

# Annual Report 2021/2022

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

### Audited annual report as of 30 September 2022

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

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

\* formerly: UBS (CH) Investment Fund – Global Government Bonds Climate Aware (CHF hedged)









# Audited annual report as of 30 September 2022

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UBS (CH) Investment Fund – Bonds CHF Ausland Passive	31	F/ CH0506063301 I-A1/ CH0018234531 I-A2/ CH0142362893 I-B/ CH0018234549 I-X/ CH0018234564 W/ CH0356496221
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UBS (CH) Investment Fund – Equities Canada Passive	80	I-X/ CH0042263191 (CAD) I-X/ CH0295356700
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UBS (CH) Investment Fund – Equities Global Passive	126	I-A1/ I-B/ I-X/ W/	CH0017256857 CH0017256865 CH0017256873 CH0356507415
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UBS (CH) Investment Fund – Equities Switzerland ESG Passive All II	151	I-X/ U-X/	CH0594527720 CH0596284569
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UBS (CH) Investment Fund – Equities Switzerland Passive Leader	175	W/	CH0389550945
UBS (CH) Investment Fund – Equities Switzerland Quantitative All Cap Sustainable	182	I-X/	CH0016631357
UBS (CH) Investment Fund – Equities UK Passive	188	I-X/ (GBP) I-X/ U-X/	CH0566509011 CH1103555897 CH0566509060
UBS (CH) Investment Fund – Equities USA Passive	196	I-A1/ I-B/ I-X/ (USD) I-X/ W/	CH0015799726 CH0015799742 CH0015799809 CH0295355710 CH0356550415
UBS (CH) Investment Fund – Euro Bonds Passive	210	I-A1/ I-B/ I-X/ Q/ U-X/ W/ (CHF) W/	CH0028924543 CH0028924568 CH0028924576 CH0439162766 CH0117874591 CH0356561107 CH0356561453
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\* formerly: UBS (CH) Investment Fund – Global Government Bonds Climate Aware (CHF hedged)



UBS (CH) Investment Fund			
– Global Corporate Bonds Climate			
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UBS (CH) Investment Fund			
– JPY Bonds Passive	285	U-X/	CH0117874633
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		I-X/	CH0043486627
		Q/	CH0439162816
		U-X/	CH0117874716
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## Sales restrictions

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

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

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

## Internet address

[www.ubs.com/funds](http://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

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

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

and

– Equities Global Climate Aware II  
– Global Corporate Bonds Climate Aware  
(CHF hedged) II

UBS Asset Management (UK) Ltd, London.



## **Transfer of administration**

The administration of the investment funds, particularly accounting, the calculation of net asset values, tax statements, the operation of IT systems and the drafting of performance reports, has been 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



# Notices to investors

## Amendments to the fund contract

### UBS (CH) Investment Fund

- Bonds CHF Ausland ESG Passive II
- Bonds CHF Ausland Medium Term Passive
- Bonds CHF Ausland Passive
- Bonds CHF Inland ESG Passive II
- Bonds CHF Inland Medium Term Passive
- Bonds CHF Inland Passive
- Equities Canada Passive
- Equities Europe Passive
- Equities Global Climate Aware II
- Equities Global Climate Aware (CHF hedged) II
- Equities Global Passive
- Equities Japan Passive
- Equities Pacific (ex Japan) Passive
- Equities Switzerland ESG Passive All II
- Equities Switzerland Passive All
- Equities Switzerland Passive Large
- Equities Switzerland Passive Leader
- Equities Switzerland Quantitative All Cap Sustainable
- Equities UK Passive
- Equities USA Passive
- Euro Bonds Passive
- GBP Bonds Passive
- Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)\*
- Global Bonds Passive (hedged CHF)
- Global Corporate Bonds Climate Aware (CHF hedged) II
- JPY Bonds Passive
- USD Bonds Passive

\* formerly: UBS (CH) Investment Fund – Global Government Bonds Climate Aware (CHF hedged)

## Notice of 15 November 2021

### 1. Investment policy (§ 8)

The investment policy for the sub-funds:

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

shall now read as follows: “The investment objective of this sub-fund is principally to generate long-term performance consistent with the development of the prevailing market indices for global equity investments (except Switzerland). The sub-fund follows a rules-based investment approach that takes into account both quantitative and qualitative criteria. The aim of the rules-based approach is to take into account investment risks related

to climate change, such as CO<sub>2</sub> emissions. Companies are assessed for their current and expected future impacts on climate change. Based on these impacts, investments are increasingly being made (overweight) in companies that are better geared towards the transition to a carbon-neutral society (for example, companies operating in the field of renewable energies). Companies that are less committed or not committed to this transition (for example, those that generate electricity from coal) are underweighted in the benchmark index. Both exclusion criteria (**negative screening**) and quantitative and qualitative valuations in the environmental or climate context are used for rule-based definition of over or underweights (**e-tilting**). In addition, a climate-specific engagement program is used by means of which the climate profile of the companies in the engagement program is to be addressed and improved in a targeted manner in direct dialog, whereby UBS Asset Management’s voting behavior is also included in a guideline-driven manner (**stewardship**).”

The investment policy for the sub-fund

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

shall now read as follows: “The investment objective of this sub-fund is principally to achieve a long-term performance that matches the performance for global corporate bonds, hedged against the Swiss franc. The sub-fund follows a rules-based investment approach that takes into account both quantitative and qualitative criteria. The aim of the rules-based approach is to take into account investment risks related to climate change, such as CO<sub>2</sub> emissions. Companies are assessed for their current and expected future impacts on climate change. Based on these impacts, investments are increasingly being made (overweight) in companies that are better geared towards the transition to a carbon-neutral society (for example, companies operating in the field of renewable energies). Companies that are less committed or not committed to this transition (for example, those that generate electricity from coal) are underweighted in the benchmark index. Both exclusion criteria (**negative screening**) and quantitative and qualitative valuations in the environmental or climate context are used for rule-based definition of over or underweights (**e-tilting**). In addition, a climate-specific engagement program is used by means of which the climate profile of the companies in the engagement program is to be addressed and improved in a targeted manner in direct dialog, whereby UBS Asset Management’s voting behavior is also included in a guideline-driven manner (**stewardship**).”



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

is to be amended as follows in point 3: *“Companies shall be considered to have a suitable sustainability profile when they show above-average commitment to environmental and social aspects compared with other companies and are more progressive than other companies in terms of their corporate governance minimum standards. Sustainability analyses carried out by recognized external data and ESG research providers are used to evaluate sustainability. The analysis of sustainability/ESG criteria may include the aspects of: environment, employees and suppliers, buyers and customers and management.*

*The selection of investment instruments is based on rule-based financial and fundamental criteria, sustainability exclusion criteria (**negative screening**) and rule-based instrument selection based on ESG data (**best-in-class**). In addition, companies are actively engaged as far as possible in order to address identified ESG risks and opportunities in a targeted manner through direct dialog (**stewardship approach**).”*

The investment policy for the sub-fund

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

is now adjusted as follows:

*“The benchmark takes into account investment risks related to climate change, and applies a corresponding rebalancing of issuers compared to the parent index (“**e-tilting**”). It uses a weighting methodology in which index weights are adjusted according to each country’s relative exposure in relation to the progress made regarding the 2°C reduction target, the physical impacts of climate change and the state of preparations for dealing with the consequences of climate change. The respective valuations are consolidated to adjust each country’s weight in the index in order to achieve higher exposure to countries that are more resilient to the risks and consequences of climate change (and vice versa).*

***In addition, exclusion criteria (negative screening) are applied.”***

The amendments to the fund contract were approved by the Swiss Financial Market Supervisory Authority FINMA on 21 December 2021. The amendments entered into force on 22 December 2021.

## **Notice of 25 July 2022**

### **1. Name of the fund; name and registered office of the fund management company, custodian bank and asset managers (§ 1)**

For the sub-fund

– Equities Global Climate Aware II

UBS Asset Management Switzerland AG, Zurich, is to act as asset manager from 4 August 2022, replacing UBS Asset Management (UK) Ltd, London. § 1 point 5 is to be amended accordingly.

In addition, the sub-fund “Global Government Bonds Climate Aware (CHF hedged)” shall be renamed “Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)”. § 1 point 1 lit. X and point 6 are to be amended accordingly.

### **2. Units and unit classes (§ 6)**

The sub-fund “Global Government Bonds Climate Aware (CHF hedged)” shall be renamed “Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)”. § 6 point 4 is to be amended.

### **3. Investment policy (§ 8)**

The sub-fund “Global Government Bonds Climate Aware (CHF hedged)” shall be renamed “Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)”. § 8 lit. X, Y, Z, CC and DD are to be amended accordingly.

### **4. Securities lending (§ 10)**

The sub-fund “Global Government Bonds Climate Aware (CHF hedged)” shall be renamed “Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)”. § 10 lit. B is to be amended.

### **5. Securities repurchase agreements (§ 11)**

The sub-fund “Global Government Bonds Climate Aware (CHF hedged)” shall be renamed “Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)”. § 11 lit. B is to be amended accordingly.

### **6. Derivatives (§ 12)**

The sub-fund “Global Government Bonds Climate Aware (CHF hedged)” shall be renamed “Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)”. § 12 lit. B is to be amended.

### **7. Raising and granting loans (§ 13)**

The sub-fund “Global Government Bonds Climate Aware (CHF hedged)” shall be renamed “Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)”. § 13 lit. A is to be amended.

### **8. Encumbrance of the fund assets (§ 14)**

The sub-fund “Global Government Bonds Climate Aware (CHF hedged)” shall be renamed “Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)”. § 14 lit. A is to be amended accordingly.

\* formerly: UBS (CH) Investment Fund – Global Government Bonds Climate Aware (CHF hedged)



## **9. Risk diversification (§ 15)**

The sub-fund "Global Government Bonds Climate Aware (CHF hedged)" shall be renamed "Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)". § 15 lit. A point 14 and lit. C are to be amended accordingly.

## **10. Issue and redemption of units (§ 17)**

The sub-fund "Global Government Bonds Climate Aware (CHF hedged)" shall be renamed "Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)". § 17 point 2 lit. b is to be amended accordingly.

## **11. Fees and incidental costs charged to the investor (§ 18)**

The sub-fund "Global Government Bonds Climate Aware (CHF hedged)" shall be renamed "Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)". § 18 lit. A is to be amended accordingly.

## **12. Fees and incidental costs charged to the fund assets (§ 19)**

The sub-fund "Global Government Bonds Climate Aware (CHF hedged)" shall be renamed "Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)". § 19 lit. A is to be amended accordingly.

## **13. Fees and incidental costs charged to the fund assets (§ 20)**

The sub-fund "Global Government Bonds Climate Aware (CHF hedged)" shall be renamed "Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)". § 20 point 1 is to be amended accordingly.

## **14. Duration of the sub-funds and dissolution (§ 26)**

The sub-fund "Global Government Bonds Climate Aware (CHF hedged)" shall be renamed "Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)". § 26 point 2 is to be amended accordingly.

## **15. Changes to the prospectus**

The prospectus shall be amended to bring it into line with the Financial Services Act (FinSA), the Financial Institutions Act (FinAI), the revised Collective Investment Schemes Act (CISA) and the associated ordinances, as well as to the new AMAS model prospectus based on them. These amendments are required by law and regulations. The prospectus now complies with the Financial Services Ordinance order.

The amendments to the fund contract were approved by the Swiss Financial Market Supervisory Authority FINMA on 29 July 2022. The amendments entered into force on 4 August 2022.

## **Extraordinary events**

The war in Ukraine had and still has a material impact on financial markets, first and foremost on Russian and Ukrainian securities but also on the wider markets globally. The situation remains very volatile and the Fund Management Company is closely monitoring in order to quickly take appropriate action to protect the interest of investors in our funds. It has put in place the necessary measures to at all times comply with applicable laws and regulations, in particular but not limited to the most recently enacted sanction regimes in the EU, Switzerland, UK and US. As we are experiencing serious trading limitations beyond sanctioned Russian securities, we are applying fair value pricing for all relevant securities where price quotes (if available) are not considered reflective of their current market value. Depending on the future evolution of financial markets there may be a further impact on investment strategies. It is unclear right now whether this will require the application of liquidity measures in certain funds. These could include all such measures as indicated in the respective fund prospectuses.



# Report of the independent auditor

As statutory auditors, we have audited the enclosed annual financial statements of the investment funds

## **UBS (CH) Investment Fund**

with the sub-funds

- **Bonds CHF Ausland ESG Passive II**
- **Bonds CHF Ausland Medium Term Passive**
- **Bonds CHF Ausland Passive**
- **Bonds CHF Inland ESG Passive II**
- **Bonds CHF Inland Medium Term Passive**
- **Bonds CHF Inland Passive**
- **Equities Canada Passive**
- **Equities Europe Passive**
- **Equities Global Climate Aware II**
- **Equities Global Climate Aware (CHF hedged) II**
- **Equities Global Passive**
- **Equities Japan Passive**
- **Equities Pacific (ex Japan) Passive**
- **Equities Switzerland ESG Passive All II**
- **Equities Switzerland Passive All**
- **Equities Switzerland Passive Large**
- **Equities Switzerland Passive Leader**
- **Equities Switzerland Quantitative All Cap Sustainable**
- **Equities UK Passive**
- **Equities USA Passive**
- **Euro Bonds Passive**
- **GBP Bonds Passive**
- **Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)\***
- **Global Bonds Passive (hedged CHF)**
- **Global Corporate Bonds Climate Aware (CHF hedged) II**
- **JPY Bonds Passive**
- **USD Bonds Passive**

\* formerly: UBS (CH) Investment Fund – Global Government Bonds Climate Aware (CHF hedged)

consisting of the statements of assets and the income statements, information on the appropriation of net profit and the disclosure of costs as well as further details (page 1 to 304) in accordance with Art. 89, para. 1 b) – h) of the Swiss Federal Act on Collective Investment Schemes for the fiscal year ending 30 September 2022.

### *Responsibilities of the Board of Directors of the fund management company*

The fund management company's Board of Directors is responsible for preparing the annual financial statements in accordance with the Swiss Federal Act on Collective Investment Schemes, its related ordinances, the fund contract and the prospectus. These responsibilities entail the

structuring, implementation and maintenance of an internal control system, pertaining to the preparation of annual financial statements free of material misstatements as a result of violations or errors. The Board of Directors is also responsible for selecting and applying correct accounting methods and making appropriate estimates.

### *Responsibilities of the statutory auditors*

Our responsibility is to express an opinion on the annual financial statements based on our audit. We conducted our audit in accordance with Swiss law and Swiss accounting standards. These standards require that we plan and perform the audit to obtain reasonable assurance about whether the annual financial statements are free of material misstatements.

An audit includes examining, on a test basis, evidence supporting the valuations contained in the annual financial statements and other details. The task of selecting checks lies at the sole discretion of the auditors. This involves assessing the risks of material misstatements appearing in the annual financial statements as a result of violations or errors. When assessing these risks, the auditors consider the internal control system, insofar as it is important in the preparation of the annual financial statements, in order to identify the appropriate checks, but not to express an opinion on the existence and validity of the internal control system. An audit also includes assessing the accounting principles used and the plausibility of the estimates made, as well as evaluating the overall presentation of the financial statements. We believe that our audit provides a reasonable basis for our opinion.

### *Auditor's opinion*

In our opinion, the annual financial statements for the fiscal year ending 30 September 2022 complies with the Swiss Federal Act on Collective Investment Schemes, its related ordinances, the fund contract and the prospectus.



## Reporting based on other legal provisions

We hereby confirm that we meet the legal requirements for approval as well as for independence in accordance with the Federal Law on the Recognition and Supervision of Auditors and that no circumstances exist which are inconsistent with our independent status.

Basel, 27 January 2023

Ernst & Young Ltd

Roland Huwiler  
Licensed expert auditor  
(Principal auditor)

Michael Gurdan  
Licensed expert auditor

This report is an English translation of the original German version. In case of discrepancies the original version takes precedence.



# UBS (CH) Investment Fund

## – Bonds CHF Ausland ESG Passive II

### Category Other Funds for Traditional Investments

#### Most important figures

	ISIN	30.9.2022	30.9.2021
Net fund assets in CHF		377 329 178.94	239 813 264.77
<b>Class I-X</b>	<b>CH0594527746</b>		<sup>1</sup>
Net asset value per unit in CHF		892.97	999.30
Number of units outstanding		422 556.8840	239 981.5920

<sup>1</sup> Initial subscription: 23.2.2021

#### Performance

	Currency	2021/2022	2021
Class I-X	CHF	-10.5%	-
Benchmark:			
SBI ESG Foreign AAA-BBB Total Return	CHF	-10.6%	-

Historical performance is no indicator of current or future performance.

The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.

#### Report of the Portfolio Manager

During the financial year, from 1 October 2021 to 30 September 2022, CHF swap interest rates increased by up to 2% across all maturities. The yield on the ten-year CHF swap rate ranged between a negative 0.1% and positive 2.3% and stood at 2.03% at the end of September, well above the ten-year average of +0.2%. As a result of higher inflation rates and weaker growth expectations, credit spreads widened during the reporting year. The SNB tightened its monetary policy and raised its policy rate as well as the interest rate on sight deposits in two steps from a negative 0.75% to a positive 0.50%. To ensure appropriate monetary conditions, the SNB will be active in the foreign exchange market if necessary.

The subfund had a negative performance in the financial year, mainly due to higher interest rates but also due to wider credit spreads. The funds' strategy is to replicate the risk and return characteristics of the SBI® ESG Foreign AAA-BBB (TR) index with a stratified sampling approach.

#### Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
France	15.37
Germany	11.74
United States	10.62
Supranationals	10.60
Canada	10.27
Australia	6.06
Austria	4.87
Netherlands	4.53
Chile	3.46
New Zealand	2.66
Others	17.67
<b>Total</b>	<b>97.85</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	CHF	CHF
Bank deposits		
– at sight	6 603 859.37	1 833 257.72
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	370 862 983.98	238 612 157.04
Other assets	1 561 910.59	971 980.01
<b>Total fund assets</b>	<b>379 028 753.94</b>	<b>241 417 394.77</b>
Loans	-1 699 575.00	-1 604 130.00
<b>Net fund assets</b>	<b>377 329 178.94</b>	<b>239 813 264.77</b>

## Statement of income

	1.10.2021-30.9.2022	23.2.2021-30.9.2021
Income	CHF	CHF
Negative interest	-30 561.85	-5 863.55
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	2 370 540.90	1 048 109.24
Purchase of current net income on issue of units	1 236 503.94	247 203.84
<b>Total income</b>	<b>3 576 482.99</b>	<b>1 289 449.53</b>
Expenses		
Audit expenses	-13 069.40	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-4 334.92	-3 636.24
Payment of current net income on redemption of units	-613 165.42	-77 210.04
<b>Total expenses</b>	<b>-630 569.74</b>	<b>-80 846.28</b>
<b>Net income</b>	<b>2 945 913.25</b>	<b>1 208 603.25</b>
Realized capital gains and losses	-5 712 229.82	150 956.38
<b>Realized result</b>	<b>-2 766 316.57</b>	<b>1 359 559.63</b>
Unrealized capital gains and losses	-27 159 396.06	-1 439 540.19
<b>Total result</b>	<b>-29 925 712.63</b>	<b>-79 980.56</b>

## Allocation of result

	1.10.2021-30.9.2022	23.2.2021-30.9.2021
	CHF	CHF
Net income of the financial year	2 945 913.25	1 208 603.25
<b>Available for distribution</b>	<b>2 945 913.25</b>	<b>1 208 603.25</b>
Less federal withholding tax <sup>1</sup>	-1 031 069.64	-423 011.14
Net income retained for reinvestment	-1 914 843.61	-785 592.11
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	23.2.2021-30.9.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	239 813 264.77	0.00
Paid federal withholding tax	-455 849.11	0.00
Balance of unit movements	167 897 475.91	239 893 245.33
Total result	-29 925 712.63	-79 980.56
<b>Net fund assets at the end of the reporting period</b>	<b>377 329 178.94</b>	<b>239 813 264.77</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Development of the outstanding units

	1.10.2021-30.9.2022	23.2.2021-30.9.2021
Class I-X	Number	Number
Situation at the beginning of the financial year	239 981.5920	0.0000
Units issued	314 500.6980	261 440.1830
Units redeemed	-131 925.4060	-21 458.5910
<b>Situation at the end of the period</b>	<b>422 556.8840</b>	<b>239 981.5920</b>
Difference between units issued and units redeemed	182 575.2920	239 981.5920

## Net income retained for reinvestment (accumulation)

### Class I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>6.971</b>
Less federal withholding tax <sup>1</sup>	CHF	-2.440
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>4.531</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Inventory of Fund assets

Security	30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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### Securities traded on an exchange

#### Notes, fixed rate

##### CHF

AT&T INC-REG-S 1.37500% 14-04.12.24*	CHF	1 080 000	1 065 000		2 145 000	2 117 115	0.56
BANCO DE CHILE 0.25000% 16-05.12.24*	CHF	295 000			295 000	281 430	0.07
CANADIAN IMPERIAL BANK OF COMMERCE 0.18000% 21-20.04.29*	CHF	700 000	1 725 000		2 425 000	1 990 925	0.53
EUROPEAN INVESTMENT BANK 1.62500% 11-23.11.23*	CHF	860 000		860 000			
EUROPEAN INVESTMENT BANK 1.12500% 12-26.04.23*	CHF	980 000		980 000			
EUROPEAN INVESTMENT BANK 1.62500% 14-04.02.25*	CHF	905 000	765 000		1 670 000	1 679 185	0.44
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF		220 000		220 000	208 780	0.06
KAZAKHSTAN TEMIR ZHOLY JSC 3.63800% 14-20.06.22*	CHF	360 000		360 000			
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.01000% 21-10.11.26*	CHF		500 000		500 000	465 000	0.12
NEW BRUNSWICK, PROVINCE OF-REG-S 0.12500% 19-06.12.32*	CHF	415 000	60 000		475 000	383 088	0.10
NORTH AMERICAN DEVELOPMENT BANK 0.25000% 15-30.04.25*	CHF	245 000	350 000		595 000	572 390	0.15
RAIFFEISEN BANK INTERNATIONAL AG-SUB 4.75000% 12-24.10.22*	CHF	285 000			285 000	285 114	0.08
RZD CAP PLC/RUSS RAIL-REG-S *DEFAULTED* 0.89800% 19-03.10.25*	CHF	1 405 000	600 000	205 000	1 800 000	288 000	0.08
RZD CAP PLC/RUSS RAIL-REG-S *DEFAULTED* 1.19500% 19-03.04.28*	CHF	295 000		145 000	150 000	27 000	0.01
TRANSPOWER NEW ZEALAND LTD 0.03750% 21-16.03.29*	CHF	695 000	65 000		760 000	653 980	0.17
VERIZON COMMUNICATIONS INC-REG-S 0.19250% 21-24.03.28*	CHF	850 000	935 000		1 785 000	1 564 553	0.41
<b>Total CHF</b>						<b>10 516 559</b>	<b>2.77</b>

#### Total Notes, fixed rate

**10 516 559 2.77**

#### Medium term notes, fixed rate

##### CHF

ABN AMRO BANK NV 0.30000% 16-18.12.24*	CHF	445 000	30 000		475 000	456 475	0.12
ABN AMRO BANK NV 1.50000% 12-18.07.23*	CHF	390 000	570 000	960 000			
ABN AMRO BANK NV 3.37500% 06-15.08.31*	CHF	700 000			700 000	766 500	0.20
ACHMEA BANK NV 0.50000% 17-27.10.23*	CHF	390 000	565 000		955 000	941 535	0.25
ACHMEA BANK NV 0.50000% 17-03.10.25*	CHF	345 000	130 000		475 000	451 250	0.12
ACHMEA BANK NV-REG-S 0.50000% 18-15.11.22*	CHF	195 000		195 000			
ADCB FINANCE CAYMAN LTD-REG-S 0.37500% 18-23.01.23*	CHF	1 640 000		1 640 000			
ADCB FINANCE CAYMAN LTD 0.72500% 18-15.02.24*	CHF	195 000	280 000		475 000	464 598	0.12
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	390 000	565 000		955 000	912 980	0.24
AFRICA FINANCE CORP-REG-S 0.52250% 19-20.12.23*	CHF	1 345 000	615 000		1 960 000	1 924 328	0.51
AGENCE FRANCAISE DE DEVELOPPEMENT 2.62500% 10-18.02.25*	CHF	390 000	570 000		960 000	985 920	0.26
AGENCE FRANCAISE DE DEVELOPPEMENT 1.87500% 10-12.11.29*	CHF	195 000			195 000	193 635	0.05
AKADEMISKA HUS AB 0.25000% 15-17.11.25*	CHF	490 000	700 000		1 190 000	1 138 830	0.30
AKADEMISKA HUS AB 0.30000% 17-08.10.29*	CHF	1 510 000	190 000	510 000	1 190 000	1 059 695	0.28
AKADEMISKA HUS AB-REG-S 0.78000% 22-24.05.28*	CHF		3 000 000	1 000 000	2 000 000	1 887 000	0.50
ALBERTA, PROVINCE OF-REG-S 0.37500% 19-07.02.29*	CHF	1 475 000	1 670 000		675 000	2 235 350	0.59
AMP GROUP FINANCE SERVICES LTD-REG-S 0.75000% 18-19.12.22*	CHF	315 000			315 000		
AMP GROUP FINANCE SERVICES LTD-REG-S 0.80000% 19-18.07.23*	CHF	470 000		470 000			
AMP GROUP FINANCE SERVICES LTD-REG-S 0.20310% 20-03.06.24*	CHF	200 000			200 000	186 300	0.05
ANZ NEW ZEALAND INT'L LTD/LDN 0.25000% 16-25.10.23*	CHF	840 000	1 475 000	2 315 000			
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.35000% 18-22.10.24*	CHF	390 000	565 000		955 000	921 575	0.24
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF	490 000	705 000		1 195 000	1 077 293	0.28
AROUNDTOWN SA-REG-S 1.72000% 19-05.03.26*	CHF	690 000	330 000	540 000	480 000	418 320	0.11
ASB FINANCE LTD 0.20000% 17-02.08.24*	CHF	390 000	560 000		950 000	916 750	0.24
ASB FINANCE LTD-REG-S 0.11750% 21-29.06.28*	CHF	400 000	315 000		715 000	610 253	0.16
ASB FINANCE LTD/LONDON-REG-S 0.45000% 19-30.01.25*	CHF	890 000	855 000	790 000	955 000	915 368	0.24
ASIAN DEVELOPMENT BANK-REG-S 0.80000% 22-06.07.27*	CHF		450 000		450 000	434 700	0.11
ATHENE GLOBAL FUNDING-REG-S 0.85000% 20-14.10.25*	CHF	820 000	440 000		1 260 000	1 166 760	0.31
ATHENE GLOBAL FUNDING-REG-S 0.50000% 21-15.01.27*	CHF	640 000	315 000		955 000	838 490	0.22
AUCHAN HOLDING SA-REG-S 1.50000% 14-03.06.24*	CHF	235 000	335 000		570 000	556 035	0.15
AUCKLAND COUNCIL 1.12500% 13-07.02.24*	CHF	390 000			390 000	388 752	0.10
AUCKLAND COUNCIL 1.50000% 14-28.11.25*	CHF	340 000	495 000		835 000	833 330	0.22
BANCO DE CHILE 0.31540% 21-04.01.27*	CHF		620 000		620 000	556 140	0.15
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF	640 000	195 000		835 000	801 600	0.21
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-24.09.29*	CHF	195 000	1 230 000		1 425 000	1 179 188	0.31
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-29.10.25*	CHF	205 000	295 000		500 000	467 000	0.12
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF	245 000	350 000		595 000	532 525	0.14
BANCO DE CREDITO E INVERSIONES-REG-S 0.38500% 21-15.12.26*	CHF	500 000	575 000	600 000	475 000	427 975	0.11
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF		955 000	355 000	600 000	533 700	0.14
BANCO DEL ESTADO DE CHILE 0.57500% 17-07.04.27*	CHF	195 000	285 000		480 000	434 880	0.11
BANCO DEL ESTADO DE CHILE-REG-S 0.69250% 18-04.12.24*	CHF	245 000	350 000		595 000	574 473	0.15
BANCO DEL ESTADO DE CHILE-REG-S 0.24000% 19-06.06.25*	CHF	1 040 000	640 000	400 000	1 280 000	1 204 480	0.32
BANCO SANTANDER CHILE 0.35000% 16-30.05.25*	CHF	245 000			245 000	229 810	0.06
BANCO SANTANDER CHILE-REG-S 0.44100% 18-21.12.23*	CHF	200 000	285 000		485 000	474 961	0.13
BANCO SANTANDER CHILE-REG-S 0.38400% 19-27.09.24*	CHF	215 000	1 025 000		1 240 000	1 194 120	0.32
BANCO SANTANDER CHILE-REG-S 0.13500% 19-29.08.29*	CHF	195 000	285 000		480 000	389 280	0.10
BANCO SANTANDER CHILE SA-REG-S 0.29750% 21-22.10.26*	CHF		905 000		905 000	810 880	0.21
BANK OF MONTREAL-REG-S 0.05000% 18-30.12.22*	CHF	1 500 000		1 500 000			
BANK OF NEW ZEALAND 0.362500% 21-14.12.29*	CHF		955 000		955 000	792 650	0.21
BANK OF NOVA SCOTIA DN-REG-S 0.14250% 21-25.10.28*	CHF	400 000	435 000	250 000	585 000	499 590	0.13
BANK OF NOVA SCOTIA 0.38500% 22-01.02.29*	CHF		1 860 000	900 000	960 000	825 600	0.22
BANK OF NOVA SCOTIA-REG-S 0.20000% 18-19.11.25*	CHF	1 955 000	3 385 000	1 380 000	3 960 000	3 777 840	1.00
BANK OF NOVA SCOTIA-REG-S 0.30250% 21-30.07.31*	CHF	500 000	750 000		1 250 000	975 625	0.26
BANK OF NOVA SCOTIA/THE 0.30000% 15-16.09.22*	CHF	990 000		990 000			
BANK OF NOVA SCOTIA/THE 0.27800% 22-01.04.27*	CHF		3 195 000	1 000 000	2 195 000	2 049 033	0.54
BANQUE FEDER DU CREDIT MUTUEL 1.62500% 13-11.04.23*	CHF	115 000		115 000			
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.32000% 17-10.02.25*	CHF	370 000	535 000		905 000	862 465	0.23
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.25000% 19-10.07.25*	CHF	390 000			390 000	367 575	0.10
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 19-12.06.26*	CHF	245 000	350 000		595 000	547 698	0.14
BANQUE FEDER DU CREDIT MUTUEL 0.25000% 19-24.10.29*	CHF	195 000		195 000			
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 20-03.11.28*	CHF	850 000	760 000	750 000	860 000	736 590	0.19
BANQUE FEDERATIVE DU CREDIT MUTUEL 2.00000% 14-22.05.24*	CHF	245 000	350 000		595 000	594 108	0.16
BANQUE FEDERATIVE DU CREDIT MUT 0.55000% 15-08.12.23*	CHF	500 000	715 000		1 215 000	1 197 990	0.32
BANQUE FEDERATIVE DU CREDIT MUTUEL 0.40000% 17-19.12.25*	CHF	990 000	200 000		1 190 000	1 115 030	0.29
BANQUE FEDERATIVE DU CREDIT MUTUEL 0.60000% 17-05.04.27*	CHF	390 000	1 255 000		1 645 000	1 506 820	0.40
BANQUE FEDERATIVE DU CREDIT MUTUEL 0.40000% 19-12.02.24*	CHF	195 000	280 000		475 000	465 310	0.12
BANQUE FEDERATIVE DU CREDIT-REG-S 1.00000% 18-13.11.26*	CHF	195 000	285 000		480 000	451 680	0.12
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25000% 21-21.06.29*	CHF	500 000	770 000	500 000	770 000	650 265	0.17
BANQUE FEDERATIVE DU CREDIT MUTUE-REG-S 0.15000% 21-06.03.28*	CHF		1 000 000		1 000 000	872 000	0.23
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 0.36600% 18-10.10.24*	CHF	195 000	280 000		475 000	456 475	0.12



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
BANQUE INTL A LUXEMBOURG SA 0.55000% 16-11.10.22*	CHF	650 000		650 000				
BANQUE INTL A LUXEMBOURG SA-REG-S 1.00000% 19-10.07.25*	CHF	500 000	1 040 000		1 540 000	1 420 650	0.37	
BERLIN HYP AG 0.25000% 20-11.09.28*	CHF	745 000	555 000	445 000	855 000	741 713	0.20	
BERLIN HYP AG 0.25000% 21-04.10.29*	CHF	500 000	455 000		955 000	796 948	0.21	
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF		900 000		900 000	873 900	0.23	
BERLIN-HANNOVERSCHE HYPOTHEKNBNK-REG-S 0.25000% 21-10.03.31*	CHF	250 000	1 355 000	1 000 000	605 000	485 513	0.13	
BLACK SEA TRADE & DEVELOPMENT BA-REG-S 0.35000% 21-15.03.27*	CHF		715 000		715 000	523 738	0.14	
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.30000% 19-05.09.24*	CHF	655 000	310 000	965 000				
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.75000% 19-03.09.27*	CHF	820 000		820 000				
BNG BANK NV 1.12500% 13-19.04.23*	CHF	245 000		245 000				
BNG BANK NV 1.25000% 14-30.04.24*	CHF	1 415 000	300 000		1 715 000	1 713 285	0.45	
BNG BANK NV 2.12500% 10-09.11.29*	CHF	195 000	285 000		480 000	486 480	0.13	
BNG BANK NV 2.50000% 05-21.07.25*	CHF	1 635 000	1 655 000		3 290 000	3 382 120	0.89	
BNP PARIBAS 1.87500% 12-12.09.22*	CHF	390 000		390 000				
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF		1 400 000	600 000	800 000	712 000	0.19	
BNP PARIBAS SA 2.89250% 22-27.09.29*	CHF		1 200 000		1 200 000	1 158 600	0.31	
BNP PARIBAS SA-REG-S 0.30000% 19-15.10.27*	CHF	400 000	400 000		800 000	689 200	0.18	
BNP PARIBAS SA-REG-S 0.15000% 20-10.03.28*	CHF	600 000	200 000		800 000	696 000	0.18	
BNP PARIBAS SA-REG-S 0.14750% 21-13.07.27*	CHF	600 000	1 000 000	600 000	1 000 000	896 500	0.24	
BNP PARIBAS-REG-S 0.50000% 21-16.03.29*	CHF	400 000			400 000	344 000	0.09	
BNP PARIBAS-REG-S 1.00000% 18-06.06.25*	CHF	250 000	375 000		625 000	600 000	0.16	
BNP PARIBAS-SUB 1.75000% 15-05.06.25*	CHF	260 000			260 000	254 150	0.07	
BNZ INTERNATIONAL FUND LTD/LONDON 0.25000% 15-24.06.22*	CHF	390 000		390 000				
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.11100% 20-24.07.28*	CHF	585 000	850 000		1 435 000	1 225 490	0.32	
BPCE SA-REG-S 0.50000% 19-08.11.23*	CHF	255 000	1 065 000	1 320 000				
BAUNDESIMMOBILIEN GESELLSCHAFT MBH 3.12500% 06-01.09.31*	CHF	295 000	435 000		730 000	789 130	0.21	
CAISSE DES DEPOTS ET CONSIGNATIONS 0.30000% 17-12.11.27*	CHF	400 000	800 000		1 200 000	1 111 200	0.29	
CAISSE DES DEPOTS ET CONSIGNATIONS 0.25000% 18-30.05.25*	CHF	400 000	600 000		1 000 000	965 500	0.25	
CAIXABANK SA-REG-S 0.47700% 21-01.07.27*	CHF	200 000	1 200 000	400 000	1 000 000	860 500	0.23	
CANADIAN IMPERIAL BANK OF COMMERCE/CAD 0.12500% 15-22.12.25*	CHF	685 000	1 000 000		1 685 000	1 602 435	0.42	
CANADIAN IMPERIAL BANK-REG-S 0.15000% 18-31.07.23*	CHF	840 000	2 050 000	2 890 000				
CANADIAN IMPERIAL BANK-REG-S 0.05000% 19-15.10.26*	CHF	685 000	985 000		1 670 000	1 503 835	0.40	
CANADIAN IMPERIAL BANK OF COMMER-REG-S 0.10000% 20-24.10.23*	CHF	1 135 000		1 135 000				
CANADIAN IMPERIAL BK OF COM-REG-S 0.10000% 18-30.04.25*	CHF	1 190 000	1 490 000	1 490 000	1 190 000	1 142 995	0.30	
CANADIAN IMPERIAL BK OF COM-REG-S 0.60000% 19-30.01.25*	CHF	545 000	630 000	875 000	300 000	287 550	0.08	
CANADIAN IMPERIAL BK OF COM-REG-S 0.28250% 22-03.02.27*	CHF		1 500 000	400 000	1 100 000	990 550	0.26	
CANADIAN IMPERIAL BK OF COM-REG-S 0.96750% 22-26.04.29*	CHF		1 645 000		1 645 000	1 535 608	0.41	
CELLNEX FINANCE CO SA 0.93500% 21-26.03.26*	CHF	450 000	265 000		715 000	642 785	0.17	
CELLNEX TELECOM SA 1.11750% 20-17.07.25*	CHF	195 000	285 000		480 000	447 600	0.12	
CELLNEX TELECOM SA-REG-S 0.77500% 20-18.02.27*	CHF	365 000	520 000		885 000	759 773	0.20	
CENTRAL AMERICAN BANK ECO INTEGRAT 0.17000% 21-29.09.31*	CHF	600 000	1 850 000	700 000	1 750 000	1 403 500	0.37	
CENTRAL AMERICAN BANK ECO INTEGRA-REG-S 0.11000% 21-15.12.28*	CHF		1 050 000		1 050 000	909 300	0.24	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.31400% 18-05.09.24*	CHF	390 000			390 000	377 715	0.10	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.20000% 19-25.03.24*	CHF	390 000	1 015 000	450 000	955 000	931 507	0.25	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.40500% 20-25.06.25*	CHF	545 000	415 000	245 000	715 000	683 183	0.18	
CIE DE FINANCEMENT FONCIER SA-REG-S 0.89000% 22-27.04.29*	CHF		4 000 000	1 500 000	2 500 000	2 325 000	0.61	
CNTRL AMRCAN BANK FOR ECO INTGTIN REG-S 1.54620% 22-30.11.26*	CHF		400 000		400 000	389 800	0.10	
COMMERZBANK AG 3.12500% 06-14.07.25*	CHF	545 000	800 000		1 345 000	1 398 800	0.37	
COMMERZBANK AG-REG-S 1.10000% 18-11.07.25*	CHF	195 000	285 000		480 000	450 000	0.12	
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF		700 000		700 000	694 750	0.18	
COMMONWEALTH BANK OF AUSTRALIA 0.40000% 17-25.09.26*	CHF	1 925 000	1 150 000	1 325 000	1 750 000	1 632 750	0.43	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.11300% 19-10.12.29*	CHF	1 835 000	960 000	1 835 000	960 000	804 480	0.21	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.18750% 21-08.12.28*	CHF		1 195 000		1 195 000	1 037 260	0.27	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.15750% 21-08.12.31*	CHF		1 520 000	600 000	920 000	765 440	0.20	
COMMONWEALTH BANK OF AUS-REG-S 0.87500% 22-02.09.25*	CHF		430 000		430 000	420 110	0.11	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 1.24000% 22-02.09.29*	CHF		730 000		730 000	690 580	0.18	
COMPAGNIE DE FINANCEMENT FONCIER 2.50000% 06-24.02.31*	CHF	1 815 000	800 000	815 000	1 800 000	1 858 500	0.49	
COMPAGNIE DE FINANCEMENT FONCIER 1.50000% 14-19.02.24*	CHF	200 000			200 000	199 900	0.05	
CORP ANDINA DE FOMENTO-REG-S 0.45000% 22-24.02.27*	CHF		1 300 000		1 300 000	1 185 600	0.31	
CORPORACION ANDINA DE FOMENTO 2.00000% 14-05.02.24*	CHF	1 345 000		1 345 000				
CORPORACION ANDINA DE FOMENTO-REG-S 1.50000% 14-01.12.28*	CHF	660 000	670 000	260 000	1 070 000	994 565	0.26	
CORPORACION ANDINA DE FOMENTO 0.50000% 15-26.02.26*	CHF	1 305 000	1 365 000		2 670 000	2 504 460	0.66	
CORPORACION ANDINA DE FOMENTO 0.45000% 15-07.09.23*	CHF	390 000	250 000	640 000				
CORPORACION ANDINA DE FOMENTO 0.30400% 16-16.09.24*	CHF		65 000		65 000	63 050	0.02	
CORPORACION ANDINA DE FOMENTO 0.51000% 16-16.09.26*	CHF	145 000			145 000	134 270	0.04	
CORPORACION ANDINA DE FOMENTO-REG-S 0.70000% 20-04.09.25*	CHF	685 000	1 985 000		2 670 000	2 553 855	0.67	
COUNCIL OF EUROPE DEVELOPMENT BANK 1.00000% 14-06.03.23*	CHF	260 000		260 000				
CPI PROPERTY GROUP SA-REG-S 1.63000% 18-25.10.23*	CHF	295 000	425 000		720 000	711 720	0.19	
CREDIT AGRICOLE HOME LOAN SFH SA 1.12500% 14-05.06.24*	CHF	390 000	140 000		530 000	526 290	0.14	
CREDIT AGRICOLE HOME LOAN SFH SA 0.50000% 15-16.03.27*	CHF	295 000	420 000		715 000	674 245	0.18	
CREDIT AGRICOLE HOME LOAN SFH SA 0.25000% 15-18.06.26*	CHF	1 255 000		450 000	805 000	761 530	0.20	
CREDIT AGRICOLE HOME LOAN SFH SA 0.10000% 16-26.01.26*	CHF	390 000	565 000		955 000	905 818	0.24	
CREDIT AGRICOLE HOME LOAN SFH SA 0.25000% 17-27.07.27*	CHF	730 000	225 000		955 000	885 285	0.23	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 18-08.12.25*	CHF	390 000	565 000		955 000	912 503	0.24	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 18-03.10.28*	CHF	675 000	1 265 000	475 000	1 465 000	1 341 208	0.35	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.45000% 19-24.01.29*	CHF	745 000	670 000		1 415 000	1 284 113	0.34	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 19-24.10.29*	CHF	940 000	690 000	340 000	1 290 000	1 135 200	0.30	
CREDIT AGRICOLE SA 0.21250% 21-21.06.29*	CHF	500 000	215 000		715 000	602 030	0.16	
CREDIT AGRICOLE SA 0.41000% 22-18.01.30*	CHF		1 095 000	500 000	595 000	496 230	0.13	
CREDIT AGRICOLE SA LONDON 2.12500% 14-30.10.24*	CHF	490 000	400 000		890 000	889 555	0.23	
CREDIT AGRICOLE SA LONDON 0.62500% 15-15.09.23*	CHF	295 000	1 720 000	2 015 000				
CREDIT AGRICOLE SA LONDON 1.00000% 15-27.01.25*	CHF	245 000	350 000		595 000	576 555	0.15	
CREDIT AGRICOLE SA LONDON 0.55000% 15-01.09.22*	CHF	295 000		295 000				
CREDIT AGRICOLE SA LONDON 0.55000% 16-14.12.26*	CHF	195 000	285 000		480 000	441 360	0.12	
CREDIT AGRICOLE SA LONDON 0.30000% 17-18.04.24*	CHF	355 000	105 000		460 000	448 960	0.12	
CREDIT AGRICOLE SA LONDON-REG-S 0.20000% 18-30.10.23*	CHF	345 000			345 000	339 101	0.09	
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 19-07.11.25*	CHF	400 000	200 000		600 000	573 000	0.15	
CREDIT AGRICOLE SA LONDON-REG-S 0.12750% 20-27.07.28*	CHF	505 000	620 000	505 000	620 000	533 200	0.14	
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF	400 000	400 000		800 000	728 000	0.19	
CREDIT AGRICOLE SA-REG-S 0.25000% 21-10.03.31*	CHF	400 000	195 000		595 000	471 538	0.12	
CREDIT AGRICOLE SA-REG-S 0.16370% 21-28.04.28*	CHF		740 000		740 000	647 130	0.17	
CREDIT AGRICOLE SA-REG-S 3.04250% 22-29.09.27*	CHF		2 400 000		2 400 000	2 390 400	0.63	
CREDIT AGRICOLE SA/LONDON-SUB 2.12500% 15-29.09.25*	CHF	455 000			455 000	447 493	0.12	
CREDIT AGRICOLE SA/LONDON 0.62500% 17-12.07.24*	CHF	445 000	30 000		475 000	460 750	0.12	
CREDIT AGRICOLE SA/LONDON-REG-S-SUB 0.25000% 19-10.10.29*	CHF	295 000	700 000	295 000	700 000	583 800	0.15	
CREDIT SUISSE GUERNSEY LTD 3.12500% 10-12.11.30*	CHF	255 000		255 000				
CREDIT SUISSE LONDON BRANCH 0.55000% 16-15.04.24*	CHF	440 000	625 000	1 065 000				
DANSKE BANK AS-REG-S 0.62500% 19-24.11.22*	CHF	400 000	400 000	800 000				
DEUTSCHE BAHN FINANCE BV 1.50000% 12-21.02.24*	CHF	195 000	335 000		530 000	530 318	0.14	
DEUTSCHE BAHN FINANCE BV 1.37500% 13-24.07.23*	CHF	930 000	2 290 000	3 220 000				
DEUTSCHE BAHN FINANCE BV 1.50000% 14-26.08.24*	CHF	585 000	100 000	685 000				
DEUTSCHE BAHN FINANCE BV 0.10000% 15-01.12.25*	CHF	200 000	1 000 000		1 200 000	1 141 200	0.30	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.45000% 17-08.11.30*	CHF	585 000	500 000	1 085 000				
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 18-18.07.28*	CHF	1 160 000	1 410 000		2 570 000	2 365 685	0.62	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 19-19.06.29*	CHF	1 280 000	1 685 000	1 280 000	1 685 000	1 480 273	0.39	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 19-19.06.34*	CHF	295 000	430 000	175 000	550 000	447 425	0.12	
DEUTSCHE BAHN FINANCE GMBH 0.20000% 21-20.05.33*	CHF	800 000	2 465 000		3 265 000	2 621 795	0.69	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 21-28.01.36*	CHF	1 080 000	930 000		2 010 000	1 494 435	0.39	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.25000% 21-27.10.31*	CHF		1 435 000		1 435 000	1 203 965	0.32	
DEUTSCHE BAHN FINANCE GMBH-REG-S 1.95000% 22-21.09.32*	CHF		1 500 000		1 500 000	1 459 500	0.39	
DEUTSCHE TELEKOM AG-REG-S 0.43500% 20-06.02.32*	CHF	585 000	1 830 000	985 000	1 430 000	1 162 590	0.31	
DNB BANK ASA-REG-S 0.12500% 18-30.11.23*	CHF	195 000	280 000		475 000	466 688	0.12	
DNB BANK ASA-REG-S 0.05000% 19-13.03.24*	CHF	595 000	1 920 000	1 000 000	1 515 000	1 471 974	0.39	
DNB BOLIGKREDIT AS 2.00000% 10-02.09.30*	CHF	225 000			225 000	222 863	0.06	
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF		1 525 000		1 525 000	1 480 470	0.39	
DVB BANK SE 0.57500% 15-17.06.22*	CHF	115 000		115 000				
DZ BANK AG DUTSE ZENTRAL-REG-S-SUB 3.84500% 22-17.08.32*	CHF		800 000		800 000	774 800	0.20	
ELI LILLY & CO-REG-S 0.15000% 16-24.05.24*	CHF	1 975 000	2 155 000	1 275 000	2 855 000	2 780 770	0.73	
ELI LILLY & CO-REG-S 0.45000% 16-24.05.28*	CHF	1 350 000	555 000	250 000	1 655 000	1 496 120	0.39	
EMIRATES NBD PJSC 0.62500% 18-09.02.23*	CHF	2 060 000		2 060 000				
ENGIE SA 1.62500% 12-09.10.24*	CHF	345 000	495 000		840 000	831 180	0.22	
ERSTE GROUP BANK AG-REG-S 0.25000% 21-02.10.28*	CHF	600 000	355 000		955 000	811 750	0.21	
EUROPEAN INVESTMENT BANK 3.12500% 06-30.06.36*	CHF	1 165 000			1 165 000	1 311 674	0.35	
EUROPEAN INVESTMENT BANK 1.50000% 12-02.08.24*	CHF	1 175 000	2 560 000	875 000	2 860 000	2 868 580	0.76	
FIRST ABU DHABI BANK PJSC-REG-S 0.07000% 19-18.10.27*	CHF	295 000	420 000		715 000	628 843	0.17	
FIRST ABU DHABI BANK PJSC-REG-S 0.32250% 18-27.09.23*	CHF	390 000	1 205 000	1 595 000				
FIRST ABU DHABI BANK PJSC-REG-S 0.40100% 19-02.10.24*	CHF	390 000	560 000		950 000	916 750	0.24	
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	295 000	420 000		715 000	669 955	0.18	
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF	1 060 000	180 000		1 240 000	1 111 040	0.29	
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF		955 000		955 000	869 050	0.23	
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF		1 255 000	300 000	955 000	915 368	0.24	
GRAND CITY PROPERTIES SA-REG-S 0.95600% 18-01.09.26*	CHF	145 000			145 000	130 065	0.03	
HEATHROW FUNDING LTD 0.50000% 16-17.05.24*	CHF		500 000	500 000				
HEATHROW FUNDING LTD-REG-S 0.45000% 19-15.10.26*	CHF		1 200 000	1 200 000				
HENKEL AG & CO KGAA 0.27250% 20-28.04.23*	CHF	645 000				645 000		
HSBC HOLDINGS PLC-REG-S 0.32000% 21-03.11.27*	CHF		800 000	800 000				
HSBC HOLDINGS PLC-REG-S 0.81250% 21-03.11.31*	CHF		800 000	800 000				
HYPO NOE GRUPPE BANK AG 0.12500% 16-17.10.23*	CHF	195 000	280 000		475 000	465 500	0.12	
HYPO NOE GRUPPE BANK AG-REG-S 0.10000% 19-27.11.24*	CHF	195 000	280 000		475 000	452 438	0.12	
HYPO VORARLBERG BANK AG-REG-S 0.45000% 18-05.03.24*	CHF	245 000	1 220 000		1 465 000	1 426 764	0.38	
HYPO VORARLBERG BANK-REG-S 0.25000% 18-12.11.25*	CHF	195 000	280 000		475 000	454 100	0.12	
HYPO VORARLBERG BANK AG-REG-S-SUB 1.62500% 19-29.11.29*	CHF	415 000	60 000		475 000	400 900	0.11	
HYPO VORARLBERG BANK AG-REG-S 0.12500% 19-03.09.29*	CHF	950 000	495 000	350 000	1 095 000	892 973	0.24	
HYPO VORARLBERG BANK AG-REG-S 0.12500% 20-27.03.30*	CHF	145 000			145 000	114 478	0.03	
HYPO VORARLBERG BANK AG-REG-S 0.12500% 21-23.08.28*	CHF	175 000			175 000	148 138	0.04	
HYPO VORARLBERG BANK AG-REG-S 0.50000% 22-07.04.27*	CHF		715 000		715 000	673 530	0.18	
INDUSTRIAL BANK OF KOREA-REG-S 0.02190% 19-16.07.25*	CHF	400 000	790 000		1 190 000	1 123 955	0.30	
INSTITUTO DE CREDITO OFICIAL 3.25000% 07-28.06.24*	CHF	490 000	720 000		1 210 000	1 240 855	0.33	
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF	600 000	600 000		1 200 000	1 141 800	0.30	
KIWIWIBANK LTD-REG-S 0.25000% 18-18.10.23*	CHF	1 295 000	115 000	1 410 000				
KOMMUNALBANKEN-REG-S 0.54500% 22-28.04.28*	CHF		835 000		835 000	782 813	0.21	
KOMMUNALKREDIT AUSTRIA AG 3.37500% 06-22.06.26*	CHF	430 000	640 000		1 070 000	1 122 965	0.30	
KOMMUNEKREDIT 0.62500% 15-09.07.27*	CHF	390 000	565 000		955 000	912 025	0.24	
KOMMUNEKREDIT 2.87500% 06-13.10.31*	CHF	2 150 000	1 350 000	650 000	2 850 000	3 062 325	0.81	
KOREA GAS CORP-REG-S 0.20750% 18-02.08.23*	CHF	390 000	1 555 000	1 945 000				
KOREA LAND & HOUSING CORP-REG-S 0.19250% 20-15.06.25*	CHF	395 000	700 000		1 095 000	1 041 345	0.27	
KOREA WATER RESOURCES CORP-REG-S 0.15000% 18-20.09.23*	CHF	390 000	665 000	1 055 000				
KREDITANSTALT FUER WIEDERAUFBAU 2.50000% 05-25.08.25*	CHF	3 105 000	300 000	500 000	2 905 000	3 006 675	0.79	
LANDESKREDITBANK B-WUERTT FOERDBK-REG-S 1.35000% 22-30.09.27*	CHF		500 000		500 000	493 500	0.13	
LANSFORSKRINGAR HYPOTEK AB 1.12500% 13-11.04.23*	CHF	295 000		295 000				
LANSFORSKRINGAR HYPOTEK AB-REG-S 0.87500% 14-16.09.24*	CHF	295 000	420 000		715 000	704 990	0.19	
LANSFORSKRINGAR HYPOTEK AB-REG-S 0.20000% 18-17.04.26*	CHF	390 000	1 055 000	490 000	955 000	904 385	0.24	
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF	1 000 000	980 000	680 000	1 300 000	1 241 500	0.33	
LLOYDS BANKING GROUP 0.60250% 22-09.02.29*	CHF		1 000 000		1 000 000	827 500	0.22	
MACQUARIE BANK 0.75000% 16-05.02.24*	CHF	390 000	1 085 000	520 000	955 000	938 765	0.25	
MACQUARIE BANK LTD 0.62500% 15-04.09.23*	CHF	885 000	545 000	1 430 000				
MACQUARIE BANK LTD 3.00000% 12-29.11.22*	CHF	440 000		440 000				
MACQUARIE GROUP LTD-REG-S 0.39500% 21-20.07.28*	CHF	540 000	990 000		1 530 000	1 293 615	0.34	
MACQUARIE GROUP LTD-REG-S 1.28500% 22-11.09.29*	CHF		1 685 000		1 685 000	1 457 525	0.38	
MANITOBA, PROVINCE OF-REG-S 0.25000% 19-15.03.29*	CHF	490 000	1 045 000	340 000	1 195 000	1 076 695	0.28	
MANITOBA, PROVINCE OF-REG-S 0.80000% 19-15.03.39*	CHF	790 000	960 000	1 035 000	715 000	582 725	0.15	
MANITOBA, PROVINCE OF-REG-S 0.70000% 20-20.04.40*	CHF	265 000	220 000		485 000	371 510	0.10	
MBANK SA-REG-S 0.56500% 18-07.06.22*	CHF	350 000		350 000				
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF	200 000	400 000		600 000	569 100	0.15	
MEDIOBANCA INTERNATIONAL LUX SA-REG-S 0.55000% 18-02.03.23*	CHF	295 000			295 000	293 024	0.08	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 1.00000% 14-19.09.22*	CHF	785 000						
METROPOLITAN LIFE GLOBAL FUNDING 0.30000% 17-19.01.26*	CHF	490 000	705 000	600 000	595 000	555 135	0.15	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.12500% 19-11.06.27*	CHF	440 000	630 000		1 070 000	953 370	0.25	
METROPOLITAN LIFE GLOBAL FUND-REG-S 0.12500% 20-25.09.28*	CHF	940 000	495 000	240 000	1 195 000	1 025 310	0.27	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.15000% 21-25.09.29*	CHF	550 000	550 000		1 100 000	912 450	0.24	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF		1 100 000	1 000 000	100 000	98 750	0.03	
MFINANCE FRANCE SA 1.00500% 17-28.03.23*	CHF	875 000	400 000		1 275 000	1 260 083	0.33	
MUENCHENER HYPOTHEKENBANK EG 0.30000% 17-20.12.24*	CHF	315 000	445 000		760 000	722 760	0.19	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.55000% 17-22.11.32*	CHF	315 000	1 575 000	1 115 000	775 000	659 138	0.17	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.35000% 18-12.12.23*	CHF	535 000	35 000		570 000	557 289	0.15	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.50000% 18-14.06.28*	CHF	1 245 000	570 000		1 815 000	1 673 430	0.44	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 18-31.10.24*	CHF	245 000	350 000		595 000	576 555	0.15	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.00100% 19-19.02.24*	CHF	315 000	1 075 000		1 390 000	1 361 922	0.36	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 19-26.02.29*	CHF	510 000	1 015 000	1 000 000	525 000	470 138	0.12	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 19-10.05.30*	CHF	400 000	580 000		980 000	858 480	0.23	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 19-18.06.31*	CHF	1 600 000	665 000	1 000 000	1 265 000	1 069 558	0.28	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 19-18.11.27*	CHF	115 000			115 000	101 430	0.03	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF	600 000	600 000		1 200 000	1 103 400	0.29	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-30.03.27*	CHF	200 000			200 000	176 500	0.05	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 21-03.03.31*	CHF	600 000	1 765 000	1 000 000	1 365 000	1 084 493	0.29	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-29.03.41*	CHF	200 000	795 000		995 000	695 505	0.18	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.05000% 21-13.08.36*	CHF	200 000	290 000		490 000	361 865	0.10	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 21-05.10.29*	CHF		3 000 000		3 000 000	2 617 500	0.69	
MUENCHENER HYPOTHEKENBANK-REG-S 0.40000% 22-25.02.26*	CHF		800 000		800 000	740 000	0.20	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.37500% 22-07.04.26*	CHF		475 000		475 000	452 675	0.12	
MUENCHENER HYPOTHEKENBANK EG 1.25000% 22-30.06.27*	CHF		2 200 000	1 000 000	1 200 000	1 166 400	0.31	
MUNICIPALITY FINANCE PLC 2.37500% 11-30.03.26*	CHF	390 000	565 000		955 000	984 128	0.26	
MUNICIPALITY FINANCE PLC 1.37500% 12-08.06.27*	CHF	935 000	15 000		950 000	940 500	0.25	
MUNICIPALITY FINANCE PLC 0.87500% 13-01.02.23*	CHF	490 000		490 000				
MUNICIPALITY FINANCE PLC-REG-S 0.75000% 14-17.09.24*	CHF	295 000	2 000 000	1 295 000	1 000 000	988 500	0.26	
MUNICIPALITY FINANCE PLC-REG-S 0.62500% 17-06.08.38*	CHF	405 000	75 000		480 000	382 080	0.10	
NATIONAL AUSTRALIA BANK LTD 1.62500% 13-05.09.23*	CHF	490 000	1 205 000	1 695 000				
NATIONAL AUSTRALIA BANK LTD 1.50000% 14-07.02.24*	CHF	390 000	565 000		955 000	955 191	0.25	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
NATIONAL AUSTRALIA BANK LTD 0.35000% 15-05.08.22*	CHF	390 000		390 000				
NATIONAL AUSTRALIA BANK LTD 0.25000% 16-19.01.23*	CHF	590 000		590 000				
NATIONAL AUSTRALIA BANK LTD 0.25000% 18-13.03.24*	CHF	390 000	850 000	290 000	950 000	925 775	0.24	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.12500% 19-21.06.27*	CHF	685 000	265 000		950 000	854 050	0.23	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.06500% 20-29.01.29*	CHF	1 030 000	2 360 000	2 430 000	960 000	818 880	0.22	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.29250% 22-03.02.28*	CHF		955 000		955 000	850 905	0.22	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.56500% 22-03.02.31*	CHF		835 000	350 000	485 000	404 248	0.11	
NATIONWIDE BUILDING SOCIETY-REG-S 0.16750% 19-11.07.31*	CHF	295 000	425 000		720 000	596 880	0.16	
NATIONWIDE BUILDING SOCIETY-REG-S 1.91500% 22-08.09.28*	CHF		1 300 000		1 300 000	1 202 500	0.32	
NEDERLANDSE WATERSCHAPSBANK NV 2.37500% 06-27.01.23*	CHF	460 000		460 000				
NEDERLANDSE WATERSCHAPSBANK NV 3.25000% 06-07.08.29*	CHF	830 000	1 220 000		2 050 000	2 228 350	0.59	
NEDERLANDSE WATERSCHAPSBANK NV 1.37500% 12-13.09.27*	CHF	1 200 000	1 665 000	1 865 000	1 000 000	986 500	0.26	
NEDERLANDSE WATERSCHAPSBANK NV 1.25000% 12-09.08.24*	CHF	195 000	285 000		480 000	479 040	0.13	
NEDERLANDSE WATERSCHAPSBANK NV 0.62500% 17-21.08.37*	CHF	515 000	330 000		845 000	694 168	0.18	
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 0.00200% 21-04.03.41*	CHF		1 490 000		1 490 000	1 040 020	0.27	
NESTLE HOLDINGS INC 0.25000% 17-04.10.27*	CHF	1 075 000	1 555 000		2 630 000	2 422 230	0.64	
NESTLE HOLDINGS INC 0.55000% 17-04.10.32*	CHF	295 000	425 000		720 000	607 680	0.16	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.25000% 19-06.12.39*	CHF	745 000	95 000	245 000	595 000	429 888	0.11	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 19-18.10.27*	CHF	2 300 000	1 805 000	1 000 000	3 105 000	2 791 395	0.74	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.12500% 20-11.09.29*	CHF	800 000	3 425 000	1 500 000	2 725 000	2 291 725	0.60	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.12500% 21-23.07.30*	CHF	1 000 000	2 275 000	1 000 000	2 275 000	1 854 125	0.49	
NORDEA BANK ABP 0.25000% 15-27.11.23*	CHF	315 000			315 000	309 519	0.08	
NORDEA BANK ABP 0.55000% 15-23.06.25*	CHF	845 000	585 000		1 430 000	1 374 230	0.36	
NORDEA BANK ABP-REG-S 0.12500% 20-02.06.26*	CHF	590 000	1 450 000	390 000	1 650 000	1 530 375	0.40	
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF		200 000		200 000	192 500	0.05	
NORDRHEIN-WESTFALEN, STATE OF 0.87500% 14-29.07.24*	CHF	500 000			500 000	495 250	0.13	
NORSKE TOG-REG-S 1.12500% 13-02.05.23*	CHF	745 000		745 000				
OESTERREICHISCHE KONTROLLBANK AG 1.75000% 12-24.05.23*	CHF	1 420 000		1 420 000				
ONTARIO, PROVINCE OF 0.25000% 17-28.06.29*	CHF	1 280 000	630 000		1 910 000	1 698 945	0.45	
ONTARIO, PROVINCE OF-REG-S 0.05000% 21-12.05.33*	CHF	2 050 000	1 910 000	2 750 000	1 210 000	963 765	0.25	
ORANGE SA-REG-S 0.20000% 19-24.11.25*	CHF	785 000	1 125 000		1 910 000	1 795 400	0.47	
ORANGE SA-REG-S 0.62500% 19-22.06.29*	CHF	195 000	285 000		480 000	423 360	0.11	
PACIFIC LIFE GLOBAL FUNDING II-REG-S 1.75000% 22-02.05.29*	CHF		1 000 000		1 000 000	928 500	0.24	
QUEBEC, PROVINCE OF 1.12500% 13-22.02.23*	CHF	760 000		760 000				
QUEBEC, PROVINCE OF 1.50000% 14-05.02.24*	CHF	390 000	565 000		955 000	956 051	0.25	
QUEBEC, PROVINCE OF 0.03000% 21-18.06.31*	CHF	1 500 000	1 730 000	2 230 000	1 000 000	837 000	0.22	
QUEBEC, PROVINCE OF-REG-S 0.75000% 14-21.11.24*	CHF	435 000			435 000	427 823	0.11	
RABOBANK NEDERLAND NV 3.50000% 07-31.08.23*	CHF	440 000	1 100 000	1 540 000				
RABOBANK NEDERLAND NV-REG-S 0.25000% 19-25.11.27*	CHF	400 000	400 000		800 000	700 400	0.18	
RABOBANK NEDERLAND NV 1.36250% 22-28.04.28*	CHF		1 400 000	1 000 000	400 000	370 800	0.10	
RAIFFEISENLANDESBANK OBEROE AG-REG-S 0.17500% 19-29.10.26*	CHF	365 000	110 000		475 000	428 450	0.11	
RCI BANQUE SA 0.50000% 17-20.04.22*	CHF	390 000		390 000				
RCI BANQUE SA 0.50000% 19-18.07.24*	CHF	390 000	665 000		1 055 000	1 005 415	0.27	
RCI BANQUE SA-REG-S 0.55000% 18-30.05.23*	CHF	245 000	100 000		345 000	339 894	0.09	
RCI BANQUE SA-REG-S 2.10000% 22-23.05.25*	CHF		600 000		600 000	580 800	0.15	
ROYAL BANK OF CANADA-REG-S 0.10000% 18-18.07.23*	CHF	600 000	1 400 000	2 000 000				
ROYAL BANK OF CANADA-REG-S 0.20000% 21-22.09.31*	CHF	900 000	55 000		955 000	734 395	0.19	
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF		450 000		450 000	426 600	0.11	
ROYAL BANK OF CANADA-REG-S 1.45000% 22-04.05.27*	CHF		800 000		800 000	760 800	0.20	
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF		2 300 000		2 300 000	2 293 100	0.60	
SCOTIABANK CHILE SA-REG-S 0.38500% 21-22.07.26*	CHF	300 000	540 000		840 000	762 720	0.20	
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF		525 000		525 000	469 875	0.12	
SNCF RESEAU 2.00000% 10-12.11.26*	CHF	295 000	1 095 000		1 390 000	1 407 375	0.37	
SNCF RESEAU 2.62500% 11-10.03.31*	CHF	545 000	345 000	295 000	595 000	619 693	0.16	
SNCF RESEAU 2.62500% 11-11.03.37*	CHF	440 000	520 000	340 000	620 000	646 350	0.17	
SNCF RESEAU 3.25000% 06-30.06.32*	CHF	490 000	730 000		1 220 000	1 343 830	0.35	
SOCIETE GENERALE 0.37500% 21-26.07.28*	CHF	600 000			600 000	512 700	0.14	
SOCIETE GENERALE SA-REG-S 0.25000% 20-25.02.27*	CHF		800 000		800 000	688 400	0.18	
SOCIETE GENERALE SA-REG-S 0.28000% 22-26.01.27*	CHF		165 000		165 000	148 830	0.04	
SOCIETE GENERALE SA-REG-S 0.74500% 22-26.01.29*	CHF		1 200 000		1 200 000	1 033 800	0.27	
SOCIETE GENERALE-REG-S 0.70000% 18-26.02.25*	CHF	600 000	400 000	600 000	400 000	383 400	0.10	
SOCIETE GENERALE-REG-S 0.87500% 19-28.02.24*	CHF	200 000	1 200 000		1 400 000	1 368 360	0.36	
SOCIETE NATIONALE SNCF SA-REG-S 0.22700% 20-18.06.30*	CHF	985 000	1 435 000	985 000	1 435 000	1 242 710	0.33	
SPAREBANK 1 BOLIGKREDITT AS-REG-S 0.50750% 22-06.04.27*	CHF		1 000 000		1 000 000	945 500	0.25	
SPAREBANK 1 NORD NORGE 0.30000% 16-16.09.22*	CHF	245 000		245 000				
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 19-11.12.25*	CHF	275 000	395 000		670 000	624 775	0.16	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 21-15.09.28*	CHF	200 000			200 000	173 700	0.05	
SVENSK EXPORTKREDIT AB 1.25000% 13-17.07.23*	CHF	410 000	1 010 000	1 420 000				
SVENSKA HANDELSBANKEN AB 1.37500% 12-05.10.22*	CHF	390 000		390 000				
SVENSKA HANDELSBANKEN AB-REG-S 1.25000% 22-24.05.27*	CHF		2 000 000		2 000 000	1 916 000	0.51	
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.15000% 21-26.04.24*	CHF		600 000		600 000	567 000	0.15	
TELEFONICA EMISIONES SAU 3.45000% 12-14.12.22*	CHF	295 000		295 000				
TRANSURBAN QUEENSLAND FINANCE PTY LTD 0.62500% 16-23.06.23*	CHF	1 035 000		1 035 000				
TRANSURBAN QUEENSLAND FINANCE PTY LTD 0.65000% 16-02.11.26*	CHF	340 000	495 000		835 000	764 860	0.20	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 1.00000% 18-08.12.25*	CHF	465 000	490 000		955 000	906 773	0.24	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.87500% 21-19.11.31*	CHF	750 000	1 440 000	1 000 000	1 190 000	958 545	0.25	
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF	700 000	1 400 000	900 000	1 200 000	1 042 200	0.27	
UNICREDIT BANK (IRELAND) PLC 4.25000% 12-19.10.22*	CHF	295 000			295 000	295 207	0.08	
VERIZON COMMUNICATIONS INC-REG-S 0.37500% 17-31.05.23*	CHF	1 175 000		1 175 000				
VERIZON COMMUNICATIONS INC-REG-S 1.00000% 17-30.11.27*	CHF	785 000	1 120 000	600 000	1 305 000	1 204 515	0.32	
VODAFONE GROUP PLC 0.37500% 16-03.12.24*	CHF	855 000	400 000		1 255 000	1 209 820	0.32	
VODAFONE GROUP PLC 0.50000% 16-19.09.31*	CHF	295 000	420 000		715 000	592 378	0.16	
VODAFONE GROUP PLC 0.62500% 17-15.03.27*	CHF	345 000	490 000		835 000	774 880	0.20	
WESTPAC BANKING CORP 0.40000% 15-09.06.23*	CHF	490 000		490 000				
WESTPAC BANKING CORP-REG-S 0.30000% 17-28.11.25*	CHF	790 000	400 000		1 190 000	1 120 980	0.30	
WESTPAC BANKING CORP-REG-S 0.50000% 18-16.05.28*	CHF	390 000	565 000		955 000	850 905	0.22	
WESTPAC BANKING CORP-REG-S 0.40000% 18-06.06.24*	CHF	390 000	1 280 000		1 670 000	1 624 075	0.43	
WESTPAC BANKING CORP-REG-S 0.25000% 19-29.01.27*	CHF	1 280 000	625 000		1 905 000	1 777 365	0.47	
WESTPAC SECURITIES NZ LTD/LONDON 0.37500% 16-05.02.24*	CHF	735 000	1 050 000		1 785 000	1 748 943	0.46	
WESTPAC SECURITIES NZ LTD/LONDON 0.12500% 17-15.12.22*	CHF	195 000		195 000				
<b>Total CHF</b>						<b>284 218 757</b>	<b>74.99</b>	
<b>Total Medium term notes, fixed rate</b>						<b>284 218 757</b>	<b>74.99</b>	
<b>Medium term notes, zero coupon</b>								
<b>CHF</b>								
CAISSE DES DEPOTS CONSIGNATIONS REG-S 0.00000% 21-26.06.28*	CHF	600 000	600 000		1 200 000	1 078 800	0.28	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.00000% 20-16.06.26*	CHF	600 000	600 000	800 000	400 000	376 200	0.10	
KOMMUNEKREDIT REG-S 0.00000% 21-03.03.42*	CHF		845 000		845 000	569 530	0.15	
KOREA RAILROAD CORP 0.00000% 19-19.11.24*	CHF	295 000	420 000		715 000	686 758	0.18	
NATIONWIDE BUILDING SOCIETY-REG-S 0.00000% 19-11.07.25*	CHF	690 000	500 000		1 190 000	1 136 450	0.30	
<b>Total CHF</b>						<b>3 847 738</b>	<b>1.02</b>	
<b>Total Medium term notes, zero coupon</b>						<b>3 847 738</b>	<b>1.02</b>	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Bonds, fixed rate</b>								
<b>CHF</b>								
AKADEMISKA HUS AB-REG-S 0.35000% 22-24.03.27*	CHF		715 000		715 000	671 028	0.18	
AMGEN INC 0.41000% 16-08.03.23*	CHF	1 620 000	670 000	2 290 000				
ANZ NEW ZEALAND INT'L LTD/LDN 0.25000% 17-22.09.25*	CHF	905 000			905 000	855 225	0.23	
APPLE INC-REG-S 0.37500% 15-25.11.24*	CHF	2 315 000	3 000 000	1 715 000	3 600 000	3 511 800	0.93	
APPLE INC-REG-S 0.75000% 15-25.02.30*	CHF	735 000	1 060 000		1 795 000	1 631 655	0.43	
ASIAN DEVELOPMENT BANK 2.75000% 10-12.02.30*	CHF	390 000	570 000			960 000	0.27	
AT&T INC-REG-S 1.87500% 14-04.12.30*	CHF	295 000				295 000	0.07	
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.12500% 20-27.08.26*	CHF	400 000	400 000			800 000	0.19	
BANCO DE CHILE 0.56800% 18-21.11.23*	CHF	225 000	1 015 000		1 240 000	1 215 944	0.32	
BANCO MER DEL NORTE SA/GRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	440 000	730 000	100 000	1 070 000	994 030	0.26	
BANCO MERCANTIL DEL NORTE SA-REG-S 1.55000% 19-11.10.22*	CHF	490 000		490 000				
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	1 110 000	630 000	110 000	1 630 000	1 565 289	0.41	
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF		700 000		700 000	706 650	0.19	
BANK OF MONTREAL-REG-S 0.03500% 20-07.04.26*	CHF	315 000	450 000		765 000	721 013	0.19	
BANK OF NOVA SCOTIA 0.29500% 22-25.04.25*	CHF		645 000		645 000	622 748	0.16	
BANK OF NOVA SCOTIA 0.73250% 22-25.04.29*	CHF		980 000	500 000	480 000	442 320	0.12	
BLACK SEA TRADE & DEVELOPMT BK-REG-S 0.45000% 19-13.06.23*	CHF	390 000		150 000	240 000	223 200	0.06	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF		2 000 000		2 000 000	1 988 000	0.52	
CARIBBEAN DEVELOPMENT BANK 0.29700% 16-07.07.28*	CHF	580 000	110 000		690 000	623 070	0.16	
CENTRAL AMERICAN BK ECO INTEGRAT 1.12500% 14-24.02.23*	CHF	225 000		225 000				
COCA-COLA CO/THE 1.00000% 15-02.10.28*	CHF	1 500 000	2 110 000	1 860 000	1 750 000	1 642 375	0.43	
COCA-COLA CO/THE-REG-S 0.25000% 15-22.12.22*	CHF	300 000		300 000				
CORPORACION ANDINA DE FOMENTO 0.30000% 17-07.04.25*	CHF	540 000	770 000		1 310 000	1 249 740	0.33	
CORPORACION ANDINA DE FOMENTO-REG-S 2.08000% 22-31.08.28*	CHF		1 000 000		1 000 000	965 500	0.25	
CREDIT AGRICOLE SA LONDON 1.75000% 13-13.03.23*	CHF	235 000		235 000				
DEUTSCHE PFANDBRIEFBANK AG-REG-S 0.12500% 19-05.06.23*	CHF		600 000		600 000	589 380	0.16	
DH SWITZERLAND FINANCE SA-REG-S 0.50000% 15-08.12.23*	CHF	1 805 000	765 000		2 570 000	2 525 539	0.67	
DH SWITZERLAND FINANCE SA-REG-S 1.12500% 15-08.12.28*	CHF	410 000	600 000		1 010 000	934 755	0.25	
DIGITAL INTREPID HOLDING BV-REG-S 0.20000% 21-15.12.26*	CHF		1 310 000		1 310 000	1 133 150	0.30	
DIGITAL INTREPID HOLDING BV-REG-S 0.55000% 21-16.04.29*	CHF		1 300 000		1 300 000	1 040 000	0.27	
DIGITAL INTREPID HOLDING BV-REG-S 1.70000% 22-30.03.27*	CHF		1 645 000		1 645 000	1 508 465	0.40	
EUROPEAN INVESTMENT BANK 3.37500% 07-15.10.27*	CHF	1 530 000	2 405 000	530 000	3 405 000	3 679 103	0.97	
EUROPEAN INVESTMENT BANK 2.62500% 10-11.02.25*	CHF	460 000	665 000		1 125 000	1 157 063	0.31	
EUROPEAN INVESTMENT BANK 2.00000% 10-30.11.35*	CHF	115 000	1 000 000		1 115 000	1 097 718	0.29	
EUROPEAN INVESTMENT BANK 1.37500% 13-21.02.28*	CHF	510 000	730 000		1 240 000	1 217 680	0.32	
EUROPEAN INVESTMENT BANK 1.75000% 13-28.06.33*	CHF	365 000	1 375 000	415 000	1 325 000	1 283 263	0.34	
EUROPEAN INVESTMENT BANK 1.62500% 12-02.04.26*	CHF	700 000	1 455 000	700 000	1 455 000	1 462 275	0.39	
FONDO FINANCIERO-REG-S 0.57800% 19-11.03.24*	CHF	295 000	420 000		715 000	695 981	0.18	
FONDO FINANCIERO-REG-S 0.55600% 21-03.09.26*	CHF	1 100 000	650 000	750 000	1 000 000	916 500	0.24	
FONDO FINANCIERO-REG-S 0.79500% 21-01.12.28*	CHF		715 000		715 000	623 480	0.16	
KAZAKHSTAN TEMIR ZHOLY NATIONAL CO JSC 3.25000% 18-05.12.23*	CHF	490 000			490 000	421 890	0.11	
KEB HANA BANK-REG-S 0.40750% 18-14.09.23*	CHF	195 000	280 000	475 000				
KOREA HOUSING FINANCE CORP-REG-S 2.15500% 22-14.10.25*	CHF		500 000		500 000	502 090	0.13	
KOREA HOUSING FINANCE CORP-REG-S 2.46500% 22-14.10.27*	CHF		500 000		500 000	505 190	0.13	
MONDELEZ INTERNATIONAL INC-REG-S 0.61700% 17-30.09.24*	CHF	245 000	1 620 000	665 000	1 200 000	1 167 000	0.31	
MONDELEZ INTL 1.12500% 15-21.12.23*	CHF	520 000			520 000	514 852	0.14	
MONDELEZ INTL-REG-S 1.12500% 15-30.12.25*	CHF	390 000	565 000		955 000	924 440	0.24	
MONDELEZ INTL-REG-S 0.65000% 16-26.07.22*	CHF	295 000		295 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 20-18.09.28*	CHF	500 000	960 000		1 460 000	1 268 740	0.33	
NATIONAL AUSTRALIA BANK LTD 0.30000% 17-31.10.25*	CHF	585 000			585 000	551 655	0.15	
NATIONWIDE BUILDING SOCIETY REG-S 0.91940% 22-17.12.25*	CHF		700 000		700 000	679 000	0.18	
NATIONWIDE BUILDING SOCIETY-REG-S 1.52030% 22-17.12.29*	CHF		600 000		600 000	570 900	0.15	
NEW BRUNSWICK, PROVINCE OF 0.20000% 16-07.11.31*	CHF	780 000	2 315 000	1 180 000	1 915 000	1 611 473	0.43	
NEW BRUNSWICK, PROVINCE OF 0.25000% 17-19.01.29*	CHF	845 000	1 590 000		2 435 000	2 184 195	0.58	
NIEDEROESTERREICH, LAND-REG-S 0.50000% 14-27.10.22*	CHF	345 000		345 000				
NIEDEROESTERREICH, LAND 0.35000% 15-22.09.23*	CHF	335 000	810 000	1 145 000				
NIEDEROESTERREICH, LAND 0.04000% 16-23.10.26*	CHF	195 000	280 000		475 000	444 363	0.12	
NORTH AMERICAN DEVELOPMENT BANK 0.20000% 17-26.10.27*	CHF	245 000	350 000		595 000	542 938	0.14	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.30000% 18-24.07.26*	CHF	245 000	350 000		595 000	560 193	0.15	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 20-28.11.28*	CHF	1 555 000	55 000	755 000	855 000	762 660	0.20	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.55000% 20-27.05.33*	CHF	310 000	1 330 000		1 640 000	1 362 840	0.36	
OESTERREICHISCHE KONTROLLBANK AG 2.87500% 05-25.02.30*	CHF	2 130 000	5 105 000	1 235 000	6 000 000	6 465 000	1.71	
OESTERREICHISCHE KONTROLLBANK AG 3.25000% 06-25.07.36*	CHF	925 000	30 000		955 000	1 083 925	0.29	
OESTERREICHISCHE KONTROLLBANK AG 2.62500% 06-22.11.24*	CHF	755 000	500 000		1 255 000	1 287 003	0.34	
RABOBANK NEDERLAND NV-REG-S 3.12500% 06-15.09.26*	CHF	1 480 000	1 680 000	750 000	2 410 000	2 488 325	0.66	
RZD CAPITAL PLC *DEFAULTED* 2.10000% 17-02.10.23*	CHF	1 180 000		180 000	1 000 000	180 000	0.05	
RZD CAPITAL PLC LPN *DEFAULTED* 0.84000% 20-12.03.26*	CHF	290 000			290 000	29 145	0.01	
SLOVAKIA, REPUBLIC OF 2.12500% 13-16.10.23*	CHF	545 000		545 000				
TRANSPower NEW ZEALAND LTD 0.02000% 19-16.12.27*	CHF	245 000			245 000	219 520	0.06	
VERIZON COMMUNICATIONS INC-REG-S 0.55500% 21-24.03.31*	CHF	1 400 000	150 000		1 550 000	1 282 625	0.34	
WESTPAC BANKING CORP-REG-S 1.48000% 22-21.09.26*	CHF		1 400 000	1 000 000	400 000	395 000	0.10	
<b>Total CHF</b>						<b>69 514 115</b>	<b>18.34</b>	
<b>Total Bonds, fixed rate</b>						<b>69 514 115</b>	<b>18.34</b>	
<b>Bonds, zero coupon</b>								
<b>CHF</b>								
KOREA GAS CORP-REG-S 0.00000% 19-28.11.23*	CHF	1 090 000	340 000		1 430 000	1 399 255	0.37	
KOREA RAILROAD CORP-REG-S 0.00000% 19-13.06.25*	CHF	795 000	1 140 000	495 000	1 440 000	1 366 560	0.36	
<b>Total CHF</b>						<b>2 765 815</b>	<b>0.73</b>	
<b>Total Bonds, zero coupon</b>						<b>2 765 815</b>	<b>0.73</b>	
<b>Total Securities traded on an exchange</b>						<b>370 862 984</b>	<b>97.85</b>	
<b>Total securities and similar instruments</b> (thereof in lending)						<b>370 862 984</b>	<b>97.85</b> (0.00)	
Bank deposits at sight						6 603 859	1.74	
Other assets						1 561 911	0.41	
<b>Total fund assets</b>						<b>379 028 754</b>	<b>100.00</b>	
Short-term bank liabilities						-1 699 575		
<b>Net fund assets</b>						<b>377 329 179</b>		



Valuation categories	Market value as of 30.9.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	370 862 984	97.85
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>370 862 984</b>	<b>97.85</b>

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

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

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

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



## Supplementary information

### Derivative financial instruments

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

There were no contracts in derivative financial instruments open at balance sheet date.

### Repurchase agreements

The fund management company does not conduct any repurchase agreements.

### Deposits made in securities instead of in cash

*UBS (CH) Investment Fund*

– *Bonds CHF Ausland ESG Passive II Class I-X*

During the period under review, securities (instead of in cash) in the value of CHF 8 747 468.92 were deposited which corresponds to 8 792.3390 units.

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-X

0.01%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.



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

## Category Other Funds for Traditional Investments

### Three-year comparison

	ISIN	30.9.2022	30.9.2021	30.9.2020
Net fund assets in CHF		410 230 486.89	709 752 815.66	705 166 415.70
<b>Class F</b>	<b>CH0500537185</b>			
Net asset value per unit in CHF		91.73	99.45	99.53
Number of units outstanding		14 577.0000	15 806.0000	20 058.0000
<b>Class I-A1</b>	<b>CH0120248965</b>			
Net asset value per unit in CHF		899.12	974.99	972.09
Number of units outstanding		29 435.6500	53 314.1870	82 017.8870
<b>Class I-B</b>	<b>CH0122211979</b>			
Net asset value per unit in CHF		908.29	984.08	980.26
Number of units outstanding		16 076.1270	63 724.4980	58 629.9140
<b>Class I-X</b>	<b>CH0117299278</b>			
Net asset value per unit in CHF		911.56	987.33	983.20
Number of units outstanding		403 183.9060	600 779.2280	575 431.2180
<b>Class W</b>	<b>CH0356369444</b>			
Net asset value per unit in CHF		90.75	98.41	98.12
Number of units outstanding		3 292.4390	3 292.4390	2 109.7810

### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class F	CHF	-7.6%	0.6%	-
Class I-A1	CHF	-7.6%	0.5%	-1.0%
Class I-B	CHF	-7.5%	0.7%	-0.8%
Class I-X	CHF	-7.4%	0.7%	-0.8%
Class W	CHF	-7.6%	0.5%	-1.0%
Benchmark:				
SBI® Foreign AAA-BBB 1-5 Jahre (TR)	CHF	-7.3%	0.7%	-1.0%

Historical performance is no indicator of current or future performance.  
The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.

### Report of the Portfolio Manager

During the financial year, from 1 October 2021 to 30 September 2022, CHF swap interest rates increased by up to 1.6% in the one to five-year maturity range. The yield on the five-year CHF swap rate ranged between a negative 0.4% and positive 2.0% and stood at 1.7% at the end of September, well above the ten-year average of -0.3%. The SNB tightened its monetary policy and raised its policy rate as well as the interest rate on sight deposits in two steps from a negative 0.75% to a positive 0.50%. To ensure appropriate monetary conditions, the SNB will be active in the foreign exchange market if necessary.

The subfund had a negative performance in the financial year, mainly due to higher interest rates but also due to wider credit spreads. The funds' strategy is to replicate the risk and return characteristics of the SBI® Foreign AAA-BBB 1-5 (TR) index with a stratified sampling approach.

### Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
France	14.82
United States	11.07
Supranationals	9.24
Germany	8.78
South Korea	8.08
Canada	5.74
Australia	5.63
United Kingdom	5.31
Netherlands	3.42
Chile	3.26
Others	22.54
<b>Total</b>	<b>97.89</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	CHF	CHF
Bank deposits		
– at sight	7 078 868.43	6 879 661.32
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	404 104 395.99	705 085 628.94
Other assets	1 646 443.72	2 840 935.01
<b>Total fund assets</b>	<b>412 829 708.14</b>	<b>714 806 225.27</b>
Loans	-2 593 717.17	-5 047 950.08
Other liabilities	-5 504.08	-5 459.53
<b>Net fund assets</b>	<b>410 230 486.89</b>	<b>709 752 815.66</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	CHF	CHF
Negative interest	-26 922.25	-9 274.15
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	4 143 074.28	5 173 369.96
Income from securities lending	32 553.83	42 171.04
Offset payments from securities lending	134 478.65	163 261.40
Purchase of current net income on issue of units	120 087.24	377 020.20
<b>Total income</b>	<b>4 403 271.75</b>	<b>5 746 548.45</b>
<b>Expenses</b>		
Audit expenses	-19 208.30	-19 208.30
Commission remuneration of the Fund Management in accordance with the fund contract Class F	-1 777.35	-2 426.72
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-69 517.82	-116 262.47
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-10 592.43	-26 592.70
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-560.86	-469.63
Other expenses	-4 484.67	-13 643.71
Payment of current net income on redemption of units	-1 222 800.42	-296 675.13
<b>Total expenses</b>	<b>-1 328 941.85</b>	<b>-475 278.66</b>
<b>Net income</b>	<b>3 074 329.90</b>	<b>5 271 269.79</b>
Realized capital gains and losses	-16 695 283.28	-2 734 704.16
<b>Realized result</b>	<b>-13 620 953.38</b>	<b>2 536 565.63</b>
Unrealized capital gains and losses	-31 802 457.36	2 488 813.04
<b>Total result</b>	<b>-45 423 410.74</b>	<b>5 025 378.67</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net income of the financial year	3 074 329.90	5 271 269.79
<b>Available for distribution</b>	<b>3 074 329.90</b>	<b>5 271 269.79</b>
Less federal withholding tax <sup>1</sup>	-1 076 015.47	-1 844 944.43
Net income retained for reinvestment	-1 998 314.43	-3 426 325.36
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	709 752 815.66	705 166 415.70
Paid federal withholding tax	-1 773 067.05	-2 122 520.49
Balance of unit movements	-252 325 850.98	1 683 541.78
Total result	-45 423 410.74	5 025 378.67
<b>Net fund assets at the end of the reporting period</b>	<b>410 230 486.89</b>	<b>709 752 815.66</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Development of the outstanding units

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
<b>Class F</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	15 806.0000	20 058.0000
Units issued	5 266.0000	3 950.0000
Units redeemed	-6 495.0000	-8 202.0000
<b>Situation at the end of the period</b>	<b>14 577.0000</b>	<b>15 806.0000</b>
Difference between units issued and units redeemed	-1 229.0000	-4 252.0000
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	53 314.1870	82 017.8870
Units issued	1 373.1890	2 780.3430
Units redeemed	-25 251.7260	-31 484.0430
<b>Situation at the end of the period</b>	<b>29 435.6500</b>	<b>53 314.1870</b>
Difference between units issued and units redeemed	-23 878.5370	-28 703.7000
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	63 724.4980	58 629.9140
Units issued	567.6110	5 300.4740
Units redeemed	-48 215.9820	-205.8900
<b>Situation at the end of the period</b>	<b>16 076.1270</b>	<b>63 724.4980</b>
Difference between units issued and units redeemed	-47 648.3710	5 094.5840
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	600 779.2280	575 431.2180
Units issued	39 783.3240	81 603.2400
Units redeemed	-237 378.6460	-56 255.2300
<b>Situation at the end of the period</b>	<b>403 183.9060</b>	<b>600 779.2280</b>
Difference between units issued and units redeemed	-197 595.3220	25 348.0100
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	3 292.4390	2 109.7810
Units issued	0.0000	1 609.1300
Units redeemed	0.0000	-426.4720
<b>Situation at the end of the period</b>	<b>3 292.4390</b>	<b>3 292.4390</b>
Difference between units issued and units redeemed	0.0000	1 182.6580



## Net income retained for reinvestment (accumulation)

### Class F

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>0.54990</b>
Less federal withholding tax <sup>1</sup>	CHF	-0.19247
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>0.35743</b>

### Class I-A1

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>5.043</b>
Less federal withholding tax <sup>1</sup>	CHF	-1.765
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>3.278</b>

### Class I-B

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>6.414</b>
Less federal withholding tax <sup>1</sup>	CHF	-2.245
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>4.169</b>

### Class I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>6.977</b>
Less federal withholding tax <sup>1</sup>	CHF	-2.442
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>4.535</b>

### Class W

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>0.50675</b>
Less federal withholding tax <sup>1</sup>	CHF	-0.17736
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>0.32939</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Inventory of Fund assets

Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Notes, fixed rate</b>								
<b>CHF</b>								
AT&T INC-REG-S 1.37500% 14-04.12.24*	CHF	3 300 000		400 000	2 900 000	2 862 300	0.69	
CAISSE DE REFINANCEMENT DE L'HABITAT 2.37500% 12-05.03.24*	CHF	2 100 000			2 100 000	2 127 300	0.52	
CAISSE DE REFINANCEMENT DE L'HABITAT 1.37500% 13-15.03.23*	CHF	1 700 000		1 700 000				
EBN BV 1.12500% 12-04.07.24*	CHF	1 075 000			1 075 000	1 065 863	0.26	
EBN BV-REG-S 0.87500% 14-22.09.26*	CHF	1 000 000			1 000 000	963 500	0.23	
EUROPEAN INVESTMENT BANK 1.62500% 11-23.11.23*	CHF	4 400 000		4 400 000				
EUROPEAN INVESTMENT BANK 1.12500% 12-26.04.23*	CHF	4 000 000		4 000 000				
EUROPEAN INVESTMENT BANK 1.62500% 14-04.02.25*	CHF	3 475 000		300 000	3 175 000	3 192 463	0.77	65 000
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF		660 000		660 000	626 340	0.15	
KAZAKHSTAN TEMIR ZHOLY JSC 3.63800% 14-20.06.22*	CHF	1 300 000		1 300 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.01000% 21-10.11.26*	CHF		1 600 000		1 600 000	1 488 000	0.36	
NORTH AMERICAN DEVELOPMENT BANK 0.25000% 15-30.04.25*	CHF	2 000 000			2 000 000	1 924 000	0.47	
PHILIP MORRIS INTERNATIONAL INC 1.62500% 14-16.05.24*	CHF	2 620 000		1 620 000	1 000 000	990 000	0.24	
RAIFFEISEN BANK INTERNATIONAL AG-SUB 4.75000% 12-24.10.22*	CHF	1 605 000			1 605 000	1 605 642	0.39	
RZD CAP PLC/RUSS RAIL-REG-S *DEFAULTED* 0.89800% 19-03.10.25*	CHF	2 200 000	600 000		2 800 000	448 000	0.11	
<b>Total CHF</b>						<b>17 293 407</b>	<b>4.19</b>	
<b>Total Notes, fixed rate</b>						<b>17 293 407</b>	<b>4.19</b>	
<b>Medium term notes, fixed rate</b>								
<b>CHF</b>								
ABN AMRO BANK NV 1.50000% 12-18.07.23*	CHF	1 500 000		1 500 000				
ACHMEA BANK NV 0.50000% 17-27.10.23*	CHF	2 200 000		2 200 000				
ACHMEA BANK NV 0.50000% 17-03.10.25*	CHF	1 450 000		85 000	1 365 000	1 296 750	0.31	
ACHMEA BANK NV-REG-S 0.50000% 18-15.11.22*	CHF	1 750 000			1 750 000			
ADCB FINANCE CAYMAN LTD-REG-S 0.37500% 18-23.01.23*	CHF	1 960 000			1 960 000			
ADCB FINANCE CAYMAN LTD 0.72500% 18-15.02.24*	CHF	1 700 000		700 000	1 000 000	978 100	0.24	
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	2 600 000		1 000 000	1 600 000	1 529 600	0.37	600 000
AFRICA FINANCE CORP-REG-S 0.52250% 19-20.12.23*	CHF	1 250 000	600 000		1 850 000	1 816 330	0.44	
AGENCE FRANCAISE DE DEVELOPPEMENT 2.62500% 10-18.02.25*	CHF	2 000 000		700 000	1 300 000	1 335 100	0.32	
AKADEMISKA HUS AB 0.25000% 15-17.11.25*	CHF	2 250 000		715 000	1 535 000	1 468 995	0.36	
AMP GROUP FINANCE SERVICES LTD-REG-S 0.75000% 18-19.12.22*	CHF	2 130 000		1 830 000	300 000	299 160	0.07	
AMP GROUP FINANCE SERVICES LTD-REG-S 0.80000% 19-18.07.23*	CHF	150 000			150 000	144 900	0.04	
ANZ NEW ZEALAND INT'L LTD/LDN 0.25000% 16-25.10.23*	CHF	1 600 000		1 600 000				
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.35000% 18-22.10.24*	CHF	1 200 000			1 200 000	1 158 000	0.28	
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF	250 000	400 000		650 000	585 975	0.14	
AROUNDTOWN SA-REG-S 1.72000% 19-05.03.26*	CHF	4 090 000		3 305 000	785 000	684 128	0.17	465 000
ASB FINANCE LTD 0.20000% 17-02.08.24*	CHF	2 400 000		470 000	1 930 000	1 862 450	0.45	
ASB FINANCE LTD/LONDON-REG-S 0.45000% 19-30.01.25*	CHF	3 875 000		2 875 000	1 000 000	958 500	0.23	
ASIAN DEVELOPMENT BANK-REG-S 0.80000% 22-06.07.27*	CHF		1 500 000		1 500 000	1 449 000	0.35	
ATHENE GLOBAL FUNDING-REG-S 0.85000% 20-14.10.25*	CHF	3 050 000		2 050 000	1 000 000	926 000	0.22	
ATHENE GLOBAL FUNDING-REG-S 0.50000% 21-15.01.27*	CHF		2 390 000	170 000	2 220 000	1 949 160	0.47	2 000 000
AUCKLAND COUNCIL 1.12500% 13-07.02.24*	CHF	2 700 000		1 700 000	1 000 000	996 800	0.24	
AUCKLAND COUNCIL 1.50000% 14-28.11.25*	CHF	300 000	1 400 000	1 150 000	550 000	548 900	0.13	
BANCO BICE-REG-S 0.75000% 21-29.10.26*	CHF		950 000	95 000	855 000	765 653	0.19	
BANCO DE CHILE 0.31540% 21-04.01.27*	CHF	1 100 000		150 000	950 000	852 150	0.21	
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF	1 650 000		1 650 000				
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-29.10.25*	CHF	1 250 000			1 250 000	1 167 500	0.28	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF	385 000			385 000	344 575	0.08	
BANCO DE CREDITO E INVERSIONES-REG-S 0.38500% 21-15.12.26*	CHF		1 000 000		1 000 000	901 000	0.22	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF		1 410 000	170 000	1 240 000	1 102 980	0.27	
BANCO DEL ESTADO DE CHILE-REG-S 0.69250% 18-04.12.24*	CHF	200 000			200 000	193 100	0.05	
BANCO SANTANDER CHILE 0.35000% 16-30.05.25*	CHF	150 000			150 000	140 700	0.03	110 000
BANCO SANTANDER CHILE-REG-S 0.44100% 18-21.12.23*	CHF	2 350 000		1 350 000	1 000 000	979 300	0.24	
BANCO SANTANDER CHILE-REG-S 0.38400% 19-27.09.24*	CHF	1 255 000		95 000	1 160 000	1 117 080	0.27	
BANCO SANTANDER CHILE-REG-S 0.33000% 21-22.06.27*	CHF		2 200 000	1 000 000	1 200 000	1 053 600	0.26	
BANCO SANTANDER CHILE SA-REG-S 0.29750% 21-22.10.26*	CHF		1 400 000	165 000	1 235 000	1 106 560	0.27	400 000
BANCO SANTANDER SA 0.75000% 17-12.06.23*	CHF	5 220 000		5 220 000				
BANCO SANTANDER SA-REG-S 1.00000% 18-10.12.24*	CHF	2 000 000			2 000 000	1 932 000	0.47	
BANK OF AMERICA CORP-REG-S 0.25250% 19-12.06.26*	CHF	3 600 000		1 600 000	2 000 000	1 850 000	0.45	
BANK OF MONTREAL-REG-S 0.05000% 18-30.12.22*	CHF	4 000 000		4 000 000				
BANK OF NOVA SCOTIA-REG-S 0.20000% 18-19.11.25*	CHF	6 650 000		2 650 000	4 000 000	3 816 000	0.92	
BANK OF NOVA SCOTIA/THE 0.27800% 22-01.04.27*	CHF		2 500 000		1 000 000	933 500	0.23	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.32000% 17-10.02.25*	CHF	800 000			800 000	762 400	0.18	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.25000% 19-10.07.25*	CHF	1 800 000		170 000	1 630 000	1 536 275	0.37	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 19-12.06.26*	CHF	250 000			250 000	230 125	0.06	250 000
BANQUE FEDERATIVE DU CREDIT MUTUEL 2.00000% 14-22.05.24*	CHF	2 850 000		1 850 000	1 000 000	998 500	0.24	
BANQUE FEDERATIVE DU CREDIT MUT 0.55000% 15-08.12.23*	CHF	1 070 000			1 070 000			
BANQUE FEDERATIVE DU CREDIT MUTUEL 0.40000% 17-19.12.25*	CHF	1 650 000			1 000 000	609 050	0.15	
BANQUE FEDERATIVE DU CREDIT MUTUEL 0.60000% 17-05.04.27*	CHF		1 400 000		1 400 000	1 282 400	0.31	
BANQUE FEDERATIVE DU CREDIT MUTUEL 0.40000% 19-12.02.24*	CHF	1 800 000		1 800 000				
BANQUE FEDERATIVE DU CREDIT-REG-S 1.00000% 18-13.11.26*	CHF		650 000		650 000	611 650	0.15	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.50000% 22-01.06.27*	CHF		3 000 000	1 000 000	2 000 000	1 902 000	0.46	425 000
BANQUE FEDERATIVE DU CREDIT MUTUEL-REG-S 0.36600% 18-10.10.24*	CHF	2 975 000		1 085 000	1 890 000	1 816 290	0.44	
BANQUE INTL A LUXEMBOURG SA 0.55000% 16-11.10.22*	CHF	1 000 000			1 000 000			
BANQUE INTL A LUXEMBOURG SA-REG-S 1.00000% 19-10.07.25*	CHF	300 000			300 000	276 750	0.07	
BARCLAYS PLC 0.31500% 21-04.06.27*	CHF	2 000 000			2 000 000	1 751 000	0.42	
BARCLAYS PLC-REG-S 1.12500% 18-12.07.23*	CHF	1 800 000		1 800 000				
BAT INTERNATIONAL FINANCE PLC-REG-S 1.37500% 14-08.09.26*	CHF	500 000	1 500 000	1 000 000	1 000 000	950 000	0.23	
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF		1 100 000		1 100 000	1 068 100	0.26	
BLACK SEA TRADE & DEVELOPMENT BA-REG-S 0.35000% 21-15.03.27*	CHF		1 750 000	130 000	1 620 000	1 186 650	0.29	
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.30000% 19-05.09.24*	CHF	2 855 000		1 855 000	1 000 000	972 000	0.24	
BNG BANK NV 1.25000% 14-30.04.24*	CHF	3 850 000		1 350 000	2 500 000	2 497 500	0.60	
BNG BANK NV 2.50000% 05-21.07.25*	CHF	4 450 000			4 450 000	4 574 600	1.11	100 000
BNP PARIBAS 1.87500% 12-12.09.22*	CHF	1 300 000		1 300 000				
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF		1 400 000		1 400 000	1 246 000	0.30	
BNP PARIBAS SA-REG-S 0.15000% 20-10.03.28*	CHF		1 400 000	800 000	600 000	522 000	0.13	
BNP PARIBAS SA-REG-S 0.14750% 21-13.07.27*	CHF	3 600 000		800 000	2 800 000	2 510 200	0.61	
BNP PARIBAS-REG-S 1.00000% 18-06.06.25*	CHF	1 000 000		125 000	875 000	840 000	0.20	
BOS FUNDING LTD-REG-S 1.50000% 19-29.11.23*	CHF	1 710 000		510 000	1 200 000	1 169 160	0.28	
BPCE SA-REG-S 0.50000% 19-08.11.23*	CHF	1 500 000		1 500 000				
CAISSE D'AMORTIS DE LA DETTE SOCIALE 2.50000% 11-09.12.25*	CHF	400 000			400 000	409 800	0.10	
CAISSE D'AMORTIS DE LA DETTE SOCIALE 2.37500% 11-19.04.23*	CHF	1 890 000		1 890 000				

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

### Medium Term Passive

Annual Report as of 30 September 2022



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
CAIXABANK SA-REG-S 0.47700% 21-01.07.27*	CHF	2 400 000			2 400 000	2 065 200	0.50	
CANADIAN IMPERIAL BANK OF COMMERCE/CAD 0.12500% 15-22.12.25*	CHF	1 330 000	500 000		1 830 000	1 740 330	0.42	
CANADIAN IMPERIAL BANK-REG-S 0.15000% 18-31.07.23*	CHF	4 510 000		4 510 000				
CANADIAN IMPERIAL BANK-REG-S 0.05000% 19-15.10.26*	CHF	1 000 000	2 560 000	2 560 000	1 000 000	900 500	0.22	
CANADIAN IMPERIAL BANK OF COMMER-REG-S 0.10000% 20-24.10.23*	CHF	5 000 000		5 000 000				
CANADIAN IMPERIAL BK OF COM-REG-S 0.10000% 18-30.04.25*	CHF	3 650 000		1 650 000	2 000 000	1 921 000	0.47	
CANADIAN IMPERIAL BK OF COM-REG-S 0.60000% 19-30.01.25*	CHF	1 300 000		85 000	1 215 000	1 164 578	0.28	
CANADIAN IMPERIAL BK OF COM-REG-S 0.28250% 22-03.02.27*	CHF		2 200 000		2 200 000	1 981 100	0.48	1 065 000
CBQ FINANCE LTD-REG-S 1.11500% 18-17.10.22*	CHF	800 000		800 000				
CBQ FINANCE LTD-REG-S 0.38000% 19-19.10.23*	CHF	800 000			800 000	783 920	0.19	
CBQ FINANCE LTD-REG-S 0.73500% 20-27.11.24*	CHF	2 000 000			2 000 000	1 917 000	0.46	
CBQ FINANCE LTD-REG-S 0.19500% 21-22.04.24*	CHF	2 100 000		1 600 000	500 000	481 750	0.12	
CELLNEX FINANCE CO SA 0.93500% 21-26.03.26*	CHF	2 000 000			2 000 000	1 798 000	0.44	
CELLNEX TELECOM SA 1.11750% 20-17.07.25*	CHF	3 250 000		2 250 000	1 000 000	932 500	0.23	
CELLNEX TELECOM SA-REG-S 0.77500% 20-18.02.27*	CHF		600 000		600 000	515 100	0.12	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.20000% 19-25.03.24*	CHF	3 020 000		500 000	2 520 000	2 458 008	0.60	1 520 000
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.40500% 20-25.06.25*	CHF	3 500 000		2 500 000	1 000 000	955 500	0.23	
CIE DE FINANCEMENT FONCIER SA-REG-S 0.89000% 22-27.04.29*	CHF		1 600 000		1 600 000			
CITIGROUP INC 0.50000% 17-22.11.24*	CHF	3 500 000		2 800 000	700 000	672 700	0.16	
CITIGROUP INC-REG-S 0.75000% 19-02.04.26*	CHF	2 400 000			2 400 000	2 238 000	0.54	285 000
CNTRL AMRCAN BANK FOR ECO INTGTIN-REG-S 1.54620% 22-30.11.26*	CHF		700 000		700 000	682 150	0.17	
COMMERZBANK AG 3.12500% 06-14.07.25*	CHF	450 000			450 000	468 000	0.11	
COMMERZBANK AG-REG-S 1.10000% 18-11.07.25*	CHF	1 030 000		85 000	945 000	885 938	0.21	25 000
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF		600 000		600 000	595 500	0.14	
COMMONWEALTH BANK OF AUSTRALIA 0.40000% 17-25.09.26*	CHF	550 000			550 000	513 150	0.12	
COMMONWEALTH BANK OF AUS-REG-S 0.87500% 22-02.09.25*	CHF		860 000		860 000	840 220	0.20	
COMPAGNIE DE FINANCEMENT FONCIER 1.50000% 14-19.02.24*	CHF	185 000			185 000	184 908	0.04	
CORP ANDINA DE FOMENTO-REG-S 0.45000% 22-24.02.27*	CHF		5 900 000	300 000	5 600 000	5 107 200	1.24	
CORPORACION ANDINA DE FOMENTO 2.00000% 14-05.02.24*	CHF	4 000 000		3 000 000	1 000 000	1 001 600	0.24	
CORPORACION ANDINA DE FOMENTO 0.50000% 15-26.02.26*	CHF	880 000	1 300 000		2 180 000	2 044 840	0.50	
CORPORACION ANDINA DE FOMENTO 0.45000% 15-07.09.23*	CHF	1 000 000		1 000 000				
CORPORACION ANDINA DE FOMENTO 0.51000% 16-16.09.26*	CHF	325 000			325 000	300 950	0.07	25 000
CORPORACION ANDINA DE FOMENTO-REG-S 0.70000% 20-04.09.25*	CHF	2 950 000	500 000		3 450 000	3 299 925	0.80	
CPI PROPERTY GROUP SA-REG-S 1.63000% 18-25.10.23*	CHF	1 750 000		130 000	1 620 000	1 601 370	0.39	
CREDIT AGRICOLE HOME LOAN SFH SA 1.12500% 14-05.06.24*	CHF	1 760 000			1 760 000	1 747 680	0.42	
CREDIT AGRICOLE HOME LOAN SFH SA 0.50000% 15-16.03.27*	CHF		550 000		550 000	518 650	0.13	550 000
CREDIT AGRICOLE HOME LOAN SFH SA 0.25000% 15-18.06.26*	CHF	1 400 000		170 000	1 230 000	1 163 580	0.28	
CREDIT AGRICOLE HOME LOAN SFH SA 0.10000% 16-26.01.26*	CHF	1 700 000		170 000	1 530 000	1 451 205	0.35	
CREDIT AGRICOLE HOME LOAN SFH SA 0.25000% 17-27.07.27*	CHF		600 000		600 000	556 200	0.13	250 000
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 18-08.12.25*	CHF	3 960 000		1 960 000	2 000 000	1 911 000	0.46	
CREDIT AGRICOLE SA LONDON 2.12500% 14-30.10.24*	CHF	2 600 000		1 400 000	1 200 000	1 199 400	0.29	
CREDIT AGRICOLE SA LONDON 0.62500% 15-15.09.23*	CHF	500 000			500 000			
CREDIT AGRICOLE SA LONDON 1.00000% 15-27.01.25*	CHF	925 000	250 000	105 000	1 070 000	1 036 830	0.25	
CREDIT AGRICOLE SA LONDON 0.30000% 17-18.04.24*	CHF	2 000 000		155 000	1 845 000	1 800 720	0.44	
CREDIT AGRICOLE SA LONDON-REG-S 0.20000% 18-30.10.23*	CHF	1 750 000		300 000	1 450 000	1 425 205	0.35	
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 19-07.11.25*	CHF	1 400 000		200 000	1 200 000	1 146 000	0.28	
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF	3 400 000	400 000	1 800 000	2 000 000	1 820 000	0.44	
CREDIT AGRICOLE SA-REG-S 1.46040% 22-01.07.27*	CHF		1 400 000		1 400 000	1 332 100	0.32	160 000
CREDIT AGRICOLE SA-REG-S 3.04250% 22-29.09.27*	CHF		1 000 000		1 000 000	996 000	0.24	
CREDIT AGRICOLE SA LONDON 0.62500% 17-12.07.24*	CHF	150 000			150 000	145 500	0.04	
CREDIT SUISSE LONDON BRANCH 0.55000% 16-15.04.24*	CHF	1 650 000		195 000	1 455 000	1 393 163	0.34	
DAIMLER INTERNATIONAL FINANCE BV-REG-S 0.25000% 18-14.11.22*	CHF	1 550 000		1 550 000				
DAIMLER INTERNATIONAL FINANCE BV-REG-S 0.85000% 18-14.11.25*	CHF	1 930 000	1 000 000		1 930 000	1 853 765	0.45	
DANSKE BANK AS-REG-S 0.62500% 19-24.11.22*	CHF	3 000 000		3 000 000				
DEUTSCHE BAHN FINANCE BV 1.50000% 12-21.02.24*	CHF	1 400 000			1 400 000			
DEUTSCHE BAHN FINANCE BV 1.37500% 13-24.07.23*	CHF	5 000 000		5 000 000				
DEUTSCHE BAHN FINANCE BV 1.50000% 14-26.08.24*	CHF	2 405 000		255 000	2 150 000	2 148 925	0.52	
DEUTSCHE BAHN FINANCE BV 0.10000% 15-01.12.25*	CHF	2 050 000		150 000	1 900 000	1 806 900	0.44	1 000 000
DEUTSCHE BANK AG 0.31500% 21-14.09.27*	CHF	3 600 000		2 400 000	1 200 000	1 008 600	0.24	
DEUTSCHE BANK AG 0.62500% 15-19.12.23*	CHF	2 500 000			2 500 000	2 437 250	0.59	
DEUTSCHE BANK AG 0.75000% 17-21.03.22*	CHF	1 700 000		1 700 000				
DEUTSCHE BANK AG-REG-S 0.62500% 18-08.02.23*	CHF	2 205 000		2 205 000				
DEUTSCHE BANK AG-REG-S 1.62500% 19-12.09.22*	CHF	1 500 000		1 500 000				
DEUTSCHE BANK AG-REG-S 0.80000% 20-07.02.25*	CHF	1 400 000			1 400 000	1 320 200	0.32	
DNB BANK ASA-REG-S 0.12500% 18-30.11.23*	CHF	1 500 000		300 000	1 200 000	1 179 000	0.29	
DNB BANK ASA-REG-S 0.05000% 19-13.03.24*	CHF	1 870 000		130 000	1 740 000	1 690 584	0.41	
DNB BANK ASA-REG-S 1.16750% 22-03.06.27*	CHF		3 000 000	1 500 000	1 500 000	1 425 000	0.35	
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF		1 800 000		1 800 000	1 747 440	0.42	
EBN BV 1.62500% 11-03.10.23*	CHF	1 460 000		1 460 000				
ELECTRICITE DE FRANCE 0.30000% 16-14.10.24*	CHF	3 250 000		450 000	2 800 000	2 704 800	0.66	
ELI LILLY & CO-REG-S 0.15000% 16-24.05.24*	CHF	6 800 000		3 300 000	3 500 000	3 409 000	0.83	
EMIRATES NBD PJSC 0.62500% 18-09.02.23*	CHF	5 550 000		5 550 000				
ENEL FINANCE INTERNATIONAL NV-REG-S 0.55000% 17-03.09.24*	CHF	1 835 000			1 835 000	1 781 785	0.43	
EUROPEAN INVESTMENT BANK 1.50000% 12-02.08.24*	CHF	3 285 000			3 285 000	3 294 855	0.80	3 255 000
EXPORT-IMPORT BANK OF KOREA 0.17000% 17-18.07.25*	CHF	3 500 000	500 000	2 000 000	2 000 000	1 902 000	0.46	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.25300% 18-06.03.23*	CHF	5 000 000		5 000 000				
EXPORT-IMPORT BANK OF KOREA-REG-S 0.38250% 18-11.07.24*	CHF	2 000 000	350 000		2 350 000	2 287 725	0.55	
FIRST ABU DHABI BANK PJSC-REG-S 0.32250% 18-27.09.23*	CHF	2 235 000		2 235 000				
FIRST ABU DHABI BANK PJSC-REG-S 0.40100% 19-02.10.24*	CHF	2 400 000		1 400 000	1 000 000	965 000	0.23	
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	3 390 000		2 390 000	1 000 000	937 000	0.23	
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF		2 000 000	220 000	1 780 000	1 594 880	0.39	
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF		1 800 000		1 800 000	1 638 000	0.40	
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF		600 000	450 000	150 000	143 775	0.03	
GLENCORE CAPITAL FINANCE DAC-REG-S 1.00000% 20-30.03.27*	CHF		600 000		600 000	540 900	0.13	
GLENCORE FINANCE EUROPE SA-REG-S 1.25000% 18-09.10.24*	CHF	2 885 000		1 885 000	1 000 000	965 000	0.23	
GLENCORE FINANCE EUROPE LTD-REG-S 0.35000% 19-10.09.25*	CHF	2 150 000			2 150 000	1 978 000	0.48	
GOLDMAN SACHS GROUP INC 0.50000% 17-04.12.24*	CHF	2 200 000			2 200 000	2 115 300	0.51	
GOLDMAN SACHS GROUP INC-REG-S 1.00000% 18-24.11.25*	CHF	4 340 000		2 340 000	2 000 000	1 910 000	0.46	
GRAND CITY PROPERTIES SA-REG-S 0.95600% 18-01.09.26*	CHF	250 000			250 000	224 250	0.05	
HEATHROW FUNDING LTD 0.50000% 16-17.05.24*	CHF	3 185 000			3 185 000	3 087 858	0.75	
HEATHROW FUNDING LTD-REG-S 0.45000% 19-15.10.26*	CHF		1 200 000		1 200 000	1 089 000	0.26	
HENKEL AG & CO KGAA 0.27250% 20-28.04.23*	CHF	2 800 000		2 800 000				
HSBC HOLDINGS PLC-REG-S 0.32000% 21-03.11.27*	CHF		2 800 000		2 800 000	2 415 000	0.58	
HSBC HOLDINGS PLC-REG-S 1.80500% 22-01.06.26*	CHF		1 600 000		600 000	570 000	0.14	
HYPO NOE GRUPPE BANK AG 0.12500% 16-17.10.23*	CHF	2 675 000		2 675 000				
HYPO NOE GRUPPE BANK AG-REG-S 0.10000% 19-27.11.24*	CHF	2 100 000		1 100 000	1 000 000	952 500	0.23	
HYPO VORARLBERG BANK AG-REG-S 0.45000% 18-05.03.24*	CHF	2 550 000		1 550 000	1 000 000	973 900	0.24	
HYPO VORARLBERG BANK-REG-S 0.25000% 18-12.11.25*	CHF	1 225 000			1 225 000	1 171 100	0.28	
HYPO VORARLBERG BANK AG-REG-S 0.50000% 22-07.04.27*	CHF		1 300 000	130 000	1 170 000	1 102 140	0.27	
HYUNDAI CAPITAL SERVICES INC-REG-S 0.69500% 18-27.06.23*	CHF	3 895 000		3 895 000				
HYUNDAI CAPITAL SERVICES INC-REG-S 0.73250% 19-26.02.24*	CHF	2 385 000			2 385 000	2 316 074	0.56	
HYUNDAI CAPITAL SERVICES INC-REG-S 0.26000% 20-11.02.25*	CHF	3 825 000		1 825 000	2 000 000	1 875 000	0.45	

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

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Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
HYUNDAI CAPITAL SERVICES INC-REG-S 0.75250% 20-06.07.23*	CHF	1 350 000		1 350 000				
HYUNDAI CAPITAL SERVICES INC-REG-S 1.87800% 22-14.06.27*	CHF		1 400 000		1 400 000	1 318 100	0.32	
INDUSTRIAL BANK OF KOREA-REG-S 0.02190% 19-16.07.25*	CHF	7 650 000	660 000	7 310 000	1 000 000	944 500	0.23	
INSTITUTO DE CREDITO OFICIAL 3.25000% 07-28.06.24*	CHF	1 000 000			1 000 000	1 025 500	0.25	
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF	2 400 000		200 000	2 200 000	2 093 300	0.51	
JACKSON NATIONAL LIFE GLOBAL FUND 0.37500% 17-18.07.25*	CHF	4 135 000		2 310 000	1 825 000	1 720 063	0.42	
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.30000% 18-18.12.23*	CHF	2 950 000		1 950 000	1 000 000	978 900	0.24	
JPMORGAN CHASE & CO 0.50000% 15-04.12.23*	CHF	8 150 000		3 150 000	5 000 000	4 919 500	1.19	
KIWIWIBANK LTD-REG-S 0.25000% 18-18.10.23*	CHF	2 750 000		2 750 000				
KOMMUNALKREDIT AUSTRIA AG 3.37500% 06-22.06.26*	CHF	1 680 000		800 000	880 000	923 560	0.22	
KOMMUNEKREDIT 0.62500% 15-09.07.27*	CHF		1 000 000		1 000 000	955 000	0.23	
KOREA DEVELOPMENT BANK-REG-S 0.30300% 18-14.06.23*	CHF	1 290 000		1 290 000				
KOREA DEVELOPMENT BANK-REG-S 0.44500% 20-08.05.25*	CHF	3 700 000	500 000		4 200 000	4 044 600	0.98	
KOREA DEVELOPMENT BANK/THE-REG-S 0.94000% 22-28.04.27*	CHF		300 000		300 000	284 700	0.07	
KOREA EXPRESSWAY CORP 0.25000% 17-07.06.24*	CHF	1 600 000			1 600 000	1 556 800	0.38	
KOREA GAS CORP-REG-S 0.20750% 18-02.08.23*	CHF	2 290 000		2 290 000				
KOREA LAND & HOUSING CORP-REG-S 0.19250% 20-15.06.25*	CHF	1 680 000			1 680 000	1 597 680	0.39	
KOREA NATIONAL OIL CORP-REG-S 0.37300% 18-01.06.23*	CHF	4 000 000		4 000 000				
KOREA NATIONAL OIL CORP-REG-S 0.26250% 20-30.07.27*	CHF		1 000 000		1 000 000	904 500	0.22	
KOREA WATER RESOURCES CORP-REG-S 0.15000% 18-20.09.23*	CHF	2 985 000		2 985 000				
KOREA WESTERN POWER CO LTD-REG-S 0.12500% 19-27.02.24*	CHF	2 290 000		1 290 000	1 000 000	975 100	0.24	
KREDITANSTALT FUER WIEDERAUFBAU 2.50000% 05-25.08.25*	CHF	7 900 000		2 900 000	5 000 000	5 175 000	1.25	
LANDESKREDITBANK B-WUERTT FOERDBK-REG-S 1.35000% 22-30.09.27*	CHF		600 000		600 000	592 200	0.14	
LANSFORSKRINGAR HYPOTEK AB-REG-S 0.20000% 18-17.04.26*	CHF	1 600 000			1 600 000	1 515 200	0.37	
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF	4 800 000		2 800 000	2 000 000	1 910 000	0.46	
MACQUARIE BANK 0.75000% 16-05.02.24*	CHF	2 250 000	990 000	170 000	3 070 000	3 017 810	0.73	
MACQUARIE BANK LTD 0.62500% 15-04.09.23*	CHF	4 500 000		4 500 000				
MACQUARIE BANK LTD 3.00000% 12-29.11.22*	CHF	1 320 000		1 320 000				
MBANK SA-REG-S 0.56500% 18-07.06.22*	CHF	1 000 000		1 000 000				
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF	2 600 000		1 000 000	1 600 000	1 517 600	0.37	
MCDONALD'S CORP 0.17000% 16-04.10.24*	CHF	3 600 000			3 600 000	3 470 400	0.84	
MEDIOBANCA INTERNATIONAL LUX SA-REG-S 0.55000% 18-02.03.23*	CHF	2 140 000		2 140 000				
METROPOLITAN LIFE GLOBAL FUNDING 0.30000% 17-19.01.26*	CHF	1 250 000			1 250 000	1 166 250	0.28	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.12500% 19-11.06.27*	CHF		1 000 000		1 000 000	891 000	0.22	260 000
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF		2 100 000		2 100 000	2 073 750	0.50	
MFINANCE FRANCE SA 1.00500% 17-28.03.23*	CHF	3 250 000		1 250 000	2 000 000	1 976 600	0.48	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 18-31.10.24*	CHF	3 250 000		1 250 000	2 000 000	1 938 000	0.47	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.00100% 19-19.02.24*	CHF	4 400 000		2 400 000	2 000 000	1 959 600	0.47	1 760 000
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 19-18.11.27*	CHF		250 000		250 000	220 500	0.05	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF	1 800 000		200 000	1 600 000	1 471 200	0.36	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-30.03.27*	CHF		1 200 000		1 200 000	1 059 000	0.26	
MUENCHENER HYPOTHEKENBANK-REG-S 0.40000% 22-25.02.26*	CHF	1 600 000		200 000	1 400 000	1 295 000	0.31	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.37500% 22-07.04.26*	CHF	1 100 000		1 100 000	1 100 000	1 048 300	0.25	
MUENCHENER HYPOTHEKENBANK EG 1.25000% 22-30.06.27*	CHF	2 500 000		300 000	2 200 000	2 138 400	0.52	
MUNICIPALITY FINANCE PLC 2.37500% 11-30.03.26*	CHF	2 500 000		170 000	2 330 000	2 401 065	0.58	
MUNICIPALITY FINANCE PLC 1.37500% 12-08.06.27*	CHF		400 000		400 000	396 000	0.10	
MUNICIPALITY FINANCE PLC 0.87500% 13-01.02.23*	CHF	2 000 000		2 000 000				
MUNICIPALITY FINANCE PLC-REG-S 0.75000% 14-17.09.24*	CHF	600 000			600 000	593 100	0.14	
NATIONAL AUSTRALIA BANK LTD 1.62500% 13-05.09.23*	CHF	1 235 000		1 235 000				
NATIONAL AUSTRALIA BANK LTD 1.50000% 14-07.02.24*	CHF	3 390 000		560 000	2 830 000	2 830 566	0.69	
NATIONAL AUSTRALIA BANK LTD 0.25000% 16-19.01.23*	CHF	3 060 000		3 060 000				
NATIONAL AUSTRALIA BANK LTD 0.25000% 18-13.03.24*	CHF	2 000 000			2 000 000	1 949 000	0.47	15 000
NATIONAL AUSTRALIA BANK LTD-REG-S 0.12500% 19-21.06.27*	CHF		400 000		400 000	359 600	0.09	
NATWEST MARKETS PLC-REG-S 0.12500% 19-13.09.23*	CHF	2 800 000		2 800 000				
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF		1 400 000		1 400 000	1 338 400	0.32	
NEDERLANDSE WATERSCHAPSBAK NV 2.37500% 06-27.01.23*	CHF	4 935 000		4 935 000				
NEDERLANDSE WATERSCHAPSBAK NV 1.25000% 12-09.08.24*	CHF	110 000			110 000	109 780	0.03	
NORDEA BANK ABP 0.25000% 15-27.11.23*	CHF	2 700 000		700 000	2 000 000	1 965 200	0.48	2 000 000
NORDEA BANK ABP 0.55000% 15-23.06.25*	CHF	500 000			500 000	480 500	0.12	
NORDEA BANK ABP-REG-S 0.12500% 20-02.06.26*	CHF	5 000 000		3 000 000	2 000 000	1 855 000	0.45	
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF		800 000		800 000	770 000	0.19	
NORDRHEIN-WESTFALEN, STATE OF 0.87500% 14-29.07.24*	CHF	1 800 000			1 800 000	1 782 900	0.43	
NORSKE TOG-REG-S 1.12500% 13-02.05.23*	CHF	2 350 000		2 350 000				
OESTERREICHISCHE KONTROLLBANK AG 1.75000% 12-24.05.23*	CHF	1 800 000		1 800 000				
ORANGE SA-REG-S 0.20000% 19-24.11.25*	CHF	3 050 000	450 000		1 000 000	2 500 000	0.57	
QUEBEC, PROVINCE OF 1.12500% 13-22.02.23*	CHF	3 560 000			3 560 000			
QUEBEC, PROVINCE OF 1.50000% 14-05.02.24*	CHF	4 000 000	500 000	2 670 000	1 830 000	1 832 013	0.44	100 000
QUEBEC, PROVINCE OF-REG-S 0.75000% 14-21.11.24*	CHF	1 240 000	790 000	700 000	1 330 000	1 308 055	0.32	600 000
RABOBANK NEDERLAND NV 3.50000% 07-31.08.23*	CHF	2 450 000		2 450 000				
RABOBANK NEDERLAND NV 1.36250% 22-28.04.28*	CHF		1 200 000	200 000	1 000 000	927 000	0.22	
RAIFFEISENLANDESBANK OBEROE AG-REG-S 0.17500% 19-29.10.26*	CHF		1 400 000	600 000	800 000	721 600	0.17	
RCI BANQUE SA 0.50000% 19-18.07.24*	CHF	2 300 000			2 300 000	2 191 900	0.53	
RCI BANQUE SA-REG-S 0.55000% 18-30.05.23*	CHF	2 120 000		2 120 000				
ROYAL BANK OF CANADA-REG-S 0.10000% 18-18.07.23*	CHF	2 320 000		2 320 000				
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF		1 300 000		1 300 000	1 232 400	0.30	
ROYAL BANK OF CANADA-REG-S 1.45000% 22-04.05.27*	CHF		2 500 000	1 200 000	1 300 000	1 236 300	0.30	
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF		3 000 000		3 000 000	2 991 000	0.72	
SANTANDER CONSUMER FINANCE SA-REG-S 0.62500% 18-24.10.22*	CHF	2 400 000		2 400 000				
SANTANDER CONSUMER FINANCE SA-REG-S 0.15000% 19-10.12.24*	CHF	1 900 000		600 000	1 300 000	1 238 250	0.30	
SCOTIABANK CHILE SA-REG-S 0.38500% 21-22.07.26*	CHF	1 115 000		150 000	965 000	876 220	0.21	
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF		1 350 000		1 350 000	1 208 250	0.29	900 000
SHELL INTERNATIONAL FINANCE BV 0.37500% 15-21.08.23*	CHF	8 000 000		8 000 000				
SINOCHEM OFFSHORE CAPITAL CO LTD 0.76000% 15-17.06.22*	CHF	1 500 000		1 500 000				
SNCF RESEAU 2.00000% 10-12.11.26*	CHF		500 000		500 000	506 250	0.12	
SOCIETE GENERALE 0.37500% 21-26.07.28*	CHF		600 000		600 000	512 700	0.12	
SOCIETE GENERALE SA-REG-S 0.25000% 19-08.10.26*	CHF		400 000		400 000	356 000	0.09	200 000
SOCIETE GENERALE SA-REG-S 0.25000% 20-25.02.27*	CHF	1 200 000		200 000	1 000 000	860 500	0.21	200 000
SOCIETE GENERALE SA-REG-S 0.28000% 22-26.01.27*	CHF	1 145 000		135 000	1 010 000	911 020	0.22	820 000
SOCIETE GENERALE-REG-S 0.87500% 19-28.02.24*	CHF	1 800 000		400 000	1 400 000	1 368 360	0.33	
SPAREBANK 1 BOLIGKREDIT AS-REG-S 0.50750% 22-06.04.27*	CHF		2 100 000		2 100 000	1 985 550	0.48	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 19-11.12.25*	CHF	280 000			280 000	261 100	0.06	
SPAREBANK 1 SMN-REG-S 1.50000% 22-15.06.27*	CHF		2 400 000	1 000 000	1 400 000	1 332 100	0.32	
SVENSK EXPORTKREDIT AB 1.25000% 13-17.07.23*	CHF	2 320 000		2 320 000				
SVENSKA HANDELSBANKEN AB-REG-S 1.25000% 22-24.05.27*	CHF		1 500 000		1 500 000	1 437 000	0.35	
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.15000% 21-26.04.24*	CHF	800 000		105 000	695 000	656 775	0.16	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.00000% 14-29.08.24*	CHF	9 410 000	100 000	4 510 000	5 000 000	4 912 500	1.19	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.50000% 15-01.06.27*	CHF		2 500 000		2 500 000	2 298 750	0.56	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.28800% 18-13.07.26*	CHF	670 000	500 000		1 170 000	1 088 100	0.26	
TRANSURBAN QUEENSLAND FINANCE PTY LTD 0.62500% 16-23.06.23*	CHF	2 800 000		2 800 000				
TRANSURBAN QUEENSLAND FINANCE PTY LTD 0.65000% 16-02.11.26*	CHF		800 000		800 000	732 800	0.18	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 1.00000% 18-08.12.25*	CHF	1 150 000	600 000	170 000	1 580 000	1 500 210	0.36	150 000
UNICREDIT BANK (IRELAND) PLC 4.25000% 12-19.10.22*	CHF	1 800 000		1 800 000				



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
VERIZON COMMUNICATIONS INC-REG-S 0.37500% 17-31.05.23*	CHF	4 965 000		4 965 000				
VODAFONE GROUP PLC 0.37500% 16-03.12.24*	CHF	700 000			700 000	674 800	0.16	
VODAFONE GROUP PLC 0.62500% 17-15.03.27*	CHF		1 600 000	150 000	1 450 000	1 345 600	0.33	295 000
WELLS FARGO & CO-REG-S 1.25000% 14-03.09.24*	CHF	2 700 000		2 700 000				
WELLS FARGO & CO-REG-S 0.50000% 15-02.11.23*	CHF	4 220 000		4 220 000				
WELLS FARGO & CO-REG-S 0.75000% 20-27.05.25*	CHF	1 500 000			1 500 000	1 431 000	0.35	20 000
WESTPAC BANKING CORP 0.40000% 15-09.06.23*	CHF	4 010 000		4 010 000				
WESTPAC BANKING CORP-REG-S 0.30000% 17-28.11.25*	CHF	2 230 000		215 000	2 015 000	1 898 130	0.46	
WESTPAC BANKING CORP-REG-S 0.40000% 18-06.06.24*	CHF	2 200 000		1 200 000	1 000 000	972 500	0.24	
WESTPAC BANKING CORP-REG-S 0.25000% 19-29.01.27*	CHF		1 400 000		1 400 000	1 306 200	0.32	
WESTPAC SECURITIES NZ LTD/LONDON 0.37500% 16-05.02.24*	CHF	4 250 000		1 600 000	2 650 000	2 596 470	0.63	
WESTPAC SECURITIES NZ LTD/LONDON 0.12500% 17-15.12.22*	CHF	500 000		500 000				
WOODSIDE FINANCE LTD 1.00000% 16-11.12.23*	CHF	1 750 000			1 750 000	1 719 900	0.42	
<b>Total CHF</b>						<b>314 508 694</b>	<b>76.18</b>	
<b>Total Medium term notes, fixed rate</b>						<b>314 508 694</b>	<b>76.18</b>	
<b>Medium term notes, zero coupon</b>								
<b>CHF</b>								
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.00000% 20-16.06.26*	CHF	3 200 000		1 400 000	1 800 000	1 692 900	0.41	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.00000% 19-27.05.25*	CHF	2 150 000		1 150 000	1 000 000	949 500	0.23	
KOREA HYDRO & NUCLEAR POWER CO-REG-S 0.00000% 19-19.07.24*	CHF	3 160 000		1 160 000	2 000 000	1 930 000	0.47	
KOREA RAILROAD CORP 0.00000% 19-19.11.24*	CHF	1 400 000			1 400 000	1 344 700	0.33	
NATIONWIDE BUILDING SOCIETY-REG-S 0.00000% 19-11.07.25*	CHF	5 570 000		1 200 000	4 370 000	4 173 350	1.01	
<b>Total CHF</b>						<b>10 090 450</b>	<b>2.44</b>	
<b>Total Medium term notes, zero coupon</b>						<b>10 090 450</b>	<b>2.44</b>	
<b>Bonds, fixed rate</b>								
<b>CHF</b>								
AKADEMISKA HUS AB-REG-S 0.35000% 22-24.03.27*	CHF		1 055 000	130 000	925 000	868 113	0.21	
AMGEN INC 0.41000% 16-08.03.23*	CHF	6 650 000		6 650 000				
ANZ NEW ZEALAND INT'L LTD/LDN 0.25000% 17-22.09.25*	CHF	3 190 000	400 000	2 090 000	1 500 000	1 417 500	0.34	
APPLE INC-REG-S 0.37500% 15-25.11.24*	CHF	10 430 000		6 430 000	4 000 000	3 902 000	0.95	
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.12500% 20-27.08.26*	CHF		600 000		600 000	537 000	0.13	200 000
BANCO DE CHILE 0.56800% 18-21.11.23*	CHF	2 750 000		1 750 000	1 000 000	980 600	0.24	
BANCO MER DEL NORTE SA/GRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	1 095 000	700 000	195 000	1 600 000	1 486 400	0.36	
BANCO MERCANTIL DEL NORTE SA-REG-S 1.55000% 19-11.10.22*	CHF	2 600 000		2 600 000				
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	2 600 000		1 135 000	1 465 000	1 406 840	0.34	
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF		900 000		900 000	908 550	0.22	
BANK OF MONTREAL-REG-S 0.03500% 20-07.04.26*	CHF	100 000			100 000	94 250	0.02	
BANK OF NOVA SCOTIA 0.29500% 22-25.04.25*	CHF		1 500 000		1 500 000	1 448 250	0.35	
BLACK SEA TRADE & DEVELOPMT BK-REG-S 0.45000% 19-13.06.23*	CHF	750 000			750 000	697 500	0.17	
BP CAPITAL MARKETS PLC-REG-S 1.75000% 14-28.02.24*	CHF		1 200 000		1 200 000	1 195 320	0.29	
CAISSE DE REFINANCEMENT DE L'HABITAT 1.75000% 13-26.06.25*	CHF	2 250 000			2 250 000	2 253 375	0.55	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF		1 100 000		1 100 000	1 093 400	0.26	
CENTRAL AMERICAN BK ECO INTEGRAT 1.12500% 14-24.02.23*	CHF	760 000		760 000				
COCA-COLA CO/THE-REG-S 0.25000% 15-22.12.22*	CHF	5 460 000		5 460 000				
CORPORACION ANDINA DE FOMENTO 0.30000% 17-07.04.25*	CHF	4 500 000		2 500 000	2 000 000	1 908 000	0.46	
CREDIT AGRICOLE SA LONDON 1.75000% 13-13.03.23*	CHF	1 105 000		1 105 000				
DEUTSCHE PFANDBRIEFBANK AG-REG-S 0.12500% 19-05.06.23*	CHF	2 100 000	700 000	2 800 000				
DH SWITZERLAND FINANCE SA-REG-S 0.50000% 15-08.12.23*	CHF	5 550 000		2 550 000	3 000 000	2 948 100	0.71	
DIGITAL INTREPID HOLDING BV-REG-S 0.20000% 21-15.12.26*	CHF	2 750 000		1 750 000	1 000 000	865 000	0.21	
DIGITAL INTREPID HOLDING BV-REG-S 1.70000% 22-30.03.27*	CHF		2 500 000	130 000	2 370 000	2 173 290	0.53	
EUROPEAN INVESTMENT BANK 3.37500% 07-15.10.27*	CHF		700 000		700 000	756 350	0.18	
EUROPEAN INVESTMENT BANK 2.62500% 10-11.02.25*	CHF	2 000 000			2 000 000	2 057 000	0.50	
EUROPEAN INVESTMNT BANK 1.62500% 12-02.04.26*	CHF	5 700 000		2 700 000	3 000 000	3 015 000	0.73	
FONDO FINANCIERO-REG-S 0.57800% 19-11.03.24*	CHF	2 220 000		1 220 000	1 000 000	973 400	0.24	
FONDO FINANCIERO-REG-S 0.55600% 21-03.09.26*	CHF	1 100 000			1 100 000	1 008 150	0.24	
GAZ CAPITAL SA/GAZPROM 2.25000% 17-19.07.22*	CHF	3 710 000		3 710 000				
GAZ CAPITAL SA/GAZPROM-REG-S 1.45000% 18-06.03.23*	CHF	8 120 000		5 120 000	3 000 000	1 590 000	0.39	
GS CALTEX CORP-REG-S 0.63300% 18-31.01.24*	CHF	1 500 000			1 500 000	1 467 300	0.36	
HEATHROW FUNDING LTD-REG-S 1.80000% 22-27.05.27*	CHF		1 500 000		1 500 000	1 423 500	0.34	
KEB HANA BANK-REG-S 0.40750% 18-14.09.23*	CHF	2 760 000		2 760 000				
KOREA HOUSING FINANCE CORP-REG-S 2.15500% 22-14.10.25*	CHF		800 000		800 000	803 344	0.19	
KOREA HOUSING FINANCE CORP-REG-S 2.46500% 22-14.10.27*	CHF		700 000		700 000	707 266	0.17	
KOREA NATIONAL OIL CORP-REG-S 0.87500% 20-21.04.25*	CHF		1 400 000		1 400 000	1 359 400	0.33	
MONDELEZ INTERNATIONAL INC-REG-S 0.61700% 17-30.09.24*	CHF	3 750 000		2 750 000	1 000 000	972 500	0.24	
MONDELEZ INTL-REG-S 1.12500% 15-30.12.25*	CHF	2 050 000	400 000	170 000	2 280 000	2 207 040	0.53	
NATIONAL AUSTRALIA BANK LTD 0.30000% 17-31.10.25*	CHF	4 500 000		1 500 000	3 000 000	2 829 000	0.69	
NIEDEROESTERREICH, LAND-REG-S 0.50000% 14-27.10.22*	CHF	2 300 000		2 300 000				
NIEDEROESTERREICH, LAND 0.35000% 15-22.09.23*	CHF	1 050 000		1 050 000				
NIEDEROESTERREICH, LAND 0.04000% 16-23.10.26*	CHF		400 000		400 000	374 200	0.09	
OESTERREICHISCHE KONTROLLBANK AG 2.62500% 06-22.11.24*	CHF	5 115 000		1 000 000	4 115 000	4 219 933	1.02	
RABOBANK NEDERLAND NV-REG-S 3.12500% 06-15.09.26*	CHF	1 000 000	1 600 000		2 600 000	2 684 500	0.65	
RZD CAPITAL PLC *DEFAULTED* 2.10000% 17-02.10.23*	CHF	5 870 000		870 000	5 000 000	900 000	0.22	
RZD CAPITAL PLC LPN *DEFAULTED* 0.84000% 20-12.03.26*	CHF	950 000			950 000	95 475	0.02	
SPAREBANK 1 SMN 0.35000% 16-05.04.23*	CHF	230 000		230 000				
TANNER SERVICIOS FINANCIEROS SA-REG-S 0.60000% 20-07.11.22*	CHF	1 735 000		1 735 000				
WESTPAC BANKING CORP-REG-S 1.48000% 22-21.09.26*	CHF		1 800 000		1 800 000	1 777 500	0.43	
<b>Total CHF</b>						<b>57 404 345</b>	<b>13.91</b>	
<b>Total Bonds, fixed rate</b>						<b>57 404 345</b>	<b>13.91</b>	
<b>Bonds, zero coupon</b>								
<b>CHF</b>								
KOREA GAS CORP-REG-S 0.00000% 19-28.11.23*	CHF	3 000 000		2 000 000	1 000 000	978 500	0.24	
KOREA NATIONAL OIL CORP-REG-S 0.00000% 19-04.10.24*	CHF	4 800 000		1 800 000	3 000 000	2 880 000	0.70	
KOREA RAILROAD CORP-REG-S 0.00000% 19-13.06.25*	CHF	2 700 000		1 700 000	1 000 000	949 000	0.23	
<b>Total CHF</b>						<b>4 807 500</b>	<b>1.16</b>	
<b>Total Bonds, zero coupon</b>						<b>4 807 500</b>	<b>1.16</b>	



Security	30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Total Securities traded on an exchange</b>					<b>404 104 396</b>	<b>97.89</b>	
<b>Total securities and similar instruments</b> (thereof in lending)					<b>404 104 396</b> 19 006 921	<b>97.89</b> 4.60)	
Bank deposits at sight					7 078 868	1.71	
Other assets					1 646 444	0.40	
<b>Total fund assets</b>					<b>412 829 708</b>	<b>100.00</b>	
Short-term bank liabilities					-2 593 717		
Other liabilities					-5 504		
<b>Net fund assets</b>					<b>410 230 487</b>		

Valuation categories	Market value as of 30.9.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	404 104 396	97.89
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>404 104 396</b>	<b>97.89</b>

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

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

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

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



## Supplementary information

### Derivative financial instruments

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

There were no contracts in derivative financial instruments open at balance sheet date.

### Repurchase agreements

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

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class F	0.14%
Class I-A1	0.18%
Class I-B	0.05%
Class I-X	0.00%
Class W	0.18%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.



# UBS (CH) Investment Fund

## – Bonds CHF Ausland Passive

### Category Other Funds for Traditional Investments

#### Three-year comparison

	ISIN	30.9.2022	30.9.2021	30.9.2020
Net fund assets in CHF		1 786 257 019.38	2 336 760 964.47	2 280 170 635.47
<b>Class F</b>	<b>CH0506063301</b>			
Net asset value per unit in CHF		88.67	99.32	99.64
Number of units outstanding		4 158 893.8790	2 943 193.4690	1 976 628.6060
<b>Class I-A1</b>	<b>CH0018234531</b>			
Net asset value per unit in CHF		947.12	1 061.05	1 060.49
Number of units outstanding		19 031.3150	31 592.1990	34 790.4070
<b>Class I-A2</b>	<b>CH0142362893</b>			
Net asset value per unit in CHF		922.41	1 033.36	1 032.82
Number of units outstanding		9 206.8030	9 509.3490	12 894.3130
<b>Class I-B</b>	<b>CH0018234549</b>			
Net asset value per unit in CHF		966.68	1 082.01	1 080.45
Number of units outstanding		13 195.8170	22 316.7990	23 554.3770
<b>Class I-X</b>	<b>CH0018234564</b>			
Net asset value per unit in CHF		969.42	1 084.76	1 082.87
Number of units outstanding		1 419 736.4910	1 820 604.4980	1 851 665.6520
<b>Class W</b>	<b>CH0356496221</b>			
Net asset value per unit in CHF		89.01	99.72	99.66
Number of units outstanding		21 009.9540	20 484.6030	24 663.8320

#### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class F	CHF	-10.5%	0.3%	-
Class I-A1	CHF	-10.5%	0.3%	-1.4%
Class I-A2	CHF	-10.5%	0.3%	-1.4%
Class I-B	CHF	-10.4%	0.4%	-1.2%
Class I-X	CHF	-10.4%	0.5%	-1.2%
Class W	CHF	-10.5%	0.3%	-1.4%
Benchmark:				
SBI® Foreign AAA-BBB (TR)	CHF	-10.5%	0.3%	-1.3%

Historical performance is no indicator of current or future performance.  
The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.

#### Report of the Portfolio Manager

During the financial year, from 1 October 2021 to 30 September 2022, CHF swap interest rates increased by up to 2% across all maturities. The yield on the ten-year CHF swap rate ranged between a negative 0.1% and positive 2.3% and stood at 2.03% at the end of September, well above the ten-year average of +0.2%. As a result of higher inflation rates and weaker growth expectations, credit spreads widened during the reporting year. The SNB tightened its monetary policy and raised its policy rate as well as the interest rate on sight deposits in two steps from a negative 0.75% to a positive 0.50%. To ensure appropriate monetary conditions, the SNB will be active in the foreign exchange market if necessary.

The subfund had a negative performance in the financial year, mainly due to higher interest rates but also due to wider credit spreads. The funds' strategy is to replicate the risk and return characteristics of the SBI® Foreign AAA-BBB (TR) index with a stratified sampling approach.

#### Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
France	14.25
United States	14.23
Germany	10.22
Canada	8.48
Supranationals	8.46
South Korea	5.85
Australia	5.46
United Kingdom	4.59
Netherlands	4.34
Austria	4.14
Others	18.50
<b>Total</b>	<b>98.52</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	CHF	CHF
Bank deposits		
– at sight	19 399 934.99	22 607 602.92
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	1 757 890 646.47	2 309 494 081.95
– Units of other collective investment schemes	10 056 142.90	12 343 090.75
Other assets	7 231 191.14	9 064 584.45
<b>Total fund assets</b>	<b>1 794 577 915.50</b>	<b>2 353 509 360.07</b>
Loans	-8 271 546.93	-16 726 373.17
Other liabilities	-49 349.19	-22 022.43
<b>Net fund assets</b>	<b>1 786 257 019.38</b>	<b>2 336 760 964.47</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	CHF	CHF
Negative interest	-104 830.75	-38 293.70
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	15 026 905.62	16 464 845.46
– from units of other collective investment schemes	79 257.86	191 885.51
Income from securities lending	161 983.03	152 537.79
Offset payments from securities lending	787 438.85	1 133 530.30
Purchase of current net income on issue of units	1 785 384.81	2 153 661.02
<b>Total income</b>	<b>17 736 139.42</b>	<b>20 058 166.38</b>
<b>Expenses</b>		
Audit expenses	-20 823.80	-20 823.80
Commission remuneration of the Fund Management in accordance with the fund contract Class F	-368 542.32	-279 154.41
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-39 383.73	-62 083.92
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A2	-16 440.12	-19 669.15
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-6 239.70	-10 889.75
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-3 521.58	-4 243.09
Other expenses	-11 974.33	-30 828.34
Payment of current net income on redemption of units	-3 517 897.61	-1 255 435.49
<b>Total expenses</b>	<b>-3 984 823.19</b>	<b>-1 683 127.95</b>
<b>Net income</b>	<b>13 751 316.23</b>	<b>18 375 038.43</b>
Realized capital gains and losses	-37 962 888.43	3 392 831.22
<b>Realized result</b>	<b>-24 211 572.20</b>	<b>21 767 869.65</b>
Unrealized capital gains and losses	-214 468 886.15	-11 743 944.66
<b>Total result</b>	<b>-238 680 458.35</b>	<b>10 023 924.99</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net income of the financial year	13 751 316.23	18 375 038.43
<b>Available for distribution</b>	<b>13 751 316.23</b>	<b>18 375 038.43</b>
Less federal withholding tax <sup>1</sup>	-4 812 960.68	-6 431 263.45
Net income retained for reinvestment	-8 938 355.55	-11 943 774.98
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	2 336 760 964.47	2 280 170 635.47
Paid federal withholding tax	-6 398 927.16	-7 695 242.73
Balance of unit movements	-305 424 559.58	54 261 646.74
Total result	-238 680 458.35	10 023 924.99
<b>Net fund assets at the end of the reporting period</b>	<b>1 786 257 019.38</b>	<b>2 336 760 964.47</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Development of the outstanding units

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
<b>Class F</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	2 943 193.4690	1 976 628.6060
Units issued	2 652 671.3510	1 603 915.3960
Units redeemed	-1 436 970.9410	-637 350.5330
<b>Situation at the end of the period</b>	<b>4 158 893.8790</b>	<b>2 943 193.4690</b>
Difference between units issued and units redeemed	1 215 700.4100	966 564.8630
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	31 592.1990	34 790.4070
Units issued	1 878.3040	5 871.4040
Units redeemed	-14 439.1880	-9 069.6120
<b>Situation at the end of the period</b>	<b>19 031.3150</b>	<b>31 592.1990</b>
Difference between units issued and units redeemed	-12 560.8840	-3 198.2080
<b>Class I-A2</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	9 509.3490	12 894.3130
Units issued	129.2510	1 316.0010
Units redeemed	-431.7970	-4 700.9650
<b>Situation at the end of the period</b>	<b>9 206.8030</b>	<b>9 509.3490</b>
Difference between units issued and units redeemed	-302.5460	-3 384.9640
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	22 316.7990	23 554.3770
Units issued	3 002.1020	991.4520
Units redeemed	-12 123.0840	-2 229.0300
<b>Situation at the end of the period</b>	<b>13 195.8170</b>	<b>22 316.7990</b>
Difference between units issued and units redeemed	-9 120.9820	-1 237.5780
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	1 820 604.4980	1 851 665.6520
Units issued	151 971.6720	293 238.4940
Units redeemed	-552 839.6790	-324 299.6480
<b>Situation at the end of the period</b>	<b>1 419 736.4910</b>	<b>1 820 604.4980</b>
Difference between units issued and units redeemed	-400 868.0070	-31 061.1540
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	20 484.6030	24 663.8320
Units issued	644.8920	832.9950
Units redeemed	-119.5410	-5 012.2240
<b>Situation at the end of the period</b>	<b>21 009.9540</b>	<b>20 484.6030</b>
Difference between units issued and units redeemed	525.3510	-4 179.2290



## Net income retained for reinvestment (accumulation)

### Class F

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>0.57822</b>
Less federal withholding tax <sup>1</sup>	CHF	-0.20238
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>0.37584</b>

### Class I-A1

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>5.774</b>
Less federal withholding tax <sup>1</sup>	CHF	-2.021
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>3.753</b>

### Class I-A2

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>5.623</b>
Less federal withholding tax <sup>1</sup>	CHF	-1.968
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>3.655</b>

### Class I-B

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>7.269</b>
Less federal withholding tax <sup>1</sup>	CHF	-2.544
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>4.725</b>

### Class I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>7.802</b>
Less federal withholding tax <sup>1</sup>	CHF	-2.731
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>5.071</b>

### Class W

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>0.54325</b>
Less federal withholding tax <sup>1</sup>	CHF	-0.19014
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>0.35311</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Inventory of Fund assets

Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Notes, fixed rate</b>								
<b>CHF</b>								
AT&T INC-REG-S 1.37500% 14-04.12.24*	CHF	12 170 000	840 000	2 565 000	10 445 000	10 309 215	0.57	
BANCO DE CHILE 0.25000% 16-05.12.24*	CHF	705 000		200 000	505 000	481 770	0.03	335 000
CAISSE DE REFINANCEMENT DE L'HABITAT 2.37500% 12-05.03.24*	CHF	8 005 000			8 005 000	8 109 065	0.45	
CAISSE DE REFINANCEMENT DE L'HABITAT 1.37500% 13-15.03.23*	CHF	3 750 000		3 750 000				
CANADIAN IMPERIAL BANK OF COMMERCE 0.18000% 21-20.04.29*	CHF	5 500 000		725 000	4 775 000	3 920 275	0.22	
EBN BV 1.12500% 12-04.07.24*	CHF	1 600 000			1 600 000	1 586 400	0.09	
EBN BV-REG-S 0.50000% 14-22.09.22*	CHF	3 500 000		3 500 000				
EBN BV-REG-S 0.87500% 14-22.09.26*	CHF	2 900 000			2 900 000	2 794 150	0.16	
EUROPEAN INVESTMENT BANK 1.62500% 11-23.11.23*	CHF	7 015 000		1 765 000	5 250 000	5 277 300	0.29	
EUROPEAN INVESTMENT BANK 1.12500% 12-26.04.23*	CHF	3 085 000		3 085 000				
EUROPEAN INVESTMENT BANK 1.62500% 14-04.02.25*	CHF	8 645 000	300 000	2 465 000	6 480 000	6 515 640	0.36	45 000
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF		1 595 000		1 595 000	1 513 655	0.08	
KAZAKHSTAN TEMIR ZHOLY JSC 3.63800% 14-20.06.22*	CHF	1 905 000		1 905 000				
NEW BRUNSWICK, PROVINCE OF-REG-S 0.12500% 19-06.12.32*	CHF	3 320 000		60 000	3 260 000	2 629 190	0.15	
NORTH AMERICAN DEVELOPMENT BANK 0.25000% 15-30.04.25*	CHF	1 400 000	500 000	350 000	1 550 000	1 491 100	0.08	
PHILIP MORRIS INTERNATIONAL INC 1.62500% 14-16.05.24*	CHF	5 600 000			5 600 000	5 544 000	0.31	
RAIFFEISEN BANK INTERNATIONAL AG-SUB 4.75000% 12-24.10.22*	CHF	2 250 000			2 250 000	2 250 900	0.13	
RZD CAP PLC/RUSS RAIL-REG-S *DEFAULTED* 0.89800% 19-03.10.25*	CHF	8 045 000		1 400 000	6 645 000	1 063 200	0.06	
RZD CAP PLC/RUSS RAIL-REG-S *DEFAULTED* 1.19500% 19-03.04.28*	CHF	3 905 000		300 000	3 605 000	648 900	0.04	
TRANSPOWER NEW ZEALAND LTD 0.03750% 21-16.03.29*	CHF	4 085 000		65 000	4 020 000	3 459 210	0.19	
VERIZON COMMUNICATIONS INC-REG-S 0.19250% 21-24.03.28*	CHF	8 500 000	3 000 000	5 185 000	6 315 000	5 535 098	0.31	
<b>Total CHF</b>						<b>63 129 068</b>	<b>3.52</b>	
<b>Total Notes, fixed rate</b>						<b>63 129 068</b>	<b>3.52</b>	
<b>Medium term notes, fixed rate</b>								
<b>CHF</b>								
ABN AMRO BANK NV 0.30000% 16-18.12.24*	CHF	600 000	400 000	30 000	970 000	932 170	0.05	
ABN AMRO BANK NV 1.50000% 12-18.07.23*	CHF	2 930 000		2 930 000				
ABN AMRO BANK NV 3.37500% 06-15.08.31*	CHF	4 500 000			4 500 000	4 927 500	0.27	
ACHMEA BANK NV 0.50000% 17-27.10.23*	CHF	3 510 000		565 000	2 945 000	2 903 476	0.16	
ACHMEA BANK NV 0.50000% 17-03.10.25*	CHF	2 805 000		330 000	2 475 000	2 351 250	0.13	
ACHMEA BANK NV-REG-S 0.50000% 18-15.11.22*	CHF	400 000		400 000				
ADCB FINANCE CAYMAN LTD-REG-S 0.37500% 18-23.01.23*	CHF	3 500 000		3 500 000				
ADCB FINANCE CAYMAN LTD 0.72500% 18-15.02.24*	CHF	1 320 000		280 000	1 040 000	1 017 224	0.06	
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	3 740 000		1 065 000	2 675 000	2 557 300	0.14	100 000
AFRICA FINANCE CORP-REG-S 0.52250% 19-20.12.23*	CHF	2 520 000	1 880 000	615 000	3 785 000	3 716 113	0.21	
AGENCE FRANCAISE DE DEVELOPPEMENT 2.62500% 10-18.02.25*	CHF	5 540 000		770 000	4 770 000	4 898 790	0.27	
AGENCE FRANCAISE DE DEVELOPPEMENT 1.87500% 10-12.11.29*	CHF	320 000			320 000	317 760	0.02	
AKADEMISKA HUS AB 0.25000% 15-17.11.25*	CHF	5 510 000	1 000 000	200 000	6 310 000	6 038 670	0.34	
AKADEMISKA HUS AB 0.30000% 17-08.10.29*	CHF	6 490 000	405 000	190 000	6 705 000	5 970 803	0.33	
AKADEMISKA HUS AB-REG-S 0.65000% 18-08.02.44*	CHF	500 000			500 000	369 250	0.02	
ALBERTA, PROVINCE OF-REG-S 0.37500% 19-07.02.29*	CHF	4 500 000		670 000	3 830 000	3 466 150	0.19	3 810 000
ALBERTA, PROVINCE OF-REG-S 0.25000% 20-20.04.28*	CHF	400 000			400 000	365 600	0.02	400 000
AMP GROUP FINANCE SERVICES LTD-REG-S 0.75000% 18-19.12.22*	CHF	2 870 000			2 870 000	2 861 964	0.16	
AMP GROUP FINANCE SERVICES LTD-REG-S 0.80000% 19-18.07.23*	CHF	2 805 000			2 805 000	2 709 630	0.15	
ANZ NEW ZEALAND INT'L LTD/LDN 0.25000% 16-25.10.23*	CHF	4 070 000		4 070 000				
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.35000% 18-22.10.24*	CHF	4 770 000		565 000	4 205 000	4 057 825	0.23	
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF	4 100 000	1 300 000	705 000	4 695 000	4 232 543	0.24	
AROUNDTOWN SA-REG-S 1.72000% 19-05.03.26*	CHF	6 210 000		5 220 000	990 000	862 785	0.05	990 000
ASB FINANCE LTD 0.20000% 17-02.08.24*	CHF	4 610 000		560 000	4 050 000	3 908 250	0.22	
ASB FINANCE LTD-REG-S 0.11750% 21-29.06.28*	CHF	4 000 000		1 815 000	2 185 000	1 864 898	0.10	5 000
ASB FINANCE LTD/LONDON-REG-S 0.45000% 19-30.01.25*	CHF	4 040 000	1 000 000	1 555 000	3 485 000	3 340 373	0.19	350 000
ASIAN DEVELOPMENT BANK-REG-S 0.80000% 22-06.07.27*	CHF		3 500 000	500 000	3 000 000	2 898 000	0.16	
ATHENE GLOBAL FUNDING-REG-S 0.85000% 20-14.10.25*	CHF	7 285 000		3 440 000	3 845 000	3 560 470	0.20	
ATHENE GLOBAL FUNDING-REG-S 0.50000% 21-15.01.27*	CHF	5 560 000	1 000 000	1 315 000	5 245 000	4 605 110	0.26	1 155 000
AUCHAN HOLDING SA-REG-S 1.50000% 14-03.06.24*	CHF	1 365 000		335 000	1 030 000	1 004 765	0.06	
AUCKLAND COUNCIL 1.12500% 13-07.02.24*	CHF	840 000			840 000	837 312	0.05	100 000
AUCKLAND COUNCIL 1.50000% 14-28.11.25*	CHF	4 960 000	1 000 000	195 000	5 765 000	5 753 470	0.32	
BANCO BICE-REG-S 0.75000% 21-29.10.26*	CHF		2 100 000		2 100 000	1 880 550	0.10	
BANCO DE CHILE 0.31540% 21-04.01.27*	CHF		2 000 000	320 000	1 680 000	1 506 960	0.08	
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF	2 750 000		195 000	2 555 000	2 452 800	0.14	
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-24.09.29*	CHF	1 400 000		730 000	670 000	554 425	0.03	
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-29.10.25*	CHF	1 950 000		295 000	1 655 000	1 545 770	0.09	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF	4 235 000		950 000	3 285 000	2 940 075	0.16	
BANCO DE CREDITO E INVERSIONES-REG-S 0.38500% 21-15.12.26*	CHF	4 000 000		175 000	3 825 000	3 446 325	0.19	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF		3 000 000	425 000	2 575 000	2 290 463	0.13	300 000
BANCO DEL ESTADO DE CHILE 0.57500% 17-07.04.27*	CHF	2 945 000		285 000	2 660 000	2 409 960	0.13	
BANCO DEL ESTADO DE CHILE-REG-S 0.69250% 18-04.12.24*	CHF	2 135 000		350 000	1 785 000	1 723 418	0.10	85 000
BANCO DEL ESTADO DE CHILE-REG-S 0.24000% 19-06.06.25*	CHF	3 740 000		640 000	3 100 000	2 917 100	0.16	
BANCO SANTANDER CHILE 0.35000% 16-30.05.25*	CHF	900 000			900 000	844 200	0.05	755 000
BANCO SANTANDER CHILE-REG-S 0.44100% 18-21.12.23*	CHF	3 435 000		285 000	3 150 000	3 084 795	0.17	
BANCO SANTANDER CHILE-REG-S 0.38400% 19-27.09.24*	CHF	4 035 000		1 025 000	3 010 000	2 898 630	0.16	
BANCO SANTANDER CHILE-REG-S 0.13500% 19-29.08.29*	CHF	3 145 000		285 000	2 860 000	2 319 460	0.13	775 000
BANCO SANTANDER CHILE SA-REG-S 0.29750% 21-22.10.26*	CHF		3 400 000	5 000	3 395 000	3 041 920	0.17	
BANCO SANTANDER SA 0.75000% 17-12.06.23*	CHF	11 235 000	420 000	11 655 000				
BANCO SANTANDER SA-REG-S 1.00000% 18-10.12.24*	CHF	7 710 000		4 710 000	3 000 000	2 898 000	0.16	
BANCO SANTANDER SA-REG-S 0.31000% 21-09.06.28*	CHF	7 500 000	1 400 000		8 900 000	7 605 050	0.42	
BANK OF AMERICA CORP-REG-S 0.25250% 19-12.06.26*	CHF	9 450 000		3 000 000	6 450 000	5 966 250	0.33	
BANK OF AMERICA CORP-REG-S 0.42250% 21-23.11.29*	CHF		5 750 000		5 750 000	4 772 500	0.27	
BANK OF MONTREAL-REG-S 0.05000% 18-30.12.22*	CHF	10 500 000		10 500 000				
BANK OF NEW ZEALAND 0.362500% 21-14.12.29*	CHF		3 500 000	305 000	3 195 000	2 651 850	0.15	
BANK OF NOVA SCOTIA DN-REG-S 0.14250% 21-25.10.28*	CHF	3 000 000		435 000	2 565 000	2 190 510	0.12	
BANK OF NOVA SCOTIA 0.38500% 22-01.02.29*	CHF		6 100 000	960 000	5 140 000	4 420 400	0.25	400 000
BANK OF NOVA SCOTIA-REG-S 0.20000% 18-19.11.25*	CHF	15 045 000		1 960 000	13 085 000	12 483 090	0.70	
BANK OF NOVA SCOTIA-REG-S 0.30250% 21-30.07.31*	CHF	8 000 000		1 750 000	6 250 000	4 878 125	0.27	250 000
BANK OF NOVA SCOTIA/THE 0.27800% 22-01.04.27*	CHF		4 500 000	2 695 000	1 805 000	1 684 968	0.09	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.32000% 17-10.02.25*	CHF	4 630 000		535 000	4 095 000	3 902 535	0.22	2 720 000
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.25000% 19-10.07.25*	CHF	2 610 000		350 000	2 260 000	2 130 050	0.12	865 000
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 19-12.06.26*	CHF	3 550 000		800 000	2 750 000	2 531 375	0.14	
BANQUE FEDER DU CREDIT MUTUEL 0.25000% 19-24.10.29*	CHF	620 000			620 000	512 430	0.03	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 20-03.11.28*	CHF	3 805 000	750 000	160 000	4 395 000	3 764 318	0.21	
BANQUE FEDERATIVE DU CREDIT MUTUEL 2.00000% 14-22.05.24*	CHF	1 300 000		350 000	950 000	948 575	0.05	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
BANQUE FEDERATIVE DU CREDIT MUT 0.55000% 15-08.12.23*	CHF	4 045 000		2 345 000	1 700 000	1 676 200	0.09	
BANQUE FEDERATIVE DU CREDIT MUTUEL 0.40000% 17-19.12.25*	CHF	3 760 000		200 000	3 560 000	3 335 720	0.19	
BANQUE FEDERATIVE DU CREDIT MUTUEL 0.60000% 17-05.04.27*	CHF	2 990 000		655 000	2 335 000	2 138 860	0.12	
BANQUE FEDERATIVE DU CREDIT MUTUEL 0.40000% 19-12.02.24*	CHF	2 655 000		280 000	2 375 000	2 326 550	0.13	
BANQUE FEDERATIVE DU CREDIT-REG-S 1.00000% 18-13.11.26*	CHF	2 105 000		285 000	1 820 000	1 712 620	0.10	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25000% 21-21.06.29*	CHF	6 200 000		770 000	5 430 000	4 585 635	0.26	
BANQUE FEDERATIVE DU CREDIT MUTUE-REG-S 0.15000% 21-06.03.28*	CHF		3 800 000		3 800 000	3 313 600	0.18	
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 0.36600% 18-10.10.24*	CHF	3 820 000		280 000	3 540 000	3 401 940	0.19	
BANQUE INTL A LUXEMBOURG SA 0.55000% 16-11.10.22*	CHF	800 000		800 000				
BANQUE INTL A LUXEMBOURG SA-REG-S 1.00000% 19-10.07.25*	CHF	2 600 000		640 000	1 960 000	1 808 100	0.10	
BARCLAYS PLC 0.31500% 21-04.06.27*	CHF	4 000 000			4 000 000	3 502 000	0.20	
BARCLAYS PLC-REG-S 1.12500% 18-12.07.23*	CHF	4 400 000	600 000	3 000 000	2 000 000	1 978 000	0.11	
BAT INTERNATIONAL FINANCE PLC-REG-S 1.37500% 14-08.09.26*	CHF	6 500 000		3 000 000	3 500 000	3 325 000	0.19	
BERLIN HYP AG 0.25000% 20-11.09.28*	CHF	1 900 000	2 905 000	2 055 000	2 750 000	2 385 625	0.13	
BERLIN HYP AG 0.25000% 21-04.10.29*	CHF	6 000 000		1 455 000	4 545 000	3 792 803	0.21	
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF		5 800 000		5 800 000	5 631 800	0.31	
BERLIN-HANNOVERSCHE HYPOTHEKNBNK-REG-S 0.25000% 21-10.03.31*	CHF	3 000 000		1 105 000	1 895 000	1 520 738	0.08	
BLACK SEA TRADE & DEVELOPMENT BA-REG-S 0.35000% 21-15.03.27*	CHF		4 635 000	190 000	4 445 000	3 255 963	0.18	25 000
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.30000% 19-05.09.24*	CHF	5 045 000	300 000		5 345 000	5 195 340	0.29	
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.75000% 19-03.09.27*	CHF	4 985 000	2 530 000	1 500 000	6 015 000	5 593 950	0.31	
BNG BANK NV 1.12500% 12-13.09.22*	CHF	300 000		300 000				
BNG BANK NV 1.12500% 13-19.04.23*	CHF	400 000		400 000				
BNG BANK NV 1.25000% 14-30.04.24*	CHF	7 385 000		300 000	7 085 000	7 077 915	0.39	
BNG BANK NV 2.12500% 10-09.11.29*	CHF	1 620 000		285 000	1 335 000	1 353 023	0.08	
BNG BANK NV 2.50000% 05-21.07.25*	CHF	11 500 000		1 655 000	9 845 000	10 120 660	0.56	
BNP PARIBAS 1.87500% 12-12.09.22*	CHF	3 540 000		3 540 000				
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF		3 400 000	800 000	2 600 000	2 314 000	0.13	
BNP PARIBAS SA 2.89250% 22-27.09.29*	CHF		3 600 000		3 600 000	3 475 800	0.19	
BNP PARIBAS SA-REG-S 0.30000% 19-15.10.27*	CHF	4 200 000		400 000	3 800 000	3 273 700	0.18	
BNP PARIBAS SA-REG-S 0.15000% 20-10.03.28*	CHF	5 400 000	600 000	1 200 000	4 800 000	4 176 000	0.23	
BNP PARIBAS SA-REG-S 0.14750% 21-13.07.27*	CHF	7 400 000	400 000	2 600 000	5 200 000	4 661 800	0.26	
BNP PARIBAS-REG-S 0.50000% 21-16.03.29*	CHF	1 000 000	2 000 000		3 000 000	2 580 000	0.14	
BNP PARIBAS-REG-S 1.00000% 18-06.06.25*	CHF	4 375 000		3 000 000	1 375 000	1 320 000	0.07	
BNP PARIBAS-SUB 1.75000% 15-05.06.25*	CHF	60 000			60 000	58 650	0.00	
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.11100% 20-24.07.28*	CHF	7 245 000		850 000	6 395 000	5 461 330	0.30	
BOS FUNDING LTD-REG-S 1.50000% 19-29.11.23*	CHF	3 215 000			3 215 000	3 132 375	0.17	
BPCE SA-REG-S 0.50000% 19-08.11.23*	CHF	2 645 000		615 000	2 030 000	1 998 941	0.11	
BUNDESIMMOBILIEN GESELLSCHAFT MBH 3.12500% 06-01.09.31*	CHF	3 705 000		435 000	3 270 000	3 534 870	0.20	
CAISSE D'AMORTIS DE LA DETTE SOCIALE 2.50000% 11-09.12.25*	CHF	4 750 000		1 750 000	3 000 000	3 073 500	0.17	
CAISSE D'AMORTIS DE LA DETTE SOCIALE 2.37500% 11-19.04.23*	CHF	2 900 000		2 900 000				
CAISSE DES DEPOTS ET CONSIGNATIONS 0.30000% 17-12.11.27*	CHF	6 200 000		400 000	5 800 000	5 370 800	0.30	
CAISSE DES DEPOTS ET CONSIGNATIONS 0.25000% 18-30.05.25*	CHF	4 700 000		2 000 000	2 700 000	2 606 850	0.15	2 000 000
CAIXABANK SA-REG-S 0.47700% 21-01.07.27*	CHF	4 000 000		400 000	3 600 000	3 097 800	0.17	
CANADIAN IMPERIAL BANK OF COMMERCE/CAD 0.12500% 15-22.12.25*	CHF	3 215 000		3 215 000		3 057 465	0.17	
CANADIAN IMPERIAL BANK-REG-S 0.15000% 18-31.07.23*	CHF	6 660 000		6 660 000				
CANADIAN IMPERIAL BANK-REG-S 0.05000% 19-15.10.26*	CHF	5 670 000	350 000	985 000	5 035 000	4 534 018	0.25	
CANADIAN IMPERIAL BANK OF COMMER-REG-S 0.10000% 20-24.10.23*	CHF	9 135 000		500 000	8 635 000	8 513 247	0.47	
CANADIAN IMPERIAL BK OF COM-REG-S 0.10000% 18-30.04.25*	CHF	7 500 000		1 490 000	6 010 000	5 772 605	0.32	
CANADIAN IMPERIAL BK OF COM-REG-S 0.60000% 19-30.01.25*	CHF	2 670 000		880 000	1 790 000	1 715 715	0.10	440 000
CANADIAN IMPERIAL BK OF COM-REG-S 0.28250% 22-03.02.27*	CHF		4 500 000	400 000	4 100 000	3 692 050	0.21	550 000
CANADIAN IMPERIAL BK OF COM-REG-S 0.96750% 22-26.04.29*	CHF		9 250 000	645 000	8 605 000	8 032 768	0.45	
CBQ FINANCE LTD-REG-S 1.11500% 18-17.10.22*	CHF	3 220 000		1 220 000	2 000 000	1 999 400	0.11	
CBQ FINANCE LTD-REG-S 0.38000% 19-19.10.23*	CHF	3 335 000		3 335 000		3 267 967	0.18	
CBQ FINANCE LTD-REG-S 0.73500% 20-27.11.24*	CHF	3 600 000	600 000	2 000 000	2 200 000	2 108 700	0.12	
CBQ FINANCE LTD-REG-S 0.19500% 21-22.04.24*	CHF	3 600 000		1 000 000	2 600 000	2 505 100	0.14	
CELLNEX FINANCE CO SA 0.93500% 21-26.03.26*	CHF	3 000 000		265 000	2 735 000	2 458 765	0.14	
CELLNEX TELECOM SA 1.11750% 20-17.07.25*	CHF	3 250 000	250 000	285 000	3 215 000	2 997 988	0.17	
CELLNEX TELECOM SA-REG-S 0.77500% 20-18.02.27*	CHF	3 285 000		1 120 000	2 165 000	1 858 653	0.10	1 705 000
CENTRAL AMERICAN BANK ECO INTEGRAT 0.17000% 21-29.09.31*	CHF	3 300 000	4 500 000	1 350 000	6 450 000	5 172 900	0.29	
CENTRAL AMERICAN BANK ECO INTEGRA-REG-S 0.11000% 21-15.12.28*	CHF		4 000 000	850 000	3 150 000	2 727 900	0.15	180 000
CENTRAL AMERICAN BK ECO INTEGRAT 0.37100% 16-26.08.22*	CHF	3 610 000		3 610 000				
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.31400% 18-05.09.24*	CHF	940 000			940 000	910 390	0.05	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.20000% 19-25.03.24*	CHF	6 610 000		415 000	6 195 000	6 042 603	0.34	50 000
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.40500% 20-25.06.25*	CHF	3 530 000		15 000	3 515 000	3 358 583	0.19	
CIE DE FINANCEMENT FONCIER SA-REG-S 0.89000% 22-27.04.29*	CHF		3 650 000	1 150 000	2 500 000	2 325 000	0.13	
CITIGROUP INC 0.50000% 17-22.11.24*	CHF	6 340 000	1 000 000	3 000 000	4 340 000	4 170 740	0.23	
CITIGROUP INC-REG-S 0.75000% 19-02.04.26*	CHF	6 200 000			6 200 000	5 781 500	0.32	15 000
CITIGROUP INC-REG-S 0.50000% 19-01.11.28*	CHF	6 000 000	2 335 000	2 335 000	6 000 000	5 103 000	0.28	
CITIGROUP INC-REG-S 0.25000% 21-30.08.29*	CHF	4 900 000		1 000 000	3 900 000	3 139 500	0.17	
CNTRL AMRCAN BANK FOR ECO INTGTIN REG-S 1.54620% 22-30.11.26*	CHF		1 600 000	400 000	1 200 000	1 169 400	0.07	
COMMERZBANK AG 3.12500% 06-14.07.25*	CHF	4 955 000		800 000	4 155 000	4 321 200	0.24	
COMMERZBANK AG-REG-S 1.10000% 18-11.07.25*	CHF	1 800 000		285 000	1 515 000	1 420 313	0.08	
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF		2 700 000		2 700 000	2 679 750	0.15	
COMMONWEALTH BANK OF AUSTRALIA 0.40000% 17-25.09.26*	CHF	9 420 000	1 000 000	2 750 000	7 670 000	7 156 110	0.40	200 000
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.11300% 19-10.12.29*	CHF	5 465 000		960 000	4 505 000	3 775 190	0.21	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.18750% 21-08.12.28*	CHF		4 000 000	595 000	3 405 000	2 955 540	0.16	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.15750% 21-08.12.31*	CHF		5 500 000	1 920 000	3 580 000	2 978 560	0.17	
COMMONWEALTH BANK OF AUS-REG-S 0.87500% 22-02.09.25*	CHF	1 635 000			1 635 000	1 597 395	0.09	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 1.24000% 22-02.09.29*	CHF		3 145 000		3 145 000	2 975 170	0.17	
COMPAGNIE DE FINANCEMENT FONCIER 2.50000% 06-24.02.31*	CHF	10 770 000		800 000	9 970 000	10 294 025	0.57	300 000
COMPAGNIE DE FINANCEMENT FONCIER 1.50000% 14-19.02.24*	CHF	800 000		500 000	300 000	299 850	0.02	
COOPERATIVA PERSONAL UNIV CHILE-REG-S 1.05000% 17-15.10.21*	CHF	3 300 000		3 300 000				
CORP ANDINA DE FOMENTO-REG-S 0.45000% 22-24.02.27*	CHF		4 400 000	500 000	3 900 000	3 556 800	0.20	
CORPORACION ANDINA DE FOMENTO 2.00000% 14-05.02.24*	CHF	2 750 000		2 750 000				
CORPORACION ANDINA DE FOMENTO-REG-S 1.50000% 14-01.12.28*	CHF	11 205 000	1 200 000	3 070 000	9 335 000	8 676 883	0.48	
CORPORACION ANDINA DE FOMENTO 0.50000% 15-26.02.26*	CHF	8 415 000	500 000	365 000	8 550 000	8 019 900	0.45	
CORPORACION ANDINA DE FOMENTO 0.30400% 16-16.09.24*	CHF	30 000			30 000	29 100	0.00	
CORPORACION ANDINA DE FOMENTO-REG-S 0.70000% 20-04.09.25*	CHF	10 120 000		1 485 000	8 635 000	8 259 378	0.46	320 000
CPI PROPERTY GROUP SA-REG-S 1.63000% 18-25.10.23*	CHF	3 200 000	300 000	225 000	3 275 000	3 237 338	0.18	
CREDIT AGRICOLE HOME LOAN SFH SA 1.12500% 14-05.06.24*	CHF	2 090 000		600 000	1 490 000	1 479 570	0.08	
CREDIT AGRICOLE HOME LOAN SFH SA 0.50000% 15-16.03.27*	CHF	3 380 000		1 420 000	1 960 000	1 848 280	0.10	550 000
CREDIT AGRICOLE HOME LOAN SFH SA 0.25000% 15-18.06.26*	CHF	2 040 000			2 040 000	1 929 840	0.11	
CREDIT AGRICOLE HOME LOAN SFH SA 0.10000% 16-26.01.26*	CHF	3 250 000		565 000	2 685 000	2 546 723	0.14	
CREDIT AGRICOLE HOME LOAN SFH SA 0.25000% 17-27.07.27*	CHF	5 070 000		1 225 000	3 845 000	3 564 315	0.20	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 18-08.12.25*	CHF	3 840 000		565 000	3 275 000	3 129 263	0.17	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 18-03.10.28*	CHF	6 300 000	475 000	1 265 000	5 510 000	5 044 405	0.28	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.45000% 19-24.01.29*	CHF	5 305 000	1 000 000	670 000	5 635 000	5 113 763	0.28	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 19-24.10.29*	CHF	5 000 000		690 000	4 310 000	3 792 800	0.21	
CREDIT AGRICOLE SA 0.21250% 21-21.06.29*	CHF	3 200 000	3 000 000	215 000	5 985 000	5 039 370	0.28	
CREDIT AGRICOLE SA 0.41000% 22-18.01.30*	CHF		3 600 000	895 000	2 705 000	2 255 970	0.13	1 005 000
CREDIT AGRICOLE SA LONDON 2.12500% 14-30.10.24*	CHF	2 750 000		400 000	2 350 000	2 348 825	0.13	2 350 000
CREDIT AGRICOLE SA LONDON 0.62500% 15-15.09.23*	CHF	3 705 000		3 705 000				
CREDIT AGRICOLE SA LONDON 1.00000% 15-27.01.25*	CHF	2 900 000		350 000	2 550 000	2 470 950	0.14	
CREDIT AGRICOLE SA LONDON 0.55000% 15-01.09.22*	CHF	1 380 000		1 380 000				



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
CREDIT AGRICOLE SA LONDON 0.55000% 16-14.12.26*	CHF	3 120 000		885 000	2 235 000	2 055 083	0.11	660 000
CREDIT AGRICOLE SA LONDON 0.30000% 17-18.04.24*	CHF	1 350 000			1 350 000	1 317 600	0.07	
CREDIT AGRICOLE SA LONDON-REG-S 0.20000% 18-30.10.23*	CHF	1 605 000			1 605 000	1 577 555	0.09	
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 19-07.11.25*	CHF	2 400 000		200 000	2 200 000	2 101 000	0.12	600 000
CREDIT AGRICOLE SA LONDON-REG-S 0.127500% 20-27.07.28*	CHF	4 930 000		20 000	4 910 000	4 222 600	0.24	
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF	3 200 000	400 000	1 400 000	2 200 000	2 002 000	0.11	
CREDIT AGRICOLE SA-REG-S 0.25000% 21-10.03.31*	CHF	4 500 000		195 000	4 305 000	3 411 713	0.19	675 000
CREDIT AGRICOLE SA-REG-S 0.16370% 21-28.04.28*	CHF		3 200 000	340 000	2 860 000	2 501 070	0.14	
CREDIT AGRICOLE SA-REG-S 3.042500% 22-29.09.27*	CHF		4 800 000	2 000 000	2 800 000	2 788 800	0.16	
CREDIT AGRICOLE SA/LONDON-SUB 2.12500% 15-29.09.25*	CHF	605 000			605 000	595 018	0.03	
CREDIT AGRICOLE SA/LONDON 0.62500% 17-12.07.24*	CHF	2 435 000		1 030 000	1 405 000	1 362 850	0.08	
CREDIT AGRICOLE SA/LONDON-REG-S-SUB 0.25000% 19-10.10.29*	CHF	3 340 000		300 000	3 040 000	2 535 360	0.14	
CREDIT SUISSE GUERNSEY LTD 3.12500% 10-12.11.30*	CHF	70 000			70 000	65 940	0.00	
CREDIT SUISSE LONDON BRANCH 0.55000% 16-15.04.24*	CHF	4 060 000		625 000	3 435 000	3 289 013	0.18	
DAIMLER INTERNATIONAL FINANCE BV-REG-S 0.25000% 18-14.11.22*	CHF	4 630 000		4 630 000				
DAIMLER INTERNATIONAL FINANCE BV-REG-S 0.85000% 18-14.11.25*	CHF	3 740 000			3 740 000	3 592 270	0.20	
DANSKE BANK AS-REG-S 0.62500% 19-24.11.22*	CHF	9 800 000		6 800 000	3 000 000	2 994 000	0.17	
DEUTSCHE BAHN FINANCE BV 1.50000% 12-21.02.24*	CHF	1 405 000		735 000	670 000	670 402	0.04	
DEUTSCHE BAHN FINANCE BV 1.37500% 13-24.07.23*	CHF	11 070 000		11 070 000				
DEUTSCHE BAHN FINANCE BV 1.50000% 14-26.08.24*	CHF	3 260 000		900 000	2 360 000	2 358 820	0.13	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.45000% 17-08.11.30*	CHF	1 960 000	1 085 000		3 045 000	2 661 330	0.15	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 18-18.07.28*	CHF	12 240 000		310 000	11 930 000	10 981 565	0.61	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 19-19.06.29*	CHF	5 810 000		2 285 000	3 525 000	3 096 713	0.17	30 000
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 19-19.06.34*	CHF	4 105 000		430 000	3 675 000	2 989 612	0.17	
DEUTSCHE BAHN FINANCE GMBH 0.20000% 21-20.05.33*	CHF	10 300 000		765 000	9 535 000	7 656 605	0.43	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 21-28.01.36*	CHF	8 185 000	3 000 000	330 000	10 855 000	8 070 693	0.45	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.25000% 21-27.10.31*	CHF		4 275 000	535 000	3 740 000	3 137 860	0.17	
DEUTSCHE BAHN FINANCE GMBH-REG-S 1.95000% 22-21.09.32*	CHF		5 000 000	2 000 000	3 000 000	2 919 000	0.16	300 000
DEUTSCHE BANK AG 0.31500% 21-14.09.27*	CHF	8 600 000		4 400 000	4 200 000	3 530 100	0.20	
DEUTSCHE BANK AG 0.62500% 15-19.12.23*	CHF	5 540 000			5 540 000	5 400 946	0.30	
DEUTSCHE BANK AG 0.75000% 17-21.03.22*	CHF	6 060 000		6 060 000				
DEUTSCHE BANK AG-REG-S 0.62500% 18-08.02.23*	CHF	2 250 000		2 250 000				
DEUTSCHE BANK AG-REG-S 1.62500% 19-12.09.22*	CHF	4 500 000		4 500 000				
DEUTSCHE BANK AG-REG-S 0.80000% 20-07.02.25*	CHF	4 200 000			4 200 000	3 960 600	0.22	200 000
DEUTSCHE TELEKOM AG-REG-S 0.43500% 20-06.02.32*	CHF	9 280 000	800 000	2 030 000	8 050 000	6 544 650	0.36	
DNB BANK ASA-REG-S 0.12500% 18-30.11.23*	CHF	1 115 000		280 000	835 000	820 388	0.05	
DNB BANK ASA-REG-S 0.05000% 19-13.03.24*	CHF	6 000 000		620 000	5 380 000	5 227 208	0.29	
DNB BOLIGKREDIT AS 2.00000% 10-02.09.30*	CHF	635 000			635 000	628 968	0.04	80 000
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF		3 450 000	625 000	2 825 000	2 742 510	0.15	
DVB BANK SE 0.57500% 15-17.06.22*	CHF	250 000		250 000				
DZ BANK AG DUTSE ZENTRAL-REG-S-SUB 3.84500% 22-17.08.32*	CHF		3 000 000		3 000 000	2 905 500	0.16	
EBN BV 1.62500% 11-03.10.23*	CHF	2 700 000		2 700 000				
ELECTRICITE DE FRANCE 0.30000% 16-14.10.24*	CHF	6 700 000			6 700 000	6 472 200	0.36	
ELECTRICITE DE FRANCE 0.65000% 16-13.10.28*	CHF	4 600 000			4 600 000	4 089 400	0.23	
ELI LILLY & CO-REG-S 0.15000% 16-24.05.24*	CHF	9 515 000		1 555 000	7 960 000	7 753 040	0.43	
ELI LILLY & CO-REG-S 0.45000% 16-24.05.28*	CHF	6 625 000		555 000	6 070 000	5 487 280	0.31	2 525 000
EMIRATES NBD PJSC 0.62500% 18-09.02.23*	CHF	10 190 000		10 190 000				
ENEL FINANCE INTERNATIONAL NV 4.00000% 12-26.10.27*	CHF	1 800 000			1 800 000	1 922 400	0.11	
ENEL FINANCE INTERNATIONAL NV-REG-S 0.55000% 17-03.09.24*	CHF	4 800 000			4 800 000	4 660 800	0.26	
ENGIE SA 1.62500% 12-09.10.24*	CHF	2 500 000		495 000	2 005 000	1 983 948	0.11	
ERSTE GROUP BANK AG-REG-S 0.25000% 21-02.10.28*	CHF	4 600 000		355 000	4 245 000	3 608 250	0.20	
EUROPEAN INVESTMENT BANK 3.12500% 06-30.06.36*	CHF	6 660 000			6 660 000	7 498 494	0.42	3 335 000
EUROPEAN INVESTMENT BANK 1.50000% 12-02.08.24*	CHF	10 515 000	345 000	1 345 000	9 515 000	9 543 545	0.53	4 695 000
EXPORT-IMPORT BANK OF KOREA 0.17000% 17-18.07.25*	CHF	6 800 000			6 800 000	6 466 800	0.36	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.25300% 18-06.03.23*	CHF	10 500 000		10 500 000				
EXPORT-IMPORT BANK OF KOREA-REG-S 0.38250% 18-11.07.24*	CHF	4 475 000			3 490 000	3 397 515	0.19	
FIRST ABU DHABI BANK PJSC-REG-S 0.07000% 19-18.10.27*	CHF	5 705 000	600 000	1 420 000	4 885 000	4 296 358	0.24	
FIRST ABU DHABI BANK PJSC-REG-S 0.32250% 18-27.09.23*	CHF	3 190 000		955 000	2 235 000	2 199 240	0.12	2 070 000
FIRST ABU DHABI BANK PJSC-REG-S 0.40100% 19-02.10.24*	CHF	4 810 000		60 000	4 750 000	4 583 750	0.26	
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	1 875 000		420 000	1 455 000	1 363 335	0.08	
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF	4 290 000		180 000	4 110 000	3 682 560	0.21	
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF		4 200 000	355 000	3 845 000	3 498 950	0.19	
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF		3 200 000	155 000	3 045 000	2 918 633	0.16	
GAZPROM PJSC VIA GAZ FINANCE PLC-REG-S 1.54000% 21-30.06.27*	CHF	10 500 000		500 000	10 000 000	4 700 000	0.26	
GLENCORE CAPITAL FINANCE DAC-REG-S 1.00000% 20-30.03.27*	CHF	4 000 000		600 000	3 400 000	3 065 100	0.17	
GLENCORE CAPITAL FINANCE DAC-REG-S 0.50000% 21-07.09.28*	CHF	2 800 000			2 800 000	2 336 600	0.13	
GLENCORE FINANCE EUROPE SA-REG-S 1.25000% 18-09.10.24*	CHF	3 850 000			3 850 000	3 715 250	0.21	575 000
GLENCORE FINANCE EUROPE LTD-REG-S 0.35000% 19-10.09.25*	CHF	5 000 000		3 000 000	2 000 000	1 840 000	0.10	
GOLDMAN SACHS GROUP INC 0.50000% 17-04.12.24*	CHF	5 400 000			5 400 000	5 192 100	0.29	
GOLDMAN SACHS GROUP INC-REG-S 1.00000% 18-24.11.25*	CHF	7 755 000	800 000	4 600 000	3 955 000	3 777 025	0.21	
GOLDMAN SACHS GROUP INC-REG-S 0.40000% 21-11.05.28*	CHF	7 500 000	2 000 000		9 500 000	8 146 250	0.45	1 545 000
HEATHROW FUNDING LTD 0.50000% 16-17.05.24*	CHF	7 900 000		500 000	7 400 000	7 174 300	0.40	
HEATHROW FUNDING LTD-REG-S 0.45000% 19-15.10.26*	CHF	3 800 000			3 800 000	3 448 500	0.19	
HENKEL AG & CO KGAA 0.27250% 20-28.04.23*	CHF	4 235 000		4 235 000				
HSBC HOLDINGS PLC-REG-S 0.32000% 21-03.11.27*	CHF		4 800 000		4 800 000	4 140 000	0.23	
HSBC HOLDINGS PLC-REG-S 0.81250% 21-03.11.31*	CHF		4 800 000		4 800 000	3 676 800	0.20	
HSBC HOLDINGS PLC-REG-S 1.80500% 22-01.06.26*	CHF		5 000 000	2 000 000	3 000 000	2 850 000	0.16	400 000
HYPO NOE GRUPPE BANK AG 0.12500% 16-17.10.23*	CHF	2 875 000		280 000	2 595 000	2 543 100	0.14	
HYPO NOE GRUPPE BANK AG-REG-S 0.10000% 19-27.11.24*	CHF	2 620 000		280 000	2 340 000	2 228 850	0.12	
HYPO VORARLBERG BANK AG 0.12500% 16-06.10.21*	CHF	3 000 000		3 000 000				
HYPO VORARLBERG BANK AG-REG-S 0.45000% 18-05.03.24*	CHF	3 255 000		620 000	2 635 000	2 566 227	0.14	
HYPO VORARLBERG BANK-REG-S 0.25000% 18-12.11.25*	CHF	3 205 000		530 000	2 675 000	2 557 300	0.14	
HYPO VORARLBERG BANK AG-REG-S-SUB 1.62500% 19-29.11.29*	CHF	4 345 000	305 000	60 000	4 590 000	3 873 960	0.22	
HYPO VORARLBERG BANK AG-REG-S 0.12500% 19-03.09.29*	CHF	5 400 000	200 000	195 000	5 405 000	4 407 778	0.25	250 000
HYPO VORARLBERG BANK AG-REG-S 0.12500% 20-27.03.30*	CHF	855 000			855 000	675 023	0.04	85 000
HYPO VORARLBERG BANK AG-REG-S 0.12500% 21-23.08.28*	CHF	1 665 000			1 665 000	1 409 423	0.08	
HYPO VORARLBERG BANK AG-REG-S 0.50000% 22-07.04.27*	CHF		2 950 000	265 000	2 685 000	2 529 270	0.14	
HYUNDAI CAPITAL SERVICES INC-REG-S 0.69500% 18-27.06.23*	CHF	5 650 000			5 650 000	5 581 070	0.31	
HYUNDAI CAPITAL SERVICES INC-REG-S 0.73250% 19-26.02.24*	CHF	8 810 000		3 000 000	5 810 000	5 642 091	0.31	
HYUNDAI CAPITAL SERVICES INC-REG-S 0.26000% 20-11.02.25*	CHF	3 220 000	800 000		4 020 000	3 768 750	0.21	
HYUNDAI CAPITAL SERVICES INC-REG-S 0.75250% 20-06.07.23*	CHF	5 000 000	550 000	1 000 000	4 550 000	4 490 850	0.25	330 000
INDUSTRIAL BANK OF KOREA-REG-S 0.02190% 19-16.07.25*	CHF	5 000 000	1 000 000	190 000	5 810 000	5 487 545	0.31	
INSTITUTO DE CREDITO OFICIAL 3.25000% 07-28.06.24*	CHF	4 775 000		720 000	4 055 000	4 158 403	0.23	
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF	7 400 000		3 200 000	4 200 000	3 996 300	0.22	
JACKSON NATIONAL LIFE GLOBAL FUND 0.37500% 17-18.07.25*	CHF	3 250 000	1 310 000		4 560 000	4 297 800	0.24	
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.30000% 18-18.12.23*	CHF	5 335 000	900 000	6 235 000				
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.12500% 20-14.07.28*	CHF	13 000 000	2 100 000	6 500 000	8 600 000	7 245 500	0.40	
JPMORGAN CHASE & CO 0.50000% 15-04.12.23*	CHF	11 950 000	1 000 000	3 000 000	9 950 000	9 789 805	0.55	
JPMORGAN CHASE & CO 0.45000% 16-11.11.26*	CHF	4 500 000	600 000	600 000	4 500 000	4 160 250	0.23	4 460 000
KIWIWANK LTD-REG-S 0.25000% 18-18.10.23*	CHF	2 000 000		2 000 000				
KOMMUNALBANKEN-REG-S 0.54500% 22-28.04.28*	CHF		3 700 000	335 000	3 365 000	3 154 688	0.18	
KOMMUNALKREDIT AUSTRIA AG 2.50000% 06-14.02.22*	CHF	1 000 000		1 000 000				
KOMMUNALKREDIT AUSTRIA AG 3.37500% 06-22.06.26*	CHF	6 270 000		1 240 000	5 030 000	5 278 985	0.29	
KOMMUNEKREDIT 0.62500% 15-09.07.27*	CHF	6 705 000		1 365 000	5 340 000	5 099 700	0.28	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
KOMMUNEKREDIT 2.87500% 06-13.10.31*	CHF	10 740 000		2 350 000	8 390 000	9 015 055	0.50	
KOREA DEVELOPMENT BANK-REG-S 0.30300% 18-14.06.23*	CHF	915 000		915 000				
KOREA DEVELOPMENT BANK-REG-S 0.44500% 20-08.05.25*	CHF	10 025 000			10 025 000	9 654 075	0.54	
KOREA DEVELOPMENT BANK 0.17000% 21-22.07.31*	CHF	4 000 000			4 000 000	3 266 000	0.18	
KOREA DEVELOPMENT BANK/THE-REG-S 0.94000% 22-28.04.27*	CHF		2 600 000		2 600 000	2 467 400	0.14	
KOREA EXPRESSWAY CORP 0.25000% 17-07.06.24*	CHF	3 800 000			3 800 000	3 697 400	0.21	
KOREA GAS CORP-REG-S 0.20750% 18-02.08.23*	CHF	3 010 000		3 010 000				
KOREA HYDRO & NUCLEAR POWER CO-REG-S 0.05000% 19-19.07.27*	CHF	1 650 000			1 650 000	1 476 750	0.08	
KOREA LAND & HOUSING CORP-REG-S 0.19250% 20-15.06.25*	CHF	2 450 000			2 450 000	2 329 950	0.13	
KOREA NATIONAL OIL CORP-REG-S 0.37300% 18-01.06.23*	CHF	9 300 000		9 300 000				
KOREA NATIONAL OIL CORP-REG-S 0.26250% 20-30.07.27*	CHF	5 800 000	1 400 000	2 000 000	5 200 000	4 703 400	0.26	
KOREA WATER RESOURCES CORP-REG-S 0.15000% 18-20.09.23*	CHF	3 240 000		565 000	2 675 000	2 633 538	0.15	
KOREA WESTERN POWER CO LTD-REG-S 0.12500% 19-27.02.24*	CHF	5 000 000			5 000 000	4 875 500	0.27	
KREDITANSTALT FUER WIEDERAUFBAU 2.50000% 05-25.08.25*	CHF	16 445 000		2 900 000	13 545 000	14 019 075	0.78	
LANDESKREDITBANK B-WUERTT FOERDBK-REG-S 1.35000% 22-30.09.27*	CHF		1 800 000		1 800 000	1 776 600	0.10	
LANSFORSÄKRINGAR HYPOTEK AB 1.12500% 13-11.04.23*	CHF	580 000		580 000				
LANSFORSÄKRINGAR HYPOTEK AB-REG-S 0.87500% 14-16.09.24*	CHF	1 680 000		420 000	1 260 000	1 242 360	0.07	
LANSFORSÄKRINGAR HYPOTEK AB-REG-S 0.20000% 18-17.04.26*	CHF	3 610 000		455 000	3 155 000	2 987 785	0.17	
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF	7 920 000	700 000	2 780 000	5 840 000	5 577 200	0.31	
LLOYDS BANKING GROUP 0.60250% 22-09.02.29*	CHF		4 800 000	200 000	4 600 000	3 806 500	0.21	
MACQUARIE BANK 0.75000% 16-05.02.24*	CHF	5 540 000		355 000	5 185 000	5 096 855	0.28	200 000
MACQUARIE BANK LTD 0.62500% 15-04.09.23*	CHF	5 215 000	1 000 000	6 215 000				
MACQUARIE BANK LTD 3.00000% 12-29.11.22*	CHF	2 440 000		2 440 000				
MACQUARIE GROUP LTD-REG-S 0.39500% 21-20.07.28*	CHF	4 920 000		990 000	3 930 000	3 322 815	0.19	
MACQUARIE GROUP LTD-REG-S 1.28500% 22-11.09.29*	CHF		5 550 000	685 000	4 865 000	4 208 225	0.23	1 500 000
MANITOBA, PROVINCE OF-REG-S 0.25000% 19-15.03.29*	CHF	5 850 000		295 000	5 555 000	5 005 055	0.28	
MANITOBA, PROVINCE OF-REG-S 0.80000% 19-15.03.39*	CHF	5 845 000	1 035 000	960 000	5 920 000	4 824 800	0.27	
MANITOBA, PROVINCE OF-REG-S 0.70000% 20-20.04.40*	CHF	3 735 000		220 000	3 515 000	2 692 490	0.15	
MBANK SA-REG-S 0.56500% 18-07.06.22*	CHF	2 000 000		2 000 000				
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF	3 200 000		400 000	2 800 000	2 655 800	0.15	
MCDONALD'S CORP 0.17000% 16-04.10.24*	CHF	7 050 000			7 050 000	6 796 200	0.38	
MEDIOBANCA INTERNATIONAL LUX SA-REG-S 0.55000% 18-02.03.23*	CHF	6 270 000		3 270 000	3 000 000	2 979 900	0.17	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 1.00000% 14-19.09.22*	CHF	4 675 000		4 675 000				
METROPOLITAN LIFE GLOBAL FUNDING 0.30000% 17-19.01.26*	CHF	3 600 000		705 000	2 895 000	2 701 035	0.15	20 000
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.12500% 19-11.06.27*	CHF	4 970 000		2 000 000	2 970 000	2 646 270	0.15	500 000
METROPOLITAN LIFE GLOBAL FUND-REG-S 0.12500% 20-25.09.28*	CHF	5 510 000		495 000	5 015 000	4 302 870	0.24	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.15000% 21-25.09.29*	CHF	5 500 000		550 000	4 950 000	4 106 025	0.23	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF		3 800 000		3 800 000	3 752 500	0.21	
MFINANCE FRANCE SA 1.00500% 17-28.03.23*	CHF	4 820 000		1 820 000	3 000 000	2 964 900	0.17	
MUENCHENER HYPOTHEKENBANK EG 0.30000% 17-20.12.24*	CHF	2 870 000		45 000	2 825 000	2 686 575	0.15	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.55000% 17-22.11.32*	CHF	2 870 000		775 000	2 095 000	1 781 798	0.10	600 000
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.35000% 18-12.12.23*	CHF	1 255 000		35 000	1 220 000	1 192 794	0.07	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.50000% 18-14.06.28*	CHF	8 895 000		570 000	8 325 000	7 675 650	0.43	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 18-31.10.24*	CHF	4 055 000		950 000	3 105 000	3 008 745	0.17	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.00100% 19-19.02.24*	CHF	4 495 000		615 000	3 880 000	3 801 624	0.21	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 19-26.02.29*	CHF	3 010 000	1 000 000	2 015 000	1 995 000	1 786 523	0.10	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 19-10.05.30*	CHF	3 335 000	2 000 000	580 000	4 755 000	4 165 380	0.23	200 000
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 19-18.06.31*	CHF	8 445 000	1 000 000	3 265 000	6 180 000	5 225 190	0.29	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF	3 400 000		600 000	2 800 000	2 574 600	0.14	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 21-03.03.31*	CHF	4 000 000		765 000	3 235 000	2 570 208	0.14	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-29.03.41*	CHF	3 950 000		595 000	3 355 000	2 345 145	0.13	800 000
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.05000% 21-13.08.36*	CHF	4 000 000		290 000	3 710 000	2 739 835	0.15	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 21-05.10.29*	CHF		1 000 000		1 000 000	872 500	0.05	
MUENCHENER HYPOTHEKENBANK-REG-S 0.40000% 22-25.02.26*	CHF		3 400 000	800 000	2 600 000	2 405 000	0.13	200 000
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.37500% 22-07.04.26*	CHF		2 000 000	75 000	1 925 000	1 834 525	0.10	
MUENCHENER HYPOTHEKENBANK EG 1.25000% 22-30.06.27*	CHF		6 500 000		6 500 000	6 318 000	0.35	80 000
MUNICIPALITY FINANCE PLC 2.37500% 11-30.03.26*	CHF	3 610 000		565 000	3 045 000	3 137 873	0.17	
MUNICIPALITY FINANCE PLC 1.37500% 12-08.06.27*	CHF	3 840 000		15 000	3 825 000	3 786 750	0.21	
MUNICIPALITY FINANCE PLC 0.87500% 13-01.02.23*	CHF	2 510 000		2 510 000				
MUNICIPALITY FINANCE PLC-REG-S 0.75000% 14-17.09.24*	CHF	1 480 000			1 480 000	1 462 980	0.08	
MUNICIPALITY FINANCE PLC-REG-S 0.62500% 17-06.08.38*	CHF	3 410 000		75 000	3 335 000	2 654 660	0.15	410 000
NATIONAL AUSTRALIA BANK LTD 1.62500% 13-05.09.23*	CHF	5 010 000		5 010 000				
NATIONAL AUSTRALIA BANK LTD 1.50000% 14-07.02.24*	CHF	2 985 000		565 000	2 420 000	2 420 484	0.13	
NATIONAL AUSTRALIA BANK LTD 0.25000% 16-19.01.23*	CHF	1 755 000		1 755 000				
NATIONAL AUSTRALIA BANK LTD 0.25000% 18-13.03.24*	CHF	4 140 000		150 000	3 990 000	3 888 255	0.22	20 000
NATIONAL AUSTRALIA BANK LTD-REG-S 0.12500% 19-21.06.27*	CHF	3 900 000		5 000	3 895 000	3 501 605	0.20	200 000
NATIONAL AUSTRALIA BANK LTD-REG-S 0.06500% 20-29.01.29*	CHF	6 630 000		3 460 000	3 170 000	2 704 010	0.15	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.29250% 22-03.02.28*	CHF		5 000 000	2 155 000	2 845 000	2 534 895	0.14	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.56500% 22-03.02.31*	CHF		4 300 000	485 000	3 815 000	3 179 803	0.18	1 385 000
NATIONWIDE BUILDING SOCIETY-REG-S 0.16750% 19-11.07.31*	CHF	3 325 000		425 000	2 900 000	2 404 100	0.13	
NATIONWIDE BUILDING SOCIETY-REG-S 1.91500% 22-08.09.28*	CHF		4 900 000		4 900 000	4 532 500	0.25	
NATWEST MARKETS PLC-REG-S 0.12500% 19-13.09.23*	CHF	7 000 000		2 000 000	5 000 000	4 910 500	0.27	
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF		3 600 000		3 600 000	3 441 600	0.19	600 000
NEDERLANDSE WATERSCHAPSBAK NV 2.37500% 06-27.01.23*	CHF	5 000 000		5 000 000				
NEDERLANDSE WATERSCHAPSBAK NV 3.25000% 06-07.08.29*	CHF	7 370 000	3 000 000	830 000	9 540 000	10 369 980	0.58	
NEDERLANDSE WATERSCHAPSBAK NV 1.37500% 12-13.09.27*	CHF	5 720 000		615 000	5 105 000	5 036 083	0.28	
NEDERLANDSE WATERSCHAPSBAK NV 1.25000% 12-09.08.24*	CHF	2 900 000		285 000	2 615 000	2 609 770	0.15	
NEDERLANDSE WATERSCHAPSBAK NV 0.62500% 17-21.08.37*	CHF	3 285 000		330 000	2 955 000	2 427 533	0.14	
NEDERLANDSE WATERSCHAPSBAK NV-REG-S 0.00200% 21-04.03.41*	CHF	1 500 000		490 000	1 010 000	704 980	0.04	
NESTLE HOLDINGS INC 0.25000% 17-04.10.27*	CHF	9 410 000		1 555 000	7 855 000	7 234 455	0.40	670 000
NESTLE HOLDINGS INC 0.55000% 17-04.10.32*	CHF	1 500 000		425 000	1 075 000	907 300	0.05	310 000
NEW BRUNSWICK, PROVINCE OF-REG-S 0.25000% 19-06.12.39*	CHF	2 150 000		95 000	2 055 000	1 484 738	0.08	400 000
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 19-18.10.27*	CHF	16 755 000		3 755 000	13 000 000	11 687 000	0.65	1 150 000
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.12500% 20-11.09.29*	CHF	5 800 000	1 200 000	925 000	6 075 000	5 109 075	0.28	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.12500% 21-23.07.30*	CHF	8 000 000	1 500 000	1 975 000	7 525 000	6 132 875	0.34	1 160 000
NEW YORK LIFE GLOBAL FUNDING-REG-S 1.37500% 22-04.05.28*	CHF		2 000 000		2 000 000	1 888 000	0.11	
NORDEA BANK ABP 0.25000% 15-27.11.23*	CHF	3 000 000			3 000 000	2 947 800	0.16	3 000 000
NORDEA BANK ABP 0.55000% 15-23.06.25*	CHF	7 800 000		1 585 000	6 215 000	5 972 615	0.33	
NORDEA BANK ABP-REG-S 0.12500% 20-02.06.26*	CHF	5 160 000		650 000	4 510 000	4 183 025	0.23	
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF		3 000 000		3 000 000	2 887 500	0.16	
NORDRHEIN-WESTFALEN, STATE OF 0.87500% 14-29.07.24*	CHF	500 000			500 000	495 250	0.03	
NORSKE TOG-REG-S 1.12500% 13-02.05.23*	CHF	2 800 000		2 800 000				
OESTERREICHISCHE KONTRÖLLBANK AG 1.75000% 12-24.05.23*	CHF	2 180 000		2 180 000				
ONTARIO, PROVINCE OF 0.25000% 17-28.06.29*	CHF	10 000 000		3 630 000	6 370 000	5 666 115	0.32	
ONTARIO, PROVINCE OF-REG-S 0.05000% 21-12.05.33*	CHF	8 300 000	1 500 000	1 210 000	8 590 000	6 841 935	0.38	
ORANGE SA-REG-S 0.20000% 19-24.11.25*	CHF	6 190 000		1 325 000	4 865 000	4 573 100	0.25	
ORANGE SA-REG-S 0.62500% 19-22.06.29*	CHF	1 905 000		285 000	1 620 000	1 428 840	0.08	
PACIFIC LIFE GLOBAL FUNDING-REG-S 0.25000% 21-26.10.28*	CHF		4 300 000		4 300 000	3 682 950	0.21	
PACIFIC LIFE GLOBAL FUNDING II-REG-S 1.75000% 22-02.05.29*	CHF		8 300 000	4 300 000	4 000 000	3 714 000	0.21	
QUEBEC, PROVINCE OF 1.12500% 13-22.02.23*	CHF	6 240 000		6 240 000				
QUEBEC, PROVINCE OF 1.50000% 14-05.02.24*	CHF	4 610 000		985 000	3 625 000	3 628 988	0.20	800 000
QUEBEC, PROVINCE OF 0.03000% 21-18.06.31*	CHF	10 000 000	1 000 000	3 230 000	7 770 000	6 503 490	0.36	
QUEBEC, PROVINCE OF-REG-S 0.75000% 14-21.11.24*	CHF	2 250 000			2 250 000	2 212 875	0.12	735 000
RABOBANK NEDERLAND NV 3.50000% 07-31.08.23*	CHF	4 060 000		4 060 000				



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
RABOBANK NEDERLAND NV-REG-S 0.25000% 19-25.11.27*	CHF	4 000 000		400 000	3 600 000	3 151 800	0.18	
RABOBANK NEDERLAND NV 1.36250% 22-28.04.28*	CHF		2 600 000	600 000	2 000 000	1 854 000	0.10	1 600 000
RAIFFEISENLANDESBANK OBEROE AG-REG-S 0.17500% 19-29.10.26*	CHF	2 885 000		110 000	2 775 000	2 503 050	0.14	
RCI BANQUE SA 0.50000% 17-20.04.22*	CHF	3 310 000		3 310 000				
RCI BANQUE SA 0.50000% 19-18.07.24*	CHF	5 610 000		565 000	5 045 000	4 807 885	0.27	
RCI BANQUE SA-REG-S 0.55000% 18-30.05.23*	CHF	1 900 000			1 900 000	1 871 880	0.10	
ROYAL BANK OF CANADA-REG-S 0.20000% 21-22.09.31*	CHF	8 300 000		1 355 000	6 945 000	5 340 705	0.30	2 075 000
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF		3 300 000		3 300 000	3 128 400	0.17	
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF		6 700 000		6 700 000	6 679 900	0.37	
SANTANDER CONSUMER FINANCE SA-REG-S 0.62500% 18-24.10.22*	CHF	1 980 000		1 980 000				
SANTANDER CONSUMER FINANCE SA-REG-S 0.15000% 19-10.12.24*	CHF	3 755 000			3 755 000	3 576 638	0.20	
SCOTIABANK CHILE SA-REG-S 0.38500% 21-22.07.26*	CHF	4 320 000		1 540 000	2 780 000	2 524 240	0.14	30 000
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF		3 500 000	25 000	3 475 000	3 110 125	0.17	1 320 000
SHELL INTERNATIONAL FINANCE BV 0.37500% 15-21.08.23*	CHF	14 930 000		14 930 000				
SHELL INTERNATIONAL FINANCE BV 0.87500% 15-21.08.28*	CHF	12 850 000	745 000	3 000 000	10 595 000	9 736 805	0.54	
SINOCHEM OFFSHORE CAPITAL CO LTD 0.76000% 15-17.06.22*	CHF	3 800 000		3 800 000				
SNCF RESEAU 2.00000% 10-12.11.26*	CHF	5 690 000		595 000	5 095 000	5 158 688	0.29	155 000
SNCF RESEAU 2.62500% 11-10.03.31*	CHF	3 555 000		595 000	2 960 000	3 082 840	0.17	
SNCF RESEAU 2.62500% 11-11.03.37*	CHF	2 750 000	340 000	20 000	3 070 000	3 200 475	0.18	200 000
SNCF RESEAU 3.25000% 06-30.06.32*	CHF	4 615 000		1 330 000	3 285 000	3 618 428	0.20	100 000
SOCIETE GENERALE 0.37500% 21-26.07.28*	CHF	3 600 000	2 000 000		5 600 000	4 785 200	0.27	1 000 000
SOCIETE GENERALE 0.40000% 17-22.02.22*	CHF	2 400 000		2 400 000				
SOCIETE GENERALE 2.37500% 12-19.09.22*	CHF	100 000		100 000				
SOCIETE GENERALE SA-REG-S 0.25000% 19-08.10.26*	CHF	200 000			200 000	178 000	0.01	200 000
SOCIETE GENERALE SA-REG-S 0.25000% 20-25.02.27*	CHF	3 600 000		400 000	3 200 000	2 753 600	0.15	
SOCIETE GENERALE SA-REG-S 0.28000% 22-26.01.27*	CHF		815 000		815 000	735 130	0.04	815 000
SOCIETE GENERALE SA-REG-S 0.74500% 22-26.01.29*	CHF		2 800 000	1 200 000	1 600 000	1 378 400	0.08	600 000
SOCIETE GENERALE-REG-S 0.70000% 18-26.02.25*	CHF	3 000 000			3 000 000	2 875 500	0.16	
SOCIETE GENERALE-REG-S 0.87500% 19-28.02.24*	CHF	5 400 000		2 600 000	2 800 000	2 736 720	0.15	
SOCIETE NATIONALE SNCF SA-REG-S 0.22700% 20-18.06.30*	CHF	8 040 000		1 435 000	6 605 000	5 719 930	0.32	
SPAREBANK 1 BOLIGKREDIT AS-REG-S 0.50750% 22-06.04.27*	CHF		4 800 000	100 000	4 700 000	4 443 850	0.25	
SPAREBANK 1 NORD NORGE 0.30000% 16-16.09.22*	CHF	600 000		600 000				
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 19-11.12.25*	CHF	3 735 000		395 000	3 340 000	3 114 550	0.17	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 21-15.09.28*	CHF	1 000 000			1 000 000	868 500	0.05	
SVENSK EXPORTKREDIT AB 1.25000% 13-17.07.23*	CHF	2 830 000		2 830 000				
SVENSKA HANDELSBANKEN AB 1.37500% 12-05.10.22*	CHF	2 240 000		2 240 000				
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.15000% 21-26.04.24*	CHF	2 000 000		600 000	1 400 000	1 323 000	0.07	
TELEFONICA EMISIONES SAU 3.45000% 12-14.12.22*	CHF	1 140 000		1 140 000				
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.00000% 14-29.08.24*	CHF	13 465 000	1 200 000	4 000 000	10 665 000	10 478 363	0.58	
TOTAL CAPITAL INTERNATIONAL SA 0.50000% 15-01.06.27*	CHF	4 650 000			4 650 000	4 275 675	0.24	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.28800% 18-13.07.26*	CHF	4 400 000			4 400 000	4 092 000	0.23	155 000
TRANSURBAN QUEENSLAND FINANCE PTY LTD 0.62500% 16-23.06.23*	CHF	2 240 000		500 000	1 740 000	1 718 076	0.10	
TRANSURBAN QUEENSLAND FINANCE PTY LTD 0.65000% 16-02.11.26*	CHF	2 160 000		695 000	1 465 000	1 341 940	0.07	1 200 000
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 1.00000% 18-08.12.25*	CHF	3 940 000		490 000	3 450 000	3 275 775	0.18	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.87500% 21-19.11.31*	CHF	7 500 000		3 740 000	3 760 000	3 028 680	0.17	
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF	5 800 000		800 000	5 000 000	4 342 500	0.24	
UNICREDIT BANK (IRELAND) PLC 4.25000% 12-19.10.22*	CHF	1 290 000			1 290 000	1 290 903	0.07	
VERIZON COMMUNICATIONS INC-REG-S 0.37500% 17-31.05.23*	CHF	8 665 000		8 665 000				
VERIZON COMMUNICATIONS INC-REG-S 1.00000% 17-30.11.27*	CHF	10 045 000		3 620 000	6 425 000	5 930 275	0.33	
VODAFONE GROUP PLC 0.37500% 16-03.12.24*	CHF	3 620 000			3 620 000	3 489 680	0.19	
VODAFONE GROUP PLC 0.50000% 16-19.09.31*	CHF	3 280 000		820 000	2 460 000	2 038 110	0.11	1 900 000
VODAFONE GROUP PLC 0.62500% 17-15.03.27*	CHF	3 455 000		1 290 000	2 165 000	2 009 120	0.11	250 000
WELLS FARGO & CO 0.37500% 15-02.06.22*	CHF	2 000 000		2 000 000				
WELLS FARGO & CO-REG-S 1.25000% 14-03.09.24*	CHF	5 000 000			5 000 000	4 905 000	0.27	
WELLS FARGO & CO-REG-S 0.50000% 15-02.11.23*	CHF	7 000 000			7 000 000	6 884 500	0.38	
WELLS FARGO & CO-REG-S 0.75000% 20-27.05.25*	CHF	5 000 000		2 000 000	3 000 000	2 862 000	0.16	
WELLS FARGO & CO-REG-S 1.12500% 20-26.05.28*	CHF	1 700 000			1 700 000	1 536 800	0.09	540 000
WESTPAC BANKING CORP 0.40000% 15-09.06.23*	CHF	5 520 000		5 520 000				
WESTPAC BANKING CORP-REG-S 0.30000% 17-28.11.25*	CHF	5 410 000		1 100 000	4 310 000	4 060 020	0.23	
WESTPAC BANKING CORP-REG-S 0.50000% 18-16.05.28*	CHF	4 110 000		1 065 000	3 045 000	2 713 095	0.15	
WESTPAC BANKING CORP-REG-S 0.40000% 18-06.06.24*	CHF	2 540 000		1 320 000	1 220 000	1 186 450	0.07	
WESTPAC BANKING CORP-REG-S 0.25000% 19-29.01.27*	CHF	7 120 000		625 000	6 495 000	6 059 835	0.34	
WESTPAC SECURITIES NZ LTD/LONDON 0.37500% 16-05.02.24*	CHF	5 995 000	1 250 000	1 050 000	6 195 000	6 069 861	0.34	
WESTPAC SECURITIES NZ LTD/LONDON 0.12500% 17-15.12.22*	CHF	3 180 000		3 180 000				
WOODSIDE FINANCE LTD 1.00000% 16-11.12.23*	CHF	2 100 000			2 100 000	2 063 880	0.12	
<b>Total CHF</b>						<b>1 382 423 206</b>	<b>77.03</b>	

**Total Medium term notes, fixed rate**

**1 382 423 206 77.03**

**Medium term notes, zero coupon**

<b>CHF</b>								
CAISSE DES DEPOTS CONSIGNATIONS REG-S 0.00000% 21-26.06.28*	CHF	2 000 000		1 200 000	800 000	719 200	0.04	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.00000% 20-16.06.26*	CHF	2 800 000			2 800 000	2 633 400	0.15	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.00000% 19-27.05.25*	CHF	3 400 000			3 400 000	3 228 300	0.18	
KOMMUNEKREDIT REG-S 0.00000% 21-03.03.42*	CHF	3 100 000		345 000	2 755 000	1 856 870	0.10	
KOREA HYDRO & NUCLEAR POWER CO-REG-S 0.00000% 19-19.07.24*	CHF	7 000 000	300 000	2 000 000	5 300 000	5 114 500	0.28	
KOREA RAILROAD CORP 0.00000% 19-19.11.24*	CHF	2 400 000		420 000	1 980 000	1 901 790	0.11	
NATIONWIDE BUILDING SOCIETY-REG-S 0.00000% 19-11.07.25*	CHF	7 780 000		15 000	7 765 000	7 415 575	0.41	
<b>Total CHF</b>						<b>22 869 635</b>	<b>1.27</b>	

**Total Medium term notes, zero coupon**

**22 869 635 1.27**

**Bonds, fixed rate**

<b>CHF</b>								
AKADEMISKA HUS AB-REG-S 0.35000% 22-24.03.27*	CHF		2 405 000	315 000	2 090 000	1 961 465	0.11	
AMGEN INC 0.41000% 16-08.03.23*	CHF	14 045 000		14 045 000				
ANZ NEW ZEALAND INT'L LTD/LDN 0.25000% 17-22.09.25*	CHF	2 250 000			2 250 000	2 126 250	0.12	
APPLE INC-REG-S 0.37500% 15-25.11.24*	CHF	11 495 000	1 600 000	1 500 000	11 595 000	11 310 923	0.63	
APPLE INC-REG-S 0.75000% 15-25.02.30*	CHF	7 210 000	395 000	1 060 000	6 545 000	5 949 405	0.33	950 000
ASIAN DEVELOPMENT BANK 2.75000% 10-12.02.30*	CHF	3 740 000		570 000	3 170 000	3 374 465	0.19	
AT&T INC-REG-S 1.87500% 14-04.12.30*	CHF	1 500 000			1 500 000	1 410 000	0.08	
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.12500% 20-27.08.26*	CHF	4 200 000		1 400 000	2 800 000	2 506 000	0.14	600 000
BANCO DE CHILE 0.56800% 18-21.11.23*	CHF	3 725 000		1 115 000	2 610 000	2 559 366	0.14	
BANCO MER DEL NORTE SA/GRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	4 220 000	1 500 000	1 230 000	4 490 000	4 171 210	0.23	
BANCO MERCANTIL DEL NORTE SA-REG-S 0.87500% 18-14.12.21*	CHF	700 000		700 000				
BANCO MERCANTIL DEL NORTE SA-REG-S 1.55000% 19-11.10.22*	CHF	3 600 000		2 000 000	1 600 000	1 599 200	0.09	
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	4 400 000		1 630 000	2 770 000	2 660 031	0.15	
BANCO SANTANDER CHILE-REG-S 0.37500% 15-19.05.22*	CHF	700 000		700 000				



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
BANCO SANTANDER SA-REG-S 1.12500% 17-20.07.27*	CHF	2 800 000			2 800 000	2 534 000	0.14	
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF		2 600 000		2 600 000	2 624 700	0.15	
BANK OF MONTREAL-REG-S 0.03500% 20-07.04.26*	CHF	3 685 000		450 000	3 235 000	3 048 988	0.17	
BANK OF NOVA SCOTIA 0.29500% 22-25.04.25*	CHF		2 750 000	145 000	2 605 000	2 515 128	0.14	
BANK OF NOVA SCOTIA 0.73250% 22-25.04.29*	CHF		4 750 000	480 000	4 270 000	3 934 805	0.22	
BLACK SEA TRADE & DEVELOPMT BK-REG-S 0.45000% 19-13.06.23*	CHF	1 460 000		460 000	1 000 000	930 000	0.05	
BP CAPITAL MARKETS PLC-REG-S 1.75000% 14-28.02.24*	CHF	2 735 000			2 735 000	2 724 334	0.15	
CAISSE DE REFINANCEMENT DE L'HABITAT 1.75000% 13-26.06.25*	CHF	1 500 000			1 500 000	1 502 250	0.08	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF		6 200 000	800 000	5 400 000	5 367 600	0.30	
CARIBBEAN DEVELOPMENT BANK 0.29700% 16-07.07.28*	CHF	2 715 000		110 000	2 605 000	2 352 315	0.13	
CENTRAL AMERICAN BK ECO INTEGRAT 1.12500% 14-24.02.23*	CHF	2 895 000		2 895 000				
COCA-COLA CO/THE 1.00000% 15-02.10.28*	CHF	11 820 000		1 750 000	10 070 000	9 450 695	0.53	
COCA-COLA CO/THE-REG-S 0.25000% 15-22.12.22*	CHF	9 310 000		9 310 000				
CORPORACION ANDINA DE FOMENTO 0.30000% 17-07.04.25*	CHF	7 160 000		770 000	6 390 000	6 096 060	0.34	
CORPORACION ANDINA DE FOMENTO-REG-S 2.08000% 22-31.08.28*	CHF		4 000 000		4 000 000	3 862 000	0.22	
CREDIT AGRICOLE SA LONDON 1.75000% 13-13.03.23*	CHF	2 960 000		2 960 000				
DEUTSCHE PFANDBRIEFBANK AG-REG-S 0.12500% 19-05.06.23*	CHF	3 145 000			3 145 000	3 089 334	0.17	
DH SWITZERLAND FINANCE SA-REG-S 0.50000% 15-08.12.23*	CHF	9 020 000		765 000	8 255 000	8 112 189	0.45	
DH SWITZERLAND FINANCE SA-REG-S 1.12500% 15-08.12.28*	CHF	3 830 000		600 000	3 230 000	2 989 365	0.17	200 000
DIGITAL INTREPID HOLDING BV-REG-S 0.20000% 21-15.12.26*	CHF	6 800 000		2 340 000	4 460 000	3 857 900	0.21	
DIGITAL INTREPID HOLDING BV-REG-S 0.55000% 21-16.04.29*	CHF	5 200 000		1 300 000	3 900 000	3 120 000	0.17	
DIGITAL INTREPID HOLDING B-REG-S 0.60000% 22-02.10.23*	CHF		200 000		200 000	196 500	0.01	
DIGITAL INTREPID HOLDING BV-REG-S 1.70000% 22-30.03.27*	CHF		5 400 000	2 245 000	3 155 000	2 893 135	0.16	
EUROPEAN INVESTMENT BANK 3.37500% 07-15.10.27*	CHF	4 700 000		555 000	4 145 000	4 478 673	0.25	
EUROPEAN INVESTMENT BANK 2.62500% 10-11.02.25*	CHF	5 040 000		665 000	4 375 000	4 499 688	0.25	
EUROPEAN INVESTMENT BANK 1.37500% 13-21.02.28*	CHF	8 990 000	800 000	2 780 000	7 010 000	6 883 820	0.38	815 000
EUROPEAN INVESTMENT BANK 1.75000% 13-28.06.33*	CHF	4 400 000		625 000	3 775 000	3 656 088	0.20	
EUROPEAN INVESTMNT BANK 1.62500% 12-02.04.26*	CHF	7 300 000		1 455 000	5 845 000	5 874 225	0.33	
FONDO FINANCIERO-REG-S 0.57800% 19-11.03.24*	CHF	3 640 000		920 000	2 720 000	2 647 648	0.15	
FONDO FINANCIERO-REG-S 0.55600% 21-03.09.26*	CHF	4 000 000		650 000	3 350 000	3 070 275	0.17	
FONDO FINANCIERO-REG-S 0.79500% 21-01.12.28*	CHF		3 000 000	215 000	2 785 000	2 428 520	0.14	
GAZ CAPITAL SA/GAZPROM LPN 2.75000% 16-30.11.21*	CHF	4 715 000		4 715 000				
GAZ CAPITAL SA/GAZPROM 2.25000% 17-19.07.22*	CHF	4 585 000		4 585 000				
GAZ CAPITAL SA/GAZPROM-REG-S 1.45000% 18-06.03.23*	CHF	15 400 000		9 605 000	5 795 000	3 071 350	0.17	
GS CALTEX CORP-REG-S 0.63300% 18-31.01.24*	CHF	3 600 000	1 500 000		5 100 000	4 988 820	0.28	
HEATHROW FUNDING LTD-REG-S 1.80000% 22-27.05.27*	CHF		2 000 000		2 000 000	1 898 000	0.11	
KAZAKHSTAN TEMIR ZHOLY NATIONAL CO JSC 3.25000% 18-05.12.23*	CHF	3 300 000			3 300 000	2 841 300	0.16	
KEB HANA BANK-REG-S 0.40750% 18-14.09.23*	CHF	3 670 000		3 670 000				
KOREA HOUSING FINANCE CORP-REG-S 2.15500% 22-14.10.25*	CHF		2 700 000		2 700 000	2 711 286	0.15	
KOREA HOUSING FINANCE CORP-REG-S 2.46500% 22-14.10.27*	CHF		2 700 000		2 700 000	2 728 026	0.15	
MONDELEZ INTERNATIONAL INC-REG-S 0.61700% 17-30.09.24*	CHF	3 400 000		620 000	2 780 000	2 703 550	0.15	
MONDELEZ INTL 1.12500% 15-21.12.23*	CHF	2 535 000		200 000	2 335 000	2 311 884	0.13	
MONDELEZ INTL-REG-S 1.12500% 15-30.12.25*	CHF	4 770 000	715 000	565 000	4 920 000	4 762 560	0.27	
MONDELEZ INTL-REG-S 0.65000% 16-26.07.22*	CHF	3 805 000		3 805 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 20-18.09.28*	CHF	3 395 000	1 000 000	960 000	3 435 000	2 985 015	0.17	
NATIONAL AUSTRALIA BANK LTD 0.30000% 17-31.10.25*	CHF	3 810 000	225 000		4 035 000	3 805 005	0.21	
NATIONWIDE BUILDING SOCIETY REG-S 0.91940% 22-17.12.25*	CHF		2 700 000		2 700 000	2 619 000	0.15	
NATIONWIDE BUILDING SOCIETY-REG-S 1.52030% 22-17.12.29*	CHF		5 700 000		5 700 000	5 423 550	0.30	
NEW BRUNSWICK, PROVINCE OF 0.20000% 16-07.11.31*	CHF	9 920 000	350 000	2 415 000	7 855 000	6 609 983	0.37	
NEW BRUNSWICK, PROVINCE OF 0.25000% 17-01.01.29*	CHF	7 300 000		1 290 000	6 010 000	5 390 970	0.30	690 000
NIEDEROESTERREICH, LAND-REG-S 0.50000% 14-27.10.22*	CHF	855 000		855 000				
NIEDEROESTERREICH, LAND 0.35000% 15-22.09.23*	CHF	2 660 000		2 660 000				
NIEDEROESTERREICH, LAND 0.04000% 16-23.10.26*	CHF	1 805 000		280 000	1 525 000	1 426 638	0.08	
NORTH AMERICAN DEVELOPMENT BANK 0.20000% 17-26.10.27*	CHF	1 755 000		600 000	1 155 000	1 053 938	0.06	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.30000% 18-24.07.26*	CHF	3 150 000		350 000	2 800 000	2 636 200	0.15	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 20-28.11.28*	CHF	8 145 000		55 000	8 090 000	7 216 280	0.40	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.55000% 20-27.05.33*	CHF	7 590 000		1 330 000	6 260 000	5 202 060	0.29	
OESTERREICHISCHE KONTROLLBANK AG 2.87500% 05-25.02.30*	CHF	18 370 000		2 605 000	15 765 000	16 986 788	0.95	
OESTERREICHISCHE KONTROLLBANK AG 3.25000% 06-25.07.36*	CHF	3 300 000		30 000	3 270 000	3 711 450	0.21	1 300 000
OESTERREICHISCHE KONTROLLBANK AG 2.62500% 06-22.11.24*	CHF	11 500 000		2 115 000	9 385 000	9 624 318	0.54	
RABOBANK NEDERLAND NV-REG-S 3.12500% 06-15.09.26*	CHF	9 020 000		1 280 000	7 740 000	7 991 550	0.45	2 500 000
RZD CAPITAL PLC *DEFAULTED* 2.10000% 17-02.10.23*	CHF	10 640 000		2 000 000	8 640 000	1 555 200	0.09	
SLOVAKIA, REPUBLIC OF 2.12500% 13-16.10.23*	CHF	1 105 000		1 105 000				
SPAREBANK 1 SMN 0.35000% 16-05.04.23*	CHF	1 200 000		1 200 000				
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.00000% 19-03.12.21*	CHF	1 750 000		1 750 000				
TANNER SERVICIOS FINANCIEROS SA-REG-S 0.60000% 20-07.11.22*	CHF	2 590 000		1 000 000	1 590 000	1 585 389	0.09	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.16600% 19-21.12.29*	CHF	6 000 000			6 000 000	5 034 000	0.28	
TRANSPOWER NEW ZEALAND LTD 0.02000% 19-16.12.27*	CHF	215 000			215 000	192 640	0.01	
VERIZON COMMUNICATIONS INC-REG-S 0.55500% 21-24.03.31*	CHF	8 700 000		1 150 000	7 550 000	6 247 625	0.35	
WESTPAC BANKING CORP-REG-S 1.48000% 22-21.09.26*	CHF		5 500 000		5 500 000	5 431 250	0.30	
<b>Total CHF</b>						<b>275 114 168</b>	<b>15.33</b>	

<b>Total Bonds, fixed rate</b>						<b>275 114 168</b>	<b>15.33</b>	
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<b>Bonds, zero coupon</b>								
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<b>CHF</b>								
KOREA GAS CORP-REG-S 0.00000% 19-28.11.23*	CHF	11 000 000		6 340 000	4 660 000	4 559 810	0.25	
KOREA NATIONAL OIL CORP-REG-S 0.00000% 19-04.10.24*	CHF	10 000 000		3 000 000	7 000 000	6 720 000	0.37	
KOREA RAILROAD CORP-REG-S 0.00000% 19-13.06.25*	CHF	3 880 000		640 000	3 240 000	3 074 760	0.17	
<b>Total CHF</b>						<b>14 354 570</b>	<b>0.80</b>	

<b>Total Bonds, zero coupon</b>						<b>14 354 570</b>	<b>0.80</b>	
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<b>Total Securities traded on an exchange</b>						<b>1 757 890 646</b>	<b>97.96</b>	
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## Securities traded neither on an exchange nor on a regulated market

<b>Investment certificates, open end</b>								
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<b>Global</b>								
UBS (CH) INST FUND-BONDS CHF AUSLAND CORPORATE PASSIVE II UX**	CHF	117		10	107	10 056 143	0.56	
<b>Total Global</b>						<b>10 056 143</b>	<b>0.56</b>	

<b>Total Investment certificates, open end</b>						<b>10 056 143</b>	<b>0.56</b>	
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<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>10 056 143</b>	<b>0.56</b>	
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Security	30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Total securities and similar instruments</b> (thereof in lending)					<b>1 767 946 789</b> 74 328 199	<b>98.52</b> 4.14)	
Bank deposits at sight					19 399 935	1.08	
Other assets					7 231 192	0.40	
<b>Total fund assets</b>					<b>1 794 577 916</b>	<b>100.00</b>	
Short-term bank liabilities					-8 271 547		
Other liabilities					-49 350		
<b>Net fund assets</b>					<b>1 786 257 019</b>		

Valuation categories	Market value as of 30.9.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 757 890 646	97.96
Investments valuation based on market-observed parameters	10 056 143	0.56
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>1 767 946 789</b>	<b>98.52</b>

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

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

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

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

\*\* valuation based on market-observed parameters



## Supplementary information

### Derivative financial instruments

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

There were no contracts in derivative financial instruments open at balance sheet date.

### Repurchase agreements

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

### Deposits made in securities instead of in cash

*UBS (CH) Investment Fund*

– *Bonds CHF Ausland Passive Class I-X*

During the period under review, securities (instead of in cash) in the value of CHF 2 829 265.35 were deposited which corresponds to 2 847.9190 units.

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class F	0.14%
Class I-A1	0.18%
Class I-A2	0.18%
Class I-B	0.05%
Class I-X	0.00%
Class W	0.18%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.



# UBS (CH) Investment Fund

## – Bonds CHF Inland ESG Passive II

### Category Other Funds for Traditional Investments

#### Most important figures

	ISIN	30.9.2022	30.9.2021
Net fund assets in CHF		1 621 406 719.75	749 968 418.75
<b>Class I-A3</b>	<b>CH1137244187</b>		<sup>1</sup>
Net asset value per unit in CHF		875.81	1 000.84
Number of units outstanding		80 169.6780	50 547.0000
<b>Class I-X</b>	<b>CH0594527738</b>		<sup>2</sup>
Net asset value per unit in CHF		870.67	995.41
Number of units outstanding		1 781 618.0810	702 601.3980

<sup>1</sup> Initial subscription: 28.9.2021  
<sup>2</sup> Initial subscription: 23.2.2021

#### Performance

	Currency	2021/2022	2021
Class I-A3	CHF	-12.5%	-
Class I-X	CHF	-12.4%	-
Benchmark:			
SBI ESG Domestic AAA-BBB Total Return	CHF	-12.3%	-

Historical performance is no indicator of current or future performance.  
The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.

#### Report of the Portfolio Manager

During the financial year, from 1 October 2021 to 30 September 2022, the CHF government interest rates increased by up to 1.50% across all maturities. The yield on the ten-year CHF government bond ranged between a negative 0.30% and positive 1.54% and stood at 1.23% at the end of September, well above the ten-year average of 0.05%. As a result of higher inflation rates and weaker growth expectations, credit spreads widened during the reporting year. The SNB tightened its monetary policy and raised its policy rate as well as the interest rate on sight deposits in two steps from a negative 0.75% to a positive 0.50%. To ensure appropriate monetary conditions, the SNB will be active in the foreign exchange market if necessary.

The subfund had a negative performance in the financial year, mainly due to higher interest rates but also due to wider credit spreads. The funds' strategy is to replicate the risk and return characteristics of the SBI® ESG Domestic AAA-BBB (TR) index with a stratified sampling approach.

#### Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
Switzerland	96.87
Supranationals	0.81
Liechtenstein	0.64
United States	0.19
Italy	0.08
<b>Total</b>	<b>98.59</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	CHF	CHF
Bank deposits		
– at sight	13 019 405.87	25 182 042.90
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	1 600 609 013.10	733 675 779.30
Other assets	9 902 948.47	3 747 259.95
<b>Total fund assets</b>	<b>1 623 531 367.44</b>	<b>762 605 082.15</b>
Loans	-2 115 960.09	-12 635 502.76
Other liabilities	-8 687.60	-1 160.64
<b>Net fund assets</b>	<b>1 621 406 719.75</b>	<b>749 968 418.75</b>

## Statement of income

	1.10.2021-30.9.2022	23.2.2021-30.9.2021
Income	CHF	CHF
Negative interest	-90 578.75	-22 439.45
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	9 539 121.92	3 225 129.58
Purchase of current net income on issue of units	5 710 764.87	898 455.68
<b>Total income</b>	<b>15 159 308.04</b>	<b>4 101 145.81</b>
<b>Expenses</b>		
Audit expenses	-12 530.90	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A3	-86 668.57	-1 160.64
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-10 437.82	-10 426.30
Payment of current net income on redemption of units	-899 155.33	-334 453.95
<b>Total expenses</b>	<b>-1 008 792.62</b>	<b>-346 040.89</b>
<b>Net income</b>	<b>14 150 515.42</b>	<b>3 755 104.92</b>
Realized capital gains and losses	-9 323 211.21	682 546.78
<b>Realized result</b>	<b>4 827 304.21</b>	<b>4 437 651.70</b>
Unrealized capital gains and losses	-142 643 345.71	-7 787 631.15
<b>Total result</b>	<b>-137 816 041.50</b>	<b>-3 349 979.45</b>

## Allocation of result

	1.10.2021-30.9.2022	23.2.2021-30.9.2021
	CHF	CHF
Net income of the financial year	14 150 515.42	3 755 104.92
<b>Available for distribution</b>	<b>14 150 515.42</b>	<b>3 755 104.92</b>
Less federal withholding tax	-4 952 680.40	-1 314 286.72
Net income retained for reinvestment	-9 197 835.02	-2 440 818.20
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	23.2.2021-30.9.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	749 968 418.75	0.00
Paid federal withholding tax	-1 419 549.62	0.00
Balance of unit movements	1 010 673 892.12	753 318 398.20
Total result	-137 816 041.50	-3 349 979.45
<b>Net fund assets at the end of the reporting period</b>	<b>1 621 406 719.75</b>	<b>749 968 418.75</b>



## Development of the outstanding units

	1.10.2021-30.9.2022	23.2.2021-30.9.2021
<b>Class I-A3</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	50 547.0000	0.0000
Units issued	39 729.7810	50 547.0000
Units redeemed	-10 107.1030	0.0000
<b>Situation at the end of the period</b>	<b>80 169.6780</b>	<b>50 547.0000</b>
Difference between units issued and units redeemed	29 622.6780	50 547.0000
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	702 601.3980	0.0000
Units issued	1 267 396.2300	790 000.6390
Units redeemed	-188 379.5470	-87 399.2410
<b>Situation at the end of the period</b>	<b>1 781 618.0810</b>	<b>702 601.3980</b>
Difference between units issued and units redeemed	1 079 016.6830	702 601.3980

## Net income retained for reinvestment (accumulation)

### Class I-A3

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>6.394</b>
Less federal withholding tax	CHF	-2.238
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>4.156</b>

### Class I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>7.654</b>
Less federal withholding tax	CHF	-2.679
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>4.975</b>



## Inventory of Fund assets

Security	30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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### Securities traded on an exchange

#### Notes, fixed rate

##### CHF

AARGAUISCHE KANTONALBANK 0.87500% 15-23.01.30*	CHF	745 000	5 055 000		5 800 000	5 307 000	0.33
ABB LTD 0.75000% 22-25.03.27*	CHF		1 240 000		1 240 000	1 164 360	0.07
ALLREAL HOLDING AG-REG-S 0.40000% 19-26.09.29*	CHF	145 000			145 000	118 465	0.01
BALOISE-HOLDING AG 2.00000% 12-12.10.22*	CHF	300 000		300 000			
BASEL-LANDSCHAFT, CANTON OF 1.50000% 13-26.06.28*	CHF	320 000			320 000	316 320	0.02
BASEL-LANDSCHAFT, CANTON OF 1.75000% 13-26.06.43*	CHF	100 000			100 000	95 900	0.01
BASELSTADT KANTONALBANK 0.25000% 20-02.09.32*	CHF	3 000 000			3 000 000	2 466 000	0.15
BERN, CITY OF 2.50000% 11-01.04.41*	CHF	320 000	115 000		435 000	472 193	0.03
BERNER KANTONALBANK AG-REG-S SUB 0.85000% 22-21.01.32*	CHF		945 000		945 000	769 703	0.05
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.07000% 20-18.09.29*	CHF	300 000	970 000		1 270 000	1 098 550	0.07
EMISSIONSZENTRALE GEM WOHNBAUTRAEGER 1.75000% 13-24.07.28*	CHF	100 000			100 000	100 400	0.01
EMMI FINANZ AG-REG-S 0.37500% 21-01.12.31*	CHF		1 170 000		1 170 000	962 910	0.06
GENEVA, CANTON OF 1.62500% 14-30.07.29*	CHF	500 000			500 000	492 750	0.03
GENEVA, CITY OF 1.62500% 13-12.12.24*	CHF	100 000			100 000	99 950	0.01
GIVAUDAN FINANCE SA 0.37500% 21-07.06.30*	CHF		1 510 000		1 510 000	1 282 745	0.08
INVESTIS HOLDING SA-REG-S 0.05000% 19-09.10.23*	CHF		1 085 000		1 085 000	1 052 450	0.06
INVESTIS HOLDING SA-REG-S 0.25000% 21-14.02.25*	CHF		900 000		900 000	835 200	0.05
LAFARGEHOLCIM LTD 3.00000% 12-22.11.22*	CHF	560 000		560 000			
LAUSANNE, CITY OF-REG-S 0.35000% 20-06.07.32*	CHF	1 000 000			1 000 000	840 500	0.05
LAUSANNE, CITY OF-REG-S 0.60000% 20-30.11.56*	CHF	300 000	375 000		675 000	439 088	0.03
LUZERNER KANTONALBANK 2.12500% 11-04.10.41*	CHF	190 000			190 000	188 765	0.01
LUZERNER KANTONALBANK AG-REG-S 0.25000% 22-24.01.30*	CHF		2 340 000		2 340 000	2 047 500	0.13
NANT DE DRANCE SA 1.25000% 15-23.10.23*	CHF	100 000			100 000	98 570	0.01
NESTLE SA-REG-S 2.12500% 22-15.07.30*	CHF		1 500 000		1 500 000	1 499 250	0.09
NEUBURG, CANTON OF-REG-S 0.30000% 19-19.07.39*	CHF	300 000	650 000		950 000	697 300	0.04
PFANDBRIEF SCHWEIZERISCHER HYPO INST-REG-S 1.12500% 18-09.10.48*	CHF	160 000			160 000	135 200	0.01
PFANDBRIEF SCHWEIZERISCHER HYPOTH-REG-S 0.37500% 22-16.02.37*	CHF		1 600 000		1 600 000	1 248 800	0.08
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.37500% 12-14.02.24*	CHF	1 250 000	2 095 000		3 345 000	3 343 328	0.21
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.50000% 12-14.02.40*	CHF	2 500 000	1 150 000		3 650 000	3 307 630	0.20
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.37500% 12-20.09.29*	CHF	1 370 000	1 780 000		3 150 000	3 028 725	0.19
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 15-21.01.30*	CHF	1 445 000	2 335 000		3 780 000	3 364 956	0.21
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.50000% 15-05.05.28*	CHF	2 800 000	2 235 000		5 035 000	4 676 508	0.29
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.87500% 15-07.05.35*	CHF	2 050 000	345 000		2 395 000	2 047 725	0.13
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 18-09.10.28*	CHF	610 000	675 000		1 285 000	1 193 765	0.07
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 18-16.11.26*	CHF	295 000			295 000	278 362	0.02
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 19-15.04.30*	CHF	1 050 000	520 000		1 570 000	1 377 204	0.08
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 19-26.04.34*	CHF	3 400 000	1 750 000		5 150 000	4 145 750	0.26
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 19-14.11.31*	CHF	750 000	545 000		1 295 000	1 083 915	0.07
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-13.08.27*	CHF	2 090 000	2 700 000		4 790 000	4 422 607	0.27
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 20-15.03.41*	CHF	2 180 000			2 180 000	1 582 244	0.10
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-17.08.40*	CHF	500 000	2 135 000		2 635 000	1 862 945	0.11
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 21-24.01.41*	CHF	2 000 000			2 000 000	1 445 600	0.09
PFANDBRIEFBK SCHZ HYPO INST-REG-S 0.37500% 18-10.07.28*	CHF	795 000			795 000	730 287	0.04
PFANDBRIEFBK SCHZ HYPO INST-REG-S 1.00000% 18-23.01.43*	CHF		2 000 000		2 000 000	1 664 200	0.10
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.37500% 13-22.04.22*	CHF	540 000		540 000			
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.75000% 13-25.02.26*	CHF	2 710 000	150 000		2 860 000	2 869 724	0.18
PSP SWISS PROPERTY AG-REG-S 0.55000% 19-04.02.28*	CHF	300 000	2 230 000		2 530 000	2 246 640	0.14
PSP SWISS PROPERTY AG-REG-S 0.15000% 20-02.02.29*	CHF	300 000	1 355 000		1 655 000	1 388 545	0.09
ROCHE KAPITALMARKT AG-REG-S 0.50000% 22-25.02.27*	CHF		3 720 000		3 720 000	3 513 540	0.22
ROCHE KAPITALMARKT AG-REG-S 2.00000% 22-23.09.32*	CHF		1 000 000		1 000 000	980 000	0.06
SONOVA HOLDING AG-REG-S 0.50000% 20-06.10.25*	CHF	300 000	475 000		775 000	741 675	0.05
SPITAL LIMMATTAL 1.87500% 13-29.11.23*	CHF	100 000			100 000	99 240	0.01
ST GALLER KANTONALBANK 1.50000% 13-12.02.31*	CHF	300 000	710 000		1 010 000	958 490	0.06
SULZER AG 0.87500% 20-18.11.27*	CHF	600 000	695 000		1 295 000	1 114 995	0.07
SULZER AG-REG-S 0.80000% 20-23.09.25*	CHF	520 000			520 000	479 440	0.03
SWISSCOM AG 1.75000% 12-10.07.24*	CHF	750 000	2 660 000		3 410 000	3 410 000	0.21
TECAN GROUP AG-REG-S 0.05000% 21-06.10.25*	CHF		800 000		800 000	745 600	0.05
TESSINER STAATSBANK 0.50000% 15-24.06.24*	CHF	300 000	3 315 000		3 615 000	3 539 085	0.22
UBS GROUP AG-REG-S 0.43500% 21-09.11.28*	CHF		1 800 000		1 800 000	1 523 700	0.09
VALIANT BANK AG-REG-S 0.20000% 19-29.01.27*	CHF	455 000			455 000	419 738	0.03
ZUERCHER KANTONALBANK-REG-S 0.10000% 21-31.03.31*	CHF	200 000	1 600 000		1 800 000	1 520 100	0.09
ZUERCHER KANTONALBANK-REG-S 0.15000% 21-21.10.31*	CHF		300 000		300 000	249 300	0.02
ZUERCHER KANTONALBANK 1.40000% 22-25.07.29*	CHF		3 750 000		3 750 000	3 609 375	0.22
ZUERICH, CANTON OF 1.62500% 13-29.07.26*	CHF	1 500 000			1 500 000	1 512 000	0.09
ZUERICH, CANTON OF 2.00000% 13-29.07.38*	CHF	150 000	285 000		435 000	434 348	0.03
ZUERICH, CANTON OF-REG-S 0.25000% 19-12.07.39*	CHF	420 000	510 000		930 000	715 170	0.04
ZUERICH, CITY OF 2.00000% 13-18.12.43*	CHF	100 000			100 000	99 950	0.01
ZUERICH, CITY OF-REG-S 1.50000% 22-24.06.52*	CHF		1 500 000		1 500 000	1 392 750	0.09
ZUGER KANTONALBANK AG 0.05000% 21-26.05.31*	CHF		770 000		770 000	640 255	0.04
ZUGER KANTONALBANK AG 1.20000% 22-02.06.28*	CHF		1 000 000		1 000 000	961 000	0.06
ZURICH, CITY OF 1.75000% 14-06.03.29*	CHF	300 000	340 000		640 000	634 560	0.04
<b>Total CHF</b>					<b>99 184 837</b>	<b>6.11</b>	

#### Total Notes, fixed rate

**99 184 837 6.11**

#### Notes, zero coupon

##### CHF

CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.07.25*	CHF	480 000	6 030 000		6 510 000	6 080 340	0.37
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.10.30*	CHF	420 000	2 070 000		2 490 000	1 948 425	0.12
PFANDBRIEFBK SCHWEIZERISCHER HYPO 0.00000% 19-15.06.27*	CHF	1 120 000	945 000		2 065 000	1 901 452	0.12
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-30.03.26*	CHF	100 000	1 295 000		1 395 000	1 317 299	0.08
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST-REG-S 0.00000% 20-26.10.29*	CHF		10 000 000	5 000 000	5 000 000	4 352 500	0.27
RHAETISCHE BAHN STAMM 0.00000% 21-29.09.36*	CHF	1 000 000	600 000		1 600 000	1 184 000	0.07
ZUERICH, CANTON OF-REG-S 0.00000% 21-10.11.33*	CHF	2 300 000		1 300 000	1 000 000	800 000	0.05
<b>Total CHF</b>					<b>17 584 016</b>	<b>1.08</b>	

#### Total Notes, zero coupon

**17 584 016 1.08**

#### Medium term notes, fixed rate

##### CHF

ADECCO GROUP AG-REG-S 0.87500% 18-18.09.26*	CHF	100 000	300 000		400 000	379 800	0.02
ADECCO SA 0.87500% 20-27.11.25*	CHF	340 000	215 000		555 000	534 188	0.03



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
BASELLANDSCHAFTLICHE KANTONALBANK 0.37500% 18-23.03.26*	CHF	340 000	1 410 000		1 750 000	1 669 500	0.10	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.37500% 19-13.05.30*	CHF	500 000	2 355 000		2 855 000	2 503 835	0.15	
BASELLANDSCHAFTLICHE KANTONALBANK 0.05000% 20-28.01.31*	CHF	480 000	1 915 000		2 395 000	2 005 813	0.12	
BERN, CANTON OF 2.25000% 11-20.04.26*	CHF	1 250 000			1 250 000	1 276 250	0.08	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.03000% 21-24.09.31*	CHF	400 000	480 000			880 000	0.04	
CREDIT SUISSE GROUP AG 1.00000% 15-14.04.23*	CHF	3 930 000			3 930 000	3 815 637	0.24	
CRH FINANCE SWITZERLAND AG-REG-S 1.37500% 14-30.09.22*	CHF	460 000		460 000				
LGT BANK AG-REG-S 0.37500% 19-05.07.28*	CHF	600 000	800 000		1 400 000	1 208 900	0.07	
LGT BANK AG-REG-S 0.37500% 19-15.11.29*	CHF	600 000			600 000	492 900	0.03	
LGT BANK AG-REG-S 0.20000% 20-04.11.30*	CHF	820 000	725 000		1 545 000	1 246 043	0.08	
LGT BANK AG-REG-S 0.45000% 21-29.07.31*	CHF	1 200 000	1 000 000		2 200 000	1 722 600	0.11	
LUZERNER KANTONALBANK 0.10000% 16-15.09.31*	CHF	190 000	180 000			370 000	0.02	
LUZERNER KANTONALBANK-REG-S 0.35000% 18-05.02.27*	CHF	250 000			250 000	234 375	0.01	
LUZERNER KANTONALBANK-REG-S 0.10000% 18-08.05.24*	CHF	300 000	1 020 000		1 320 000	1 289 640	0.08	
LUZERNER KANTONALBANK-REG-S 0.25000% 20-28.08.40*	CHF	300 000			300 000	215 250	0.01	
LUZERNER KANTONALBANK-REG-S 2.05000% 22-16.09.47*	CHF		1 000 000		1 000 000	999 000	0.06	
MIGROS BANK AG-REG-S 0.25000% 19-10.12.27*	CHF	300 000	1 055 000		1 355 000	1 207 983	0.07	
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 0.12500% 21-19.03.31*	CHF		2 500 000	2 500 000				
PFANDBRIEFBANK SCHWIZER HYPOTHITUTE AG 2.25000% 22-05.07.52*	CHF		2 745 000	2 745 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.75000% 11-15.12.26*	CHF	480 000	1 475 000		1 955 000	2 036 719	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.62500% 11-29.11.41*	CHF	860 000	1 465 000		2 325 000	2 166 203	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.50000% 12-27.04.27*	CHF	960 000	2 605 000		3 565 000	3 526 142	0.22	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.25000% 16-17.05.40*	CHF	480 000	1 430 000		1 910 000	1 382 840	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.62500% 17-23.01.37*	CHF	860 000	6 275 000	3 000 000	4 135 000	3 363 823	0.21	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.50000% 17-21.12.29*	CHF	480 000	325 000		805 000	724 661	0.04	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.12500% 17-25.03.24*	CHF	1 050 000	1 715 000		2 765 000	2 711 636	0.17	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.62500% 17-25.01.35*	CHF	500 000	2 090 000		2 590 000	2 154 880	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.25000% 17-12.10.27*	CHF	4 095 000	1 795 000		5 890 000	5 462 386	0.34	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.25000% 17-18.09.26*	CHF	2 195 000	325 000		2 520 000	2 381 652	0.15	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.62500% 17-18.10.30*	CHF	300 000	3 235 000		3 535 000	3 165 239	0.19	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.75000% 17-18.10.38*	CHF	1 480 000	1 655 000		3 135 000	2 530 885	0.16	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 18-12.05.27*	CHF	1 235 000	680 000		1 915 000	1 798 568	0.11	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 19-08.05.29*	CHF	1 000 000	2 965 000		3 965 000	3 522 903	0.22	
PFANDBRIEFBK SCHWEIZERI HYPOTHEKA AG 0.12500% 21-19.03.31*	CHF		8 695 000	5 000 000	3 695 000	3 140 750	0.19	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.00000% 12-09.09.22*	CHF	860 000		860 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.177500% 21-15.01.27*	CHF	300 000	300 000		600 000	548 100	0.03	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.57000% 21-15.01.31*	CHF	400 000	500 000		900 000	741 600	0.05	
SCHINDLER HOLDING AG 0.25000% 18-05.06.23*	CHF	1 000 000		1 000 000				
SWISS LIFE HOLDING AG-REG-S 0.35000% 19-06.03.29*	CHF	300 000	700 000		1 000 000	869 500	0.05	
SWISS LIFE HOLDING AG-REG-S 0.25000% 19-11.10.23*	CHF	360 000	320 000		680 000	668 712	0.04	
SWISS REINSURANCE CO LTD 0.75000% 15-21.01.27*	CHF	725 000	670 000		1 395 000	1 314 788	0.08	
UBS GROUP AG-REG-S 0.87500% 19-30.01.25*	CHF	600 000	2 400 000		3 000 000	2 901 000	0.18	
ZUERICH,CITY OF 3.00000% 07-08.06.22*	CHF	380 000		380 000				
ZURICH INSURANCE CO LTD-REG-S 0.10000% 20-27.08.32*	CHF	360 000	1 380 000		1 740 000	1 335 450	0.08	
ZURICH INSURANCE CO LTD-REG-S 1.12500% 22-04.07.29*	CHF		1 210 000		1 210 000	1 109 570	0.07	
<b>Total CHF</b>						<b>71 380 356</b>	<b>4.40</b>	
<b>Total Medium term notes, fixed rate</b>						<b>71 380 356</b>	<b>4.40</b>	
<b>Medium term notes, zero coupon</b>								
<b>CHF</b>								
BASELLANDSCHAFTLICHE KANTONALBANK 0.00000% 18-23.03.23*	CHF	300 000	13 000 000	13 300 000				
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-17.12.24*	CHF	300 000	1 480 000	1 780 000				
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 21-27.01.27*	CHF	300 000	575 000	875 000				
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 21-27.01.33*	CHF	1 800 000	485 000	2 285 000				
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.00000% 21-20.05.41*	CHF	440 000	845 000		1 285 000	878 940	0.05	
SWISS LIFE HOLDING AG-REG-S 0.00000% 19-06.06.25*	CHF	360 000	1 135 000		1 495 000	1 412 775	0.09	
ZURICH INSURANCE CO LTD-REG-S 0.00000% 21-26.08.31*	CHF	800 000	315 000		1 115 000	874 718	0.05	
<b>Total CHF</b>						<b>3 166 433</b>	<b>0.20</b>	
<b>Total Medium term notes, zero coupon</b>						<b>3 166 433</b>	<b>0.20</b>	
<b>Bonds, fixed rate</b>								
<b>CHF</b>								
AAREKRAFTWERK KLINGNAU AG-REG-S 0.62500% 19-03.08.29*	CHF	520 000	110 000		630 000	556 290	0.03	
AARGAU, CANTON OF 0.37500% 17-17.02.31*	CHF	1 000 000			1 000 000	877 500	0.05	
AARGAU, CANTON OF 2.00000% 10-15.12.28*	CHF	340 000			340 000	343 060	0.02	
AARGAUISCHE KANTONALBANK 1.60000% 12-18.05.37*	CHF	340 000	1 230 000		1 570 000	1 423 990	0.09	
AARGAUISCHE KANTONALBANK 1.00000% 14-19.06.23*	CHF	300 000	2 900 000	3 200 000				
AARGAUISCHE KANTONALBANK 0.62500% 15-13.04.28*	CHF	520 000			520 000	484 640	0.03	
AARGAUISCHE KANTONALBANK 0.15000% 15-18.05.22*	CHF	300 000		300 000				
AARGAUISCHE KANTONALBANK 0.05000% 15-16.12.22*	CHF	300 000		300 000				
AARGAUISCHE KANTONALBANK 0.06000% 16-01.07.25*	CHF	360 000	155 000		515 000	492 598	0.03	
AARGAUISCHE KANTONALBANK 0.02000% 16-17.10.24*	CHF	100 000	1 095 000		1 195 000	1 157 358	0.07	
AARGAUISCHE KANTONALBANK 0.11000% 17-21.02.24*	CHF	300 000	5 885 000	2 300 000	3 885 000	3 809 243	0.23	
AARGAUISCHE KANTONALBANK 0.25000% 17-07.09.26*	CHF	130 000			130 000	122 330	0.01	
AARGAUISCHE KANTONALBANK 0.25000% 18-03.04.25*	CHF	300 000	625 000		925 000	892 625	0.05	
AARGAUISCHE KANTONALBANK 0.50000% 18-15.11.27*	CHF	320 000	275 000		595 000	553 648	0.03	
AARGAUISCHE KANTONALBANK 0.12500% 19-11.02.26*	CHF	300 000	680 000		980 000	928 060	0.06	
AARGAUISCHE KANTONALBANK-REG-S 0.01000% 20-18.02.30*	CHF	360 000	960 000		1 320 000	1 133 880	0.07	
AARGAUISCHE KANTONALBANK-REG-S 0.01000% 20-29.06.28*	CHF	300 000	225 000		525 000	468 563	0.03	
ABB LTD-REG-S 0.30000% 19-06.08.24*	CHF	400 000	450 000		850 000	827 475	0.05	
ABB LTD-REG-S 1.00000% 19-07.05.29*	CHF	300 000	220 000		520 000	476 580	0.03	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 1.05000% 20-26.05.23*	CHF	300 000		300 000				
ALLREAL HOLDING AG 0.62500% 16-10.05.24*	CHF	300 000	830 000		1 130 000	1 094 970	0.07	
ALLREAL HOLDING AG 0.87500% 17-30.03.27*	CHF	445 000	495 000		940 000	851 640	0.05	
ALLREAL HOLDING AG 0.60000% 21-15.07.30*	CHF	500 000	360 000		860 000	692 300	0.04	
ALLREAL HOLDING AG 1.37500% 15-31.03.25*	CHF	300 000	625 000		925 000	894 475	0.06	
ALLREAL HOLDING AG-REG-S 0.75000% 17-19.06.26*	CHF	300 000	1 385 000		1 685 000	1 558 625	0.10	
ALLREAL HOLDING AG-REG-S 0.50000% 18-19.04.23*	CHF	100 000			100 000	99 070	0.01	
ALLREAL HOLDING AG-REG-S 0.70000% 20-22.09.28*	CHF	450 000	115 000		565 000	487 878	0.03	
BALOISE HOLDING AG 1.75000% 13-26.04.23*	CHF	340 000	8 330 000	6 670 000	2 000 000	2 003 800	0.12	
BALOISE HOLDING AG-REG-S 1.12500% 14-19.12.24*	CHF	300 000	110 000		410 000	400 775	0.02	
BALOISE HOLDING AG-REG-S 0.50000% 19-28.11.25*	CHF	300 000	100 000		400 000	378 800	0.02	
BALOISE HOLDING-REG-S 0.25000% 20-16.12.26*	CHF	300 000	305 000		605 000	552 668	0.03	
BALOISE HOLDING-REG-S 0.50000% 20-16.12.30*	CHF	300 000	305 000		605 000	503 058	0.03	
BANCA DELLO STATO CANTONE TICINO 0.30000% 17-15.06.27*	CHF	185 000			185 000	170 663	0.01	
BANCA DELLO STATO CANTONE TICINO-REG-S 0.37500% 18-08.02.28*	CHF	100 000	1 335 000		1 435 000	1 310 155	0.08	
BANCA DELLO STATO CANTONE TICINO-REG-S 0.45000% 19-26.02.29*	CHF	3 100 000			3 100 000	2 783 800	0.17	
BANCA DELLO STATO DEL CANTONE TIC-REG-S 0.05000% 19-10.07.29*	CHF	300 000	2 270 000		2 570 000	2 219 195	0.14	
BANK CLER AG-REG-S 0.50000% 17-28.11.25*	CHF	520 000	285 000		805 000	760 725	0.05	
BANK CLER AG-REG-S 0.37500% 19-26.04.27*	CHF	300 000	100 000		400 000	364 000	0.02	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
BANQUE CANTONALE DE GENEVE 0.50000% 15-10.06.24*	CHF	300 000			300 000	294 000	0.02	
BANQUE CANTONALE DE GENEVE-SUB 1.12500% 17-28.06.27*	CHF	445 000	335 000		780 000	723 450	0.04	
BANQUE CANTONALE DU JURA-REG-S 0.10000% 20-24.01.31*	CHF		1 270 000		1 270 000	1 056 640	0.07	
BANQUE CANTONALE NEUCHATELOISE 0.50000% 17-30.09.27*	CHF	2 500 000	240 000		2 740 000	2 541 350	0.16	
BANQUE CANTONALE NEUCHATELOISE-REG-S 0.35000% 18-14.09.26*	CHF	595 000	695 000		1 290 000	1 213 890	0.07	
BANQUE CANTONALE VAUDOISE 1.62500% 11-30.11.26*	CHF	165 000			165 000	162 773	0.01	
BANQUE CANTONALE VAUDOISE 1.50000% 14-28.03.24*	CHF	100 000	110 000		210 000	209 517	0.01	
BANQUE CANTONALE VAUDOISE 0.40000% 16-07.04.31*	CHF	100 000			100 000	85 200	0.01	
BANQUE CANTONALE VAUDOISE 0.50000% 17-12.07.29*	CHF	150 000			150 000	134 250	0.01	
BANQUE CANTONALE VAUDOISE 0.25000% 17-28.11.25*	CHF	100 000	350 000		450 000	427 725	0.03	
BASEL-LANDSCHAFT, CANTON OF 2.62500% 11-10.05.29*	CHF	100 000			100 000	104 700	0.01	
BASEL-LANDSCHAFT, CANTON OF 2.62500% 11-10.05.30*	CHF	100 000			100 000	104 750	0.01	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.00000% 14-30.03.27*	CHF	825 000			825 000	802 725	0.05	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.37500% 14-29.09.34*	CHF	150 000	700 000		850 000	801 125	0.05	
BASEL-LANDSCHAFT, CANTON OF 0.12500% 15-26.02.26*	CHF	320 000	215 000		535 000	510 658	0.03	
BASEL-LANDSCHAFT, CANTON OF 0.62500% 15-26.06.36*	CHF	100 000			100 000	84 750	0.01	
BASEL-LANDSCHAFT, CANTON OF 1.00000% 15-05.03.40*	CHF	400 000	665 000		1 065 000	923 888	0.06	
BASEL-LANDSCHAFT, CANTON OF 0.75000% 15-24.06.32*	CHF	100 000			100 000	90 100	0.01	
BASEL-STADT, CANTON OF 0.50000% 15-23.02.35*	CHF	100 000			100 000	83 150	0.01	
BASEL-STADT, CANTON OF-REG-S 0.50000% 19-22.02.34*	CHF	295 000			295 000	249 423	0.02	
BASELANDSCHAFTLICHE KANTONALBANK 1.75000% 11-22.11.24*	CHF	100 000	170 000		270 000	270 810	0.02	
BASELANDSCHAFTLICHE KANTONALBANK 1.12500% 13-27.03.23*	CHF	380 000		380 000				
BASELANDSCHAFTLICHE KANTONALBANK 0.75000% 15-30.03.28*	CHF	665 000	340 000		1 005 000	942 188	0.06	
BASELANDSCHAFTLICHE KANTONALBANK 0.25000% 15-13.05.25*	CHF	300 000	875 000		1 175 000	1 132 113	0.07	
BASELANDSCHAFTLICHE KANTONALBANK 0.25000% 18-25.01.27*	CHF	715 000	570 000		1 285 000	1 200 833	0.07	
BASELANDSCHAFTLICHE KANTONAL-REG-S 0.25000% 19-04.08.27*	CHF	420 000	270 000		690 000	637 905	0.04	
BASELANDSCHAFTLICHE KANTONALBANK-REG-S 0.01000% 22-28.07.26*	CHF		915 000		915 000	855 068	0.05	
BASELANDSCHAFTLICHE KANTONALBANK 1.70000% 22-13.05.42*	CHF		3 255 000		3 255 000	3 017 385	0.19	
BASELANDSCHAFTLICHE KANTONALBANK 1.60000% 22-13.05.32*	CHF		1 570 000		1 570 000	1 490 715	0.09	
BASELANDSCHAFTLICHE KANTONALBANK 1.70000% 22-13.05.42*	CHF		2 000 000	2 000 000				
BASELANDSCHAFTLICHE KANTONALBANK 1.60000% 22-13.05.32*	CHF		1 000 000	1 000 000				
BASELANDSCHAFTLICHE KANTONALBANK 0.01000% 21-28.01.33*	CHF	300 000	10 835 000		11 135 000	8 885 730	0.55	
BASELANDSCHAFTLICHE KANTONALBANK 0.10000% 21-18.03.30*	CHF	1 500 000	480 000		1 980 000	1 701 810	0.10	
BASLER KANTONALBANK 3.25000% 07-29.06.22*	CHF	480 000		480 000				
BASLER KANTONALBANK 1.87500% 10-26.10.26*	CHF	300 000	105 000		405 000	405 810	0.02	
BASLER KANTONALBANK 1.50000% 12-02.03.27*	CHF	200 000	2 910 000		3 110 000	3 064 905	0.19	
BASLER KANTONALBANK 0.37500% 15-10.08.23*	CHF	100 000			100 000	99 200	0.01	
BASLER KANTONALBANK 0.30000% 17-22.06.27*	CHF	690 000	510 000		1 200 000	1 114 200	0.07	
BASLER KANTONALBANK 0.15000% 19-02.04.27*	CHF	635 000	930 000		1 565 000	1 449 190	0.09	
BASLER KANTONALBANK 0.05000% 19-19.12.33*	CHF	300 000	1 175 000		1 475 000	1 143 863	0.07	
BASLER KANTONALBANK 0.12500% 20-10.09.32*	CHF	2 300 000	205 000		2 505 000	2 030 303	0.13	
BASLER KANTONALBANK-REG-S 0.12500% 18-11.04.24*	CHF	300 000	1 415 000		1 715 000	1 680 700	0.10	
BASLER KANTONALBANK-REG-S 0.25000% 21-10.03.36*	CHF		260 000		260 000	198 640	0.01	
BELL FOOD GROUP AG 0.62500% 16-24.03.25*	CHF	715 000	210 000		925 000	884 300	0.05	
BELL FOOD GROUP AG 1.75000% 13-16.05.22*	CHF	300 000	465 000	765 000				
BELL FOOD GROUP AG-REG-S 0.37500% 18-01.02.24*	CHF	300 000	200 000		500 000	488 500	0.03	
BELL FOOD GROUP AG-REG-S 0.75000% 18-01.02.28*	CHF	300 000	465 000		765 000	686 205	0.04	
BELL FOOD GROUP AG-REG-S 1.55000% 22-16.05.29*	CHF		2 340 000		2 340 000	2 139 930	0.13	
BERN, CANTON OF 0.05000% 16-18.11.31*	CHF	300 000	1 935 000		2 235 000	1 876 283	0.12	
BERN, CANTON OF 0.62500% 15-11.02.32*	CHF	100 000			100 000	88 400	0.01	
BERN, CANTON OF 1.00000% 12-25.10.24*	CHF	160 000			160 000	158 640	0.01	
BERN, CANTON OF 1.25000% 12-30.03.27*	CHF	1 320 000	705 000		2 025 000	1 987 538	0.12	
BERN, CANTON OF 1.25000% 13-07.02.28*	CHF	680 000	155 000		835 000	816 630	0.05	
BERN, CANTON OF 1.25000% 14-22.04.24*	CHF	100 000			100 000	99 700	0.01	
BERN, CANTON OF 1.25000% 14-12.09.30*	CHF	465 000			465 000	441 750	0.03	
BERN, CANTON OF 1.50000% 13-15.05.29*	CHF	160 000			160 000	156 240	0.01	
BERN, CANTON OF 1.75000% 10-24.09.25*	CHF	250 000			250 000	251 250	0.02	
BERN, CANTON OF 2.25000% 10-31.05.23*	CHF	460 000	8 370 000	8 830 000				
BERN, CANTON OF 2.37500% 10-25.03.22*	CHF	310 000		310 000				
BERN, CITY OF 0.62500% 17-13.06.39*	CHF	110 000			110 000		0.01	
BERN, CITY OF 2.50000% 05-26.09.25*	CHF	340 000	1 290 000		1 630 000	1 674 825	0.10	
BERN, CITY OF 2.50000% 10-01.04.25*	CHF	300 000	760 000		1 060 000	1 087 030	0.07	
BERNER KANTONALBANK AG 0.75000% 15-14.07.25*	CHF	100 000	110 000		210 000	204 120	0.01	
BERNER KANTONALBANK AG 0.40000% 18-03.05.27*	CHF	1 210 000	100 000		1 310 000	1 215 025	0.07	
BERNER KANTONALBANK AG 0.10000% 19-30.09.39*	CHF	145 000			145 000	98 020	0.01	
BIEL, CITY OF 1.37500% 14-24.09.29*	CHF	100 000	205 000		305 000	291 580	0.02	
BIEL, CITY OF 2.62500% 06-03.03.26*	CHF	300 000	220 000		520 000	534 300	0.03	
BIEL, CITY OF-REG-S 1.03000% 19-12.04.34*	CHF	100 000			100 000	86 650	0.01	
BLS AG-REG-S 0.95000% 18-12.12.39*	CHF	300 000	100 000		400 000	331 600	0.02	
BLS AG-REG-S 2.00000% 22-26.07.47*	CHF		1 405 000		1 405 000	1 447 853	0.09	
BOBST GROUP SA-REG-S 1.12500% 18-27.09.24*	CHF	300 000	365 000		665 000	645 050	0.04	
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF	400 000	395 000		795 000	723 848	0.04	
BUCHER INDUSTRIES AG 1.37500% 14-02.10.24*	CHF	520 000			520 000	511 940	0.03	
BUEHLER HOLDING AG-REG-S 0.10000% 17-21.12.22*	CHF	300 000		300 000				
BUEHLER HOLDING AG-REG-S 0.60000% 17-21.12.26*	CHF	360 000	2 290 000		2 650 000	2 444 625	0.15	
CANTON OF GENEVA SWITZERLAND-REG-S 0.03000% 20-28.06.30*	CHF	100 000	290 000		390 000	337 935	0.02	
CANTON OF GENEVA SWITZERLAND-REG-S 0.20000% 20-28.09.35*	CHF	100 000	470 000		570 000	450 300	0.03	
CANTON OF GRAUBUENDEN 0.25000% 15-26.11.27*	CHF	545 000	190 000		735 000	679 140	0.04	
CEMBRA MONEY BANK AG-REG-S 1.25000% 14-14.10.22*	CHF	300 000		300 000				
CEMBRA MONEY BANK AG 0.18000% 16-05.10.23*	CHF	300 000	450 000		750 000	735 375	0.05	
CEMBRA MONEY BANK AG 0.37500% 17-27.06.25*	CHF	300 000	1 245 000		1 545 000	1 456 163	0.09	
CEMBRA MONEY BANK AG-REG-S 0.25000% 17-23.05.24*	CHF	595 000	365 000		960 000	928 320	0.06	
CEMBRA MONEY BANK AG-REG-S 0.28500% 19-19.08.27*	CHF	555 000	635 000		1 190 000	1 051 960	0.06	
CEMBRA MONEY BANK AG-REG-S 0.15250% 19-14.10.26*	CHF	800 000	605 000		1 405 000	1 267 310	0.08	
CEMBRA MONEY BANK LTD-REG-S 0.87500% 18-08.06.26*	CHF	300 000	935 000		1 235 000	1 159 048	0.07	
CEMBRA MONEY BANK LTD-REG-S 0.41750% 21-15.11.28*	CHF		3 515 000		3 515 000	3 001 810	0.18	
CHOCOLADEFABRIKEN LINDT & SPRUENG-REG-S 0.01000% 20-06.10.28*	CHF	360 000	545 000		905 000	789 160	0.05	
CHOCOLADEFABRIKEN LINDT & SPRUENG-REG-S 0.25000% 20-06.10.32*	CHF	360 000	405 000		765 000	613 913	0.04	
CLARIANT AG-REG-S 1.12500% 19-15.04.26*	CHF	100 000		100 000				
COOP-GRUPPE GENOSSENSCHAFT-REG-S 1.00000% 14-29.09.23*	CHF	300 000			300 000	297 000	0.02	
COOP-GRUPPE GENOSSENSCHAFT 0.87500% 15-31.07.24*	CHF	300 000	2 230 000		2 530 000	2 469 280	0.15	
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 16-19.05.26*	CHF	500 000	1 260 000		1 760 000	1 645 600	0.10	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.25000% 16-30.09.22*	CHF	300 000	1 000 000	1 300 000				
COOP-GRUPPE GENOSSENSCHAFT 0.75000% 18-06.06.25*	CHF	420 000	1 360 000		1 780 000	1 703 460	0.10	
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 17-29.09.27*	CHF	1 050 000	300 000		1 350 000	1 217 025	0.07	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.75000% 20-05.05.23*	CHF	180 000	320 000	500 000				
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.12500% 21-09.04.31*	CHF		745 000		745 000	622 075	0.04	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.25000% 20-16.06.28*	CHF	750 000	1 150 000	1 900 000				
CREDIT SUISSE SCHWEIZ AG-REG-S 1.87500% 22-29.06.26*	CHF		3 750 000		3 750 000	3 675 000	0.23	
DAETWYLER HOLDING AG-REG-S 0.62500% 18-30.05.24*	CHF	300 000	145 000		445 000	434 543	0.03	
DORMAKABA FINANCE AG 1.00000% 17-13.10.25*	CHF	460 000	580 000		1 040 000	976 040	0.06	
EMISSIONS- UND FINANZ AG 0.87500% 18-18.10.23*	CHF		120 000		120 000	117 900	0.01	
EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF		320 000		320 000	294 400	0.02	
EMISSIONSZENTRALE GEM WOHNBAUTRAEGER 1.75000% 11-14.09.26*	CHF	100 000	435 000		535 000	537 140	0.03	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
EMISSIONSZENTRALE GEM WOHNBAUTRAEGER 1.25000% 12-15.06.27*	CHF	3 860 000	605 000		4 465 000	4 373 468	0.27	
EMISSIONSZENTRALE GEM WOHNBAUTRAEGER 0.87500% 12-24.03.23*	CHF	795 000		795 000				
EMISSIONSZENTRALE GEM WOHNBAUTRAEGER 1.37500% 13-27.03.28*	CHF	700 000			700 000	685 300	0.04	
EMISSIONSZENTRALE GEM WOHNBAUTRAEGER 0.75000% 14-24.09.24*	CHF	1 000 000			1 000 000	986 500	0.06	
EMISSIONSZENTRALE GEM WOHNBAUTRAEGER 1.12500% 14-24.09.29*	CHF	395 000			395 000	376 633	0.02	
EMISSIONSZENTRALE GEM WOHNBAUTRAEGER 0.37500% 15-27.05.30*	CHF	100 000	130 000		230 000	205 390	0.01	
EMISSIONSZENTRALE GEM WOHNBAUTRAEGER 0.62500% 15-07.09.33*	CHF	100 000			100 000	86 900	0.01	
EMISSIONSZENTRALE GEM WOHNBAUTRAEGER 0.32000% 16-09.05.36*	CHF	320 000			320 000	255 200	0.02	
EMISSIONSZENTRALE GEM WOHNBAUT-REG-S 0.35000% 20-27.04.40*	CHF	100 000	530 000		630 000	480 690	0.03	
EMISSIONSZENTRALE GEM WOHNBAUTRA-REG-S 0.10000% 20-02.11.38*	CHF	250 000	315 000		565 000	411 885	0.03	
EMMI FINANZ AG 0.50000% 17-21.06.29*	CHF	100 000			100 000	88 100	0.01	
EMMI FINANZ AG 1.625% 13-12.07.23*	CHF	100 000	590 000	690 000				
ENGADINER KRAFTWERKE AG 1.62500% 14-25.04.24*	CHF	300 000	5 000 000		5 300 000	5 254 950	0.32	
ENGADINER KRAFTWERKE AG 0.12500% 15-02.03.22*	CHF		2 110 000	2 110 000				
EUROFIMA EUROPEAN RAILROADMAT FIN CO 2.87500% 05-04.02.30*	CHF	750 000	2 195 000		2 945 000	3 112 865	0.19	
EUROFIMA EUROPEAN RAILROADMAT FIN CO 3.00000% 06-15.05.26*	CHF	2 410 000	4 015 000		6 425 000	6 736 613	0.41	
EUROFIMA EUROPEAN RAILROADMAT FIN CO 3.00000% 07-22.05.24*	CHF	900 000	1 080 000		1 980 000	2 027 520	0.12	
FCA CAPITAL SUISSE SA-REG-S 0.10000% 19-23.10.23*	CHF	220 000			220 000	215 050	0.01	
FCA CAPITAL SUISSE SA-REG-S 0.05190% 21-20.12.24*	CHF	450 000	700 000		1 150 000	1 084 450	0.07	
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF		2 160 000		2 160 000	2 056 320	0.13	
FIRMENICH INTERNATIONAL SA-REG-S 1.00000% 20-19.12.23*	CHF	650 000	2 030 000		2 680 000	2 637 656	0.16	
FREIBURGER KANTONALBANK 0.55000% 15-03.02.25*	CHF		10 000 000		10 000 000	9 750 000	0.60	
GALENICA SANTE LTD 0.50000% 17-15.06.23*	CHF	300 000	2 530 000		2 830 000	2 802 832	0.17	
GALENICA SANTE LTD 1.00000% 17-15.12.26*	CHF	485 000	375 000		860 000	810 120	0.05	
GEBERIT AG 0.30000% 15-17.04.23*	CHF	300 000			300 000	297 930	0.02	
GEBERIT AG 0.75000% 22-29.09.27*	CHF		1 600 000		1 600 000	1 491 200	0.09	
GEBERIT AG-REG-S 0.10000% 19-17.10.24*	CHF	300 000	920 000		1 220 000	1 176 080	0.07	
GEBERIT AG-REG-S 0.60000% 19-17.10.28*	CHF	300 000	280 000		580 000	524 900	0.03	
GENEVA, CANTON OF 0.02000% 15-27.11.24*	CHF	500 000	5 275 000		5 775 000	5 595 975	0.34	
GENEVA, CANTON OF 0.50000% 15-27.11.30*	CHF	400 000	300 000		700 000	627 200	0.04	
GENEVA, CANTON OF 0.60000% 16-04.07.46*	CHF	690 000	530 000		1 220 000	908 900	0.06	
GENEVA, CANTON OF 0.50000% 16-31.10.56*	CHF	460 000	210 000		670 000	431 815	0.03	
GENEVA, CANTON OF 0.60000% 17-24.03.38*	CHF	320 000	455 000		775 000	627 750	0.04	
GENEVA, CANTON OF 1.50000% 11-14.10.24*	CHF	320 000	270 000		590 000	590 590	0.04	
GENEVA, CANTON OF 1.62500% 11-28.11.23*	CHF	320 000	610 000	930 000				
GENEVA, CANTON OF 1.50000% 12-27.01.28*	CHF	100 000	455 000		555 000	548 063	0.03	
GENEVA, CANTON OF 1.50000% 12-05.03.32*	CHF		5 000 000		5 000 000	4 812 500	0.30	
GENEVA, CANTON OF 1.25000% 12-29.12.22*	CHF	100 000		100 000				
GENEVA, CANTON OF 1.50000% 12-28.05.27*	CHF	380 000	235 000		615 000	609 158	0.04	
GENEVA, CANTON OF 1.00000% 12-26.10.22*	CHF	750 000		750 000				
GENEVA, CANTON OF 1.25000% 12-26.10.26*	CHF	2 020 000			2 020 000	1 996 770	0.12	
GENEVA, CANTON OF 1.25000% 13-22.03.23*	CHF	360 000		360 000				
GENEVA, CANTON OF 1.75000% 13-22.03.33*	CHF	460 000	330 000		790 000	770 250	0.05	
GENEVA, CANTON OF 1.75000% 13-24.05.34*	CHF	320 000	250 000		570 000	550 050	0.03	
GENEVA, CANTON OF 2.50000% 10-06.04.22*	CHF	320 000		320 000				
GENEVA, CANTON OF 2.12500% 10-27.10.28*	CHF	970 000	120 000		1 090 000	1 109 075	0.07	
GENEVA, CANTON OF 2.00000% 11-28.11.41*	CHF	100 000	110 000		210 000	207 060	0.01	
GENEVA, CANTON OF 2.00000% 13-20.03.26*	CHF	130 000			130 000	131 950	0.01	
GENEVA, CANTON OF 2.25000% 13-20.09.29*	CHF	380 000			380 000	389 120	0.02	
GENEVA, CANTON OF-REG-S 1.00000% 14-29.09.26*	CHF	100 000	110 000		210 000	205 170	0.01	
GENEVA, CANTON OF-REG-S 1.37500% 14-29.09.34*	CHF	300 000	6 055 000		6 355 000	5 798 938	0.36	
GENEVA, CANTON OF-REG-S 0.40000% 16-28.04.36*	CHF	2 250 000	1 000 000		3 250 000	2 600 000	0.16	
GENEVA, CANTON OF-REG-S 0.25000% 17-29.11.27*	CHF	1 560 000	395 000		1 955 000	1 809 353	0.11	
GENEVA, CANTON OF-REG-S 0.50000% 17-28.11.31*	CHF	615 000	1 245 000		1 860 000	1 640 520	0.10	
GENEVA, CANTON OF-REG-S 0.12500% 19-28.05.32*	CHF	400 000	1 310 000		1 710 000	1 443 240	0.09	
GENEVA, CANTON OF-REG-S 0.30000% 19-28.11.39*	CHF	300 000	550 000		850 000	631 975	0.04	
GENEVA, CANTON OF-REG-S 0.05000% 20-15.11.29*	CHF	110 000			110 000	96 635	0.01	
GENEVA, CANTON OF-REG-S 0.25000% 20-15.06.40*	CHF	2 530 000	2 720 000		5 250 000	3 845 625	0.24	
GENEVA, CANTON OF-REG-S 0.05000% 21-27.08.41*	CHF	750 000	240 000		990 000	674 190	0.04	
GENEVA, CITY OF 0.12500% 15-12.02.25*	CHF	100 000			100 000	96 550	0.01	
GENEVA, CITY OF 1.12500% 13-17.04.23*	CHF	1 050 000		1 050 000				
GENEVA, CITY OF 1.37500% 12-19.11.29*	CHF	320 000	965 000		1 285 000	1 220 108	0.08	
GEORG FISCHER AG-REG-S 1.05000% 18-20.04.28*	CHF	320 000	605 000		925 000	851 000	0.05	
GEORG FISCHER LTD-REG-S 0.95000% 20-25.03.30*	CHF	1 500 000			1 500 000	1 309 500	0.08	
GEORGES FISCHER FINANZ AG 0.87500% 16-12.05.26*	CHF	340 000	335 000		675 000	638 550	0.04	
GIVAUDAN FINANCE SA-REG-S 0.12500% 21-07.06.27*	CHF		1 360 000		1 360 000	1 227 400	0.08	
GIVAUDAN SA 0.62500% 16-05.12.31*	CHF	300 000	500 000		800 000	666 000	0.04	
GIVAUDAN SA 1.75000% 14-19.03.24*	CHF	1 800 000	515 000		2 315 000	2 308 055	0.14	
GIVAUDAN SA-REG-S 0.37500% 18-09.04.25*	CHF	100 000			100 000	95 800	0.01	
GIVAUDAN SA-REG-S 0.15000% 20-10.11.28*	CHF	160 000			160 000	139 040	0.01	
GRANDE DIXENCE SA 1.37500% 15-18.02.25*	CHF	100 000	350 000		450 000	438 525	0.03	
GRANDE DIXENCE SA 1.12500% 17-04.07.24*	CHF	290 000			290 000	284 200	0.02	
GRANDE DIXENCE SA-REG-S 0.80000% 19-17.06.26*	CHF	2 100 000			2 100 000	1 967 700	0.12	
GRANDE DIXENCE SA-REG-S 0.30000% 21-31.08.28*	CHF	280 000	360 000		640 000	553 280	0.03	
GRAUBUENDNER KANTONALBANK 1.25000% 12-14.06.24*	CHF	300 000	530 000		830 000	825 850	0.05	
GRAUBUENDNER KANTONALBANK 1.37500% 13-11.03.25*	CHF	220 000			220 000	218 570	0.01	
GRAUBUENDNER KANTONALBANK 0.62500% 15-20.04.29*	CHF	1 380 000	440 000		1 820 000	1 659 840	0.10	
GRAUBUENDNER KANTONALBANK 0.25000% 16-10.03.28*	CHF	300 000	575 000		875 000	801 063	0.05	
GRAUBUENDNER KANTONALBANK 0.30000% 18-20.02.26*	CHF	100 000			100 000	95 250	0.01	
GRAUBUENDNER KANTONALBANK 0.12500% 18-29.05.24*	CHF	420 000	8 030 000		8 450 000	8 247 200	0.51	
GRAUBUENDNER KANTONALBANK 0.37500% 19-28.05.32*	CHF	400 000	1 225 000		1 625 000	1 359 313	0.08	
GRAUBUENDNER KANTONALBANK-REG-S 0.10000% 21-07.05.31*	CHF	750 000	810 000		1 560 000	1 311 960	0.08	
GZO AG SPITAL WETZIKON 1.87500% 14-12.06.24*	CHF	245 000			245 000	241 570	0.01	
HELVETIA SCHISCHE VERSIUNLCFT AG REG-S 1.95000% 22-25.06.29*	CHF		1 125 000		1 125 000	1 084 500	0.07	
HELVETIA SCHWEIZ VERSICHERUNGSGES-REG-S 1.50000% 14-28.04.25*	CHF	300 000	2 075 000		2 375 000	2 337 000	0.14	
HIAG IMMOBILIEN HOLDING AG 1.00000% 16-04.07.23*	CHF		255 000		255 000	250 946	0.02	
HIAG IMMOBILIEN HOLDING AG-REG-S 0.87500% 19-08.05.24*	CHF		605 000		605 000	581 103	0.04	
HIAG IMMOBILIEN HOLDING AG-REG-S 0.75000% 21-30.06.28*	CHF		720 000		720 000	596 880	0.04	
HILTI AG 0.20000% 17-08.11.24*	CHF	100 000			100 000	96 500	0.01	
HILTI AG 1.87500% 13-30.10.23*	CHF		300 000		300 000	299 310	0.02	
HILTI AG-REG-S 0.05000% 20-02.07.25*	CHF	100 000	870 000		970 000	920 045	0.06	
INTERSHOP HOLDING AG-REG-S 0.30000% 21-29.06.26*	CHF		610 000		610 000	539 351	0.03	
INVESTIS HOLDING SA 0.75000% 17-03.10.22*	CHF	220 000			220 000	220 000	0.01	
JULIUS BAER GROUP-REG-S 0.37500% 17-06.12.24*	CHF	300 000	265 000		565 000	543 248	0.03	
KANTONSSPITAL AARAU AG 0.75000% 17-28.05.32*	CHF	300 000	400 000		700 000	591 500	0.04	
KANTONSSPITAL AARAU AG-REG-S 0.70000% 18-23.05.28*	CHF	410 000			410 000	376 585	0.02	
KANTONSSPITAL AARAU AG-REG-S 1.10000% 18-23.05.33*	CHF	1 195 000	350 000		1 545 000	1 338 743	0.08	
KANTONSSPITAL AARAU AG-REG-S 1.65000% 22-22.05.37*	CHF		3 775 000		3 775 000	3 372 963	0.21	
KANTONSSPITAL BADEN AG-REG-S 0.35000% 21-30.09.36*	CHF	650 000	160 000		810 000	590 490	0.04	
KANTONSSPITAL ST GALLEN-REG-S 0.05000% 21-30.09.31*	CHF		1 085 000		1 085 000	868 000	0.05	
KANTONSSPITAL ST GALLEN-REG-S 0.30000% 21-30.09.36*	CHF		455 000		455 000	329 875	0.02	
KINDERSPITAL ZUERICH-ELEONOREN-REG-S 0.25000% 16-28.07.28*	CHF	100 000	240 000		340 000	301 920	0.02	
KRAFTWERKE LINTH-LIMMERN AG 2.75000% 10-10.03.22*	CHF	320 000	5 100 000	5 420 000				
KRAFTWERKE LINTH-LIMMERN AG 2.75000% 11-09.06.23*	CHF	320 000	1 815 000		2 135 000	2 135 641	0.13	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
KRAFTWERKE LINTH-LIMMERN AG 2.87500% 11-30.06.31*	CHF	300 000	700 000		1 000 000	959 500	0.06	
KRAFTWERKE LINTH-LIMMERN AG 2.87500% 12-27.03.42*	CHF	300 000	615 000		915 000	834 938	0.05	
KRAFTWERKE LINTH-LIMMERN AG 3.00000% 12-27.09.52*	CHF	360 000	2 620 000		2 980 000	2 762 460	0.17	
KRAFTWERKE LINTH-LIMMERN AG 3.00000% 13-02.04.48*	CHF	55 000			55 000	51 260	0.00	
KRAFTWERKE LINTH-LIMMERN AG 2.37500% 13-10.12.26*	CHF	300 000	630 000		930 000	908 610	0.06	
KRAFTWERKE LINTH-LIMMERN AG 1.25000% 14-11.09.24*	CHF	360 000			360 000	351 000	0.02	
KRAFTWERKE LINTH-LIMMERN AG 1.50000% 16-06.12.22*	CHF	100 000		100 000				
KRAFTWERKE LINTH-LIMMERN AG 2.00000% 17-11.12.23*	CHF	130 000			130 000	128 765	0.01	
KRAFTWERKE OBERHASLI AG 1.87500% 13-21.02.25*	CHF	300 000			300 000	298 800	0.02	
KRAFTWERKE OBERHASLI AG 0.70000% 17-30.01.26*	CHF	300 000	220 000		520 000	493 220	0.03	
KRAFTWERKE OBERHASLI AG 0.12500% 21-21.02.31*	CHF		275 000		275 000	221 375	0.01	
KUEHNE+NAGEL INTERNATIONAL AG-REG-S 0.02000% 19-18.11.22*	CHF	300 000		300 000				
KUEHNE+NAGEL INTERNATIONAL AG-REG-S 0.20000% 19-18.06.25*	CHF	300 000	1 400 000		1 700 000	1 608 200	0.10	
LAFARGEHOLCIM LTD 1.00000% 15-04.12.25*	CHF	520 000	690 000		1 210 000	1 160 995	0.07	
LAFARGEHOLCIM LTD-REG-S 2.00000% 13-09.06.22*	CHF	340 000		340 000				
LAFARGEHOLCIM LTD-REG-S 1.00000% 18-11.12.24*	CHF	650 000	5 060 000		5 710 000	5 550 120	0.34	
LAUSANNE, CITY OF 0.87500% 17-06.10.42*	CHF	100 000			100 000	78 065	0.00	
LAUSANNE, CITY OF 1.62500% 11-30.09.22*	CHF	1 050 000		1 050 000				
LAUSANNE, CITY OF 1.25000% 12-07.06.24*	CHF	300 000	100 000		400 000	397 800	0.02	
LAUSANNE, CITY OF 1.50000% 13-03.04.28*	CHF	100 000	315 000		415 000	407 115	0.03	
LAUSANNE, CITY OF 1.37500% 13-27.11.23*	CHF	300 000	160 000	460 000				
LAUSANNE, CITY OF-REG-S 1.10000% 18-15.03.38*	CHF	100 000			100 000	84 550	0.01	
LAUSANNE, CITY OF-REG-S 1.05000% 19-07.03.44*	CHF	100 000	110 000		210 000	170 100	0.01	
LAUSANNE, CITY OF-REG-S 0.05000% 19-28.09.54*	CHF	445 000	165 000		610 000	329 400	0.02	
LAUSANNE, CITY OF-REG-S 0.54000% 21-06.11.62*	CHF		2 240 000		2 240 000	1 324 960	0.08	
LGT BANK AG 0.20000% 16-12.10.26*	CHF	480 000	310 000		790 000	723 640	0.04	
LGT BANK AG 0.50000% 17-12.05.27*	CHF	400 000	465 000		865 000	789 745	0.05	
LGT BANK AG 0.62500% 15-25.11.25*	CHF	420 000	210 000		630 000	599 445	0.04	
LIECHTENSTEINISCHE LANDESBANK AG-REG-S 0.12500% 19-28.05.26*	CHF	300 000	410 000		710 000	652 490	0.04	
LINDT & SPRUENGLI AG-REG-S 1.00000% 14-08.10.24*	CHF	1 360 000	100 000		1 460 000	1 434 450	0.09	
LINDT & SPRUENGLI AG 0.30000% 17-06.10.27*	CHF	130 000			130 000	118 430	0.01	
LUCERNE, CANTON OF 0.12500% 17-20.06.29*	CHF	300 000			300 000	268 050	0.02	
LUCERNE, CANTON OF 2.00000% 13-28.10.33*	CHF	100 000			100 000	99 750	0.01	
LUGANO, CITY OF 0.87500% 14-09.12.24*	CHF	1 050 000	135 000		1 185 000	1 166 040	0.07	
LUGANO, CITY OF-REG-S 0.25000% 17-20.12.27*	CHF	100 000			100 000	91 900	0.01	
LUGANO, CITY OF-REG-S 0.15000% 20-28.11.70*	CHF	300 000	160 000		460 000	211 140	0.01	
LUZERNER KANTONALBANK 3.00000% 05-11.03.25*	CHF	400 000	1 995 000		2 395 000	2 471 640	0.15	
LUZERNER KANTONALBANK AG 1.87500% 10-26.11.35*	CHF	130 000			130 000	123 695	0.01	
LUZERNER KANTONALBANK 2.00000% 10-27.12.39*	CHF	150 000			150 000	145 200	0.01	
LUZERNER KANTONALBANK 2.50000% 11-11.03.43*	CHF	300 000			300 000	316 050	0.02	
LUZERNER KANTONALBANK 1.62500% 12-20.07.37*	CHF	300 000	995 000		1 295 000	1 184 278	0.07	
LUZERNER KANTONALBANK 0.20000% 17-11.04.25*	CHF	3 100 000	230 000		3 330 000	3 211 785	0.20	
LUZERNER KANTONALBANK-REG-S 0.41000% 19-31.01.29*	CHF	100 000	590 000		690 000	623 070	0.04	
LUZERNER KANTONALBANK-REG-S 0.85000% 19-12.03.42*	CHF	1 300 000	3 105 000		4 405 000	3 442 508	0.21	
LUZERNER KANTONALBANK-REG-S 0.50000% 19-26.07.41*	CHF	300 000	335 000		635 000	470 218	0.03	
LUZERNER KANTONALBANK-REG-S 0.12500% 20-25.11.32*	CHF	300 000			300 000	242 550	0.01	
LUZERNER KANTONALBANK-REG-S 0.40000% 21-15.03.38*	CHF	1 600 000	1 195 000		2 795 000	2 124 200	0.13	
LUZERNER KANTONALBANK AG-REG-S 1.62500% 22-13.11.42*	CHF		800 000		800 000	733 200	0.05	
LUZERNER KANTONALBANK AG-REG-S SUB 0.87500% 21-14.05.31*	CHF	1 100 000	870 000		1 970 000	1 653 815	0.10	
LUZERNER KANTONSSPITAL-REG-S 0.62500% 18-25.09.28*	CHF	300 000	355 000		655 000	592 448	0.04	
MOBIMO HOLDING AG 0.75000% 17-20.03.26*	CHF	340 000	930 000		1 270 000	1 181 100	0.07	
MOBIMO HOLDING AG 1.87500% 14-16.09.24*	CHF	450 000	1 615 000		2 065 000	2 034 025	0.13	
MOBIMO HOLDING AG-REG-S 0.87500% 18-02.10.23*	CHF	300 000	4 235 000		4 535 000	4 444 300	0.27	
MOBIMO HOLDING AG-REG-S 0.25000% 20-23.03.28*	CHF	620 000	820 000		1 440 000	1 229 760	0.08	
NANT DE DRANCE SA 1.75000% 14-18.07.24*	CHF	420 000	455 000		875 000	867 125	0.05	
NANT DE DRANCE SA 2.37500% 13-15.02.28*	CHF	460 000	795 000		1 255 000	1 237 430	0.08	
NANT DE DRANCE SA 2.00000% 16-02.02.26*	CHF	2 080 000	215 000		2 295 000	2 269 755	0.14	
NANT DE DRANCE SA-REG-S 1.55000% 18-19.08.25*	CHF	300 000	365 000		665 000	652 033	0.04	
NANT DE DRANCE SA-REG-S 1.25000% 20-25.06.27*	CHF	3 275 000	435 000		3 710 000	3 491 110	0.22	
NANT DE DRANCE SA-REG-S 0.87500% 20-23.05.29*	CHF	1 240 000	310 000		1 550 000	1 372 525	0.08	
NESTLE SA-REG-S 0.25000% 18-28.06.24*	CHF	1 300 000	1 550 000		2 850 000	2 791 575	0.17	
NESTLE SA-REG-S 0.75000% 18-28.06.28*	CHF	860 000	1 585 000		2 445 000	2 281 185	0.14	
NESTLE SA-REG-S 2.50000% 22-14.07.34*	CHF		1 500 000		1 500 000	1 529 250	0.09	
NEUENBURG, CANTON OF 1.25000% 12-24.09.27*	CHF	320 000	385 000		705 000	683 850	0.04	
NEUENBURG, CANTON OF 0.04000% 15-11.11.24*	CHF	300 000	575 000		875 000	847 000	0.05	
NEUENBURG, CANTON OF-REG-S 0.70000% 17-23.11.37*	CHF	100 000			100 000	80 870	0.00	
NEUENBURG, CANTON OF-REG-S 0.75000% 18-28.11.33*	CHF	100 000			100 000	86 550	0.01	
NEUENBURG, CANTON OF-REG-S 0.10000% 19-29.10.49*	CHF	300 000	1 770 000		2 070 000	1 219 416	0.08	
NOVARTIS AG 0.25000% 15-13.05.25*	CHF	1 190 000	1 715 000		2 905 000	2 809 135	0.17	
NOVARTIS AG 0.62500% 15-13.11.29*	CHF	1 045 000	1 240 000		2 285 000	2 061 070	0.13	
NOVARTIS AG 1.05000% 15-11.05.35*	CHF	480 000	655 000		1 135 000	972 695	0.06	
OC OERLIKON CORP AG 2.62500% 14-17.06.24*	CHF	300 000	1 655 000		1 955 000	1 927 630	0.12	
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF	720 000	625 000		1 345 000	1 215 880	0.07	
OC OERLIKON CORP AG-REG-S 0.80000% 21-27.11.28*	CHF	750 000	660 000		1 410 000	1 163 955	0.07	
PANALPINA WELTTRANSPORT HLDG AG-REG-S 1.00000% 18-12.12.22*	CHF	1 000 000		1 000 000				
PARTNERS GROUP HOLDING AG 0.15000% 17-07.06.24*	CHF	775 000	750 000		1 525 000	1 475 438	0.09	
PARTNERS GROUP HOLDING AG-REG-S 0.40000% 19-21.06.27*	CHF	690 000			690 000	624 450	0.04	
PFANDBREFZNR SCHWIZ KNTONALBNKEN-REG-S 0.75000% 18-01.10.32*	CHF	960 000	1 545 000		2 505 000	2 189 871	0.13	
PFANDBRIEBK SCHIZERIHER HYPO INST-REG-S 0.87500% 19-19.06.43*	CHF	240 000	1 185 000		1 425 000	1 147 838	0.07	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO AG 0.37500% 21-24.01.42*	CHF	1 950 000	1 700 000		3 650 000	2 691 145	0.17	
PFANDBRIEFBANK SCHWEIZERISCHER AG-REG-S 0.25000% 21-25.04.42*	CHF		500 000		500 000	357 500	0.02	
PFANDBRIEFBANK SCHWEIZERISCHER HY-REG-S 0.25000% 21-25.04.42*	CHF		500 000	500 000				
PFANDBRIEFBANK SCHWEIZERISCHER HY-REG-S 0.62500% 22-16.05.31*	CHF		4 000 000	4 000 000				
PFANDBRIEFBANK SCHWEIZERISCHER HY-REG-S 1.00000% 22-06.09.30*	CHF	8 840 000	3 000 000		5 840 000	5 398 496	0.33	
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 1.00000% 15-25.01.36*	CHF	4 000 000			4 000 000			
PFANDBRIEFBANK SCHWEIZERISCHER HY-REG-S 1.12500% 22-08.04.52*	CHF	1 680 000	500 000		1 180 000	990 020	0.06	
PFANDBRIEFBANK SCHWEIZERISCHER HY-REG-S 1.62500% 22-03.05.38*	CHF	1 960 000			1 960 000	1 824 760	0.11	
PFANDBRIEFBANK SCHWEIZERISCHER HY-REG-S 2.12500% 22-18.10.32*	CHF	2 000 000			2 000 000	1 995 400	0.12	
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 1.50000% 22-22.12.42*	CHF		4 000 000		4 000 000	3 651 200	0.22	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.87500% 07-14.02.22*	CHF	690 000		690 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 3.25000% 07-15.06.27*	CHF	230 000			230 000	245 272	0.02	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.12500% 10-28.06.23*	CHF	1 470 000		1 470 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.25000% 10-13.08.32*	CHF	1 595 000	14 235 000	7 830 000	8 000 000	8 094 400	0.50	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.87500% 10-15.09.31*	CHF	1 765 000	2 255 000		4 020 000	3 946 434	0.24	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.12500% 10-01.12.28*	CHF	560 000	980 000		1 540 000	1 560 020	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.37500% 11-25.01.24*	CHF	560 000	1 600 000		2 160 000	2 186 568	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.50000% 11-16.02.27*	CHF	1 015 000	375 000		1 390 000	1 434 619	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.62500% 11-14.02.31*	CHF	650 000			650 000	677 690	0.04	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.50000% 11-30.03.26*	CHF	750 000	710 000		1 460 000	1 501 610	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.37500% 11-27.06.25*	CHF	1 170 000	730 000		1 900 000	1 939 900	0.12	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.62500% 11-15.03.22*	CHF	940 000		940 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.50000% 12-21.01.28*	CHF	900 000	2 460 000		3 360 000	3 302 880	0.20	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.50000% 12-02.08.33*	CHF	1 110 000	770 000		1 880 000	1 761 372	0.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.37500% 12-13.08.27*	CHF	650 000	1 450 000		2 100 000	2 062 200	0.13	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.12500% 12-16.11.23*	CHF	490 000	420 000		910 000	907 452	0.06	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.25000% 13-29.09.23*	CHF	500 000		500 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.62500% 13-03.07.30*	CHF	800 000	1 025 000		1 825 000	1 773 170	0.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.75000% 13-15.07.25*	CHF	1 300 000	145 000		1 445 000	1 451 647	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.37500% 13-15.08.22*	CHF	1 470 000		1 470 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.50000% 13-16.01.23*	CHF	610 000		610 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.12500% 13-28.11.33*	CHF	480 000	5 505 000	2 480 000	3 505 000	3 478 362	0.21	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.12500% 14-03.03.44*	CHF	340 000			340 000	345 440	0.02	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.37500% 14-14.11.24*	CHF	2 610 000	3 180 000		5 790 000	5 771 472	0.36	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.00000% 14-10.05.22*	CHF	280 000		280 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.50000% 14-15.12.25*	CHF	940 000	980 000		1 920 000	1 912 128	0.12	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.00000% 14-21.03.23*	CHF	400 000		400 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.00000% 14-21.05.24*	CHF	380 000			380 000	377 112	0.02	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 14-07.07.26*	CHF	500 000	115 000		615 000	599 810	0.04	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 14-23.08.24*	CHF	1 455 000	615 000		2 070 000	2 041 020	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-09.11.35*	CHF	300 000	565 000		865 000	796 492	0.05	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.50000% 14-05.12.40*	CHF	800 000	345 000		1 145 000	1 038 859	0.06	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.62500% 14-19.03.25*	CHF	1 430 000	1 575 000		3 005 000	2 937 087	0.18	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.62500% 15-25.04.33*	CHF	1 550 000	3 305 000		4 855 000	4 158 793	0.26	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.12500% 15-04.12.23*	CHF	750 000	395 000		1 145 000	1 128 398	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.62500% 15-25.01.34*	CHF	650 000	605 000		1 255 000	1 061 730	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.87500% 15-25.06.37*	CHF	970 000	420 000		1 390 000	1 159 816	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.00000% 15-25.01.45*	CHF	1 750 000	310 000		2 060 000	1 689 200	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.50000% 15-24.01.25*	CHF	2 425 000	170 000		2 595 000	2 533 239	0.16	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.00000% 15-12.05.32*	CHF	250 000	1 120 000		1 370 000	1 235 329	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.12500% 15-19.06.42*	CHF	500 000			500 000	425 650	0.03	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 15-26.01.26*	CHF	1 050 000	6 655 000		7 705 000	7 392 948	0.46	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.62500% 15-16.05.31*	CHF	460 000	4 565 000	2 000 000	3 025 000	2 679 243	0.17	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 15-15.10.25*	CHF	1 050 000	1 510 000		2 560 000	2 466 560	0.15	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.00000% 15-25.01.36*	CHF	430 000	4 360 000	2 000 000	2 790 000	2 403 864	0.15	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.50000% 15-15.06.29*	CHF	6 150 000	2 380 000		8 530 000	7 758 888	0.48	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.75000% 15-28.11.34*	CHF	1 300 000	945 000		2 245 000	1 899 270	0.12	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.25000% 16-05.08.26*	CHF	1 300 000	3 415 000		4 715 000	4 464 634	0.27	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.12500% 16-06.09.28*	CHF	3 360 000	2 100 000		5 460 000	4 927 650	0.30	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 16-26.01.32*	CHF	1 080 000	3 575 000		4 655 000	3 978 163	0.25	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.50000% 16-05.10.35*	CHF	1 270 000	2 065 000		3 335 000	2 694 013	0.17	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.12500% 16-15.12.27*	CHF	940 000	6 860 000		7 800 000	7 149 480	0.44	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 16-08.07.39*	CHF	870 000	980 000		1 850 000	1 384 540	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.25000% 16-04.08.38*	CHF	960 000	5 370 000		6 330 000	4 719 015	0.29	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.12500% 16-15.07.31*	CHF	715 000	1 010 000		1 725 000	1 453 830	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 16-15.06.46*	CHF	710 000	790 000		1 500 000	1 052 100	0.06	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.12500% 16-23.09.32*	CHF	1 500 000	1 195 000		2 695 000	2 208 553	0.14	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 16-23.09.43*	CHF	1 410 000	1 700 000		3 110 000	2 236 712	0.14	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.25000% 16-14.10.36*	CHF	3 100 000	2 720 000		5 820 000	4 454 046	0.27	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.12500% 17-06.05.25*	CHF	1 470 000	1 030 000		2 500 000	2 408 250	0.15	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 17-21.03.28*	CHF	860 000	1 935 000		2 795 000	2 583 139	0.16	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-18.01.27*	CHF	545 000	3 960 000		4 505 000	4 232 448	0.26	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.25000% 17-20.10.26*	CHF	860 000	4 135 000		4 995 000	4 717 278	0.29	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.62500% 17-18.10.39*	CHF	380 000			380 000	296 780	0.02	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-27.04.26*	CHF	2 345 000	3 035 000		5 380 000	5 118 532	0.32	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 18-26.04.24*	CHF	200 000	2 130 000		2 330 000	2 282 235	0.14	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 18-17.11.25*	CHF	1 405 000	5 160 000		6 565 000	6 292 553	0.39	
PFANDBRIEFBK SCHWEIZERIS HYP INST-REG-S 0.50000% 18-22.01.29*	CHF	2 410 000	3 590 000		6 000 000	5 497 200	0.34	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.87500% 19-15.03.40*	CHF	320 000	605 000		925 000	756 835	0.05	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 19-10.12.30*	CHF	610 000	1 660 000		2 270 000	1 940 623	0.12	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 19-17.06.41*	CHF	4 750 000	120 000		4 870 000	3 703 148	0.23	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 19-25.01.44*	CHF	705 000	1 815 000		2 520 000	1 859 508	0.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 20-22.06.40*	CHF	380 000	2 005 000		2 385 000	1 822 140	0.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-07.06.28*	CHF	690 000	2 820 000		3 510 000	3 183 921	0.20	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 20-06.10.42*	CHF	690 000	1 975 000		2 665 000	1 887 353	0.12	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-02.08.30*	CHF		600 000		600 000	517 320	0.03	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-19.11.32*	CHF	1 050 000	4 605 000		5 655 000	4 615 046	0.28	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.12500% 21-20.06.31*	CHF	1 000 000	300 000		1 300 000	1 097 460	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 21-21.12.35*	CHF	4 000 000	1 900 000	2 000 000	3 900 000	3 027 180	0.19	
PFANDBRIEFBK SCHWEIZERISCHER HYP-REG-S 0.25000% 21-10.03.32*	CHF		5 000 000		5 000 000	4 207 500	0.26	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 21-18.01.27*	CHF		3 000 000	3 000 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 21-19.12.31*	CHF		3 000 000		3 000 000	2 506 500	0.15	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 22-19.12.31*	CHF		2 000 000	2 000 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 22-18.10.30*	CHF		2 000 000	2 000 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 22-10.08.35*	CHF		3 995 000		3 995 000	3 347 810	0.21	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 22-20.09.29*	CHF		750 000	750 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 22-09.04.32*	CHF		2 350 000		2 350 000	2 201 010	0.14	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 22-06.09.33*	CHF		2 000 000		2 000 000	1 870 200	0.12	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.25000% 22-05.07.52*	CHF		10 745 000		10 745 000	11 765 775	0.72	
PFANDBRIEFZEN SCHWEIZ KANTONALBANKEN AG 0.25000% 17-01.12.25*	CHF	1 000 000	1 035 000		2 035 000	1 949 327	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 2.50000% 10-11.02.22*	CHF	300 000		300 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 2.00000% 10-30.10.25*	CHF	900 000	5 220 000		6 120 000	6 190 380	0.38	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 2.37500% 11-06.04.26*	CHF	150 000			150 000	153 645	0.01	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 2.25000% 11-16.06.23*	CHF	860 000	1 590 000	2 450 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.75000% 11-02.09.26*	CHF	750 000	665 000		1 415 000	1 417 830	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.62500% 11-31.10.24*	CHF	560 000	245 000		805 000	806 449	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.37500% 12-19.03.27*	CHF	1 050 000	5 535 000		6 585 000	6 482 933	0.40	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.62500% 12-17.04.28*	CHF	1 345 000	1 190 000		2 535 000	2 504 580	0.15	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.50000% 12-21.05.29*	CHF	1 445 000	1 400 000		2 845 000	2 767 047	0.17	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.25000% 12-17.07.24*	CHF	380 000	615 000		995 000	990 921	0.06	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.00000% 12-13.02.23*	CHF	750 000		750 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.87500% 12-20.06.22*	CHF	380 000		380 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.37500% 13-05.11.27*	CHF	1 300 000	3 185 000		4 485 000	4 392 161	0.27	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.37500% 13-16.04.25*	CHF	460 000	1 235 000		1 695 000	1 687 034	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.50000% 13-21.06.28*	CHF	500 000	2 065 000		2 565 000	2 513 444	0.15	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.37500% 13-12.12.22*	CHF	130 000		130 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.62500% 14-17.06.26*	CHF	1 335 000	3 415 000		4 750 000	4 745 250	0.29	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.12500% 14-28.04.23*	CHF	1 300 000		1 300 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.50000% 14-05.02.29*	CHF	1 380 000	1 080 000		2 460 000	2 397 270	0.15	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.00000% 14-18.12.23*	CHF	1 110 000	285 000		1 395 000	1 388 304	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.75000% 14-15.04.24*	CHF	1 050 000	820 000		1 870 000	1 849 804	0.11	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.75000% 14-23.09.24*	CHF	1 300 000	700 000		2 000 000	1 970 000	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.25000% 14-16.11.29*	CHF	250 000	280 000		530 000	504 030	0.03	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.50000% 14-20.01.23*	CHF	1 050 000	1 285 000		2 335 000	2 313 985	0.14	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.00000% 14-22.09.28*	CHF	1 300 000	1 050 000		2 350 000	2 232 735	0.14	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.62500% 15-12.02.30*	CHF	1 445 000	4 205 000		5 650 000	5 121 725	0.32	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.37500% 15-14.02.25*	CHF	2 300 000	1 450 000		3 750 000	3 648 750	0.22	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.50000% 15-30.04.30*	CHF	1 295 000	2 660 000		3 955 000	3 535 375	0.22	
PFANDBRIEFZENTR SCHWEIZ KANTONAL 0.37500% 15-30.08.23*	CHF	1 600 000		1 600 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL 0.62500% 15-30.06.27*	CHF	1 110 000	1 115 000		2 225 000	2 109 968	0.13	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.50000% 15-28.07.25*	CHF	1 380 000			1 380 000	1 338 462	0.08	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.37500% 15-15.09.25*	CHF	860 000	535 000		1 395 000	1 345 896	0.08	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.12500% 15-17.07.24*	CHF	920 000	3 900 000		4 820 000	4 703 838	0.29	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.62500% 15-01.11.30*	CHF	1 300 000	955 000		2 255 000	2 015 068	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.12500% 15-25.02.26*	CHF	750 000	2 790 000		3 540 000	3 363 354	0.21	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.50000% 15-20.09.30*	CHF	1 150 000	915 000		2 065 000	1 832 688	0.11	
PFANDBRIEFZENTR SCHWEIZ KANTONAL 0.25000% 16-11.02.28*	CHF	2 250 000	330 000		2 580 000	2 372 826	0.15	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.60000% 16-11.12.35*	CHF	1 520 000	4 210 000		5 730 000	4 680 837	0.29	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.50000% 16-30.03.34*	CHF	1 345 000	490 000		1 835 000	1 520 665	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.05000% 16-06.11.26*	CHF	1 300 000	3 840 000		5 140 000	4 805 900	0.30	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.30000% 16-06.06.31*	CHF	2 050 000	3 900 000		5 950 000	5 110 455	0.31	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.12500% 16-02.09.31*	CHF	5 025 000	6 890 000	5 000 000	6 915 000	5 819 664	0.36	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.25000% 16-21.05.25*	CHF	450 000			450 000	434 655	0.03	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.12500% 16-02.12.24*	CHF	1 300 000	1 115 000		2 415 000	2 343 033	0.14	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.37500% 17-21.09.27*	CHF	1 150 000	395 000		1 545 000	1 441 485	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.50000% 17-20.02.32*	CHF	1 110 000	3 120 000		4 230 000	3 649 644	0.22	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.01000% 17-05.02.24*	CHF	380 000			380 000	372 856	0.02	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.37500% 17-07.12.26*	CHF	1 150 000	575 000		1 725 000	1 633 748	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.50000% 17-12.10.29*	CHF	1 765 000	5 500 000		7 265 000	6 564 654	0.40	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.25000% 17-26.05.27*	CHF	960 000	10 650 000		11 610 000	10 833 291	0.67	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.25000% 17-12.05.26*	CHF	1 235 000	1 715 000		2 950 000	2 804 565	0.17	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.37500% 17-24.07.28*	CHF	1 595 000	850 000		2 445 000	2 244 510	0.14	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.25000% 17-06.12.27*	CHF	1 805 000	5 420 000		7 225 000	6 670 120	0.41	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.50000% 18-19.05.28*	CHF	1 050 000	940 000		1 990 000	1 846 521	0.11	
PFANDBRIEFZENTR SCHWEIZ KANTONAL 0.65000% 18-15.02.33*	CHF	940 000	3 130 000		4 070 000	3 501 421	0.22	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 18-24.11.28*	CHF	1 300 000	1 520 000		2 820 000	2 589 888	0.16	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.75000% 18-21.06.33*	CHF	650 000	6 850 000	3 000 000	4 500 000	3 891 600	0.24	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-16.04.25*	CHF	525 000			525 000	506 205	0.03	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-31.10.24*	CHF	710 000	9 385 000		10 095 000	9 806 283	0.60	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.62500% 18-08.03.29*	CHF	1 470 000	135 000		1 605 000	1 478 205	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.55000% 19-29.01.31*	CHF	1 690 000	2 925 000		4 615 000	4 084 275	0.25	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 19-09.04.29*	CHF	1 300 000	3 550 000		4 850 000	4 367 425	0.27	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.70000% 19-04.03.39*	CHF	650 000	5 025 000	3 150 000	2 525 000	2 016 465	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 19-10.09.29*	CHF	1 000 000	530 000		1 530 000	1 356 039	0.08	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 19-15.05.34*	CHF	710 000	2 640 000		3 350 000	2 775 475	0.17	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.10000% 19-03.12.31*	CHF	1 300 000	1 340 000		2 640 000	2 200 968	0.14	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 20-23.03.32*	CHF	960 000	170 000		1 130 000	936 205	0.06	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.02000% 20-30.01.40*	CHF	480 000	1 585 000		2 065 000	1 433 110	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 20-23.04.32*	CHF	3 940 000	440 000		4 380 000	3 624 012	0.22	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 20-22.05.42*	CHF	400 000	780 000		1 180 000	824 466	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.10000% 20-12.06.30*	CHF	300 000	2 000 000		2 300 000	1 985 820	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 20-12.06.40*	CHF	400 000	3 135 000	2 500 000	1 035 000	748 512	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 20-13.07.35*	CHF	750 000	525 000		1 275 000	993 225	0.06	
PFANDBRIEFZENTR SCHWEIZ KANTONBK-REG-S 0.12500% 20-03.09.35*	CHF	950 000	835 000		1 785 000	1 369 988	0.08	
PFANDBRIEFZENTR SCHWEIZ KNTNLBNKN-REG-S 0.05000% 20-06.10.43*	CHF	300 000	500 000		800 000	527 120	0.03	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.10000% 21-25.05.32*	CHF		745 000		745 000	613 433	0.04	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.20000% 21-12.06.35*	CHF	2 500 000	2 390 000		4 890 000	3 814 200	0.23	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 21-29.10.36*	CHF		3 795 000	1 500 000	2 295 000	1 768 986	0.11	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.65000% 22-03.10.31*	CHF		1 000 000		1 000 000	882 200	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.10000% 22-18.04.28*	CHF		5 600 000		5 600 000	5 380 480	0.33	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.40000% 22-30.08.32*	CHF		2 500 000		2 500 000	2 336 500	0.14	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.45000% 22-14.03.42*	CHF		4 235 000	2 000 000	2 235 000	2 008 371	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.70000% 22-27.07.32*	CHF		5 000 000		5 000 000	4 810 500	0.30	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.80000% 22-23.05.36*	CHF		2 500 000		2 500 000	2 394 000	0.15	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.70000% 22-27.07.32*	CHF		4 000 000	4 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.85000% 22-02.04.37*	CHF		1 500 000		1 500 000	1 446 000	0.09	
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 0.10000% 21-03.10.31*	CHF	3 500 000	2 300 000		5 800 000	4 854 600	0.30	
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 0.25000% 21-21.04.36*	CHF	2 000 000	960 000	1 500 000	1 460 000	1 126 098	0.07	
PFANDBRIEFZENTRALE DER SCHWEIZERI-REG-S 0.10000% 21-25.06.32*	CHF	2 750 000	1 495 000		4 245 000	3 488 117	0.21	
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 1.00000% 22-12.10.37*	CHF		2 580 000		2 580 000	2 190 420	0.13	
PFANRIEFBK SCH HYP AG-REG-S 1.37500% 22-10.06.32*	CHF		3 250 000		3 250 000	3 038 750	0.19	
PRIMEO HOLDING AG 0.10000% 21-28.09.29*	CHF	780 000		780 000				
PSP SWISS PROPERTY AG 1.00000% 15-06.02.25*	CHF	300 000	515 000		815 000	789 328	0.05	
PSP SWISS PROPERTY AG-REG-S 0.50000% 16-16.02.24*	CHF	420 000	1 705 000		2 125 000	2 076 763	0.13	
PSP SWISS PROPERTY AG 0.37500% 16-29.04.26*	CHF	300 000	715 000		1 015 000	942 428	0.06	
PSP SWISS PROPERTY AG-REG-S 0.70000% 19-08.02.27*	CHF	300 000	675 000		975 000	897 975	0.06	
PSP SWISS PROPERTY AG-REG-S 0.20000% 21-04.02.31*	CHF		195 000		195 000	152 393	0.01	
PSP SWISS PROPERTY AG-REG-S 0.16000% 21-16.09.31*	CHF		300 000		300 000	224 850	0.01	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.00000% 10-21.09.23*	CHF	380 000	500 000	880 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.62500% 11-04.02.26*	CHF	300 000	400 000		700 000	710 850	0.04	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 1.62500% 15-07.02.22*	CHF	100 000		100 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.30000% 16-22.04.25*	CHF	2 000 000	2 600 000		4 600 000	4 395 300	0.27	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.75000% 16-22.04.31*	CHF	300 000	100 000		400 000	343 200	0.02	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.35000% 18-16.02.24*	CHF	500 000	1 600 000		2 100 000	2 056 530	0.13	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.18250% 20-11.11.25*	CHF	300 000	5 600 000		5 900 000	5 566 650	0.34	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.50000% 20-11.11.28*	CHF	600 000	600 000		1 200 000	1 052 400	0.06	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 1.50000% 20-23.11.34*	CHF		100 000		100 000	80 650	0.00	
ROCHE KAPITALMARKT AG 0.10000% 17-23.09.24*	CHF	1 800 000	2 150 000		3 950 000	3 837 425	0.24	
ROCHE KAPITALMARKT AG 0.45000% 17-23.03.29*	CHF	480 000	320 000		800 000	720 800	0.04	
ROCHE KAPITALMARKT AG-REG-S 0.25000% 18-24.09.25*	CHF	985 000	790 000		1 775 000	1 704 000	0.10	
ROCHE KAPITALMARKT AG-REG-S 0.75000% 18-24.09.30*	CHF	560 000	2 040 000		2 600 000	2 325 700	0.14	
ROCHE KAPITALMARKT AG-REG-S 0.75000% 22-25.02.31*	CHF		3 580 000		3 580 000	3 177 250	0.20	
ROCHE KAPITALMARKT AG-REG-S 1.00000% 22-25.02.37*	CHF		1 480 000		1 480 000	1 226 920	0.08	
SCHWEIZER VERBAND DER RAIFFEISENBANKEN 0.40500% 21-28.09.29*	CHF	800 000	700 000		1 500 000	1 274 250	0.08	
SCHWEIZERISCHE SÜDOSTBAHN AG-REG-S 0.62500% 18-15.02.35*	CHF	300 000	455 000		755 000	630 425	0.04	
SCHWYZER KANTONALBANK 0.25000% 15-04.03.27*	CHF		440 000		440 000	409 860	0.03	
SCHWYZER KANTONALBANK 0.25000% 16-19.02.26*	CHF		275 000		275 000	261 113	0.02	
SCHWYZER KANTONALBANK 0.10000% 16-25.10.28*	CHF		100 000		100 000	88 900	0.01	
SEE-SPITAL 1.25000% 18-03.07.26*	CHF	445 000	295 000		740 000	695 230	0.04	
SGS SA 0.25000% 15-08.05.23*	CHF	460 000	1 000 000	1 460 000				
SGS SA 0.55000% 17-03.03.26*	CHF	645 000	2 445 000		3 090 000	2 932 410	0.18	
SGS SA 0.87500% 15-08.05.30*	CHF	560 000	445 000		1 005 000	887 415	0.05	
SGS SA 1.37500% 14-25.02.22*	CHF	360 000		360 000				
SGS SA 1.75000% 14-27.02.24*	CHF	380 000	645 000		1 025 000	1 022 540	0.06	
SGS SA-REG-S 0.45000% 20-06.11.23*	CHF	300 000	235 000		535 000	526 547	0.03	
SGS SA-REG-S 0.75000% 18-29.10.25*	CHF	120 000			120 000	115 020	0.01	
SGS SA-REG-S 0.95000% 20-06.11.26*	CHF	460 000	275 000		735 000	698 985	0.04	
SGS SA-REG-S 1.25000% 18-27.10.28*	CHF	100 000	230 000		330 000	308 055	0.02	
SGS SA-REG-S 1.70000% 22-05.09.29*	CHF		1 750 000		1 750 000	1 659 875	0.10	
SIKA AG 0.60000% 18-27.03.26*	CHF	300 000	1 275 000		1 575 000	1 501 763	0.09	
SIKA AG 1.87500% 13-14.11.23*	CHF							



