRAFTWERK GOESGEN-DAENIKEN-REG-S 0.93000% 20-30.09.27*	CHF	3 500 000			3 500 000	3 237 500	0.25	
KERNKRAFTWERK LEIBSTADT AG-REG-S 1.50000% 18-07.08.24*	CHF	5 000 000			5 000 000	4 942 500	0.38	
KRAFTWERKE LINTH-LIMMERN AG 2.75000% 11-09.06.23*	CHF	250 000			250 000	250 600	0.02	
KRAFTWERKE LINTH-LIMMERN AG 1.25000% 14-11.09.24*	CHF	200 000			200 000	195 700	0.02	
KRAFTWERKE LINTH-LIMMERN AG 1.50000% 16-06.12.22*	CHF	350 000			350 000	349 965	0.03	
KRAFTWERKE OBERHASLI AG 0.70000% 17-30.01.26*	CHF	400 000			400 000	383 800	0.03	
KRAFTWERKE OBERHASLI AG 0.12500% 21-21.02.31*	CHF	565 000			565 000	473 753	0.04	
KUEHNE+NAGEL INTERNATIONAL AG-REG-S 0.20000% 19-18.06.25*	CHF	3 640 000			3 640 000	3 494 400	0.27	2 800 000
LAFARGEHOLCIM LTD-REG-S 1.00000% 18-11.12.24*	CHF	5 900 000		2 900 000	3 000 000	2 955 000	0.23	
LIMECO-REG-S 0.37500% 18-25.09.26*	CHF	100 000			100 000	95 350	0.01	
LINDT & SPRUENGLI AG 0.30000% 17-06.10.27*	CHF	400 000			400 000	373 400	0.03	400 000
LONZA SWISS FINANCE AG 1.25000% 15-22.09.23*	CHF	1 100 000			1 100 000	1 097 140	0.09	
LUZERNER KANTONALBANK AG-REG-S-SUB 0.87500% 21-14.05.31*	CHF	3 200 000			3 200 000	2 686 400	0.21	
MOBIMO HOLDING AG 0.75000% 17-20.03.26*	CHF	200 000			200 000	189 400	0.01	
MOBIMO HOLDING AG-REG-S 0.87500% 18-02.10.23*	CHF	3 000 000			3 000 000	2 976 000	0.23	
MOBIMO HOLDING AG-REG-S 0.25000% 20-23.03.28*	CHF	3 000 000			3 000 000	2 634 000	0.20	250 000
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 20-18.09.28*	CHF	3 000 000			3 000 000	2 670 000	0.21	
NANT DE DRANCE SA 1.75000% 14-18.07.24*	CHF	250 000			250 000	249 250	0.02	
NANT DE DRANCE SA-REG-S 1.25000% 20-25.06.27*	CHF	5 000 000		1 000 000	4 000 000	3 880 000	0.30	20 000
NANT DE DRANCE SA-REG-S 0.87500% 20-23.05.29*	CHF	1 000 000			1 000 000	911 000	0.07	
NATIONWIDE BUILDING SOCIETY-REG-S 1.52030% 22-17.12.29*	CHF		3 500 000		3 500 000	3 454 500	0.27	
NESTLE SA-REG-S 1.62500% 22-15.07.26*	CHF		6 000 000		6 000 000	6 033 000	0.47	
NESTLE SA-REG-S 2.50000% 22-14.07.34*	CHF		2 000 000		2 000 000	2 125 000	0.17	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 20-28.11.28*	CHF		310 000		310 000	284 270	0.02	
NOVARTIS AG 0.62500% 15-13.11.29*	CHF	2 000 000	1 000 000	500 000	2 500 000	2 325 000	0.18	
NOVARTIS AG 1.05000% 15-11.05.35*	CHF	1 000 000			1 000 000	901 500	0.07	
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF	4 755 000			4 755 000	4 436 415	0.35	200 000
OC OERLIKON CORP AG-REG-S 0.80000% 21-27.11.28*	CHF	2 000 000			2 000 000	1 724 000	0.13	
PANALPINA WELTTRANSPORT HLDG AG-REG-S 1.00000% 18-12.12.22*	CHF	50 000			50 000	49 990	0.00	
PARTNERS GROUP HOLDING AG 0.15000% 17-07.06.24*	CHF	350 000			350 000	341 950	0.03	
PARTNERS GROUP HOLDING AG-REG-S 0.40000% 19-21.06.27*	CHF	2 860 000			2 860 000	2 656 940	0.21	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 16-23.09.43*	CHF	100 000			100 000	75 050	0.01	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 20-22.06.40*	CHF	1 000 000			1 000 000	797 000	0.06	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.02000% 20-30.01.40*	CHF	500 000			500 000	367 250	0.03	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 20-22.05.42*	CHF	175 000			175 000	128 538	0.01	175 000
PSP SWISS PROPERTY AG-REG-S 0.50000% 16-16.02.24*	CHF	200 000			200 000	196 500	0.02	
PSP SWISS PROPERTY AG 0.37500% 16-29.04.26*	CHF	200 000			200 000	187 600	0.01	
PSP SWISS PROPERTY AG-REG-S 0.20000% 21-04.02.31*	CHF	2 000 000			2 000 000	1 640 000	0.13	2 000 000
RABOBANK NEDERLAND NV-REG-S 3.12500% 06-15.09.26*	CHF	2 950 000			2 950 000	3 094 550	0.24	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.75000% 16-22.04.31*	CHF	150 000			150 000	133 500	0.01	150 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.50000% 20-11.11.28*	CHF	1 000 000			1 000 000	886 000	0.07	1 000 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 1.50000% 20-23.11.34*	CHF	2 800 000			2 800 000	2 350 600	0.18	2 800 000
RIETER HOLDING AG-REG-S 1.55000% 20-17.09.24*	CHF	5 100 000			5 100 000	5 003 100	0.39	
ROCHE KAPITALMARKT AG 0.10000% 17-23.09.24*	CHF	1 000 000		1 000 000				
ROCHE KAPITALMARKT AG 0.45000% 17-23.03.29*	CHF	3 000 000			3 000 000	2 779 500	0.22	
ROCHE KAPITALMARKT AG-REG-S 0.75000% 18-24.09.30*	CHF		1 500 000		1 500 000	1 390 500	0.11	1 500 000
ROCHE KAPITALMARKT AG-REG-S 0.75000% 22-25.02.31*	CHF	6 000 000			6 000 000	5 532 000	0.43	
ROCHE KAPITALMARKT AG-REG-S 1.00000% 22-25.02.37*	CHF		100 000		100 000	87 950	0.01	
RZD CAPITAL PLC *DEFAULTED* 2.10000% 17-02.10.23*	CHF	2 000 000			2 000 000	620 000	0.05	
SEE-SPITAL 1.25000% 18-03.07.26*	CHF	350 000			350 000	333 900	0.03	
SGS SA 0.87500% 15-08.05.30*	CHF	1 350 000			1 350 000	1 245 375	0.10	
SGS SA 1.75000% 14-27.02.24*	CHF		250 000		250 000	250 400	0.02	
SGS SA-REG-S 0.45000% 20-06.11.23*	CHF	1 535 000			1 535 000	1 518 883	0.12	
SGS SA-REG-S 0.95000% 20-06.11.26*	CHF	860 000			860 000	834 200	0.06	
SGS SA-REG-S 1.25000% 22-05.09.25*	CHF		4 500 000		4 500 000	4 468 500	0.35	4 500 000
SGS SA-REG-S 1.70000% 22-05.09.29*	CHF		4 500 000		4 500 000	4 432 500	0.34	
SIKA AG-REG-S 0.62500% 18-12.07.24*	CHF	2 500 000		500 000	2 000 000	1 975 000	0.15	320 000
SIX GROUP AG-REG-S 0.20000% 21-28.09.29*	CHF	4 515 000			4 515 000	3 982 230	0.31	
SONOVA HOLDING AG-REG-S 0.75000% 20-06.10.28*	CHF	4 220 000			4 220 000	3 952 030	0.31	250 000
SONOVA HOLDING AG-REG-S 1.05000% 22-19.02.29*	CHF	1 660 000			1 660 000	1 581 980	0.12	1 410 000
SONOVA HOLDING AG-REG-S 1.40000% 22-19.02.32*	CHF	3 375 000			3 375 000	3 197 813	0.25	
SPITAL MAENNEDORF AG-REG-S 0.95000% 18-12.12.23*	CHF	500 000			500 000	490 750	0.04	
ST GALLER KANTONALBANK-REG-S-SUB 1.00000% 17-30.11.27*	CHF	150 000			150 000	139 875	0.01	
STADLER RAIL AG-REG-S 0.37500% 19-20.11.26*	CHF	4 520 000			4 520 000	4 171 960	0.32	
STRAUMANN HOLDING AG-REG-S 0.55000% 20-03.10.25*	CHF	2 000 000			2 000 000	1 932 000	0.15	
SULZER AG 0.37500% 16-11.07.22*	CHF	7 200 000		7 200 000				

Security		31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
SULZER AG 0.87500% 16-10.07.26*	CHF	200 000			200 000	185 600	0.01	180 000
SULZER AG-REG-S 1.30000% 18-06.07.23*	CHF	4 200 000			4 200 000	4 168 500	0.32	
SULZER AG-REG-S 1.60000% 18-22.10.24*	CHF	3 200 000			3 200 000	3 145 600	0.24	
SULZER AG-REG-S 3.35000% 22-16.11.26*	CHF		2 500 000		2 500 000	2 527 175	0.20	
SWISS PRIME SITE FINANCE AG 0.50000% 16-03.11.25*	CHF	250 000			250 000	238 125	0.02	250 000
SWISS PRIME SITE FINANCE AG 0.82500% 17-11.05.26*	CHF	800 000			800 000	763 600	0.06	
SWISS PRIME SITE FINANCE AG-REG-S 1.00000% 18-16.07.24*	CHF	3 900 000			3 900 000	3 849 300	0.30	
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF	1 800 000			1 800 000	1 718 100	0.13	
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 19-30.09.31*	CHF	2 200 000			2 200 000	1 786 400	0.14	
SWISS PRIME SITE FINANCE AG-REG-S 0.65000% 20-18.12.29*	CHF	7 465 000			7 465 000	6 528 143	0.51	1 100 000
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 21-11.02.28*	CHF	2 500 000			2 500 000	2 245 000	0.17	750 000
SWISSCOM AG 0.12500% 16-15.09.32*	CHF	200 000			200 000	167 000	0.01	200 000
SWISSCOM AG 0.13000% 20-18.09.31*	CHF	3 000 000			3 000 000	2 541 000	0.20	
SWISSCOM AG 0.37500% 16-31.03.28*	CHF	1 200 000			1 200 000	1 119 000	0.09	1 200 000
SWISSCOM AG 0.37500% 17-31.05.27*	CHF	4 450 000			4 450 000	4 227 500	0.33	
SWISSCOM AG 1.00000% 15-17.04.35*	CHF	2 000 000	655 000		2 655 000	2 336 400	0.18	200 000
SWISSCOM AG-REG-S 0.75000% 17-24.11.33*	CHF	1 000 000	900 000		1 900 000	1 640 650	0.13	
SWISSCOM AG-REG-S 0.50000% 19-15.03.29*	CHF	1 500 000			1 500 000	1 380 000	0.11	
SWISSCOM AG-REG-S 0.75000% 18-12.10.28*	CHF	1 600 000			1 600 000	1 512 000	0.12	
SWISSCOM AG-REG-S 0.25000% 21-18.05.33*	CHF	785 000			785 000	653 513	0.05	
SWISSCOM AG-REG-S 1.50000% 14-28.09.29*	CHF	100 000			100 000	97 700	0.01	
SWISSGRID AG-REG-S 0.20000% 20-30.06.32*	CHF	500 000			500 000	417 500	0.03	
SWISSGRID AG-REG-S 0.12500% 20-30.06.36*	CHF	1 000 000			1 000 000	750 500	0.06	
SYNGENTA FINANCE AG-REG-S 0.12500% 20-09.12.22*	CHF	2 500 000			2 500 000	2 499 000	0.19	
SYNGENTA FINANCE AG-REG-S 0.70000% 20-09.12.26*	CHF	2 000 000			2 000 000	1 821 000	0.14	
SYNGENTA FINANCE AG-REG-S 1.25000% 20-16.10.23*	CHF	2 350 000			2 350 000	2 318 275	0.18	
SYNGENTA FINANCE AG-REG-S 0.62500% 21-30.08.24*	CHF	6 000 000			6 000 000	5 784 000	0.45	
TANNER SERVICIOS FINANCIEROS SA-REG-S 0.60000% 20-07.11.22*	CHF	7 715 000	1 000 000	8 715 000				
TEMENOS AG-REG-S 1.50000% 19-28.11.25*	CHF	2 300 000			2 300 000	2 157 400	0.17	2 300 000
TEMENOS AG-REG-S 1.87500% 18-30.11.23*	CHF	800 000			800 000	784 000	0.06	5 000
TEMENOS GROUP AG 2.00000% 15-17.06.22*	CHF	2 250 000		2 250 000				
TEVA PHARMACEUTICAL FINANCE 0.50000% 16-28.07.22*	CHF	500 000		500 000				
TEVA PHARMACEUTICAL FINANCE 1.00000% 16-28.07.25*	CHF	1 000 000			1 000 000	907 000	0.07	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.16600% 19-21.12.29*	CHF	3 000 000		1 000 000	2 000 000	1 756 000	0.14	
TRANSPOWER NEW ZEALAND LTD 0.02000% 19-16.12.27*	CHF	2 050 000			2 050 000	1 871 650	0.15	
UBS GROUP AG 0.37500% 21-24.08.29*	CHF	4 800 000			4 800 000	4 152 000	0.32	3 600 000
UBS GROUP AG-REG-S 1.25000% 16-23.02.26*	CHF	4 200 000			4 200 000	4 082 400	0.32	
UNION BANCAIRE PRIVEE UBP SA 0.20000% 21-15.12.26*	CHF	4 150 000			4 150 000	3 880 250	0.30	
VERIZON COMMUNICATIONS INC-REG-S 0.55500% 21-24.03.31*	CHF	1 500 000	2 000 000		3 500 000	3 039 750	0.24	
VIFOR PHARMA AG-REG-S 0.75000% 18-13.09.22*	CHF	1 290 000		1 290 000				
VP BANK AG-REG-S 0.60000% 19-29.11.29*	CHF	1 400 000			1 400 000	1 227 800	0.10	
ZUERCHER KANTONALBANK 0.05000% 16-23.11.26*	CHF	2 900 000			2 900 000	2 733 250	0.21	
ZUERCHER KANTONALBANK-REG-S 0.05000% 20-05.02.31*	CHF	4 200 000			4 200 000	3 651 900	0.28	
ZUERCHER KANTONALBANK 0.20000% 22-31.07.30*	CHF	3 000 000			3 000 000	2 671 500	0.21	
ZUG ESTATES HOLDING AG-REG-S 0.10000% 19-02.10.25*	CHF	200 000			200 000	188 100	0.01	200 000
ZURICH INSURANCE CO-REG-S 1.00000% 18-30.10.28*	CHF	480 000			480 000	456 480	0.04	
Total CHF						415 708 510	32.34	
Total Bonds, fixed rate						415 708 510	32.34	
Bonds, zero coupon								
CHF								
AMAG LEASING AG-REG-S 0.00000% 21-18.02.25*	CHF	1 500 000			1 500 000	1 439 250	0.11	
BALOISE HOLDING AG-REG-S 0.00000% 19-25.09.26*	CHF	1 200 000			1 200 000	1 122 000	0.09	
LIECHTENSTEINISCHE LANDESBANK AG-REG-S 0.00000% 19-27.09.29*	CHF	150 000			150 000	128 325	0.01	
PSP SWISS PROPERTY AG-REG-S 0.00000% 19-06.02.30*	CHF	1 850 000			1 850 000	1 541 050	0.12	1 850 000
SONOVA HOLDING AG-REG-S 0.00000% 19-11.10.29*	CHF	50 000			50 000	43 600	0.00	
SWISSCOM AG-REG-S 0.00000% 19-30.08.44*	CHF	1 150 000			1 150 000	728 525	0.06	
SWISSGRID AG-REG-S 0.00000% 20-30.06.28*	CHF	1 000 000			1 000 000	898 500	0.07	
Total CHF						5 901 250	0.46	
Total Bonds, zero coupon						5 901 250	0.46	
Bonds, floating rate								
CHF								
BALOISE LIFE LTD-SUB 1.750%/VAR 17-PRP*	CHF	145 000			145 000	143 115	0.01	
BANK CLER AG-SUB 3.000%/VAR 20-PRP*	CHF	2 750 000			2 750 000	2 514 875	0.20	725 000
BASLER KANTONALBANK-REG-S-SUB 1.875%/VAR PRP*	CHF	2 175 000			2 175 000	1 952 063	0.15	965 000
GLARNER KANTONALBANK-REG-S-SUB 2.000%/VAR 18-PRP*	CHF	2 000 000			2 000 000	1 875 000	0.15	500 000
HELVETIA SCHWEIZ VERSICHERUNGSGES-SUB 1.500%/VAR 20-PRP*	CHF	4 330 000			4 330 000	4 026 900	0.31	765 000
HELVETIA SCHWEIZ VERSICHERU-REG-S-SUB 1.450%/VAR 20-12.08.40*	CHF	875 000			875 000	706 125	0.05	
LAFARGEHOLCIM HELVETIA FIN-REG-S-SUB 3.500%/VAR 18-PRP*	CHF	4 700 000			4 700 000	4 653 000	0.36	280 000
LUZERNER KANTONALBANK-REG-S-SUB 1.500%/VAR 20-PRP*	CHF	2 665 000			2 665 000	2 242 598	0.17	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S-SUB 2.000%/VAR 20-PRP*	CHF	2 000 000			2 000 000	1 803 000	0.14	210 000
SWISS LIFE AG-REG-S-SUB 2.000%/VAR 18-PRP*	CHF	2 685 000			2 685 000	2 588 340	0.20	
SWISS LIFE AG-REG-S-SUB 2.625%/VAR 18-25.09.48*	CHF		2 000 000		2 000 000	1 804 000	0.14	400 000
SWISS LIFE AG-SUB 4.37500%/VAR 16-24.09.46*	CHF		800 000		800 000	812 800	0.06	150 000
ZUERCHER KANTONALBANK-SUB 2.125%/VAR 17-PRP*	CHF	2 000 000			2 000 000	1 962 000	0.15	40 000
Total CHF						27 083 815	2.11	
Total Bonds, floating rate						27 083 815	2.11	
Convertible bonds, floating rate								
CHF								
CREDIT SUISSE GROUP AG-REG-S-SUB COCO 3.000%/VAR 19-PRP*	CHF	2 500 000			2 500 000	1 655 250	0.13	
LUZERNER KANTONALBANK AG-REG-S-SUB 1.800%/VAR 19-PRP*	CHF	1 000 000			1 000 000	897 000	0.07	100 000
MUENCHENER HYPOTHEKENBANK EG-REG-S-SUB 3.125%/VAR 19-PRP*	CHF	1 000 000			1 000 000	877 630	0.07	
ST GALLER KANTONALBANK AG-REG-S-SUB COCO 1.700%/VAR 17-PRP*	CHF	1 000 000			1 000 000	950 680	0.07	
Total CHF						4 380 560	0.34	
Total Convertible bonds, floating rate						4 380 560	0.34	
Total Securities traded on an exchange						1 245 937 902	96.92	

Security	31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
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Securities traded neither on an exchange nor on a regulated market

Bonds, fixed rate

CHF

UBS AG/LONDON 0.71000% 22-13.04.25**	CHF	2 000 000		2 000 000	1 947 700	0.15	
Total CHF					1 947 700	0.15	

Total Bonds, fixed rate

1 947 700 0.15

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

1 947 700 0.15

Total securities and similar instruments (thereof in lending)

1 247 885 602 97.07
103 762 028 8.07)

Bank deposits at sight					30 730 204	2.39	
Derivative financial instruments					879 431	0.07	
Other assets					6 034 693	0.47	
Total fund assets					1 285 529 930	100.00	

Short-term bank liabilities					-31 133 177		
Other liabilities					-183 986		
Net fund assets					1 254 212 767		

Valuation categories

Market value as of
30.11.2022
in %
of the total
fund assets³

Investments valued at prices paid on the main market					1 245 937 902	96.92	
Investments valuation based on market-observed parameters					2 827 131	0.22	
Investments valued with suitable valuation models taking account of the current market circumstances					-	-	
Total					1 248 765 033	97.14	

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

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

³ Divergences in the totals may be attributed to rounding differences

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

** valuation based on market-observed parameters

Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Nominal	Currency	Tied underlyings in bonds/shares in CHF	Replacement value in CHF	in % of total assets
Interest rate swaps/Credit Default Swaps					
UBS/INTEREST RATE SWAP PAY 0.74000% 22-18.05.27**	37 000 000	CHF	37 000 000	879 431	0.07
UBS/INTEREST RATE SWAP REC. SARON O/N 22-18.05.27	37 000 000	CHF			
			37 000 000	879 431	0.07

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

** valuation based on market-observed parameters

Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Interest rate swaps/Credit Default Swaps			
UBS/INTEREST RATE SWAP PAY 1.22500% 22-17.05.32	CHF	27 000 000	27 000 000
UBS/INTEREST RATE SWAP REC. SARON O/N 22-17.05.32	CHF	27 000 000	27 000 000

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Nominal
Interest rate swaps/Credit Default Swaps		
UBS/INTEREST RATE SWAP PAY 0.74000% 22-18.05.27	CHF	50 000 000
UBS/INTEREST RATE SWAP REC. SARON O/N 22-18.05.27	CHF	50 000 000

Supplementary information

Derivative financial instruments

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

Repurchase agreements

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

Remuneration of the Fund Management

Flat fee

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

Soft Commission Arrangements

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

Total Expense Ratio (TER)

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

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

Issue and redemption price

If the sum of a sub-fund’s subscriptions and redemptions result in a net asset inflow or outflow on an order date, the valuation net asset value of the sub-fund will be increased or reduced (swinging single pricing). The maximum adjustment is generally 3% of the valuation net asset value. However, in exceptional circumstances, the fund management company may decide to temporarily apply an adjustment of more than 3% of the prevailing net asset value for each sub-fund and/or valuation day, if it has sufficient grounds to believe that the adjustment is justified in view of prevailing market conditions and in the best interests of investors. A temporary adjustment will be calculated in accordance with the procedure set out by the fund management company. Existing and new investors will be informed of the sufficiently substantiated decision on the application of this temporary measure and of its expiry by announcement in the umbrella fund’s official medium of publication. The supervisory authority will also be notified. A modified valuation net asset value covers incidental costs (bid-ask spread, standard brokerage charges, commissions, fees, etc.) incurred on average in the investment of the net asset inflow or the sale of the portion of the investments corresponding to the net asset outflow. The adjustment will lead to an increase in the valuation net asset value if the net movements result in an increase in the number of sub-fund units. The adjustment will lead to a decrease in the valuation net asset value if the net movements result in a reduction in the number of units. The valuation net asset value determined on the basis of swinging single pricing is therefore a modified valuation net asset value in accordance with the first sentence of this point.

Exchange rates

EUR 1 = CHF 0.980999

USD 1 = CHF 0.952750

UBS (CH) Bond Fund

– Bonds CHF Sustainable

Category securities funds

Most important figures

	ISIN	30.11.2022	31.5.2022	31.5.2021
Net fund assets in CHF		2 090 699 537.31	2 162 868 926.93	1 988 305 930.65
Class I-X	CH0540307235			¹
Net asset value per unit in CHF		88.81	90.55	99.84
Issue and redemption price per unit in CHF ²		88.69	90.42	99.74
Number of units outstanding		480 467.3300	455 530.3340	441 179.8520
Class P	CH0002791843			
Net asset value per unit in CHF		109.44	111.30	122.73
Issue and redemption price per unit in CHF ²		109.29	111.14	122.61
Number of units outstanding		579 440.8460	603 899.4470	676 737.7650
Class Q	CH0203279580			
Net asset value per unit in CHF		88.40	89.87	98.99
Issue and redemption price per unit in CHF ²		88.28	89.74	98.89
Number of units outstanding		34 461.5940	34 622.5940	38 788.0840
Class U-X	CH0111018120			
Net asset value per unit in CHF		9 105.50	9 281.98	10 214.83
Issue and redemption price per unit in CHF ²		9 092.75	9 268.99	10 204.62
Number of units outstanding		217 623.5240	220 998.0000	181 830.0250

¹ Initial subscription: 30.6.2020

² see Supplementary information

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
Switzerland	63.07
Germany	5.38
Canada	4.93
France	3.88
United States of America	3.60
United Kingdom	3.31
Australia	2.78
Supranationals	1.84
Spain	1.67
United Arab Emirates	1.32
Others	6.76
Total	98.54

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

Statement of assets

	30.11.2022	31.5.2022
Market values	CHF	CHF
Bank deposits		
– at sight	19 358 982.27	24 559 362.55
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	2 076 358 689.98	2 139 710 699.55
Derivative financial instruments	308 989.20	1 412 890.40
Other assets	11 267 344.36	9 554 130.55
Total fund assets	2 107 294 005.81	2 175 237 083.05
Loans	-16 546 317.55	-12 316 587.04
Other liabilities	-48 150.95	-51 569.08
Net fund assets	2 090 699 537.31	2 162 868 926.93

Statement of income

	1.6.2022-30.11.2022	1.6.2021-31.5.2022
Income	CHF	CHF
Income from bank assets	649.39	675.89
Negative interest	-63 512.26	-140 415.95
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	7 274 727.92	12 908 580.00
Offset payments from securities lending	680 179.76	577 790.31
Income from securities lending	103 313.63	128 898.13
Income from derivative financial instruments	683.32	0.00
Purchase of current net income on issue of units	63 087.94	1 876 320.42
Total income	8 059 129.70	15 351 848.80
Expenses		
Interest payable	-10 780.88	-282.08
Audit expenses	-16 300.40	-14 146.40
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class P	-291 303.27	-693 030.31
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-7 611.48	-20 927.19
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0.00	0.00
Other expenses	-2 653.77	-1 849.47
Payment of current net income on redemption of units	-112 621.17	-30 646.97
Total expenses	-441 270.97	-760 882.42
Net income	7 617 858.73	14 590 966.38
Realized capital gains and losses ¹	-6 332 728.35	2 846 532.61
Realized result	1 285 130.38	17 437 498.99
Unrealized capital gains and losses	-28 699 838.20	-201 308 273.98
Total result	-27 414 707.82	-183 870 774.99

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

Changes in net fund assets

	1.6.2022-30.11.2022	1.6.2021-31.5.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	2 162 868 926.93	1 988 305 930.65
Ord. annual distribution	-14 650 290.11	-13 675 451.44
Balance of unit movements	-30 104 391.69	372 109 222.71
Total result	-27 414 707.82	-183 870 774.99
Net fund assets at the end of the reporting period	2 090 699 537.31	2 162 868 926.93

Development of the outstanding units

	1.6.2022-30.11.2022	1.6.2021-31.5.2022
	Number	Number
Class I-X		
Situation at the beginning of the financial year	455 530.3340	441 179.8520
Units issued	25 703.2220	38 782.7400
Units redeemed	-766.2260	-24 432.2580
Situation at the end of the period	480 467.3300	455 530.3340
Difference between units issued and units redeemed	24 936.9960	14 350.4820
Class P		
Situation at the beginning of the financial year	603 899.4470	676 737.7650
Units issued	1 228.4550	9 374.9470
Units redeemed	-25 687.0560	-82 213.2650
Situation at the end of the period	579 440.8460	603 899.4470
Difference between units issued and units redeemed	-24 458.6010	-72 838.3180
Class Q		
Situation at the beginning of the financial year	34 622.5940	38 788.0840
Units issued	64.0000	17 286.8970
Units redeemed	-225.0000	-21 452.3870
Situation at the end of the period	34 461.5940	34 622.5940
Difference between units issued and units redeemed	-161.0000	-4 165.4900
Class U-X		
Situation at the beginning of the financial year	220 998.0000	181 830.0250
Units issued	3 952.5240	40 452.9750
Units redeemed	-7 327.0000	-1 285.0000
Situation at the end of the period	217 623.5240	220 998.0000
Difference between units issued and units redeemed	-3 374.4760	39 167.9750

Inventory of Fund assets

Security	31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
Securities traded on an exchange							
Asset Backed Securities, fixed rate							
CHF							
SWISS AUTO LEASE GMBH-REG-S STEP-UP 20-23.03.30*	CHF 100 000			100 000	97 433	0.00	
SWISS CAR ABS 2020-1 AG-REG-S 0.62500% 20-18.08.30*	CHF 1 500 000			1 500 000	1 483 380	0.07	
SWISS CAR ABS-REG-S 0.50000% 21-18.04.31*	CHF 2 330 000			2 330 000	2 282 436	0.11	
SWISS CREDIT CARD ISSUANCE 2019-REG-S 0.04000% 19-15.06.24*	CHF 575 000		575 000				
SWISSCARD AECS GMBH-REG-S 0.35000% 21-15.06.26*	CHF 2 530 000			2 530 000	2 443 851	0.12	
Total CHF					6 307 100	0.30	
Total Asset Backed Securities, fixed rate					6 307 100	0.30	
Asset Backed Securities, zero coupon							
CHF							
FIRST SWISS MOBILITY AG-REG-S 0.00000% 19-16.12.28*	CHF 135 000			135 000	134 941	0.01	
Total CHF					134 941	0.01	
Total Asset Backed Securities, zero coupon					134 941	0.01	
Asset Backed Securities, floating rate							
CHF							
FIRST SWISS MOBILITY AG-REG-S STEP-UP 20-15.02.29*	CHF 2 460 000			2 460 000	2 452 245	0.12	
Total CHF					2 452 245	0.12	
Total Asset Backed Securities, floating rate					2 452 245	0.12	
Notes, fixed rate							
CHF							
AARGAUISCHE KANTONALBANK 0.87500% 15-23.01.30*	CHF 2 950 000			2 950 000	2 786 275	0.13	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.95000% 21-25.03.31*	CHF 1 165 000			1 165 000	1 008 308	0.05	
AKEB AG FUER KERNENERGIE BETEILIG-REG-S 1.45000% 20-23.07.27*	CHF 3 885 000			3 885 000	3 576 143	0.17	
AXPO HOLDING AG-REG-S 0.25000% 22-04.02.25*	CHF 3 500 000			3 500 000	3 346 000	0.16	
AXPO HOLDING AG-REG-S 2.00000% 22-15.09.26*	CHF 2 500 000	2 500 000		2 500 000	2 452 500	0.12	
BASEL-LANDSCHAFT, CANTON OF 1.50000% 13-26.06.28*	CHF 3 000 000			3 000 000	3 018 000	0.14	
BASELSTADT KANTONALBANK 0.25000% 20-02.09.32*	CHF 900 000			900 000	773 100	0.04	
BERNER KANTONALBANK AG-REG-S-SUB 0.85000% 22-21.01.32*	CHF 5 300 000			5 300 000	4 380 450	0.21	500 000
CANADIAN IMPERIAL BANK OF COMMERCE 0.18000% 21-20.04.29*	CHF 15 650 000			15 650 000	13 615 500	0.65	1 175 000
CLARIANT AG-REG-S 2.71700% 22-24.09.27*	CHF 4 000 000	4 000 000		4 000 000	4 040 000	0.19	
EBN BV-REG-S 0.87500% 14-22.09.26*	CHF 170 000			170 000	166 090	0.01	
ENERGIEFINANZIERUNGS AG 2.62500% 11-31.01.23*	CHF 250 000			250 000	250 450	0.01	
GENEVA, CANTON OF 1.62500% 14-30.07.29*	CHF 800 000			800 000	807 600	0.04	400 000
GIVAUDAN FINANCE SA 0.37500% 21-07.06.30*	CHF 200 000	200 000		200 000	177 300	0.01	110 000
GLARNER KANTONALBANK-REG-S-SUB 1.00000% 21-28.07.31*	CHF 2 180 000			2 180 000	1 977 260	0.09	
INVESTIS HOLDING SA-REG-S 0.05000% 19-09.10.23*	CHF 2 000 000			2 000 000	1 955 000	0.09	
INVESTIS HOLDING SA-REG-S 0.25000% 21-14.02.25*	CHF 3 200 000			3 200 000	3 020 800	0.14	620 000
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF 3 850 000			3 850 000	3 692 150	0.18	
LONZA SWISS FINANCE AG-REG-S 0.35000% 20-22.09.26*	CHF 4 280 000			4 280 000	4 036 040	0.19	
LUZERNER KANTONALBANK 2.12500% 11-04.10.41*	CHF 500 000			500 000	517 000	0.02	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.01000% 21-10.11.26*	CHF 1 000 000			1 000 000	944 000	0.04	
NESTLE SA-REG-S 2.12500% 22-15.07.30*	CHF 5 000 000	5 000 000	200 000	4 800 000	4 929 600	0.23	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.12500% 19-06.12.32*	CHF 200 000			200 000	171 100	0.01	
NORTH AMERICAN DEVELOPMENT BANK 0.25000% 15-30.04.25*	CHF 2 000 000		1 000 000	1 000 000	971 500	0.05	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.50000% 12-14.02.40*	CHF 2 000 000			2 000 000	1 900 000	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.37500% 12-20.09.29*	CHF 2 000 000			2 000 000	1 970 200	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 15-21.01.30*	CHF 3 000 000			3 000 000	2 747 700	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.50000% 15-05.05.28*	CHF 4 500 000			4 500 000	4 259 250	0.20	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 19-15.04.30*	CHF 12 065 000		600 000	11 465 000	10 363 214	0.49	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 19-26.04.34*	CHF 850 000			850 000	715 700	0.03	450 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-13.08.27*	CHF 2 500 000			2 500 000	2 345 000	0.11	700 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 20-15.03.41*	CHF 15 000 000			15 000 000	11 299 500	0.54	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-17.08.40*	CHF 12 090 000			12 090 000	8 927 256	0.42	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.12500% 20-14.10.33*	CHF 3 000 000			3 000 000	2 510 100	0.12	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 21-24.01.41*	CHF 3 300 000			3 300 000	2 484 240	0.12	1 900 000
PSP SWISS PROPERTY AG-REG-S 0.55000% 19-04.02.28*	CHF 2 000 000		2 000 000				
PSP SWISS PROPERTY AG-REG-S 0.15000% 20-02.02.29*	CHF 500 000			500 000	438 000	0.02	300 000
RAIFFEISEN BANK INTERNATIONAL AG-SUB 4.75000% 12-24.10.22*	CHF 360 000		360 000				
ROCHE CAPITALMARKT AG-REG-S 2.00000% 22-25.02.27*	CHF 4 000 000			4 000 000	3 838 000	0.18	70 000
ROCHE CAPITALMARKT AG-REG-S 2.00000% 22-23.09.32*	CHF 4 000 000	4 000 000		4 000 000	4 062 000	0.19	
RZD CAP PLC/RUSS RAIL-REG-S *DEFAULTED* 1.19500% 19-03.04.28*	CHF 50 000			50 000	5 250	0.00	
SIKA AG-REG-S 2.35000% 22-28.11.28*	CHF 4 280 000	4 280 000		4 280 000	4 401 980	0.21	
SONOVA HOLDING AG-REG-S 0.50000% 20-06.10.25*	CHF 7 645 000			7 645 000	7 404 183	0.35	
SULZER AG 0.87500% 20-18.11.27*	CHF 7 425 000			7 425 000	6 708 488	0.32	
SULZER AG-REG-S 0.80000% 20-23.09.25*	CHF 5 210 000	300 000		5 510 000	5 206 950	0.25	
SWISSCOM AG 1.75000% 12-10.07.24*	CHF 2 480 000			2 480 000	2 492 400	0.12	
TECAN GROUP AG-REG-S 0.05000% 21-06.10.25*	CHF 3 000 000			3 000 000	2 853 000	0.14	
TRANSPOWER NEW ZEALAND LTD 0.03750% 21-16.03.29*	CHF 3 000 000			3 000 000	2 656 500	0.13	
UBS GROUP AG-REG-S 0.43500% 21-09.11.28*	CHF 14 800 000			14 800 000	13 157 200	0.62	
VERIZON COMMUNICATIONS INC-REG-S 0.19250% 21-24.03.28*	CHF 1 200 000			1 200 000	1 080 000	0.05	
ZUERCHER KANTONALBANK-REG-S 0.15000% 21-21.10.31*	CHF 7 500 000			7 500 000	6 487 500	0.31	455 000
ZUERCHER KANTONALBANK 1.40000% 22-25.07.29*	CHF 1 875 000	1 875 000		1 875 000	1 845 938	0.09	20 000
Total CHF					174 771 712	8.29	
Total Notes, fixed rate					174 771 712	8.29	
Notes, zero coupon							
CHF							
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.10.30*	CHF 5 000 000			5 000 000	3 977 500	0.19	
OC OERLIKON CORP AG-REG-S 0.00000% 21-25.11.22*	CHF 4 500 000		4 500 000				
RHAETISCHE BAHN STAMM 0.00000% 21-29.09.36*	CHF 2 000 000			2 000 000	1 582 000	0.08	1 600 000
Total CHF					5 559 500	0.26	
Total Notes, zero coupon					5 559 500	0.26	

Security	31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
Notes, floating rate							
CHF							
SWISS LIFE AG-REG-S-SUB 2.125%/VAR 21-30.09.41*	CHF 4 000 000			4 000 000	3 318 000	0.16	
ZURICH INSURANCE CO LTD-REG-S-SUB 1.500%/VAR 22-03.05.52*	CHF 12 000 000			12 000 000	9 600 000	0.46	
Total CHF					12 918 000	0.61	
Total Notes, floating rate					12 918 000	0.61	
Medium term notes, fixed rate							
CHF							
ACHMEA BANK NV 0.50000% 17-27.10.23*	CHF 2 250 000		2 250 000				
ACHMEA BANK NV 0.50000% 17-03.10.25*	CHF 200 000			200 000	191 500	0.01	
ADCB FINANCE CAYMAN LTD 0.72500% 18-15.02.24*	CHF 1 290 000			1 290 000	1 267 683	0.06	
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF 1 655 000			1 655 000	1 593 765	0.08	
ADECCO SA 0.87500% 20-27.11.25*	CHF 8 000 000			8 000 000	7 800 000	0.37	
AGENCE FRANCAISE DE DEVELOPPEMENT 2.62500% 10-18.02.25*	CHF 1 000 000		1 000 000				
AKADEMISKA HUS AB 0.25000% 15-17.11.25*	CHF 990 000			990 000	958 815	0.05	
AKADEMISKA HUS AB 0.30000% 17-08.10.29*	CHF 1 000 000			1 000 000	919 500	0.04	
AKADEMISKA HUS AB-REG-S 0.65000% 18-08.02.44*	CHF 180 000			180 000	141 750	0.01	
ALBERTA, PROVINCE OF-REG-S 0.37500% 19-07.02.29*	CHF 500 000			500 000	466 250	0.02	450 000
AMP GROUP FINANCE SERVICES LTD-REG-S 0.75000% 18-19.12.22*	CHF 565 000			565 000	564 774	0.03	
ANZ NEW ZEALAND INT'L LTD/LDN 0.25000% 16-25.10.23*	CHF 2 870 000		2 870 000				
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.35000% 18-22.10.24*	CHF 955 000			955 000	932 080	0.04	
ASB FINANCE LTD 0.20000% 17-02.08.24*	CHF 840 000			840 000	819 420	0.04	
ASB FINANCE LTD-REG-S 0.11750% 21-29.06.28*	CHF 5 000 000			5 000 000	4 460 000	0.21	
ASB FINANCE LTD/LONDON-REG-S 0.45000% 19-30.01.25*	CHF 4 000 000			4 000 000	3 888 000	0.18	300 000
ATHENE GLOBAL FUNDING-REG-S 0.85000% 20-14.10.25*	CHF 4 000 000		4 000 000				
ATHENE GLOBAL FUNDING-REG-S 0.50000% 21-15.01.27*	CHF 1 600 000		1 600 000				
BANCO BILBAO VIZCAYA ARGENTARIA 2.40750% 22-28.11.25*	CHF	3 000 000		3 000 000	3 025 500	0.14	
BANCO BILBAO VIZCAYA ARGENTARIA 2.77000% 22-28.11.28*	CHF	3 000 000		3 000 000	3 057 000	0.15	
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF 1 245 000			1 245 000	1 202 670	0.06	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF 1 000 000			1 000 000	908 500	0.04	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF 1 760 000			1 760 000	1 608 640	0.08	
BANCO SANTANDER SA 0.75000% 17-12.06.23*	CHF 875 000			875 000	870 363	0.04	
BANCO SANTANDER SA-REG-S 1.00000% 18-10.12.24*	CHF 2 550 000			2 550 000	2 499 000	0.12	
BANK OF AMERICA CORP-REG-S 0.25250% 19-12.06.26*	CHF 1 860 000	1 800 000		3 660 000	3 455 040	0.16	
BANK OF NEW ZEALAND 0.362500% 21-14.12.29*	CHF 1 400 000			1 400 000	1 219 400	0.06	1 400 000
BANK OF NOVA SCOTIA DN-REG-S 0.14250% 21-25.10.28*	CHF 8 300 000			8 300 000	7 357 950	0.35	
BANK OF NOVA SCOTIA 0.38500% 22-01.02.29*	CHF 3 500 000			3 500 000	3 118 500	0.15	
BANK OF NOVA SCOTIA-REG-S 0.20000% 18-19.11.25*	CHF 125 000			125 000	120 500	0.01	
BANK OF NOVA SCOTIA-REG-S 0.30250% 21-30.07.31*	CHF 4 300 000			4 300 000	3 599 100	0.17	
BANK OF NOVA SCOTIA/THE 0.27800% 22-01.04.27*	CHF 6 000 000		300 000	5 700 000	5 397 900	0.26	
BANQUE FEDERATIVE DU CREDIT MUTUEL 0.40000% 19-12.02.24*	CHF 150 000		150 000				
BANQUE INTL A LUXEMBOURG SA-REG-S 1.00000% 19-10.07.25*	CHF 600 000			600 000	573 600	0.03	
BARCLAYS PLC 0.315000% 21-04.06.27*	CHF 7 000 000			7 000 000	6 205 500	0.29	
BARCLAYS PLC-REG-S 1.12500% 18-12.07.23*	CHF 2 200 000			2 200 000	2 189 000	0.10	
BASELLANDSCHAFTLICHE KANTONALBANK 0.37500% 18-23.03.26*	CHF 380 000			380 000	366 700	0.02	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.37500% 19-13.05.30*	CHF 11 500 000			11 500 000	10 424 750	0.49	
BASELLANDSCHAFTLICHE KANTONALBANK 0.05000% 20-28.01.31*	CHF 11 000 000			11 000 000	9 581 000	0.45	
BAWAG PSK BANK FUER ARBEIT UND WI-REG-S 2.95500% 22-29.11.27*	CHF	2 000 000		2 000 000	2 078 000	0.10	
BERLIN HYP AG 0.25000% 20-11.09.28*	CHF 4 300 000	200 000		4 500 000	4 043 250	0.19	
BERLIN HYP AG 0.25000% 21-04.10.29*	CHF 11 400 000			11 400 000	9 935 100	0.47	
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF	3 800 000		3 800 000	3 727 800	0.18	
BERLIN-HANNOVERSCHE HYPOTHEKNBNK-REG-S 0.25000% 21-10.03.31*	CHF 10 800 000	300 000		11 100 000	9 385 050	0.45	
BKW AG-REG-S 0.25000% 19-29.07.27*	CHF 150 000			150 000	137 550	0.01	
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.30000% 19-05.09.24*	CHF 915 000		915 000				
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.75000% 19-03.09.27*	CHF 170 000	820 000	990 000				
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF 4 400 000			4 400 000	3 997 400	0.19	
BNP PARIBAS SA 2.89250% 22-27.09.29*	CHF	2 200 000		2 200 000	2 200 000	0.10	
BNP PARIBAS SA-REG-S 0.30000% 19-15.10.12*	CHF 2 000 000			2 000 000	1 810 000	0.09	800 000
BNP PARIBAS SA-REG-S 0.15000% 20-10.03.28*	CHF 8 200 000		600 000	7 600 000	6 745 000	0.32	
BNP PARIBAS SA-REG-S 0.14750% 21-13.07.27*	CHF 5 000 000			5 000 000	4 550 000	0.22	
BNP PARIBAS-REG-S 0.50000% 21-16.03.29*	CHF 6 400 000	800 000		7 200 000	6 354 000	0.30	
BNP PARIBAS-REG-S 1.00000% 18-06.06.25*	CHF 1 750 000			1 750 000	1 696 625	0.08	
BNP PARIBAS-SUB 1.750000% 15-05.06.25*	CHF 1 105 000			1 105 000	1 084 005	0.05	795 000
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.11100% 20-24.07.28*	CHF 2 500 000			2 500 000	2 213 750	0.11	
BOS FUNDING LTD-REG-S 1.50000% 19-29.11.23*	CHF 2 000 000			2 000 000	1 933 000	0.09	
BPCE SA-REG-S 0.50000% 19-08.11.23*	CHF 1 090 000		1 090 000				
CAIXABANK SA-REG-S 0.477000% 21-01.07.27*	CHF 4 200 000	400 000	400 000	4 200 000	3 815 700	0.18	600 000
CANADIAN IMPERIAL BANK OF COMMERCE/CAD 0.12500% 15-22.12.25*	CHF 1 470 000		470 000	1 000 000	960 500	0.05	
CANADIAN IMPERIAL BANK-REG-S 0.05000% 19-15.10.26*	CHF 975 000			975 000	900 900	0.04	
CANADIAN IMPERIAL BK OF COM-REG-S 0.10000% 18-30.04.25*	CHF 510 000			510 000	494 190	0.02	
CANADIAN IMPERIAL BK OF COM-REG-S 0.60000% 19-30.01.25*	CHF 1 305 000			1 305 000	1 265 850	0.06	
CANADIAN IMPERIAL BK OF COM-REG-S 0.28250% 22-03.02.27*	CHF 1 800 000			1 800 000	1 673 100	0.08	
CANADIAN IMPERIAL BK OF COM-REG-S 0.96750% 22-26.04.29*	CHF 6 700 000			6 700 000	6 425 300	0.30	
CBQ FINANCE LTD-REG-S 0.38000% 19-19.10.23*	CHF 870 000			870 000	858 255	0.04	
CBQ FINANCE LTD-REG-S 0.73500% 20-27.11.24*	CHF 5 700 000			5 700 000	5 511 900	0.26	
CBQ FINANCE LTD-REG-S 0.19500% 21-22.04.24*	CHF 5 300 000			5 300 000	5 150 010	0.24	
CELLNEX FINANCE CO SA 0.93500% 21-26.03.26*	CHF 4 000 000			4 000 000	3 762 000	0.18	200 000
CELLNEX TELECOM SA 1.11750% 20-17.07.25*	CHF 3 250 000		250 000	3 000 000	2 872 500	0.14	
CELLNEX TELECOM SA-REG-S 0.77500% 20-18.02.27*	CHF 3 640 000			3 640 000	3 330 600	0.16	2 860 000
CENTRAL AMERICAN BANK ECO INTEGRAT 0.17000% 21-29.09.31*	CHF 2 000 000			2 000 000	1 642 000	0.08	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.20000% 19-25.03.24*	CHF 2 250 000		2 250 000				
CIE DE FINANCEMENT FONCIER SA-REG-S 0.89000% 22-27.04.29*	CHF 5 000 000			5 000 000	4 765 000	0.23	
CITIGROUP INC-REG-S 0.75000% 19-02.04.26*	CHF 1 000 000			1 000 000	964 000	0.05	
CITIGROUP INC-REG-S 0.50000% 19-01.11.28*	CHF 3 000 000			3 000 000	2 721 000	0.13	
CITIGROUP INC-REG-S 0.25000% 21-30.08.29*	CHF 11 150 000			11 150 000	9 544 400	0.45	
CNTRL AMRCAN BANK FOR ECO INTGTIN REG-S 1.54620% 22-30.11.26*	CHF	1 000 000		1 000 000	982 000	0.05	
COMMERZBANK AG-REG-S 1.10000% 18-11.07.25*	CHF 7 400 000			7 400 000	7 074 400	0.34	
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF	4 000 000		4 000 000	4 040 000	0.19	
COMMONWEALTH BANK OF AUSTRALIA 0.40000% 17-25.09.26*	CHF 940 000			940 000	894 410	0.04	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.18750% 21-08.12.28*	CHF 2 500 000		300 000	2 200 000	1 991 000	0.09	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.15750% 21-08.12.31*	CHF 3 000 000		1 000 000	2 000 000	1 735 000	0.08	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 1.24000% 22-02.09.29*	CHF	6 000 000		6 000 000	5 826 000	0.28	
CORPORACION ANDINA DE FOMENTO 2.00000% 14-05.02.24*	CHF 1 315 000		1 315 000				
CORPORACION ANDINA DE FOMENTO-REG-S 1.50000% 14-01.12.28*	CHF 5 040 000			5 040 000	4 810 680	0.23	
CORPORACION ANDINA DE FOMENTO 0.50000% 15-26.02.26*	CHF 3 505 000		2 505 000	1 000 000	952 500	0.05	
CORPORACION ANDINA DE FOMENTO 0.30400% 16-16.09.24*	CHF 65 000		65 000				
CORPORACION ANDINA DE FOMENTO-REG-S 0.70000% 20-04.09.25*	CHF 2 500 000		250 000	2 250 000	2 179 125	0.10	
CPI PROPERTY GROUP SA-REG-S 1.63000% 18-25.10.23*	CHF 2 440 000			2 440 000	2 307 508	0.11	
CREDIT AGRICOLE HOME LOAN SFH SA 0.25000% 15-18.06.26*	CHF 1 340 000			1 340 000	1 282 380	0.06	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 18-08.12.25*	CHF 340 000			340 000	327 930	0.02	

Security		31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 18-03.10.28*	CHF	1 215 000			1 215 000	1 138 455	0.05	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 19-24.10.29*	CHF	2 000 000			2 000 000	1 813 000	0.09	
CREDIT AGRICOLE NEXT BK. SUISSE SA-REG-S 0.03000% 21-24.09.31*	CHF	3 000 000			3 000 000	2 533 500	0.12	50 000
CREDIT AGRICOLE SA 0.21250% 21-21.06.29*	CHF	2 000 000			2 000 000	1 750 000	0.08	
CREDIT AGRICOLE SA 0.41000% 22-18.01.30*	CHF	1 200 000			1 200 000	1 052 400	0.05	1 200 000
CREDIT AGRICOLE SA LONDON 2.12500% 14-30.10.24*	CHF	1 000 000		1 000 000				
CREDIT AGRICOLE SA LONDON 0.62500% 15-15.09.23*	CHF	1 000 000		1 000 000				
CREDIT AGRICOLE SA LONDON 0.30000% 17-18.04.24*	CHF	60 000			60 000	58 932	0.00	
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 19-07.11.25*	CHF	2 400 000			2 400 000	2 314 800	0.11	
CREDIT AGRICOLE SA LONDON-REG-S 0.12750% 20-27.07.28*	CHF	3 730 000			3 730 000	3 325 295	0.16	
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF	3 600 000		200 000	3 400 000	3 162 000	0.15	
CREDIT AGRICOLE SA-REG-S 0.25000% 21-10.03.31*	CHF	2 300 000			2 300 000	1 909 000	0.09	495 000
CREDIT AGRICOLE SA-REG-S 0.16370% 21-28.04.28*	CHF	500 000			500 000	449 500	0.02	
CREDIT AGRICOLE SA-REG-S 3.04250% 22-29.09.27*	CHF		2 000 000		2 000 000	2 037 000	0.10	
CREDIT AGRICOLE SA/LONDON-SUB 2.12500% 15-29.09.25*	CHF	1 000 000			1 000 000	991 500	0.05	
CREDIT AGRICOLE SA/LONDON 0.62500% 17-12.07.24*	CHF	1 500 000			1 500 000	1 467 750	0.07	
CREDIT AGRICOLE SA/LONDON-REG-S-SUB 0.25000% 19-10.10.29*	CHF	3 320 000			3 320 000	2 893 380	0.14	
CREDIT SUISSE GROUP AG 1.00000% 15-14.04.23*	CHF	4 000 000			4 000 000	3 850 400	0.18	
DEUTSCHE BAHN FINANCE BV 1.50000% 12-21.02.24*	CHF	50 000		50 000				
DEUTSCHE BAHN FINANCE BV 1.50000% 14-26.08.24*	CHF	100 000		100 000				
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.45000% 17-08.11.30*	CHF	950 000	400 000		1 350 000	1 226 475	0.06	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 18-18.07.28*	CHF	660 000		660 000				
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 19-19.06.34*	CHF	345 000			345 000	297 390	0.01	
DEUTSCHE BAHN FINANCE GMBH 0.20000% 21-20.05.33*	CHF	3 000 000		1 000 000	2 000 000	1 691 000	0.08	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 21-28.01.36*	CHF	3 500 000			3 500 000	2 761 500	0.13	
DEUTSCHE BANK AG 0.31500% 21-14.09.27*	CHF	6 600 000	2 000 000		8 600 000	7 348 700	0.35	
DEUTSCHE BANK AG 0.62500% 15-19.12.23*	CHF	1 400 000			1 400 000	1 374 800	0.07	
DEUTSCHE BANK AG-REG-S 0.62500% 18-08.02.23*	CHF	1 900 000			1 900 000	1 893 920	0.09	
DEUTSCHE BANK AG-REG-S 0.80000% 20-07.02.25*	CHF	200 000			200 000	190 000	0.01	
DEUTSCHE TELEKOM AG-REG-S 0.43500% 20-06.02.32*	CHF	3 720 000		720 000	3 000 000	2 605 500	0.12	
DNB BANK ASA-REG-S 0.12500% 18-30.11.23*	CHF	65 000			65 000	64 136	0.00	
DNB BANK ASA-REG-S 0.05000% 19-13.03.24*	CHF	2 960 000			2 960 000	2 903 760	0.14	
DNB BANK ASA-REG-S 1.16750% 22-03.06.27*	CHF	2 000 000			2 000 000	1 932 000	0.09	
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF	3 000 000			3 000 000	2 929 800	0.14	
DZ BANK AG DUTSE ZENTRAL-REG-S-SUB 3.84500% 22-17.08.32*	CHF		4 200 000		4 200 000	4 258 800	0.20	
E.ON SE 1.86000% 22-05.12.25*	CHF		3 600 000		3 600 000	3 602 160	0.17	
E.ON SE 2.50250% 22-05.12.29*	CHF		4 000 000		4 000 000	4 014 200	0.19	
ELI LILLY & CO-REG-S 0.15000% 16-24.05.24*	CHF	1 600 000		1 600 000				
ELI LILLY & CO-REG-S 0.45000% 16-24.05.28*	CHF	955 000		955 000				
ENEL FINANCE INTERNATIONAL NV-REG-S 0.55000% 17-03.09.24*	CHF	2 295 000		2 295 000				
ERSTE GROUP BANK AG-REG-S 0.25000% 21-02.10.28*	CHF	5 100 000			5 100 000	4 480 350	0.21	
EUROPEAN INVESTMENT BANK 3.12500% 06-30.06.36*	CHF	375 000			375 000	443 813	0.02	375 000
FIRST ABU DHABI BANK PJSC-REG-S 0.07000% 19-18.10.27*	CHF	3 340 000			3 340 000	2 994 310	0.14	
FIRST ABU DHABI BANK PJSC-REG-S 0.32250% 18-27.09.23*	CHF	2 820 000			2 820 000	2 786 160	0.13	
FIRST ABU DHABI BANK PJSC-REG-S 0.40100% 19-02.10.24*	CHF	3 840 000			3 840 000	3 730 560	0.18	
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	2 200 000			2 200 000	2 076 800	0.10	
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF	6 500 000			6 500 000	5 908 500	0.28	
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF	4 000 000			4 000 000	3 686 000	0.17	
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF	2 000 000			2 000 000	1 928 000	0.09	
GOLDMAN SACHS GROUP INC 0.50000% 17-04.12.24*	CHF	730 000			730 000	711 750	0.03	
GOLDMAN SACHS GROUP INC-REG-S 1.00000% 18-24.11.25*	CHF	1 500 000			1 500 000	1 461 750	0.07	
GOLDMAN SACHS GROUP INC-REG-S 0.40000% 21-11.05.28*	CHF	4 000 000		2 600 000	1 400 000	1 257 200	0.06	
HEATHROW FUNDING LTD 0.50000% 16-17.05.24*	CHF	10 435 000			10 435 000	10 190 821	0.48	
HEATHROW FUNDING LTD-REG-S 0.45000% 19-15.10.26*	CHF	4 670 000			4 670 000	4 319 750	0.20	
HENKEL AG & CO KGAA 0.27250% 20-28.04.23*	CHF	1 000 000		1 000 000				
HSBC HOLDINGS PLC-REG-S 0.32000% 21-03.11.27*	CHF	8 200 000			8 200 000	7 404 600	0.35	
HSBC HOLDINGS PLC-REG-S 0.81250% 21-03.11.31*	CHF	6 200 000			6 200 000	5 257 600	0.25	
HSBC HOLDINGS PLC-REG-S 1.80500% 22-01.06.26*	CHF	4 200 000			4 200 000	4 101 300	0.19	
HYPO VORARLBERG BANK AG-REG-S 0.12500% 19-03.09.29*	CHF	350 000			350 000	298 200	0.01	
HYPO VORARLBERG BANK AG-REG-S 0.50000% 22-07.04.27*	CHF	1 000 000			1 000 000	956 500	0.05	
INSTITUTO DE CREDITO OFICIAL 3.25000% 07-28.06.24*	CHF	1 575 000		1 575 000				
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF	15 400 000	200 000		15 600 000	14 960 400	0.71	
JPMORGAN CHASE & CO 0.50000% 15-04.12.23*	CHF	1 100 000		1 100 000				
JPMORGAN CHASE & CO-REG-S 0.63000% 20-25.02.35*	CHF	1 800 000			1 800 000	1 381 479	0.07	
JPMORGAN CHASE & CO-REG-S 0.80000% 22-03.02.32*	CHF	5 800 000			5 800 000	4 949 975	0.23	
KOMMUNALKREDIT AUSTRIA AG 3.37500% 06-22.06.26*	CHF	70 000			70 000	73 640	0.00	
KOREA DEVELOPMENT BANK-REG-S 0.44500% 20-08.05.25*	CHF	1 000 000		1 000 000				
KOREA LAND & HOUSING CORP-REG-S 0.19250% 20-15.06.25*	CHF	925 000			925 000	887 538	0.04	
KOREA WATER RESOURCES CORP-REG-S 0.15000% 18-20.09.23*	CHF	1 000 000		1 000 000				
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF	2 180 000		1 000 000	1 180 000	1 146 960	0.05	
LLOYDS BANKING GROUP 0.60250% 22-09.02.29*	CHF	4 200 000			4 200 000	3 687 600	0.17	2 200 000
MACQUARIE BANK 0.75000% 16-05.02.24*	CHF	2 060 000			2 060 000	2 039 400	0.10	
MACQUARIE BANK LTD 0.62500% 15-04.09.23*	CHF	3 510 000		3 510 000				
MACQUARIE GROUP LTD-REG-S 0.39500% 21-20.07.28*	CHF	4 720 000	400 000		5 120 000	4 546 560	0.22	
MACQUARIE GROUP LTD-REG-S 1.28500% 22-11.09.29*	CHF	11 000 000			11 000 000	10 092 500	0.48	
MANITOBA, PROVINCE OF-REG-S 0.25000% 19-15.03.29*	CHF	750 000			750 000	692 625	0.03	
MANITOBA, PROVINCE OF-REG-S 0.80000% 19-15.03.39*	CHF	650 000			650 000	559 650	0.03	
MANITOBA, PROVINCE OF-REG-S 0.70000% 20-20.04.40*	CHF	170 000			170 000	141 185	0.01	
MBANK SA-REG-S 0.56500% 18-07.06.22*	CHF	2 110 000		2 110 000				
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF	3 800 000			3 800 000	3 634 700	0.17	
MEDIOBANCA INTERNATIONAL LUX SA-REG-S 0.55000% 18-02.03.23*	CHF	1 000 000			1 000 000	995 600	0.05	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.12500% 19-11.06.27*	CHF	1 350 000			1 350 000	1 235 250	0.06	1 025 000
METROPOLITAN LIFE GLOBAL FUND-REG-S 0.12500% 20-25.09.28*	CHF	1 500 000			1 500 000	1 322 250	0.06	275 000
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.15000% 21-25.09.29*	CHF	1 000 000			1 000 000	859 000	0.04	1 000 000
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF		3 500 000		3 500 000	3 514 000	0.17	780 000
MFINANCE FRANCE SA 1.00500% 17-28.03.23*	CHF	5 920 000			5 920 000	5 875 600	0.28	
MUENCHENER HYPOTHEKENBANK EG 0.30000% 17-20.12.24*	CHF	1 070 000			1 070 000	1 033 085	0.05	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.35000% 18-12.12.23*	CHF	850 000			850 000	836 655	0.04	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.50000% 18-14.06.28*	CHF	350 000			350 000	329 875	0.02	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.00100% 19-19.02.24*	CHF	1 340 000		1 340 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 19-26.02.29*	CHF	1 300 000			1 300 000	1 194 050	0.06	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 19-18.06.31*	CHF	4 800 000			4 800 000	4 212 000	0.20	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 19-18.11.27*	CHF	1 000 000			1 000 000	904 500	0.04	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF	2 000 000			2 000 000	1 879 000	0.09	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.05000% 21-13.08.36*	CHF	5 000 000			5 000 000	3 905 000	0.19	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.37500% 22-07.04.26*	CHF	4 900 000			4 900 000	4 728 500	0.22	445 000
MUENCHENER HYPOTHEKENBANK EG 1.25000% 22-30.06.27*	CHF		19 650 000		19 650 000	19 394 550	0.92	340 000
MUENCHENER HYPOTHEKENBANK EG 0.25000% 19-31.10.44*	CHF	1 200 000			1 200 000	827 078	0.04	
MUNICIPALITY FINANCE PLC-REG-S 0.62500% 17-06.08.38*	CHF	850 000			850 000	716 975	0.03	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.12500% 19-21.06.27*	CHF	240 000			240 000	222 360	0.01	
NATIONAL BANK OF CANADA-REG-S 1.95750% 22-03.11.27*	CHF		4 000 000		4 000 000	4 074 000	0.19	
NATIONWIDE BUILDING SOCIETY-REG-S 0.16750% 19-11.07.31*	CHF	450 000			450 000	394 200	0.02	450 000
NATIONWIDE BUILDING SOCIETY-REG-S 1.91500% 22-08.09.28*	CHF		6 000 000		6 000 000	5 808 000	0.28	115 000
NATWEST MARKETS PLC-REG-S 0.12500% 19-13.09.23*	CHF	3 000 000			3 000 000	2 964 000	0.14	

Security		31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF	3 800 000			3 800 000	3 668 900	0.17	
NATWEST MARKETS PLC-REG-S 2.78250% 22-06.12.27*	CHF		3 400 000		3 400 000	3 404 964	0.16	
NEDERLANDSE WATERSCHAPSBANK NV 3.25000% 06-07.08.29*	CHF	810 000			810 000	903 150	0.04	
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 0.00200% 21-04.03.41*	CHF	400 000			400 000	293 600	0.01	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 19-18.10.27*	CHF	1 000 000		1 000 000				
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF		3 000 000	200 000	2 800 000	2 749 600	0.13	
ONTARIO, PROVINCE OF 0.25000% 17-28.06.29*	CHF	600 000			600 000	551 700	0.03	
ONTARIO, PROVINCE OF-REG-S 0.05000% 21-12.05.33*	CHF	3 300 000			3 300 000	2 788 500	0.13	
ORANGE SA-REG-S 0.20000% 19-24.11.25*	CHF	2 100 000		800 000	1 300 000	1 246 050	0.06	
PACIFIC LIFE GLOBAL FUNDING-REG-S 0.25000% 21-26.10.28*	CHF	4 000 000			4 000 000	3 458 000	0.16	500 000
PACIFIC LIFE GLOBAL FUNDING II-REG-S 1.75000% 22-02.05.29*	CHF	3 000 000			3 000 000	2 818 500	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.62500% 11-29.11.41*	CHF	120 000			120 000	115 884	0.01	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.50000% 12-27.04.27*	CHF	5 540 000			5 540 000	5 544 986	0.26	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.25000% 16-17.05.40*	CHF	600 000			600 000	456 060	0.02	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.62500% 17-23.01.37*	CHF	2 050 000			2 050 000	1 739 425	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.50000% 17-21.12.29*	CHF	1 550 000			1 550 000	1 434 370	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.62500% 17-25.01.35*	CHF	5 250 000			5 250 000	4 574 325	0.22	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.25000% 17-12.10.27*	CHF	10 500 000			10 500 000	9 883 650	0.47	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.25000% 17-18.09.26*	CHF	500 000			500 000	478 050	0.02	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 18-12.05.27*	CHF	2 250 000			2 250 000	2 143 350	0.10	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 19-08.05.29*	CHF	11 050 000		5 000 000	6 050 000	5 511 550	0.26	
PFANDBRIEFBK SCHWEIZERI HYPOTHEKA AG 0.12500% 21-19.03.31*	CHF	5 000 000			5 000 000	4 410 000	0.21	2 500 000
QNB FINANCE LTD-REG-S 0.02500% 21-03.06.24*	CHF	5 000 000			5 000 000	4 833 150	0.23	
QUEBEC, PROVINCE OF 0.03000% 21-18.06.31*	CHF	3 400 000		1 000 000	2 400 000	2 092 800	0.10	
QUEBEC, PROVINCE OF-REG-S 0.75000% 14-21.11.24*	CHF	1 020 000		800 000	220 000	218 020	0.01	
RABOBANK NEDERLAND NV-REG-S 0.25000% 19-25.11.27*	CHF	400 000			400 000	364 600	0.02	
RABOBANK NEDERLAND NV 1.36250% 22-28.04.28*	CHF	3 600 000			3 600 000	3 418 200	0.16	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.177500% 21-15.01.27*	CHF	2 000 000			2 000 000	1 837 000	0.09	1 000 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.57000% 21-15.01.31*	CHF	1 000 000			1 000 000	837 000	0.04	
RAIFFEISENLANDESBANK OBEROE AG-REG-S 0.17500% 19-29.10.26*	CHF	1 300 000			1 300 000	1 196 000	0.06	
RCI BANQUE SA 0.50000% 19-18.07.24*	CHF	1 700 000		300 000	1 400 000	1 356 600	0.06	
RCI BANQUE SA-REG-S 0.55000% 18-30.05.23*	CHF	620 000		620 000				
ROYAL BANK OF CANADA-REG-S 0.20000% 21-22.09.31*	CHF	8 100 000			8 100 000	6 621 750	0.31	5 160 000
ROYAL BANK OF CANADA DN-REG-S 0.25000% 21-15.10.29*	CHF	11 400 000			11 400 000	9 872 400	0.47	3 155 000
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF	4 000 000		300 000	3 700 000	3 548 300	0.17	
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF		10 400 000		10 400 000	10 426 000	0.49	
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF	4 000 000			4 000 000	3 632 000	0.17	70 000
SINOCHEM OFFSHORE CAPITAL CO LTD 0.76000% 15-17.06.22*	CHF	50 000		50 000				
SITEX PROPERTIES AG 0.37500% 20-17.06.25*	CHF	4 020 000			4 020 000	3 887 340	0.18	
SOCIETE GENERALE 0.37500% 21-26.07.28*	CHF	6 000 000			6 000 000	5 343 000	0.25	
SOCIETE GENERALE SA-REG-S 0.25000% 19-08.10.26*	CHF	1 400 000			1 200 000	1 101 600	0.05	1 000 000
SOCIETE GENERALE SA-REG-S 0.25000% 20-25.02.27*	CHF	6 200 000			6 200 000	5 567 600	0.26	
SOCIETE GENERALE SA-REG-S 0.74500% 22-26.01.29*	CHF	4 000 000		400 000	4 400 000	3 955 600	0.19	2 400 000
SOCIETE GENERALE SA-REG-S 2.62500% 22-14.10.26*	CHF		2 000 000		2 000 000	2 030 000	0.10	
SOCIETE GENERALE-REG-S 0.70000% 18-26.02.25*	CHF	1 200 000			1 200 000	1 154 400	0.05	
SOCIETE GENERALE-REG-S 0.87500% 19-28.02.24*	CHF	1 200 000			1 200 000			
SPAREBANK 1 BOLIGKREDITT AS-REG-S 0.50750% 22-06.04.27*	CHF	3 500 000			3 500 000			
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 19-11.12.25*	CHF	1 000 000			1 000 000	947 500	0.04	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 21-15.09.28*	CHF	1 000 000			1 000 000	888 500	0.04	
SWISS LIFE HOLDING AG-REG-S 0.25000% 19-11.10.23*	CHF	5 490 000		5 490 000				
SYNGENTA FINANCE LTD REG-S 1.62500% 14-01.11.24*	CHF	1 720 000			1 720 000	1 687 320	0.08	245 000
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.00000% 21-16.08.23*	CHF	5 000 000			5 000 000	4 873 150	0.23	
TOTAL CAPITAL INTERNATIONAL SA 0.50000% 15-01.06.27*	CHF	2 000 000						
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.28800% 18-13.07.26*	CHF	1 750 000		1 750 000				
TOYOTA MOTOR FINANCE NETHER BV-REG-S 0.000001% 21-21.05.24*	CHF	4 000 000			4 000 000	3 889 091	0.18	
TRANSURBAN QUEENSLAND FINANCE PTY LTD 0.62500% 16-23.06.23*	CHF	3 950 000			3 950 000	3 919 585	0.19	
TRANSURBAN QUEENSLAND FINANCE PTY LTD 0.65000% 16-02.11.26*	CHF	10 200 000			10 200 000	9 618 600	0.46	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 1.00000% 18-08.12.25*	CHF	6 320 000		320 000	6 000 000	5 778 000	0.27	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.87500% 21-19.11.31*	CHF	11 130 000			11 130 000	9 393 720	0.45	
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF	6 900 000			6 900 000	6 206 550	0.29	
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF		3 000 000		3 000 000	3 033 000	0.14	
UBS GROUP AG-REG-S 0.87500% 19-30.01.25*	CHF	6 360 000			6 360 000	6 216 900	0.30	
UNIBAIL-RODAMCO SE 2.00000% 13-20.11.23*	CHF	200 000			200 000	198 900	0.01	200 000
UNICREDIT BANK (IRELAND) PLC 4.25000% 12-19.10.22*	CHF	340 000		340 000				
VERIZON COMMUNICATIONS INC-REG-S 0.37500% 17-31.05.23*	CHF	2 070 000		2 070 000				
VERIZON COMMUNICATIONS INC-REG-S 1.00000% 17-30.11.27*	CHF	820 000	2 000 000		2 820 000	2 676 180	0.13	
VODAFONE GROUP PLC 0.50000% 16-19.09.31*	CHF	2 270 000		2 270 000				
VODAFONE GROUP PLC 0.62500% 17-15.03.27*	CHF	335 000			335 000	318 585	0.02	
WESTPAC BANKING CORP-REG-S 0.30000% 17-28.11.25*	CHF	670 000			670 000	641 190	0.03	
WESTPAC BANKING CORP-REG-S 0.40000% 18-06.06.24*	CHF	1 190 000		1 190 000				
WOODSIDE FINANCE LTD 1.00000% 16-11.12.23*	CHF	880 000			880 000	870 848	0.04	
ZURICH INSURANCE CO LTD-REG-S 1.12500% 22-04.07.29*	CHF	10 000 000			10 000 000	9 450 000	0.45	3 510 000
Total CHF						695 665 167	33.01	