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
SIKA AG-REG-S 0.62500% 18-12.07.24*	CHF	2 360 000	575 000		2 935 000	2 873 365	0.18	
SIKA AG-REG-S 1.12500% 18-12.07.28*	CHF	300 000	335 000		635 000	597 535	0.04	
SIX GROUP AG-REG-S 0.20000% 21-28.09.29*	CHF	480 000	460 000		940 000	797 120	0.05	
SIX GROUP AG-REG-S 0.12500% 21-27.11.26*	CHF		1 500 000		1 500 000	1 373 250	0.08	
SOLOTHURN, CANTON OF 1.12500% 12-29.11.27*	CHF	590 000			590 000	572 595	0.04	
SOLOTHURN, CANTON OF 1.00000% 15-20.02.45*	CHF	100 000			100 000	81 800	0.01	
SOLOTHURN, CANTON OF 0.50000% 15-16.10.30*	CHF	300 000	765 000		1 065 000	949 448	0.06	
SONOVA HOLDING AG-REG-S 0.40000% 19-11.10.34*	CHF	70 000			70 000	54 075	0.00	
SONOVA HOLDING AG-REG-S 0.55000% 20-06.04.22*	CHF	460 000		460 000				
SONOVA HOLDING AG-REG-S 0.75000% 20-06.10.28*	CHF	420 000	800 000		1 220 000	1 112 030	0.07	
SONOVA HOLDING AG-REG-S 1.05000% 22-19.02.29*	CHF		1 130 000		1 130 000	1 041 295	0.06	
SONOVA HOLDING AG-REG-S 1.40000% 22-19.02.32*	CHF		2 295 000		2 295 000	2 083 860	0.13	
SPITAL LIMMATTAL 0.55000% 15-15.05.25*	CHF	395 000	470 000		865 000	826 940	0.05	
ST GALLEN, CANTON OF 1.75000% 13-18.07.28*	CHF	100 000			100 000	99 800	0.01	
ST GALLEN, CANTON OF 2.00000% 13-16.07.38*	CHF	300 000	805 000		1 105 000	1 086 768	0.07	
ST GALLEN, CANTON OF-REG-S 0.20000% 16-28.11.41*	CHF	100 000			100 000	70 050	0.00	
ST GALLEN, CITY OF 0.60000% 17-21.09.37*	CHF		3 000 000		3 000 000	2 418 126	0.15	
ST GALLEN, CITY ON 1.62500% 11-10.11.25*	CHF	300 000	455 000		755 000	756 510	0.05	
ST GALLER KANTONALBANK 2.12500% 10-27.12.40*	CHF	100 000			100 000	97 300	0.01	
ST GALLER KANTONALBANK 1.37500% 12-22.06.27*	CHF	300 000	585 000		885 000	863 760	0.05	
ST GALLER KANTONALBANK 1.50000% 13-13.09.22*	CHF	250 000		250 000				
ST GALLER KANTONALBANK 0.50000% 15-24.06.25*	CHF	480 000	1 685 000		2 165 000	2 096 803	0.13	
ST GALLER KANTONALBANK 0.62500% 17-23.01.32*	CHF	380 000			380 000	328 320	0.02	
ST GALLER KANTONALBANK AG 0.10000% 19-10.10.41*	CHF	320 000	7 250 000	4 320 000	3 250 000	2 192 125	0.14	
ST GALLER KANTONALBANK AG-REG-S 0.25000% 21-30.04.35*	CHF	3 800 000	465 000		4 265 000	3 326 700	0.20	
STADLER RAIL AG-REG-S 0.37500% 19-20.11.26*	CHF	650 000	1 340 000		1 990 000	1 778 065	0.11	
STIFTUNG KANTONSSPITAL GRAUBUENDE-REG-S 0.15000% 21-08.07.30*	CHF		210 000		210 000	175 350	0.01	
STRAUMANN HOLDING AG-REG-S 0.55000% 20-03.10.25*	CHF	800 000	160 000		960 000	912 960	0.06	
SULZER AG 0.37500% 16-11.07.22*	CHF	460 000		460 000				
SULZER AG-REG-S 1.30000% 18-06.07.23*	CHF	400 000	2 370 000		2 770 000	2 730 666	0.17	
SULZER AG-REG-S 1.60000% 18-22.10.24*	CHF	360 000	870 000		1 230 000	1 185 105	0.07	
SWISS LIFE HOLDING AG 1.87500% 13-21.06.23*	CHF	320 000	1 185 000		1 505 000	1 507 258	0.09	
SWISS PRIME SITE FINANCE AG 2.00000% 14-10.12.24*	CHF	300 000	460 000		760 000	751 640	0.05	
SWISS PRIME SITE FINANCE AG 0.50000% 16-03.11.25*	CHF	360 000	575 000		935 000	876 095	0.05	
SWISS PRIME SITE FINANCE AG 0.82500% 17-11.05.26*	CHF	360 000	590 000		950 000	884 925	0.05	
SWISS PRIME SITE FINANCE AG-REG-S 1.00000% 18-16.07.24*	CHF	445 000	455 000		900 000	877 950	0.05	
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF	480 000	3 570 000		4 050 000	3 774 600	0.23	
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 19-30.09.31*	CHF	695 000	275 000		970 000	735 745	0.05	
SWISS PRIME SITE FINANCE AG-REG-S 0.65000% 20-18.12.29*	CHF	400 000	830 000		1 230 000	1 020 900	0.06	
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 21-11.02.28*	CHF		540 000		540 000	468 720	0.03	
SWISS REINSURANCE CO LTD-REG-S 1.00000% 14-17.09.24*	CHF	360 000	570 000		930 000	914 655	0.06	
SWISSCOM AG 0.12500% 16-15.09.32*	CHF	1 150 000	760 000		1 910 000	1 508 900	0.09	
SWISSCOM AG 0.13000% 20-18.09.31*	CHF	400 000	3 900 000		4 300 000	3 493 750	0.22	
SWISSCOM AG 0.25000% 15-17.04.23*	CHF	360 000	10 140 000	10 500 000				
SWISSCOM AG 0.37500% 16-31.03.28*	CHF	300 000	1 050 000		1 350 000	1 225 800	0.08	
SWISSCOM AG 0.37500% 16-15.12.27*	CHF	300 000	130 000		430 000	391 945	0.02	
SWISSCOM AG 0.37500% 17-31.05.27*	CHF	480 000	505 000		985 000	911 618	0.06	
SWISSCOM AG 1.00000% 15-17.04.35*	CHF	460 000	270 000		730 000	601 885	0.04	
SWISSCOM AG 1.50000% 14-14.07.26*	CHF	320 000	1 285 000		1 605 000	1 584 135	0.10	
SWISSCOM AG 2.62500% 10-31.08.22*	CHF	150 000		150 000				
SWISSCOM AG-REG-S 0.75000% 17-24.11.33*	CHF	715 000			715 000	589 875	0.04	
SWISSCOM AG-REG-S 0.50000% 19-15.03.29*	CHF	300 000	520 000		820 000	733 490	0.05	
SWISSCOM AG-REG-S 0.75000% 18-12.10.28*	CHF	300 000	220 000		520 000	476 840	0.03	
SWISSCOM AG-REG-S 0.25000% 21-18.05.33*	CHF	470 000	190 000		660 000	518 430	0.03	
SWISSCOM AG-REG-S 1.50000% 14-28.09.29*	CHF	300 000	220 000		520 000	492 960	0.03	
SWISSGRID AG 0.62500% 15-25.02.30*	CHF	100 000	500 000		600 000	526 500	0.03	
SWISSGRID AG 1.62500% 13-30.01.25*	CHF	480 000	940 000		1 420 000	1 409 350	0.09	
SWISSGRID AG-REG-S 0.20000% 20-30.06.32*	CHF	300 000	515 000		815 000	648 740	0.04	
SWISSGRID AG-REG-S 0.15000% 20-30.06.34*	CHF	300 000	515 000		815 000	610 843	0.04	
SWISSGRID AG-REG-S 0.12500% 20-30.06.36*	CHF	300 000	335 000		635 000	450 850	0.03	
SWISSGRID AG-REG-S 0.20000% 21-29.06.40*	CHF	500 000	980 000		1 480 000	980 500	0.06	
SWITZERLAND 1.25000% 12-11.06.24*	CHF	5 733 000	2 715 000		8 448 000	8 517 274	0.52	
SWITZERLAND 1.25000% 12-27.06.37*	CHF	7 066 000	11 715 000	316 000	18 465 000	18 507 470	1.14	
SWITZERLAND 1.25000% 14-28.05.26*	CHF	5 500 000	5 920 000		11 420 000	11 599 294	0.71	
SWITZERLAND 1.50000% 12-30.04.42*	CHF	8 440 000	13 525 000	2 260 000	19 705 000	21 048 881	1.30	
SWITZERLAND 1.50000% 13-24.07.25*	CHF	4 566 000	8 520 000		13 086 000	13 367 349	0.82	
SWITZERLAND 2.00000% 14-25.06.64*	CHF	4 047 000	5 510 000		9 557 000	13 280 407	0.82	
SWITZERLAND 2.25000% 11-22.06.31*	CHF	4 900 000	8 665 000	900 000	12 665 000	13 770 655	0.85	
SWITZERLAND 2.50000% 06-08.03.36*	CHF	6 900 000	10 770 000	775 000	16 895 000	19 582 995	1.21	
SWITZERLAND 3.25000% 07-27.06.27*	CHF	4 600 000	6 280 000		10 880 000	12 040 896	0.74	
SWITZERLAND 3.50000% 03-08.04.33*	CHF	7 200 000	9 095 000		16 295 000	19 956 487	1.23	
SWITZERLAND 4.00000% 98-11.02.23*	CHF	7 400 000	5 395 000	12 795 000				
SWITZERLAND 4.00000% 98-08.04.28*	CHF	10 250 000	12 490 000		22 740 000	26 332 920	1.62	
SWITZERLAND 4.00000% 99-06.01.49*	CHF	4 550 000	7 525 000	540 000	11 535 000	19 364 958	1.19	
SWITZERLAND-REG-S 0.50000% 15-27.05.30*	CHF	4 800 000	9 665 000		14 465 000	13 834 326	0.85	
SWITZERLAND-REG-S 0.50000% 16-30.05.58*	CHF	2 997 000	5 655 000	997 000	7 655 000	6 586 362	0.41	
SWITZERLAND-REG-S 0.50000% 17-24.05.55*	CHF	2 393 000	4 690 000	593 000	6 490 000	5 693 677	0.35	
SWITZERLAND-REG-S 0.50000% 17-28.06.45*	CHF	3 820 000	8 580 000	1 000 000	11 400 000	10 102 680	0.62	
SWITZERLAND-REG-S 0.50000% 18-27.06.32*	CHF	3 786 000	10 975 000		14 761 000	13 804 487	0.85	
SWITZERLAND-REG-S 0.25000% 21-23.06.35*	CHF	1 550 000	3 815 000		5 365 000	4 763 584	0.29	
SWITZERLAND-REG-S 0.50000% 22-27.06.32*	CHF		500 000	500 000				
SWITZERLAND-REG-S 0.50000% 17-28.06.45*	CHF		500 000	500 000				
SWITZERLAND-REG-S 0.25000% 22-23.06.35*	CHF		750 000	750 000				
SWITZERLAND-REG-S 1.25000% 22-27.06.37*	CHF		2 500 000	2 500 000				
SWITZERLAND-REG-S 2.00000% 22-25.06.64*	CHF		1 750 000	1 750 000				
SWITZERLAND-REG-S 4.00000% 22-06.01.49*	CHF		500 000	500 000				
TESSIN, CANTON OF -REG-S 0.01000% 17-22.12.25*	CHF	100 000			100 000	94 750	0.01	
TESSIN, CANTON OF 0.40000% 16-27.06.44*	CHF	300 000	3 000 000		3 300 000	2 361 150	0.15	
TESSIN, CANTON OF 1.25000% 12-11.06.27*	CHF	300 000	165 000		465 000	453 608	0.03	
TESSIN, CANTON OF 1.80000% 13-15.05.43*	CHF	300 000	2 680 000		2 980 000	2 822 060	0.17	
TESSIN, CANTON OF 1.37500% 13-21.11.22*	CHF	100 000		100 000				
TESSIN, CANTON OF 2.12500% 10-24.11.34*	CHF	360 000	475 000		835 000	829 155	0.05	
TESSIN, CANTON OF-REG-S 1.87500% 13-18.03.38*	CHF	375 000			375 000	357 750	0.02	
THURGAU, CANTON OF 0.37500% 15-12.06.25*	CHF	100 000			100 000	97 050	0.01	
THURGAUER KANTONALBANK 1.00000% 12-30.11.22*	CHF	300 000		300 000				
THURGAUER KANTONALBANK 1.50000% 13-04.03.27*	CHF	100 000			100 000	98 550	0.01	
THURGAUER KANTONALBANK 1.75000% 13-30.09.24*	CHF	380 000	3 430 000		3 810 000	3 817 620	0.24	
THURGAUER KANTONALBANK 1.37500% 14-28.08.23*	CHF		105 000		105 000	104 958	0.01	
THURGAUER KANTONALBANK 0.37500% 15-31.03.25*	CHF	100 000			100 000	96 850	0.01	
THURGAUER KANTONALBANK 0.37500% 17-08.02.28*	CHF	130 000			130 000	119 990	0.01	
THURGAUER KANTONALBANK 0.70000% 18-22.03.30*	CHF	320 000	1 000 000		1 320 000	1 191 960	0.07	
THURGAUER KANTONALBANK 0.50000% 18-30.11.26*	CHF	100 000			100 000	94 600	0.01	
THURGAUER KANTONALBANK 0.12500% 21-21.05.32*	CHF	2 800 000	390 000		3 190 000	2 591 875	0.16	
TRANSPORTS PUBLICS GENEVOIS 0.90000% 15-21.05.35*	CHF	300 000	150 000		450 000	379 350	0.02	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
UBS GROUP AG 0.37500% 21-24.08.29*	CHF	1 400 000	400 000		1 800 000	1 471 500	0.09	
UBS GROUP AG-REG-S 0.62500% 17-18.05.24*	CHF	600 000			600 000	587 400	0.04	
UBS GROUP AG-REG-S 1.25000% 16-23.02.26*	CHF	800 000	600 000		1 400 000	1 333 500	0.08	
UNION BANCAIRE PRIVEE UBP SA 0.20000% 21-15.12.26*	CHF		1 720 000		1 720 000	1 556 600	0.10	
VALIANT BANK AG 0.12500% 19-04.12.34*	CHF	620 000	2 990 000		3 610 000	2 716 525	0.17	
VALIANT BANK AG-REG-S 0.37500% 17-06.12.27*	CHF	360 000	260 000		620 000	565 750	0.03	
VALIANT BANK AG-REG-S 0.12500% 18-23.04.24*	CHF	470 000	2 140 000		2 610 000	2 543 445	0.16	
VALIANT BANK AG-REG-S 0.10000% 21-07.05.31*	CHF	2 000 000	2 035 000		4 035 000	3 298 612	0.20	
VALIANT BANK AG-REG-S 0.1000% 21-29.11.30*	CHF	2 500 000	2 215 000		4 715 000	3 913 450	0.24	
VAUD, CANTON OF 1.00000% 12-07.06.22*	CHF	380 000		380 000				
VAUD, CANTON OF 2.00000% 13-24.10.33*	CHF	860 000	2 565 000		3 425 000	3 406 163	0.21	
VIFOR PHARMA AG-REG-S 0.75000% 18-13.09.22*	CHF	795 000		795 000				
VP BANK AG 0.87500% 15-07.10.24*	CHF	300 000	665 000		965 000	938 945	0.06	
VP BANK AG-REG-S 0.60000% 19-29.11.29*	CHF	600 000	200 000		800 000	669 200	0.04	
WALLISER KANTONALBANK 1.50000% 13-28.10.22*	CHF	100 000		100 000				
WALLISER KANTONALBANK 0.62500% 14-15.12.23*	CHF	100 000	400 000		500 000	494 650	0.03	
WALLISER KANTONALBANK 0.25000% 15-16.03.23*	CHF	340 000	5 000 000	5 340 000				
WALLISER KANTONALBANK 0.40000% 15-15.09.25*	CHF	500 000	220 000		720 000	691 200	0.04	
WALLISER KANTONALBANK 0.20000% 16-19.08.24*	CHF	100 000	315 000		415 000	404 003	0.02	
WALLISER KANTONALBANK 0.20000% 17-02.02.26*	CHF	340 000	485 000		825 000	781 688	0.05	
WALLISER KANTONALBANK-REG-S 0.35000% 18-07.09.27*	CHF	300 000	7 850 000		8 150 000	7 518 375	0.46	
WALLISER KANTONALBANK-REG-S 0.15000% 20-05.10.32*	CHF	320 000	965 000		1 285 000	1 029 285	0.06	
WALLISER KANTONALBANK-REG-S 0.10000% 21-18.04.31*	CHF	3 000 000	840 000		3 840 000	3 200 640	0.20	
WINTERTHUR, CITY OF 1.87500% 12-20.04.37*	CHF	665 000	860 000		1 525 000	1 438 838	0.09	
WINTERTHUR, CITY OF 1.50000% 13-24.01.36*	CHF	300 000	440 000		740 000	660 080	0.04	
WINTERTHUR, CITY OF 2.25000% 14-10.02.39*	CHF	300 000	2 365 000		2 665 000	2 631 688	0.16	
WINTERTHUR, CITY OF 0.15000% 15-27.03.23*	CHF	100 000		100 000				
WINTERTHUR, CITY OF-REG-S 0.15000% 18-26.03.25*	CHF	100 000			100 000	96 300	0.01	
ZUERCHER KANTONALBANK 2.12500% 10-29.06.22*	CHF	150 000		150 000				
ZUERCHER KANTONALBANK 2.00000% 10-08.09.25*	CHF	710 000	1 585 000		2 295 000	2 313 360	0.14	
ZUERCHER KANTONALBANK 2.00000% 10-30.11.34*	CHF	560 000	395 000		955 000	924 918	0.06	
ZUERCHER KANTONALBANK 2.00000% 10-14.12.40*	CHF	75 000			75 000	71 925	0.00	
ZUERCHER KANTONALBANK 2.37500% 11-29.03.23*	CHF	300 000		300 000				
ZUERCHER KANTONALBANK 2.50000% 11-29.03.44*	CHF	300 000			300 000	314 100	0.02	
ZUERCHER KANTONALBANK 2.50000% 11-10.06.31*	CHF	665 000	2 580 000	1 665 000	1 580 000	1 619 500	0.10	
ZUERCHER KANTONALBANK 1.25000% 12-31.01.22*	CHF	2 550 000		2 550 000				
ZUERCHER KANTONALBANK 1.62500% 12-12.04.27*	CHF	100 000	145 000		245 000	242 305	0.01	
ZUERCHER KANTONALBANK 1.12500% 13-29.01.24*	CHF	420 000	2 150 000		2 570 000	2 557 407	0.16	
ZUERCHER KANTONALBANK 0.75000% 15-28.10.30*	CHF	500 000	1 035 000		1 535 000	1 381 500	0.09	
ZUERCHER KANTONALBANK 0.12500% 16-13.05.26*	CHF	500 000	1 040 000		1 540 000	1 452 220	0.09	
ZUERCHER KANTONALBANK 0.02000% 16-16.08.27*	CHF	825 000	865 000		1 690 000	1 546 350	0.10	
ZUERCHER KANTONALBANK 0.05000% 16-23.11.26*	CHF	420 000	5 940 000		6 360 000	5 905 260	0.36	
ZUERCHER KANTONALBANK 0.25000% 17-27.01.26*	CHF	480 000	1 165 000		1 645 000	1 565 218	0.10	
ZUERCHER KANTONALBANK-REG-S 0.30000% 18-25.01.28*	CHF	775 000	5 475 000		6 250 000	5 728 125	0.35	
ZUERCHER KANTONALBANK-REG-S 0.25000% 18-08.05.25*	CHF	460 000	1 045 000		1 505 000	1 452 325	0.09	
ZUERCHER KANTONALBANK-REG-S 0.15000% 19-25.01.27*	CHF	300 000	785 000		1 085 000	1 009 593	0.06	
ZUERCHER KANTONALBANK-REG-S 0.12500% 19-06.06.29*	CHF	300 000	240 000		540 000	475 200	0.03	
ZUERCHER KANTONALBANK-REG-S 0.05000% 20-05.02.31*	CHF	460 000	1 195 000		1 655 000	1 387 718	0.09	
ZUERCHER KANTONALBANK-REG-S 0.05000% 20-04.11.32*	CHF	290 000	350 000		640 000	512 640	0.03	
ZUERCHER KANTONALBANK 2.50000% 22-10.06.31*	CHF		2 000 000	2 000 000				
ZUERICH, CANTON OF 1.00000% 12-03.12.25*	CHF	480 000	220 000		700 000	687 050	0.04	
ZUERICH, CANTON OF 1.25000% 12-03.12.32*	CHF	100 000	140 000		240 000	223 920	0.01	
ZUERICH, CANTON OF 1.37500% 13-06.12.23*	CHF	3 760 000		425 000	3 335 000	3 341 003	0.21	
ZUERICH, CANTON OF 1.25000% 14-07.03.24*	CHF	100 000			100 000	99 820	0.01	
ZUERICH, CANTON OF-REG-S 1.00000% 14-06.10.27*	CHF	100 000	290 000		390 000	377 910	0.02	
ZUERICH, CANTON OF-REG-S 0.10000% 20-23.06.45*	CHF	630 000	1 625 000		2 255 000	1 539 038	0.09	
ZUERICH, CITY OF 0.40000% 16-21.11.46*	CHF	145 000	2 000 000		2 145 000	1 524 023	0.09	
ZUERICH, CITY OF 1.00000% 12-05.12.23*	CHF	360 000			360 000	358 416	0.02	
ZUERICH, CITY OF 1.00000% 14-25.04.22*	CHF	300 000		300 000				
ZUERICH, CITY OF 1.50000% 12-12.04.32*	CHF	150 000			150 000	144 150	0.01	
ZUERICH, CITY OF 1.62500% 13-26.09.24*	CHF	380 000	450 000		830 000	833 320	0.05	
ZUERICH, CITY OF 2.37500% 11-21.02.24*	CHF	380 000	380 000		760 000	771 020	0.05	
ZUERICH, CITY OF 2.55000% 06-10.03.36*	CHF	1 225 000	2 090 000		3 315 000	3 520 530	0.22	
ZUERICH, CITY OF 2.62500% 11-10.06.38*	CHF	380 000	660 000		1 040 000	1 114 880	0.07	
ZUERICH, CITY OF-REG-S 2.75000% 05-14.02.25*	CHF	1 750 000	545 000		2 295 000	2 362 702	0.15	
ZUERICH, CITY OF-REG-S 1.00000% 14-30.03.27*	CHF	100 000			100 000	97 150	0.01	
ZUERICH, CITY OF-REG-S 0.95000% 18-19.12.42*	CHF	300 000	660 000		960 000	791 040	0.05	
ZUERICH, CITY OF-REG-S 0.25000% 21-24.11.51*	CHF		3 800 000	1 500 000	2 300 000	1 492 700	0.09	
ZUG ESTATES HOLDING AG 0.70000% 17-17.02.22*	CHF	100 000		100 000				
ZUG ESTATES HOLDING AG-REG-S 0.10000% 19-02.10.25*	CHF	2 410 000	200 000		2 610 000	2 392 065	0.15	
ZUG ESTATES HOLDING AG-REG-S 0.75000% 22-17.04.29*	CHF		1 100 000		1 100 000	955 350	0.06	
ZUGER KANTONALBANK 0.50000% 15-03.03.27*	CHF		935 000			881 705	0.05	
ZUGER KANTONALBANK 0.12500% 19-03.12.29*	CHF		515 000		515 000	446 763	0.03	
ZUGER KANTONALBANK AG 1.50000% 11-28.11.23*	CHF		575 000	575 000				
ZUGER KANTONALBANK AG 1.50000% 12-20.11.37*	CHF		500 000		500 000	447 750	0.03	
ZUGER KANTONALBANK AG 0.12500% 19-27.06.30*	CHF		535 000		535 000	458 495	0.03	
ZUGER KANTONALBANK AG 0.10000% 20-14.10.31*	CHF		380 000		380 000	313 310	0.02	
ZURICH INSURANCE CO 1.87500% 13-18.09.23*	CHF	300 000	435 000	735 000				
ZURICH INSURANCE CO 1.50000% 14-22.07.26*	CHF	300 000	730 000		1 030 000	1 007 340	0.06	
ZURICH INSURANCE CO-REG-S 0.50000% 18-18.12.24*	CHF	480 000			480 000	465 360	0.03	
ZURICH INSURANCE CO-REG-S 1.00000% 18-30.10.28*	CHF	320 000	105 000		425 000	390 363	0.02	
ZURICH INSURANCE CO-REG-S 0.75000% 19-22.10.27*	CHF	610 000			610 000	563 640	0.03	
ZURICH, CITY OF 1.12500% 14-06.03.23*	CHF	1 800 000		1 800 000				
ZURICH, CITY OF-REG-S 0.12500% 20-20.04.28*	CHF	750 000			750 000	684 375	0.04	
ZURICH, CITY OF-REG-S 0.25000% 19-26.05.39*	CHF		100 000		100 000	75 050	0.00	
<b>Total CHF</b>						<b>1 287 358 056</b>	<b>79.30</b>	

<b>Total Bonds, fixed rate</b>						<b>1 287 358 056</b>	<b>79.30</b>	
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<b>Bonds, zero coupon</b>								
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<b>CHF</b>								
AARGAUISCHE KANTONALBANK 0.00000% 16-08.03.22*	CHF	300 000		300 000				
AARGAUISCHE KANTONALBANK-REG-S 0.00000% 19-17.09.29*	CHF	300 000	635 000		935 000	810 178	0.05	
BALOISE HOLDING AG-REG-S 0.00000% 19-23.09.22*	CHF	300 000		300 000				
BALOISE HOLDING AG-REG-S 0.00000% 19-25.09.26*	CHF	300 000	1 025 000		1 325 000	1 207 075	0.07	
BALOISE HOLDING-REG-S 0.00000% 19-25.09.29*	CHF	1 495 000			1 495 000	1 239 355	0.08	
BASEL-STADT, CANTON OF 0.00000% 16-04.09.26*	CHF	340 000	515 000		855 000	801 563	0.05	
BASEL-STADT, CANTON OF 0.00000% 16-05.09.29*	CHF	300 000	100 000		400 000	349 200	0.02	
BASEL-STADT, CANTON OF 0.00000% 17-22.11.24*	CHF	300 000	275 000		575 000	556 600	0.03	
BASEL-STADT, CANTON OF 0.00000% 18-24.09.25*	CHF	100 000	410 000		510 000	488 580	0.03	
BASLER KANTONALBANK-REG-S 0.00000% 18-11.04.22*	CHF	300 000		300 000				
BASLER KANTONALBANK-REG-S 0.00000% 19-23.08.34*	CHF	1 340 000	2 015 000		3 355 000	2 549 800	0.16	
CANTON OF SCHWYZ SWITZERLAND 0.00000% 16-20.01.23*	CHF	100 000		100 000				



Security	30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
CEMBRA MONEY BANK AG-REG-S 0.00000% 19-19.05.23*	CHF 360 000			360 000	355 716	0.02	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 19-16.07.29*	CHF 580 000	1 660 000		2 240 000	1 842 400	0.11	
EUROFIMA EUROPEAN RAILROADMAT FIN CO 0.00000% 21-22.12.31*	CHF	1 475 000		1 475 000	1 223 513	0.08	
FREIBURGER KANTONALBANK 0.00000% 21-05.02.31*	CHF	1 000 000		1 000 000	830 500	0.05	
GENEVA, CANTON OF-REG-S 0.00000% 19-23.09.59*	CHF 465 000	1 850 000		2 315 000	1 162 130	0.07	
GENEVA, CANTON OF-REG-S 0.00000% 19-26.05.28*	CHF 300 000	225 000		525 000	473 550	0.03	
GIVAUDAN SA 0.00000% 16-07.12.22*	CHF 300 000		300 000				
KANTONSSPITAL WINTERTHUR-REG-S 0.00000% 19-30.09.31*	CHF 195 000			195 000	155 220	0.01	
KANTONSSPITAL WINTERTHUR-REG-S 0.00000% 21-30.09.25*	CHF 500 000			500 000	471 500	0.03	
LUZERNER KANTONALBANK-REG-S 0.00000% 20-07.08.28*	CHF 2 880 000	2 365 000		5 245 000	4 675 918	0.29	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.00000% 16-16.05.23*	CHF 960 000		960 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-29.07.24*	CHF 650 000	135 000		785 000	764 041	0.05	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-26.08.49*	CHF 690 000	5 790 000	3 190 000	3 290 000	2 023 350	0.12	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-06.04.27*	CHF 775 000	4 815 000		5 590 000	5 169 073	0.32	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-25.02.28*	CHF 1 900 000	2 975 000		4 875 000	4 417 725	0.27	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-10.05.45*	CHF 720 000	1 110 000		1 830 000	1 173 396	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-26.02.30*	CHF	1 000 000		1 000 000	862 600	0.05	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 21-17.11.27*	CHF 2 000 000			2 000 000	1 824 000	0.11	
PFANDBRIEFBK SCHWEIZERISCHER-REG-S 0.00000% 21-26.10.29*	CHF 10 000 000		10 000 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 21-26.08.49*	CHF	2 500 000		2 500 000			
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 15-25.07.23*	CHF 1 380 000		1 380 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 16-14.06.24*	CHF 450 000	240 000		690 000	672 957	0.04	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 16-27.01.27*	CHF 2 405 000	2 580 000		4 985 000	4 632 561	0.29	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 16-02.10.26*	CHF 650 000	1 400 000		2 050 000	1 917 980	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 19-10.09.37*	CHF 655 000	335 000		990 000	714 879	0.04	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 20-02.04.31*	CHF 2 400 000	4 550 000		6 950 000	5 829 660	0.36	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 20-21.06.28*	CHF 100 000			100 000	89 950	0.01	
PFANDBRIEFZENTR SCHWEIZ KANTONALBK-REG-S 0.00000% 20-15.03.30*	CHF 500 000	145 000		645 000	555 732	0.03	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 21-05.02.29*	CHF	1 315 000		1 315 000	1 163 907	0.07	
PFANDBRIEFZENTR SCHWEIZ KANT BK-REG-S 0.00000% 21-18.03.33*	CHF	720 000		720 000	574 560	0.04	
PFANDBRIEFZENTR SCHWEIZ KANTONLBK-REG-S 0.00000% 21-15.02.36*	CHF 2 500 000	8 070 000	2 500 000	8 070 000	6 010 536	0.37	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.00000% 21-13.03.28*	CHF	3 980 000		3 980 000	3 602 696	0.22	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 21-16.09.36*	CHF 1 000 000			1 000 000	736 300	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.00000% 21-15.02.36*	CHF	3 000 000	3 000 000				
PFANDBRIEFZENTRALE DER SCHWEIZER-REG-S 0.00000% 20-19.07.30*	CHF 2 690 000	770 000		3 460 000	2 956 570	0.18	
PFANDBRIEFZENTRALE DER SCHWEIZER-REG-S 0.00000% 21-25.07.31*	CHF 1 000 000	600 000		1 600 000	1 331 520	0.08	
PSP SWISS PROPERTY AG 0.00000% 16-01.09.23*	CHF 100 000	535 000	635 000				
PSP SWISS PROPERTY AG-REG-S 0.00000% 19-06.02.30*	CHF 1 300 000	665 000		1 965 000	1 574 948	0.10	
RHAETISCHE BAHN STAMM 0.00000% 16-01.09.31*	CHF 300 000			300 000	250 200	0.02	
SOLOTHURN, CANTON OF 0.00000% 15-16.10.23*	CHF 300 000	3 755 000	3 450 000	605 000	597 135	0.04	
SONOVA HOLDING AG-REG-S 0.00000% 19-11.10.29*	CHF 145 000			145 000	122 815	0.01	
SWISSCOM AG-REG-S 0.00000% 19-30.08.44*	CHF 300 000	670 000		970 000	560 660	0.03	
SWISSGRID AG-REG-S 0.00000% 20-30.06.28*	CHF 1 800 000	1 115 000		2 915 000	2 556 455	0.16	
SWITZERLAND-REG-S 0.00000% 16-22.06.29*	CHF 6 543 000	13 380 000		19 923 000	18 570 228	1.14	
SWITZERLAND-REG-S 0.00000% 19-26.06.34*	CHF 2 700 000	6 500 000	1 000 000	8 200 000	7 122 520	0.44	
SWITZERLAND-REG-S 0.00000% 19-24.07.39*	CHF 3 400 000	5 705 000		9 105 000	7 477 937	0.46	
SWITZERLAND-REG-S 0.00000% 22-24.07.39*	CHF	500 000	500 000				
SWITZERLAND-REG-S 0.00000% 22-26.06.34*	CHF	2 000 000	2 000 000				
VALIANT BANK AG-REG-S 0.00000% 19-31.07.29*	CHF 720 000	660 000		1 380 000	1 185 420	0.07	
VALIANT BANK AG-REG-S 0.00000% 19-31.10.25*	CHF 300 000	5 695 000		5 995 000	5 647 290	0.35	
VALIANT BANK AG-REG-S 0.00000% 21-20.01.26*	CHF 380 000	1 035 000		1 415 000	1 326 563	0.08	
WALLISER KANTONALBANK-REG-S 0.00000% 20-14.02.29*	CHF 300 000	1 175 000		1 475 000	1 286 938	0.08	
ZUERCHER KANTONALBANK-REG-S 0.00000% 20-12.03.30*	CHF 340 000	575 000		915 000	781 410	0.05	
ZUERCHER KANTONALBANK 0.00000% 21-21.01.33*	CHF 800 000	6 685 000		7 485 000	5 935 605	0.37	
ZUERICH, CANTON OF 0.00000% 18-27.06.25*	CHF 195 000			195 000	186 810	0.01	
ZUERICH, CANTON OF-REG-S 0.00000% 20-23.06.28*	CHF 190 000			190 000	172 805	0.01	
ZUERICH, CITY OF-REG-S 0.00000% 20-26.10.60*	CHF 300 000	395 000		695 000	362 790	0.02	
<b>Total CHF</b>					<b>121 935 315</b>	<b>7.51</b>	
<b>Total Bonds, zero coupon</b>					<b>121 935 315</b>	<b>7.51</b>	
<b>Total Securities traded on an exchange</b>					<b>1 600 609 013</b>	<b>98.59</b>	

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

### Bonds, fixed rate

<b>CHF</b>						
PFANDBRIEFBANK SCHWEIZERIS HYPO-REG-S 0.87500% 22-19.06.43*	CHF	1 185 000	1 185 000			0.00
<b>Total CHF</b>						<b>0.00</b>
<b>Total Bonds, fixed rate</b>						<b>0.00</b>
<b>Total Securities traded on other regulated markets which are open to the public</b>						<b>0.00</b>
<b>Total securities and similar instruments</b> (thereof in lending)					<b>1 600 609 013</b>	<b>98.59</b> (0.00)
Bank deposits at sight					13 019 406	0.80
Other assets					9 902 948	0.61
<b>Total fund assets</b>					<b>1 623 531 367</b>	<b>100.00</b>
Loans					-2 115 960	
Other liabilities					-8 687	
<b>Net fund assets</b>					<b>1 621 406 720</b>	

### Valuation categories

	Market value as of 30.9.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 600 609 013	98.59
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>1 600 609 013</b>	<b>98.59</b>

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

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

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

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



## Supplementary information

### Derivative financial instruments

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

There were no contracts in derivative financial instruments open at balance sheet date.

### Repurchase agreements

The fund management company does not conduct any repurchase agreements.

### Deposits made in securities instead of in cash

*UBS (CH) Investment Fund*

– *Bonds CHF Inland ESG Passive II Class I-X*

During the period under review, securities (instead of in cash) in the value of CHF 114 636 037.32 were deposited which corresponds to 115 493.4990 units.

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-A3	0.14%
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Class I-X	0.00%
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### Valuation of the sub-fund’s assets and calculation of the net asset value

See appendix to supplementary information.



# UBS (CH) Investment Fund

## – Bonds CHF Inland Medium Term Passive

### Category Other Funds for Traditional Investments

#### Three-year comparison

	ISIN	30.9.2022	30.9.2021	30.9.2020
Net fund assets in CHF		518 994 950.69	794 480 752.09	833 741 342.25
<b>Class I-A1</b>	<b>CH0120249013</b>			
Net asset value per unit in CHF		881.88	935.50	941.04
Number of units outstanding		52 290.8820	73 453.7910	97 308.6720
<b>Class I-B</b>	<b>CH0122212027</b>			
Net asset value per unit in CHF		891.18	944.53	949.25
Number of units outstanding		14 267.8050	99 971.5350	95 176.0240
<b>Class I-X</b>	<b>CH0117297561</b>			
Net asset value per unit in CHF		896.45	949.83	954.28
Number of units outstanding		511 032.0930	662 509.4980	681 248.8440
<b>Class W</b>	<b>CH0356496544</b>			
Net asset value per unit in CHF		91.49	97.05	97.63
Number of units outstanding		22 419.3050	21 296.9670	17 612.0950

#### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-A1	CHF	-5.5%	-0.3%	-1.0%
Class I-B	CHF	-5.4%	-0.1%	-0.9%
Class I-X	CHF	-5.3%	-0.1%	-0.8%
Class W	CHF	-5.5%	-0.3%	-1.0%

Benchmark:

SBI® Domestic AAA-BBB 1-5 Jahre (TR)	CHF	-5.3%	-0.0%	-0.9%
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Historical performance is no indicator of current or future performance.

The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.

#### Report of the Portfolio Manager

During the financial year, from 1 October 2021 to 30 September 2022, the CHF government interest rates increased by up to 1.5% in the one to five-year maturity range. The yield on five-year Swiss government bonds ranged between a negative 0.5% and positive 1.3% and stood at 0.9% at the end of September, well above the ten-year average of -0.4%. As a result of higher inflation rates and weaker growth expectations, credit spreads widened during the reporting year. The SNB tightened its monetary policy and raised its policy rate as well as the interest rate on sight deposits in two steps from a negative 0.75% to a positive 0.50%. To ensure appropriate monetary conditions, the SNB will be active in the foreign exchange market if necessary.

The subfund had a negative performance in the financial year, mainly due to higher interest rates but also due to wider credit spreads. The funds' strategy is to replicate the risk and return characteristics of the SBI® Domestic AAA-BBB 1-5 (TR) index with a stratified sampling approach.

#### Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
Switzerland	95.83
Liechtenstein	1.19
Supranationals	0.73
Italy	0.25
<b>Total</b>	<b>98.00</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	CHF	CHF
Bank deposits		
– at sight	8 058 184.92	2 927 001.52
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	508 842 226.02	787 193 897.49
Other assets	2 322 523.89	4 992 434.74
<b>Total fund assets</b>	<b>519 222 934.83</b>	<b>795 113 333.75</b>
Loans	-220 000.02	-625 072.50
Other liabilities	-7 984.12	-7 509.16
<b>Net fund assets</b>	<b>518 994 950.69</b>	<b>794 480 752.09</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	CHF	CHF
Negative interest	-16 216.40	-17 689.10
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	4 796 655.54	7 045 637.81
Income from securities lending	64 310.91	50 686.32
Offset payments from securities lending	211 981.80	290 241.19
Purchase of current net income on issue of units	208 392.31	447 914.41
<b>Total income</b>	<b>5 265 124.16</b>	<b>7 816 790.63</b>
<b>Expenses</b>		
Interest payable	0.00	-268.12
Audit expenses	-18 669.80	-18 669.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-94 442.27	-143 306.09
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-12 309.45	-42 038.33
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-3 866.08	-3 488.59
Other expenses	-4 944.72	-15 812.07
Payment of current net income on redemption of units	-1 149 331.31	-566 275.41
<b>Total expenses</b>	<b>-1 283 563.63</b>	<b>-789 858.41</b>
<b>Net income</b>	<b>3 981 560.53</b>	<b>7 026 932.22</b>
Realized capital gains and losses	-15 697 529.04	-10 134 141.10
<b>Realized result</b>	<b>-11 715 968.51</b>	<b>-3 107 208.88</b>
Unrealized capital gains and losses	-23 224 103.97	2 014 823.86
<b>Total result</b>	<b>-34 940 072.48</b>	<b>-1 092 385.02</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net income of the financial year	3 981 560.53	7 026 932.22
<b>Available for distribution</b>	<b>3 981 560.53</b>	<b>7 026 932.22</b>
Less federal withholding tax	-1 393 546.19	-2 459 426.28
Net income retained for reinvestment	-2 588 014.34	-4 567 505.94
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	794 480 752.09	833 741 342.25
Paid federal withholding tax	-2 372 375.41	-2 891 923.85
Balance of unit movements	-238 173 353.51	-35 276 281.29
Total result	-34 940 072.48	-1 092 385.02
<b>Net fund assets at the end of the reporting period</b>	<b>518 994 950.69</b>	<b>794 480 752.09</b>



## Development of the outstanding units

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	73 453.7910	97 308.6720
Units issued	5 963.6210	10 125.2960
Units redeemed	-27 126.5300	-33 980.1770
<b>Situation at the end of the period</b>	<b>52 290.8820</b>	<b>73 453.7910</b>
Difference between units issued and units redeemed	-21 162.9090	-23 854.8810
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	99 971.5350	95 176.0240
Units issued	5 870.2540	4 795.5110
Units redeemed	-91 573.9840	0.0000
<b>Situation at the end of the period</b>	<b>14 267.8050</b>	<b>99 971.5350</b>
Difference between units issued and units redeemed	-85 703.7300	4 795.5110
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	662 509.4980	681 248.8440
Units issued	63 664.0740	92 650.2670
Units redeemed	-215 141.4790	-111 389.6130
<b>Situation at the end of the period</b>	<b>511 032.0930</b>	<b>662 509.4980</b>
Difference between units issued and units redeemed	-151 477.4050	-18 739.3460
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	21 296.9670	17 612.0950
Units issued	1 122.3380	4 128.3440
Units redeemed	0.0000	-443.4720
<b>Situation at the end of the period</b>	<b>22 419.3050</b>	<b>21 296.9670</b>
Difference between units issued and units redeemed	1 122.3380	3 684.8720

## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>5.252</b>
Less federal withholding tax	CHF	-1.838
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>3.414</b>

### Class I-B

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>6.894</b>
Less federal withholding tax	CHF	-2.413
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>4.481</b>

### Class I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>7.037</b>
Less federal withholding tax	CHF	-2.463
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>4.574</b>

### Class W

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>0.53710</b>
Less federal withholding tax	CHF	-0.18799
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>0.34911</b>



## Inventory of Fund assets

Security	30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>							
<b>Asset Backed Securities, fixed rate</b>							
<b>CHF</b>							
FIRST SWISS MOBILITY-REG-S STEP-UP 20-22.11.29*	CHF	800 000		800 000	787 285	0.15	
SWISS AUTO LEASE GMBH-REG-S 0.15000% 19-23.03.28*	CHF	1 350 000	1 350 000				
SWISS CAR ABS-REG-S 0.22000% 18-18.10.28*	CHF	2 000 000	2 000 000				
SWISS CREDIT CARD ISSUANCE 2019-REG-S 0.04000% 19-15.06.24*	CHF	865 000	865 000				
SWISSCARD AECS GMBH-REG-S 0.35000% 21-15.06.26*	CHF	630 000		630 000	606 458	0.12	
<b>Total CHF</b>					<b>1 393 742</b>	<b>0.27</b>	
<b>Total Asset Backed Securities, fixed rate</b>					<b>1 393 742</b>	<b>0.27</b>	
<b>Asset Backed Securities, zero coupon</b>							
<b>CHF</b>							
FIRST SWISS MOBILITY AG-REG-S 0.00000% 19-16.12.28*	CHF	675 000		675 000	673 533	0.13	
<b>Total CHF</b>					<b>673 533</b>	<b>0.13</b>	
<b>Total Asset Backed Securities, zero coupon</b>					<b>673 533</b>	<b>0.13</b>	
<b>Asset Backed Securities, floating rate</b>							
<b>CHF</b>							
FIRST SWISS MOBILITY AG-REG-S STEP-UP 20-15.02.29*	CHF	820 000		820 000	815 351	0.16	
<b>Total CHF</b>					<b>815 351</b>	<b>0.16</b>	
<b>Total Asset Backed Securities, floating rate</b>					<b>815 351</b>	<b>0.16</b>	
<b>Notes, fixed rate</b>							
<b>CHF</b>							
ABB LTD 0.75000% 22-25.03.27*	CHF		1 500 000	1 500 000	1 408 500	0.27	
AKEB AG FUER KERNENERGIE BETEILIG-REG-S 1.45000% 20-23.07.27*	CHF	600 000		600 000	558 900	0.11	25 000
AXPO HOLDING AG-REG-S 0.62500% 22-04.02.27*	CHF		1 500 000	750 000	666 750	0.13	
AXPO HOLDING AG-REG-S 2.00000% 22-15.09.26*	CHF		1 000 000	1 000 000	945 000	0.18	
BALOISE-HOLDING AG 2.00000% 12-12.10.22*	CHF	1 350 000		1 350 000			
INVESTIS HOLDING SA-REG-S 0.05000% 19-09.10.23*	CHF	1 435 000	435 000	1 000 000	970 000	0.19	
INVESTIS HOLDING SA-REG-S 0.25000% 21-14.02.25*	CHF	2 000 000		2 000 000	1 856 000	0.36	
LAFARGEHOLCIM LTD 3.00000% 12-22.11.22*	CHF	4 620 000	4 620 000				
LGT BANK AG 1.87500% 13-08.02.23*	CHF	2 300 000	2 300 000				
LONZA SWISS FINANCE AG-REG-S 0.35000% 20-22.09.26*	CHF	1 065 000		1 065 000	988 853	0.19	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-13.08.27*	CHF		4 850 000	1 000 000	3 554 705	0.68	700 000
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.75000% 13-25.02.26*	CHF	300 000		300 000	301 020	0.06	
ROCHE CAPITALMARKT AG-REG-S 0.50000% 22-25.02.27*	CHF		2 800 000	100 000	2 550 150	0.49	
SCHAFFHAUSER KANTONALBANK 1.12500% 13-24.04.23*	CHF	1 140 000	1 140 000				
SONOVA HOLDING AG-REG-S 0.50000% 20-06.10.25*	CHF	2 060 000		2 060 000	1 971 420	0.38	
SULZER AG-REG-S 0.80000% 20-23.09.25*	CHF	1 300 000		1 300 000	1 198 600	0.23	
SWISSCOM AG 1.75000% 12-10.07.24*	CHF	2 500 000		2 500 000	2 500 000	0.48	
TECAN GROUP AG-REG-S 0.05000% 21-06.10.25*	CHF	625 000		625 000	582 500	0.11	
TESSINER STAATSBANK 0.50000% 15-24.06.24*	CHF	2 325 000		2 325 000	2 276 175	0.44	
UBS GROUP AG-REG-S 0.43500% 21-09.11.28*	CHF		1 600 000	1 600 000	1 354 400	0.26	
ZUERCHER KANTONALBANK 1.40000% 22-25.07.29*	CHF		3 125 000	3 125 000			
ZUGER KANTONALBANK AG 1.00000% 12-26.09.22*	CHF	2 220 000		2 220 000			
ZUGER KANTONALBANK AG 1.20000% 22-02.06.28*	CHF		5 000 000	1 000 000	3 844 000	0.74	
<b>Total CHF</b>					<b>27 526 973</b>	<b>5.30</b>	
<b>Total Notes, fixed rate</b>					<b>27 526 973</b>	<b>5.30</b>	
<b>Notes, zero coupon</b>							
<b>CHF</b>							
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.07.25*	CHF	15 000 000	5 000 000	10 000 000	9 340 000	1.80	
PFANDBRIEFBK SCHWEIZERISCHER HYPO 0.00000% 19-15.06.27*	CHF		1 000 000	1 000 000	920 800	0.18	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-30.03.26*	CHF	3 700 000	130 000	3 570 000	3 371 151	0.65	
<b>Total CHF</b>					<b>13 631 951</b>	<b>2.63</b>	
<b>Total Notes, zero coupon</b>					<b>13 631 951</b>	<b>2.63</b>	
<b>Medium term notes, fixed rate</b>							
<b>CHF</b>							
ADECCO SA 0.87500% 20-27.11.25*	CHF	3 500 000	120 000	3 380 000	3 253 250	0.63	
BASELLANDSCHAFTLICHE KANTONALBANK 0.37500% 18-23.03.26*	CHF	1 445 000		1 445 000	1 378 530	0.27	
CREDIT SUISSE GROUP AG 1.00000% 15-14.04.23*	CHF	6 650 000	4 000 000	2 650 000	2 572 885	0.50	
CRH FINANCE SWITZERLAND AG-REG-S 1.37500% 14-30.09.22*	CHF	1 000 000	1 000 000				
LUZERNER KANTONALBANK-REG-S 0.35000% 18-05.02.27*	CHF	1 750 000	1 000 000	2 750 000	2 578 125	0.50	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.12500% 17-25.03.24*	CHF	6 000 000	6 000 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.177500% 21-15.01.27*	CHF	800 000		800 000	730 800	0.14	
SCHINDLER HOLDING AG 0.25000% 18-05.06.23*	CHF	1 750 000	1 750 000				
SWISS LIFE HOLDING AG-REG-S 0.25000% 19-11.10.23*	CHF	1 800 000	1 800 000				
SYNGENTA FINANCE LTD REG-S 1.62500% 14-01.11.24*	CHF	500 000		500 000	482 500	0.09	
UBS GROUP AG-REG-S 0.87500% 19-30.01.25*	CHF	2 400 000		2 400 000	2 320 800	0.45	
<b>Total CHF</b>					<b>13 316 890</b>	<b>2.56</b>	
<b>Total Medium term notes, fixed rate</b>					<b>13 316 890</b>	<b>2.56</b>	
<b>Medium term notes, zero coupon</b>							
<b>CHF</b>							
BASELLANDSCHAFTLICHE KANTONALBANK 0.00000% 18-23.03.23*	CHF	9 880 000	9 880 000				
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-17.12.24*	CHF	1 200 000		1 200 000	1 136 400	0.22	
SWISS LIFE HOLDING AG-REG-S 0.00000% 19-06.06.25*	CHF	1 470 000		1 470 000	1 389 150	0.27	
<b>Total CHF</b>					<b>2 525 550</b>	<b>0.49</b>	
<b>Total Medium term notes, zero coupon</b>					<b>2 525 550</b>	<b>0.49</b>	

## UBS (CH) Investment Fund – Bonds CHF Inland



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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## Bonds, fixed rate

### CHF

AARGAUISCHE KANTONALBANK 1.00000% 14-19.06.23*	CHF	3 870 000		3 870 000				
AARGAUISCHE KANTONALBANK 0.06000% 16-01.07.25*	CHF	4 500 000		150 000		4 350 000	0.80	
AARGAUISCHE KANTONALBANK 0.25000% 18-03.04.25*	CHF	1 000 000			1 000 000	965 000	0.19	
AARGAUISCHE KANTONALBANK 0.50000% 18-15.11.27*	CHF		3 000 000		3 000 000	2 791 500	0.54	95 000
AARGAUISCHE KANTONALBANK 0.12500% 19-11.02.26*	CHF	6 000 000		200 000	5 800 000	5 492 600	1.06	
ABB LTD-REG-S 0.30000% 19-06.08.24*	CHF	1 350 000			1 350 000	1 314 225	0.25	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 1.05000% 20-26.05.23*	CHF	800 000		800 000				
AEROPORT INTERNATIONAL DE GENEVE-REG-S 2.20000% 22-22.09.26*	CHF		800 000		800 000	789 600	0.15	
ALLREAL HOLDING AG 0.62500% 16-10.05.24*	CHF	3 000 000		100 000	2 900 000	2 810 100	0.54	145 000
ALLREAL HOLDING AG 0.87500% 17-30.03.27*	CHF				550 000	498 300	0.10	
ALLREAL HOLDING AG-REG-S 0.75000% 17-19.06.26*	CHF				700 000	647 500	0.12	135 000
ALPIQ HOLDING AG 1.75000% 22-24.06.26*	CHF		1 000 000		1 000 000	907 000	0.17	
ALPIQ HOLDING AG 2.62500% 14-29.07.24*	CHF	750 000			750 000	731 625	0.14	
AMAG LEASING AG 0.17500% 21-16.06.25*	CHF	1 150 000			1 150 000	1 059 725	0.20	
AMAG LEASING AG-REG-S 0.35000% 17-27.10.21*	CHF	2 000 000		2 000 000				
AMAG LEASING AG-REG-S 0.55000% 18-10.02.23*	CHF	1 410 000		1 410 000				
AMAG LEASING AG-REG-S 0.12500% 19-12.07.22*	CHF	1 500 000		1 500 000				
AMAG LEASING AG-REG-S 0.12500% 20-12.02.24*	CHF	600 000			600 000	576 840	0.11	
AMAG LEASING AG-REG-S 0.52500% 21-27.10.26*	CHF		1 865 000		1 865 000	1 660 783	0.32	1 370 000
AXPO HOLDING AG 1.00200% 20-23.07.27*	CHF		2 800 000		2 800 000	2 496 200	0.48	
AXPO HOLDING AG 1.75000% 16-29.05.24*	CHF	400 000			400 000	390 000	0.08	
AXPO HOLDING AG 3.12500% 10-26.02.25*	CHF	300 000			300 000	298 050	0.06	
BALOISE HOLDING AG 1.75000% 13-26.04.23*	CHF	750 000		750 000				
BALOISE HOLDING AG-REG-S 0.50000% 19-28.11.25*	CHF	400 000			400 000	378 800	0.07	
BALOISE HOLDING-REG-S 0.25000% 20-16.12.26*	CHF	2 000 000			2 000 000	1 827 000	0.35	
BANQUE CANTONALE DU JURA 0.62500% 15-04.03.25*	CHF	100 000			100 000	97 200	0.02	
BASELLANDSCHAFTLICHE KANTONALBANK 1.12500% 13-27.03.23*	CHF	880 000		880 000				
BASELLANDSCHAFTLICHE KANTONALBANK 0.25000% 15-13.05.25*	CHF	1 400 000			1 400 000	1 348 900	0.26	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.01000% 22-28.07.26*	CHF		1 250 000		1 250 000	1 168 125	0.22	
BELL FOOD GROUP AG-REG-S 0.37500% 18-01.02.24*	CHF	2 500 000			2 500 000	2 442 500	0.47	
BERN, CANTON OF 1.00000% 12-25.10.24*	CHF	300 000			300 000	297 450	0.06	
BERN, CANTON OF 1.25000% 12-30.03.27*	CHF		2 000 000		2 000 000	1 963 000	0.38	
BERN, CANTON OF 1.75000% 10-24.09.25*	CHF	1 250 000			1 250 000	1 256 250	0.24	
BKW AG-REG-S 0.75000% 18-15.10.25*	CHF	3 650 000			3 650 000	3 436 475	0.66	520 000
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF	965 000			965 000	878 633	0.17	250 000
BUEHLER HOLDING AG-REG-S 0.10000% 17-21.12.22*	CHF	1 240 000		1 240 000				
CEMBRA MONEY BANK AG-REG-S 1.25000% 14-14.10.22*	CHF	200 000		200 000				
CEMBRA MONEY BANK AG 0.18000% 16-05.10.23*	CHF	1 320 000		1 320 000				
CEMBRA MONEY BANK AG 0.37500% 17-27.06.25*	CHF	1 250 000			1 250 000	1 178 125	0.23	
CEMBRA MONEY BANK LTD-REG-S 0.87500% 18-08.06.26*	CHF	4 700 000		160 000	4 540 000	4 260 790	0.82	350 000
COOP-GRUPPE GENOSSENSCHAFT-REG-S 1.00000% 14-29.09.23*	CHF	1 885 000		1 885 000				
COOP-GRUPPE GENOSSENSCHAFT 0.87500% 15-31.07.24*	CHF	4 000 000		2 000 000	2 000 000	1 952 000	0.38	
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 16-19.05.26*	CHF	2 500 000			2 500 000	2 337 500	0.45	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.25000% 16-30.09.22*	CHF	880 000		880 000				
CREDIT SUISSE SCHWEIZ AG-REG-S 1.87500% 22-29.06.26*	CHF		1 600 000		1 600 000	1 568 000	0.30	
DORMAKABA FINANCE AG 1.00000% 17-13.10.25*	CHF	1 750 000			1 750 000	1 642 375	0.32	
EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF	1 690 000			1 690 000	1 554 800	0.30	485 000
EUROFIMA EUROPEAN RAILROADMAT FIN CO 3.00000% 06-15.05.26*	CHF	3 750 000		130 000	3 620 000	3 795 570	0.73	
EUROFIMA EUROPEAN RAILROADMAT FIN CO 3.00000% 07-22.05.24*	CHF	6 600 000		6 600 000				
FCA CAPITAL SUISSE SA-REG-S 0.05190% 21-20.12.24*	CHF	1 350 000			1 350 000	1 273 050	0.25	
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF	2 000 000			2 000 000	1 904 000	0.37	
FIRMENICH INTERNATIONAL SA-REG-S 1.00000% 20-19.12.23*	CHF	3 300 000		3 300 000				
FLUGHAFEN ZUERICH AG 1.50000% 13-17.04.23*	CHF	1 320 000		1 320 000				
FLUGHAFEN ZUERICH AG-REG-S 0.70000% 20-22.05.24*	CHF	925 000			925 000	905 113	0.17	
FREIBURGER KANTONALBANK 1.12500% 13-28.03.23*	CHF	3 960 000		3 960 000				
FREIBURGER KANTONALBANK 0.55000% 15-03.02.25*	CHF	15 250 000		10 500 000	4 750 000	4 631 250	0.89	
FREIBURGER KANTONALBANK 0.30000% 17-17.02.27*	CHF	1 750 000			1 750 000	1 632 750	0.31	
FREIBURGER KANTONALBANK 0.20000% 18-20.02.26*	CHF	4 400 000		150 000	4 250 000	4 029 000	0.78	
GALENICA SANTE LTD 0.50000% 17-15.06.23*	CHF	2 000 000		2 000 000				
GEBERIT AG 0.30000% 15-17.04.23*	CHF	1 480 000		1 480 000				
GEBERIT AG 0.75000% 22-29.09.27*	CHF		435 000		435 000	405 420	0.08	
GEBERIT AG-REG-S 0.10000% 19-17.10.24*	CHF	2 600 000		600 000	2 000 000	1 928 000	0.37	240 000
GENEVA, CANTON OF 0.02000% 15-27.11.24*	CHF	4 500 000		3 500 000	1 000 000	969 000	0.19	100 000
GENEVA, CANTON OF 1.00000% 12-26.10.22*	CHF	880 000		880 000				
GENEVA, CANTON OF 2.00000% 13-20.03.26*	CHF	1 500 000			1 500 000	1 522 500	0.29	
GEORGES FISCHER FINANZ AG 2.50000% 13-12.09.22*	CHF	2 000 000		2 000 000				
GIVAUDAN FINANCE SA-REG-S 0.12500% 21-07.06.27*	CHF		320 000		320 000	288 800	0.06	
GIVAUDAN SA 1.75000% 14-19.03.24*	CHF	1 170 000			1 170 000	1 166 490	0.22	
GLARNER KANTONALBANK 0.37500% 15-26.02.27*	CHF		1 000 000		1 000 000	934 500	0.18	200 000
GLARNER KANTONALBANK-REG-S 0.40000% 18-30.11.26*	CHF	2 150 000	1 000 000	110 000	3 040 000	2 859 120	0.55	100 000
GRANDE DIXENCE SA 1.12500% 17-04.07.24*	CHF	1 200 000			1 200 000	1 176 000	0.23	
GRANDE DIXENCE SA-REG-S 0.80000% 19-17.06.26*	CHF	2 050 000			2 050 000	1 920 850	0.37	500 000
GRAUBUENDNER KANTONALBANK 0.30000% 18-20.02.26*	CHF	500 000			500 000	476 250	0.09	
GZO AG SPITAL WETZIKON 1.87500% 14-12.06.24*	CHF	2 000 000			2 000 000	1 972 000	0.38	
HIAG IMMOBILIEN HOLDING AG-REG-S 1.00000% 18-26.10.22*	CHF	2 000 000		2 000 000				
HIAG IMMOBILIEN HOLDING AG-REG-S 0.87500% 19-08.05.24*	CHF	1 500 000			1 500 000	1 440 750	0.28	
HILTI AG 1.87500% 13-30.10.23*	CHF	300 000		300 000				
HILTI AG-REG-S 0.05000% 20-02.07.25*	CHF	4 000 000		1 000 000	3 000 000	2 845 500	0.55	
INTERSHOP HOLDING AG-REG-S 0.30000% 21-29.06.26*	CHF	1 595 000			1 595 000	1 410 271	0.27	40 000
INVESTIS HOLDING SA 0.75000% 17-03.10.22*	CHF	2 020 000		2 020 000				
JULIUS BAER GROUP-REG-S 0.37500% 17-06.12.24*	CHF	2 500 000			2 500 000	2 403 750	0.46	
KERNKRAFTWERK LEIBSTADT AG 1.50000% 15-16.12.22*	CHF	300 000		300 000				
KRAFTWERKE LINTH-LIMMERN AG 2.75000% 10-10.03.22*	CHF	2 000 000		2 000 000				
KRAFTWERKE LINTH-LIMMERN AG 2.75000% 11-09.06.23*	CHF	1 410 000		1 410 000				
KRAFTWERKE LINTH-LIMMERN AG 1.25000% 14-11.09.24*	CHF	5 750 000		190 000	5 560 000	5 421 000	1.04	200 000
KRAFTWERKE OBERHASLI AG 1.87500% 13-21.02.25*	CHF	870 000			870 000	866 520	0.17	
KRAFTWERKE OBERHASLI AG 0.70000% 17-30.01.26*	CHF	2 750 000			2 750 000	2 608 375	0.50	
KUEHNENAGEL INTERNATIONAL AG-REG-S 0.02000% 19-18.11.22*	CHF	2 780 000		2 780 000				
LAFARGEHOLCIM LTD 1.00000% 15-04.12.25*	CHF	1 000 000			1 000 000	959 500	0.18	745 000
LAFARGEHOLCIM LTD-REG-S 1.00000% 18-11.12.24*	CHF	3 000 000		100 000	2 900 000	2 818 800	0.54	
LGT BANK AG 0.62500% 15-25.11.25*	CHF	1 700 000			1 700 000	1 617 550	0.31	
LUZERNER KANTONALBANK 3.00000% 05-11.03.25*	CHF	4 500 000		150 000	4 350 000	4 489 200	0.86	
LUZERNER KANTONALBANK AG 1.12500% 14-30.06.23*	CHF	3 500 000		3 500 000				
MOBIMO HOLDING AG 1.87500% 14-16.09.24*	CHF	1 000 000			1 000 000	985 000	0.19	
MOBIMO HOLDING AG-REG-S 0.87500% 18-02.10.23*	CHF	3 520 000		2 120 000	1 400 000	1 372 000	0.26	
MOBIMO HOLDING AG-REG-S 0.25000% 21-19.03.27*	CHF	3 500 000		120 000	3 380 000	2 984 540	0.57	2 715 000
NANT DE DRANCE SA-REG-S 1.55000% 18-19.08.25*	CHF	3 000 000		100 000	2 900 000	2 843 450	0.55	
NESTLE SA-REG-S 0.25000% 18-28.06.24*	CHF	6 000 000		200 000	5 800 000	5 681 100	1.09	5 800 000
NEUBURG, CANTON OF 1.25000% 12-24.09.27*	CHF		5 000 000		5 000 000	4 850 000	0.93	
NOVARTIS AG 0.25000% 15-13.05.25*	CHF	4 000 000		130 000	3 870 000	3 742 290	0.72	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
OC OERLIKON CORP AG 2.62500% 14-17.06.24*	CHF	2 000 000		750 000	1 250 000	1 232 500	0.24	460 000
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF	1 520 000			1 520 000	1 374 080	0.26	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 3.37500% 07-10.10.22*	CHF	7 040 000		7 040 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.12500% 10-28.06.23*	CHF	10 040 000		10 040 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.37500% 11-27.06.25*	CHF	3 250 000		110 000	3 140 000	3 205 940	0.62	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.25000% 13-29.09.23*	CHF	8 800 000		8 800 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.50000% 13-16.01.23*	CHF	3 520 000		3 520 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.37500% 14-14.11.24*	CHF	6 000 000		200 000	5 800 000	5 781 440	1.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.50000% 14-15.12.25*	CHF	6 000 000		200 000	5 800 000	5 776 220	1.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.00000% 14-21.03.23*	CHF	4 400 000		4 400 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 14-23.08.24*	CHF	2 000 000			2 000 000	1 972 000	0.38	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.12500% 15-04.12.23*	CHF	11 000 000		11 000 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.50000% 15-24.01.25*	CHF	6 250 000		210 000	6 040 000	5 896 248	1.14	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 15-15.10.25*	CHF	3 750 000		130 000	3 620 000	3 487 870	0.67	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.50000% 15-15.06.29*	CHF		8 000 000		8 000 000	7 276 800	1.40	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-18.01.27*	CHF	4 000 000		4 000 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-27.04.26*	CHF	665 000			665 000	632 681	0.12	100 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 18-17.11.25*	CHF	10 900 000		360 000	10 540 000	10 102 590	1.95	5 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 21-18.01.27*	CHF	4 000 000		4 000 000				
PFANDBRIEFZEN SCHWEIZ KANTONALBANKEN AG 0.25000% 17-01.12.25*	CHF	5 000 000		170 000	4 830 000	4 626 657	0.89	2 195 000
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 2.25000% 11-16.06.23*	CHF	4 400 000		4 400 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.37500% 13-16.04.25*	CHF	650 000			650 000	646 945	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.37500% 13-12.12.22*	CHF	4 180 000		4 180 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.62500% 14-17.06.26*	CHF	15 000 000		490 000	14 510 000	14 495 490	2.79	500 000
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.75000% 14-15.04.24*	CHF	3 080 000		3 080 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.00000% 14-22.09.28*	CHF		3 000 000		3 000 000	2 850 300	0.55	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.37500% 15-14.02.25*	CHF	5 200 000		170 000	5 030 000	4 894 190	0.94	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.50000% 15-28.07.25*	CHF	3 200 000		110 000	3 090 000	2 996 991	0.58	750 000
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.12500% 15-25.02.26*	CHF	2 500 000			2 500 000	2 375 250	0.46	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.25000% 16-21.05.25*	CHF	5 000 000		170 000	4 830 000	4 665 297	0.90	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.12500% 16-02.12.24*	CHF	12 050 000		400 000	11 650 000	11 302 830	2.18	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.37500% 17-21.09.27*	CHF		5 750 000	1 000 000	4 750 000	4 431 750	0.85	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.01000% 17-05.02.24*	CHF	7 040 000		7 040 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.25000% 17-26.05.27*	CHF	2 000 000			2 000 000	1 866 200	0.36	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.12500% 18-16.04.25*	CHF	4 250 000		140 000	4 110 000	3 962 862	0.76	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.12500% 18-31.10.24*	CHF	13 000 000		430 000	12 570 000	12 210 498	2.35	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.10000% 22-18.04.28*	CHF		4 000 000		4 000 000	3 843 200	0.74	
PFANDBRIEFZENTRALE DER SCHWEIZERI-REG-S 0.35000% 22-02.08.27*	CHF	4 000 000		1 000 000	3 000 000	2 803 500	0.54	1 355 000
PSP SWISS PROPERTY AG-REG-S 0.50000% 16-16.02.24*	CHF	3 500 000		120 000	3 380 000	3 303 274	0.64	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.00000% 10-21.09.23*	CHF	1 380 000		1 380 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.35000% 18-16.02.24*	CHF	5 360 000	1 300 000	6 660 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.12500% 19-07.05.24*	CHF	4 300 000		140 000	4 160 000	4 045 600	0.78	2 100 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.18250% 20-11.11.25*	CHF	2 600 000			2 600 000	2 453 100	0.47	
ROCHE KAPITALMARKT AG 1.62500% 12-23.09.22*	CHF	2 770 000		2 770 000				
ROCHE KAPITALMARKT AG 0.10000% 17-23.09.24*	CHF	10 500 000		5 350 000	5 150 000	5 003 225	0.96	
SCHWYZER KANTONALBANK 1.12500% 13-20.02.23*	CHF	3 520 000		3 520 000				
SGS SA 1.75000% 14-27.02.24*	CHF	2 200 000		2 200 000				
SGS SA-REG-S 0.45000% 20-06.11.23*	CHF	765 000		765 000				
SGS SA-REG-S 0.95000% 20-06.11.26*	CHF	1 250 000			1 250 000	1 188 750	0.23	
SGS SA-REG-S 1.25000% 22-05.09.25*	CHF		750 000		750 000	731 625	0.14	500 000
SIKA AG 1.87500% 13-14.11.23*	CHF	300 000		300 000				
SIKA AG-REG-S 0.62500% 18-12.07.24*	CHF	4 000 000		130 000	3 870 000	3 788 730	0.73	
SIX GROUP AG-REG-S 0.12500% 21-27.11.26*	CHF		750 000		750 000	686 625	0.13	
ST GALLER KANTONALBANK 1.37500% 12-22.06.27*	CHF		2 000 000		2 000 000	1 952 000	0.38	500 000
ST GALLER KANTONALBANK 1.50000% 13-13.09.22*	CHF	1 320 000		1 320 000				
ST GALLER KANTONALBANK 0.62500% 14-09.09.22*	CHF	5 000 000		5 000 000				
ST GALLER KANTONALBANK 0.50000% 15-24.06.25*	CHF	2 250 000			2 250 000	2 179 125	0.42	
STRAUMANN HOLDING AG-REG-S 0.55000% 20-03.10.25*	CHF	2 470 000			2 470 000	2 348 970	0.45	
SULZER AG 0.37500% 16-11.07.22*	CHF	1 000 000		1 000 000				
SULZER AG 0.87500% 16-10.07.26*	CHF	1 250 000			1 250 000	1 130 000	0.22	1 250 000
SULZER AG-REG-S 1.30000% 18-06.07.23*	CHF	4 160 000		2 160 000	2 000 000	1 971 600	0.38	
SWISS LIFE HOLDING AG 1.87500% 13-21.06.23*	CHF	2 110 000		2 110 000				
SWISS PRIME SITE FINANCE AG 2.00000% 14-10.12.24*	CHF	1 500 000			1 500 000	1 483 500	0.29	
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF		3 940 000	130 000	3 810 000	3 550 920	0.68	2 105 000
SWISSCOM AG 0.25000% 15-17.04.23*	CHF	1 320 000		1 320 000				
SWISSGRID AG 1.62500% 13-30.01.25*	CHF	3 000 000		100 000	2 900 000	2 878 250	0.55	
SWITZERLAND 1.25000% 12-11.06.24*	CHF	13 590 000		2 355 000	11 235 000	11 327 127	2.18	4 521 000
SWITZERLAND 1.25000% 14-28.05.26*	CHF	13 000 000	7 500 000	670 000	19 830 000	20 141 331	3.88	
SWITZERLAND 1.50000% 13-24.07.25*	CHF	17 500 000		4 570 000	12 930 000	13 207 995	2.54	
SWITZERLAND 3.25000% 07-27.06.27*	CHF	7 000 000		230 000	6 770 000	7 492 359	1.44	6 770 000
SWITZERLAND 4.00000% 98-11.02.23*	CHF	25 890 000		25 890 000				
SYNGENTA FINANCE AG-REG-S 0.12500% 20-09.12.22*	CHF	1 750 000		1 750 000				
SYNGENTA FINANCE AG-REG-S 1.25000% 20-16.10.23*	CHF	350 000			350 000	342 825	0.07	
SYNGENTA FINANCE AG-REG-S 0.62500% 21-30.08.24*	CHF		750 000		750 000	712 500	0.14	
THURGAUER KANTONALBANK 1.00000% 12-30.11.22*	CHF	2 520 000		2 520 000				
THURGAUER KANTONALBANK 0.37500% 15-31.03.25*	CHF	1 500 000			1 500 000	1 452 750	0.28	
UBS GROUP AG-REG-S 0.62500% 17-18.05.24*	CHF	2 600 000		1 200 000	1 400 000	1 370 600	0.26	
UNION BANCAIRE PRIVÉE UBP SA 0.20000% 21-15.12.26*	CHF		1 500 000		1 500 000	1 357 500	0.26	
VIFOR PHARMA AG-REG-S 0.75000% 18-13.09.22*	CHF	2 640 000		2 640 000				
VP BANK AG 0.87500% 15-07.10.24*	CHF	1 750 000			1 750 000	1 702 750	0.33	
WALLISER KANTONALBANK 0.40000% 15-15.09.25*	CHF	4 000 000		130 000	3 870 000	3 715 200	0.72	
WALLISER KANTONALBANK-REG-S 0.30000% 19-01.02.27*	CHF	600 000			600 000	559 200	0.11	500 000
ZUERCHER KANTONALBANK 2.00000% 10-08.09.25*	CHF	3 500 000		120 000	3 380 000	3 407 040	0.66	
ZUERCHER KANTONALBANK 1.12500% 13-29.01.24*	CHF	500 000		500 000				
ZUERCHER KANTONALBANK 0.04000% 15-09.12.22*	CHF	600 000		600 000				
ZUERCHER KANTONALBANK 0.12500% 16-13.05.26*	CHF	10 000 000		330 000	9 670 000	9 118 810	1.76	500 000
ZUERCHER KANTONALBANK 0.02000% 16-16.08.27*	CHF		1 500 000		1 500 000	1 372 500	0.26	
ZUERCHER KANTONALBANK 0.05000% 16-23.11.26*	CHF	2 850 000		100 000	2 750 000	2 553 375	0.49	
ZUERCHER KANTONALBANK 0.25000% 17-27.01.26*	CHF	1 500 000			1 500 000	1 427 250	0.27	
ZUERCHER KANTONALBANK-REG-S 0.25000% 18-08.05.25*	CHF	2 700 000			2 700 000	2 605 500	0.50	
ZUERCHER KANTONALBANK 0.25000% 22-28.03.28*	CHF		3 500 000		3 500 000	3 204 250	0.62	
ZUERICH, CITY OF 2.37500% 11-21.02.24*	CHF	1 050 000		1 050 000				
ZUERICH, CITY OF-REG-S 2.75000% 05-14.02.25*	CHF	9 265 000		310 000	8 955 000	9 219 172	1.78	
ZURICH INSURANCE CO 1.87500% 13-18.09.23*	CHF	1 000 000		1 000 000				
ZURICH INSURANCE CO-REG-S 0.50000% 18-18.12.24*	CHF	1 200 000			1 200 000	1 163 400	0.22	1 200 000
<b>Total CHF</b>						<b>401 166 061</b>	<b>77.26</b>	
<b>Total Bonds, fixed rate</b>						<b>401 166 061</b>	<b>77.26</b>	

## UBS (CH) Investment Fund – Bonds CHF Inland



Security	30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Bonds, zero coupon</b>							
<b>CHF</b>							
AMAG LEASING AG-REG-S 0.00000% 21-18.02.25*	CHF	750 000		750 000	717 000	0.14	
BALOISE HOLDING AG-REG-S 0.00000% 19-23.09.22*	CHF	1 300 000	1 300 000				
CEMBRA MONEY BANK AG-REG-S 0.00000% 19-19.05.23*	CHF	840 000	840 000				
GIVAUDAN SA 0.00000% 16-07.12.22*	CHF	2 550 000	2 550 000				
KANTONSSPITAL WINTERTHUR-REG-S 0.00000% 21-30.09.25*	CHF	375 000		375 000	353 625	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.00000% 16-16.05.23*	CHF	25 190 000	25 190 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.00000% 17-22.11.22*	CHF	7 800 000	7 800 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-29.07.24*	CHF	23 000 000	1 500 000	21 500 000	20 925 950	4.03	65 000
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 15-25.07.23*	CHF	5 595 000	5 595 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 16-14.06.24*	CHF	2 000 000	2 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 19-23.06.25*	CHF	13 500 000	440 000	13 060 000	12 511 480	2.41	3 715 000
PSP SWISS PROPERTY AG 0.00000% 16-01.09.23*	CHF	3 520 000	3 520 000				
SWITZERLAND-REG-S 0.00000% 16-22.06.29*	CHF	5 000 000	3 000 000	2 000 000	1 864 200	0.36	
TESSIN, CANTON OF-REG-S 0.00000% 21-31.03.26*	CHF	5 000 000	170 000	4 830 000	4 549 860	0.88	
VALIANT BANK AG-REG-S 0.00000% 19-31.10.25*	CHF	3 475 000	170 000	4 805 000	4 526 310	0.87	
VALIANT BANK AG-REG-S 0.00000% 21-20.01.26*	CHF	2 500 000		2 500 000	2 343 750	0.45	
ZUERICH, CANTON OF-REG-S 0.00000% 18-14.03.23*	CHF	6 000 000	6 000 000				
<b>Total CHF</b>					<b>47 792 175</b>	<b>9.20</b>	
<b>Total Bonds, zero coupon</b>					<b>47 792 175</b>	<b>9.20</b>	
<b>Total Securities traded on an exchange</b>					<b>508 842 226</b>	<b>98.00</b>	
<b>Total securities and similar instruments</b> (thereof in lending)					<b>508 842 226</b> 42 869 271	<b>98.00</b> 8.26)	
Bank deposits at sight					8 058 185	1.55	
Other assets					2 322 524	0.45	
<b>Total fund assets</b>					<b>519 222 935</b>	<b>100.00</b>	
Short-term bank liabilities					-220 000		
Other liabilities					-7 984		
<b>Net fund assets</b>					<b>518 994 951</b>		

Valuation categories	Market value as of 30.9.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	508 842 226	98.00
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>508 842 226</b>	<b>98.00</b>

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

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

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

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



## Supplementary information

### Derivative financial instruments

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

There were no contracts in derivative financial instruments open at balance sheet date.

### Repurchase agreements

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

### Withdrawals made in securities instead of in cash

*UBS (CH) Investment Fund*

– *Bonds CHF Inland Medium Term Passive Class I-B*

During the period under review, securities (instead of in cash) in the value of CHF 18 732 462.58 were redeemed which corresponds to 19 917.8250 units.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-A1	0.18%
Class I-B	0.05%
Class I-X	0.00%
Class W	0.19%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.



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

## Category Other Funds for Traditional Investments

### Three-year comparison

	ISIN	30.9.2022	30.9.2021	30.9.2020
Net fund assets in CHF		4 720 675 978.19	5 991 286 870.32	5 672 819 219.92
<b>Class F</b>	<b>CH0513811049</b>			
Net asset value per unit in CHF		85.77	98.28	100.25
Number of units outstanding		2 922 574.9330	2 192 115.8670	1 395 010.0050
<b>Class I-A1</b>	<b>CH0018234580</b>			
Net asset value per unit in CHF		958.00	1 098.05	1 120.25
Number of units outstanding		38 632.8360	53 664.4390	171 462.7850
<b>Class I-A2</b>	<b>CH0142362190</b>			
Net asset value per unit in CHF		909.46	1 042.35	1 063.41
Number of units outstanding		7 165.0000	6 560.0000	6 395.3480
<b>Class I-A3</b>	<b>CH0598063177</b>			
Net asset value per unit in CHF		867.84	993.08	
Number of units outstanding		238 573.0090	163 183.4550	
<b>Class I-B</b>	<b>CH0018234606</b>			
Net asset value per unit in CHF		997.37	1 142.12	1 164.13
Number of units outstanding		25 907.6330	56 636.0490	58 749.1140
<b>Class I-X</b>	<b>CH0018234614</b>			
Net asset value per unit in CHF		1 014.47	1 161.36	1 183.38
Number of units outstanding		4 133 147.4090	4 721 035.7500	4 445 794.9690
<b>Class W</b>	<b>CH0356496650</b>			
Net asset value per unit in CHF		87.72	100.54	102.56
Number of units outstanding		7 154.6250	5 062.7680	44 968.6260

<sup>1</sup> Initial subscription: 12.4.2021

### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class F	CHF	-12.5%	-1.7%	-
Class I-A1	CHF	-12.6%	-1.7%	-1.4%
Class I-A2	CHF	-12.6%	-1.7%	-1.4%
Class I-A3	CHF	-12.5%	-	-
Class I-B	CHF	-12.4%	-1.6%	-1.2%
Class I-X	CHF	-12.4%	-1.5%	-1.2%
Class W	CHF	-12.5%	-1.7%	-1.4%
Benchmark:				
SBI® Domestic AAA-BBB (TR)	CHF	-12.1%	-1.6%	-1.4%

Historical performance is no indicator of current or future performance.

The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.

### Report of the Portfolio Manager

During the financial year, from 1 October 2021 to 30 September 2022, the CHF government interest rates increased by up to 1.50% across all maturities. The yield on the ten-year CHF government bond ranged between a negative 0.30% and positive 1.54% and stood at 1.23% at the end of September, well above the ten-year average of 0.05%. As a result of higher inflation rates and weaker growth expectations, credit spreads widened during the reporting year. The SNB tightened its monetary policy and raised its policy rate as well as the interest rate on sight deposits in two steps from a negative 0.75% to a positive 0.50%. To ensure appropriate monetary conditions, the SNB will be active in the foreign exchange market if necessary.

The subfund had a negative performance in the financial year, mainly due to higher interest rates but also due to wider credit spreads. The funds' strategy is to replicate the risk and return characteristics of the SBI® Domestic AAA-BBB (TR) index with a stratified sampling approach.

### Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
Switzerland	97.58
Supranationals	0.86
Liechtenstein	0.65
United States	0.19
Italy	0.10
<b>Total</b>	<b>99.38</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	CHF	CHF
Bank deposits		
– at sight	2 537 023.23	40 759 668.68
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	4 690 937 947.77	5 923 038 712.90
– Units of other collective investment schemes	519 753.06	578 677.32
Other assets	26 981 137.85	34 479 218.38
<b>Total fund assets</b>	<b>4 720 975 861.91</b>	<b>5 998 856 277.28</b>
Loans	-235 461.62	-7 539 651.09
Other liabilities	-64 422.10	-29 755.87
<b>Net fund assets</b>	<b>4 720 675 978.19</b>	<b>5 991 286 870.32</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	CHF	CHF
Negative interest	-159 399.30	-191 566.75
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	40 977 020.49	46 286 780.56
– from units of other collective investment schemes	5 239.99	5 963.28
Income from securities lending	463 229.95	371 088.19
Offset payments from securities lending	2 831 938.61	1 737 875.99
Purchase of current net income on issue of units	2 745 150.15	4 294 533.15
<b>Total income</b>	<b>46 863 179.89</b>	<b>52 504 674.42</b>
<b>Expenses</b>		
Audit expenses	-18 669.80	-18 669.80
Commission remuneration of the Fund Management in accordance with the fund contract Class F	-273 172.76	-201 149.91
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-82 129.86	-237 648.28
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A2	-12 038.45	-12 033.70
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A3	-243 601.64	-103 769.05
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-13 554.58	-29 187.12
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-1 153.92	-2 962.79
Other expenses	-30 040.77	-109 182.71
Payment of current net income on redemption of units	-5 730 417.86	-3 267 910.70
<b>Total expenses</b>	<b>-6 404 779.64</b>	<b>-3 982 514.06</b>
<b>Net income</b>	<b>40 458 400.25</b>	<b>48 522 160.36</b>
Realized capital gains and losses	-87 701 732.38	2 813 280.97
<b>Realized result</b>	<b>-47 243 332.13</b>	<b>51 335 441.33</b>
Unrealized capital gains and losses	-693 456 021.78	-146 072 086.91
<b>Total result</b>	<b>-740 699 353.91</b>	<b>-94 736 645.58</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net income of the financial year	40 458 400.25	48 522 160.36
<b>Available for distribution</b>	<b>40 458 400.25</b>	<b>48 522 160.36</b>
Less federal withholding tax	-14 160 440.09	-16 982 756.13
Net income retained for reinvestment	-26 297 960.16	-31 539 404.23
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	5 991 286 870.32	5 672 819 219.92
Paid federal withholding tax	-16 936 114.95	-18 331 990.95
Balance of unit movements	-512 975 423.27	431 536 286.93
Total result	-740 699 353.91	-94 736 645.58
<b>Net fund assets at the end of the reporting period</b>	<b>4 720 675 978.19</b>	<b>5 991 286 870.32</b>



## Development of the outstanding units

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
<b>Class F</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	2 192 115.8670	1 395 010.0050
Units issued	1 665 469.2820	1 205 630.9210
Units redeemed	-935 010.2160	-408 525.0590
<b>Situation at the end of the period</b>	<b>2 922 574.9330</b>	<b>2 192 115.8670</b>
Difference between units issued and units redeemed	730 459.0660	797 105.8620
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	53 664.4390	171 462.7850
Units issued	9 860.7050	49 711.8750
Units redeemed	-24 892.3080	-167 510.2210
<b>Situation at the end of the period</b>	<b>38 632.8360</b>	<b>53 664.4390</b>
Difference between units issued and units redeemed	-15 031.6030	-117 798.3460
<b>Class I-A2</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	6 560.0000	6 395.3480
Units issued	605.0000	455.0000
Units redeemed	0.0000	-290.3480
<b>Situation at the end of the period</b>	<b>7 165.0000</b>	<b>6 560.0000</b>
Difference between units issued and units redeemed	605.0000	164.6520
<b>Class I-A3</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	163 183.4550	0.0000
Units issued	108 782.7130	184 683.3810
Units redeemed	-33 393.1590	-21 499.9260
<b>Situation at the end of the period</b>	<b>238 573.0090</b>	<b>163 183.4550</b>
Difference between units issued and units redeemed	75 389.5540	163 183.4550
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	56 636.0490	58 749.1140
Units issued	7 112.0580	4 302.3210
Units redeemed	-37 840.4740	-6 415.3860
<b>Situation at the end of the period</b>	<b>25 907.6330</b>	<b>56 636.0490</b>
Difference between units issued and units redeemed	-30 728.4160	-2 113.0650
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	4 721 035.7500	4 445 794.9690
Units issued	452 239.1980	879 485.7900
Units redeemed	-1 040 127.5390	-604 245.0090
<b>Situation at the end of the period</b>	<b>4 133 147.4090</b>	<b>4 721 035.7500</b>
Difference between units issued and units redeemed	-587 888.3410	275 240.7810
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	5 062.7680	44 968.6260
Units issued	4 464.0910	6 304.5790
Units redeemed	-2 372.2340	-46 210.4370
<b>Situation at the end of the period</b>	<b>7 154.6250</b>	<b>5 062.7680</b>
Difference between units issued and units redeemed	2 091.8570	-39 905.8580



## Net income retained for reinvestment (accumulation)

### Class F

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>0.61302</b>
Less federal withholding tax	CHF	-0.21456
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>0.39846</b>

### Class I-A1

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>6.433</b>
Less federal withholding tax	CHF	-2.252
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>4.181</b>

### Class I-A2

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>6.107</b>
Less federal withholding tax	CHF	-2.137
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>3.970</b>

### Class I-A3

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>6.200</b>
Less federal withholding tax	CHF	-2.170
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>4.030</b>

### Class I-B

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>8.137</b>
Less federal withholding tax	CHF	-2.848
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>5.289</b>

### Class I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>8.874</b>
Less federal withholding tax	CHF	-3.106
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>5.768</b>

### Class W

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>0.63027</b>
Less federal withholding tax	CHF	-0.22059
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>0.40968</b>



## Inventory of Fund assets

Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Asset Backed Securities, fixed rate</b>								
<b>CHF</b>								
FIRST SWISS MOBILITY-REG-S STEP-UP 20-22.11.29*	CHF	5 750 000			5 750 000	5 658 608	0.12	
SWISS AUTO LEASE GMBH-REG-S 0.15000% 19-23.03.28*	CHF	3 500 000		3 500 000				
SWISS AUTO LEASE GMBH-REG-S STEP-UP 20-23.03.30*	CHF	5 000 000			5 000 000	4 847 993	0.10	
SWISS CAR ABS-REG-S 0.50000% 21-18.04.31*	CHF	1 750 000			1 750 000	1 707 063	0.04	
SWISS CREDIT CARD ISSUANCE 2019-REG-S 0.04000% 19-15.06.24*	CHF	1 735 000		1 735 000				
SWISSCARD AECS GMBH-REG-S 0.35000% 21-15.06.26*	CHF	3 035 000			3 035 000	2 921 586	0.06	
SWISSCARD AECS GMBH-REG-S 1.07250% 22-15.06.27*	CHF		3 500 000		3 500 000	3 384 739	0.07	
<b>Total CHF</b>						<b>18 519 989</b>	<b>0.39</b>	
<b>Total Asset Backed Securities, fixed rate</b>						<b>18 519 989</b>	<b>0.39</b>	
<b>Asset Backed Securities, zero coupon</b>								
<b>CHF</b>								
FIRST SWISS MOBILITY AG-REG-S 0.00000% 19-16.12.28*	CHF	2 730 000			2 730 000	2 724 068	0.06	
<b>Total CHF</b>						<b>2 724 068</b>	<b>0.06</b>	
<b>Total Asset Backed Securities, zero coupon</b>						<b>2 724 068</b>	<b>0.06</b>	
<b>Notes, fixed rate</b>								
<b>CHF</b>								
AARGAUISCHE KANTONALBANK 0.87500% 15-23.01.30*	CHF	5 810 000		695 000	5 115 000	4 680 225	0.10	
ABB LTD 0.75000% 22-25.03.27*	CHF		2 000 000	490 000	1 510 000	1 417 890	0.03	
AKEB AG FUER KERNENERGIE BETEILIG-REG-S 1.45000% 20-23.07.27*	CHF	3 335 000			3 335 000	3 106 553	0.07	
ALLREAL HOLDING AG-REG-S 0.40000% 19-26.09.29*	CHF	350 000			350 000	285 950	0.01	
ALPIQ HOLDING LTD 3.00000% 12-16.05.22*	CHF	2 100 000		2 100 000				
AXPO HOLDING AG-REG-S 0.25000% 22-04.02.25*	CHF		3 000 000		3 000 000	2 788 500	0.06	
AXPO HOLDING AG-REG-S 0.62500% 22-04.02.27*	CHF		5 250 000		5 250 000	4 667 250	0.10	
AXPO HOLDING AG-REG-S 2.00000% 22-15.09.26*	CHF		5 000 000		5 000 000	4 725 000	0.10	
AXPO HOLDING AG-REG-S 2.50000% 22-15.03.29*	CHF		5 750 000		5 750 000	5 370 500	0.11	
BALOISE-HOLDING AG 2.00000% 12-12.10.22*	CHF	4 650 000		4 650 000				
BASEL-LANDSCHAFT, CANTON OF 1.50000% 13-26.06.28*	CHF	240 000			240 000	237 240	0.01	
BASEL-LANDSCHAFT, CANTON OF 1.75000% 13-26.06.43*	CHF	400 000			400 000	383 600	0.01	
BERN, CITY OF 2.50000% 11-01.04.41*	CHF	940 000		115 000	825 000	895 538	0.02	45 000
BERNER KANTONALBANK AG-REG-S-SUB 0.85000% 22-21.01.32*	CHF		3 300 000	395 000	2 905 000	2 366 123	0.05	515 000
BKW FMB ENERGIE AG-REG-S 1.12500% 22-27.04.29*	CHF		4 800 000		4 800 000	4 238 400	0.09	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.07000% 20-18.09.29*	CHF	8 100 000		970 000	7 130 000	6 167 450	0.13	
EMMI FINANZ AG-REG-S 0.37500% 21-01.12.31*	CHF		4 215 000	505 000	3 710 000	3 053 330	0.06	
GIVAUDAN FINANCE SA 0.37500% 21-07.06.30*	CHF		1 460 000	175 000	1 285 000	1 091 608	0.02	
GLARNER KANTONALBANK-REG-S-SUB 1.00000% 21-28.07.31*	CHF	4 020 000			4 020 000	3 499 410	0.07	265 000
INVESTIS HOLDING SA-REG-S 0.05000% 19-09.10.23*	CHF	4 915 000	485 000	650 000	4 750 000	4 607 500	0.10	
INVESTIS HOLDING SA-REG-S 0.25000% 21-14.02.25*	CHF	7 500 000		900 000	6 600 000	6 124 800	0.13	60 000
KERNKRAFTWERK GOESGEN-DAENIKEN-REG-S 0.41000% 21-21.09.29*	CHF	2 250 000			2 250 000	1 869 750	0.04	
LAFARGEHOLCIM LTD 3.00000% 12-22.11.22*	CHF	7 370 000	5 120 000	12 490 000				
LAUSANNE, CITY OF-REG-S 0.60000% 20-30.11.56*	CHF	3 100 000		375 000	2 725 000	1 772 613	0.04	
LONZA SWISS FINANCE AG-REG-S 1.00000% 20-28.04.23*	CHF	100 000			100 000	99 620	0.00	
LONZA SWISS FINANCE AG-REG-S 0.35000% 20-22.09.26*	CHF	2 875 000		1 000 000	1 875 000	1 740 938	0.04	
LUZERNER KANTONALBANK AG-REG-S 0.25000% 22-24.01.30*	CHF		7 000 000	840 000	6 160 000	5 390 000	0.11	
NESTLE SA-REG-S 2.12500% 22-15.07.30*	CHF		4 500 000		4 500 000	4 497 750	0.10	
NEUENBURG, CANTON OF-REG-S 0.30000% 19-19.07.39*	CHF	5 400 000		650 000	4 750 000	3 486 500	0.07	
PFANDBRIEF SCHWEIZERISCHER HYPOTH-REG-S 0.37500% 22-16.02.37*	CHF		5 000 000	600 000	4 400 000	3 434 200	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.37500% 12-14.02.24*	CHF	15 500 000	2 000 000	15 095 000	2 405 000	2 403 798	0.05	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.50000% 12-14.02.40*	CHF	9 600 000		1 150 000	8 450 000	7 657 390	0.16	1 000 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.37500% 12-20.09.29*	CHF	3 100 000	5 500 000	1 030 000	7 570 000	7 278 555	0.15	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 15-21.01.30*	CHF	17 500 000	2 000 000	2 335 000	17 165 000	15 280 283	0.32	850 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.50000% 15-05.05.28*	CHF	18 700 000		2 235 000	16 465 000	15 292 692	0.32	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.87500% 15-07.05.35*	CHF	2 850 000		345 000	2 505 000	2 141 775	0.05	600 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 18-09.10.28*	CHF	5 620 000		675 000	4 945 000	4 593 905	0.10	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 1.12500% 18-18.10.47*	CHF		3 000 000		3 000 000	2 535 000	0.05	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 19-15.04.30*	CHF	4 350 000		520 000	3 830 000	3 359 676	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 19-26.04.34*	CHF	14 620 000		1 750 000	12 870 000	10 360 350	0.22	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 19-14.11.31*	CHF	4 550 000		545 000	4 005 000	3 352 185	0.07	750 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 20-13.08.27*	CHF	22 580 000		2 700 000	19 880 000	18 355 204	0.39	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-17.08.40*	CHF	3 305 000	2 000 000	635 000	4 670 000	3 301 690	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.12500% 22-18.10.47*	CHF		3 000 000	3 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.75000% 13-25.02.26*	CHF	1 220 000		150 000	1 070 000	1 073 638	0.02	
PSP SWISS PROPERTY AG-REG-S 0.55000% 19-04.02.28*	CHF	4 650 000		560 000	4 090 000	3 631 920	0.08	
PSP SWISS PROPERTY AG-REG-S 0.15000% 20-02.02.29*	CHF	11 300 000		1 355 000	9 945 000	8 343 855	0.18	740 000
ROCHE KAPITALMARKT AG-REG-S 0.50000% 22-25.02.27*	CHF		6 000 000	720 000	5 280 000	4 986 960	0.11	
ROCHE KAPITALMARKT AG-REG-S 2.00000% 22-23.09.32*	CHF		2 500 000		2 500 000	2 450 000	0.05	
SONOVA HOLDING AG-REG-S 0.50000% 20-06.10.25*	CHF	3 950 000		475 000	3 475 000	3 325 575	0.07	
SPITAL LIMMATTAL 1.87500% 13-29.11.23*	CHF	400 000			400 000	396 960	0.01	
ST GALLER KANTONALBANK 1.50000% 13-12.02.31*	CHF	5 920 000		710 000	5 210 000	4 944 290	0.10	
SULZER AG 0.87500% 20-18.11.27*	CHF	5 800 000		695 000	5 105 000	4 395 405	0.09	1 210 000
SULZER AG-REG-S 0.80000% 20-23.09.25*	CHF	605 000			605 000	557 810	0.01	
SWISSCOM AG 1.75000% 12-10.07.24*	CHF	15 350 000	1 000 000	2 660 000	13 690 000	13 690 000	0.29	930 000
TECAN GROUP AG-REG-S 0.05000% 21-06.10.25*	CHF	2 500 000		800 000	1 700 000	1 584 400	0.03	
TESSINER STAATSBANK 0.50000% 15-24.06.24*	CHF	14 700 000		3 390 000	11 310 000	11 072 490	0.23	
UBS GROUP AG-REG-S 0.43500% 21-09.11.28*	CHF		6 000 000	800 000	5 200 000	4 401 800	0.09	800 000
ZUERCHER KANTONALBANK-REG-S 0.10000% 21-31.03.31*	CHF	5 000 000		600 000	4 400 000	3 715 800	0.08	
ZUERCHER KANTONALBANK-REG-S 0.15000% 21-21.10.31*	CHF	2 500 000		300 000	2 200 000	1 828 200	0.04	370 000
ZUERCHER KANTONALBANK 1.40000% 22-25.07.29*	CHF		1 155 000		1 155 000	1 111 688	0.02	1 155 000
ZUERICH, CANTON OF 2.00000% 13-29.07.38*	CHF	2 350 000		285 000	2 065 000	2 061 903	0.04	495 000
ZUERICH, CANTON OF-REG-S 0.25000% 19-12.07.39*	CHF	4 240 000		510 000	3 730 000	2 868 370	0.06	
ZUERICH, CITY OF-REG-S 1.50000% 22-24.06.52*	CHF		6 500 000		6 500 000	6 035 250	0.13	
ZUGER KANTONALBANK AG 1.00000% 12-26.09.22*	CHF	5 400 000		5 400 000				
ZUGER KANTONALBANK AG 0.05000% 21-26.05.31*	CHF	6 410 000		770 000	5 640 000	4 689 660	0.10	
ZURICH, CITY OF 1.75000% 14-06.03.29*	CHF	2 820 000		340 000	2 480 000	2 458 920	0.05	250 000
<b>Total CHF</b>						<b>267 535 630</b>	<b>5.67</b>	
<b>Total Notes, fixed rate</b>						<b>267 535 630</b>	<b>5.67</b>	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Notes, zero coupon</b>								
<b>CHF</b>								
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.07.25*	CHF	12 710 000		1 520 000	11 190 000	10 451 460	0.22	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.10.30*	CHF	24 790 000		9 570 000	15 220 000	11 909 650	0.25	
PFANDBRIEFBK SCHWEIZERISCHER HYPO 0.00000% 19-15.06.27*	CHF	1 900 000	6 000 000	945 000	6 955 000	6 404 164	0.14	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-30.03.26*	CHF	10 825 000		1 295 000	9 530 000	8 999 179	0.19	
RHAETISCHE BAHN STAMM 0.00000% 21-29.09.36*	CHF	5 000 000		600 000	4 400 000	3 256 000	0.07	1 100 000
<b>Total CHF</b>						<b>41 020 453</b>	<b>0.87</b>	

<b>Total Notes, zero coupon</b>						<b>41 020 453</b>	<b>0.87</b>	
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<b>Medium term notes, fixed rate</b>								
<b>CHF</b>								
ADECCO GROUP AG-REG-S 0.87500% 18-18.09.26*	CHF	2 495 000		300 000	2 195 000	2 084 153	0.04	
ADECCO SA 0.87500% 20-27.11.25*	CHF	1 780 000		215 000	1 565 000	1 506 313	0.03	
BASELSTADTSCHAFTLICHE KANTONALBANK 0.37500% 18-23.03.26*	CHF	11 780 000		1 410 000	10 370 000	9 892 980	0.21	
BASELSTADTSCHAFTLICHE KANTONALBANK-REG-S 0.37500% 19-13.05.30*	CHF	19 700 000		2 355 000	17 345 000	15 211 565	0.32	250 000
BASELSTADTSCHAFTLICHE KANTONALBANK 0.05000% 20-28.01.31*	CHF	16 000 000		1 915 000	14 085 000	11 796 188	0.25	
BERN, CANTON OF 2.25000% 11-20.04.26*	CHF	500 000			500 000	510 500	0.01	
BKW AG-REG-S 0.25000% 19-29.07.27*	CHF	1 350 000			1 350 000	1 188 000	0.03	120 000
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.03000% 21-24.09.31*	CHF	4 000 000		480 000	3 520 000	2 851 200	0.06	
CREDIT SUISSE GROUP AG 1.00000% 15-14.04.23*	CHF	20 730 000			20 730 000	20 126 757	0.43	
CRH FINANCE SWITZERLAND AG-REG-S 1.37500% 14-30.09.22*	CHF	9 980 000		9 980 000				
KERNKRAFTWERK LEIBSTADT AG-REG-S 2.00000% 19-14.02.25*	CHF	2 000 000			2 000 000	1 968 000	0.04	
LGT BANK AG-REG-S 0.37500% 19-05.07.28*	CHF	7 000 000		1 000 000	6 000 000	5 181 000	0.11	2 400 000
LGT BANK AG-REG-S 0.20000% 20-04.11.30*	CHF	6 040 000		725 000	5 315 000	4 286 548	0.09	
LGT BANK AG-REG-S 0.45000% 21-29.07.31*	CHF	8 800 000		1 000 000	7 800 000	6 107 400	0.13	1 400 000
LUZERNER KANTONALBANK 0.10000% 16-15.09.31*	CHF	1 500 000		180 000	1 320 000	1 098 240	0.02	
LUZERNER KANTONALBANK-REG-S 0.35000% 18-05.02.27*	CHF		350 000		350 000	328 125	0.01	
LUZERNER KANTONALBANK-REG-S 0.10000% 18-08.05.24*	CHF	9 500 000		2 020 000	7 480 000	7 307 960	0.15	1 940 000
LUZERNER KANTONALBANK-REG-S 0.25000% 20-28.08.40*	CHF	50 000			50 000	35 875	0.00	
LUZERNER KANTONALBANK-REG-S 2.05000% 22-16.09.47*	CHF		2 000 000		2 000 000	1 998 000	0.04	
MIGROS BANK AG-REG-S 0.25000% 19-10.12.27*	CHF	6 300 000		2 500 000	1 055 000	7 745 000	6 904 668	0.15
PFANDBRIEFBANK SCHWIZHER HYPOTHITUTE AG 2.25000% 22-05.07.52*	CHF		6 860 000	6 860 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.75000% 11-15.12.26*	CHF	7 210 000		865 000	6 345 000	6 610 221	0.14	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.62500% 11-29.11.41*	CHF	3 870 000		465 000	3 405 000	3 172 439	0.07	500 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.50000% 12-27.04.27*	CHF	21 770 000		2 605 000	19 165 000	18 956 102	0.40	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.25000% 16-17.05.40*	CHF	11 960 000		1 430 000	10 530 000	7 623 720	0.16	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.62500% 17-23.01.37*	CHF	10 630 000	8 500 000	1 275 000	17 855 000	14 525 043	0.31	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.50000% 17-21.12.29*	CHF	2 710 000	5 700 000	325 000	8 085 000	7 278 117	0.15	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.12500% 17-25.03.24*	CHF	14 350 000		1 715 000	12 635 000	12 391 145	0.26	300 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.62500% 17-25.01.35*	CHF	17 450 000		2 090 000	15 360 000	12 779 520	0.27	25 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.25000% 17-12.10.27*	CHF	15 000 000		1 795 000	13 205 000	12 246 317	0.26	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.25000% 17-18.09.26*	CHF	1 200 000	1 500 000	325 000	2 375 000	2 244 613	0.05	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.62500% 17-18.10.30*	CHF	7 300 000	3 000 000	1 235 000	9 065 000	8 116 801	0.17	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.75000% 17-18.10.38*	CHF	13 840 000		1 655 000	12 185 000	9 836 951	0.21	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 18-12.05.27*	CHF	5 680 000		680 000	5 000 000	4 696 000	0.10	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 19-08.05.29*	CHF	24 800 000		2 965 000	21 835 000	19 400 398	0.41	
PFANDBRIEFBK SCHWEIZERI HYPOTHEKA AG 0.12500% 21-19.03.31*	CHF		10 000 000	1 195 000	8 805 000	7 484 250	0.16	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.00000% 12-09.09.22*	CHF	11 180 000		11 180 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.177500% 21-15.01.27*	CHF	2 700 000		300 000	2 400 000	2 192 400	0.05	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.57000% 21-15.01.31*	CHF	4 000 000		500 000	3 500 000	2 884 000	0.06	
SCHAFFHAUSER KANTONALBANK 1.75000% 13-28.10.25*	CHF	3 260 000			3 260 000	3 261 630	0.07	
SCHINDLER HOLDING AG 0.25000% 18-05.06.23*	CHF	3 400 000		3 400 000				
SWISS LIFE HOLDING AG-REG-S 0.35000% 19-06.03.29*	CHF	5 850 000		700 000	5 150 000	4 477 925	0.09	500 000
SWISS LIFE HOLDING AG-REG-S 0.25000% 19-11.10.23*	CHF	2 670 000		2 670 000				
SWISS REINSURANCE CO LTD 0.75000% 15-21.01.27*	CHF	5 570 000		670 000	4 900 000	4 618 250	0.10	395 000
UBS GROUP AG-REG-S 0.87500% 19-30.01.25*	CHF	14 000 000	2 000 000	2 000 000	14 000 000	13 538 000	0.29	
ZURICH INSURANCE CO LTD-REG-S 0.10000% 20-27.08.32*	CHF	11 540 000		1 380 000	10 160 000	7 797 800	0.17	2 560 000
ZURICH INSURANCE CO LTD-REG-S 1.12500% 22-04.07.29*	CHF		1 750 000	210 000	1 540 000	1 412 180	0.03	730 000
<b>Total CHF</b>						<b>287 927 288</b>	<b>6.10</b>	

<b>Total Medium term notes, fixed rate</b>						<b>287 927 288</b>	<b>6.10</b>	
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<b>Medium term notes, zero coupon</b>								
<b>CHF</b>								
BASELSTADTSCHAFTLICHE KANTONALBANK 0.00000% 18-23.03.23*	CHF	18 800 000	250 000	19 050 000				
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-17.12.24*	CHF	4 800 000	1 780 000	1 280 000	5 300 000	5 019 100	0.11	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 21-27.01.27*	CHF	4 800 000		575 000	4 225 000	3 789 825	0.08	1 975 000
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 21-27.01.33*	CHF	4 050 000		485 000	3 565 000	2 541 845	0.05	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.00000% 21-20.05.41*	CHF	7 035 000		845 000	6 190 000	4 233 960	0.09	
SWISS LIFE HOLDING AG-REG-S 0.00000% 19-06.06.25*	CHF	2 770 000		335 000	2 435 000	2 301 075	0.05	
ZURICH INSURANCE CO LTD-REG-S 0.00000% 21-26.08.31*	CHF	2 600 000		315 000	2 285 000	1 792 583	0.04	
<b>Total CHF</b>						<b>19 678 388</b>	<b>0.42</b>	

<b>Total Medium term notes, zero coupon</b>						<b>19 678 388</b>	<b>0.42</b>	
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<b>Bonds, fixed rate</b>								
<b>CHF</b>								
AAREKRAFTWERK KLINGNAU AG-REG-S 0.62500% 19-03.08.29*	CHF	900 000		110 000	790 000	697 570	0.01	
AARGAU, CANTON OF 2.00000% 10-15.12.28*	CHF		345 000		345 000	348 105	0.01	
AARGAUISCHE KANTONALBANK 1.60000% 12-18.05.37*	CHF	10 280 000		1 230 000	9 050 000	8 208 350	0.17	
AARGAUISCHE KANTONALBANK 1.00000% 14-19.06.23*	CHF	6 800 000		6 800 000				
AARGAUISCHE KANTONALBANK 0.62500% 15-13.04.28*	CHF	500 000			500 000	466 000	0.01	
AARGAUISCHE KANTONALBANK 0.15000% 15-18.05.22*	CHF	5 100 000		5 100 000				
AARGAUISCHE KANTONALBANK 0.05000% 15-16.12.22*	CHF	10 995 000		10 995 000				
AARGAUISCHE KANTONALBANK 0.06000% 16-01.07.25*	CHF	1 270 000		155 000	1 115 000	1 066 498	0.02	
AARGAUISCHE KANTONALBANK 0.02000% 16-17.10.24*	CHF	10 150 000		2 095 000	8 055 000	7 801 268	0.17	
AARGAUISCHE KANTONALBANK 0.11000% 17-21.02.24*	CHF	4 300 000	3 100 000	885 000	6 515 000	6 387 958	0.14	
AARGAUISCHE KANTONALBANK 0.25000% 18-03.04.25*	CHF	5 200 000		625 000	4 575 000	4 414 875	0.09	
AARGAUISCHE KANTONALBANK 0.50000% 18-15.11.27*	CHF	2 290 000		275 000	2 015 000	1 874 958	0.04	
AARGAUISCHE KANTONALBANK 0.12500% 19-11.02.26*	CHF	5 650 000		680 000	4 970 000	4 706 590	0.10	
AARGAUISCHE KANTONALBANK-REG-S 0.01000% 20-18.02.30*	CHF	7 000 000	1 000 000	960 000	7 040 000	6 047 360	0.13	
AARGAUISCHE KANTONALBANK-REG-S 0.01000% 20-29.06.28*	CHF	1 875 000		225 000	1 650 000	1 472 625	0.03	10 000
ABB LTD 2.25000% 11-11.10.21*	CHF	4 025 000		4 025 000				
ABB LTD-REG-S 0.30000% 19-06.08.24*	CHF	3 750 000		950 000	2 800 000	2 725 800	0.06	
ABB LTD-REG-S 1.00000% 19-07.05.29*	CHF	1 800 000		220 000	1 580 000	1 448 070	0.03	150 000
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.40000% 17-20.09.27*	CHF	6 695 000	1 000 000	1 250 000	6 445 000	5 694 158	0.12	130 000
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.31000% 19-27.06.29*	CHF	2 000 000			2 000 000	1 670 000	0.04	1 500 000



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
AEROPORT INTERNATIONAL DE GENEVE-REG-S 1.05000% 20-26.05.23*	CHF	1 800 000	4 500 000		6 300 000	6 262 200	0.13	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 2.20000% 22-22.09.26*	CHF		3 600 000		3 600 000	3 553 200	0.08	
ALLREAL HOLDING AG 0.62500% 16-10.05.24*	CHF	6 920 000		830 000	6 090 000	5 901 210	0.12	
ALLREAL HOLDING AG 0.87500% 17-30.03.27*	CHF	3 300 000		395 000	2 905 000	2 631 930	0.06	1 275 000
ALLREAL HOLDING AG 0.60000% 21-15.07.30*	CHF	3 000 000		360 000	2 640 000	2 125 200	0.05	1 665 000
ALLREAL HOLDING AG 1.37500% 15-31.03.25*	CHF	2 650 000		625 000	2 025 000	1 958 175	0.04	
ALLREAL HOLDING AG-REG-S 0.75000% 17-19.06.26*	CHF	11 570 000		1 385 000	10 185 000	9 421 125	0.20	760 000
ALLREAL HOLDING AG-REG-S 0.70000% 20-22.09.28*	CHF	1 200 000		365 000	835 000	721 023	0.02	
ALPIQ HOLDING AG 1.75000% 22-24.06.26*	CHF		9 500 000		9 500 000	8 616 500	0.18	235 000
ALPIQ HOLDING AG 2.62500% 14-29.07.24*	CHF	595 000			595 000	580 423	0.01	
AMAG LEASING AG 0.17500% 21-16.06.25*	CHF	5 990 000			5 990 000	5 519 785	0.12	
AMAG LEASING AG-REG-S 0.35000% 17-27.10.21*	CHF	13 750 000		13 750 000				
AMAG LEASING AG-REG-S 0.87500% 17-25.10.24*	CHF	5 750 000			5 750 000	5 491 250	0.12	
AMAG LEASING AG-REG-S 0.55000% 18-10.02.23*	CHF	2 000 000	2 800 000		4 800 000	4 772 160	0.10	
AMAG LEASING AG-REG-S 0.12500% 19-12.07.22*	CHF	2 000 000	1 500 000	3 500 000				
AMAG LEASING AG-REG-S 0.25000% 21-27.10.23*	CHF		1 000 000		1 000 000	972 000	0.02	
AMAG LEASING AG-REG-S 0.12500% 20-12.02.24*	CHF	2 250 000			2 250 000	2 163 150	0.05	
AMAG LEASING AG-REG-S 0.21000% 21-27.06.24*	CHF		4 555 000		4 555 000	4 334 083	0.09	5 000
AMAG LEASING AG-REG-S 0.52500% 21-27.10.26*	CHF		1 165 000		1 165 000	1 037 433	0.02	1 165 000
AXPO HOLDING AG 1.75000% 16-29.05.24*	CHF	5 125 000			5 125 000	4 996 875	0.11	
AXPO HOLDING AG 3.12500% 10-26.02.25*	CHF	3 490 000	1 180 000		4 670 000	4 639 645	0.10	
BALOISE HOLDING AG 1.75000% 13-26.04.23*	CHF	8 330 000		8 330 000				
BALOISE HOLDING AG-REG-S 1.12500% 14-19.12.24*	CHF	900 000		110 000	790 000	772 225	0.02	
BALOISE HOLDING AG-REG-S 0.50000% 19-28.11.25*	CHF	800 000		100 000	700 000	662 900	0.01	515 000
BALOISE HOLDING-REG-S 0.25000% 20-16.12.26*	CHF	2 550 000		305 000	2 245 000	2 050 808	0.04	
BALOISE HOLDING-REG-S 0.50000% 20-16.12.30*	CHF	2 550 000		305 000	2 245 000	1 866 718	0.04	425 000
BANCA DELLO STATO CANTONE TICINO-REG-S 0.37500% 18-08.02.28*	CHF	6 150 000		735 000	5 415 000	4 943 895	0.10	
BANCA DELLO STATO DEL CANTONE TIC-REG-S 0.05000% 19-10.07.29*	CHF	17 300 000		2 070 000	15 230 000	13 151 105	0.28	
BANK CLER AG-REG-S 0.50000% 17-28.11.25*	CHF	2 370 000		285 000	2 085 000	1 970 325	0.04	
BANK CLER AG-REG-S 0.37500% 19-26.04.27*	CHF	800 000		100 000	700 000	637 000	0.01	
BANQUE CANTONALE DE GENEVE 0.50000% 15-10.06.24*	CHF	300 000			300 000	294 000	0.01	
BANQUE CANTONALE DE GENEVE-SUB 1.12500% 17-28.06.27*	CHF	2 800 000		335 000	2 465 000	2 286 288	0.05	
BANQUE CANTONALE DU JURA-REG-S 0.10000% 20-24.01.31*	CHF	10 600 000		1 270 000	9 330 000	7 762 560	0.16	
BANQUE CANTONALE NEUCHATELOISE 0.50000% 17-30.09.27*	CHF	2 000 000		240 000	1 760 000	1 632 400	0.03	
BANQUE CANTONALE NEUCHATELOISE-REG-S 0.35000% 18-14.09.26*	CHF	5 800 000		695 000	5 105 000	4 803 805	0.10	
BANQUE CANTONALE VAUDOISE 1.50000% 14-28.03.24*	CHF	900 000		110 000	790 000	788 183	0.02	
BANQUE CANTONALE VAUDOISE 0.25000% 17-28.11.25*	CHF	2 900 000		350 000	2 550 000	2 423 775	0.05	2 260 000
BANQUE CANTONALE VAUDOISE-REG-S 0.40000% 21-05.05.36*	CHF		150 000		150 000	115 350	0.00	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.00000% 14-30.03.27*	CHF	220 000			220 000	214 060	0.00	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.37500% 14-29.09.34*	CHF	5 850 000		700 000	5 150 000	4 853 875	0.10	1 300 000
BASEL-LANDSCHAFT, CANTON OF 0.12500% 15-26.02.26*	CHF	1 790 000		215 000	1 575 000	1 503 338	0.03	
BASEL-LANDSCHAFT, CANTON OF 0.62500% 15-26.06.36*	CHF	400 000			400 000	339 000	0.01	
BASEL-LANDSCHAFT, CANTON OF 1.00000% 15-05.03.40*	CHF	5 550 000		665 000	4 885 000	4 237 738	0.09	
BASEL-LANDSCHAFT, CANTON OF 0.75000% 15-24.06.32*	CHF	400 000			400 000	360 400	0.01	150 000
BASELLANDSCHAFTLICHE KANTONALBANK 1.75000% 11-22.11.24*	CHF	1 400 000		170 000	1 230 000	1 233 690	0.03	
BASELLANDSCHAFTLICHE KANTONALBANK 1.12500% 13-27.03.23*	CHF	8 910 000		8 910 000				
BASELLANDSCHAFTLICHE KANTONALBANK 0.75000% 15-30.03.28*	CHF	2 845 000		340 000	2 505 000	2 348 438	0.05	
BASELLANDSCHAFTLICHE KANTONALBANK 0.25000% 15-13.05.25*	CHF	7 300 000		875 000	6 425 000	6 190 488	0.13	
BASELLANDSCHAFTLICHE KANTONALBANK 0.25000% 18-25.01.27*	CHF	4 740 000		1 070 000	3 670 000	3 429 615	0.07	400 000
BASELLANDSCHAFTLICHE KANTONAL-REG-S 0.25000% 19-04.08.27*	CHF	2 240 000		270 000	1 970 000	1 821 265	0.04	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.01000% 22-28.07.26*	CHF		3 450 000	415 000	3 035 000	2 836 208	0.06	
BASELLANDSCHAFTLICHE KANTONALBANK 1.70000% 22-13.05.42*	CHF		10 500 000	1 255 000	9 245 000	8 570 115	0.18	
BASELLANDSCHAFTLICHE KANTONALBANK 1.60000% 22-13.05.32*	CHF		4 750 000	570 000	4 180 000	3 968 910	0.08	
BASELLANDSCHAFTLICHE KANTONALBANK 1.70000% 22-13.05.42*	CHF		10 500 000	10 500 000				
BASELLANDSCHAFTLICHE KANTONALBANK 1.60000% 22-13.05.32*	CHF		4 750 000	4 750 000				
BASELLANDSCHAFTLICHE KANTONALBANK 0.01000% 21-28.01.33*	CHF	7 800 000		935 000	6 865 000	5 478 270	0.12	
BASELLANDSCHAFTLICHE KANTONALBANK 0.10000% 21-18.03.30*	CHF	4 000 000		480 000	3 520 000	3 025 440	0.06	
BASLER KANTONALBANK 3.25000% 07-29.06.22*	CHF	1 010 000		1 010 000				
BASLER KANTONALBANK 1.87500% 10-26.10.26*	CHF	850 000		105 000	745 000	746 490	0.02	745 000
BASLER KANTONALBANK 1.50000% 12-02.03.27*	CHF	3 410 000		410 000	3 000 000	2 956 500	0.06	
BASLER KANTONALBANK 0.30000% 17-22.06.27*	CHF	4 230 000		510 000	3 720 000	3 454 020	0.07	
BASLER KANTONALBANK 0.15000% 19-02.04.27*	CHF	7 780 000		930 000	6 850 000	6 343 100	0.13	
BASLER KANTONALBANK 0.05000% 19-19.12.33*	CHF	9 800 000		1 175 000	8 625 000	6 688 688	0.14	
BASLER KANTONALBANK 0.12500% 20-10.09.32*	CHF	1 695 000		205 000	1 490 000	1 207 645	0.03	
BASLER KANTONALBANK-REG-S 0.12500% 18-11.04.24*	CHF	4 320 000	8 500 000	2 415 000	10 405 000	10 196 900	0.22	
BASLER KANTONALBANK-REG-S 0.25000% 21-10.03.36*	CHF	2 145 000		260 000	1 885 000	1 440 140	0.03	
BELL FOOD GROUP AG 0.62500% 16-24.03.25*	CHF	1 740 000		210 000	1 530 000	1 462 680	0.03	
BELL FOOD GROUP AG 1.75000% 13-16.05.22*	CHF	1 400 000		1 400 000				
BELL FOOD GROUP AG-REG-S 0.37500% 18-01.02.24*	CHF	1 670 000		200 000	1 470 000	1 436 190	0.03	
BELL FOOD GROUP AG-REG-S 0.75000% 18-01.02.28*	CHF	3 850 000		465 000	3 385 000	3 036 345	0.06	
BELL FOOD GROUP AG-REG-S 1.55000% 22-16.05.29*	CHF		7 000 000	840 000	6 160 000	5 633 320	0.12	
BERN, CANTON OF 0.05000% 16-18.11.31*	CHF	7 800 000		935 000	6 865 000	5 763 168	0.12	2 135 000
BERN, CANTON OF 0.62500% 15-11.02.32*	CHF		5 000 000		5 000 000	4 420 000	0.09	
BERN, CANTON OF 1.25000% 12-30.03.27*	CHF	5 875 000		705 000	5 170 000	5 074 355	0.11	380 000
BERN, CANTON OF 1.25000% 13-07.02.28*	CHF	1 260 000		155 000	1 105 000	1 080 690	0.02	
BERN, CANTON OF 1.75000% 10-24.09.25*	CHF	100 000			100 000	100 500	0.00	
BERN, CANTON OF 2.25000% 10-31.05.23*	CHF	8 370 000		8 370 000				
BERN, CITY OF 2.50000% 05-26.09.25*	CHF	10 770 000		1 290 000	9 480 000	9 740 700	0.21	
BERN, CITY OF 2.50000% 10-01.04.25*	CHF	6 340 000		760 000	5 580 000	5 722 290	0.12	
BERNER KANTONALBANK AG 0.75000% 15-14.07.25*	CHF	900 000		110 000	790 000	767 880	0.02	
BERNER KANTONALBANK AG 0.40000% 18-03.05.27*	CHF	800 000		100 000	700 000	649 250	0.01	
BIEL, CITY OF 1.37500% 14-24.09.29*	CHF	1 700 000		205 000	1 495 000	1 429 220	0.03	
BIEL, CITY OF 2.62500% 06-03.03.26*	CHF	1 800 000		220 000	1 580 000	1 623 450	0.03	
BKW AG-REG-S 0.75000% 18-15.10.25*	CHF	5 750 000			5 750 000	5 413 625	0.11	
BKW FMB BETEILIGUNGEN AG 3.00000% 07-27.04.22*	CHF	2 870 000		2 870 000				
BKW FMB ENERGIE AG 2.50000% 10-15.10.30*	CHF	3 795 000			3 795 000	3 669 765	0.08	
BLS AG-REG-S 0.95000% 18-12.12.39*	CHF	800 000		100 000	700 000	580 300	0.01	
BLS AG-REG-S 2.00000% 22-26.07.47*	CHF		5 065 000		5 065 000	5 219 483	0.11	
BOBST GROUP SA-REG-S 1.12500% 18-27.09.24*	CHF	3 050 000		615 000	2 435 000	2 361 950	0.05	
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF	3 285 000		395 000	2 890 000	2 631 345	0.06	340 000
BUCHER INDUSTRIES AG 1.37500% 14-02.10.24*	CHF	400 000			400 000	393 800	0.01	360 000
BUEHLER HOLDING AG-REG-S 0.10000% 17-21.12.22*	CHF	1 800 000	1 240 000	3 040 000				
BUEHLER HOLDING AG-REG-S 0.60000% 17-21.12.26*	CHF	9 610 000	2 000 000	1 390 000	10 220 000	9 427 950	0.20	165 000
CANTON OF GENEVA SWITZERLAND-REG-S 0.03000% 20-28.06.30*	CHF	2 400 000		290 000	2 110 000	1 828 315	0.04	400 000
CANTON OF GENEVA SWITZERLAND-REG-S 0.20000% 20-28.09.35*	CHF	3 900 000		470 000	3 430 000	2 709 700	0.06	
CANTON OF GRAUBUENDEN 0.25000% 15-26.11.27*	CHF	1 570 000		190 000	1 380 000	1 275 120	0.03	1 320 000
CEMBRA MONEY BANK AG-REG-S 1.25000% 14-14.10.22*	CHF	600 000	200 000	800 000				
CEMBRA MONEY BANK AG 0.18000% 16-05.10.23*	CHF	2 450 000	1 300 000	3 750 000				
CEMBRA MONEY BANK AG 0.37500% 17-27.06.25*	CHF	2 050 000		245 000	1 805 000	1 701 213	0.04	
CEMBRA MONEY BANK AG-REG-S 0.25000% 17-23.05.24*	CHF	3 050 000		365 000	2 685 000	2 596 395	0.05	
CEMBRA MONEY BANK AG-REG-S 0.28500% 19-19.08.27*	CHF	5 275 000		635 000	4 640 000	4 101 760	0.09	
CEMBRA MONEY BANK AG-REG-S 0.15250% 19-14.10.26*	CHF	5 050 000		605 000	4 445 000	4 009 390	0.08	1 500 000
CEMBRA MONEY BANK LTD-REG-S 0.87500% 18-08.06.26*	CHF	7 800 000		935 000	6 865 000	6 442 803	0.14	
CEMBRA MONEY BANK LTD-REG-S 0.41750% 21-15.11.28*	CHF		5 310 000	635 000	4 675 000	3 992 450	0.08	3 500 000



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
CHOCOLADEFABRIKEN LINDT & SPRUENG-REG-S 0.01000% 20-06.10.28*	CHF	4 520 000		545 000	3 975 000	3 466 200	0.07	
CHOCOLADEFABRIKEN LINDT & SPRUENG-REG-S 0.25000% 20-06.10.32*	CHF	3 380 000		405 000	2 975 000	2 387 438	0.05	1 700 000
CITY OF BERN SWITZERLAND-REG-S 0.70000% 19-30.01.34*	CHF		3 200 000		3 200 000	2 776 000	0.06	
CLIENTIS AG 0.50000% 15-29.06.22*	CHF	2 000 000		2 000 000				
COOP-GRUPPE GENOSSENSCHAFT-REG-S 1.00000% 14-29.09.23*	CHF	150 000			150 000	148 500	0.00	
COOP-GRUPPE GENOSSENSCHAFT 0.87500% 15-31.07.24*	CHF	3 000 000		360 000	2 640 000	2 576 640	0.05	
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 16-19.05.26*	CHF	10 100 000		1 210 000	8 890 000	8 312 150	0.18	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.25000% 16-30.09.22*	CHF	5 550 000		5 550 000				
COOP-GRUPPE GENOSSENSCHAFT 0.75000% 18-06.06.25*	CHF	10 690 000		1 280 000	9 410 000	9 005 370	0.19	
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 17-29.09.27*	CHF	2 500 000		300 000	2 200 000	1 983 300	0.04	1 470 000
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.12500% 21-09.04.31*	CHF	6 200 000		745 000	5 455 000	4 554 925	0.10	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.25000% 20-16.06.28*	CHF	9 600 000		1 150 000	8 450 000	7 368 400	0.16	
CREDIT SUISSE SCHWEIZ AG-REG-S 1.87500% 22-29.06.26*	CHF		12 000 000		12 000 000	11 760 000	0.25	
DAETWYLER HOLDING AG-REG-S 0.62500% 18-30.05.24*	CHF	1 200 000		145 000	1 055 000	1 030 208	0.02	
DORMAKABA FINANCE AG 0.37500% 17-13.10.21*	CHF	6 000 000		6 000 000				
DORMAKABA FINANCE AG 1.00000% 17-13.10.25*	CHF	4 820 000		580 000	4 240 000	3 979 240	0.08	
EMISSIONS- UND FINANZ AG 0.45000% 17-11.07.22*	CHF	1 200 000		1 200 000				
EMISSIONS- UND FINANZ AG 0.87500% 18-18.10.23*	CHF		1 000 000	120 000	880 000	864 600	0.02	
EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF	2 640 000		320 000	2 320 000	2 134 400	0.05	200 000
EMISSIONSZENTRALE GEM WOHNBAUTRAEGER 1.75000% 11-14.09.26*	CHF	3 600 000		435 000	3 165 000	3 177 660	0.07	
EMISSIONSZENTRALE GEM WOHNBAUTRAEGER 1.25000% 12-15.06.27*	CHF	5 060 000		605 000	4 455 000	4 363 673	0.09	
EMISSIONSZENTRALE GEM WOHNBAUTRAEGER 1.12500% 14-24.09.29*	CHF	575 000			575 000	548 263	0.01	
EMISSIONSZENTRALE GEM WOHNBAUTRAEGER 0.37500% 15-27.05.30*	CHF	1 050 000		130 000	920 000	821 560	0.02	
EMISSIONSZENTRALE GEM WOHNBAUTRAEGER 0.62500% 15-07.09.33*	CHF	250 000			250 000	217 250	0.00	
EMISSIONSZENTRALE GEM WOHNBAUTRAEGER 0.32000% 16-09.05.36*	CHF	790 000			790 000	630 025	0.01	
EMISSIONSZENTRALE GEM WOHNBAUT-REG-S 0.35000% 20-27.04.40*	CHF	4 400 000		530 000	3 870 000	2 952 810	0.06	
EMISSIONSZENTRALE GEM WOHNBAUTRA-REG-S 0.10000% 20-02.11.38*	CHF	2 625 000		315 000	2 310 000	1 683 990	0.04	
EMMI FINANZ AG 0.50000% 17-21.06.29*	CHF	150 000			150 000	132 150	0.00	
EMMI FINANZ AG 1.625% 13-12.07.23*	CHF	4 900 000		4 900 000				
ENGADINER KRAFTWERKE AG 1.62500% 14-25.04.24*	CHF	300 000			300 000	297 450	0.01	
EUROFIMA EUROPEAN RAILROADMAT FIN CO 2.87500% 05-04.02.30*	CHF	18 330 000		2 195 000	16 135 000	17 054 695	0.36	
EUROFIMA EUROPEAN RAILROADMAT FIN CO 3.00000% 06-15.05.26*	CHF	12 670 000		1 515 000	11 155 000	11 696 018	0.25	
EUROFIMA EUROPEAN RAILROADMAT FIN CO 3.00000% 07-22.05.24*	CHF	9 000 000		1 080 000	7 920 000	8 110 080	0.17	
EUROFIMA-REG-S 0.12500% 20-28.04.27*	CHF		375 000		375 000	347 625	0.01	145 000
FCA CAPITAL SUISSE SA-REG-S 0.05190% 21-20.12.24*	CHF	5 850 000		700 000	5 150 000	4 856 450	0.10	
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF	5 500 000		910 000	4 590 000	4 369 680	0.09	
FIRMENICH INTERNATIONAL SA-REG-S 1.00000% 20-19.12.23*	CHF	8 600 000		1 030 000	7 570 000	7 450 394	0.16	
FLUGHAFEN ZUERICH AG 1.50000% 13-17.04.23*	CHF	2 745 000		2 745 000				
FLUGHAFEN ZUERICH AG-REG-S 0.20000% 20-26.02.35*	CHF	5 835 000	2 150 000	3 985 000	4 000 000	2 920 000	0.06	
FLUGHAFEN ZUERICH AG-REG-S 0.70000% 20-22.05.24*	CHF	3 935 000			3 935 000	3 850 398	0.08	
FLUGHAFEN ZUERICH AG 0.62500% 17-24.05.29*	CHF	3 555 000			3 555 000	3 144 398	0.07	
FREIBURGER KANTONALBANK 1.45000% 12-07.06.27*	CHF	8 080 000			8 080 000	7 910 320	0.17	
FREIBURGER KANTONALBANK 1.25000% 14-03.06.24*	CHF	800 000			800 000	795 600	0.02	
FREIBURGER KANTONALBANK 0.55000% 15-03.02.25*	CHF	4 760 000			4 760 000	4 641 000	0.10	
FREIBURGER KANTONALBANK 0.60000% 15-09.04.27*	CHF	1 550 000			1 550 000	1 462 425	0.03	
FREIBURGER KANTONALBANK 0.50000% 16-23.02.28*	CHF	7 450 000			7 450 000	6 891 250	0.15	
FREIBURGER KANTONALBANK 0.30000% 17-17.02.27*	CHF	4 875 000			4 875 000	4 548 375	0.10	1 200 000
FREIBURGER KANTONALBANK 0.20000% 18-20.02.26*	CHF	9 800 000			9 800 000	9 290 400	0.20	
FREIBURGER KANTONALBANK 0.25000% 19-24.05.29*	CHF	3 050 000			3 050 000	2 699 250	0.06	
FREIBURGER KANTONALBANK 0.10000% 19-01.11.44*	CHF	17 530 000			17 530 000	10 851 070	0.23	
FREIBURGER KANTONALBANK 0.14000% 20-12.06.30*	CHF	5 800 000			5 800 000	4 953 200	0.10	
GALENICA SANTE LTD 0.50000% 17-15.06.23*	CHF	4 420 000		530 000	3 890 000	3 852 656	0.08	
GALENICA SANTE LTD 1.00000% 17-15.12.26*	CHF	3 100 000		375 000	2 725 000	2 566 950	0.05	740 000
GEBERIT AG 0.30000% 15-17.04.23*	CHF	460 000		460 000				
GEBERIT AG 0.75000% 22-29.09.27*	CHF		2 470 000	300 000	2 170 000	2 022 440	0.04	1 035 000
GEBERIT AG-REG-S 0.10000% 19-17.10.24*	CHF	2 640 000		320 000	2 320 000	2 236 480	0.05	
GEBERIT AG-REG-S 0.60000% 19-17.10.28*	CHF	2 340 000		280 000	2 060 000	1 864 300	0.04	
GENEVA, CANTON OF 0.02000% 15-27.11.24*	CHF	16 100 000		1 925 000	14 175 000	13 735 575	0.29	8 400 000
GENEVA, CANTON OF 0.50000% 15-27.11.30*	CHF	2 500 000	350 000	300 000	2 550 000	2 284 800	0.05	
GENEVA, CANTON OF 0.60000% 16-04.07.46*	CHF	4 405 000		530 000	3 875 000	2 886 875	0.06	3 315 000
GENEVA, CANTON OF 0.50000% 16-31.10.56*	CHF	1 720 000		960 000	760 000	489 820	0.01	
GENEVA, CANTON OF 0.60000% 17-24.03.38*	CHF	3 790 000		455 000	3 335 000	2 701 350	0.06	
GENEVA, CANTON OF 1.50000% 11-14.10.24*	CHF	2 240 000		270 000	1 970 000	1 971 970	0.04	
GENEVA, CANTON OF 1.62500% 11-28.11.23*	CHF	5 090 000		610 000	4 480 000	4 494 336	0.10	
GENEVA, CANTON OF 1.50000% 12-27.01.28*	CHF	3 800 000		455 000	3 345 000	3 303 188	0.07	
GENEVA, CANTON OF 1.25000% 12-29.12.22*	CHF	650 000			650 000			
GENEVA, CANTON OF 1.50000% 12-28.05.27*	CHF	1 960 000		235 000	1 725 000	1 708 613	0.04	600 000
GENEVA, CANTON OF 1.75000% 13-22.03.33*	CHF	2 720 000		330 000	2 390 000	2 330 250	0.05	
GENEVA, CANTON OF 1.75000% 13-24.05.34*	CHF	2 065 000		250 000	1 815 000	1 751 475	0.04	800 000
GENEVA, CANTON OF 2.50000% 10-06.04.22*	CHF	5 000 000		5 000 000				
GENEVA, CANTON OF 2.12500% 10-27.10.28*	CHF	1 000 000		120 000	880 000	895 400	0.02	
GENEVA, CANTON OF 2.00000% 11-28.11.41*	CHF	900 000		110 000	790 000	778 940	0.02	
GENEVA, CANTON OF 2.25000% 13-20.09.29*	CHF	160 000			160 000	163 840	0.00	
GENEVA, CANTON OF-REG-S 1.00000% 14-29.09.26*	CHF	900 000		110 000	790 000	771 830	0.02	
GENEVA, CANTON OF-REG-S 1.37500% 14-29.09.34*	CHF	8 800 000		1 055 000	7 745 000	7 067 313	0.15	
GENEVA, CANTON OF-REG-S 0.40000% 16-28.04.36*	CHF		1 500 000		1 500 000	1 200 000	0.03	
GENEVA, CANTON OF-REG-S 0.25000% 17-29.11.27*	CHF	3 280 000		395 000	2 885 000	2 670 068	0.06	1 120 000
GENEVA, CANTON OF-REG-S 0.50000% 17-28.11.31*	CHF	3 790 000	350 000	495 000	3 645 000	3 214 890	0.07	
GENEVA, CANTON OF-REG-S 0.12500% 19-28.05.32*	CHF	10 950 000		1 310 000	9 640 000	8 136 160	0.17	200 000
GENEVA, CANTON OF-REG-S 0.30000% 19-28.11.39*	CHF	4 570 000		550 000	4 020 000	2 988 870	0.06	
GENEVA, CANTON OF-REG-S 0.25000% 20-15.06.40*	CHF	22 760 000		2 720 000	20 040 000	14 679 300	0.31	
GENEVA, CANTON OF-REG-S 0.05000% 21-27.08.41*	CHF	2 000 000		240 000	1 760 000	1 198 560	0.03	
GENEVA, CITY OF 1.12500% 13-17.04.23*	CHF	9 480 000		9 480 000				
GENEVA, CITY OF 1.37500% 12-19.11.29*	CHF	8 040 000		965 000	7 075 000	6 717 713	0.14	
GEORG FISCHER AG-REG-S 1.05000% 18-20.04.28*	CHF	5 040 000		605 000	4 435 000	4 080 200	0.09	1 590 000
GEORGES FISCHER FINANZ AG 0.87500% 16-12.05.26*	CHF	2 780 000		335 000	2 445 000	2 312 970	0.05	
GIVAUDAN FINANCE SA-REG-S 0.12500% 21-07.06.27*	CHF		1 290 000	405 000	885 000	798 713	0.02	
GIVAUDAN SA 0.62500% 16-05.12.31*	CHF	2 425 000	1 750 000	500 000	3 675 000	3 059 438	0.06	3 305 000
GIVAUDAN SA 1.75000% 14-19.03.24*	CHF	4 300 000		515 000	3 785 000	3 773 645	0.08	200 000
GIVAUDAN SA 2.12500% 11-07.12.21*	CHF	1 500 000		1 500 000				
GLARNER KANTONALBANK 0.37500% 15-26.02.27*	CHF	100 000	200 000		300 000	280 350	0.01	
GLARNER KANTONALBANK-REG-S 0.25000% 21-13.04.35*	CHF	3 600 000			3 600 000	2 743 200	0.06	
GRANDE DIXENCE SA 1.37500% 15-18.02.25*	CHF	420 000		420 000				
GRANDE DIXENCE SA-REG-S 0.30000% 21-31.08.28*	CHF	2 975 000		360 000	2 615 000	2 260 668	0.05	
GRAUBUENDNER KANTONALBANK 1.25000% 12-14.06.24*	CHF	4 400 000		530 000	3 870 000	3 850 650	0.08	
GRAUBUENDNER KANTONALBANK 0.62500% 15-20.04.29*	CHF	3 660 000		440 000	3 220 000	2 936 640	0.06	
GRAUBUENDNER KANTONALBANK 0.25000% 16-10.03.28*	CHF	4 800 000		575 000	4 225 000	3 867 988	0.08	
GRAUBUENDNER KANTONALBANK 0.12500% 18-29.05.24*	CHF	5 240 000		630 000	4 610 000	4 499 360	0.10	
GRAUBUENDNER KANTONALBANK 0.37500% 19-28.05.32*	CHF	9 250 000	1 000 000	1 225 000	9 025 000	7 549 413	0.16	
GRAUBUENDNER KANTONALBANK-REG-S 0.10000% 21-07.05.31*	CHF	6 750 000		810 000	5 940 000	4 995 540	0.11	
HELVETIA SCHISCHE VERSIUNLCFT AG REG-S 1.95000% 22-25.06.29*	CHF		3 000 000		3 000 000	2 892 000	0.06	
HELVETIA SCHWEIZ VERSICHERUNGSGES-REG-S 1.50000% 14-28.04.25*	CHF	2 300 000		775 000	1 525 000	1 500 600	0.03	
HIAG IMMOBILIEN HOLDING AG 1.00000% 16-04.07.23*	CHF	1 600 000	500 000	255 000	1 845 000	1 815 665	0.04	
HIAG IMMOBILIEN HOLDING AG-REG-S 1.00000% 18-26.10.22*	CHF	3 800 000	1 500 000		5 300 000	5 296 820	0.11	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
HIAG IMMOBILIEN HOLDING AG-REG-S 0.87500% 19-08.05.24*	CHF	5 025 000		855 000	4 170 000	4 005 285	0.08	
HIAG IMMOBILIEN HOLDING AG-REG-S 0.75000% 21-30.06.28*	CHF	6 000 000		720 000	5 280 000	4 377 120	0.09	35 000
HILTI AG 0.20000% 17-08.11.24*	CHF	25 000			25 000	24 125	0.00	
INTERSHOP HOLDING AG 1.12500% 15-17.04.23*	CHF		1 500 000		1 500 000	1 485 150	0.03	
INTERSHOP HOLDING AG-REG-S 0.30000% 21-29.06.26*	CHF	5 075 000		610 000	4 465 000	3 947 875	0.08	
INVESTIS HOLDING SA 0.75000% 17-03.10.22*	CHF	1 000 000	5 480 000	500 000	5 980 000	5 980 000	0.13	
JULIUS BAER GROUP-REG-S 0.37500% 17-06.12.24*	CHF	2 180 000		265 000	1 915 000	1 841 273	0.04	395 000
KANTONSSPITAL AARAU AG 0.75000% 17-28.05.32*	CHF	3 335 000		400 000	2 935 000	2 480 075	0.05	
KANTONSSPITAL AARAU AG-REG-S 0.70000% 18-23.05.28*	CHF	400 000			400 000	367 400	0.01	
KANTONSSPITAL AARAU AG-REG-S 1.10000% 18-23.05.33*	CHF	2 900 000		350 000	2 550 000	2 209 575	0.05	
KANTONSSPITAL AARAU AG-REG-S 1.65000% 22-22.05.37*	CHF		1 450 000	175 000	1 275 000	1 139 213	0.02	
KANTONSSPITAL BADEN AG-REG-S 0.35000% 21-30.09.36*	CHF	1 300 000	100 000	160 000	1 240 000	903 960	0.02	
KANTONSSPITAL ST GALLEN-REG-S 0.05000% 21-30.09.31*	CHF	2 275 000		275 000	2 000 000	1 600 000	0.03	
KANTONSSPITAL ST GALLEN-REG-S 0.30000% 21-30.09.36*	CHF	3 800 000		455 000	3 345 000	2 425 125	0.05	
KERNKRAFTWERK GOESGEN-DAENIKEN-REG-S 0.93000% 20-30.09.27*	CHF	3 350 000	750 000		4 100 000	3 726 900	0.08	
KERNKRAFTWERK LEIBSTADT AG-REG-S 1.50000% 18-07.08.24*	CHF	1 400 000	1 000 000		2 400 000	2 349 600	0.05	
KINDERSPITAL ZUERICH-ELEONOREN-REG-S 0.25000% 16-28.07.28*	CHF	2 000 000		240 000	1 760 000	1 562 880	0.03	
KRAFTWERKE LINTH-LIMMERN AG 2.75000% 10-10.03.22*	CHF	1 290 000		1 290 000				
KRAFTWERKE LINTH-LIMMERN AG 2.75000% 11-09.06.23*	CHF	6 780 000		815 000	5 965 000	5 966 790	0.13	
KRAFTWERKE LINTH-LIMMERN AG 2.87500% 11-30.06.31*	CHF	4 825 000	1 000 000	700 000	5 125 000	4 917 438	0.10	
KRAFTWERKE LINTH-LIMMERN AG 2.87500% 12-27.03.42*	CHF	3 635 000		615 000	3 020 000	2 755 750	0.06	365 000
KRAFTWERKE LINTH-LIMMERN AG 3.00000% 12-27.09.52*	CHF	1 000 000		120 000	880 000	815 760	0.02	
KRAFTWERKE LINTH-LIMMERN AG 2.37500% 13-10.12.26*	CHF	5 250 000		630 000	4 620 000	4 513 740	0.10	
KRAFTWERKE LINTH-LIMMERN AG 1.50000% 16-06.12.22*	CHF	4 610 000		4 610 000				
KRAFTWERKE OBERHASLI AG 1.87500% 13-21.02.25*	CHF	350 000			350 000	348 600	0.01	
KRAFTWERKE OBERHASLI AG 0.70000% 17-30.01.26*	CHF	1 800 000		220 000	1 580 000	1 498 630	0.03	
KRAFTWERKE OBERHASLI AG 0.12500% 21-21.02.31*	CHF	2 280 000		275 000	2 005 000	1 614 025	0.03	
KUEHNE+NAGEL INTERNATIONAL AG-REG-S 0.02000% 19-18.11.22*	CHF	4 770 000		4 770 000				
KUEHNE+NAGEL INTERNATIONAL AG-REG-S 0.20000% 19-18.06.25*	CHF	11 690 000		1 400 000	10 290 000	9 734 340	0.21	115 000
LAFARGEHOLCIM LTD 1.00000% 15-04.12.25*	CHF	5 750 000		1 190 000	4 560 000	4 375 320	0.09	1 810 000
LAFARGEHOLCIM LTD-REG-S 2.00000% 13-09.06.22*	CHF	3 480 000		3 480 000				
LAFARGEHOLCIM LTD-REG-S 1.00000% 18-11.12.24*	CHF	12 700 000	1 000 000	1 890 000	11 810 000	11 479 320	0.24	
LAUSANNE, CITY OF 1.25000% 12-07.06.24*	CHF	800 000		100 000	700 000	696 150	0.01	
LAUSANNE, CITY OF 1.50000% 13-03.04.28*	CHF	2 630 000		315 000	2 315 000	2 271 015	0.05	890 000
LAUSANNE, CITY OF 1.37500% 13-27.11.23*	CHF	1 300 000		1 300 000				
LAUSANNE, CITY OF-REG-S 1.10000% 18-15.03.38*	CHF	200 000			200 000	169 100	0.00	
LAUSANNE, CITY OF-REG-S 1.05000% 19-07.03.44*	CHF	900 000		110 000	790 000	639 900	0.01	
LAUSANNE, CITY OF-REG-S 0.05000% 19-28.09.54*	CHF	1 370 000		165 000	1 205 000	650 700	0.01	
LAUSANNE, CITY OF-REG-S 0.54000% 21-06.11.62*	CHF		2 000 000	240 000	1 760 000	1 041 040	0.02	
LGT BANK AG 0.20000% 16-12.10.26*	CHF	2 560 000		310 000	2 250 000	2 061 000	0.04	1 560 000
LGT BANK AG 0.50000% 17-12.05.27*	CHF	4 250 000		865 000	3 385 000	3 090 505	0.07	
LGT BANK AG 0.62500% 15-25.11.25*	CHF	1 740 000		1 210 000	530 000	504 295	0.01	
LIECHTENSTEINISCHE LANDESBANK AG-REG-S 0.12500% 19-28.05.26*	CHF	3 400 000		410 000	2 990 000	2 747 810	0.06	
LINDT & SPRUENGLI AG-REG-S 1.00000% 14-08.10.24*	CHF	800 000		100 000	700 000	687 750	0.01	
LONZA SWISS FINANCE AG 3.00000% 12-11.10.22*	CHF	700 000		700 000				
LONZA SWISS FINANCE AG 1.25000% 15-22.09.23*	CHF	2 600 000		2 600 000				
LONZA SWISS FINANCE AG 0.70000% 17-12.07.24*	CHF	100 000			100 000	97 650	0.00	100 000
LUCERNE, CANTON OF 0.12500% 17-20.06.29*	CHF	425 000			425 000	379 738	0.01	
LUGANO, CITY OF 0.87500% 14-09.12.24*	CHF	1 100 000		135 000	965 000	949 560	0.02	
LUGANO, CITY OF-REG-S 0.15000% 20-28.11.70*	CHF	1 300 000		160 000	1 140 000	523 260	0.01	
LUZERNER KANTONALBANK 3.00000% 05-11.03.25*	CHF	4 125 000		495 000	3 630 000	3 746 160	0.08	
LUZERNER KANTONALBANK 2.50000% 11-11.03.43*	CHF	300 000			300 000	316 050	0.01	50 000
LUZERNER KANTONALBANK 1.62500% 12-20.07.37*	CHF	8 300 000		995 000	7 305 000	6 680 423	0.14	
LUZERNER KANTONALBANK 0.20000% 17-11.04.25*	CHF	1 900 000		230 000	1 670 000	1 610 715	0.03	50 000
LUZERNER KANTONALBANK-REG-S 0.41000% 19-31.01.29*	CHF	4 900 000		590 000	4 310 000	3 891 930	0.08	
LUZERNER KANTONALBANK-REG-S 0.85000% 19-12.03.42*	CHF	14 235 000		1 705 000	12 530 000	9 792 195	0.21	
LUZERNER KANTONALBANK-REG-S 0.50000% 19-26.07.41*	CHF	2 800 000		335 000	2 465 000	1 825 333	0.04	
LUZERNER KANTONALBANK-REG-S 0.40000% 21-15.03.38*	CHF	10 000 000		1 195 000	8 805 000	6 691 800	0.14	
LUZERNER KANTONALBANK AG-REG-S 1.62500% 22-13.11.42*	CHF		2 500 000	300 000	2 200 000	2 016 300	0.04	
LUZERNER KANTONALBANK AG-REG-S-SUB 0.87500% 21-14.05.31*	CHF	7 200 000	80 000	870 000	6 410 000	5 381 195	0.11	
LUZERNER KANTONSSPITAL-REG-S 0.62500% 18-25.09.28*	CHF	2 560 000	620 000	605 000	2 575 000	2 329 088	0.05	
MOBIMO HOLDING AG 0.75000% 17-20.03.26*	CHF	7 780 000		930 000	6 850 000	6 370 500	0.13	785 000
MOBIMO HOLDING AG 1.87500% 14-16.09.24*	CHF	5 110 000		615 000	4 495 000	4 427 575	0.09	
MOBIMO HOLDING AG-REG-S 0.87500% 18-02.10.23*	CHF	8 800 000	1 500 000	1 235 000	9 065 000	8 883 700	0.19	
MOBIMO HOLDING AG-REG-S 0.25000% 20-23.03.28*	CHF	6 790 000	400 000	1 170 000	6 020 000	5 141 080	0.11	
NANT DE DRANCE SA 1.75000% 14-18.07.24*	CHF	3 780 000		455 000	3 325 000	3 295 075	0.07	
NANT DE DRANCE SA 2.37500% 13-15.02.28*	CHF	4 970 000		595 000	4 375 000	4 313 750	0.09	
NANT DE DRANCE SA 2.00000% 16-02.02.26*	CHF	1 770 000		215 000	1 555 000	1 537 895	0.03	
NANT DE DRANCE SA-REG-S 1.55000% 18-19.08.25*	CHF	3 050 000		365 000	2 685 000	2 632 643	0.06	
NANT DE DRANCE SA-REG-S 1.25000% 20-25.06.27*	CHF	3 610 000		435 000	3 175 000	2 987 675	0.06	
NANT DE DRANCE SA-REG-S 0.87500% 20-23.05.29*	CHF	2 555 000		310 000	2 245 000	1 987 948	0.04	
NESTLE SA-REG-S 0.25000% 18-28.06.24*	CHF	12 950 000		2 550 000	10 400 000	10 186 800	0.22	8 055 000
NESTLE SA-REG-S 0.75000% 18-28.06.28*	CHF	4 870 000		585 000	4 285 000	3 997 905	0.08	
NESTLE SA-REG-S 2.50000% 22-14.07.34*	CHF		4 500 000		4 500 000	4 587 750	0.10	
NEUBURG, CANTON OF 1.25000% 12-24.09.27*	CHF	3 190 000		385 000	2 805 000	2 720 850	0.06	
NEUBURG, CANTON OF 0.04000% 15-11.11.24*	CHF	3 800 000	1 000 000	575 000	4 225 000	4 089 800	0.09	
NEUBURG, CANTON OF-REG-S 0.70000% 17-23.11.37*	CHF	685 000			685 000	553 960	0.01	
NEUBURG, CANTON OF-REG-S 0.75000% 18-28.11.33*	CHF	500 000			500 000	432 750	0.01	
NEUBURG, CANTON OF-REG-S 0.10000% 19-29.10.49*	CHF	14 800 000		2 620 000	12 180 000	7 175 116	0.15	
NOVARTIS AG 0.25000% 15-13.05.25*	CHF	14 630 000		2 015 000	12 615 000	12 198 705	0.26	
NOVARTIS AG 0.62500% 15-13.11.29*	CHF	10 350 000		1 240 000	9 110 000	8 217 220	0.17	
NOVARTIS AG 1.05000% 15-11.05.35*	CHF	5 460 000		655 000	4 805 000	4 117 885	0.09	
OC OERLIKON CORP AG 2.62500% 14-17.06.24*	CHF	7 550 000		905 000	6 645 000	6 551 970	0.14	260 000
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF	5 230 000		625 000	4 605 000	4 162 920	0.09	240 000
OC OERLIKON CORP AG-REG-S 0.80000% 21-27.11.28*	CHF	5 500 000		660 000	4 840 000	3 995 420	0.08	190 000
PARTNERS GROUP HOLDING AG 0.15000% 17-07.06.24*	CHF	6 250 000		1 750 000	4 500 000	4 353 750	0.09	
PARTNERS GROUP HOLDING AG-REG-S 0.40000% 19-21.06.27*	CHF	180 000			180 000	162 900	0.00	
PFANDBRIEFZNTR SCHWIZ KNTONALBNKEN-REG-S 0.75000% 18-01.10.32*	CHF	12 920 000		1 545 000	11 375 000	9 944 025	0.21	2 700 000
PFANDBRIEFBANK SCHWEIZERISCHER HYPO AG 0.37500% 21-24.01.42*	CHF	14 205 000		1 700 000	12 505 000	9 219 937	0.20	
PFANDBRIEFBANK SCHWEIZERISCHER AG-REG-S 0.25000% 21-25.04.42*	CHF		5 000 000		5 000 000	3 575 000	0.08	
PFANDBRIEFBANK SCHWEIZERISCHER HY-REG-S 1.00000% 22-06.09.30*	CHF	7 000 000		840 000	6 160 000	5 694 304	0.12	
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 1.00000% 15-25.01.36*	CHF	5 000 000		5 000 000				
PFANDBRIEFBANK SCHWEIZERISCHER HY-REG-S 1.12500% 22-08.04.52*	CHF	1 500 000		180 000	1 320 000	1 107 480	0.02	
PFANDBRIEFBANK SCHWEIZERISCHER HY-REG-S 1.62500% 22-03.05.38*	CHF	8 000 000		960 000	7 040 000	6 554 240	0.14	5 000 000
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 1.50000% 22-22.12.42*	CHF		5 000 000		5 000 000	4 564 000	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.12500% 10-28.06.23*	CHF	8 140 000		8 140 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.25000% 10-13.08.32*	CHF	16 190 000	10 000 000	2 235 000	23 955 000	24 237 669	0.51	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.87500% 10-15.09.31*	CHF	8 480 000	2 000 000	1 255 000	9 225 000	9 056 183	0.19	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.12500% 10-01.12.28*	CHF	8 195 000		980 000	7 215 000	7 308 795	0.15	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.37500% 11-25.01.24*	CHF	13 370 000	270 000	1 600 000	12 040 000	12 188 092	0.26	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.50000% 11-16.02.27*	CHF	3 100 000		375 000	2 725 000	2 812 473	0.06	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.62500% 11-14.02.31*	CHF	600 000			600 000	625 560	0.01	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.50000% 11-30.03.26*	CHF	5 920 000		710 000	5 210 000	5 358 485	0.11	1 850 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.37500% 11-27.06.25*	CHF	6 105 000		730 000	5 375 000	5 487 875	0.12	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.50000% 12-21.01.28*	CHF	20 550 000		2 460 000	18 090 000	17 782 470	0.38	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.50000% 12-02.08.33*	CHF	6 420 000		770 000	5 650 000	5 293 485	0.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.37500% 12-13.08.27*	CHF	12 100 000		1 450 000	10 650 000	10 458 300	0.22	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.12500% 12-16.11.23*	CHF		3 500 000	3 500 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.25000% 13-29.09.23*	CHF		250 000	250 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.62500% 13-03.07.30*	CHF	8 550 000		1 025 000	7 525 000	7 311 290	0.15	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.75000% 13-15.07.25*	CHF	1 200 000	375 000	145 000	1 430 000	1 436 578	0.03	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.37500% 13-15.08.22*	CHF	3 090 000		3 090 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.50000% 13-16.01.23*	CHF	6 120 000	4 520 000	10 640 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.12500% 13-28.11.33*	CHF	1 710 000	2 480 000	505 000	3 685 000	3 656 994	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.12500% 14-03.03.44*	CHF	280 000		280 000		284 480	0.01	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.37500% 14-14.11.24*	CHF	16 920 000	9 650 000	3 180 000	23 390 000	23 315 152	0.49	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.50000% 14-15.12.25*	CHF	4 680 000	3 500 000	980 000	7 200 000	7 170 480	0.15	950 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 14-07.07.26*	CHF	950 000		115 000	835 000	814 376	0.02	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 14-23.08.24*	CHF	5 105 000		615 000	4 490 000	4 427 140	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-09.11.35*	CHF	4 700 000		565 000	4 135 000	3 807 508	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.50000% 14-05.12.40*	CHF	2 870 000		345 000	2 525 000	2 290 933	0.05	1 025 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.62500% 14-19.03.25*	CHF	13 165 000		1 575 000	11 590 000	11 328 066	0.24	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.62500% 15-25.04.33*	CHF	20 250 000	1 000 000	4 305 000	16 945 000	14 515 087	0.31	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.12500% 15-04.12.23*	CHF	7 800 000		7 800 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.62500% 15-25.01.34*	CHF	5 050 000		605 000	4 445 000	3 760 470	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.87500% 15-25.06.37*	CHF	3 485 000		420 000	3 065 000	2 557 436	0.05	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.00000% 15-25.01.45*	CHF	1 330 000		160 000	1 170 000	959 400	0.02	1 155 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.50000% 15-24.01.25*	CHF	1 400 000		170 000	1 230 000	1 200 726	0.03	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.00000% 15-12.05.32*	CHF	4 000 000	5 350 000	1 120 000	8 230 000	7 420 991	0.16	2 465 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.12500% 15-19.06.42*	CHF	100 000		100 000		85 130	0.00	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 15-26.01.26*	CHF	54 340 000	1 350 000	6 655 000	49 035 000	47 049 083	1.00	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.62500% 15-16.05.31*	CHF	4 720 000		565 000	4 155 000	3 680 084	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 15-15.10.25*	CHF	7 600 000		910 000	6 690 000	6 445 815	0.14	50 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.00000% 15-25.01.36*	CHF		5 000 000	2 360 000	2 640 000	2 274 624	0.05	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.50000% 15-15.06.29*	CHF	19 880 000		2 380 000	17 500 000	15 918 000	0.34	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.75000% 15-28.11.34*	CHF	7 900 000		945 000	6 955 000	5 883 930	0.12	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.25000% 16-05.08.26*	CHF	28 560 000		3 415 000	25 145 000	23 809 801	0.50	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.12500% 16-06.09.28*	CHF	17 570 000		2 100 000	15 470 000	13 961 675	0.30	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 16-26.01.32*	CHF	8 960 000		1 075 000	7 885 000	6 738 521	0.14	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.50000% 16-05.10.35*	CHF	17 245 000	2 000 000	4 065 000	15 180 000	12 262 404	0.26	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.12500% 16-15.12.27*	CHF	23 920 000		2 860 000	21 060 000	19 303 596	0.41	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 16-08.07.39*	CHF	6 700 000	1 500 000	980 000	7 220 000	5 403 448	0.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.25000% 16-04.08.38*	CHF	11 440 000	3 000 000	1 370 000	13 070 000	9 743 685	0.21	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.12500% 16-15.07.31*	CHF	8 440 000		1 010 000	7 430 000	6 262 004	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 16-15.06.46*	CHF	6 570 000		790 000	5 780 000	4 054 092	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.12500% 16-23.09.32*	CHF	10 000 000		1 195 000	8 805 000	7 215 698	0.15	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 16-23.09.43*	CHF	14 210 000		1 700 000	12 510 000	8 997 192	0.19	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.25000% 16-14.10.36*	CHF	22 735 000		2 720 000	20 015 000	15 317 480	0.32	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.12500% 17-06.05.25*	CHF	8 590 000		1 030 000	7 560 000	7 282 548	0.15	295 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.37500% 17-21.03.28*	CHF	16 160 000		1 935 000	14 225 000	13 146 745	0.28	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-18.01.27*	CHF	8 000 000		960 000	7 040 000	6 614 080	0.14	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.25000% 17-20.10.26*	CHF	13 670 000		1 635 000	12 035 000	11 365 854	0.24	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.62500% 17-18.10.39*	CHF	260 000		260 000		203 060	0.00	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-27.04.26*	CHF	19 455 000	5 920 000	3 035 000	22 340 000	21 254 276	0.45	6 150 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 18-26.04.24*	CHF	14 800 000	3 000 000	2 130 000	15 670 000	15 348 765	0.33	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 18-17.11.25*	CHF	6 130 000		735 000	5 395 000	5 171 108	0.11	205 000
PFANDBRIEFBK SCHWEIZERISCHER HYP INST-REG-S 0.50000% 18-22.01.29*	CHF	30 020 000		3 590 000	26 430 000	24 215 166	0.51	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.87500% 19-15.03.40*	CHF	5 040 000		605 000	4 435 000	3 628 717	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 19-10.12.30*	CHF	13 870 000	325 000	1 660 000	12 535 000	10 716 172	0.23	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 19-17.06.41*	CHF	1 000 000		120 000	880 000	669 152	0.01	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 19-25.01.44*	CHF	15 170 000		1 815 000	13 355 000	9 854 655	0.21	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 20-22.06.40*	CHF	16 760 000		2 005 000	14 755 000	11 272 820	0.24	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-07.06.28*	CHF	23 580 000		2 820 000	20 760 000	18 831 396	0.40	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 20-06.10.42*	CHF	8 510 000		1 020 000	7 490 000	5 304 418	0.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-02.08.30*	CHF	5 000 000		600 000	4 400 000	3 793 680	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-19.11.32*	CHF	15 150 000	15 000 000	3 605 000	26 545 000	21 663 375	0.46	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.12500% 21-20.06.31*	CHF	2 500 000		300 000	2 200 000	1 857 240	0.04	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 21-21.12.35*	CHF	8 500 000	1 000 000	2 900 000	6 600 000	5 122 920	0.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 21-19.12.31*	CHF	500 000		500 000		417 750	0.01	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 22-18.10.30*	CHF	3 000 000		3 000 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 22-10.08.35*	CHF	12 500 000		1 495 000	11 005 000	9 222 190	0.20	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 22-20.09.29*	CHF	5 500 000		5 500 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 22-09.04.32*	CHF	9 615 000		1 150 000	8 465 000	7 928 319	0.17	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 22-06.09.33*	CHF	4 000 000		4 000 000		3 740 400	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.25000% 22-05.07.52*	CHF	8 860 000		8 860 000		9 701 700	0.21	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN AG 0.25000% 17-01.12.25*	CHF	5 825 000	2 800 000	1 035 000	7 590 000	7 270 461	0.15	4 940 000
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 2.00000% 10-30.10.25*	CHF	22 740 000		2 720 000	20 020 000	20 250 230	0.43	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 2.37500% 11-06.04.26*	CHF	450 000		450 000		460 935	0.01	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 2.25000% 11-16.06.23*	CHF	23 270 000	230 000	23 500 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.75000% 11-02.09.26*	CHF	4 025 000	1 500 000	665 000	4 860 000	4 869 720	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.62500% 11-31.10.24*	CHF	2 020 000		245 000	1 775 000	1 778 195	0.04	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.37500% 12-19.03.27*	CHF	4 460 000		535 000	3 925 000	3 864 163	0.08	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.62500% 12-17.04.28*	CHF	9 950 000		1 190 000	8 760 000	8 654 880	0.18	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.50000% 12-21.05.29*	CHF	11 700 000		1 400 000	10 300 000	10 017 780	0.21	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.25000% 12-17.07.24*	CHF	5 130 000		615 000	4 515 000	4 496 489	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.00000% 12-13.02.23*	CHF	8 300 000		8 300 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.37500% 13-05.11.27*	CHF	5 700 000		685 000	5 015 000	4 911 190	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.37500% 13-16.04.25*	CHF	10 320 000		1 235 000	9 085 000	9 042 301	0.19	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.50000% 13-21.06.28*	CHF	17 250 000		2 065 000	15 185 000	14 879 782	0.32	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.37500% 13-12.12.22*	CHF		4 180 000	4 180 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.62500% 14-17.06.26*	CHF	6 550 000	4 000 000	1 265 000	9 285 000	9 275 715	0.20	250 000
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.12500% 14-28.04.23*	CHF	4 200 000		4 200 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.50000% 14-05.02.29*	CHF	9 010 000		1 080 000	7 930 000	7 727 785	0.16	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.00000% 14-18.12.23*	CHF	3 360 000		1 285 000	2 075 000	2 065 040	0.04	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.75000% 14-15.04.24*	CHF	6 850 000		820 000	6 030 000	5 964 876	0.13	480 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.75000% 14-23.09.24*	CHF	5 835 000		700 000	5 135 000	5 057 975	0.11	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.25000% 14-16.11.29*	CHF	2 330 000		280 000	2 050 000	1 949 550	0.04	2 050 000
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.50000% 14-20.01.23*	CHF	12 245 000		2 785 000	9 460 000	9 374 860	0.20	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 1.00000% 14-22.09.28*	CHF	8 750 000		1 050 000	7 700 000	7 315 770	0.15	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.62500% 15-12.02.30*	CHF	19 300 000	7 900 000	3 205 000	23 995 000	21 751 468	0.46	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.37500% 15-14.02.25*	CHF	14 600 000		3 950 000	10 650 000	10 362 450	0.22	
PFANDBRIEFZENTR SCHWEIZ KANTONAL								



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.12500% 15-17.07.24*	CHF	11 690 000		1 400 000	10 290 000	10 042 011	0.21	500 000
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.62500% 15-01.11.30*	CHF	7 950 000		955 000	6 995 000	6 250 732	0.13	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.12500% 15-25.02.26*	CHF	9 550 000	1 630 000	1 340 000	9 840 000	9 348 984	0.20	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.50000% 15-20.09.30*	CHF	7 650 000		915 000	6 735 000	5 977 313	0.13	
PFANDBRIEFZENTR SCHWEIZ KANTONAL 0.25000% 16-11.02.28*	CHF	2 750 000		330 000	2 420 000	2 225 674	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.60000% 16-11.12.35*	CHF	35 225 000	12 000 000	4 210 000	43 015 000	35 138 954	0.74	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.50000% 16-30.03.34*	CHF	4 100 000	300 000	490 000	3 910 000	3 240 217	0.07	650 000
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.05000% 16-06.11.26*	CHF	11 200 000		1 340 000	9 860 000	9 219 100	0.20	350 000
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.30000% 16-06.06.31*	CHF	32 635 000		3 900 000	28 735 000	24 680 492	0.52	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.12500% 16-02.09.31*	CHF	23 425 000		5 815 000	17 610 000	14 820 576	0.31	250 000
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.12500% 16-02.12.24*	CHF	9 300 000		1 115 000	8 185 000	7 941 087	0.17	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.37500% 17-21.09.27*	CHF	3 300 000		395 000	2 905 000	2 710 365	0.06	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.50000% 17-20.02.32*	CHF	11 010 000		1 320 000	9 690 000	8 360 532	0.18	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.37500% 17-07.12.26*	CHF	4 800 000		575 000	4 225 000	4 001 498	0.08	2 495 000
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.50000% 17-12.10.29*	CHF	20 890 000		2 500 000	18 390 000	16 617 204	0.35	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.25000% 17-26.05.27*	CHF	5 420 000	400 000	650 000	5 170 000	4 824 127	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.25000% 17-12.05.26*	CHF	14 350 000		1 715 000	12 635 000	12 012 095	0.25	1 675 000
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.37500% 17-24.07.28*	CHF	7 100 000		850 000	6 250 000	5 737 500	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.25000% 17-06.12.27*	CHF	3 510 000		420 000	3 090 000	2 852 688	0.06	920 000
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.50000% 18-19.05.28*	CHF	7 850 000		940 000	6 910 000	6 411 789	0.14	
PFANDBRIEFZENTR SCHWEIZ KANTONAL 0.65000% 18-15.02.33*	CHF	9 430 000		1 130 000	8 300 000	7 140 490	0.15	250 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 18-24.11.28*	CHF	12 700 000		1 520 000	11 180 000	10 267 712	0.22	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.75000% 18-21.06.33*	CHF	7 100 000		850 000	6 250 000	5 405 000	0.11	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-31.10.24*	CHF	44 570 000		10 235 000	34 335 000	33 353 019	0.71	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.62500% 18-08.03.29*	CHF	1 090 000		135 000	955 000	879 555	0.02	140 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.55000% 19-29.01.31*	CHF	3 530 000		425 000	3 105 000	2 747 925	0.06	1 000 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 19-09.04.29*	CHF	29 700 000		3 550 000	26 150 000	23 548 075	0.50	500 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.70000% 19-04.03.39*	CHF	12 760 000		1 525 000	11 235 000	8 972 271	0.19	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 19-10.09.29*	CHF	4 400 000		530 000	3 870 000	3 429 981	0.07	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 19-15.05.34*	CHF	24 570 000		5 140 000	19 430 000	16 097 755	0.34	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.10000% 19-03.12.31*	CHF	11 200 000		1 340 000	9 860 000	8 220 282	0.17	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 20-23.03.32*	CHF	1 420 000		170 000	1 250 000	1 035 625	0.02	370 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.02000% 20-30.01.40*	CHF	9 065 000		1 085 000	7 980 000	5 538 120	0.12	2 100 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 20-23.04.32*	CHF	3 645 000		440 000	3 205 000	2 651 817	0.06	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 20-22.05.42*	CHF	6 505 000		780 000	5 725 000	4 000 058	0.08	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 20-12.06.40*	CHF	5 300 000		635 000	4 665 000	3 373 728	0.07	890 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 20-13.07.35*	CHF	4 370 000		525 000	3 845 000	2 995 255	0.06	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 20-03.09.35*	CHF	6 965 000		835 000	6 130 000	4 704 775	0.10	
PFANDBRIEFZENTR SCHWEIZ KNTNLBNKN-REG-S 0.05000% 20-06.10.43*	CHF	4 160 000		500 000	3 660 000	2 411 574	0.05	110 000
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.10000% 21-25.05.32*	CHF	6 200 000		745 000	5 455 000	4 491 647	0.10	1 750 000
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.20000% 21-12.06.35*	CHF	20 000 000		2 390 000	17 610 000	13 735 800	0.29	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 21-29.10.36*	CHF		15 000 000	1 795 000	13 205 000	10 178 414	0.22	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.10000% 22-18.04.28*	CHF		5 000 000	600 000	4 400 000	4 227 520	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.45000% 22-14.03.42*	CHF		14 500 000	1 735 000	12 765 000	11 470 629	0.24	9 800 000
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.70000% 22-27.07.32*	CHF		15 000 000		15 000 000	14 431 500	0.31	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.80000% 22-23.05.36*	CHF		8 500 000		8 500 000	8 139 600	0.17	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.70000% 22-27.07.32*	CHF		5 000 000	5 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.85000% 22-02.04.37*	CHF		2 500 000		2 500 000	2 410 000	0.05	
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 0.10000% 21-03.10.31*	CHF	2 500 000		300 000	2 200 000	1 841 400	0.04	
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 0.25000% 21-21.04.36*	CHF	10 800 000		3 760 000	7 040 000	5 429 952	0.12	3 000 000
PFANDBRIEFZENTRALE DER SCHWEIZERI-REG-S 0.10000% 21-25.06.32*	CHF	12 500 000		1 495 000	11 005 000	9 042 809	0.19	
PFANDBRIEFZENTRALE DER SCHWEIZE-REG-S 1.00000% 22-12.10.37*	CHF		9 000 000	1 080 000	7 920 000	6 724 080	0.14	
PFANRIEFBK SCH HYP AG-REG-S 1.37500% 22-10.06.32*	CHF		5 000 000		5 000 000	4 675 000	0.10	
PRIMEO HOLDING AG 0.10000% 21-28.09.29*	CHF		3 520 000		3 520 000	2 967 360	0.06	
PSP SWISS PROPERTY AG 1.00000% 15-06.02.25*	CHF		3 850 000	465 000	3 385 000	3 278 373	0.07	
PSP SWISS PROPERTY AG-REG-S 0.50000% 16-16.02.24*	CHF	14 240 000		1 705 000	12 535 000	12 250 456	0.26	
PSP SWISS PROPERTY AG 0.37500% 16-29.04.26*	CHF	3 300 000	1 000 000	515 000	3 785 000	3 514 373	0.07	
PSP SWISS PROPERTY AG-REG-S 0.70000% 19-08.02.27*	CHF	3 950 000		475 000	3 475 000	3 200 475	0.07	
PSP SWISS PROPERTY AG-REG-S 0.20000% 21-04.02.31*	CHF	1 600 000		195 000	1 405 000	1 098 008	0.02	1 365 000
PSP SWISS PROPERTY AG-REG-S 0.16000% 21-16.09.31*	CHF	2 500 000		300 000	2 200 000	1 648 900	0.03	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.00000% 10-21.09.23*	CHF	4 560 000		4 560 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.62500% 11-04.02.26*	CHF	3 500 000		700 000	2 800 000	2 843 400	0.06	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 1.62500% 15-07.02.22*	CHF	900 000		900 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.30000% 16-22.04.25*	CHF	12 900 000		1 500 000	11 400 000	10 892 700	0.23	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.75000% 16-22.04.31*	CHF	1 200 000		100 000	1 100 000	943 800	0.02	1 100 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.35000% 18-16.02.24*	CHF	11 200 000	2 000 000	1 600 000	11 600 000	11 359 880	0.24	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.18250% 20-11.11.25*	CHF	6 300 000		800 000	5 500 000	5 189 250	0.11	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.50000% 20-11.11.28*	CHF	5 100 000		600 000	4 500 000	3 946 500	0.08	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 1.50000% 20-23.11.34*	CHF	1 000 000		100 000	900 000	725 850	0.02	
ROCHE KAPITALMARKT AG 0.10000% 17-23.09.24*	CHF	17 965 000	300 000	2 150 000	16 115 000	15 655 723	0.33	
ROCHE KAPITALMARKT AG 0.45000% 17-23.03.29*	CHF	2 655 000	395 000	320 000	2 730 000	2 459 730	0.05	430 000
ROCHE KAPITALMARKT AG-REG-S 0.25000% 18-24.09.25*	CHF	6 580 000		790 000	5 790 000	5 558 400	0.12	3 605 000
ROCHE KAPITALMARKT AG-REG-S 0.75000% 18-24.09.30*	CHF	8 670 000		1 040 000	7 630 000	6 825 035	0.14	5 000 000
ROCHE KAPITALMARKT AG-REG-S 0.75000% 22-25.02.31*	CHF		9 000 000	1 080 000	7 920 000	7 029 000	0.15	
ROCHE KAPITALMARKT AG-REG-S 1.00000% 22-25.02.37*	CHF		4 000 000	480 000	3 520 000	2 918 080	0.06	
SCHAFFHAUSER KANTONALBANK 0.37500% 15-16.02.27*	CHF	1 980 000			1 980 000	1 860 210	0.04	
SCHAFFHAUSER KANTONALBANK-REG-S 0.50000% 18-31.05.28*	CHF	400 000			400 000	368 400	0.01	
SCHWEIZER VERBAND DER RAIFFEISENBANKEN 0.40500% 21-28.09.29*	CHF	7 000 000		2 200 000	4 800 000	4 077 600	0.09	200 000
SCHWEIZERISCHE SÜDOSTBAHN AG-REG-S 0.62500% 18-15.02.35*	CHF	3 800 000		455 000	3 345 000	2 793 075	0.06	
SCHWYZER KANTONALBANK 0.25000% 15-04.03.27*	CHF	3 670 000		440 000	3 230 000	3 008 745	0.06	
SCHWYZER KANTONALBANK 0.25000% 16-19.02.26*	CHF	2 270 000		275 000	1 995 000	1 894 253	0.04	
SCHWYZER KANTONALBANK 0.10000% 16-25.10.28*	CHF	800 000	350 000	100 000	1 050 000	933 450	0.02	
SEE-SPITAL 1.25000% 18-03.07.26*	CHF	2 450 000		295 000	2 155 000	2 024 623	0.04	
SERVICES INDUSTRIELS DE GENEVE 1.25000% 15-30.06.25*	CHF	100 000			100 000	97 150	0.00	
SGS SA 0.25000% 15-08.05.23*	CHF	2 720 000	350 000	3 070 000				
SGS SA 0.55000% 17-03.03.26*	CHF	7 900 000		945 000	6 955 000	6 600 295	0.14	
SGS SA 0.87500% 15-08.05.30*	CHF	3 715 000		445 000	3 270 000	2 887 410	0.06	245 000
SGS SA 1.75000% 14-27.02.24*	CHF	5 385 000		645 000	4 740 000	4 728 624	0.10	
SGS SA-REG-S 0.45000% 20-06.11.23*	CHF	1 950 000		1 950 000				
SGS SA-REG-S 0.95000% 20-06.11.26*	CHF	3 265 000		1 275 000	1 990 000	1 892 490	0.04	
SGS SA-REG-S 1.25000% 18-27.10.28*	CHF	1 900 000		230 000	1 670 000	1 558 945	0.03	415 000
SGS SA-REG-S 1.70000% 22-05.09.29*	CHF		5 000 000		5 000 000	4 742 500	0.10	
SIKA AG 0.60000% 18-27.03.26*	CHF	2 300 000		275 000	2 025 000	1 930 838	0.04	2 010 000
SIKA AG 1.87500% 13-14.11.23*	CHF	1 030 000		1 030 000				
SIKA AG-REG-S 0.62500% 18-12.07.24*	CHF	4 770 000		575 000	4 195 000	4 106 905	0.09	
SIKA AG-REG-S 1.12500% 18-12.07.28*	CHF	2 800 000		335 000	2 465 000	2 319 565	0.05	1 760 000
SIX GROUP AG-REG-S 0.20000% 21-28.09.29*	CHF	3 845 000		460 000	3 385 000	2 870 480	0.06	
SIX GROUP AG-REG-S 0.12500% 21-27.11.26*	CHF		5 500 000		5 500 000	5 035 250	0.11	
SOLOTHURN, CANTON OF 1.00000% 15-20.02.45*	CHF	100 000			100 000	81 800	0	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
SONOVA HOLDING AG-REG-S 1.40000% 22-19.02.32*	CHF		5 065 000	610 000	4 455 000	4 045 140	0.09	
SPITAL LIMMATTAL 0.55000% 15-15.05.25*	CHF	3 900 000		470 000	3 430 000	3 279 080	0.07	
ST GALLEN, CANTON OF 1.75000% 13-18.07.28*	CHF	100 000			100 000	99 800	0.00	
ST GALLEN, CANTON OF 2.00000% 13-16.07.38*	CHF	6 720 000		805 000	5 915 000	5 817 403	0.12	1 050 000
ST GALLEN, CITY ON 1.62500% 11-10.11.25*	CHF	3 800 000		455 000	3 345 000	3 351 690	0.07	
ST GALLER KANTONALBANK 1.37500% 12-22.06.27*	CHF	4 875 000		585 000	4 290 000	4 187 040	0.09	2 030 000
ST GALLER KANTONALBANK 0.50000% 15-24.06.25*	CHF	14 070 000		1 685 000	12 385 000	11 994 873	0.25	
ST GALLER KANTONALBANK 0.62500% 17-23.01.32*	CHF	410 000			410 000	354 240	0.01	
ST GALLER KANTONALBANK AG 0.10000% 19-10.10.41*	CHF	10 320 000	4 320 000	1 750 000	12 890 000	8 694 305	0.18	500 000
ST GALLER KANTONALBANK AG-REG-S 0.25000% 21-30.04.35*	CHF	3 850 000		465 000	3 385 000	2 640 300	0.06	
STADLER RAIL AG-REG-S 0.37500% 19-20.11.26*	CHF	8 250 000		1 490 000	6 760 000	6 040 060	0.13	900 000
STIFTUNG KANTONSSPITAL GRAUBUENDE-REG-S 0.15000% 21-08.07.30*	CHF	1 750 000		210 000	1 540 000	1 285 900	0.03	
STRAUMANN HOLDING AG-REG-S 0.55000% 20-03.10.25*	CHF	1 300 000		160 000	1 140 000	1 084 140	0.02	
SULZER AG 0.37500% 16-11.07.22*	CHF	1 160 000	465 000	1 625 000				
SULZER AG-REG-S 0.62500% 18-22.10.21*	CHF	10 950 000		10 950 000				
SULZER AG-REG-S 1.30000% 18-06.07.23*	CHF	1 750 000			1 210 000	532 332	0.01	
SULZER AG-REG-S 1.60000% 18-22.10.24*	CHF	7 270 000		870 000	6 400 000	6 166 400	0.13	
SWISS LIFE HOLDING AG 1.87500% 13-21.06.23*	CHF	9 890 000		9 890 000				
SWISS PRIME SITE FINANCE AG 2.00000% 14-10.12.24*	CHF	3 590 000		610 000	2 980 000	2 947 220	0.06	865 000
SWISS PRIME SITE FINANCE AG 0.50000% 16-03.11.25*	CHF	4 770 000		575 000	4 195 000	3 930 715	0.08	1 035 000
SWISS PRIME SITE FINANCE AG 0.82500% 17-11.05.26*	CHF	4 070 000		490 000	3 580 000	3 334 770	0.07	
SWISS PRIME SITE FINANCE AG-REG-S 1.00000% 18-16.07.24*	CHF	3 800 000		1 455 000	2 345 000	2 287 548	0.05	150 000
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF	8 510 000		1 370 000	7 140 000	6 654 480	0.14	170 000
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 19-30.09.31*	CHF	2 260 000		275 000	1 985 000	1 505 623	0.03	
SWISS PRIME SITE FINANCE AG-REG-S 0.65000% 20-18.12.29*	CHF	3 770 000		630 000	3 140 000	2 606 200	0.06	
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 21-11.02.28*	CHF	4 500 000		540 000	3 960 000	3 437 280	0.07	115 000
SWISS REINSURANCE CO LTD-REG-S 1.00000% 14-17.09.24*	CHF	4 750 000		570 000	4 180 000	4 111 030	0.09	1 500 000
SWISSCOM AG 0.12500% 16-15.09.32*	CHF	6 350 000		760 000	5 590 000	4 416 100	0.09	1 180 000
SWISSCOM AG 0.25000% 15-17.04.23*	CHF	7 120 000		7 120 000				
SWISSCOM AG 0.37500% 16-31.03.28*	CHF	8 750 000		1 050 000	7 700 000	6 991 600	0.15	5 445 000
SWISSCOM AG 0.37500% 16-15.12.27*	CHF	1 070 000		130 000	940 000	856 810	0.02	940 000
SWISSCOM AG 0.37500% 17-31.05.27*	CHF	4 210 000		505 000	3 705 000	3 428 978	0.07	100 000
SWISSCOM AG 1.00000% 15-17.04.35*	CHF	1 220 000	1 000 000	270 000	1 950 000	1 607 775	0.03	
SWISSCOM AG 1.50000% 14-14.07.26*	CHF	10 720 000		2 035 000	8 685 000	8 572 095	0.18	
SWISSCOM AG 2.62500% 10-31.08.22*	CHF	8 895 000	100 000	8 995 000				
SWISSCOM AG-REG-S 0.75000% 17-24.11.33*	CHF	30 000			30 000	24 750	0.00	
SWISSCOM AG-REG-S 0.50000% 19-15.03.29*	CHF	4 335 000		520 000	3 815 000	3 412 518	0.07	
SWISSCOM AG-REG-S 0.75000% 18-12.10.28*	CHF	1 800 000		220 000	1 580 000	1 448 860	0.03	
SWISSCOM AG-REG-S 0.25000% 21-18.05.33*	CHF	1 570 000		190 000	1 380 000	1 083 990	0.02	
SWISSCOM AG-REG-S 1.50000% 14-28.09.29*	CHF	2 100 000		520 000	1 580 000	1 497 840	0.03	
SWISSGRID AG 0.62500% 15-25.02.30*	CHF	250 000			250 000	219 375	0.00	
SWISSGRID AG 1.62500% 13-30.01.25*	CHF	7 850 000		940 000	6 910 000	6 858 175	0.15	
SWISSGRID AG-REG-S 0.20000% 20-30.06.32*	CHF	4 300 000		515 000	3 785 000	3 012 860	0.06	445 000
SWISSGRID AG-REG-S 0.15000% 20-30.06.34*	CHF	4 300 000		515 000	3 785 000	2 836 858	0.06	500 000
SWISSGRID AG-REG-S 0.12500% 20-30.06.36*	CHF	2 800 000		335 000	2 465 000	1 750 150	0.04	
SWISSGRID AG-REG-S 0.20000% 21-29.06.40*	CHF	2 000 000	2 000 000	480 000	3 520 000	2 332 000	0.05	400 000
SWITZERLAND 1.25000% 12-11.06.24*	CHF	25 210 000		5 240 000	19 970 000	20 133 754	0.43	13 970 000
SWITZERLAND 1.25000% 12-27.06.37*	CHF	49 900 000	2 500 000	5 965 000	46 435 000	46 541 801	0.99	
SWITZERLAND 1.25000% 14-28.05.26*	CHF	32 768 000		3 920 000	28 848 000	29 300 914	0.62	
SWITZERLAND 1.50000% 12-30.04.42*	CHF	66 950 000	1 000 000	10 205 000	57 745 000	61 683 209	1.31	1 516 000
SWITZERLAND 1.50000% 13-24.07.25*	CHF	16 890 000		2 020 000	14 870 000	15 189 705	0.32	
SWITZERLAND 2.00000% 14-25.06.64*	CHF	23 080 000	5 000 000	2 760 000	25 320 000	35 184 672	0.75	18 430 000
SWITZERLAND 2.25000% 11-22.06.31*	CHF	39 008 000	2 500 000	4 665 000	36 843 000	40 059 394	0.85	
SWITZERLAND 2.50000% 06-08.03.36*	CHF	45 736 000	7 900 000	7 340 000	46 296 000	53 661 694	1.14	
SWITZERLAND 3.25000% 07-27.06.27*	CHF	39 977 000		4 780 000	35 197 000	38 952 520	0.83	35 197 000
SWITZERLAND 3.50000% 03-08.04.33*	CHF	50 407 000	2 500 000	7 345 000	45 562 000	55 799 781	1.18	
SWITZERLAND 4.00000% 98-11.02.23*	CHF	46 867 000		46 867 000				
SWITZERLAND 4.00000% 98-08.04.28*	CHF	79 409 000	450 000	9 490 000	70 369 000	81 487 302	1.73	67 865 000
SWITZERLAND 4.00000% 99-06.01.49*	CHF	37 008 000	2 500 000	6 115 000	33 393 000	56 060 168	1.19	1 170 000
SWITZERLAND-REG-S 0.50000% 15-27.05.30*	CHF	41 937 000	830 000	5 015 000	37 752 000	36 106 013	0.76	
SWITZERLAND-REG-S 0.50000% 16-30.05.58*	CHF	30 550 000	3 000 000	3 655 000	29 895 000	25 721 658	0.54	
SWITZERLAND-REG-S 0.50000% 17-24.05.55*	CHF	22 500 000	1 000 000	2 690 000	20 810 000	18 256 613	0.39	5 800 000
SWITZERLAND-REG-S 0.50000% 17-28.06.45*	CHF	31 400 000	8 330 000	4 350 000	35 380 000	31 353 756	0.66	
SWITZERLAND-REG-S 0.50000% 18-27.06.32*	CHF	20 269 000	25 000 000	4 815 000	40 454 000	37 832 581	0.80	25 705 000
SWITZERLAND-REG-S 0.25000% 21-23.06.35*	CHF	15 000 000		2 815 000	12 185 000	10 819 062	0.23	
SWITZERLAND-REG-S 0.50000% 22-27.06.32*	CHF	20 000 000		20 000 000				
SWITZERLAND-REG-S 0.50000% 17-28.06.45*	CHF	5 000 000		5 000 000				
SWITZERLAND-REG-S 2.00000% 22-25.06.64*	CHF	5 000 000		5 000 000				
SYNGENTA FINANCE AG-REG-S 0.12500% 20-09.12.22*	CHF	5 500 000	4 750 000		10 250 000	10 219 250	0.22	
SYNGENTA FINANCE AG-REG-S 0.70000% 20-09.12.26*	CHF	8 250 000			8 250 000	7 330 125	0.16	
SYNGENTA FINANCE AG-REG-S 1.25000% 20-16.10.23*	CHF		1 000 000		1 000 000	979 500	0.02	
SYNGENTA FINANCE AG-REG-S 0.62500% 21-30.08.24*	CHF		5 000 000		5 000 000	4 750 000	0.10	
TESSIN, CANTON OF 1.25000% 12-11.06.27*	CHF	1 340 000		165 000	1 175 000	1 146 213	0.02	
TESSIN, CANTON OF 1.80000% 13-15.05.43*	CHF	14 050 000		1 680 000	12 370 000	11 714 390	0.25	
TESSIN, CANTON OF 2.12500% 10-24.11.34*	CHF	3 955 000		475 000	3 480 000	3 455 640	0.07	3 480 000
THURGAUER KANTONALBANK 1.00000% 12-30.11.22*	CHF	5 190 000		5 190 000				
THURGAUER KANTONALBANK 1.50000% 13-04.03.27*	CHF	260 000			260 000	256 230	0.01	
THURGAUER KANTONALBANK 1.75000% 13-30.09.24*	CHF	7 760 000		930 000	6 830 000	6 843 660	0.14	
THURGAUER KANTONALBANK 1.37500% 14-28.08.23*	CHF	850 000		850 000				
THURGAUER KANTONALBANK 0.70000% 18-22.03.30*	CHF	790 000			790 000	713 370	0.02	
THURGAUER KANTONALBANK 0.12500% 21-21.05.32*	CHF	3 250 000		390 000	2 860 000	2 323 750	0.05	
TRANSPORTS PUBLICS GENEVOIS 0.90000% 15-21.05.35*	CHF		1 230 000	150 000	1 080 000	910 440	0.02	
UBS GROUP AG 0.37500% 21-24.08.29*	CHF	3 000 000		400 000	2 600 000	2 125 500	0.05	200 000
UBS GROUP AG-REG-S 0.62500% 17-18.05.24*	CHF	10 600 000			10 600 000	10 377 400	0.22	
UBS GROUP AG-REG-S 1.25000% 16-23.02.26*	CHF	3 600 000		400 000	3 200 000	3 048 000	0.06	600 000
UNION BANCAIRE PRIVEE UBP SA 0.20000% 21-15.12.26*	CHF		6 000 000	720 000	5 280 000	4 778 400	0.10	
URNER KANTONALBANK 0.12500% 16-27.11.26*	CHF	150 000			150 000	139 575	0.00	
VALIANT BANK AG 0.12500% 19-04.12.34*	CHF	25 000 000		2 990 000	22 010 000	16 562 525	0.35	
VALIANT BANK AG-REG-S 0.37500% 17-06.12.27*	CHF	2 170 000		260 000	1 910 000	1 742 875	0.04	1 910 000
VALIANT BANK AG-REG-S 0.10000% 21-07.05.31*	CHF	17 000 000		2 035 000	14 965 000	12 233 888	0.26	
VALIANT BANK AG-REG-S 0.10000% 21-29.11.30*	CHF	18 500 000		2 215 000	16 285 000	13 516 550	0.29	200 000
VAUD, CANTON OF 1.00000% 12-07.06.22*	CHF	7 000 000		7 000 000				
VAUD, CANTON OF 2.00000% 13-24.10.33*	CHF	13 070 000		1 565 000	11 505 000	11 441 723	0.24	
VIFOR PHARMA AG-REG-S 0.75000% 18-13.09.22*	CHF	3 400 000		3 400 000				
VP BANK AG 0.87500% 15-07.10.24*	CHF	5 550 000		665 000	4 885 000	4 753 105	0.10	
VP BANK AG-REG-S 0.60000% 19-29.11.29*	CHF	2 400 000		200 000	2 200 000	1 840 300	0.04	
WALLISER KANTONALBANK 1.50000% 13-28.10.22*	CHF	150 000		150 000				
WALLISER KANTONALBANK 0.25000% 15-16.03.23*	CHF	18 190 000		18 190 000				
WALLISER KANTONALBANK 0.40000% 15-15.09.25*	CHF	1 800 000		220 000	1 580 000	1 516 800	0.03	
WALLISER KANTONALBANK 0.20000% 16-19.08.24*	CHF	2 625 000		315 000	2 310 000	2 248 785	0.05	
WALLISER KANTONALBANK 0.20000% 17-02.02.26*	CHF	4 030 000		485 000	3 545 000	3 358 888	0.07	
WALLISER KANTONALBANK-REG-S 0.35000% 18-07.09.27*	CHF	16 300 000		1 950 000	14 350 000	13 237 875	0.28	
WALLISER KANTONALBANK-REG-S 0.15000% 20-05.10.32*	CHF	8 040 000		965 000	7 075 000	5 667 075	0.12	
WALLISER KANTONALBANK-REG-S 0.10000% 21-18.04.31*	CHF	7 000 000		840 000	6 160 000	5 134 360	0.11	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
WASSERWERKE ZUG AG-REG-S 0.20000% 21-29.09.33*	CHF	760 000			760 000	583 680	0.01	740 000
WINTERTHUR, CITY OF 1.87500% 12-20.04.37*	CHF	7 190 000		860 000	6 330 000	5 972 355	0.13	
WINTERTHUR, CITY OF 1.50000% 13-24.01.36*	CHF	3 650 000		440 000	3 210 000	2 863 320	0.06	
WINTERTHUR, CITY OF 2.25000% 14-10.02.39*	CHF	3 050 000		365 000	2 685 000	2 651 438	0.06	
WINTERTHUR, CITY OF 0.15000% 15-27.03.23*	CHF	300 000		300 000				
WINTERTHUR, CITY OF-REG-S 0.15000% 18-26.03.25*	CHF	500 000			500 000	481 500	0.01	
ZUERCHER KANTONALBANK 2.12500% 10-29.06.22*	CHF	10 520 000		10 520 000				
ZUERCHER KANTONALBANK 2.00000% 10-08.09.25*	CHF	13 240 000		1 585 000	11 655 000	11 748 240	0.25	
ZUERCHER KANTONALBANK 2.00000% 10-30.11.34*	CHF	3 285 000		395 000	2 890 000	2 798 965	0.06	
ZUERCHER KANTONALBANK 2.37500% 11-29.03.23*	CHF	5 360 000	175 000	5 360 000	175 000	176 050	0.00	
ZUERCHER KANTONALBANK 2.50000% 11-29.03.44*	CHF	715 000		715 000				
ZUERCHER KANTONALBANK 2.50000% 11-10.06.31*	CHF	1 820 000	3 000 000	580 000	4 240 000	4 346 000	0.09	1 150 000
ZUERCHER KANTONALBANK 1.62500% 12-12.04.27*	CHF	1 185 000		145 000	1 040 000	1 028 560	0.02	
ZUERCHER KANTONALBANK 1.12500% 13-29.01.24*	CHF	4 740 000	13 240 000	2 150 000	15 830 000	15 752 433	0.33	
ZUERCHER KANTONALBANK 0.75000% 15-28.10.30*	CHF	8 650 000		1 035 000	7 615 000	6 853 500	0.15	750 000
ZUERCHER KANTONALBANK 0.12500% 16-13.05.26*	CHF	8 700 000		1 040 000	7 660 000	7 223 380	0.15	
ZUERCHER KANTONALBANK 0.02000% 16-16.08.27*	CHF	5 220 000	2 000 000	865 000	6 355 000	5 814 825	0.12	
ZUERCHER KANTONALBANK 0.05000% 16-23.11.26*	CHF	18 740 000		2 240 000	16 500 000	15 320 250	0.32	
ZUERCHER KANTONALBANK 0.25000% 17-27.01.26*	CHF	9 735 000		1 915 000	7 820 000	7 440 730	0.16	
ZUERCHER KANTONALBANK-REG-S 0.30000% 18-25.01.28*	CHF	13 895 000		1 665 000	12 230 000	11 208 795	0.24	
ZUERCHER KANTONALBANK-REG-S 0.25000% 18-08.05.25*	CHF	8 720 000		1 045 000	7 675 000	7 406 375	0.16	
ZUERCHER KANTONALBANK-REG-S 0.15000% 19-25.01.27*	CHF	6 550 000		785 000	5 765 000	5 364 333	0.11	320 000
ZUERCHER KANTONALBANK-REG-S 0.12500% 19-06.06.29*	CHF	2 000 000		240 000	1 760 000	1 548 800	0.03	
ZUERCHER KANTONALBANK-REG-S 0.05000% 20-05.02.31*	CHF	10 000 000		1 195 000	8 805 000	7 382 993	0.16	
ZUERCHER KANTONALBANK-REG-S 0.05000% 20-04.11.32*	CHF	2 900 000		350 000	2 550 000	2 042 550	0.04	500 000
ZUERCHER KANTONALBANK 2.50000% 22-10.06.31*	CHF		3 000 000	3 000 000				
ZUERICH, CANTON OF 1.00000% 12-03.12.25*	CHF	1 800 000		220 000	1 580 000	1 550 770	0.03	
ZUERICH, CANTON OF 1.25000% 12-03.12.32*	CHF	1 150 000		140 000	1 010 000	942 330	0.02	
ZUERICH, CANTON OF 1.37500% 13-06.12.23*	CHF	540 000		540 000				
ZUERICH, CANTON OF 1.25000% 14-07.03.24*	CHF	400 000	325 000		725 000	723 695	0.02	
ZUERICH, CANTON OF-REG-S 1.00000% 14-06.10.27*	CHF	2 400 000		290 000	2 110 000	2 044 590	0.04	
ZUERICH, CANTON OF-REG-S 0.10000% 20-23.06.45*	CHF	5 210 000		625 000	4 585 000	3 129 263	0.07	
ZUERICH, CITY OF 1.00000% 12-05.12.23*	CHF	270 000		270 000				
ZUERICH, CITY OF 1.62500% 13-26.09.24*	CHF	3 760 000		450 000	3 310 000	3 323 240	0.07	
ZUERICH, CITY OF 2.37500% 11-21.02.24*	CHF	3 160 000		380 000	2 780 000	2 820 310	0.06	
ZUERICH, CITY OF 2.55000% 06-10.03.36*	CHF	17 480 000		2 090 000	15 390 000	16 344 180	0.35	
ZUERICH, CITY OF 2.62500% 11-10.06.38*	CHF	160 000			160 000	171 520	0.00	
ZUERICH, CITY OF-REG-S 2.75000% 05-14.02.25*	CHF	4 550 000		545 000	4 005 000	4 123 147	0.09	
ZUERICH, CITY OF-REG-S 0.95000% 18-19.12.42*	CHF	1 300 000		160 000	1 140 000	939 360	0.02	
ZUERICH, CITY OF-REG-S 0.25000% 21-24.11.51*	CHF		2 500 000	300 000	2 200 000	1 427 800	0.03	
ZUG ESTATES HOLDING AG-REG-S 0.10000% 19-02.10.25*	CHF	1 650 000		200 000	1 450 000	1 328 925	0.03	90 000
ZUG ESTATES HOLDING AG-REG-S 0.75000% 22-17.04.29*	CHF		2 265 000	275 000	1 990 000	1 728 315	0.04	
ZUGER KANTONALBANK 0.50000% 15-03.03.27*	CHF	7 800 000		935 000	6 865 000	6 473 695	0.14	
ZUGER KANTONALBANK 0.12500% 19-03.12.29*	CHF	4 300 000		515 000	3 785 000	3 283 488	0.07	
ZUGER KANTONALBANK 1.50000% 12-05.06.37*	CHF	100 000			100 000	89 800	0.00	
ZUGER KANTONALBANK AG 1.50000% 11-28.11.23*	CHF	4 800 000		575 000	4 225 000	4 224 578	0.09	
ZUGER KANTONALBANK AG 1.50000% 12-20.11.37*	CHF	4 150 000		500 000	3 650 000	3 268 575	0.07	
ZUGER KANTONALBANK AG 0.37500% 16-15.12.27*	CHF	320 000			320 000	295 360	0.01	
ZUGER KANTONALBANK AG 0.12500% 19-27.06.30*	CHF	4 450 000		535 000	3 915 000	3 355 155	0.07	
ZUGER KANTONALBANK AG 0.10000% 20-14.10.31*	CHF	3 160 000		380 000	2 780 000	2 292 110	0.05	
ZURICH INSURANCE CO 1.87500% 13-18.09.23*	CHF	3 600 000		3 600 000				
ZURICH INSURANCE CO 1.50000% 14-22.07.26*	CHF	6 100 000		1 230 000	4 870 000	4 762 860	0.10	1 115 000
ZURICH INSURANCE CO-REG-S 0.50000% 18-18.12.24*	CHF	210 000		210 000				
ZURICH INSURANCE CO-REG-S 1.00000% 18-30.10.28*	CHF	1 140 000	350 000	405 000	1 085 000	996 573	0.02	
ZURICH, CITY OF 1.12500% 14-06.03.23*	CHF	3 300 000	115 000	3 415 000				
ZURICH, CITY OF-REG-S 0.12500% 20-20.04.28*	CHF		400 000		400 000	365 000	0.01	200 000
<b>Total CHF</b>						<b>3 680 944 244</b>	<b>77.97</b>	

<b>Total Bonds, fixed rate</b>						<b>3 680 944 244</b>	<b>77.97</b>	
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<b>Bonds, zero coupon</b>								
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<b>CHF</b>								
AARGAUISCHE KANTONALBANK 0.00000% 16-08.03.22*	CHF	5 000 000		5 000 000				
AARGAUISCHE KANTONALBANK-REG-S 0.00000% 19-17.09.29*	CHF	5 300 000		635 000	4 665 000	4 042 223	0.09	
AMAG LEASING AG-REG-S 0.00000% 21-18.02.25*	CHF		3 000 000		3 000 000	2 868 000	0.06	
BALOISE HOLDING AG-REG-S 0.00000% 19-23.09.22*	CHF	8 800 000		8 800 000				
BALOISE HOLDING AG-REG-S 0.00000% 19-25.09.26*	CHF	4 800 000		575 000	4 225 000	3 848 975	0.08	600 000
BALOISE HOLDING-REG-S 0.00000% 19-25.09.29*	CHF	300 000			300 000	248 700	0.01	
BASEL-STADT, CANTON OF 0.00000% 16-04.09.26*	CHF	4 280 000		515 000	3 765 000	3 529 688	0.07	
BASEL-STADT, CANTON OF 0.00000% 16-05.09.29*	CHF	800 000		100 000	700 000	611 100	0.01	500 000
BASEL-STADT, CANTON OF 0.00000% 17-22.11.24*	CHF	2 300 000		275 000	2 025 000	1 960 200	0.04	2 025 000
BASEL-STADT, CANTON OF 0.00000% 18-24.09.25*	CHF	3 400 000		410 000	2 990 000	2 864 420	0.06	
BASLER KANTONALBANK-REG-S 0.00000% 18-11.04.22*	CHF	18 300 000		18 300 000				
BASLER KANTONALBANK-REG-S 0.00000% 19-23.08.34*	CHF	16 835 000		2 015 000	14 820 000	11 263 200	0.24	
CANTON OF SCHWYZ SWITZERLAND 0.00000% 16-20.01.23*	CHF	900 000		900 000				
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 19-16.07.29*	CHF	13 870 000		1 660 000	12 210 000	10 042 725	0.21	
EUROFIMA EUROPEAN RAILROADMAT FIN CO 0.00000% 21-22.12.31*	CHF		4 800 000	575 000	4 225 000	3 504 638	0.07	
FREIBURGER KANTONALBANK 0.00000% 21-05.02.31*	CHF	8 000 000			8 000 000	6 644 000	0.14	
FREIBURGER KANTONALBANK-REG-S 0.00000% 20-26.02.30*	CHF	12 000 000			12 000 000	10 230 000	0.22	
GENEVA, CANTON OF-REG-S 0.00000% 19-23.09.59*	CHF	15 440 000		1 850 000	13 590 000	6 822 180	0.14	
GENEVA, CANTON OF-REG-S 0.00000% 19-26.05.28*	CHF	1 860 000		225 000	1 635 000	1 474 770	0.03	
GIVAUDAN SA 0.00000% 16-07.12.22*	CHF	4 150 000	2 550 000	6 700 000				
GLARNER KANTONALBANK-REG-S 0.00000% 19-16.10.29*	CHF	4 800 000			4 800 000	4 125 600	0.09	
GLARNER KANTONALBANK-REG-S 0.00000% 20-06.09.28*	CHF	11 320 000			11 320 000	10 006 880	0.21	
LUZERNER KANTONALBANK-REG-S 0.00000% 20-07.08.28*	CHF	16 760 000	3 350 000	2 365 000	17 745 000	15 819 668	0.34	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.00000% 16-05.07.22*	CHF	12 400 000		12 400 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.00000% 16-16.05.23*	CHF	4 920 000		4 920 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.00000% 17-22.11.22*	CHF	1 930 000		1 930 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-06.04.27*	CHF	27 710 000		3 315 000	24 395 000	22 558 057	0.48	900 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-26.08.49*	CHF	17 495 000	10 000 000	3 290 000	24 205 000	14 886 075	0.32	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-29.07.24*	CHF	1 100 000		135 000	965 000	939 235	0.02	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-10.05.45*	CHF	9 250 000		1 110 000	8 140 000	5 219 368	0.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-25.02.28*	CHF	3 950 000		475 000	3 475 000	3 149 045	0.07	910 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 21-26.08.49*	CHF		10 000 000	10 000 000				
PFANDBRIEFZENTR SCHWEI KANTONALBK-REG-S 0.00000% 20-15.03.30*	CHF	1 200 000		145 000	1 055 000	908 988	0.02	
PFANDBRIEFZENTR SCHWEIZ KANT BK-REG-S 0.00000% 21-18.03.33*	CHF	6 000 000		720 000	5 280 000	4 213 440	0.09	2 300 000
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 15-25.07.23*	CHF	160 000		160 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 16-02.10.26*	CHF	11 200 000	500 000	1 400 000	10 300 000	9 636 680	0.20	745 000
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 16-14.06.24*	CHF		2 000 000	240 000	1 760 000	1 716 528	0.04	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 16-27.01.27*	CHF	21 570 000		2 580 000	18 990 000	17 647 407	0.37	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.00000% 21-13.03.28*	CHF	4 000 000		480 000	3 520 000	3 186 304	0.07	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.00000% 21-15.02.36*	CHF		18 000 000	18 000 000				



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 19-10.09.37*	CHF	2 770 000		335 000	2 435 000	1 758 314	0.04	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 20-02.04.31*	CHF	23 800 000		5 050 000	18 750 000	15 727 500	0.33	150 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 20-21.06.28*	CHF	400 000			400 000	359 800	0.01	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 21-05.02.29*	CHF	11 000 000		1 315 000	9 685 000	8 572 194	0.18	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 21-15.02.36*	CHF	24 390 000	18 000 000	5 070 000	37 320 000	27 795 936	0.59	1 400 000
PFANDBRIEFZENTRALE DER SCHWEIZER-REG-S 0.00000% 20-19.07.30*	CHF	6 420 000		770 000	5 650 000	4 827 925	0.10	750 000
PFANDBRIEFZENTRALE DER SCHWEIZER-REG-S 0.00000% 21-25.07.31*	CHF		5 000 000	600 000	4 400 000	3 661 680	0.08	
PSP SWISS PROPERTY AG 0.00000% 16-01.09.23*	CHF	6 125 000		3 210 000	2 915 000	2 863 696	0.06	
PSP SWISS PROPERTY AG-REG-S 0.00000% 19-06.02.30*	CHF	4 950 000		1 915 000	3 035 000	2 432 553	0.05	2 085 000
SOLOTHURN, CANTON OF 0.00000% 15-16.10.23*	CHF	5 050 000		5 050 000				
SWISSCOM AG-REG-S 0.00000% 19-30.08.44*	CHF	5 590 000		670 000	4 920 000	2 843 760	0.06	
SWISSGRID AG-REG-S 0.00000% 20-30.06.28*	CHF	7 320 000	2 000 000	1 115 000	8 205 000	7 195 785	0.15	
SWITZERLAND-REG-S 0.00000% 16-22.06.29*	CHF	39 300 000	1 500 000	4 880 000	35 920 000	33 481 032	0.71	
SWITZERLAND-REG-S 0.00000% 19-24.07.39*	CHF	28 400 000	5 500 000	5 955 000	27 945 000	22 951 229	0.49	2 700 000
SWITZERLAND-REG-S 0.00000% 19-26.06.34*	CHF	19 500 000	5 000 000	4 250 000	20 250 000	17 589 150	0.37	
SWITZERLAND-REG-S 0.00000% 22-26.06.34*	CHF		5 000 000	5 000 000				
VALIANT BANK AG-REG-S 0.00000% 19-31.07.29*	CHF	5 500 000		660 000	4 840 000	4 157 560	0.09	
VALIANT BANK AG-REG-S 0.00000% 19-31.10.25*	CHF	10 800 000	1 000 000	2 295 000	9 505 000	8 953 710	0.19	
VALIANT BANK AG-REG-S 0.00000% 21-20.01.26*	CHF	8 660 000		1 535 000	7 125 000	6 679 688	0.14	
WALLISER KANTONALBANK-REG-S 0.00000% 20-14.02.29*	CHF	9 800 000		1 175 000	8 625 000	7 525 313	0.16	
ZUERCHER KANTONALBANK 0.00000% 21-21.01.33*	CHF	5 700 000	200 000	685 000	5 215 000	4 135 495	0.09	
ZUERCHER KANTONALBANK-REG-S 0.00000% 20-12.03.30*	CHF	4 780 000		575 000	4 205 000	3 591 070	0.08	
ZUERICH, CITY OF-REG-S 0.00000% 20-26.10.60*	CHF	3 300 000		395 000	2 905 000	1 516 410	0.03	
<b>Total CHF</b>						<b>372 587 888</b>	<b>7.89</b>	
<b>Total Bonds, zero coupon</b>						<b>372 587 888</b>	<b>7.89</b>	
<b>Total Securities traded on an exchange</b>						<b>4 690 937 948</b>	<b>99.36</b>	

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

### Investment certificates, open end

#### Switzerland

UBS (CH) INST FUND-BONDS CHF INLAND CORPORATE PASSIVE II UX**	CHF	5			5	519 753	0.02	
<b>Total Switzerland</b>						<b>519 753</b>	<b>0.02</b>	

### Total Investment certificates, open end

<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>519 753</b>	<b>0.02</b>	
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<b>Total securities and similar instruments</b> (thereof in lending)						<b>4 691 457 701</b> 375 439 013	<b>99.38</b> 7.95)	
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Bank deposits at sight						2 537 023	0.05	
Other assets						26 981 138	0.57	
<b>Total fund assets</b>						<b>4 720 975 862</b>	<b>100.00</b>	

Short-term bank liabilities						-235 462		
Other liabilities						-64 422		
<b>Net fund assets</b>						<b>4 720 675 978</b>		

### Valuation categories

	Market value as of 30.9.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	4 690 937 948	99.36
Investments valuation based on market-observed parameters	519 753	0.02
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>4 691 457 701</b>	<b>99.38</b>

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

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

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

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

\*\* valuation based on market-observed parameters



## Supplementary information

### Derivative financial instruments

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

There were no contracts in derivative financial instruments open at balance sheet date.

### Repurchase agreements

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

### Deposits made in securities instead of in cash

*UBS (CH) Investment Fund*

– *Bonds CHF Inland Passive Class I-X*

During the period under review, securities (instead of in cash) in the value of CHF 25 648 590.91 were deposited which corresponds to 22 740.1950 units.

### Withdrawals made in securities instead of in cash

*UBS (CH) Investment Fund*

– *Bonds CHF Inland Passive Class I-X*

During the period under review, securities (instead of in cash) in the value of CHF 56 101 786.88 were redeemed which corresponds to 49 979.2340 units.

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class F	0.14%
Class I-A1	0.18%
Class I-A2	0.18%
Class I-A3	0.14%
Class I-B	0.05%
Class I-X	0.00%
Class W	0.18%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.



# UBS (CH) Investment Fund

## – Equities Canada Passive

### Category Other Funds for Traditional Investments

#### Three-year comparison

	ISIN	30.9.2022	30.9.2021	30.9.2020
Net fund assets in CHF		66 176 014.64	146 393 760.56	175 594 347.28
<b>Class I-X</b>	<b>CH0042263191</b>			
Net asset value per unit in CHF		1 012.62	1 108.46	817.94
Number of units outstanding		47 156.6270	126 897.2110	209 506.7980
<b>Class (CAD) I-X</b>	<b>CH0295356700</b>			
Net asset value per unit in CAD		1 541.83	1 641.82	1 296.90
Number of units outstanding		16 682.1040	4 742.1850	4 742.1850

#### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-X	CHF	-7.9%	36.8%	-10.4%
Class (CAD) I-X	CAD	-5.3%	27.5%	-2.1%
Benchmark:				
MSCI Canada (net div. reinv.)	CHF	-8.3%	36.0%	-10.7%
MSCI Canada (net div. reinv.)	CAD	-5.7%	27.0%	-2.2%

Historical performance is no indicator of current or future performance.  
The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.



## Report of the Portfolio Manager

The first quarter of the reporting year was positive for most global markets. Equity market sentiment held up despite further indications of more hawkish policy from central banks. In October, the Bank of Canada triggered a global rise in short-term yields and a flattening of curves after it ended its bond purchase program earlier than expected and moved forward the projected timing of its first rate increase. After entering 2022 close to record highs, global equities came under pressure in January and February amid concerns over the outlook for growth, inflation, tighter central bank policy and the conflict in Ukraine. After struggling in the first two months of the year, most major equity markets regained ground in March despite an uncertain backdrop of war that contributed to heightened volatility during the month. The path for higher policy rates was revised to the upside across developed economies during Q1-22, especially in the US and Canada. Global stock markets fell sharply in June, capping a poor second quarter of 2022, amid the worst first half of a year for the US market since 1970. The slide was led by the US market amid concerns over the pace of monetary tightening and the drag on consumer spending from inflation. Equity markets rallied in July, reflecting a sense among some investors that the market had become oversold. However, the summer rally in stocks that started in mid-June went into reverse in August. The main driver over the month was shifting perceptions over Federal Reserve policy, with hopes fading later in the month that the central bank was on the brink of a more dovish turn. Global equities fell for a second straight month in September as central banks signaled a faster pace of policy tightening to curb inflation.

Over the financial year, from 1 October 2021 to 30 September 2022, performance was negative and the fund performed in line with its benchmark, the MSCI Canada (net div. reinv.). This is a passive fund which aims to replicate the performance of the index, and no active investment decisions are applied. The performance of the fund reflects the performance of its benchmark.

## Structure of the securities portfolio

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

Royal Bank of Canada	7.75
Toronto-Dominion Bank	6.77
Enbridge Inc	4.56
Canadian National Railway Co	3.85
Can Pacific Rys Com	3.77
Bank of Montreal	3.57
Brookfield Asset M Ltd	3.50
Bank of Nova Scotia	3.45
Canadian Natural Res Ltd	3.26
Nutrien Ltd	2.79
Others	54.15
<b>Total</b>	<b>97.42</b>

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

### Breakdown by sectors in % of total assets

Banks & credit institutions	25.20
Petroleum	10.89
Energy & water supply	10.07
Traffic & transportation	8.07
Insurance	5.37
Internet, software & IT services	5.23
Retail trade, department stores	4.84
Precious metals & stones	4.38
Real Estate	4.06
Mining, coal & steel	3.52
Others	15.79
<b>Total</b>	<b>97.42</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	CHF	CHF
Bank deposits		
– at sight	1 647 383.66	3 784 985.31
Securities		
– Shares and other equity instruments	65 507 718.43	145 223 633.82
Derivative financial instruments	-56 481.29	-34 932.63
Other assets	138 126.90	246 828.16
<b>Total fund assets</b>	<b>67 236 747.70</b>	<b>149 220 514.66</b>
Loans	-840 307.61	-2 463 636.31
Other liabilities	-220 425.45	-363 117.79
<b>Net fund assets</b>	<b>66 176 014.64</b>	<b>146 393 760.56</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	CHF	CHF
Income from bank assets	210.70	0.00
Negative interest	-2 234.25	-2 727.20
Income from securities		
– from shares and other equity instruments	1 836 049.01	3 050 502.27
– from bonus shares	0.00	260 295.63
– from units of other collective investment schemes	0.00	409.25
Income from securities lending	62 081.33	56 063.47
Offset payments from securities lending	1 800 333.02	1 735 846.77
Purchase of current net income on issue of units	305 483.61	156 929.14
<b>Total income</b>	<b>4 001 923.42</b>	<b>5 257 319.33</b>
<b>Expenses</b>		
Interest payable	-54.66	-104.02
Audit expenses	-15 438.80	-15 438.80
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 (CAD) I-X	0.00	0.00
Other expenses	-5 151.58	-3 433.02
Payment of current net income on redemption of units	-1 965 766.95	-1 564 495.91
<b>Total expenses</b>	<b>-1 986 411.99</b>	<b>-1 583 471.75</b>
<b>Net income</b>	<b>2 015 511.43</b>	<b>3 673 847.58</b>
Realized capital gains and losses	22 156 165.99	21 039 431.08
<b>Realized result</b>	<b>24 171 677.42</b>	<b>24 713 278.66</b>
Unrealized capital gains and losses	-28 605 966.14	33 981 789.82
<b>Total result</b>	<b>-4 434 288.72</b>	<b>58 695 068.48</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net income of the financial year	2 015 511.43	3 673 847.58
<b>Available for distribution</b>	<b>2 015 511.43</b>	<b>3 673 847.58</b>
Less federal withholding tax <sup>1</sup>	-705 429.00	-1 285 846.65
Net income retained for reinvestment	-1 310 082.43	-2 388 000.93
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	146 393 760.56	175 594 347.28
Paid federal withholding tax	-1 262 351.05	-1 731 069.06
Balance of unit movements	-74 521 106.15	-86 164 586.14
Total result	-4 434 288.72	58 695 068.48
<b>Net fund assets at the end of the reporting period</b>	<b>66 176 014.64</b>	<b>146 393 760.56</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Development of the outstanding units

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	126 897.2110	209 506.7980
Units issued	12 982.3040	15 874.3960
Units redeemed	-92 722.8880	-98 483.9830
<b>Situation at the end of the period</b>	<b>47 156.6270</b>	<b>126 897.2110</b>
Difference between units issued and units redeemed	-79 740.5840	-82 609.5870
<b>Class (CAD) I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	4 742.1850	4 742.1850
Units issued	11 939.9190	0.0000
Units redeemed	0.0000	0.0000
<b>Situation at the end of the period</b>	<b>16 682.1040</b>	<b>4 742.1850</b>
Difference between units issued and units redeemed	11 939.9190	0.0000

## Net income retained for reinvestment (accumulation)

### Class I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>30.839</b>
Less federal withholding tax <sup>1</sup>	CHF	-10.794
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>20.045</b>

### Class (CAD) I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CAD</b>	<b>46.965</b>
Less federal withholding tax <sup>1</sup>	CAD	-16.438
<b>Net accumulation per unit</b>	<b>CAD</b>	<b>30.527</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Inventory of Fund assets

Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Bearer shares</b>								
<b>Canada</b>								
AIR CANADA VAR VTG SHS NPV*	CAD	15 050	4 157	11 831	7 376	87 707	0.13	
ALGONQUIN PWR&UTIL COM NPV*	CAD	51 289	14 127	37 653	27 763	300 095	0.45	27 173
ALTAGAS LTD COM NPV*	CAD	23 653	5 247	17 216	11 684	221 371	0.33	11 343
ARC RESOURCES COM NPV*	CAD		54 577	26 503	28 074	333 621	0.50	6 270
ATCO LTD CL 1 NON VTG*	CAD	6 261		6 261				
B2GOLD CORP COM NPV*	CAD	86 721		86 721				
BALLARD POWER SYS COM NPV*	CAD	19 501	3 570	23 071				
BRP INC SUB VTG NPV*	CAD		3 052	1 454	1 598	97 400	0.14	1 300
CAE INC COM NPV*	CAD	24 355	5 675	17 068	12 962	196 746	0.29	12 962
CAMECO CORP COM*	CAD	33 318	6 876	23 824	16 370	429 877	0.64	
CANADIAN UTILS LTD CL A*	CAD	10 588	2 053	7 462	5 179	133 293	0.20	4 018
CANOPY GROWTH CORP COM NPV*	CAD	18 576	2 594	21 170				
EMERA INC COM*	CAD	20 986	3 988	14 055	10 919	437 139	0.65	
EMPIRE LTD CL A*	CAD	13 932	1 540	8 824	6 648	163 624	0.24	
HYDRO ONE INC COM NPV*	CAD	26 942	5 287	18 730	13 499	326 636	0.49	
IGM FINANCIAL INC COM*	CAD	6 905	1 088	4 523	3 470	85 555	0.13	3 436
IVANHOE MINES LTD COM NPV CL'A**	CAD	49 466	6 725	31 263	24 928	158 742	0.24	24 611
KEYERA CORPORATION COM NPV*	CAD	18 044	3 792	12 647	9 189	187 198	0.28	
KINROSS GOLD CORP COM NPV*	CAD	103 711	10 327	61 591	52 447	195 356	0.29	50 437
KIRKLAND LAKE GOLD COM NPV*	CAD	22 219	1 132	23 351				
LUNDIN MINING CORP COM*	CAD	54 443	10 531	37 139	27 835	139 171	0.21	
NORTHLAND POWER IN COM NPV*	CAD	18 810	3 699	12 934	9 575	277 434	0.41	
NUVEI CORPORATION SUB VOTING SHARES (CAD)*	CAD	4 636	1 887	3 725	2 798	74 818	0.11	
ONEX CORP SUB VTG*	CAD	6 321	467	3 769	3 019	137 019	0.20	
PAN AMER SILVER COM NPV*	CAD	17 213	3 852	12 367	8 698	136 822	0.20	8 667
QUEBECOR INC CL B*	CAD	13 986	859	8 146	6 699	122 220	0.18	4
RITCHIE BROS AUCTIONEERS COM*	CAD	9 279	1 996	6 703	4 572	282 664	0.42	
TELUS CORPORATION COM NPV*	CAD	706	-138		568	11 160	0.02	
TELUS CORPORATION NPV*	CAD	36 425	7 982	25 787	18 620	365 854	0.54	
TFI INTERNATIONAL COM NPV*	CAD		7 790	4 389	3 401	304 547	0.45	2 723
TMX GROUP LTD COM NPV*	CAD	4 652	405	2 800	2 257	205 420	0.31	
TOROMONT INDS LTD COM*	CAD	6 822	937	4 372	3 387	233 299	0.35	382
TOURMALINE OIL CP COM NPV*	CAD		29 787	16 682	13 105	673 913	1.00	
WEST FRASER TIMBER COM NPV*	CAD	7 918	1 394	6 775	2 537	181 601	0.27	
WSP GLOBAL INC COM NPV*	CAD	9 688	1 945	6 491	5 142	560 301	0.83	5 079
YAMANA GOLD INC COM*	CAD	80 189		80 189				
<b>Total Canada</b>						<b>7 060 603</b>	<b>10.50</b>	
<b>Total Bearer shares</b>						<b>7 060 603</b>	<b>10.50</b>	
<b>Registered shares</b>								
<b>Canada</b>								
1ST QUANTUM MINLS COM NPV*	CAD	49 079	8 044	33 045	24 078	404 451	0.60	
AGNICO EAGLE MINES LTD COM*	CAD	20 332	23 760	25 285	18 807	786 208	1.17	
ALIMENTATION COUCH COM NPV*	CAD		34 094		34 094	1 358 106	2.02	
ALIMENTATION COUCH MULTIPLE VTG SHS NPV*	CAD		80 283	80 283				
BANK NOVA SCOTIA HALIFAX COM*	CAD	100 571	18 276	69 513	49 334	2 321 745	3.45	16 695
BANK OF MONTREAL COM NPV*	CAD	53 673	10 995	36 979	27 689	2 401 302	3.57	26 916
BARRICK GOLD CORP COM NPV*	CAD	147 586	25 874	99 982	73 478	1 126 878	1.68	
BCE INC COM NEW*	CAD	5 973	1 790	4 693	3 070	127 371	0.19	2 920
BLACKBERRY LTD NPV*	CAD	43 974	11 048	32 350	22 672	105 724	0.16	22 672
BROOKFIELD ASSET M LTD VTG SHS NPV CL'A**	CAD	106 491	30 405	78 797	58 099	2 351 781	3.50	
BROOKFIELD RENEWA. CLASS A SUB VOTING SHARES*	CAD	10 659	1 705	7 052	5 312	171 760	0.26	
CAN PACIFIC RYS COM NPV*	CAD	55 292	34 356	51 296	38 352	2 533 197	3.77	1 500
CANADIAN NAT RES LTD COM*	CAD	98 250	17 766	68 452	47 564	2 190 747	3.26	
CANADIAN NATL RY CO COM*	CAD	58 911	10 230	44 909	24 232	2 589 422	3.85	
CANADIAN TIRE LTD CL A*	CAD	4 717	668	3 096	2 289	241 109	0.36	
CCL INDUSTRIES INC 'B'NON-VTG COM NPV*	CAD	12 414	1 762	8 045	6 131	294 069	0.44	5 531
CDN IMPERIAL BK OF COMMERCE COM*	CAD	37 165	80 599	80 585	37 179	1 610 159	2.39	
CENOVUS ENERGY INC COM NPV*	CAD	109 417	25 108	77 137	57 388	872 307	1.30	6 300
CGI INC COM NPV SUB VOTING SHARES C*	CAD	18 390	3 201	12 655	8 936	665 637	0.99	3 258
CONSTELLATION SOFT COM STK NPV*	CAD	1 663	203	1 045	821	1 130 368	1.68	39
DOLLARAMA INC COM NPV*	CAD	24 574	4 118	17 151	11 541	655 571	0.98	1 083
ENBRIDGE INC COM NPV*	CAD	168 039	31 399	115 814	83 624	3 068 127	4.56	82 120
FAIRFAX FINL HLDGS SUB-VTG COM NPV*	CAD	2 135	208	1 384	959	433 386	0.64	
FIRSTSERVICE CORP COM NPV*	CAD	3 271	284	1 920	1 635	192 576	0.29	480
FORTIS INC COM NPV*	CAD	38 965	8 165	27 384	19 746	742 294	1.10	
FRANCO NEVADA CORP COM NPV*	CAD	15 860	2 997	10 941	7 916	935 605	1.39	
GFL ENVIRON INC COM NPV SUB VTG SHS*	CAD	12 931	4 225	9 681	7 475	186 924	0.28	7 213
GILDAN ACTIVEWEAR INC COM*	CAD	16 329	3 404	12 032	7 701	215 413	0.32	
GREAT WEST LIFECO INC COM*	CAD	23 226	4 236	15 911	11 551	246 735	0.37	
IA FINANCIAL CORP COM NPV*	CAD	8 820	1 450	5 809	4 461	224 290	0.33	3 142
IMPERIAL OIL LTD COM NEW*	CAD	21 123	4 307	16 614	8 816	377 701	0.56	
INTACT FINL CORP COM NPV*	CAD	14 542	2 586	9 877	7 251	1 015 372	1.51	7 075
INTER PIPELINE LTD COM NPV*	CAD	8 871		8 871				
LIGHTSPEED COMMERCE COM NPV SUB VTG SHS*	CAD	8 695	3 931	6 919	5 707	99 379	0.15	
LOBLAW COS LTD COM*	CAD	14 258	2 560	9 930	6 888	539 677	0.80	
MAGNA INTL INC COM NPV*	CAD	23 887	4 348	16 700	11 535	541 453	0.81	
MANULIFE FINL CORP COM*	CAD	161 155	29 344	111 229	79 270	1 231 037	1.83	79 270
METRO INC CL A SUB*	CAD	20 359	2 887	13 389	9 857	488 388	0.73	
NATL BK OF CANADA COM NPV*	CAD	27 850	4 898	18 844	13 904	862 304	1.28	
NUTRIEN LTD NPV*	CAD	47 278	8 918	33 465	22 731	1 875 745	2.79	
OPEN TEXT CO COM NPV*	CAD	22 952	4 501	16 355	11 098	290 241	0.43	
PARKLAND CORP. COM NPV*	CAD	12 306	2 445	8 573	6 178	130 991	0.19	4 502
PEMBINA PIPELINE C COM NPV*	CAD	45 674	8 293	31 280	22 687	681 892	1.01	
POWER CORP CDA COM*	CAD	46 459	7 975	31 529	22 905	510 755	0.76	3 188
RESTAURANT BRANDS COM NPV*	CAD	22 845	4 172	14 905	12 112	637 511	0.95	
ROGERS COMMS INC CLASS'B'COM CAD1.62478*	CAD	29 432	4 891	19 715	14 608	556 784	0.83	
ROYAL BK OF CANADA COM NPV*	CAD	118 153	22 184	81 870	58 467	5 208 700	7.75	57 961
SAPUTO INC COM*	CAD	20 425	3 429	13 570	10 284	242 581	0.36	2 115
SHAW COMMUNICATIONS INC CL B CONV*	CAD	37 635	8 035	25 934	19 736	474 867	0.71	
SHOPIFY INC COM NPV CL A*	CAD	9 356	91 543	53 839	47 060	1 253 664	1.86	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
SUN LIFE FINL INC COM*	CAD	48 650	9 741	34 234	24 157	950 507	1.41	
SUNCOR ENERGY INC COM NPV 'NEW'*	CAD	124 991	22 443	88 246	59 188	1 649 249	2.45	58 723
TC ENERGY CORPORAT COM NPV*	CAD	81 198	15 273	56 007	40 464	1 612 719	2.40	19 885
TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV*	CAD	39 324	6 999	26 513	19 810	596 129	0.89	4 745
THOMSON-REUTERS CP COM NPV(POST REV SPLIT)*	USD	14 089		7 135	6 954	702 380	1.04	
THOMSON-REUTERS CP COM NPV(POST REV SPLIT)*	CAD	309	2 852	3 076	85	8 634	0.01	
TORONTO-DOMINION COM NPV*	CAD	150 822	27 660	103 485	74 997	4 551 271	6.77	57 585
WESTON GEORGE LTD COM*	CAD	6 278	758	3 994	3 042	315 152	0.47	
WHEATON PRECIOUS M COM NPV*	CAD	37 415	7 622	26 425	18 612	596 341	0.89	18 612
<b>Total Canada</b>						<b>58 184 687</b>	<b>86.54</b>	
<b>United States</b>								
BAUSCH HEALTH COMP COM NPV*	CAD	25 406	6 094	20 130	11 370	77 698	0.12	11 370
<b>Total United States</b>						<b>77 698</b>	<b>0.12</b>	
<b>Total Registered shares</b>						<b>58 262 385</b>	<b>86.65</b>	
<b>Investment certificates, closed end</b>								
<b>Canada</b>								
CANADIAN APARTMENT PROP. REAL ESTATE INVESTMENT TRUST*	CAD	7 204	1 544	5 349	3 399	102 503	0.15	
RIOCAN REAL ESTATE INVESTMENT TRUST*	CAD	12 689	1 610	8 134	6 165	82 227	0.11	
<b>Total Canada</b>						<b>184 730</b>	<b>0.26</b>	
<b>Total Investment certificates, closed end</b>						<b>184 730</b>	<b>0.26</b>	
<b>Total Securities traded on an exchange</b>						<b>65 507 718</b>	<b>97.42</b>	

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

### Registered shares

<b>Canada</b>								
ALIMENTATION COUCHE TARD INC SUB VTG SH**	CAD	68 509	458	68 967				
<b>Total Canada</b>							<b>0.00</b>	
<b>Total Registered shares</b>							<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>							<b>0.00</b>	
<b>Total securities and similar instruments</b> (thereof in lending)						<b>65 507 718</b> 24 266 592	<b>97.42</b> 36.09)	
Bank deposits at sight						1 647 384	2.45	
Derivative financial instruments						-56 481	-0.08	
Other assets						138 127	0.21	
<b>Total fund assets</b>						<b>67 236 748</b>	<b>100.00</b>	
Short-term bank liabilities						-840 308		
Other liabilities						-220 425		
<b>Net fund assets</b>						<b>66 176 015</b>		

### Valuation categories

	Market value as of 30.9.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	65 451 237	97.34
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>65 451 237</b>	<b>97.34</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
S&P/TSX 60 IX FUTURE 15.12.22*	5	CAD	799 405	-56 481	-0.08
			799 405	-56 481	-0.08

Liquidity linked to open derivative financial instruments: CHF 799 405

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

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



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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
S&P/TSX 60 INDEX FUTURE 16.12.21	CAD	4	12
S&P/TSX 60 IX FUTURE 17.03.22	CAD	8	8
S&P/TSX 60 IX FUTURE 16.06.22	CAD	8	8
S&P/TSX 60 IX FUTURE 15.09.22	CAD	7	7
S&P/TSX 60 IX FUTURE 15.12.22	CAD	5	0

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
CAD	839 676	CHF	600 000	04.01.2022



## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	799 405.41	1.21%
Total exposure- reducing positions	–	–

### Repurchase agreements

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

### Withdrawals made in securities instead of in cash

*UBS (CH) Investment Fund*

– *Equities Canada Passive Class I-X*

During the period under review, securities (instead of in cash) in the value of CHF 67 315 782.85 were redeemed which corresponds to 58 919.2070 units.

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-X 0.02%

Class (CAD) I-X 0.01%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

### Exchange rates

CAD 1 = CHF 0.716313

USD 1 = CHF 0.984250



# UBS (CH) Investment Fund

## – Equities Europe Passive

### Category Other Funds for Traditional Investments

#### Three-year comparison

	ISIN	30.9.2022	30.9.2021	30.9.2020
Net fund assets in CHF		1 034 355 956.69	1 520 306 457.20	1 726 217 867.30
<b>Class I-A1</b>	<b>CH0015798637</b>			
Net asset value per unit in CHF		1 010.79	1 299.02	990.37
Number of units outstanding		31 541.8530	37 223.6700	6 263.5100
<b>Class I-B</b>	<b>CH0015799569</b>			
Net asset value per unit in CHF		953.17	1 223.55	931.76
Number of units outstanding		9 310.3660	40 348.6360	31 341.1390
<b>Class I-X</b>	<b>CH0015799643</b>			
Net asset value per unit in CHF		1 087.49	1 395.47	1 062.29
Number of units outstanding		903 652.0730	951 207.1610	1 529 782.9010
<b>Class (EUR) I-X</b>	<b>CH0295355579</b>			
Net asset value per unit in EUR		1 236.24	1 414.81	1 080.77
Number of units outstanding		4 552.6150	59 158.8090	55 011.1200
<b>Class W</b>	<b>CH0356496742</b>			
Net asset value per unit in CHF		101.87	130.95	99.84
Number of units outstanding		53 639.0450	36 004.7110	16 802.9570

#### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-A1	CHF	-22.1%	32.1%	-10.6%
Class I-B	CHF	-22.0%	32.3%	-10.4%
Class I-X	CHF	-21.9%	32.4%	-10.4%
Class (EUR) I-X	EUR	-12.5%	31.9%	-9.6%
Class W	CHF	-22.1%	32.1%	-10.6%
Benchmark:				
MSCI Europe ex Switzerland (net div. reinv.)	CHF	-22.2%	31.8%	-10.5%
MSCI Europe ex Switzerland (net div. reinv.)	EUR	-12.8%	31.3%	-9.7%

Historical performance is no indicator of current or future performance.  
The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.



Despite the ongoing pandemic, the first quarter of the reporting period was positive for most global markets. Risk assets were resilient as profit growth and earnings expectations stayed strong despite a sharp move higher in short-term interest rates, uncomfortably elevated inflation, and the emergence of a new variant of COVID-19. The Eurozone economy fared better than initially thought during the Omicron wave, however the strong outlook for European growth was abruptly thrown into jeopardy following Russia's invasion of Ukraine. Sentiment suffered its biggest one-month drop on record in March. The surge in energy prices, additional supply chain disruptions, and higher costs of raw materials including food came as a negative shock to company profit margins and household incomes. The European Central Bank accelerated its tapering program in March, even in the face of downside risks to growth. Concerns over the reliability of energy supplies from Russia, a major point of economic vulnerability for the Eurozone, intensified in June. Most notably, Russia cut exports of natural gas to Germany, via the Nord Stream 1 pipeline, along with large reductions to other Eurozone nations. Equity markets recovered some lost ground in July including in the Eurozone despite mounting concerns over a recession induced by energy shortages. The positive mood from July faded in August, fears of a recession in the Eurozone were stoked by a further surge in natural gas prices, as Russia continued to restrict supplies. Global equities fell for a second straight month in September as central banks signaled a faster pace of policy tightening to curb inflation. The ECB lifted the deposit rate out of negative territory in July, and followed up with a 75bp hike in September.

Over the financial year, from 1 October 2021 to 30 September 2022, performance was negative and the fund performed in line with its benchmark, the MSCI Europe ex Switzerland (net div. reinv.). This is a passive fund which aims to replicate the performance of the index, and no active investment decisions are applied. The performance of the fund reflects the performance of its benchmark.

### The positions in % of total assets

UBS (Lux) Institutional Fund	
– Equities Europe (ex UK ex Switzerland) Passive	69.28
UBS (CH) Investment Fund – Equities UK Passive	28.75
<b>Total</b>	<b>98.03</b>

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

### Breakdown by sectors in % of total assets

Investment funds	98.03
<b>Total</b>	<b>98.03</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	CHF	CHF
Bank deposits		
– at sight	14 184 880.77	986 074.22
Securities		
– Shares and other equity instruments	1.49	176.72
– Units of other collective investment schemes	1 033 867 188.93	1 519 335 021.89
Other assets	6 637 951.12	6 163 503.45
<b>Total fund assets</b>	<b>1 054 690 022.31</b>	<b>1 526 484 776.28</b>
Loans	-14 856 865.01	0.00
Other liabilities	-5 477 200.61	-6 178 319.08
<b>Net fund assets</b>	<b>1 034 355 956.69</b>	<b>1 520 306 457.20</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	CHF	CHF
Negative interest	-923.09	-38 564.67
Income from securities		
– from shares and other equity instruments	0.00	7 599 690.74
– from bonus shares	0.00	196 327.70
– from units of other collective investment schemes	33 704 894.80	0.00
Income from securities lending	0.00	136 506.35
Offset payments from securities lending	0.00	797 601.23
Purchase of current net income on issue of units	469 565.58	572 833.38
<b>Total income</b>	<b>34 173 537.29</b>	<b>9 264 394.73</b>
<b>Expenses</b>		
Interest payable	-47 541.85	-151.22
Audit expenses	-20 823.80	-20 823.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-92 963.53	-50 640.47
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-17 171.73	-21 665.76
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class (EUR) I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-12 017.01	-6 946.70
Compensation of the class action processing	-1 967.54	-7 296.80
Other expenses	-21 337.73	-35 866.71
Payment of current net income on redemption of units	-796 548.99	-1 696 550.85
<b>Total expenses</b>	<b>-1 010 372.18</b>	<b>-1 839 942.31</b>
<b>Net income</b>	<b>33 163 165.11</b>	<b>7 424 452.42</b>
Realized capital gains and losses	-3 179 759.97	104 094 853.22
<b>Realized result</b>	<b>29 983 405.14</b>	<b>111 519 305.64</b>
Unrealized capital gains and losses	-321 649 036.11	297 499 381.13
<b>Total result</b>	<b>-291 665 630.97</b>	<b>409 018 686.77</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net income of the financial year	33 163 165.11	7 424 452.42
<b>Available for distribution</b>	<b>33 163 165.11</b>	<b>7 424 452.42</b>
Less federal withholding tax	-11 607 107.79	-2 598 558.35
Net income retained for reinvestment	-21 556 057.32	-4 825 894.07
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	1 520 306 457.20	1 726 217 867.30
Paid federal withholding tax	-2 326 204.88	-10 311 941.42
Balance of unit movements	-191 958 664.66	-604 618 155.45
Total result	-291 665 630.97	409 018 686.77
<b>Net fund assets at the end of the reporting period</b>	<b>1 034 355 956.69</b>	<b>1 520 306 457.20</b>



## Development of the outstanding units

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	37 223.6700	6 263.5100
Units issued	315.4650	32 777.8330
Units redeemed	-5 997.2820	-1 817.6730
<b>Situation at the end of the period</b>	<b>31 541.8530</b>	<b>37 223.6700</b>
Difference between units issued and units redeemed	-5 681.8170	30 960.1600
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	40 348.6360	31 341.1390
Units issued	2 490.2160	13 619.0990
Units redeemed	-33 528.4860	-4 611.6020
<b>Situation at the end of the period</b>	<b>9 310.3660</b>	<b>40 348.6360</b>
Difference between units issued and units redeemed	-31 038.2700	9 007.4970
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	951 207.1610	1 529 782.9010
Units issued	35 839.9460	125 556.4630
Units redeemed	-83 395.0340	-704 132.2030
<b>Situation at the end of the period</b>	<b>903 652.0730</b>	<b>951 207.1610</b>
Difference between units issued and units redeemed	-47 555.0880	-578 575.7400
<b>Class (EUR) I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	59 158.8090	55 011.1200
Units issued	153.7150	4 369.5570
Units redeemed	-54 759.9090	-221.8680
<b>Situation at the end of the period</b>	<b>4 552.6150</b>	<b>59 158.8090</b>
Difference between units issued and units redeemed	-54 606.1940	4 147.6890
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	36 004.7110	16 802.9570
Units issued	23 370.9050	24 485.1750
Units redeemed	-5 736.5710	-5 283.4210
<b>Situation at the end of the period</b>	<b>53 639.0450</b>	<b>36 004.7110</b>
Difference between units issued and units redeemed	17 634.3340	19 201.7540



## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>29.756</b>
Less federal withholding tax <sup>1</sup>	CHF	-10.415
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>19.341</b>

### Class I-B

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>29.978</b>
Less federal withholding tax <sup>1</sup>	CHF	-10.492
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>19.486</b>

### Class I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>34.983</b>
Less federal withholding tax <sup>1</sup>	CHF	-12.244
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>22.739</b>

### Class (EUR) I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>EUR</b>	<b>39.659</b>
Less federal withholding tax <sup>1</sup>	EUR	-13.881
<b>Net accumulation per unit</b>	<b>EUR</b>	<b>25.778</b>

### Class W

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>2.960</b>
Less federal withholding tax <sup>1</sup>	CHF	-1.036
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>1.924</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Inventory of Fund assets

Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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### Securities traded on an exchange

#### Registered shares

<b>Ireland</b>								
IRISH BK RESOL CP COM EURO.16*	EUR	112 771			112 771	1	0.00	
<b>Total Ireland</b>						<b>1</b>	<b>0.00</b>	
<b>United Arab Emirates</b>								
NMC HEALTH PLC ORD GBPO.1*	GBP	36 416			36 416	0	0.00	
<b>Total United Arab Emirates</b>						<b>0</b>	<b>0.00</b>	
<b>Total Registered shares</b>						<b>1</b>	<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>1</b>	<b>0.00</b>	

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

#### Registered shares

<b>Portugal</b>								
BANCO ESPIRITO SAN NPV**	USD	625 509		625 509			0.00	
<b>Total Portugal</b>							<b>0.00</b>	
<b>Total Registered shares</b>							<b>0.00</b>	

#### Investment certificates, open end

<b>Europe</b>								
UBS(LUX)INSTI FD - EQ.EUR (EX UK EX SW) PASSIVE U-X-ACC**	CHF	9 778	414	1 512	8 680	730 694 228	69.28	
<b>Total Europe</b>						<b>730 694 228</b>	<b>69.28</b>	
<b>United Kingdom</b>								
UBS (CH) INVESTMENT FUND - EQUITIES UK PASSIVE U-X**	CHF	3 556	135	695	2 996	303 172 961	28.75	
<b>Total United Kingdom</b>						<b>303 172 961</b>	<b>28.75</b>	
<b>Total Investment certificates, open end</b>						<b>1 033 867 189</b>	<b>98.03</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>1 033 867 189</b>	<b>98.03</b>	
<b>Total securities and similar instruments</b> (thereof in lending)						<b>1 033 867 190</b>	<b>98.03</b> 0.00)	

Bank deposits at sight						14 184 881	1.34	
Other assets						6 637 951	0.63	
<b>Total fund assets</b>						<b>1 054 690 022</b>	<b>100.00</b>	
Short-term bank liabilities						-14 856 865		
Other liabilities						-5 477 200		
<b>Net fund assets</b>						<b>1 034 355 957</b>		

#### Valuation categories

	Market value as of 30.9.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1	0.00
Investments valuation based on market-observed parameters	1 033 867 189	98.03
Investments valued with suitable valuation models taking account of the current market circumstances	—	—
<b>Total</b>	<b>1 033 867 190</b>	<b>98.03</b>

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

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

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

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

\*\* valuation based on market-observed parameters



## Supplementary information

### Derivative financial instruments

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

There were no contracts in derivative financial instruments open at balance sheet date.

### Repurchase agreements

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

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

Composed TER for the last 12 months:

Class I-A1	0.22%
Class I-B	0.06%
Class I-X	0.00%
Class (EUR) I-X	0.00%
Class W	0.25%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

### Exchange rates

DKK 1 = CHF	0.129679	NOK 1 = CHF	0.090321
EUR 1 = CHF	0.964221	SEK 1 = CHF	0.088691
GBP 1 = CHF	1.098718	USD 1 = CHF	0.984250



# UBS (CH) Investment Fund

## – Equities Global Climate Aware II

### Category Other Funds for Traditional Investments

#### Three-year comparison

	ISIN	30.9.2022	30.9.2021	30.9.2020
Net fund assets in CHF		1 047 145 168.31	1 748 973 997.15	1 154 067 916.25
<b>Class I-A1</b>	<b>CH0461918036</b>			
Net asset value per unit in CHF		1 010.63	1 200.38	922.06
Number of units outstanding		17 214.7650	18 613.0580	10 333.7660
<b>Class I-B</b>	<b>CH0461918788</b>			
Net asset value per unit in CHF		855.61	1 014.24	
Number of units outstanding		4 572.5980	8 285.2390	
<b>Class I-X</b>	<b>CH0461918796</b>			
Net asset value per unit in CHF		1 170.56	1 387.10	1 063.99
Number of units outstanding		169 221.9280	532 045.9280	448 366.0950
<b>Class U-X</b>	<b>CH0461918887</b>			
Net asset value per unit in CHF		117 056.66	138 709.34	106 398.92
Number of units outstanding		7 071.3620	7 066.7800	6 273.3800

<sup>1</sup> Initial subscription: 21.7.2021

#### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-A1	CHF	-15.7%	31.1%	-
Class I-B	CHF	-15.5%	-	-
Class I-X	CHF	-15.5%	31.5%	1.5%
Class U-X	CHF	-15.5%	31.5%	1.5%
Benchmark:				
MSCI World ex Switzerland (net div. reinv.)	CHF	-15.3%	31.3%	1.7%

Historical performance is no indicator of current or future performance.

The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.



## Report of the Portfolio Manager

Despite the ongoing pandemic, the first quarter of the reporting period was positive for most global markets. Risk assets were resilient as profit growth and earnings expectations stayed strong despite a sharp move higher in short-term interest rates, uncomfortably elevated inflation, and the emergence of a new variant of COVID-19. After entering 2022 close to record highs, global equities came under pressure in January and February amid concerns over the outlook for growth, inflation, tighter central bank policy and the conflict in Ukraine. After struggling in the first two months of the year, most major equity markets regained ground in March despite an uncertain backdrop of war that contributed to heightened volatility during the month. Global stock markets fell sharply in June, capping a poor second quarter of 2022, amid the worst first half of a year for the US market since 1970. The slide was led by the US market amid concerns over the pace of monetary tightening and the drag on consumer spending from inflation while euro-zone equities fell amid mounting concerns over the impact of a reduction in gas supplies from Russia. This has been a particular worry for the region's largest economy, Germany, since its heavy industrial base is reliant on gas from Russia. Equity markets rallied in July, reflecting a sense among some investors that the market had become oversold. However, the summer rally in stocks that started in mid-June went into reverse in August. The main driver over the month was shifting perceptions over Federal Reserve policy, with hopes fading later in the month that the central bank was on the brink of a more dovish turn. The Fed's steadfast line on inflation was echoed by top policy-makers at the European Central Bank, while the Bank of England raised rates for the sixth meeting in a row. Global equities fell for a second straight month in September as central banks signaled a faster pace of policy tightening to curb inflation.

Over the financial year, from 1 October 2021 to 30 September 2022, performance was negative and the fund performed broadly in line with its benchmark, the MSCI World ex Switzerland (net div. reinv.). This fund aims to replicate the performance of the index whilst maintaining a rule-based orientation that accounts for investment risks linked to climate change. It tilts towards companies geared to long-term change leading to a low-emissions global economy.

## Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
United States	70.48
Japan	6.40
Canada	3.71
United Kingdom	2.96
France	2.70
Germany	2.20
Australia	2.00
Netherlands	1.67
Spain	1.08
Hong Kong	0.77
Others	5.11
<b>Total</b>	<b>99.08</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	CHF	CHF
Bank deposits		
– at sight	8 554 005.40	9 949 731.37
Securities		
– Shares and other equity instruments	1 039 870 501.07	1 744 394 505.72
Derivative financial instruments	-680 754.18	-82 500.08
Other assets	1 722 190.83	2 647 105.51
<b>Total fund assets</b>	<b>1 049 465 943.12</b>	<b>1 756 908 842.52</b>
Loans	-1 758 872.43	-7 444 558.56
Other liabilities	-561 902.38	-490 286.81
<b>Net fund assets</b>	<b>1 047 145 168.31</b>	<b>1 748 973 997.15</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	CHF	CHF
Income from bank assets	871.74	0.00
Negative interest	-7 950.62	-11 462.00
Income from securities		
– from shares and other equity instruments	24 989 583.23	22 243 198.43
– from bonus shares	1 756 866.87	1 140 454.17
– from units of other collective investment schemes	0.00	1 308.41
Purchase of current net income on issue of units	3 835 955.68	1 355 052.21
<b>Total income</b>	<b>30 575 326.90</b>	<b>24 728 551.22</b>
<b>Expenses</b>		
Interest payable	-14 247.39	-10 651.21
Audit expenses	-13 069.40	-12 530.90
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-54 385.95	-35 762.82
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-4 160.66	-927.70
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0.00	0.00
Compensation of the class action processing	-5 187.11	-1 351.29
Other expenses	-93 314.31	-55 073.34
Payment of current net income on redemption of units	-10 756 663.06	-886 442.15
<b>Total expenses</b>	<b>-10 941 027.88</b>	<b>-1 002 739.41</b>
<b>Net income</b>	<b>19 634 299.02</b>	<b>23 725 811.81</b>
Realized capital gains and losses	111 699 847.93	42 530 908.77
<b>Realized result</b>	<b>131 334 146.95</b>	<b>66 256 720.58</b>
Unrealized capital gains and losses	-359 958 822.61	330 175 524.70
<b>Total result</b>	<b>-228 624 675.66</b>	<b>396 432 245.28</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net income of the financial year	19 634 299.02	23 725 811.81
Accumulation	0.00	-15 165 949.44
<b>Available for distribution</b>	<b>19 634 299.02</b>	<b>8 559 862.37</b>
Less federal withholding tax <sup>1</sup>	-6 872 004.66	-2 995 951.83
Net income retained for reinvestment	-12 762 294.36	-5 563 910.54
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	1 748 973 997.15	1 154 067 916.25
Paid federal withholding tax	-3 074 096.24	-12 067 677.43
Balance of unit movements	-470 130 056.94	210 541 513.05
Total result	-228 624 675.66	396 432 245.28
<b>Net fund assets at the end of the reporting period</b>	<b>1 047 145 168.31</b>	<b>1 748 973 997.15</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Development of the outstanding units

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	18 613.0580	10 333.7660
Units issued	1 417.2890	9 275.3320
Units redeemed	-2 815.5820	-996.0400
<b>Situation at the end of the period</b>	<b>17 214.7650</b>	<b>18 613.0580</b>
Difference between units issued and units redeemed	-1 398.2930	8 279.2920
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	8 285.2390	0.0000
Units issued	7 095.3950	8 290.0180
Units redeemed	-10 808.0360	-4.7790
<b>Situation at the end of the period</b>	<b>4 572.5980</b>	<b>8 285.2390</b>
Difference between units issued and units redeemed	-3 712.6410	8 285.2390
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	532 045.9280	448 366.0950
Units issued	130 608.1150	168 885.5370
Units redeemed	-493 432.1150	-85 205.7040
<b>Situation at the end of the period</b>	<b>169 221.9280</b>	<b>532 045.9280</b>
Difference between units issued and units redeemed	-362 824.0000	83 679.8330
<b>Class U-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	7 066.7800	6 273.3800
Units issued	1 877.1620	1 596.7000
Units redeemed	-1 872.5800	-803.3000
<b>Situation at the end of the period</b>	<b>7 071.3620</b>	<b>7 066.7800</b>
Difference between units issued and units redeemed	4.5820	793.4000

## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>15.976</b>
Less federal withholding tax <sup>1</sup>	CHF	-5.592
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>10.384</b>

### Class I-B

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>15.545</b>
Less federal withholding tax <sup>1</sup>	CHF	-5.441
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>10.104</b>

### Class I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>22.009</b>
Less federal withholding tax <sup>1</sup>	CHF	-7.703
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>14.306</b>

### Class U-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>2 200.94</b>
Less federal withholding tax <sup>1</sup>	CHF	-770.33
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>1 430.61</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Inventory of Fund assets

Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Bearer shares</b>								
<b>Australia</b>								
AFTERPAY LTD NPV*	AUD	6 098		6 098				
ARISTOCRAT LEISURE NPV*	AUD	4 680	7 004	11 684				
ASX LTD NPV*	AUD	229	1 982	2 211				
AURIZON HOLDINGS NPV*	AUD	36 533		36 533				
AUST & NZ BANK GRP NPV*	AUD	105 780	71 860	67 527	110 113	1 588 752	0.15	
BLUESCOPE STEEL NPV*	AUD		7 933	7 933				
BRAMBLES LTD NPV*	AUD	16 401		16 401				
CMNWILTH BK OF AUST NPV*	AUD	68 781	12 759	32 402	49 138	2 820 378	0.27	
COCHLEAR LTD NPV*	AUD	691	499	598	592	72 881	0.01	
COMPUTERSHARE LTD NPV(POST REC)*	AUD	925		925				
CROWN RESORTS LTD NPV*	AUD	49 843		49 843				
CSL NPV*	AUD	15 924	2 460	9 194	9 190	1 657 576	0.16	
DEXUS NPV (STAPLED)*	AUD	105 555		22 794	82 761	404 320	0.04	
DOMINOS PIZZA ENT NPV*	AUD		1 920	1 531	389	12 683	0.00	
ENDEAVOUR GROUP LI NPV*	AUD	60 665		31 035	29 630	131 254	0.01	
EVOLUTION MINING NPV*	AUD	71 056		37 725	33 331	43 240	0.00	
FORTESCUE METALS G NPV*	AUD	103 822	14 238	46 194	71 866	764 948	0.07	
GOODMAN GROUP (STAPLED SECURITY)*	AUD	66 864	13 301	57 287	22 878	228 459	0.02	
GPT GROUP NPV (STAPLED SECURITIES)*	AUD	243 392	30 431	66 725	207 098	501 946	0.05	
IDP EDUCATION LTD NPV*	AUD		5 294		5 294	88 679	0.01	
INSURANCE AUST GRP NPV*	AUD	49 869			49 869	145 168	0.01	
LEND LEASE GROUP NPV*	AUD	89 169	15 419	35 471	69 117	390 151	0.04	
MACQUARIE GP LTD NPV*	AUD	4 888	1 609	3 188	3 309	319 840	0.03	
MEDIBANK PRIVATE L NPV*	AUD	102 122		30 665	71 457	156 912	0.01	
MINERAL RESS LTD NPV*	AUD		3 549	1 788	1 761	73 272	0.01	
NATL AUSTRALIA BK NPV*	AUD	151 705	34 330	67 575	118 460	2 159 721	0.21	
NEWCREST MINING NPV*	AUD	36 124	12 900	19 817	29 207	312 730	0.03	
ORICA LIMITED NPV*	AUD	8 021	7 339	14 840	520	4 350	0.00	
QBE INS GROUP NPV*	AUD	34 816	13 667	16 308	32 175	234 763	0.02	
RAMSAY HEALTH CARE NPV*	AUD	4 009		4 009				
REA GROUP LIMITED NPV*	AUD	1 353		793	560	40 701	0.00	
REECE AUSTRALIA NPV*	AUD		8 665		8 665	76 877	0.01	
RIO TINTO LIMITED NPV*	AUD	37 479	4 168	24 159	17 488	1 033 530	0.10	
SANTOS LIMITED NPV*	AUD		146 741	31 769	114 972	515 847	0.05	
SCENTRE GROUP NPV STAPLED UNIT*	AUD	365 276	51 334	95 665	320 945	515 878	0.05	
SEEK LIMITED NPV*	AUD	11 054		11 054				
SONIC HEALTHCARE NPV*	AUD	11 930	4 719	10 342	6 307	122 051	0.01	
STOCKLAND NPV (STAPLED)*	AUD	378 311	39 559	84 263	333 607	690 344	0.07	
SUNCORP GROUP LTD NPV*	AUD	51 484		14 464	37 020	234 974	0.02	
TELSTRA CORP NPV*	AUD	290 224		47 032	243 192	592 506	0.06	
TRANSURBAN GROUP STAPLED UNITS NPV*	AUD	24 921	10 524	9 428	26 017	203 168	0.02	
TREASURY WINE ESTA NPV*	AUD	12 104		12 104				
VICINITY CENTRES NPV (STAPLED SECURITY)*	AUD	98 880			98 880	108 565	0.01	
WESFARMERS LTD NPV*	AUD	6 834	6 913	9 153	4 594	124 195	0.01	
WESTPAC BKG CORP NPV*	AUD	87 275	8 242	34 254	61 263	800 185	0.08	
WISETECH GLOBAL LT NPV*	AUD	5 705	6 034	6 402	5 337	175 624	0.02	
WOOLWORTHS GRP LTD NPV*	AUD	61 550	44 035	42 074	63 511	1 364 493	0.13	
<b>Total Australia</b>						<b>18 710 963</b>	<b>1.78</b>	
<b>Austria</b>								
ERSTE GROUP BK AG NPV*	EUR	7 057		5 838	1 219	26 611	0.00	
OMV AG NPV(VAR)*	EUR	2 256		1 876	380	13 693	0.00	
VERBUND AG CLASS'A NPV*	EUR	31 345	2 924	14 001	20 268	1 709 020	0.16	
<b>Total Austria</b>						<b>1 749 323</b>	<b>0.17</b>	
<b>Belgium</b>								
ANHEUSER-BUSCH IN NPV*	EUR	30 382	10 030	35 335	5 077	228 833	0.02	
COLRUYT SA NPV*	EUR	18 753	2 698	21 451				
SA D'ETEREN NV NPV*	EUR		534		534	74 814	0.01	
SOFINA NPV*	EUR	550			550	94 132	0.01	
UMICORE NPV*	EUR	14 356	2 962	7 477	9 841	285 900	0.03	
<b>Total Belgium</b>						<b>683 680</b>	<b>0.07</b>	
<b>Canada</b>								
AIR CANADA VAR VTG SHS NPV*	CAD		21 153	5 898	15 255	181 394	0.02	
ALTAGAS LTD COM NPV*	CAD	3	165 389	51 892	113 500	2 150 426	0.20	
ARC RESOURCES COM NPV*	CAD		118 101	14 487	103 614	1 231 311	0.12	
BALLARD POWER SYS COM NPV*	CAD	10 600	58 400	69 000				
CAE INC COM NPV*	CAD	4 893		4 893				
CAMECO CORP COM*	CAD	5 904	73 911	18 154	61 661	1 619 220	0.15	
CANADIAN UTILS LTD CL A*	CAD		2 843		2 843	73 171	0.01	
CANOPY GROWTH CORP COM NPV*	CAD	8 498		8 498				
EMPIRE LTD CL A*	CAD	6 986		2 463	4 523	111 322	0.01	
HYDRO ONE INC COM NPV*	CAD	106 079	12 904	43 889	75 094	1 817 054	0.17	
IVANHOE MINES LTD COM NPV CL'A*	CAD		13 500		13 500	85 968	0.01	
KEYERA CORPORATION COM NPV*	CAD	70 868	5 231	36 362	39 737	809 520	0.08	
KIRKLAND LAKE GOLD COM NPV*	CAD	12 247	3 046	15 293				
NORTHLAND POWER IN COM NPV*	CAD		33 603	7 300	26 303	762 126	0.07	
NUVEI CORPORATION SUB VOTING SHARES (CAD)*	CAD	900	1 300	2 200				
ONEX CORP SUB VTG*	CAD	2 084			2 084	94 584	0.01	
QUEBECOR INC CL B*	CAD		3 741		3 741	68 253	0.01	
TELUS CORPORATION NPV*	CAD	666	8 894	7 881	1 679	32 990	0.00	
TFI INTERNATIONAL COM NPV*	CAD		1 150		1 150	102 978	0.01	
WEST FRASER TIMBER COM NPV*	CAD	8 310	1 297	3 772	5 835	417 676	0.04	
WSP GLOBAL INC COM NPV*	CAD	1 526	847	1 612	761	82 923	0.01	
YAMANA GOLD INC COM*	CAD	21 919		21 919				
<b>Total Canada</b>						<b>9 640 915</b>	<b>0.92</b>	
<b>China</b>								
NXP SEMICONDUCTORS EURO.20*	USD	11 894	537	10 209	2 222	322 605	0.03	
<b>Total China</b>						<b>322 605</b>	<b>0.03</b>	
<b>Denmark</b>								
AMBU A/S SER'B'DKK0.5*	DKK	3 405		3 405				
CHR. HANSEN HLDG DKK10*	DKK	5 996		5 047	949	46 125	0.00	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
DANSKE BANK A/S DKK10*	DKK	9 570		5 039	4 531	55 726	0.01	
DSV PANALPINA A/S DKK1*	DKK	5 692	8 072	6 859	6 905	802 308	0.08	
GENMAB AS DKK1*	DKK	1 094	247	1 251	90	28 723	0.00	
GN STORE NORD DKK4*	DKK	1 179	2 515	1 179	2 515	43 736	0.00	
NOVOZYMES A/S SER'B'DKK2 (POST CONS)*	DKK	13 848		4 502	9 346	464 430	0.04	
ORSTED A/S DKK10*	DKK	23 811	2 619	8 913	17 517	1 379 988	0.13	
PANDORA A/S DKK1*	DKK	2 839		1 049	1 790	83 356	0.01	
<b>Total Denmark</b>						<b>2 904 392</b>	<b>0.28</b>	
<b>Finland</b>								
KESKO OYJ EUR2 SER'B**	EUR	7 141			7 141	131 823	0.01	
WARTSILA OYJ ABP SER'B'EUR3.50*	EUR	19 562		8 355	11 207	71 125	0.01	
<b>Total Finland</b>						<b>202 948</b>	<b>0.02</b>	
<b>France</b>								
ACCOR EUR3*	EUR	22 579	3 155	14 973	10 761	224 225	0.02	
ADP EUR3*	EUR	828			828	95 007	0.01	
AIRBUS EUR1*	EUR	38 348	15 500	53 848				
ALSTOM EUR7.00*	EUR	23 033	4 946	15 880	12 099	195 349	0.02	
ATOS SE EUR1*	EUR	1 885		1 885				
AXA EUR2.29*	EUR	41 088	7 377	20 360	28 105	609 059	0.06	
BIOMERIEUX NPV (POST SPLIT)*	EUR	1 616		1 021	595	46 700	0.00	
BNP PARIBAS EUR2*	EUR	30 482	6 778	10 788	26 472	1 113 011	0.11	
BOUYGUES EUR1*	EUR	2 418	2 898	4 811	505	13 074	0.00	
CAPGEMINI EUR8*	EUR	7 146	950	3 100	4 996	797 254	0.08	
CARREFOUR EUR2.50*	EUR		15 638	4 496	11 142	152 717	0.01	
CIE DE ST-GOBAIN EUR4*	EUR	15 498	14 166	14 302	15 362	548 798	0.05	
COVIVIO EUR3*	EUR	669			669	31 944	0.00	
CREDIT AGRICOLE SA EUR3*	EUR	9 175		7 302	1 873	15 105	0.00	
DANONE EURO.25*	EUR		1 467		1 467	68 703	0.01	
EDENRED EUR2*	EUR	1 170		1 170				
EDF EURO.5*	EUR	141 779	38 720	74 986	105 513	1 209 662	0.12	
EIFFAGE EUR4*	EUR	21 595	2 198	7 891	15 902	1 265 282	0.12	
ENGIE EUR1*	EUR	169 214	23 523	70 439	122 298	1 396 435	0.13	
ESSILORLUXOTTICA EURO.18*	EUR	6 598	3 125	3 820	5 903	798 843	0.08	
EUROAPI SA EUR1*	EUR		1 360	1 360				
FAURECIA EUR7*	EUR	55		55				
GETLINK SE EURO.40*	EUR	127 755	14 977	57 233	85 499	1 311 206	0.12	
HERMES INTL NPV*	EUR	89	238	157	170	199 488	0.02	
ILIAD NPV*	EUR	849		849				
IPSEN EUR1*	EUR	970	910	1 627	253	23 151	0.00	
KERING EUR4*	EUR	1 566	158	1 611	113	49 962	0.00	
L'OREAL EURO.20*	EUR	8 329	1 259	3 437	6 151	1 958 686	0.19	
LEGRAND SA EUR4*	EUR	10 162	2 226	4 899	7 489	481 355	0.05	
LVMH MOET HENNESSY EURO.30*	EUR	11 760	1 804	5 676	7 888	4 642 563	0.44	
ORANGE EUR4*	EUR	89 942	18 075	41 536	66 481	592 818	0.06	
PERNOD RICARD EUR1.55*	EUR	1 494		1 039	455	82 852	0.01	
REMY COINTREAU EUR1.60*	EUR	1 205		469	736	121 282	0.01	
RENAULT SA EUR3.81*	EUR	24 270	45 084	50 892	18 462	497 906	0.05	
SAFRAN EURO.20*	EUR	10 943	1 861	12 804				
SANOFI EUR2*	EUR	26 966	9 433	17 239	19 160	1 448 398	0.14	
SARTORIUS STEDIM B EURO.20 (POST SUBD)*	EUR	479			479	146 456	0.01	
SCHNEIDER ELECTRIC EUR8*	EUR	449	9 144	2 076	7 517	847 586	0.08	
SCOR SE EUR7.876972 (POST CONS)*	EUR	9 766		9 766				
SOC GENERALE EUR1.25*	EUR	51 480	3 761	18 482	36 759	723 585	0.07	
SODEXO EUR4*	EUR	118		118				
STMICROELECTRONICS EUR1.04*	EUR	29 182	5 462	15 267	19 377	602 456	0.06	
SUEZ EUR4*	EUR	71 733	10 599	82 332				
THALES EUR3*	EUR	352		352				
TOTALENERGIES SE EUR2.5*	EUR	91 446	17 325	42 791	65 980	3 071 220	0.29	
VALEO EUR1 (POST SUBD)*	EUR	15 742	4 452	20 194				
VEOLIA ENVIRONNEME EUR5*	EUR	40 477	21 764	20 582	41 659	791 720	0.08	
VINCI EUR2.50*	EUR	12 701	22 191	8 644	26 248	2 104 938	0.20	
VIVENDI SA EUR5.50*	EUR	3 161		3 161				
WORLDLINE EURO.68*	EUR	60	1 506	1 566				
<b>Total France</b>						<b>28 278 798</b>	<b>2.69</b>	
<b>Germany</b>								
AROUNDTOWN SA EURO.01*	EUR	1 636		1 636				
BAYERISCHE MOTOREN WERKE AG EUR1*	EUR	1 288	2 266	2 165	1 389	93 738	0.01	
BECHTLE AG NPV*	EUR	2 793		2 123	670	23 987	0.00	
CARL ZEISS MEDITEC NPV*	EUR	980		527	453	46 933	0.00	
COMMERZBANK AG NPV*	EUR		10 821		10 821	76 605	0.01	
CONTINENTAL AG ORD NPV*	EUR	669	1 474	669	1 474	65 307	0.01	
DEUTSCHE WOHNEN AG NPV (BR)*	EUR	13 741	1 862	15 603				
FRESENIUS MED CARE NPV*	EUR	1 802		1 802				
FRESENIUS SE & CO. KGAA NPV*	EUR	11 480		11 480				
GEA GROUP AG NPV*	EUR	36 943	2 524	24 192	15 275	491 047	0.05	
HELLOFRESH SE NPV*	EUR	4 505	1 137	2 450	3 192	66 942	0.01	
KION GROUP AG NPV*	EUR	2 105		1 672	433	8 273	0.00	
KNORR BREMSE AG NPV*	EUR	1 630			1 630	69 751	0.01	
LANXESS AG NPV*	EUR	1 938		1 938				
MERCK KGAA NPV*	EUR	10 518	1 547	4 460	7 605	1 223 127	0.12	
NEMETSCHEK SE ORD NPV*	EUR	2 492		1 028	1 464	69 494	0.01	
PUMA SE NPV*	EUR	965	1 156	2 121				
SAP AG ORD NPV*	EUR	29 283	5 740	19 998	15 025	1 218 681	0.12	
SYMRISE AG NPV (BR)*	EUR	161		161				
TEAMVIEWER AG NPV*	EUR	2 936		2 936				
VOLKSWAGEN AG ORD NPV*	EUR	704		405	299	48 622	0.00	
ZALANDO SE NPV*	EUR	4 037		2 956	1 081	21 086	0.00	
<b>Total Germany</b>						<b>3 523 594</b>	<b>0.34</b>	
<b>Hong Kong</b>								
AIA GROUP LTD NPV*	HKD	428 000	23 000	147 800	303 200	2 488 171	0.24	
BOC HONG KONG HLDG HKD5*	HKD	34 500			34 500	113 118	0.01	
CK ASSET HOLDINGS HKD1*	HKD	41 000	20 500	25 500	36 000	213 052	0.02	
CK HUTCHISON HLDGS HKD1.0*	HKD	27 500	224 500	59 500	192 500	1 047 519	0.10	
GALAXY ENTERTAINME HKD0.10*	HKD	66 000		66 000				
HANG LUNG PROP HKD1*	HKD	21 000			21 000	33 914	0.00	
HANG SENG BANK HKD5*	HKD	6 600	6 200	4 600	8 200	122 555	0.01	
HENDERSON LAND DEV HKD2*	HKD	2 200			2 200	6 069	0.00	



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HKT TRUST AND HKT SHARE STAPLED UNIT*	HKD	211 000		99 000	112 000	129 195	0.01	
HONG KONG EXCHANGE HKD1*	HKD	29 304	2 200	9 500	22 004	743 811	0.07	
HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)*	USD	24 100		16 300	7 800	33 933	0.00	
JARDINE MATHESON COM USD0.25(BERMUDA REG)*	USD	13 900	2 100	6 200	9 800	488 456	0.05	
MTR CORP HKD1*	HKD	118 703	107 000	54 000	171 703	776 112	0.07	
SINO LAND CO HKD1*	HKD	27 144	416		27 560	35 869	0.00	
SJM HOLDINGS LTD. HKD1.00*	HKD	89 000		89 000				
SUN HUNG KAI PROP NPV*	HKD	1 000		1 000				
SWIRE PROPERTIES LTD HKD1*	HKD	2 200			2 200	4 662	0.00	
TECHTRONIC INDUSTR HKD0.1*	HKD	12 000		6 500	5 500	52 307	0.00	
THE LINK REAL ESTATE INVESTMENT TRUST*	HKD	102 908	16 734	37 100	82 542	568 184	0.05	
WHARF REAL ESTATE HKD0.1*	HKD	83 000		18 000	65 000	290 953	0.03	
<b>Total Hong Kong</b>						<b>7 147 879</b>	<b>0.68</b>	
<b>Ireland</b>								
DCC ORD EURO.25*	GBP	9 617		3 130	6 487	334 203	0.03	
FLUTTER ENTERTAINM ORD EURO.09*	EUR	2 965	601	3 566				
KERRY GROUP 'A'ORD EURO.125(DUBLIN LIST)*	EUR	8 280		8 280				
<b>Total Ireland</b>						<b>334 203</b>	<b>0.03</b>	
<b>Israel</b>								
BANK HAPOLIM B.M. ILS1*	ILS	81 119	11 555	24 101	68 573	573 976	0.05	
BK LEUMI LE ISRAEL ILS1*	ILS	110 382	11 196	39 424	82 154	696 064	0.07	
CHECK POINT SFTWRE ORD ILS0.01*	USD	5 857	1 651	3 992	3 516	387 659	0.04	
CYBER-ARK SOFTWARE COM ILS0.01*	USD	3 300		600	2 700	398 462	0.04	
NICE SYSTEMS ILS1*	ILS	4 051		1 219	2 832	532 552	0.05	
SOLAREEDGE TECHNOLO USD0.0001*	USD	3 504	15 198	9 426	9 276	2 113 207	0.20	
WIX.COM LTD COM ILS0.01*	USD	3 200		973	2 227	171 474	0.02	
<b>Total Israel</b>						<b>4 873 395</b>	<b>0.46</b>	
<b>Italy</b>								
AMPLIFON EURO.02*	EUR	2 863		2 863				
ASSIC GENERALI SPA EUR1*	EUR	4 740		4 740				
DIASORIN SPA EUR1*	EUR	615		615				
FINECOBANK SPA EURO.33*	EUR	11 327		5 913	5 414	66 480	0.01	
INFRASTRUTTURE WIR NPV*	EUR	7 133	39 021	16 440	29 714	256 998	0.02	
POSTE ITALIANE SPA NPV*	EUR	76 044	9 280	31 138	54 186	407 006	0.04	
TELECOM ITALIA SPA EURO.55*	EUR	188 274		188 274				
<b>Total Italy</b>						<b>730 485</b>	<b>0.07</b>	
<b>Japan</b>								
ACOM CO NPV*	JPY	17 100		17 100				
ADVANTEST CORP NPV*	JPY	11 100	1 400	5 200	7 300	332 583	0.03	
AISIN CORPORATION NPV*	JPY	10 800		8 500	2 300	58 023	0.01	
ASAHI INTECC CO LT NPV*	JPY	14 700		14 700				
AZBIL CORP NPV*	JPY	2 200			2 200	56 398	0.01	
CAPCOM CO LTD NPV*	JPY	6 800		3 300	3 500	86 631	0.01	
CENTRAL JAPAN RLWY NPV*	JPY	1 800	700	2 200	300	34 547	0.00	
CHUGAI PHARM CO NPV*	JPY	5 600	7 400	11 000	2 000	49 313	0.00	
CYBER AGENT NPV*	JPY	18 600		12 100	6 500	53 835	0.01	
DAI-ICHI LIFE HOLD NPV*	JPY	3 700	4 300	8 000				
DAIFUKU CO LTD NPV*	JPY	1 400		1 400				
DAIICHI SANKYO COM NPV*	JPY	54 300	4 900	20 100	39 100	1 074 669	0.10	
DAIKIN INDUSTRIES NPV*	JPY	11 700	1 600	5 200	8 100	1 227 989	0.12	
DAIWA HOUSE INDS NPV*	JPY	41 800	4 900	25 400	21 300	426 330	0.04	
DAIWA HOUSE REIT I REIT*	JPY	17	277	88	206	421 634	0.04	
DISCO CORPORATION NPV*	JPY	2 000		1 700	300	65 279	0.01	
EISAI CO NPV*	JPY	7 800	4 100	11 000	900	47 423	0.00	
FANUC CORP NPV*	JPY	9 000	600	9 600				
FAST RETAILING CO NPV*	JPY	1 700	400	900	1 200	625 943	0.06	
FUJI ELECTRIC CO L NPV*	JPY		3 000		3 000	107 914	0.01	
GLP J-REIT REIT*	JPY	116	383	68	431	469 213	0.04	
GMO PAYMENT GATEWA NPV*	JPY	1 000		1 000				
HANKYU HANSHIN HLD NPV*	JPY	3 000			3 000	88 739	0.01	
HARMONIC DRIVE SYS NPV*	JPY	2 200		2 200				
HIKARI TSUSHIN INC NPV*	JPY	400			400	46 348	0.00	
HOSHIZAKI CORPORAT NPV*	JPY	4 500	6 000	6 800	3 700	101 519	0.01	
HULIC CO LTD NPV*	JPY	8 200			8 200	59 272	0.01	
IBIDEN CO LTD NPV*	JPY	2 200	58 100	19 800	40 500	1 090 566	0.10	
ITOCHU TECHNO-SOLU NPV*	JPY	3 200		3 200				
JAPAN EXCHANGE GP NPV*	JPY	4 800	5 300	4 800	5 300	70 367	0.01	
JSR CORP NPV*	JPY	6 200			6 200	115 938	0.01	
KAJIMA CORP NPV*	JPY	39 400		22 800	16 600	154 982	0.01	
KAKAKU.COM. INC NPV*	JPY	8 200		5 700	2 500	41 853	0.00	
KAO CORP NPV*	JPY	16 700	7 900	10 400	14 200	569 502	0.05	
KEIO CORPORATION NPV*	JPY	13 900		13 900				
KEISEI ELEC RY CO NPV*	JPY	1 500			1 500	40 187	0.00	
KIKKOMAN CORP NPV*	JPY	10 900		7 700	3 200	178 429	0.02	
KIRIN HOLDINGS CO LTD NPV*	JPY	36 200	16 400	26 400	26 200	396 756	0.04	
KOBAYASHI PHARMACE NPV*	JPY	500			500	28 832	0.00	
KOBE BUSSAN CO LTD NPV*	JPY	5 200		2 600	2 600	61 791	0.01	
KOEI TECMO HOLDING NPV*	JPY	4 680		4 680				
KOMATSU NPV*	JPY	9 700	4 800	6 000	8 500	150 913	0.01	
KOSE CORPORATION NPV*	JPY	900			900	91 187	0.01	
KURITA WATER INDS NPV*	JPY	2 300			2 300	80 701	0.01	
M3 INC NPV*	JPY	13 800	4 300	14 600	3 500	96 412	0.01	
MAKITA CORP NPV*	JPY	23 300	3 000	7 700	18 600	354 012	0.03	
MISUMI GROUP INC NPV*	JPY	600			600	12 729	0.00	
MITSUBISHI GAS CHM NPV*	JPY	1 000		1 000				
mitsui chemicals NPV*	JPY	600		600				
mitsui fudosan CO NPV*	JPY	3 700	3 700	7 200	200	3 746	0.00	
MONOTARO CO.LTD NPV*	JPY	29 300	5 100	11 700	22 700	342 982	0.03	
NIDEC CORPORATION NPV*	JPY	12 400	1 200	13 600				
NIHON M&A CENTER I NPV*	JPY	5 600		5 600				
NIPPON BUILDING FD REIT*	JPY	15		15				
NIPPON PAINT HLDGS NPV*	JPY	500		500				
NIPPON STEEL CORP NPV*	JPY		10 400	5 500	4 900	66 855	0.01	
NISSAN CHEMICAL CO NPV*	JPY	15 700		4 400	11 300	495 610	0.05	
NITORI HOLDINGS CO LTD*	JPY	1 400	600	2 000				
NITTO DENKO CORP NPV*	JPY	23 200	39 500	45 200	17 500	931 755	0.09	
NOMURA REAL ESTATE HOLDINGS INC*	JPY	900				20 043	0.00	
OBAYASHI CORP NPV*	JPY	95 500	115 400	56 800	154 100	972 417	0.09	
OBIC CO LTD NPV*	JPY	700		700				



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<b>Japan</b>								
ODAKYU ELEC RLWY NPV*	JPY	2 400			2 400	30 420	0.00	
OJI HOLDINGS CO NPV*	JPY	69 000	18 100	18 400	68 700	251 328	0.02	
OLYMPUS CORP NPV*	JPY	52 300	4 100	26 400	30 000	566 805	0.05	
ONO PHARMACEUTICAL NPV*	JPY	4 900		4 900				
ORACLE CORP JAPAN NPV*	JPY	1 400			1 400	73 303	0.01	
ORIENTAL LAND CO NPV*	JPY	6 000	2 300	2 700	5 600	750 354	0.07	
PAN PACIFIC INTERNATIONAL HOLDINGS CORP*	JPY	31 400	9 400	40 800				
PEPTIDREAM INC NPV*	JPY	200		200				
PIGEON CORP NPV*	JPY	9 500		9 500				
POLA ORBIS HOLDINGS IN NPV*	JPY	4 200		4 200				
RAKUTEN GROUP INC NPV*	JPY	12 800			12 800	54 051	0.01	
RECRUIT HLDGS CO L NPV*	JPY	29 800	9 700	15 300	24 200	684 723	0.07	
RYOHIN KEIKAKU CO NPV*	JPY	7 600		7 600				
SBI HOLDINGS INC NPV*	JPY	1 200	4 200	1 200	4 200	74 141	0.01	
SCSK CORP*	JPY		7 000		7 000	104 242	0.01	
SECOM CO NPV*	JPY	1 300		1 300				
SEKISUI HOUSE NPV*	JPY	196 600	22 500	75 200	143 900	2 349 388	0.22	
SHIMANO INC NPV*	JPY	100		100				
SHIMIZU CORP NPV*	JPY	103 100	293 300	126 700	269 700	1 300 257	0.12	
SHIONOGI & CO NPV*	JPY	7 400	3 600	8 600	2 400	114 059	0.01	
SHISEIDO CO LTD NPV*	JPY	21 100	2 100	9 400	13 800	474 447	0.05	
SMC CORP NPV*	JPY	600	300	800	100	39 589	0.00	
SQUARE-ENIX HOLDIN NPV*	JPY	1 300		1 300				
STANLEY ELECTRIC NPV*	JPY	7 100		7 100				
SUMITOMO METAL MNG NPV*	JPY	900	5 800	6 400	300	8 486	0.00	
SUZUKI MOTOR CORP NPV*	JPY	4 300	2 600	5 200	1 700	51 800	0.00	
SYSMEX CORP NPV*	JPY	11 200		10 400	800	42 257	0.00	
T&D HOLDINGS INC NPV*	JPY	11 100	6 500	6 800	10 800	100 391	0.01	
TAISEI CORP NPV*	JPY	2 500		2 500				
TERUMO CORP NPV*	JPY	19 700	5 500	11 200	14 000	387 839	0.04	
THK CO LTD NPV*	JPY	600		600				
TIS INC NPV*	JPY	8 900		8 900				
TOBU RAILWAY CO NPV*	JPY	1 600			1 600	37 100	0.00	
TOHO CO LTD NPV*	JPY	600			600	21 420	0.00	
TOKYU CORP NPV*	JPY	12 800		6 000	6 800	76 156	0.01	
TORAY INDS INC NPV*	JPY	24 900			24 900	120 520	0.01	
TOTO LTD NPV*	JPY	1 300		1 300				
TOYOTA INDUSTRIES NPV*	JPY	1 000		1 000				
TOYOTA TSUSHO CORP NPV*	JPY	25 000	64 000	18 100	70 900	2 159 862	0.21	
TSURUHA HOLDINGS I NPV*	JPY	400		400				
WELCIA HOLDINGS CO NPV*	JPY	3 800			3 800	78 940	0.01	
YAMATO HOLDINGS CO NPV*	JPY	700			700	10 362	0.00	
ZOZO INC NPV*	JPY	3 100			3 100	61 005	0.01	
<b>Total Japan</b>						<b>21 825 411</b>	<b>2.08</b>	
<b>Macau</b>								
SANDS CHINA LTD USD0.01 REG'S**	HKD	44 400		44 400				
WYNN MACAU LTD HKD0.10*	HKD	71 600		71 600				
<b>Total Macau</b>							<b>0.00</b>	
<b>Netherlands</b>								
AERCAP HOLDINGS EURO.01*	USD		1 926	1 493	433	18 040	0.00	
AKZO NOBEL NV EURO.50(POST REV SPLIT)*	EUR	17 409	3 268	7 901	12 776	718 437	0.07	
ARGEN X NV EURO.10*	EUR	696	557	305	948	336 839	0.03	
ASM INTL NV EURO.04*	EUR	356	260	568	48	10 819	0.00	
HEINEKEN HOLDING EUR1.6*	EUR		15 589	3 618	11 971	813 759	0.08	
IMCD NV EURO.16*	EUR		9 402	3 195	6 207	733 751	0.07	
ING GROEP N.V. EURO.01*	EUR	125 833	17 938	53 612	90 159	770 054	0.07	
JUST EAT TAKEAWAY EURO.04*	EUR	1 153			1 153	17 984	0.00	
KON KPN NV EURO.04*	EUR	42 650		42 650				
KONINKLIJKE AHOLD EURO.01*	EUR	69 890	7 021	26 833	50 078	1 261 961	0.12	
KONINKLIJKE PHILIPS NV EURO.20*	EUR	11 136	2 614	13 750				
RANDSTAD N.V. EURO.10*	EUR	1 933		1 592	341	14 658	0.00	
UNIBAIL-RODAMCO-WE NPV(1 ORD UNIBAIL-R & 1CLS)*	EUR	2 819			2 819	116 567	0.01	
VOPAK(KON) EURO.50*	EUR	29 188		29 188				
WOLTERS KLUWER EURO.12*	EUR	4 000	1 077	5 014	63	6 070	0.00	
<b>Total Netherlands</b>						<b>4 818 938</b>	<b>0.46</b>	
<b>New Zealand</b>								
FISHER & PAYKEL HE NPV*	NZD	6 176			6 176	63 611	0.01	
MERCURY NZ LTD NPV*	NZD	624 134	78 213	191 216	511 131	1 622 035	0.15	
MERIDIAN ENERGY LT NPV*	NZD	570 334	284 610	283 939	571 005	1 525 929	0.15	
XERO LIMITED NPV*	AUD	1 975	1 427	2 735	667	31 028	0.00	
<b>Total New Zealand</b>						<b>3 242 603</b>	<b>0.31</b>	
<b>Norway</b>								
GJENSIDIGE FORSIKR NOK2*	NOK	11 776		3 422	8 354	141 099	0.01	
ORKLA ASA NOK1.25*	NOK	138 611	129 428	56 900	211 139	1 510 366	0.14	
SALMAR ASA NOK0.25*	NOK		1 293	1 072	221	7 330	0.00	
SCHIBSTED ASA SER'B/NOK0.5*	NOK	253		253				
<b>Total Norway</b>						<b>1 658 795</b>	<b>0.16</b>	
<b>Portugal</b>								
EDP RENOVAVEIS SA EUR5*	EUR	30 692	4 595	9 678	25 609	519 535	0.05	
<b>Total Portugal</b>						<b>519 535</b>	<b>0.05</b>	
<b>Singapore</b>								
DBS GROUP HLDGS SGD1*	SGD	65 706	4 600	24 600	45 706	1 046 823	0.10	
KEPPEL CORP NPV*	SGD	230 700	32 200	86 600	176 300	840 467	0.08	
OVERSEA-CHINESE BK NPV*	SGD	88 013	14 700	35 600	67 113	544 597	0.05	
SINGAPORE EXCHANGE SGD0.01*	SGD	88 600	17 200	88 500	17 300	112 259	0.01	
SINGAPORE TECH ENG NPV*	SGD	379 700	44 400	424 100				
UTD O/S BANK SGD1*	SGD	31 500		10 000	21 500	385 798	0.04	
<b>Total Singapore</b>						<b>2 929 945</b>	<b>0.28</b>	
<b>Spain</b>								
ACCIONA SA EUR1*	EUR		5 677	875	4 802	836 212	0.08	
ACS ACTIVIDADES CO EURO.5*	EUR	56 295	9 173	20 964	44 504	992 547	0.09	
AENA SME S.A. EUR10*	EUR	82		82				
AMADEUS IT GROUP EURO.01*	EUR	2 329	1 571	1 488	2 412	111 424	0.01	
CELLNEX TELECOM SA EURO.25*	EUR	9 987	4 054	4 837	9 204	282 126	0.03	
ENAGAS SA EUR1.50*	EUR	27 838		9 490	18 348	280 234	0.03	



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<b>Spain</b>								
ENDESA SA EUR1.2*	EUR	3 790	108 599	40 930	71 459	1 062 472	0.10	
FERROVIAL SA EURO.2*	EUR	86 587	10 757	36 929	60 415	1 362 547	0.13	
GRIFOLS SA EURO.25 (CLASS A) POST SUBD*	EUR	13 234		13 234				
IBERDROLA SA EURO.75 (POST SUBDIVISION)*	EUR	412 054	212 177	276 504	347 727	3 212 706	0.31	
INDITEX EURO.03 (POST SUBD)*	EUR	17 232	3 805	12 578	8 459	173 567	0.02	
NATURGY ENERGY GRO EUR1*	EUR	9 937	11 883	13 194	8 626	197 371	0.02	
RED ELECTRICA CORP EURO.5*	EUR	103 354	5 843	109 197				
REPSOL SA EUR1*	EUR	9 994	5 458	11 947	3 505	39 896	0.00	
SIEMENS GAMESA REN EURO.17*	EUR	75 237	158 927	134 349	99 815	1 725 168	0.16	
TELEFONICA SA EUR1*	EUR	32 726	199 348	79 873	152 201	495 446	0.05	
<b>Total Spain</b>						<b>10 771 716</b>	<b>1.03</b>	
<b>Sweden</b>								
ASSA ABLOY SER'B'NPV (POST SPLIT)*	SEK	8 640		4 151	4 489	83 489	0.01	
FASTIGHETS AB BALD SER'B'NPV*	SEK	11 095	1 606	12 701				
ICA GRUPPEN AB*	SEK	1 799		1 799				
INDUSTRIVARDEN AB SER'C'NPV*	SEK	5 715		3 018	2 697	53 413	0.01	
INDUSTRIVARDEN AB SER'A'NPV*	SEK	2 712	227		2 939	58 832	0.01	
INDUTRADE AB NPV*	SEK		4 368	0	4 368	70 662	0.01	
ORRON ENERGY AB NPV*	SEK	29 076	89 647	118 723				
SAGAX AB NPV B*	SEK		9 077		9 077	148 290	0.01	
SECURITAS SER'B'NPV*	SEK	2 186			2 186	15 045	0.00	
SINCH AB NPV (POST SPLIT)*	SEK	8 885		8 885				
SKANSKA AB SER'B'NPV*	SEK	54 336		35 975	18 361	227 170	0.02	
SVENSKA CELLULOOSA SER'B'NPV*	SEK	169 313	13 731	76 848	106 196	1 337 448	0.13	
SVENSKA HANDELSBKN SER'A'NPV (P/S)*	SEK	4 580	10 177	8 886	5 871	47 707	0.00	
TELIA COMPANY AB NPV*	SEK	70 496	30 729	67 811	33 414	94 922	0.01	
<b>Total Sweden</b>						<b>2 136 978</b>	<b>0.20</b>	
<b>Switzerland</b>								
GLENCORE XSTRATA ORD USD0.01*	GBP	789 708	47 304	269 517	567 495	2 981 347	0.28	
<b>Total Switzerland</b>						<b>2 981 347</b>	<b>0.28</b>	
<b>United Kingdom</b>								
3I GROUP ORD GBP0.738636*	GBP	10 458		4 940	5 518	66 266	0.01	
ASTRAZENECA ORD USD0.25*	USD	8 091			8 091	852 898	0.08	
ASTRAZENECA ORD USD0.25*	GBP	50 638	7 616	23 984	34 270	3 744 222	0.36	
AVIVA ORD GBP0.25*	GBP	87 998	22 490	110 488				
BAE SYSTEMS ORD GBP0.025*	GBP		16 713	16 713				
BARRATT DEVEL ORD GBP0.10*	GBP	19 564			19 564	73 557	0.01	
BRIT AMER TOBACCO ORD GBP0.25*	GBP	70 813		70 813				
BRITISH LAND CO PLC REIT*	GBP	74 143	14 916	27 999	61 060	235 277	0.02	
BT GROUP ORD GBP0.05*	GBP	88 027		46 543	41 484	55 310	0.01	
COCA-COLA EUROPACI COM EURO.01*	USD	1 992		1 429	563	23 617	0.00	
HALMA ORD GBP0.10*	GBP	4 270		2 734	1 536	34 512	0.00	
INFORMA PLC (GB) ORD GBP0.001*	GBP	11 253	12 168	11 253	12 168	69 413	0.01	
KINGFISHER ORD GBP0.157142857*	GBP	22 392			22 392	54 224	0.01	
LAND SECURITIES GP ORD GBP0.106666666*	GBP	10 632			10 632	60 954	0.01	
LIBERTY GLOBAL INC USD0.01 A*	USD	15 961		3 639	12 322	189 074	0.02	
LLOYDS BANKING GP ORD GBP0.1*	GBP	2 421 462	320 940	1 051 711	1 690 691	768 858	0.07	
NATIONAL GRID ORD GBP0.12431289*	GBP	9 325	6 250	14 783	792	8 101	0.00	
RECKITT BENCK GRP ORD GBP0.10*	GBP	20 445	3 358	8 830	14 973	983 118	0.09	
RELX PLC GBP0.1444*	GBP	78 555		24 134	54 421	1 316 650	0.13	
RENTOKIL INITIAL ORD GBP0.01*	GBP	102 830	16 550	46 353	73 027	383 127	0.04	
ROLLS-ROYCE HLDGS ORD GBP0.20*	GBP	474 793	145 095	619 888				
SAGE GROUP GBP0.01051948*	GBP	31 031		25 440	5 591	42 829	0.00	
SMITHS GROUP ORD GBP0.375*	GBP	1 500		1 500				
SPIRAX-SARCO ENG ORD GBP0.269230769*	GBP	191	572	191	572	65 361	0.01	
SSE PLC ORD GBP0.50*	GBP	111 113		111 113				
ST JAMES'S PLACE ORD GBP0.15*	GBP	12 360		6 067	6 293	71 631	0.01	
UNITED UTILITIES G ORD GBP0.05*	GBP	41 679		41 679				
WHITBREAD ORD GBP0.76797385*	GBP	2 206		2 206				
WPP PLC ORD GBP0.10*	GBP	33 814		15 277	18 537	152 752	0.01	
<b>Total United Kingdom</b>						<b>9 251 751</b>	<b>0.88</b>	
<b>United States</b>								
3M CO COM*	USD	25 575	2 490	12 723	15 342	1 668 590	0.16	
AFLAC INC COM USD0.10*	USD	22 458	3 674	9 765	16 367	905 338	0.09	
AKAMAI TECHNOLOGIES INC COM*	USD	2 268	1 982	3 359	891	70 438	0.01	
ALBEMARLE CORP COM USD0.01*	USD	4 374	2 541	2 068	4 847	1 261 553	0.12	
ALIGN TECHNOLOGY INC COM*	USD	1 862	284	607	1 539	313 722	0.03	
ALLEGHANY CORP DEL COM*	USD	147	106	197	56	46 264	0.00	
ALNYLAM PHARMACEUTICALS INC COM*	USD	2 926	384	1 241	2 069	407 608	0.04	
ALPHABET INC CAP STK USD0.001 CL C*	USD	9 940	171 375	41 355	139 960	13 245 204	1.26	
ALTICE USA INC COM USD0.01 CL A*	USD	3 490		3 490				
AMC ENTMT HLDGS IN COM USD0.01 'A'*	USD	14 237	5 421	9 452	10 206	70 015	0.01	
AMERCO COM*	USD	563			563	282 175	0.03	
ANSYS INC COM*	USD	2 027		676	1 351	294 799	0.03	
ARISTA NETWORKS IN COM USD0.0001*	USD	4 425	27 911	14 519	17 817	1 979 682	0.19	
BAKER HUGHES COMPA COM USD0.0001 CL A*	USD	19 576	36 726	12 642	43 660	900 701	0.09	
BERKLEY(WR)CORP COM USD0.20*	USD	9 515	18 185	17 407	10 293	654 253	0.06	
BERKSHIRE HATHAWAY CLASS'B'COM USD0.0033*	USD	43 672	10 432	20 524	33 580	8 825 309	0.84	
BIO RAD LABS INC CL A*	USD	275			275	112 907	0.01	
BIO-TECHNE CORP COM USD0.01*	USD	235			235	65 689	0.01	
BIOMARIN PHARMA COM USD0.001*	USD	6 083	1 397	6 886	594	49 560	0.00	
BLACK KNIGHT INC COM USD0.0001 WI*	USD	1 379			1 379	87 857	0.01	
BLACKROCK INC COM STK USD0.01*	USD	3 531	150	1 150	2 531	1 370 823	0.13	
BOOZ ALLEN HAMILTO COM USD0.01 CLASS 'A'*	USD	1 482			1 482	134 707	0.01	
BOSTON PPTYS INC COM USD0.01*	USD	174	12 398		12 572	927 678	0.09	
BOSTON SCIENTIFIC COM USD0.01*	USD	74 512	10 956	36 714	48 754	1 858 503	0.18	
BROADRIDGE FIN SOL COM STK USD0.01*	USD	6 432		2 079	4 353	618 330	0.06	
BROWN & BROWN INC COM*	USD	3 074	1 987	4 337	724	43 098	0.00	
BROWN FORMAN CORP CL B*	USD	11 982	1 856	5 435	8 403	550 577	0.05	
CABLE ONE INC COM USD1 'WI'*	USD	85			85	71 367	0.01	
CADENCE DESIGN SYS COM USD0.01*	USD	9 618	1 221	4 137	6 702	1 078 057	0.10	
CAMPBELL SOUP CO CAP USD0.0375*	USD	24 590	26 986	17 000	34 576	1 603 561	0.15	
CARUSLE COS INC COM*	USD		1 838		1 838	507 276	0.05	
CARVANA CO COM USD0.001 CL A*	USD	2 100		2 100				
CATALENT INC COM USD0.01*	USD	1 649			1 649	117 442	0.01	
CDW CORP COM USD0.01*	USD	3 163		2 732	431	66 211	0.01	
CERNER CORP COM*	USD	5 515		5 515				
CHARLES RIV LABS INTL INC COM*	USD		328		328	63 534	0.01	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
CHENIERE ENERGY INC COM NEW*	USD		2 543		2 543	415 264	0.04	
CINCINNATI FINL CORP COM*	USD	6 352	949	2 829	4 472	394 248	0.04	
CLOROX CO DEL COM*	USD		635		635	80 244	0.01	
CME GROUP INC COM STK USD0.01 CLASS'A*	USD	16 858	2 564	7 385	12 037	2 098 533	0.20	
COCA-COLA CO COM USD0.25*	USD	119 636	21 230	54 334	86 532	4 771 174	0.45	
COGNEX CORP COM*	USD	3 586		1 563	2 023	82 533	0.01	
COLGATE-PALMOLIVE COM USD1*	USD	15 943	7 803	12 270	11 476	793 492	0.08	
CONSTELLATION BRDS CLASS'A*COM USD0.01*	USD	11 330	10 264	14 018	7 576	1 712 650	0.16	
COPART INC COM*	USD	778		778				
COSTAR GROUP INC COM*	USD	6 970	1 303	3 283	4 990	342 080	0.03	
COTERRA ENERGY INC COM USD0.10*	USD		5 053	2 657	2 396	61 598	0.01	
COUPA SOFTWARE INC COM USD0.0001*	USD	1 937			1 937	112 102	0.01	
CSX CORP COM USD1*	USD	106 582	16 710	47 320	75 972	1 992 018	0.19	
DEERE & CO COM USD1*	USD	13 254	686	7 923	6 017	1 977 374	0.19	
DEVON ENERGY CORP NEW COM*	USD	24 254	35 244	16 152	43 346	2 565 344	0.24	
DEXCOM INC COM*	USD	4 055	15 587	8 334	11 308	896 402	0.09	
DIGITAL REALTY TRU COM STK USD0.01*	USD	3 253	622	3 253	622	60 718	0.01	
DOMINION ENERGY IN COM STK NPV*	USD	23 595	1 661	25 256				
DROPBOX INC COM USD0.00001 CL A*	USD	1 335	4 873	5 475	733	14 949	0.00	
ECOLAB INC COM*	USD	19 222	2 315	7 475	14 062	1 998 848	0.19	
EDWARDS LIFESCIENCES CORP COM*	USD	19 421	3 300	8 690	14 031	1 141 121	0.11	
ENPHASE ENERGY INC COM USD0.00001*	USD	7 600	6 474	5 507	8 567	2 339 646	0.22	
EOG RESOURCES INC COM USD0.01*	USD	19 952	3 109	8 879	14 182	1 559 598	0.15	
EPAM SYS INC COM USD0.001*	USD	4 433	430	2 238	2 625	935 774	0.09	
EQT CORPORATION*	USD		29 249	7 205	22 044	884 145	0.08	
EQUIFAX INC COM*	USD	1 340		339	1 001	168 899	0.02	
EQUITY LIFESTYLE PPTYS INC*	USD	1 529		981	548	33 894	0.00	
ERIE INDY CO CL A*	USD	584			584	127 784	0.01	
ESSEX PROP TRUST COM USD0.0001*	USD	2 230	262	458	2 034	484 936	0.05	
ETSY INC USD0.001*	USD	2 511	560	1 109	1 962	193 361	0.02	
EXACT SCIENCES CORP COM*	USD	5 207	1 779	2 008	4 978	159 188	0.02	
EXPEDITRS INTL WASH COM USD0.01*	USD	36 526	2 869	25 397	13 998	1 216 694	0.12	
F M C CORP COM NEW*	USD	33 618	1 765	14 284	21 099	2 195 039	0.21	
F5 NETWORK INC COM STK NPV*	USD	3 661		2 928	733	104 416	0.01	
FACTSET RESH SYS INC COM*	USD	1 866	278	1 737	407	160 280	0.02	
FAIR ISAAC CORP COM*	USD	420			420	170 319	0.02	
FASTENAL COM USD0.01*	USD	17 692		17 692				
FIDELITY NATL FINL FNF GROUP COM USD0.0001*	USD	12 074	2 445	6 730	7 789	277 521	0.03	
FORTINET INC COM USD0.001*	USD	8 353	27 163	14 895	20 621	997 153	0.10	
FORTIVE CORP COM USD0.01*	USD	3 608	14 495	6 183	11 920	683 991	0.07	
FRANKLIN RES INC COM*	USD	1 199	3 298	4 034	463	9 807	0.00	
GALLAGHER ARTHUR J & CO COM*	USD	9 462	790	3 630	6 622	1 115 961	0.11	
GARTNER INC COM*	USD	679		361	318	86 602	0.01	
GEN DYNAMICS CORP COM USD1*	USD	3 781		3 781				
GENERAC HLDGS INC COM USD0.01*	USD	271	653	548	376	65 926	0.01	
GUIDEWIRE SOFTWARE COM USD0.0001*	USD	1 065			1 065	64 550	0.01	
HEICO CORP NEW CL A*	USD		15 159	3 633	11 526	1 300 303	0.12	
HEICO CORP NEW COM*	USD	7 235	12 330	10 589	8 976	1 272 010	0.12	
HENRY JACK & ASSOC COM USD0.01*	USD	2 542		2 119	423	75 886	0.01	
HONEYWELL INTL INC COM USD1*	USD	33 069	3 597	36 666				
HORIZON THERAPEUTI COM USD0.0001*	USD	4 759	1 017	2 411	3 365	204 980	0.02	
HUBSPOT INC COM USD0.001*	USD	1 561		370	1 191	316 646	0.03	
HUNT J B TRANS SVCS INC COM*	USD	15 816	1 301	10 899	6 218	957 301	0.09	
IDEX CORP COM*	USD	136			136	26 752	0.00	
IDEXX LABORATORIES COM USD0.10*	USD	2 126		554	1 572	504 091	0.05	
IHS MARKIT LTD COM*	USD	3 375	933	4 308				
ILLINOIS TOOL WKS COM NPV*	USD	1 647		498	1 149	204 298	0.02	
ILLUMINA INC COM USD0.01*	USD	4 795	332	1 711	3 416	641 474	0.06	
INCYTE CORPORATION COM USD0.001*	USD	1 318			1 318	86 448	0.01	
INSULET CORP COM STK USD0.001*	USD	2 290		377	1 913	431 930	0.04	
INTERCONTINENTAL E COM USD0.01*	USD	29 688	3 727	15 459	17 956	1 596 773	0.15	
INTERNATIONAL FLAVORS&FRAGRANC COM*	USD	21 816	2 617	8 943	15 490	1 384 797	0.13	
INTERPUBLIC GROUP COM USD0.10*	USD	1 077	6 907	6 501	1 483	37 367	0.00	
INTUITIVE SURGICAL COM USD0.001*	USD	3 232	10 876	7 136	6 972	1 286 249	0.12	
INVITATION HOMES I COM USD0.01*	USD	2 740	1 873	1 903	2 710	90 075	0.01	
JOHNSON & JOHNSON COM USD1*	USD	95 347	16 189	43 678	67 858	10 910 690	1.04	
JP MORGAN CHASE & COM USD1*	USD	109 457	16 381	48 818	77 020	7 921 825	0.75	
JUNIPER NETWORKS COM USD0.00001*	USD	69 458	64 475	44 476	89 457	2 299 815	0.22	
KRAFT HEINZ CO COM USD0.01*	USD	56		56				
LEIDOS HLDGS INC COM USD0.0001*	USD	719		719				
LENNOX INTL INC COM*	USD		280		280	61 366	0.01	
LIBERTY BROADBAND COM USD0.01 CL 'A'*	USD	600		600				
LIBERTY BROADBAND COM USD0.01 CL 'C'*	USD	402			402	29 200	0.00	
LIBERTY MEDIA CORP COM USD0.01 SER A SIRIUSXM*	USD	1 298			1 298	48 637	0.00	
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM*	USD	2 160		1 691	469	17 407	0.00	
LIBERTY MEDIA CORP COM USD0.01 SER C FORMULA*	USD	1 758		1 108	650	37 426	0.00	
LIVE NATION INC COM*	USD	2 421		770	1 651	123 565	0.01	
LOEWS CORP COM*	USD	2 436		1 442	994	48 761	0.00	
LPL FINL HLDGS INC COM USD0.001*	USD		3 065		3 065	659 094	0.06	
LYONDELLBASELL IND COM USD0.01*	USD	2 090		2 090				
M & T BANK CORP COM USD0.50*	USD	4 944	749	2 161	3 532	612 954	0.06	
MARKEL CORP COM*	USD	1 002		256	746	796 089	0.08	
MARKETAXESS HLDGS INC COM*	USD	813		278	535	117 157	0.01	
MARSH & MCLENNAN COM USD1*	USD	21 282	4 094	10 565	14 811	2 176 309	0.21	
MASIMO CORPORATION COM STK USD0.001*	USD	1 362			1 362	189 232	0.02	
MEDICAL PROP TST COM USD0.001*	USD	1 019		1 019				
METTLER TOLEDO INTERNATIONAL COM*	USD	13			13	13 872	0.00	
MOLINA HEALTHCARE INC COM*	USD	690			690	224 005	0.02	
MONGODB INC COM USD0.001 CL A*	USD	2 163	241	747	1 657	323 832	0.03	
MONOLITHIC PWR SYS INC COM*	USD	527			527	188 495	0.02	
MONSTER BEV CORP USD0.005(NEW)*	USD	4 288		4 288				
MOODY'S CORP COM USD0.01*	USD	3 700		1 167	2 533	606 099	0.06	
NASDAQ INC COM STK USD0.01*	USD	6 563	14 649	7 247	13 965	779 070	0.07	
NEUROCRINE BIOSCIENCES INC COM*	USD	1 236	829	1 727	338	35 334	0.00	
NEWS CORP NEW COM USD0.01 CL'A'*	USD	2 474	5 547	5 139	2 882	42 861	0.00	
NEXTERA ENERGY INC COM USD0.01*	USD	19 927	16 471	17 075	19 323	1 491 253	0.14	
NORDSON CORP COM*	USD	930			930	194 302	0.02	
NOVOCURE LTD COM USD0.00*	USD	2 766		877	1 889	141 266	0.01	
OKTA INC COM USD0.0001 CL A*	USD	3 570		2 562	1 008	56 422	0.01	
OMEGA HEALTHCARE INVESTORS INC*	USD	498		498				
PAYCOM SOFTWARE IN COM USD0.01*	USD	1 465		716	749	243 270	0.02	
PEPSICO INC CAP USD0.016666*	USD	51 044	9 701	23 775	36 970	5 940 660	0.57	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
PERKINELMER INC COM USD1*	USD	120		120				
PHILIP MORRIS INTL COM STK NPV 'WI'*	USD	52 157	5 185	57 342				
PIONEER NATURAL RE COM STK USD0.01*	USD	2 390	17 801	6 136	14 055	2 995 397	0.29	
PLUG POWER INC COM USD0.01*	USD	29 962	42 513	23 237	49 238	1 018 197	0.10	
PPG INDS INC COM*	USD	21 688	3 107	9 798	14 997	1 633 873	0.16	
PROGRESSIVE CP(OH) COM USD1*	USD	27 959	3 707	11 553	20 113	2 300 519	0.22	
PTC INC COM USD0.01*	USD	3 870		3 278	592	60 948	0.01	
PUBLIC STORAGE COM USD0.10*	USD	7 911	339	3 677	4 573	1 317 931	0.13	
PULTE GROUP INC COM USD0.01*	USD	9 240	2 437	6 275	5 402	199 384	0.02	
QIAGEN NV EURO.01*	EUR	353		353				
QORVO INC COM USD 0.0001*	USD	3 298		3 298				
QUANTA SVCS INC COM*	USD		687	687				
REALTY INCOME CORP*	USD	18 401	12 072	16 512	13 961	799 733	0.08	
RESMED INC COM USD0.004*	USD	5 484	911	2 310	4 085	877 710	0.08	
RINGCENTRAL INC COM USD0.0001 CL'A'*	USD	3 097		1 422	1 675	65 879	0.01	
ROKU INC COM USD0.0001 CLASS A*	USD	3 635	756	2 227	2 164	120 127	0.01	
ROLLINS INC COM*	USD	32 702	7 405	18 514	21 593	737 051	0.07	
ROPER TECHNOLOGIES COM USD0.01*	USD	3 151	2 671	3 818	2 004	709 367	0.07	
RPM INTERNATIONAL COM USD0.01*	USD	213			213	17 466	0.00	
S&P GLOBAL INC COM USD1*	USD	9 218	1 996	3 971	7 243	2 176 817	0.21	
SEMPRA ENERGY COM NPV*	USD	21 201	2 162	22 867	496	73 199	0.01	
SHERWIN-WILLIAMS COM USD1*	USD	13 760	5 555	6 209	13 106	2 641 189	0.25	
SMITH A O COM*	USD	5 113		1 512	3 601	172 181	0.02	
SNAP INC COM USD0.00001 CL A*	USD	34 419	2 650	14 150	22 919	221 520	0.02	
SOUTHERN CO COM*	USD	12 979	1 908	14 887				
SPLUNK INC COM USD0.001*	USD	3 977	1 527	2 486	3 018	223 379	0.02	
SS&C TECH HLDGS COM USD0.01*	USD	12 614	1 533	12 920	1 227	57 666	0.01	
STRYKER CORP COM USD0.10*	USD	9 643	1 278	4 095	6 826	1 360 763	0.13	
SUN COMMUNITIES COM USD0.01*	USD	4 330	5 806	1 946	8 190	1 090 896	0.10	
SUNRUN INC COM USD0.0001*	USD	8 394	2 527	10 921				
SVB FINL GROUP COM*	USD	883	461	223	1 121	370 481	0.04	
SYNOPSYS INC COM USD0.01*	USD	341	925	341	925	278 146	0.03	
TAKE TWO INTERACTI COM USD0.01*	USD	6 493	2 096	3 887	4 702	504 446	0.05	
TELADOC HEALTH INC COM USD0.001*	USD	2 606			2 606	65 022	0.01	
TERADYNE INC COM USD0.125*	USD	8 393	839	2 879	6 353	469 908	0.04	
THE TRADE DESK INC COM USD0.000001 CL A*	USD	15 487	3 559	8 180	10 866	639 018	0.06	
TRANSUNION COM USD0.01*	USD	15 439	2 354	6 861	10 932	640 102	0.06	
TRIMBLE INC COM NPV*	USD	25 383	1 694	27 034	43	2 297	0.00	
TWILIO INC COM USD0.001 CL A*	USD	5 225	918	2 516	3 627	246 821	0.02	
UDR INC*	USD	4 331		1 863	2 468	101 319	0.01	
UNITED PARCEL SERVICE INC CL B*	USD	31 907	12 147	14 724	29 330	4 663 345	0.44	
VEEVA SYSTEMS INC COM USD0.00001 CL 'A'*	USD	2 520		544	1 976	320 671	0.03	
VERISIGN INC COM*	USD	4 643	568	3 692	1 519	259 695	0.02	
VERISK ANALYTICS I CL A USD0.001*	USD	3 546	609	1 572	2 583	433 541	0.04	
VERTEX PHARMACEUTI COM USD0.01*	USD	9 226	854	3 660	6 420	1 829 570	0.17	
VICI PPTYS INC COM USD0.01*	USD	6 444	11 424	13 763	4 105	120 604	0.01	
VMWARE INC COM STK USD0.01 CLASS 'A'*	USD	3 424	4 935	3 075	5 284	553 675	0.05	
VORNADO REALTY TR COM USD0.04*	USD	11 668		2 608	9 060	206 525	0.02	
VULCAN MATERIALS COM STK USD1*	USD	7 255	603	3 741	4 117	639 066	0.06	
WATERS CORP COM*	USD	239			239	63 403	0.01	
WAYFAIR INC COM USD0.001 A*	USD	2 675	919	1 602	1 992	63 818	0.01	
WEBSTER FINL CORP CONN COM*	USD		1 935		1 935	86 084	0.01	
WEST PHARMACEUTICA COM USD0.25*	USD	1 861		578	1 283	310 748	0.03	
WESTERN UN CO COM*	USD	4 927	4 842	9 769				
WILLIS TOWERS WATS COM USD0.000304635*	USD	2 756		740	2 016	398 715	0.04	
WP CAREY INC COM USD0.001*	USD	15 177	1 270	6 663	9 784	672 167	0.06	
ZEBRA TECHNOLOGIES CORP CL A*	USD	471	1 785	634	1 622	418 287	0.04	
ZENDESK INC COM USD0.01*	USD	1 931	1 096	1 421	1 606	120 292	0.01	
ZILLOW GROUP INC COM USD0.0001 CLASS A*	USD	1 300		1 300				
ZILLOW GROUP INC COM USD0.0001 CLASS C WI*	USD	9 563	2 024	5 095	6 492	182 811	0.02	
ZOETIS INC COM USD0.01 CL 'A'*	USD	9 966	1 635	4 365	7 236	1 056 126	0.10	
ZSCALER INC COM USD0.001*	USD	2 497	340	1 003	1 834	296 707	0.03	
<b>Total United States</b>						<b>159 431 250</b>	<b>15.19</b>	
<b>Total Bearer shares</b>						<b>298 671 446</b>	<b>28.46</b>	
<b>Other shares</b>								
<b>United States</b>								
CAMDEN PROP TST SBI USD0.01*	USD	517		517				
<b>Total United States</b>							<b>0.00</b>	
<b>Total Other shares</b>							<b>0.00</b>	
<b>Preference shares</b>								
<b>Germany</b>								
BAYERISCHE MOTORENWERKE AG EUR1*	EUR	6 585		1 006	5 579	359 881	0.03	
FUCHS PETROLUB SE PRF NPV (REG)*	EUR	1 970		1 970				
SARTORIUS AG NON VTG PRF NPV*	EUR	581	181	535	227	78 161	0.01	
VOLKSWAGEN AG NON VTG PRF NPV*	EUR	6 624	630	6 535	719	87 630	0.01	
<b>Total Germany</b>						<b>525 672</b>	<b>0.05</b>	
<b>Total Preference shares</b>						<b>525 672</b>	<b>0.05</b>	
<b>Registered shares</b>								
<b>Argentina</b>								
MERCADOLIBRE INC COM STK USD0.001*	USD	1 558	113	553	1 118	910 882	0.09	
<b>Total Argentina</b>						<b>910 882</b>	<b>0.09</b>	
<b>Australia</b>								
AMPOL LTD NPV*	AUD	45 635		15 807	29 828	542 681	0.05	
BHP GROUP LTD NPV*	AUD	19 420	42 219	25 055	36 584	891 785	0.08	
BHP GROUP LTD NPV*	GBP		20 465		20 465	511 877	0.05	
BHP GROUP PLC ORD USD0.50*	GBP	16 864	3 601	20 465				
COLES GROUP LTD NPV*	AUD	31 187	17 613	27 828	20 972	218 052	0.02	
WOODSIDE ENERGY GROUP LTD*	AUD		6 235	3 238	2 997	60 045	0.01	
WOODSIDE ENERGY GROUP LTD*	GBP		3 698	0	3 698	75 207	0.01	
<b>Total Australia</b>						<b>2 299 648</b>	<b>0.22</b>	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Belgium</b>								
AGEAS NPV*	EUR	395			395	14 260	0.00	
KBC GROUP NV NPV*	EUR	979		979				
UCB NPV*	EUR	3 956	1 180	1 851	3 285	225 270	0.02	
<b>Total Belgium</b>						<b>239 530</b>	<b>0.02</b>	
<b>Canada</b>								
AGNICO EAGLE MINES LTD COM*	CAD	27	12 149	12 176				
ALIMENTATION COUCH MUTIPLE VTG SHS NPV*	CAD		15 179	15 179				
BANK NOVA SCOTIA HALIFAX COM*	CAD	38 633	8 603	19 077	28 159	1 325 212	0.13	
BANK OF MONTREAL COM NPV*	CAD	20 946	2 312	8 289	14 969	1 298 172	0.12	
BCE INC COM NEW*	CAD	1 327	4 362	5 080	609	25 267	0.00	
BLACKBERRY LTD NPV*	CAD	33 115		15 149	17 966	83 779	0.01	
BROOKFIELD ASSET M LTD VTG SHS NPV CL'A**	CAD	72 785	8 133	29 084	51 834	2 098 181	0.20	
BROOKFIELD RENEWA. CLASS A SUB VOTING SHARES*	CAD	14 700		4 800	9 900	320 110	0.03	
CAN PACIFIC RYS COM NPV*	CAD	18 343	2 879	8 350	12 872	850 211	0.08	
CAN PACIFIC RYS COM NPV*	USD		2 495	2 495				
CANADIAN NAT RES LTD COM*	CAD	21 762	2 841	24 603				
CANADIAN NATL RY CO COM*	CAD		830	590	240	25 646	0.00	
CDN IMPERIAL BK OF COMMERCE COM*	CAD	14 118	32 761	26 908	19 971	864 910	0.08	
CENOVUS ENERGY INC COM NPV*	CAD	38 914		38 914				
CGI INC COM NPV SUB VOTING SHARES C*	CAD	8 316		7 521	795	59 219	0.01	
CONSTELLATION SOFT COM STK NPV*	CAD	802		197	605	832 975	0.08	
DOLLARAMA INC COM NPV*	CAD	15 158	2 481	12 878	4 761	270 442	0.03	
ENBRIDGE INC COM NPV*	CAD		6 721	4 625	2 096	76 901	0.01	
FAIRFAX FINL HLDGS SUB-VTG COM NPV*	CAD	1 820	247	544	1 523	688 266	0.07	
FIRSTSERVICE CORP COM NPV*	CAD	800	600		1 400	164 897	0.02	
FORTIS INC COM NPV*	CAD		1 461	1 461				
FRANCO NEVADA CORP COM NPV*	CAD	18 952	1 667	9 519	11 100	1 311 927	0.13	
GFL ENVIRON INC COM NPV SUB VTG SHS*	CAD		30 400	2 600	27 800	695 180	0.07	
GILDAN ACTIVEWEAR INC COM*	CAD	31 078	2 296	9 058	24 316	680 168	0.06	
GREAT WEST LIFECO INC COM*	CAD	33 870	5 665	13 465	26 070	556 867	0.05	
IA FINANCIAL CORP COM NPV*	CAD	9 809		7 143	2 666	134 041	0.01	
INTACT FINL CORP COM NPV*	CAD	7 953	937	3 381	5 509	771 437	0.07	
INTER PIPELINE LTD COM NPV*	CAD		5 052	5 052				
LIGHTSPEED COMMERC. COM NPV SUB VTG SHS*	CAD	5 800	5 000	7 000	3 800	66 172	0.01	
LOBLAW COS LTD COM*	CAD	2 606	9 335	2 675	9 266	725 994	0.07	
MANULIFE FINL CORP COM*	CAD	65 380		19 631	45 749	710 467	0.07	
METRO INC CL A SUB*	CAD	1 528		1 528				
NATL BK OF CANADA COM NPV*	CAD	4 016	2 785	3 810	2 991	185 497	0.02	
NUTRIEN LTD NPV*	CAD	3 597	15 785	5 276	14 106	1 164 017	0.11	
OPEN TEXT CO COM NPV*	CAD	12 426	2 540	4 970	9 996	261 421	0.02	
PARKLAND CORP. COM NPV*	CAD	42 800	4 700	14 200	33 300	706 055	0.07	
PEMBINA PIPELINE C. COM NPV*	CAD	9 725	8 467	15 272	2 920	87 765	0.01	
POWER CORP CDA COM*	CAD	41 626	3 901	17 324	28 203	628 894	0.06	
RESTAURANT BRANDS COM NPV*	CAD	6 693	3 514	5 765	4 442	233 803	0.02	
ROGERS COMMS INC CLASS'B' COM CAD1.62478*	CAD		1 705		1 705	64 986	0.01	
ROYAL BK OF CANADA COM NPV*	CAD	60 401	12 020	29 605	42 816	3 814 386	0.36	
SHAW COMMUNICATIONS INC CL B CONV*	CAD	8 315	2 765	6 195	4 885	117 538	0.01	
SHOPIFY INC COM NPV CL A*	CAD	3 815	35 037	9 020	29 832	794 715	0.08	
SUN LIFE FINL INC COM*	CAD	15 366	4 014	7 969	11 411	448 990	0.04	
SUNCOR ENERGY INC COM NPV 'NEW'*	CAD	4 606		4 606				
TC ENERGY CORPORAT COM NPV*	CAD	82 807	12 557	61 562	33 802	1 347 201	0.13	
THOMSON-REUTERS CP COM NPV(POST REV SPLIT)*	CAD	16 839	1 147	14 788	3 198	324 831	0.03	
TORONTO-DOMINION COM NPV*	CAD	63 364	12 436	30 276	45 524	2 762 672	0.26	
WESTON GEORGE LTD COM*	CAD		1 098	622	476	49 314	0.00	
WHEATON PRECIOUS M COM NPV*	CAD	65 524	14 488	28 043	51 969	1 665 122	0.16	
<b>Total Canada</b>						<b>29 293 649</b>	<b>2.79</b>	
<b>China</b>								
ESR CAYMAN LIMITED USD0.001*	HKD	56 000			56 000	139 026	0.01	
<b>Total China</b>						<b>139 026</b>	<b>0.01</b>	
<b>Denmark</b>								
CARLSBERG SER'B'DKK20*	DKK	789		789				
DEMANT A/S DKK0.20*	DKK	1 416		1 416				
NOVO-NORDISK AS DKK0.2 SER'B**	DKK	47 704	8 315	22 708	33 311	3 289 046	0.31	
VESTAS WIND SYSTEM DKK0.20 (POST SPLIT)*	DKK	96 751	14 652	42 662	68 741	1 262 437	0.12	
<b>Total Denmark</b>						<b>4 551 483</b>	<b>0.43</b>	
<b>Finland</b>								
ELISA OYJ NPV*	EUR	1 749			1 749	78 166	0.01	
NESTE OIL OYJ NPV*	EUR	24 353	5 488	26 861	2 980	128 727	0.01	
NOKIA OYJ NPV*	EUR	102 228	20 784	114 004	9 008	38 395	0.00	
NORDEA HOLDING ABP NPV*	SEK	117 701	10 291	43 869	84 123	713 791	0.07	
ORION CORP SER'B'NPV*	EUR	2 115		2 115				
SAMPO PLC SER'A'NPV*	EUR	1 557	1 837	1 557	1 837	77 511	0.01	
STORA ENSO OYJ NPV SER'R**	EUR	5 307	4 953	9 482	778	9 820	0.00	
UPM-KYMMENE CORP NPV*	EUR	73 646	6 385	27 205	52 826	1 659 492	0.16	
<b>Total Finland</b>						<b>2 705 901</b>	<b>0.26</b>	
<b>France</b>								
DASSAULT SYSTEMES EURO.10*	EUR	12 166	2 347	13 235	1 278	44 035	0.00	
MICHELIN (CGDE) EURO.50 (POST SUBDIVISION)*	EUR		4 848	3 086	1 762	39 339	0.00	
MICHELIN (CGDE) EUR2*	EUR	4 587		4 587				
<b>Total France</b>						<b>83 375</b>	<b>0.01</b>	
<b>Germany</b>								
ADIDAS AG NPV (REGD)*	EUR	1 348	458	1 366	440	50 436	0.00	
ALLIANZ SE NPV(REGD)(VINKULIERT)*	EUR	16 881	5 840	7 746	14 975	2 336 263	0.22	
BASF SE NPV*	EUR	35 344	33 725	17 176	51 893	1 981 437	0.19	
BAYER AG NPV (REGD)*	EUR	45 711	17 738	47 308	16 141	737 943	0.07	
BRENNTAG AG*	EUR	34 998	2 643	11 692	25 949	1 560 782	0.15	
DAIMLER TRUCK HOLD NPV (YOUNG SHARE)*	EUR		16 796	16 796				
DELIVERY HERO SE NPV*	EUR	2 376		1 466	910	33 290	0.00	
DEUTSCHE BANK AG NPV(REGD)*	EUR	32 189		25 446	6 743	49 712	0.00	
DEUTSCHE BOERSE AG NPV(REGD)*	EUR	6 147	769	2 474	4 442	720 626	0.07	
DEUTSCHE POST AG NPV(REGD)*	EUR	46 061	6 026	19 004	33 083	992 547	0.09	
DEUTSCHE TELEKOM NPV(REGD)*	EUR	55 626	20 089	37 943	37 772	637 068	0.06	
E.ON SE NPV*	EUR	316 980	96 182	128 312	284 850	2 168 701	0.21	
HANNOVER RUECKVERS ORD NPV(REGD)*	EUR	33		33				
INFINEON TECHNOLOG AG NPV (REGD)*	EUR	25 242	2 727	9 952	18 017	394 526	0.04	



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MERCEDES-BENZ ORD NPV(REGD)*	EUR	32 373	4 135	16 750	19 758	997 323	0.10	
MTU AERO ENGINES H NPV (REGD)*	EUR	3 859	15 548	5 227	14 180	2 109 006	0.20	
MUENCHENER RUECKVE NPV(REGD)*	EUR	2 677	885	1 529	2 033	485 164	0.05	
SCOUT24 AG NPV*	EUR	1 320		1 282	38	1 895	0.00	
SIEMENS AG NPV(REGD)*	EUR	27 992	3 863	11 519	20 336	1 984 369	0.19	
SIEMENS ENERGY AG NPV*	EUR	27 764	16 806	17 715	26 855	294 805	0.03	
SIEMENS HEALTHINEE NPV*	EUR	14 251		13 327	924	39 451	0.00	
TE CONNECTIVITY LT COM CHF0.57*	USD	1 107	5 258	603	5 762	625 879	0.06	
TELEFONICA DEUTSCH NPV*	EUR		93 724		93 724	187 338	0.02	
UNIPER SE NPV*	EUR	36 522	2 665	8 015	31 172	117 401	0.01	
VITESCO TECHNOLOGI NPV*	EUR	134		134				
VONOVIA SE NPV*	EUR	24 278	17 538	18 645	23 171	496 215	0.05	
<b>Total Germany</b>						<b>19 002 179</b>	<b>1.81</b>	
<b>Hong Kong</b>								
BUDWEISER BREWING USD0.00001*	HKD	328 000	205 200	155 300	377 900	973 711	0.09	
NEW WORLD DEVEL CO NPV POST CON*	HKD	4 000			4 000	11 184	0.00	
<b>Total Hong Kong</b>						<b>984 895</b>	<b>0.09</b>	
<b>Ireland</b>								
KINGSPAN GROUP ORD EURO.13(DUBLIN LISTING)*	EUR	24 640	1 166	16 806	9 000	402 138	0.04	
MEDTRONIC PLC USD0.0001*	USD	55 137	12 138	25 551	41 724	3 316 148	0.32	
<b>Total Ireland</b>						<b>3 718 286</b>	<b>0.35</b>	
<b>Israel</b>								
MIZRAHI TEFAHOT BK ILS0.01*	ILS	17 635		15 206	2 429	84 350	0.01	
ZIM INTEGRATED SHI COM NPV*	USD		1 400	1 400				
<b>Total Israel</b>						<b>84 350</b>	<b>0.01</b>	
<b>Italy</b>								
ATLANTIA SPA EUR1*	EUR	37 649	6 424	36 899	7 174	156 401	0.01	
DAVIDE CAMPARI MIL EURO.01*	EUR	124 801	11 426	36 584	99 643	875 461	0.08	
ENEL EUR1*	EUR	330 020	140 645	111 793	358 872	1 461 638	0.14	
ENI SPA EUR1*	EUR	105 284	14 018	67 836	51 466	541 404	0.05	
FERRARI NV EURO.01(NEW)*	EUR	651			651	120 332	0.01	
INTESA SANPAOLO NPV*	EUR	506 293	54 580	201 243	359 630	590 467	0.06	
NEXI SPA NPV*	EUR	7 729			7 729	62 168	0.01	
SNAM EUR1*	EUR	50 687		17 418	33 269	132 998	0.01	
TERNA SPA ORD EURO.22*	EUR	46 974		46 974				
UNICREDIT SPA NPV (POST REV SPLIT)*	EUR	67 470		29 680	37 790	381 067	0.04	
<b>Total Italy</b>						<b>4 321 937</b>	<b>0.41</b>	
<b>Japan</b>								
ABC-MART INC NPV*	JPY	900		900				
AEON CO LTD NPV*	JPY	35 500	5 700	16 200	25 000	459 588	0.04	
AGC INC NPV*	JPY	13 300	3 100	6 900	9 500	290 049	0.03	
AJINOMOTO CO INC NPV*	JPY	1 000		1 000				
ANA HOLDINGS INC NPV*	JPY	15 000		4 800	10 200	188 517	0.02	
ASAHI GROUP HLDGS NPV*	JPY	2 000		2 000				
ASAHI KASEI CORP NPV*	JPY	355 000	145 800	157 200	343 600	2 232 470	0.21	
ASTELLAS PHARMA NPV*	JPY	124 500	23 300	44 300	103 500	1 349 163	0.13	
BRIDGESTONE CORP NPV*	JPY	13 400	34 600	13 600	34 400	1 092 155	0.10	
BROTHER INDUSTRIES NPV*	JPY	3 900		3 900				
CANON INC NPV*	JPY	2 200		2 200				
CHUBU ELEC POWER NPV*	JPY		422 500	171 200	251 300	2 228 291	0.21	
DAI NIPPON PRINTING NPV*	JPY	40 100		29 500	10 600	209 029	0.02	
DAIWA SEC'S GROUP NPV*	JPY		18 300	16 700	1 600	6 162	0.00	
DENSO CORP NPV*	JPY	14 300	12 200	8 700	17 800	797 156	0.08	
DENTSU GROUP INC NPV*	JPY	2 900		2 100	800	22 358	0.00	
EAST JAPAN RAILWAY NPV*	JPY	59 100	9 900	20 700	48 300	2 437 314	0.23	
ENEOS HOLDINGS INC NPV*	JPY	773 400	411 500	466 500	718 400	2 272 032	0.22	
FUJII FILM HLD CORP NPV*	JPY	7 600	1 500	3 200	5 900	265 149	0.03	
FUJITSU NPV*	JPY	2 200	600	1 200	1 600	171 738	0.02	
HAKUHODO DY HLDGS NPV*	JPY	2 300			2 300	15 921	0.00	
HAMAMATSU PHOTONIC NPV*	JPY	4 400		2 500	1 900	80 103	0.01	
HITACHI CONST MACH NPV*	JPY		4 000	3 400	600	10 918	0.00	
HITACHI NPV*	JPY	38 600	9 700	18 900	29 400	1 222 291	0.12	
HONDA MOTOR CO NPV*	JPY	145 700	70 500	84 900	131 300	2 800 794	0.27	
HOYA CORP NPV*	JPY	11 500	1 600	10 200	2 900	273 709	0.03	
IIDA GROUP HOLDING NPV*	JPY	4 100		4 100				
INPEX CORPORATION NPV*	JPY	226 900	6 200	207 600	25 500	235 647	0.02	
ITOCHU CORP NPV*	JPY	12 900		3 300	9 600	228 542	0.02	
JAPAN METRO FUND REIT*	JPY	101		101				
JAPAN POST BANK CO NPV*	JPY	2 800			2 800	19 211	0.00	
KDDI CORP NPV*	JPY	68 600	6 700	24 100	51 200	1 477 219	0.14	
KEYENCE CORP NPV*	JPY	5 700	600	2 300	4 000	1 302 859	0.12	
KONAMI HOLDINGS CORP NPV*	JPY	2 000		2 000				
KUBOTA CORP NPV*	JPY	23 300		15 700	7 600	103 565	0.01	
KYOCERA CORP NPV*	JPY	2 700	1 300	1 700	2 300	114 170	0.01	
KYOWA KIRIN CO LTD NPV*	JPY	1 700		1 700				
LAWSON INC NPV*	JPY	400		400				
MARUBENI CORP NPV*	JPY	12 700		12 700				
MAZDA MOTOR CORP NPV*	JPY	3 700			3 700	24 053	0.00	
MERCARI INC NPV*	JPY	3 300		3 300				
mitsubishi ELEC CP NPV*	JPY	35 600	325 400	80 900	280 100	2 484 615	0.24	
mitsubishi ESTATE NPV*	JPY	20 100		20 100				
mitsubishi HVY IND NPV*	JPY	4 900		2 500	2 400	78 433	0.01	
mitsubishi UFJ FIN NPV*	JPY	324 800	35 000	130 700	229 100	1 014 942	0.10	
mitsui & CO NPV*	JPY	6 700		3 900	2 800	58 814	0.01	
MIZUHO FINL GP NPV*	JPY	42 090	9 100	16 600	34 590	367 513	0.04	
MS&AD INSURANCE GROUP HOLDINGS INC NPV*	JPY	18 900		6 500	12 400	323 446	0.03	
MURATA MFG CO NPV*	JPY	15 700	1 600	17 300				
NEC CORP NPV*	JPY	11 800	2 800	5 500	9 100	286 190	0.03	
NEXON CO LTD NPV*	JPY	31 100	6 400	35 200	2 300	39 913	0.00	
NGK INSULATORS NPV*	JPY	400		400				
NINTENDO CO LTD NPV*	JPY	1 900	6 300	2 200	6 000	238 839	0.02	
NIPPON EXPRESS HLD NPV*	JPY		24 400	23 200	1 200	60 057	0.01	
NIPPON PROLOGIS RE REIT*	JPY	18		18				
NIPPON TEL&TEL CP NPV*	JPY	85 400	21 100	44 200	62 300	1 654 711	0.16	
NIPPON YUSEN KK NPV*	JPY		4 400	1 100	3 300	55 359	0.01	
NISSAN MOTOR CO NPV*	JPY	70 600	100 100	80 000	90 700	283 828	0.03	
NOMURA HOLDINGS NPV*	JPY	69 800		55 300	14 500	47 169	0.00	
NOMURA REAL EST MA REIT*	JPY	101	145	163	83	90 133	0.01	



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<b>Security</b>								
NOMURA RESEARCH IN NPV*	JPY	5 500		5 500				
NTT DATA CORP NPV*	JPY	42 200	11 700	22 600	31 300	397 153	0.04	
OMRON CORP NPV*	JPY	2 000	6 600	3 000	5 600	251 933	0.02	
ORIX CORP NPV*	JPY	300	6 100	4 500	1 900	26 208	0.00	
ORIX JREIT INC REIT*	JPY	5	149	154				
OSAKA GAS CO NPV*	JPY	1 300		1 300				
OTSUKA CORP NPV*	JPY	1 700			1 700	52 308	0.00	
OTSUKA HLDGS CO NPV*	JPY	11 100		11 100				
PANASONIC CORP NPV*	JPY	32 900	18 700	19 300	32 300	222 821	0.02	
RENASAS ELECTRONIC NPV*	JPY	43 000	36 400	26 200	53 200	434 828	0.04	
RESONA HOLDINGS NPV*	JPY	29 600		19 400	10 200	36 621	0.00	
RICOH CO NPV*	JPY	14 500		9 000	5 500	39 494	0.00	
ROHM CO LTD NPV*	JPY	1 400		1 200	200	12 865	0.00	
SANTEN PHARM CO NPV*	JPY	5 500		5 500				
SEKISUI CHEMICAL NPV*	JPY	7 600		5 200	2 400	28 853	0.00	
SEVEN & I HOLDINGS NPV*	JPY	57 100	8 200	65 300				
SG HOLDINGS CO LTD NPV*	JPY	48 100	10 200	21 400	36 900	496 814	0.05	
SHIMADZU CORP NPV*	JPY	4 800		2 300	2 500	64 514	0.01	
SOFTBANK CORP NPV*	JPY	54 300	8 900	48 400	14 800	145 573	0.01	
SOFTBANK GROUP CO NPV*	JPY	39 500	6 600	17 600	28 500	949 605	0.09	
SOMPO HOLDINGS INC NPV*	JPY	3 200			3 200	125 379	0.01	
SONY GROUP CORPORA NPV*	JPY	44 700	6 700	19 200	32 200	2 033 230	0.19	
SUBARU CORPORATION NPV*	JPY	6 200		4 100	2 100	30 944	0.00	
SUMITOMO CORP NPV*	JPY	42 700	229 300	82 200	189 800	2 326 341	0.22	
SUMITOMO ELECTRIC NPV*	JPY	6 300		6 300				
SUMITOMO MITSUI FG NPV*	JPY	25 300	3 400	14 400	14 300	391 287	0.04	
SUMITOMO MITSUI TR NPV*	JPY	10 400	3 900	12 100	2 200	61 320	0.01	
SUMITOMO PHARMA CO NPV*	JPY	10 000		10 000				
TAKEDA PHARMACEUTI NPV*	JPY	53 800	7 400	24 200	37 000	947 762	0.09	
TDK CORP NPV*	JPY	16 500	2 200	18 500	200	6 059	0.00	
TOKIO MARINE HLDG NPV*	JPY	17 700	38 900	21 500	35 100	612 204	0.06	
TOKYO ELEC POWER H NPV*	JPY	122 400	35 900	158 300				
TOKYO ELECTRON NPV*	JPY	5 900	800	4 800	1 900	461 237	0.04	
TOPPAN PRINTING CO NPV*	JPY	6 100		6 100				
TOSHIBA CORP NPV*	JPY	21 300	5 400	11 700	15 000	525 087	0.05	
TOYOTA MOTOR CORP NPV*	JPY	575 000	65 800	240 100	400 700	5 111 567	0.49	
TREND MICRO INC NPV*	JPY	900			900	47 858	0.00	
UNICHARM CORP NPV*	JPY		2 700	2 700				
UNITED URBAN INVESTMENT CORP*	JPY	92		92				
WEST JAPAN RAILWAY NPV*	JPY		8 000		8 000	301 371	0.03	
YAMADA HOLDINGS CO NPV*	JPY	211 300		211 300				
YAMAHA MOTOR CO NPV*	JPY		4 300	3 600	700	12 885	0.00	
YASKAWA ELEC CORP NPV*	JPY	50 600	3 100	53 700				
YOKOGAWA ELECTRIC NPV*	JPY	7 400		4 900	2 500	38 674	0.00	
Z HOLDINGS CORP NPV*	JPY	158 500	44 300	184 500	18 300	47 311	0.00	
<b>Total Japan</b>						<b>45 254 240</b>	<b>4.31</b>	
<b>Jersey (Channel islands)</b>								
CLARIVATE PLC COM NPV*	USD	9 300	5 776	12 837	2 239	20 693	0.00	
<b>Total Jersey (Channel islands)</b>						<b>20 693</b>	<b>0.00</b>	
<b>Luxembourg</b>								
EUROFINS SCIENTIFI EURO.01*	EUR	49		49				
<b>Total Luxembourg</b>							<b>0.00</b>	
<b>Netherlands</b>								
ADYEN NV EURO.01*	EUR	495	50	205	340	426 776	0.04	
ASML HOLDING NV EURO.09*	EUR	17 329	2 530	7 299	12 560	5 251 160	0.50	
EQT AB NPV*	SEK	8 413		2 876	5 537	107 596	0.01	
JDE PEETS N.V. EURO.01*	EUR	2 157			2 157	62 270	0.01	
KONINKLIJKE DSM NV EUR1.5*	EUR	8 195	635	5 862	2 968	336 119	0.03	
NN GROUP N.V. EURO.12*	EUR	3 143	1 887	3 540	1 490	57 424	0.01	
PROSUS N.V. EURO.05*	EUR	16 021	6 149	8 876	13 294	691 806	0.07	
SHELL PLC ORD EURO.07*	GBP		390 213	158 287	231 926	5 724 561	0.55	
UNIVERSAL MUSIC GR EUR10.00*	EUR	3 161	25	3 161	25	466	0.00	
<b>Total Netherlands</b>						<b>12 658 179</b>	<b>1.21</b>	
<b>Norway</b>								
ADEVINTA ASA SER'B'NOK0.2*	NOK	8 132			8 132	47 742	0.00	
AKER BP ASA NOK1*	NOK		80 354	37 950	42 404	1 197 249	0.11	
DNB BANK ASA NOK12.50*	NOK	24 889		10 726	14 163	221 112	0.02	
EQUINOR ASA NOK2.50*	NOK	81 163	17 034	38 163	60 034	1 941 736	0.19	
MOWI ASA NOK7.50*	NOK	2 611			2 611	32 662	0.00	
NORSK HYDRO ASA NOK3.6666*	NOK	232 601	39 599	105 227	166 973	887 375	0.08	
TELENOR ASA ORD NOK6*	NOK		6 916		6 916	62 254	0.01	
<b>Total Norway</b>						<b>4 390 130</b>	<b>0.42</b>	
<b>Portugal</b>								
EDP ENERGIAS PORTU EUR1(REGD)*	EUR	82 805	194 664	103 817	173 652	743 428	0.07	
GALP ENERGIA EUR1-B*	EUR	44 000	345 662	179 635	210 027	1 989 481	0.19	
JERONIMO MARTINS EUR5*	EUR		3 730		3 730	68 514	0.01	
<b>Total Portugal</b>						<b>2 801 424</b>	<b>0.27</b>	
<b>Singapore</b>								
CAPITALAND INVESTM NPV*	SGD	193 618		28 900	164 718	392 062	0.04	
<b>Total Singapore</b>						<b>392 062</b>	<b>0.04</b>	
<b>Spain</b>								
BANCO SANTANDER SA EURO.50(REGD)*	EUR	251 409	34 639	116 141	169 907	392 777	0.04	
BBVA(BILB-VIZ-ARG) EURO.49*	EUR	50 785		17 398	33 387	148 745	0.01	
<b>Total Spain</b>						<b>541 522</b>	<b>0.05</b>	
<b>Sweden</b>								
ALLEIMA AB NPV*	SEK		111	111				
ATLAS COPCO AB SER'A'NPV (POST SPLIT)*	SEK	2 698		2 698				
ATLAS COPCO AB SER'B'NPV (POST SPLIT)*	SEK	1 651		1 651				
BOLIDEN AB NPV (POST SPLIT)*	SEK		3 270	3 270				
BOLIDEN AB NPV (POST SPLIT)*	SEK		3 270	3 270				
EPIROC AB SER'A'NPV (POST SPLIT)*	SEK	24 497		24 497				
EPIROC AB SER'B'NPV*	SEK	4 656		4 656				
ERICSSON SER'B' NPV*	SEK	103 126	11 611	114 737				



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
EVOLUTION AB NPV*	SEK	4 407	1 095	5 502				
FASTIGHETS AB BALD SER'B'NPV (POST SPLIT)*	SEK		76 206	13 497	62 709	248 915	0.02	
HENNES & MAURITZ SER'B'NPV*	SEK	37 412		28 259	9 153	83 988	0.01	
HOLMEN AB SER'B'NPV (POST SPLIT)*	SEK		26 447		26 447	995 713	0.09	
INVESTOR AB SER'B'NPV (POST SPLIT)*	SEK	12 624	14 761	19 193	8 192	118 850	0.01	
KINNEVIK AB SER'B'NPV (POST SPLIT)*	SEK	18 475		15 160	3 315	43 396	0.00	
NIBE INDUSTRIER AB SER'B'NPV (POST SPLIT)*	SEK	71 513	11 840	33 109	50 244	446 065	0.04	
SANDVIK AB NPV (POST SPLIT)*	SEK	3 071	4 751	7 268	554	7 496	0.00	
SKAND ENSKILDA BKN SER'A'NPV*	SEK	47 935		15 416	32 519	308 027	0.03	
SKF AB SER'B'NPV*	SEK	29 539	4 761	10 965	23 335	310 959	0.03	
SWEDBANK AB SER'A'NPV*	SEK	10 700	6 605	13 725	3 580	46 627	0.00	
TELE2 AB SHS*	SEK	2 192			2 192	18 663	0.00	
VOLVO AB SER'B'NPV (POST SPLIT)*	SEK	75 461	10 203	33 537	52 127	730 836	0.07	
<b>Total Sweden</b>						<b>3 359 536</b>	<b>0.32</b>	
<b>United Arab Emirates</b>								
NMC HEALTH PLC ORD GBPO.1*	GBP	367			367	0	0.00	
<b>Total United Arab Emirates</b>							<b>0.00</b>	
<b>United Kingdom</b>								
ABRDN PLC ORD GBPO.1396825396*	GBP	160 994		75 553	85 441	130 581	0.01	
ADMIRAL GROUP ORD GBPO.001*	GBP	9 782		3 254	6 528	137 316	0.01	
AMCOR PLC ORD USD0.01*	USD	2 256		2 256				
ANTOFAGASTA ORD GBPO.05*	GBP	140 995	80 500	77 047	144 448	1 770 384	0.17	
ASHTAD GROUP ORD GBPO.10*	GBP	1 084	3 435	3 410	1 109	49 787	0.00	
ASSOCD BRIT FOODS ORD GBPO.0568*	GBP	110 607	48 030	47 705	110 932	1 537 554	0.15	
AUTO TRADER GROUP ORD GBPO.01*	GBP	33 828	12 847	38 057	8 618	48 764	0.00	
AVIVA ORD GBPO.33*	GBP		83 971	37 256	46 715	199 250	0.02	
BARCLAYS ORD GBPO.25*	GBP	660 074	94 957	276 487	478 544	758 708	0.07	
BERKELEY GP HLDGS ORD GBPO.053943*	GBP	2 243		1 525	718	26 009	0.00	
BP ORD USD0.25*	GBP	652 061	62 758	357 639	357 180	1 699 658	0.16	
BUNZL ORD GBPO.32142857*	GBP	17 587	6 102	10 652	13 037	395 342	0.04	
BURBERRY GROUP ORD GBPO.0005*	GBP	37 334	4 054	18 041	23 347	463 784	0.04	
COMPASS GROUP ORD GBPO.1105*	GBP	6 628	5 300	4 253	7 675	152 210	0.01	
CRODA INTL ORD GBPO.10609756*	GBP	11 110	1 041	4 448	7 703	545 553	0.05	
DIAGEO ORD GBPO.28 101/108*	GBP	53 650	4 210	23 731	34 129	1 423 992	0.14	
DIRECT LINE INSURA ORD GBP 0.109090909*	GBP	66 592		66 592				
ENTAIN PLC ORD EURO.01*	GBP	16 334	3 919	20 253				
EXPERIAN ORD USD0.10*	GBP	6 869			6 869	200 828	0.02	
FERGUSON PLC (NEW) ORD GBPO.10*	GBP	4 651		1 688	2 963	306 147	0.03	
GLAXOSMITHKLINE ORD GBPO.25*	GBP	216 319	17 596	233 915				
HALEON PLC ORD GBP1.25*	GBP		186 518	38 239	148 279	454 945	0.04	
HARGREAVES LANSDOW ORD GBPO.004 (WI)*	GBP	7 240			7 240	68 983	0.01	
HSBC HLDGS ORD USD0.50(UK REG)*	GBP	534 562	65 584	218 951	381 195	1 957 174	0.19	
IMPERIAL BRANDS PL GBPO.10*	GBP	18 042		18 042				
INTERCONTL HOTELS ORD GBPO.208521303*	GBP	3 082	13 454	3 843	12 693	609 302	0.06	
LEGAL & GENERAL GP ORD GBPO.025*	GBP	45 256		26 443	18 813	44 751	0.00	
LIBERTY GLOBAL INC USD0.01 C*	USD	33 022	3 509	15 326	21 205	344 372	0.03	
LINDE PLC COM EURO.001*	EUR		2 019	2 013	6	1 615	0.00	
LINDE PLC COM EURO.001*	USD	4 898	384	1 400	3 882	1 030 065	0.10	
LONDON STOCK EXCH ORD GBPO.06918604*	GBP	12 876		4 355	8 521	714 147	0.07	
M&G PLC ORD GBPO.05*	GBP	74 937		32 544	42 393	77 576	0.01	
MELROSE INDUST PLC ORD GBPO.076190476*	GBP	10 173		10 173				
MONDI ORD EURO.20*	GBP	31 408		10 551	20 857	319 449	0.03	
MORRISON(W)SUPRMKT ORD GBPO.10*	GBP	8 100		8 100				
NATWEST GROUP PLC ORD GBP1*	GBP	92 981		92 981				
NATWEST GROUP PLC ORD GBP1.0769*	GBP		23 858	1	23 857	59 213	0.01	
PEARSON ORD GBPO.25*	GBP	5 414	6 701	12 115				
PRUDENTIAL ORD GBPO.05*	GBP	84 300	6 544	32 472	58 372	573 233	0.05	
RIO TINTO ORD GBPO.10*	GBP	54 437	16 647	53 511	17 573	945 309	0.09	
SAINSBURY(J) ORD GBPO.28571428*	GBP	14 061	31 323		45 384	86 913	0.01	
SCHRODERS VTG SHS GBP1*	GBP	4 166	278	4 444				
SMITH & NEPHEW ORD USD0.20*	GBP	8 756		5 772	2 984	34 441	0.00	
STANDARD CHARTERED ORD USD0.50*	GBP	149 006	17 607	64 545	102 068	635 632	0.06	
STELLANTIS N V COM EURO.01*	EUR	3 236			3 236	38 291	0.00	
TAYLOR WIMPEY ORD GBPO.01*	GBP	67 527			67 527	65 513	0.01	
TESCO ORD GBPO.0633333*	GBP	40 904		40 904				
UNILEVER PLC ORD GBPO.0311111*	GBP	48 880	30 395	79 275				
UNILEVER PLC ORD GBPO.0311111*	EUR	58 600		8 713	49 887	2 175 176	0.21	
VODAFONE GROUP ORD USD0.2095238(POST CONS)*	GBP	1 256 034	77 435	450 051	883 418	981 499	0.09	
<b>Total United Kingdom</b>						<b>21 063 467</b>	<b>2.01</b>	
<b>United States</b>								
10X GENOMICS INC COM USD0.00001 CLASS A*	USD	3 500	785	4 285				
ABBOTT LABS COM*	USD	58 931	9 376	35 124	33 183	3 160 217	0.30	
ABBVIE INC COM USD0.01*	USD	61 786	9 701	26 842	44 645	5 897 435	0.56	
ABIOMED INC COM*	USD	1 180		657	523	126 457	0.01	
ACCENTURE PLC SHS CL A 'NEW'*	USD	18 577	2 198	7 454	13 321	3 373 510	0.32	
ACTIVISION BLIZZARD COM STK USD0.000001*	USD	36 763	4 595	18 304	23 054	1 686 841	0.16	
ADOBE INC COM USD0.0001*	USD	14 577	4 301	6 424	12 454	3 373 360	0.32	
ADVANCE AUTO PARTS COM USD0.0001*	USD	5 355		1 577	3 778	581 350	0.06	
ADVANCED MICRO DEV COM USD0.01*	USD	33 088	28 800	32 246	29 642	1 848 537	0.18	
AFFIRM HLDGS INC COM USD0.00001 CLASS A*	USD		2 200		2 200	40 622	0.00	
AGILENT TECHNOLOGIES INC COM*	USD	10 933	5 092	5 330	10 695	1 279 503	0.12	
AGNC INV CORP COM USD0.01*	USD	50 080	9 036	59 116				
AIRBNB INC USD0.0001 A*	USD	1 500	16 895	4 408	13 987	1 446 055	0.14	
ALEXANDRIA REAL ESTATE EQ INC COM*	USD	796		552	244	33 668	0.00	
ALLEGION PLC CIM USD0.01*	USD	471	831	471	831	73 350	0.01	
ALLSTATE CORP COM*	USD	15 428	2 966	7 186	11 208	1 373 749	0.13	
ALLY FINANCIAL INC COM USD0.01*	USD	8 131	2 512	5 213	5 430	148 737	0.01	
ALPHABET INC CAP STK USD0.001 CL A*	USD	9 895	178 904	43 103	145 696	13 716 333	1.31	
ALTRIA GROUP INC COM USD0.333333*	USD	60 543	8 342	68 885				
AMAZON COM INC COM USD0.01*	USD	14 711	281 396	84 891	211 216	23 491 496	2.24	
AMC ENTMT HLDGS IN DEPOSITARY SHS REPR*	USD		10 206		10 206	27 223	0.00	
AMER EXPRESS CO COM USD0.20*	USD	23 616	4 252	9 559	18 309	2 431 164	0.23	
AMER FINL GP OHIO COM NPV*	USD	4 191		1 033	3 158	382 099	0.04	
AMER INTL GRP COM USD2.50*	USD	39 744	5 546	17 129	28 161	1 316 025	0.13	
AMER TOWER CORP COM NEW USD0.01*	USD	12 194	1 260	4 778	8 676	1 833 399	0.17	
AMERIPRISE FINL INC COM*	USD	1 573		783	790	195 906	0.02	
AMERSOURCEBERGEN COM STK USD0.01*	USD	846	1 317	1 595	568	75 657	0.01	
AMETEK INC COM USD0.01*	USD	1 008		583	425	47 440	0.00	



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AMGEN INC COM USD0.0001*	USD	21 442	3 892	9 778	15 556	3 451 098	0.33	
AMPHENOL CORP NEW CL A*	USD	71 507	9 002	34 302	46 207	3 045 290	0.29	
ANALOG DEVICES INC COM*	USD	7 302	2 481	4 461	5 322	729 888	0.07	
ANNALY CAPITAL MAN COM USD0.01*	USD	107 626		107 626				
ANNALY CAPITAL MGT COM USD0.01(POST REV SPLT)*	USD		20 283		20 283	342 570	0.03	
AON PLC COM USD0.01 CL A*	USD	8 709	728	3 348	6 089	1 605 371	0.15	
APA CORPORATION COM USD0.625*	USD		2 909	2 172	737	24 801	0.00	
APOLLO GLOBAL MANA COM USD0.00001*	USD		20 572	7 749	12 823	586 878	0.06	
APPLE INC COM NPV*	USD	556 937	98 125	255 028	400 034	54 413 965	5.18	
APPLIED MATLS INC COM*	USD	40 476	6 163	23 641	22 998	1 854 550	0.18	
APPROVIN CORP COM USD0.00003 CL A*	USD		2 359		2 359	45 253	0.00	
APTIV PLC COM USD0.01*	USD	32 376	16 682	17 329	31 729	2 442 441	0.23	
ARAMARK COM USD0.01*	USD	2 574	2 948	4 593	929	28 528	0.00	
ARCH CAPITAL GROUP COM USD0.01*	USD	14 211	2 576	6 937	9 850	441 504	0.04	
ARCHER DANIELS MIDLAND CO COM*	USD	1 827	1 440	2 061	1 206	95 495	0.01	
ASANA INC COM USD0.00001 CL A*	USD		2 105	2 105				
ASSURANT INC COM*	USD	1 753	825	718	1 860	265 947	0.03	
AT&T INC COM USD1*	USD	273 864	36 214	113 372	196 706	2 969 945	0.28	
ATHENE HOLDING LTD COM USD0.001 CL A*	USD	12 249		12 249				
AUTO DATA PROCESS COM USD0.10*	USD	20 539	2 164	9 238	13 465	2 997 679	0.29	
AUTODESK INC COM USD0.01*	USD	11 582	3 132	5 249	9 465	1 740 215	0.17	
AUTOLIV INC COM*	USD	1 314		1 314				
AUTOZONE INC COM USD0.01*	USD	1 035		321	714	1 505 251	0.14	
AVALARA INC COM USD0.0001*	USD	2 615		817	1 798	162 457	0.02	
AVALONBAY COMMUNI COM USD0.01*	USD	3 822	502	1 413	2 911	527 732	0.05	
AVANTOR INC COM USD0.01*	USD	10 200	9 700	7 396	12 504	241 218	0.02	
AVERY DENNISON CORP COM*	USD	6 315	18 904	17 254	7 965	1 275 495	0.12	
BALL CORP COM NPV*	USD	1 131		1 131				
BATH & BODY WORKS COM USD0.5*	USD		2 239		2 239	71 842	0.01	
BAUSCH HEALTH COMP COM NPV*	CAD	2 765		2 765				
BAXTER INTL INC COM USD1*	USD	31 229	5 709	15 316	21 622	1 146 219	0.11	
BECTON DICKINSON COM USD1*	USD	7 257	2 450	2 914	6 793	1 489 844	0.14	
BENTLEY SYSTEMS IN COM USD0.01 CLASS B*	USD	1 800			1 800	54 195	0.01	
BEST BUY CO INC COM USD0.10*	USD	8 375	1 185	3 919	5 641	351 673	0.03	
BILL COM HLDGS INC COM USD0.00001*	USD		2 810	694	2 116	275 683	0.03	
BIOGEN INC COM STK USD0.0005*	USD	6 002	528	4 429	2 101	552 132	0.05	
BK OF AMERICA CORP COM USD0.01*	USD	290 889	41 883	136 993	195 779	5 819 404	0.55	
BK OF NY MELLON CP COM STK USD0.01*	USD	38 585	6 183	17 557	27 211	1 031 659	0.10	
BLACKSTONE INC COM USD0.00001*	USD	14 204	9 942	6 913	17 233	1 419 684	0.14	
BOEING CO COM USD5*	USD	19 271	1 980	21 251				
BOOKING HLDGS INC COM USD0.008*	USD	1 477	459	538	1 398	2 261 027	0.22	
BORG WARNER INC COM*	USD	297		297				
BRISTOL-MYRS SQUIB COM STK USD0.10*	USD	91 298	16 600	44 427	63 471	4 441 087	0.42	
BROADCOM CORP COM USD1.00*	USD	12 201	1 275	4 884	8 592	3 754 849	0.36	
BURLINGTON STORES COM USD0.0001*	USD	4 512	422	1 717	3 217	354 281	0.03	
CAESARS ENT INC COM USD0.00001*	USD	6 500		6 500				
CAPITAL ONE FINL COM USD0.01*	USD	6 293	2 314	3 926	4 681	424 652	0.04	
CARDINAL HEALTH INC COM*	USD	8 602	5 461	8 607	5 456	358 076	0.03	
CARLYLE GROUP INC COM USD0.01*	USD	6 821		2 529	4 292	109 159	0.01	
CARMAX INC COM USD0.50*	USD	6 073	1 233	2 915	4 391	285 328	0.03	
CARRIER GLOBAL COR COM USD0.01*	USD	33 495	12 774	29 344	16 925	592 374	0.06	
CATERPILLAR INC DEL COM*	USD	25 575	2 752	10 517	17 810	2 876 239	0.27	
CBOE GLOBAL MARKET COM USD0.01*	USD	6 052	1 022	6 394	680	78 555	0.01	
CBRE GROUP INC CLASS 'A' USD0.01*	USD	725	3 743	3 256	1 212	80 533	0.01	
CELANESE CORP COM SERIES 'A' USD0.0001*	USD	549		549				
CENTENE CORP DEL COM*	USD	26 821	4 925	12 845	18 901	1 447 523	0.14	
CERIDIAN HCM HLDG COM USD0.01*	USD	1 500		1 500		82 500	0.01	
CH ROBINSON WORLDW COM USD0.1*	USD	65	7 130	2 409	4 786	453 680	0.04	
CHARTER COMMUN INC COM USD0.001 CLASS 'A'*	USD	6 254	401	2 140	4 515	1 348 054	0.13	
CHEVRON CORP COM USD0.75*	USD	30 276	18 879	19 515	29 640	4 191 309	0.40	
CHEWY INC COM USD0.01 CL A*	USD	2 000	2 315	2 000	2 315	69 997	0.01	
CHIPOTLE MEXICAN GRILL INC CL A*	USD	518		121	397	587 199	0.06	
CHUBB LIMITED ORD CHF24.15*	USD	19 440	3 310	8 721	14 029	2 511 407	0.24	
CHURCH & DWIGHT INC COM*	USD	5 806		2 297	3 509	246 735	0.02	
CIGNA CORP COM USD0.25*	USD	14 959	1 476	6 144	10 291	2 810 471	0.27	
CISCO SYSTEMS COM USD0.001*	USD	164 783	65 049	82 599	147 233	5 796 563	0.55	
CITIGROUP INC COM USD0.01*	USD	82 582	11 727	35 177	59 132	2 425 222	0.23	
CITIZENS FINL GP COM USD0.01*	USD	3 480	4 905	4 875	3 510	118 704	0.01	
CITRIX SYSTEMS INC COM USD0.001*	USD	3 397		3 303	94	9 613	0.00	
CLOUDFLARE INC COM USD0.001 CL A*	USD	7 600	600	2 658	5 542	301 700	0.03	
COGNIZANT TECHNOLO COM CL A'USD0.01*	USD	20 840	5 461	14 697	11 604	656 036	0.06	
COINBASE GLOBAL IN COM USD0.00001 CL A*	USD		400		400	25 390	0.00	
COMCAST CORP COM CLS'A' USD0.01*	USD	150 089	32 968	69 572	113 485	3 276 091	0.31	
CONOCOPHILLIPS COM USD0.01*	USD	91 837	9 007	82 168	18 676	1 881 199	0.18	
CONSOLIDATED EDISON INC COM*	USD	32 662	29 958	29 544	33 076	2 791 921	0.27	
CONSTELLATION ENE. COM NPV*	USD		30 514	30 514				
COOPER COS INC COM USD0.10*	USD	1 052			1 052	273 250	0.03	
CORNING INC COM USD0.50*	USD	15 069		15 069				
CORTEVA INC COM USD0.01*	USD		30 059	12 362	17 697	995 454	0.09	
COSTCO WHSL CORP NEW COM*	USD	12 514	1 318	4 801	9 031	4 197 896	0.40	
CROWDSTRIKE HOLDIN COM USD0.0005 CL A*	USD	6 100	1 100	2 849	4 351	705 794	0.07	
CROWN CASTLE INTL COM USD0.01*	USD	17 351	1 998	6 679	12 670	1 802 603	0.17	
CROWN HOLDINGS INC COM USD5*	USD	959		959				
CUMMINS INC COM*	USD	5 732		1 834	3 898	780 788	0.07	
CVS HEALTH CORP COM STK USD0.01*	USD	39 014	7 238	18 350	27 902	2 619 103	0.25	
D R HORTON INC COM*	USD	6 548	1 366	2 926	4 988	330 651	0.03	
DANAHER CORP COM USD0.01*	USD	17 449	2 839	7 075	13 213	3 359 034	0.32	
DARDEN RESTAURANTS INC COM*	USD	3 361		945	2 416	300 382	0.03	
DATADOG INC COM USD0.00001 CL A*	USD	5 200	1 473	2 325	4 348	379 936	0.04	
DAVITA INC COM USD0.001*	USD	2 740	978	2 116	1 602	130 509	0.01	
DELL TECHNOLOGIES COM USD0.01 CL C*	USD	8 794	1 836	3 180	7 450	250 557	0.02	
DELTA AIRLINES INC COM USD0.0001*	USD		3 823	2 184	1 639	45 266	0.00	
DENTSPLY SIRONA IN COM NPV*	USD	7 647		6 595	1 052	29 354	0.00	
DIAMONDBACK ENERGY COM USD0.01*	USD		6 748	6 748				
DISCOVER FINL SVCS COM STK USD0.01*	USD	8 685	1 805	4 651	5 839	522 520	0.05	
DISH NETWORK CORPO CLASS'A' COM USD0.01*	USD	2 475		2 475				
DOCUSIGN INC COM USD0.0001*	USD	6 113	874	2 867	4 120	216 827	0.02	
DOLLAR GENERAL CP COM USD0.875*	USD	9 858	559	5 802	4 615	1 089 519	0.10	
DOLLAR TREE INC*	USD	10 094		7 036	3 058	409 639	0.04	
DOMINOS PIZZA INC COM USD0.01*	USD		209		209	63 811	0.01	
DOORDASH INC COM USD0.00001 CLASS A*	USD	1 000	1 700	1 262	1 438	69 989	0.01	
DOVER CORP COM*	USD	600		540	60	6 885	0.00	
DOW INC COM USD0.01*	USD	19 987		19 987				
DRAFTKINGS INC NEW COM USD0.0001 CL A*	USD		8 600	8 600				



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DUPONT DE NEMOURS COM USD0.01*	USD	15 914	3 042	7 523	11 433	567 148	0.05	
DYNATRACE INC COM USD0.001*	USD	3 200			3 200	109 638	0.01	
EATON CORP PLC COM USD0.01*	USD	4 394	978	3 226	2 146	281 683	0.03	
EBAY INC COM USD0.001*	USD	26 698	5 552	18 015	14 235	515 738	0.05	
EDISON INTL COM*	USD	33 741	12 874	28 628	17 987	1 001 676	0.10	
ELANCO ANIMAL HEAL COM NPV*	USD	6 266	4 051	4 118	6 199	75 718	0.01	
ELECTRONIC ARTS INC COM*	USD	15 463	970	13 960	2 473	281 644	0.03	
ELEVANCE HEALTH INC USD0.01*	USD	11 250	1 131	4 770	7 611	3 402 769	0.32	
ELI LILLY AND CO COM NPV*	USD	30 686	4 468	13 150	22 004	7 002 932	0.67	
EMBECTA CORPORATIO COM USD0.01*	USD		1 551	1 551				
EQUINIX INC COM USD0.001 NEW*	USD	1 634		672	962	538 605	0.05	
EQUITABLE HOLDINGS COM USD0.01*	USD	2 600			2 600	67 431	0.01	
ESSENTIAL UTILS IN COM USD0.50*	USD	359		359				
ESTEE LAUDER COS CLASS'A*COM USD0.01*	USD	5 466	6 041	2 534	8 973	1 906 759	0.18	
EVEREST RE GROUP COM USD0.01*	USD	3 775		1 077	2 698	696 911	0.07	
EVERSOURCE ENERGY COM USD5*	USD	43 070	19 814	27 987	34 897	2 677 721	0.26	
EXELON CORP COM NPV*	USD	84 713	36 416	49 505	71 624	2 640 777	0.25	
EXPEDIA GROUP INC COM USD0.001*	USD	57	10 250	2 627	7 680	708 206	0.07	
EXTRA SPACE STORAG COM USD0.01*	USD	7 669	4 299	4 079	7 889	1 341 050	0.13	
FEDEX CORP COM USD0.10*	USD	12 136	3 240	5 185	10 191	1 489 227	0.14	
FIDELITY NATL INF COM STK USD0.01*	USD	22 467	1 943	9 017	15 393	1 144 928	0.11	
FIFTH THIRD BANCORP COM*	USD	21 940	2 576	10 087	14 429	453 888	0.04	
FIRST REPUBLIC BAN COM USD0.01*	USD	7 518	700	2 792	5 426	697 208	0.07	
FISERV INC COM USD0.01*	USD	27 292	3 110	11 059	19 343	1 781 418	0.17	
FLEETCOR TECHNOLOG COM STK USD0.001*	USD	2 104		397	1 707	295 986	0.03	
FORD MOTOR CO COM STK USD0.01*	USD	282 454	53 662	162 845	173 271	1 910 070	0.18	
FOX CORP COM USD0.01 CL A*	USD	33 850	3 358	12 775	24 433	737 798	0.07	
FOX CORP COM USD0.01 CL B*	USD	5 872	6 795	2 233	10 434	292 685	0.03	
FREEMPORT-MCMORAN COM STK USD0.10*	USD	14 987	5 959	14 987	5 959	160 294	0.02	
GEN ELEC CO COM USD0.01(POST REV SPLIT)*	USD	47 904	25 372	26 498	46 778	2 850 414	0.27	
GENERAL MILS INC COM*	USD	39 871	9 985	21 034	28 822	2 173 277	0.21	
GENERAL MOTORS CO COM USD0.01*	USD	61 280	19 863	37 712	43 431	1 371 750	0.13	
GENUINE PARTS CO COM STK USD1*	USD	6 723	946	2 943	4 726	694 572	0.07	
GILEAD SCIENCES COM USD0.001*	USD	44 610	10 047	21 853	32 804	1 991 806	0.19	
GLOBAL PAYMENTS COM NPV*	USD	6 626	1 564	2 944	5 246	557 903	0.05	
GLOBE LIFE INC COM USD1.00*	USD		904	651	253	24 827	0.00	
GODADDY INC COM CL A USD0.001*	USD	11 496		10 589	907	63 276	0.01	
GOLDMAN SACHS GRP COM USD0.01*	USD	14 111	1 961	5 867	10 205	2 943 474	0.28	
GRAINGER W W INC COM*	USD	2 827	7 141	4 572	5 396	2 598 094	0.25	
GSK PLC ORD GBP0.3125*	GBP		153 624	26 007	127 617	1 830 929	0.17	
HALLIBURTON COM STK USD2.50*	USD	56 949	26 696	37 407	46 238	1 120 450	0.11	
HARTFORD FINL SVCS COM USD0.01*	USD	28 177	4 736	31 606	1 307	79 681	0.01	
HASBRO INC COM*	USD	1 137		1 137				
HCA HEALTHCARE INC COM USD0.01*	USD	10 056	882	5 415	5 523	999 085	0.10	
HEALTHPEAK PPTY S I COM USD1*	USD	26 029	3 203	17 295	11 937	269 287	0.03	
HERSHEY COMPANY COM USD1.00*	USD	11 256	1 732	5 045	7 943	1 723 612	0.16	
HESS CORPORATION COM USD1*	USD	33 105	4 361	13 624	23 842	2 557 613	0.24	
HEWLETT PACKARD EN COM USD0.01*	USD	266 978	41 076	104 115	203 939	2 404 709	0.23	
HILTON WORLDWIDE H COM USD0.01*	USD	5 107	819	2 548	3 378	401 037	0.04	
HOLOGIC INC COM USD0.01*	USD	1 771	1 646	1 573	1 844	117 101	0.01	
HOME DEPOT INC COM USD0.05*	USD	36 933	7 250	16 817	27 366	7 432 440	0.71	
HOST HOTELS & RESO COM STK USD0.01*	USD		12 369	11 076	1 293	20 209	0.00	
HOWMET AEROSPACE I COM USD1.00*	USD	5 057	86 904	24 498	67 463	2 053 766	0.20	
HP INC COM USD0.01*	USD	114 162	17 110	49 208	82 064	2 012 826	0.19	
HUMANA INC COM USD0.166*	USD	4 797	321	1 750	3 368	1 608 383	0.15	
HUNTINGTON BANCSHARES INC COM*	USD	92 962		30 539	62 423	809 777	0.08	
HUNTINGTON INGALLS COM USD0.01*	USD	1 756		1 756				
IAC/INTERACTIVECOR COM USD0.0001*	USD	2 574			2 574	140 303	0.01	
INGERSOLL RAND INC COM USD1.00*	USD	5 929	2 081	3 382	4 628	197 054	0.02	
INMODE LTD COM ILS0.01*	USD		1 426	1 426				
INTEL CORP COM USD0.001*	USD	132 559	17 868	62 765	87 662	2 223 470	0.21	
INTL BUSINESS MCHN COM USD0.20*	USD	34 303	5 060	15 123	24 240	2 834 595	0.27	
INTUIT INC COM USD0.01*	USD	7 214	1 373	2 864	5 723	2 181 720	0.21	
INVESCO LTD COM STK USD0.20*	USD		4 829		4 829	65 115	0.01	
IQVIA HOLDINGS INC COM USD0.01*	USD	2 402		931	1 471	262 260	0.02	
IRON MTN INC NEW COM NPV*	USD	2 577		1 721	856	37 046	0.00	
JACKSON FINANCIAL COM USD0.01 CL A WI*	USD	1		1				
JACOBS SOLUTIONS COM USD1.00*	USD		5 593		5 593	597 228	0.06	
JAZZ PHARMA PLC COM USD0.0001*	USD	1 561	729	625	1 665	218 432	0.02	
JOHNSON CTLIS INTL COM USD0.01*	USD	44 280	11 433	22 800	32 913	1 594 463	0.15	
KANSAS CITY STHN I COM USD0.01*	USD	865		865				
KELLOGG CO COM USD0.25*	USD	5 893	1 962	4 490	3 365	230 714	0.02	
KEURIG DR PEPPER COM USD0.01*	USD		3 917	1 917	2 000	70 512	0.01	
KEYCORP NEW COM*	USD	24 382	4 633	9 409	19 606	309 141	0.03	
KEYSIGHT TECHNOLOG COM USD0.01 'WD'*	USD	13 586	679	8 549	5 716	885 303	0.08	
KIMBERLY-CLARK CP COM USD1.25*	USD	18 677	3 892	7 733	14 836	1 643 347	0.16	
KIMCO REALTY COM USD0.01*	USD		7 256	3 227	4 029	73 006	0.01	
KINDER MORGAN INC USD0.01*	USD	182 626	21 006	203 632				
KKR & CO INC COM NPV CLASS A*	USD	7 044	1 760	3 673	5 131	217 158	0.02	
KLA CORPORATION COM USD0.001*	USD	2 510	355	838	2 027	603 769	0.06	
KNIGHT SWIFT TRANS CL A COM STK USD0.01*	USD	8 272		8 272				
KROGER CO COM USD1*	USD	39 534	7 060	19 358	27 236	1 172 808	0.11	
KYNDRYL HLDGS INC COM USD0.01 WI*	USD		6 857	6 857				
L3HARRIS TECHNOLOG COM USD1.00*	USD	12 447	490	12 937				
LAB CORP AMER HLDG COM USD0.1*	USD	4 586	434	2 618	2 402	484 205	0.05	
LAM RESEARCH CORP COM USD0.001*	USD	3 676	2 765	2 189	4 252	1 531 721	0.15	
LAS VEGAS SANDS CORP COM*	USD	19 479	2 822	22 301				
LEAR CORP COM USD0.01*	USD	568			568	66 913	0.01	
LENNAR CORP COM CL'A*USD0.10*	USD	7 864	2 302	4 487	5 679	416 701	0.04	
LINCOLN NATL CORP COM NPV*	USD	1 645	1 618	3 117	146	6 310	0.00	
LKQ CORP COM*	USD	6 350	2 232	7 182	1 400	64 970	0.01	
LOWE'S COS INC COM USD0.50*	USD	26 410	3 362	13 024	16 748	3 095 901	0.29	
LUCID GROUP INC COM USD0.0001 CL A*	USD		8 400	4 038	4 362	59 977	0.01	
LULULEMON ATHLETIC COM STK USD0.01*	USD	4 321	375	1 868	2 828	778 144	0.07	
LUMEN TECHNOLOGIES COM USD1.00*	USD	766			766	5 489	0.00	
LYFT INC COM USD0.00001 CLASS A*	USD	2 300	2 100	4 400				
MARATHON PETROLEUM COM USD0.01*	USD	7 179	1 960	9 139				
MARRIOTT INTL INC COM USD0.01 CLASS 'A'*	USD	9 096	805	3 110	6 791	936 702	0.09	
MARVELL TECHNOLOGY COM USD0.002*	USD	26 954	10 162	13 412	23 704	1 001 119	0.10	
MASCO CORP COM*	USD	20 377	3 412	9 438	14 351	659 495	0.06	
MASTERCARD INC COM USD0.0001 CLASS 'A'*	USD	32 127	4 579	13 467	23 239	6 503 705	0.62	
MATCH GRP INC NEW COM NPV*	USD	6 496		2 325	4 171	196 028	0.02	
MCCORMICK & CO INC COM NVTPG NPV*	USD	17 535	10 755	8 165	20 125	1 411 718	0.13	
MCDONALD'S CORP COM USD0.01*	USD	25 003	5 033	12 156	17 880	4 060 653	0.39	



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MCKESSON CORP COM USD0.01*	USD	6 192	784	2 631	4 345	1 453 477	0.14	
MERCK & CO INC COM USD0.50*	USD	97 680	15 813	43 750	69 743	5 911 668	0.56	
META PLATFORMS INC*	USD	83 033	12 214	36 230	59 017	7 881 310	0.75	
METLIFE INC COM USD0.01*	USD	4 865	10 404	10 926	4 343	259 810	0.02	
MGM RESORTS INTL COM STK USD0.01*	USD	42 069	3 030	45 099				
MICROCHIP TECHNOLOGY COM USD0.001*	USD	5 912	15 461	12 882	8 491	510 044	0.05	
MICRON TECHNOLOGY COM USD0.10*	USD	26 955	4 486	14 820	16 621	819 597	0.08	
MICROSOFT CORP COM USD0.0000125*	USD	242 719	37 420	107 903	172 236	39 481 973	3.76	
MID-AMER APARTMENT COM STK USD0.01*	USD	1 762		418	1 344	205 132	0.02	
MODERNA INC COM USD0.0001*	USD	11 257	1 524	4 703	8 078	940 179	0.09	
MOHAWK INDS COM USD0.01*	USD	898	666	1 564				
MOLSON COORS BEVER COM USD0.01 CLASS B*	USD	3 577	6 343	3 734	6 186	292 191	0.03	
MONDELEZ INTL INC COM USD0.01*	USD		102 882	32 114	70 768	3 819 096	0.36	
MORGAN STANLEY COM STK USD0.01*	USD	47 545	16 517	23 992	40 070	3 116 067	0.30	
MOSAIC CO COM USD0.01*	USD	3 889	4 689	7 001	1 577	75 016	0.01	
MOTOROLA SOLUTIONS COM USD0.01*	USD	977	3 347	1 380	2 944	648 983	0.06	
MSCI INC COM STK US\$0.01*	USD	1 538		385	1 153	478 664	0.05	
NETAPP INC COM USD0.001*	USD	3 420	1 243	2 549	2 114	128 692	0.01	
NETFLIX INC COM USD0.001*	USD	14 142	1 786	5 791	10 137	2 349 065	0.22	
NEWELL BRANDS INC COM USD1*	USD	4 947		4 947				
NEWMONT CORPORATIO COM USD1.60*	USD	25 793	45 868	28 210	43 451	1 797 482	0.17	
NEWMONT CORPORATIO COM USD1.60*	CAD	272			272	11 299	0.00	
NIKE INC CLASS'B' COM NPV*	USD	39 958	7 980	19 450	28 488	2 330 628	0.22	
NORFOLK STHN CORP COM USD1*	USD	7 600	868	3 089	5 379	1 109 946	0.11	
NORTHERN TRUST CP COM USD1.666*	USD	2 367	1 039	1 042	2 364	199 078	0.02	
NORTONLIFELOCK INC COM USD0.01*	USD	25 649	4 666	28 711	1 604	31 796	0.00	
NOVAVAX INC COM USD0.01(POST REV SPLIT)*	USD	2 500		2 500				
NVIDIA CORP COM USD0.001*	USD	93 435	13 114	40 196	66 353	7 927 731	0.76	
NVR INC COM STK USD0.01*	USD	76		17	59	231 533	0.02	
OCCIDENTAL PETRLM COM USD0.20*	USD		17 324	1 146	16 178	978 480	0.09	
OLD DOMINION FGHT LINES INC COM*	USD	251		251				
OMNICO GROUP INC COM USD0.15*	USD	8 138		2 529	5 609	348 298	0.03	
ON SEMICONDUCTOR COM USD0.01*	USD	2 048	1 952	3 247	753	46 195	0.00	
ORACLE CORP COM USD0.01*	USD	76 889	9 680	35 977	50 592	3 040 991	0.29	
O'REILLY AUTO NEW COM USD0.01*	USD	2 933	209	1 823	1 319	913 107	0.09	
ORION OFFICE REIT COM USD0.01 (WI)*	USD		1 918	1 918				
OTIS WORLDWIDE COR COM USD0.01*	USD	28 892	2 588	11 291	20 189	1 267 771	0.12	
PACCAR INC COM STK USD1*	USD	1 607		804	803	66 145	0.01	
PACKAGING CORP AMER COM*	USD	27 789	4 795	13 626	18 958	2 095 265	0.20	
PALANTIR TECH INC COM USD0.001 CLASS A*	USD	47 300	13 634	22 015	38 919	311 428	0.03	
PALO ALTO NETWORKS COM USD0.0001*	USD	4 980	10 698	5 217	10 461	1 686 421	0.16	
PARAMOUNT GLOBAL COM USD0.001 CL B*	USD	40 069	13 038	26 290	26 817	502 554	0.05	
PARKER-HANNIFIN COM STK USD0.50*	USD	337		337		80 372	0.01	
PAYCHEX INC COM*	USD	8 565	1 706	4 088	6 183	682 867	0.07	
PAYPAL HOLDINGS IN COM USD0.0001*	USD	35 764	6 876	16 399	26 241	2 222 991	0.21	
PELOTON INTERACTIV COM USD0.000025 CL A*	USD	7 900		7 900				
PENTAIR PLC COM USD0.01*	USD	326	52 031	8 664	43 693	1 747 286	0.17	
PFIZER INC COM USD0.05*	USD	176 489	22 000	71 012	127 477	5 490 534	0.52	
PG&E CORP COM*	USD	34 457	16 308	44 984	5 781	71 124	0.01	
PHILLIPS 66 COM USD0.01*	USD		762		762	60 540	0.01	
PINTEREST INC COM USD0.00001 CL A*	USD	17 800		4 322	13 478	309 091	0.03	
PNC FINANCIAL SVCS COM USD5*	USD	11 942	1 236	4 515	8 663	1 274 038	0.12	
PPD INC COM USD0.01*	USD	4 200	2 600	6 800				
PRINCIPAL FINL GP COM USD0.01*	USD	1 639		948	691	49 070	0.00	
PROCTER & GAMBLE COM NPV*	USD	80 354	14 138	36 532	57 960	7 202 200	0.69	
PROLOGIS INC COM USD0.01*	USD	17 388	2 196	6 984	12 600	1 259 997	0.12	
PRUDENTIAL FINL COM USD0.01*	USD	1 460	1 077	1 050	1 487	125 546	0.01	
QUALCOMM INC COM USD0.0001*	USD	46 543	7 306	21 768	32 081	3 567 425	0.34	
QUEST DIAGNOSTICS INC COM*	USD	5 686	1 440	4 877	2 249	271 584	0.03	
RAYMOND JAMES FINANCIAL INC COM*	USD		958		958	93 179	0.01	
RAYTHEON TECHNOLOG COM USD1.00*	USD	56 434	7 911	64 345				
REGENCY CENTERS COM USD0.01*	USD	18 284	8 251	8 017	18 518	981 488	0.09	
REGENERON PHARMACE COM USD0.001*	USD	5 118	188	1 748	3 558	2 412 396	0.23	
REGIONS FINANCIAL CORP NEW COM*	USD	27 880		9 344	18 536	366 158	0.03	
RENAISSANCE RE HLG COM USD1*	USD	4 654		4 654				
REPUBLIC SERVICES COM USD0.01*	USD		3 231	3 138	93	12 452	0.00	
RIVIAN AUTOMOTIVE COM USD0.001 CL A*	USD		5 003	1 937	3 066	99 313	0.01	
ROBERT HALF INTL COM USD0.001*	USD		1 056	915	141	10 617	0.00	
ROCKWELL AUTOMATIO COM USD1*	USD	7 071	503	2 374	5 200	1 100 954	0.10	
ROSS STORES INC COM USD0.01*	USD	12 958	3 058	6 235	9 781	811 263	0.08	
ROYAL CARIBBEAN GR COM USD0.01*	USD	1 849	4 739	3 011	3 577	133 433	0.01	
ROYALTY PHARMA PLC COM USD0.0001 CLASS A*	USD	4 700		3 967	733	28 988	0.00	
SALESFORCE.COM INC COM USD0.001*	USD	28 190	5 493	13 106	20 577	2 913 179	0.28	
SBA COMMUNICATIONS COM USD0.01 CL A*	USD	1 454		491	963	269 801	0.03	
SCHEIN HENRY INC COM*	USD	3 548	1 660	4 121	1 087	70 366	0.01	
SCHLUMBERGER COM USD0.01*	USD	60 027	16 270	26 309	49 988	1 766 305	0.17	
SCHWAB(Charles)CP COM USD0.01*	USD	55 926	12 184	27 228	40 882	2 891 913	0.28	
SEAGATE TECHNOLOGY COM USD0.00001*	USD	4 103	1 100	2 103	3 100	162 414	0.02	
SEAGEN INC COM USD0.001*	USD	3 525		1 186	2 339	315 005	0.03	
SEALED AIR CORP NEW COM*	USD	9 609		7 447	2 162	94 715	0.01	
SEI INVESTMENT COM USD0.01*	USD	6 845		1 649	5 196	250 850	0.02	
SERVICENOW INC COM USD0.001*	USD	7 497	848	3 073	5 272	1 959 405	0.19	
SIGNATURE BK COM USD0.01*	USD		1 178	454	724	107 602	0.01	
SIMON PROP GROUP COM USD0.0001*	USD	12 495	1 740	5 274	8 961	791 583	0.08	
SIRIUS XM HLDGS IN COM USD0.001*	USD	50 711	19 265	20 382	49 594	278 722	0.03	
SKYWORKS SOLUTIONS INC COM*	USD	6 260	931	2 192	4 999	419 551	0.04	
SNAP-ON INC COM USD1*	USD	379		379				
SNOWFLAKE INC COM USD0.0001 CLASS A*	USD	5 800	2 371	3 672	4 499	752 607	0.07	
SOFI TECHNOLOGIES COM USD0.0001 CL A*	USD		6 600	6 600				
SQUARE INC COM USD0.0000001 CL A*	USD	18 071	3 958	9 411	12 618	682 935	0.07	
STANLEY BLACK & DE COM USD2.50*	USD	9 341	11 210	6 092	14 459	1 070 334	0.10	
STARBUCKS CORP COM USD0.001*	USD	41 231	7 168	18 629	29 770	2 468 913	0.24	
STATE STREET CORP COM STK USD1*	USD	11 609	1 347	4 363	8 593	514 310	0.05	
STEEL DYNAMICS INC COM*	USD	408		408				
STERIS PLC ORD USD0.001*	USD	9 464		3 901	5 563	910 447	0.09	
SYNCHRONY FINANCIA COM USD0.001*	USD	33 608	2 677	12 583	23 702	657 636	0.06	
SYSCO CORP COM USD1*	USD	20 591	13 356	10 609	23 338	1 624 239	0.15	
T ROWE PRICE GROUP COM USD0.20*	USD	1 369		641	728	75 243	0.01	
T-MOBILE US INC COM USD0.0001*	USD	10 662	2 683	4 730	8 615	1 137 760	0.11	
TARGET CORP COM STK USD0.0833*	USD	22 091	3 591	9 089	16 593	2 423 455	0.23	
TELEFLEX INC COM*	USD	227		227		45 011	0.00	
TESLA INC COM USD0.001*	USD	27 832	74 748	35 440	67 140	17 528 395	1.67	
TEXAS INSTRUMENTS COM USD1*	USD	23 787	3 796	10 396	17 187	2 618 306	0.25	
THERMO FISHER SCIE COM USD1*	USD	15 911	1 582	6 555	10 938	5 460 269	0.52	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
TJX COS INC COM USD1*	USD	44 981	10 633	23 273	32 341	1 977 381	0.19	
TRACTOR SUPPLY CO COM USD0.008*	USD	2 603	570	1 180	1 993	364 624	0.03	
TRADEWEB MARKETS I COM USD0.0001 CL A*	USD	3 200		1 156	2 044	113 506	0.01	
TRANE TECHNOLOGIES COM USD1*	USD	18 398	2 550	8 022	12 926	1 842 333	0.18	
TRANSDIGM GROUP INC COM*	USD	180	6 375	1 438	5 117	2 643 207	0.25	
TRAVELERS CO INC COM NPV*	USD	10 652	1 308	4 441	7 519	1 133 768	0.11	
TRUIST FINL CORP COM USD5*	USD	29 768	3 684	12 522	20 930	896 939	0.09	
TWITTER INC COM USD0.00005*	USD	30 617	6 948	16 359	21 206	915 029	0.09	
UBER TECHNOLOGIES COM USD0.00001*	USD	26 968	6 127	13 651	19 444	507 151	0.05	
UGI CORP NEW COM*	USD		2 054		2 054	65 360	0.01	
ULTA BEAUTY INC COM STK USD0.01*	USD	469		191	278	109 774	0.01	
UNION PACIFIC CORP COM USD2.50*	USD	26 956	3 190	11 451	18 695	3 584 796	0.34	
UNITED RENTALS INC COM*	USD	2 688		2 201	487	129 477	0.01	
UNITEDHEALTH GRP COM USD0.01*	USD	31 348	4 758	13 720	22 386	11 127 759	1.06	
UNITY SOFTWARE INC COM USD0.00005*	USD	1 000	4 489	2 989	2 500	78 396	0.01	
UNIVERSAL HEALTH S CLASS'B COM USD0.01*	USD	1 795		701	1 094	94 950	0.01	
UPSTART HLDGS INC COM USD0.0001*	USD		606	606				
US BANCORP COM USD0.01*	USD	69 323	10 342	30 153	49 512	1 964 882	0.19	
VAIL RESORTS INC COM*	USD	2 795		785	2 010	426 610	0.04	
VALERO ENERGY CORP NEW COM*	USD	8 531	2 256	3 938	6 849	720 290	0.07	
VEREIT INC COM USD0.01(POST REV SPLIT)*	USD	871	2 500	3 371				
VERIZON COMMUN COM USD0.10*	USD	156 963	22 950	69 432	110 481	4 128 893	0.39	
VF CORP COM NPV*	USD	4 837		1 890	2 947	86 756	0.01	
VIATRIS INC COM USD0.01*	USD	36 329		31 027	5 302	44 462	0.00	
VISA INC COM STK USD0.0001*	USD	61 457	9 946	27 528	43 875	7 671 632	0.73	
VOYA FINL INC COM USD0.01*	USD	3 090		3 090				
WALGREENS BOOTS AL COM USD0.01*	USD	43 069	18 808	19 561	42 316	1 307 795	0.12	
WALMART INC COM USD0.10*	USD	57 488	11 875	26 686	42 677	5 448 027	0.52	
WALT DISNEY CO. DISNEY COM USD0.01*	USD	64 626	9 505	27 310	46 821	4 347 063	0.41	
WARNER BROS DISCOV COM USD0.01 SER A WI*	USD		82 846	27 112	55 734	630 846	0.06	
WASTE MGMT INC DEL COM*	USD	23 930	13 513	13 288	24 155	3 808 922	0.36	
WELLS FARGO & CO COM USD1 2/3*	USD	164 768	21 915	74 417	112 266	4 444 222	0.42	
WELLTOWER INC COM USD1*	USD	30 716	2 830	14 366	19 180	1 214 227	0.12	
WESTERN DIGITAL CORP COM*	USD	10 857	1 886	5 144	7 599	243 452	0.02	
WESTROCK CO COM USD0.01*	USD	115		115				
WEYERHAEUSER CO COM USD1.25*	USD	59 998	8 705	27 685	41 018	1 153 023	0.11	
WILLIAMS COS INC COM USD1*	USD	1 460	165 858	68 901	98 417	2 773 300	0.26	
WORKDAY INC COM USD0.001 CL A*	USD	5 314	1 526	3 052	3 788	567 528	0.05	
WYNN RESORTS LTD COM*	USD	13 809		13 809				
XILINX INC COM USD0.01*	USD	10 560	753	11 313				
XYLEM INC COM USD0.01 WI*	USD	7 706	943	3 050	5 599	481 425	0.05	
YUM BRANDS INC COM*	USD	8 359	1 810	4 801	5 368	561 843	0.05	
ZIMMER BIOMET HOLDINGS INC COM USD0.01*	USD	3 493		1 433	2 060	211 981	0.02	
ZIMVIE INC COM USD0.01 WI*	USD		349	349				
ZOOM VIDEO COMMUNI COM USD0.001 CL A*	USD	6 844	1 288	3 325	4 807	348 176	0.03	
ZOOMINFO TECHNOLOG COM USD0.01 CLASS A*	USD		6 627	2 215	4 412	180 909	0.02	
<b>Total United States</b>						<b>578 864 586</b>	<b>55.16</b>	
<b>Total Registered shares</b>						<b>737 680 978</b>	<b>70.29</b>	
<b>Depository receipts</b>								
<b>China</b>								
FUTU HOLDINGS LIM1 SPON ADS EA REP 8 ORD SHS*	USD	2 600	1 500	3 300	800	29 362	0.00	
<b>Total China</b>						<b>29 362</b>	<b>0.00</b>	
<b>Hong Kong</b>								
MELCO RESORTS UNSP ARD EACH REP 3 ORD SHS*	USD	9 100		9 100				
<b>Total Hong Kong</b>							<b>0.00</b>	
<b>Israel</b>								
TEVA PHARMA IND ADR(CNV 1 ORD ILS0.10)*	USD	16 300	7 700		24 000	190 630	0.02	
<b>Total Israel</b>						<b>190 630</b>	<b>0.02</b>	
<b>Netherlands</b>								
ABN AMRO BANK N.V. DR EACH REP SHS*	EUR		6 881		6 881	61 226	0.01	
<b>Total Netherlands</b>						<b>61 226</b>	<b>0.01</b>	
<b>Singapore</b>								
SEA LTD ADS EACH REP ONE CL A SHS*	USD	1 800	8 000	2 900	6 900	380 654	0.04	
<b>Total Singapore</b>						<b>380 654</b>	<b>0.04</b>	
<b>United States</b>								
BLOCK INC SHS CHESS DEPOSITORY INTERESTS REPR 1 SH*	AUD		2 287	2 287				
<b>Total United States</b>							<b>0.00</b>	
<b>Total Depository receipts</b>						<b>661 871</b>	<b>0.06</b>	
<b>Investment certificates, closed end</b>								
<b>Canada</b>								
RIOCAN REAL ESTATE INVESTMENT TRUST*	CAD	3 722		3 722				
<b>Total Canada</b>							<b>0.00</b>	
<b>Singapore</b>								
CAPITALAND ASCENDAS REIT- UNITS REAL ESTATE INVESTMENT TRUST*	SGD	24 373			24 373	44 972	0.00	
CAPITALAND INTEGRATED COMMERCIAL TRUST REAL ESTATE INV TRUST*	SGD	40 527		0	40 527	53 374	0.01	
<b>Total Singapore</b>						<b>98 346</b>	<b>0.01</b>	
<b>United Kingdom</b>								
SEGRO PLC REIT*	GBP	115 670	14 504	44 533	85 641	708 538	0.07	
<b>Total United Kingdom</b>						<b>708 538</b>	<b>0.07</b>	
<b>United States</b>								
DUKE REALTY CORP REIT*	USD	2 552	5 737	6 482	1 807	85 726	0.01	
EQUITY RESIDENTIAL SBI USD0.01*	USD	11 015	2 510	5 799	7 726	511 162	0.05	
VENTAS INC REIT*	USD	21 400	2 504	8 836	15 068	595 748	0.06	
<b>Total United States</b>						<b>1 192 636</b>	<b>0.11</b>	
<b>Total Investment certificates, closed end</b>						<b>1 999 520</b>	<b>0.19</b>	



Security	30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Rights</b>							
<b>China</b>							
PROSUS NV (STOCK DIVIDEND) RIGHTS 19.09.22*	EUR	13 294		13 294	1 627	0.00	
<b>Total China</b>					<b>1 627</b>	<b>0.00</b>	
<b>France</b>							
ELECTRICITE DE FRANCE SA-RIGHTS 01.04.22*	EUR	137 543	137 543				
VEOLIA ENVIRONNEMENT SA RIGHTS 01.10.21*	EUR	50 366	50 366				
<b>Total France</b>						<b>0.00</b>	
<b>Germany</b>							
VONOVIA SE RIGHTS 07.12.21*	EUR	24 278	24 278				
<b>Total Germany</b>						<b>0.00</b>	
<b>Spain</b>							
ACS ACTIVIDADES CO (STOCK DIVIDEND) RIGHTS 28.01.22*	EUR	61 011	61 011				
ACS ACTIVIDADES DE CONST (STOCK DIVIDEND) RIGHTS 14.07.22*	EUR	48 557	48 557				
FERROVIAL SA (STOCK DIVIDEND) RIGHTS 24.05.22*	EUR	96 238	96 238				
FERROVIAL SA (STOCK DIVIDEND) RIGHTS 21-17.11.21*	EUR	86 587	86 587				
IBERDROLA SA (STOCK DIVIDEND) RIGHTS 22-24.01.22*	EUR	433 841	433 841				
TELEFONICA SA (STOCK DIVIDEND) RIGHTS 15.12.21*	EUR	32 726	32 726				
TELEFONICA SA RIGHTS 14.06.22*	EUR	176 319	176 319				
<b>Total Spain</b>						<b>0.00</b>	
<b>Sweden</b>							
SECURITAS AB-B RIGHTS 11.10.22*	SEK	8 744	8 744		3 591	0.00	
<b>Total Sweden</b>					<b>3 591</b>	<b>0.00</b>	
<b>Total Rights</b>					<b>5 218</b>	<b>0.00</b>	
<b>Total Securities traded on an exchange</b>					<b>1 039 544 705</b>	<b>99.05</b>	

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

### Bearer shares

<b>Australia</b>							
OIL SEARCH LTD PGK0.10**	AUD	270 291	270 291				
<b>Total Australia</b>						<b>0.00</b>	
<b>Germany</b>							
DEUTSCHE WOHNEN SE NPV (ASD) 20/09/2021 VONOVIA**	EUR	6 871	6 871				
DEUTSCHE WOHNEN SE NPV**	EUR	4 366	4 366				
<b>Total Germany</b>						<b>0.00</b>	
<b>Japan</b>							
NIPPON EXPRESS CO NPV**	JPY	24 400	24 400				
SHIZUOKA BANK NPV**	JPY	21 400	12 200	9 200	54 770	0.01	
<b>Total Japan</b>					<b>54 770</b>	<b>0.01</b>	
<b>United Kingdom</b>							
ROYAL DUTCH SHELL 'B'SHS EURO.07 (UK LIST)**	GBP	145 618	21 636	167 254			
<b>Total United Kingdom</b>						<b>0.00</b>	
<b>United States</b>							
DISCOVERY INC COM USD0.01 SER A**	USD	3 738	3 738				
DISCOVERY INC COM USD0.01 SER C**	USD	7 025	7 025				
<b>Total United States</b>						<b>0.00</b>	
<b>Total Bearer shares</b>					<b>54 770</b>	<b>0.01</b>	

### Registered shares

<b>Australia</b>							
ARISTOCRAT LEISURE NPV DVP INSTITUTIONAL ENTIT**	AUD	228	228				
AUST & NZ BANK GRP NPV DVP INSTITUTIONAL ENTIT**	AUD	8 434	8 434				
SL LTD NPV INSTITUTIONAL PLACEMENT**	AUD	871	871				
TRANSURBAN GROUP NPV INSTITUTIONAL ENTITLEME**	AUD	2 769	2 769				
<b>Total Australia</b>						<b>0.00</b>	
<b>Canada</b>							
ALIMENTATION COUCHE TARD INC SUB VTG SH**	CAD	15 179	15 179				
<b>Total Canada</b>						<b>0.00</b>	
<b>Sweden</b>							
BOLIDEN AB NPV (RED SHS 07/06/2022)**	SEK	3 270	3 270				
LUNDIN ENERGY MERG NPV**	SEK	72 936	72 936				
<b>Total Sweden</b>						<b>0.00</b>	
<b>United Kingdom</b>							
ROYAL DUTCH SHELL PLC 'A'SHS EURO.07**	GBP	182 614	29 471	212 085			
SCHRODERS PLC ORD GBP0.20**	GBP	9 271		9 271	39 653	0.00	
<b>Total United Kingdom</b>					<b>39 653</b>	<b>0.00</b>	
<b>United States</b>							
APOLLO GLOBAL MANA COM USD0.00001 CLASS A**	USD	3 100	1 576	4 676			
DRAFTKINGS INC COM USD0.0001 CL A**	USD	8 600	8 600				
JACOBS ENG GROUP COM USD1**	USD	7 507	841	8 348			
ROBLOX CORPORATION COM USD0.0001 CL A**	USD	9 245	2 686	6 559	231 372	0.02	
<b>Total United States</b>					<b>231 372</b>	<b>0.02</b>	
<b>Total Registered shares</b>					<b>271 025</b>	<b>0.03</b>	



Security	30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Depository receipts</b>							
<b>Norway</b>							
AKER BP ASA SDS**	SEK	69 361	69 361				
<b>Total Norway</b>						<b>0.00</b>	
<b>Total Depository receipts</b>						<b>0.00</b>	
<b>Rights</b>							
<b>Netherlands</b>							
KONINKLIJKE DSM NV (STOCK DIVIDEND) RIGHTS 27.05.22**	EUR	5 025	5 025				
NN GROUP NV (STOCK DIVIDEND) RIGHTS 08.06.22**	EUR	1 260	1 260				
NN GROUP NV (STOCK DIVIDEND) RIGHTS 31.08.22**	EUR	3 072	3 072				
UNIVERSAL MUSIC GROUP NV (STOCK DIVIDEND) RIGHTS 16.05.22**	EUR	3 161	3 161				
<b>Total Netherlands</b>						<b>0.00</b>	
<b>Spain</b>							
IBERDROLA SA (STOCK DIVIDEND) RIGHTS 21.07.22**	EUR	402 072	402 072				
<b>Total Spain</b>						<b>0.00</b>	
<b>Total Rights</b>						<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>					<b>325 796</b>	<b>0.03</b>	
<b>Total securities and similar instruments</b> (thereof in lending)					<b>1 039 870 501</b>	<b>99.08</b> (0.00)	
Bank deposits at sight					8 554 005	0.82	
Derivative financial instruments					-680 754	-0.06	
Other assets					1 722 191	0.16	
<b>Total fund assets</b>					<b>1 049 465 943</b>	<b>100.00</b>	
Short-term bank liabilities					-1 758 872		
Other liabilities					-561 903		
<b>Net fund assets</b>					<b>1 047 145 168</b>		

Valuation categories	Market value as of 30.9.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 038 863 090	98.99
Investments valuation based on market-observed parameters	326 657	0.03
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>1 039 189 747</b>	<b>99.02</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
EURO STOXX 50 INDEX FUTURE 16.12.22*	12	EUR	383 567	-29 216	0.00
FTSE 100 INDEX FUTURE 16.12.22*	5	GBP	379 854	-26 139	0.00
S&P500 EMINI FUTURE 16.12.22*	25	USD	4 430 970	-595 041	-0.06
S&P/TSX 60 IX FUTURE 15.12.22*	1	CAD	159 881	-11 296	0.00
TOPIX INDX FUTURE 08.12.22*	4	JPY	499 384	-19 923	0.00
			5 853 656	-681 615	-0.06

Liquidity linked to open derivative financial instruments: CHF 5 853 656

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
CAD	300 000	USD	219 207	03.10.2022	861	0.00
					861	0.00

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

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

\*\* valuation based on market-observed parameters

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
EURO STOXX 50 INDEX FUTURE 18.03.22	EUR	24	24
EURO STOXX 50 INDEX FUTURE 17.12.21	EUR	0	10
EURO STOXX 50 INDEX FUTURE 16.12.22	EUR	12	0



Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
EURO STOXX 50 INDEX FUTURE 17.06.22	EUR	27	27
EURO STOXX 50 INDEX FUTURE 16.09.22	EUR	15	15
FTSE 100 INDEX FUTURE 17.12.21	GBP	4	11
FTSE 100 INDEX FUTURE 18.03.22	GBP	15	15
FTSE 100 INDEX FUTURE 17.06.22	GBP	19	19
FTSE 100 INDEX FUTURE 16.09.22	GBP	6	6
FTSE 100 INDEX FUTURE 16.12.22	GBP	5	0
S&P500 EMINI FUTURE 17.12.21	USD	24	34
TOPIX INDEX FUTURE 09.12.21	JPY	2	3
S&P/TSX 60 INDEX FUTURE 16.12.21	CAD	1	2
S&P500 EMINI FUTURE 18.03.22	USD	58	58
TOPIX INDX FUTURE 10.03.22	JPY	3	3
S&P/TSX 60 IX FUTURE 17.03.22	CAD	1	1
S&P500 EMINI FUTURE 17.06.22	USD	58	58
S&P/TSX 60 IX FUTURE 16.06.22	CAD	1	1
TOPIX INDX FUTURE 09.06.22	JPY	3	3
TOPIX INDX FUTURE 08.09.22	JPY	4	4
S&P/TSX 60 IX FUTURE 15.09.22	CAD	1	1
S&P500 EMINI FUTURE 16.09.22	USD	31	31
S&P500 EMINI FUTURE 16.12.22	USD	25	0
S&P/TSX 60 IX FUTURE 15.12.22	CAD	1	0
TOPIX INDX FUTURE 08.12.22	JPY	4	0

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
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#### Forward exchange transactions

SGD	200 000	CHF	135 930	02.11.2021
AUD	600 000	CHF	413 849	02.11.2021
JPY	100 000 000	CHF	805 784	02.11.2021
AUD	500 000	CHF	345 520	05.04.2022
JPY	70 000 000	CHF	530 716	05.04.2022
CHF	188 460	JPY	25 000 000	06.04.2022
CHF	1 319 976	USD	1 400 000	19.04.2022
SGD	1 300 000	CHF	936 574	19.05.2022
NOK	11 500 000	CHF	1 174 703	19.05.2022
JPY	20 000 000	CHF	154 028	23.05.2022
SGD	130 000	CHF	92 765	23.05.2022
USD	3 000 000	CHF	2 870 583	01.06.2022
JPY	60 000 000	CHF	451 632	01.06.2022
AUD	300 000	CHF	205 264	01.06.2022
GBP	1 500 000	USD	1 890 462	06.06.2022
NZD	200 000	CHF	120 913	27.06.2022
JPY	150 000 000	CHF	1 068 669	28.06.2022
SEK	2 500 000	CHF	235 387	28.06.2022
AUD	500 000	CHF	331 238	28.06.2022
CHF	1 904 788	USD	2 000 000	03.08.2022
CAD	300 000	USD	219 207	03.10.2022



## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	5 853 656.73	0.58%
Total exposure- reducing positions	–	–

### Repurchase agreements

The fund management company does not conduct any repurchase agreements.