Total Medium term notes, fixed rate	695 665 167	33.01
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Medium term notes, zero coupon		
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CHF								
BASELLANDSCHAFTLICHE KANTONALBANK 0.00000% 18-23.03.23*	CHF	3 000 000		3 000 000				
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 21-27.01.33*	CHF	2 500 000			2 500 000	1 930 000	0.09	
KOREA RAILROAD CORP 0.00000% 19-19.11.24*	CHF	1 400 000		200 000	1 200 000	1 157 400	0.05	
NATIONWIDE BUILDING SOCIETY-REG-S 0.00000% 19-11.07.25*	CHF	1 005 000			1 005 000	968 318	0.05	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.00000% 21-20.05.41*	CHF	2 640 000			2 640 000	1 875 720	0.09	
SWISS LIFE HOLDING AG-REG-S 0.00000% 19-06.06.25*	CHF	1 480 000			1 480 000	1 421 540	0.07	
ZURICH INSURANCE CO LTD-REG-S 0.00000% 21-26.08.31*	CHF	2 400 000			2 400 000	1 978 800	0.09	
Total CHF						9 331 778	0.44	

Total Medium term notes, zero coupon	9 331 778	0.44
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Bonds, fixed rate		
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CHF								
AAREKRAFTWERK KLINGNAU AG-REG-S 0.62500% 19-03.08.29*	CHF	1 000 000			1 000 000	904 000	0.04	
AARGAUISCHE KANTONALBANK 1.60000% 12-18.05.37*	CHF	630 000			630 000	601 650	0.03	
AARGAUISCHE KANTONALBANK 0.02000% 16-17.10.24*	CHF	3 700 000		3 700 000				
AARGAUISCHE KANTONALBANK 0.25000% 17-07.09.26*	CHF	705 000		400 000	305 000	290 818	0.01	
AARGAUISCHE KANTONALBANK 0.12500% 19-11.02.26*	CHF	500 000			500 000	478 750	0.02	
AARGAUISCHE KANTONALBANK-REG-S 0.01000% 20-29.06.28*	CHF	1 765 000			1 765 000	1 614 093	0.08	450 000
ABB LTD-REG-S 1.00000% 19-07.05.29*	CHF	300 000			300 000	285 150	0.01	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 1.05000% 20-26.05.23*	CHF	180 000			180 000	179 316	0.01	
AKADEMISKA HUS AB-REG-S 0.35000% 22-24.03.27*	CHF	5 005 000			5 005 000	4 784 780	0.23	
ALLREAL HOLDING AG 0.62500% 16-10.05.24*	CHF	3 500 000			3 500 000	3 431 750	0.16	

Security		31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
ALLREAL HOLDING AG 1.37500% 15-31.03.25*	CHF	3 605 000			3 605 000	3 532 900	0.17	
ALLREAL HOLDING AG-REG-S 0.75000% 17-19.06.26*	CHF	1 000 000			1 000 000	944 000	0.04	
ALLREAL HOLDING AG-REG-S 0.50000% 18-19.04.23*	CHF	4 700 000			4 700 000	4 675 090	0.22	
AMAG LEASING AG-REG-S 0.87500% 17-25.10.24*	CHF	1 175 000			1 175 000	1 135 638	0.05	
AMAG LEASING AG-REG-S 0.55000% 18-10.02.23*	CHF	6 000 000			6 000 000	5 978 400	0.28	
AMAG LEASING AG-REG-S 0.12500% 19-12.07.22*	CHF	750 000		750 000				
AMAG LEASING AG-REG-S 0.50000% 19-12.11.25*	CHF	2 250 000		400 000	1 850 000	1 744 550	0.08	700 000
AMAG LEASING AG-REG-S 0.12500% 20-12.02.24*	CHF	1 350 000			1 350 000	1 310 175	0.06	
APPLE INC-REG-S 0.37500% 15-25.11.24*	CHF	2 075 000			2 075 000	2 035 575	0.10	
ASIAN DEVELOPMENT BANK 2.75000% 10-12.02.30*	CHF	1 150 000			1 150 000	1 255 225	0.06	
AXPO HOLDING AG 1.00200% 20-23.07.27*	CHF	1 500 000			1 500 000	1 395 000	0.07	
AXPO HOLDING AG 1.75000% 16-29.05.24*	CHF	2 800 000			2 800 000	2 779 000	0.13	
AXPO HOLDING AG 3.12500% 10-26.02.25*	CHF	4 600 000			4 600 000	4 666 700	0.22	
BALOISE HOLDING AG-REG-S 1.12500% 14-19.12.24*	CHF	200 000		200 000				
BALOISE HOLDING AG-REG-S 0.50000% 19-28.11.25*	CHF	300 000			300 000	288 450	0.01	
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.12500% 20-27.08.26*	CHF	16 200 000		3 200 000	13 000 000	11 921 000	0.57	
BANCO MER DEL NORTE SA/GRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	3 025 000			3 025 000	2 873 750	0.14	
BANCO MERCANTIL DEL NORTE SA-REG-S 1.55000% 19-11.10.22*	CHF	3 600 000		3 600 000				
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	1 900 000	1 000 000		2 900 000	2 829 530	0.13	
BANCO SANTANDER SA-REG-S 1.12500% 17-20.07.27*	CHF	50 000		50 000				
BANK CLER AG-REG-S 0.50000% 17-28.11.25*	CHF	900 000			900 000	865 350	0.04	
BANK CLER AG-REG-S 0.37500% 19-26.04.27*	CHF	500 000			500 000	465 250	0.02	
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF		4 000 000		4 000 000	4 074 000	0.19	
BANK OF NOVA SCOTIA 0.73250% 22-25.04.29*	CHF	5 500 000			5 500 000	5 197 500	0.25	
BANQUE CANTONALE DE GENEVE-SUB 1.12500% 17-28.06.27*	CHF	250 000			250 000	233 625	0.01	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.37500% 14-29.09.34*	CHF		4 000 000		4 000 000	3 896 000	0.18	
BASELLANDSCHAFTLICHE KANTONALBANK 1.75000% 11-22.11.24*	CHF	1 050 000			1 050 000	1 057 875	0.05	
BASELLANDSCHAFTLICHE KANTONALBANK 1.12500% 13-27.03.23*	CHF	1 000 000		1 000 000				
BASELLANDSCHAFTLICHE KANTONALBANK 0.01000% 21-28.01.33*	CHF	700 000			700 000	583 100	0.03	700 000
BASELLANDSCHAFTLICHE KANTONALBANK 0.10000% 21-18.03.30*	CHF	1 500 000			1 500 000	1 333 500	0.06	
BASLER KANTONALBANK 1.50000% 12-02.03.27*	CHF	1 470 000			1 470 000	1 467 795	0.07	
BASLER KANTONALBANK 0.30000% 17-22.06.27*	CHF	1 150 000			1 150 000	1 085 025	0.05	
BASLER KANTONALBANK 0.15000% 19-02.04.27*	CHF	300 000			300 000	282 150	0.01	
BASLER KANTONALBANK 0.05000% 19-19.12.33*	CHF	1 700 000			1 700 000	1 393 150	0.07	
BASLER KANTONALBANK-REG-S 0.12500% 18-11.04.24*	CHF	2 000 000		2 000 000				
BELL FOOD GROUP AG 0.62500% 16-24.03.25*	CHF	3 700 000			3 700 000	3 592 700	0.17	70 000
BELL FOOD GROUP AG-REG-S 0.37500% 18-01.02.24*	CHF	1 630 000		1 630 000				
BELL FOOD GROUP AG-REG-S 0.75000% 18-01.02.28*	CHF	250 000			250 000	231 875	0.01	
BERNER KANTONALBANK AG 0.10000% 19-30.09.39*	CHF	1 325 000			1 325 000	940 750	0.04	
BKW AG-REG-S 0.75000% 18-15.10.25*	CHF	200 000			200 000	193 000	0.01	
BKW FMB ENERGIE AG 2.50000% 10-15.10.30*	CHF	2 470 000			2 470 000	2 502 110	0.12	
BLACK SEA TRADE & DEVELOPMT BK-REG-S 0.45000% 19-13.06.23*	CHF	350 000	2 450 000		2 800 000	2 660 000	0.13	
BLS AG-REG-S 2.00000% 22-26.07.47*	CHF		4 690 000		4 690 000	5 044 095	0.24	200 000
BOBST GROUP SA-REG-S 1.12500% 18-27.09.24*	CHF	250 000			250 000	245 250	0.01	
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF	275 000			275 000	255 750	0.01	
BP CAPITAL MARKETS PLC-REG-S 1.75000% 14-28.02.24*	CHF	1 840 000		1 840 000				
BUEHLER HOLDING AG-REG-S 0.10000% 17-21.12.22*	CHF	2 000 000			2 000 000	1 998 800	0.09	
BUEHLER HOLDING AG-REG-S 0.60000% 17-21.12.26*	CHF	2 745 000			2 745 000	2 607 750	0.12	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF		8 200 000		8 200 000	8 257 400	0.39	
CANTON OF GENEVA SWITZERLAND-REG-S 0.03000% 20-28.06.30*	CHF	5 000 000			5 000 000	4 475 000	0.21	100 000
CANTON OF GENEVA SWITZERLAND-REG-S 0.20000% 20-28.09.35*	CHF	1 000 000			1 000 000	833 000	0.04	
CANTON OF TICINO-REG-S 2.00000% 22-20.11.37*	CHF		2 000 000		2 000 000	2 070 000	0.10	
CARIBBEAN DEVELOPMENT BANK 0.29700% 16-07.07.28*	CHF	1 000 000		1 000 000				
CEMBRA MONEY BANK AG-REG-S 1.25000% 14-14.10.22*	CHF	1 000 000		1 000 000				
CEMBRA MONEY BANK AG 0.18000% 16-05.10.23*	CHF	1 550 000			1 550 000	1 526 750	0.07	
CEMBRA MONEY BANK AG 0.37500% 17-27.06.25*	CHF	750 000			750 000	716 250	0.03	
CEMBRA MONEY BANK AG-REG-S 0.25000% 17-23.05.24*	CHF	1 150 000			1 150 000	1 119 525	0.05	
CEMBRA MONEY BANK AG-REG-S 0.28500% 19-19.08.27*	CHF	165 000			165 000	149 078	0.01	
CEMBRA MONEY BANK AG-REG-S 0.15250% 19-14.10.26*	CHF	1 500 000			1 500 000	1 376 250	0.07	
CEMBRA MONEY BANK LTD-REG-S 0.41750% 21-15.11.28*	CHF	4 420 000			4 420 000	3 918 330	0.19	4 420 000
CLARIANT AG-REG-S 1.12500% 19-15.04.26*	CHF	1 335 000		1 335 000				
CLARIANT AG-REG-S 2.12500% 14-17.10.24*	CHF	6 000 000			6 000 000	5 994 000	0.28	150 000
COCA-COLA CO/THE 1.00000% 15-02.10.28*	CHF	390 000			390 000	375 180	0.02	
COMET HOLDING AG-REG-S 1.30000% 21-20.04.26*	CHF	845 000			845 000	819 650	0.04	500 000
COOP-GRUPPE GENOSSENSCHAFT 0.87500% 15-31.07.24*	CHF	905 000			905 000	892 330	0.04	
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 16-19.05.26*	CHF	1 000 000			1 000 000	951 000	0.05	275 000
COOP-GRUPPE GENOSSENSCHAFT 0.75000% 18-06.06.25*	CHF	350 000			350 000	341 250	0.02	
CORPORACION ANDINA DE FOMENTO 0.30000% 17-07.04.25*	CHF	455 000			455 000	439 075	0.02	
CORPORACION ANDINA DE FOMENTO-REG-S 2.08000% 22-31.08.28*	CHF		3 350 000		3 350 000	3 308 125	0.16	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.12500% 21-09.04.31*	CHF	5 400 000			5 400 000	4 646 700	0.22	
CREDIT SUISSE SCHWEIZ AG-REG-S 1.87500% 22-29.06.26*	CHF		5 000 000		5 000 000	4 925 000	0.23	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF		3 000 000		3 000 000	3 001 440	0.14	
DEUTSCHE PFANDBRIEFBANK AG-REG-S 0.12500% 19-05.06.23*	CHF	1 085 000			1 085 000	1 067 966	0.05	
DIGITAL INTREPID HOLDING BV-REG-S 0.20000% 21-15.12.26*	CHF	5 300 000			5 300 000	4 701 100	0.22	
DIGITAL INTREPID HOLDING BV-REG-S 0.55000% 21-16.04.29*	CHF	5 700 000			5 700 000	4 782 300	0.23	430 000
DIGITAL INTREPID HOLDING BV-REG-S 1.70000% 22-30.03.27*	CHF	5 250 000			5 250 000	4 942 875	0.23	
DORMAKABA FINANCE AG 1.00000% 17-13.10.25*	CHF	1 800 000			1 800 000	1 732 500	0.08	
DUFREY ONE BV-REG-S 3.62500% 21-15.04.26*	CHF	3 110 000			3 110 000	2 733 205	0.13	
EMISSIONS- UND FINANZ AG 0.87500% 18-18.10.23*	CHF	2 240 000			2 240 000	2 215 136	0.11	
EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF	1 870 000			1 870 000	1 746 580	0.08	
EMISSIONSZENTRALE GEM WOHNBAUTRAEGER 1.12500% 14-24.09.29*	CHF	3 000 000		3 000 000				
EMISSIONSZENTRALE GEM WOHNBAUTRA-REG-S 0.10000% 20-02.11.38*	CHF	1 000 000		1 000 000				
EUROFIMA EUROPEAN RAILROADMAT FIN CO 2.87500% 05-04.02.30*	CHF	3 375 000			3 375 000	3 673 688	0.17	
EUROFIMA EUROPEAN RAILROADMAT FIN CO 3.00000% 06-15.05.26*	CHF	3 000 000			3 000 000	3 168 000	0.15	
EUROFIMA EUROPEAN RAILROADMAT FIN CO 3.00000% 07-22.05.24*	CHF	1 550 000		1 550 000				
EUROPEAN INVESTMENT BANK 3.37500% 07-15.10.27*	CHF	375 000			375 000			
EUROPEAN INVESTMENT BANK 2.62500% 10-11.02.25*	CHF	1 000 000		1 000 000				
EUROPEAN INVESTMENT BANK 1.37500% 13-21.02.28*	CHF	2 635 000			2 635 000	2 641 588	0.13	
EUROPEAN INVESTMENT BANK 1.75000% 13-28.06.33*	CHF	3 050 000			3 050 000	3 115 575	0.15	
EUROPEAN INVESTMENT BANK 1.62500% 12-02.04.26*	CHF	1 225 000		1 225 000				
FCA CAPITAL SUISSE SA-REG-S 0.10000% 19-23.10.23*	CHF	100 000			100 000	97 750	0.00	
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF	3 000 000			3 000 000	2 920 500	0.14	
FLUGHAFEN ZUERICH AG-REG-S 0.20000% 20-26.02.35*	CHF	270 000		270 000				
FLUGHAFEN ZUERICH AG-REG-S 0.70000% 20-22.05.24*	CHF	460 000		460 000				
FLUGHAFEN ZURICH AG 0.62500% 17-24.05.29*	CHF	200 000			200 000	182 800	0.01	
FONDO FINANCIERO-REG-S 0.57800% 19-11.03.24*	CHF	1 280 000			1 280 000	1 253 248	0.06	
FONDO FINANCIERO-REG-S 0.55600% 21-03.09.26*	CHF	3 200 000			3 200 000	2 950 400	0.14	
FONDO FINANCIERO-REG-S 0.79500% 21-01.12.28*	CHF	3 000 000			3 000 000	2 628 000	0.12	
FREIBURGER KANTONALBANK 1.45000% 12-07.06.27*	CHF	2 370 000		2 370 000				
FREIBURGER KANTONALBANK 0.30000% 17-17.02.27*	CHF	1 200 000		1 200 000				
FREIBURGER KANTONALBANK 0.25000% 19-24.05.29*	CHF	5 000 000		180 000	4 820 000	4 386 200	0.21	
FREIBURGER KANTONALBANK 0.10000% 19-01.11.44*	CHF	3 000 000			3 000 000	2 014 500	0.10	
GALENICA SANTE LTD 0.50000% 17-15.06.23*	CHF	4 000 000	200 000	4 200 000				
GALENICA SANTE LTD 1.00000% 17-15.12.26*	CHF	270 000			270 000	259 740	0.01	

Security		31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
GEBERIT AG 0.30000% 15-17.04.23*	CHF	1 000 000		1 000 000				
GEBERIT AG 0.75000% 22-29.09.27*	CHF	3 000 000			3 000 000	2 865 000	0.14	2 265 000
GEBERIT AG 1.50000% 22-14.09.26*	CHF		3 500 000		3 500 000	3 496 500	0.17	2 575 000
GEBERIT AG-REG-S 0.10000% 19-17.10.24*	CHF	1 000 000		200 000	800 000	778 400	0.04	240 000
GENEVA, CANTON OF 0.50000% 15-27.11.30*	CHF	4 650 000			4 650 000	4 298 925	0.20	
GENEVA, CANTON OF 0.50000% 16-31.10.56*	CHF	4 000 000			4 000 000	2 850 000	0.14	
GENEVA, CANTON OF 1.62500% 11-28.11.23*	CHF	100 000		100 000				
GENEVA, CANTON OF 1.50000% 12-27.01.28*	CHF	910 000			910 000	914 550	0.04	
GENEVA, CANTON OF 1.50000% 12-28.05.27*	CHF	2 060 000			2 060 000	2 074 420	0.10	1 090 000
GENEVA, CANTON OF 2.12500% 10-27.10.28*	CHF	2 270 000			2 270 000	2 357 395	0.11	
GENEVA, CANTON OF 2.00000% 11-28.11.41*	CHF	1 000 000			1 000 000	1 034 500	0.05	1 000 000
GENEVA, CANTON OF-REG-S 1.37500% 14-29.09.34*	CHF	1 000 000			1 000 000	969 500	0.05	
GENEVA, CANTON OF-REG-S 0.25000% 17-29.11.27*	CHF	930 000			930 000	879 780	0.04	
GENEVA, CANTON OF-REG-S 0.50000% 17-28.11.31*	CHF	1 550 000			1 550 000	1 419 800	0.07	
GENEVA, CANTON OF-REG-S 0.05000% 20-15.11.29*	CHF	15 000 000			15 000 000	13 590 000	0.64	
GENEVA, CANTON OF-REG-S 0.25000% 20-15.06.40*	CHF	2 500 000			2 500 000	1 930 000	0.09	
GENEVA, CANTON OF-REG-S 0.05000% 21-27.08.41*	CHF	28 000 000			28 000 000	20 384 000	0.97	
GEORG FISCHER LTD-REG-S 0.95000% 20-25.03.30*	CHF	9 765 000			9 765 000	8 871 503	0.42	
GEORGES FISCHER FINANZ AG 0.87500% 16-12.05.26*	CHF	3 250 000			3 250 000	3 129 750	0.15	745 000
GIVAUDAN FINANCE SA-REG-S 0.12500% 21-07.06.27*	CHF	1 935 000			1 935 000	1 799 550	0.09	
GIVAUDAN SA-REG-S 0.37500% 18-09.04.25*	CHF	2 000 000			2 000 000	1 939 000	0.09	
GIVAUDAN SA-REG-S 0.15000% 20-10.11.28*	CHF	1 860 000			1 860 000	1 685 160	0.08	
GIVAUDAN SA-REG-S 1.12500% 22-15.06.26*	CHF	1 250 000			1 250 000	1 225 625	0.06	935 000
GIVAUDAN SA-REG-S 1.62500% 22-15.06.29*	CHF	1 780 000			1 780 000	1 775 550	0.08	505 000
GLARNER KANTONALBANK 0.15000% 17-26.09.25*	CHF	1 480 000		1 480 000				
GLARNER KANTONALBANK-REG-S 0.05000% 18-06.12.24*	CHF	4 000 000		4 000 000				
GLARNER KANTONALBANK-REG-S 0.40000% 18-30.11.26*	CHF	300 000			300 000	285 600	0.01	
GRANDE DIXENCE SA-REG-S 0.30000% 21-31.08.28*	CHF	2 100 000		250 000	1 850 000	1 647 425	0.08	
GRAUBUENDNER KANTONALBANK 1.25000% 12-14.06.24*	CHF	200 000		200 000				
GRAUBUENDNER KANTONALBANK 0.62500% 15-20.04.29*	CHF	1 000 000			1 000 000	936 500	0.04	
GRAUBUENDNER KANTONALBANK 0.25000% 16-10.03.28*	CHF	4 000 000			4 000 000	3 730 000	0.18	
GRAUBUENDNER KANTONALBANK 0.37500% 19-28.05.32*	CHF	1 700 000			1 700 000	1 484 950	0.07	
HELVETIA SCHWEIZ VERSICHERUNGSGES-REG-S 1.50000% 14-28.04.25*	CHF	700 000			700 000	697 550	0.03	
HIAG IMMOBILIEN HOLDING AG-REG-S 1.00000% 18-26.10.22*	CHF	800 000		800 000				
HIAG IMMOBILIEN HOLDING AG-REG-S 0.87500% 19-08.05.24*	CHF	1 400 000			1 400 000	1 363 460	0.06	
HIRSLANDEN AG-REG-S 1.25000% 21-25.02.26*	CHF	1 900 000		1 900 000				
HYPOTHEKENBANK FRANKFURT INTL 2.50000% 05-29.08.25*	CHF		4 000 000		4 000 000	4 076 000	0.19	
IMPLENIA AG-REG-S 1.62500% 14-15.10.24*	CHF	5 300 000			5 300 000	5 225 800	0.25	5 000 000
IMPLENIA AG-REG-S 1.00000% 16-20.03.26*	CHF	1 000 000			1 000 000	939 000	0.04	935 000
IMPLENIA AG-REG-S 2.00000% 21-26.11.25*	CHF	2 000 000			2 000 000	1 954 000	0.09	1 910 000
INTERSHOP HOLDING AG 1.12500% 15-17.04.23*	CHF	1 385 000			1 385 000	1 376 967	0.07	
INVESTIS HOLDING SA 0.75000% 17-03.10.22*	CHF	3 685 000		3 685 000				
JULIUS BAER GROUP-REG-S 0.37500% 17-06.12.24*	CHF	450 000			450 000	437 400	0.02	
KANTONSSPITAL BADEN AG-REG-S 0.35000% 21-30.09.36*	CHF	3 250 000			3 250 000	2 491 125	0.12	
KEB HANA BANK-REG-S 0.40750% 18-14.09.23*	CHF	2 635 000		2 635 000				
KRAFTWERKE LINTH-LIMMERN AG 2.75000% 11-09.06.23*	CHF	200 000			200 000	200 480	0.01	
KRAFTWERKE LINTH-LIMMERN AG 2.87500% 11-30.06.31*	CHF	200 000			200 000	199 900	0.01	
KRAFTWERKE LINTH-LIMMERN AG 3.00000% 12-27.09.52*	CHF	50 000			50 000	49 150	0.00	50 000
KRAFTWERKE LINTH-LIMMERN AG 3.00000% 13-02.04.48*	CHF	100 000			100 000	98 550	0.00	
KRAFTWERKE LINTH-LIMMERN AG 2.00000% 17-11.12.23*	CHF	500 000		200 000	300 000	299 100	0.01	
KUEHNE+NAGEL INTERNATIONAL AG-REG-S 0.20000% 19-18.06.25*	CHF	4 320 000			4 320 000	4 147 200	0.20	
LIECHTENSTEINISCHE LANDESBANK AG-REG-S 0.12500% 19-28.05.26*	CHF	300 000			300 000	281 400	0.01	
LONZA SWISS FINANCE AG 3.00000% 12-11.10.22*	CHF	5 000 000		5 000 000				
LONZA SWISS FINANCE AG 1.25000% 15-22.09.23*	CHF	3 500 000			3 500 000	3 490 900	0.17	
LONZA SWISS FINANCE AG 0.70000% 17-12.07.24*	CHF	2 000 000			2 000 000	1 974 000	0.09	1 420 000
LUZERNER KANTONALBANK AG 1.87500% 10-26.11.35*	CHF	1 100 000			1 100 000	1 097 250	0.05	
LUZERNER KANTONALBANK 2.00000% 10-06.12.33*	CHF	500 000			500 000	508 500	0.02	500 000
LUZERNER KANTONALBANK 1.62500% 12-20.07.37*	CHF	510 000			510 000	491 640	0.02	
LUZERNER KANTONALBANK-REG-S 0.85000% 19-12.03.42*	CHF	1 950 000			1 950 000	1 617 525	0.08	
LUZERNER KANTONALBANK-REG-S 0.15000% 19-07.10.44*	CHF	6 500 000			6 500 000	4 452 500	0.21	3 800 000
LUZERNER KANTONALBANK AG-REG-S-SUB 0.87500% 21-14.05.31*	CHF	6 320 000			6 320 000	5 305 640	0.25	
MOBIMO HOLDING AG 0.75000% 17-20.03.26*	CHF	3 155 000			3 155 000	2 987 785	0.14	
MOBIMO HOLDING AG 1.87500% 14-16.09.24*	CHF	1 150 000			1 150 000	1 143 675	0.05	
MOBIMO HOLDING AG-REG-S 0.87500% 18-02.10.23*	CHF	8 650 000			8 650 000	8 580 800	0.41	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 20-18.09.28*	CHF	3 000 000			3 000 000	2 670 000	0.13	
NANT DE DRANCE SA 1.75000% 14-18.07.24*	CHF	200 000			200 000	199 400	0.01	
NANT DE DRANCE SA 2.37500% 13-15.02.28*	CHF	200 000			200 000	201 700	0.01	
NANT DE DRANCE SA 2.00000% 16-02.02.26*	CHF	1 000 000			1 000 000	999 000	0.05	
NANT DE DRANCE SA-REG-S 1.55000% 18-19.08.25*	CHF	250 000			250 000	247 500	0.01	
NANT DE DRANCE SA-REG-S 1.25000% 20-25.06.27*	CHF	435 000			435 000	421 950	0.02	
NANT DE DRANCE SA-REG-S 0.87500% 20-23.05.29*	CHF	2 000 000			2 000 000	1 822 000	0.09	
NATIONAL AUSTRALIA BANK LTD 0.30000% 17-31.10.25*	CHF	510 000			510 000	489 600	0.02	
NATIONWIDE BUILDING SOCIETY-REG-S 1.52030% 22-17.12.29*	CHF		7 750 000		7 750 000	7 649 250	0.36	
NESTLE SA-REG-S 1.62500% 22-15.07.26*	CHF		5 000 000		5 000 000	5 027 500	0.24	
NEW BRUNSWICK, PROVINCE OF 0.20000% 16-07.11.31*	CHF	2 100 000			2 100 000	1 853 250	0.09	
NEW BRUNSWICK, PROVINCE OF 0.25000% 17-19.01.29*	CHF	1 470 000			1 470 000	1 361 220	0.06	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 20-28.11.28*	CHF	195 000			195 000	178 815	0.01	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.55000% 20-27.05.33*	CHF	1 000 000			1 000 000	877 000	0.04	
OC OERLIKON CORP AG 2.62500% 14-17.06.24*	CHF	1 300 000			1 300 000	1 298 700	0.06	15 000
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF	4 800 000			4 800 000	4 478 400	0.21	2 080 000
OESTERREICHISCHE KONTROLLBANK AG 2.87500% 05-25.02.30*	CHF	3 255 000		3 255 000				
ORIOR AG 0.62500% 17-26.09.23*	CHF	7 700 000			7 700 000	7 599 900	0.36	
PARTNERS GROUP HOLDING AG 0.15000% 17-07.06.24*	CHF	3 250 000			3 250 000	3 175 250	0.15	15 000
PFANDBRIEFBANK SCHWEIZERISCHER AG-REG-S 0.25000% 21-25.04.42*	CHF	2 000 000			2 000 000	1 487 000	0.07	500 000
PFANDBRIEFBANK SCHWEIZERISCHER HY-REG-S 1.12500% 22-08.04.52*	CHF	1 000 000			1 000 000	864 300	0.04	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST 2.25000% 10-13.08.32*	CHF	8 905 000			8 905 000	9 319 083	0.44	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST 1.87500% 10-15.09.31*	CHF	6 640 000			6 640 000	6 739 600	0.32	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST 2.12500% 10-01.12.28*	CHF	2 490 000			2 490 000	2 569 182	0.12	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST 2.50000% 11-30.03.26*	CHF	1 000 000			1 000 000	1 035 300	0.05	485 000
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST 2.37500% 11-27.06.25*	CHF	8 685 000			8 685 000	8 907 336	0.42	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST 1.50000% 12-21.01.28*	CHF	4 040 000			4 040 000	4 035 960	0.19	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST 1.50000% 12-02.08.33*	CHF	4 200 000			4 200 000	4 092 060	0.19	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST 1.37500% 12-13.08.27*	CHF	3 020 000			3 020 000	3 003 692	0.14	150 000
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST 1.62500% 13-03.07.30*	CHF	4 060 000			4 060 000	4 054 316	0.19	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST 2.12500% 14-03.03.44*	CHF	300 000			300 000	316 590	0.02	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST 1.37500% 14-14.11.24*	CHF	3 000 000		3 000 000				
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST 1.50000% 14-15.12.25*	CHF	8 000 000			8 000 000	8 024 000	0.38	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.00000% 14-07.07.26*	CHF	2 500 000			2 500 000	2 462 250	0.12	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-09.11.35*	CHF	6 600 000			6 600 000	6 355 140	0.30	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST 1.50000% 14-05.12.40*	CHF	1 650 000			1 650 000	1 562 055	0.07	1 100 000
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST 0.62500% 14-19.03.25*	CHF	9 995 000		9 995 000				
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST 0.62500% 15-25.04.33*	CHF	8 850 000			8 850 000	7 898 625	0.37	

Security		31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.62500% 15-25.01.34*	CHF	2 500 000			2 500 000	2 207 250	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.87500% 15-25.06.37*	CHF	2 250 000			2 250 000	1 968 075	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.50000% 15-24.01.25*	CHF	3 450 000			3 450 000	3 390 660	0.16	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.00000% 15-12.05.32*	CHF	1 850 000			1 850 000	1 733 635	0.08	1 015 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 15-26.01.26*	CHF	9 200 000			9 200 000	8 909 280	0.42	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.62500% 15-16.05.31*	CHF	2 000 000			2 000 000	1 833 400	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 15-15.10.25*	CHF	7 800 000		5 000 000	2 800 000	2 720 760	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.00000% 15-25.01.36*	CHF	10 000 000			10 000 000	9 029 000	0.43	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.50000% 15-15.06.29*	CHF	8 500 000			8 500 000	7 926 250	0.38	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.75000% 15-28.11.34*	CHF	1 250 000			1 250 000	1 109 875	0.05	1 200 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.25000% 16-05.08.26*	CHF	4 160 000			4 160 000	3 984 032	0.19	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.12500% 16-06.09.28*	CHF	1 500 000			1 500 000	1 382 550	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.50000% 16-05.10.35*	CHF	3 225 000			3 225 000	2 735 445	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.12500% 16-15.12.27*	CHF	2 250 000			2 250 000	2 098 800	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 16-08.07.39*	CHF	3 550 000			3 550 000	2 808 050	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.25000% 16-04.08.38*	CHF	1 550 000			1 550 000	1 211 325	0.06	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.12500% 16-15.07.31*	CHF	1 000 000			1 000 000	874 500	0.04	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 16-15.06.46*	CHF	450 000			450 000	328 725	0.02	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 16-23.09.43*	CHF	2 245 000			2 245 000	1 684 873	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.25000% 16-14.10.36*	CHF	340 000			340 000	274 720	0.01	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.12500% 17-06.05.25*	CHF	1 000 000			1 000 000	971 200	0.05	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 17-21.03.28*	CHF	2 250 000			2 250 000	2 118 375	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-18.01.27*	CHF	1 500 000			1 500 000	1 427 250	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.25000% 17-20.10.26*	CHF	2 600 000			2 600 000	2 482 740	0.12	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-27.04.26*	CHF	2 420 000			2 420 000	2 326 346	0.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 18-17.11.25*	CHF	6 000 000			6 000 000	5 802 000	0.28	
PFANDBRIEFBK SCHWEIZERIS HYP INST-REG-S 0.50000% 18-22.01.29*	CHF	1 700 000			1 700 000	1 593 750	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.87500% 19-15.03.40*	CHF	50 000			50 000	42 775	0.00	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 19-10.12.30*	CHF	10 000 000			10 000 000	8 844 000	0.42	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 19-17.06.41*	CHF	1 200 000			1 200 000	946 080	0.04	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 19-25.01.44*	CHF	900 000			900 000	692 010	0.03	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 20-22.06.40*	CHF	2 000 000			2 000 000	1 594 000	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-07.06.28*	CHF	3 000 000			3 000 000	2 776 500	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 20-06.10.42*	CHF	18 745 000			18 745 000	13 805 693	0.66	1 000 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-02.08.30*	CHF	8 000 000		500 000	7 500 000	6 682 500	0.32	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-19.11.32*	CHF	7 700 000			7 700 000	6 558 860	0.31	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.12500% 21-20.06.31*	CHF	3 000 000			3 000 000	2 628 000	0.12	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 21-21.12.35*	CHF	3 000 000			3 000 000	2 448 300	0.12	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 21-19.12.31*	CHF	5 000 000			5 000 000	4 342 500	0.21	5 000 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 22-09.04.32*	CHF	2 405 000			2 405 000	2 333 812	0.11	
PFANDBRIEFZFN SCHWEIZ KANTONALBANKEN AG 0.25000% 17-01.12.25*	CHF	160 000			160 000	154 640	0.01	160 000
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 2.00000% 10-30.10.25*	CHF	14 050 000		5 000 000	9 050 000	9 208 375	0.44	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.62500% 11-31.10.24*	CHF	80 000			80 000	80 496	0.00	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.62500% 12-17.04.28*	CHF	1 070 000			1 070 000	1 074 922	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.50000% 12-21.05.29*	CHF	820 000			820 000	815 490	0.04	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.25000% 12-17.07.24*	CHF	80 000		80 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.37500% 13-05.11.27*	CHF	3 840 000			3 840 000	3 818 880	0.18	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.50000% 13-21.06.28*	CHF	1 980 000			1 980 000	1 976 238	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.62500% 14-17.06.26*	CHF	2 500 000			2 500 000	2 517 500	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.50000% 14-05.02.29*	CHF	2 950 000			2 950 000	2 936 430	0.14	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.75000% 14-23.09.24*	CHF	8 725 000						
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.00000% 14-22.09.28*	CHF	1 200 000			1 200 000	1 163 400	0.06	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.62500% 15-12.02.30*	CHF	3 890 000			3 890 000	3 627 425	0.17	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.37500% 15-14.02.25*	CHF	500 000		500 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.62500% 15-16.07.29*	CHF	2 400 000			2 400 000	2 253 600	0.11	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.12500% 15-17.07.24*	CHF	3 000 000		3 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.12500% 15-25.02.26*	CHF	7 250 000		5 000 000	2 250 000	2 160 000	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.60000% 16-11.12.35*	CHF	9 650 000		285 000	9 365 000	8 058 583	0.38	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.50000% 16-30.03.34*	CHF	400 000			400 000	347 520	0.02	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.12500% 16-02.09.31*	CHF	5 225 000			5 225 000	4 557 768	0.22	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.12500% 16-02.12.24*	CHF	800 000		800 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.50000% 17-20.02.32*	CHF	550 000			550 000	493 075	0.02	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.37500% 17-07.12.26*	CHF	1 400 000		1 400 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.25000% 17-26.05.27*	CHF	3 325 000			3 325 000	3 148 110	0.15	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.25000% 17-12.05.26*	CHF	1 100 000			1 100 000	1 056 880	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.37500% 17-24.07.28*	CHF	1 900 000			1 900 000	1 780 110	0.08	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.25000% 17-06.12.27*	CHF	830 000			830 000	779 536	0.04	830 000
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.50000% 18-19.05.28*	CHF	3 250 000			3 250 000	3 076 125	0.15	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 18-24.11.28*	CHF	1 050 000			1 050 000	986 160	0.05	635 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 19-09.04.29*	CHF	8 250 000			8 250 000	7 614 750	0.36	500 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.70000% 19-04.03.39*	CHF	1 550 000			1 550 000	1 304 325	0.06	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 19-15.05.34*	CHF	2 500 000			2 500 000	2 167 750	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.10000% 19-03.12.31*	CHF	5 000 000			5 000 000	4 341 000	0.21	
PFANRIEFBK SCH HYP AG-REG-S 1.37500% 22-10.06.32*	CHF		10 000 000		10 000 000	9 694 000	0.46	1 000 000
PRIMEO HOLDING AG 0.10000% 21-28.09.29*	CHF	1 560 000			1 560 000	1 357 980	0.06	
PSP SWISS PROPERTY AG 1.00000% 15-06.02.25*	CHF	1 500 000			1 500 000	1 464 000	0.07	
PSP SWISS PROPERTY AG-REG-S 0.50000% 16-16.02.24*	CHF	6 105 000			6 105 000	5 998 163	0.28	
PSP SWISS PROPERTY AG 0.37500% 16-29.04.26*	CHF	1 000 000			1 000 000	938 000	0.04	
PSP SWISS PROPERTY AG-REG-S 0.70000% 19-08.02.27*	CHF	1 450 000			1 450 000	1 358 650	0.06	
RABOBANK NEDERLAND NV-REG-S 3.12500% 06-15.09.26*	CHF	2 000 000			2 000 000	2 098 000	0.10	2 000 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.62500% 11-04.02.26*	CHF	250 000			250 000	255 500	0.01	250 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.30000% 16-22.04.25*	CHF	1 000 000			1 000 000	964 000	0.05	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.35000% 18-16.02.24*	CHF	3 000 000		3 000 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.18250% 20-11.11.25*	CHF	1 000 000			1 000 000	950 500	0.05	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.50000% 20-11.11.28*	CHF	3 000 000		3 000 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 1.50000% 20-23.11.34*	CHF	1 400 000			1 400 000	1 175 300	0.06	1 200 000
RIETER HOLDING AG-REG-S 1.55000% 20-17.09.24*	CHF	6 150 000			6 150 000	6 033 150	0.29	
ROCHE KAPITALMARKT AG 0.10000% 17-23.09.24*	CHF	200 000		200 000				
ROCHE KAPITALMARKT AG-REG-S 0.75000% 22-25.02.31*	CHF	4 000 000			4 000 000	3 688 000	0.18	
ROCHE KAPITALMARKT AG-REG-S 1.00000% 22-25.02.37*	CHF	1 500 000			1 500 000	1 319 250	0.06	
RZD CAPITAL PLC *DEFAULTED* 2.10000% 17-02.10.23*	CHF	2 000 000			2 000 000	620 000	0.03	
SCHAFFHAUSER KANTONALBANK-REG-S 0.50000% 18-31.05.28*	CHF	1 600 000			1 600 000	1 505 600	0.07	
SGS SA 1.75000% 14-27.02.24*	CHF	120 000			120 000	120 192	0.01	
SGS SA-REG-S 0.45000% 20-06.11.23*	CHF	460 000			460 000	455 170	0.02	
SGS SA-REG-S 0.95000% 20-06.11.26*	CHF	215 000			215 000	208 550	0.01	
SGS SA-REG-S 1.25000% 22-05.09.25*	CHF		3 500 000		3 500 000	3 475 500	0.16	750 000
SGS SA-REG-S 1.70000% 22-05.09.29*	CHF		3 500 000		3 500 000	3 447 500	0.16	
SIKA AG-REG-S 0.62500% 18-12.07.24*	CHF	500 000			500 000	493 750	0.02	
SIX GROUP AG-REG-S 0.20000% 21-28.09.29*	CHF	3 205 000			3 205 000	2 826 810	0.13	
SIX GROUP AG-REG-S 0.12500% 21-27.11.26*	CHF	2 000 000			2 000 000	1 867 000	0.09	
SONOVA HOLDING AG-REG-S 0.75000% 20-06.10.28*	CHF	12 990 000			12 990 000	12 165 135	0.58	1 000 000
SONOVA HOLDING AG-REG-S 1.05000% 22-19.02.29*	CHF	3 120 000			3 120 000	2 973 360	0.14	1 650 000

Security		31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
SONOVA HOLDING AG-REG-S 1.40000% 22-19.02.32*	CHF	6 370 000			6 370 000	6 035 575	0.29	
ST GALLER KANTONALBANK 1.37500% 12-22.06.27*	CHF	720 000			720 000	713 160	0.03	720 000
ST GALLER KANTONALBANK 0.50000% 15-24.06.25*	CHF	1 450 000			1 450 000	1 416 650	0.07	
ST GALLER KANTONALBANK-REG-S-SUB 1.00000% 17-30.11.27*	CHF	2 930 000			2 930 000	2 732 225	0.13	200 000
ST GALLER KANTONALBANK AG 0.10000% 19-10.10.41*	CHF	9 150 000			9 150 000	6 501 075	0.31	
ST GALLER KANTONALBANK AG-REG-S 0.35000% 19-24.01.28*	CHF	500 000			500 000	468 500	0.02	
ST GALLER KANTONALBANK AG-REG-S 0.25000% 21-30.04.35*	CHF	2 000 000			2 000 000	1 636 000	0.08	1 115 000
STRAUMANN HOLDING AG-REG-S 0.55000% 20-03.10.25*	CHF	1 600 000		200 000	1 400 000	1 352 400	0.06	
SULZER AG 0.37500% 16-11.07.22*	CHF	7 000 000		7 000 000				
SULZER AG-REG-S 1.30000% 18-06.07.23*	CHF	7 430 000			7 430 000	7 374 275	0.35	
SULZER AG-REG-S 1.60000% 18-22.10.24*	CHF	800 000			800 000	786 400	0.04	
SULZER AG-REG-S 3.35000% 22-16.11.26*	CHF		2 500 000		2 500 000	2 527 175	0.12	
SWISS LIFE HOLDING AG 1.87500% 13-21.06.23*	CHF	6 000 000		6 000 000				
SWISS PRIME SITE FINANCE AG 2.00000% 14-10.12.24*	CHF	1 200 000			1 200 000	1 196 400	0.06	
SWISS PRIME SITE FINANCE AG 0.82500% 17-11.05.26*	CHF	250 000			250 000	238 625	0.01	
SWISS PRIME SITE FINANCE AG-REG-S 1.00000% 18-16.07.24*	CHF	6 825 000		400 000	6 425 000	6 341 475	0.30	
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF	7 000 000			7 000 000	6 681 500	0.32	200 000
SWISS PRIME SITE FINANCE AG-REG-S 0.65000% 20-18.12.29*	CHF	3 000 000		2 000 000	1 000 000	874 500	0.04	
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 21-11.02.28*	CHF	1 500 000			1 500 000	1 347 000	0.06	
SWISSCOM AG 0.12500% 16-15.09.32*	CHF	3 550 000			3 550 000	2 964 250	0.14	
SWISSCOM AG 0.13000% 20-18.09.31*	CHF	3 000 000			3 000 000	2 541 000	0.12	215 000
SWISSCOM AG 0.37500% 16-31.03.28*	CHF	3 150 000			3 150 000	2 937 375	0.14	30 000
SWISSCOM AG 0.37500% 16-15.12.27*	CHF	750 000			750 000	700 875	0.03	180 000
SWISSCOM AG 0.37500% 17-31.05.27*	CHF	2 000 000			2 000 000	1 900 000	0.09	
SWISSCOM AG 1.00000% 15-17.04.35*	CHF	1 900 000			1 900 000	1 672 000	0.08	
SWISSCOM AG 1.50000% 14-14.07.26*	CHF	2 150 000			2 150 000	2 151 075	0.10	
SWISSCOM AG 2.62500% 10-31.08.22*	CHF	2 000 000		2 000 000				
SWISSCOM AG-REG-S 0.75000% 17-24.11.33*	CHF	7 200 000			7 200 000	6 217 200	0.30	
SWISSCOM AG-REG-S 0.50000% 19-15.03.29*	CHF	5 700 000			5 700 000	5 244 000	0.25	
SWISSCOM AG-REG-S 0.75000% 18-12.10.28*	CHF	3 500 000			3 500 000	3 307 500	0.16	
SWISSCOM AG-REG-S 0.25000% 21-18.05.33*	CHF	4 570 000			4 570 000	3 804 525	0.18	
SWISSCOM AG-REG-S 1.50000% 14-28.09.29*	CHF	1 500 000	300 000		1 800 000	1 758 600	0.08	
SWISSGRID AG 0.62500% 15-25.02.30*	CHF	500 000			500 000	453 500	0.02	
SWISSGRID AG-REG-S 0.20000% 20-30.06.32*	CHF	200 000			200 000	167 000	0.01	
SWISSGRID AG-REG-S 0.12500% 20-30.06.36*	CHF	2 500 000			2 500 000	1 876 250	0.09	
SWITZERLAND 1.25000% 12-27.06.37*	CHF	22 730 000			22 730 000	23 095 953	1.10	20 276 000
SWITZERLAND 1.50000% 12-30.04.42*	CHF	16 550 000			16 550 000	17 496 660	0.83	3 005 000
SWITZERLAND 2.00000% 14-25.06.64*	CHF	7 085 000	1 000 000		8 085 000	10 897 772	0.52	1 035 000
SWITZERLAND 2.25000% 11-22.06.31*	CHF	12 313 000			12 313 000	13 470 422	0.64	12 313 000
SWITZERLAND 2.50000% 06-08.03.36*	CHF	6 450 000			6 450 000	7 546 500	0.36	6 450 000
SWITZERLAND 3.25000% 07-27.06.27*	CHF		200 000	200 000				
SWITZERLAND 3.50000% 03-08.04.33*	CHF	10 010 000			10 010 000	12 348 336	0.59	547 000
SWITZERLAND 4.00000% 99-06.01.49*	CHF	13 710 000			13 710 000	22 546 095	1.07	
SWITZERLAND-REG-S 0.50000% 15-27.05.30*	CHF	6 150 000			6 150 000	5 915 685	0.28	5 159 000
SWITZERLAND-REG-S 0.50000% 16-30.05.58*	CHF	5 950 000	120 000		6 070 000	5 025 960	0.24	
SWITZERLAND-REG-S 0.50000% 17-24.05.55*	CHF	800 000			800 000	676 800	0.03	800 000
SWITZERLAND-REG-S 0.50000% 17-28.06.45*	CHF	13 800 000			13 800 000	11 968 740	0.57	1 000 000
SWITZERLAND-REG-S 0.50000% 18-27.06.32*	CHF	11 463 000			11 463 000	10 831 389	0.51	4 384 000
SWITZERLAND-REG-S 0.25000% 21-23.06.35*	CHF	10 000 000	400 000		10 400 000	9 365 200	0.44	
SWITZERLAND-REG-S 2.00000% 22-25.06.64*	CHF		1 000 000	1 000 000				
SYNGENTA FINANCE AG-REG-S 0.12500% 20-09.12.22*	CHF	600 000			600 000	599 760	0.03	
SYNGENTA FINANCE AG-REG-S 0.70000% 20-09.12.26*	CHF	500 000			500 000	455 250	0.02	
SYNGENTA FINANCE AG-REG-S 1.25000% 20-16.10.23*	CHF	1 900 000			1 900 000	1 874 350	0.09	
SYNGENTA FINANCE AG-REG-S 0.62500% 21-30.08.24*	CHF	5 000 000			5 000 000	4 820 000	0.23	385 000
TANNER SERVICIOS FINANCIEROS SA-REG-S 0.60000% 20-07.11.22*	CHF	2 385 000	1 550 000	3 935 000				
TEMENOS GROUP AG 2.00000% 15-17.06.22*	CHF	2 000 000		2 000 000				
TESSIN, CANTON OF 0.40000% 16-27.06.44*	CHF	100 000			100 000	74 950	0.00	
TESSIN, CANTON OF 2.12500% 10-24.11.34*	CHF	3 040 000			3 040 000	3 172 240	0.15	3 040 000
THURGAUER KANTONALBANK 1.75000% 13-30.09.24*	CHF	600 000		600 000				
THURGAUER KANTONALBANK 0.70000% 18-22.03.30*	CHF	1 250 000		1 250 000				
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.16600% 19-21.12.29*	CHF	815 000			815 000	715 570	0.03	
TRANSPORTS PUBLICS GENEVOIS 0.90000% 15-21.05.35*	CHF	340 000			340 000	302 260	0.01	
TRANSPower NEW ZEALAND LTD 0.02000% 19-16.12.27*	CHF	1 885 000			1 885 000	1 721 005	0.08	
UBS GROUP AG 0.37500% 21-24.08.29*	CHF	5 600 000			5 600 000	4 844 000	0.23	
UBS GROUP AG-REG-S 0.62500% 17-18.05.24*	CHF	5 400 000		5 400 000				
UBS GROUP AG-REG-S 1.25000% 16-23.02.26*	CHF	800 000	600 000		1 400 000	1 360 800	0.06	
UNION BANCAIRE PRIVEE UBP SA 0.20000% 21-15.12.26*	CHF	3 000 000			3 000 000	2 805 000	0.13	
VALIANT BANK AG 0.12500% 19-04.12.34*	CHF	2 150 000			2 150 000	1 733 975	0.08	
VALIANT BANK AG-REG-S 0.10000% 21-07.05.31*	CHF	3 000 000			3 000 000	2 542 500	0.12	
VERIZON COMMUNICATIONS INC-REG-S 0.55500% 21-24.03.31*	CHF	3 500 000	3 000 000		6 500 000	5 645 250	0.27	
VIFOR PHARMA AG-REG-S 0.75000% 18-13.09.22*	CHF	1 850 000		1 850 000				
WALLISER KANTONALBANK 0.20000% 17-02.02.26*	CHF	3 000 000			3 000 000	2 872 500	0.14	
WALLISER KANTONALBANK-REG-S 0.35000% 18-07.09.27*	CHF	1 750 000			1 750 000	1 643 250	0.08	
WINTERTHUR, CITY OF 1.87500% 12-20.04.37*	CHF	430 000			430 000	430 000	0.02	
WINTERTHUR, CITY OF 1.50000% 13-24.01.36*	CHF	620 000			620 000	589 000	0.03	
WINTERTHUR, CITY OF 2.25000% 14-10.02.39*	CHF	200 000			200 000	207 000	0.01	
ZUERCHER KANTONALBANK 2.00000% 10-08.09.25*	CHF	2 100 000			2 100 000	2 130 450	0.10	
ZUERCHER KANTONALBANK 2.00000% 10-30.11.34*	CHF	1 500 000			1 500 000	1 518 000	0.07	
ZUERCHER KANTONALBANK 2.50000% 11-10.06.31*	CHF	5 000 000			5 000 000	5 290 000	0.25	1 150 000
ZUERCHER KANTONALBANK 0.75000% 15-28.10.30*	CHF	12 400 000			12 400 000	11 507 200	0.55	
ZUERCHER KANTONALBANK 0.05000% 16-23.11.26*	CHF	7 550 000			7 550 000	7 115 875	0.34	
ZUERCHER KANTONALBANK 0.25000% 17-27.01.26*	CHF	1 500 000			1 500 000	1 443 000	0.07	
ZUERCHER KANTONALBANK-REG-S 0.30000% 18-25.01.28*	CHF	3 000 000			3 000 000	2 812 500	0.13	
ZUERCHER KANTONALBANK-REG-S 0.25000% 18-08.05.25*	CHF	450 000			450 000	437 625	0.02	
ZUERCHER KANTONALBANK-REG-S 0.12500% 19-06.06.29*	CHF	1 750 000			1 750 000	1 586 375	0.08	
ZUERCHER KANTONALBANK-REG-S 0.05000% 20-05.02.31*	CHF	12 050 000			12 050 000	10 477 475	0.50	
ZUERCHER KANTONALBANK-REG-S 0.05000% 20-04.11.32*	CHF	3 000 000			3 000 000	2 514 000	0.12	
ZUERCHER KANTONALBANK 0.20000% 22-31.07.30*	CHF	6 000 000			6 000 000	5 343 000	0.25	
ZUERCHER KANTONALBANK 0.20000% 22-31.03.25*	CHF	6 000 000			6 000 000	5 838 000	0.28	
ZUG ESTATES HOLDING AG-REG-S 0.10000% 19-02.10.25*	CHF	2 680 000			2 680 000	2 520 540	0.12	
ZUGER KANTONALBANK AG 0.37500% 16-15.12.27*	CHF	100 000			100 000	94 200	0.00	
ZUGER KANTONALBANK AG 0.12500% 19-27.06.30*	CHF	1 500 000			1 500 000	1 326 000	0.06	
ZURICH INSURANCE CO 1.50000% 14-22.07.26*	CHF	850 000		300 000	550 000	545 875	0.03	550 000
Total CHF						1 070 200 686	50.79	
Total Bonds, fixed rate						1 070 200 686	50.79	

Bonds, zero coupon

CHF								
AMAG LEASING AG-REG-S 0.00000% 21-18.02.25*	CHF	4 500 000			4 500 000	4 317 750	0.20	
BALOISE HOLDING AG-REG-S 0.00000% 19-25.09.26*	CHF	1 000 000			1 000 000	935 000	0.04	
BASLER KANTONALBANK-REG-S 0.00000% 19-23.08.34*	CHF	9 225 000			9 225 000	7 403 063	0.35	2 200 000
CEMBRA MONEY BANK AG-REG-S 0.00000% 19-19.05.23*	CHF	3 140 000			3 140 000	3 112 368	0.15	250 000

Security	31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 19-16.07.29*	CHF 2 025 000			2 025 000	1 727 325	0.08	
FREIBURGER KANTONALBANK-REG-S 0.00000% 20-26.02.30*	CHF 1 000 000			1 000 000	880 000	0.04	
FREIBURGER KANTONALBANK 0.00000% 21-05.02.31*	CHF 4 000 000			4 000 000	3 454 000	0.16	
GENEVA, CANTON OF-REG-S 0.00000% 19-23.09.59*	CHF 1 200 000			1 200 000	683 400	0.03	
GLARNER KANTONALBANK-REG-S 0.00000% 19-16.10.29*	CHF 3 000 000		300 000	2 700 000	2 392 200	0.11	
KANTONSSPITAL WINTERTHUR-REG-S 0.00000% 21-30.09.25*	CHF 1 500 000			1 500 000	1 425 750	0.07	
KOREA RAILROAD CORP-REG-S 0.00000% 19-13.06.25*	CHF 2 490 000			2 490 000	2 374 215	0.11	
LUZERNER KANTONALBANK-REG-S 0.00000% 20-07.08.28*	CHF 2 500 000			2 500 000	2 278 750	0.11	1 500 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-26.08.49*	CHF 4 875 000			4 875 000	3 082 950	0.15	550 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-25.02.28*	CHF 1 700 000			1 700 000	1 569 950	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-10.05.45*	CHF 2 850 000			2 850 000	1 916 910	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 16-27.01.27*	CHF 2 800 000			2 800 000	2 636 760	0.13	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 16-02.10.26*	CHF 1 600 000			1 600 000	1 514 880	0.07	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 19-23.06.25*	CHF 1 000 000			1 000 000	966 500	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 20-02.04.31*	CHF 1 850 000			1 850 000	1 613 200	0.08	
PFANDBRIEFZENTR SCHWEI KANTONALBK-REG-S 0.00000% 20-15.03.30*	CHF 1 500 000			1 500 000	1 332 300	0.06	
PSP SWISS PROPERTY AG 0.00000% 16-01.09.23*	CHF 13 465 000		2 465 000	11 000 000	10 868 000	0.52	
PSP SWISS PROPERTY AG-REG-S 0.00000% 19-06.02.30*	CHF 1 250 000			1 250 000	1 041 250	0.05	1 250 000
SWISSCOM AG-REG-S 0.00000% 19-30.08.44*	CHF 3 450 000			3 450 000	2 185 575	0.10	
SWISSGRID AG-REG-S 0.00000% 20-30.06.28*	CHF 800 000			800 000	718 800	0.03	
SWITZERLAND-REG-S 0.00000% 16-22.06.29*	CHF 7 752 000			7 752 000	7 262 074	0.34	7 752 000
SWITZERLAND-REG-S 0.00000% 19-26.06.34*	CHF 1 347 000			1 347 000	1 189 401	0.06	
SWITZERLAND-REG-S 0.00000% 19-24.07.39*	CHF 5 689 000			5 689 000	4 700 821	0.22	
VALIANT BANK AG-REG-S 0.00000% 19-31.07.29*	CHF 1 900 000			1 900 000	1 676 750	0.08	
VALIANT BANK AG-REG-S 0.00000% 19-31.10.25*	CHF 1 700 000			1 700 000	1 617 550	0.08	150 000
WALLISER KANTONALBANK-REG-S 0.00000% 20-14.02.29*	CHF 4 500 000			4 500 000	4 034 250	0.19	
ZUERCHER KANTONALBANK-REG-S 0.00000% 20-12.03.30*	CHF 1 700 000			1 700 000	1 500 250	0.07	
ZUERCHER KANTONALBANK 0.00000% 21-21.01.33*	CHF 10 000 000			10 000 000	8 290 000	0.39	300 000
Total CHF					90 701 991	4.30	

Total Bonds, zero coupon					90 701 991	4.30	
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Bonds, floating rate

CHF							
BALOISE LIFE LTD-SUB 2.200%/VAR 17-19.06.48*	CHF 1 500 000			1 500 000	1 335 000	0.06	1 315 000
HELVETIA SCHWEIZ VERSICHERU-REG-S SUB 1.450%/VAR 20-12.08.40*	CHF 1 000 000			1 000 000	807 000	0.04	
SWISS LIFE AG-REG-S-SUB 2.625%/VAR 18-25.09.48*	CHF 2 000 000	2 685 000		4 685 000	4 225 870	0.20	
Total CHF					6 367 870	0.30	

Total Bonds, floating rate					6 367 870	0.30	
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Total Securities traded on an exchange					2 074 410 990	98.44	
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Securities traded neither on an exchange nor on a regulated market

Bonds, fixed rate

CHF							
UBS AG/LONDON 0.71000% 22-13.04.25**	CHF 2 000 000			2 000 000	1 947 700	0.10	
Total CHF					1 947 700	0.10	

Total Bonds, fixed rate					1 947 700	0.10	
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Total Securities traded neither on an exchange nor on a regulated market					1 947 700	0.10	
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Total securities and similar instruments (thereof in lending)					2 076 358 690 167 336 755	98.54 7.94)	
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Bank deposits at sight					19 358 982	0.92	
Derivative financial instruments					308 989	0.01	
Other assets					11 267 345	0.53	
Total fund assets					2 107 294 006	100.00	

Short-term bank liabilities					-16 546 318		
Other liabilities					-48 151		
Net fund assets					2 090 699 537		

Valuation categories	Market value as of 30.11.2022	in % of the total fund assets ³
Investments valued at prices paid on the main market	2 074 410 990	98.44
Investments valuation based on market-observed parameters	2 256 689	0.11
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
Total	2 076 667 679	98.55

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

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

³ Divergences in the totals may be attributed to rounding differences

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

** valuation based on market-observed parameters

Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Nominal	Currency	Tied underlyings in bonds/shares in CHF	Replacement value in CHF	in % of total assets
Interest rate swaps/Credit Default Swaps					
LCH/INTEREST RATE SWAP PAY 0.74000% 22-18.05.27**	13 000 000	CHF	13 000 000	308 989	0.01
LCH/INTEREST RATE SWAP REC SARON O/N 22-18.05.27	13 000 000	CHF			
			13 000 000	308 989	0.01

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

** valuation based on market-observed parameters

Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Interest rate swaps/Credit Default Swaps			
LCH/INTEREST RATE SWAP PAY 0.74000% 22-18.05.27	CHF	13 000 000	13 000 000
LCH/INTEREST RATE SWAP REC SARON O/N 22-18.05.27	CHF	13 000 000	13 000 000

Supplementary information

Derivative financial instruments

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

Repurchase agreements

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

Remuneration of the Fund Management

Flat fee

– Actual flat fee:

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

– Maximum flat fee as specified in the fund contract:

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

based on the average net fund assets.

Soft Commission Arrangements

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

Total Expense Ratio (TER)

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

TER for the last 12 months:

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

Issue and redemption price

If the sum of a sub-fund's subscriptions and redemptions result in a net asset inflow or outflow on an order date, the valuation net asset value of the sub-fund will be increased or reduced (swinging single pricing). The maximum adjustment is generally 3% of the valuation net asset value. However, in exceptional circumstances, the fund management company may decide to temporarily apply an adjustment of more than 3% of the prevailing net asset value for each sub-fund and/or valuation day, if it has sufficient grounds to believe that the adjustment is justified in view of prevailing market conditions and in the best interests of investors. A temporary adjustment will be calculated in accordance with the procedure set out by the fund management company. Existing and new investors will be informed of the sufficiently substantiated decision on the application of this temporary measure and of its expiry by announcement in the umbrella fund's official medium of publication. The supervisory authority will also be notified. A modified valuation net asset value covers incidental costs (bid-ask spread, standard brokerage charges, commissions, fees, etc.) incurred on average in the investment of the net asset inflow or the sale of the portion of the investments corresponding to the net asset outflow. The adjustment will lead to an increase in the valuation net asset value if the net movements result in an increase in the number of sub-fund units. The adjustment will lead to a decrease in the valuation net asset value if the net movements result in a reduction in the number of units. The valuation net asset value determined on the basis of swinging single pricing is therefore a modified valuation net asset value in accordance with the first sentence of this point.