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-A1	0.27%
Class I-B	0.06%
Class I-X	0.01%
Class U-X	0.01%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

### Exchange rates

AUD 1 = CHF	0.632824	JPY 1 = CHF	0.006800
CAD 1 = CHF	0.716313	NOK 1 = CHF	0.090321
DKK 1 = CHF	0.129679	NZD 1 = CHF	0.556741
EUR 1 = CHF	0.964221	SEK 1 = CHF	0.088691
GBP 1 = CHF	1.098718	SGD 1 = CHF	0.685936
HKD 1 = CHF	0.125384	USD 1 = CHF	0.984250
ILS 1 = CHF	0.276704		



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

## Category Other Funds for Traditional Investments

### Three-year comparison

	ISIN	30.9.2022	30.9.2021	30.9.2020
Net fund assets in CHF		126 039 976.94	116 433 166.01	73 365 672.44
<b>Class I-X</b>	<b>CH0515804992</b>			
Net asset value per unit in CHF		1 362.89	1 661.71	1 295.97
Number of units outstanding		92 479.9560	70 068.2640	56 610.5550

### Performance

	Currency	2021/2022	2020/2021	2020
Class I-X	CHF	-17.4%	28.2%	-
Benchmark:				
MSCI World ex Switzerland (net div. reinv.) (CHF hedged)	CHF	-17.3%	28.1%	-

Historical performance is no indicator of current or future performance.  
The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.

### Report of the Portfolio Manager

Despite the ongoing pandemic, the first quarter of the reporting period was positive for most global markets. Risk assets were resilient as profit growth and earnings expectations stayed strong despite a sharp move higher in short-term interest rates, uncomfortably elevated inflation, and the emergence of a new variant of COVID-19. After entering 2022 close to record highs, global equities came under pressure in January and February amid concerns over the outlook for growth, inflation, tighter central bank policy and the conflict in Ukraine. After struggling in the first two months of the year, most major equity markets regained ground in March despite an uncertain backdrop of war that contributed to heightened volatility during the month. Global stock markets fell sharply in June, capping a poor second quarter of 2022, amid the worst first half of a year for the US market since 1970. The slide was led by the US market amid concerns over the pace of monetary tightening and the drag on consumer spending from inflation while eurozone equities fell amid mounting concerns over the impact of a reduction in gas supplies from Russia. This has been a particular worry for the region's largest economy, Germany, since its heavy industrial base is reliant on gas from Russia. Equity markets rallied in July, reflecting a sense among some investors that the market had become over-sold. However, the summer rally in stocks that started in mid-June went into reverse in August. The main driver over the month was shifting perceptions over Federal Reserve policy, with hopes fading later in the month that the central bank was on the brink of a more dovish turn. The Fed's steadfast line on inflation was echoed by top policy-makers at the European Central Bank, while the Bank of England raised rates for the sixth meeting in

a row. Global equities fell for a second straight month in September as central banks signaled a faster pace of policy tightening to curb inflation.

Over the financial year, from 1 October 2021 to 30 September 2022, performance was negative and slightly better than its benchmark, the MSCI World ex Switzerland (net div. reinv.). This subfund aims to achieve a return similar to that of the index whilst maintaining a rules-based orientation that accounts for investment risks linked to climate change. It tilts towards companies geared to long-term change leading to a low-emissions global economy.

### Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
Global	97.82
<b>Total</b>	<b>97.82</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	CHF	CHF
Bank deposits		
– at sight	2 875 747.94	122 291 905.57
Securities		
– Units of other collective investment schemes	123 303 042.17	115 430 542.06
Derivative financial instruments	-184 632.82	-1 798 983.72
Other assets	50 976.46	448 420.88
<b>Total fund assets</b>	<b>126 045 133.75</b>	<b>236 371 884.79</b>
Loans	-5 138.37	-119 938 716.23
Other liabilities	-18.44	-2.55
<b>Net fund assets</b>	<b>126 039 976.94</b>	<b>116 433 166.01</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	CHF	CHF
Income from bank assets	282.31	2.33
Negative interest	-18 915.84	-1 376.00
Income from securities		
– from units of other collective investment schemes	582 652.21	2 219 250.90
Purchase of current net income on issue of units	278 148.60	434 891.12
<b>Total income</b>	<b>842 167.28</b>	<b>2 652 768.35</b>
<b>Expenses</b>		
Interest payable	-1 463.64	-11 097.99
Audit expenses	-13 069.40	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-1 185.66	-13 091.41
Payment of current net income on redemption of units	-61 739.37	-204 627.80
<b>Total expenses</b>	<b>-77 458.07</b>	<b>-228 817.20</b>
<b>Net income</b>	<b>764 709.21</b>	<b>2 423 951.15</b>
Realized capital gains and losses	12 799 579.84	1 408 743.09
<b>Realized result</b>	<b>13 564 289.05</b>	<b>3 832 694.24</b>
Unrealized capital gains and losses	-38 733 092.41	19 234 677.83
<b>Total result</b>	<b>-25 168 803.36</b>	<b>23 067 372.07</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net income of the financial year	764 709.21	2 423 951.15
<b>Available for distribution</b>	<b>764 709.21</b>	<b>2 423 951.15</b>
Less federal withholding tax	-249 062.93	-848 382.90
Net income retained for reinvestment	-462 545.43	-1 575 568.25
<b>Balance carried forward</b>	<b>53 100.85</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	116 433 166.01	73 365 672.44
Paid federal withholding tax	-866 938.92	0.00
Balance of unit movements	35 642 553.21	20 000 121.50
Total result	-25 168 803.36	23 067 372.07
<b>Net fund assets at the end of the reporting period</b>	<b>126 039 976.94</b>	<b>116 433 166.01</b>



## Development of the outstanding units

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Class I-X	Number	Number
Situation at the beginning of the financial year	70 068.2640	56 610.5550
Units issued	30 031.2830	23 812.0980
Units redeemed	-7 619.5910	-10 354.3890
<b>Situation at the end of the period</b>	<b>92 479.9560</b>	<b>70 068.2640</b>
Difference between units issued and units redeemed	22 411.6920	13 457.7090

## Net income retained for reinvestment (accumulation)

### Class I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>7.694</b>
Less federal withholding tax	CHF	-2.693
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>5.001</b>



## Inventory of Fund assets

Security	30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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### Securities traded neither on an exchange nor on a regulated market

#### Investment certificates, open end

##### Global

UBS (CH) INVEST FUND-EQUITIES GLOBAL CLIMATE AWARE II I-X**	CHF	83 217	25 204	108 421	5	0.00	
UBS (CH) INVEST FUND-EQUITIES GLOBAL CLIMATE AWARE II U-X**	CHF		1 053	1 053	123 303 037	97.82	
<b>Total Global</b>					<b>123 303 042</b>	<b>97.82</b>	

#### Total Investment certificates, open end

123 303 042 97.82

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

123 303 042 97.82

#### Total securities and similar instruments

123 303 042 97.82

(thereof in lending

0.00)

Bank deposits at sight	2 875 748	2.28
Derivative financial instruments	-184 633	-0.15
Other assets	50 976	0.05
<b>Total fund assets</b>	<b>126 045 133</b>	<b>100.00</b>

Short-term bank liabilities	-5 138
Other liabilities	-18
<b>Net fund assets</b>	<b>126 039 977</b>

#### Valuation categories

Market value as of  
30.9.2022  
in %  
of the total  
fund assets<sup>3</sup>

Investments valued at prices paid on the main market	-231 732	-0.18
Investments valuation based on market-observed parameters	123 350 141	97.85
Investments valued with suitable valuation models taking account of the current market circumstances	-	-
<b>Total</b>	<b>123 118 409</b>	<b>97.67</b>

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
MSCI WORLD NR INDEX FUTURE 16.12.22*	32	USD	2 348 657	-231 732	-0.18
			2 348 657	-231 732	-0.18

Liquidity linked to open derivative financial instruments: CHF 2 348 657

### 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
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#### Forward exchange transactions\*\*

NOK	3 318 300	CHF	325 663	04.10.2022	25 951	0.02
SGD	708 100	CHF	494 153	04.10.2022	8 441	0.01
NZD	117 900	CHF	70 358	04.10.2022	4 718	0.00
ILS	767 700	CHF	224 984	03.10.2022	12 558	0.01
DKK	7 679 500	CHF	1 012 803	04.10.2022	16 934	0.01
SEK	13 847 700	CHF	1 269 661	04.10.2022	41 492	0.03
USD	100 345 100	CHF	97 681 138	04.10.2022	-1 083 526	-0.86
HKD	8 892 900	CHF	1 103 568	05.10.2022	-11 295	-0.01
JPY	1 220 407 300	CHF	8 591 556	04.10.2022	292 921	0.23
AUD	4 619 800	CHF	3 084 580	04.10.2022	161 062	0.13
GBP	5 115 700	CHF	5 798 022	04.10.2022	177 309	0.14
EUR	11 584 900	CHF	11 364 300	04.10.2022	193 902	0.15
CAD	6 596 600	CHF	4 902 171	04.10.2022	176 940	0.14
JPY	1 162 054 300	CHF	7 902 696	02.11.2022	-409	0.00
GBP	4 840 800	CHF	5 308 576	02.11.2022	1 395	0.00
EUR	10 693 500	CHF	10 305 016	02.11.2022	607	0.00
HKD	7 882 000	CHF	986 426	02.11.2022	209	0.00
SEK	12 907 900	CHF	1 143 292	02.11.2022	65	0.00
AUD	4 378 700	CHF	2 764 829	02.11.2022	681	0.00
CAD	6 325 000	CHF	4 518 593	02.11.2022	1 173	0.00
USD	92 456 900	CHF	90 768 082	02.11.2022	25 891	0.02
NOK	2 928 000	CHF	263 820	02.11.2022	46	0.00



Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
SGD	689 400	CHF	471 771	02.11.2022	88	0.00
NZD	114 500	CHF	63 583	02.11.2022	12	0.01
ILS	707 100	CHF	195 591	03.11.2022	-52	0.00
DKK	6 952 200	CHF	901 010	02.11.2022	-14	0.00
					47 099	0.03

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

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

\*\* valuation based on market-observed parameters

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
MSCI WORLD NR INDEX FUTURE 17.06.22	USD	11	11
MSCI WORLD NR INDEX FUTURE 16.12.22	USD	32	0
EURO STOXX 50 INDEX FUTURE 18.03.22	EUR	34	34
MSCI WORLD NR INDEX FUTURE 16.09.22	USD	98	98
EURO STOXX 50 INDEX FUTURE 17.12.21	EUR	9	15
EURO STOXX 50 INDEX FUTURE 17.06.22	EUR	22	22
EURO STOXX 50 INDEX FUTURE 16.09.22	EUR	3	3
FTSE 100 INDEX FUTURE 17.12.21	GBP	1	3
FTSE 100 INDEX FUTURE 18.03.22	GBP	5	5
FTSE 100 INDEX FUTURE 17.06.22	GBP	5	5
S&P500 EMINI FUTURE 17.12.21	USD	17	27
TOPIX INDEX FUTURE 09.12.21	JPY	0	1
S&P500 EMINI FUTURE 18.03.22	USD	39	39
TOPIX INDX FUTURE 10.03.22	JPY	4	4
S&P500 EMINI FUTURE 17.06.22	USD	36	36
TOPIX INDX FUTURE 09.06.22	JPY	3	3
S&P500 EMINI FUTURE 16.09.22	USD	6	6

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
USD	371 400	CHF	341 499	02.11.2021
AUD	14 800	CHF	10 221	02.11.2021
DKK	26 600	CHF	3 830	02.11.2021
CAD	22 400	CHF	16 718	02.11.2021
SGD	2 200	CHF	1 506	02.11.2021
ILS	1 900	CHF	544	02.11.2021
GBP	16 800	CHF	21 341	02.11.2021
EUR	45 100	CHF	48 313	02.11.2021
NZD	500	CHF	331	02.11.2021
NOK	9 000	CHF	990	02.11.2021
SEK	50 600	CHF	5 416	02.11.2021
JPY	4 272 100	CHF	34 365	02.11.2021
HKD	34 400	CHF	4 068	02.11.2021
AUD	3 707 300	CHF	2 542 592	02.12.2021
SEK	12 688 300	CHF	1 349 182	02.12.2021
NZD	129 500	CHF	84 584	02.12.2021
HKD	8 451 800	CHF	992 056	02.12.2021
NOK	2 201 900	CHF	237 597	02.12.2021
ILS	492 200	CHF	142 372	02.12.2021
DKK	6 815 600	CHF	968 626	02.12.2021
SGD	548 200	CHF	371 118	02.12.2021
EUR	11 188 000	CHF	11 827 640	02.12.2021
USD	94 415 300	CHF	86 202 207	02.12.2021
JPY	1 013 283 800	CHF	8 115 347	02.12.2021
GBP	4 129 300	CHF	5 168 075	02.12.2021
CAD	5 670 100	CHF	4 176 386	02.12.2021
NOK	2 339 800	CHF	237 224	04.01.2022
SGD	557 900	CHF	375 883	04.01.2022
GBP	4 229 000	CHF	5 173 983	04.01.2022
CAD	5 974 600	CHF	4 305 183	04.01.2022
JPY	1 034 280 800	CHF	8 422 544	04.01.2022
EUR	11 444 800	CHF	11 919 885	04.01.2022
DKK	6 973 200	CHF	976 436	04.01.2022
ILS	518 900	CHF	152 404	04.01.2022
AUD	3 771 500	CHF	2 472 007	04.01.2022
HKD	8 472 200	CHF	1 004 112	04.01.2022
SEK	13 975 700	CHF	1 425 233	04.01.2022
USD	100 017 400	CHF	92 408 476	04.01.2022
USD	927 600	CHF	853 792	04.01.2022
HKD	78 600	CHF	9 272	04.01.2022
SGD	5 200	CHF	3 500	04.01.2022
AUD	35 000	CHF	22 900	04.01.2022
ILS	4 800	CHF	1 394	04.01.2022
GBP	39 200	CHF	47 706	04.01.2022
SEK	129 600	CHF	13 046	04.01.2022
DKK	64 700	CHF	9 043	04.01.2022
EUR	106 100	CHF	110 300	04.01.2022
NOK	21 700	CHF	2 203	04.01.2022
CAD	55 400	CHF	39 349	04.01.2022
JPY	9 592 400	CHF	77 882	04.01.2022
NZD	122 000	CHF	76 479	05.01.2022
NZD	1 100	CHF	679	05.01.2022
AUD	4 000 400	CHF	2 648 397	02.02.2022
GBP	4 505 300	CHF	5 555 747	02.02.2022
EUR	12 172 100	CHF	12 609 638	02.02.2022
JPY	1 079 372 300	CHF	8 535 792	02.02.2022
DKK	7 368 000	CHF	1 026 204	02.02.2022
NOK	2 412 700	CHF	248 935	02.02.2022
NZD	127 400	CHF	79 390	02.02.2022
ILS	564 800	CHF	165 227	02.02.2022
USD	104 320 100	CHF	94 977 922	02.02.2022
CAD	6 218 800	CHF	4 482 213	02.02.2022
SEK	14 946 800	CHF	1 503 386	02.02.2022
GBP	71 500	CHF	88 256	02.02.2022



Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
NZD	2 000	CHF	1 244	02.02.2022
DKK	117 000	CHF	16 317	02.02.2022
USD	1 656 300	CHF	1 520 452	02.02.2022
EUR	193 300	CHF	200 480	02.02.2022
SEK	237 300	CHF	23 896	02.02.2022
ILS	9 000	CHF	2 655	02.02.2022
NOK	38 300	CHF	3 956	02.02.2022
AUD	63 500	CHF	41 901	02.02.2022
CAD	98 700	CHF	70 938	02.02.2022
JPY	17 137 800	CHF	136 472	02.02.2022
EUR	113 000	CHF	116 831	02.02.2022
JPY	10 020 800	CHF	80 321	02.02.2022
AUD	37 100	CHF	24 330	02.02.2022
CAD	57 700	CHF	41 934	02.02.2022
NZD	1 200	CHF	735	02.02.2022
DKK	68 400	CHF	9 501	02.02.2022
SEK	138 800	CHF	13 779	02.02.2022
USD	968 500	CHF	882 318	02.02.2022
NOK	22 400	CHF	2 295	02.02.2022
ILS	5 200	CHF	1 508	02.02.2022
GBP	41 800	CHF	51 616	02.02.2022
SGD	575 500	CHF	388 530	04.02.2022
SGD	9 100	CHF	6 171	04.02.2022
SGD	5 300	CHF	3 591	04.02.2022
HKD	8 560 400	CHF	999 603	07.02.2022
HKD	135 900	CHF	15 997	07.02.2022
HKD	79 500	CHF	9 301	07.02.2022
HKD	8 730 500	CHF	1 041 782	02.03.2022
ILS	552 400	CHF	161 807	02.03.2022
SGD	610 900	CHF	420 305	02.03.2022
NOK	2 481 200	CHF	258 776	02.03.2022
NZD	114 100	CHF	69 689	02.03.2022
DKK	6 557 500	CHF	919 700	02.03.2022
JPY	1 031 651 000	CHF	8 331 666	02.03.2022
GBP	4 527 400	CHF	5 650 159	02.03.2022
USD	97 581 200	CHF	90 786 231	02.03.2022
CAD	6 158 700	CHF	4 505 243	02.03.2022
EUR	11 769 600	CHF	12 281 907	02.03.2022
AUD	4 017 600	CHF	2 633 778	02.03.2022
SEK	13 855 900	CHF	1 381 399	02.03.2022
SEK	13 497 900	CHF	1 311 234	04.04.2022
AUD	4 105 500	CHF	2 730 207	04.04.2022
HKD	8 873 200	CHF	1 040 197	04.04.2022
GBP	4 686 100	CHF	5 761 410	04.04.2022
EUR	11 726 200	CHF	12 080 753	04.04.2022
CAD	6 458 700	CHF	4 665 261	04.04.2022
SGD	639 500	CHF	431 451	04.04.2022
NOK	2 599 700	CHF	270 716	04.04.2022
NZD	120 300	CHF	74 545	04.04.2022
DKK	6 849 500	CHF	948 633	04.04.2022
ILS	571 000	CHF	163 278	04.04.2022
USD	99 805 700	CHF	91 420 424	04.04.2022
JPY	1 060 062 700	CHF	8 437 309	04.04.2022
ILS	587 500	CHF	169 322	03.05.2022
NOK	2 795 200	CHF	293 767	03.05.2022
NZD	118 800	CHF	75 932	03.05.2022
USD	104 707 200	CHF	96 258 900	03.05.2022
AUD	4 438 100	CHF	3 064 930	03.05.2022
CAD	6 761 300	CHF	4 975 634	03.05.2022
EUR	11 709 200	CHF	11 987 212	03.05.2022
SEK	13 702 300	CHF	1 352 386	03.05.2022
DKK	7 367 200	CHF	1 013 912	03.05.2022
HKD	8 891 400	CHF	1 043 980	04.05.2022
SGD	674 100	CHF	457 830	04.05.2022
GBP	4 775 400	CHF	5 779 012	04.05.2022
JPY	1 117 684 300	CHF	8 469 628	06.05.2022
SEK	12 775 000	CHF	1 265 285	02.06.2022
HKD	8 292 400	CHF	1 025 050	02.06.2022
NOK	2 685 800	CHF	279 437	02.06.2022
SGD	643 600	CHF	451 749	02.06.2022
NZD	114 200	CHF	71 843	02.06.2022
ILS	576 200	CHF	167 394	02.06.2022
DKK	7 169 900	CHF	986 801	02.06.2022
EUR	11 120 300	CHF	11 385 519	02.06.2022
JPY	1 067 153 600	CHF	7 991 571	02.06.2022
USD	96 323 300	CHF	93 363 381	02.06.2022
CAD	6 388 800	CHF	4 845 164	02.06.2022
AUD	4 323 200	CHF	2 979 402	02.06.2022
GBP	4 701 500	CHF	5 720 113	07.06.2022
CHF	5 679 614	GBP	4 701 500	07.06.2022
GBP	4 793 900	CHF	5 783 088	05.07.2022
HKD	8 595 500	CHF	1 049 184	05.07.2022
CAD	6 428 500	CHF	4 862 280	05.07.2022
SEK	13 813 000	CHF	1 352 329	05.07.2022
AUD	4 364 900	CHF	2 997 591	05.07.2022
USD	94 709 100	CHF	90 621 361	05.07.2022
EUR	11 375 800	CHF	11 679 978	05.07.2022
DKK	7 064 700	CHF	974 977	05.07.2022
ILS	616 400	CHF	177 339	05.07.2022
NZD	99 500	CHF	61 946	05.07.2022
NOK	2 882 800	CHF	293 500	05.07.2022
SGD	636 300	CHF	444 081	05.07.2022
JPY	1 082 994 600	CHF	8 065 395	05.07.2022
CHF	2 873 527	AUD	4 364 900	05.07.2022
CHF	7 631 748	JPY	1 082 994 600	05.07.2022
CHF	5 573 661	GBP	4 793 900	05.07.2022
CHF	11 386 106	EUR	11 375 800	05.07.2022
CHF	279 342	NOK	2 882 800	05.07.2022
CHF	1 290 469	SEK	13 813 000	05.07.2022
CHF	59 226	NZD	99 500	05.07.2022
CHF	437 708	SGD	636 300	05.07.2022
CHF	950 808	DKK	7 064 700	05.07.2022
CHF	168 501	ILS	616 400	05.07.2022
AUD	4 217 400	CHF	2 772 080	03.08.2022



Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CAD	6 152 000	CHF	4 557 365	03.08.2022
USD	90 983 500	CHF	86 947 927	03.08.2022
JPY	1 110 887 700	CHF	7 827 673	03.08.2022
GBP	4 854 800	CHF	5 637 200	03.08.2022
EUR	10 842 700	CHF	10 853 749	03.08.2022
NOK	3 079 900	CHF	298 060	03.08.2022
SEK	12 762 900	CHF	1 191 391	03.08.2022
NZD	105 300	CHF	62 551	03.08.2022
SGD	644 000	CHF	442 214	03.08.2022
DKK	7 168 900	CHF	965 001	03.08.2022
HKD	9 111 400	CHF	1 110 688	03.08.2022
ILS	646 200	CHF	176 602	03.08.2022
JPY	9 321 200	CHF	66 877	03.08.2022
NOK	25 800	CHF	2 494	03.08.2022
SEK	107 100	CHF	9 929	03.08.2022
GBP	40 700	CHF	47 741	03.08.2022
AUD	35 400	CHF	23 709	03.08.2022
EUR	91 000	CHF	90 393	03.08.2022
SGD	5 400	CHF	3 765	03.08.2022
CAD	51 600	CHF	38 866	03.08.2022
DKK	60 200	CHF	8 036	03.08.2022
NZD	900	CHF	544	03.08.2022
ILS	5 400	CHF	1 523	03.08.2022
USD	763 400	CHF	744 336	03.08.2022
HKD	76 500	CHF	9 512	03.08.2022
CHF	87 379 197	USD	91 746 900	03.08.2022
CHF	7 982 647	JPY	1 120 208 900	03.08.2022
CHF	1 202 269	SEK	12 870 000	03.08.2022
CHF	5 673 605	GBP	4 895 500	03.08.2022
CHF	10 618 197	EUR	10 933 700	03.08.2022
CHF	1 114 741	HKD	9 187 900	03.08.2022
CHF	305 958	NOK	3 105 700	03.08.2022
CHF	447 237	SGD	649 400	03.08.2022
CHF	63 423	NZD	106 200	03.08.2022
CHF	182 010	ILS	651 600	03.08.2022
CHF	942 905	DKK	7 229 100	03.08.2022
AUD	4 417 000	CHF	2 930 273	02.09.2022
CAD	6 398 300	CHF	4 744 813	02.09.2022
USD	99 421 400	CHF	94 475 484	02.09.2022
JPY	1 172 178 600	CHF	8 352 331	02.09.2022
SEK	13 906 200	CHF	1 297 920	02.09.2022
GBP	4 986 400	CHF	5 769 903	02.09.2022
EUR	11 530 800	CHF	11 196 165	02.09.2022
HKD	9 064 500	CHF	1 098 370	02.09.2022
NOK	3 120 000	CHF	306 900	02.09.2022
SGD	681 700	CHF	468 450	02.09.2022
NZD	112 600	CHF	67 090	02.09.2022
ILS	675 900	CHF	188 671	02.09.2022
DKK	7 966 900	CHF	1 038 995	02.09.2022
JPY	37 489 000	CHF	264 558	02.09.2022
NOK	99 800	CHF	9 776	02.09.2022
EUR	368 800	CHF	359 017	02.09.2022
AUD	141 300	CHF	93 731	02.09.2022
SEK	444 800	CHF	41 658	02.09.2022
SGD	21 800	CHF	15 045	02.09.2022
GBP	159 500	CHF	183 399	02.09.2022
CAD	204 600	CHF	151 084	02.09.2022
USD	3 179 700	CHF	3 023 427	02.09.2022
NZD	3 600	CHF	2 151	02.09.2022
DKK	254 800	CHF	33 338	02.09.2022
ILS	21 600	CHF	6 207	02.09.2022
HKD	289 900	CHF	35 128	02.09.2022
ILS	767 700	CHF	224 984	03.10.2022
NOK	3 318 300	CHF	325 663	04.10.2022
SGD	708 100	CHF	494 153	04.10.2022
NZD	117 900	CHF	70 358	04.10.2022
DKK	7 679 500	CHF	1 012 803	04.10.2022
SEK	13 847 700	CHF	1 269 661	04.10.2022
USD	100 345 100	CHF	97 681 138	04.10.2022
JPY	1 220 407 300	CHF	8 591 556	04.10.2022
AUD	4 619 800	CHF	3 084 580	04.10.2022
GBP	5 115 700	CHF	5 798 022	04.10.2022
EUR	11 584 900	CHF	11 364 300	04.10.2022
CAD	6 596 600	CHF	4 902 171	04.10.2022
HKD	8 892 900	CHF	1 103 568	05.10.2022
JPY	1 162 054 300	CHF	7 902 696	02.11.2022
GBP	4 840 800	CHF	5 308 576	02.11.2022
EUR	10 693 500	CHF	10 305 016	02.11.2022
HKD	7 882 000	CHF	986 426	02.11.2022
SEK	12 907 900	CHF	1 143 292	02.11.2022
AUD	4 378 700	CHF	2 764 829	02.11.2022
CAD	6 325 000	CHF	4 518 593	02.11.2022
USD	92 456 900	CHF	90 768 082	02.11.2022
NOK	2 928 000	CHF	263 820	02.11.2022
SGD	689 400	CHF	471 771	02.11.2022
NZD	114 500	CHF	63 583	02.11.2022
DKK	6 952 200	CHF	901 010	02.11.2022
ILS	707 100	CHF	195 591	03.11.2022



## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	2 348 656.72	1.86%
Total exposure- reducing positions	125 865 130.36	99.86%

### Repurchase agreements

The fund management company does not conduct any repurchase agreements.

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

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

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

### Exchange rates

AUD 1 = CHF	0.632824	JPY 1 = CHF	0.006800
CAD 1 = CHF	0.716313	NOK 1 = CHF	0.090321
DKK 1 = CHF	0.129679	NZD 1 = CHF	0.556741
EUR 1 = CHF	0.964221	SEK 1 = CHF	0.088691
GBP 1 = CHF	1.098718	SGD 1 = CHF	0.685936
HKD 1 = CHF	0.125384	USD 1 = CHF	0.984250
ILS 1 = CHF	0.276704		



# UBS (CH) Investment Fund

## – Equities Global Passive

### Category Other Funds for Traditional Investments

#### Three-year comparison

	ISIN	30.9.2022	30.9.2021	30.9.2020
Net fund assets in CHF		1 028 320 908.19	1 512 910 539.72	1 215 287 568.74
<b>Class I-A1</b>	<b>CH0017256857</b>			
Net asset value per unit in CHF		1 931.69	2 292.19	1 758.56
Number of units outstanding		22 762.9510	26 119.9520	29 126.4350
<b>Class I-B</b>	<b>CH0017256865</b>			
Net asset value per unit in CHF		1 982.44	2 349.37	1 800.05
Number of units outstanding		251 491.2680	259 966.9860	245 999.3620
<b>Class I-X</b>	<b>CH0017256873</b>			
Net asset value per unit in CHF		2 086.27	2 471.45	1 892.85
Number of units outstanding		204 081.1930	324 958.7390	373 359.1630
<b>Class W</b>	<b>CH0356507415</b>			
Net asset value per unit in CHF		135.08	160.32	122.99
Number of units outstanding		444 287.5870	244 265.8180	118 222.6970

#### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-A1	CHF	-15.5%	31.1%	1.6%
Class I-B	CHF	-15.4%	31.3%	1.8%
Class I-X	CHF	-15.3%	31.4%	1.8%
Class W	CHF	-15.5%	31.1%	1.6%
Benchmark:				
MSCI World ex Switzerland (net div. reinv.)	CHF	-15.3%	31.3%	1.7%

Historical performance is no indicator of current or future performance.  
The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.



Despite the ongoing pandemic, the first quarter of the reporting period was positive for most global markets. Risk assets were resilient as profit growth and earnings expectations stayed strong despite a sharp move higher in short-term interest rates, uncomfortably elevated inflation, and the emergence of a new variant of COVID-19. After entering 2022 close to record highs, global equities came under pressure in January and February amid concerns over the outlook for growth, inflation, tighter central bank policy and the conflict in Ukraine. After struggling in the first two months of the year, most major equity markets regained ground in March despite an uncertain backdrop of war that contributed to heightened volatility during the month. Global stock markets fell sharply in June, capping a poor second quarter of 2022, amid the worst first half of a year for the US market since 1970. The slide was led by the US market amid concerns over the pace of monetary tightening and the drag on consumer spending from inflation while euro-zone equities fell amid mounting concerns over the impact of a reduction in gas supplies from Russia. This has been a particular worry for the region's largest economy, Germany, since its heavy industrial base is reliant on gas from Russia. Equity markets rallied in July, reflecting a sense among some investors that the market had become oversold. However, the summer rally in stocks that started in mid-June went into reverse in August. The main driver over the month was shifting perceptions over Federal Reserve policy, with hopes fading later in the month that the central bank was on the brink of a more dovish turn. The Fed's steadfast line on inflation was echoed by top policy-makers at the European Central Bank, while the Bank of England raised rates for the sixth meeting in a row. Global equities fell for a second straight month in September as central banks signaled a faster pace of policy tightening to curb inflation.

Over the financial year, from 1 October 2021 to 30 September 2022, performance was negative and the fund performed in line with its benchmark, the MSCI World ex Switzerland (net div. reinv.). This is a passive fund which aims to replicate the performance of the index, and no active investment decisions are applied. The performance of the fund reflects the performance of its benchmark.

### The positions in % of total assets

UBS (CH) Investment Fund – Equities USA Passive	71.62
UBS (Lux) Institutional Fund – Equities Europe (ex Switzerland) Passive	10.28
UBS (CH) Investment Fund – Equities Japan Passive	6.21
UBS (CH) Investment Fund – Equities UK Passive	4.26
UBS (CH) Investment Fund – Equities Canada Passive	3.63
UBS (CH) Investment Fund – Equities Pacific (ex Japan) Passive	3.54
UBS (CH) Institutional Fund – Equities Israel Passive	0.23
<b>Total</b>	<b>99.77</b>

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

### Breakdown by sectors in % of total assets

Investment funds	99.77
<b>Total</b>	<b>99.77</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	CHF	CHF
Bank deposits		
– at sight	909 184.84	1 428 451.46
Securities		
– Units of other collective investment schemes	1 027 331 154.91	1 512 575 156.05
Other assets	1 481 519.36	1 299 126.16
<b>Total fund assets</b>	<b>1 029 721 859.11</b>	<b>1 515 302 733.67</b>
Loans	-1 345 086.17	-2 362 213.08
Other liabilities	-55 864.75	-29 980.87
<b>Net fund assets</b>	<b>1 028 320 908.19</b>	<b>1 512 910 539.72</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	CHF	CHF
Income from bank assets	0.00	1.25
Negative interest	-289.12	-445.02
Income from securities		
– from units of other collective investment schemes	19 854 163.54	16 075 803.04
Purchase of current net income on issue of units	777 416.23	1 600 528.59
<b>Total income</b>	<b>20 631 290.65</b>	<b>17 675 887.86</b>
<b>Expenses</b>		
Interest payable	-62 868.10	-57 006.18
Audit expenses	-15 438.80	-15 438.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-130 502.65	-134 769.54
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-319 008.28	-303 926.13
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-122 750.14	-54 539.48
Other expenses	-46 540.80	-39 628.30
Payment of current net income on redemption of units	-3 805 072.18	-2 372 779.42
<b>Total expenses</b>	<b>-4 502 180.95</b>	<b>-2 978 087.85</b>
<b>Net income</b>	<b>16 129 109.70</b>	<b>14 697 800.01</b>
Realized capital gains and losses	119 261 818.17	80 820 656.52
<b>Realized result</b>	<b>135 390 927.87</b>	<b>95 518 456.53</b>
Unrealized capital gains and losses	-331 288 389.17	283 745 529.15
<b>Total result</b>	<b>-195 897 461.30</b>	<b>379 263 985.68</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net income of the financial year	16 129 109.70	14 697 800.01
<b>Available for distribution</b>	<b>16 129 109.70</b>	<b>14 697 800.01</b>
Less federal withholding tax	-5 645 188.40	-5 144 230.00
Net income retained for reinvestment	-10 483 921.30	-9 553 570.01
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	1 512 910 539.72	1 215 287 568.74
Paid federal withholding tax	-5 036 589.30	-8 334 474.78
Balance of unit movements	-283 655 580.93	-73 306 539.92
Total result	-195 897 461.30	379 263 985.68
<b>Net fund assets at the end of the reporting period</b>	<b>1 028 320 908.19</b>	<b>1 512 910 539.72</b>



## Development of the outstanding units

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	26 119.9520	29 126.4350
Units issued	1 411.0920	2 879.8160
Units redeemed	-4 768.0930	-5 886.2990
<b>Situation at the end of the period</b>	<b>22 762.9510</b>	<b>26 119.9520</b>
Difference between units issued and units redeemed	-3 357.0010	-3 006.4830
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	259 966.9860	245 999.3620
Units issued	7 325.4670	17 684.6770
Units redeemed	-15 801.1850	-3 717.0530
<b>Situation at the end of the period</b>	<b>251 491.2680</b>	<b>259 966.9860</b>
Difference between units issued and units redeemed	-8 475.7180	13 967.6240
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	324 958.7390	373 359.1630
Units issued	8 333.6670	62 462.2770
Units redeemed	-129 211.2130	-110 862.7010
<b>Situation at the end of the period</b>	<b>204 081.1930</b>	<b>324 958.7390</b>
Difference between units issued and units redeemed	-120 877.5460	-48 400.4240
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	244 265.8180	118 222.6970
Units issued	227 421.9040	154 239.5250
Units redeemed	-27 400.1350	-28 196.4040
<b>Situation at the end of the period</b>	<b>444 287.5870</b>	<b>244 265.8180</b>
Difference between units issued and units redeemed	200 021.7690	126 043.1210

## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>26.120</b>
Less federal withholding tax	CHF	-9.142
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>16.978</b>

### Class I-B

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>31.025</b>
Less federal withholding tax	CHF	-10.859
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>20.166</b>

### Class I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>33.969</b>
Less federal withholding tax	CHF	-11.889
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>22.080</b>

### Class W

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>1.799</b>
Less federal withholding tax	CHF	-0.630
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>1.169</b>



## Inventory of Fund assets

Security	30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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### Securities traded neither on an exchange nor on a regulated market

#### Investment certificates, open end

##### Asia ex Japan

UBS (CH) INV FUND - EQUITIES PACIFIC (EX JAPAN) PASSIVE I-X**	CHF	51 247	3 353	11 508	43 092	36 453 529	3.54
<b>Total Asia ex Japan</b>						<b>36 453 529</b>	<b>3.54</b>

##### Canada

UBS (CH) INVESTMENT FUND - EQUITIES CANADA PASSIVE I-X**	CHF	45 602	900	9 633	36 869	37 334 073	3.63
<b>Total Canada</b>						<b>37 334 073</b>	<b>3.63</b>

##### Europe

UBS(LUX)INSTIT FD.-EQ. EUR (EX UK EX SWI) PASSIVE I-X-ACC**	CHF	132 616	2 937	30 339	105 214	105 822 605	10.28
<b>Total Europe</b>						<b>105 822 605</b>	<b>10.28</b>

##### Israel

UBS (CH) INSTITUTIONAL FUND - EQUITIES ISRAEL PASSIVE II I-X**	CHF	2 498	220	132	2 586	2 379 365	0.23
<b>Total Israel</b>						<b>2 379 365</b>	<b>0.23</b>

##### Japan

UBS (CH) INVESTMENT FUND - EQUITIES JAPAN PASSIVE I-X**	CHF	68 685	1 912	16 516	54 081	63 937 262	6.21
<b>Total Japan</b>						<b>63 937 262</b>	<b>6.21</b>

##### United Kingdom

UBS (CH) INVESTMENT FUND - EQUITIES UK PASSIVE I-X**	CHF	47 970	901	12 683	36 188	43 878 349	4.26
<b>Total United Kingdom</b>						<b>43 878 349</b>	<b>4.26</b>

##### United States

UBS (CH) INVESTMENT FUND - EQUITIES USA PASSIVE I-X**	CHF	327 023	9 890	72 203	264 710	737 525 971	71.62
<b>Total United States</b>						<b>737 525 971</b>	<b>71.62</b>

#### Total Investment certificates, open end

1 027 331 155 99.77

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

1 027 331 155 99.77

#### Total securities and similar instruments (thereof in lending)

1 027 331 155 99.77  
0.00)

Bank deposits at sight						909 185	0.09
Other assets						1 481 519	0.14
<b>Total fund assets</b>						<b>1 029 721 859</b>	<b>100.00</b>

Short-term bank liabilities						-1 345 086	
Other liabilities						-55 865	
<b>Net fund assets</b>						<b>1 028 320 908</b>	

#### Valuation categories

	Market value as of 30.9.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	–	–
Investments valuation based on market-observed parameters	1 027 331 155	99.77
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>1 027 331 155</b>	<b>99.77</b>

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

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

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

\*\* valuation based on market-observed parameters



## Supplementary information

### Derivative financial instruments

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

There were no contracts in derivative financial instruments open at balance sheet date.

### Repurchase agreements

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

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

Composed TER for the last 12 months:

Class I-A1	0.24%
Class I-B	0.06%
Class I-X	0.00%
Class W	0.26%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

### Exchange rates

ILS 1 = CHF 0.276704

USD 1 = CHF 0.984250



# UBS (CH) Investment Fund

## – Equities Japan Passive

### Category Other Funds for Traditional Investments

#### Three-year comparison

	ISIN	30.9.2022	30.9.2021	30.9.2020
Net fund assets in CHF		136 565 270.18	256 799 856.60	189 989 183.38
<b>Class I-A1</b>	<b>CH0017256899</b>		<sup>1</sup>	
Net asset value per unit in CHF		N/A	N/A	1 135.99
Number of units outstanding		0.0000	0.0000	294.7170
<b>Class I-B</b>	<b>CH0017256907</b>			
Net asset value per unit in CHF		1 095.66	1 478.11	1 200.31
Number of units outstanding		13 063.5380	9 232.4900	5 927.9470
<b>Class I-X</b>	<b>CH0017256915</b>			
Net asset value per unit in CHF		1 182.25	1 594.38	1 294.25
Number of units outstanding		93 424.0550	142 710.9480	131 763.3720
<b>Class (JPY) I-X</b>	<b>CH0295356619</b>			
Net asset value per unit in JPY		952	153 543	119 696
Number of units outstanding		10 825.6950	10 825.6950	10 825.6950
<b>Class W</b>	<b>CH0356548021</b>			
Net asset value per unit in CHF		98.52	133.09	108.22
Number of units outstanding		15 188.7450	12 926.4520	6 681.6390

<sup>1</sup> In circulation until 28.4.2021

#### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-A1	CHF	-	-	-1.7%
Class I-B	CHF	-25.4%	23.9%	-1.6%
Class I-X	CHF	-25.4%	24.0%	-1.5%
Class (JPY) I-X	JPY	-8.3%	29.1%	4.4%
Class W	CHF	-25.6%	23.7%	-1.8%
Benchmark:				
MSCI Japan (net div. reinv.)	CHF	-25.4%	23.9%	-1.5%
MSCI Japan (net div. reinv.)	JPY	-8.3%	29.1%	4.4%

Historical performance is no indicator of current or future performance.  
The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.



The first quarter of the reporting period was positive for most global markets with investors focusing on economic and earnings fundamentals rather than worries about the COVID-19 pandemic. In Japan, a rebound in economic growth was seen during November-December after re-opening the economy. After entering 2022 close to record highs, global equities came under pressure in January and February amid concerns over the outlook for growth, inflation, tighter central bank policy and the conflict in Ukraine. Japanese equities held up relatively well, helped by a solid recovery in corporate earnings and outperformed in March as COVID-19 restrictions were lifted. Global stock markets fell sharply in June, capping a poor second quarter of 2022, amid the worst first half of a year for the US market since 1970. The main reason for the weak global sentiment has been concerns that persistently high inflation will lead to aggressive central bank tightening and undermine consumer spending. Japan was notable in June as one of the major exceptions to the global trend toward monetary tightening. At its meeting on 17 June, the Bank of Japan (BoJ) stuck to its ultra easy monetary policy, despite sharp yen weakening and emerging criticism of higher inflation. As with China, Japan's inflation rate remains well below that of the US and Europe. Consumer price inflation did exceed the central bank's target in May, with core prices rising 2.1% year-on-year—the fastest rate in seven years. This metric, however, includes energy prices in Japan—excluding only fresh food. Excluding both food and energy, however, the metric was up only 0.8% from a year earlier. BoJ Governor Haruhiko Kuroda said the country had not been affected much by the global inflationary trend, and that wage growth remained subdued. The Bank of Japan maintained its accommodative policy stance throughout the third quarter of 2022. In September, following a rapid weakening of the yen, the Ministry of Finance intervened in currency markets (by selling USD and buying JPY) for the first time since 1998.

Over the financial year, from 1 October 2021 to 30 September 2022, performance was negative and the fund performed in line with its benchmark, MSCI Japan (net div. reinv.). This is a passive fund which aims to replicate the performance of the index, and no active investment decisions are applied. The performance of the fund reflects the performance of its benchmark.

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

Toyota Motor Corp	4.84
Sony Corp Npv	2.85
Keyence Corp	2.27
Mitsubishi UFJ Financial Group	1.90
Daichi Sankyo Com Npv	1.72
KDDI Corp	1.67
Nintendo Co Ltd Npv	1.58
Recruit Holdings Co Ltd Npv	1.46
Hitachi Npv	1.44
Softbank Corp	1.43
Others	76.36
<b>Total</b>	<b>97.52</b>

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

### Breakdown by sectors in % of total assets

Electronics & semiconductors	18.01
Financial & investment companies	17.23
Vehicles	9.32
Pharmaceuticals, cosmetics & medical products	7.52
Miscellaneous trading companies	4.49
Mechanical engineering & industrial equipment	4.27
Telecommunications	3.91
Traffic & transportation	3.80
Internet, software & IT services	3.69
Chemicals	3.36
Others	21.92
<b>Total</b>	<b>97.52</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	CHF	CHF
Bank deposits		
– at sight	2 206 963.56	5 843 308.92
Securities		
– Shares and other equity instruments	134 824 257.42	252 556 500.42
Derivative financial instruments	-48 660.01	6 872.53
Other assets	1 272 858.04	1 810 950.01
<b>Total fund assets</b>	<b>138 255 419.01</b>	<b>260 217 631.88</b>
Loans	-1 689 158.64	-3 416 913.57
Other liabilities	-990.19	-861.71
<b>Net fund assets</b>	<b>136 565 270.18</b>	<b>256 799 856.60</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	CHF	CHF
Income from bank assets	374.79	0.39
Negative interest	-3 464.72	-3 490.74
Income from securities		
– from shares and other equity instruments	1 172 733.63	1 498 823.82
Income from securities lending	91 944.41	73 366.29
Offset payments from securities lending	2 266 746.82	2 512 734.30
Purchase of current net income on issue of units	89 658.06	723 950.05
<b>Total income</b>	<b>3 617 992.99</b>	<b>4 805 384.11</b>
<b>Expenses</b>		
Interest payable	-955.31	-435.61
Audit expenses	-20 823.80	-20 823.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	0.00	-411.69
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-7 305.97	-4 538.37
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class (JPY) I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-3 693.74	-2 531.45
Other expenses	-7 231.90	-3 968.65
Payment of current net income on redemption of units	-302 171.91	-278 873.88
<b>Total expenses</b>	<b>-342 182.63</b>	<b>-311 583.45</b>
<b>Net income</b>	<b>3 275 810.36</b>	<b>4 493 800.66</b>
Realized capital gains and losses	5 262 573.59	8 125 214.10
<b>Realized result</b>	<b>8 538 383.95</b>	<b>12 619 014.76</b>
Unrealized capital gains and losses	-62 709 437.07	33 986 010.14
<b>Total result</b>	<b>-54 171 053.12</b>	<b>46 605 024.90</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net income of the financial year	3 275 810.36	4 493 800.66
Balance carried forward from previous year	0.00	26 203.52
<b>Available for distribution</b>	<b>3 275 810.36</b>	<b>4 520 004.18</b>
Less federal withholding tax <sup>1</sup>	-1 146 533.63	-1 582 001.46
Net income retained for reinvestment	-2 129 276.73	-2 938 002.72
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	256 799 856.60	189 989 183.38
Paid federal withholding tax	-1 593 921.03	-1 257 564.92
Balance of unit movements	-64 469 612.27	21 463 213.24
Total result	-54 171 053.12	46 605 024.90
<b>Net fund assets at the end of the reporting period</b>	<b>136 565 270.18</b>	<b>256 799 856.60</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Development of the outstanding units

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
<b>Class I-A1</b>		<b>Number</b>
Situation at the beginning of the financial year		294.7170
Units issued		0.0000
Units redeemed		-294.7170
<b>Situation at the end of the period</b>		<b>0.0000</b>
Difference between units issued and units redeemed		-294.7170
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	9 232.4900	5 927.9470
Units issued	5 130.6420	4 197.7000
Units redeemed	-1 299.5940	-893.1570
<b>Situation at the end of the period</b>	<b>13 063.5380</b>	<b>9 232.4900</b>
Difference between units issued and units redeemed	3 831.0480	3 304.5430
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	142 710.9480	131 763.3720
Units issued	9 061.3080	53 490.1230
Units redeemed	-58 348.2010	-42 542.5470
<b>Situation at the end of the period</b>	<b>93 424.0550</b>	<b>142 710.9480</b>
Difference between units issued and units redeemed	-49 286.8930	10 947.5760
<b>Class (JPY) I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	10 825.6950	10 825.6950
Units issued	0.0000	0.0000
Units redeemed	0.0000	0.0000
<b>Situation at the end of the period</b>	<b>10 825.6950</b>	<b>10 825.6950</b>
Difference between units issued and units redeemed	0.0000	0.0000
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	12 926.4520	6 681.6390
Units issued	3 497.6450	7 674.1750
Units redeemed	-1 235.3520	-1 429.3620
<b>Situation at the end of the period</b>	<b>15 188.7450</b>	<b>12 926.4520</b>
Difference between units issued and units redeemed	2 262.2930	6 244.8130



## Net income retained for reinvestment (accumulation)

### Class I-B

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>25.722</b>
Less federal withholding tax <sup>1</sup>	CHF	-9.003
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>16.719</b>

### Class I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>28.471</b>
Less federal withholding tax <sup>1</sup>	CHF	-9.965
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>18.506</b>

### Class (JPY) I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>JPY</b>	<b>3 371.73</b>
Less federal withholding tax <sup>1</sup>	JPY	-1 180.11
<b>Net accumulation per unit</b>	<b>JPY</b>	<b>2 191.62</b>

### Class W

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>2.081</b>
Less federal withholding tax <sup>1</sup>	CHF	-0.728
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>1.353</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Inventory of Fund assets

Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Bearer shares</b>								
<b>Japan</b>								
ACOM CO NPV*	JPY	25 500		25 500				
ADVANTEST CORP NPV*	JPY	13 300	500	4 300	9 500	432 813	0.31	
ASIN CORPORATION NPV*	JPY	10 025		2 800	7 225	182 269	0.13	
ASAHI INTECC CO LT NPV*	JPY	14 100	2 200	6 000	10 300	162 280	0.12	
AZBIL CORP NPV*	JPY	8 200		2 200	6 000	153 814	0.11	
BANDAI NAMCO HLDGS NPV*	JPY	13 150	900	4 200	9 850	631 812	0.46	
BENEFIT ONE INC NPV*	JPY		5 300	5 300				
CAPCOM CO LTD NPV*	JPY	11 500	2 300	5 300	8 500	210 389	0.15	
CENTRAL JAPAN RLWY NPV*	JPY	9 600	300	2 700	7 200	829 124	0.60	
CHIBA BANK NPV*	JPY	33 300	4 300	12 500	25 100	132 958	0.10	
CHUGAI PHARM CO NPV*	JPY	44 740	4 300	15 700	33 340	822 044	0.59	
CONCORDIA FINANCIA NPV*	JPY	71 998		18 300	53 698	163 218	0.12	
COSMOS PHARMACEUTI NPV*	JPY	1 300		1 300				
CYBER AGENT NPV*	JPY	27 100	1 500	7 100	21 500	178 069	0.13	
DAI-ICHI LIFE HOLD NPV*	JPY	67 900	5 300	24 700	48 500	755 889	0.55	
DAIFUKU CO LTD NPV*	JPY	6 800		1 800	5 000	231 536	0.17	
DAIICHI SANKYO COM NPV*	JPY	115 908	7 000	36 400	86 508	2 377 686	1.72	
DAIKIN INDUSTRIES NPV*	JPY	16 400	1 200	5 300	12 300	1 864 723	1.35	
DAITO TRUST CONST NPV*	JPY	4 300	200	1 400	3 100	286 051	0.21	
DAIWA HOUSE INDS NPV*	JPY	37 662	3 300	11 300	29 662	593 699	0.43	29 662
DAIWA HOUSE REIT I REIT*	JPY	136	16	43	109	223 098	0.16	109
DISCO CORPORATION NPV*	JPY	1 900	100	600	1 400	304 635	0.22	
EISAI CO NPV*	JPY	15 820	1 800	5 300	12 320	649 170	0.47	
FANUC CORP NPV*	JPY	12 600	900	4 000	9 500	1 308 775	0.95	9 500
FAST RETAILING CO NPV*	JPY	3 906	400	1 400	2 906	1 515 826	1.10	
FUJI ELECTRIC CO L NPV*	JPY	8 700		2 400	6 300	226 620	0.16	
GLP J-REIT REIT*	JPY	267	31	87	211	229 708	0.17	
GMO PAYMENT GATEWA NPV*	JPY	2 800	200	800	2 200	148 850	0.11	
HANKYU HANSHIN HLD NPV*	JPY	15 400		3 900	11 500	340 164	0.25	
HARMONIC DRIVE SYS NPV*	JPY	3 100		3 100				
HIKARI TSUSHIN INC NPV*	JPY	1 400		400	1 000	115 870	0.08	
HIROSE ELECTRIC NPV*	JPY	2 048	200	800	1 448	186 882	0.14	
HISAMITSU PHARM CO NPV*	JPY	3 100		3 100				
HOSHIZAKI CORPORAT NPV*	JPY	3 500	5 200	3 500	5 200	142 675	0.10	
HULIC CO LTD NPV*	JPY	18 900	9 400	8 800	19 500	140 952	0.10	
IBIDEN CO LTD NPV*	JPY	7 200		1 700	5 500	148 102	0.11	
IDEMITSU KOSAN CO LTD*	JPY	13 240	1 000	3 700	10 540	224 688	0.16	
ISUZU MOTORS NPV*	JPY	38 200	3 200	12 100	29 300	318 181	0.23	
ITO EN LTD NPV*	JPY	3 600		1 000	2 600	103 603	0.07	
ITOCHU TECHNO-SOLU NPV*	JPY	5 800	1 400	2 200	5 000	115 258	0.08	
JAPAN EXCHANGE GP NPV*	JPY	33 900	3 400	12 900	24 400	323 954	0.23	
JAPAN POST INSURAN NPV*	JPY	14 900	1 000	5 600	10 300	141 899	0.10	
JAPAN REAL ESTATE INVESTMENT CORP*	JPY	85		23	62	251 691	0.18	
JSR CORP NPV*	JPY	13 100	800	4 900	9 000	168 297	0.12	
KAJIMA CORP NPV*	JPY	29 800		9 100	20 700	193 260	0.14	
KAKAKU.COM. INC NPV*	JPY	8 700	1 200	3 600	6 300	105 470	0.08	
KANSAI ELEC POWER NPV*	JPY	47 141		11 800	35 341	291 262	0.21	
KANSAI PAINT CO NPV*	JPY	12 300	1 100	13 400				
KAO CORP NPV*	JPY	32 147	1 800	10 400	23 547	944 370	0.68	
KEIO CORPORATION NPV*	JPY	7 100		2 000	5 100	182 761	0.13	
KEISEI ELEC RY CO NPV*	JPY	8 900	600	3 100	6 400	171 466	0.12	
KIKKOMAN CORP NPV*	JPY	9 600	700	3 100	7 200	401 465	0.29	
KINTETSU GROUP HOL NPV*	JPY	11 982		3 500	8 482	278 002	0.20	
KIRIN HOLDINGS CO LTD NPV*	JPY	54 857	4 700	19 300	40 257	609 626	0.44	
KOBAYASHI PHARMACE NPV*	JPY	3 500		900	2 600	149 924	0.11	
KOBE BUSSAN CO LTD NPV*	JPY	9 100		1 900	7 200	171 112	0.12	
KOEI TECMO HOLDING NPV*	JPY	4 150	6 100	4 150	6 100	98 513	0.07	
KOITO MFG CO LTD NPV*	JPY	7 200	10 900	8 100	10 000	134 026	0.10	
KOMATSU NPV*	JPY	57 339	7 600	19 100	45 839	813 849	0.59	45 839
KOSE CORPORATION NPV*	JPY	2 200		600	1 600	162 109	0.12	
KURITA WATER INDS NPV*	JPY	6 700		1 500	5 200	182 455	0.13	
LASERTEC CORP NPV*	JPY	5 000	500	1 800	3 700	369 720	0.27	3 700
LIION CORP NPV*	JPY	15 500		15 500				
M3 INC NPV*	JPY	29 400	2 300	10 000	21 700	597 756	0.43	
MAKITA CORP NPV*	JPY	15 000	1 200	4 900	11 300	215 072	0.16	
MCDONALD'S HOLDING NPV*	JPY	5 300		1 400	3 900	133 659	0.10	
MEIJI HOLDINGS CO NPV*	JPY	7 912	400	2 800	5 512	241 003	0.17	
MINEBEA MITSUMI INC*	JPY	23 700	1 900	7 500	18 100	263 264	0.19	
MISUMI GROUP INC NPV*	JPY	18 900	1 300	5 800	14 400	305 505	0.22	
MITSUBISHI GAS CHM NPV*	JPY	10 100	1 600	11 700				
MITSUBISHI HC CAPI NPV*	JPY	46 800		14 900	31 900	134 922	0.10	
mitsui chemicals NPV*	JPY	12 200	800	4 000	9 000	172 520	0.12	
mitsui fudosan CO NPV*	JPY	60 883	6 400	22 300	44 983	842 545	0.61	44 983
MIURA CO LTD NPV*	JPY	5 800		5 800				
MONOTARO CO.LTD NPV*	JPY	15 900	2 100	5 700	12 300	185 845	0.13	12 300
NABTESCO CORP NPV*	JPY	7 800	800	8 600				
NH FOODS LTD NPV*	JPY	5 300		5 300				
NIDEC CORPORATION NPV*	JPY	29 600	2 100	9 600	22 100	1 221 757	0.88	
NIHON M&A CENTER I NPV*	JPY	20 200	2 300	7 900	14 600	165 100	0.12	
NIPPON BUILDING FD REIT*	JPY	102	5	31	76	328 679	0.24	
NIPPON PAINT HLDGS NPV*	JPY	46 700	10 000	15 100	41 600	276 935	0.20	41 000
NIPPON SANJO HOLDI NPV*	JPY	10 200	1 000	2 200	9 000	139 595	0.10	
NIPPON SHINYAKU CO NPV*	JPY	3 400	300	1 100	2 600	130 830	0.09	
NIPPON STEEL CORP NPV*	JPY	56 673	3 800	20 900	39 573	539 933	0.39	38 500
NISSAN CHEMICAL CO NPV*	JPY	8 000	800	2 300	6 500	285 085	0.21	
NISSHIN SEIFUN GRP NPV*	JPY	12 753	3 200	5 600	10 353	103 346	0.07	
NISSIN FOODS HLDG NPV*	JPY	4 300		1 200	3 100	212 272	0.15	
NITORI HOLDINGS CO LTD*	JPY	5 300	500	1 800	4 000	331 563	0.24	
NITTO DENKO CORP NPV*	JPY	9 400	600	2 900	7 100	378 026	0.27	4 900
NOMURA REAL ESTATE HOLDINGS INC*	JPY	7 600		1 400	6 200	138 072	0.10	6 200
NSK LTD NPV*	JPY	26 600		26 600				
OBAYASHI CORP NPV*	JPY	42 600		10 300	32 300	203 823	0.15	
OBIC CO LTD NPV*	JPY	4 600	200	1 300	3 500	461 475	0.33	
ODAKYU ELEC RLWY NPV*	JPY	19 600	1 400	6 400	14 600	185 055	0.13	
OJI HOLDINGS CO NPV*	JPY	53 400		13 200	40 200	147 065	0.11	
OLYMPUS CORP NPV*	JPY	77 600	10 000	26 400	61 200	1 156 282	0.84	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
ONO PHARMACEUTICAL NPV*	JPY	24 494	2 400	9 000	17 894	411 391	0.30	
OPEN HOUSE CO LTD NPV*	JPY		5 600	1 700	3 900	129 813	0.09	
ORACLE CORP JAPAN NPV*	JPY	2 500		500	2 000	104 718	0.08	
ORIENTAL LAND CO NPV*	JPY	13 300	1 100	4 500	9 900	1 326 519	0.96	
PAN PACIFIC INTERNATIONAL HOLDINGS CORP*	JPY	27 800	2 200	11 400	18 600	323 784	0.23	
PEPTIDREAM INC NPV*	JPY	6 500		6 500				
PERSOL HOLDINGS CO NPV*	JPY	11 700	2 500	5 700	8 500	154 612	0.11	
PIGEON CORP NPV*	JPY	7 200	1 200	8 400				
POLA ORBIS HOLDINGS IN NPV*	JPY	5 600	1 500	7 100				
RAKUTEN GROUP INC NPV*	JPY	56 500	2 500	15 300	43 700	184 533	0.13	
RECRUIT HLDGS CO L NPV*	JPY	89 900	10 800	29 200	71 500	2 023 045	1.46	
RINNAI CORP NPV*	JPY	2 400		2 400				
RYOHIN KEIKAKU CO NPV*	JPY	17 200		17 200				
SBI HOLDINGS INC NPV*	JPY	15 800	1 000	4 600	12 200	215 361	0.16	
SCSK CORP*	JPY	9 900	2 200	4 800	7 300	108 710	0.08	
SECOM CO NPV*	JPY	13 915	600	4 000	10 515	591 741	0.43	
SEKISUI HOUSE NPV*	JPY	40 400	3 100	13 100	30 400	496 327	0.36	
SHARP CORP NPV*	JPY	13 000	4 700	6 100	11 600	68 072	0.05	
SHIMANO INC NPV*	JPY	4 900	400	1 700	3 600	556 666	0.40	
SHIMIZU CORP NPV*	JPY	38 900	4 300	16 600	26 600	128 242	0.09	
SHIN-ETSU CHEMICAL NPV*	JPY	23 400	2 400	7 300	18 500	1 802 685	1.30	17 707
SHIONOGI & CO NPV*	JPY	17 600	1 000	5 400	13 200	627 322	0.45	
SHISEIDO CO LTD NPV*	JPY	26 700	2 400	9 400	19 700	677 291	0.49	
SMC CORP NPV*	JPY	3 776	200	1 100	2 876	1 138 578	0.82	
SQUARE-ENIX HOLDIN NPV*	JPY	5 700		1 500	4 200	177 926	0.13	
STANLEY ELECTRIC NPV*	JPY	8 300	1 100	9 400				
SUMITOMO METAL MNG NPV*	JPY	16 417	700	4 900	12 217	345 589	0.25	
SUNTORY BEVERAGE & NPV*	JPY	8 900	700	2 700	6 900	240 696	0.17	
SUZUKI MOTOR CORP NPV*	JPY	24 500	1 200	7 200	18 500	563 701	0.41	18 500
SYSMEX CORP NPV*	JPY	11 200	800	3 700	8 300	438 419	0.32	
T&D HOLDINGS INC NPV*	JPY	35 300	3 300	12 900	25 700	238 893	0.17	21 200
TAISEI CORP NPV*	JPY	12 800		3 800	9 000	246 020	0.18	
TAISHO PHARM H NPV*	JPY	2 700		2 700				
TERUMO CORP NPV*	JPY	42 964	2 900	14 000	31 864	882 720	0.64	
THK CO LTD NPV*	JPY	7 500	1 200	8 700				
TIS INC. NPV*	JPY	15 400	2 300	6 700	11 000	286 853	0.21	
TOBU RAILWAY CO NPV*	JPY	12 800		3 600	9 200	213 326	0.15	
TOHO CO LTD NPV*	JPY	7 700		2 200	5 500	196 347	0.14	
TOHO GAS CO NPV*	JPY	4 900		4 900				
TOHOKU ELEC POWER NPV*	JPY	28 338		28 338				
TOKYO CENTURY CORP NPV*	JPY	2 500		2 500				
TOKYO GAS CO NPV*	JPY	24 308	3 400	8 100	19 608	326 797	0.24	
TOKYU CORP NPV*	JPY	32 300	3 200	8 900	26 600	297 905	0.22	
TORAY INDS INC NPV*	JPY	92 595	7 700	30 700	69 595	336 851	0.24	
TOSOH CORP NPV*	JPY	17 400		4 900	12 500	136 848	0.10	
TOTO LTD NPV*	JPY	9 500		2 600	6 900	226 151	0.16	
TOYO SUISAN KAISHA NPV*	JPY	6 200		6 200				
TOYOTA INDUSTRIES NPV*	JPY	9 700	300	2 800	7 200	336 839	0.24	
TOYOTA TSUSHO CORP NPV*	JPY	14 600	1 100	4 900	10 800	329 006	0.24	
TSURUHA HOLDINGS I NPV*	JPY	2 700		2 700				
USS CO LTD NPV*	JPY	15 200	900	5 500	10 600	161 240	0.12	
WELCIA HOLDINGS CO NPV*	JPY	5 900	1 000	1 900	5 000	103 868	0.08	
YAKULT HONSHA CO NPV*	JPY	8 700	300	2 500	6 500	371 716	0.27	
YAMAHA CORP NPV*	JPY	8 800		1 700	7 100	248 155	0.18	
YAMATO HOLDINGS CO NPV*	JPY	19 200	1 100	5 900	14 400	213 168	0.15	
ZOZO INC NPV*	JPY	8 500		2 000	6 500	127 913	0.09	
<b>Total Japan</b>						<b>50 210 001</b>	<b>36.32</b>	
<b>Total Bearer shares</b>						<b>50 210 001</b>	<b>36.32</b>	
<b>Registered shares</b>								
<b>Japan</b>								
ABC-MART INC NPV*	JPY	2 100		2 100				
AEON CO LTD NPV*	JPY	43 300	3 100	14 400	32 000	588 272	0.43	
AGC INC NPV*	JPY	12 963	400	3 600	9 763	298 079	0.22	
AJINOMOTO CO INC NPV*	JPY	31 070	2 400	10 900	22 570	608 062	0.44	
ANA HOLDINGS INC NPV*	JPY	10 800	800	4 100	7 500	138 616	0.10	
ASAHI GROUP HLDGS NPV*	JPY	30 300	1 800	9 600	22 500	686 041	0.50	
ASAHI KASEI CORP NPV*	JPY	83 338	6 500	28 700	61 138	397 232	0.29	55 900
ASTELLAS PHARMA NPV*	JPY	122 430	8 100	39 800	90 730	1 182 701	0.86	90 730
BRIDGESTONE CORP NPV*	JPY	38 000	2 500	12 200	28 300	898 488	0.65	
BROTHER INDUSTRIES NPV*	JPY	16 100	900	5 600	11 400	193 099	0.14	
CANON INC NPV*	JPY	66 384	4 200	21 000	49 584	1 069 490	0.77	
CASIO COMPUTER CO NPV*	JPY	12 300		12 300				
CHUBU ELEC POWER NPV*	JPY	42 470	2 300	13 000	31 770	281 706	0.20	
DAI NIPPON PRINTING NPV*	JPY	15 100		4 200	10 900	214 945	0.16	
DAIWA SEC'S GROUP NPV*	JPY	95 902	8 000	38 200	65 702	253 048	0.18	65 702
DENSO CORP NPV*	JPY	28 800	2 000	9 300	21 500	962 858	0.70	21 500
DENTSU GROUP INC NPV*	JPY	14 100	1 300	4 500	10 900	304 628	0.22	
EAST JAPAN RAILWAY NPV*	JPY	20 000	1 500	6 700	14 800	746 837	0.54	
ENEOS HOLDINGS INC NPV*	JPY	202 861	20 100	72 200	150 761	476 801	0.34	150 761
FUJI FILM HLD CORP NPV*	JPY	23 985	1 700	7 900	17 785	799 266	0.58	17 772
FUJITSU NPV*	JPY	12 950	900	4 100	9 750	1 046 528	0.76	
HAKUHODO DY HLDGS NPV*	JPY	15 400		3 200	12 200	84 452	0.06	
HAMAMATSU PHOTONIC NPV*	JPY	9 400		2 400	7 000	295 115	0.21	
HINO MOTORS NPV*	JPY	19 400		19 400				
HITACHI CONST MACH NPV*	JPY	7 000		1 500	5 500	100 081	0.07	
HITACHI METALS NPV*	JPY	13 400	2 400	4 600	11 200	165 645	0.12	
HITACHI NPV*	JPY	64 134	5 200	21 300	48 034	1 996 991	1.44	47 300
HONDA MOTOR CO NPV*	JPY	107 800	7 300	34 200	80 900	1 725 698	1.25	80 900
HOYA CORP NPV*	JPY	24 424	1 600	7 900	18 124	1 710 588	1.24	
IIDA GROUP HOLDING NPV*	JPY	9 432	2 100	3 800	7 732	103 208	0.07	
INPEX CORPORATION NPV*	JPY	70 600	6 100	25 600	51 100	472 218	0.34	
ITOCHU CORP NPV*	JPY	79 000	6 100	26 300	58 800	1 399 817	1.01	58 800
JAPAN AIRLINES CO NPV*	JPY	9 000	2 100	3 600	7 500	131 680	0.10	
JAPAN METRO FUND REIT*	JPY	469		122	347	256 720	0.19	
JAPAN POST BANK CO NPV*	JPY	27 200		6 300	20 900	143 397	0.10	
JAPAN POST HOLD CO NPV*	JPY	104 900	71 200	58 800	117 300	763 887	0.55	
JAPAN TOBACCO INC NPV*	JPY	79 800	7 300	27 800	59 300	957 276	0.69	
JFE HOLDINGS INC NPV*	JPY	32 827		8 400	24 427	222 741	0.16	
KDDI CORP NPV*	JPY	106 700	7 500	34 100	80 100	2 311 040	1.67	80 100
KEYENCE CORP NPV*	JPY	12 932	800	4 100	9 632	3 137 284	2.27	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
KONAMI HOLDINGS CORP NPV*	JPY	6 100		1 500	4 600	208 947	0.15	
KUBOTA CORP NPV*	JPY	68 480	6 300	24 200	50 580	689 253	0.50	
KYOCERA CORP NPV*	JPY	21 400	1 200	6 900	15 700	779 335	0.56	9 800
KYOWA KIRIN CO LTD NPV*	JPY	17 814	1 000	5 500	13 314	300 119	0.22	
LAWSON INC NPV*	JPY	3 500		3 500				
LIXIL CORPORATION COM NPV*	JPY	17 892	1 900	4 800	14 992	216 019	0.16	
MARUBENI CORP NPV*	JPY	103 989	7 100	34 900	76 189	656 921	0.48	76 189
MAZDA MOTOR CORP NPV*	JPY	38 200		10 300	27 900	181 369	0.13	11 778
MEDIPAL HOLDINGS CORP NPV*	JPY	11 700	1 400	13 100				
MERCARI INC NPV*	JPY	6 600	400	7 000				
MITSUBISHI CHEM HL NPV*	JPY	84 400	11 600	34 000	62 000	278 926	0.20	
MITSUBISHI CORP NPV*	JPY	83 348	5 500	26 500	62 348	1 682 271	1.22	62 348
MITSUBISHI ELEC CP NPV*	JPY	121 600	15 300	41 600	95 300	845 354	0.61	91 600
MITSUBISHI ESTATE NPV*	JPY	78 897	3 300	24 300	57 897	746 639	0.54	57 800
MITSUBISHI HVY IND NPV*	JPY	21 365	2 700	8 300	15 765	515 204	0.37	
MITSUBISHI UFJ FIN NPV*	JPY	809 595	68 100	285 300	592 395	2 624 386	1.90	592 395
MITSUMI & CO NPV*	JPY	100 057	8 900	39 700	69 257	1 454 733	1.05	56 300
MITSUMI O.S.K.LINES NPV*	JPY		24 500	7 600	16 900	299 017	0.22	15 700
MIZUHO FINL GP NPV*	JPY	161 158	10 100	52 000	119 258	1 267 096	0.92	119 258
MS&AD INSURANCE GROUP HOLDINGS INC NPV*	JPY	29 522	1 400	9 200	21 722	566 605	0.41	21 722
MURATA MFG CO NPV*	JPY	38 300	3 200	13 100	28 400	1 280 751	0.93	25 862
NEC CORP NPV*	JPY	16 568	500	5 000	12 068	379 532	0.27	
NEXON CO LTD NPV*	JPY	33 200	700	9 200	24 700	428 627	0.31	
NGK INSULATORS NPV*	JPY	16 400	2 700	6 900	12 200	149 326	0.11	
NINTENDO CO LTD NPV*	JPY	7 372	55 320	7 972	54 720	2 178 215	1.58	
NIPPON EXPRESS HLD NPV*	JPY		5 300	1 500	3 800	190 179	0.14	
NIPPON PROLOGIS RE REIT*	JPY	139		35	104	223 825	0.16	
NIPPON TEL&TEL CP NPV*	JPY	86 000	6 200	33 000	59 200	1 572 374	1.14	
NIPPON YUSEN KK NPV*	JPY	10 800	24 800	11 300	24 300	407 640	0.29	7 000
NISSAN MOTOR CO NPV*	JPY	155 912	9 100	50 300	114 712	358 969	0.26	
NOMURA HOLDINGS NPV*	JPY	205 005	10 500	69 800	145 705	473 988	0.34	126 700
NOMURA REAL EST MA REIT*	JPY	275	37	110	202	219 360	0.16	
NOMURA RESEARCH IN NPV*	JPY	22 436	1 200	7 100	16 536	399 173	0.29	
NTT DATA CORP NPV*	JPY	42 000	2 500	13 200	31 300	397 153	0.29	
OMRON CORP NPV*	JPY	12 400	900	4 200	9 100	409 391	0.30	
ORIX CORP NPV*	JPY	80 000	6 200	27 100	59 100	815 200	0.59	53 700
ORIX JREIT INC REIT*	JPY	181		181				
OSAKA GAS CO NPV*	JPY	25 437	800	7 900	18 337	272 571	0.20	
OTSUKA CORP NPV*	JPY	7 700		2 200	5 500	169 232	0.12	
OTSUKA HLDGS CO NPV*	JPY	25 900	1 100	7 500	19 500	607 829	0.44	
PANASONIC CORP NPV*	JPY	147 305	10 700	49 200	108 805	750 590	0.54	108 805
RENEAS ELECTRONIC NPV*	JPY	82 900	2 300	27 000	58 200	475 696	0.34	
RESONA HOLDINGS NPV*	JPY	142 400	4 100	41 900	104 600	375 550	0.27	
RICOH CO NPV*	JPY	44 939	1 900	17 500	29 339	210 674	0.15	
ROHM CO LTD NPV*	JPY	5 804	300	1 700	4 404	283 296	0.20	
SANTEN PHARM CO NPV*	JPY	23 900		23 900				
SEIKO EPSON CORP NPV*	JPY	18 600		5 000	13 600	182 183	0.13	
SEKISUI CHEMICAL NPV*	JPY	24 200	1 600	7 400	18 400	221 209	0.16	
SEVEN & I HOLDINGS NPV*	JPY	49 608	3 500	15 800	37 308	1 472 926	1.07	
SG HOLDINGS CO LTD NPV*	JPY	21 400		7 400	14 000	188 493	0.14	
SHIMADZU CORP NPV*	JPY	16 000	500	4 500	12 000	309 667	0.22	
SOFTBANK CORP NPV*	JPY	191 500	12 300	61 400	142 400	1 400 652	1.01	142 400
SOFTBANK GROUP CO NPV*	JPY	79 918	5 900	26 400	59 418	1 979 776	1.43	
SOHGO SECURITY SER NPV*	JPY	4 700		4 700				
SOMPO HOLDINGS INC NPV*	JPY	21 002	900	6 300	15 602	611 301	0.44	14 500
SONY GROUP CORPORA NPV*	JPY	83 689	5 800	27 100	62 389	3 939 477	2.85	
SUBARU CORPORATION NPV*	JPY	40 200	4 400	14 500	30 100	443 534	0.32	
SUMCO CORPORATION NPV*	JPY	17 800	5 500	5 800	17 500	200 869	0.15	
SUMITOMO CHEM CO NPV*	JPY	101 781		27 100	74 681	252 388	0.18	74 681
SUMITOMO CORP NPV*	JPY	75 000	6 700	26 300	55 400	679 027	0.49	55 400
SUMITOMO ELECTRIC NPV*	JPY	49 400	4 800	19 300	34 900	347 431	0.25	
SUMITOMO MITSUI FG NPV*	JPY	86 600	6 500	28 600	64 500	1 764 898	1.28	64 500
SUMITOMO MITSUI TR NPV*	JPY	22 422	1 400	6 900	16 922	471 663	0.34	16 922
SUMITOMO PHARMA CO NPV*	JPY	11 500		11 500				
SUMITOMO RLTY&DEV NPV*	JPY	20 506	1 300	6 800	15 006	335 505	0.24	
TAKEDA PHARMACEUTI NPV*	JPY	104 400	7 400	37 300	74 500	1 908 331	1.38	74 500
TDK CORP NPV*	JPY	25 845	1 200	7 500	19 545	592 087	0.43	
TOKIO MARINE HLDG NPV*	JPY	41 400	93 700	44 200	90 900	1 585 452	1.15	29 800
TOKYO ELEC POWER H NPV*	JPY	98 200	3 600	25 000	76 800	241 271	0.17	
TOKYO ELECTRON NPV*	JPY	9 900	800	3 300	7 400	1 796 395	1.30	7 400
TOPPAN PRINTING CO NPV*	JPY	17 549		4 700	12 849	188 199	0.14	
TOSHIBA CORP NPV*	JPY	27 400	1 100	9 400	19 100	668 611	0.48	
TOYOTA MOTOR CORP NPV*	JPY	708 445	46 400	230 100	524 745	6 693 958	4.84	524 745
TREND MICRO INC NPV*	JPY	9 100	300	2 900	6 500	345 638	0.25	6 500
UNICHARM CORP NPV*	JPY	26 800	1 800	8 600	20 000	645 990	0.47	
UNITED URBAN INVESTMENT CORP*	JPY	197		197				
WEST JAPAN RAILWAY NPV*	JPY	13 900	1 000	3 900	11 000	414 385	0.30	
YAMADA HOLDINGS CO NPV*	JPY	43 700		43 700				
YAMAHA MOTOR CO NPV*	JPY	19 700	1 100	6 000	14 800	272 428	0.20	
YASKAWA ELEC CORP NPV*	JPY	16 200	500	4 600	12 100	342 691	0.25	
YOKOGAWA ELECTRIC NPV*	JPY	14 700	2 300	6 000	11 000	170 167	0.12	
Z HOLDINGS CORP NPV*	JPY	178 300	13 300	58 900	132 700	343 072	0.25	
<b>Total Japan</b>						<b>84 475 545</b>	<b>61.10</b>	
<b>Total Registered shares</b>						<b>84 475 545</b>	<b>61.10</b>	
<b>Total Securities traded on an exchange</b>						<b>134 685 545</b>	<b>97.42</b>	

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

### Bearer shares

#### Japan

NIPPON EXPRESS CO NPV**	JPY	5 300	400	5 700				
SHIZUOKA BANK NPV**	JPY	30 200		6 900	23 300	138 712	0.10	
<b>Total Japan</b>						<b>138 712</b>	<b>0.10</b>	
<b>Total Bearer shares</b>						<b>138 712</b>	<b>0.10</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>138 712</b>	<b>0.10</b>	



Security	30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Total securities and similar instruments</b> (thereof in lending)					<b>134 824 257</b> 49 427 840	<b>97.52</b> 35.75)	
Bank deposits at sight					2 206 964	1.60	
Derivative financial instruments					-48 660	-0.04	
Other assets					1 272 858	0.92	
<b>Total fund assets</b>					<b>138 255 419</b>	<b>100.00</b>	
Short-term bank liabilities					-1 689 159		
Other liabilities					-990		
<b>Net fund assets</b>					<b>136 565 270</b>		

Valuation categories	Market value as of 30.9.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	134 636 885	97.38
Investments valuation based on market-observed parameters	138 712	0.10
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>134 775 597</b>	<b>97.48</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
TOPIX INDX FUTURE 08.12.22*	13	JPY	1 622 998	-48 660	-0.04
			1 622 998	-48 660	-0.04

Liquidity linked to open derivative financial instruments: CHF 1 622 998

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

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

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
TOPIX INDEX FUTURE 09.12.21	JPY	10	25
TOPIX INDX FUTURE 10.03.22	JPY	21	21
TOPIX INDX FUTURE 09.06.22	JPY	22	22
TOPIX INDX FUTURE 08.09.22	JPY	14	14
TOPIX INDX FUTURE 08.12.22	JPY	13	0

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
JPY	68 969 488	CHF	560 000	25.11.2021
JPY	18 732 990	CHF	150 000	25.02.2022
CHF	130 000	JPY	17 489 004	19.04.2022
JPY	330 388 135	CHF	2 450 000	06.05.2022



## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	1 622 997.62	1.19%
Total exposure- reducing positions	–	–

### Repurchase agreements

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

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-B	0.07%
Class I-X	0.01%
Class (JPY) I-X	0.01%
Class W	0.27%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

### Exchange rates

JPY 1 = CHF 0.006800      USD 1 = CHF 0.984250



# UBS (CH) Investment Fund

## – Equities Pacific (ex Japan) Passive

### Category Other Funds for Traditional Investments

#### Three-year comparison

	ISIN	30.9.2022	30.9.2021	30.9.2020
Net fund assets in CHF		393 654 358.01	441 131 679.68	381 615 548.20
<b>Class I-A1</b>	<b>CH0033047561</b>			
Net asset value per unit in CHF		944.07	1 115.24	883.99
Number of units outstanding		5 063.5690	1 864.5740	1 448.1530
<b>Class I-B</b>	<b>CH0033048098</b>			
Net asset value per unit in CHF		867.56	1 023.73	810.52
Number of units outstanding		12 387.4790	9 595.4500	7 203.0330
<b>Class I-X</b>	<b>CH0033048320</b>			
Net asset value per unit in CHF		845.94	997.85	789.74
Number of units outstanding		408 863.5680	408 861.7330	452 915.0230
<b>Class (USD) I-X</b>	<b>CH0295356635</b>			
Net asset value per unit in USD		1 277.57	1 590.01	1 277.70
Number of units outstanding		25 649.3130	14 323.3810	14 323.3810

#### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-A1	CHF	-14.4%	27.5%	-13.6%
Class I-B	CHF	-14.3%	27.7%	-13.5%
Class I-X	CHF	-14.2%	27.8%	-13.4%
Class (USD) I-X	USD	-18.7%	25.8%	-6.0%
Benchmark:				
MSCI Pacific ex Japan (net div. reinv.)	CHF	-14.3%	27.7%	-13.5%
MSCI Pacific ex Japan (net div. reinv.)	USD	-18.8%	25.8%	-6.1%

Historical performance is no indicator of current or future performance.  
The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.



## Report of the Portfolio Manager

At the start of the reporting period, the potential for a material downturn in China's real estate sector rose in prominence as a downside risk to global activity and financial market performance. China eased monetary policy over the course of the quarter, with signals of intent from the authorities that fiscal measures to stabilize growth would also be in the offing. Meanwhile, the Monetary Authority of Singapore embarked on the path of policy normalization in its semi-annual policy announcement in October and raised further the slope of its policy band as part of an off-cycle monetary policy tightening move in February. The Russia-Ukraine war broke out in late February, putting upward pressure on commodity and oil prices. Meanwhile, expectations of more Federal Reserve rate hikes helped to drive investor interest in rate-sensitive banks. Subsequently, Singapore and Australia rose the most over Q1-22. Hong Kong was flat as the city dealt with lockdowns related to the Omicron variant of COVID-19 and tougher restrictions. China has faced in March its biggest COVID-19 outbreak since the beginning of the pandemic, prompting the reintroduction of lockdowns in several parts of the country. However, inflation data remained encouraging in China, in contrast to much of the rest of the world. When global equities fell sharply in June, China was the sole exception. Chinese equities rallied in June overcoming a long stretch of underperformance, benefitting from expectations of a rebound in the second half of 2022 at a time when growth is slowing in much of the rest of the world. Hong Kong was also an outperformer thanks to its greater exposure to value sectors and quality income segments, rather than growth industries. Equity markets fell again in August, the main driver over the month was shifting perceptions over Federal Reserve policy, with hopes fading later in the month that the central bank was on the brink of a more dovish turn. The Fed is increasingly aggressive, 'exporting' its hawkishness as it battles inflation. The only major economy to ease policy after COVID-19 with cuts in interest rates and reserve requirements (RRR), looser property credit restrictions, plus various fiscal measures is China. Global equities fell for a second straight month in September as central banks signaled a faster pace of policy tightening to curb inflation. Chinese equities were hit particularly hard. In China, economic activity broadly improved in August, but COVID-19 restrictions and concerns about the property sector continued to weigh on sentiment.

Over the financial year, from 1 October 2021 to 30 September 2022, performance was negative and the fund performed broadly in line with its benchmark, the MSCI Pacific ex Japan (net div. reinv.). This is a passive fund which aims to replicate the performance of the index, and no active investment decisions are applied. The performance of the fund reflects the performance of its benchmark.

## Structure of the securities portfolio

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

BHP Group Ltd	7.87
Alia Group Ltd	6.30
Commonwealth Bank of Australia	6.25
CSL Ltd	5.54
National Australia Bank Ltd	3.74
Westpac Banking Corp	2.92
Australia & New Zealand Banking Group Ltd	2.74
DBS Group Holdings Ltd	2.65
Hong Kong Exchanges	2.60
Woodside Energy Group Ltd	2.43
Others	55.06
<b>Total</b>	<b>98.10</b>

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

### Breakdown by sectors in % of total assets

Banks & credit institutions	25.86
Mining, coal & steel	9.21
Financial & investment companies	9.03
Real Estate	8.83
Insurance	7.83
Biotechnology	5.54
Petroleum	4.45
Traffic & transportation	3.16
Internet, software & IT services	2.52
Energy & water supply	2.40
Others	19.27
<b>Total</b>	<b>98.10</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	CHF	CHF
Bank deposits		
– at sight	6 815 177.28	6 938 967.18
Securities		
– Shares and other equity instruments	387 039 163.94	434 724 444.73
Derivative financial instruments	-578 888.12	-1 641.53
Other assets	1 263 497.23	1 343 947.45
<b>Total fund assets</b>	<b>394 538 950.33</b>	<b>443 005 717.83</b>
Loans	-838 166.70	-1 767 003.42
Other liabilities	-46 425.62	-107 034.73
<b>Net fund assets</b>	<b>393 654 358.01</b>	<b>441 131 679.68</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	CHF	CHF
Income from bank assets	207.10	0.00
Negative interest	-7 943.92	-5 749.52
Income from securities		
– from shares and other equity instruments	17 413 576.00	13 363 974.50
– from bonus shares	6 169 686.37	26 726.01
Income from securities lending	79 474.33	58 232.82
Offset payments from securities lending	1 237 243.19	1 986 040.43
Purchase of current net income on issue of units	1 016 168.55	391 080.64
<b>Total income</b>	<b>25 908 411.62</b>	<b>15 820 304.88</b>
<b>Expenses</b>		
Interest payable	-1 297.58	-270.25
Audit expenses	-17 592.80	-17 592.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-10 690.01	-3 002.56
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-5 729.55	-4 202.85
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class (USD) I-X	0.00	0.00
Compensation of the class action processing	0.00	-236.40
Other expenses	-11 923.29	-7 543.76
Payment of current net income on redemption of units	-960 889.55	-969 168.43
<b>Total expenses</b>	<b>-1 008 122.78</b>	<b>-1 002 017.05</b>
<b>Net income</b>	<b>24 900 288.84</b>	<b>14 818 287.83</b>
Realized capital gains and losses	1 132 983.37	3 367 008.47
<b>Realized result</b>	<b>26 033 272.21</b>	<b>18 185 296.30</b>
Unrealized capital gains and losses	-90 531 224.59	84 980 819.76
<b>Total result</b>	<b>-64 497 952.38</b>	<b>103 166 116.06</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net income of the financial year	24 900 288.84	14 818 287.83
<b>Available for distribution</b>	<b>24 900 288.84</b>	<b>14 818 287.83</b>
Less federal withholding tax <sup>1</sup>	-8 715 101.09	-5 186 400.74
Net income retained for reinvestment	-16 185 187.75	-9 631 887.09
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	441 131 679.68	381 615 548.20
Paid federal withholding tax	-5 109 787.29	-4 799 449.03
Balance of unit movements	22 130 418.00	-38 850 535.55
Total result	-64 497 952.38	103 166 116.06
<b>Net fund assets at the end of the reporting period</b>	<b>393 654 358.01</b>	<b>441 131 679.68</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Development of the outstanding units

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	1 864.5740	1 448.1530
Units issued	4 547.2470	1 146.2190
Units redeemed	-1 348.2520	-729.7980
<b>Situation at the end of the period</b>	<b>5 063.5690</b>	<b>1 864.5740</b>
Difference between units issued and units redeemed	3 198.9950	416.4210
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	9 595.4500	7 203.0330
Units issued	2 792.0290	2 392.4170
Units redeemed	0.0000	0.0000
<b>Situation at the end of the period</b>	<b>12 387.4790</b>	<b>9 595.4500</b>
Difference between units issued and units redeemed	2 792.0290	2 392.4170
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	408 861.7330	452 915.0230
Units issued	51 977.4990	38 742.7540
Units redeemed	-51 975.6640	-82 796.0440
<b>Situation at the end of the period</b>	<b>408 863.5680</b>	<b>408 861.7330</b>
Difference between units issued and units redeemed	1.8350	-44 053.2900
<b>Class (USD) I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	14 323.3810	14 323.3810
Units issued	11 325.9320	0.0000
Units redeemed	0.0000	0.0000
<b>Situation at the end of the period</b>	<b>25 649.3130</b>	<b>14 323.3810</b>
Difference between units issued and units redeemed	11 325.9320	0.0000

## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>57.457</b>
Less federal withholding tax <sup>1</sup>	CHF	-20.110
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>37.347</b>

### Class I-B

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>54.387</b>
Less federal withholding tax <sup>1</sup>	CHF	-19.035
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>35.352</b>

### Class I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>53.547</b>
Less federal withholding tax <sup>1</sup>	CHF	-18.741
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>34.806</b>

### Class (USD) I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>USD</b>	<b>80.881</b>
Less federal withholding tax <sup>1</sup>	USD	-28.308
<b>Net accumulation per unit</b>	<b>USD</b>	<b>52.573</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Inventory of Fund assets

Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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### Securities traded on an exchange

#### Bearer shares

##### Australia

AFTERPAY LTD NPV*	AUD	53 099	3 459	56 558				
AGL ENERGY NPV*	AUD	153 867		153 867				
APA GROUP NPV*	AUD	287 778	41 946	33 178	296 546	1 799 672	0.46	
ARISTOCRAT LEISURE NPV*	AUD	140 537	29 434	17 530	152 441	3 175 735	0.80	
ASX LTD NPV*	AUD	47 086	8 825	7 293	48 618	2 207 812	0.56	
AURIZON HOLDINGS NPV*	AUD	449 372	19 413	18 477	450 308	983 131	0.25	
AUSNET SERVICES NPV*	AUD	485 119	26 548	511 667				
AUST & NZ BANK GRP NPV*	AUD	696 095	138 827	84 545	750 377	10 826 722	2.74	
BLUESCOPE STEEL NPV*	AUD	121 883	9 727	10 700	120 910	1 162 258	0.29	
BRAMBLES LTD NPV*	AUD	352 684	41 795	34 809	359 670	2 597 003	0.66	
CMNWILTH BK OF AUST NPV*	AUD	433 745	58 599	62 785	429 559	24 655 439	6.25	130 211
COCHLEAR LTD NPV*	AUD	16 043	2 405	1 942	16 506	2 032 045	0.52	
COMPUTERSHARE LTD NPV(POST REC)*	AUD	134 311	17 747	15 903	136 155	2 133 373	0.54	
CROWN RESORTS LTD NPV*	AUD	93 179	12 716	105 895				
CSL NPV*	AUD	111 245	21 544	11 532	121 257	21 870 806	5.54	
DEXUS NPV (STAPLED)*	AUD	262 159	42 474	33 104	271 529	1 326 527	0.34	
DOMINOS PIZZA ENT NPV*	AUD	14 802	2 400	1 591	15 611	508 967	0.13	14 687
ENDEAVOUR GROUP LI NPV*	AUD	325 565	32 895	17 749	340 711	1 509 270	0.38	
EVOLUTION MINING NPV*	AUD	450 477	48 300	31 957	466 820	605 600	0.15	
FORTESCUE METALS G NPV*	AUD	414 128	49 493	36 847	426 774	4 542 622	1.15	
GOODMAN GROUP (STAPLED SECURITY)*	AUD	408 545	69 765	55 017	423 293	4 226 985	1.07	
GPT GROUP NPV (STAPLED SECURITIES)*	AUD	463 958	53 435	37 703	479 690	1 162 631	0.29	
IDP EDUCATION LTD NPV*	AUD		55 373	2 297	53 076	889 068	0.23	
INSURANCE AUST GRP NPV*	AUD	606 003	45 569	41 490	610 082	1 775 942	0.45	
LEND LEASE GROUP NPV*	AUD	167 070	27 071	18 470	175 671	991 625	0.25	53 587
MACQUARIE GP LTD NPV*	AUD	84 342	20 550	13 071	91 821	8 875 185	2.25	
MEDIBANK PRIVATE L NPV*	AUD	683 730	26 083	18 892	690 921	1 517 192	0.38	690 921
MINERAL RESS LTD NPV*	AUD		42 427		42 427	1 765 309	0.45	
MIRVAC GROUP STAPLED SECURITIES*	AUD	966 804	28 254	25 321	969 737	1 193 593	0.30	
NATL AUSTRALIA BK NPV*	AUD	808 632	114 084	114 325	808 391	14 738 299	3.74	35 000
NEWCREST MINING NPV*	AUD	199 179	52 319	28 361	223 137	2 389 211	0.61	17 369
NTHN STAR RES LTD NPV*	AUD	267 372	52 769	26 585	293 556	1 454 572	0.37	
ORICA LIMITED NPV*	AUD	99 922	22 548	8 985	113 485	949 407	0.24	
ORIGIN ENERGY NPV*	AUD	428 096	40 070	21 415	446 751	1 461 634	0.37	
QANTAS AIRWAYS NPV*	AUD	228 026	13 181	13 012	228 195	724 924	0.18	52 755
QBE INS GROUP NPV*	AUD	360 423	51 430	36 534	375 319	2 738 498	0.69	
RAMSAY HEALTH CARE NPV*	AUD	45 168	6 794	5 885	46 077	1 670 205	0.42	
REA GROUP LIMITED NPV*	AUD	13 090	2 196	1 818	13 468	978 851	0.25	13 225
REECE AUSTRALIA NPV*	AUD	69 902	15 236	26 789	58 349	517 683	0.13	58 349
RIO TINTO LIMITED NPV*	AUD	90 569	16 004	12 771	93 802	5 543 641	1.41	
SANTOS LIMITED NPV*	AUD	456 179	384 588	36 667	804 100	3 607 771	0.91	
SCENTRE GROUP NPV STAPLED UNIT*	AUD	1 269 220	110 508	76 294	1 303 434	2 095 103	0.53	
SEEK LIMITED NPV*	AUD	81 806	7 964	5 602	84 168	1 021 061	0.26	
SONIC HEALTHCARE NPV*	AUD	110 806	16 005	12 559	114 252	2 210 975	0.56	
SOUL PATTINSON(WH) NPV*	AUD	52 902	10 000	7 756	55 146	934 909	0.24	
SOUTH32 LTD NPV*	AUD	1 172 857	78 952	86 149	1 165 660	2 677 695	0.68	
STOCKLAND NPV (STAPLED)*	AUD	585 733	64 697	44 266	606 164	1 254 355	0.32	
SUNCORP GROUP LTD NPV*	AUD	312 885	43 291	38 941	317 235	2 013 560	0.51	
SYDNEY AIRPORT NPV(STAPLED SECURITY)*	AUD	320 091	17 744	337 835				
TABCORP HLDGS LTD NPV*	AUD	546 694	54 136	600 830				
TELSTRA CORP NPV*	AUD	1 025 551	62 308	57 109	1 030 750	2 511 289	0.64	
TRANSURBAN GROUP STAPLED UNITS NPV*	AUD	669 219	158 601	56 287	771 533	6 024 934	1.53	
TREASURY WINE ESTA NPV*	AUD	174 403	20 956	11 755	183 604	1 460 495	0.37	
VICINITY CENTRES NPV (STAPLED SECURITY)*	AUD	941 037	41 603	36 033	946 607	1 039 326	0.26	946 607
WESFARMERS LTD NPV*	AUD	277 029	45 408	36 514	285 923	7 729 706	1.96	
WESTPAC BKG CORP NPV*	AUD	897 147	128 170	144 731	880 586	11 501 755	2.92	
WISETECH GLOBAL LT NPV*	AUD	35 977	4 857	3 683	37 151	1 222 521	0.31	
WOODSIDE PETROLEUM NPV*	AUD	235 057	29 780	264 837				
WOOLWORTHS GRP LTD NPV*	AUD	309 399	49 115	53 357	305 157	6 556 103	1.66	
<b>Total Australia</b>						<b>191 362 996</b>	<b>48.50</b>	

##### China

SITC INTERNATIONAL HKD0.10*	HKD	325 000	16 000	12 000	329 000	598 968	0.15	
<b>Total China</b>						<b>598 968</b>	<b>0.15</b>	

##### Hong Kong

AIA GROUP LTD NPV*	HKD	2 957 826	373 400	300 400	3 030 826	24 872 071	6.30	
BOC HONG KONG HLDG HKD5*	HKD	909 500	55 000	43 000	921 500	3 021 401	0.77	
CHOW TAI FOOK JEWELRY HKD1*	HKD	500 600	51 400	43 400	508 600	942 523	0.24	384 400
CK ASSET HOLDINGS HKD1*	HKD	489 021	73 000	54 500	507 521	3 003 567	0.76	
CK HUTCHISON HLDGS HKD1.0*	HKD	659 521	76 500	64 500	671 521	3 654 186	0.93	
CK INFRASTRUCTURE HKD1*	HKD	165 000	18 000	24 500	158 500	795 927	0.20	
CLP HOLDINGS HKD5*	HKD	401 800	36 500	29 000	409 300	3 045 817	0.77	
GALAXY ENTERTAINME HKD0.10*	HKD	532 000	69 000	55 000	546 000	3 176 522	0.81	546 000
HANG LUNG PROP HKD1*	HKD	503 000	55 000	46 000	512 000	826 851	0.21	
HANG SENG BANK HKD5*	HKD	186 757	19 300	15 200	190 857	2 852 500	0.72	
HENDERSON LAND DEV HKD2*	HKD	354 019	35 000	23 000	366 019	1 009 642	0.26	
HK ELECTRIC INVEST UNITS (STAPLED)*	HKD	686 000			686 000	473 073	0.12	526 373
HKT TRUST AND HKT SHARE STAPLED UNIT*	HKD	957 160	36 000	34 000	959 160	1 106 420	0.28	
HONG KONG EXCHANGE HKD1*	HKD	294 574	36 600	27 500	303 674	10 265 233	2.60	
HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)*	USD	283 300	34 200	28 400	289 100	1 257 696	0.32	289 100
HONGKONG&CHINA GAS HKD0.25*	HKD	2 747 060	173 000	138 000	2 782 060	2 413 870	0.61	
JARDINE MATHESON COM USD0.25(BERMUDA REG)*	USD	52 900	7 000	19 800	40 100	1 998 681	0.51	
MTR CORP HKD1*	HKD	382 017	19 000	17 500	383 517	1 733 529	0.44	
POWER ASSETS HOLDINGS LTD HKD1*	HKD	336 500	30 500	18 000	349 000	1 724 102	0.44	
SINO LAND CO HKD1*	HKD	801 070	52 907		853 977	1 111 437	0.28	
SJM HOLDINGS LTD. HKD1.00*	HKD	492 000		492 000				
SUN HUNG KAI PROP NPV*	HKD	318 508	75 000	30 000	363 508	3 958 449	1.00	
SWIRE PACIFIC 'A'HKD0.60*	HKD	124 500	9 500	8 000	126 000	928 153	0.24	
SWIRE PROPERTIES LTD HKD1*	HKD	299 600	19 600	36 400	282 800	599 249	0.15	41 537
TECHTRONIC INDUSTR HKD0.1*	HKD	336 500	34 500	23 500	347 500	3 304 850	0.84	
THE LINK REAL ESTATE INVESTMENT TRUST*	HKD	507 478	82 401	54 900	534 979	3 682 565	0.93	
WH GROUP LTD USD0.0001*	HKD	2 023 652	228 500	131 500	2 120 652	1 316 182	0.33	1 339 000
WHARF REAL ESTATE HKD0.1*	HKD	403 250	36 000	21 000	418 250	1 872 171	0.47	37 392
XINYI GLASS HLDGS HKD0.1*	HKD	446 000	19 000	18 000	447 000	640 052	0.16	
<b>Total Hong Kong</b>						<b>85 586 719</b>	<b>21.69</b>	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Macau</b>								
SANDS CHINA LTD USD0.01 REG'S*	HKD	600 800	99 200	79 200	620 800	1 533 413	0.39	
WYNN MACAU LTD HKD0.10*	HKD	362 400		362 400				
<b>Total Macau</b>						<b>1 533 413</b>	<b>0.39</b>	
<b>New Zealand</b>								
AUCKLAND INTL NPV*	NZD	306 505	44 701	37 335	313 871	1 258 163	0.32	
FISHER & PAYKEL HE NPV*	NZD	140 779	14 820	11 414	144 185	1 485 064	0.38	
MERCURY NZ LTD NPV*	NZD	166 182	14 760		180 942	574 206	0.15	
MERIDIAN ENERGY LT NPV*	NZD	308 393	43 932	28 081	324 244	866 496	0.22	
RYMAN HEALTHCARE G NPV*	NZD	105 058	5 858	110 916				
SPARK NEW ZEALAND NPV*	NZD	454 098	74 250	51 349	476 999	1 327 825	0.34	
THE A2 MILK CO LTD NPV*	NZD	185 236		185 236				
XERO LIMITED NPV*	AUD	32 542	4 539	3 551	33 530	1 559 777	0.40	33 530
<b>Total New Zealand</b>						<b>7 071 530</b>	<b>1.79</b>	
<b>Singapore</b>								
CITY DEVELOPMENTS SGD0.50*	SGD	94 700	30 800	17 900	107 600	560 931	0.14	107 600
DBS GROUP HLDGS SGD1*	SGD	441 544	63 000	48 200	456 344	10 451 835	2.65	456 344
KEPPEL CORP NPV*	SGD	358 900	36 500	21 100	371 300	1 770 083	0.45	371 300
MAPLETREE LOGISTICS TRUST-UNITS REIT*	SGD	734 546	27 178		761 724	815 091	0.21	
OVERSEA-CHINESE BK NPV*	SGD	822 953	109 500	78 900	853 553	6 926 264	1.76	530 641
SINGAPORE AIRLINES NPV*	SGD	330 485	50 000	48 400	332 085	1 161 725	0.29	
SINGAPORE EXCHANGE SGD0.01*	SGD	195 200	35 300	13 400	217 100	1 408 753	0.36	217 100
SINGAPORE TECH ENG NPV*	SGD	380 864	33 400	16 200	398 064	977 507	0.25	
UOL GROUP LIMITED SGD1*	SGD	111 393	17 600	8 900	120 093	547 801	0.14	120 093
UTD O/S BANK SGD1*	SGD	285 628	43 300	30 900	298 028	5 347 842	1.36	81 976
VENTURE CORP LTD SGD0.25*	SGD	65 900	12 900	7 100	71 700	808 054	0.20	66 480
WILMAR INTERNATIONAL LTD*	SGD	466 700	51 800	36 800	481 700	1 268 796	0.32	331 167
<b>Total Singapore</b>						<b>32 044 681</b>	<b>8.12</b>	
<b>Total Bearer shares</b>						<b>318 198 307</b>	<b>80.65</b>	
<b>Registered shares</b>								
<b>Australia</b>								
AMPOL LTD NPV*	AUD	57 501	7 257	4 171	60 587	1 102 300	0.28	
BHP GROUP LTD NPV*	AUD	721 592	634 424	81 852	1 274 164	31 059 484	7.87	
COLES GROUP LTD NPV*	AUD	325 366	46 770	34 133	338 003	3 514 315	0.89	
THE LOTTERY CORP NPV*	AUD		559 308		559 308	1 479 483	0.37	
WOODSIDE ENERGY GROUP LTD*	AUD		488 356	10 080	478 276	9 582 352	2.43	
<b>Total Australia</b>						<b>46 737 934</b>	<b>11.85</b>	
<b>China</b>								
ESR CAYMAN LIMITED USD0.001*	HKD	484 800	37 600	15 400	507 000	1 258 677	0.32	
<b>Total China</b>						<b>1 258 677</b>	<b>0.32</b>	
<b>Hong Kong</b>								
BUDWEISER BREWING USD0.00001*	HKD	410 800	56 000	31 800	435 000	1 120 837	0.28	249 000
NEW WORLD DEVEL CO NPV POST CON*	HKD	373 473	30 000	24 000	379 473	1 061 028	0.27	
<b>Total Hong Kong</b>						<b>2 181 865</b>	<b>0.55</b>	
<b>Singapore</b>								
CAPITALAND INVESTM NPV*	SGD	663 220	64 200	79 300	648 120	1 542 655	0.39	648 120
GENTING SINGAPORE LTD*	SGD	1 599 300		81 400	1 517 900	817 328	0.21	531 129
GRAB HLDGS LTD COM USD0.000001 CL A*	USD		325 700		325 700	843 100	0.21	325 700
SINGAPORE TELECOMM NPV*	SGD	2 045 550	105 100	103 800	2 046 850	3 734 663	0.95	2 046 850
<b>Total Singapore</b>						<b>6 937 746</b>	<b>1.76</b>	
<b>Total Registered shares</b>						<b>57 116 223</b>	<b>14.48</b>	
<b>Depository receipts</b>								
<b>Australia</b>								
JAMES HARDIE ID PLC CUF5 EURO.5*	AUD	108 578	11 881	9 057	111 402	2 174 152	0.55	
<b>Total Australia</b>						<b>2 174 152</b>	<b>0.55</b>	
<b>China</b>								
FUTU HOLDINGS LIM1 SPON ADS EA REP 8 ORD SHS*	USD	12 600	3 200	1 200	14 600	535 859	0.14	14 600
<b>Total China</b>						<b>535 859</b>	<b>0.14</b>	
<b>Hong Kong</b>								
MELCO RESORTS UNSP ARD EACH REP 3 ORD SHS*	USD	50 039	24 604	74 643				
<b>Total Hong Kong</b>							<b>0.00</b>	
<b>Singapore</b>								
SEA LTD ADS EACH REP ONE CL A SHS*	USD	16 800	76 700	2 500	91 000	5 020 216	1.27	73 781
<b>Total Singapore</b>						<b>5 020 216</b>	<b>1.27</b>	
<b>Total Depository receipts</b>						<b>7 730 228</b>	<b>1.96</b>	
<b>Investment certificates, closed end</b>								
<b>Singapore</b>								
CAPITALAND ASCENDAS REIT- UNITS REAL ESTATE INVESTMENT TRUST*	SGD	814 609	56 900	22 600	848 909	1 566 380	0.40	848 909
CAPITALAND INTEGRATED COMMERCIAL TRUST REAL ESTATE INV TRUST*	SGD	1 140 003	219 800	31 400	1 328 403	1 749 504	0.44	
CDL HOSPITALITY TRUSTS*	SGD		17 108		17 108			
MAPLETREE COMMERCIAL REAL ESTATE INVESTMENT TRUST*	SGD	541 400	33 700		575 100	678 509	0.17	
<b>Total Singapore</b>						<b>3 994 393</b>	<b>1.01</b>	
<b>Total Investment certificates, closed end</b>						<b>3 994 393</b>	<b>1.01</b>	
<b>Rights</b>								
<b>Singapore</b>								
MAPLETREE COMMERCIAL TRUST RIGHTS 20.07.22*	SGD		165 668	165 668				
MAPLETREE LOGISTICS TRUST RIGHTS 14.12.21*	SGD		27 178	27 178				
MAPLETREE LOGISTICS TRUST RIGHTS 14.12.21*	SGD		27 178	27 178				
<b>Total Singapore</b>							<b>0.00</b>	
<b>Total Rights</b>							<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>387 039 151</b>	<b>98.10</b>	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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## Securities traded neither on an exchange nor on a regulated market

### Bearer shares

#### Australia

MAGELLAN FINANCIAL NPV**	AUD	34 624	4 982	39 606				
OIL SEARCH LTD PGK0.10**	AUD	495 645		495 645				
<b>Total Australia</b>							<b>0.00</b>	

### Total Bearer shares

0.00

### Registered shares

#### Australia

ARISTOCRAT LEISURE NPV DVP INSTITUTIONAL ENTIT**	AUD		6 836	6 836				
AUST & NZ BANK GRP NPV DVP INSTITUTIONAL ENTIT**	AUD		46 705	46 705				
MACQUARIE GP LTD NPV INSTITUTIONAL PLACEMENT**	AUD		652	652				
ORICA LIMITED NPV ORICA INSTL PLACEMENT**	AUD		9 302	9 302				
SL LTD NPV INSTITUTIONAL PLACEMENT**	AUD		1 087	1 087				
TRANSURBAN GROUP NPV INSTITUTIONAL ENTITLEME**	AUD	74 358		74 358				
<b>Total Australia</b>							<b>0.00</b>	

#### Malta

BGP HOLDINGS PLC**	EUR	1 350 235		1 350 235	13	0.00		
<b>Total Malta</b>					<b>13</b>	<b>0.00</b>		

### Total Registered shares

13 0.00

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

13 0.00

### Total securities and similar instruments

387 039 164

(thereof in lending 56 796 298 14.40)

Bank deposits at sight				6 815 177	1.73			
Derivative financial instruments				-578 888	-0.15			
Other assets				1 263 497	0.32			
<b>Total fund assets</b>				<b>394 538 950</b>	<b>100.00</b>			

Short-term bank liabilities				-838 167				
Other liabilities				-46 425				
<b>Net fund assets</b>				<b>393 654 358</b>				

### Valuation categories

Market value as of  
30.9.2022

in %  
of the total  
fund assets<sup>3</sup>

Investments valued at prices paid on the main market	386 460 263	97.95
Investments valuation based on market-observed parameters	13	0.00
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>386 460 276</b>	<b>97.95</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
SPI 200 INDEX FUTURES 15.12.22*	44	AUD	4 501 021	-378 682	-0.10
HANG SENG INDEX FUTURE 28.10.22*	15	HKD	1 618 391	-200 206	-0.05
			<b>6 119 412</b>	<b>-578 888</b>	<b>-0.15</b>

Liquidity linked to open derivative financial instruments: CHF 6 119 412

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

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

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
SPI 200 INDEX FUTURES 16.12.21	AUD	11	44
HANG SENG INDEX FUTURE 30.12.21	HKD	6	6
HANG SENG INDEX FUTURE 30.03.22	HKD	12	12
HANG SENG INDEX FUTURE 28.10.21	HKD	0	11
SPI 200 INDEX FUTURES 17.03.22	AUD	48	48
HANG SENG INDEX FUTURE 29.11.21	HKD	9	9
HANG SENG INDEX FUTURE 28.01.22	HKD	5	5
HANG SENG INDEX FUTURE 29.06.22	HKD	10	10
SPI 200 INDEX FUTURES 16.06.22	AUD	48	48
HANG SENG INDEX FUTURE 25.02.22	HKD	10	10
HANG SENG INDEX FUTURE 28.04.22	HKD	12	12



Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
HANG SENG INDEX FUTURE 30.05.22	HKD	12	12
HANG SENG INDEX FUTURE 29.09.22	HKD	15	15
SPI 200 INDEX FUTURES 15.09.22	AUD	50	50
HANG SENG INDEX FUTURE 28.07.22	HKD	9	9
HANG SENG INDEX FUTURE 30.08.22	HKD	8	8
SPI 200 INDEX FUTURES 15.12.22	AUD	46	2
HANG SENG INDEX FUTURE 28.10.22	HKD	15	0

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
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#### Forward exchange transactions

HKD	1 109 871	CHF	130 000	03.01.2022
SGD	1 700 000	CHF	1 166 282	03.02.2022
HKD	23 000 000	CHF	2 744 745	07.02.2022
HKD	2 000 000	AUD	360 247	03.05.2022
SGD	160 000	AUD	162 948	04.05.2022
HKD	2 000 000	AUD	358 686	04.05.2022
HKD	4 600 000	AUD	815 583	06.06.2022
CHF	200 000	AUD	287 950	07.06.2022
USD	45 000	CHF	43 499	23.06.2022



## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	6 119 411.61	1.55%
Total exposure- reducing positions	–	–

### Repurchase agreements

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

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-A1	0.23%
Class I-B	0.06%
Class I-X	0.01%
Class (USD) I-X	0.00%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

### Exchange rates

AUD 1 = CHF	0.632824	NZD 1 = CHF	0.556741
EUR 1 = CHF	0.964221	SGD 1 = CHF	0.685936
HKD 1 = CHF	0.125384	USD 1 = CHF	0.984250



# UBS (CH) Investment Fund

## – Equities Switzerland ESG Passive All II

### Category Other Funds for Traditional Investments

#### Most important figures

	ISIN	30.9.2022	30.9.2021
Net fund assets in CHF		1 218 850 358.79	420 148 720.39
<b>Class I-X</b>	<b>CH0594527720</b>		<b>1</b>
Net asset value per unit in CHF		981.04	1 113.40
Number of units outstanding		976 629.0610	103 928.4680
<b>Class U-X</b>	<b>CH0596284569</b>		<b>1</b>
Net asset value per unit in CHF		98 102.72	111 339.20
Number of units outstanding		2 657.8000	2 734.3000

<sup>1</sup> Initial subscription: 11.2.2021

#### Performance

	Currency	2021/2022	2021
Class I-X	CHF	-11.2 %	-
Class U-X	CHF	-11.2 %	-
Benchmark:			
SPI ESG Total Return	CHF	-11.3 %	-

Historical performance is no indicator of current or future performance.

The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.

#### Report of the Portfolio Manager

Despite the ongoing pandemic, the first quarter of the reporting period was positive for most global markets including the Swiss equity market. After entering 2022 close to record highs, global equities came under pressure in January and February amid concerns over the outlook for growth, inflation, tighter central bank policy and the conflict in Ukraine. After struggling in the first two months of the year, most major equity markets regained ground in March despite an uncertain backdrop of war that contributed to heightened volatility during the month. Worries over the pace of central bank tightening intensified in June and through the second quarter. A surprise 50-basis-point rate hike by the Swiss National Bank (SNB) in June pushed Swiss equities lower. Equity markets rallied in July, reflecting a sense among some investors that the market had become oversold. However, the summer rally in stocks that started in mid-June went into reverse in August and global equities fell for a second straight month in September as central banks signaled a faster pace of policy tightening to curb inflation.

Over the financial year, from 1 October 2021 to 30 September 2022, performance was negative and the fund performed in line with its benchmark, the SPI ESG (TR). This is a passive fund which aims to replicate the performance of the index, and no active investment decisions are applied. The performance of the fund reflects the performance of its benchmark.

#### Structure of the securities portfolio

The 10 largest issuers in % of total assets	
NESTLE SA	21.31
ROCHE Holding AG	17.19
NOVARTIS AG	12.48
Zurich Insurance Group	4.31
Cie Financiere Richemont SA	3.57
UBS AG	3.41
ABB Ltd	3.01
Lonza Group AG	2.63
Sika AG	2.24
Alcon AG	2.11
Others	27.54
<b>Total</b>	<b>99.80</b>

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

Breakdown by sectors in % of total assets	
Pharmaceuticals, cosmetics & medical products	31.18
Food & soft drinks	23.49
Financial & investment companies	10.06
Insurance	7.50
Chemicals	7.43
Watches & jewellery	4.20
Electrical devices & components	3.39
Building industry & materials	2.82
Banks & credit institutions	1.98
Mechanical engineering & industrial equipment	1.49
Others	6.26
<b>Total</b>	<b>99.80</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	CHF	CHF
Bank deposits		
– at sight	172 641.52	162 290.85
Securities		
– Shares and other equity instruments	1 227 288 714.17	419 784 273.94
Other assets	2 321 965.65	882 677.15
<b>Total fund assets</b>	<b>1 229 783 321.34</b>	<b>420 829 241.94</b>
Loans	-10 916 499.25	-663 261.15
Other liabilities	-16 463.30	-17 260.40
<b>Net fund assets</b>	<b>1 218 850 358.79</b>	<b>420 148 720.39</b>

## Statement of income

	1.10.2021-30.9.2022	11.2.2021-30.9.2021
Income	CHF	CHF
Negative interest	-1 176.22	-22 109.80
Income from securities		
– from shares and other equity instruments	18 899 489.08	8 091 413.06
– from bonus shares	47.29	0.00
Purchase of current net income on issue of units	20 666 220.09	2 145 167.40
<b>Total income</b>	<b>39 564 580.24</b>	<b>10 214 470.66</b>
<b>Expenses</b>		
Interest payable	-82 126.80	-44 365.00
Audit expenses	-12 530.90	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0.00	0.00
Other expenses	-6 980.65	-7 017.01
Payment of current net income on redemption of units	-4 056 858.16	-685 154.54
<b>Total expenses</b>	<b>-4 158 496.51</b>	<b>-736 536.55</b>
<b>Net income</b>	<b>35 406 083.73</b>	<b>9 477 934.11</b>
Realized capital gains and losses	-4 047 468.28	6 469 702.34
<b>Realized result</b>	<b>31 358 615.45</b>	<b>15 947 636.45</b>
Unrealized capital gains and losses	-155 531 881.34	23 639 392.08
<b>Total result</b>	<b>-124 173 265.89</b>	<b>39 587 028.53</b>

## Allocation of result

	1.10.2021-30.9.2022	11.2.2021-30.9.2021
	CHF	CHF
Net income of the financial year	35 406 083.73	9 477 934.11
<b>Available for distribution</b>	<b>35 406 083.73</b>	<b>9 477 934.11</b>
Less federal withholding tax	-12 392 129.31	-3 317 276.94
Net income retained for reinvestment	-23 013 954.42	-6 160 657.17
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	11.2.2021-30.9.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	420 148 720.39	0.00
Paid federal withholding tax	-4 876 559.17	0.00
Balance of unit movements	927 751 463.46	380 561 691.86
Total result	-124 173 265.89	39 587 028.53
<b>Net fund assets at the end of the reporting period</b>	<b>1 218 850 358.79</b>	<b>420 148 720.39</b>



## Development of the outstanding units

	1.10.2021-30.9.2022	11.2.2021-30.9.2021
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	103 928.4680	0.0000
Units issued	905 291.6230	114 476.3320
Units redeemed	-32 591.0300	-10 547.8640
<b>Situation at the end of the period</b>	<b>976 629.0610</b>	<b>103 928.4680</b>
Difference between units issued and units redeemed	872 700.5930	103 928.4680
<b>Class U-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	2 734.3000	0.0000
Units issued	1 483.5000	3 482.8000
Units redeemed	-1 560.0000	-748.5000
<b>Situation at the end of the period</b>	<b>2 657.8000</b>	<b>2 734.3000</b>
Difference between units issued and units redeemed	-76.5000	2 734.3000

## Net income retained for reinvestment (accumulation)

### Class I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>28.500</b>
Less federal withholding tax	CHF	-9.975
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>18.525</b>

### Class U-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>2 849.01</b>
Less federal withholding tax	CHF	-997.15
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>1 851.86</b>



## Inventory of Fund assets

Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Bearer shares</b>								
<b>Austria</b>								
AMS AG NPV (BR)*	CHF	73 126	193 604	25 721	241 009	1 505 342	0.12	
PIERER MOBILITY AG NPV*	CHF		7 600		7 600	416 480	0.03	
<b>Total Austria</b>						<b>1 921 822</b>	<b>0.16</b>	
<b>Liechtenstein</b>								
LIECHTENS. LANDESB. CHF5 (REGD)*	CHF	2 931	8 846	1 516	10 261	569 486	0.05	
<b>Total Liechtenstein</b>						<b>569 486</b>	<b>0.05</b>	
<b>Luxembourg</b>								
COSMO PHARMA N.V. EURO.26 (REGD)*	CHF	1 691	7 644	1 509	7 826	361 170	0.03	
<b>Total Luxembourg</b>						<b>361 170</b>	<b>0.03</b>	
<b>Switzerland</b>								
AUTONEUM HLDG AG CHF0.05(REGD)*	CHF	803	1 647		2 450	202 860	0.02	
BQE CANT DE GENEVE CHF50(REG)*	CHF	546	1 471	301	1 716	289 146	0.02	
BV HOLDING AG CHF4.7(REGD)*	CHF		7 200		7 200	416 160	0.03	
CIE FINANCIER TRAD CHF2.5(BR)*	CHF		2 000		2 000	210 000	0.02	
COMET HOLDINGS CHF1 (REGD)*	CHF	2 065	4 859	100	6 824	988 115	0.08	
DAETWYLER HLDG CHF0.05 (POST SUBDIVISION)*	CHF	1 983	4 796	175	6 604	1 047 394	0.09	
GALENICA AG CHF0.1*	CHF	13 445	33 701	3 023	44 123	3 165 825	0.26	
IDORSIA AG CHF0.05*	CHF	30 057	72 900	6 236	96 721	1 243 832	0.10	
LANDIS & GYR GROUP CHF10 (REGD)*	CHF	6 114	15 195	2 440	18 869	1 015 152	0.08	
LEONTEQ AG CHF1 (REGD)*	CHF	2 555	8 450	567	10 438	484 845	0.04	
MEDARTIS HLDG AG CHF0.2*	CHF	1 185	2 878	568	3 495	237 660	0.02	
PHOENIX MECANO CHF1(BR)*	CHF		350		350	106 050	0.01	
ROCHE HLDGS AG CHF1(BR)*	CHF		23 657		23 657	9 174 185	0.75	
SCHWEITER TECH CHF1*	CHF	255	607		862	632 708	0.05	
SENSIRION AG NPV*	CHF	2 766	7 104	586	9 284	752 932	0.06	
SWATCH GROUP CHF2.25(BR)*	CHF	7 691	19 920	2 087	25 524	5 730 138	0.47	
SWISS RE AG CHF0.10*	CHF	77 065	200 018	19 571	257 512	18 839 578	1.53	
THURGAUER KTBK CHF20*	CHF	951	2 565		3 516	414 888	0.03	
VIFOR PHARMA AG CHF0.01*	CHF	12 615	9 504	22 119				
<b>Total Switzerland</b>						<b>44 951 469</b>	<b>3.66</b>	
<b>Total Bearer shares</b>						<b>47 803 947</b>	<b>3.89</b>	
<b>Participation certificates</b>								
<b>Switzerland</b>								
BASELANDSCH KTBK PTG CHF100*	CHF	164	334		498	458 160	0.04	
BASLER KTBK PTG CHF8.50*	CHF	1 286	3 869		5 155	306 207	0.02	
GRAUBUNDNER KTBK PTG CHF100*	CHF	189	469		658	1 118 600	0.09	
LINDT & SPRUENGLI PTG CERT CHF10*	CHF	279	727	83	923	8 823 880	0.72	
SCHINDLER-HLDG AG PTG CERT CHF0.10(POST-SUBD)*	CHF	10 870	28 787	3 750	35 907	5 553 018	0.45	
<b>Total Switzerland</b>						<b>16 259 865</b>	<b>1.32</b>	
<b>Total Participation certificates</b>						<b>16 259 865</b>	<b>1.32</b>	
<b>Other shares</b>								
<b>Switzerland</b>								
ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF	187 093	496 888	58 689	625 292	202 250 697	16.45	
<b>Total Switzerland</b>						<b>202 250 697</b>	<b>16.45</b>	
<b>Total Other shares</b>						<b>202 250 697</b>	<b>16.45</b>	
<b>Registered shares</b>								
<b>Liechtenstein</b>								
VP BANK AG CHF10 REG S*	CHF	679	2 990	881	2 788	247 017	0.02	
<b>Total Liechtenstein</b>						<b>247 017</b>	<b>0.02</b>	
<b>Switzerland</b>								
ABB LTD CHF0.12 (REGD)*	CHF	427 134	1 150 392	142 526	1 435 000	37 023 000	3.01	
ADECCO GROUP AG CHF0.1 (REGD)*	CHF	44 946	117 839	13 570	149 215	4 089 983	0.33	
AEVIS VICTORIA SA CHF1 (POST SUBD)*	CHF		14 625		14 625	276 413	0.02	
ALCON AG CHF0.04*	CHF	133 283	350 938	37 862	446 359	25 951 312	2.11	
ALLREAL HOLDING AG CHF1*	CHF	3 874	10 221	513	13 582	1 874 316	0.15	
ALSO HOLDING AG CHF1.00 (REGD)*	CHF		5 522		5 522	812 838	0.07	
APG SGA SA CHF2.60*	CHF	373	1 123	335	1 161	195 048	0.02	
ARBONIA AG CHF4.20 (REGD)*	CHF		49 053		49 053	555 280	0.05	
ARYZTA AG CHF0.02 (REGD)*	CHF	277 678	639 832	43 176	874 334	872 148	0.07	
ASCOM HOLDING AG CHF0.50(REGD)*	CHF	9 167	40 453	17 690	31 930	190 303	0.02	
BACHEM HOLDING AG CHF0.01 (REGD) (SUBD)*	CHF		27 610	650	26 960	1 693 088	0.14	
BALOISE-HLDGS CHF0.1(REGD)*	CHF	12 292	30 943	2 848	40 387	5 117 033	0.42	
BANK LINTH LLB AG CHF20 (REGD)*	CHF	30		30				
BARRY CALLEBAUT AG CHF0.02 (REGD)*	CHF	957	2 563	377	3 143	5 874 267	0.48	
BASILEA PHARMACEUT CHF1(REGD)*	CHF	3 083	10 765	3 364	10 484	418 312	0.03	
BELIMO HOLDING AG CHF0.05*	CHF	2 593	6 371	233	8 731	3 208 643	0.26	
BELL FOOD GROUP AG CHF0.5 (REGD)*	CHF	480	1 388		1 868	404 422	0.03	
BELLEVUE GROUP AG CHF0.1*	CHF		7 207		7 207	218 732	0.02	
BERNER KTBK CHF20 (REGD)*	CHF	1 067	2 895		3 962	851 830	0.07	
BOBST GROUP AG CHF1 REGD*	CHF	2 090	4 674		6 764	531 650	0.04	
BOSSARD HLDGS AG CHF5*	CHF	1 419	3 540	140	4 819	813 447	0.07	
BQE CANT VAUDOISE CHF1*	CHF	7 577	18 531	1 007	25 101	2 351 964	0.19	
BUCHER INDUSTRIES CHF0.20 (REGD)*	CHF	1 849	4 275	292	5 832	1 814 918	0.15	
BURCKHARDT COMPRES CHF2.5*	CHF	757	2 145	283	2 619	971 649	0.08	
BURKHALTER HOLDING CHF0.04 (REG) POST CONS*	CHF	966	6 589	614	6 941	517 799	0.04	
BVZ HOLDING AG CHF100(REGD)*	CHF	15	170	76	109	81 750	0.01	
CALIDA HLDG CHF0.10 (REGD)*	CHF	1 853	3 817	795	4 875	198 900	0.02	
CEMBRA MONEY BANK CHF1.00 (REGD)*	CHF	8 188	19 270	1 067	26 391	1 860 566	0.15	
CLARIANT CHF4.00(REGD)*	CHF	60 733	163 490	23 657	200 566	3 188 999	0.26	
COLTENE HOLDING AG CHF5(REGD)*	CHF	1 068	3 752	1 056	3 764	289 828	0.02	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
CONZZETA AG CHF2 (REGD) 'A'	CHF		1 290		1 290	686 280	0.06	
CPH CHEMIE & PAPI CHF0.2 (REGD)*	CHF	976	2 600		3 576	251 750	0.02	
CREDIT SUISSE GRP CHF0.04(REGD)*	CHF	708 287	1 696 126	2 404 413				
DKSH HOLDING LTD CHF0.1*	CHF	9 534	25 087	3 053	31 568	2 266 582	0.18	
DORMAKABA HOLDING CHF0.10 'B'(REGD)*	CHF	803	2 177	333	2 647	888 069	0.07	
EDISUN POWER EUROPE CHF30.00 (REGD)*	CHF	70			70	8 435	0.00	
EFG INTERNATIONAL CHF0.50 (REGD)*	CHF		86 535		86 535	679 300	0.06	
EMMI AG CHF10 (REGD)*	CHF	554	1 412	112	1 854	1 425 726	0.12	
EMS-CHEMIE HLDG AG CHF0.01(REGD)(POST RECON)*	CHF	1 812	4 654	469	5 997	3 769 115	0.31	
FEINTOOL INT HLDG CHF10 (REGD)*	CHF	424	9 444	4 697	5 171	94 629	0.01	
FORBO HLDGS AG CHF0.10(REGD)*	CHF	288	793	139	942	1 009 824	0.08	
FUNDAMENTA REAL ES CHF6*	CHF		23 600		23 600	379 960	0.03	
GAM HOLDING AG CHF0.05 (REGD)*	CHF	41 257	77 937		119 194	109 658	0.01	
GEBERIT CHF0.10(REGD)*	CHF	9 594	25 426	2 929	32 091	13 718 903	1.12	
GEORG FISCHER AG CHF1.00 (REGD)*	CHF	1 096	896	1 992				
GEORG FISCHER AG CHF0.05 (REGD) (POST SPLIT)*	CHF		74 732	2 365	72 367	3 444 669	0.28	
GIVAUDAN AG CHF10*	CHF	2 123	5 618	654	7 087	21 282 261	1.73	
GLARNER KB CHF10*	CHF		1 500		1 500	38 400	0.00	
GURIT HOLDING AG CHF5 (REGD) (SUBD)*	CHF		3 081	395	2 686	194 735	0.02	
HELVETIA HOLDING CHF0.02 (REGD) POST SUBD*	CHF	9 228	22 876	1 406	30 698	2 851 844	0.23	
HIAG IMMOBILIEN HL CHF1*	CHF		4 211		4 211	353 724	0.03	
HOLCIM LTD CHF2 (REGD)*	CHF	150 550	405 104	51 803	503 851	20 647 814	1.68	
HYPOBANK LENZBURG CHF260 (REGD)*	CHF	21	65	23	63	265 860	0.02	
IMPLENIA AG CHF1.02 (REGD)*	CHF	3 179	7 826		11 005	348 859	0.03	
INA INVEST HOLDING CHF0.03*	CHF	700	7 575	4 103	4 172	81 771	0.01	
INFICON HOLDING AG CHF5(REGD)*	CHF	461	1 222	134	1 549	1 033 183	0.08	
INTERROLL HLDG AG CHF1 (REGD)*	CHF	183	439	17	605	1 143 450	0.09	
INTERSHOP HLDG AG CHF10(REG)*	CHF		963		963	598 023	0.05	
INVESTIS HOLDING S CHF0.10*	CHF		2 321		2 321	225 137	0.02	
IVF HARTMANN HLDG CHF1.75*	CHF	130	500	130	500	52 500	0.00	
JULIUS BAER GRUPPE CHF0.02 (REGD)*	CHF	59 023	159 151	28 452	189 722	8 252 907	0.67	
JUNGFRAUBAHN HLDG CHF1.50 (REGD)*	CHF	1 231	3 821	736	4 316	506 698	0.04	
KARDEX HOLDING AG CHF0.45 (REGD)*	CHF	1 529	4 445	685	5 289	699 206	0.06	
KOMAX CHF0.10(REGD)*	CHF	963	3 199	763	3 399	783 470	0.06	
KUEHNE&NAGEL INTL CHF1(REGD)(POST-SUBD)*	CHF	15 226	39 360	3 964	50 622	10 225 644	0.83	
KUROS BIOSCIENCES CHF1(POST SPLIT)*	CHF	3 000		3 000				
LEM HLDGS AG CHF0.50(REGD)(POST SUBD)*	CHF	143	346		489	739 368	0.06	
LINDT & SPRUENGLI CHF100(REGD)*	CHF	29	71	4	96	9 446 400	0.77	
LOGITECH INTL CHF0.25(REGD) (POST-SUBD)*	CHF	46 262	121 267	21 248	146 281	6 721 612	0.55	
LONZA GROUP AG CHF1(REGD)*	CHF		66 575		66 575	32 375 423	2.63	
LUZERNER KTBK CHF18.5 (REGD)*	CHF	841	2 080	60	2 861	1 160 136	0.09	
MEDACTA GROUP SA CHF0.10*	CHF	1 380	3 584		4 964	415 983	0.03	
MEDMIX AG CHF0.01*	CHF	4 729	21 630	4 729	21 630	373 550	0.03	
METALL ZUG AG SER'B' CHF25 (REGD)*	CHF	51	126	18	159	286 200	0.02	
MEYER BURGER TECHN CHF0.05*	CHF	636 945	1 567 307	91 601	2 112 651	835 765	0.07	
MIKRON HLDG AG CHF0.10(REGD)*	CHF	1 000		1 000				
MOBILEZONE HOLDING CHF0.01(REG)*	CHF		34 909		34 909	520 144	0.04	
MOBIMO HLDG AG CHF23.40 (REGD)*	CHF	1 777	4 595		6 372	1 369 980	0.11	
MOLECULAR PARTNERS CHF0.1*	CHF		26 847		26 847	175 848	0.01	
NESTLE SA CHF0.10(REGD)*	CHF	749 613	1 983 161	285 826	2 446 948	262 019 192	21.31	
NOVARTIS AG CHF0.50(REGD)*	CHF	648 059	1 700 689	315 975	2 032 773	153 535 345	12.48	
OBSEVA SA CHF1*	CHF	19 651			19 651	2 751	0.00	
OC OERLIKON CORP CHF1.00(REGD)*	CHF	54 470	127 636	6 944	175 162	1 112 279	0.09	
ORELL FUSSLI HLDG CHF1*	CHF	130	170		300	24 780	0.00	
ORIOR AG CHF4.00*	CHF	1 765	4 940	940	5 765	394 903	0.03	
PARTNERS GROUP HLG CHF0.01 (REGD)*	CHF	6 025	16 048	1 867	20 206	16 257 748	1.32	
PEACH PROPERTY GRO CHF1.00 (REGD)*	CHF		13 607		13 607	307 518	0.03	
PLAZZA AG CHF0.50 (REGD)'A'	CHF		1 200		1 200	387 600	0.03	
POLYPEPTIDE GROUP CHF0.01*	CHF	2 983	12 990	2 951	13 022	377 638	0.03	
PSP SWISS PROPERTY CHF0.10 (REGD)*	CHF	12 254	29 848	1 647	40 455	4 005 045	0.33	
RICHEMONT(CIE FIN) CHF1.00 (REG) SER 'A'	CHF	138 694	370 732	43 615	465 811	43 916 661	3.57	
RIETER HOLDING AG CHF5*	CHF	663	3 282	1 982	1 963	165 285	0.01	
SCHAEFFNER HLDG AG CHF50(REGD)*	CHF	70	366		436	116 848	0.01	
SCHINDLER-HLDG AG CHF0.1(REGD)(POST-SUBD)*	CHF	5 410	13 005	291	18 124	2 718 600	0.22	
SCHWEIZER NAT BK CHF250(REGD)*	CHF	21	52		73	356 240	0.03	
SFS GROUP AG CHF0.1*	CHF	4 485	14 397	1 813	17 069	1 454 279	0.12	
SGS LTD CHF1(REGD)*	CHF	1 614	4 300	514	5 400	11 475 000	0.93	
SIEGFRIED HLDG AG CHF27 (REGD)*	CHF	1 185	2 901	391	3 695	2 715 825	0.22	
SIG COMBIBLOC GROU CHF0.1*	CHF	85 355	237 529	16 678	306 206	6 179 237	0.50	
SIKA AG CHF0.01 (REG)*	CHF	37 806	111 088	11 626	137 268	27 549 688	2.24	
SOFTWAREONE HLD AG CHF0.01*	CHF	27 504	82 053	10 699	98 858	1 073 598	0.09	
SONOVA HOLDING AG CHF0.05 (REGD)*	CHF	14 082	37 198	8 768	42 512	9 352 640	0.76	
ST GALLER KTBK AG CHF80 (REGD)*	CHF	843	2 140	407	2 576	1 165 640	0.09	
STADLER RAIL AG*	CHF	15 956	36 941	1 478	51 419	1 404 767	0.11	
STARRAG GROUP HOLDING CHF8.5(REGD)*	CHF	150	1 584	886	848	35 786	0.00	
STRAUMANN HLDG CHF0.1(REGD)*	CHF	3 015	2 831	5 846				
STRAUMANN HLDG CHF0.01 (REGD) (POST SPLIT)*	CHF		106 473	5 831	100 642	9 242 961	0.75	
SULZER AG CHF0.01*	CHF	4 729	11 138	439	15 428	883 253	0.07	
SWATCH GROUP CHF0.45(REGD)*	CHF	14 595	34 819	734	48 680	2 032 877	0.17	
SWISS LIFE HLDG CHF5.1(REGD)*	CHF	8 451	22 620	3 600	27 471	12 046 034	0.98	
SWISS PRIME SITE CHF15.3 (REGD)*	CHF	20 414	52 696	5 447	67 663	5 345 377	0.43	
SWISS STEEL HOLDIN CHF0.15 (REGD)*	CHF	149 064	514 831		663 895	146 057	0.01	
SWISSCOM AG CHF1(REGD)*	CHF	6 797	18 073	2 228	22 642	10 494 567	0.85	
SWISSQUOTE GP HLDG CHF0.20 (REGD)*	CHF		9 452		9 452	983 953	0.08	
TECAN GROUP AG CHF0.10(REGD)*	CHF	3 386	8 418	581	11 223	3 849 489	0.31	
TEMENOS AG CHF5 (REGD)*	CHF	17 865	47 908	6 485	59 288	3 998 383	0.33	
U-BLOX HOLDING AG CHF15.40 (REGD)*	CHF	1 905	4 690	341	6 254	754 232	0.06	
UBS GROUP CHF0.10 (REGD)*	CHF	921 642	2 313 525	334 878	2 900 289	41 981 683	3.41	
V-ZUG HOLDING LTD*	CHF	598	1 833	386	2 045	151 944	0.01	
VALIANT HOLDING AG CHF3.30(REGD)*	CHF	4 318	10 194	636	13 876	1 304 344	0.11	
VARIA US PROPRTIE CHF1*	CHF		3 800		3 800	172 140	0.01	
VAT GROUP AG CHF0.10*	CHF	7 183	18 866	2 321	23 728	4 835 766	0.39	
VAUDOISE ASSURANCE CHF25(REGD)(POST SUBD)*	CHF	209	624		833	327 369	0.03	
VETROPACK HLDG SA CHF1 A*	CHF	3 156	7 825		10 981	322 292	0.03	
VONTOBEL HLDGS AG CHF1(REGD)*	CHF	7 466	17 572	526	24 512	1 308 941	0.11	
VZ HOLDING AG CHF0.05 (REGD)*	CHF	3 911	10 399	678	13 632	947 424	0.08	
WALLISER KTBK CHF10 (REG A)*	CHF	1 168	2 957		4 125	457 875	0.04	
WARTECK INVEST AG CHF10(REGD)*	CHF		115		115	248 400	0.02	
YPSOMED HOLDING AG CHF14.15 (REGD)*	CHF	1 070	3 480	50	4 500	666 900	0.05	
ZEHNDRER GROUP CHF0.05 (REGD) 'A'	CHF	2 543	6 028		8 571	431 978	0.04	
ZUG ESTATES HLDGS CHF25.00 'B'	CHF	96	168		264	448 800	0.04	
ZUGER KANTONALBK CHF500 (REGD)*	CHF		128		128	911 360	0.07	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
ZUR ROSE GP AG CHF30.00*	CHF		10 158		10 158	300 067	0.02	
ZURICH INSURANCE GRP CHF0.10*	CHF	40 020	107 549	13 289	134 280	53 040 600	4.31	
<b>Total Switzerland</b>						<b>960 727 189</b>	<b>78.12</b>	
<b>Total Registered shares</b>						<b>960 974 205</b>	<b>78.14</b>	
<b>Rights</b>								
<b>Switzerland</b>								
FEINTOOL INTERNATIONAL HOLDING AG RIGHTS 11.05.22*	CHF		424	424				
MOBIMO HOLDING AG RIGHTS 03.05.22*	CHF		3 191	3 191				
YPSOMED HOLDING AG RIGHTS 22-23.06.22*	CHF		2 158	2 158				
<b>Total Switzerland</b>							<b>0.00</b>	
<b>Total Rights</b>							<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>1 227 288 714</b>	<b>99.80</b>	

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

### Bearer shares

#### Switzerland

GURIT HOLDING AG CHF50 (BR)**	CHF	81	42	123			<b>0.00</b>	
<b>Total Switzerland</b>							<b>0.00</b>	
<b>Total Bearer shares</b>							<b>0.00</b>	

### Registered shares

#### Switzerland

BACHEM HOLDING AG CHF0.05(REGD)CLS'B**	CHF	1 353	1 807	3 160			<b>0.00</b>	
<b>Total Switzerland</b>							<b>0.00</b>	
<b>Total Registered shares</b>							<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>							<b>0.00</b>	

<b>Total securities and similar instruments</b> (thereof in lending)						<b>1 227 288 714</b>	<b>99.80</b> (0.00)	
Bank deposits at sight						172 642	0.01	
Other assets						2 321 966	0.19	
<b>Total fund assets</b>						<b>1 229 783 322</b>	<b>100.00</b>	
Short-term bank liabilities						-10 916 499		
Other liabilities						-16 464		
<b>Net fund assets</b>						<b>1 218 850 359</b>		

### Valuation categories

	Market value as of 30.9.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 227 288 714	99.80
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>1 227 288 714</b>	<b>99.80</b>

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

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

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

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

\*\* valuation based on market-observed parameters



## Supplementary information

### Derivative financial instruments

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

There were no contracts in derivative financial instruments open at balance sheet date.

### Repurchase agreements

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

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-X	0.00%
Class U-X	0.00%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.



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

## Category Other Funds for Traditional Investments

### Three-year comparison

	ISIN	30.9.2022	30.9.2021	30.9.2020
Net fund assets in CHF		3 962 303 258.71	4 982 353 730.09	3 953 434 360.39
<b>Class I-A1</b>	<b>CH0015710095</b>			
Net asset value per unit in CHF		2 379.42	2 741.89	2 339.30
Number of units outstanding		23 520.3030	28 229.6060	34 060.8990
<b>Class I-A2</b>	<b>CH0111710676</b>			
Net asset value per unit in CHF		2 379.89	2 742.43	2 339.76
Number of units outstanding		13 494.9780	15 020.0430	20 198.8650
<b>Class I-A3</b>	<b>CH0116839157</b>			
Net asset value per unit in CHF		1 438.66	1 657.59	1 414.01
Number of units outstanding		52 555.9040	36 925.9420	23 527.7650
<b>Class I-B</b>	<b>CH0015710145</b>			
Net asset value per unit in CHF		3 130.65	3 604.43	3 072.53
Number of units outstanding		29 002.6800	37 796.0220	49 211.9200
<b>Class I-X</b>	<b>CH0015710194</b>			
Net asset value per unit in CHF		2 949.69	3 395.02	2 893.11
Number of units outstanding		1 224 538.6710	1 358 474.5250	1 256 273.3960
<b>Class W</b>	<b>CH0356569118</b>			
Net asset value per unit in CHF		134.64	155.16	132.38
Number of units outstanding		711 581.9190	349 791.1860	56 570.9690

### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-A1	CHF	-12.6%	18.2%	3.8%
Class I-A2	CHF	-12.6%	18.2%	3.8%
Class I-A3	CHF	-12.6%	18.2%	3.8%
Class I-B	CHF	-12.5%	18.3%	3.9%
Class I-X	CHF	-12.5%	18.4%	4.0%
Class W	CHF	-12.6%	18.2%	3.8%
Benchmark:				
SPI® (TR)	CHF	-12.5%	18.2%	4.0%

Historical performance is no indicator of current or future performance.  
The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.



## Report of the Portfolio Manager

Despite the ongoing pandemic, the first quarter of the reporting period was positive for most global markets including the Swiss equity market. After entering 2022 close to record highs, global equities came under pressure in January and February amid concerns over the outlook for growth, inflation, tighter central bank policy and the conflict in Ukraine. After struggling in the first two months of the year, most major equity markets regained ground in March despite an uncertain backdrop of war that contributed to heightened volatility during the month. Worries over the pace of central bank tightening intensified in June and through the second quarter. A surprise 50-basis-point rate hike by the Swiss National Bank (SNB) in June pushed Swiss equities lower. Equity markets rallied in July, reflecting a sense among some investors that the market had become oversold. However, the summer rally in stocks that started in mid-June went into reverse in August and global equities fell for a second straight month in September as central banks signaled a faster pace of policy tightening to curb inflation.

Over the financial year, from 1 October 2021 to 30 September 2022, performance was negative and the fund performed in line with its benchmark, the SPI (TR). This is a passive fund which aims to replicate the performance of the index, and no active investment decisions are applied. The performance of the fund reflects the performance of its benchmark.