Exchange rate

EUR 1 = CHF 0.980999

UBS (CH) Bond Fund – Global (CHF)

Category securities funds

Most important figures

	ISIN	30.11.2022	31.5.2022	31.5.2021
Net fund assets in CHF		63 192 113.03	70 946 389.28	91 719 769.89
Class P	CH0002788526			
Net asset value per unit in CHF		63.08	67.40	75.78
Issue and redemption price per unit in CHF ¹		63.03	67.35	75.95
Number of units outstanding		960 434.2220	1 011 127.4810	1 161 335.3510
Class Q	CH0203279556			
Net asset value per unit in CHF		81.87	87.77	98.68
Issue and redemption price per unit in CHF ¹		81.80	87.70	98.91
Number of units outstanding		31 913.4730	31 813.1230	37 602.6350

¹ see Supplementary information

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
United States of America	23.34
Japan	16.42
United Kingdom	7.08
Canada	6.41
Italy	6.03
France	5.17
Spain	3.85
Germany	3.02
New Zealand	2.20
Supranationals	2.09
Others	15.35
Total	90.96

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

Statement of assets

	30.11.2022	31.5.2022
Market values	CHF	CHF
Bank deposits		
– at sight	3 681 118.50	3 634 637.22
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	58 185 834.68	66 244 922.68
Derivative financial instruments	936 734.22	1 053 600.64
Other assets	1 167 979.88	512 906.03
Total fund assets	63 971 667.28	71 446 066.57
Loans	-5 000.05	-434 113.03
Other liabilities	-774 554.20	-65 564.26
Net fund assets	63 192 113.03	70 946 389.28

Statement of income

	1.6.2022-30.11.2022	1.6.2021-31.5.2022
Income	CHF	CHF
Income from bank assets	1 502.57	74.05
Negative interest	-6 547.66	-7 414.38
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	543 793.41	1 218 927.37
Offset payments from securities lending	155 571.87	496 196.23
Income from securities lending	9 408.04	19 759.89
Purchase of current net income on issue of units	672.91	2 169.44
Total income	704 401.14	1 729 712.60
Expenses		
Interest payable	-505.89	-1 417.27
Audit expenses	-14 684.90	-14 684.90
Commission remuneration of the Fund Management in accordance with the fund contract Class P	-362 761.95	-909 954.88
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-8 015.93	-19 257.93
Compensation of the class action processing	0.00	-425.51
Other expenses	-1 247.82	-1 720.67
Payment of current net income on redemption of units	-8 990.31	-53 546.48
Total expenses	-396 206.80	-1 001 007.64
Net income	308 194.34	728 704.96
Realized capital gains and losses ¹	675 629.89	1 090 182.07
Realized result	983 824.23	1 818 887.03
Unrealized capital gains and losses	-4 773 070.51	-10 022 797.95
Total result	-3 789 246.28	-8 203 910.92

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

Changes in net fund assets

	1.6.2022-30.11.2022	1.6.2021-31.5.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	70 946 389.28	91 719 769.89
Ord. annual distribution	-716 871.42	-977 055.48
Balance of unit movements	-3 248 158.55	-11 592 414.21
Total result	-3 789 246.28	-8 203 910.92
Net fund assets at the end of the reporting period	63 192 113.03	70 946 389.28

Development of the outstanding units

	1.6.2022-30.11.2022	1.6.2021-31.5.2022
	Number	Number
Class P		
Situation at the beginning of the financial year	1 011 127.4810	1 161 335.3510
Units issued	4 914.2010	7 826.8610
Units redeemed	-55 607.4600	-158 034.7310
Situation at the end of the period	960 434.2220	1 011 127.4810
Difference between units issued and units redeemed	-50 693.2590	-150 207.8700
Class Q		
Situation at the beginning of the financial year	31 813.1230	37 602.6350
Units issued	100.3500	292.5770
Units redeemed	0.0000	-6 082.0890
Situation at the end of the period	31 913.4730	31 813.1230
Difference between units issued and units redeemed	100.3500	-5 789.5120

Inventory of Fund assets

Security		31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
Securities traded on an exchange								
Notes, fixed rate								
EUR								
AMPRION GMBH-REG-S 3.97100% 22-22.09.32*	EUR		100 000	100 000				
ARDAGH PACKAGING FINANCE/MP-REG-S 2.12500% 19-15.08.26*	EUR	100 000		100 000				
BELGIUM, KINGDOM OF-REG-S 4.00000% 12-28.03.32*	EUR	794 000			794 000	876 651	1.37	794 000
CHINA, PEOPLE'S REPUBLIC OF-REG-S 1.00000% 19-12.11.39*	EUR	195 000			195 000	136 812	0.21	
CORP ANDINA DE FOMENTO-REG-S 0.25000% 21-04.02.26*	EUR	250 000			250 000	220 686	0.34	
LOXAM SAS-REG-S 3.75000% 19-15.07.26*	EUR	100 000		100 000				
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.12500% 20-11.02.28*	EUR	100 000		100 000				
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.37500% 20-11.02.31*	EUR	100 000			100 000	81 012	0.13	100 000
ROMANIA-REG-S 2.62500% 20-02.12.40*	EUR	370 000			370 000	210 364	0.33	
SOFTBANK GROUP CORP-REG-S 5.00000% 18-15.04.28*	EUR	100 000		100 000				
TELE COLUMBUS AG-REG-S 3.87500% 18-02.05.25*	EUR	130 000			130 000	99 541	0.16	
VOLKSWAGEN INTERNATIONAL FINANCE-REG-S 3.12500% 22-28.03.25*	EUR		100 000	100 000				
Total EUR						1 625 065	2.54	
USD								
ABBVIE INC 4.25000% 18-14.11.28*	USD	60 000		60 000				
ADOBE INC 2.15000% 20-01.02.27*	USD	50 000		50 000				
AERCAP IRELAND CAPITAL DAC / AERCAP GLO 2.45000% 21-29.10.26*	USD	225 000			225 000	188 493	0.29	
AMAZON.COM INC 3.45000% 22-13.04.29*	USD	105 000		105 000				
AMBER CIRCLE FUNDING LTD-REG-S 3.25000% 12-04.12.22*	USD	650 000			650 000	619 164	0.97	
AT&T INC 4.35000% 19-01.03.29*	USD	160 000		160 000				
BANK OF NOVA SCOTIA/THE 3.45000% 22-11.04.25*	USD	85 000			85 000	78 358	0.12	85 000
CANADIAN IMPERIAL BANK OF COMMERCE 3.30000% 22-07.04.25*	USD	120 000			120 000	110 164	0.17	
CANADIAN PACIFIC RAILWAY 2.45000% 21-02.12.31*	USD	105 000		105 000				
CHILE, REPUBLIC OF 3.86000% 17-21.06.47*	USD	200 000			200 000	151 725	0.24	200 000
CIGNA CORP 4.90000% 19-15.12.48*	USD	50 000		50 000				
CNOOC PETROLEUM NORTH AMERICA ULC 6.40000% 07-15.05.37*	USD	160 000		160 000				
COSTA RICA, REPUBLIC OF-REG-S 7.15800% 15-12.03.45*	USD	270 000		270 000				
DIAGEO CAPITAL PLC 2.12500% 19-24.10.24*	USD	320 000			320 000	290 125	0.45	
EQT CORP 3.90000% 17-01.10.27*	USD	110 000		110 000				
GEORGIA POWER CO 2.10000% 20-30.07.23*	USD	85 000			85 000	79 314	0.12	
INDONESIA, REPUBLIC OF-REG-S 5.25000% 12-17.01.42*	USD	420 000		420 000				
PETROLEOS MEXICANOS 6.84000% 20-23.01.30*	USD	190 000		190 000				
PHILIPPINES, REPUBLIC OF THE 2.45700% 20-05.05.30*	USD	260 000		260 000				
PUBLIC STORAGE 1.95000% 21-09.11.28*	USD	70 000		70 000				
QATAR PETROLEUM-REG-S 2.25000% 21-12.07.31*	USD	200 000		200 000				
REDSUN PROPERTIES GRP-REG-S *DEFAULTED* 9.50000% 21-20.09.23*	USD	200 000		200 000				
RELIANCE INDUSTRIES LTD-REG-S 3.62500% 22-12.01.52*	USD	280 000			280 000	180 287	0.28	280 000
ROMANIA-REG-S 5.12500% 18-15.06.48*	USD	300 000			300 000	227 642	0.36	300 000
SPRINT CORP 7.87500% 14-15.09.23*	USD	150 000			150 000	146 005	0.23	
TELEFONICA EMISIONES SA 5.52000% 19-01.03.49*	USD	200 000			200 000	162 963	0.25	
THERMO FISHER SCIENTIFIC INC 1.21500% 21-18.10.24*	USD	100 000			100 000	89 148	0.14	
TURKEY, REPUBLIC OF 6.87500% 06-17.03.36*	USD	420 000			420 000	334 129	0.52	
VERIZON COMMUNICATIONS INC 2.10000% 21-22.03.28*	USD	240 000		240 000				
VMWARE INC 1.00000% 21-15.08.24*	USD	80 000			80 000	70 971	0.11	
Total USD						2 728 487	4.27	
Total Notes, fixed rate						4 353 552	6.81	
Notes, floating rate								
EUR								
BARCLAYS PLC-REG-S 0.577%VAR 21-09.08.29*	EUR	140 000		140 000				
CREDIT SUISSE GROUP-REG-S 2.875%VAR 22-02.04.32*	EUR	100 000			100 000	69 735	0.11	11 000
Total EUR						69 735	0.11	
Total Notes, floating rate						69 735	0.11	
Medium term notes, fixed rate								
AUD								
CORPORACION ANDINA DE FOMENTO 4.50000% 15-05.06.25*	AUD	200 000			200 000	125 617	0.20	
Total AUD						125 617	0.20	
EUR								
AZA SPA-REG-S 1.50000% 22-16.03.28*	EUR	100 000		100 000				
ASB FINANCE LTD-REG-S 0.25000% 21-08.09.28*	EUR	250 000			250 000	198 594	0.31	
ASTRAZENECA PLC-REG-S 0.37500% 21-03.06.29*	EUR	100 000		100 000				
BPCE SA-REG-S 4.00000% 22-29.11.32*	EUR		100 000		100 000	99 021	0.15	
CANADIAN IMPERIAL BANK OF COMME-REG-S 0.37500% 22-10.03.26*	EUR	155 000			155 000	139 980	0.22	
CREDIT SUISSE AG/LONDON-REG-S 0.25000% 21-05.01.26*	EUR	140 000		140 000				
DNB BANK ASA-REG-S 0.05000% 19-14.11.23*	EUR	145 000			145 000	138 568	0.22	
ENBW INTERNATIONAL FINANCE BV-REG-S 4.04900% 22-22.11.29*	EUR		35 000		35 000	35 010	0.05	
ENGIE SA-REG-S 0.37500% 21-26.10.29*	EUR	200 000			200 000	159 893	0.25	200 000
EUROGRID GMBH-REG-S 3.27900% 22-05.09.31*	EUR		100 000	100 000				
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.50000% 17-11.07.25*	EUR	400 000			400 000	373 454	0.58	400 000
EUROPEAN INVESTMENT BANK 0.37500% 18-16.07.25*	EUR	200 000			200 000	185 973	0.29	200 000
GAS NETWORKS IRELAND-REG-S 0.12500% 19-04.12.24*	EUR	100 000			100 000	91 930	0.14	
GOLDMAN SACHS GROUP INC-REG-S 1.62500% 16-27.07.26*	EUR	190 000			190 000	175 170	0.27	190 000
HOWOGE WOHNUNGS-BAUGESELLSCHAFT-REG-S 0.62500% 21-01.11.28*	EUR	100 000			100 000	81 540	0.13	
KBC GROUP NV-REG-S 1.12500% 19-25.01.24*	EUR	100 000			100 000	96 040	0.15	
LINDE PLC-REG-S 1.37500% 22-31.03.31*	EUR	200 000		200 000				
LSEG NETHERLANDS BV-REG-S 0.25000% 21-06.04.28*	EUR	115 000		115 000				
LSEG NETHERLANDS BV-REG-S 0.75000% 21-06.04.33*	EUR	100 000		100 000				
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 20-23.01.27*	EUR	190 000			190 000	164 419	0.26	190 000
ORSTED AS REG-S 3.25000% 22-13.09.31*	EUR		100 000	100 000				
P3 GROUP SARL-REG-S 0.87500% 22-26.01.26*	EUR	155 000			155 000	125 537	0.20	
POLAND, REPUBLIC OF-REG-S 2.00000% 19-08.03.49*	EUR	375 000			375 000	259 421	0.41	
PPF ARENA 1 BV-REG-S 2.12500% 19-31.01.25*	EUR	250 000			250 000	230 114	0.36	
RAIFFEISEN BANK INTERNATIONAL AG-REG-S 4.12500% 22-08.09.25*	EUR		100 000		100 000	96 834	0.15	
REN FINANCE B V-REG-S 2.50000% 15-12.02.25*	EUR	200 000			200 000	191 737	0.30	200 000
ROYAL BANK OF CANADA-REG-S 0.62500% 22-23.03.26*	EUR	170 000			170 000	154 864	0.24	170 000
RWE AG-REG-S 2.75000% 22-24.05.30*	EUR	175 000			175 000	161 013	0.25	

Security		31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
Security								
SVENSKA HANDELSBANKEN AB-REG-S 1.00000% 20-15.04.25*	EUR	100 000			100 000	93 697	0.15	
TENNET HOLDING BV-REG-S 0.87500% 21-16.06.35*	EUR	150 000			150 000	108 798	0.17	
VOLKSWAGEN FINANCIAL SERVICES AG-REG-S 1.50000% 19-01.10.24*	EUR	95 000		95 000				
VOLKSWAGEN INTERNATIONAL FIN-REG-S 4.12500% 22-15.11.25*	EUR		100 000	100 000				
Total EUR						3 361 607	5.25	
GBP								
CHINA DEVELOPMENT BANK-REG-S 1.25000% 20-21.01.23*	GBP	130 000			130 000	146 930	0.23	130 000
Total GBP						146 930	0.23	
USD								
INDIAN RAILWAY FINANCE CORP LTD-REG-S 2.80000% 21-10.02.31*	USD	225 000		225 000				
INTER-AMERICAN DEVELOPMENT BANK 0.87500% 20-03.04.25*	USD	330 000			330 000	290 989	0.45	
JOHN DEERE CAPITAL 2.12500% 22-07.03.25*	USD	80 000		80 000				
KWG GROUP HOLDINGS LTD-REG-S 5.95000% 20-10.08.25*	USD	200 000		200 000				
PERTAMINA PERSERO PT-REG-S 4.70000% 19-30.07.49*	USD	200 000		200 000				
Total USD						290 989	0.45	
Total Medium term notes, fixed rate						3 925 144	6.14	
Medium term notes, zero coupon								
EUR								
CAISSE D'AMORTIS DE LA DETTE SO-REG-S 0.00000% 20-25.02.28*	EUR	500 000			500 000	426 980	0.67	500 000
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.00000% 20-15.09.28*	EUR	565 000			565 000	481 129	0.75	
LANDWIRTSCHAFTLICHE RENTENBANK-REG-S 0.00000% 21-30.06.31*	EUR		180 000		180 000	141 945	0.22	
NOVO NORDISK FINANCE NETHERLANDS BV 0.00000% 21-04.06.24*	EUR	105 000			105 000	98 738	0.15	105 000
SIEMENS FINANCIERINGSMMAATSCH NV-REG-S 0.00000% 20-20.02.23*	EUR	200 000			200 000	195 302	0.31	
STEDIN HOLDING NV-REG-S 0.00000% 21-16.11.26*	EUR	100 000			100 000	86 521	0.14	
Total EUR						1 430 615	2.24	
Total Medium term notes, zero coupon						1 430 615	2.24	
Medium term notes, floating rate								
EUR								
BANK OF AMERICA CO-REG-S 1.379%/3M EURIBOR+103BP 17-07.02.25*	EUR	175 000		175 000				
BANK OF IRELAND GROUP PLC-REG-S 1.875%/VAR 22-05.06.26*	EUR	100 000			100 000	91 030	0.14	
CITIGROUP INC-REG-S 1.500%/VAR 18-24.07.26*	EUR	250 000		250 000				
DBS GROUP HOLDINGS LTD-REG-S-SUB 1.500%/VAR 18-11.04.28*	EUR		100 000		100 000	96 804	0.15	
DEUTSCHE BANK AG-REG-S 1.000%/VAR 20-19.11.25*	EUR	100 000			100 000	91 262	0.14	100 000
DEUTSCHE BANK AG-REG-S 1.750%/VAR 20-19.11.30*	EUR	100 000			100 000	77 817	0.12	
NATWEST GROUP PLC-REG-S 2.000%/VAR 18-04.03.25*	EUR	100 000		100 000				
TOTAL SE-REG-S-SUB 2.625%/VAR 15-PRP*	EUR	200 000			200 000	185 643	0.29	
VIRGIN MONEY UK PLC-REG-S 0.000%/VAR 21-27.05.24*	EUR	100 000			100 000	95 754	0.15	
Total EUR						638 311	1.00	
USD								
BANK OF AMERICA CORP 3.384%/VAR 22-02.04.26*	USD	150 000			150 000	136 085	0.21	
Total USD						136 085	0.21	
Total Medium term notes, floating rate						774 396	1.21	
Bonds, fixed rate								
AUD								
AUSTRALIA-REG-S 3.75000% 14-21.04.37*	AUD	1 100 000		200 000	900 000	572 189	0.89	
Total AUD						572 189	0.89	
CAD								
CANADA, GOVERNMENT 1.50000% 15-01.06.26*	CAD	2 910 000			2 910 000	1 916 687	3.00	
CANADA, GOVERNMENT 1.50000% 19-01.09.24*	CAD	1 630 000			1 630 000	1 099 269	1.72	
CANADA, GOVERNMENT 2.25000% 18-01.06.29*	CAD		300 000		300 000	201 891	0.32	300 000
CANADA, GOVERNMENT 4.00000% 08-01.06.41*	CAD	505 000			505 000	398 435	0.62	505 000
Total CAD						3 616 282	5.65	
CNY								
CHINA DEVELOPMENT BANK 3.30000% 21-03.03.26*	CNY	2 000 000			2 000 000	271 586	0.42	
Total CNY						271 586	0.42	
DKK								
DENMARK, KINGDOM OF-144A-REG-S 0.50000% 19-15.11.29*	DKK	2 400 000			2 400 000	283 041	0.44	
Total DKK						283 041	0.44	
EUR								
ABBOTT IRELAND FINCING DAC-REG-S 0.87500% 18-27.09.23*	EUR	125 000			125 000	120 876	0.19	
ADLER REAL ESTATE AG-REG-S 1.87500% 18-27.04.23*	EUR	200 000		200 000				
BELGIUM, KINGDOM OF 4.25000% 10-28.03.41*	EUR		100 000		100 000	118 637	0.19	
BPCE SA-REG-S 0.25000% 20-15.01.26*	EUR	100 000		100 000				
EUROPEAN UNION-REG-S 0.10000% 20-04.10.40*	EUR	235 000			235 000	141 816	0.22	235 000
FRANCE, REPUBLIC OF-OAT 3.50000% 10-25.04.26*	EUR	415 000			415 000	423 908	0.66	415 000
FRANCE, REPUBLIC OF-OAT 2.75000% 12-25.10.27*	EUR	200 000			200 000	201 330	0.31	200 000
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.25000% 15-25.05.36*	EUR	100 000			100 000	82 910	0.13	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 17-25.06.39*	EUR	593 000			593 000	517 949	0.81	593 000
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.50000% 19-25.05.50*	EUR	475 000			475 000	366 134	0.57	
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 19-25.05.29*	EUR	400 000			400 000	351 674	0.55	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 20-25.05.40*	EUR	600 000			600 000	413 631	0.65	600 000
GERMANY, REPUBLIC OF-REG-S 0.50000% 17-15.08.27*	EUR	200 000			200 000	183 914	0.29	200 000
GERMANY, REPUBLIC OF-REG-S 0.25000% 18-15.08.28*	EUR		120 000		120 000	107 272	0.17	120 000
GERMANY, REPUBLIC OF 4.75000% 98-04.07.28*	EUR	130 000			130 000	145 897	0.23	130 000
INTRUM JUSTITIA AB-REG-S 3.12500% 17-15.07.24*	EUR	235 000		235 000				
IRELAND, REPUBLIC OF-REG-S 2.00000% 15-18.02.45*	EUR	760 000			760 000	664 448	1.04	
ITALY, REPUBLIC OF-BTP 3.75000% 14-01.09.24*	EUR	400 000			400 000	399 494	0.62	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.250% 14-01.09.46*	EUR	1 035 000			1 035 000	919 669	1.44	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 15-01.03.32*	EUR	1 268 000			1 268 000	1 046 648	1.64	
ITALY, REPUBLIC OF-BTP 1.60000% 16-01.06.26*	EUR	970 000			970 000	905 574	1.42	
ITALY, REPUBLIC OF-BTP-REG-S 3.00000% 19-01.08.29*	EUR	615 000			615 000	587 315	0.92	
MPT OPERATING PARTNERSHIP LP/FIN CORP 3.32500% 17-24.03.25*	EUR	175 000			175 000	153 597	0.24	175 000
NETHERLANDS, KINGDOM OF THE 5.50000% 98-15.01.28*	EUR	541 000			541 000	616 941	0.96	
SLOVENIA, REPUBLIC OF-REG-S 3.12500% 15-07.08.45*	EUR	445 000			445 000	415 411	0.65	445 000
SPAIN, KINGDOM OF 4.20000% 05-31.01.37*	EUR	108 000				119 209	0.19	
SPAIN, KINGDOM OF-144A 5.15000% 13-31.10.28*	EUR	600 000			600 000	668 725	1.05	
SPAIN, KINGDOM OF-144A-REG-S 5.15000% 13-31.10.44*	EUR	200 000			200 000	256 204	0.40	

Security		31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
Security								
SPAIN, KINGDOM OF-144A-REG-S 2.15000% 15-31.10.25*	EUR	946 000			946 000	923 756	1.44	
SPAIN, KINGDOM OF-144A-REG-S 3.45000% 16-30.07.66*	EUR	150 000			150 000	151 076	0.24	150 000
SPAIN, KINGDOM OF-144A-REG-S 1.85000% 19-30.07.35*	EUR	212 000			212 000	181 495	0.28	
Total EUR						11 185 513	17.49	
GBP								
DERWENT LONDON PLC-REG-S 1.87500% 21-17.11.31*	GBP	185 000			185 000	152 313	0.24	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 06-07.12.27*	GBP	141 000			141 000	166 757	0.26	112 000
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 16-22.07.47*	GBP	1 000 000	350 000		1 350 000	1 027 636	1.61	
UNITED KINGDOM OF GRT BRI & N IRL-REG-S 1.00000% 18-22.04.24*	GBP		1 500 000		1 500 000	1 650 100	2.58	1 500 000
UNITED KINGDOM OF GREAT BRITAIN & N IRL 3.50000% 14-22.01.45*	GBP	650 000			650 000	731 498	1.14	
UNITED KINGDOM TREASURY GILT-REG-S 1.12500% 21-31.01.39*	GBP		100 000		100 000	80 156	0.13	
Total GBP						3 808 461	5.95	
JPY								
DEVELOPMENT BANK OF JAPAN-REG-S 2.30000% 06-19.03.26*	JPY	280 000 000			280 000 000	2 040 519	3.19	
JAPAN 0.10000% 18-20.03.28*	JPY	30 000 000			30 000 000	204 389	0.32	
JAPAN 0.10000% 19-20.12.28*	JPY	58 000 000			58 000 000	394 487	0.62	
JAPAN 0.10000% 21-20.03.31*	JPY	45 000 000			45 000 000	302 528	0.47	
JAPAN 0.30000% 16-20.06.46*	JPY	120 000 000	100 000 000		20 000 000	109 328	0.17	
JAPAN 1.10000% 03-20.03.33*	JPY	791 000 000	141 000 000		650 000 000	4 746 998	7.42	
JAPAN 1.20000% 14-20.12.34*	JPY	218 550 000			218 550 000	1 598 683	2.50	
JAPAN 1.70000% 13-20.12.43*	JPY	148 000 000			148 000 000	1 107 452	1.73	
Total JPY						10 504 385	16.42	
MXN								
MEXICO, UNITED MEXICAN STATES 7.75000% 11-13.11.42*	MXN	229 400		18 400	211 000	895 424	1.40	
Total MXN						895 424	1.40	
NZD								
NEW ZEALAND 3.00000% 18-20.04.29*	NZD	400 000		400 000				
NEW ZEALAND-REG-S 2.75000% 16-15.04.37*	NZD	1 500 000		400 000	1 100 000	548 576	0.86	
Total NZD						548 576	0.86	
SEK								
SWEDEN, KINGDOM OF 3.50000% 09-30.03.39*	SEK	750 000			750 000	82 818	0.13	
SWEDEN, KINGDOM OF 3.50000% 10-01.06.22*	SEK	1 300 000		1 300 000				
Total SEK						82 818	0.13	
USD								
ABU DHABI, GOVERNMENT OF-REG-S 2.50000% 19-30.09.29*	USD	400 000			400 000	341 990	0.53	
BRAZIL, FEDERATIVE REPUBLIC OF 7.12500% 06-20.01.37*	USD	420 000		420 000				
COLOMBIA, REPUBLIC OF 6.12500% 09-18.01.41*	USD	410 000			410 000	306 643	0.48	
HCA INC 5.37500% 15-01.02.25*	USD	80 000		80 000				
PERU, REPUBLIC OF 2.78300% 20-23.01.31*	USD	40 000			40 000	32 203	0.05	40 000
PERU, REPUBLIC OF 8.75000% 03-21.11.33*	USD	140 000			140 000	165 564	0.26	
SEAZEN GROUP LTD-REG-S 4.45000% 21-13.07.25*	USD	200 000			200 000	107 994	0.17	
URUGUAY, REPUBLIC OF 5.10000% 14-18.06.50*	USD	300 000		300 000				
Total USD						954 394	1.49	
Total Bonds, fixed rate						32 812 530	51.29	
Bonds, zero coupon								
EUR								
BUNDESREPUBLIK DEUTSCHLAND 0.00000% 22-15.02.2032*	EUR		90 000		90 000	74 093	0.12	90 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.31*	EUR	240 000		170 000	70 000	58 297	0.09	70 000
THERMO FISHER SCIENTIFIC FINANCE 0.00000% 21-18.11.25*	EUR	100 000			100 000	89 860	0.14	
Total EUR						222 250	0.35	
Total Bonds, zero coupon						222 250	0.35	
Bonds, floating rate								
EUR								
HSBC HOLDINGS PLC-144A-REG-S-SUB 5.250%/VAR 14-PRP*	EUR	310 000		310 000				
Total EUR							0.00	
GBP								
M&G PLC-REG-S-SUB 5.625%/VAR 18-20.10.51*	GBP	110 000			110 000	114 733	0.18	
SANTANDER UK GROUP HOLD PLC-REG-S-SUB 6.750%/VAR 17-PRP*	GBP	200 000			200 000	220 438	0.34	
Total GBP						335 171	0.52	
Total Bonds, floating rate						335 171	0.52	
Treasury notes, fixed rate								
USD								
AMERICA, UNITED STATES OF 3.50000% 09-15.02.39*	USD	3 100 500		60 000	3 040 500	2 789 110	4.36	
AMERICA, UNITED STATES OF 2.75000% 12-15.08.42*	USD	1 709 000			1 709 000	1 341 207	2.10	
AMERICA, UNITED STATES OF 2.50000% 15-15.02.45*	USD	685 000			685 000	503 165	0.79	685 000
AMERICA, UNITED STATES OF 2.50000% 16-15.05.46*	USD	46 000			46 000	33 522	0.05	
AMERICA, UNITED STATES OF 2.25000% 16-15.08.46*	USD	1 505 000			1 505 000	1 041 306	1.63	
AMERICA, UNITED STATES OF 2.75000% 17-15.08.47*	USD	365 000			365 000	279 004	0.44	165 000
AMERICA, UNITED STATES OF 2.87500% 19-15.05.49*	USD	900 000			900 000	710 599	1.11	
AMERICA, UNITED STATES OF 1.25000% 20-15.05.50*	USD	250 000			250 000	132 864	0.21	250 000
AMERICA, UNITED STATES OF 1.12500% 20-15.08.40*	USD	300 000			300 000	181 532	0.28	
AMERICA, UNITED STATES OF 2.25000% 21-15.05.51*	USD	170 000			170 000	120 451	0.19	
AMERICA, UNITED STATES OF 2.87500% 22-15.05.52*	USD		100 000		100 000	79 197	0.12	
AMERICA, UNITED STATES OF 2.87500% 18-15.05.28*	USD		400 000		400 000	362 998	0.57	400 000
AMERICA, UNITED STATES OF 2.62500% 19-15.02.29*	USD		750 000	150 000	600 000	534 403	0.84	
AMERICA, UNITED STATES OF 1.62500% 19-30.11.26*	USD	1 000 000		200 000	800 000	697 264	1.09	800 000
AMERICA, UNITED STATES OF 0.62500% 20-15.08.30*	USD	1 500 000			1 500 000	1 141 625	1.78	1 500 000
AMERICA, UNITED STATES OF 0.37500% 20-30.09.27*	USD	400 000			400 000	323 280	0.51	400 000
AMERICA, UNITED STATES OF TIGER STRIP 0.50000% 21-28.02.26*	USD	600 000			600 000	510 399	0.80	600 000
AMERICA, UNITED STATES OF 1.62500% 21-15.05.31*	USD		360 000		360 000	293 176	0.46	200 000
AMERICA, UNITED STATES OF TREASURY NOTE 0.37500% 21-15.07.24*	USD		700 000		700 000	624 200	0.98	700 000
AMERICA, UNITED STATES OF 1.12500% 21-15.08.31*	USD		180 000		180 000	141 175	0.22	180 000
AMERICA, UNITED STATES OF 0.50000% 21-30.11.23*	USD		1 000 000		1 000 000	913 412	1.43	1 000 000
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 22-15.04.27*	USD		800 000		800 000	754 989	1.18	
Total USD						13 508 879	21.12	
Total Treasury notes, fixed rate						13 508 879	21.12	

Security	31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
Treasury notes, floating rate							
USD							
AMERICA, UNITED STATES OF 0.750%/CPI LINKED 15-15.02.45*	USD	330 000	150 000	180 000	180 717	0.28	
Total USD					180 717	0.28	
Total Treasury notes, floating rate					180 717	0.28	
Total Securities traded on an exchange					57 523 129	89.92	

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

Notes, fixed rate

USD							
CCO HOLDINGS LLC/CAPITAL CORP-144A 5.50000% 16-01.05.26*	USD	56 000	56 000				
Total USD						0.00	
Total Notes, fixed rate						0.00	
Bonds, floating rate							
NZD							
NEW ZEALAND 2.500%/CPI LINKED 17-20.09.40*	NZD	360 000		360 000	258 068	0.40	
NEW ZEALAND 3.000%/CPI LINKED 13-20.09.30*	NZD	530 000		530 000	404 638	0.63	
Total NZD					662 706	1.04	
Total Bonds, floating rate					662 706	1.04	
Total Securities traded on other regulated markets which are open to the public					662 706	1.04	

Total securities and similar instruments (thereof in lending)					58 185 835 14 815 430	90.96 23.16)	
Bank deposits at sight					3 681 119	5.75	
Derivative financial instruments					936 734	1.46	
Other assets					1 167 979	1.83	
Total fund assets					63 971 667	100.00	
Short-term bank liabilities					-5 000		
Other liabilities					-774 554		
Net fund assets					63 192 113		

Valuation categories

	Market value as of 30.11.2022	in % of the total fund assets ³
Investments valued at prices paid on the main market	58 266 148	91.08
Investments valuation based on market-observed parameters	856 421	1.34
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
Total	59 122 569	92.42

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

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

³ Divergences in the totals may be attributed to rounding differences

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

Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Tied underlyings in bonds/shares in CHF	Variation margin in CHF	in % of total assets
Futures on interest rate instruments/bonds					
EURO BTP ITALY GOVERNMENT FUTURE 08.12.22*	-9	EUR	-1 053 299	-24 044	-0.04
EURO-BOBL FUTURE 08.12.22*	-13	EUR	-1 530 741	33 923	0.05
EURO-SCHATZ FUTURE 08.12.22*	-17	EUR	-1 780 768	22 014	0.03
EURO-BUXL FUTURE 08.12.22*	-7	EUR	-1 087 045	3 826	0.01
EURO-OAT FUTURE 08.12.22*	-2	EUR	-267 911	3 021	0.00
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.12.22*	-6	JPY	-6 092 575	-5 531	-0.01
AUSTRALIA 3YR BOND FUTURE 15.12.22*	-34	AUD	-2 343 128	-11 210	-0.02
US ULTRA LONG BOND (CBT) FUTURE 22.03.23*	-6	USD	-779 052	5 717	0.01
US LONG BOND FUTURE 22.03.23*	-9	USD	-1 088 993	2 881	0.01
CAN 10YR BOND FUTURE 22.03.23*	-37	CAD	-3 269 569	2 009	0.01
			-19 293 081	32 606	0.05

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
Futures on interest rate instruments/bonds					
EURO-BUND FUTURE 08.12.22*	2	EUR	276 406	1 491	0.00
LONG GILT FUTURE 29.03.23*	1	GBP	119 125	-930	0.00
US 10YR ULTRA NOTE FUTURE 22.03.23*	11	USD	1 254 027	2 456	0.00
US 10YR TREASURY NOTE FUTURE 22.03.23*	29	USD	3 135 977	10 793	0.02
US 2YR TREASURY NOTE FUTURE 31.03.23*	45	USD	8 804 527	19 092	0.03
US 5YR TREASURY NOTE FUTURE 31.03.23*	39	USD	4 034 174	14 805	0.02
			17 624 236	47 707	0.07

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
Forward exchange transactions**						
USD	71 647	MYR	339 000	06.12.2022	4 383	0.01
CNY	2 280 000	USD	316 359	06.12.2022	-3 117	0.00
USD	246 554	KRW	351 000 000	06.12.2022	18 635	0.03
USD	127 133	COP	616 709 000	06.12.2022	824	0.00
JPY	1 771 500 000	CHF	11 928 838	06.12.2022	-166 644	-0.26
MXN	22 600 000	CHF	1 125 352	06.12.2022	14 294	0.02
USD	18 495 000	CHF	18 368 515	06.12.2022	749 572	1.17
EUR	20 510 000	CHF	20 213 579	06.12.2022	94 185	0.15
AUD	1 255 000	CHF	800 645	06.12.2022	-46	0.00
SEK	1 120 000	CHF	101 256	06.12.2022	1 198	0.00
GBP	3 910 000	CHF	4 470 234	06.12.2022	34 248	0.05
DKK	2 190 000	CHF	289 806	06.12.2022	973	0.00
CAD	5 470 000	CHF	3 993 680	06.12.2022	149 963	0.23
NZD	3 040 000	CHF	1 775 745	06.12.2022	-22 959	-0.04
CHF	789 334	EUR	800 000	06.12.2022	-4 570	-0.01
CHF	158 988	USD	160 000	06.12.2022	-6 567	-0.01
CHF	83 893	EUR	85 000	06.12.2022	-512	0.00
CHF	108 636	USD	110 000	06.12.2022	-3 846	-0.01
USD	130 000	CHF	127 414	06.12.2022	3 572	0.01
EUR	125 000	GBP	110 443	06.12.2022	2 680	0.00
EUR	125 000	AUD	195 478	06.12.2022	2 096	0.00
CHF	127 876	EUR	130 000	06.12.2022	-352	0.00
USD	70 000	CHF	67 556	06.12.2022	872	0.00
CHF	215 000	EUR	218 928	06.12.2022	-241	0.00
EUR	80 000	CHF	78 643	06.12.2022	167	0.00
USD	535 000	CHF	506 406	06.12.2022	-3 253	-0.01
GBP	95 000	CHF	105 909	06.12.2022	-1 871	0.00
CHF	63 427	EUR	65 000	06.12.2022	335	0.00
EUR	145 000	USD	151 361	06.12.2022	1 953	0.00
USD	235 000	CHF	220 804	06.12.2022	-3 064	0.00
EUR	150 000	CHF	147 416	06.12.2022	273	0.00
USD	185 000	CHF	175 806	06.12.2022	-431	0.00
NZD	211 736	AUD	195 000	06.12.2022	-870	0.00
NZD	80 000	USD	49 394	06.12.2022	-280	0.00
CHF	90 469	USD	95 000	06.12.2022	32	0.00
CHF	52 649	USD	55 000	06.12.2022	-255	0.00
EUR	125 000	CHF	122 730	06.12.2022	111	0.00
USD	150 000	CHF	141 503	06.12.2022	-1 392	0.00
GBP	85 000	CHF	97 169	06.12.2022	734	0.00
EUR	100 000	CHF	98 417	06.12.2022	321	0.00
USD	387 061	JPY	53 900 000	06.12.2022	-708	0.00
AUD	192 765	EUR	125 000	06.12.2022	-365	0.00
GBP	115 000	CAD	186 493	06.12.2022	577	0.00
CHF	128 268	EUR	130 000	06.12.2022	-744	0.00
USD	129 240	EUR	125 000	06.12.2022	-499	0.00
MYR	339 000	USD	75 083	06.12.2022	-1 110	0.00
USD	75 150	MYR	339 000	06.01.2023	1 221	0.00
KRW	351 000 000	USD	264 477	06.12.2022	-1 559	0.00
CNY	2 280 000	USD	319 395	06.01.2023	-3 694	-0.01
USD	318 881	CNY	2 280 000	06.12.2022	722	0.00
USD	264 678	KRW	351 000 000	06.01.2023	1 546	0.00
USD	127 162	COP	616 709 000	06.01.2023	96	0.01
COP	616 709 000	USD	127 776	06.12.2022	-213	0.01
					856 421	1.34

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

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

** valuation based on market-observed parameters

Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on interest rate instruments/bonds			
EURO-BUND FUTURE 08.06.22	EUR	8	0
EURO-BOBL FUTURE 08.06.22	EUR	8	0
EURO-SCHATZ FUTURE 08.06.22	EUR	11	0
EURO-BUXL FUTURE 08.06.22	EUR	12	0
EURO-OAT FUTURE 08.06.22	EUR	4	0
EURO BTP ITALY GOVERNMENT FUTURE 08.09.22	EUR	4	4
EURO-BUND FUTURE 08.09.22	EUR	8	8
EURO-BOBL FUTURE 08.09.22	EUR	13	13
EURO-SCHATZ FUTURE 08.09.22	EUR	17	17
EURO-BUXL FUTURE 08.09.22	EUR	9	9
EURO-OAT FUTURE 08.09.22	EUR	4	4
EURO BTP ITALY GOVERNMENT FUTURE 08.12.22	EUR	0	9
EURO-BUND FUTURE 08.12.22	EUR	1	1
EURO-BOBL FUTURE 08.12.22	EUR	0	13
EURO-SCHATZ FUTURE 08.12.22	EUR	0	17
EURO-BUXL FUTURE 08.12.22	EUR	2	9
EURO-OAT FUTURE 08.12.22	EUR	0	2
LONG GILT FUTURE 28.09.22	GBP	6	2
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.06.22	JPY	6	0
US ULTRA LONG BOND (CBT) FUTURE 21.09.22	USD	11	0
US LONG BOND FUTURE 21.09.22	USD	16	0
AUSTRALIAN 3YR BOND FUTURE 15.09.22	AUD	13	13
CAN 10YR BOND FUTURE 20.09.22	CAD	11	0
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 12.09.22	JPY	6	6
US 2YR TREASURY NOTE FUTURE 30.09.22	USD	3	3
CAN 10YR BOND FUTURE 19.12.22	CAD	42	42
US LONG BOND FUTURE 20.12.22	USD	10	10
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.12.22	JPY	0	6
AUSTRALIA 3YR BOND FUTURE 15.12.22	AUD	34	68
US ULTRA LONG BOND (CBT) FUTURE 20.12.22	USD	8	8
US 2YR TREASURY NOTE FUTURE 30.12.22	USD	3	3
US ULTRA LONG BOND (CBT) FUTURE 22.03.23	USD	0	6
US LONG BOND FUTURE 22.03.23	USD	0	9
CAN 10YR BOND FUTURE 22.03.23	CAD	0	37

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on interest rate instruments/bonds			
EURO BTP ITALY GOVERNMENT FUTURE 08.06.22	EUR	0	5
EURO BTP ITALY GOVERNMENT FUTURE 08.09.22	EUR	5	5
EURO-BUND FUTURE 08.12.22	EUR	3	1
LONG GILT FUTURE 28.12.22	GBP	4	4
LONG GILT FUTURE 29.03.23	GBP	1	0
AUSTRALIA 3YR BOND FUTURE 15.06.22	AUD	0	14
AUSTRALIAN 3YR BOND FUTURE 15.09.22	AUD	14	14
US 5YR TREASURY NOTE FUTURE 30.09.22	USD	0	32
US 10YR ULTRA NOTE FUTURE 21.09.22	USD	3	7
US 10YR TREASURY NOTE FUTURE 21.09.22	USD	0	30
US 2YR TREASURY NOTE FUTURE 30.09.22	USD	4	24
US 10YR TREASURY NOTE FUTURE 20.12.22	USD	31	31
US 10YR ULTRA NOTE FUTURE 20.12.22	USD	14	14
US 2YR TREASURY NOTE FUTURE 30.12.22	USD	53	53
US 5YR TREASURY NOTE FUTURE 30.12.22	USD	39	39
US 10YR ULTRA NOTE FUTURE 22.03.23	USD	11	0
US 10YR TREASURY NOTE FUTURE 22.03.23	USD	29	0
US 2YR TREASURY NOTE FUTURE 31.03.23	USD	45	0
US 5YR TREASURY NOTE FUTURE 31.03.23	USD	39	0

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
CNY	2 280 000	USD	342 080	06.06.2022
ZAR	30 524	USD	1 965	06.06.2022
USD	147 469	AUD	205 000	06.06.2022
CAD	50 555	USD	39 988	06.06.2022
NOK	1 390 000	CHF	142 591	07.06.2022
CHF	771 645	AUD	1 115 000	07.06.2022
CHF	101 571	SEK	1 032 172	07.06.2022
CHF	1 838 026	NZD	2 935 000	07.06.2022
CHF	345 256	DKK	2 490 000	07.06.2022
CHF	23 918 651	EUR	23 187 456	07.06.2022
CHF	14 133 107	JPY	1 900 700 000	07.06.2022
CHF	21 688 846	USD	22 557 042	07.06.2022
CHF	1 113 190	MXN	22 800 000	07.06.2022
CHF	4 058 165	CAD	5 335 000	07.06.2022
USD	77 156	MYR	339 000	07.06.2022
USD	352 462	KRW	441 000 000	07.06.2022
MYR	339 000	USD	77 156	07.06.2022
KRW	441 000 000	USD	352 462	07.06.2022
AUD	1 115 000	CHF	770 750	06.07.2022
CHF	142 404	NOK	1 390 000	06.07.2022
JPY	1 900 700 000	CHF	14 127 269	06.07.2022
EUR	23 190 000	CHF	23 919 367	06.07.2022
SEK	1 040 000	CHF	102 279	06.07.2022
MXN	22 800 000	CHF	1 105 245	06.07.2022
NZD	2 935 000	CHF	1 834 393	06.07.2022
DKK	2 490 000	CHF	345 226	06.07.2022
USD	22 560 000	CHF	21 657 065	06.07.2022
AUD	205 000	USD	147 535	06.07.2022
CAD	5 335 000	CHF	4 051 295	06.07.2022
USD	43 499	CAD	55 000	06.07.2022
CHF	168 341	USD	175 000	06.07.2022
CHF	48 200	GBP	40 000	06.07.2022
CHF	128 592	EUR	125 000	06.07.2022
CHF	97 488	EUR	95 000	06.07.2022
CHF	134 145	USD	140 000	06.07.2022
CLP	118 740 500	USD	145 000	06.07.2022
CHF	87 630	EUR	85 000	06.07.2022
CHF	114 508	EUR	110 000	06.07.2022
CHF	185 116	USD	190 000	06.07.2022
EUR	65 000	NZD	108 287	06.07.2022
NOK	1 360 000	SEK	1 409 946	06.07.2022
CHF	74 079	USD	75 000	06.07.2022
CHF	79 338	GBP	65 000	06.07.2022
CHF	249 631	EUR	240 000	06.07.2022
CHF	150 343	EUR	145 000	06.07.2022
CHF	217 726	USD	220 000	06.07.2022
SEK	1 361 064	GBP	110 000	06.07.2022
CHF	60 018	GBP	50 000	06.07.2022
CHF	464 501	USD	465 000	06.07.2022
CHF	281 286	EUR	270 000	06.07.2022
CHF	125 027	EUR	120 000	06.07.2022
CHF	62 337	AUD	90 000	06.07.2022
CHF	42 075	DKK	300 000	06.07.2022
CHF	62 507	NZD	100 000	06.07.2022
CHF	90 019	USD	90 000	06.07.2022
KRW	90 000 000	USD	69 688	06.07.2022
EUR	215 000	CHF	218 655	06.07.2022
USD	265 000	CHF	257 346	06.07.2022
USD	75 000	JPY	10 075 793	06.07.2022
USD	135 000	CAD	176 158	06.07.2022
EUR	65 000	CHF	66 046	06.07.2022
EUR	130 000	SEK	1 383 116	06.07.2022
EUR	130 000	NOK	1 362 595	06.07.2022
CHF	96 435	EUR	95 000	06.07.2022
CHF	64 903	GBP	55 000	06.07.2022
EUR	155 000	CHF	156 925	06.07.2022
USD	185 000	CHF	177 894	06.07.2022
GBP	80 000	CHF	93 871	06.07.2022
USD	115 000	CHF	110 003	06.07.2022
EUR	185 000	CHF	186 231	06.07.2022
CHF	301 614	USD	315 000	06.07.2022
CHF	126 222	EUR	125 000	06.07.2022
CHF	186 671	USD	195 000	06.07.2022
MYR	339 000	USD	77 045	06.07.2022
USD	340 273	CNY	2 280 000	06.07.2022
KRW	351 000 000	USD	270 345	06.07.2022
CHF	90 078	EUR	90 000	06.07.2022

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CLP	82 559 500	USD	90 543	06.07.2022
USD	140 000	CAD	180 949	06.07.2022
EUR	85 000	CHF	84 664	06.07.2022
USD	75 000	CHF	71 862	06.07.2022
SEK	1 447 637	EUR	135 000	06.07.2022
USD	131 920	AUD	195 000	06.07.2022
EUR	125 000	CHF	125 053	06.07.2022
USD	88 342	CLP	82 559 500	06.07.2022
USD	127 058	CLP	118 740 500	06.07.2022
USD	77 045	MYR	339 000	04.08.2022
USD	270 441	KRW	351 000 000	04.08.2022
CNY	2 280 000	USD	339 948	04.08.2022
USD	90 112	CLP	82 600 000	04.08.2022
USD	21 605 000	CHF	20 681 047	04.08.2022
USD	90 000	CHF	86 359	04.08.2022
EUR	22 710 000	CHF	22 770 372	04.08.2022
JPY	1 890 700 000	CHF	13 397 219	04.08.2022
CHF	136 059	NOK	1 400 000	04.08.2022
GBP	2 460 000	CHF	2 858 221	04.08.2022
CAD	4 925 000	CHF	3 672 662	04.08.2022
USD	135 000	CHF	129 299	04.08.2022
DKK	2 190 000	CHF	295 289	04.08.2022
NZD	2 730 000	CHF	1 633 348	04.08.2022
AUD	1 035 000	CHF	682 695	04.08.2022
SEK	1 060 000	CHF	98 758	04.08.2022
MXN	22 800 000	CHF	1 074 139	04.08.2022
NZD	120 000	CHF	71 719	04.08.2022
USD	185 000	CHF	177 440	04.08.2022
EUR	155 000	CHF	155 716	04.08.2022
NOK	1 389 655	EUR	135 000	04.08.2022
CHF	89 510	EUR	90 000	04.08.2022
AUD	205 000	USD	139 942	04.08.2022
EUR	70 000	USD	71 303	04.08.2022
GBP	114 270	EUR	135 000	04.08.2022
USD	160 000	CHF	155 991	04.08.2022
AUD	66 988	EUR	45 000	04.08.2022
CHF	63 706	USD	65 000	04.08.2022
USD	110 000	CHF	108 084	04.08.2022
EUR	170 000	CHF	167 175	04.08.2022
CHF	143 004	EUR	145 000	04.08.2022
EUR	75 000	CHF	74 290	04.08.2022
GBP	255 000	CHF	296 216	04.08.2022
CHF	69 350	EUR	70 000	04.08.2022
CAD	205 000	CHF	153 968	04.08.2022
CHF	96 871	USD	100 000	04.08.2022
CAD	174 142	USD	135 000	04.08.2022
USD	235 000	CHF	226 695	04.08.2022
USD	260 000	CHF	250 656	04.08.2022
EUR	200 000	CHF	197 370	04.08.2022
EUR	75 000	CHF	73 125	04.08.2022
MYR	339 000	USD	76 094	04.08.2022
USD	337 968	CNY	2 280 000	04.08.2022
KRW	351 000 000	USD	269 296	04.08.2022
CLP	82 600 000	USD	90 293	04.08.2022
USD	70 000	ZAR	1 165 305	04.08.2022
AUD	205 000	USD	144 158	04.08.2022
EUR	155 000	CHF	151 073	04.08.2022
NZD	90 000	CHF	53 864	04.08.2022
USD	180 000	CHF	171 965	04.08.2022
EUR	135 000	GBP	113 173	04.08.2022
CAD	178 922	USD	140 000	04.08.2022
MXN	750 000	CHF	35 055	04.08.2022
EUR	85 000	CHF	82 847	04.08.2022
GBP	45 000	CHF	52 421	04.08.2022
USD	76 094	MYR	339 000	06.09.2022
USD	269 401	KRW	351 000 000	06.09.2022
CNY	2 280 000	USD	337 943	06.09.2022
USD	89 802	CLP	82 600 000	06.09.2022
JPY	1 890 700 000	CHF	13 745 593	06.09.2022
EUR	23 210 000	CHF	22 593 700	06.09.2022
GBP	2 765 000	CHF	3 208 174	06.09.2022
CHF	66 655	ZAR	1 170 000	06.09.2022
MXN	23 550 000	CHF	1 085 692	06.09.2022
AUD	1 515 000	CHF	996 818	06.09.2022
CAD	5 485 000	CHF	4 044 680	06.09.2022
SEK	1 060 000	CHF	99 485	06.09.2022
DKK	2 190 000	CHF	286 505	06.09.2022
NZD	2 940 000	CHF	1 756 203	06.09.2022
USD	22 235 000	CHF	21 124 295	06.09.2022
GBP	20 000	CHF	23 275	06.09.2022
USD	210 000	CHF	199 847	06.09.2022
EUR	80 000	CHF	77 915	06.09.2022
NZD	60 000	CHF	35 961	06.09.2022
AUD	45 000	CHF	29 942	06.09.2022
CHF	206 708	USD	215 000	06.09.2022
USD	25 000	EUR	24 481	06.09.2022
USD	100 000	CHF	96 096	06.09.2022
CHF	215 019	USD	225 000	06.09.2022
USD	80 000	CHF	76 188	06.09.2022
CHF	77 778	EUR	80 000	06.09.2022
CHF	355 311	JPY	50 000 000	06.09.2022
CHF	387 859	EUR	400 000	06.09.2022
CHF	117 543	USD	125 000	06.09.2022
CHF	348 122	JPY	49 400 000	06.09.2022
CHF	79 793	GBP	70 000	06.09.2022
ZAR	1 170 000	USD	71 065	06.09.2022
USD	60 000	CHF	56 894	06.09.2022
CLP	57 417 750	USD	65 000	06.09.2022
JPY	3 800 000	EUR	27 662	06.09.2022
CHF	118 770	USD	125 000	06.09.2022
CHF	144 896	EUR	150 000	06.09.2022
CHF	162 818	USD	170 000	06.09.2022
CHF	162 954	EUR	170 000	06.09.2022
CHF	79 250	GBP	70 000	06.09.2022
CHF	115 390	EUR	120 000	06.09.2022
CHF	41 843	NZD	70 000	06.09.2022
CHF	135 525	USD	140 000	06.09.2022

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	73 874	GBP	65 000	06.09.2022
CHF	47 944	EUR	50 000	06.09.2022
CHF	48 061	EUR	50 000	06.09.2022
CHF	77 096	USD	80 000	06.09.2022
MYR	339 000	USD	75 847	06.09.2022
USD	85 000	CHF	81 894	06.09.2022
USD	331 607	CNY	2 280 000	06.09.2022
KRW	351 000 000	USD	260 732	06.09.2022
CHF	131 371	EUR	135 000	06.09.2022
CHF	62 818	NZD	105 000	06.09.2022
CLP	25 182 250	USD	28 487	06.09.2022
CHF	56 962	GBP	50 000	06.09.2022
CHF	53 915	USD	55 000	06.09.2022
USD	145 000	CAD	190 315	06.09.2022
CHF	73 523	EUR	75 000	06.09.2022
USD	63 923	CLP	57 417 750	06.09.2022
USD	28 035	CLP	25 182 250	06.09.2022
USD	85 000	CHF	82 907	13.09.2022
USD	75 847	MYR	339 000	06.10.2022
USD	260 829	KRW	351 000 000	06.10.2022
USD	21 735 000	CHF	21 174 313	06.10.2022
CAD	5 295 000	CHF	3 913 819	06.10.2022
CHF	102 654	USD	105 000	06.10.2022
EUR	22 010 000	CHF	21 512 180	06.10.2022
JPY	1 795 100 000	CHF	12 534 595	06.10.2022
AUD	1 560 000	CHF	1 039 551	06.10.2022
NZD	2 825 000	CHF	1 682 524	06.10.2022
MXN	23 550 000	CHF	1 137 253	06.10.2022
GBP	2 530 000	CHF	2 862 675	06.10.2022
DKK	2 190 000	CHF	288 164	06.10.2022
SEK	1 060 000	CHF	96 513	06.10.2022
CHF	90 804	GBP	80 000	06.10.2022
CHF	205 982	USD	210 000	06.10.2022
CHF	54 010	EUR	55 000	06.10.2022
USD	85 000	CHF	83 290	06.10.2022
CHF	226 248	USD	230 000	06.10.2022
CHF	50 594	GBP	45 000	06.10.2022
CAD	170 535	USD	130 000	06.10.2022
CHF	130 000	EUR	134 734	06.10.2022
CHF	45 905	JPY	6 800 000	06.10.2022
GBP	1 495 000	USD	1 730 525	06.10.2022
EUR	65 000	ZAR	1 136 250	06.10.2022
CHF	129 571	EUR	135 000	06.10.2022
CHF	105 517	USD	110 000	06.10.2022
CAD	85 000	ZAR	1 129 087	06.10.2022
CHF	100 993	USD	105 000	06.10.2022
CHF	45 376	MXN	950 000	06.10.2022
CHF	67 579	EUR	70 000	06.10.2022
EUR	135 000	NOK	1 390 582	06.10.2022
CHF	38 989	JPY	5 800 000	06.10.2022
USD	230 000	EUR	230 355	06.10.2022
CHF	48 296	USD	50 000	06.10.2022
CHF	147 923	EUR	155 000	06.10.2022
CHF	125 148	USD	130 000	06.10.2022
CHF	76 457	GBP	70 000	06.10.2022
USD	129 178	AUD	195 000	06.10.2022
USD	100 000	CHF	97 906	06.10.2022
CHF	318 126	USD	325 000	06.10.2022
USD	200 000	EUR	204 838	06.10.2022
CHF	70 451	GBP	65 000	06.10.2022
ZAR	1 127 368	CAD	85 000	06.10.2022
ZAR	1 135 125	EUR	65 000	06.10.2022
CHF	100 185	EUR	105 000	06.10.2022
CHF	96 605	GBP	90 000	06.10.2022
AUD	200 000	USD	129 547	06.10.2022
CHF	366 010	USD	370 000	06.10.2022
CHF	109 494	EUR	115 000	06.10.2022
CHF	138 509	GBP	130 000	06.10.2022
KRW	351 000 000	USD	243 527	06.10.2022
SEK	1 416 796	EUR	130 000	06.10.2022
CHF	206 517	USD	210 000	06.10.2022
CHF	122 867	EUR	130 000	06.10.2022
CHF	110 455	GBP	105 000	06.10.2022
MYR	339 000	USD	73 060	06.10.2022
USD	110 000	EUR	113 472	06.10.2022
GBP	195 000	CHF	208 392	06.10.2022
USD	380 000	CHF	373 493	06.10.2022
GBP	114 770	EUR	130 000	06.10.2022
CHF	129 120	EUR	135 000	06.10.2022
CHF	83 354	USD	85 000	06.10.2022
USD	125 000	CAD	172 373	06.10.2022
CHF	84 015	USD	85 000	06.10.2022
GBP	30 000	CHF	33 640	06.10.2022
CNY	2 280 000	USD	331 030	11.10.2022
USD	322 567	CNY	2 280 000	11.10.2022
CNY	2 280 000	USD	321 136	11.10.2022
CNY	2 280 000	USD	320 978	04.11.2022
USD	243 637	KRW	351 000 000	04.11.2022
USD	72 903	MYR	339 000	04.11.2022
USD	135 000	COP	616 708 350	04.11.2022
EUR	20 305 000	CHF	19 782 737	04.11.2022
JPY	1 782 500 000	CHF	12 160 223	04.11.2022
CHF	130 289	NOK	1 400 000	04.11.2022
CAD	5 295 000	CHF	3 828 251	04.11.2022
SEK	2 480 000	CHF	223 896	04.11.2022
AUD	1 565 000	CHF	1 001 630	04.11.2022
USD	19 110 000	CHF	18 853 532	04.11.2022
NZD	2 825 000	CHF	1 592 343	04.11.2022
GBP	3 780 000	CHF	4 234 712	04.11.2022
DKK	2 190 000	CHF	286 865	04.11.2022
MXN	22 600 000	CHF	1 107 786	04.11.2022
USD	210 000	CHF	206 934	04.11.2022
EUR	200 000	CHF	195 326	04.11.2022
USD	95 000	CHF	93 081	04.11.2022
CHF	182 619	USD	185 000	04.11.2022
CHF	72 866	EUR	75 000	04.11.2022
CHF	128 868	USD	130 000	04.11.2022

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	105 177	GBP	95 000	04.11.2022
CHF	72 406	AUD	115 000	04.11.2022
CHF	154 850	EUR	160 000	04.11.2022
CHF	159 372	USD	160 000	04.11.2022
CHF	132 400	GBP	120 000	04.11.2022
CHF	124 360	USD	125 000	04.11.2022
USD	121 034	AUD	195 000	04.11.2022
CHF	121 626	EUR	125 000	04.11.2022
USD	70 000	CHF	70 151	04.11.2022
CHF	115 240	USD	115 000	04.11.2022
CHF	124 384	USD	125 000	04.11.2022
GBP	105 000	CHF	118 044	04.11.2022
AUD	195 000	USD	123 073	04.11.2022
GBP	115 000	USD	129 511	04.11.2022
CHF	237 221	USD	235 000	04.11.2022
CHF	73 900	JPY	11 000 000	04.11.2022
CHF	64 057	EUR	65 000	04.11.2022
CAD	171 401	USD	125 000	04.11.2022
EUR	95 000	CHF	93 899	04.11.2022
GBP	50 000	USD	56 628	04.11.2022
USD	270 000	CHF	267 200	04.11.2022
EUR	170 000	CHF	168 686	04.11.2022
EUR	130 000	CHF	129 297	04.11.2022
USD	160 000	CHF	158 216	04.11.2022
MYR	339 000	USD	71 670	04.11.2022
KRW	351 000 000	USD	246 526	04.11.2022
USD	318 214	CNY	2 280 000	04.11.2022
EUR	125 000	SEK	1 367 637	04.11.2022
NOK	1 283 897	EUR	125 000	04.11.2022
GBP	75 000	CHF	86 358	04.11.2022
EUR	180 000	CHF	178 815	04.11.2022
USD	140 000	CHF	139 289	04.11.2022
COP	616 708 350	USD	127 823	04.11.2022
CHF	34 724	EUR	35 000	04.11.2022
CHF	110 150	USD	110 000	04.11.2022
NZD	213 859	AUD	195 000	04.11.2022
CHF	1 135 793	MXN	22 600 000	04.11.2022
CHF	108 593	EUR	110 000	04.11.2022
CHF	64 977	USD	65 000	04.11.2022
USD	71 647	MYR	339 000	06.12.2022
CNY	2 280 000	USD	316 359	06.12.2022
USD	246 554	KRW	351 000 000	06.12.2022
USD	127 133	COP	616 709 000	06.12.2022
JPY	1 771 500 000	CHF	11 928 838	06.12.2022
MXN	22 600 000	CHF	1 125 352	06.12.2022
USD	18 495 000	CHF	18 368 515	06.12.2022
EUR	20 510 000	CHF	20 213 579	06.12.2022
AUD	1 255 000	CHF	800 645	06.12.2022
SEK	1 120 000	CHF	101 256	06.12.2022
GBP	3 910 000	CHF	4 470 234	06.12.2022
DKK	2 190 000	CHF	289 806	06.12.2022
CAD	5 470 000	CHF	3 993 680	06.12.2022
NZD	3 040 000	CHF	1 775 745	06.12.2022
CHF	789 334	EUR	800 000	06.12.2022
CHF	158 988	USD	160 000	06.12.2022
CHF	83 893	EUR	85 000	06.12.2022
CHF	108 636	USD	110 000	06.12.2022
USD	130 000	CHF	127 414	06.12.2022
EUR	125 000	GBP	110 443	06.12.2022
EUR	125 000	AUD	195 478	06.12.2022
CHF	127 876	EUR	130 000	06.12.2022
USD	70 000	CHF	67 556	06.12.2022
CHF	215 000	EUR	218 928	06.12.2022
EUR	80 000	CHF	78 643	06.12.2022
USD	535 000	CHF	506 406	06.12.2022
GBP	95 000	CHF	105 909	06.12.2022
CHF	63 427	EUR	65 000	06.12.2022
EUR	145 000	USD	151 361	06.12.2022
USD	235 000	CHF	220 804	06.12.2022
EUR	150 000	CHF	147 416	06.12.2022
USD	185 000	CHF	175 806	06.12.2022
NZD	211 736	AUD	195 000	06.12.2022
NZD	80 000	USD	49 394	06.12.2022
CHF	90 469	USD	95 000	06.12.2022
CHF	52 649	USD	55 000	06.12.2022
EUR	125 000	CHF	122 730	06.12.2022
USD	150 000	CHF	141 503	06.12.2022
GBP	85 000	CHF	97 169	06.12.2022
EUR	100 000	CHF	98 417	06.12.2022
USD	387 061	JPY	53 900 000	06.12.2022
AUD	192 765	EUR	125 000	06.12.2022
GBP	115 000	CAD	186 493	06.12.2022
CHF	128 268	EUR	130 000	06.12.2022
USD	129 240	EUR	125 000	06.12.2022
MYR	339 000	USD	75 083	06.12.2022
KRW	351 000 000	USD	264 477	06.12.2022
USD	318 881	CNY	2 280 000	06.12.2022
COP	616 709 000	USD	127 776	06.12.2022
USD	75 150	MYR	339 000	06.01.2023
CNY	2 280 000	USD	319 395	06.01.2023
USD	264 678	KRW	351 000 000	06.01.2023
USD	127 162	COP	616 709 000	06.01.2023

Supplementary information

Derivative financial instruments

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

Repurchase agreements

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

Remuneration of the Fund Management

Flat fee

– Actual flat fee:

Class P: 1.14% p.a.;

Class Q: 0.60% p.a.;

– Maximum flat fee as specified in the fund contract:

Class P: 1.37% p.a.;

Class Q: 1.05% p.a.;

based on the average net fund assets.

Soft Commission Arrangements

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

Total Expense Ratio (TER)

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

TER for the last 12 months:

Class P: 1.16%

Class Q: 0.62%

Issue and redemption price

If the sum of a sub-fund’s subscriptions and redemptions result in a net asset inflow or outflow on an order date, the valuation net asset value of the sub-fund will be increased or reduced (swinging single pricing). The maximum adjustment is generally 3% of the valuation net asset value. However, in exceptional circumstances, the fund management company may decide to temporarily apply an adjustment of more than 3% of the prevailing net asset value for each sub-fund and/or valuation day, if it has sufficient grounds to believe that the adjustment is justified in view of prevailing market conditions and in the best interests of investors. A temporary adjustment will be calculated in accordance with the procedure set out by the fund management company. Existing and new investors will be informed of the sufficiently substantiated decision on the application of this temporary measure and of its expiry by announcement in the umbrella fund’s official medium of publication. The supervisory authority will also be notified. A modified valuation net asset value covers incidental costs (bid-ask spread, standard brokerage charges, commissions, fees, etc.) incurred on average in the investment of the net asset inflow or the sale of the portion of the investments corresponding to the net asset outflow. The adjustment will lead to an increase in the valuation net asset value if the net movements result in an increase in the number of sub-fund units. The adjustment will lead to a decrease in the valuation net asset value if the net movements result in a reduction in the number of units. The valuation net asset value determined on the basis of swinging single pricing is therefore a modified valuation net asset value in accordance with the first sentence of this point.

Exchange rates

AUD 1 = CHF 0.638057

CAD 1 = CHF 0.702773

CNY 1 = CHF 0.133383

DKK 1 = CHF 0.131892

EUR 1 = CHF 0.980999

GBP 1 = CHF 1.134630

JPY 1 = CHF 0.006828

MXN 1 = CHF 0.049178

NOK 1 = CHF 0.095551

NZD 1 = CHF 0.591753

SEK 1 = CHF 0.089344

USD 1 = CHF 0.952750

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

Category securities funds

Most important figures

	ISIN	30.11.2022	31.5.2022	31.5.2021
Net fund assets in CHF		385 977 502.64	399 687 587.21	132 817 524.84 ¹
Class I-A1	CH0589362521			
Net asset value per unit in CHF		94.28	95.06	99.38
Issue and redemption price per unit in CHF ²		94.28	95.06	99.38
Number of units outstanding		688 754.7490	783 110.9370	526 174.5050 ³
Class I-B	CH0594826163			
Net asset value per unit in CHF		94.66	95.42	99.53
Issue and redemption price per unit in CHF ²		94.66	95.42	99.53
Number of units outstanding		2 447 920.4700	2 447 920.4700	300 802.5680 ⁴
Class I-X	CH0560699891			
Net asset value per unit in CHF		95.05	95.80	100.06
Issue and redemption price per unit in CHF ²		95.05	95.80	100.06
Number of units outstanding		905 972.7810	913 899.6230	114 606.5000 ⁴
Class P	CH0567473944			
Net asset value per unit in CHF		94.42	95.36	99.88
Issue and redemption price per unit in CHF ²		94.42	95.36	99.88
Number of units outstanding		600.0020	9 886.6630	259 512.2220 ⁴
Class Q	CH0567473951			
Net asset value per unit in CHF		94.67	95.44	99.90
Issue and redemption price per unit in CHF ²		94.67	95.44	99.90
Number of units outstanding		33 363.4190	33 310.0460 ⁵	31 771.1440 ⁴
Class U-X	CH0560699909			
Net asset value per unit in CHF		N/A	N/A	10 006.06
Issue and redemption price per unit in CHF ²		N/A	N/A	10 006.06
Number of units outstanding		0.0000	0.0000	1 002.0300

¹ Initial subscription: 6.1.2021

² see Supplementary information

³ Initial subscription: 15.2.2021

⁴ Initial subscription: 20.10.2020

⁵ In circulation until 9.6.2021

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
Switzerland	15.28
United States of America	8.94
Denmark	4.48
Australia	4.46
United Kingdom	3.86
France	3.77
Germany	3.69
United Arab Emirates	2.25
Canada	2.03
Spain	1.75
Others	14.21
Total	64.72

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

Statement of assets

	30.11.2022	31.5.2022
Market values	CHF	CHF
Bank deposits		
– at sight	191 323 041.95 ²	129 879 872.52 ¹
Money market instruments	7 974 160.00	0.00
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	362 201 736.83	390 305 456.74
Derivative financial instruments	8 386 710.10	6 821 630.52
Other assets	2 065 159.42	2 472 168.14
Total fund assets	571 950 808.30	529 479 127.92
Loans	-185 953 625.68	-129 769 595.71
Other liabilities	-19 679.98	-21 945.00
Net fund assets	385 977 502.64	399 687 587.21

Statement of income

	1.6.2022-30.11.2022	1.6.2021-31.5.2022
Income	CHF	CHF
Income from bank assets	3 688.55	1 425.66
Negative interest	-26 125.66	-41 426.95
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	3 174 096.15	4 472 954.57
Income from derivative financial instruments	40.74	0.00
Purchase of current net income on issue of units	1 117.62	2 555 280.38
Total income	3 152 817.40	6 988 233.66
Expenses		
Interest payable	-143.29	-978.38
Audit expenses	-14 684.90	-14 684.90
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-78 258.95	-167 813.63
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-40 483.53	-44 613.66
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class P	-583.18	-56 844.25
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-3 859.10	-8 463.68
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0.00	0.00
Other expenses	-1 344.82	-2 180.27
Payment of current net income on redemption of units	-26 348.45	-790 044.03
Total expenses	-165 706.22	-1 085 622.80
Net income	2 987 111.18	5 902 610.86
Realized capital gains and losses ³	4 965 958.03	-1 515 364.19
Realized result	7 953 069.21	4 387 246.67
Unrealized capital gains and losses	-9 146 108.73	-16 893 184.91
Total result	-1 193 039.52	-12 505 938.24

¹ As per 31 May 2022 from counterparty UBS Group AG bank deposits for an amount of CHF 1 120 000.00 were received as collateral.

² As per 30 November 2022 from counterparty UBS Group AG bank deposits for an amount of CHF 2 360 000 were received as collateral.