## Structure of the securities portfolio

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

NESTLE SA	20.88
ROCHE Holding AG	16.84
NOVARTIS AG	12.23
Zurich Insurance Group	4.22
Cie Financiere Richemont SA	3.48
UBS AG	3.34
ABB Ltd	2.97
Lonza Group AG	2.56
Sika AG	2.18
Alcon AG	2.06
Others	28.90
<b>Total</b>	<b>99.66</b>

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

### Breakdown by sectors in % of total assets

Pharmaceuticals, cosmetics & medical products	30.56
Food & soft drinks	23.03
Financial & investment companies	9.95
Insurance	7.34
Chemicals	7.29
Watches & jewellery	4.10
Electrical devices & components	3.44
Building industry & materials	2.76
Banks & credit institutions	2.67
Mechanical engineering & industrial equipment	1.48
Others	7.04
<b>Total</b>	<b>99.66</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	CHF	CHF
Bank deposits		
– at sight	141 598.13	3 594 609.84
Securities		
– Shares and other equity instruments	3 969 277 471.03	4 992 350 535.30
Derivative financial instruments	-6 780.00	-4 970.00
Other assets	13 518 158.82	12 515 221.05
<b>Total fund assets</b>	<b>3 982 930 447.98</b>	<b>5 008 455 396.19</b>
Loans	-20 511 147.26	-25 943 881.92
Other liabilities	-116 042.01	-157 784.18
<b>Net fund assets</b>	<b>3 962 303 258.71</b>	<b>4 982 353 730.09</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	CHF	CHF
Income from bank assets	64 540.92	0.17
Negative interest	-1 016.02	-2 479.87
Income from securities		
– from shares and other equity instruments	121 400 261.47	117 064 458.18
– from bonus shares	520.00	0.00
Income from securities lending	535 142.12	462 097.13
Offset payments from securities lending	293 319.08	1 337 442.95
Purchase of current net income on issue of units	6 271 786.05	3 510 476.28
<b>Total income</b>	<b>128 564 553.62</b>	<b>122 371 994.84</b>
<b>Expenses</b>		
Interest payable	-380 067.34	-427 800.94
Audit expenses	-18 669.80	-18 669.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-111 930.80	-133 897.03
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A2	-64 704.75	-77 939.01
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A3	-108 716.10	-74 643.44
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-49 721.66	-66 871.46
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-144 134.70	-51 139.61
Other expenses	-217 046.76	-326 184.06
Payment of current net income on redemption of units	-15 070 711.89	-6 884 068.00
<b>Total expenses</b>	<b>-16 165 703.80</b>	<b>-8 061 213.35</b>
<b>Net income</b>	<b>112 398 849.82</b>	<b>114 310 781.49</b>
Realized capital gains and losses	242 320 153.74	125 178 510.78
<b>Realized result</b>	<b>354 719 003.56</b>	<b>239 489 292.27</b>
Unrealized capital gains and losses	-931 092 812.53	540 292 734.11
<b>Total result</b>	<b>-576 373 808.97</b>	<b>779 782 026.38</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net income of the financial year	112 398 849.82	114 310 781.49
<b>Available for distribution</b>	<b>112 398 849.82</b>	<b>114 310 781.49</b>
Less federal withholding tax	-39 339 597.44	-40 008 773.52
Net income retained for reinvestment	-73 059 252.38	-74 302 007.97
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	4 982 353 730.09	3 953 434 360.39
Paid federal withholding tax	-39 879 492.50	-35 262 786.01
Balance of unit movements	-403 797 169.91	284 400 129.33
Total result	-576 373 808.97	779 782 026.38
<b>Net fund assets at the end of the reporting period</b>	<b>3 962 303 258.71</b>	<b>4 982 353 730.09</b>



## Development of the outstanding units

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	28 229.6060	34 060.8990
Units issued	1 454.9840	3 671.8260
Units redeemed	-6 164.2870	-9 503.1190
<b>Situation at the end of the period</b>	<b>23 520.3030</b>	<b>28 229.6060</b>
Difference between units issued and units redeemed	-4 709.3030	-5 831.2930
<b>Class I-A2</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	15 020.0430	20 198.8650
Units issued	1 076.8120	1 701.4910
Units redeemed	-2 601.8770	-6 880.3130
<b>Situation at the end of the period</b>	<b>13 494.9780</b>	<b>15 020.0430</b>
Difference between units issued and units redeemed	-1 525.0650	-5 178.8220
<b>Class I-A3</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	36 925.9420	23 527.7650
Units issued	19 560.1660	17 987.4670
Units redeemed	-3 930.2040	-4 589.2900
<b>Situation at the end of the period</b>	<b>52 555.9040</b>	<b>36 925.9420</b>
Difference between units issued and units redeemed	15 629.9620	13 398.1770
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	37 796.0220	49 211.9200
Units issued	1 477.1300	634.6500
Units redeemed	-10 270.4720	-12 050.5480
<b>Situation at the end of the period</b>	<b>29 002.6800</b>	<b>37 796.0220</b>
Difference between units issued and units redeemed	-8 793.3420	-11 415.8980
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	1 358 474.5250	1 256 273.3960
Units issued	109 889.4610	237 996.0630
Units redeemed	-243 825.3150	-135 794.9340
<b>Situation at the end of the period</b>	<b>1 224 538.6710</b>	<b>1 358 474.5250</b>
Difference between units issued and units redeemed	-133 935.8540	102 201.1290
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	349 791.1860	56 570.9690
Units issued	1 014 238.1420	331 216.5620
Units redeemed	-652 447.4090	-37 996.3450
<b>Situation at the end of the period</b>	<b>711 581.9190</b>	<b>349 791.1860</b>
Difference between units issued and units redeemed	361 790.7330	293 220.2170



## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>63.244</b>
Less federal withholding tax	CHF	-22.135
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>41.109</b>

### Class I-A2

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>63.255</b>
Less federal withholding tax	CHF	-22.139
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>41.116</b>

### Class I-A3

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>38.566</b>
Less federal withholding tax	CHF	-13.498
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>25.068</b>

### Class I-B

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>87.629</b>
Less federal withholding tax	CHF	-30.670
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>56.959</b>

### Class I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>84.067</b>
Less federal withholding tax	CHF	-29.423
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>54.644</b>

### Class W

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>3.577</b>
Less federal withholding tax	CHF	-1.252
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>2.325</b>



## Inventory of Fund assets

Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Bearer shares</b>								
<b>Austria</b>								
AMS AG NPV (BR)*	CHF	821 500	78 790	121 868	778 422	4 862 024	0.12	
PIERER MOBILITY AG NPV*	CHF	23 000	4 500	500	27 000	1 479 600	0.04	99
<b>Total Austria</b>						<b>6 341 624</b>	<b>0.16</b>	
<b>Italy</b>								
CASSIOPEA S.P.A. EUR1 (REGD)*	CHF	14 750		14 750				
<b>Total Italy</b>							<b>0.00</b>	
<b>Liechtenstein</b>								
LIECHTENS. LANDESB. CHF5 (REGD)*	CHF	33 500	4 480	8 098	29 882	1 658 451	0.04	2 000
<b>Total Liechtenstein</b>						<b>1 658 451</b>	<b>0.04</b>	
<b>Luxembourg</b>								
COSMO PHARMA N.V. EURO.26 (REGD)*	CHF	21 500	10 214	4 289	27 425	1 265 664	0.03	
<b>Total Luxembourg</b>						<b>1 265 664</b>	<b>0.03</b>	
<b>Switzerland</b>								
AUTONEUM HLDG AG CHF0.05(REGD)*	CHF	8 525	1 200	1 025	8 700	720 360	0.02	6 692
BQE CANT DE GENEVE CHF50(REG)*	CHF	6 000		250	5 750	968 875	0.02	
BQE CANT DU JURA CHF14 (REGD)*	CHF	1 150	600		1 750	85 750	0.00	
BV HOLDING AG CHF4.7(REGD)*	CHF		24 750		24 750	1 430 550	0.04	19 984
CARLO GAVAZZI HLDG 'B'CHF15(BR)*	CHF	1 020			1 020	275 400	0.01	
CIE FINANCIER TRAD CHF2.5(BR)*	CHF	8 248	81	149	8 180	858 900	0.02	
COMET HOLDINGS CHF1 (REGD)*	CHF	23 150	1 000	3 050	21 100	3 055 280	0.08	
DAETWYLER HLDG CHF0.05 (POST SUBDIVISION)*	CHF	22 250	1 450	2 656	21 044	3 337 578	0.08	
GALENICA AG CHF0.1*	CHF	149 000	10 629	20 728	138 901	9 966 147	0.25	
HIGHLIGHT EVENT CHF9.00 (BR)*	CHF	14 000			14 000	347 200	0.01	
IDORSIA AG CHF0.05*	CHF	326 750	30 547	43 225	314 072	4 038 966	0.10	45 580
KUDELSKI SA CHF8.00 (BR)*	CHF	116 000		9 000	107 000	303 345	0.01	
LANDIS & GYR GROUP CHF10 (REGD)*	CHF	63 750	6 257	10 167	59 840	3 219 392	0.08	
LASTMINUTE.COM EURO.01 (BR)*	CHF	15 000	3 700	3 200	15 500	277 450	0.01	5 297
LEONTEQ AG CHF1 (REGD)*	CHF	28 250	8 750	1 000	36 000	1 672 200	0.04	
MEDARTIS HLDG AG CHF0.2*	CHF	11 750	500	250	12 000	816 000	0.02	3 211
NEWRON PHARMA SPA EURO.20 (BR)*	CHF	48 000			48 000	62 400	0.00	
PHOENIX MECANO CHF1(BR)*	CHF	1 850			1 850	560 550	0.01	226
POENINA HOLDING LT CHF0.1*	CHF	8 000	1 000	9 000				
ROCHE HLDGS AG CHF1(BR)*	CHF	161 000	2 046	88 235	74 811	29 011 706	0.73	
SCHWEITER TECH CHF1*	CHF	2 925	344	547	2 722	1 997 948	0.05	
SENSIRION AG NPV*	CHF	31 250	2 956	4 717	29 489	2 391 558	0.06	
SWATCH GROUP CHF2.25(BR)*	CHF	86 250	8 419	13 636	81 033	18 191 909	0.46	
SWISS RE AG CHF0.10*	CHF	865 000	105 200	155 160	815 040	59 628 326	1.50	
TALENTHOUSE AG CHF0.10 (REGD)*	CHF		125 000	125 000				
THURGAUER KTBK CHF20*	CHF	12 000	250	250	12 000	1 416 000	0.04	
VALARTIS GROUP AG CHF1*	CHF	1 500			1 500	24 000	0.00	1 233
VIFOR PHARMA AG CHF0.01*	CHF	141 250	500	141 750				
VON ROLL HOLDING CHF0.10*	CHF	690 000		515 000	175 000	132 650	0.00	81 449
<b>Total Switzerland</b>						<b>144 790 440</b>	<b>3.64</b>	
<b>Total Bearer shares</b>						<b>154 056 178</b>	<b>3.87</b>	
<b>Participation certificates</b>								
<b>Switzerland</b>								
BASELANDSCH KTBK PTG CHF100*	CHF	1 700	80	50	1 730	1 591 600	0.04	
BASLER KTBK PTG CHF8.50*	CHF	17 500	1 000	500	18 000	1 069 200	0.03	4 236
GRAUBUNDNER KTBK PTG CHF100*	CHF	2 250	130	341	2 039	3 466 300	0.09	
LINDT & SPRUENGLI PTG CERT CHF10*	CHF	3 175	322	502	2 995	28 632 200	0.72	
SCHINDLER-HLDG AG PTG CERT CHF0.10(POST-SUBD)*	CHF	122 000	12 200	20 150	114 050	17 637 833	0.44	
<b>Total Switzerland</b>						<b>52 397 133</b>	<b>1.32</b>	
<b>Total Participation certificates</b>						<b>52 397 133</b>	<b>1.32</b>	
<b>Other shares</b>								
<b>Switzerland</b>								
ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF	1 921 500	433 345	370 817	1 984 028	641 733 857	16.11	
<b>Total Switzerland</b>						<b>641 733 857</b>	<b>16.11</b>	
<b>Total Other shares</b>						<b>641 733 857</b>	<b>16.11</b>	
<b>Registered shares</b>								
<b>Cayman Islands</b>								
ACHIKO AG CHF0.01*	CHF	135 000			135 000	6 750	0.00	43 248
<b>Total Cayman Islands</b>						<b>6 750</b>	<b>0.00</b>	
<b>Global</b>								
PRIVATE EQUITY HLD CHF6(REGD)*	CHF	7 000		500	6 500	500 500	0.01	
SPICE PRIV EQTY CHF10*	USD	4 000		4 000				
<b>Total Global</b>						<b>500 500</b>	<b>0.01</b>	
<b>Israel</b>								
SHL TELEMEDICINE ILS0.01*	CHF	13 000	3 000		16 000	259 200	0.01	
<b>Total Israel</b>						<b>259 200</b>	<b>0.01</b>	
<b>Liechtenstein</b>								
VP BANK AG CHF10 REG S*	CHF	9 000	500	250	9 250	819 550	0.02	
<b>Total Liechtenstein</b>						<b>819 550</b>	<b>0.02</b>	
<b>North America</b>								
BB BIOTECH AG CHF0.20 (REGD)*	CHF	165 750	9 500	20 703	154 547	8 144 627	0.20	
<b>Total North America</b>						<b>8 144 627</b>	<b>0.20</b>	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Switzerland</b>								
ABB LTD CHF0.12 (REGD)*	CHF	4 808 500	690 580	917 080	4 582 000	118 215 600	2.97	
ADDEX THERAPEUTICS CHF1.00 (REGD)*	CHF	100 000			100 000	14 500	0.00	39 614
ADECCO GROUP AG CHF0.1 (REGD)*	CHF	504 250	45 476	80 077	469 649	12 873 079	0.32	
ADVAL-TECH-GRUPPE CHF20(REGD)*	CHF	650			650	92 950	0.00	
AEVIS VICTORIA SA CHF1 (POST SUBD)*	CHF	70 000	5 500		75 500	1 426 950	0.04	
AIRENIS CHF0.25 (REGD)*	CHF	30 000			30 000	16 800	0.00	
ALCON AG CHF0.04*	CHF	1 495 500	190 787	277 177	1 409 110	81 925 655	2.06	
ALLREAL HOLDING AG CHF1*	CHF	42 750	6 741	6 832	42 659	5 886 942	0.15	
ALSO HOLDING AG CHF1.00 (REGD)*	CHF	18 650	1 734	3 161	17 223	2 535 226	0.06	
ALUFLEXPACK AG CHF1*	CHF	24 000		2 500	21 500	383 560	0.01	5 621
APG SGA SA CHF2.60*	CHF	4 000		400	3 600	604 800	0.02	
ARBONIA AG CHF4.20 (REGD)*	CHF	166 250	17 801	39 108	144 943	1 640 755	0.04	
ARUNDEL AG CHF9.50 (REGD)*	CHF	6 500			6 500	4 160	0.00	6 044
ARYZTA AG CHF0.02 (REGD)*	CHF	2 962 000	316 053	543 225	2 734 828	2 727 991	0.07	
ASCOM HOLDING AG CHF0.50(REGD)*	CHF	108 000	16 812	16 312	108 500	646 660	0.02	
BACHEM HOLDING AG CHF0.01 (REGD) (SUBD)*	CHF		95 763	8 365	87 398	5 488 594	0.14	87 397
BALOISE-HLDGS CHF0.1(REGD)*	CHF	137 250	15 219	22 774	129 695	16 432 357	0.41	
BANK LINTH LLB AG CHF20 (REGD)*	CHF	500	50	550				
BARRY CALLEBAUT AG CHF0.02 (REGD)*	CHF	10 650	1 037	1 637	10 050	18 783 450	0.47	
BASILEA PHARMAEUT CHF1.00 (REGD)*	CHF	35 250	4 452	10 554	29 148	1 163 005	0.03	
BELIMO HOLDING AG CHF0.05*	CHF	29 500	2 857	4 453	27 904	10 254 720	0.26	
BELL FOOD GROUP AG CHF0.5 (REGD)*	CHF	6 300	1 159	1 839	5 620	1 216 730	0.03	
BELLEVUE GROUP AG CHF0.1*	CHF	24 227	3 602	427	27 402	831 651	0.02	
BERGBAHNEN ENGELBE CHF0.04*	CHF	8 750		750	8 000	342 400	0.01	
BERNER KTBK CHF20 (REGD)*	CHF	13 600	1 267	3 082	11 785	2 533 775	0.06	
BKW AG CHF2.5*	CHF	59 000	5 394	8 671	55 723	6 580 886	0.17	
BLACKSTONE RESOURC CHF05*	CHF	14 000	6 000		20 000	2 800	0.00	
BOBST GROUP AG CHF1 REGD*	CHF	22 850	850	700	23 000	1 807 800	0.05	
BOSSARD HLDGS AG CHF5*	CHF	16 350	750	2 433	14 667	2 475 790	0.06	
BQE CANT VAUDOISE CHF1*	CHF	84 750	7 211	12 599	79 362	7 436 219	0.19	
BUCHER INDUSTRIES CHF0.20 (REGD)*	CHF	19 825	1 306	2 520	18 611	5 791 743	0.15	
BURCKHARDT COMPRES CHF2.5*	CHF	8 850	709	1 238	8 321	3 087 091	0.08	
BURKHALTER HOLDING CHF0.04 (REG) POST CONS*	CHF	13 750	8 175		21 925	1 635 605	0.04	
BVZ HOLDING AG CHF100(REGD)*	CHF	350			350	262 500	0.01	
CALIDA HLDG CHF0.10 (REGD)*	CHF	16 000		1 000	15 000	612 000	0.02	
CEMBRA MONEY BANK CHF1.00 (REGD)*	CHF	89 750	5 495	11 776	83 469	5 884 565	0.15	
CICOR TECHNOLOGIES CHF10(REGD)*	CHF	6 000			6 000	265 200	0.01	5 999
CLARIANT CHF4.00(REGD)*	CHF	673 750	51 009	90 304	634 455	10 087 835	0.25	
COLTENE HOLDING AG CHF5(REGD)*	CHF	13 000		250	12 750	981 750	0.02	
CONZETTA AG CHF2 (REGD) 'A'*	CHF	4 375	514	919	3 970	2 112 040	0.05	
CPH CHEMIE & PAPI CHF0.2 (REGD)*	CHF	11 500		600	10 900	767 360	0.02	
CREALOGIX HOLDING CHF10(REGD)*	CHF	1 250	500	250	1 500	63 000	0.00	
CREDIT SUISSE GRP CHF0.04(REGD)*	CHF	7 931 000	893 541	1 731 844	7 092 697	28 200 563	0.71	
DKSH HOLDING LTD CHF0.1*	CHF	106 750	7 726	14 775	99 701	7 158 532	0.18	
DORMAKABA HOLDING CHF0.10 'B'(REGD)*	CHF	8 900	531	1 226	8 205	2 752 778	0.07	
DOTIKON ES HLDG CHF0.01*	CHF	8 500	783	1 992	7 291	1 452 367	0.04	6 803
DUFREY AG CHF5 (REGD)*	CHF	197 500	14 112	24 826	186 786	5 672 691	0.14	186 785
EDISUN POWER EUROP CHF30.00 (REGD)*	CHF	350	400		750	90 375	0.00	
EFG INTERNATIONAL CHF0.50 (REGD)*	CHF	248 500	64 546	55 092	257 954	2 024 939	0.05	
ELMA ELECTRONIC AG CHF20(REGD)*	CHF	50	50		100	101 000	0.00	
EMMI AG CHF10 (REGD)*	CHF	5 950	635	691	5 894	4 532 486	0.11	
EMS-CHEMIE HLDG AG CHF0.01(REGD)(POST RECON)*	CHF	20 375	1 646	2 823	19 198	12 065 943	0.30	
EPIC SUISSE AG CHF0.04*	CHF		6 750		6 750	417 150	0.01	4
EVOLVA HOLDING SA CHF0.05*	CHF	2 330 000	782 000		3 112 000	248 960	0.01	
FEINTOOL INT HLDG CHF10 (REGD)*	CHF	6 000	12 000	2 000	16 000	292 800	0.01	12 957
FLUGHAFEN ZURICH A CHF10(REGD) POST SPLIT*	CHF	56 400	5 302	8 940	52 762	7 750 738	0.19	2 167
FORBO HLDGS AG CHF0.10(REGD)*	CHF	3 220	412	665	2 967	3 180 624	0.08	
FUNDAMENTA REAL ES CHF6*	CHF	89 500	2 500	2 000	90 000	1 449 000	0.04	
GAM HOLDING AG CHF0.05 (REGD)*	CHF	425 000		50 000	375 000	345 000	0.01	279 935
GEBERT CHF0.10(REGD)*	CHF	107 400	13 725	20 052	101 073	43 208 708	1.08	24 710
GEORG FISCHER AG CHF1.00 (REGD)*	CHF	12 300	748	13 048				
GEORG FISCHER AG CHF0.05 (REGD) (POST SPLIT)*	CHF		252 720	23 194	229 526	10 925 438	0.27	
GIVAUDAN AG CHF10*	CHF	23 800	2 988	4 349	22 439	67 384 317	1.69	
GLARNER KB CHF10*	CHF	11 000		1 500	9 500	243 200	0.01	
GROUPE MINOTERIES CHF5(REGD)*	CHF	630			630	205 380	0.01	
GURIT HOLDING AG CHF5 (REGD) (SUBD)*	CHF		10 000		10 000	725 000	0.02	9 752
HELVETIA HOLDING CHF0.02 (REGD) POST SUBD*	CHF	104 000	7 850	14 384	97 466	9 054 591	0.23	
HIAG IMMOBILIEN HL CHF1*	CHF	9 500	5 000		14 500	1 218 000	0.03	
HOCHDORF HOLDING CHF10(REGD)*	CHF	4 000		500	3 500	94 150	0.00	1 000
HOLCIM LTD CHF2 (REGD)*	CHF	1 688 500	214 186	306 290	1 596 396	65 420 308	1.64	
HUBER & SUHNER AG CHF0.25*	CHF	46 825	8 192	7 268	47 749	3 753 071	0.09	
HYPOBANK LENZBURG CHF260 (REGD)*	CHF	215		5	210	886 200	0.02	
IMPLENIA AG CHF1.02 (REGD)*	CHF	37 500	5 667	8 167	35 000	1 109 500	0.03	13 076
INA INVEST HOLDING CHF0.03*	CHF	13 000			13 000	254 800	0.01	
INFICON HOLDING AG CHF5(REGD)*	CHF	5 250	492	822	4 920	3 281 640	0.08	
INTERROLL HLDG AG CHF1 (REGD)*	CHF	2 050	155	281	1 924	3 636 360	0.09	
INTERSHOP HLDG AG CHF10(REGD)*	CHF	3 300	290	769	2 821	1 751 841	0.04	
INVESTIS HOLDING S CHF0.10*	CHF	8 250	500		8 750	848 750	0.02	
IVF HARTMANN HLDG CHF1.75*	CHF	2 450		100	2 350	246 750	0.01	
JULIUS BAER GRUPPE CHF0.02 (REGD)*	CHF	662 000	54 209	103 605	612 604	26 648 274	0.67	225 197
JUNGFRAUBAHN HLDG CHF1.50 (REGD)*	CHF	15 000	425	425	15 000	1 761 000	0.04	
KARDEX HOLDING AG CHF0.45 (REGD)*	CHF	17 750	1 631	3 175	16 206	2 142 433	0.05	
KLINGELNBERG AG*	CHF	13 750		2 750	11 000	140 250	0.00	
KOMAX CHF0.10(REGD)*	CHF	11 000	2 966	3 848	10 118	2 332 199	0.06	
KUEHNE&NAGEL INTL CHF1(REGD)(POST-SUBD)*	CHF	170 250	20 033	29 757	160 526	32 426 252	0.81	76 949
KUROS BIOSCIENCES CHF1(POST SPLIT)*	CHF	61 875			61 875	95 906	0.00	
LALIQUE GROUP SA CHF0.20 (REGD)*	CHF	4 200	1 050		5 250	175 350	0.00	
LECLANCHE SA CHF0.10 (REGD)*	CHF	198 000	219 000	17 000	400 000	248 000	0.01	304 789
LEM HLDGS AG CHF0.50(REGD)(POST SUBD)*	CHF	1 675	80	289	1 466	2 216 592	0.06	
LINDT & SPRUNGLI CHF100(REGD)*	CHF	323	27	51	299	29 421 600	0.74	
LOGITECH INTL CHF0.25(REGD) (POST-SUBD)*	CHF	518 250	49 605	101 355	466 500	21 435 675	0.54	
LONZA GROUP AG CHF1(REGD)*	CHF	222 900	28 470	41 419	209 951	102 099 171	2.56	
LUZERNER KTBK CHF18.5 (REGD)*	CHF	9 750	700	1 489	8 961	3 633 686	0.09	
MCH GROUP AG CHF 10.00*	CHF	16 000		500	15 500	73 315	0.00	
MEDACTA GROUP SA CHF0.10*	CHF	17 000	1 794	5 021	13 773	1 154 177	0.03	
MEDMIX AG CHF0.01*	CHF	72 000	3 250	1 750	73 500	1 269 345	0.03	
MEIER TOBLER GROU CHF0.10 (REGD)*	CHF	15 000		1 000	14 000	422 800	0.01	
METALL ZUG AG SER'B' CHF25 (REGD)*	CHF	590		40	550	990 000	0.02	
MEYER BURGER TECHN CHF0.05*	CHF	7 200 000	326 000	976 821	6 549 179	2 590 855	0.07	6 549 178
MIKRON HLDG AG CHF0.10(REGD)*	CHF	20 752			20 752	170 996	0.00	
MOBILEZONE HOLDING CHF0.01(REG)*	CHF	132 500	19 089	27 986	123 603	1 841 685	0.05	
MOBIMO HLDG AG CHF23.40 (REGD)*	CHF	19 750	3 599	3 396	19 953	4 289 895	0.11	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
MOLECULAR PARTNERS CHF0.1*	CHF	74 000		1 000	73 000	478 150	0.01	67 479
MONTANA AEROSPACE CHF1.00*	CHF	59 000	31 000	1 000	89 000	920 260	0.02	9 230
NESTLE SA CHF0.10(REGD)*	CHF	8 423 000	984 792	1 641 262	7 766 530	831 640 032	20.88	
NOVARTIS AG CHF0.50(REGD)*	CHF	7 284 000	812 296	1 646 993	6 449 303	487 115 856	12.23	
NOVAVEST REAL ESTA CHF31.85 (REGD) SERIES A*	CHF	22 909	2 741	1 380	24 270	1 019 340	0.03	
OBSEVA SA CHF1*	CHF	188 000	37 000		225 000	31 500	0.00	
OC OERLIKON CORP CHF1.00(REGD)*	CHF	594 500	30 579	77 283	547 796	3 478 505	0.09	
ORASCOM DEVELOPMEN CHF5 (REGD)*	CHF	39 000		2 750	36 250	275 500	0.01	
ORELL FUESSLJ HLDG CHF1*	CHF	2 250			2 250	185 850	0.00	
ORIOR AG CHF4.00*	CHF	19 500	2 168	1 668	20 000	1 370 000	0.03	
PARTNERS GROUP HLG CHF0.01 (REGD)*	CHF	67 900	8 624	12 672	63 852	51 375 319	1.29	
PEACH PROPERTY GRO CHF1.00 (REGD)*	CHF	40 000	10 586	13 390	37 196	840 630	0.02	37 195
PLAZZA AG CHF0.50 (REGD)*A*	CHF	4 375	150	125	4 400	1 421 200	0.04	
POLYPEPTIDE GROUP CHF0.01*	CHF	34 500	16 751	11 858	39 393	1 142 397	0.03	
POLYPHOR AG CHF2*	CHF	23 900			23 900	12 667	0.00	21 761
PSP SWISS PROPERTY CHF0.10 (REGD)*	CHF	137 400	11 745	21 738	127 407	12 613 293	0.32	2 930
RELIEF THERAPEUTIC CHF0.01 (REGD)*	CHF	5 575 000	3 735 472	3 310 472	6 000 000	162 000	0.00	
RICHEMONT(CIE FIN) CHF1.00 (REGD) SER 'A'*	CHF	1 562 000	201 088	291 647	1 471 441	138 727 457	3.48	
RIETER HOLDING AG CHF5*	CHF	7 750		250	7 500	631 500	0.02	6 015
ROMANDE ENERGIE HO CHF25(REGD)*	CHF	1 025	100	25	1 100	1 232 000	0.03	
SANTHERA PHARMA CHF1*	CHF	125 000			125 000	87 000	0.00	16 907
SCHAFFNER HLDG AG CHF50(REGD)*	CHF	1 450	100	150	1 400	375 200	0.01	
SCHINDLER-HLDG AG CHF0.1(REGD)(POST-SUBD)*	CHF	60 750	5 329	8 511	57 568	8 635 200	0.22	
SCHLATTER INDUS AG CHF16 (REGD)*	CHF	400			400	9 600	0.00	
SCHWEIZER NAT BK CHF250(REGD)*	CHF	250	10	10	250	1 220 000	0.03	73
SF URBAN PROPETIE CHF12.60 (REGD)*	CHF	8 100			8 100	720 900	0.02	
SFS GROUP AG CHF0.1*	CHF	50 000*	16 250	11 950	54 300	4 626 360	0.12	
SGS LTD CHF1(REGD)*	CHF	18 175	2 049	3 142	17 082	36 299 250	0.91	6 061
SIEGFRIED HLDG AG CHF27 (REGD)*	CHF	13 100	858	2 070	11 888	8 737 680	0.22	
SIG COMBIBLOC GROU CHF0.1*	CHF	958 500	161 568	149 054	971 014	19 595 063	0.49	
SIKA AG CHF0.01 (REG)*	CHF	424 250	89 527	80 447	433 330	86 969 331	2.18	
SOFTWAREONE HLD AG CHF0.01*	CHF	311 500	48 901	44 792	315 609	3 427 514	0.09	
SONOVA HOLDING AG CHF0.05 (REGD)*	CHF	158 250	16 638	39 071	135 817	29 879 740	0.75	
ST GALLER KTBK AG CHF80 (REGD)*	CHF	8 750	940	1 464	8 226	3 722 265	0.09	
STADLER RAIL AG*	CHF	174 500	11 356	22 443	163 413	4 464 443	0.11	26 135
STARRAG GROUP HOLDING CHF8.5(REGD)*	CHF	2 900			2 900	122 380	0.00	
STRAUMANN HLDG CHF0.1(REGD)*	CHF	33 800	2 150	35 950				
STRAUMANN HLDG CHF0.01 (REGD) (POST SPLIT)*	CHF		357 988	40 080	317 908	29 196 671	0.73	122 582
SULZER AG CHF0.01*	CHF	52 000	2 250	7 812	46 438	2 658 576	0.07	
SWATCH GROUP CHF0.45(REGD)*	CHF	165 000	10 250	20 343	154 907	6 468 916	0.16	
SWISS LIFE HLDG CHF5.1(REGD)*	CHF	94 400	9 984	17 147	87 237	38 253 425	0.96	
SWISS PRIME SITE CHF15.3 (REGD)*	CHF	227 500	23 781	34 392	216 889	17 134 231	0.43	
SWISS STEEL HOLDIN CHF0.15 (REGD)*	CHF	1 932 000		39 000	1 893 000	416 460	0.01	
SWISSCOM AG CHF1(REGD)*	CHF	76 250	9 159	13 702	71 707	33 236 195	0.83	
SWISSQUOTE GP HLDG CHF0.20 (REGD)*	CHF	31 750	2 663	4 463	29 950	3 117 795	0.08	
TECAN GROUP AG CHF0.10(REGD)*	CHF	38 000	3 593	5 737	35 856	12 298 608	0.31	5 583
TEMENOS AG CHF5 (REGD)*	CHF	200 500	18 393	29 563	189 330	12 768 415	0.32	
TORNOS HOLDING S.A CHF3.50 (REGD)*	CHF	22 650		5 650	17 000	86 360	0.00	14 628
TX GROUP CHF10 (REGD)*	CHF	9 750		125	9 625	1 160 775	0.03	
U-BLOX HOLDING AG CHF15.40 (REGD)*	CHF	21 250	1 000	2 301	19 949	2 405 849	0.06	
UBS GROUP CHF0.10 (REGD)*	CHF	10 342 000	917 265	2 070 784	9 188 481	133 003 262	3.34	
V-ZUG HOLDING LTD*	CHF	7 500		500	7 000	520 100	0.01	263
VALIANT HOLDING AG CHF3.30(REGD)*	CHF	47 000	4 218	7 151	44 067	4 142 298	0.10	
VALORA HOLDING (ASD 29/9/2022 IMPUL CSH)*	CHF		7 000	7 000				
VALORA HOLDING CHF1(REGD)*	CHF	11 000	894	11 894				
VARIA US PROPETIE CHF1*	CHF	15 500	3 250	250	18 500	838 050	0.02	
VAT GROUP AG CHF0.10*	CHF	80 500	8 491	13 649	75 342	15 354 700	0.39	
VAUDOISE ASSURANCE CHF25(REGD)(POST SUBD)*	CHF	2 860	125	110	2 875	1 129 875	0.03	
VETROPACK HLDG SA CHF1 A*	CHF	38 000	7 291	12 491	32 800	962 680	0.02	
VILLARS HLDG SA CHF44 (REGD)*	CHF	30	45		75	55 500	0.00	
VONTOBEL HLDGS AG CHF1(REGD)*	CHF	83 500	4 100	9 614	77 986	4 164 452	0.10	
VZ HOLDING AG CHF0.05 (REGD)*	CHF	46 750	3 650	7 197	43 203	3 002 609	0.08	
WALLISER KTBK CHF10 (REG A)*	CHF	14 250	350	350	14 250	1 581 750	0.04	8
WARTECK INVEST AG CHF10(REGD)*	CHF	500	25	15	510	1 101 600	0.03	
WISEKEY INTERNATIO CHF0.05*	CHF	176 000		71 000	105 000	17 010	0.00	57 181
XLIFE SCIENCES AG NPV*	CHF		6 000		6 000	194 400	0.00	1 238
YPSOMED HOLDING AG CHF14.15 (REGD)*	CHF	12 150	5 762	3 412	14 500	2 148 900	0.05	
ZEHNDER GROUP CHF0.05 (REGD) 'A'*	CHF	29 000	2 540	1 540	30 000	1 512 000	0.04	
ZUEBLIN IMMO HLDG CHF22.5 (REGD)*	CHF	4 500			4 500	106 200	0.00	
ZUG ESTATES HLDGS CHF25.00 'B'*	CHF	900	126	126	900	1 530 000	0.04	
ZUGER KANTONALBK CHF500 (REGD)*	CHF	430	54	74	410	2 919 200	0.07	
ZUR ROSE GP AG CHF30.00*	CHF	28 500	3 950	950	31 500	930 510	0.02	30 756
ZURICH INSURANCE GRP CHF0.10*	CHF	450 250	59 193	84 337	425 106	167 916 870	4.22	
<b>Total Switzerland</b>						<b>3 111 359 522</b>	<b>78.12</b>	
<b>Total Registered shares</b>						<b>3 121 090 149</b>	<b>78.36</b>	
<b>Rights</b>								
<b>Switzerland</b>								
CICOR TECHNOLOGIES RIGHTS 13.01.22*	CHF		6 000	6 000				
FEINTOOL INTERNATIONAL HOLDING AG RIGHTS 11.05.22*	CHF		6 000	6 000				
HIAG IMMOBILIEN HOLDING RIGHTS 15.11.21*	CHF		9 500	9 500				
MCH GROUP AG RIGHTS 10.10.22*	CHF		15 500		15 500	155	0.00	
MOBIMO HOLDING AG RIGHTS 03.05.22*	CHF		19 850	19 850				
YPSOMED HOLDING AG RIGHTS 22-23.06.22*	CHF		12 250	12 250				
ZUR ROSE GROUP AG RIGHTS 12.09.22*	CHF		31 500	31 500				
<b>Total Switzerland</b>						<b>155</b>	<b>0.00</b>	
<b>Total Rights</b>						<b>155</b>	<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>3 969 277 471</b>	<b>99.66</b>	



Security	30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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## Securities traded neither on an exchange nor on a regulated market

### Bearer shares

#### Switzerland

GURIT HOLDING AG CHF50 (BR)**	CHF	950		950			
<b>Total Switzerland</b>						<b>0.00</b>	

#### Total Bearer shares

0.00

### Registered shares

#### Switzerland

BACHEM HOLDING AG CHF0.05(REGD)CLS'B**	CHF	15 100	4 328	19 428			
<b>Total Switzerland</b>						<b>0.00</b>	

#### Total Registered shares

0.00

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

0.00

#### Total securities and similar instruments

(thereof in lending)					<b>3 969 277 471</b>	<b>99.66</b>	
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					87 038 106	2.19)	
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Bank deposits at sight					141 598	0.00	
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Derivative financial instruments					-6 780	0.00	
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Other assets					13 518 159	0.34	
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<b>Total fund assets</b>					<b>3 982 930 448</b>	<b>100.00</b>	
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Short-term bank liabilities					-20 511 147		
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Other liabilities					-116 042		
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<b>Net fund assets</b>					<b>3 962 303 259</b>		
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### Valuation categories

Market value as of  
30.9.2022

in %  
of the total  
fund assets<sup>3</sup>

Investments valued at prices paid on the main market		3 969 270 691	99.66
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Investments valuation based on market-observed parameters		–	–
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Investments valued with suitable valuation models taking account of the current market circumstances		–	–
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<b>Total</b>		<b>3 969 270 691</b>	<b>99.66</b>
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<sup>1</sup> Purchases include the following transactions: allotment from subscription / allotment from option rights / option rights / allotment of subscription rights from underlying stocks / bonus securities / change of corporate names / conversions / purchases / share exchange between companies / stock splits / stock dividends / optional dividends / transfers / transfer due to redenomination in euro / subscriptions in kind

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
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#### Futures on indices/commodities/currencies

SWISS MARKET INDEX FUTURE 16.12.22*	1	CHF	102 590	-6 780	0.00
			102 590	-6 780	0.00

Liquidity linked to open derivative financial instruments: CHF 102 590

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

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

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
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#### Futures on indices/commodities/currencies

SWISS MARKET INDEX FUTURE 17.06.22	CHF	1	1
SWISS MARKET INDEX FUTURE 17.12.21	CHF	0	1
SWISS MARKET INDEX FUTURE 18.03.22	CHF	1	1
SWISS MARKET INDEX FUTURE 16.09.22	CHF	1	1
SWISS MARKET INDEX FUTURE 16.12.22	CHF	1	0



## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	102 590.00	0.00%
Total exposure- reducing positions	–	–

### Repurchase agreements

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

### Deposits made in securities instead of in cash

*UBS (CH) Investment Fund*

– *Equities Switzerland Passive All Class I-X*

During the period under review, securities (instead of in  
cash) in the value of CHF 34 391 955.94 were deposited  
which corresponds to 9 760.1270 units.

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-A1	0.17%
Class I-A2	0.17%
Class I-A3	0.15%
Class I-B	0.05%
Class I-X	0.00%
Class W	0.18%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

### Exchange rates

EUR 1 = CHF 0.964221

USD 1 = CHF 0.984250



# UBS (CH) Investment Fund

## – Equities Switzerland Passive Large

### Category Other Funds for Traditional Investments

#### Three-year comparison

	ISIN	30.9.2022	30.9.2021	30.9.2020
Net fund assets in CHF		1 145 449 299.55	1 300 971 551.21	1 139 217 459.73
<b>Class I-A1</b>	<b>CH0015709626</b>			
Net asset value per unit in CHF		2 295.51	2 539.31	2 211.20
Number of units outstanding		22 569.5780	7 706.1900	8 901.9500
<b>Class I-B</b>	<b>CH0015709675</b>			
Net asset value per unit in CHF		2 900.33	3 205.46	2 788.76
Number of units outstanding		16 480.7280	21 318.7330	17 767.9230
<b>Class I-X</b>	<b>CH0015709683</b>			
Net asset value per unit in CHF		2 975.81	3 287.97	2 859.76
Number of units outstanding		348 854.4530	367 073.6680	373 460.6650
<b>Class W</b>	<b>CH0356569407</b>			
Net asset value per unit in CHF		138.52	153.24	133.44
Number of units outstanding		55 704.5890	40 058.0280	14 799.1820

#### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-A1	CHF	-8.9%	15.8%	3.1%
Class I-B	CHF	-8.8%	16.0%	3.3%
Class I-X	CHF	-8.7%	16.0%	3.3%
Class W	CHF	-8.9%	15.8%	3.1%
Benchmark:				
SPI 20® (TR)	CHF	-8.7%	15.9%	3.3%

Historical performance is no indicator of current or future performance.  
The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.



## Report of the Portfolio Manager

Despite the ongoing pandemic, the first quarter of the reporting period was positive for most global markets including the Swiss equity market. After entering 2022 close to record highs, global equities came under pressure in January and February amid concerns over the outlook for growth, inflation, tighter central bank policy and the conflict in Ukraine. After struggling in the first two months of the year, most major equity markets regained ground in March despite an uncertain backdrop of war that contributed to heightened volatility during the month. Worries over the pace of central bank tightening intensified in June and through the second quarter. A surprise 50-basis-point rate hike by the Swiss National Bank (SNB) in June pushed Swiss equities lower. Equity markets rallied in July, reflecting a sense among some investors that the market had become oversold. However, the summer rally in stocks that started in mid-June went into reverse in August and global equities fell for a second straight month in September as central banks signaled a faster pace of policy tightening to curb inflation.

Over the financial year, from 1 October 2021 to 30 September 2022, performance was negative and the fund performed in line with its benchmark, the SPI 20 (TR). This is a passive fund which aims to replicate the performance of the index, and no active investment decisions are applied. The performance of the fund reflects the performance of its benchmark.

## Structure of the securities portfolio

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

NESTLE SA	25.69
ROCHE Holding AG	19.81
NOVARTIS AG	15.04
Zurich Insurance Group	5.18
Cie Financiere Richemont SA	4.29
UBS Group AG	4.11
ABB Ltd	3.66
Lonza Group AG	3.16
Sika AG	2.69
Alcon AG	2.53
Others	13.52
<b>Total</b>	<b>99.68</b>

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

### Breakdown by sectors in % of total assets

Pharmaceuticals, cosmetics & medical products	34.85
Food & soft drinks	25.68
Financial & investment companies	9.15
Insurance	8.21
Chemicals	7.93
Watches & jewellery	4.29
Electrical devices & components	3.66
Building industry & materials	3.35
Telecommunications	1.03
Banks & credit institutions	0.87
Others	0.66
<b>Total</b>	<b>99.68</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	CHF	CHF
Bank deposits		
– at sight	15 282.51	280 376.10
Securities		
– Shares and other equity instruments	1 144 922 599.21	1 300 928 363.23
Derivative financial instruments	-6 780.00	-4 970.00
Other assets	3 728 697.90	3 481 437.89
<b>Total fund assets</b>	<b>1 148 659 799.62</b>	<b>1 304 685 207.22</b>
Loans	-3 183 654.49	-3 673 782.33
Other liabilities	-26 845.58	-39 873.68
<b>Net fund assets</b>	<b>1 145 449 299.55</b>	<b>1 300 971 551.21</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	CHF	CHF
Negative interest	-651.96	-1 132.25
Income from securities		
– from shares and other equity instruments	34 799 153.02	33 708 663.46
Income from securities lending	26 449.37	24 238.12
Offset payments from securities lending	13 940.00	404 329.94
Purchase of current net income on issue of units	4 059 132.05	1 278 068.87
<b>Total income</b>	<b>38 898 022.48</b>	<b>35 414 168.14</b>
Expenses		
Interest payable	-84 065.74	-134 299.46
Audit expenses	-18 669.80	-18 669.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-38 250.22	-31 939.40
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-29 263.39	-23 570.35
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-11 953.13	-8 853.35
Other expenses	-56 858.15	-112 398.50
Payment of current net income on redemption of units	-5 027 568.29	-2 019 016.67
<b>Total expenses</b>	<b>-5 266 628.72</b>	<b>-2 348 747.53</b>
<b>Net income</b>	<b>33 631 393.76</b>	<b>33 065 420.61</b>
Realized capital gains and losses	49 606 778.05	37 309 151.70
<b>Realized result</b>	<b>83 238 171.81</b>	<b>70 374 572.31</b>
Unrealized capital gains and losses	-189 365 315.87	115 094 811.58
<b>Total result</b>	<b>-106 127 144.06</b>	<b>185 469 383.89</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net income of the financial year	33 631 393.76	33 065 420.61
<b>Available for distribution</b>	<b>33 631 393.76</b>	<b>33 065 420.61</b>
Less federal withholding tax	-11 770 987.82	-11 572 897.21
Net income retained for reinvestment	-21 860 405.94	-21 492 523.40
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	1 300 971 551.21	1 139 217 459.73
Paid federal withholding tax	-11 553 536.85	-10 899 994.57
Balance of unit movements	-37 841 570.75	-12 815 297.84
Total result	-106 127 144.06	185 469 383.89
<b>Net fund assets at the end of the reporting period</b>	<b>1 145 449 299.55</b>	<b>1 300 971 551.21</b>



## Development of the outstanding units

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	7 706.1900	8 901.9500
Units issued	15 979.0420	555.1780
Units redeemed	-1 115.6540	-1 750.9380
<b>Situation at the end of the period</b>	<b>22 569.5780</b>	<b>7 706.1900</b>
Difference between units issued and units redeemed	14 863.3880	-1 195.7600
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	21 318.7330	17 767.9230
Units issued	5 862.3930	3 650.6660
Units redeemed	-10 700.3980	-99.8560
<b>Situation at the end of the period</b>	<b>16 480.7280</b>	<b>21 318.7330</b>
Difference between units issued and units redeemed	-4 838.0050	3 550.8100
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	367 073.6680	373 460.6650
Units issued	52 865.3010	42 785.2000
Units redeemed	-71 084.5160	-49 172.1970
<b>Situation at the end of the period</b>	<b>348 854.4530</b>	<b>367 073.6680</b>
Difference between units issued and units redeemed	-18 219.2150	-6 386.9970
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	40 058.0280	14 799.1820
Units issued	24 984.1510	35 264.8610
Units redeemed	-9 337.5900	-10 006.0150
<b>Situation at the end of the period</b>	<b>55 704.5890</b>	<b>40 058.0280</b>
Difference between units issued and units redeemed	15 646.5610	25 258.8460

## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>63.339</b>
Less federal withholding tax	CHF	-22.169
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>41.170</b>

### Class I-B

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>84.208</b>
Less federal withholding tax	CHF	-29.473
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>54.735</b>

### Class I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>87.718</b>
Less federal withholding tax	CHF	-30.701
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>57.017</b>

### Class W

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>3.823</b>
Less federal withholding tax	CHF	-1.338
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>2.485</b>



## Inventory of Fund assets

Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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### Securities traded on an exchange

#### Bearer shares

##### Switzerland

ROCHE HLDGS AG CHF1(BR)*	CHF	56 100		56 100				
SWISS RE AG CHF0.10*	CHF	287 240	38 459	36 342	289 357	21 169 358	1.84	
<b>Total Switzerland</b>						<b>21 169 358</b>	<b>1.84</b>	

#### Total Bearer shares

**21 169 358 1.84**

#### Other shares

##### Switzerland

ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF	633 417	152 066	81 816	703 667	227 601 091	19.81	
<b>Total Switzerland</b>						<b>227 601 091</b>	<b>19.81</b>	

#### Total Other shares

**227 601 091 19.81**

#### Registered shares

##### Switzerland

ABB LTD CHF0.12 (REGD)*	CHF	1 594 658	236 991	203 649	1 628 000	42 002 400	3.66	
ALCON AG CHF0.04*	CHF	494 915	65 939	60 417	500 437	29 095 407	2.53	
CREDIT SUISSE GRP CHF0.04(REGD)*	CHF	2 627 283	331 267	435 428	2 523 122	10 031 933	0.87	
GEBERIT CHF0.10(REGD)*	CHF	35 550	5 030	4 656	35 924	15 357 510	1.34	
GIVAUDAN AG CHF10*	CHF	7 887	1 100	1 024	7 963	23 912 889	2.08	
HOLCIM LTD CHF2 (REGD)*	CHF	558 929	77 260	71 269	564 920	23 150 422	2.02	
LOGITECH INTL CHF0.25(REGD) (POST-SUBD)*	CHF	171 470	16 415	23 903	163 982	7 534 973	0.66	
LONZA GROUP AG CHF1(REGD)*	CHF	73 866	9 841	9 141	74 566	36 261 446	3.16	
NESTLE SA CHF0.10(REGD)*	CHF	2 790 493	336 522	372 594	2 754 421	294 943 401	25.68	
NOVARTIS AG CHF0.50(REGD)*	CHF	2 413 500	282 012	408 371	2 287 141	172 747 760	15.04	
PARTNERS GROUP HLG CHF0.01 (REGD)*	CHF	22 483	3 098	2 849	22 732	18 290 167	1.59	
RICHEMONT(CIE FIN) CHF1.00 (REG) SER 'A'*	CHF	517 200	69 929	64 233	522 896	49 298 635	4.29	
SGS LTD CHF1(REGD)*	CHF	6 022	680	6 702				
SIKA AG CHF0.01 (REG)*	CHF	140 354	31 241	17 602	153 993	30 906 395	2.69	
SONOVA HOLDING AG CHF0.05 (REGD)*	CHF		47 703		47 703	10 494 660	0.91	
SWISS LIFE HLDG CHF5.1(REGD)*	CHF	31 266	3 418	3 763	30 921	13 558 859	1.18	
SWISSCOM AG CHF1(REGD)*	CHF	25 164	3 608	3 328	25 444	11 793 294	1.03	
UBS GROUP CHF0.10 (REGD)*	CHF	3 424 230	377 575	539 177	3 262 628	47 226 540	4.11	
ZURICH INSURANCE GRP CHF0.10*	CHF	149 013	21 369	19 634	150 748	59 545 460	5.19	
<b>Total Switzerland</b>						<b>896 152 150</b>	<b>78.03</b>	

#### Total Registered shares

**896 152 150 78.03**

#### Total Securities traded on an exchange

**1 144 922 599 99.68**

#### Total securities and similar instruments (thereof in lending)

**1 144 922 599 99.68**  
0.00)

Bank deposits at sight						15 283	0.00	
Derivative financial instruments						-6 780	0.00	
Other assets						3 728 698	0.32	
<b>Total fund assets</b>						<b>1 148 659 800</b>	<b>100.00</b>	
Short-term bank liabilities						-3 183 654		
Other liabilities						-26 846		
<b>Net fund assets</b>						<b>1 145 449 300</b>		

#### Valuation categories

	Market value as of 30.9.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 144 915 819	99.68
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>1 144 915 819</b>	<b>99.68</b>

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

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

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

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



## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
SWISS MARKET INDEX FUTURE 16.12.22*	1	CHF	102 590	-6 780	0.00
			102 590	-6 780	0.00

Liquidity linked to open derivative financial instruments: CHF 102 590

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

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

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
SWISS MARKET INDEX FUTURE 17.06.22	CHF	1	1
SWISS MARKET INDEX FUTURE 17.12.21	CHF	0	1
SWISS MARKET INDEX FUTURE 18.03.22	CHF	1	1
SWISS MARKET INDEX FUTURE 16.09.22	CHF	1	1
SWISS MARKET INDEX FUTURE 16.12.22	CHF	1	0



## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	102 590.00	0.01%
Total exposure- reducing positions	–	–

### Repurchase agreements

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

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

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

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.



# UBS (CH) Investment Fund

## – Equities Switzerland Passive Leader

### Category Other Funds for Traditional Investments

#### Three-year comparison

	ISIN	30.9.2022	30.9.2021	30.9.2020
Net fund assets in CHF		1 078 634 154.42 <sup>1</sup>	1 494 412 167.29	951 951 034.28
<b>Class I-B</b>	<b>CH0421234375</b>			
Net asset value per unit in CHF		N/A	1 420.02	1 145.26
Number of units outstanding		0.0000	17 362.9100	19 602.8940
<b>Class U-X</b>	<b>CH0455140886</b>			
Net asset value per unit in CHF		N/A	142 906.13	115 219.57
Number of units outstanding		0.0000	1 449.9000	3 057.7900
<b>Class W</b>	<b>CH0389550945</b>			
Net asset value per unit in CHF		115.73	139.39	112.52
Number of units outstanding		9 320 453.0130	9 057 831.2060	5 129 480.6550

<sup>1</sup> In circulation until 30.11.2021

<sup>2</sup> In circulation until 29.10.2021

#### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-B	CHF	-1	25.0%	4.3%
Class U-X	CHF	-2	25.1%	4.3%
Class W	CHF	-16.4%	24.8%	4.1%
Benchmark:				
SLI®	CHF	-16.3%	25.1%	4.4%

<sup>1</sup> In circulation until 30.11.2021

<sup>2</sup> In circulation until 29.10.2021

Historical performance is no indicator of current or future performance.

The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.



## Report of the Portfolio Manager

Despite the ongoing pandemic, the first quarter of the reporting period was positive for most global markets including the Swiss equity market. After entering 2022 close to record highs, global equities came under pressure in January and February amid concerns over the outlook for growth, inflation, tighter central bank policy and the conflict in Ukraine. After struggling in the first two months of the year, most major equity markets regained ground in March despite an uncertain backdrop of war that contributed to heightened volatility during the month. Worries over the pace of central bank tightening intensified in June and through the second quarter. A surprise 50-basis-point rate hike by the Swiss National Bank (SNB) in June pushed Swiss equities lower. Equity markets rallied in July, reflecting a sense among some investors that the market had become oversold. However, the summer rally in stocks that started in mid-June went into reverse in August and global equities fell for a second straight month in September as central banks signaled a faster pace of policy tightening to curb inflation.

Over the financial year, from 1 October 2021 to 30 September 2022, performance was negative and the fund performed in line with its benchmark, the SLI Swiss Leader Index (TR). This is a passive fund which aims to replicate the performance of the index, and no active investment decisions are applied. The performance of the fund reflects the performance of its benchmark.

## Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
Switzerland	99.29
Austria	0.27
<b>Total</b>	<b>99.56</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	CHF	CHF
Bank deposits		
– at sight	376 761.88	720 525.26
Securities		
– Shares and other equity instruments	1 078 101 339.53	1 500 866 286.76
Other assets	4 482 565.52	3 612 706.77
<b>Total fund assets</b>	<b>1 082 960 666.93</b>	<b>1 505 199 518.79</b>
Loans	-4 114 921.45	-10 631 152.32
Other liabilities	-211 591.06	-156 199.18
<b>Net fund assets</b>	<b>1 078 634 154.42</b>	<b>1 494 412 167.29</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	CHF	CHF
Negative interest	-3 374.35	-1 453.65
Income from securities		
– from shares and other equity instruments	38 966 922.95	31 581 192.94
Income from securities lending	51 014.37	52 084.54
Offset payments from securities lending	66 116.24	223 068.99
Purchase of current net income on issue of units	2 806 096.90	3 659 438.70
<b>Total income</b>	<b>41 886 776.11</b>	<b>35 514 331.52</b>
<b>Expenses</b>		
Interest payable	-203 390.90	-315 996.32
Audit expenses	-13 069.40	-13 069.40
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-1 916.47	-11 014.33
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-2 173 240.70	-1 832 312.87
Other expenses	-37 281.57	-102 698.54
Payment of current net income on redemption of units	-8 841 978.78	-2 460 756.87
<b>Total expenses</b>	<b>-11 270 877.82</b>	<b>-4 735 848.33</b>
<b>Net income</b>	<b>30 615 898.29</b>	<b>30 778 483.19</b>
Realized capital gains and losses	68 090 829.69	70 195 135.09
<b>Realized result</b>	<b>98 706 727.98</b>	<b>100 973 618.28</b>
Unrealized capital gains and losses	-315 826 272.00	189 986 264.56
<b>Total result</b>	<b>-217 119 544.02</b>	<b>290 959 882.84</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net income of the financial year	30 615 898.29	30 778 483.19
<b>Available for distribution</b>	<b>30 615 898.29</b>	<b>30 778 483.19</b>
Less federal withholding tax	-10 715 564.40	-10 772 469.12
Net income retained for reinvestment	-19 900 333.89	-20 006 014.07
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	1 494 412 167.29	951 951 034.28
Paid federal withholding tax	-10 977 816.09	-10 022 998.05
Balance of unit movements	-187 680 652.76	261 524 248.22
Total result	-217 119 544.02	290 959 882.84
<b>Net fund assets at the end of the reporting period</b>	<b>1 078 634 154.42</b>	<b>1 494 412 167.29</b>



## Development of the outstanding units

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	17 362.9100	19 602.8940
Units issued	478.8180	0.0000
Units redeemed	-17 841.7280	-2 239.9840
<b>Situation at the end of the period</b>	<b>0.0000</b>	<b>17 362.9100</b>
Difference between units issued and units redeemed	-17 362.9100	-2 239.9840
<b>Class U-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	1 449.9000	3 057.7900
Units issued	211.1000	1 078.9800
Units redeemed	-1 661.0000	-2 686.8700
<b>Situation at the end of the period</b>	<b>0.0000</b>	<b>1 449.9000</b>
Difference between units issued and units redeemed	-1 449.9000	-1 607.8900
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	9 057 831.2060	5 129 480.6550
Units issued	1 991 550.3970	4 935 217.3680
Units redeemed	-1 728 928.5900	-1 006 866.8170
<b>Situation at the end of the period</b>	<b>9 320 453.0130</b>	<b>9 057 831.2060</b>
Difference between units issued and units redeemed	262 621.8070	3 928 350.5510

## Net income retained for reinvestment (accumulation)

### Class W

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>3.284</b>
Less federal withholding tax	CHF	-1.149
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>2.135</b>



## Inventory of Fund assets

Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Bearer shares</b>								
<b>Austria</b>								
AMS AG NPV (BR)*	CHF	480 043	148 497	164 579	463 961	2 897 900	0.27	
<b>Total Austria</b>						<b>2 897 900</b>	<b>0.27</b>	
<b>Switzerland</b>								
SWATCH GROUP CHF2.25(BR)*	CHF	50 130	12 962	14 008	49 084	11 019 358	1.02	
SWISS RE AG CHF0.10*	CHF	501 810	138 271	149 611	490 470	35 882 785	3.31	
VIFOR PHARMA AG CHF0.01*	CHF	82 250	7 740	89 990				
<b>Total Switzerland</b>						<b>46 902 143</b>	<b>4.33</b>	
<b>Total Bearer shares</b>						<b>49 800 044</b>	<b>4.60</b>	
<b>Participation certificates</b>								
<b>Switzerland</b>								
SCHINDLER-HLDG AG PTG CERT CHF0.10(POST-SUBD)*	CHF	70 697	18 744	20 327	69 114	10 688 480	0.99	66 026
<b>Total Switzerland</b>						<b>10 688 480</b>	<b>0.99</b>	
<b>Total Participation certificates</b>						<b>10 688 480</b>	<b>0.99</b>	
<b>Other shares</b>								
<b>Switzerland</b>								
ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF	407 535	84 600	170 060	322 075	104 175 159	9.62	
<b>Total Switzerland</b>						<b>104 175 159</b>	<b>9.62</b>	
<b>Total Other shares</b>						<b>104 175 159</b>	<b>9.62</b>	
<b>Registered shares</b>								
<b>Switzerland</b>								
ABB LTD CHF0.12 (REGD)*	CHF	2 110 506	453 303	638 809	1 925 000	49 665 000	4.59	
ADECCO GROUP AG CHF0.1 (REGD)*	CHF	293 007	78 564	87 451	284 120	7 787 729	0.72	
ALCON AG CHF0.04*	CHF	867 935	220 847	301 376	787 406	45 779 785	4.23	
CREDIT SUISSE GRP CHF0.04(REGD)*	CHF	4 605 900	1 004 866	1 339 488	4 271 278	16 982 601	1.57	
GEBERIT CHF0.10(REGD)*	CHF	62 374	17 945	19 434	60 885	26 028 338	2.40	
GIVAUDAN AG CHF10*	CHF	13 816	3 825	4 141	13 500	40 540 500	3.74	
HOLCIM LTD CHF2 (REGD)*	CHF	981 276	279 876	302 059	959 093	39 303 631	3.63	485 326
JULIUS BAER GRUPPE CHF0.02 (REGD)*	CHF	382 746	84 618	104 909	362 455	15 766 793	1.46	
KUEHNE&NAGEL INTL CHF1(REGD)(POST-SUBD)*	CHF	98 628	26 827	28 856	96 599	19 512 998	1.80	
LOGITECH INTL CHF0.25(REGD) (POST-SUBD)*	CHF	301 291	76 370	98 711	278 950	12 817 753	1.18	
LONZA GROUP AG CHF1(REGD)*	CHF	91 924	37 704	29 648	99 980	48 620 274	4.49	
NESTLE SA CHF0.10(REGD)*	CHF	1 235 550	183 700	472 250	947 000	101 404 760	9.36	
NOVARTIS AG CHF0.50(REGD)*	CHF	1 777 088	446 982	900 163	1 323 907	99 994 696	9.23	
PARTNERS GROUP HLG CHF0.01 (REGD)*	CHF	39 439	11 561	12 485	38 515	30 989 169	2.86	
RICHEMONT(CIE FIN) CHF1.00 (REG) SER 'A'*	CHF	676 795	173 650	348 112	502 333	47 359 955	4.37	
SGS LTD CHF1(REGD)*	CHF	10 560	2 990	3 258	10 292	21 870 500	2.02	
SIKA AG CHF0.01 (REG)*	CHF	218 186	105 432	88 346	235 272	47 219 090	4.36	
SONOVA HOLDING AG CHF0.05 (REGD)*	CHF	91 757	21 043	32 072	80 728	17 760 160	1.64	
STRAUMANN HLDG CHF0.1(REGD)*	CHF	19 626	3 345	22 971				
STRAUMANN HLDG CHF0.01 (REGD) (POST SPLIT)*	CHF		245 693	53 378	192 315	17 662 210	1.63	
SWISS LIFE HLDG CHF5.1(REGD)*	CHF	54 907	14 871	17 428	52 350	22 955 475	2.12	
SWISSCOM AG CHF1(REGD)*	CHF	44 075	11 282	12 279	43 078	19 966 653	1.84	
TEMENOS AG CHF5 (REGD)*	CHF	115 509	32 460	33 192	114 777	7 740 561	0.71	
UBS GROUP CHF0.10 (REGD)*	CHF	4 653 497	723 202	2 019 744	3 356 955	48 591 924	4.49	
VAT GROUP AG CHF0.10*	CHF		57 398	11 751	45 647	9 302 859	0.86	
ZURICH INSURANCE GRP CHF0.10*	CHF	261 297	66 817	80 483	247 631	97 814 245	9.04	
<b>Total Switzerland</b>						<b>913 437 657</b>	<b>84.36</b>	
<b>Total Registered shares</b>						<b>913 437 657</b>	<b>84.36</b>	
<b>Total Securities traded on an exchange</b>						<b>1 078 101 340</b>	<b>99.56</b>	
<b>Total securities and similar instruments</b> (thereof in lending)						<b>1 078 101 340</b> 30 099 580	<b>99.56</b> 2.78)	
Bank deposits at sight						376 762	0.03	
Other assets						4 482 565	0.41	
<b>Total fund assets</b>						<b>1 082 960 667</b>	<b>100.00</b>	
Short-term bank liabilities						-4 114 921		
Other liabilities						-211 592		
<b>Net fund assets</b>						<b>1 078 634 154</b>		



Valuation categories	Market value as of 30.9.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 078 101 340	99.56
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>1 078 101 340</b>	<b>99.56</b>

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

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

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

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



## Supplementary information

### Derivative financial instruments

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

There were no contracts in derivative financial instruments open at balance sheet date.

### Repurchase agreements

The fund management company does not conduct any repurchase agreements.

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:  
Class W

0.17%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

### Exchange rate

USD 1 = CHF 0.984250



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

## Category Other Funds for Traditional Investments

### Three-year comparison

	ISIN	30.9.2022	30.9.2021	31.10.2020
Net fund assets in CHF		369 299 286.61	383 490 121.00	288 854 530.33
<b>Class I-X</b>	<b>CH0016631357</b>			
Net asset value per unit in CHF		2 525.08	2 874.54	2 322.26
Number of units outstanding		146 252.3040	133 409.3040	124 385.3040

### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-X	CHF	-11.5%	-	-
Benchmark:				
SPI®	CHF	-12.5%	18.2%	4.0%

Historical performance is no indicator of current or future performance.  
The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.

### Report of the Portfolio Manager

Over the financial year, from 1 October 2021 to 30 September 2022, performance was negative and the fund performed broadly in line with its benchmark, the MSCI Switzerland (net div. reinv.).

Despite the ongoing pandemic, the first quarter of the financial year was positive for most global markets including the Swiss equity market. After entering 2022 close to record highs, global equities came under pressure in January and February amid concerns over the outlook for growth, inflation, tighter central bank policy and the conflict in Ukraine. After struggling in the first two months of the year, most major equity markets regained ground in March despite an uncertain backdrop of war that contributed to heightened volatility during the month. Worries over the pace of central bank tightening intensified in June and through the second quarter. A surprise 50-basis-point rate hike by the Swiss National Bank (SNB) in June pushed Swiss equities lower. Equity markets rallied in July, reflecting a sense among some investors that the market had become oversold. However, the summer rally in stocks that started in mid-June went into reverse in August and global equities fell for a second straight month in September as central banks signaled a faster pace of policy tightening to curb inflation.

### Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
Switzerland	99.63
<b>Total</b>	<b>99.63</b>

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

Breakdown by sectors in % of total assets	
Pharmaceuticals, cosmetics & medical products	30.14
Food & soft drinks	23.57
Insurance	9.53
Financial & investment companies	8.15
Chemicals	7.08
Watches & jewellery	4.13
Electrical devices & components	3.95
Building industry & materials	3.13
Miscellaneous services	2.29
Banks & credit institutions	2.07
Others	5.59
<b>Total</b>	<b>99.63</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	CHF	CHF
Bank deposits		
– at sight	181 938.06	198 743.66
Securities		
– Shares and other equity instruments	367 952 484.00	382 262 985.06
Other assets	1 164 878.67	1 028 392.28
<b>Total fund assets</b>	<b>369 299 300.73</b>	<b>383 490 121.00</b>
Other liabilities	-14.12	0.00
<b>Net fund assets</b>	<b>369 299 286.61</b>	<b>383 490 121.00</b>

## Statement of income

	1.10.2021-30.9.2022	1.11.2020-30.9.2021
Income	CHF	CHF
Income from bank assets	0.00	279.18
Negative interest	-1 902.75	-925.30
Income from securities		
– from shares and other equity instruments	10 773 903.96	9 088 876.36
– from bonus shares	123.01	0.00
Income from securities lending	15 009.91	15 963.40
Offset payments from securities lending	24 445.91	135 627.00
Purchase of current net income on issue of units	729 498.21	353 969.06
<b>Total income</b>	<b>11 541 078.25</b>	<b>9 593 789.70</b>
Expenses		
Interest payable	-4.30	-1 404.00
Audit expenses	-13 284.80	-13 284.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-2 064.51	-1 591.74
Payment of current net income on redemption of units	-300 537.83	-339 274.95
<b>Total expenses</b>	<b>-315 891.44</b>	<b>-355 555.49</b>
<b>Net income</b>	<b>11 225 186.81</b>	<b>9 238 234.21</b>
Realized capital gains and losses	6 336 372.09	12 201 508.99
<b>Realized result</b>	<b>17 561 558.90</b>	<b>21 439 743.20</b>
Unrealized capital gains and losses	-64 161 967.60	53 114 139.01
<b>Total result</b>	<b>-46 600 408.70</b>	<b>74 553 882.21</b>

## Allocation of result

	1.10.2021-30.9.2022	1.11.2020-30.9.2021
	CHF	CHF
Net income of the financial year	11 225 186.81	9 238 234.21
<b>Available for distribution</b>	<b>11 225 186.81</b>	<b>9 238 234.21</b>
Less federal withholding tax	-3 928 815.38	-3 233 381.97
Net income retained for reinvestment	-7 296 371.43	-6 004 852.24
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	1.11.2020-30.9.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	383 490 121.00	288 854 530.33
Paid federal withholding tax	-3 249 208.42	-2 968 781.40
Balance of unit movements	35 658 782.73	23 050 489.86
Total result	-46 600 408.70	74 553 882.21
<b>Net fund assets at the end of the reporting period</b>	<b>369 299 286.61</b>	<b>383 490 121.00</b>



## Development of the outstanding units

	1.10.2021-30.9.2022	1.11.2020-30.9.2021
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	133 409.3040	124 385.3040
Units issued	18 346.0000	16 680.0000
Units redeemed	-5 503.0000	-7 656.0000
<b>Situation at the end of the period</b>	<b>146 252.3040</b>	<b>133 409.3040</b>
Difference between units issued and units redeemed	12 843.0000	9 024.0000

## Net income retained for reinvestment (accumulation)

### Class I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>76.752</b>
Less federal withholding tax	CHF	-26.863
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>49.889</b>



## Inventory of Fund assets

Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Bearer shares</b>								
<b>Austria</b>								
AMS AG NPV (BR)*	CHF		60 065	60 065				
<b>Total Austria</b>							<b>0.00</b>	
<b>Switzerland</b>								
AUTONEUM HLDG AG CHF0.05(REGD)*	CHF	3 057		3 057				
COMET HOLDINGS CHF1 (REGD)*	CHF		2 170	2 170				
DAETWYLER HLDG CHF0.05 (POST SUBDIVISION)*	CHF		1 807	1 807				
GALENICA AG CHF0.1*	CHF	17 128	14 291	4 397	27 022	1 938 829	0.53	
IDORSIA AG CHF0.05*	CHF		30 827	30 827				
LANDIS & GYR GROUP CHF10 (REGD)*	CHF	8 837	11 284	11 362	8 759	471 234	0.13	
ROCHE HLDGS AG CHF1(BR)*	CHF		6 637	1 115	5 522	2 141 432	0.58	
SENSIRION AG NPV*	CHF		6 020		6 020	488 222	0.13	
SWATCH GROUP CHF2.25(BR)*	CHF	3 811		3 811				
SWISS RE AG CHF0.10*	CHF	90 840	34 019	8 243	116 616	8 531 627	2.31	
VIFOR PHARMA AG CHF0.01*	CHF	11 440	5 395	16 835				
<b>Total Switzerland</b>						<b>13 571 343</b>	<b>3.67</b>	
<b>Total Bearer shares</b>						<b>13 571 343</b>	<b>3.67</b>	
<b>Participation certificates</b>								
<b>Switzerland</b>								
LINDT & SPRUENGLI PTG CERT CHF10*	CHF	226	36		262	2 504 720	0.68	
<b>Total Switzerland</b>						<b>2 504 720</b>	<b>0.68</b>	
<b>Total Participation certificates</b>						<b>2 504 720</b>	<b>0.68</b>	
<b>Other shares</b>								
<b>Switzerland</b>								
ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF	168 420	28 759	26 025	171 154	55 359 761	14.99	
<b>Total Switzerland</b>						<b>55 359 761</b>	<b>14.99</b>	
<b>Total Other shares</b>						<b>55 359 761</b>	<b>14.99</b>	
<b>Registered shares</b>								
<b>North America</b>								
BB BIOTECH AG CHF0.20 (REGD)*	CHF	12 008		12 008				
<b>Total North America</b>							<b>0.00</b>	
<b>Switzerland</b>								
ABB LTD CHF0.12 (REGD)*	CHF	517 427	92 512	77 569	532 370	13 735 146	3.72	
ADECCO GROUP AG CHF0.1 (REGD)*	CHF	78 662	20 892		99 554	2 728 775	0.74	
ALCON AG CHF0.04*	CHF	113 565	43 213	73 528	83 250	4 840 155	1.31	
ALLREAL HOLDING AG CHF1*	CHF		3 150	3 150				
BALOISE-HLDGS CHF0.1(REGD)*	CHF		18 789	8 864	9 925	1 257 498	0.34	
BARRY CALLEBAUT AG CHF0.02 (REGD)*	CHF	1 021	575	115	1 481	2 767 989	0.75	
BELIMO HOLDING AG CHF0.05*	CHF	1 163	1 200		2 363	868 403	0.24	
BKW AG CHF2.5*	CHF	13 031	4 197	17 228				
BOSSARD HLDGS AG CHF5*	CHF	1 942		1 942				
BQE CANT VAUDOISE CHF1*	CHF		12 128		12 128	1 136 394	0.31	
BUCHER INDUSTRIES CHF0.20 (REGD)*	CHF	2 096		2 096				
BURCKHARDT COMPRES CHF2.5*	CHF		1 339	1 339				
CEMBRA MONEY BANK CHF1.00 (REGD)*	CHF		12 234	4 446	7 788	549 054	0.15	
CLARIANT CHF4.00(REGD)*	CHF	152 648	28 554	6 412	174 790	2 779 161	0.75	
CREDIT SUISSE GRP CHF0.04(REGD)*	CHF	187 870	1 050 223	583 487	654 606	2 602 713	0.70	
DKSH HOLDING LTD CHF0.1*	CHF		20 830	20 830				
DORMAKABA HOLDING CHF0.10 'B'(REGD)*	CHF		732	732				
EMMI AG CHF10 (REGD)*	CHF	512	1 018	1 530				
EMS-CHEMIE HLDG AG CHF0.01(REGD)(POST RECON)*	CHF		483	483				
GEBERIT CHF0.10(REGD)*	CHF	13 437	2 339	787	14 989	6 407 798	1.74	
GEORG FISCHER AG CHF1.00 (REGD)*	CHF	906	115	1 021				
GEORG FISCHER AG CHF0.05 (REGD) (POST SPLIT)*	CHF		25 163		25 163	1 197 759	0.32	
GIVAUDAN AG CHF10*	CHF	2 597	335	196	2 736	8 216 208	2.22	
HELVETIA HOLDING CHF0.02 (REGD) POST SUBD*	CHF		5 028		5 028	467 101	0.13	
HOLCIM LTD CHF2 (REGD)*	CHF	106 428	74 976	55 537	125 867	5 158 030	1.40	32 406
INFICON HOLDING AG CHF5(REGD)*	CHF		416	416				
INTERROLL HLDG AG CHF1 (REGD)*	CHF		281	281				
JULIUS BAER GRUPPE CHF0.02 (REGD)*	CHF	87 469	81 037	91 753	76 753	3 338 756	0.90	
KUEHNE&NAGEL INTL CHF1(REGD)(POST-SUBD)*	CHF	24 395	3 776	971	27 200	5 494 400	1.49	
LINDT & SPRUENGLI CHF100(REGD)*	CHF		35	21	14	1 377 600	0.37	
LOGITECH INTL CHF0.25(REGD) (POST-SUBD)*	CHF	5 854	106 155	52 332	59 677	2 742 158	0.74	
LONZA GROUP AG CHF1(REGD)*	CHF	16 684	3 374	1 019	19 039	9 258 666	2.51	
MEDMIX AG CHF0.01*	CHF	12 301		12 301				
MOBIMO HLDG AG CHF23.40 (REGD)*	CHF		1 607	1 607				
NESTLE SA CHF0.10(REGD)*	CHF	670 646	158 263	78 143	750 766	80 392 023	21.77	
NOVARTIS AG CHF0.50(REGD)*	CHF	522 172	188 979	80 496	630 655	47 633 372	12.90	
OC OERLIKON CORP CHF1.00(REGD)*	CHF	161 194	37 917	110 080	89 031	565 347	0.15	
PARTNERS GROUP HLG CHF0.01 (REGD)*	CHF	2 881	692	1 450	2 123	1 708 166	0.46	
PSP SWISS PROPERTY CHF0.10 (REGD)*	CHF		34 656	21 396	13 260	1 312 740	0.36	
RICHEMONT(CIE FIN) CHF1.00 (REGD) SER 'A'*	CHF	145 830	22 559	6 645	161 744	15 249 224	4.13	
SCHINDLER-HLDG AG CHF0.1(REGD)(POST-SUBD)*	CHF	3 919	714		4 633	694 950	0.19	
SFS GROUP AG CHF0.1*	CHF	4 948		4 948				
SGS LTD CHF1(REGD)*	CHF	2 400	458	163	2 695	5 726 875	1.55	
SIEGFRIED HLDG AG CHF27 (REGD)*	CHF		939		939	690 165	0.19	
SIG COMBIBLOC GROU CHF0.1*	CHF	98 645	177 211	185 302	90 554	1 827 380	0.49	54 016
SIKA AG CHF0.01 (REG)*	CHF	21 196	35 084	30 360	25 920	5 202 144	1.41	
SONOVA HOLDING AG CHF0.05 (REGD)*	CHF	20 660	4 055	970	23 745	5 223 900	1.41	
STRAUMANN HLDG CHF0.1 (REGD)*	CHF	665	3 981	4 646				
STRAUMANN HLDG CHF0.01 (REGD) (POST SPLIT)*	CHF		50 562	22 037	28 525	2 619 736	0.71	
SULZER AG CHF0.01*	CHF	12 301	1 941		14 242	815 355	0.22	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
SWATCH GROUP CHF0.45(REGD)*	CHF	10 397		10 397				
SWISS LIFE HLDG CHF5.1(REGD)*	CHF	12 613	3 059	619	15 053	6 600 741	1.79	
SWISS PRIME SITE CHF15.3 (REGD)*	CHF	21 405	3 182	24 587				
SWISSCOM AG CHF1(REGD)*	CHF	11 574	1 961	415	13 120	6 081 120	1.65	
TECAN GROUP AG CHF0.10(REGD)*	CHF	7 196	2 300	4 728	4 768	1 635 424	0.44	
TEMENOS AG CHF5 (REGD)*	CHF	14 978	21 720	10 699	25 999	1 753 373	0.47	
U-BLOX HOLDING AG CHF15.40 (REGD)*	CHF	6 857		6 857				
UBS GROUP CHF0.10 (REGD)*	CHF	1 008 029	168 838	104 085	1 072 782	15 528 519	4.20	
VAT GROUP AG CHF0.10*	CHF	8 864	2 687	11 551				
ZUR ROSE GP AG CHF30.00*	CHF		2 687	2 687				
ZURICH INSURANCE GRP CHF0.10*	CHF	41 189	6 824	1 602	46 411	18 332 345	4.95	
<b>Total Switzerland</b>						<b>296 516 660</b>	<b>80.28</b>	
<b>Total Registered shares</b>						<b>296 516 660</b>	<b>80.28</b>	
<b>Rights</b>								
<b>Switzerland</b>								
MOBIMO HOLDING AG RIGHTS 03.05.22*	CHF		1 607	1 607				
<b>Total Switzerland</b>							<b>0.00</b>	
<b>Total Rights</b>							<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>367 952 484</b>	<b>99.63</b>	

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

### Registered shares

#### Switzerland

BACHEM HOLDING AG CHF0.05(REGD)/CLS'B**	CHF	1 307	2 437	3 744				
<b>Total Switzerland</b>							<b>0.00</b>	

### Total Registered shares

0.00

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

0.00

<b>Total securities and similar instruments</b> (thereof in lending)						<b>367 952 484</b> 2 418 041	<b>99.63</b> 0.65)	
Bank deposits at sight						181 938	0.05	
Other assets						1 164 879	0.32	
<b>Total fund assets</b>						<b>369 299 301</b>	<b>100.00</b>	
Other liabilities						-14		
<b>Net fund assets</b>						<b>369 299 287</b>		

### Valuation categories

	Market value as of 30.9.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	367 952 484	99.63
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>367 952 484</b>	<b>99.63</b>

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

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

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

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

\*\* valuation based on market-observed parameters



## Supplementary information

### Derivative financial instruments

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

There were no contracts in derivative financial instruments open at balance sheet date.

### Repurchase agreements

The fund management company does not conduct any repurchase agreements.

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:  
Class I-X

0.00%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.



# UBS (CH) Investment Fund

## – Equities UK Passive

### Category Other Funds for Traditional Investments

#### Most important figures

	ISIN	30.9.2022	30.9.2021
Net fund assets in CHF		449 204 499.76	600 287 308.13
<b>Class I-X</b>	<b>CH0566509011</b>		<sup>1</sup>
Net asset value per unit in CHF		1 212.51	1 356.38
Number of units outstanding		119 983.9410	146 225.4560
<b>Class (GBP) I-X</b>	<b>CH1103555897</b>		<sup>2</sup>
Net asset value per unit in GBP		1 021.26	
Number of units outstanding		490.0000	
<b>Class U-X</b>	<b>CH0566509060</b>		<sup>3</sup>
Net asset value per unit in CHF		101 206.90	113 044.68
Number of units outstanding		2 995.5760	3 555.6760

<sup>1</sup> Initial subscription: 26.10.2020

<sup>2</sup> Initial subscription: 21.10.2021

<sup>3</sup> Initial subscription: 12.1.2021

#### Performance

	Currency	2021/2022	2020/2021
Class I-X	CHF	-9.4%	-
Class (GBP) I-X <sup>1</sup>	GBP	-	-
Class U-X	CHF	-9.4%	-
Benchmark:			
MSCI United Kingdom (net div. reinv.)	CHF	-9.3%	-

<sup>1</sup> Due to the launch of the unit class during the financial year, no historical performance data is available.

Historical performance is no indicator of current or future performance.

The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.



Despite the ongoing pandemic, the first quarter of the reporting period was positive for most global markets. In the UK, economic activity has remained robust, despite elevated inflation and supply-chain pressures. After entering 2022 close to record highs, global equities came under pressure in January and February amid concerns over the outlook for growth, inflation, tighter central bank policy and the conflict in Ukraine. After struggling in the first two months of the year, most major equity markets regained ground in March despite an uncertain backdrop of war that contributed to heightened volatility during the month. Global stock markets fell sharply in June, capping a poor second quarter of 2022 amid concerns over the pace of monetary tightening and the drag on consumer spending from inflation. Equity markets then rallied in July, reflecting a sense among some investors that the market had become oversold. However, the summer rally in stocks that started in mid-June went into reverse in August. The main driver over the month was shifting perceptions over Federal Reserve policy, with hopes fading later in the month that the central bank was on the brink of a more dovish turn. The Fed's steadfast line on inflation was echoed by top policy-makers at the European Central Bank, while the Bank of England raised rates for the sixth meeting in a row with a 50-basis point increase, the largest single increase since 1995. While this weakened investor sentiment globally, equities held up better in some regions. The UK market, which has a heavy weighting toward defensive sectors, has returned a positive performance making it the best performing major market year to date. Global equities fell for a second straight month in September as central banks signaled a faster pace of policy tightening to curb inflation. Even defensive markets such as the UK retreated. Inflation is running at 9.9% in the UK. The Bank of England raised interest rates by 50bp at its September policy meeting, taking its key interest rate to 2.25%. Against this backdrop, Liz Truss succeeded Boris Johnson as the UK's prime minister in September. As part of a "mini budget" shortly after taking office, the new government announced a wide-ranging fiscal package that included GBP 45bn in unfunded tax cuts. This prompted concerns among investors about the UK's fiscal trajectory, and UK assets sold off heavily. The pound fell to an all-time low against the US dollar, and the yield on 30-year gilts rose above 5% for the first time since 2008. In response to the market turmoil, and with signs of contagion emerging, the BoE announced that it would intervene in the gilt market, halting its planned gilt sales and switching to buying "on whatever scale is necessary" to "restore orderly market conditions."

Since inception on 31 October 2021 to 30 September 2022, performance was negative and the fund performed in line with its benchmark, the MSCI United Kingdom (net div. reinv.). This is a passive fund which aims to replicate the performance of the index, and no active investment decisions are applied. The performance of the fund reflects the performance of its benchmark.

Breakdown by risk domicile in % of total assets	
United Kingdom	81.01
Netherlands	9.50
United States	3.02
Switzerland	2.90
Ireland	0.27
<b>Total</b>	<b>96.70</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	CHF	CHF
Bank deposits		
– at sight	14 534 518.77	11 518 602.47
Securities		
– Shares and other equity instruments	442 941 750.33	589 566 845.67
Derivative financial instruments	-412 914.81	61 569.72
Other assets	1 009 671.11	1 952 650.20
<b>Total fund assets</b>	<b>458 073 025.40</b>	<b>603 099 668.06</b>
Loans	-8 868 127.81	-2 812 096.63
Other liabilities	-397.83	-263.30
<b>Net fund assets</b>	<b>449 204 499.76</b>	<b>600 287 308.13</b>

## Statement of income

	1.10.2021-30.9.2022	26.10.2020-30.9.2021
Income	CHF	CHF
Negative interest	-8 482.14	-2 955.79
Income from securities		
– from shares and other equity instruments	21 198 292.69	22 263 091.55
– from bonus shares	603 876.29	0.00
Purchase of current net income on issue of units	627 110.44	1 255 423.73
<b>Total income</b>	<b>22 420 797.28</b>	<b>23 515 559.49</b>
<b>Expenses</b>		
Interest payable	-13 407.72	-8 365.11
Audit expenses	-13 105.11	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class (GBP) I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0.00	0.00
Other expenses	-14 423.30	-5 599.52
Payment of current net income on redemption of units	-2 306 224.43	-1 320 976.06
<b>Total expenses</b>	<b>-2 347 160.56</b>	<b>-1 334 940.69</b>
<b>Net income</b>	<b>20 073 636.72</b>	<b>22 180 618.80</b>
Realized capital gains and losses	12 713 665.16	5 726 153.37
<b>Realized result</b>	<b>32 787 301.88</b>	<b>27 906 772.17</b>
Unrealized capital gains and losses	-79 996 200.25	58 616 760.16
<b>Total result</b>	<b>-47 208 898.37</b>	<b>86 523 532.33</b>

## Allocation of result

	1.10.2021-30.9.2022	26.10.2020-30.9.2021
	CHF	CHF
Net income of the financial year	20 073 636.72	22 180 618.80
<b>Available for distribution</b>	<b>20 073 636.72</b>	<b>22 180 618.80</b>
Less federal withholding tax <sup>1</sup>	-7 025 772.85	-7 763 216.58
Net income retained for reinvestment	-13 047 863.87	-14 417 402.22
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	26.10.2020-30.9.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	600 287 308.13	0.00
Paid federal withholding tax	-7 205 171.30	0.00
Balance of unit movements	-96 668 738.70	513 763 775.80
Total result	-47 208 898.37	86 523 532.33
<b>Net fund assets at the end of the reporting period</b>	<b>449 204 499.76</b>	<b>600 287 308.13</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Development of the outstanding units

	1.10.2021-30.9.2022	26.10.2020-30.9.2021
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	146 225.4560	0.0000
Units issued	17 888.0070	174 615.8220
Units redeemed	-44 129.5220	-28 390.3660
<b>Situation at the end of the period</b>	<b>119 983.9410</b>	<b>146 225.4560</b>
Difference between units issued and units redeemed	-26 241.5150	146 225.4560
<b>Class (GBP) I-X</b>	<b>Number</b>	
Situation at the beginning of the financial year	0.0000	
Units issued	17 785.0000	
Units redeemed	-17 295.0000	
<b>Situation at the end of the period</b>	<b>490.0000</b>	
Difference between units issued and units redeemed	490.0000	
<b>Class U-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	3 555.6760	0.0000
Units issued	135.0000	3 831.1760
Units redeemed	-695.1000	-275.5000
<b>Situation at the end of the period</b>	<b>2 995.5760</b>	<b>3 555.6760</b>
Difference between units issued and units redeemed	-560.1000	3 555.6760

## Net income retained for reinvestment (accumulation)

<b>Class I-X</b>		
Reinvestment on 15.11.2022		
<b>Gross accumulation</b>	<b>CHF</b>	<b>54.189</b>
Less federal withholding tax <sup>1</sup>	CHF	-18.966
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>35.223</b>
<b>Class (GBP) I-X</b>		
Reinvestment on 15.11.2022		
<b>Gross accumulation</b>	<b>GBP</b>	<b>45.109</b>
Less federal withholding tax <sup>1</sup>	GBP	-15.788
<b>Net accumulation per unit</b>	<b>GBP</b>	<b>29.321</b>
<b>Class U-X</b>		
Reinvestment on 15.11.2022		
<b>Gross accumulation</b>	<b>CHF</b>	<b>4 522.49</b>
Less federal withholding tax <sup>1</sup>	CHF	-1 582.87
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>2 939.62</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Inventory of Fund assets

Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Bearer shares</b>								
<b>Ireland</b>								
DCC ORD EURO.25*	GBP	25 454	739	2 629	23 564	1 213 991	0.27	
<b>Total Ireland</b>						<b>1 213 991</b>	<b>0.27</b>	
<b>Switzerland</b>								
GLENCORE XSTRATA ORD USD0.01*	GBP	2 605 888	145 828	417 737	2 333 979	12 261 609	2.68	
<b>Total Switzerland</b>						<b>12 261 609</b>	<b>2.68</b>	
<b>United Kingdom</b>								
3I GROUP ORD GBP0.738636*	GBP	252 509	13 805	36 735	229 579	2 757 012	0.60	
ASTRAZENECA ORD USD0.25*	GBP	404 135	23 879	60 989	367 025	40 099 884	8.75	
AVEVA GROUP ORD GBP0.03556*	GBP	31 488	3 633	6 389	28 732	991 878	0.22	
AVIVA ORD GBP0.25*	GBP	1 021 308	44 050	1 065 358				
BAE SYSTEMS ORD GBP0.025*	GBP	845 377	49 262	147 965	746 674	6 479 396	1.41	
BARRATT DEVEL ORD GBP0.10*	GBP	269 632	38 597	64 786	243 443	915 300	0.20	
BRIT AMER TOBACCO ORD GBP0.25*	GBP	568 799	37 284	95 382	510 701	18 104 425	3.95	
BRITISH LAND CO PLC REIT*	GBP	232 718	9 457	30 375	211 800	816 109	0.18	
BT GROUP ORD GBP0.05*	GBP	2 344 156	139 826	825 537	1 658 445	2 211 196	0.48	
EVRAZ PLC ORD USD1*	GBP	131 015		131 015				
HALMA ORD GBP0.10*	GBP	98 245	3 515	12 788	88 972	1 999 093	0.44	
HIKMA PHARMACEUTIC ORD GBP0.10*	GBP	45 122		5 924	39 198	587 226	0.13	
INFORMA PLC (GB) ORD GBP0.001*	GBP	392 044	23 276	65 682	349 638	1 994 526	0.44	
JD SPORTS FASHION ORD GBP0.0025*	GBP	135 608		135 608				
JOHNSON MATTHEY ORD GBP1.109245*	GBP	51 234	6 708	14 962	42 980	865 360	0.19	
KINGFISHER ORD GBP0.157142857*	GBP	546 029	17 816	85 070	478 775	1 159 390	0.25	
LAND SECURITIES GP ORD GBP0.106666666*	GBP	181 131	11 734	24 758	168 107	963 776	0.21	
LLOYDS BANKING GP ORD GBP0.1*	GBP	18 503 789	1 378 178	3 405 514	16 476 453	7 492 823	1.64	
NATIONAL GRID ORD GBP0.12431289*	GBP	925 979	69 029	130 983	864 025	8 838 170	1.93	
OCADO GROUP PLC ORD GBP0.02*	GBP	126 018	25 526	14 582	136 962	711 031	0.16	
RECKITT BENCK GRP ORD GBP0.10*	GBP	185 751	9 692	26 012	169 431	11 124 739	2.43	
RELX PLC GBP0.1444*	GBP	398 045	29 101		427 146	10 334 275	2.26	
RELX PLC GBP0.1444*	EUR	105 674		76 490	29 184	705 184	0.15	
RENTOKIL INITIAL ORD GBP0.01*	GBP	489 598	25 182	69 526	445 254	2 335 972	0.51	
ROLLS-ROYCE HLDGS ORD GBP0.20*	GBP	2 168 723	235 173	402 062	2 001 834	1 530 598	0.33	
SAGE GROUP GBP0.01051948*	GBP	277 877	5 511	41 010	242 378	1 856 679	0.41	
SEVERN TRENT ORD GBP0.9789*	GBP	64 520	3 019	7 511	60 028	1 553 213	0.34	
SMITHS GROUP ORD GBP0.375*	GBP	102 753	6 266	19 794	89 225	1 480 300	0.32	
SPIRAX-SARCO ENG ORD GBP0.269230769*	GBP	19 096	387	1 837	17 646	2 016 350	0.44	
SSE PLC ORD GBP0.50*	GBP	282 051	22 028	51 994	252 085	4 230 723	0.92	
ST JAMES'S PLACE ORD GBP0.15*	GBP	139 479	10 222	22 582	127 119	1 446 960	0.32	
UNITED UTILITIES G ORD GBP0.05*	GBP	177 094		14 709	162 385	1 585 756	0.35	
WHITBREAD ORD GBP0.76797385*	GBP	53 418	3 076	8 429	48 065	1 215 684	0.27	
WPP PLC ORD GBP0.10*	GBP	315 624	13 801	73 350	256 075	2 110 157	0.46	
<b>Total United Kingdom</b>						<b>140 513 184</b>	<b>30.67</b>	
<b>Total Bearer shares</b>						<b>153 988 784</b>	<b>33.62</b>	
<b>Registered shares</b>								
<b>Australia</b>								
BHP GROUP LTD NPV*	GBP		529 035	529 035				
BHP GROUP PLC ORD USD0.50*	GBP	550 195	11 564	561 759				
<b>Total Australia</b>							<b>0.00</b>	
<b>Netherlands</b>								
SHELL PLC ORD EURO.07*	EUR		49		49	1 211		
SHELL PLC ORD EURO.07*	GBP		2 030 153	268 029	1 762 124	43 493 989	9.49	
<b>Total Netherlands</b>						<b>43 493 200</b>	<b>9.50</b>	
<b>Switzerland</b>								
COCA-COLA HBC AG ORD CHF6.70*	GBP	53 307	4 227	9 480	48 054	999 990	0.22	
<b>Total Switzerland</b>						<b>999 990</b>	<b>0.22</b>	
<b>United Kingdom</b>								
ABRDN PLC ORD GBP0.1396825396*	GBP	566 476	24 200	69 418	521 258	796 648	0.17	
ADMIRAL GROUP ORD GBP0.001*	GBP	49 849	5 534	12 105	43 278	910 351	0.20	
ANGLO AMERICAN USD0.54945*	GBP	337 494	22 151	58 691	300 954	9 045 304	1.97	
ANTOFAGASTA ORD GBP0.05*	GBP	101 696	3 353	10 686	94 363	1 156 532	0.25	
ASHTREAD GROUP ORD GBP0.10*	GBP	117 311	7 918	20 551	104 678	4 699 375	1.03	
ASSOCD BRIT FOODS ORD GBP0.0568*	GBP	91 836	2 778	10 920	83 694	1 160 027	0.25	
AUTO TRADER GROUP ORD GBP0.01*	GBP	256 690	6 460	37 493	225 657	1 276 857	0.28	
AVIVA ORD GBP0.33*	GBP		710 402	47 129	663 273	2 829 008	0.62	
BARCLAYS ORD GBP0.25*	GBP	4 427 395	255 694	720 282	3 962 807	6 282 834	1.37	
BERKELEY GP HLDGS ORD GBP0.053943*	GBP	29 997	4 638	8 518	26 117	946 082	0.21	
BP ORD USD0.25*	GBP	5 283 978	307 422	1 016 400	4 575 000	21 770 361	4.75	
BUNZL ORD GBP0.32142857*	GBP	87 346	3 239	11 613	78 972	2 394 796	0.52	
BURBERRY GROUP ORD GBP0.0005*	GBP	104 633	7 791	17 424	95 000	1 887 159	0.41	
COMPASS GROUP ORD GBP0.1105*	GBP	466 335	34 796	78 168	422 963	8 388 145	1.83	
CRODA INTL ORD GBP0.10609756*	GBP	36 613	2 404	5 662	33 355	2 362 314	0.52	
DIAGEO ORD GBP0.28 101/108*	GBP	610 511	37 152	106 002	541 661	22 600 170	4.93	
DIRECT LINE INSURA ORD GBP 0.109090909*	GBP	344 643		344 643				
ENTAIN PLC ORD EURO.01*	GBP	152 207	18 254	29 671	140 790	1 679 918	0.37	
EXPERIAN ORD USD0.10*	GBP	241 156	12 619	35 671	218 104	6 376 683	1.39	
FERGUSON PLC (NEW) ORD GBP0.10*	GBP	57 972	3 987	11 143	50 816	5 250 485	1.15	
GLAXOSMITHKLINE ORD GBP0.25*	GBP	1 313 849	71 851	1 385 700				
HALEON PLC ORD GBP1.25*	GBP		1 266 589	70 014	1 196 575	3 671 296	0.80	
HARGREAVES LANSDOW ORD GBP0.004 (WI)*	GBP	94 080	8 117	20 497	81 700	778 445	0.17	
HSBC HLDGS ORD USD0.50(UK REG)*	GBP	5 327 400	291 395	856 105	4 762 690	24 453 129	5.34	
IMPERIAL BRANDS PL GBP0.10*	GBP	245 834	13 181	46 147	212 868	4 338 510	0.95	
INTERCONTL HOTELS ORD GBP0.208521303*	GBP	47 440	2 802	7 247	42 995	2 063 889	0.45	
INTERTEK GROUP ORD GBP0.01*	GBP	41 818	1 777	6 004	37 591	1 531 062	0.33	
JD SPORTS FASHION ORD GBP0.0005*	GBP		666 027	65 275	600 752	661 377	0.14	
LEGAL & GENERAL GP ORD GBP0.025*	GBP	1 565 687	67 499	210 769	1 422 417	3 383 539	0.74	
LONDON STOCK EXCH ORD GBP0.06918604*	GBP	85 836	6 978	14 764	78 050	6 541 388	1.43	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
M&G PLC ORD GBP0.05*	GBP	672 471	20 636	78 534	614 573	1 124 617	0.25	
MELROSE INDUST PLC ORD GBP0.076190476*	GBP	1 157 184	67 970	179 156	1 045 998	1 174 541	0.26	
MONDI ORD EURO.20*	GBP	125 630	7 995	17 638	115 987	1 776 472	0.39	
MORRISON(V)SUPRMKT ORD GBP0.10*	GBP	625 988		625 988				
NATWEST GROUP PLC ORD GBP1*	GBP	1 504 643	79 251	1 583 894				
NATWEST GROUP PLC ORD GBP1.0769*	GBP		1 327 059	52 807	1 274 252	3 162 699	0.69	
NEXT ORD GBP0.10*	GBP	34 560	1 998	5 949	30 609	1 614 608	0.35	
PEARSON ORD GBP0.25*	GBP	194 995	7 425	43 101	159 319	1 517 305	0.33	
PERSIMMON ORD GBP0.10*	GBP	82 813	1 628	8 634	75 807	1 030 720	0.23	
PHOENIX GP HLDGS ORD GBP0.10*	GBP	171 379	27 099	21 401	177 077	1 024 930	0.22	
PRUDENTIAL ORD GBP0.05*	GBP	681 495	70 387	101 015	650 867	6 391 738	1.40	
RIO TINTO ORD GBP0.10*	GBP	292 325	19 353	45 554	266 124	14 315 674	3.13	
SAINSBURY(J) ORD GBP0.28571428*	GBP	437 745	16 801	32 618	421 928	808 020	0.18	
SCHRODERS VTG SHS GBP1*	GBP	33 053	6 624	39 677				
SMITH & NEPHEW ORD USD0.20*	GBP	227 680	18 744	38 105	208 319	2 404 425	0.52	
STANDARD CHARTERED ORD USD0.50*	GBP	697 956	26 722	129 076	595 602	3 709 132	0.81	
TAYLOR WIMPEY ORD GBP0.01*	GBP	938 824	34 451	148 012	825 263	800 644	0.17	
TESCO ORD GBP0.0633333*	GBP	2 019 380	103 558	338 000	1 784 938	4 055 646	0.89	
UNILEVER PLC ORD GBP0.031111*	GBP	408 872	39 377	61 903	386 346	16 847 826	3.68	
UNILEVER PLC ORD GBP0.031111*	EUR	275 075		56 747	218 328	9 519 549	2.08	
VODAFONE GROUP ORD USD0.2095238(POST CONS)*	GBP	7 290 717	520 007	1 491 193	6 319 531	7 021 150	1.53	
<b>Total United Kingdom</b>						<b>227 535 382</b>	<b>49.67</b>	

<b>United States</b>								
GSK PLC ORD GBP0.3125*	GBP		1 015 298	51 693	963 605	13 824 902	3.02	
JACKSON FINANCIAL COM USD0.01 CL A WI*	USD	0		0				
<b>Total United States</b>						<b>13 824 902</b>	<b>3.02</b>	

<b>Total Registered shares</b>						<b>285 855 474</b>	<b>62.40</b>	
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<b>Investment certificates, closed end</b>								
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<b>United Kingdom</b>								
SEGRO PLC REIT*	GBP	311 101	6 992	35 229	282 864	2 340 232	0.51	
<b>Total United Kingdom</b>						<b>2 340 232</b>	<b>0.51</b>	

<b>Total Investment certificates, closed end</b>						<b>2 340 232</b>	<b>0.51</b>	
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<b>Total Securities traded on an exchange</b>						<b>442 184 490</b>	<b>96.53</b>	
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## Securities traded neither on an exchange nor on a regulated market

<b>Bearer shares</b>								
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<b>United Kingdom</b>								
ROYAL DUTCH SHELL 'B'SHS EURO.07 (UK LIST)**	GBP	967 768	16 875	984 643				
<b>Total United Kingdom</b>							<b>0.00</b>	

<b>Total Bearer shares</b>							<b>0.00</b>	
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<b>Registered shares</b>								
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<b>United Kingdom</b>								
ROYAL DUTCH SHELL PLC 'A'SHS EURO.07**	EUR	49		49				
ROYAL DUTCH SHELL PLC 'A'SHS EURO.07**	GBP	1 069 760	23 112	1 092 872				
SCHRODERS PLC ORD GBP0.20**	GBP		177 041		177 041	757 260	0.17	
<b>Total United Kingdom</b>						<b>757 260</b>	<b>0.17</b>	

<b>Total Registered shares</b>						<b>757 260</b>	<b>0.17</b>	
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<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>757 260</b>	<b>0.17</b>	
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<b>Total securities and similar instruments</b> (thereof in lending)						<b>442 941 750</b>	<b>96.70</b> (0.00)	
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Bank deposits at sight						14 534 519	3.17	
Derivative financial instruments						-412 915	-0.09	
Other assets						1 009 671	0.22	
<b>Total fund assets</b>						<b>458 073 025</b>	<b>100.00</b>	

Short-term bank liabilities						-8 868 128		
Other liabilities						-397		
<b>Net fund assets</b>						<b>449 204 500</b>		

Valuation categories		Market value as of 30.9.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market		441 771 575	96.44
Investments valuation based on market-observed parameters		757 260	0.17
Investments valued with suitable valuation models taking account of the current market circumstances		–	–
<b>Total</b>		<b>442 528 835</b>	<b>96.61</b>

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

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

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

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

\*\* valuation based on market-observed parameters



## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
FTSE 100 INDEX FUTURE 16.12.22*	79	GBP	6 001 699	-412 915	-0.09
			6 001 699	-412 915	-0.09

Liquidity linked to open derivative financial instruments: CHF 6 001 699

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

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

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
FTSE 100 INDEX FUTURE 17.12.21	GBP	18	128
FTSE 100 INDEX FUTURE 18.03.22	GBP	158	158
FTSE 100 INDEX FUTURE 17.06.22	GBP	115	115
FTSE 100 INDEX FUTURE 16.09.22	GBP	108	108
FTSE 100 INDEX FUTURE 16.12.22	GBP	79	0

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
GBP	1 148 806	CHF	1 400 000	04.05.2022



## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	6 001 699.14	1.34%
Total exposure- reducing positions	–	–

### Repurchase agreements

The fund management company does not conduct any repurchase agreements.

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-X	0.01%
Class (GBP) I-X	0.00%
Class U-X	0.00%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

### Exchange rates

EUR 1 = CHF	0.964221	USD 1 = CHF	0.984250
GBP 1 = CHF	1.098718		



# UBS (CH) Investment Fund

## – Equities USA Passive

### Category Other Funds for Traditional Investments

#### Three-year comparison

	ISIN	30.9.2022	30.9.2021	30.9.2020
Net fund assets in CHF		1 116 368 030.75	1 430 309 037.72	1 199 224 263.94
<b>Class I-A1</b>	<b>CH0015799726</b>			
Net asset value per unit in CHF		2 640.59	3 054.70	2 325.52
Number of units outstanding		521.7540	131.1470	236.3490
<b>Class I-B</b>	<b>CH0015799742</b>			
Net asset value per unit in CHF		2 538.94	2 933.70	2 230.82
Number of units outstanding		26 689.1850	26 874.8520	26 888.8220
<b>Class I-X</b>	<b>CH0015799809</b>			
Net asset value per unit in CHF		2 786.17	3 218.12	2 446.12
Number of units outstanding		342 680.3150	402 524.6240	449 892.9690
<b>Class (USD) I-X</b>	<b>CH0295355710</b>			
Net asset value per unit in USD		1 946.86	2 372.58	1 831.10
Number of units outstanding		44 197.3280	22 586.0980	21 332.0870
<b>Class W</b>	<b>CH0356550415</b>			
Net asset value per unit in CHF		154.17	178.39	135.83
Number of units outstanding		50 408.2460	31 985.3960	17 000.6770

#### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-A1	CHF	-13.4%	31.8%	7.1%
Class I-B	CHF	-13.2%	32.0%	7.3%
Class I-X	CHF	-13.2%	32.1%	7.4%
Class (USD) I-X	USD	-17.7%	30.1%	16.6%
Class W	CHF	-13.4%	31.8%	7.1%
Benchmark:				
MSCI USA (net div. reinv.)	CHF	-13.1%	31.9%	7.3%
MSCI USA (net div. reinv.)	USD	-17.6%	29.9%	16.4%

Historical performance is no indicator of current or future performance.  
The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.



During the first quarter of the reporting period, US equities were at record highs with investors focusing on economic and earnings fundamentals rather than worries about the COVID-19 pandemic. On the economic front, inflation and supply chain issues remained in the spotlight. The Fed took a more hawkish turn at its December meeting, announcing an accelerated tapering of bond purchases at a pace of USD 30bn per month. It also raised its growth and inflation outlook, and released a new “dot plot” that signaled three rate hikes in 2022. The following months saw rising risks for the global growth outlook as Russia invaded Ukraine. The US economy downshifted in Q1-22, as the Omicron variant weighed on activity in the very early part of 2022 and inventory builds decelerated. However, after struggling in the first two months of the year, US equities regained ground in March despite continued uncertainty over the war in Ukraine, increasingly hawkish central bank policy—including the first Federal Reserve rate hike since 2018—and concerns about the economic growth outlook in light of high inflation and commodity prices. In June, US equities fell sharply capping the end to a challenging quarter and one of the worst first halves of a year in decades for investors. The main reason for the weak global sentiment has been concerns that persistently high inflation will lead to aggressive central bank tightening and undermine consumer spending. Stubborn inflation has elicited a hawkish response from most central banks. Equity markets rallied in July, reflecting a sense among some investors that the market had become oversold, after the worst first-half performance for US stocks since 1970. The summer rally in stocks that started in mid-June went into reverse in August. The main driver over the month was shifting perceptions over Federal Reserve policy, with hopes fading later in the month that the central bank was on the brink of a more dovish turn. Equity markets fell for a second straight month in September as central banks signaled a faster pace of policy tightening to curb inflation. The Federal Reserve raised rates by 75 basis points in September—its third consecutive hike of this magnitude—setting the federal funds target range at 3–3.25%.

Over the financial year, from 1 October 2021 to 30 September 2022, performance was negative and the fund performed in line with its benchmark, the MSCI USA (net div. reinv.). This is a passive fund which aims to replicate the performance of the index, and no active investment decisions are applied. The performance of the fund reflects the performance of its benchmark.

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

Apple Inc	6.97
Microsoft Corp	5.15
Alphabet Inc	3.48
Amazon.Com Inc	3.22
Tesla Inc	2.18
United Health Group	1.47
Johnson & Johnson	1.34
Exxon Mobil Corp	1.15
Berkshire Hathaway	1.07
Meta Platforms Inc	0.97
Others	72.03
<b>Total</b>	<b>99.03</b>

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

### Breakdown by sectors in % of total assets

Internet, software & IT services	17.07
Pharmaceuticals, cosmetics & medical products	9.08
Computer hardware & network equipment providers	8.77
Financial & investment companies	8.75
Retail trade, department stores	7.03
Banks & credit institutions	6.49
Petroleum	3.92
Electronics & semiconductors	3.86
Energy & water supply	2.99
Food & soft drinks	2.79
Others	28.28
<b>Total</b>	<b>99.03</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	CHF	CHF
Bank deposits		
– at sight	11 497 688.85	9 707 956.28
Securities		
– Shares and other equity instruments	1 106 339 114.54	1 420 827 492.35
Derivative financial instruments	-1 309 089.41	-288 341.60
Other assets	633 327.18	1 110 558.25
<b>Total fund assets</b>	<b>1 117 161 041.16</b>	<b>1 431 357 665.28</b>
Loans	-786 782.05	-1 044 698.44
Other liabilities	-6 228.36	-3 929.12
<b>Net fund assets</b>	<b>1 116 368 030.75</b>	<b>1 430 309 037.72</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	CHF	CHF
Income from bank assets	2 488.01	158.85
Negative interest	-2 290.17	-1 508.93
Income from securities		
– from shares and other equity instruments	13 396 957.53	12 011 704.81
– from bonus shares	565 026.13	59 108.65
Income from securities lending	173 277.91	173 354.97
Offset payments from securities lending	1 286 158.94	1 765 478.47
Purchase of current net income on issue of units	918 485.85	733 352.38
<b>Total income</b>	<b>16 340 104.20</b>	<b>14 741 649.20</b>
<b>Expenses</b>		
Interest payable	-648.21	-8 470.14
Audit expenses	-20 823.80	-20 823.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-2 926.51	-898.70
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-42 527.87	-39 420.21
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class (USD) I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-15 092.08	-8 148.45
Compensation of the class action processing	4 093.74	-5 166.80
Other expenses	-35 786.36	-35 987.16
Payment of current net income on redemption of units	-1 950 264.79	-1 451 454.38
<b>Total expenses</b>	<b>-2 063 975.88</b>	<b>-1 570 369.64</b>
<b>Net income</b>	<b>14 276 128.32</b>	<b>13 171 279.56</b>
Realized capital gains and losses	122 441 826.53	128 568 018.43
<b>Realized result</b>	<b>136 717 954.85</b>	<b>141 739 297.99</b>
Unrealized capital gains and losses	-311 093 361.85	229 719 186.49
<b>Total result</b>	<b>-174 375 407.00</b>	<b>371 458 484.48</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net income of the financial year	14 276 128.32	13 171 279.56
<b>Available for distribution</b>	<b>14 276 128.32</b>	<b>13 171 279.56</b>
Less federal withholding tax <sup>1</sup>	-4 996 644.91	-4 609 947.85
Net income retained for reinvestment	-9 279 483.41	-8 561 331.71
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	1 430 309 037.72	1 199 224 263.94
Paid federal withholding tax	-4 531 802.25	-5 107 524.42
Balance of unit movements	-135 033 797.72	-135 266 186.28
Total result	-174 375 407.00	371 458 484.48
<b>Net fund assets at the end of the reporting period</b>	<b>1 116 368 030.75</b>	<b>1 430 309 037.72</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Development of the outstanding units

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	131.1470	236.3490
Units issued	395.2200	0.0000
Units redeemed	-4.6130	-105.2020
<b>Situation at the end of the period</b>	<b>521.7540</b>	<b>131.1470</b>
Difference between units issued and units redeemed	390.6070	-105.2020
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	26 874.8520	26 888.8220
Units issued	1 671.2700	0.0000
Units redeemed	-1 856.9370	-13.9700
<b>Situation at the end of the period</b>	<b>26 689.1850</b>	<b>26 874.8520</b>
Difference between units issued and units redeemed	-185.6670	-13.9700
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	402 524.6240	449 892.9690
Units issued	39 878.9460	56 746.0000
Units redeemed	-99 723.2550	-104 114.3450
<b>Situation at the end of the period</b>	<b>342 680.3150</b>	<b>402 524.6240</b>
Difference between units issued and units redeemed	-59 844.3090	-47 368.3450
<b>Class (USD) I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	22 586.0980	21 332.0870
Units issued	21 709.5340	1 680.2410
Units redeemed	-98.3040	-426.2300
<b>Situation at the end of the period</b>	<b>44 197.3280</b>	<b>22 586.0980</b>
Difference between units issued and units redeemed	21 611.2300	1 254.0110
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	31 985.3960	17 000.6770
Units issued	27 100.3890	20 324.4360
Units redeemed	-8 677.5390	-5 339.7170
<b>Situation at the end of the period</b>	<b>50 408.2460</b>	<b>31 985.3960</b>
Difference between units issued and units redeemed	18 422.8500	14 984.7190



## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>27.316</b>
Less federal withholding tax <sup>1</sup>	CHF	-9.561
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>17.755</b>

### Class I-B

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>31.030</b>
Less federal withholding tax <sup>1</sup>	CHF	-10.861
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>20.169</b>

### Class I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>35.798</b>
Less federal withholding tax <sup>1</sup>	CHF	-12.529
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>23.269</b>

### Class (USD) I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>USD</b>	<b>25.022</b>
Less federal withholding tax <sup>1</sup>	USD	-8.758
<b>Net accumulation per unit</b>	<b>USD</b>	<b>16.264</b>

### Class W

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>1.539</b>
Less federal withholding tax <sup>1</sup>	CHF	-0.539
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>1.000</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Inventory of Fund assets

Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Bearer shares</b>								
<b>China</b>								
NXP SEMICONDUCTORS EURO.20*	USD	10 695	501	1 679	9 517	1 381 742	0.12	
<b>Total China</b>						<b>1 381 742</b>	<b>0.12</b>	
<b>Israel</b>								
SOLAREDGE TECHNOLO USD0.0001*	USD	2 029		212	1 817	413 939	0.04	1 814
<b>Total Israel</b>						<b>413 939</b>	<b>0.04</b>	
<b>United Kingdom</b>								
LIBERTY GLOBAL INC USD0.01 A*	USD	4 550			4 550	69 817	0.01	
<b>Total United Kingdom</b>						<b>69 817</b>	<b>0.01</b>	
<b>United States</b>								
3M CO COM*	USD	22 540	2 760	5 829	19 471	2 117 659	0.19	
AFLAC INC COM USD0.10*	USD	25 137	6 284	10 515	20 906	1 156 412	0.10	
AKAMAI TECHNOLOGIES INC COM*	USD	6 146		784	5 362	423 893	0.04	
ALBEMARLE CORP COM USD0.01*	USD	4 418		333	4 085	1 063 224	0.10	
ALCOA CORP COM USD0.01*	USD		6 921		6 921	229 292	0.02	
ALIGN TECHNOLOGY INC COM*	USD	3 005		452	2 553	520 424	0.05	
ALLEGHANY CORP DEL COM*	USD	612		103	509	420 510	0.04	
ALLIANT ENERGY CORP COM*	USD	9 825		1 416	8 409	438 575	0.04	
ALNYLAM PHARMACEUTICALS INC COM*	USD	4 441			4 441	874 910	0.08	
ALPHABET INC CAP STK USD0.001 CL C*	USD	11 372	207 366	19 315	199 423	18 872 523	1.69	
ALTICE USA INC COM USD0.01 CL A*	USD	10 408		10 408				
AMC ENTMT HLDGS IN COM USD0.01 'A'*	USD	19 665			19 665	134 906	0.01	19 665
AMER ELEC PWR INC COM USD6.50*	USD	19 870	2 685	4 362	18 193	1 548 013	0.14	
AMERCO COM*	USD	385			385	192 962	0.02	
AMERICAN HOMES 4 R COM USD0.01*	USD		11 744		11 744	379 252	0.03	
AMERICAN WATER WOR COM STK USD0.01*	USD	7 395		1 080	6 315	809 015	0.07	6 315
ANSYS INC COM*	USD	3 425		306	3 119	680 591	0.06	
ARISTA NETWORKS IN COM USD0.0001*	USD	2 269	9 989	3 717	8 541	949 007	0.08	7 972
ARROW ELECTRS INC COM*	USD	2 284			2 284	207 246	0.02	
BAKER HUGHES COMPA COM USD0.0001 CL A*	USD	27 025	20 323	11 820	35 528	732 938	0.07	
BERKLEY(WR)CORP COM USD0.20*	USD	5 552	8 328	6 776	7 104	451 551	0.04	
BERKSHIRE HATHAWAY CLASS'B'COM USD0.0033*	USD	51 653	4 967	11 261	45 359	11 921 000	1.07	
BIO RAD LABS INC CL A*	USD	985			985	404 411	0.04	
BIO-TECHNE CORP COM USD0.01*	USD	1 525			1 525	426 279	0.04	
BIOMARIN PHARMA COM USD0.001*	USD	7 307		995	6 312	526 641	0.05	
BLACK KNIGHT INC COM USD0.0001 WI*	USD	5 993			5 993	381 817	0.03	
BLACKROCK INC COM STK USD0.01*	USD	5 923		492	5 431	2 941 501	0.26	5 431
BOOZ ALLEN HAMILTO COM USD0.01 CLASS 'A'*	USD	4 626	1 038	975	4 689	426 209	0.04	
BOSTON BEER INC CL A*	USD	285		285				
BOSTON PPTY'S INC COM USD0.01*	USD	6 068		696	5 372	396 396	0.04	5 372
BOSTON SCIENTIFIC COM USD0.01*	USD	54 817	13 277	18 002	50 092	1 909 507	0.17	
BROADRIDGE FIN SOL COM STK USD0.01*	USD	4 654		582	4 072	578 415	0.05	4 072
BROWN & BROWN INC COM*	USD	9 565	2 694	4 311	7 948	473 124	0.04	
BROWN FORMAN CORP CL B*	USD	11 457	2 732	3 729	10 460	685 355	0.06	
CABLE ONE INC COM USD1 'WI'*	USD	184			184	154 489	0.01	184
CADENCE DESIGN SYS COM USD0.01*	USD	10 978	1 537	2 909	9 606	1 545 183	0.14	
CAMPBELL SOUP CO CAP USD0.0375*	USD	6 588	2 602	1 998	7 192	333 550	0.03	
CARLISLE COS INC COM*	USD		1 618		1 618	446 558	0.04	
CARVANA CO COM USD0.001 CL A*	USD	2 910	1 116	4 026				
CATALENT INC COM USD0.01*	USD	6 634		693	5 941	423 120	0.04	
CDW CORP COM USD0.01*	USD	5 524	531	1 419	4 636	712 190	0.06	
CERNER CORP COM*	USD	11 443	2 991	14 434				
CHARLES RIV LABS INTL INC COM*	USD	1 970			1 970	381 590	0.03	
CHENIERE ENERGY INC COM NEW*	USD	9 169	693	2 020	7 842	1 280 574	0.11	
CINCINNATI FINL CORP COM*	USD	6 245		627	5 618	495 279	0.04	
CINTAS CORP COM*	USD	3 797		423	3 374	1 289 124	0.12	
CLEVELAND CLIFFS COM USD0.125*	USD		16 362		16 362	216 925	0.02	16 362
CLOROX CO DEL COM*	USD	4 853		542	4 311	544 772	0.05	4 311
CME GROUP INC COM STK USD0.01 CLASS'A'*	USD	13 869	1 269	2 479	12 659	2 206 973	0.20	
CMS ENERGY CORP COM*	USD	12 157	4 411	6 717	9 851	564 686	0.05	
COCA-COLA CO COM USD0.25*	USD	159 582	21 720	35 939	145 363	8 014 979	0.72	
COGNEX CORP COM*	USD	6 801			6 801	277 462	0.02	6 801
COLGATE-PALMOLIVE COM USD1*	USD	30 405	6 108	8 637	27 876	1 927 446	0.17	
CONSTELLATION BRDS CLASS'A'COM USD0.01*	USD	6 885		1 177	5 708	1 290 365	0.12	1 030
COPART INC COM*	USD	8 283	1 525	2 595	7 213	755 376	0.07	
COSTAR GROUP INC COM*	USD	15 820	2 620	4 862	13 578	930 813	0.08	
COTERRA ENERGY INC COM USD0.10*	USD	21 137	14 868	6 535	29 470	757 633	0.07	
COUPA SOFTWARE INC COM USD0.0001*	USD	3 001		370	2 631	152 266	0.01	
CSX CORP COM USD1*	USD	90 216	13 660	27 697	76 179	1 997 445	0.18	
DEERE & CO COM USD1*	USD	11 611	589	2 023	10 177	3 344 480	0.30	
DEVON ENERGY CORP NEW COM*	USD	25 224	3 774	6 432	22 566	1 335 523	0.12	
DEXCOM INC COM*	USD	3 773	14 664	4 880	13 557	1 074 684	0.10	
DIGITAL REALTY TRU COM STK USD0.01*	USD	10 910		608	10 302	1 005 660	0.09	10 302
DOMINION ENERGY IN COM STK NPV*	USD	30 895	2 527	4 896	28 526	1 940 382	0.17	
DROPBOX INC COM USD0.0001 CL A*	USD	12 283		3 812	8 471	172 755	0.02	
DUKE ENERGY CORP COM USD0.001 (POST REV SPLT)*	USD	29 959	3 231	5 869	27 321	2 501 372	0.22	
ECOLAB INC COM*	USD	9 891	1 047	1 694	9 244	1 313 992	0.12	
EDWARDS LIFESCIENCES CORP COM*	USD	24 012	4 203	6 046	22 169	1 802 973	0.16	
ENPHASE ENERGY INC COM USD0.00001*	USD	4 971	399	639	4 731	1 292 035	0.12	
ENTEGRIS INC COM*	USD		5 511	727	4 784	390 912	0.03	
EOG RESOURCES INC COM USD0.01*	USD	22 683	858	2 860	20 681	2 274 295	0.20	
EPAM SYS INC COM USD0.001*	USD	2 165		213	1 952	695 860	0.06	1 952
EQT CORPORATION*	USD		12 582		12 582	504 641	0.05	
EQUIFAX INC COM*	USD	4 713		411	4 302	725 876	0.06	
EQUITY LIFESTYLE PPTY'S INC*	USD	7 087		1 436	5 651	349 516	0.03	
ERIE INDTRY CO CL A*	USD	1 057			1 057	231 281	0.02	
ESSEX PROP TRUST COM USD0.0001*	USD	2 675		279	2 396	571 242	0.05	975
ETSY INC USD0.001*	USD	4 996	645	1 344	4 297	423 482	0.04	4 297
EXACT SCIENCES CORP COM*	USD	6 638			6 638	212 272	0.02	6 638
EXPEDITRS INTL WASH COM USD0.01*	USD	6 305		733	5 572	484 313	0.04	
F M C CORP COM NEW*	USD	5 349		703	4 646	483 348	0.04	
F5 NETWORK INC COM STK NPV*	USD	2 502		469	2 033	289 602	0.03	
FACTSET RESH SYS INC COM*	USD	1 715		230	1 485	584 805	0.05	
FAIR ISAAC CORP COM*	USD	1 233		184	1 049	425 391	0.04	967



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
FASTENAL COM USD0.01*	USD	22 279	8 186	10 494	19 971	904 983	0.08	
FIDELITY NATL FINL FNF GROUP COM USD0.0001*	USD	10 859		1 905	8 954	319 030	0.03	
FIRST CTZNS BANCSHARES INC N C CL A*	USD		365		365	286 478	0.03	365
FORTINET INC COM USD0.001*	USD	5 312	26 676	7 475	24 513	1 185 356	0.11	
FORTIVE CORP COM USD0.01*	USD	12 908	5 470	6 954	11 424	655 529	0.06	
FRANKLIN RES INC COM*	USD	11 069			11 069	234 453	0.02	11 069
GALLAGHER ARTHUR J & CO COM*	USD	7 474	609	919	7 164	1 207 301	0.11	
GAMING & LEISURE P COM USD0.01*	USD		7 759		7 759	337 852	0.03	
GARTNER INC COM*	USD	3 449		580	2 869	781 321	0.07	
GEN DYNAMICS CORP COM USD1*	USD	9 139		686	8 453	1 765 226	0.16	
GENERAC HLDGS INC COM USD0.01*	USD	2 508		314	2 194	384 683	0.03	2 194
GUIDEWIRE SOFTWARE COM USD0.0001*	USD	3 293			3 293	199 589	0.02	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD		9 535	9 535				
HEICO CORP NEW CL A*	USD	3 512		753	2 759	311 256	0.03	
HEICO CORP NEW COM*	USD	1 844		498	1 346	190 745	0.02	1 346
HENRY JACK & ASSOC COM USD0.01*	USD	2 967		428	2 539	455 495	0.04	
HONEYWELL INTL INC COM USD1*	USD	27 175	3 659	6 817	24 017	3 946 959	0.35	
HORIZON THERAPEUTI COM USD0.0001*	USD	7 839	1 974	2 697	7 116	433 473	0.04	
HUBSPOT INC COM USD0.001*	USD	1 736			1 736	461 543	0.04	
HUNT J B TRANS SVCS INC COM*	USD	3 218		418	2 800	431 078	0.04	
IDEX CORP COM*	USD	2 883			2 883	567 093	0.05	
IDEX LABORATORIES COM USD0.10*	USD	3 326		397	2 929	939 238	0.08	
IHS MARKIT LTD COM*	USD	14 918	1 323	16 241				
ILLINOIS TOOL WKS COM NPV*	USD	12 388	1 073	2 300	11 161	1 984 479	0.18	
ILLUMINA INC COM USD0.01*	USD	5 771	283	511	5 543	1 040 893	0.09	
INCYTE CORPORATION COM USD0.001*	USD	6 509	2 599	2 459	6 649	436 111	0.04	
INSULET CORP COM STK USD0.001*	USD	2 669		280	2 389	539 405	0.05	2 299
INTERCONTINENTAL E COM USD0.01*	USD	21 593	2 577	4 703	19 467	1 731 142	0.15	13 167
INTERNATIONAL FLAVORS&FRAGRANC COM*	USD	10 010	720	1 323	9 407	840 980	0.08	
INTERPUBLIC GROUP COM USD0.10*	USD	14 832	2 674	2 655	14 851	374 198	0.03	
INTUITIVE SURGICAL COM USD0.001*	USD	4 660	15 112	7 182	12 590	2 322 702	0.21	
INVITATION HOMES I COM USD0.01*	USD	21 937	6 709	6 450	22 196	737 753	0.07	
IPG PHOTONICS CORP COM USD0.0001*	USD	1 602		1 602				
JOHNSON & JOHNSON COM USD1*	USD	102 709	11 810	21 068	93 451	15 025 713	1.34	
JP MORGAN CHASE & COM USD1*	USD	118 056	12 742	26 969	103 829	10 679 241	0.96	
JUNIPER NETWORKS COM USD0.00001*	USD	12 917	6 295	8 027	11 185	287 551	0.03	
KRAFT HEINZ CO COM USD0.01*	USD	26 907	4 336	4 240	27 003	886 366	0.08	
LAMB WESTON HLDGS COM USD1.00 WI*	USD	5 860		5 860				
LEIDOS HLDGS INC COM USD0.0001*	USD	5 637		801	4 836	416 343	0.04	
LENNOX INTL INC COM*	USD	1 498			1 498	328 306	0.03	448
LIBERTY BROADBAND COM USD0.01 CL 'A'*	USD	1 092		1 092				
LIBERTY BROADBAND COM USD0.01 CL 'C'*	USD	5 883		1 375	4 508	327 451	0.03	
LIBERTY MEDIA CORP COM USD0.01 SER A SIRIUSXM*	USD	3 485			3 485	130 584	0.01	
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM*	USD	6 292			6 292	233 534	0.02	
LIBERTY MEDIA CORP COM USD0.01 SER C FORMULA*	USD	7 306			7 306	420 669	0.04	
LIVE NATION INC COM*	USD	6 034	796	876	5 954	445 611	0.04	5 954
LOEWS CORP COM*	USD	8 588	1 262	2 529	7 321	359 132	0.03	
LPL FINL HLDGS INC COM USD0.001*	USD		2 581		2 581	555 016	0.05	
LYONDELLBASELL IND COM USD0.01*	USD	9 969	864	1 698	9 135	676 852	0.06	
M & T BANK CORP COM USD0.50*	USD	4 914	2 203	599	6 518	1 131 153	0.10	
MARKEL CORP COM*	USD	583		56	527	562 385	0.05	
MARKETAXESS HLDGS INC COM*	USD	1 478			1 478	323 661	0.03	1 478
MARSH & MCLENNAN COM USD1*	USD	19 633	2 346	4 456	17 523	2 574 807	0.23	
MARTIN MARIETTA M. COM USD0.01*	USD	2 531			2 531	802 370	0.07	
MASIMO CORPORATION COM STK USD0.001*	USD	2 183		568	1 615	224 383	0.02	
MEDICAL PROP TST COM USD0.001*	USD	21 536	4 228	4 760	21 004	245 184	0.02	21 004
METTLER TOLEDO INTERNATIONAL COM*	USD	957	66	164	859	916 592	0.08	
MOLINA HEALTHCARE INC COM*	USD	2 206			2 206	716 167	0.06	
MONGODB INC COM USD0.001 CL A*	USD	2 222	266	217	2 271	443 828	0.04	2 271
MONOLITHIC PWR SYS INC COM*	USD	1 866		191	1 675	599 108	0.05	
MONSTER BEV CORP USD0.005(NEW)*	USD	15 794	1 901	3 680	14 015	1 199 549	0.11	9 500
MOODYS CORP COM USD0.01*	USD	6 667		606	6 061	1 450 282	0.13	4 424
NASDAQ INC COM STK USD0.01*	USD	4 317	13 167	4 853	12 631	704 649	0.06	
NEUROCRINE BIOSCIENCES INC COM*	USD	3 682			3 682	384 906	0.03	
NEWS CORP NEW COM USD0.01 CL 'A'*	USD	15 485		4 586	10 899	162 090	0.01	
NEXTERA ENERGY INC COM USD0.01*	USD	76 158	9 910	16 861	69 207	5 341 053	0.48	
NORDSON CORP COM*	USD	2 301		341	1 960	409 496	0.04	
NORTHROP GRUMMAN COM USD1*	USD		5 256		5 256	2 433 068	0.22	
NOVOOCURE LTD COM USD0.00*	USD	3 743		929	2 814	210 440	0.02	2 814
NUANCE COMMUNICATI COM USD0.001*	USD		11 594	11 594				
OKTA INC COM USD0.0001 CL A*	USD	4 915	959	936	4 938	276 401	0.02	
OMEGA HEALTHCARE INVESTORS INC*	USD	8 185		8 185				
PAYCOM SOFTWARE IN COM USD0.01*	USD	2 085		234	1 851	601 191	0.05	
PEPSICO INC CAP USD0.016666*	USD	53 658	5 545	10 316	48 887	7 855 586	0.70	
PERKINELMER INC COM USD1*	USD	4 215			4 215	499 203	0.04	
PHILIP MORRIS INTL COM STK NPV 'WI'*	USD	61 240	5 974	12 169	55 045	4 497 319	0.40	
PIONEER NATURAL RE COM STK USD0.01*	USD	8 072	1 004	972	8 104	1 727 122	0.15	
PLUG POWER INC COM USD0.01*	USD	20 043	2 867	3 342	19 568	404 648	0.04	19 568
POOL CORPORATION COM USD0.001*	USD	1 526			1 526	477 940	0.04	
PPG INDS INC COM*	USD	8 980		651	8 329	907 417	0.08	
PROGRESSIVE CP(OH) COM USD1*	USD	22 621	865	3 081	20 405	2 333 918	0.21	
PTC INC COM USD0.01*	USD	4 117			4 117	423 856	0.04	
PUBLIC STORAGE COM USD0.10*	USD	6 153		477	5 676	1 635 813	0.15	
PULTE GROUP INC COM USD0.01*	USD	9 098	3 715	5 229	7 584	279 921	0.03	
QORVO INC COM USD 0.0001*	USD	4 416		718	3 698	289 033	0.03	
QUANTA SVCS INC COM*	USD		5 295		5 295	663 906	0.06	5 295
REALTY INCOME CORP*	USD	14 236	10 974	3 784	21 426	1 227 353	0.11	20 178
RESMED INC COM USD0.004*	USD	5 633		360	5 273	1 132 966	0.10	1 000
RINGCENTRAL INC COM USD0.0001 CL 'A'*	USD	3 011			3 011	118 425	0.01	
ROKU INC COM USD0.0001 CLASS A*	USD	4 517			4 517	250 746	0.02	3 059
ROLLINS INC COM*	USD	9 141	2 137	4 215	7 063	241 087	0.02	
ROPER TECHNOLOGIES COM USD0.01*	USD	4 061		184	3 877	1 372 364	0.12	
RPM INTERNATIONAL COM USD0.01*	USD	5 294		945	4 349	356 609	0.03	4 349
S&P GLOBAL INC COM USD1*	USD	9 544	5 176	2 353	12 367	3 716 787	0.33	
SEMPRA ENERGY COM NPV*	USD	12 535		1 401	11 134	1 643 138	0.15	
SHERWIN-WILLIAMS COM USD1*	USD	10 025	912	2 336	8 601	1 733 318	0.16	
SMITH A O COM*	USD	5 053		1 294	3 759	179 736	0.02	
SNAP INC COM USD0.00001 CL A*	USD	37 185	9 271	6 922	39 534	382 109	0.03	
SOUTHERN CO COM*	USD	41 437	9 714	13 783	37 368	2 501 003	0.22	
SPLUNK INC COM USD0.001*	USD	6 360		742	5 618	415 820	0.04	
SS&C TECH HLDGS COM USD0.01*	USD	8 331	2 418	2 475	8 274	388 861	0.03	
STRYKER CORP COM USD0.10*	USD	13 292	857	2 025	12 124	2 416 919	0.22	
SUN COMMUNITIES COM USD0.01*	USD	4 208			4 208	560 500	0.05	
SUNRUN INC COM USD0.0001*	USD	6 658		6 658				



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SVB FINL GROUP COM*	USD	2 254	158	325	2 087	689 736	0.06	2
SYNOPSIS INC COM USD0.01*	USD	5 755	300	753	5 302	1 594 302	0.14	
TAKE TWO INTERACTI COM USD0.01*	USD	4 544	1 387		5 931	636 297	0.06	
TARGA RESOURCES CO COM USD0.001*	USD		8 189	1 143	7 046	418 459	0.04	
TELADOC HEALTH INC COM USD0.001*	USD	5 500			5 500	137 229	0.01	5 500
TELEDYNE TECHNOLOGIES INC COM*	USD	1 800			1 800	597 879	0.05	
TERADYNE INC COM USD0.125*	USD	6 543	1 649	2 171	6 021	445 352	0.04	5 061
THE TRADE DESK INC COM USD0.000001 CL A*	USD	16 840	1 189	2 936	15 093	887 603	0.08	
TRANSUNION COM USD0.01*	USD	7 350		913	6 437	376 906	0.03	
TRIMBLE INC COM NPV*	USD	9 397	1 339	2 524	8 212	438 646	0.04	
TWILIO INC COM USD0.001 CL A*	USD	6 357	590	714	6 233	424 162	0.04	
TYLER TECHNOLOGIES INC COM*	USD	1 703			1 703	582 472	0.05	
UDR INC*	USD	12 191	3 265	5 117	10 339	424 448	0.04	
UNITED PARCEL SERVICE INC CL B*	USD	28 196	2 544	4 672	26 068	4 144 701	0.37	19 737
VEEVA SYSTEMS INC COM USD0.00001 CL 'A'*	USD	5 189		389	4 800	778 959	0.07	
VERISIGN INC COM*	USD	3 922		457	3 465	592 391	0.05	
VERISK ANALYTICS I CL A USD0.001*	USD	6 156	507	890	5 773	968 964	0.09	
VERTEX PHARMACEUTI COM USD0.01*	USD	10 052	1 313	2 420	8 945	2 549 144	0.23	
VICI PPTY'S INC COM USD0.01*	USD	20 521	21 816	8 461	33 876	995 272	0.09	
VMWARE INC COM STK USD0.01 CLASS 'A'*	USD	3 451	4 552	624	7 379	773 196	0.07	
VORNADO REALTY TR COM USD0.04*	USD	5 865			5 865	133 694	0.01	5 865
VULCAN MATERIALS COM STK USD1*	USD	4 847		517	4 330	672 129	0.06	
WABTEC CORP COM*	USD	6 570			6 570	526 052	0.05	
WASTE CONNECTIONS COM NPV (POST REV SPLT)*	USD	10 119	4 040	5 180	8 979	1 194 222	0.11	
WATERS CORP COM*	USD	2 375		240	2 135	566 383	0.05	
WAYFAIR INC COM USD0.001 A*	USD	2 888			2 888	92 524	0.01	2 888
WEBSTER FINL CORP CONN COM*	USD		6 998	1 638	5 360	238 456	0.02	
WEC ENERGY GROUP COM USD0.01*	USD	12 276	1 084	2 104	11 256	990 770	0.09	11 256
WEST PHARMACEUTICA COM USD0.25*	USD	3 001		251	2 750	666 062	0.06	
WESTERN UN CO COM*	USD	16 102			16 102	213 953	0.02	
WILLIS TOWERS WATS COM USD0.000304635*	USD	4 866		869	3 997	790 507	0.07	
WP CAREY INC COM USD0.001*	USD	7 056		912	6 144	422 097	0.04	6 110
XCEL ENERGY INC COM*	USD	21 239	3 473	5 404	19 308	1 216 250	0.11	
ZEBRA TECHNOLOGIES CORP CL A*	USD	2 032			2 032	524 019	0.05	
ZENDESK INC COM USD0.01*	USD	4 502	758	701	4 559	341 476	0.03	
ZILLOW GROUP INC COM USD0.0001 CLASS A*	USD	2 085		2 085				
ZILLOW GROUP INC COM USD0.0001 CLASS C WI*	USD	6 272			6 272	176 616	0.02	6 272
ZOETIS INC COM USD0.01 CL 'A'*	USD	18 285	1 983	3 933	16 335	2 384 166	0.21	
ZSCALER INC COM USD0.001*	USD	3 327	394	811	2 910	470 783	0.04	
<b>Total United States</b>						<b>253 604 218</b>	<b>22.70</b>	
<b>Total Bearer shares</b>						<b>255 469 717</b>	<b>22.87</b>	
<b>Other shares</b>								
<b>United States</b>								
CAMDEN PROP TST SBI USD0.01*	USD	3 315	792	698	3 409	400 792	0.04	
<b>Total United States</b>						<b>400 792</b>	<b>0.04</b>	
<b>Total Other shares</b>						<b>400 792</b>	<b>0.04</b>	
<b>Registered shares</b>								
<b>Argentina</b>								
MERCADOLIBRE INC COM STK USD0.001*	USD	1 748		99	1 649	1 343 510	0.12	
<b>Total Argentina</b>						<b>1 343 510</b>	<b>0.12</b>	
<b>Germany</b>								
TE CONNECTIVITY LT COM CHF0.57*	USD	12 908	684	1 944	11 648	1 265 227	0.11	
<b>Total Germany</b>						<b>1 265 227</b>	<b>0.11</b>	
<b>Ireland</b>								
MEDTRONIC PLC USD0.0001*	USD	52 075	8 792	13 689	47 178	3 749 622	0.34	
<b>Total Ireland</b>						<b>3 749 622</b>	<b>0.34</b>	
<b>Jersey (Channel islands)</b>								
CLARIVATE PLC COM NPV*	USD	13 861		5 365	8 496	78 521	0.01	8 496
<b>Total Jersey (Channel islands)</b>						<b>78 521</b>	<b>0.01</b>	
<b>United Kingdom</b>								
AMCOR PLC ORD USD0.01*	USD	64 110	8 152	14 491	57 771	610 120	0.05	
LIBERTY GLOBAL INC USD0.01 C*	USD	14 555		3 411	11 144	180 980	0.02	
LINDE PLC COM EURO.001*	EUR		2 458	2 361	97	26 113	0.00	
LINDE PLC COM EURO.001*	USD	20 309		2 713	17 596	4 668 992	0.42	
<b>Total United Kingdom</b>						<b>5 486 205</b>	<b>0.49</b>	
<b>United States</b>								
10X GENOMICS INC COM USD0.00001 CLASS A*	USD	2 859		2 859				
ABBOTT LABS COM*	USD	69 216	11 163	18 670	61 709	5 876 920	0.53	
ABBVIE INC COM USD0.01*	USD	68 790	7 437	13 919	62 308	8 230 650	0.74	
ABIOMED INC COM*	USD	1 838			1 838	444 412	0.04	1 838
ACCENTURE PLC SHS CL A 'NEW'*	USD	24 789	2 387	4 933	22 243	5 632 985	0.50	
ACTIVISION BLIZZAR COM STK USD0.000001*	USD	30 784	5 967	9 466	27 285	1 996 420	0.18	
ADOBE INC COM USD0.0001*	USD	18 689	1 620	3 739	16 570	4 488 243	0.40	
ADVANCE AUTO PARTS COM USD0.0001*	USD	2 753	412	1 239	1 926	296 368	0.03	
ADVANCED MICRO DEV COM USD0.01*	USD	47 476	23 751	13 997	57 230	3 568 982	0.32	
AES CORP COM*	USD	26 308		3 622	22 686	504 629	0.05	
AFFIRM HLDGS INC COM USD0.00001 CLASS A*	USD		6 683		6 683	123 398	0.01	6 341
AGILENT TECHNOLOGIES INC COM*	USD	11 762	2 546	4 002	10 306	1 232 964	0.11	
AGNC INV CORP COM USD0.01*	USD	21 988		21 988				
AIR PRODS & CHEMS COM USD1*	USD	8 522	1 041	1 671	7 892	1 807 777	0.16	
AIRBNB INC USD0.0001 A*	USD	4 436	9 523	598	13 361	1 381 335	0.12	
ALEXANDRIA REAL ESTATE EQ INC COM*	USD	5 021	977	502	5 496	758 349	0.07	
ALLEGIION PLC CIM USD0.01*	USD	3 273			3 273	288 900	0.03	
ALLSTATE CORP COM*	USD	11 504	1 643	3 756	9 391	1 151 042	0.10	
ALLY FINANCIAL INC COM USD0.01*	USD	13 860		1 866	11 994	328 536	0.03	11 994
ALPHABET INC CAP STK USD0.001 CL A*	USD	11 745	221 678	20 754	212 669	20 021 407	1.79	
ALTRIA GROUP INC COM USD0.333333*	USD	71 998	5 271	12 869	64 400	2 559 515	0.23	
AMAZON COM INC COM USD0.01*	USD	17 715	342 607	36 664	323 658	35 997 324	3.22	
AMC ENTMT HLDGS IN DEPOSITARY SHS REPR*	USD		19 665		19 665	52 453	0.00	19 665
AMER EXPRESS CO COM USD0.20*	USD	26 916	3 394	7 916	22 394	2 973 591	0.27	



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AMER FINL GP OHIO COM NPV*	USD	2 788			2 788	337 331	0.03	
AMER INTL GRP COM USD2.50*	USD	33 488	4 995	10 063	28 420	1 328 129	0.12	
AMER TOWER CORP COM NEW USD0.01*	USD	17 690	1 538	3 237	15 991	3 379 194	0.30	
AMEREN CORP COM*	USD	9 654	1 895	2 722	8 827	699 816	0.06	8 827
AMERIPRISE FINL INC COM*	USD	4 621		627	3 994	990 439	0.09	
AMERISOURCEBERGEN COM STK USD0.01*	USD	5 983		603	5 380	716 608	0.06	
AMETEK INC COM USD0.01*	USD	9 396	1 403	2 898	7 901	881 940	0.08	
AMGEN INC COM USD0.0001*	USD	22 560	2 043	5 778	18 825	4 176 325	0.37	
AMPHENOL CORP NEW CL A*	USD	22 913	5 638	7 685	20 866	1 375 182	0.12	
ANALOG DEVICES INC COM*	USD	21 041	1 965	4 488	18 518	2 539 658	0.23	527
ANNALY CAPITAL MAN COM USD0.01*	USD	53 813		53 813				
ANNALY CAPITAL MGT COM USD0.01(POST REV SPLT)*	USD		13 453		13 453	227 222	0.02	13 453
AON PLC COM USD0.01 CL A*	USD	8 850	672	1 969	7 553	1 991 356	0.18	
APA CORPORATION COM USD0.625*	USD		13 238	1 909	11 329	381 238	0.03	
APOLLO GLOBAL MANA COM USD0.00001*	USD		15 772	1 562	14 210	650 358	0.06	
APPLE INC COM NPV*	USD	651 085	67 141	145 724	572 502	77 873 640	6.97	
APPLIED MATLS INC COM*	USD	35 433	5 976	10 380	31 029	2 502 166	0.22	2 696
APPROVIN CORP COM USD0.00003 CL A*	USD		4 539		4 539	87 072	0.01	4 539
APTIV PLC COM USD0.01*	USD	10 940		1 373	9 567	736 450	0.07	
ARAMARK COM USD0.01*	USD	8 806		2 295	6 511	199 944	0.02	
ARCH CAPITAL GROUP COM USD0.01*	USD	15 053		1 794	13 259	594 305	0.05	12 038
ARCHER DANIELS MIDLAND CO COM*	USD	22 093	1 306	3 330	20 069	1 589 122	0.14	16 886
ASANA INC COM USD0.00001 CL A*	USD		2 234	2 234				
ASSURANT INC COM*	USD	2 161			2 161	308 984	0.03	
AT&T INC COM USD1*	USD	278 684	16 294	41 005	253 973	3 834 585	0.34	
ATHENE HOLDING LTD COM USD0.001 CL A*	USD	5 100		5 100				
ATMOS ENERGY CORP COM*	USD	5 110	636	673	5 073	508 547	0.05	5 073
AUTO DATA PROCESS COM USD0.10*	USD	16 592	1 120	2 821	14 891	3 315 146	0.30	
AUTODESK INC COM USD0.01*	USD	8 728	834	1 706	7 856	1 444 388	0.13	
AUTOLIV INC COM*	USD	3 255		3 255				
AUTOZONE INC COM USD0.01*	USD	874		152	722	1 522 117	0.14	
AVALARA INC COM USD0.0001*	USD	3 523		857	2 666	240 884	0.02	
AVALONBAY COMMUNI COM USD0.01*	USD	5 627		372	5 255	952 674	0.09	
AVANTOR INC COM USD0.01*	USD	20 804	5 634	5 082	21 356	411 985	0.04	
AVERY DENNISON CORP COM*	USD	3 185		464	2 721	435 734	0.04	
BALL CORP COM NPV*	USD	13 174	2 213	4 192	11 195	532 423	0.05	
BATH & BODY WORKS COM USD0.5*	USD	11 147	1 722	5 115	7 754	248 799	0.02	
BAXTER INTL INC COM USD1*	USD	19 814	2 557	4 779	17 592	932 582	0.08	
BECTON DICKINSON COM USD1*	USD	11 210	339	1 256	10 293	2 257 465	0.20	
BENTLEY SYSTEMS IN COM USD0.01 CLASS B*	USD	7 493		1 493	6 000	180 649	0.02	5 033
BEST BUY CO INC COM USD0.10*	USD	8 925	840	2 678	7 087	441 821	0.04	7 087
BILL COM HLDGS INC COM USD0.00001*	USD		3 594		3 594	468 245	0.04	
BIOGEN INC COM STK USD0.0005*	USD	6 091		1 100	4 991	1 311 609	0.12	
BK OF AMERICA CORP COM USD0.01*	USD	300 625	25 150	68 753	257 022	7 639 812	0.68	
BK OF NY MELLON CP COM STK USD0.01*	USD	31 810	8 119	12 365	27 564	1 045 042	0.09	
BLACKSTONE INC COM USD0.00001*	USD	26 717	2 333	4 040	25 010	2 060 367	0.18	25 010
BOEING CO COM USD5*	USD	21 537	2 599	4 083	20 053	2 389 776	0.21	
BOOKING HLDGS INC COM USD0.008*	USD	1 601		130	1 471	2 379 092	0.21	
BORG WARNER INC COM*	USD	9 176	2 035	2 014	9 197	284 237	0.03	
BRISTOL-MYRS SQUIB COM STK USD0.10*	USD	87 780	11 291	23 707	75 364	5 273 244	0.47	
BROADCOM CORP COM USD1.00*	USD	15 948	1 077	2 719	14 306	6 251 963	0.56	
BUNGE LIMITED COM USD0.01*	USD	5 296			5 296	430 403	0.04	
BURLINGTON STORES COM USD0.0001*	USD	2 621			2 621	288 645	0.03	
CAESARS ENT INC COM USD0.00001*	USD	8 031			8 031	255 000	0.02	
CAPITAL ONE FINL COM USD0.01*	USD	17 520	838	4 887	13 471	1 222 067	0.11	
CARDINAL HEALTH INC COM*	USD	11 662	4 372	6 780	9 254	607 338	0.05	
CARLYLE GROUP INC COM USD0.01*	USD	6 164			6 164	156 769	0.01	
CARMAX INC COM USD0.50*	USD	6 390		803	5 587	363 044	0.03	5 587
CARNIVAL CORP COM USD0.01(PAIRED STOCK)*	USD	30 792	4 959	4 200	31 551	218 310	0.02	31 551
CARRIER GLOBAL COR COM USD0.01*	USD	31 380	6 138	8 142	29 376	1 028 158	0.09	
CATERPILLAR INC DEL COM*	USD	21 495	2 070	4 525	19 040	3 074 879	0.28	
CBOE GLOBAL MARKET COM USD0.01*	USD	3 909			3 909	451 573	0.04	
CBRE GROUP INC CLASS 'A' USD0.01*	USD	13 066	997	2 091	11 972	795 500	0.07	
CELANESE CORP COM SERIES 'A' USD0.0001*	USD	4 646		600	4 046	359 759	0.03	
CENTENE CORP DEL COM*	USD	22 321	4 450	5 813	20 958	1 605 058	0.14	
CENTERPOINT ENERGY INC COM*	USD	21 816	5 832	5 177	22 471	623 259	0.06	4 587
CERIDIAN HCM HLDG COM USD0.01*	USD	5 098			5 098	280 389	0.03	4 100
CF IND HLDGS INC COM*	USD	8 630		1 505	7 125	674 980	0.06	
CH ROBINSON WORLDW COM USD0.1*	USD	5 616	904	1 780	4 740	449 319	0.04	4 740
CHARTER COMMUN INC COM USD0.001 CLASS 'A'*	USD	5 152	209	1 089	4 272	1 275 501	0.11	4 272
CHEVRON CORP COM USD0.75*	USD	75 525	5 700	15 274	65 951	9 325 946	0.83	
CHEWY INC COM USD0.01 CL A*	USD	3 536			3 536	106 915	0.01	3 536
CHIPOTLE MEXICAN GRILL INC CL A*	USD	1 106		57	1 049	1 551 567	0.14	
CHUBB LIMITED ORD CHF24.15*	USD	17 469	1 510	3 898	15 081	2 699 731	0.24	
CHURCH & DWIGHT INC COM*	USD	10 101	2 907	4 958	8 050	566 034	0.05	
CIGNA CORP COM USD0.25*	USD	13 407	1 217	3 500	11 124	3 037 963	0.27	
CISCO SYSTEMS COM USD0.001*	USD	164 080	18 937	37 001	146 016	5 748 650	0.51	
CITIGROUP INC COM USD0.01*	USD	80 807	6 694	18 531	68 970	2 828 715	0.25	
CITIZENS FINL GP COM USD0.01*	USD	15 902	5 909	3 832	17 979	608 029	0.05	
CITRIX SYSTEMS INC COM USD0.001*	USD	4 542	907	944	4 505	460 697	0.04	
CLOUDFLARE INC COM USD0.001 CL A*	USD	9 276	3 185	3 074	9 387	511 018	0.05	
COGNIZANT TECHNOLO COM CL'A'USD0.01*	USD	20 312	2 891	4 314	18 889	1 067 896	0.10	
COINBASE GLOBAL IN COM USD0.00001 CL A*	USD		4 735		4 735	300 551	0.03	2 638
COMCAST CORP COM CLS'A' USD0.01*	USD	178 324	16 710	36 071	158 963	4 588 952	0.41	
CONAGRA BRANDS IN COM USD5*	USD	18 733		2 266	16 467	528 855	0.05	
CONOCOPHILLIPS COM USD0.01*	USD	53 458	6 102	13 600	45 960	4 629 466	0.41	
CONSOLIDATED EDISON INC COM*	USD	13 437	1 048	1 763	12 722	1 073 855	0.10	
CONSTELLATION ENE. COM NPV*	USD		13 076	1 454	11 622	951 607	0.09	
COOPER COS INC COM USD0.10*	USD	1 980			1 980	514 292	0.05	
CORNING INC COM USD0.50*	USD	30 706	4 568	6 954	28 320	808 902	0.07	
CORTEVA INC COM USD0.01*	USD	29 115	3 778	6 998	25 895	1 456 591	0.13	
COSTCO WHSL CORP NEW COM*	USD	17 360	1 633	3 301	15 692	7 294 140	0.65	
CROWDSTRIKE HOLDIN COM USD0.0005 CL A*	USD	7 328	872	898	7 302	1 184 488	0.11	
CROWN CASTLE INTL COM USD0.01*	USD	17 244	1 503	3 494	15 253	2 170 095	0.19	
CROWN HOLDINGS INC COM USD5*	USD	5 267		753	4 514	360 009	0.03	1 000
CUMMINS INC COM*	USD	5 959	426	1 248	5 137	1 028 965	0.09	
CVS HEALTH CORP COM STK USD0.01*	USD	51 826	6 950	12 311	46 465	4 361 573	0.39	
D R HORTON INC COM*	USD	13 449	1 210	2 407	12 252	812 176	0.07	12 252
DANAHER CORP COM USD0.01*	USD	25 008	3 684	4 229	24 463	6 219 031	0.56	
DARDEN RESTAURANTS INC COM*	USD	5 174		773	4 401	547 178	0.05	
DATADOG INC COM USD0.00001 CL A*	USD	6 840	2 550	745	8 645	755 415	0.07	
DAVITA INC COM USD0.001*	USD	2 524		858	1 666	135 723	0.01	
DELL TECHNOLOGIES COM USD0.01 CL C*	USD	10 330	3 432	3 496	10 266	345 264	0.03	
DELTA AIRLINES INC COM USD0.0001*	USD	6 580	2 001	1 978	6 603	182 362	0.02	