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

Changes in net fund assets

	1.6.2022-30.11.2022	1.6.2021-31.5.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	399 687 587.21	132 817 524.84
Paid federal withholding tax	-2 040 013.03	-359 363.31
Balance of unit movements	-10 477 032.02	279 735 363.92
Total result	-1 193 039.52	-12 505 938.24
Net fund assets at the end of the reporting period	385 977 502.64	399 687 587.21

Development of the outstanding units

	1.6.2022-30.11.2022	1.6.2021-31.5.2022
Class I-A1	Number	Number
Situation at the beginning of the financial year	783 110.9370	526 174.5050
Units issued	456.1960	411 165.8170
Units redeemed	-94 812.3840	-154 229.3850
Situation at the end of the period	688 754.7490	783 110.9370
Difference between units issued and units redeemed	-94 356.1880	256 936.4320
Class I-B	Number	Number
Situation at the beginning of the financial year	2 447 920.4700	300 802.5680
Units issued	0.0000	2 197 117.9020
Units redeemed	0.0000	-50 000.0000
Situation at the end of the period	2 447 920.4700	2 447 920.4700
Difference between units issued and units redeemed	0.0000	2 147 117.9020
Class I-X	Number	Number
Situation at the beginning of the financial year	913 899.6230	114 606.5000
Units issued	6 295.2470	1 148 505.0930
Units redeemed	-14 222.0890	-349 211.9700
Situation at the end of the period	905 972.7810	913 899.6230
Difference between units issued and units redeemed	-7 926.8420	799 293.1230
Class P	Number	Number
Situation at the beginning of the financial year	9 886.6630	259 512.2220
Units issued	600.0000	0.0000
Units redeemed	-9 886.6610	-249 625.5590
Situation at the end of the period	600.0020	9 886.6630
Difference between units issued and units redeemed	-9 286.6610	-249 625.5590
Class Q	Number	Number
Situation at the beginning of the financial year	33 310.0460	31 771.1440
Units issued	53.3730	3 640.0460
Units redeemed	0.0000	-2 101.1440
Situation at the end of the period	33 363.4190	33 310.0460
Difference between units issued and units redeemed	53.3730	1 538.9020
Class U-X	Number	Number
Situation at the beginning of the financial year		1 002.0300
Units issued		0.0000
Units redeemed		-1 002.0300
Situation at the end of the period		0.0000
Difference between units issued and units redeemed		-1 002.0300

Inventory of Fund assets

Security	31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
Securities traded on an exchange							
Asset Backed Securities, fixed rate							
CHF							
FIRST SWISS MOBILITY-REG-S 1.87500% 20-22.11.29*	CHF	200 000		200 000	196 002	0.03	
FIRST SWISS MOBILITY-REG-S 2.37500% 20-22.11.29*	CHF	200 000		200 000	194 215	0.03	
SWISS CREDIT CARD ISSUANCE-REG-S 1.75000% 20-15.06.25*	CHF	300 000		300 000	295 859	0.05	
SWISSCARD AECS GMBH-REG-S 0.62500% 20-15.06.25*	CHF	300 000		300 000	297 952	0.05	
SWISSCARD AECS GMBH-REG-S 0.35000% 21-15.06.26*	CHF	505 000		505 000	487 804	0.09	
Total CHF					1 471 833	0.26	
Total Asset Backed Securities, fixed rate					1 471 833	0.26	
Asset Backed Securities, zero coupon							
CHF							
FIRST SWISS MOBILITY AG-REG-S 0.00000% 19-16.12.28*	CHF	1 000 000		1 000 000	999 563	0.17	
Total CHF					999 563	0.17	
Total Asset Backed Securities, zero coupon					999 563	0.17	
Notes, fixed rate							
CHF							
ALPIQ HOLDING LTD 2.12500% 15-30.06.23*	CHF	1 000 000		1 000 000	998 500	0.17	
AXPO HOLDING AG-REG-S 0.25000% 22-04.02.25*	CHF	415 000		415 000	396 740	0.07	
EBN BV-REG-S 0.50000% 14-22.09.22*	CHF	1 000 000	1 000 000				
INVESTIS HOLDING SA-REG-S 0.05000% 19-09.10.23*	CHF	615 000		615 000	601 163	0.11	
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF	1 100 000		1 100 000	1 054 900	0.18	
KAZAKHSTAN TEMIR ZHOLY JSC 3.63800% 14-20.06.22*	CHF	1 615 000	1 615 000				
KOREA NATIONAL OIL CORP 2.15000% 22-19.12.24*	CHF		2 000 000	2 000 000	2 003 420	0.35	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.01000% 21-10.11.26*	CHF	1 500 000		1 500 000	1 416 000	0.25	
RAIFFEISEN BANK INTERNATIONAL AG-SUB 4.75000% 12-24.10.22*	CHF	800 000	800 000				
TESSINER STAATSBANK 0.50000% 15-24.06.24*	CHF	1 000 000		1 000 000	984 000	0.17	
Total CHF					7 454 723	1.30	
EUR							
HARLEY-DAVIDSON FIN. SERV INC-REG-S 0.90000% 19-19.11.24*	EUR	800 000		800 000	748 141	0.13	
INTL CONSOLIDATED AIRLINES GROUP-REG-S 0.50000% 19-04.07.23*	EUR	1 000 000		1 000 000	960 763	0.17	
L'OREAL SA-REG-S 0.37500% 22-29.03.24*	EUR	1 000 000		1 000 000	955 257	0.17	
PSA BANQUE FRANCE SA-REG-S 0.62500% 19-21.06.24*	EUR	800 000		800 000	751 790	0.13	
SOFTBANK GROUP CORP-REG-S 2.12500% 21-06.07.24*	EUR	1 000 000	1 000 000				
TRANSPORTES AEROS PORTUGUESES SA-REG-S 5.62500% 19-02.12.24*	EUR	1 000 000		1 000 000	930 788	0.16	
Total EUR					4 346 739	0.76	
USD							
AERCAP IRE CAP LTD/GLB AVIA TRUST 4.12500% 18-03.07.23*	USD	1 600 000		1 600 000	1 510 702	0.26	
ALLY FINANCIAL INC 3.87500% 19-21.05.24*	USD	2 000 000		2 000 000	1 853 816	0.32	
AMERICAN AIRLINES GROUP INC-REG-S 5.00000% 19-01.06.22*	USD	400 000	400 000				
ANGLO AMERICAN CAPITAL PLC-REG-S 3.62500% 17-11.09.24*	USD	1 000 000		1 000 000	920 476	0.16	
APT PIPELINES LTD-REG-S 4.20000% 15-23.03.25*	USD	1 750 000		1 750 000	1 603 736	0.28	
BAIDU INC 4.37500% 18-14.05.24*	USD	1 000 000		1 000 000	935 296	0.16	
BANCO BILBAO VIZCAYA ARGENTARIA 0.87500% 20-18.09.23*	USD	200 000		200 000	183 954	0.03	
BANCO SANTANDER SA 2.74600% 20-28.05.25*	USD	2 000 000		2 000 000	1 790 716	0.31	
BANQUE FEDERATIVE DU CREDIT MUT-REG-S 3.75000% 18-20.07.23*	USD	1 000 000		1 000 000	943 279	0.16	
BANQUE FEDERATIVE DU CREDIT MUT-REG-S 0.65000% 20-27.02.24*	USD	300 000		300 000	270 028	0.05	
BARCLAYS PLC 3.65000% 15-16.03.25*	USD	1 200 000		1 200 000	1 090 526	0.19	
BBVA BANCOMER SA/TEXAS-REG-S 4.37500% 14-10.04.24*	USD	1 000 000		1 000 000	939 321	0.16	
CANADIAN PACIFIC RAILWAY 1.35000% 21-02.12.24*	USD	1 800 000		1 800 000	1 596 971	0.28	
CIFI HOLDINGS GROUP CO LTD-REG-S 6.55000% 19-28.03.24*	USD	500 000		500 000	78 602	0.01	
CNAC HK FINBRIDGE CO LTD-REG-S 3.37500% 19-19.06.24*	USD	1 000 000	1 000 000				
COUNTRY GARDEN HOLDINGS CO LTD-REG-S 6.50000% 19-08.04.24*	USD	1 200 000	400 000	800 000	428 642	0.07	
DEUTSCHE BANK AG/NEW YORK NY 3.95000% 18-27.02.23*	USD	200 000		200 000	189 536	0.03	
ELECTRICITE DE FRANCE SA-REG-S 3.62500% 15-13.10.25*	USD	500 000		500 000	459 480	0.08	
ENEL FINANCE INTERNATIONAL NV-REG-S 4.25000% 22-15.06.25*	USD		700 000	700 000	649 712	0.11	
FORD MOTOR CREDIT CO LLC 4.37500% 13-06.08.23*	USD	400 000	400 000				
GENERAL MOTORS CO 5.40000% 20-02.10.23*	USD	976 000		976 000	931 107	0.16	
GENERAL MOTORS FINANCIAL CO INC 1.20000% 21-15.10.24*	USD	1 500 000		1 500 000	1 318 975	0.23	
GLENCORE FUNDING LLC-REG-S 4.12500% 13-30.05.23*	USD	700 000	700 000				
HSBC HOLDINGS PLC-SUB 4.25000% 14-14.03.24*	USD	500 000		500 000	468 484	0.08	
HYUNDAI CAPITAL AMERICA-REG-S 0.80000% 21-08.01.24*	USD	600 000	600 000				
HYUNDAI CAPITAL SERVICES INC-REG-S 3.00000% 17-29.08.22*	USD	700 000	700 000				
MACQUARIE BANK LTD-REG-S 3.23100% 22-21.03.25*	USD	1 000 000		1 000 000	915 463	0.16	
MHP SA-REG-S *DEFAULTED* 7.75000% 17-10.05.24*	USD	500 000	500 000				
MORGAN STANLEY 3.87500% 14-29.04.24*	USD	200 000		200 000	187 484	0.03	
MTN MAURITIUS INVESTMENTS LTD-REG-S 4.75500% 14-11.11.24*	USD	1 000 000	594 000	406 000	375 526	0.07	
MUFG BANK LTD-REG-S 3.75000% 14-10.03.24*	USD	200 000		200 000	186 494	0.03	
NEPTUNE ENERGY BONDCO PLC-REG-S 6.62500% 18-15.05.25*	USD		500 000	500 000	467 715	0.08	
OIL AND GAS HOLDING CO BSCC/THE-REG-S 7.62500% 18-07.11.24*	USD	700 000	700 000				
ORACLE CORP 5.80000% 22-10.11.25*	USD		690 000	690 000	673 371	0.12	
QUANTA SERVICES INC 0.95000% 21-01.10.24*	USD	1 000 000		1 000 000	872 499	0.15	
SA GLOBAL SUKUK LTD-REG-S 0.94600% 21-17.06.24*	USD	250 000	250 000				
SASOL FINANCING USA LLC 5.87500% 18-27.03.24*	USD	1 000 000		1 000 000	943 270	0.16	
SHIMAO PRPTY HLDG LTD-REG-S *DEFAULTED* 3.97500% 21-16.09.23*	USD	400 000		400 000	44 779	0.01	
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 0.65000% 21-11.03.24*	USD	250 000		250 000	225 709	0.04	
SINOPEC GROUP OVERSEAS DEVELOPMENT-REG-S 3.25000% 15-28.04.25*	USD	1 100 000	1 100 000				
SOCIETE GENERALE SA-144A-SUB 5.00000% 14-17.01.24*	USD	1 000 000		1 000 000	939 269	0.16	
SOCIETE GENERALE-REG-S 2.62500% 19-16.10.24*	USD	900 000		900 000	807 726	0.14	
SOVMBK VIA SO CAP DAC-REG-S *DEFAULTED* 3.40000% 21-26.01.25*	USD	410 000		410 000	36 377	0.01	
SPRINGLEAF FINANCE CORP 6.12500% 19-15.03.24*	USD	1 000 000		1 000 000	929 217	0.16	
STATE GRID OVERSEAS INV-REG-S 4.12500% 14-07.05.24*	USD	1 000 000		1 000 000	940 555	0.16	
TOTAL CAPITAL INTERNATIONAL SA 2.43400% 19-10.01.25*	USD	2 000 000		2 000 000	1 825 700	0.32	
Total USD					28 534 514	4.99	
Total Notes, fixed rate					40 335 975	7.05	

Security		31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
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Notes, zero coupon

CHF

OC OERLIKON CORP AG-REG-S 0.00000% 21-25.11.22*	CHF	1 000 000		1 000 000				
Total CHF							0.00	

Total Notes, zero coupon

0.00

Notes, floating rate

CHF

RAIFFEISEN SCHWEIZ GENOSSENSCHAF-REG-S-SUB 2.250%/VAR 21-PRP*	CHF	1 000 000			1 000 000	895 500	0.16	
RZD CAP PLC/RUS RAIL-REG-S-SUB *DEFAULTED* 3.125%/VAR 21-PRP*	CHF	1 800 000			1 800 000	135 000	0.02	
SWISS LIFE AG-REG-S-SUB 2.125%/VAR 21-30.09.41*	CHF	500 000			500 000	414 750	0.07	
UBS GROUP AG-REG-S-SUB 3.000%/VAR 19-PRP*	CHF	1 600 000			1 600 000	1 420 000	0.25	
UBS GROUP AG-REG-S-SUB 3.375%/VAR 22-PRP*	CHF	2 000 000			2 000 000	1 690 000	0.30	
Total CHF						4 555 250	0.80	

EUR

AUSTRALIA & NZ BANKING GRP-REG-S-SUB 1.125%/VAR 19-21.11.29*	EUR	2 500 000			2 500 000	2 275 692	0.40	
BAYERISCHE LANDESBANK-REG-S-SUB 1.000%/VAR 21-23.09.31*	EUR	700 000			700 000	554 375	0.10	
CREDIT SUISSE GROUP-REG-S 2.125%/VAR 22-13.10.26*	EUR	1 000 000			1 000 000	836 474	0.15	
OP CORPORATE BANK PLC-REG-S SUB 1.625%/VAR 20-09.06.30*	EUR	1 600 000			1 600 000	1 438 148	0.25	
SOLVAY SA-SUB 2.500%/VAR 20-PRP*	EUR	600 000		600 000				
VOLKSWAGEN INTL FINANCE NV-REG-S-SUB 3.500%/VAR 20-PRP*	EUR	1 000 000		1 000 000				
Total EUR						5 104 689	0.89	

USD

ABN AMRO BANK NV-REG-S-SUB 4.400%/VAR 17-27.03.28*	USD	2 000 000			2 000 000	1 857 863	0.32	
BANCO SANTANDER SA 0.701%/VAR 21-30.06.24*	USD	800 000			800 000	737 492	0.13	
BANK OF AMERICA CORP 3.550%/3M LIBOR+78BP 18-05.03.24*	USD	1 500 000			1 500 000	1 421 970	0.25	
CITIGROUP INC 0.776%/VAR 20-30.10.24*	USD	1 000 000			1 000 000	907 513	0.16	
CITIGROUP INC 1.281%/VAR 21-03.11.25*	USD	1 500 000			1 500 000	1 310 052	0.23	
CNAC HK FINBRIDGE CO LTD-REG-S-SUB 3.350%/VAR 20-PRP*	USD	750 000		750 000				
DEUTSCHE BANK AG/NEW YORK NY 2.222%/VAR 20-18.09.24*	USD	1 404 000			1 404 000	1 283 354	0.22	
ELECTRICITE DE FRANCE SA-REG-S-SUB 5.625%/VAR 14-PRP*	USD	700 000			700 000	627 415	0.11	
SANTANDER UK GROUP HOLDINGS PLC 1.089%/VAR 21-15.03.25*	USD	2 000 000			2 000 000	1 768 019	0.31	
STANDARD CHARTERED PLC-144A 0.991%/VAR 21-12.01.25*	USD	1 000 000			1 000 000	890 057	0.16	
STANDARD CHARTERED PLC-REG-S 1.319%/VAR 20-14.10.23*	USD	1 000 000		1 000 000				
Total USD						10 803 734	1.89	

Total Notes, floating rate

20 463 673

3.58

Medium term notes, fixed rate

AUD

BARCLAYS PLC-REG-S 3.25000% 19-26.06.24*	AUD	1 250 000			1 250 000	769 153	0.13	
CORPORACION ANDINA DE FOMENTO 6.25000% 13-08.11.23*	AUD	428 000			428 000	277 155	0.05	
CORPORACION ANDINA DE FOMENTO 4.50000% 15-05.06.25*	AUD	690 000			690 000	433 378	0.08	
QANTAS AIRWAYS LTD 4.40000% 16-10.10.23*	AUD	1 250 000			1 250 000	794 931	0.14	
SOCIETE GENERALE-REG-S 3.92500% 18-20.09.23*	AUD	400 000			400 000	252 724	0.04	
VICINITY CENTRES TRUST 3.50000% 17-26.04.24*	AUD	400 000			400 000	251 703	0.04	
Total AUD						2 779 044	0.49	

CHF

ABN AMRO BANK NV 1.50000% 12-18.07.23*	CHF	500 000			500 000	501 350	0.09	
ADCB FINANCE CAYMAN LTD-REG-S 0.37500% 18-23.01.23*	CHF	750 000			750 000	749 250	0.13	
ADCB FINANCE CAYMAN LTD 0.72500% 18-15.02.24*	CHF	1 070 000			1 070 000	1 051 489	0.18	
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF		550 000		550 000	529 650	0.09	
AFRICA FINANCE CORP-REG-S 0.52250% 19-20.12.23*	CHF	2 465 000			2 465 000	2 434 927	0.43	
AMP GROUP FINANCE SERVICES LTD-REG-S 0.75000% 18-19.12.22*	CHF	4 745 000			4 745 000	4 743 102	0.83	
AMP GROUP FINANCE SERVICES LTD-REG-S 0.80000% 19-18.07.23*	CHF	300 000			300 000	294 420	0.05	
AMP GROUP FINANCE SERVICES LTD-REG-S 0.20310% 20-03.06.24*	CHF	400 000			400 000	385 200	0.07	
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF	1 000 000		1 000 000				
ATHENE GLOBAL FUNDING-REG-S 0.50000% 21-15.01.27*	CHF	1 000 000		1 000 000				
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF		965 000		965 000	876 703	0.15	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF	880 000			880 000	804 320	0.14	
BANCO DEL ESTADO DE CHILE-REG-S 0.69250% 18-04.12.24*	CHF	500 000			500 000	484 750	0.08	
BANCO SANTANDER CHILE-REG-S 0.38400% 19-27.09.24*	CHF	495 000			495 000	479 408	0.08	
BANCO SANTANDER SA 0.75000% 17-12.06.23*	CHF	600 000			600 000	596 820	0.10	
BANK OF AMERICA CORP-REG-S 0.25250% 19-12.06.26*	CHF	1 000 000	2 000 000		3 000 000	2 832 000	0.50	
BANK OF NOVA SCOTIA/THE 0.30000% 15-16.09.22*	CHF	1 000 000		1 000 000				
BANQUE FEDERATIVE DU CREDIT MUTUEL 2.00000% 14-22.05.24*	CHF	500 000			500 000	502 550	0.09	
BANQUE INTL A LUXEMBOURG SA 0.55000% 16-11.10.22*	CHF	2 300 000		2 300 000				
BERLIN HYP AG 0.37500% 22-21.02.25*	CHF	1 500 000			1 500 000	1 454 250	0.25	
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF		2 000 000		2 000 000	1 962 000	0.34	
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.30000% 19-05.09.24*	CHF	965 000			965 000	945 700	0.17	
BNP PARIBAS 1.87500% 12-12.09.22*	CHF	600 000		600 000				
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF	800 000			800 000	726 800	0.13	
BOS FUNDING LTD-REG-S 1.50000% 19-29.11.23*	CHF	2 410 000			2 410 000	2 329 265	0.41	
CANADIAN IMPERIAL BANK OF COMMERCE/CAD 0.12500% 15-22.12.25*	CHF	500 000			500 000	480 250	0.08	
CANADIAN IMPERIAL BANK-REG-S 0.15000% 18-31.07.23*	CHF	600 000			600 000	595 200	0.10	
CBQ FINANCE LTD-REG-S 1.11500% 18-17.10.22*	CHF	250 000		250 000				
CBQ FINANCE LTD-REG-S 0.38000% 19-19.10.23*	CHF	1 000 000			1 000 000	986 500	0.17	
CBQ FINANCE LTD-REG-S 0.73500% 20-27.11.24*	CHF	1 100 000			1 100 000	1 063 700	0.19	
CBQ FINANCE LTD-REG-S 0.19500% 21-22.04.24*	CHF	1 000 000			1 000 000	971 700	0.17	
CELLNEX FINANCE CO SA 0.93500% 21-26.03.26*	CHF	1 500 000			1 500 000	1 410 750	0.25	
CELLNEX TELECOM SA 1.11750% 20-17.07.25*	CHF	600 000			600 000	574 500	0.10	
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF		1 500 000		1 500 000	1 515 000	0.26	
COMMONWEALTH BANK OF AUS-REG-S 0.87500% 22-02.09.25*	CHF		1 725 000		1 725 000	1 698 263	0.30	
CPI PROPERTY GROUP SA-REG-S 1.63000% 18-25.10.23*	CHF	380 000	1 180 000		1 560 000	1 475 292	0.26	
CREDIT AGRICOLE SA LONDON 0.55000% 15-01.09.22*	CHF	1 920 000		1 920 000				
CREDIT SUISSE GROUP AG 1.00000% 15-14.04.23*	CHF	500 000			500 000	481 300	0.08	
DEUTSCHE BANK AG-REG-S 0.62500% 18-08.02.23*	CHF	1 155 000			1 155 000	1 151 304	0.20	
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF	2 500 000			2 500 000	2 441 500	0.43	
DVB BANK SE 0.57500% 15-17.06.22*	CHF	115 000		115 000				
EMIRATES NBD PJSC 0.62500% 18-09.02.23*	CHF	1 600 000			1 600 000	1 597 600	0.28	
EXPORT-IMPORT BANK OF KOREA 0.17000% 17-18.07.25*	CHF	500 000			500 000	478 000	0.08	
FIRST ABU DHABI BANK PJSC-REG-S 0.32250% 18-27.09.23*	CHF	400 000			400 000	395 200	0.07	
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF	1 000 000			1 000 000	921 500	0.16	
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF	400 000			400 000	385 600	0.07	
FORD MOTOR CREDIT CO-REG-S 2.12500% 20-04.12.23*	CHF	2 500 000			2 500 000	2 488 750	0.44	
GOLDMAN SACHS GROUP INC-REG-S 1.00000% 18-24.11.25*	CHF	1 600 000			1 600 000	1 559 200	0.27	

Security		31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
HSBC HOLDINGS PLC-REG-S 1.80500% 22-01.06.26*	CHF	1 600 000			1 600 000	1 562 400	0.27	
HYPO NOE GRUPPE BANK AG-REG-S 0.10000% 19-27.11.24*	CHF		1 000 000		1 000 000	961 000	0.17	
HYPO VORARLBERG BANK AG-REG-S 0.50000% 22-07.04.27*	CHF	1 000 000			1 000 000	956 500	0.17	
INDUSTRIAL BANK OF KOREA-REG-S 0.02190% 19-16.07.25*	CHF	1 000 000			1 000 000	950 500	0.17	
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF		500 000		500 000	479 500	0.08	
JPMORGAN CHASE & CO-REG-S 0.80000% 22-03.02.32*	CHF	3 000 000			3 000 000	2 560 332	0.45	
KIWI BANK LTD-REG-S 0.25000% 18-18.10.23*	CHF	400 000		400 000				
KOREA DEVELOPMENT BANK-REG-S 0.30300% 18-14.06.23*	CHF		1 000 000		1 000 000	993 300	0.17	
KOREA DEVELOPMENT BANK-REG-S 0.44500% 20-08.05.25*	CHF	845 000			845 000	818 805	0.14	
KOREA DEVELOPMENT BANK/THE-REG-S 0.94000% 22-28.04.27*	CHF	1 200 000			1 200 000	1 144 200	0.20	
KOREA GAS CORP-REG-S 0.20750% 18-02.08.23*	CHF	1 500 000			1 500 000	1 483 950	0.26	
LUZERNER KANTONALBANK-REG-S 0.10000% 18-08.05.24*	CHF	1 000 000			1 000 000	982 600	0.17	
MBANK SA-REG-S 0.56500% 18-07.06.22*	CHF	1 620 000		1 620 000				
METROPOLITAN LIFE GLOBAL FUNDING 0.30000% 17-19.01.26*	CHF	300 000			300 000	284 250	0.05	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF		2 000 000		2 000 000	2 008 000	0.35	
MFINANCE FRANCE SA 1.00500% 17-28.03.23*	CHF	3 150 000			3 150 000	3 126 375	0.55	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.37500% 22-07.04.26*	CHF	1 000 000			1 000 000	965 000	0.17	
NATIONAL AUSTRALIA BANK LTD 1.50000% 14-07.02.24*	CHF		3 000 000		3 000 000	3 007 800	0.53	
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF	1 000 000			1 000 000	965 500	0.17	
PFANDBRIEFK SCHWEIZERISCHER HYPO INST 0.12500% 17-25.03.24*	CHF	2 000 000			2 000 000	1 971 000	0.34	
QNB FINANCE LTD-REG-S 0.02500% 21-03.06.24*	CHF	600 000			600 000	579 978	0.10	
RCI BANQUE SA 0.50000% 19-18.07.24*	CHF		360 000		360 000	348 840	0.06	
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF	1 000 000			1 000 000	959 000	0.17	
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF		3 000 000		3 000 000	3 007 500	0.53	
SCOTIABANK CHILE SA-REG-S 0.38500% 21-22.07.26*	CHF	1 800 000			1 800 000	1 663 200	0.29	
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF	1 000 000			1 000 000	908 000	0.16	
SINOCHEM OFFSHORE CAPITAL CO LTD 0.76000% 15-17.06.22*	CHF	6 020 000		6 020 000				
SOCIETE GENERALE SA-REG-S 2.62500% 22-14.10.26*	CHF		800 000		800 000	812 000	0.14	
SOCIETE GENERALE-REG-S 0.87500% 19-28.02.24*	CHF	800 000			800 000	784 640	0.14	
SWEDISH MATCH AB 2.12500% 13-26.06.23*	CHF	250 000		250 000				
SYNGENTA FINANCE LTD REG-S 1.62500% 14-01.11.24*	CHF	1 800 000			1 800 000	1 765 800	0.31	
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.15000% 21-26.04.24*	CHF	1 000 000			1 000 000	954 000	0.17	
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.00000% 21-16.08.23*	CHF	1 000 000			1 000 000	974 630	0.17	
TOYOTA MOTOR FINANCE NETHER BV-REG-S 0.000001% 21-21.05.24*	CHF	800 000			800 000	777 818	0.14	
TRANSURBAN QUEENSLAND FINANCE PTY LTD 0.62500% 16-23.06.23*	CHF	2 200 000			2 200 000	2 183 060	0.38	
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF		400 000		400 000	404 400	0.07	
WESTPAC BANKING CORP 0.40000% 15-09.06.23*	CHF	660 000			660 000	656 766	0.11	
WESTPAC BANKING CORP-REG-S 0.40000% 18-06.06.24*	CHF		650 000		650 000	638 300	0.11	
Total CHF						89 994 006	15.73	
EUR								
BABCOCK INTERNATIONAL GROUP-REG-S 1.75000% 14-06.10.22*	EUR	500 000		500 000				
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.37500% 19-02.10.24*	EUR	1 200 000			1 200 000	1 119 881	0.20	
BAT INTERNATIONAL FINANCE PLC-REG-S 0.87500% 15-13.10.23*	EUR	1 300 000		1 300 000				
BNP PARIBAS SA-REG-S 1.12500% 18-11.06.26*	EUR	1 700 000			1 700 000	1 528 022	0.27	
BRITISH TELECOMMUNICATIONS PLC-REG-S 0.50000% 19-12.09.25*	EUR	800 000			800 000	724 258	0.13	
CTP BV-REG-S 0.62500% 20-27.11.23*	EUR		700 000		700 000	645 319	0.11	
DEUTSCHE LUFTHANSA AG-REG-S 1.62500% 21-16.11.23*	EUR	1 500 000			1 500 000	1 438 054	0.25	
FIRST ABU DHABI BANK PJSC-REG-S 0.12500% 21-16.02.26*	EUR	2 000 000			2 000 000	1 758 441	0.31	
FORTUM OYJ-REG-S 0.87500% 19-27.02.23*	EUR	1 000 000			1 000 000	975 413	0.17	
GOLDMAN SACHS GROUP INC-REG-S 1.25000% 16-01.05.25*	EUR	1 700 000			1 700 000	1 593 019	0.28	
INDONESIA, REPUBLIC OF-REG-S 2.15000% 17-18.07.24*	EUR	1 000 000			1 000 000	957 884	0.17	
LOGICOR FINANCING SARL-REG-S 0.75000% 19-15.07.24*	EUR	1 000 000			1 000 000	899 596	0.16	
MORGAN STANLEY 1.37500% 16-27.10.26*	EUR	3 000 000			3 000 000	2 699 146	0.47	
OP CORPORATE BANK PLC-REG-S 0.50000% 20-12.08.25*	EUR	800 000			800 000	729 181	0.13	
REPSOL INTERNATIONAL FINANCE BV-REG-S 0.12500% 20-05.10.24*	EUR		500 000		500 000	464 613	0.08	
SCHAEFFLER AG-REG-S 1.87500% 19-26.03.24*	EUR	1 700 000			1 700 000	1 631 866	0.29	
SINOCHEM OFFSHORE CAPITAL CO LTD-REG-S 0.75000% 21-25.11.25*	EUR	1 500 000		1 500 000				
SUMITOMO MITSUI BANKING CORP-REG-S 0.01000% 20-10.09.25*	EUR	2 500 000			2 500 000	2 247 233	0.39	
VEOLIA ENVIRONNEMENT-REG-S 0.89200% 19-14.01.24*	EUR	1 000 000			1 000 000	959 921	0.17	
WIZZ AIR FINANCE CO BV-REG-S 1.35000% 21-19.01.24*	EUR	1 300 000			1 300 000	1 208 613	0.21	
Total EUR						21 580 461	3.77	
USD								
AIB GROUP PLC-REG-S 4.75000% 18-12.10.23*	USD	2 250 000		2 250 000				
BANK OF CHINA LTD/HONG KONG-REG-S 0.87500% 21-14.01.24*	USD	1 000 000			1 000 000	911 305	0.16	
CREDIT AGRICOLE SA LONDON-REG-S 3.25000% 17-04.10.24*	USD	1 000 000			1 000 000	918 368	0.16	
GOLDMAN SACHS GROUP INC/THE 4.00000% 14-03.03.24*	USD	200 000			200 000	188 355	0.03	
LENOVO GROUP LTD-REG-S 5.87500% 20-24.04.25*	USD	1 000 000			1 000 000	926 969	0.16	
MDGH - GMTN BV-REG-S 2.50000% 19-07.11.24*	USD	1 100 000			1 100 000	998 440	0.17	
QNB FINANCE LTD-REG-S 3.50000% 19-28.03.24*	USD	1 750 000			1 750 000	1 628 026	0.28	
SOCIETE GENERALE SA-REG-S 4.25000% 18-14.09.23*	USD	200 000			200 000	188 466	0.03	
UNITED OVERSEAS BANK LTD-REG-S 3.05900% 22-07.04.25*	USD	1 300 000			1 300 000	1 187 260	0.21	
Total USD						6 947 190	1.21	
Total Medium term notes, fixed rate						121 300 701	21.21	
Medium term notes, zero coupon								
CHF								
BASELSTADTSKANTONALE KANTONALBANK 0.00000% 18-23.03.23*	CHF	1 000 000			1 000 000	997 000	0.17	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-17.12.24*	CHF	800 000			800 000	767 120	0.13	
Total CHF						1 764 120	0.31	
EUR								
ALLIANZ FINANCE II BV-REG-S 0.00000% 20-14.01.25*	EUR	900 000			900 000	829 035	0.14	
BECTON DICKINSON AND CO 0.00000% 21-13.08.23*	EUR	1 000 000			1 000 000	961 008	0.17	
Total EUR						1 790 043	0.31	
Total Medium term notes, zero coupon						3 554 163	0.62	
Medium term notes, floating rate								
AUD								
BANCO SANTANDER SA-REG-S 3M BBSW+165BP 17-19.01.23*	AUD	600 000			600 000	382 922	0.07	
CREDIT SUISSE AG/SYDNEY 3M BBSW+115BP 20-26.05.23*	AUD	750 000			750 000	474 422	0.08	
FIRST ABU DHABI BANK PJSC 3M BBSW+110BP 20-18.02.25*	AUD	400 000			400 000	253 173	0.04	
LLOYDS BANKING GROUP PLC 3M BBSW+140BP 18-07.03.25*	AUD	1 150 000			1 150 000	724 101	0.13	
QNB FINANCE LTD-REG-S 3M BBSW+175BP 18-01.02.23*	AUD	1 040 000			1 040 000	664 534	0.12	
Total AUD						2 499 154	0.44	

Security		31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
EUR								
ALLIANZ SE-REG-S-SUB 4.750%/3M EURIBOR+360BP 13-PRP*	EUR	900 000			900 000	877 496	0.15	
AVIVA PLC-REG-S-SUB 3.375%/VAR 15-04.12.45*	EUR	1 000 000			1 000 000	931 547	0.16	
IBERDROLA INTERNATIONAL BV-REG-S-SUB 2.625%/VAR 18-PRP*	EUR	1 900 000			1 900 000	1 810 073	0.32	
ING GROEP NV-REG-S-SUB 2.500%/VAR 17-15.02.29*	EUR	1 700 000			1 700 000	1 617 000	0.28	
LLOYDS BANKING GROUP PLC-REG-S-SUB 1.750%/VAR 18-07.09.28*	EUR	1 700 000			1 700 000	1 593 566	0.28	
NATIONWIDE BUILDING SOCIETY-REG-S-SUB 2.000%/VAR 17-25.07.29*	EUR	1 700 000			1 700 000	1 570 972	0.27	
NATWEST GROUP PLC-REG-S 2.000%/VAR 18-04.03.25*	EUR	1 200 000			1 200 000	1 147 340	0.20	
ORANGE SA-REG-S-SUB 2.375%/VAR 19-PRP*	EUR	300 000			300 000	278 490	0.05	
SKANDINAVISKA ENSKILDA BANK-REG-S-SUB 1.375%/VAR 16-31.10.28*	EUR	2 000 000			2 000 000	1 904 205	0.33	
SVENSKA HANDELSBANKEN AB-REG-S-SUB 1.250%/VAR 18-02.03.28*	EUR	1 000 000			1 000 000	973 642	0.17	
TOTAL SE-REG-S-SUB 2.708%/VAR 16-PRP*	EUR	1 800 000			1 800 000	1 745 933	0.31	
Total EUR						14 450 264	2.53	
GBP								
INTERCONTINENTAL HTLS-REG-S 3.750%/RATING LINKED 15-14.08.25*	GBP	501 000			501 000	541 843	0.09	
Total GBP						541 843	0.09	
USD								
BANK OF AMERICA CORP 2.816%/VAR 17-21.07.23*	USD	200 000		200 000				
Total USD							0.00	
Total Medium term notes, floating rate						17 491 260	3.06	
Bonds, fixed rate								
CHF								
AARGAUISCHE KANTONALBANK 0.06000% 16-01.07.25*	CHF	1 000 000			1 000 000	965 000	0.17	
AARGAUISCHE KANTONALBANK 0.02000% 16-17.10.24*	CHF	1 000 000			1 000 000	975 000	0.17	
AARGAUISCHE KANTONALBANK 0.11000% 17-21.02.24*	CHF	2 175 000			2 175 000	2 143 028	0.37	
AKADEMISKA HUS AB-REG-S 0.35000% 22-24.03.27*	CHF	870 000			870 000	831 720	0.15	
ALPIQ HOLDING AG 1.75000% 22-24.06.26*	CHF	1 000 000			1 000 000	962 000	0.17	
AMAG LEASING AG 0.17500% 21-16.06.25*	CHF	1 000 000			1 000 000	936 050	0.16	
AMAG LEASING AG-REG-S 0.55000% 18-10.02.23*	CHF	820 000			820 000	817 048	0.14	
AMAG LEASING AG-REG-S 0.25000% 21-27.10.23*	CHF	1 300 000			1 300 000	1 272 700	0.22	
AMAG LEASING AG-REG-S 0.21000% 21-27.06.24*	CHF	865 000			865 000	832 130	0.15	
APPLE INC-REG-S 0.37500% 15-25.11.24*	CHF		3 000 000		3 000 000	2 943 000	0.51	
BANCO DE CHILE 0.56800% 18-21.11.23*	CHF	895 000	620 000		1 515 000	1 493 790	0.26	
BANCO MERCANTIL DEL NORTE SA-REG-S 1.55000% 19-11.10.22*	CHF	3 090 000		3 090 000				
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	250 000	1 000 000		1 250 000	1 219 625	0.21	
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF		1 000 000		1 000 000	1 018 500	0.18	
BANK OF NOVA SCOTIA 0.29500% 22-25.04.25*	CHF	2 000 000			2 000 000	1 948 000	0.34	
BASELSTADTSCHAFTLICHE KANTONALBANK 1.12500% 13-27.03.23*	CHF	1 000 000			1 000 000	1 000 500	0.17	
BASLER KANTONALBANK-REG-S 0.12500% 18-11.04.24*	CHF	1 000 000			1 000 000	984 000	0.17	
BKW AG-REG-S 0.75000% 18-15.10.25*	CHF	200 000			200 000	193 000	0.03	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF		3 000 000		3 000 000	3 021 000	0.53	
CENTRAL AMERICAN BK ECO INTEGRAT 1.12500% 14-24.02.23*	CHF	900 000			900 000	899 910	0.16	
CLARIANT AG-REG-S 2.12500% 14-17.10.24*	CHF	1 500 000			1 500 000	1 498 500	0.26	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF		2 000 000		2 000 000	2 000 960	0.35	
DIGITAL INTREPID HOLDING B-REG-S 0.60000% 22-02.10.23*	CHF	2 500 000			2 500 000	2 465 250	0.43	
DUFREY ONE BV-REG-S 3.62500% 21-15.04.26*	CHF	425 000			425 000	373 509	0.07	
FONDO FINANCIERO-REG-S 0.57800% 19-11.03.24*	CHF	500 000	595 000		1 095 000	1 072 115	0.19	
FREIBURGER KANTONALBANK 0.55000% 15-03.02.25*	CHF	3 500 000			3 500 000	3 435 250	0.60	
GAZ CAPITAL SA/GAZPROM 2.25000% 17-19.07.22*	CHF			2 270 000				
GAZ CAPITAL SA/GAZPROM-REG-S 1.45000% 18-06.03.23*	CHF	1 570 000			1 570 000	800 700	0.14	
GRAUBUENDNER KANTONALBANK 0.12500% 18-29.05.24*	CHF	2 000 000			2 000 000	1 963 400	0.34	
GS CALTEX CORP-REG-S 0.63300% 18-31.01.24*	CHF	350 000		350 000				
HIAG IMMOBILIEN HOLDING AG 1.00000% 16-04.07.23*	CHF	1 000 000	1 100 000		2 100 000	2 079 210	0.36	
HIRSLANDEN AG-REG-S 1.25000% 21-25.02.26*	CHF	400 000		400 000				
HYPOTHEKENBANK FRANKFURT INTL 2.50000% 05-29.08.25*	CHF		2 000 000		2 000 000	2 038 000	0.36	
IMPLENIA AG-REG-S 1.62500% 14-15.10.24*	CHF	800 000			800 000	788 800	0.14	
IMPLENIA AG-REG-S 2.00000% 21-26.11.25*	CHF	1 000 000			1 000 000	977 000	0.17	
KAZAKHSTAN TEMIR ZHOLY NATIONAL CO JSC 3.25000% 18-05.12.23*	CHF	650 000			650 000	617 500	0.11	
NATIONWIDE BUILDING SOCIETY REG-S 0.91940% 22-17.12.25*	CHF		2 000 000		2 000 000	1 968 000	0.34	
NESTLE SA 1.62500% 22-07.11.25*	CHF		5 000 000		5 000 000	5 030 000	0.88	
OC OERLIKON CORP AG 2.62500% 14-17.06.24*	CHF	1 000 000			1 000 000	999 000	0.17	
ORIOR AG 0.62500% 17-26.09.23*	CHF	1 050 000			1 050 000	1 036 350	0.18	
PETROLEOS MEXICANOS-REG-S 1.75000% 18-04.12.23*	CHF	270 000		270 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.25000% 13-29.09.23*	CHF	1 000 000			1 000 000	1 000 800	0.17	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 14-23.08.24*	CHF	500 000			500 000	495 500	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.12500% 15-12.03.24*	CHF	1 000 000			1 000 000	986 000	0.17	
PFANDBRIEFZENTR SCHWEIZ KANTONAL 0.37500% 15-30.08.23*	CHF	2 000 000		800 000	1 200 000	1 193 400	0.21	
RIETER HOLDING AG-REG-S 1.55000% 20-17.09.24*	CHF	1 500 000			1 500 000	1 471 500	0.26	
RZD CAPITAL PLC *DEFAULTED* 2.10000% 17-02.10.23*	CHF	3 200 000			3 200 000	992 000	0.17	
SULZER AG 0.37500% 16-11.07.22*	CHF	1 250 000		1 250 000				
SULZER AG-REG-S 1.30000% 18-06.07.23*	CHF	550 000			550 000	545 875	0.10	
SYNGENTA FINANCE AG-REG-S 0.12500% 20-09.12.22*	CHF	500 000			500 000	499 800	0.09	
SYNGENTA FINANCE AG-REG-S 1.25000% 20-16.10.23*	CHF	325 000			325 000	320 613	0.06	
SYNGENTA FINANCE AG-REG-S 0.62500% 21-30.08.24*	CHF	1 000 000			1 000 000	964 000	0.17	
TANNER SERVICIOS FINANCIEROS SA-REG-S 0.60000% 20-07.11.22*	CHF	5 205 000		5 205 000				
TEMENOS AG-REG-S 1.87500% 18-30.11.23*	CHF	1 800 000			1 800 000	1 764 000	0.31	
TEMENOS GROUP AG 2.00000% 15-17.06.22*	CHF	750 000		750 000				
TEVA PHARMACEUTICAL FINANCE 0.50000% 16-28.07.22*	CHF	2 000 000		2 000 000				
WALLISER KANTONALBANK 0.20000% 16-19.08.24*	CHF	1 500 000			1 500 000	1 468 500	0.26	
WESTPAC BANKING CORP-REG-S 1.48000% 22-21.09.26*	CHF		1 500 000		1 500 000	1 500 000	0.26	
ZUERCHER KANTONALBANK 1.50000% 14-27.01.23*	CHF	1 000 000			1 000 000	1 001 000	0.18	
ZUGER KANTONALBANK AG 1.50000% 11-28.11.23*	CHF	200 000			200 000	200 340	0.04	
ZUGER KANTONALBANK-REG-S 0.62500% 14-17.10.22*	CHF	900 000		900 000				
ZUR ROSE GROUP AG-REG-S 2.50000% 19-21.11.24*	CHF	2 000 000			2 000 000	1 260 000	0.22	
Total CHF						69 262 871	12.11	
DKK								
DLR KREDIT A/S 0.50000% 19-01.10.40*	DKK	1 373 712		40 720	1 332 992	143 286	0.03	
DLR KREDIT A/S 1.00000% 19-01.10.50*	DKK	6 319 484		109 672	6 209 812	633 721	0.11	
DLR KREDIT A/S 1.00000% 19-01.10.50*	DKK	4 943 869		776	4 943 093	473 483	0.08	
JYSKE REALKREDIT A/S-REG-S 1.00000% 19-01.10.50*	DKK	6 271 956		105 474	6 166 482	618 117	0.11	
JYSKE REALKREDIT A/S 1.00000% 19-01.10.50*	DKK	4 811 682		13 727	4 797 955	454 834	0.08	
JYSKE REALKREDIT A/S 0.50000% 19-01.10.40*	DKK	1 352 595		39 900	1 312 695	138 724	0.02	
JYSKE REALKREDIT A/S 0.50000% 19-01.10.50*	DKK	7 654 844		144 652	7 510 192	708 233	0.12	
JYSKE REALKREDIT A/S 3.00000% 22-01.10.53*	DKK	15 000 000		29 534	14 970 466	1 756 801	0.31	
JYSKE REALKREDIT A/S 3.00000% 22-01.10.53*	DKK	15 000 000		132 522	14 867 478	1 779 561	0.31	
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.50000% 19-01.10.50*	DKK	6 111 402		3 318	6 108 084	624 347	0.11	

Security		31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
NORDEA KREDIT REALKREDITAKTIESELS-REG-S 1.00000% 19-01.10.50*	DKK	6 279 850		109 460	6 170 390	618 508	0.11	
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.00000% 19-01.10.50*	DKK	4 818 540		2 011	4 816 529	455 801	0.08	
NORDEA KREDIT REALKREDITAKTIESELSKAB 0.50000% 19-01.10.50*	DKK	4 993 417		4 992 542	875	81	0.00	
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.00000% 20-01.10.53*	DKK	4 989 783		4 989 783				
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.50000% 21-01.10.53*	DKK	4 999 987		206	4 999 781	495 398	0.09	
NYKREDIT REALKREDIT A/S-REG-S 1.00000% 19-01.10.50*	DKK	12 411 836		210 405	12 201 431	1 221 037	0.21	
NYKREDIT REALKREDIT A/S-REG-S 0.50000% 19-01.10.40*	DKK	1 365 369		38 678	1 326 691	139 984	0.02	
NYKREDIT REALKREDIT A/S-REG-S 1.00000% 19-01.10.50*	DKK	12 768 876		22 052	12 746 824	1 206 266	0.21	
NYKREDIT REALKREDIT A/S-REG-S 0.50000% 19-01.10.50*	DKK	4 995 323		4 995 323				
NYKREDIT REALKREDIT A/S-REG-S 1.00000% 20-01.10.53*	DKK	6 945 729		15 698	6 930 031	644 382	0.11	
NYKREDIT REALKREDIT AS-REG-S 3.50000% 22-01.10.53*	DKK		4 000 000	17 015	3 982 985	491 967	0.09	
NYKREDIT REALKREDIT AS-REG-S 4.00000% 22-01.10.53*	DKK		4 000 000	11 550	3 988 450	507 108	0.09	
NYKREDIT REALKREDIT A/S 3.00000% 12-01.10.44*	DKK	14 280 208		815 008	13 465 200	1 731 557	0.30	
REALKREDIT DANMARK A/S-REG-S 1.00000% 19-01.10.50*	DKK	1 373 058		23 499	1 349 559	135 055	0.02	
REALKREDIT DANMARK A/S 1.00000% 19-01.10.50*	DKK	4 827 225		14 003	4 813 222	455 488	0.08	
REALKREDIT DANMARK A/S-REG-S 0.50000% 19-01.10.40*	DKK	1 356 627		38 873	1 317 754	139 258	0.02	
REALKREDIT DANMARK A/S-REG-S 0.50000% 19-01.10.50*	DKK	6 703 128		121 960	6 581 168	619 539	0.11	
REALKREDIT DANMARK A/S-REG-S 1.00000% 20-01.10.53*	DKK	6 941 024		18 691	6 922 333	643 666	0.11	
REALKREDIT DANMARK A/S-REG-S 1.00000% 20-01.10.53*	DKK	1 986 592		3 532	1 983 060	169 027	0.03	
REALKREDIT DANMARK A/S-REG-S 1.50000% 21-01.10.53*	DKK	4 945 962		72 456	4 873 506	511 008	0.09	
REALKREDIT DANMARK A/S-REG-S 3.00000% 22-01.10.53*	DKK	17 000 000		130 881	16 869 119	2 022 439	0.35	
REALKREDIT DANMARK A/S-REG-S 4.00000% 22-01.10.53*	DKK		4 000 000	3 801	3 996 199	501 025	0.09	
REALKREDIT DANMARK A/S 2.50000% 14-01.10.47*	DKK	23 991 363		317 285	23 674 078	2 833 603	0.50	
Total DKK						22 873 305	4.00	
EUR								
ACCOR SA-REG-S STEP-UP 17-25.01.24*	EUR	1 800 000			1 800 000	1 741 201	0.30	
MEXICO, UNITED STATES OF 1.37500% 16-15.01.25*	EUR	1 000 000			1 000 000	970 453	0.17	
WINTERSHALL DEA FINANCE BV-REG-S 0.45200% 19-25.09.23*	EUR	1 700 000			1 700 000	1 621 923	0.28	
Total EUR						4 333 577	0.76	
GBP								
JAGUAR LAND ROVER AUTOMOTIVE PLC-REG-S 3.87500% 15-01.03.23*	GBP	1 000 000			1 000 000	1 121 865	0.20	
Total GBP						1 121 865	0.20	
USD								
COMMONWEALTH BK OF AUSTRALIA-REG-S-SUB 4.50000% 15-09.12.25*	USD	1 000 000			1 000 000	930 220	0.16	
GEELY AUTOMOBILE HOLDINGS LTD-REG-S 3.62500% 18-25.01.23*	USD	500 000			500 000	473 338	0.08	
LONGFOR PROPERTIES CO LTD-REG-S 3.90000% 18-16.04.23*	USD	500 000			500 000	473 993	0.08	
MIZUHO FINANCE GRP CAY 3 LTD-REG-S-SUB 4.60000% 14-27.03.24*	USD	1 000 000			1 000 000	936 096	0.16	
UBS AG-REG-S-SUB 5.12500% 14-15.05.24*	USD	200 000			200 000	186 883	0.03	
Total USD						3 000 531	0.52	
Total Bonds, fixed rate						100 592 150	17.59	
Bonds, zero coupon								
CHF								
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.00000% 16-16.05.23*	CHF	1 120 000		1 120 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-29.07.24*	CHF	650 000			650 000	636 480	0.11	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 15-25.07.23*	CHF	2 460 000		1 460 000	1 000 000	993 100	0.17	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 16-14.06.24*	CHF	1 000 000			1 000 000	980 900	0.17	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 16-02.10.26*	CHF	1 000 000			1 000 000	946 800	0.17	
ROCHE CAPITALMARKT AG-REG-S 0.00000% 22-25.11.22*	CHF	3 000 000		3 000 000				
VALIANT BANK AG-REG-S 0.00000% 19-31.10.25*	CHF	2 000 000			2 000 000	1 903 000	0.33	
Total CHF						5 460 280	0.95	
EUR								
BANK JULIUS BAER & CO AG-REG-S 0.00000% 21-25.06.24*	EUR	1 500 000			1 500 000	1 390 390	0.24	
ZUERCHER KANTONALBANK-REG-S 0.00000% 21-15.05.26*	EUR	3 200 000			3 200 000	2 842 354	0.50	
Total EUR						4 232 744	0.74	
Total Bonds, zero coupon						9 693 024	1.69	
Bonds, floating rate								
CHF								
BANK CLER AG-SUB 3.000%/VAR 20-PRP*	CHF	750 000			750 000	685 875	0.12	
CEMBRA MONEY BANK LTD-REG-S 2.500%/VAR 19-PRP*	CHF	800 000			800 000	729 600	0.13	
HELVETIA SCHWEIZ VERSICHERUNGSGES-SUB 1.500%/VAR 20-PRP*	CHF	3 000 000			3 000 000	2 790 000	0.49	
LAFARGEHOLCIM HELVETIA FIN-REG-S-SUB 3.500%/VAR 18-PRP*	CHF	600 000			600 000	594 000	0.10	
LUZERNER KANTONALBANK-REG-S-SUB 1.500%/VAR 20-PRP*	CHF	1 000 000			1 000 000	841 500	0.15	
RAIFFEISEN SCHWEIZ GENOSSENSCHAF-REG-S-SUB 2.000%/VAR 18-PRP*	CHF	1 000 000			1 000 000	991 500	0.17	
SWISS LIFE AG-REG-S-SUB 2.000%/VAR 18-PRP*	CHF	1 800 000			1 800 000	1 735 200	0.30	
ZUERCHER KANTONALBANK-SUB 2.125%/VAR 17-PRP*	CHF	1 000 000			1 000 000	981 000	0.17	
Total CHF						9 348 675	1.63	
EUR								
AXA SA-REG-S-SUB 5.125%/3M EURIBOR+435BP 13-04.07.43*	EUR	800 000			800 000	790 513	0.14	
BNP PARIBAS SA-REG-S-SUB 6.125%/VAR 15-PRP*	EUR	800 000		800 000				
DEUTSCHE BAHN FINANCE GMBH-REG-S-SUB 0.950%/VAR 19-PRP*	EUR	1 400 000			1 400 000	1 237 776	0.22	
ELECTRICITE DE FRANCE SA-REG-S-SUB 4.000%/VAR 18-PRP*	EUR	1 500 000			1 500 000	1 377 691	0.24	
ENBW ENERGIE BADEN-WUERTT-REG-S-SUB 1.125%/VAR 19-05.11.79*	EUR	2 000 000			2 000 000	1 809 410	0.32	
HSBC HOLDINGS PLC-144A-REG-S-SUB 5.250%/VAR 14-PRP*	EUR	1 400 000		1 400 000				
SES SA-REG-S-SUB 2.875%/VAR 21-PRP*	EUR	200 000			200 000	156 783	0.03	
UBS GROUP AG-REG-S 1.250%/VAR 18-17.04.25*	EUR	1 100 000			1 100 000	1 037 780	0.18	
UNIBAIL-RODAMCO SE-REG-S-SUB 2.125%/VAR 18-PRP*	EUR	1 200 000			1 200 000	1 012 509	0.18	
VOLKSWAGEN INTL FIN NV-REG-S-SUB 2.700%/VAR 17-PRP*	EUR	1 100 000		1 100 000				
Total EUR						7 422 460	1.30	
USD								
BP CAPITAL MARKETS PLC-SUB 4.375%/VAR 20-PRP*	USD	1 900 000			1 900 000	1 721 977	0.30	
NBK TIER 1 FINANCING 2 LTD-REG-S-SUB 4.500%/VAR 19-PRP*	USD	200 000			200 000	172 743	0.03	
SKANDINAVISKA ENSKILDA BANKEN-REG-S-SUB 5.125%/VAR 19-PRP*	USD	600 000			600 000	534 493	0.09	
VODAFONE GROUP PLC-REG-S-SUB 6.250%/VAR 18-03.10.78*	USD	200 000			200 000	183 404	0.03	
Total USD						2 612 617	0.46	
Total Bonds, floating rate						19 383 752	3.39	

Security		31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
Convertible bonds, floating rate								
CHF								
CREDIT SUISSE GROUP AG-REG-S-SUB COCO 3.000%/VAR 19-PRP*	CHF	1 400 000			1 400 000	926 940	0.16	
Total CHF						926 940	0.16	
Total Convertible bonds, floating rate						926 940	0.16	
Total Securities traded on an exchange						336 213 034	58.78	

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

Asset Backed Securities, fixed rate

USD

COLT MERGER SUB INC-144A 3.60000% 18-25.02.48*	USD	200 000		200 000	59 057	0.01	
DRIVE AUTO RECEIVABLES TRUST-144A 5.09000% 18-16.06.25*	USD	250 000	250 000				
MMAF EQUIPMENT FINANCE LLC-144A 3.61000% 18-10.03.42*	USD	155 000		155 000	143 083	0.03	
SOFI PROFESSIONAL LOAN PROG-144A 2.65000% 17-25.09.40*	USD	1 000 000		1 000 000	167 219	0.03	
SOFI PROFESSIONAL LOAN PROGRAM-144A 3.59000% 18-25.01.48*	USD	200 000		200 000	62 680	0.01	
SOFI PROFESSIONAL LOAN PROGRAM LLC-144A 2.34000% 16-25.04.33*	USD	510 000		510 000	41 410	0.01	
Total USD					473 449	0.08	

Total Asset Backed Securities, fixed rate

473 449 0.08

Mortgage Backed Securities, fixed rate

USD

BWAY 2013-1515 MORTGAGE TRUST-144A 3.45430% 13-10.03.33*	USD	1 200 000		1 200 000	1 071 167	0.19	
COMM 2015-CCRE22 MORTGAGE TRUST 3.92600% 15-01.03.48*	USD	2 350 000		2 350 000	2 082 559	0.36	
COMM 2015-CCRE23 MORTGAGE TRUST 3.80100% 15-01.05.48*	USD	1 500 000		1 500 000	1 334 385	0.23	
ONE MARKET PLAZA TRUST 2017-1MKT-144A 3.61390% 17-01.02.32*	USD	500 000		500 000	457 230	0.08	
Total USD					4 945 341	0.86	

Total Mortgage Backed Securities, fixed rate

4 945 341 0.86

Mortgage Backed Securities, floating rate

USD

BAMLL COMMERCIAL MORTGAGE-144A 3.21800% 15-01.04.33*	USD	1 000 000		1 000 000	880 762	0.15	
BAMLL COMMERCIAL MORTGAGE-144A 3.49000% 15-01.04.33*	USD	190 000		190 000	165 463	0.03	
CITYLINE COMMERCIAL MORTGAGE TRUST VAR 21-01.11.31*	USD	1 500 000		1 500 000	1 350 726	0.24	
COMMERCIAL MORTGAGE PASS-THR-144A 3.812163%/VAR 13-01.06.46*	USD	1 000 000		1 000 000	940 921	0.16	
MAD MORTGAGE TRUST-144A 2.975%/VAR 17-01.08.34*	USD	1 600 000		1 600 000	1 418 864	0.25	
MAD MORTGAGE TRUST-144A 3.478%/VAR 17-01.08.34*	USD	500 000		500 000	437 671	0.08	
Total USD					5 194 407	0.91	

Total Mortgage Backed Securities, floating rate

5 194 407 0.91

Notes, fixed rate

USD

AUSTRALIA & NEW ZEALAND BNK-REG-S-SUB 4.50000% 14-19.03.24*	USD	750 000		750 000	704 482	0.12	
GLENORE FUNDING LLC-144A 4.12500% 13-30.05.23*	USD	750 000	750 000				
MASSMUTUAL GLOBAL FUNDING II-REG-S 4.15000% 22-26.08.25*	USD		600 000	600 000	561 116	0.10	
MPLX LP 3.50000% 20-01.12.22*	USD	200 000	200 000				
NXP BV / NXP FUNDING LLC 4.87500% 22-01.03.24*	USD	985 000		985 000	927 784	0.16	
PARK AEROSPACE HOLDINGS LTD-144A 4.50000% 17-15.03.23*	USD	1 000 000		1 000 000	948 011	0.17	
Total USD					3 141 393	0.55	

Total Notes, fixed rate

3 141 393 0.55

Notes, floating rate

USD

DANSKE BANK A/S-144A 3.773%/VAR 22-28.03.25*	USD	3 000 000		3 000 000	2 751 744	0.48	
ING GROEP NV 3.869%/VAR 22-28.03.26*	USD	750 000		750 000	686 425	0.12	
MACQUARIE GROUP LTD-144A 3.189%/VAR 17-28.11.23*	USD	1 250 000	1 250 000				
Total USD					3 438 169	0.60	

Total Notes, floating rate

3 438 169 0.60

Medium term notes, fixed rate

AUD

NBN CO LTD-REG-S 1.00000% 20-03.12.25*	AUD	2 000 000		2 000 000	1 143 015	0.20	
Total AUD					1 143 015	0.20	

USD

BRIGHTHOUSE FINANCIAL GLOBAL FUND-REG-S 0.60000% 21-28.06.23*	USD	800 000		800 000	741 291	0.13	
Total USD					741 291	0.13	

Total Medium term notes, fixed rate

1 884 306 0.33

Medium term notes, floating rate

AUD

ADCB FINANCE CAYMAN LTD 3M BBSW+138BP 17-25.10.22*	AUD	1 450 000	1 450 000				
Total AUD						0.00	

USD

BANK OF NEW YORK MELLON/THE 5.224%/VAR 22-21.11.25*	USD	500 000		500 000	476 712	0.08	
Total USD					476 712	0.08	

Total Medium term notes, floating rate

476 712 0.08

Security	31.5.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
Bonds, floating rate							
USD							
BANCO BILBAO VIZCA ARGATARIA SA 5.862%/VAR 14.09.22-14.09.26*	USD	1 000 000		1 000 000	948 584	0.17	
SCENTRE GROUP TRUST 2-REG-S-SUB 4.750%/VAR 20-24.09.80*	USD	936 000		936 000	785 038	0.14	
Total USD					1 733 622	0.30	
Total Bonds, floating rate					1 733 622	0.30	
Total Securities traded on other regulated markets which are open to the public					21 287 399	3.72	

Securities traded neither on an exchange nor on a regulated market

Notes, fixed rate							
USD							
SWEDBANK AB-REG-S 3.35600% 22-04.04.25**	USD	867 000		867 000	789 883	0.14	
Total USD					789 883	0.14	
Total Notes, fixed rate					789 883	0.14	
Medium term notes, fixed rate							
CHF							
EMIRATES NBD BANK PJSC 0.17000% 21-08.11.24**	CHF	2 000 000		2 000 000	1 913 280	0.33	
Total CHF					1 913 280	0.33	
Total Medium term notes, fixed rate					1 913 280	0.33	
Medium term notes, floating rate							
AUD							
COMMONWEALTH BANK OF AUSTRALIA 3M BBSW+93BP 18-16.08.23**	AUD	1 600 000		1 600 000	1 024 290	0.18	
Total AUD					1 024 290	0.18	
Total Medium term notes, floating rate					1 024 290	0.18	
Bonds, fixed rate							
CHF							
UBS AG/LONDON 0.71000% 22-13.04.25**	CHF	1 000 000		1 000 000	973 850	0.17	
Total CHF					973 850	0.17	
Total Bonds, fixed rate					973 850	0.17	
Total Securities traded neither on an exchange nor on a regulated market					4 701 304	0.82	

Instruments similar to securities

Treasury bills, zero coupon							
CHF							
SWISS NATIONALBANK BILLS 0.00000% 22-17.04.23**	CHF	8 000 000		8 000 000	7 974 160	1.40	
Total CHF					7 974 160	1.40	
Total Treasury bills, zero coupon					7 974 160	1.40	
Total Instruments similar to securities					7 974 160	1.40	
Total securities and similar instruments (thereof in lending)					370 175 897	64.72 0.00)	
Bank deposits at sight					191 323 042	33.45	
Derivative financial instruments					8 386 710	1.47	
Other assets					2 065 159	0.36	
Total fund assets					571 950 808	100.00	
Short-term bank liabilities					-185 953 626		
Other liabilities					-19 679		
Net fund assets					385 977 503		

Valuation categories	Market value as of 30.11.2022	in % of the total fund assets ³
Investments valued at prices paid on the main market	359 049 059	62.77
Investments valuation based on market-observed parameters	19 513 548	3.42
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
Total	378 562 607	66.19

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

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

³ Divergences in the totals may be attributed to rounding differences

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

** valuation based on market-observed parameters

Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Tied underlyings in bonds/shares in CHF	Variation margin in CHF	in % of total assets
Futures on interest rate instruments/bonds					
EURO-BUND FUTURE 08.12.22*	-115	EUR	-15 893 362	434 779	0.08
EURO-BOBL FUTURE 08.12.22*	-200	EUR	-23 549 863	502 272	0.09
EURO-SCHATZ FUTURE 08.12.22*	-550	EUR	-57 613 092	690 623	0.12
US 2YR TREASURY NOTE FUTURE 31.03.23*	-125	USD	-24 457 018	-46 520	-0.01
US 5YR TREASURY NOTE FUTURE 31.03.23*	-95	USD	-9 826 835	-32 528	-0.01
			-131 340 170	1 548 626	0.27

Instrument	Nominal	Currency	Tied underlyings in bonds/shares in CHF	Replacement value in CHF	in % of total assets
Interest rate swaps/Credit Default Swaps					
GS/INTEREST RATE SWAP PAY -0.47500% 21-09.07.26**	7 000 000	CHF	7 000 000	466 508	0.08
GS/INTEREST RATE SWAP REC SARON O/N 21-09.07.26	7 000 000	CHF			
UBS/INTEREST RATE SWAP PAY -0.49600% 21-09.09.26**	15 000 000	CHF	15 000 000	1 054 860	0.18
UBS/INTEREST RATE SWAP REC SARON O/N 21-09.09.26	15 000 000	CHF			
UBS/INTEREST RATE SWAP PAY -0.45800% 21-25.10.24**	20 000 000	CHF	20 000 000	649 092	0.12
UBS/INTEREST RATE SWAP REC SARON O/N 21-25.10.24	20 000 000	CHF			
GS/INTEREST RATE SWAP PAY 1.11000% 22-20.06.25**	33 000 000	CHF	33 000 000	-30 924	-0.01
GS/INTEREST RATE SWAP REC SARON O/N 22-20.06.25	33 000 000	CHF			
			75 000 000	2 139 536	0.37

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

Instrument	Nominal	Currency	Coverage in CHF	Replacement value in CHF	in % of total assets
Interest rate swaps/Credit Default Swaps					
ICE/ITRX.XOVER.S37-V1 CDI REC 5.00000% 22-20.06.27**	1 500 000	EUR	1 529 305	57 806	0.01
			1 529 305	57 806	0.01

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
Forward exchange transactions**						
USD	79 195 000	CHF	78 999 072	02.12.2022	3 546 035	0.62
DKK	172 200 000	CHF	22 967 814	02.12.2022	255 970	0.04
AUD	13 410 000	CHF	8 563 731	02.12.2022	7 391	0.00
GBP	1 455 000	CHF	1 675 105	02.12.2022	24 219	0.00
EUR	70 705 000	CHF	70 179 238	02.12.2022	817 701	0.14
CHF	1 993 070	USD	2 000 000	02.12.2022	-87 570	-0.02
CHF	3 938 275	EUR	4 000 000	02.12.2022	-14 279	0.00
USD	1 080 000	CHF	1 028 945	02.12.2022	-25	0.00
DKK	178 310 000	CHF	23 563 549	03.01.2023	81 748	0.01
AUD	13 410 000	CHF	8 543 853	03.01.2023	12 968	0.00
USD	79 615 000	CHF	75 323 831	03.01.2023	-193 305	-0.02
EUR	67 335 000	CHF	66 133 407	03.01.2023	182 900	0.04
GBP	1 525 000	CHF	1 731 851	03.01.2023	6 989	0.01
					4 640 742	0.82

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

* valued at prices paid on the main market (art. 88 para. 1 CISA)
 ** valuation based on market-observed parameters

Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Purchase/Contracts	Sale/Contracts
Futures on interest rate instruments/bonds			
EURO-BUND FUTURE 08.06.22	EUR	134	0
EURO-BOBL FUTURE 08.06.22	EUR	360	0
EURO-SCHATZ FUTURE 08.06.22	EUR	250	0
EURO-BUND FUTURE 08.09.22	EUR	130	130
EURO-BOBL FUTURE 08.09.22	EUR	350	350
EURO-SCHATZ FUTURE 08.09.22	EUR	615	615
EURO-BUND FUTURE 08.12.22	EUR	0	115
EURO-BOBL FUTURE 08.12.22	EUR	0	200
EURO-SCHATZ FUTURE 08.12.22	EUR	0	550
US 5YR TREASURY NOTE FUTURE 30.09.22	USD	110	0
US 2YR TREASURY NOTE FUTURE 30.09.22	USD	250	0
US 2YR TREASURY NOTE FUTURE 30.12.22	USD	150	150
US 5YR TREASURY NOTE FUTURE 30.12.22	USD	100	100
US 2YR TREASURY NOTE FUTURE 31.03.23	USD	0	125
US 5YR TREASURY NOTE FUTURE 31.03.23	USD	0	95

Instrument	Currency	Nominal
Interest rate swaps/Credit Default Swaps		
GS/INTEREST RATE SWAP PAY 1.11000% 22-20.06.25	CHF	33 000 000
GS/INTEREST RATE SWAP REC SARON O/N 22-20.06.25	CHF	33 000 000

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Nominal
Interest rate swaps/Credit Default Swaps		
ICE/ITRX.XOVER.S37-V1 CDI REC 5.00000% 22-20.06.27	EUR	1 500 000

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
CHF	679 693	DKK	5 000 000	05.07.2022
CHF	8 829 815	AUD	13 410 000	05.07.2022
CHF	24 566 712	DKK	183 150 000	05.07.2022
CHF	77 204 727	EUR	77 170 000	05.07.2022
CHF	1 781 073	GBP	1 530 000	05.07.2022
AUD	13 285 000	CHF	8 734 423	02.08.2022
DKK	181 090 000	CHF	24 294 394	02.08.2022
USD	90 130 000	CHF	86 340 664	02.08.2022
GBP	1 530 000	CHF	1 778 824	02.08.2022
EUR	77 450 000	CHF	77 492 752	02.08.2022
AUD	13 285 000	CHF	8 836 146	02.09.2022
DKK	191 270 000	CHF	25 011 615	02.09.2022
USD	90 130 000	CHF	85 714 802	02.09.2022
GBP	1 530 000	CHF	1 769 552	02.09.2022
CHF	1 139 631	EUR	1 170 000	02.09.2022
EUR	700 000	CHF	683 338	02.09.2022
EUR	76 400 000	CHF	74 345 222	02.09.2022
AUD	13 285 000	CHF	8 896 801	04.10.2022
DKK	179 170 000	CHF	23 534 213	04.10.2022
USD	90 805 000	CHF	88 725 838	04.10.2022
GBP	1 530 000	CHF	1 739 549	04.10.2022
EUR	78 565 000	CHF	76 812 215	04.10.2022
CHF	586 831	USD	600 000	04.10.2022
CHF	1 958 724	EUR	2 000 000	04.10.2022
CHF	6 000 000	EUR	6 296 786	04.10.2022
AUD	13 285 000	CHF	8 417 150	02.11.2022
DKK	160 980 000	CHF	20 716 117	02.11.2022
USD	89 195 000	CHF	87 101 415	02.11.2022
EUR	70 470 000	CHF	67 366 149	02.11.2022
GBP	1 455 000	CHF	1 574 834	02.11.2022
CHF	10 047 790	USD	10 000 000	02.11.2022
USD	79 195 000	CHF	78 999 072	02.12.2022
DKK	172 200 000	CHF	22 967 814	02.12.2022
AUD	13 410 000	CHF	8 563 731	02.12.2022
GBP	1 455 000	CHF	1 675 105	02.12.2022
EUR	70 705 000	CHF	70 179 238	02.12.2022
CHF	1 993 070	USD	2 000 000	02.12.2022
CHF	3 938 275	EUR	4 000 000	02.12.2022
USD	1 080 000	CHF	1 028 945	02.12.2022
DKK	178 310 000	CHF	23 563 549	03.01.2023
AUD	13 410 000	CHF	8 543 853	03.01.2023
USD	79 615 000	CHF	75 323 831	03.01.2023
EUR	67 335 000	CHF	66 133 407	03.01.2023
GBP	1 525 000	CHF	1 731 851	03.01.2023

Supplementary information

Derivative financial instruments

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

Repurchase agreements

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

Remuneration of the Fund Management

Flat fee

– Actual flat fee:

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

– Maximum flat fee as specified in the fund contract:

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

based on the average net fund assets.

Soft Commission Arrangements

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

Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-A1:	0.23%
Class I-B:	0.04%
Class I-X:	0.00%
Class P:	0.29%
Class Q:	0.26%

Issue and redemption price

If the sum of a sub-fund’s subscriptions and redemptions result in a net asset inflow or outflow on an order date, the valuation net asset value of the sub-fund will be increased or reduced (swinging single pricing). The maximum adjustment is generally 3% of the valuation net asset value. However, in exceptional circumstances, the fund management company may decide to temporarily apply an adjustment of more than 3% of the prevailing net asset value for each sub-fund and/or valuation day, if it has sufficient grounds to believe that the adjustment is justified in view of prevailing market conditions and in the best interests of investors. A temporary adjustment will be calculated in accordance with the procedure set out by the fund management company. Existing and new investors will be informed of the sufficiently substantiated decision on the application of this temporary measure and of its expiry by announcement in the umbrella fund’s official medium of publication. The supervisory authority will also be notified. A modified valuation net asset value covers incidental costs (bid-ask spread, standard brokerage charges, commissions, fees, etc.) incurred on average in the investment of the net asset inflow or the sale of the portion of the investments corresponding to the net asset outflow. The adjustment will lead to an increase in the valuation net asset value if the net movements result in an increase in the number of sub-fund units. The adjustment will lead to a decrease in the valuation net asset value if the net movements result in a reduction in the number of units. The valuation net asset value determined on the basis of swinging single pricing is therefore a modified valuation net asset value in accordance with the first sentence of this point.

Exchange rates

AUD 1 = CHF	0.638057	GBP 1 = CHF	1.134630
DKK 1 = CHF	0.131892	USD 1 = CHF	0.952750
EUR 1 = CHF	0.980999		

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