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DENTSPLY SIRONA IN COM NPV*	USD	8 888	1 760	3 688	6 960	194 208	0.02	
DIAMONDBACK ENERGY COM USD0.01*	USD		6 812	645	6 167	731 177	0.07	
DISCOVER FINL SVCS COM STK USD0.01*	USD	12 125		1 871	10 254	917 610	0.08	
DISH NETWORK CORPO CLASS A COM USD0.01*	USD	10 171			10 171	138 449	0.01	10 171
DOCUSIGN INC COM USD0.0001*	USD	7 276	893	1 030	7 139	375 710	0.03	7 139
DOLLAR GENERAL CP COM USD0.875*	USD	9 327	958	2 142	8 143	1 922 417	0.17	482
DOLLAR TREE INC*	USD	8 878		977	7 901	1 058 390	0.09	7 901
DOMINOS PIZZA INC COM USD0.01*	USD	1 460		186	1 274	388 970	0.03	
DOORDASH INC COM USD0.00001 CLASS A*	USD	2 731	6 231	2 066	6 896	335 636	0.03	
DOVER CORP COM*	USD	5 558		786	4 772	547 558	0.05	
DOW INC COM USD0.01*	USD	28 554	3 118	5 138	26 534	1 147 280	0.10	26 534
DRAFTKINGS INC NEW COM USD0.0001 CL A*	USD		12 098	12 098				
DTE ENERGY CO COM*	USD	7 378		587	6 791	768 999	0.07	
DUPONT DE NEMOURS COM USD0.01*	USD	20 807	2 667	5 154	18 320	908 786	0.08	
DYNATRACE INC COM USD0.001*	USD	7 163			7 163	245 417	0.02	7 163
EASTMAN CHEM CO COM*	USD	5 236		812	4 424	309 375	0.03	
EATON CORP PLC COM USD0.01*	USD	15 357	1 907	3 203	14 061	1 845 641	0.17	
EBAY INC COM USD0.001*	USD	26 085	5 160	11 330	19 915	721 525	0.06	
EDISON INTL COM*	USD	15 389	1 418	3 737	13 070	727 853	0.07	
ELANCO ANIMAL HEAL COM NPV*	USD	16 623	3 684	7 591	12 716	155 320	0.01	
ELECTRONIC ARTS INC COM*	USD	11 539		1 992	9 547	1 087 285	0.10	
ELEVANCE HEALTH INC USD0.01*	USD	9 707	602	1 693	8 616	3 852 091	0.34	
ELI LILLY AND CO COM NPV*	USD	31 842	2 777	6 062	28 557	9 088 472	0.81	
EMBECTA CORPORATIO COM USD0.01*	USD		2 244	2 244				
EMERSON ELEC CO COM*	USD	23 124	4 804	6 483	21 445	1 545 472	0.14	
ENTERGY CORP NEW COM*	USD	7 688			7 688	761 459	0.07	7 688
EQUINIX INC COM USD0.001 NEW*	USD	3 507		229	3 278	1 835 289	0.16	
EQUITABLE HOLDINGS COM USD0.01*	USD	16 489	2 941	5 684	13 746	356 502	0.03	
ESSENTIAL UTILS IN COM USD0.50*	USD	8 711	3 932	3 773	8 870	361 260	0.03	
ESTEE LAUDER COS CLASS A COM USD0.01*	USD	9 004	458	1 038	8 424	1 790 096	0.16	
EVEREST RE GROUP COM USD0.01*	USD	1 601			1 601	413 549	0.04	
EVERGY INC COM NPV*	USD	8 592			8 592	502 327	0.04	
EVERSOURCE ENERGY COM USD5*	USD	13 501		1 788	11 713	898 763	0.08	
EXELON CORP COM NPV*	USD	37 409	4 034	6 207	35 236	1 299 152	0.12	
EXPEDIA GROUP INC COM USD0.001*	USD	5 531	499	497	5 533	510 222	0.05	
EXTRA SPACE STORAG COM USD0.01*	USD	5 372		482	4 890	831 250	0.07	4 890
EXXON MOBIL CORP COM NPV*	USD	165 980	15 933	32 764	149 149	12 817 100	1.15	
FEDEX CORP COM USD0.10*	USD	9 975	888	2 018	8 845	1 292 534	0.12	
FIDELITY NATL INF COM STK USD0.01*	USD	24 691	1 799	5 344	21 146	1 572 835	0.14	
FIFTH THIRD BANCORP COM*	USD	27 745	9 626	14 346	23 025	724 289	0.06	
FIRST REPUBLIC BAN COM USD0.01*	USD	6 883		577	6 306	810 282	0.07	
FIRSTENERGY CORP COM USD0.10*	USD	21 098		1 855	19 243	700 777	0.06	
FISERV INC COM USD0.01*	USD	23 411	4 742	6 249	21 904	2 017 277	0.18	
FLEETCOR TECHNOLOG COM STK USD0.001*	USD	3 241		374	2 867	497 124	0.04	
FORD MOTOR CO COM STK USD0.01*	USD	153 437	12 894	28 033	138 298	1 524 542	0.14	
FORTUNE BRANDS HOME USD0.01 WI*	USD	5 317		1 143	4 174	220 572	0.02	
FOX CORP COM USD0.01 CL A*	USD	14 088	4 622	8 874	9 836	297 016	0.03	9 836
FOX CORP COM USD0.01 CL B*	USD	6 319		2 390	3 929	110 213	0.01	
FREEPORT-MCMORAN COM STK USD0.10*	USD	58 722	11 764	20 094	50 392	1 355 522	0.12	
GARMIN LTD COM CHF10.00*	USD	5 749	2 352	3 144	4 957	391 827	0.04	
GEN ELEC CO COM USD0.01(POST REV SPLIT)*	USD	42 585	4 122	7 807	38 900	2 370 368	0.21	
GENERAL MLS INC COM*	USD	25 038	2 770	6 721	21 087	1 590 031	0.14	
GENERAL MOTORS CO COM USD0.01*	USD	51 508	4 513	8 074	47 947	1 514 386	0.14	
GENUINE PARTS CO COM STK USD1*	USD	5 521	554	1 235	4 840	711 326	0.06	
GILEAD SCIENCES COM USD0.001*	USD	48 765	6 586	11 651	43 700	2 653 393	0.24	
GLOBAL PAYMENTS COM NPV*	USD	11 497	1 633	3 590	9 540	1 014 562	0.09	9 540
GLOBE LIFE INC COM USD1.00*	USD	3 972		838	3 134	307 539	0.03	3 134
GODADDY INC COM CL A USD0.001*	USD	6 150			6 150	429 046	0.04	
GOLDMAN SACHS GRP COM USD0.01*	USD	13 370	1 126	2 443	12 053	3 476 501	0.31	11 830
GRAINGER W W INC COM*	USD	1 743			1 743	839 229	0.08	
HALLIBURTON COM STK USD2.50*	USD	36 873	3 000	8 712	31 161	755 101	0.07	
HARTFORD FINL SVCS COM USD0.01*	USD	13 776	2 588	4 938	11 426	696 580	0.06	
HASBRO INC COM*	USD	5 075		988	4 087	271 206	0.02	3 544
HCA HEALTHCARE INC COM USD0.01*	USD	10 462	748	2 807	8 403	1 520 063	0.14	
HEALTHCARE REALTY COM USD0.01 CL A*	USD		12 593		12 593	258 429	0.02	
HEALTHPEAK PPTYS I COM USD1*	USD	22 825	11 195	16 389	17 631	397 738	0.04	17 631
HERSHEY COMPANY COM USD1.00*	USD	5 962		862	5 100	1 106 688	0.10	
HESS CORPORATION COM USD1*	USD	11 526	1 950	3 519	9 957	1 068 121	0.10	
HEWLETT PACKARD EN COM USD0.01*	USD	50 438		5 480	44 958	530 114	0.05	
HILTON WORLDWIDE H COM USD0.01*	USD	10 425	666	1 319	9 772	1 160 134	0.10	
HOLOGIC INC COM USD0.01*	USD	10 256	2 649	4 796	8 109	514 952	0.05	
HOME DEPOT INC COM USD0.05*	USD	41 327	4 221	9 158	36 390	9 883 304	0.88	
HORMEL FOODS CORP COM USD0.0586*	USD	10 686	5 327	4 971	11 042	493 846	0.04	
HOST HOTELS & RESO COM STK USD0.01*	USD	26 234	9 592	9 343	26 483	413 926	0.04	
HOWMET AEROSPACE I COM USD1.00*	USD	13 644	7 834	9 266	12 212	371 768	0.03	
HP INC COM USD0.01*	USD	48 572	5 194	17 889	35 877	879 973	0.08	
HUMANA INC COM USD0.166*	USD	5 017	287	815	4 489	2 143 714	0.19	
HUNTINGTON BANCSHARES INC COM*	USD	58 091		6 122	51 969	674 163	0.06	
HUNTINGTON INGALLS COM USD0.01*	USD	1 486			1 486	323 965	0.03	
IAC/INTERACTIVECOR COM USD0.0001*	USD	3 278			3 278	178 676	0.02	
INGERSOLL RAND INC COM USD1.00*	USD	15 223	3 785	5 228	13 780	586 734	0.05	
INTEL CORP COM USD0.001*	USD	157 427	18 637	30 675	145 389	3 687 664	0.33	
INTL BUSINESS MCHN COM USD0.20*	USD	34 723	2 796	5 538	31 981	3 739 818	0.33	
INTL PAPER CO COM USD1.00*	USD	13 956	1 681	3 353	12 284	383 270	0.03	
INTUIT INC COM USD0.01*	USD	10 669	800	2 074	9 395	3 581 559	0.32	
INVESCO LTD COM STK USD0.20*	USD	14 036		4 397	9 639	129 974	0.01	9 639
IQVIA HOLDINGS INC COM USD0.01*	USD	7 350	396	1 137	6 609	1 178 299	0.11	
IRON MTN INC NEW COM NPV*	USD	11 183		1 520	9 663	418 190	0.04	
JACOBS SOLUTIONS COM USD1.00*	USD		4 713		4 713	503 260	0.05	
JAZZ PHARMA PLC COM USD0.0001*	USD	2 228			2 228	292 293	0.03	1 708
JOHNSON CTLIS INTL COM USD0.01*	USD	28 196	9 653	13 234	24 615	1 192 468	0.11	24 615
KANSAS CITY STHN I COM USD0.01*	USD	3 500		3 500				
KELLOGG CO COM USD0.25*	USD	9 691	1 442	2 474	8 659	593 686	0.05	
KEURIG DR PEPPER COM USD0.01*	USD	28 168	2 177	2 328	28 017	987 763	0.09	
KEYCORP NEW COM*	USD	36 650	7 574	10 428	33 796	532 885	0.05	33 796
KEYSIGHT TECHNOLOG COM USD0.01 *WD**	USD	7 146		591	6 555	1 015 249	0.09	
KIMBERLY-CLARK CP COM USD1.25*	USD	13 325		1 645	11 680	1 293 764	0.12	
KIMCO REALTY COM USD0.01*	USD		24 209	3 774	20 435	370 283	0.03	
KINDER MORGAN INC USD0.01*	USD	81 993		9 300	72 693	1 190 560	0.11	72 693
KKR & CO INC COM NPV CLASS A*	USD	20 058	2 981	3 195	19 844	839 853	0.08	
KLA CORPORATION COM USD0.001*	USD	6 045		674	5 371	1 599 825	0.14	
KNIGHT SWIFT TRANS CL A COM STK USD0.01*	USD	5 838			5 838	281 154	0.03	5 838
KROGER CO COM USD1*	USD	27 442	2 164	5 385	24 221	1 042 979	0.09	
KYNDRYL HLDGS INC COM USD0.01 WI*	USD		6 811	6 811				



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L3HARRIS TECHNOLOG COM USD1.00*	USD	8 335		8 335				
LAB CORP AMER HLDG COM USD0.1*	USD	3 685		313	3 372	679 742	0.06	
LAM RESEARCH CORP COM USD0.001*	USD	5 657		732	4 925	1 774 160	0.16	
LAS VEGAS SANDS CORP COM*	USD	13 507	2 192	4 362	11 337	418 665	0.04	11 337
LEAR CORP COM USD0.01*	USD	2 252			2 252	265 297	0.02	2 252
LENNAR CORP COM CL A* USD0.10*	USD	10 951	1 029	2 889	9 091	667 060	0.06	
LINCOLN NATL CORP COM NPV*	USD	7 655	1 372	4 301	4 726	204 250	0.02	
LKQ CORP COM*	USD	10 972		1 539	9 433	437 761	0.04	
LOWE'S COS INC COM USD0.50*	USD	27 479	2 659	7 583	22 555	4 169 337	0.37	
LUCID GROUP INC COM USD0.0001 CL A*	USD		20 327	4 025	16 302	224 152	0.02	16 302
LULULEMON ATHLETIC COM STK USD0.01*	USD	4 788	287	1 001	4 074	1 120 989	0.10	
LUMEN TECHNOLOGIES COM USD1.00*	USD	33 895	7 750	8 724	32 921	235 890	0.02	32 921
LYFT INC COM USD0.00001 CLASS A*	USD	9 501	2 502	2 658	9 345	121 135	0.01	
MARATHON OIL CORP COM USD1*	USD		24 002		24 002	533 429	0.05	
MARATHON PETROLEUM COM USD0.01*	USD	25 694	4 228	10 685	19 237	1 880 716	0.17	
MARRIOTT INTL INC COM USD0.01 CLASS 'A'*	USD	11 170	1 149	2 659	9 660	1 332 431	0.12	
MARVELL TECHNOLOGY COM USD0.002*	USD	31 226	6 267	8 610	28 883	1 219 849	0.11	
MASCO CORP COM*	USD	10 128	2 417	4 546	7 999	367 591	0.03	
MASTERCARD INC COM USD0.0001 CLASS 'A'*	USD	34 452	3 116	6 770	30 798	8 619 179	0.77	
MATCH GRP INC NEW COM NPV*	USD	9 991	898	1 084	9 805	460 815	0.04	
MCCORMICK & CO INC COM NVTG NPV*	USD	9 794		867	8 927	626 207	0.06	1 400
MCDONALD'S CORP COM USD0.01*	USD	29 102	3 645	6 574	26 173	5 944 041	0.53	
MCKESSON CORP COM USD0.01*	USD	5 998		774	5 224	1 747 517	0.16	
MERCK & CO INC COM USD0.50*	USD	98 162	13 069	22 174	89 057	7 548 793	0.68	
META PLATFORMS INC*	USD	93 487	9 512	22 093	80 906	10 804 433	0.97	
METLIFE INC COM USD0.01*	USD	29 601		5 201	24 400	1 459 674	0.13	
MGM RESORTS INTL COM STK USD0.01*	USD	15 775	4 394	9 030	11 139	325 837	0.03	
MICROCHIP TECHN LGY COM USD0.001*	USD	10 321	26 262	16 885	19 698	1 183 235	0.11	
MICRON TECHNOLOGY COM USD0.10*	USD	43 114	3 447	7 142	39 419	1 943 787	0.17	
MICROSOFT CORP COM USD0.000125*	USD	279 203	30 501	58 486	251 218	57 587 161	5.15	
MID-AMER APARTMENT COM STK USD0.01*	USD	4 229		4 229		645 462	0.06	
MODERNA INC COM USD0.0001*	USD	13 431	1 244	2 709	11 966	1 392 694	0.12	
MOHAWK INDS COM USD0.01*	USD	2 345		568	1 777	159 492	0.01	
MOLSON COORS BEVER COM USD0.01 CLASS B*	USD	8 210		1 583	6 627	313 021	0.03	
MONDELEZ INTL INC COM USD0.01*	USD	54 997	9 105	15 078	49 024	2 645 650	0.24	
MORGAN STANLEY COM STK USD0.01*	USD	53 978	7 027	14 496	46 509	3 616 800	0.32	27 864
MOSAIC CO COM USD0.01*	USD	14 194		1 405	12 789	608 357	0.05	
MOTOROLA SOLUTIONS COM USD0.01*	USD	6 720		740	5 980	1 318 246	0.12	3 611
MSCI INC COM STK US\$0.01*	USD	3 209		226	2 983	1 238 383	0.11	
NETAPP INC COM USD0.001*	USD	8 806	1 159	2 243	7 722	470 083	0.04	
NETFLIX INC COM USD0.001*	USD	17 353	1 872	3 523	15 702	3 638 653	0.33	
NEWELL BRANDS INC COM USD1*	USD	16 286		3 688	12 598	172 230	0.02	12 598
NEWMONT CORPORATIO COM USD1.60*	USD	31 477	3 014	5 606	28 885	1 194 915	0.11	
NIKE INC CLASS 'B' COM NPV*	USD	49 994	5 152	10 576	44 570	3 646 310	0.33	
NISOURCE INC COM NPV*	USD	15 336	2 501	5 423	12 414	307 784	0.03	12 414
NORFOLK STHN CORP COM USD1*	USD	10 164		1 795	8 369	1 726 927	0.15	
NORTHERN TRUST CP COM USD1.666*	USD	7 764		774	6 990	588 645	0.05	400
NORTONLIFELOCK INC COM USD0.01*	USD	23 336		3 212	20 124	398 914	0.04	
NOVAVAX INC COM USD0.01 (POST REV SPLIT)*	USD	2 718		2 718				
NRG ENERGY INC COM USD0.01*	USD	9 678	1 948	3 687	7 939	299 040	0.03	7 939
NUCOR CORP COM*	USD	12 082		2 667	9 415	991 446	0.09	6 734
NVIDIA CORP COM USD0.001*	USD	97 252	11 659	20 736	88 175	10 534 982	0.94	
NVR INC COM STK USD0.01*	USD	151		31	120	470 914	0.04	
OAK STREET HEALTH COM USD0.001*	USD	3 241		3 241				
OCCIDENTAL PETRLM COM USD0.20*	USD	36 044	2 841	6 032	32 853	1 987 020	0.18	16 098
OLD DOMINION FGHT LINES INC COM*	USD	3 771		302	3 469	849 391	0.08	3 469
OMNICO GROUP INC COM USD0.15*	USD	8 088	1 149	2 303	6 934	430 576	0.04	6 934
ON SEMICONDUCTOR COM USD0.01*	USD	16 427	1 750	2 928	15 249	935 500	0.08	
ONEOK INC*	USD	17 047	2 954	4 106	15 895	801 632	0.07	
ORACLE CORP COM USD0.01*	USD	73 254	5 882	22 325	56 811	3 414 804	0.31	
OREILLY AUTO NEW COM USD0.01*	USD	2 663		370	2 293	1 587 380	0.14	
ORION OFFICE REIT COM USD0.01 (WI)*	USD		1 992	1 992				
OTIS WORLDWIDE COR COM USD0.01*	USD	16 397	2 412	4 497	14 312	898 724	0.08	
OWENS CORNING COM STK USD0.01*	USD	3 695			3 695	285 889	0.03	
PACCAR INC COM STK USD1*	USD	13 169	1 004	2 041	12 132	999 336	0.09	
PACKAGING CORP AMER COM*	USD	3 577			3 577	395 335	0.04	
PALANTIR TECH INC COM USD0.001 CLASS A*	USD	60 117	6 949	8 233	58 833	470 779	0.04	58 833
PALO ALTO NETWORKS COM USD0.0001*	USD	3 780	10 499	3 941	10 338	1 666 592	0.15	
PARAMOUNT GLOBAL COM USD0.001 CL B*	USD	21 732	2 854	2 804	21 782	408 197	0.04	21 782
PARKER-HANNIFIN COM STK USD0.50*	USD	4 960		282	4 678	1 115 673	0.10	
PAYCHEX INC COM*	USD	12 541	1 887	2 869	11 559	1 276 607	0.11	
PAYPAL HOLDINGS IN COM USD0.0001*	USD	43 531	4 708	9 090	39 149	3 316 484	0.30	
PELOTON INTERACTIV COM USD0.000025 CL A*	USD	9 630	3 669	13 299				
PENTAIR PLC COM USD0.01*	USD	6 593		1 619	4 974	198 911	0.02	
PFIZER INC COM USD0.05*	USD	218 818	18 925	39 327	198 416	8 545 932	0.76	
PG&E CORP COM*	USD	60 352		6 608	53 744	661 219	0.06	53 744
PHILLIPS 66 COM USD0.01*	USD	17 362	2 432	2 386	17 408	1 383 042	0.12	
PINNACLE WEST CAP CORP COM*	USD	4 904		4 904				
PINTEREST INC COM USD0.00001 CL A*	USD	20 603	3 505	3 203	20 905	479 415	0.04	20 905
PNC FINANCIAL SVCS COM USD5*	USD	16 388	483	1 890	14 981	2 203 205	0.20	
PPD INC COM USD0.01*	USD	4 122		4 122				
PPL CORP COM USD0.01*	USD	29 624	3 170	6 023	26 771	667 956	0.06	26 771
PRINCIPAL FINL GP COM USD0.01*	USD	10 044	1 305	2 600	8 749	621 298	0.06	8 749
PROCTER & GAMBLE COM NPV*	USD	95 594	10 050	20 811	84 833	10 541 481	0.94	
PROLOGIS INC COM USD0.01*	USD	28 603	2 659	5 759	25 503	2 550 295	0.23	
PRUDENTIAL FINL COM USD0.01*	USD	15 511		2 057	13 454	1 135 907	0.10	13 454
PUBLIC SVC ENTERPRISE GROUP COM*	USD	19 451	2 821	4 046	18 226	1 008 707	0.09	
QUALCOMM INC COM USD0.0001*	USD	43 834	4 872	9 148	39 558	4 398 872	0.39	
QUEST DIAGNOSTICS INC COM*	USD	5 191	681	1 860	4 012	484 480	0.04	
RAYMOND JAMES FINANCIAL INC COM*	USD	7 586	904	1 784	6 706	652 250	0.06	
RAYTHEON TECHNOLOG COM USD1.00*	USD	58 459	7 100	13 577	51 982	4 188 226	0.37	
REGENCY CENTERS COM USD0.01*	USD	5 301	1 368	1 230	5 439	288 277	0.03	
REGENERON PHARMACE COM USD0.001*	USD	4 056	302	520	3 838	2 602 242	0.23	
REGIONS FINANCIAL CORP NEW COM*	USD	41 190	8 022	18 331	30 881	610 020	0.05	
RENAISSANCE RE HLG COM USD1*	USD	2 036		2 036				
REPUBLIC SERVICES COM USD0.01*	USD	8 694	2 089	2 986	7 797	1 043 998	0.09	
RIVIAN AUTOMOTIVE COM USD0.001 CL A*	USD		10 545		10 545	341 570	0.03	10 097
ROBERT HALF INTL COM USD0.001*	USD	4 296			4 296	323 468	0.03	
ROBINHOOD MARKETS COM USD0.0001 CL A*	USD		6 800	6 800				
ROCKWELL AUTOMATIO COM USD1*	USD	4 470		372	4 098	867 637	0.08	
ROSS STORES INC COM USD0.01*	USD	14 352	3 006	4 985	12 373	1 026 251	0.09	12 373
ROYAL CARIBBEAN GR COM USD0.01*	USD	9 422	4 081	6 560	6 943	258 995	0.02	6 943
ROYALTY PHARMA PLC COM USD0.0001 CLASS A*	USD	7 481	5 906	1 721	11 666	461 357	0.04	
SALESFORCE.COM INC COM USD0.001*	USD	38 006	5 305	8 072	35 239	4 988 945	0.45	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
SBA COMMUNICATIONS COM USD0.01 CL A*	USD	4 274		497	3 777	1 058 190	0.09	
SCHEIN HENRY INC COM*	USD	5 393		1 028	4 365	282 564	0.03	
SCHLUMBERGER COM USD0.01*	USD	53 153	6 856	10 155	49 854	1 761 570	0.16	
SCHWAB(CHARLES)CP COM USD0.01*	USD	56 743	7 628	12 742	51 629	3 652 135	0.33	
SEAGATE TECHNOLOGY COM USD0.00001*	USD	7 699	879	853	7 725	404 725	0.04	
SEAGEN INC COM USD0.001*	USD	5 239		430	4 809	647 652	0.06	
SEALED AIR CORP NEW COM*	USD	5 393			5 393	236 262	0.02	
SEI INVESTMENT COM USD0.01*	USD	5 171	1 574	3 048	3 697	178 482	0.02	3 697
SENSATA TECHNO PLC COM EURO.01*	USD	6 262		1 759	4 503	165 228	0.01	4 503
SERVICENOW INC COM USD0.001*	USD	7 682	509	1 098	7 093	2 636 203	0.24	
SIGNATURE BK COM USD0.01*	USD		2 385		2 385	354 463	0.03	
SIMON PROP GROUP COM USD0.0001*	USD	13 075	643	2 087	11 631	1 027 441	0.09	
SIRIUS XM HLDGS IN COM USD0.001*	USD	42 683		12 625	30 058	168 928	0.02	30 058
SKYWORKS SOLUTIONS INC COM*	USD	6 586	672	1 365	5 893	494 582	0.04	
SMUCKER(JM)CO COM NPV*	USD	4 062			4 062	549 368	0.05	
SNAP-ON INC COM USD1*	USD	2 090			2 090	414 194	0.04	2 090
SNOWFLAKE INC COM USD0.0001 CLASS A*	USD	7 350	2 108	1 577	7 881	1 318 358	0.12	7 881
SOFI TECHNOLOGIES COM USD0.0001 CL A*	USD		18 364	18 364				
SOUTHWEST AIRLINES COM USD1*	USD	6 072		1 759	4 313	130 918	0.01	
SQUARE INC COM USD0.000001 CL A*	USD	15 254	7 002	4 503	17 753	960 862	0.09	
STANLEY BLACK & DE COM USD2.50*	USD	6 299		688	5 611	415 357	0.04	5 611
STARBUCKS CORP COM USD0.001*	USD	45 958	6 724	12 084	40 598	3 366 910	0.30	
STATE STREET CORP COM STK USD1*	USD	13 055	3 949	4 581	12 423	743 544	0.07	
STEEL DYNAMICS INC COM*	USD	8 043		1 156	6 887	480 937	0.04	
STERIS PLC ORD USD0.001*	USD	3 766			3 766	616 348	0.06	
SYLVAMO CORPORATI COM USD1.00 WI*	USD		1 269	1 269				
SYNCHRONY FINANCIA COM USD0.001*	USD	22 102	2 271	6 739	17 634	489 273	0.04	
SYSCO CORP COM USD1*	USD	19 558	1 063	2 464	18 157	1 263 660	0.11	18 157
T ROWE PRICE GROUP COM USD0.20*	USD	8 622	1 275	1 992	7 905	817 030	0.07	7 905
T-MOBILE US INC COM USD0.0001*	USD	23 997	2 918	4 766	22 149	2 924 927	0.26	
TARGET CORP COM STK USD0.0833*	USD	19 200	2 289	5 258	16 231	2 370 584	0.21	
TELEFLEX INC COM*	USD	1 956		278	1 678	332 726	0.03	
TESLA INC COM USD0.001*	USD	32 416	98 465	37 469	93 412	24 387 287	2.18	
TEXAS INSTRUMENTS COM USD1*	USD	35 944	3 981	7 484	32 441	4 942 134	0.44	
TEXAS PACIFIC LD COM USD0.01*	USD		183		183	320 111	0.03	
THERMO FISHER SCIE COM USD1*	USD	15 348	1 441	2 877	13 912	6 944 895	0.62	
TJX COS INC COM USD1*	USD	46 516	6 796	11 705	41 607	2 543 919	0.23	
TRACTOR SUPPLY CO COM USD0.008*	USD	4 250	431	777	3 904	714 246	0.06	
TRADEWEB MARKETS I COM USD0.00001 CL A*	USD	4 079			4 079	226 513	0.02	
TRANE TECHNOLOGIES COM USD1*	USD	9 500	597	1 806	8 291	1 181 710	0.11	
TRANSDIGM GROUP INC COM*	USD	2 058		121	1 937	1 000 565	0.09	
TRAVELERS CO INC COM NPV*	USD	9 528		793	8 735	1 317 125	0.12	
TRUIST FINL CORP COM USD5*	USD	53 556	12 038	19 603	45 991	1 970 910	0.18	
TWITTER INC COM USD0.000005*	USD	31 029		8 158	22 871	986 873	0.09	
TYSON FOODS INC CL A*	USD	11 846	1 030	2 253	10 623	689 343	0.06	
UBER TECHNOLOGIES COM USD0.00001*	USD	47 365	13 436	8 646	52 155	1 360 339	0.12	
UGI CORP NEW COM*	USD	7 565			7 565	240 724	0.02	6 713
ULTA BEAUTY INC COM STK USD0.01*	USD	2 198		418	1 780	702 871	0.06	
UNION PACIFIC CORP COM USD2.50*	USD	25 627	2 345	5 702	22 270	4 270 308	0.38	
UNITED RENTALS INC COM*	USD	2 696			2 696	716 774	0.06	
UNITEDHEALTH GRP COM USD0.01*	USD	36 771	4 094	7 778	33 087	16 447 072	1.47	
UNITY SOFTWARE INC COM USD0.000005*	USD	1 909	7 462	2 083	7 288	228 539	0.02	7 288
UNIVERSAL HEALTH S CLASS'B'COM USD0.01*	USD	3 149		684	2 465	213 940	0.02	
UPSTART HLDGS INC COM USD0.0001*	USD		1 639	1 639				
US BANCORP COM USD0.01*	USD	55 331	9 030	14 689	49 672	1 971 231	0.18	
VAIL RESORTS INC COM*	USD	1 645			1 645	349 141	0.03	
VALERO ENERGY CORP NEW COM*	USD	16 350	1 156	2 634	14 872	1 564 045	0.14	
VEREIT INC COM USD0.01(POST REV SPLIT)*	USD	10 054		10 054				
VERIZON COMMUN COM USD0.10*	USD	161 905	19 073	33 752	147 226	5 502 126	0.49	
VF CORP COM NPV*	USD	12 286	1 647	1 645	12 288	361 745	0.03	12 288
VIATRIS INC COM USD0.01*	USD	47 842			47 842	401 194	0.04	
VISA INC COM STK USD0.0001*	USD	66 060	7 795	15 748	58 107	10 160 126	0.91	58 107
VISTRA CORP COM USD0.01*	USD	19 832	4 342	8 906	15 268	315 578	0.03	
VOYA FINL INC COM USD0.01*	USD	4 329		4 329				
WALGREENS BOOTS AL COM USD0.01*	USD	28 557		1 843	26 714	825 608	0.07	
WALMART INC COM USD0.10*	USD	59 953	7 387	13 804	53 536	6 834 257	0.61	
WALT DISNEY CO. DISNEY COM USD0.01*	USD	71 090	8 136	14 744	64 482	5 986 786	0.54	
WARNER BROS DISCOV COM USD0.01 SER A WI*	USD		88 579	8 643	79 936	904 786	0.08	
WASTE MGMT INC DEL COM*	USD	16 137	2 249	3 827	14 559	2 295 761	0.21	
WELLS FARGO & CO COM USD1 2/3*	USD	161 021	18 890	46 003	133 908	5 300 954	0.47	
WELLTOWER INC COM USD1*	USD	16 737	1 290	2 075	15 952	1 009 873	0.09	15 952
WESTERN DIGITAL CORP COM*	USD	12 019		1 651	10 368	332 163	0.03	
WESTLAKE CHEM CORP COM USD0.01*	USD		891		891	76 191	0.01	891
WESTROCK CO COM USD0.01*	USD	10 133	1 832	3 500	8 465	257 365	0.02	
WEYERHAEUSER CO COM USD1.25*	USD	27 925	8 951	10 711	26 165	735 503	0.07	16 042
WHIRLPOOL CORP COM*	USD	2 681		425	2 256	299 341	0.03	1 458
WILLIAMS COS INC COM USD1*	USD	45 594	5 995	9 946	41 643	1 173 461	0.11	
WORKDAY INC COM USD0.001 CL A*	USD	7 172	979	1 434	6 717	1 006 358	0.09	
WYNN RESORTS LTD COM*	USD	3 945			3 945	244 737	0.02	3 945
XILINX INC COM USD0.01*	USD	10 106	529	10 635				
XYLEM INC COM USD0.01 WI*	USD	6 845		814	6 031	518 570	0.05	
YUM BRANDS INC COM*	USD	11 386	1 924	3 198	10 112	1 058 374	0.09	
ZIMMER BIOMET HOLDINGS INC COM USD0.01*	USD	8 177		680	7 497	771 466	0.07	
ZIMVIE INC COM USD0.01 WI*	USD		818	818				
ZOOM VIDEO COMMUNI COM USD0.001 CL A*	USD	8 161	654	826	7 989	578 651	0.05	7 077
ZOOMINFO TECHNOLOG COM USD0.01 CLASS A*	USD		13 326	3 333	9 993	409 752	0.04	
<b>Total United States</b>						<b>836 034 976</b>	<b>74.84</b>	
<b>Total Registered shares</b>						<b>847 958 061</b>	<b>75.90</b>	
<b>Investment certificates, closed end</b>								
<b>United States</b>								
DUKE REALTY CORP REIT*	USD	14 605	4 368	4 571	14 402	683 243	0.06	
EQUITY RESIDENTIAL SBI USD0.01*	USD	14 021		1 347	12 674	838 528	0.08	
VENTAS INC REIT*	USD	14 351	1 828	1 462	14 717	581 872	0.05	
<b>Total United States</b>						<b>2 103 643</b>	<b>0.19</b>	
<b>Total Investment certificates, closed end</b>						<b>2 103 643</b>	<b>0.19</b>	
<b>Total Securities traded on an exchange</b>						<b>1 105 932 212</b>	<b>98.99</b>	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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## Securities traded neither on an exchange nor on a regulated market

### Bearer shares

#### United States

DISCOVERY INC COM USD0.01 SER A**	USD	6 151		6 151				
DISCOVERY INC COM USD0.01 SER C**	USD	13 885	6 780	20 665				
<b>Total United States</b>							<b>0.00</b>	

#### Total Bearer shares

**0.00**

### Registered shares

#### United States

APOLLO GLOBAL MANA COM USD0.00001 CLASS A**	USD	6 703		6 703				
DRAFTKINGS INC COM USD0.0001 CL A**	USD	12 098		12 098				
JACOBS ENG GROUP COM USD1**	USD	4 713		4 713				
ROBLOX CORPORATION COM USD0.0001 CL A**	USD		13 249	1 714	11 535	406 903	0.04	11 535
<b>Total United States</b>						<b>406 903</b>	<b>0.04</b>	

#### Total Registered shares

**406 903 0.04**

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

**406 903 0.04**

#### Total securities and similar instruments (thereof in lending)

**1 106 339 115 99.03**  
83 115 540 7.44)

Bank deposits at sight						11 497 689	1.03	
Derivative financial instruments						-1 309 089	-0.12	
Other assets						633 326	0.06	
<b>Total fund assets</b>						<b>1 117 161 041</b>	<b>100.00</b>	

Short-term bank liabilities						-786 782		
Other liabilities						-6 228		
<b>Net fund assets</b>						<b>1 116 368 031</b>		

### Valuation categories

**Market value as of  
30.9.2022**  
**in %  
of the total  
fund assets<sup>3</sup>**

Investments valued at prices paid on the main market		1 104 623 122	98.87
Investments valuation based on market-observed parameters		406 903	0.04
Investments valued with suitable valuation models taking account of the current market circumstances		–	–
<b>Total</b>		<b>1 105 030 026</b>	<b>98.91</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
S&P500 EMINI FUTURE 16.12.22*	55	USD	9 748 135	-1 309 089	-0.12
			9 748 135	-1 309 089	-0.12

Liquidity linked to open derivative financial instruments: CHF 9 748 135

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

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

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
S&P500 EMINI FUTURE 17.12.21	USD	46	87
S&P500 EMINI FUTURE 18.03.22	USD	90	90
S&P500 EMINI FUTURE 17.06.22	USD	85	85
S&P500 EMINI FUTURE 16.09.22	USD	74	74
S&P500 EMINI FUTURE 16.12.22	USD	55	0

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
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#### Forward exchange transactions

CHF	1 100 000	USD	1 154 984	03.08.2022
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## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	9 748 135.03	0.87%
Total exposure- reducing positions	–	–

### Repurchase agreements

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

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-A1	0.23%
Class I-B	0.06%
Class I-X	0.00%
Class (USD) I-X	0.01%
Class W	0.22%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

### Exchange rates

EUR 1 = CHF 0.964221      USD 1 = CHF 0.984250



# UBS (CH) Investment Fund

## – Euro Bonds Passive

### Category Other Funds for Traditional Investments

#### Three-year comparison

	ISIN	30.9.2022	30.9.2021	30.9.2020
Net fund assets in EUR		628 764 189.88	855 641 624.14	823 185 470.36
<b>Class I-A1</b>	<b>CH0028924543</b>			
Net asset value per unit in EUR		1 064.82	1 294.15	1 329.33
Number of units outstanding		734.5330	3 360.6340	3 311.6540
<b>Class I-B</b>	<b>CH0028924568</b>			
Net asset value per unit in EUR		1 083.56	1 315.43	1 349.56
Number of units outstanding		27 183.7750	54 290.1050	48 409.2840
<b>Class I-X</b>	<b>CH0028924576</b>			
Net asset value per unit in EUR		1 068.15	1 296.35	1 329.58
Number of units outstanding		27 856.8090	24 013.2320	35 005.8640
<b>Class Q</b>	<b>CH0439162766</b>			
Net asset value per unit in EUR		89.05	108.23	111.17
Number of units outstanding		5 704.2070	6 944.2070	7 990.9310
<b>Class U-X</b>	<b>CH0117874591</b>			
Net asset value per unit in EUR		98 441.26	119 471.82	122 534.31
Number of units outstanding		5 557.0320	6 019.0320	5 493.7400
<b>Class W</b>	<b>CH0356561107</b>			
Net asset value per unit in EUR		87.63	106.50	109.39
Number of units outstanding		241 342.8310	268 731.0110	298 181.4260
<b>Class (CHF) W</b>	<b>CH0356561453</b>			
Net asset value per unit in CHF		79.25	107.99	110.55
Number of units outstanding		908.2810	2 733.9500	2 242.9010

#### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-A1	EUR	-17.3%	-2.0%	0.5%
Class I-B	EUR	-17.1%	-1.9%	0.6%
Class I-X	EUR	-17.1%	-1.8%	0.7%
Class Q	EUR	-17.3%	-2.0%	0.5%
Class U-X	EUR	-17.1%	-1.8%	0.7%
Class W	EUR	-17.3%	-2.0%	0.5%
Class (CHF) W	CHF	-26.2%	-1.7%	-0.4%
Benchmark:				
FTSE EMU Government Bond Index (EGBI)	EUR	-17.1%	-1.5%	0.7%
FTSE EMU Government Bond Index (EGBI)	CHF	-26.1%	-1.8%	-0.2%

Historical performance is no indicator of current or future performance.  
The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.



## Report of the Portfolio Manager

During the financial year, from 1 October 2021 to 30 September 2022, European government bond yields moved sharply higher along all maturities of the yield curve. This upward move in yields was due to higher inflation prints which proved to be sticky and reached double digits in some countries. The European Central bank considered the higher inflation rates initially as temporary and waited until July 2022 to hike its policy in two consecutive steps to 1.25% so far. Further rate hikes seem unavoidable and could cause a severe economic downturn also caused by an energy shortage during this winter.

Driven by increasing bond yields, the fund generated a negative performance for all of the share classes, in line with the benchmark return. The strategy of the fund is to replicate the FTSE EMU Government Bond index risk and return with a stratified sampling approach. The duration of the universe was shortened by 1.28 years during this period.

## Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
France	25.33
Italy	22.26
Germany	18.57
Spain	14.78
Belgium	5.58
Netherlands	4.47
Austria	3.52
Ireland	1.84
Finland	1.54
<b>Total</b>	<b>97.89</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	EUR	EUR
Bank deposits		
– at sight	8 263 014.34	6 773 184.09
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	615 462 095.90	846 504 567.96
Other assets	5 044 749.05	6 138 371.36
<b>Total fund assets</b>	<b>628 769 859.29</b>	<b>859 416 123.41</b>
Loans	0.00	-3 769 768.38
Other liabilities	-5 669.41	-4 730.89
<b>Net fund assets</b>	<b>628 764 189.88</b>	<b>855 641 624.14</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	EUR	EUR
Negative interest	-2 433.45	-6 221.41
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	9 789 584.61	10 792 427.73
Income from securities lending	194 935.07	134 947.25
Offset payments from securities lending	2 754 526.39	3 589 444.81
Purchase of current net income on issue of units	1 013 878.95	1 846 524.94
<b>Total income</b>	<b>13 750 491.57</b>	<b>16 357 123.32</b>
Expenses		
Interest payable	-4 883.91	-5 819.27
Audit expenses	0.00	-18 089.94
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-4 922.62	-9 663.38
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-18 506.69	-30 305.14
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-1 447.54	-1 851.73
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-55 151.78	-68 236.08
Commission remuneration of the Fund Management in accordance with the fund contract Class (CHF) W	-281.26	-572.75
Other expenses	-19 654.21	-375.42
Payment of current net income on redemption of units	-1 384 912.98	-1 167 977.58
<b>Total expenses</b>	<b>-1 489 760.99</b>	<b>-1 302 891.29</b>
<b>Net income</b>	<b>12 260 730.58</b>	<b>15 054 232.03</b>
Realized capital gains and losses	-9 285 316.18	1 717 070.96
<b>Realized result</b>	<b>2 975 414.40</b>	<b>16 771 302.99</b>
Unrealized capital gains and losses	-134 455 603.70	-31 020 610.62
<b>Total result</b>	<b>-131 480 189.30</b>	<b>-14 249 307.63</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	EUR	EUR
Net income of the financial year	12 260 730.58	15 054 232.03
<b>Available for distribution</b>	<b>12 260 730.58</b>	<b>15 054 232.03</b>
Less federal withholding tax <sup>1</sup>	-4 291 255.70	-5 268 981.21
Net income retained for reinvestment	-7 969 474.88	-9 785 250.82
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	EUR	EUR
Net fund assets at the beginning of the financial year	855 641 624.14	823 185 470.36
Paid federal withholding tax	-5 187 048.88	-5 775 789.90
Balance of unit movements	-90 210 196.08	52 481 251.31
Total result	-131 480 189.30	-14 249 307.63
<b>Net fund assets at the end of the reporting period</b>	<b>628 764 189.88</b>	<b>855 641 624.14</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Development of the outstanding units

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	3 360.6340	3 311.6540
Units issued	54.8240	66.0000
Units redeemed	-2 680.9250	-17.0200
<b>Situation at the end of the period</b>	<b>734.5330</b>	<b>3 360.6340</b>
Difference between units issued and units redeemed	-2 626.1010	48.9800
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	54 290.1050	48 409.2840
Units issued	1 351.4710	6 480.8210
Units redeemed	-28 457.8010	-600.0000
<b>Situation at the end of the period</b>	<b>27 183.7750</b>	<b>54 290.1050</b>
Difference between units issued and units redeemed	-27 106.3300	5 880.8210
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	24 013.2320	35 005.8640
Units issued	3 843.5770	17 508.6880
Units redeemed	0.0000	-28 501.3200
<b>Situation at the end of the period</b>	<b>27 856.8090</b>	<b>24 013.2320</b>
Difference between units issued and units redeemed	3 843.5770	-10 992.6320
<b>Class Q</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	6 944.2070	7 990.9310
Units issued	10.0000	20.0000
Units redeemed	-1 250.0000	-1 066.7240
<b>Situation at the end of the period</b>	<b>5 704.2070</b>	<b>6 944.2070</b>
Difference between units issued and units redeemed	-1 240.0000	-1 046.7240
<b>Class U-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	6 019.0320	5 493.7400
Units issued	1 073.0000	1 362.2920
Units redeemed	-1 535.0000	-837.0000
<b>Situation at the end of the period</b>	<b>5 557.0320</b>	<b>6 019.0320</b>
Difference between units issued and units redeemed	-462.0000	525.2920
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	268 731.0110	298 181.4260
Units issued	11.1220	553.9420
Units redeemed	-27 399.3020	-30 004.3570
<b>Situation at the end of the period</b>	<b>241 342.8310</b>	<b>268 731.0110</b>
Difference between units issued and units redeemed	-27 388.1800	-29 450.4150
<b>Class (CHF) W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	2 733.9500	2 242.9010
Units issued	179.6530	598.4640
Units redeemed	-2 005.3220	-107.4150
<b>Situation at the end of the period</b>	<b>908.2810</b>	<b>2 733.9500</b>
Difference between units issued and units redeemed	-1 825.6690	491.0490



## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>EUR</b>	<b>20.070</b>
Less federal withholding tax <sup>1</sup>	EUR	-7.025
<b>Net accumulation per unit</b>	<b>EUR</b>	<b>13.045</b>

### Class I-B

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>EUR</b>	<b>20.906</b>
Less federal withholding tax <sup>1</sup>	EUR	-7.317
<b>Net accumulation per unit</b>	<b>EUR</b>	<b>13.589</b>

### Class I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>EUR</b>	<b>20.909</b>
Less federal withholding tax <sup>1</sup>	EUR	-7.318
<b>Net accumulation per unit</b>	<b>EUR</b>	<b>13.591</b>

### Class Q

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>EUR</b>	<b>1.547</b>
Less federal withholding tax <sup>1</sup>	EUR	-0.541
<b>Net accumulation per unit</b>	<b>EUR</b>	<b>1.006</b>

### Class U-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>EUR</b>	<b>1 929.40</b>
Less federal withholding tax <sup>1</sup>	EUR	-675.29
<b>Net accumulation per unit</b>	<b>EUR</b>	<b>1 254.11</b>

### Class W

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>EUR</b>	<b>1.505</b>
Less federal withholding tax <sup>1</sup>	EUR	-0.527
<b>Net accumulation per unit</b>	<b>EUR</b>	<b>0.978</b>

### Class (CHF) W

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>1.373</b>
Less federal withholding tax <sup>1</sup>	CHF	-0.481
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>0.892</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Inventory of Fund assets

Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in EUR	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Notes, fixed rate</b>								
<b>EUR</b>								
AUSTRIA, REPUBLIC OF 3.40000% 12-22.11.22*	EUR	1 186 000		1 186 000				
BELGIUM, KINGDOM OF 5.00000% 04-28.03.35*	EUR	2 476 000		437 000	2 039 000	2 450 568	0.39	
BELGIUM, KINGDOM OF 4.25000% 12-28.09.22*	EUR	1 750 000		1 750 000				
BELGIUM, KINGDOM OF-REG-S 4.00000% 12-28.03.32*	EUR	650 000	200 000		850 000	942 557	0.15	
FINLAND, REPUBLIC OF-144A-REG-S 1.50000% 13-15.04.23*	EUR	1 125 000		1 125 000				
FINLAND, REPUBLIC OF-144A-REG-S 0.12500% 20-15.04.36*	EUR	550 000			550 000	383 807	0.06	200 000
FINLAND, REPUBLIC OF-144A-REG-S 0.25000% 20-15.09.40*	EUR	350 000	444 000		794 000	503 866	0.08	200 000
FINLAND, REPUBLIC OF-144A-REG-S 0.12500% 21-15.04.52*	EUR	400 000			400 000	193 086	0.03	400 000
ITALY, REPUBLIC OF 4.50000% 10-01.03.26*	EUR	4 185 000		1 413 000	2 772 000	2 876 482	0.46	
SPAIN, KINGDOM OF-144A-REG-S 0.80000% 20-30.07.27*	EUR	2 300 000	598 000	800 000	2 098 000	1 921 894	0.31	150 000
<b>Total EUR</b>						<b>9 272 259</b>	<b>1.47</b>	
<b>Total Notes, fixed rate</b>						<b>9 272 259</b>	<b>1.47</b>	
<b>Notes, zero coupon</b>								
<b>EUR</b>								
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 20-20.04.23*	EUR	1 200 000		1 200 000				
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 20-20.10.40*	EUR	400 000	178 000		578 000	340 118	0.05	170 000
FINLAND, REPUBLIC OF-144A-REG-S 0.00000% 19-15.09.24*	EUR	500 000			500 000	481 676	0.08	
FINLAND, REPUBLIC OF-144A-REG-S 0.00000% 20-15.09.30*	EUR	300 000			300 000	244 083	0.04	180 000
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.11.31*	EUR	3 754 000	1 321 000	485 000	4 590 000	3 640 972	0.58	2 586 570
GERMANY, REPUBLIC OF 0.00000% 20-10.10.25*	EUR	3 300 000	510 000	1 100 000	2 710 000	2 570 706	0.41	2 710 000
<b>Total EUR</b>						<b>7 277 554</b>	<b>1.16</b>	
<b>Total Notes, zero coupon</b>						<b>7 277 554</b>	<b>1.16</b>	
<b>Medium term notes, fixed rate</b>								
<b>EUR</b>								
AUSTRIA, REPUBLIC OF 3.15000% 12-20.06.44*	EUR	825 000		146 000	679 000	710 294	0.11	679 000
AUSTRIA, REPUBLIC OF-144A-REG-S 2.10000% 17-20.09.117*	EUR	700 000		98 000	602 000	460 530	0.07	200 000
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 18-20.02.28*	EUR	1 352 000	300 000	500 000	1 152 000	1 052 135	0.17	
FINLAND, REPUBLIC OF-144A-REG-S 1.37500% 17-15.04.47*	EUR	500 000			500 000	383 408	0.06	200 000
SPAIN, KINGDOM OF 0.45000% 17-31.10.22*	EUR	2 902 000		2 902 000				
SPAIN, KINGDOM OF-144A-REG-S 0.60000% 19-31.10.29*	EUR	2 350 000	1 060 000	1 430 000	1 980 000	1 689 395	0.27	
<b>Total EUR</b>						<b>4 295 762</b>	<b>0.68</b>	
<b>Total Medium term notes, fixed rate</b>						<b>4 295 762</b>	<b>0.68</b>	
<b>Bonds, fixed rate</b>								
<b>EUR</b>								
AUSTRIA, REPUBLIC OF 6.25000% 97-15.07.27*	EUR	1 063 000	316 000	400 000	979 000	1 150 196	0.18	940 000
AUSTRIA, REPUBLIC OF-144A 4.15000% 07-15.03.37*	EUR	1 461 000	101 000	250 000	1 312 000	1 488 850	0.24	
AUSTRIA, REPUBLIC OF-144A 4.85000% 09-15.03.26*	EUR	1 178 000		192 000	986 000	1 075 568	0.17	245 000
AUSTRIA, REPUBLIC OF-144A 3.80000% 12-26.01.62*	EUR	484 000		80 000	404 000	484 659	0.08	
AUSTRIA, REPUBLIC OF-REG-S 1.75000% 13-20.10.23*	EUR	1 400 000			1 400 000	1 401 695	0.22	1 325 000
AUSTRIA, REPUBLIC OF 2.40000% 13-23.05.34*	EUR	1 331 000	300 000	488 000	1 143 000	1 083 061	0.17	1 130 000
AUSTRIA, REPUBLIC OF 1.65000% 14-21.10.24*	EUR	1 957 000		845 000	1 112 000	1 106 533	0.18	1 112 000
AUSTRIA, REPUBLIC OF-REG-S 1.20000% 15-20.10.25*	EUR	1 139 000			1 139 000	1 107 329	0.18	80 000
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 16-20.10.26*	EUR	1 978 000		550 000	1 428 000	1 344 690	0.21	
AUSTRIA, REPUBLIC OF-144A-REG-S 1.50000% 16-20.02.47*	EUR	1 010 000		64 000	946 000	712 934	0.11	946 000
AUSTRIA, REPUBLIC OF-144A-REG-S 1.50000% 16-02.11.86*	EUR	270 000			270 000	167 578	0.03	158 000
AUSTRIA, REPUBLIC OF-144A-REG-S 0.50000% 17-20.04.27*	EUR	1 550 000		235 000	1 315 000	1 211 015	0.19	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.50000% 19-20.02.29*	EUR	1 181 000			1 181 000	1 035 293	0.16	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 20-20.03.51*	EUR	558 000	775 000	450 000	883 000	521 466	0.08	883 000
AUSTRIA, REPUBLIC OF-144A-REG-S 0.85000% 20-30.06.20*	EUR	430 000		100 000	330 000	140 362	0.02	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.70000% 21-20.04.71*	EUR		350 000		350 000	159 312	0.03	200 000
AUSTRIA, REPUBLIC OF-144A-REG-S 0.25000% 21-20.10.36*	EUR	800 000		156 000	644 000	444 858	0.07	200 000
AUSTRIA, REPUBLIC OF-144A-REG-S 0.90000% 22-20.02.32*	EUR		750 000		750 000	631 172	0.10	
AUSTRIA, REPUBLIC OF-144A-REG-S 1.85000% 22-23.05.49*	EUR		300 000		300 000	242 722	0.04	
BELGIUM, KINGDOM OF 5.50000% 97-28.03.28*	EUR	1 007 000	310 500		1 317 500	1 534 092	0.24	
BELGIUM, KINGDOM OF 4.25000% 10-28.03.41*	EUR	1 368 000			1 368 000	1 559 426	0.25	
BELGIUM, KINGDOM OF 4.50000% 11-28.03.26*	EUR	1 250 000			1 250 000	1 350 530	0.21	
BELGIUM, KINGDOM OF-REG-S 2.25000% 13-22.06.23*	EUR	1 232 000		1 232 000				
BELGIUM, KINGDOM OF-REG-S 3.75000% 13-22.06.45*	EUR	1 576 000	98 000	719 000	955 000	1 047 253	0.17	185 000
BELGIUM, KINGDOM OF-144A-REG-S 2.60000% 14-22.06.24*	EUR	1 700 000			1 700 000	1 721 923	0.27	
BELGIUM, KINGDOM OF-144A-REG-S 3.00000% 14-22.06.34*	EUR	500 000	485 000		985 000	993 387	0.16	
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 15-22.06.25*	EUR	3 019 000	250 000	1 000 000	2 269 000	2 201 180	0.35	
BELGIUM, KINGDOM OF-144A-REG-S 1.00000% 15-22.06.31*	EUR	1 600 000	725 000	614 600	1 710 400	1 503 202	0.24	1 710 400
BELGIUM, KINGDOM OF-144A-REG-S 1.90000% 15-22.06.38*	EUR	903 000	350 000	484 000	769 000	654 818	0.10	
BELGIUM, KINGDOM OF-144A-REG-S 1.00000% 16-22.06.26*	EUR	2 050 000	228 000	724 000	1 554 000	1 493 773	0.24	
BELGIUM, KINGDOM OF-144A-REG-S 1.60000% 16-22.06.47*	EUR	990 000	500 000	350 000	1 140 000	850 326	0.14	200 000
BELGIUM, KINGDOM OF-144A-REG-S 0.20000% 16-22.10.23*	EUR	1 400 000		300 000	1 100 000	1 082 466	0.17	
BELGIUM, KINGDOM OF-144A-REG-S 2.15000% 16-22.06.66*	EUR	755 000			755 000	618 020	0.10	
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 17-22.06.27*	EUR	1 266 000	780 000	480 000	1 566 000	1 465 942	0.23	450 000
BELGIUM, KINGDOM OF-144A-REG-S 0.50000% 17-22.10.24*	EUR	1 000 000	485 000	300 000	1 185 000	1 153 841	0.18	
BELGIUM, KINGDOM OF-144A-REG-S 2.25000% 17-22.06.57*	EUR	768 000	142 000	223 000	687 000	579 067	0.09	195 000
BELGIUM, KINGDOM OF-144A-REG-S 1.45000% 17-22.06.37*	EUR	1 000 000	350 000	500 000	850 000	685 003	0.11	200 000
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 18-22.06.28*	EUR	2 960 000	350 000	1 350 000	1 960 000	1 799 848	0.29	115 000
BELGIUM, KINGDOM OF-REG-S 1.25000% 18-22.04.33*	EUR	1 800 000		632 000	1 168 000	1 010 904	0.16	1 168 000
BELGIUM, KINGDOM OF-144A-REG-S 0.90000% 19-22.06.29*	EUR	1 600 000	212 000		1 812 000	1 642 034	0.26	270 000
BELGIUM, KINGDOM OF-144A-REG-S 1.70000% 19-22.06.50*	EUR	983 000	233 600	295 100	921 500	684 840	0.11	
BELGIUM, KINGDOM OF-REG-S 0.10000% 20-22.06.30*	EUR	1 600 000		350 000	1 250 000	1 044 787	0.17	1 250 000
BELGIUM, KINGDOM OF-144A-REG-S 0.40000% 20-22.06.40*	EUR	1 600 000	430 000	900 000	1 130 000	717 003	0.11	435 000
BELGIUM, KINGDOM OF-144A-REG-S 0.35000% 22-22.06.32*	EUR		1 307 000		1 307 000	1 040 252	0.17	
BELGIUM, KINGDOM OF-144A-REG-S 1.40000% 22-22.06.53*	EUR		825 000		825 000	549 874	0.09	200 000
BUNDESREPUBLIK DEUTSCHLAND BUND-REG-S 1.70000% 22-15.08.32*	EUR		1 080 000		1 080 000	1 039 627	0.17	1 080 000
FINLAND GOVERNMENT BOND-144A-REG-S 0.50000% 22-15.04.43*	EUR		242 000		242 000	154 062	0.02	
FINLAND, REPUBLIC OF 4.00000% 09-04.07.25*	EUR	683 000			683 000	718 789	0.11	683 000
FINLAND, REPUBLIC OF 2.75000% 12-04.07.28*	EUR	469 000			469 000	476 201	0.08	
FINLAND, REPUBLIC OF 2.62500% 12-04.07.42*	EUR	460 000	225 000	156 000	529 000	508 377	0.08	180 000
FINLAND, REPUBLIC OF-144A-REG-S 2.00000% 14-15.04.24*	EUR	720 000			720 000	722 369	0.11	200 000



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in EUR	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
FINLAND, REPUBLIC OF-144A-REG-S 0.75000% 15-15.04.31*	EUR	1 700 000		900 000	800 000	685 710	0.11	20 000
FINLAND, REPUBLIC OF-144A-REG-S 0.87500% 15-15.09.25*	EUR	500 000			500 000	481 284	0.08	
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 16-15.04.26*	EUR	950 000			950 000	897 180	0.14	
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 17-15.09.27*	EUR	430 000	500 000		930 000	848 997	0.14	200 000
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 18-15.09.28*	EUR	750 000			750 000	667 233	0.11	
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 19-15.09.29*	EUR	400 000			400 000	348 185	0.06	200 000
FINLAND, REPUBLIC OF-144A-SUB 0.12500% 21-15.09.31*	EUR	400 000	305 000		705 000	562 856	0.09	
FRANCE, REPUBLIC OF 4.75000% 03-25.04.35*	EUR	3 310 000		351 000	2 959 000	3 506 948	0.56	
FRANCE, REPUBLIC OF OAT 2.25000% 12-25.10.22*	EUR	3 907 000		3 907 000				
FRANCE, REPUBLIC OF-OAT 5.75000% 01-25.10.32*	EUR	3 952 000		483 000	3 469 000	4 382 457	0.70	
FRANCE, REPUBLIC OF-OAT 8.50000% 92-25.04.23*	EUR	900 000		900 000				
FRANCE, REPUBLIC OF-OAT 6.00000% 94-25.10.25*	EUR	3 550 000		435 000	3 115 000	3 473 381	0.55	
FRANCE, REPUBLIC OF-OAT 5.50000% 98-25.04.29*	EUR	4 400 000		166 000	4 234 000	5 008 822	0.80	4 056 000
FRANCE, REPUBLIC OF-OAT 4.00000% 05-25.04.55*	EUR	2 337 000	178 000	486 000	2 029 000	2 428 226	0.39	2 029 000
FRANCE, REPUBLIC OF-OAT 4.00000% 06-25.10.38*	EUR	3 039 000	259 000	646 000	2 652 000	2 961 626	0.47	
FRANCE, REPUBLIC OF-OAT 4.25000% 07-25.10.23*	EUR	4 992 000		482 000	4 510 000	4 625 357	0.74	246 000
FRANCE, REPUBLIC OF-OAT 4.50000% 09-25.04.41*	EUR	4 306 000	230 000	804 000	3 732 000	4 461 195	0.71	3 732 000
FRANCE, REPUBLIC OF-OAT 4.00000% 10-25.04.60*	EUR	1 975 000	362 000	789 700	1 547 300	1 869 634	0.30	200 000
FRANCE, REPUBLIC OF-OAT 3.50000% 10-25.04.26*	EUR	5 265 000		1 100 000	4 165 000	4 360 755	0.69	4 165 000
FRANCE, REPUBLIC OF-OAT 2.75000% 12-25.10.27*	EUR	6 449 000		749 000	5 700 000	5 820 395	0.93	710 000
FRANCE, REPUBLIC OF-OAT-REG-S 3.25000% 12-25.05.45*	EUR	2 980 000	572 000	502 000	3 050 000	3 166 510	0.50	
FRANCE, REPUBLIC OF-OAT 1.75000% 13-25.05.23*	EUR	5 600 000		5 600 000				
FRANCE, REPUBLIC OF-OAT 2.25000% 13-25.05.24*	EUR	4 322 000	450 000	1 109 000	3 663 000	3 684 451	0.59	
FRANCE, REPUBLIC OF-OAT 2.50000% 13-25.05.30*	EUR	5 633 000	1 360 000	1 396 000	5 597 000	5 640 936	0.90	4 748 000
FRANCE, REPUBLIC OF-OAT 1.75000% 14-25.11.24*	EUR	4 605 000		950 000	3 655 000	3 639 686	0.58	2 058 537
FRANCE, REPUBLIC OF-OAT 0.50000% 15-25.05.25*	EUR	4 984 000		942 400	4 041 600	3 884 624	0.62	3 357 004
FRANCE, REPUBLIC OF-OAT-REG-S 1.00000% 15-25.11.25*	EUR	3 892 000	2 650 000	2 594 000	3 948 000	3 821 269	0.61	2 581 829
FRANCE, REPUBLIC OF-OAT-REG-S 1.50000% 15-25.05.31*	EUR	6 106 000	1 115 000	1 752 000	5 469 000	5 062 640	0.81	5 214 000
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 16-25.05.26*	EUR	4 938 000	2 500 000	3 081 600	4 356 400	4 112 768	0.65	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 15-25.05.66*	EUR	1 498 000	190 000	349 000	1 339 000	962 995	0.15	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.25000% 15-25.05.36*	EUR	5 017 000	500 000	875 500	4 641 500	3 764 080	0.60	
FRANCE, REPUBLIC OF-OAT-REG-S 1.25000% 15-25.11.26*	EUR	4 593 000	315 000	781 000	4 127 000	3 817 227	0.61	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 17-25.06.39*	EUR	3 326 000	550 000	875 000	3 001 000	2 525 588	0.40	2 072 000
FRANCE, REPUBLIC OF-OAT-REG-S 1.00000% 17-25.05.27*	EUR	4 300 000	650 000	949 000	4 001 000	3 783 810	0.60	1 701 000
FRANCE, REPUBLIC OF-OAT-144A-REG-S 2.00000% 17-25.05.48*	EUR	3 281 000	273 100	462 000	3 092 100	2 541 892	0.40	200 000
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 17-25.05.28*	EUR	5 218 000	2 355 600	1 356 000	6 217 600	5 695 371	0.91	
FRANCE, REPUBLIC OF-OAT-REG-S 1.25000% 18-25.05.34*	EUR	4 449 000	468 000	741 000	4 176 000	3 515 774	0.56	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 18-25.11.28*	EUR	5 505 000	1 144 000	1 023 000	5 626 000	5 113 404	0.81	2 310 870
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.50000% 19-25.05.50*	EUR	3 565 000	852 000	1 334 000	3 083 000	2 222 535	0.35	
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 19-25.05.29*	EUR	5 500 000	968 000	1 357 000	5 111 000	4 527 467	0.72	1 008 000
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.75000% 20-25.05.52*	EUR	3 551 000	700 000	912 000	3 339 000	1 892 498	0.30	200 000
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 20-25.05.40*	EUR	2 300 000	450 000	165 000	2 585 000	1 695 553	0.27	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.75000% 21-25.05.53*	EUR	580 000	2 517 700	960 000	2 137 700	1 184 863	0.19	185 000
FRANCE, REPUBLIC OF-OAT-REG-S 1.25000% 22-25.05.38*	EUR		600 000		600 000	468 444	0.07	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 22-25.02.28*	EUR		1 085 000		1 085 000	998 178	0.16	
FRANCE, REPUBLIC OF-OAT-REG-S 2.00000% 22-25.11.32*	EUR		750 000		750 000	701 835	0.11	750 000
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 21-25.06.44*	EUR	1 224 000	1 904 400	1 391 000	1 737 400	1 057 347	0.17	
FRENCH REPUBLIC GOVERNMENT-144A-REG-S 0.50000% 21-25.05.72*	EUR	1 000 000	128 000	96 000	1 032 000	405 401	0.06	
GERMANY, REPUBLIC OF 1.50000% 13-15.02.23*	EUR	3 258 000		3 258 000				
GERMANY, REPUBLIC OF 1.50000% 13-15.05.23*	EUR	2 339 000		2 339 000				
GERMANY, REPUBLIC OF 2.00000% 13-15.08.23*	EUR	2 500 000		2 500 000				
GERMANY, REPUBLIC OF 1.75000% 14-15.02.24*	EUR	3 037 000		821 000	2 216 000	2 221 008	0.35	2 216 000
GERMANY, REPUBLIC OF 2.50000% 14-15.08.46*	EUR	3 486 000	150 000	444 000	3 192 000	3 429 976	0.55	150 000
GERMANY, REPUBLIC OF 1.50000% 14-15.05.24*	EUR	2 000 000	569 000		2 569 000	2 565 023	0.41	2 569 000
GERMANY, REPUBLIC OF 1.00000% 14-15.08.24*	EUR	2 536 000	513 000	1 000 000	2 049 000	2 024 846	0.32	2 028 000
GERMANY, REPUBLIC OF 0.50000% 15-15.02.25*	EUR	2 857 000			2 857 000	2 776 433	0.44	1 887 723
GERMANY, REPUBLIC OF-REG-S 1.00000% 15-15.08.25*	EUR	3 050 000	980 000	1 222 000	2 808 000	2 748 657	0.44	2 808 000
GERMANY, REPUBLIC OF-REG-S 0.50000% 16-15.02.26*	EUR	3 075 000	387 000	432 000	3 030 000	2 903 340	0.46	3 024 000
GERMANY, REPUBLIC OF-REG-S 0.25000% 17-15.02.27*	EUR	4 005 000	1 000 000	2 237 000	2 768 000	2 583 679	0.41	2 768 000
GERMANY, REPUBLIC OF-REG-S 0.50000% 17-15.08.27*	EUR	4 101 000	550 000	1 519 000	3 132 000	2 931 778	0.47	2 253 671
GERMANY, REPUBLIC OF-REG-S 1.25000% 17-15.08.48*	EUR	3 547 000		549 000	2 998 000	2 499 561	0.40	2 998 000
GERMANY, REPUBLIC OF-REG-S 0.50000% 18-15.02.28*	EUR	3 000 000		385 000	2 615 000	2 424 289	0.39	2 615 000
GERMANY, REPUBLIC OF-REG-S 0.25000% 18-15.08.28*	EUR	3 437 000		600 000	2 837 000	2 569 471	0.41	2 621 244
GERMANY, REPUBLIC OF-REG-S 0.25000% 19-15.02.29*	EUR	3 050 000		450 000	2 600 000	2 333 349	0.37	2 600 000
GERMANY, REPUBLIC OF-REG-S 1.00000% 22-15.05.38*	EUR		645 000		645 000	539 287	0.09	
GERMANY, REPUBLIC OF-REG-S 0.20000% 22-14.06.24*	EUR		250 000		250 000	243 795	0.04	
GERMANY, REPUBLIC OF 6.25000% 94-04.01.24*	EUR	1 999 000		472 000	1 527 000	1 613 199	0.26	
GERMANY, REPUBLIC OF 6.50000% 97-04.07.27*	EUR	1 000 000			1 000 000	1 201 912	0.19	
GERMANY, REPUBLIC OF 5.62500% 98-04.01.28*	EUR	1 922 000		250 000	1 672 000	1 972 968	0.31	1 178 319
GERMANY, REPUBLIC OF 4.75000% 98-04.07.28*	EUR	1 578 000		166 000	1 412 000	1 618 901	0.26	
GERMANY, REPUBLIC OF 6.25000% 00-04.01.30*	EUR	1 190 000			1 190 000	1 527 889	0.24	1 190 000
GERMANY, REPUBLIC OF 5.50000% 00-04.01.31*	EUR	2 518 500		262 000	2 256 500	2 843 641	0.45	2 256 500
GERMANY, REPUBLIC OF 4.75000% 03-04.07.34*	EUR	2 725 000	94 000	484 700	2 334 300	2 963 277	0.47	1 944 000
GERMANY, REPUBLIC OF 4.00000% 05-04.01.37*	EUR	3 236 000		440 000	2 796 000	3 401 138	0.54	2 796 000
GERMANY, REPUBLIC OF 4.25000% 07-04.07.39*	EUR	2 044 000		220 000	1 824 000	2 336 070	0.37	157 794
GERMANY, REPUBLIC OF 4.75000% 08-04.07.40*	EUR	2 343 000	212 000	492 000	2 063 000	2 824 485	0.45	151 000
GERMANY, REPUBLIC OF 3.25000% 10-04.07.42*	EUR	2 330 000		442 000	1 888 000	2 207 821	0.35	200 000
GERMANY, REPUBLIC OF 2.50000% 12-04.07.44*	EUR	3 210 000	234 000	700 000	2 744 000	2 912 783	0.46	2 223 000
GERMANY, REPUBLIC OF-REG-S 1.30000% 22-15.10.27*	EUR		1 000 000		1 000 000	967 486	0.15	1 000 000
IRELAND 3.40000% 14-18.03.24*	EUR	1 110 000		222 000	888 000	907 198	0.14	200 000
IRELAND, REPUBLIC OF-REG-S 3.90000% 13-20.03.23*	EUR	1 021 000		1 021 000				
IRELAND, REPUBLIC OF 5.40000% 09-13.03.25*	EUR	1 236 000			1 236 000	1 335 955	0.21	200 000
IRELAND, REPUBLIC OF-REG-S 0.90000% 18-15.05.28*	EUR	799 000			799 000	736 918	0.12	
IRELAND, REPUBLIC OF-REG-S 1.30000% 18-15.05.33*	EUR	200 000	500 000	149 000	551 000	478 330	0.08	180 000
IRELAND, REPUBLIC OF-REG-S 1.35000% 18-18.03.31*	EUR	980 000		297 000	683 000	626 222	0.10	
IRELAND, REPUBLIC OF-REG-S 1.10000% 19-15.05.29*	EUR	1 050 000			1 050 000	965 706	0.15	
IRELAND, REPUBLIC OF-REG-S 1.50000% 19-15.05.50*	EUR	750 000			750 000	536 943	0.09	
IRELAND, REPUBLIC OF-REG-S 0.40000% 20-15.05.35*	EUR	750 000		82 000	668 000	496 786	0.08	
IRELAND, REPUBLIC OF-REG-S 0.20000% 20-15.05.27*	EUR	1 000 000		500 000	500 000	455 577	0.07	
IRELAND, REPUBLIC OF-REG-S 0.20000% 20-18.10.30*	EUR	800 000			800 000	667 286	0.11	
IRELAND, REPUBLIC OF-REG-S 0.35000% 22-18.10.32*	EUR		443 000		443 000	351 560	0.06	
IRELAND, REPUBLIC OF-REG-S 0.55000% 21-22.04.41*	EUR	400 000			400 000	259 262	0.04	
IRELAND, REPUBLIC OF-REG-S 2.00000% 15-18.02.45*	EUR	1 139 000		124 000	1 015 000	848 022	0.13	
IRELAND, REPUBLIC OF-REG-S 1.00000% 16-15.05.26*	EUR	1 381 000	350 000	853 600	877 400	844 147	0.13	200 000
IRELAND, REPUBLIC OF-REG-S 1.70000% 17-15.05.37*	EUR	625 000			625 000	534 840	0.09	
IRELAND-REG-S 2.40000% 14-15.05.30*	EUR	1 560 000		828 600	731 400	730 078	0.12	
ITALIAN REPUBLIC-REG-S-144A 1.50000% 21-30.04.45*	EUR	1 175 000	776 000	650 000	1 301 000	766 234	0.12	
ITALY BUONI POLIENNALI DEL TESORO-REG-S 0.60000% 20-15.06.23*	EUR	1 750 000		1 750 000				
ITALY BUONI POLIENNALI DEL-144A-REG-S 0.95000% 21-01.03.37*	EUR	1 400 000	700 000		2 100 000	1 331 610	0.21	
ITALY BUONI POLIENNALI DEL TESORO-REG-S 2.80000% 22-15.06.29*	EUR		500 000		500 000	462 721	0.07	
ITALY, REPUBLIC OF 0.85000% 19-15.01.27*	EUR							



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in EUR	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
ITALY, REPUBLIC OF BTP 2.80000% 18-01.12.28*	EUR	2 250 000			2 250 000	2 118 915	0.34	
ITALY, REPUBLIC OF-144A-REG-S 3.35000% 19-01.03.35*	EUR	2 370 000		737 000	1 633 000	1 456 505	0.23	
ITALY, REPUBLIC OF-144A-REG-S 3.85000% 19-01.09.49*	EUR	1 540 000	185 000	393 000	1 332 000	1 212 309	0.19	
ITALY, REPUBLIC OF-144A-REG-S 1.85000% 20-01.07.25*	EUR	2 500 000		500 000	2 000 000	1 923 600	0.31	
ITALY, REPUBLIC OF-144A-REG-S 0.30000% 20-15.08.23*	EUR	1 500 000	450 000		1 950 000	1 916 987	0.30	
ITALY, REPUBLIC OF-144A-REG-S 1.80000% 20-01.03.41*	EUR	1 620 000	2 123 000	2 415 000	1 328 000	885 643	0.14	
ITALY, REPUBLIC OF-144A-REG-S 1.70000% 20-01.09.51*	EUR	1 309 000	682 000	549 000	1 442 000	839 778	0.13	
ITALY, REPUBLIC OF-144A-REG-S 2.15000% 21-01.03.72*	EUR	600 000		88 000	512 000	305 459	0.05	
ITALY, REPUBLIC OF-144A-REG-S 3.25000% 22-01.03.38*	EUR		800 000		800 000	686 041	0.11	
ITALY, REPUBLIC OF-BTP 6.50000% 97-01.11.27*	EUR	2 877 000			2 877 000	3 255 141	0.52	
ITALY, REPUBLIC OF-BTP 6.00000% 99-01.05.31*	EUR	3 844 000		1 185 000	2 659 000	3 007 212	0.48	
ITALY, REPUBLIC OF-BTP 5.75000% 02-01.12.33*	EUR	949 000	500 000	250 000	1 199 000	1 327 312	0.21	
ITALY, REPUBLIC OF-BTP 5.00000% 03-01.08.34*	EUR	3 332 000		559 000	2 773 000	2 904 740	0.46	
ITALY, REPUBLIC OF-BTP 4.00000% 05-01.02.37*	EUR	2 980 000		227 000	2 753 000	2 629 082	0.42	
ITALY, REPUBLIC OF-BTP 5.00000% 07-01.08.39*	EUR	2 335 000			2 335 000	2 477 640	0.39	
ITALY, REPUBLIC OF-BTP 4.75000% 08-01.08.23*	EUR	5 509 000		5 509 000				
ITALY, REPUBLIC OF-BTP 5.00000% 09-01.03.25*	EUR	1 830 000			1 830 000	1 909 239	0.30	
ITALY, REPUBLIC OF-BTP 5.00000% 09-01.09.40*	EUR	2 486 000	350 000	399 000	2 437 000	2 583 317	0.41	
ITALY, REPUBLIC OF-BTP 5.50000% 12-01.09.22*	EUR	2 450 000		2 450 000				
ITALY, REPUBLIC OF-BTP 5.50000% 12-01.11.22*	EUR	2 057 000		2 057 000				
ITALY, REPUBLIC OF-BTP 4.75000% 13-01.09.28*	EUR	3 563 000		773 000	2 790 000	2 915 606	0.46	
ITALY, REPUBLIC OF-BTP 4.75000% 13-01.09.44*	EUR	2 110 000		305 000	1 805 000	1 876 256	0.30	
ITALY, REPUBLIC OF-BTP 4.50000% 13-01.03.24*	EUR	2 372 000		200 000	2 172 000	2 224 406	0.35	
ITALY, REPUBLIC OF-BTP 3.75000% 14-01.09.24*	EUR	2 788 000		528 000	2 260 000	2 295 640	0.37	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.50000% 14-01.03.30*	EUR	2 891 000	500 000	400 000	2 991 000	2 892 309	0.46	
ITALY, REPUBLIC OF-BTP 2.50000% 14-01.12.24*	EUR	5 516 000		3 471 000	2 045 000	2 025 573	0.32	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.250% 14-01.09.46*	EUR	1 963 000		420 000	1 543 000	1 285 467	0.20	
ITALY, REPUBLIC OF-BTP 1.35000% 15-15.04.22*	EUR	1 032 000		1 032 000				
ITALY, REPUBLIC OF-BTP 1.50000% 15-01.06.25*	EUR	3 708 000		1 100 000	2 608 000	2 493 342	0.40	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 15-01.03.32*	EUR	3 657 000	466 000	1 879 000	2 244 000	1 784 562	0.28	
ITALY, REPUBLIC OF-BTP 2.00000% 15-01.12.25*	EUR	2 500 000		665 000	1 835 000	1 763 424	0.28	
ITALY, REPUBLIC OF-BTP 1.45000% 15-15.09.22*	EUR	2 150 000		2 150 000				
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.70000% 16-01.03.47*	EUR	1 947 000		134 000	1 813 000	1 366 121	0.22	
ITALY, REPUBLIC OF-BTP 1.60000% 16-01.06.26*	EUR	2 425 000			2 425 000	2 274 317	0.36	
ITALY, REPUBLIC OF-BTP 0.95000% 16-15.03.23*	EUR	2 500 000		2 500 000				
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.25000% 16-01.09.36*	EUR	1 801 000		1 801 000		1 399 813	0.22	
ITALY, REPUBLIC OF-BTP 1.25000% 16-01.12.26*	EUR	2 453 000	400 000	2 853 000		2 605 144	0.41	
ITALY, REPUBLIC OF-BTP-REG-S 0.65000% 16-15.10.23*	EUR	5 182 000	500 000	4 000 000	1 682 000	1 654 120	0.26	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.80000% 16-01.03.67*	EUR	1 070 000		72 000	998 000	705 838	0.11	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.45000% 17-01.09.33*	EUR	2 940 000	250 000	1 200 000	1 990 000	1 641 002	0.26	
ITALY, REPUBLIC OF-BTP 2.20000% 17-01.06.27*	EUR	1 250 000	700 000		1 950 000	1 830 921	0.29	
ITALY, REPUBLIC OF-BTP 1.85000% 17-15.05.24*	EUR	500 000	1 600 000	375 000	1 725 000	1 697 790	0.27	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.45000% 17-01.03.48*	EUR	1 789 000	250 000	115 000	1 924 000	1 649 464	0.26	
ITALY, REPUBLIC OF-BTP 2.05000% 17-01.08.27*	EUR	2 663 000	950 000	1 666 000	1 947 000	1 807 089	0.29	
ITALY, REPUBLIC OF-BTP 0.90000% 17-01.08.22*	EUR	450 000		450 000				
ITALY, REPUBLIC OF-BTP 1.45000% 17-15.11.24*	EUR	1 800 000			1 800 000	1 746 360	0.28	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.95000% 18-01.09.38*	EUR	2 050 000		456 000	1 594 000	1 317 439	0.21	
ITALY, REPUBLIC OF-BTP 2.00000% 18-01.02.28*	EUR	2 571 000	300 000	500 000	2 371 000	2 169 273	0.35	
ITALY, REPUBLIC OF-BTP-REG-S 2.45000% 18-01.10.23*	EUR	3 000 000			3 000 000	3 003 018	0.48	
ITALY, REPUBLIC OF-BTP-REG-S 2.50000% 18-15.11.25*	EUR		2 250 000	481 000	1 769 000	1 725 935	0.27	
ITALY, REPUBLIC OF-BTP-REG-S 3.00000% 19-01.08.29*	EUR	2 607 000		396 000	2 211 000	2 080 390	0.33	
ITALY, REPUBLIC OF-BTP 1.75000% 19-01.07.24*	EUR	1 336 000	500 000		1 836 000	1 802 218	0.29	
ITALY, REPUBLIC OF-BTP 2.10000% 19-15.07.26*	EUR	1 500 000	450 000		1 950 000	1 857 198	0.30	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.10000% 19-01.03.40*	EUR	1 751 000	300 000	600 000	1 451 000	1 206 720	0.19	
ITALY, REPUBLIC OF-BTP-REG-S 1.35000% 19-01.04.30*	EUR	2 700 000	850 000	1 099 000	2 451 000	2 021 095	0.32	
ITALY, REPUBLIC OF-BTP 0.05000% 19-15.01.23*	EUR	1 000 000		1 000 000				
ITALY, REPUBLIC OF-BTP 0.35000% 19-01.02.25*	EUR	1 800 000	400 000		2 200 000	2 066 247	0.33	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.45000% 20-01.09.50*	EUR	1 750 000	155 000	250 000	1 655 000	1 145 147	0.18	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.45000% 20-01.03.36*	EUR	1 675 000			1 675 000	1 179 301	0.19	
ITALY, REPUBLIC OF-BTP-REG-S 0.95000% 20-01.08.30*	EUR	2 490 000	663 000	1 600 000	1 553 000	1 221 658	0.19	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 20-01.12.30*	EUR	2 500 000			2 500 000	2 061 540	0.33	
ITALY, REPUBLIC OF-BTP-144A-REG-S 0.95000% 20-15.09.27*	EUR	2 562 000	500 000	800 000	2 262 000	1 982 100	0.32	
ITALY, REPUBLIC OF-BTP-REG-S 0.25000% 21-15.03.28*	EUR	2 250 000	1 120 000	1 250 000	2 120 000	1 748 203	0.28	
ITALY, REPUBLIC OF-BTP-REG-S 0.50000% 21-15.07.28*	EUR	600 000	1 160 000		1 760 000	1 453 293	0.23	
ITALY, REPUBLIC OF-BTP-144A-REG-S 0.95000% 21-01.12.31*	EUR	1 000 000	1 100 000		2 100 000	1 563 055	0.25	
ITALY, REPUBLIC OF-BTP-REG-S 0.95000% 21-01.06.32*	EUR		3 942 000	1 942 000	2 000 000	1 463 376	0.23	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.15000% 22-01.09.52*	EUR	875 000		875 000		555 564	0.09	
ITALY, REPUBLIC OF-BTP-REG-S 1.10000% 22-01.04.27*	EUR	1 752 000			1 752 000	1 567 288	0.25	
ITALY, REPUBLIC OF-REG-S 0.50000% 20-01.02.26*	EUR	2 050 000			2 050 000	1 864 114	0.30	
ITALY, REPUBLIC OF-REG-S 0.90000% 20-01.04.31*	EUR	2 150 000	416 000		2 566 000	1 956 575	0.31	
ITALY, REPUBLIC OF-REG-S-144A 0.60000% 21-01.08.31*	EUR	2 400 000		169 000	2 231 000	1 627 174	0.26	
ITALY, REPUBLIC OF-REG-S 0.45000% 21-15.02.29*	EUR		2 893 000	1 000 000	1 893 000	1 520 434	0.24	
ITALY, REPUBLIC OF-REG-S 2.50000% 22-01.12.32*	EUR		500 000		500 000	419 094	0.07	
ITALY, REPUBLIC OF-REG-S 1.75000% 22-30.05.24*	EUR		1 250 000		1 250 000	1 226 178	0.20	
KINGDOM OF BELGIUM GOVT BOND-144A-REG-S 0.65000% 21-22.06.71*	EUR	650 000	100 000	193 000	557 000	239 355	0.04	190 000
NETHERLANDS, KINGDOM OF THE 7.50000% 93-15.01.23*	EUR	920 000		920 000				
NETHERLANDS, KINGDOM OF THE 4.00000% 05-15.01.37*	EUR	1 916 000	250 000	400 000	1 766 000	2 049 422	0.33	
NETHERLANDS, KINGDOM OF THE 5.50000% 98-15.01.28*	EUR	2 280 100		1 014 000	1 266 100	1 474 791	0.23	
NETHERLANDS, KINGDOM OF THE 3.75000% 10-15.01.42*	EUR	2 188 000		337 000	1 851 000	2 188 654	0.35	1 851 000
NETHERLANDS, KINGDOM OF THE 2.50000% 12-15.01.33*	EUR	1 765 000	936 000	1 373 900	1 327 100	1 332 400	0.21	1 327 100
NETHERLANDS, KINGDOM OF THE-144A-REG-S 1.75000% 13-15.07.23*	EUR	2 510 000		2 510 000				
NETHERLANDS, KINGDOM OF THE 2.75000% 14-15.01.47*	EUR	2 073 000	300 000	487 000	1 886 000	1 988 996	0.32	
NETHERLANDS, KINGDOM OF THE 2.00000% 14-15.07.24*	EUR	2 303 000		500 000	1 803 000	1 811 093	0.29	
NETHERLANDS, KINGDOM OF THE 0.25000% 15-15.07.25*	EUR	1 328 000	875 000	500 000	1 703 000	1 628 238	0.26	1 703 000
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.50000% 16-15.07.26*	EUR	1 799 000			1 799 000	1 702 480	0.27	200 000
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.75000% 17-15.07.27*	EUR	750 000	1 500 000	600 000	1 650 000	1 548 789	0.25	1 650 000
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.75000% 18-15.07.28*	EUR	3 078 000		1 250 000	1 828 000	1 688 197	0.27	200 000
NETHERLANDS, KINGDOM OF THE 0.25000% 19-15.07.29*	EUR	1 397 000		350 000	1 047 000	917 083	0.15	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.50000% 19-15.01.40*	EUR	1 150 000	1 110 000	801 000	1 459 000	1 032 339	0.16	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.50000% 22-15.07.32*	EUR		1 100 000		1 100 000	916 498	0.15	
SPAIN GOVERNMENT BOND-144A-REG-S 2.75000% 14-31.10.24*	EUR	3 543 000		800 000	2 743 000	2 776 092	0.44	200 000
SPAIN GOVERNMENT BOND-144A-REG-S 2.50000% 19-30.07.24*	EUR	1 750 000			1 750 000	1 691 218	0.27	
SPAIN, KINGDOM OF 0.35000% 18-30.07.23*	EUR	2 250 000	1 650 000	3 900 000				
SPAIN, KINGDOM OF 0.80000% 22-30.07.29*	EUR		350 000		350 000	303 920	0.05	
SPAIN, KINGDOM OF 4.90000% 07-30.07.40*	EUR	2 147 000		273 000	1 874 000	2 227 073	0.35	670 000
SPAIN, KINGDOM OF 4.80000% 08-31.01.24*	EUR	3 324 000		1 125 000	2 199 000	2 276 053	0.36	200 000
SPAIN, KINGDOM OF 4.70000% 09-30.07.41*	EUR	2 587 000		426 000	2 161 000	2 518 215	0.40	
SPAIN, KINGDOM OF 4.65000% 10-30.07.25*	EUR	3 036 000		500 000	2 536 000	2 701 104	0.43	155 000
SPAIN, KINGDOM OF 4.20000% 05-31.01.37*	EUR	2 408 000		210 000	2 198 000	2 385 920	0.38	
SPAIN, KINGDOM OF 5.90000% 11-30.07.26*	EUR	2 700 000		619 000	2 081 000	2 344 796	0.37	181 000
SPAIN, KINGDOM OF 5.75000% 01-30.07.32*	EUR	2 930 000	500 000	973 000	2 457 000	2 996 685	0.48	2 457 000
SPAIN, KINGDOM OF 6.00000% 98-31.01.29*	EUR	2 579 000		218 000	2 361 000	2 793 587	0.44	200 000
SPAIN, KINGDOM OF-144A-REG-S 4.40000% 13-31.10.23*	EUR	1 750 000			1 750 000	1 793 638	0.29	
SPAIN, KINGDOM OF-144A 5.15000% 13-31.10.28*	EUR	2 175 000		475 000	1			



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in EUR	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
SPAIN, KINGDOM OF-144A-REG-S 5.15000% 13-31.10.44*	EUR	1 660 000		88 000	1 572 000	1 957 486	0.31	200 000
SPAIN, KINGDOM OF-144A-REG-S 3.80000% 14-30.04.24*	EUR	1 850 000	500 000		2 350 000	2 409 751	0.38	100 000
SPAIN, KINGDOM OF-144A-REG-S 1.95000% 15-30.07.30*	EUR	2 525 000	830 000	780 000	2 575 000	2 390 712	0.38	
SPAIN, KINGDOM OF-144A-REG-S 2.15000% 15-31.10.25*	EUR	3 000 000		450 000	2 550 000	2 536 556	0.40	
SPAIN, KINGDOM OF-144A-REG-S 1.95000% 16-30.04.26*	EUR	3 387 000	300 000	1 300 000	2 387 000	2 347 328	0.37	200 000
SPAIN, KINGDOM OF-144A-REG-S 2.90000% 16-31.10.46*	EUR	2 080 000	195 000	319 000	1 956 000	1 746 012	0.28	1 365 000
SPAIN, KINGDOM OF-144A-REG-S 3.45000% 16-30.07.66*	EUR	1 727 000	155 000	404 000	1 478 000	1 385 977	0.22	
SPAIN, KINGDOM OF-144A-REG-S 1.30000% 16-31.10.26*	EUR	3 372 000	900 000	1 900 000	2 372 000	2 266 323	0.36	2 372 000
SPAIN, KINGDOM OF-144A-REG-S 1.50000% 17-30.04.27*	EUR	2 500 000	450 000	482 000	2 468 000	2 352 025	0.37	
SPAIN, KINGDOM OF-144A-REG-S 2.35000% 17-30.07.33*	EUR	2 163 000	300 000	900 000	1 563 000	1 430 208	0.23	
SPAIN, KINGDOM OF-144A-REG-S 1.45000% 17-31.10.27*	EUR	2 830 000		482 000	2 348 000	2 213 089	0.35	200 000
SPAIN, KINGDOM OF-144A-REG-S 1.40000% 18-30.04.28*	EUR	2 743 000	320 000	500 000	2 563 000	2 384 349	0.38	
SPAIN, KINGDOM OF-144A-REG-S 2.70000% 18-31.10.48*	EUR	1 770 000	150 000	178 000	1 742 000	1 475 484	0.23	400 000
SPAIN, KINGDOM OF-144A-REG-S 1.40000% 18-30.07.28*	EUR	2 700 000	344 000	974 000	2 070 000	1 915 735	0.30	
SPAIN, KINGDOM OF-144A-REG-S 1.45000% 19-30.04.29*	EUR	2 450 000			2 450 000	2 247 032	0.36	1 050 000
SPAIN, KINGDOM OF-144A-REG-S 1.85000% 19-30.07.35*	EUR	2 750 000		600 000	2 150 000	1 802 857	0.29	
SPAIN, KINGDOM OF-144A-REG-S 0.50000% 20-30.04.30*	EUR	3 400 000		950 000	2 450 000	2 044 584	0.33	90 000
SPAIN, KINGDOM OF-144A-REG-S 1.00000% 20-31.10.50*	EUR	1 980 000	553 000	455 000	2 078 000	1 129 875	0.18	200 000
SPAIN, KINGDOM OF-144A-REG-S 1.25000% 20-31.10.30*	EUR	2 700 000	800 000	1 476 000	2 024 000	1 769 446	0.28	
SPAIN, KINGDOM OF-144A-REG-S 1.20000% 20-31.10.40*	EUR	1 790 000	922 000	984 000	1 728 000	1 183 576	0.19	
SPAIN, KINGDOM OF-144A-REG-S 0.85000% 21-30.07.37*	EUR	600 000	800 000		1 400 000	964 118	0.15	160 000
SPAIN, KINGDOM OF-144A-REG-S 0.50000% 21-31.10.31*	EUR	1 350 000	1 255 000	502 000	2 103 000	1 666 522	0.27	
SPAIN, KINGDOM OF-144A-REG-S 1.00000% 21-30.07.42*	EUR		1 033 000	250 000	783 000	503 234	0.08	
SPAIN, KINGDOM OF-144A-REG-S 0.70000% 22-30.04.32*	EUR		2 330 000		2 330 000	1 850 528	0.29	
SPAIN, KINGDOM OF-144A-REG-S 1.90000% 22-31.10.52*	EUR		875 000	75 000	800 000	535 376	0.09	200 000
SPAIN, KINGDOM OF-REG-S 5.40000% 13-31.01.23*	EUR	2 540 000		2 540 000				
SPAIN, KINGDOM OF-REG-S 1.60000% 15-30.04.25*	EUR	2 334 000		400 000	1 934 000	1 902 159	0.30	
SPAIN, KINGDOM OF-REG-S-144A 1.45000% 21-31.10.71*	EUR	650 000	250 000	191 000	709 000	347 920	0.06	200 000
<b>Total EUR</b>						<b>472 075 939</b>	<b>75.08</b>	
<b>Total Bonds, fixed rate</b>						<b>472 075 939</b>	<b>75.08</b>	
<b>Bonds, zero coupon</b>								
<b>EUR</b>								
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 16-15.07.23*	EUR	750 000		450 000	300 000	296 400	0.05	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 19-15.07.24*	EUR		600 000		600 000	580 198	0.09	540 000
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 20-20.02.30*	EUR	1 380 000		320 000	1 060 000	873 355	0.14	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 21-20.02.31*	EUR	1 000 000	325 000		1 325 000	1 056 532	0.17	200 000
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 22-20.10.28*	EUR		600 000		600 000	513 848	0.08	
BELGIUM, KINGDOM OF-144A-REG-S 0.00000% 20-22.10.27*	EUR	1 250 000	800 000	500 000	1 550 000	1 379 881	0.22	
BELGIUM, KINGDOM OF-REG-S 0.00000% 21-22.10.31*	EUR	1 750 000		350 000	1 400 000	1 104 852	0.18	405 000
BUNDESobligation -REG S 0.00000% 21-10.04.26*	EUR	3 000 000		553 000	2 447 000	2 298 961	0.37	2 447 000
BUNDESREPUBLIK DEUTSCHLAND 0.00000% 22-15.02.2032*	EUR		3 050 000		3 050 000	2 513 969	0.40	3 050 000
BUNDESSCHATZANWEISUNGEN-REG-S 0.00000% 20-16.09.22*	EUR	1 000 000		1 000 000				
BUNDESSCHATZANWEISUNGEN-REG-S 0.00000% 21-10.03.23*	EUR	1 650 000		1 650 000				
FINLAND, REPUBLIC OF-144A-REG-S 0.00000% 16-15.09.23*	EUR	700 000		300 000	400 000	393 104	0.06	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 17-25.03.23*	EUR	4 776 000		4 776 000				
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 18-25.03.24*	EUR	5 068 000	600 000	1 396 000	4 272 000	4 158 194	0.66	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 19-25.03.25*	EUR	5 040 000	319 000	600 000	4 759 000	4 530 616	0.72	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 19-25.11.29*	EUR	4 962 000		615 000	4 347 000	3 661 217	0.58	3 775 000
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 20-25.02.23*	EUR	2 000 000		2 000 000				
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 20-25.02.26*	EUR	4 535 000	870 000	700 000	4 705 000	4 385 634	0.70	4 410 000
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 20-25.11.30*	EUR	5 601 000	1 738 000	2 001 000	5 338 000	4 373 530	0.70	4 280 000
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.02.24*	EUR	3 260 000	300 000	450 000	3 110 000	3 033 618	0.48	2 810 000
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.02.27*	EUR	1 250 000	2 545 000	3 795 000	3 444 911		0.55	3 795 000
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 22-25.02.25*	EUR		2 487 100	2 487 100	2 371 002		0.38	2 487 100
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 22-25.05.32*	EUR		3 650 000	3 650 000	2 831 123		0.45	
GERMANY, REPUBLIC OF 0.00000% 18-13.10.23*	EUR	1 909 000		1 909 000	1 876 394		0.30	1 860 000
GERMANY, REPUBLIC OF 0.00000% 19-05.04.24*	EUR	3 023 000		500 000	2 523 000	2 463 821	0.39	2 523 000
GERMANY, REPUBLIC OF 0.00000% 19-15.08.50*	EUR	3 191 000	1 463 000	972 000	3 682 000	2 064 483	0.33	3 682 000
GERMANY, REPUBLIC OF 0.00000% 19-18.10.24*	EUR	3 200 000		700 000	2 500 000	2 415 525	0.38	2 500 000
GERMANY, REPUBLIC OF 0.00000% 20-15.08.30*	EUR	3 365 000	1 282 700	1 679 500	2 968 200	2 539 028	0.40	2 968 200
GERMANY, REPUBLIC OF-REG-S 0.00000% 16-15.08.26*	EUR	3 380 000		450 000	2 930 000	2 734 106	0.43	2 930 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 17-07.10.22*	EUR	2 500 000		2 500 000				
GERMANY, REPUBLIC OF-REG-S 0.00000% 18-14.04.23*	EUR	1 300 000		1 300 000				
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-15.08.29*	EUR	3 274 000	315 000	750 000	2 839 000	2 479 197	0.39	2 696 513
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-10.10.25*	EUR	806 000		312 000	494 000	469 674	0.07	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-11.04.25*	EUR	2 200 000			2 200 000	2 106 434	0.34	1 200 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.02.30*	EUR	3 320 000	730 000	1 622 000	2 428 000	2 100 210	0.33	2 428 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.05.35*	EUR	2 550 000		242 000	2 308 000	1 747 247	0.28	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.08.30*	EUR	1 000 000	300 000	311 000	989 000	845 544	0.13	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.11.27*	EUR	2 775 000	1 725 000	2 219 000	2 281 000	2 067 407	0.33	2 281 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.12.22*	EUR	3 000 000		3 000 000				
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-09.10.26*	EUR	600 000	2 046 000		2 646 000	2 454 387	0.39	2 501 210
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.02.31*	EUR	2 550 000	160 000	225 000	2 485 000	2 100 123	0.33	2 441 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.05.36*	EUR	1 800 000	2 200 000	1 000 000	3 000 000	2 222 148	0.35	3 000 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.31*	EUR		775 000	154 000	621 000	518 843	0.08	500 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.31*	EUR	1 000 000	2 575 000	476 000	3 099 000	2 589 868	0.41	3 099 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.50*	EUR	700 000	200 000	85 000	815 000	458 121	0.07	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.52*	EUR	700 000	1 073 000	250 000	1 523 000	818 736	0.13	1 523 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.09.23*	EUR		1 750 000	1 750 000				
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.11.28*	EUR	1 500 000	1 415 000	600 000	2 315 000	2 053 724	0.33	2 315 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.12.23*	EUR		1 900 000		1 900 000	1 864 850	0.30	1 900 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-16.06.23*	EUR	1 300 000		1 300 000				
GERMANY, REPUBLIC OF-REG-S 0.00000% 22-15.03.24*	EUR		1 841 000		1 841 000	1 798 804	0.29	600 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 22-16.04.27*	EUR		2 600 000		2 600 000	2 383 753	0.38	2 600 000
IRELAND, REPUBLIC OF-REG-S 0.00000% 21-18.10.31*	EUR	600 000	400 000		1 000 000	791 580	0.13	
ITALY BUONI POLIENNALI DEL TESORO-REG-S 0.00000% 21-15.04.24*	EUR	1 500 000	800 000		2 300 000	2 205 820	0.35	
ITALY, REPUBLIC OF-144A-REG-S 0.00000% 21-01.08.26*	EUR		2 160 000	731 000	1 429 000	1 250 861	0.20	
ITALY, REPUBLIC OF-BTP 0.00000% 21-15.12.24*	EUR		1 500 000		1 500 000	1 406 100	0.22	
ITALY, REPUBLIC OF-REG-S 0.00000% 20-15.01.24*	EUR	1 150 000			1 150 000	1 111 303	0.18	
ITALY, REPUBLIC OF-REG-S 0.00000% 21-01.04.26*	EUR	2 250 000			2 250 000	1 994 526	0.32	
ITALY, REPUBLIC OF-REG-S 0.00000% 21-15.08.24*	EUR		1 300 000		1 300 000	1 232 377	0.20	
ITALY, REPUBLIC OF-REG-S 0.00000% 21-30.01.24*	EUR		1 200 000		1 200 000	1 158 792	0.18	
NETHERLANDS GOVERNMENT BOND 0.00000% 21-15.01.29*	EUR		1 178 000		1 178 000	1 020 638	0.16	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 22-15.01.26*	EUR		1 000 000	324 000	676 000	633 527	0.10	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 17-15.01.24*	EUR	1 400 000			1 400 000	1 369 369	0.22	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.01.27*	EUR	1 500 000			1 500 000	1 373 275	0.22	732 778
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.01.52*	EUR	1 230 000	589 000	493 000	1 326 000	665 181	0.11	200 000
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.07.30*	EUR	1 800 000		439 000	1 361 000	1 142 323	0.18	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 21-15.01.38*	EUR	750 000	167 000		917 000	617 296	0.10	200 000
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 21-15.07.31*	EUR	1 016 000	241 000		1 257 000	1 027 723	0.16	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in EUR	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
REPUBLIC OF AUSTRIA-144A-REG-S 0.00000% 21-20.04.25*	EUR		1 200 000	400 000	800 000	759 208	0.12	
SPAIN GOVERNMENT BOND 0.00000% 21-31.01.28*	EUR	850 000	1 231 000		2 081 000	1 800 211	0.29	
SPAIN, KINGDOM OF 0.00000% 12.01.21-31.05.24*	EUR	1 400 000	450 000		1 850 000	1 786 249	0.28	
SPAIN, KINGDOM OF 0.00000% 20-31.01.25*	EUR	1 800 000	480 000		2 280 000	2 163 196	0.34	225 000
SPAIN, KINGDOM OF 0.00000% 20-31.01.26*	EUR	1 200 000	1 250 000	285 000	2 165 000	1 998 421	0.32	915 000
<b>Total EUR</b>						<b>116 481 347</b>	<b>18.53</b>	
<b>Total Bonds, zero coupon</b>						<b>116 481 347</b>	<b>18.53</b>	
<b>Strip on bonds, zero coupon</b>								
<b>EUR</b>								
KINGDOM OF SPAIN-144A-REG-S 2.55000% 22-31.05.25*	EUR		1 114 000		1 114 000	1 046 382	0.17	
<b>Total EUR</b>						<b>1 046 382</b>	<b>0.17</b>	
<b>Total Strip on bonds, zero coupon</b>						<b>1 046 382</b>	<b>0.17</b>	
<b>Treasury notes, fixed rate</b>								
<b>EUR</b>								
KINGDOM OF SPAIN-144A-REG-S 2.55000% 22-31.10.32*	EUR		1 700 000		1 700 000	1 592 281	0.25	500 000
SPAIN, KINGDOM OF-REG-S 0.10000% 21-30.04.31*	EUR	2 523 000		248 000	2 275 000	1 766 210	0.28	
<b>Total EUR</b>						<b>3 358 491</b>	<b>0.53</b>	
<b>Total Treasury notes, fixed rate</b>						<b>3 358 491</b>	<b>0.53</b>	
<b>Treasury notes, zero coupon</b>								
<b>EUR</b>								
SPAIN, KINGDOM OF 0.00000% 20-30.04.23*	EUR	2 300 000		2 300 000				
SPAIN, KINGDOM OF 0.00000% 21-31.01.27*	EUR		1 854 000		1 854 000	1 654 361	0.27	1 854 000
<b>Total EUR</b>						<b>1 654 361</b>	<b>0.27</b>	
<b>Total Treasury notes, zero coupon</b>						<b>1 654 361</b>	<b>0.27</b>	
<b>Total Securities traded on an exchange</b>						<b>615 462 096</b>	<b>97.89</b>	
<b>Total securities and similar instruments</b> (thereof in lending)						<b>615 462 096</b> 195 638 469	<b>97.89</b> 31.11)	
Bank deposits at sight						8 263 014	1.31	
Other assets						5 044 749	0.80	
<b>Total fund assets</b>						<b>628 769 859</b>	<b>100.00</b>	
Other liabilities						-5 669		
<b>Net fund assets</b>						<b>628 764 190</b>		

Valuation categories	Market value as of 30.9.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	615 462 096	97.89
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>615 462 096</b>	<b>97.89</b>

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

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

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

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



## Supplementary information

### Derivative financial instruments

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

There were no contracts in derivative financial instruments open at balance sheet date.

### Repurchase agreements

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

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-A1	0.22%
Class I-B	0.05%
Class I-X	0.00%
Class Q	0.22%
Class U-X	0.00%
Class W	0.22%
Class (CHF) W	0.22%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

### Exchange rate

CHF 1 = EUR 1.037107



# UBS (CH) Investment Fund – GBP Bonds Passive

## Category Other Funds for Traditional Investments

### Three-year comparison

	ISIN	30.9.2022	30.9.2021	30.9.2020
Net fund assets in GBP		73 573 712.24	125 657 275.89	140 539 838.35
<b>Class I-X</b>	<b>CH0043486809</b>			
Net asset value per unit in GBP		1 078.81	1 466.57	1 595.59
Number of units outstanding		2 238.5450	5 944.4040	7 431.0290
<b>Class U-X</b>	<b>CH0117874682</b>			
Net asset value per unit in GBP		95 270.60	129 513.62	140 907.98
Number of units outstanding		746.9120	902.9120	913.2410

### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-X	GBP	-26.0%	-7.4%	3.9%
Class U-X	GBP	-26.0%	-7.4%	3.9%
Benchmark:				
FTSE UK Government Bond Index	GBP	-26.1%	-7.4%	3.9%

Historical performance is no indicator of current or future performance.  
The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.

### Report of the Portfolio Manager

During the financial year, from 1 October 2021 to 30 September 2022, British government bond yields moved sharply higher along all maturities of the yield curve. This upward shift in yields was due to higher inflation prints which proved to be sticky and reached double digits. The Bank of England hiked its policy rate in seven steps so far to 2.25% and further hikes are expected to follow. The sharp monetary tightening could cause a severe economic downturn. The new government under prime minister Liz Truss launched expansionary supply side politics to tackle the gloomy economic outlook in the longer term.

Driven by increasing bond yields, the fund generated a negative performance, in line with the benchmark return. The strategy of the fund is to replicate the FTSE Sterling Government Bond index risk and return with a stratified sampling approach. The duration of the universe was shortened by 2.68 years during this period.

### Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
United Kingdom	97.78
<b>Total</b>	<b>97.78</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	GBP	GBP
Bank deposits		
– at sight	1 192 823.79	3 746 783.43
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	72 772 984.82	121 786 381.66
Other assets	457 765.53	548 456.01
<b>Total fund assets</b>	<b>74 423 574.14</b>	<b>126 081 621.10</b>
Loans	-849 861.90	-424 345.21
<b>Net fund assets</b>	<b>73 573 712.24</b>	<b>125 657 275.89</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	GBP	GBP
Negative interest	-502.38	-579.88
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	1 547 090.95	1 915 722.24
Income from securities lending	26 054.10	21 084.43
Offset payments from securities lending	562 465.03	490 265.72
Purchase of current net income on issue of units	191 111.64	254 122.70
<b>Total income</b>	<b>2 326 219.34</b>	<b>2 680 615.21</b>
<b>Expenses</b>		
Interest payable	-13.29	0.00
Audit expenses	-11 244.42	-11 411.00
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0.00	0.00
Other expenses	-995.12	-332.56
Payment of current net income on redemption of units	-432 803.63	-290 446.05
<b>Total expenses</b>	<b>-445 056.46</b>	<b>-302 189.61</b>
<b>Net income</b>	<b>1 881 162.88</b>	<b>2 378 425.60</b>
Realized capital gains and losses	-2 447 927.15	2 318 122.01
<b>Realized result</b>	<b>-566 764.27</b>	<b>4 696 547.61</b>
Unrealized capital gains and losses	-26 967 197.42	-14 889 827.55
<b>Total result</b>	<b>-27 533 961.69</b>	<b>-10 193 279.94</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	GBP	GBP
Net income of the financial year	1 881 162.88	2 378 425.60
<b>Available for distribution</b>	<b>1 881 162.88</b>	<b>2 378 425.60</b>
Less federal withholding tax <sup>1</sup>	-658 407.01	-832 448.96
Net income retained for reinvestment	-1 222 755.87	-1 545 976.64
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	GBP	GBP
Net fund assets at the beginning of the financial year	125 657 275.89	140 539 838.35
Paid federal withholding tax	-824 727.00	-1 003 604.01
Balance of unit movements	-23 724 874.96	-3 685 678.51
Total result	-27 533 961.69	-10 193 279.94
<b>Net fund assets at the end of the reporting period</b>	<b>73 573 712.24</b>	<b>125 657 275.89</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Development of the outstanding units

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	5 944.4040	7 431.0290
Units issued	181.1690	1 784.2150
Units redeemed	-3 887.0280	-3 270.8400
<b>Situation at the end of the period</b>	<b>2 238.5450</b>	<b>5 944.4040</b>
Difference between units issued and units redeemed	-3 705.8590	-1 486.6250
<b>Class U-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	902.9120	913.2410
Units issued	141.0000	195.6710
Units redeemed	-297.0000	-206.0000
<b>Situation at the end of the period</b>	<b>746.9120</b>	<b>902.9120</b>
Difference between units issued and units redeemed	-156.0000	-10.3290

## Net income retained for reinvestment (accumulation)

### Class I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>GBP</b>	<b>27.583</b>
Less federal withholding tax <sup>1</sup>	GBP	-9.654
<b>Net accumulation per unit</b>	<b>GBP</b>	<b>17.929</b>

### Class U-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>GBP</b>	<b>2 435.91</b>
Less federal withholding tax <sup>1</sup>	GBP	-852.57
<b>Net accumulation per unit</b>	<b>GBP</b>	<b>1 583.34</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Inventory of Fund assets

Security	30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in GBP	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>							
<b>Notes, fixed rate</b>							
<b>GBP</b>							
UNITED KINGDOM-REG-S 1.12500% 22-22.10.73*	GBP	1 203 000	177 000	1 026 000	509 994	0.69	
<b>Total GBP</b>					<b>509 994</b>	<b>0.69</b>	
<b>Total Notes, fixed rate</b>					<b>509 994</b>	<b>0.69</b>	
<b>Bonds, fixed rate</b>							
<b>GBP</b>							
UNITED KING OF GREAT BRIT & N IRL-REG-S 1.25000% 20-22.10.41*	GBP	3 103 000	393 000	1 111 000	2 385 000	1 503 146	2.02
UNITED KINGDOM GILT-REG-S 4.50000% 09-07.09.34*	GBP	1 579 500	245 000	582 000	1 242 500	1 279 862	1.72
UNITED KINGDOM GILT-REG-S 1.62500% 18-22.10.28*	GBP	1 628 000		339 000	1 289 000	1 107 960	1.49
UNITED KINGDOM GILT-REG-S 0.12500% 20-31.01.23*	GBP	4 537 000		4 537 000			
UNITED KINGDOM GILT-REG-S 0.25000% 21-31.01.25*	GBP		1 980 000		1 980 000	1 791 504	2.41
UNITED KINGDOM GILT-REG-S 0.25000% 20-31.07.31*	GBP	3 198 000	659 000	1 014 000	2 843 000	2 028 992	2.73
UNITED KINGDOM OF GB & N IRL-REG-S 1.62500% 18-22.10.71*	GBP	1 410 000	441 000	579 000	1 272 000	766 418	1.03
UNITED KINGDOM OF GB AND NRTH IRL-REG-S 0.50000% 21-31.01.29*	GBP		1 478 000		1 478 000	1 168 418	1.57
UNITED KINGDOM OF GB AND NRTH IRL-REG-S 0.62500% 20-22.10.50*	GBP	1 443 000	149 000	533 000	1 059 000	487 892	0.66
UNITED KINGDOM OF GREAT BRITAIN & N IRL 6.00000% 98-07.12.28*	GBP	1 378 000		137 000	1 241 000	1 348 471	1.81
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 00-07.06.32*	GBP	2 388 000	344 000	734 000	1 998 000	2 025 093	2.72
UNITED KINGDOM OF GREAT BRITAIN & N IRL 5.00000% 01-07.03.25*	GBP	2 254 500	125 000	526 000	1 853 500	1 875 566	2.52
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 03-07.03.36*	GBP	2 188 000	220 000	665 000	1 743 000	1 763 306	2.37
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.75000% 04-07.12.38*	GBP	1 911 500	88 000	398 000	1 601 500	1 713 493	2.30
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 05-07.12.55*	GBP	2 172 000	322 000	764 000	1 730 000	1 919 625	2.58
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 06-07.12.46*	GBP	2 129 000	406 000	853 000	1 682 000	1 767 925	2.38
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 06-07.12.27*	GBP	1 784 500	97 000	416 000	1 465 500	1 454 685	1.95
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.50000% 07-07.12.42*	GBP	2 414 000	482 000	1 018 000	1 878 000	2 001 319	2.69
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.75000% 07-07.12.30*	GBP	2 143 000	383 000	822 000	1 704 000	1 780 305	2.39
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 08-07.12.49*	GBP	1 604 000	345 000	608 000	1 341 000	1 428 366	1.92
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.00000% 09-22.01.60*	GBP	1 603 000	319 000	624 000	1 298 000	1 434 653	1.93
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 10-07.12.40*	GBP	1 925 000	263 000	670 000	1 518 000	1 553 430	2.09
UNITED KINGDOM OF GREAT BRITAIN & N IRL 3.75000% 11-22.07.52*	GBP	1 625 000	249 000	531 000	1 343 000	1 341 764	1.80
UNITED KINGDOM OF GREAT BRITAIN-REG-S 2.25000% 13-07.09.23*	GBP	2 140 100	350 000	2 490 100			
UNITED KINGDOM OF GREAT BRITAIN & N IRL 3.25000% 12-22.01.44*	GBP	2 661 000	367 000	869 000	2 159 000	1 946 058	2.61
UNITED KINGDOM OF GREAT BRITAIN & N IRL 3.50000% 13-22.07.68*	GBP	1 988 600	295 000	694 000	1 589 600	1 637 288	2.20
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.75000% 17-22.07.57*	GBP	2 382 000	348 000	843 000	1 887 000	1 224 191	1.64
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 16-22.07.47*	GBP	2 392 000	328 000	817 000	1 903 000	1 194 323	1.60
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.25000% 17-22.07.27*	GBP	1 867 000	272 000	695 000	1 444 000	1 249 190	1.68
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.75000% 17-22.07.23*	GBP	2 635 000		2 635 000			
UNITED KINGDOM OF GRT BRI & N IRL-REG-S 1.00000% 18-22.04.24*	GBP	1 952 000		100 000	1 852 000	1 762 997	2.37
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.75000% 18-22.01.49*	GBP	1 467 000	134 000	451 000	1 150 000	758 425	1.02
UNITED KINGDOM OF GREAT BRITAIN-REG-S 2.75000% 14-07.09.24*	GBP	1 436 000		314 000	1 122 000	1 091 355	1.47
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.62500% 19-22.10.54*	GBP	1 735 000	195 000	561 000	1 369 000	840 539	1.13
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.87500% 19-22.10.29*	GBP	1 861 000	341 000	679 800	1 522 200	1 214 183	1.63
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.62500% 19-07.06.25*	GBP	1 806 000	325 000	682 000	1 449 000	1 313 446	1.76
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.37500% 20-22.10.30*	GBP	1 915 000	145 000	506 000	1 554 000	1 156 083	1.55
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.12500% 20-30.01.26*	GBP	2 301 000	165 000	1 220 000	1 246 000	1 082 039	1.45
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.25000% 21-31.07.51*	GBP	935 000	1 179 000	323 000	1 791 000	1 000 291	1.34
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.87500% 21-31.07.33*	GBP		1 561 000	294 000	1 267 000	901 217	1.21
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.00000% 21-31.01.32*	GBP		2 260 000	269 000	1 991 000	1 501 015	2.02
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 21-31.07.53*	GBP		990 000	451 000	539 000	320 112	0.43
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.50000% 20-22.10.61*	GBP	1 682 000	447 000	635 000	1 494 000	587 217	0.79
UNITED KINGDOM OF GRT BRIT&N IRL-REG-S 0.125000% 20-31.01.28*	GBP	2 192 000	166 000	882 000	1 476 000	1 183 418	1.59
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.12500% 20-31.01.24*	GBP	4 057 000	971 000	1 459 000	3 569 000	3 381 475	4.54
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.62500% 20-31.07.35*	GBP	3 121 000	263 000	1 372 000	2 012 000	1 300 195	1.75
UNITED KINGDOM OF GREAT BRITAIN & N IRL 3.50000% 14-22.01.45*	GBP	2 525 000	349 000	862 000	2 012 000	1 880 818	2.53
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.87500% 21-31.01.46*	GBP	1 317 000	533 000	280 000	1 570 000	848 177	1.14
UNITED KINGDOM OF GREAT BRITAIN-REG-S 2.00000% 15-07.09.25*	GBP	1 589 800	65 000	339 000	1 315 800	1 232 484	1.66
UNITED KINGDOM OF GREAT BRITAIN-REG-S 2.50000% 15-22.07.65*	GBP	1 899 800	353 000	704 000	1 548 800	1 250 919	1.68
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 16-22.07.26*	GBP	1 679 900	238 000	409 300	1 508 600	1 355 417	1.82
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.75000% 16-07.09.37*	GBP	2 767 000	355 000	1 202 000	1 920 000	1 408 762	1.89
UNITED KINGDOM TREASURY GILT 4.25000% 09-07.09.39*	GBP	1 583 000	133 000	431 000	1 285 000	1 302 810	1.75
UNITED KINGDOM TREASURY GILT-REG-S 1.12500% 21-31.01.39*	GBP	900 000	921 000	362 000	1 459 000	939 727	1.26
UNITED KINGDOM TREASUR GILT STRIP-REG-S 0.37500% 21-22.10.26*	GBP	1 711 000	847 000	369 000	2 189 000	1 856 629	2.49
<b>Total GBP</b>					<b>72 262 991</b>	<b>97.10</b>	
<b>Total Bonds, fixed rate</b>					<b>72 262 991</b>	<b>97.10</b>	
<b>Total Securities traded on an exchange</b>					<b>72 772 985</b>	<b>97.78</b>	
<b>Total securities and similar instruments</b> (thereof in lending)					<b>72 772 985</b> (24 622 983)	<b>97.78</b> (33.08)	
Bank deposits at sight					1 192 824	1.60	
Other assets					457 765	0.62	
<b>Total fund assets</b>					<b>74 423 574</b>	<b>100.00</b>	
Short-term bank liabilities					-849 862		
<b>Net fund assets</b>					<b>73 573 712</b>		
<b>Valuation categories</b>						<b>Market value as of 30.9.2022</b>	<b>in % of the total fund assets<sup>3</sup></b>
Investments valued at prices paid on the main market						72 772 985	97.78
Investments valuation based on market-observed parameters						–	–
Investments valued with suitable valuation models taking account of the current market circumstances						–	–
<b>Total</b>						<b>72 772 985</b>	<b>97.78</b>

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

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

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

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



## Supplementary information

### Derivative financial instruments

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

There were no contracts in derivative financial instruments open at balance sheet date.

### Repurchase agreements

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

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

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

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.



# UBS (CH) Investment Fund – Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged) [formerly: UBS (CH) Investment Fund – Global Government Bonds Climate Aware (CHF hedged)]

## Category Other Funds for Traditional Investments

### Three-year comparison

	ISIN	30.9.2022	30.9.2021	30.9.2020
Net fund assets in CHF		91 080 952.74	60 959 546.87	29 878 023.66
<b>Class I-A1</b>	<b>CH0022650144</b>			
Net asset value per unit in CHF		725.93	855.56	891.61
Number of units outstanding		2 537.4640	1 942.6600	1 343.1330
<b>Class I-X</b>	<b>CH0022650888</b>			
Net asset value per unit in CHF		735.94	866.52	902.31
Number of units outstanding		120 500.0040	67 719.4790	31 035.3130
<b>Class W</b>	<b>CH0356561495</b>			
Net asset value per unit in CHF		86.09	101.46	105.74
Number of units outstanding		6 481.7180	6 080.5440	6 402.3250

### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-A1	CHF	-14.7%	-3.4%	- <sup>1</sup>
Class I-X	CHF	-14.6%	-3.3%	- <sup>1</sup>
Class W	CHF	-14.7%	-3.4%	- <sup>1</sup>
Benchmark:				
FTSE Climate Risk-Adjusted World Government Bond Index (CHF hedged)	CHF	-14.6%	-3.3%	-1.8%

<sup>1</sup> Due to the strategy repositioning on 27 July 2020 no annual performance is shown.

Historical performance is no indicator of current or future performance.  
The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.

### Report of the Portfolio Manager

During the financial year, from 1 October 2021 to 30 September 2022, most developed markets' government bond yield curves moved upward and got steeper. This upward move in yields was due to higher global inflation prints which proved to be sticky and reached double digits in some countries. Some central banks considered the higher inflation rates initially as temporary. Further rate hikes might be probable in some countries and could cause a severe economic downturn.

Driven by increasing bond yields, the fund generated a negative performance, in line with the benchmark's return. The strategy of the fund is to replicate the FTSE Global Government Bonds Climate Aware index (hedged in CHF) risk and return with a stratified sampling approach. The fund hedges all foreign currency exposure back to CHF.

### Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
United States	29.10
Japan	19.81
Italy	9.53
Germany	9.30
France	8.80
United Kingdom	6.16
Spain	5.95
Austria	1.79
China	1.10
Australia	1.08
Others	4.88
<b>Total</b>	<b>97.50</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	CHF	CHF
Bank deposits		
– at sight	1 105 658.01	70 330 072.71
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	39 124 898.27	24 139 912.46
– Units of other collective investment schemes	50 668 505.73	36 369 078.70
Derivative financial instruments	837 619.87	-502 301.35
Other assets	356 524.18	1 043 780.47
<b>Total fund assets</b>	<b>92 093 206.06</b>	<b>131 380 542.99</b>
Loans	-1 010 805.12	-70 420 820.68
Other liabilities	-1 448.20	-175.44
<b>Net fund assets</b>	<b>91 080 952.74</b>	<b>60 959 546.87</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	CHF	CHF
Negative interest	-1 493.96	-1 567.18
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	366 331.57	323 576.09
– from units of other collective investment schemes	654 402.29	265 175.82
Income from securities lending	8 690.09	4 140.81
Offset payments from securities lending	132 862.24	112 850.61
Purchase of current net income on issue of units	685 719.63	591 697.88
<b>Total income</b>	<b>1 846 511.86</b>	<b>1 295 874.03</b>
<b>Expenses</b>		
Interest payable	-2 206.35	-1 739.10
Audit expenses	-10 053.80	-10 053.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-2 472.79	-2 300.64
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-903.18	-986.80
Compensation of the class action processing	0.00	-53.70
Other expenses	-2 558.58	-598.96
Payment of current net income on redemption of units	-207 713.19	-288 213.36
<b>Total expenses</b>	<b>-225 907.89</b>	<b>-303 946.36</b>
<b>Net income</b>	<b>1 620 603.97</b>	<b>991 927.67</b>
Realized capital gains and losses	1 438 370.92	-1 234 191.23
<b>Realized result</b>	<b>3 058 974.89</b>	<b>-242 263.56</b>
Unrealized capital gains and losses	-14 963 188.38	-1 570 831.11
<b>Total result</b>	<b>-11 904 213.49</b>	<b>-1 813 094.67</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net income of the financial year	1 620 603.97	991 927.67
<b>Available for distribution</b>	<b>1 620 603.97</b>	<b>991 927.67</b>
Less federal withholding tax	-567 211.39	-347 174.68
Net income retained for reinvestment	-1 053 392.58	-644 752.99
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	60 959 546.87	29 878 023.66
Paid federal withholding tax	-404 146.46	-216 129.68
Balance of unit movements	42 429 765.82	33 110 747.56
Total result	-11 904 213.49	-1 813 094.67
<b>Net fund assets at the end of the reporting period</b>	<b>91 080 952.74</b>	<b>60 959 546.87</b>



## Development of the outstanding units

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	1 942.6600	1 343.1330
Units issued	594.8040	1 318.5900
Units redeemed	0.0000	-719.0630
<b>Situation at the end of the period</b>	<b>2 537.4640</b>	<b>1 942.6600</b>
Difference between units issued and units redeemed	594.8040	599.5270
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	67 719.4790	31 035.3130
Units issued	76 564.1390	59 688.4200
Units redeemed	-23 783.6140	-23 004.2540
<b>Situation at the end of the period</b>	<b>120 500.0040</b>	<b>67 719.4790</b>
Difference between units issued and units redeemed	52 780.5250	36 684.1660
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	6 080.5440	6 402.3250
Units issued	714.8350	761.3100
Units redeemed	-313.6610	-1 083.0910
<b>Situation at the end of the period</b>	<b>6 481.7180</b>	<b>6 080.5440</b>
Difference between units issued and units redeemed	401.1740	-321.7810

## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>11.752</b>
Less federal withholding tax	CHF	-4.113
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>7.639</b>

### Class I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>13.126</b>
Less federal withholding tax	CHF	-4.594
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>8.532</b>

### Class W

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>1.394</b>
Less federal withholding tax	CHF	-0.488
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>0.906</b>



## Inventory of Fund assets

Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Notes, fixed rate</b>								
<b>AUD</b>								
AUSTRALIA 5.50000% 11-21.04.23*	AUD	50 000		50 000				
<b>Total AUD</b>							<b>0.00</b>	
<b>EUR</b>								
AUSTRIA, REPUBLIC OF 3.40000% 12-22.11.22*	EUR	30 000		30 000				
BELGIUM, KINGDOM OF 5.00000% 04-28.03.35*	EUR	25 000	50 000		75 000	86 913	0.09	
FINLAND, REPUBLIC OF-144A-REG-S 1.50000% 13-15.04.23*	EUR	15 000		15 000				
FINLAND, REPUBLIC OF-144A-REG-S 0.12500% 20-15.04.36*	EUR	20 000			20 000	13 457	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 0.25000% 20-15.09.40*	EUR	20 000			20 000	12 238	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 0.12500% 21-15.04.52*	EUR	15 000	25 000	20 000	20 000	9 309	0.01	
ITALY, REPUBLIC OF 4.50000% 10-01.03.26*	EUR	85 000	150 000	150 000	85 000	85 048	0.09	
SPAIN, KINGDOM OF-144A-REG-S 0.80000% 20-30.07.27*	EUR	50 000	100 000	75 000	75 000	66 246	0.07	50 000
<b>Total EUR</b>						<b>273 212</b>	<b>0.30</b>	
<b>NOK</b>								
NORWAY, KINGDOM OF-144A-REG-S 1.37500% 20-19.08.30*	NOK	200 000	500 000		700 000	54 961	0.06	
NORWAY, KINGDOM OF-REG-S-144A 1.25000% 21-17.09.31*	NOK		500 000		500 000	38 021	0.04	
<b>Total NOK</b>						<b>92 982</b>	<b>0.10</b>	
<b>SEK</b>								
SWEDEN, KINGDOM OF 2.25000% 11-01.06.32*	SEK		600 000		600 000	53 769	0.06	600 000
<b>Total SEK</b>						<b>53 769</b>	<b>0.06</b>	
<b>Total Notes, fixed rate</b>						<b>419 962</b>	<b>0.46</b>	
<b>Notes, zero coupon</b>								
<b>EUR</b>								
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 20-20.04.23*	EUR	25 000		25 000				
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 20-20.10.40*	EUR	10 000	20 000		30 000	17 022	0.02	30 000
FINLAND, REPUBLIC OF-144A-REG-S 0.00000% 19-15.09.24*	EUR	15 000	50 000		65 000	60 377	0.07	
FINLAND, REPUBLIC OF-144A-REG-S 0.00000% 20-15.09.30*	EUR	20 000			20 000	15 690	0.02	20 000
FINLAND, REPUBLIC OF-144A-REG-S 0.00000% 21-15.09.26*	EUR		75 000	40 000	35 000	30 825	0.03	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.11.31*	EUR	35 000	270 000	50 000	255 000	195 039	0.21	
GERMANY, REPUBLIC OF 0.00000% 20-10.10.25*	EUR	100 000	200 000		300 000	274 398	0.30	300 000
<b>Total EUR</b>						<b>593 351</b>	<b>0.64</b>	
<b>Total Notes, zero coupon</b>						<b>593 351</b>	<b>0.64</b>	
<b>Medium term notes, fixed rate</b>								
<b>EUR</b>								
AUSTRIA, REPUBLIC OF 3.15000% 12-20.06.44*	EUR	25 000	15 000		40 000	40 346	0.04	40 000
AUSTRIA, REPUBLIC OF-144A-REG-S 2.10000% 17-20.09.117*	EUR	27 000	30 000	15 000	42 000	30 980	0.03	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 18-20.02.28*	EUR	40 000	50 000		90 000	79 257	0.09	
FINLAND, REPUBLIC OF-144A-REG-S 1.37500% 17-15.04.47*	EUR	30 000			30 000	22 181	0.02	
SPAIN, KINGDOM OF 0.45000% 17-31.10.22*	EUR	50 000		50 000				
SPAIN, KINGDOM OF-144A-REG-S 0.60000% 19-31.10.29*	EUR	18 000	150 000		168 000	138 214	0.15	
<b>Total EUR</b>						<b>310 979</b>	<b>0.34</b>	
<b>Total Medium term notes, fixed rate</b>						<b>310 979</b>	<b>0.34</b>	
<b>Medium term notes, zero coupon</b>								
<b>EUR</b>								
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 17-20.09.22*	EUR	30 000		30 000				
<b>Total EUR</b>							<b>0.00</b>	
<b>Total Medium term notes, zero coupon</b>							<b>0.00</b>	
<b>Bonds, fixed rate</b>								
<b>AUD</b>								
AUSTRALIA 1.25000% 20-21.05.32*	AUD	30 000	100 000	130 000				
AUSTRALIA 2.75000% 12-21.04.24*	AUD	40 000		40 000				
AUSTRALIA 4.25000% 14-21.04.26*	AUD		100 000		100 000	64 583	0.07	
AUSTRALIA 4.75000% 11-21.04.27*	AUD	60 000			60 000	39 674	0.04	
AUSTRALIA-REG-S 0.25000% 20-21.11.24*	AUD	60 000	100 000		160 000	94 581	0.10	
AUSTRALIA-REG-S 0.25000% 20-21.11.25*	AUD	40 000			40 000	22 816	0.02	
AUSTRALIA-REG-S 0.50000% 20-21.09.26*	AUD	10 000	175 000	90 000	95 000	53 154	0.06	95 000
AUSTRALIA-REG-S 1.00000% 20-21.12.30*	AUD	50 000			50 000	25 293	0.03	
AUSTRALIA-REG-S 1.00000% 20-21.11.31*	AUD	125 000	201 000		326 000	160 753	0.17	
AUSTRALIA-REG-S 1.50000% 19-21.06.31*	AUD	50 000	100 000		150 000	78 281	0.09	
AUSTRALIA-REG-S 1.75000% 20-21.06.51*	AUD	25 000			25 000	9 608	0.01	
AUSTRALIA-REG-S 1.75000% 21-21.11.32*	AUD		100 000		100 000	51 945	0.06	100 000
AUSTRALIA-REG-S 2.25000% 16-21.05.28*	AUD		50 000		50 000	29 287	0.03	
AUSTRALIA-REG-S 2.50000% 18-21.05.30*	AUD	60 000			60 000	34 636	0.04	
AUSTRALIA-REG-S 2.75000% 18-21.05.41*	AUD	10 000	115 000		125 000	64 923	0.07	
AUSTRALIA-REG-S 2.75000% 16-21.11.27*	AUD	60 000			60 000	36 281	0.04	
AUSTRALIA-REG-S 2.75000% 17-21.11.28*	AUD	10 000			10 000	5 984	0.01	
AUSTRALIA-REG-S 2.75000% 18-21.11.29*	AUD	50 000			50 000	29 564	0.03	
AUSTRALIA-REG-S 3.00000% 16-21.03.47*	AUD	55 000			55 000	28 769	0.03	
AUSTRALIA-REG-S 3.25000% 15-21.06.39*	AUD	15 000			15 000	8 508	0.01	
AUSTRALIA-REG-S 3.25000% 12-21.04.29*	AUD	64 000			64 000	39 280	0.04	
AUSTRALIA-REG-S 3.25000% 13-21.04.25*	AUD	40 000		40 000				
AUSTRALIA-REG-S 3.75000% 14-21.04.37*	AUD	50 000			50 000	30 538	0.03	
AUSTRALIA-REG-S 4.50000% 13-21.04.33*	AUD	50 000	75 000		125 000	83 149	0.09	125 000
<b>Total AUD</b>						<b>991 607</b>	<b>1.08</b>	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>CAD</b>								
CANADA, GOVERNMENT 0.50000% 20-01.09.25*	CAD	30 000		30 000				
CANADA, GOVERNMENT 0.25000% 20-01.11.22*	CAD	70 000		70 000				
CANADA, GOVERNMENT 0.50000% 20-01.12.30*	CAD	50 000	60 000	110 000				
CANADA, GOVERNMENT 0.25000% 20-01.03.26*	CAD	75 000		75 000				
CANADA, GOVERNMENT 0.25000% 20-01.04.24*	CAD	17 000		17 000				
CANADA, GOVERNMENT 0.75000% 21-01.10.24*	CAD		120 000	120 000				
CANADA, GOVERNMENT 1.50000% 12-01.06.23*	CAD	50 000		50 000				
CANADA, GOVERNMENT 1.00000% 16-01.06.27*	CAD	30 000		30 000				
CANADA, GOVERNMENT 1.50000% 19-01.09.24*	CAD	175 000		175 000				
CANADA, GOVERNMENT 1.25000% 19-01.06.30*	CAD	65 000		65 000				
CANADA, GOVERNMENT 1.25000% 19-01.03.25*	CAD	50 000		50 000				
CANADA, GOVERNMENT 1.75000% 21-01.12.53*	CAD		40 000	40 000				
CANADA, GOVERNMENT 1.25000% 21-01.03.27*	CAD		100 000	100 000				
CANADA, GOVERNMENT 1.50000% 21-01.12.31*	CAD		100 000	100 000				
CANADA, GOVERNMENT 2.50000% 13-01.06.24*	CAD	7 000	100 000	107 000				
CANADA, GOVERNMENT 2.75000% 14-01.12.64*	CAD	12 000		12 000				
CANADA, GOVERNMENT 2.75000% 14-01.12.48*	CAD	5 000	50 000	55 000				
CANADA, GOVERNMENT 2.25000% 14-01.05.25*	CAD	34 000		34 000				
CANADA, GOVERNMENT 2.00000% 17-01.12.51*	CAD	90 000		90 000				
CANADA, GOVERNMENT 2.00000% 18-01.09.23*	CAD	25 000		25 000				
CANADA, GOVERNMENT 3.50000% 11-01.12.45*	CAD	10 000		10 000				
CANADA, GOVERNMENT 4.00000% 08-01.06.41*	CAD	25 000		25 000				
CANADA, GOVERNMENT 5.75000% 98-01.06.29*	CAD	40 000		40 000				
CANADA, GOVERNMENT 5.75000% 01-01.06.33*	CAD	30 000		30 000				
CANADA, GOVERNMENT 5.00000% 04-01.06.37*	CAD	15 000		15 000				
CANADIAN GOVERNMENT BOND 1.50000% 21-01.06.31*	CAD		100 000	100 000				
<b>Total CAD</b>							<b>0.00</b>	
<b>CNY</b>								
CHINA GOVERNMENT BOND 2.75000% 22-17.02.32*	CNY		1 000 000	1 000 000	137 828	0.15		
CHINA, PEOPLE'S REPUBLIC OF 1.99000% 20-09.04.25*	CNY		1 000 000	1 000 000	137 689	0.15		
CHINA, PEOPLE'S REPUBLIC OF 3.02000% 20-22.10.25*	CNY		1 000 000	1 000 000	141 680	0.15		
CHINA, PEOPLE'S REPUBLIC OF 2.88000% 20-05.11.23*	CNY		200 000	200 000	28 041	0.03		
CHINA, PEOPLE'S REPUBLIC OF 3.01000% 21-13.05.28*	CNY		1 000 000	1 000 000	141 618	0.15		
CHINA, PEOPLE'S REPUBLIC OF 2.69000% 21-12.08.26*	CNY		1 000 000	1 000 000	139 875	0.15		
CHINA, PEOPLE'S REPUBLIC OF 2.47000% 21-02.09.24*	CNY		1 000 000	1 000 000	139 693	0.15		
CHINA, PEOPLE'S REPUBLIC OF 3.53000% 21-18.10.51*	CNY		1 000 000	1 000 000	147 315	0.16		
<b>Total CNY</b>							<b>1 013 738</b>	<b>1.10</b>
<b>DKK</b>								
DENMARK, KINGDOM OF 7.00000% 93-10.11.24*	DKK	146 000		146 000	20 809	0.02		
DENMARK, KINGDOM OF 4.50000% 08-15.11.39*	DKK	600 000	600 000	1 200 000	195 632	0.21		
DENMARK, KINGDOM OF 1.50000% 12-15.11.23*	DKK	400 000		400 000				
DENMARK, KINGDOM OF 1.75000% 13-15.11.25*	DKK	200 000	200 000	400 000	51 098	0.06		
DENMARK, KINGDOM OF 0.50000% 17-15.11.27*	DKK	300 000		300 000	35 374	0.04		
DENMARK, KINGDOM OF-144A-REG-S 0.50000% 19-15.11.29*	DKK	375 000		375 000	42 400	0.05		
DENMARK, KINGDOM OF-144A-REG-S 0.25000% 19-15.11.22*	DKK		200 000	200 000				
DENMARK, KINGDOM OF-144A-REG-S 0.25000% 20-15.11.52*	DKK	100 000	300 000	400 000	26 975	0.03		
<b>Total DKK</b>							<b>372 288</b>	<b>0.40</b>
<b>EUR</b>								
AUSTRIA, REPUBLIC OF 6.25000% 97-15.07.27*	EUR	30 000	30 000	60 000	67 970	0.07		60 000
AUSTRIA, REPUBLIC OF-144A 4.15000% 07-15.03.37*	EUR	75 000	65 000	140 000	153 187	0.17		
AUSTRIA, REPUBLIC OF-144A 4.85000% 09-15.03.26*	EUR	55 000		55 000	57 850	0.06		55 000
AUSTRIA, REPUBLIC OF-144A 3.80000% 12-26.01.62*	EUR	20 000		20 000	23 135	0.03		
AUSTRIA, REPUBLIC OF-REG-S 1.75000% 13-20.10.23*	EUR	45 000		95 000				
AUSTRIA, REPUBLIC OF 2.40000% 13-23.05.34*	EUR	30 000	20 000	50 000	45 683	0.05		50 000
AUSTRIA, REPUBLIC OF 1.65000% 14-21.10.24*	EUR	40 000	100 000	140 000	134 327	0.15		140 000
AUSTRIA, REPUBLIC OF-REG-S 1.20000% 15-20.10.25*	EUR	60 000	100 000	160 000	149 986	0.16		160 000
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 16-20.10.26*	EUR	50 000	75 000	125 000	113 496	0.12		
AUSTRIA, REPUBLIC OF-144A-REG-S 1.50000% 16-20.02.47*	EUR	50 000	40 000	65 000	47 233	0.05		65 000
AUSTRIA, REPUBLIC OF-144A-REG-S 1.50000% 16-02.11.86*	EUR	12 000	30 000	42 000	25 135	0.03		42 000
AUSTRIA, REPUBLIC OF-144A-REG-S 0.50000% 17-20.04.27*	EUR	50 000	50 000	100 000	88 797	0.10		
AUSTRIA, REPUBLIC OF-144A-REG-S 0.50000% 19-20.02.29*	EUR	70 000	100 000	170 000	143 694	0.16		
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 20-20.03.51*	EUR	8 000	61 000	69 000	39 291	0.04		69 000
AUSTRIA, REPUBLIC OF-144A-REG-S 0.85000% 20-30.06.20*	EUR	12 000	10 000	22 000	9 023	0.01		
AUSTRIA, REPUBLIC OF-144A-REG-S 0.70000% 21-20.04.71*	EUR		25 000	25 000	10 972	0.01		
AUSTRIA, REPUBLIC OF-144A-REG-S 0.25000% 21-20.10.36*	EUR		75 000	75 000	49 954	0.05		
AUSTRIA, REPUBLIC OF-144A-REG-S 0.90000% 22-20.02.32*	EUR		75 000	45 000	24 344	0.03		
BELGIUM, KINGDOM OF 5.50000% 97-28.03.28*	EUR		30 000	30 000	33 682	0.04		
BELGIUM, KINGDOM OF 4.25000% 10-28.03.41*	EUR	6 000	20 000	26 000	28 578	0.03		
BELGIUM, KINGDOM OF-REG-S 2.25000% 13-22.06.23*	EUR	30 000		30 000				
BELGIUM, KINGDOM OF-REG-S 3.75000% 13-22.06.45*	EUR	15 000		15 000	15 860	0.02		15 000
BELGIUM, KINGDOM OF-144A-REG-S 2.60000% 14-22.06.24*	EUR	20 000		20 000	19 533	0.02		
BELGIUM, KINGDOM OF-144A-REG-S 3.00000% 14-22.06.34*	EUR	15 000		15 000	14 586	0.02		
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 15-22.06.25*	EUR	10 000	50 000	60 000	56 124	0.06		60 000
BELGIUM, KINGDOM OF-144A-REG-S 1.00000% 15-22.06.31*	EUR	15 000		15 000	12 711	0.01		15 000
BELGIUM, KINGDOM OF-144A-REG-S 1.90000% 15-22.06.38*	EUR	20 000		20 000	16 421	0.02		
BELGIUM, KINGDOM OF-144A-REG-S 1.00000% 16-22.06.26*	EUR	30 000	50 000	80 000	74 148	0.08		
BELGIUM, KINGDOM OF-144A-REG-S 1.60000% 16-22.06.47*	EUR	20 000		20 000	14 384	0.02		
BELGIUM, KINGDOM OF-144A-REG-S 2.15000% 16-22.06.66*	EUR	10 000		10 000	7 893	0.01		
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 17-22.06.27*	EUR	30 000		30 000	27 078	0.03		
BELGIUM, KINGDOM OF-144A-REG-S 0.50000% 17-22.10.24*	EUR	20 000		20 000	18 777	0.02		
BELGIUM, KINGDOM OF-144A-REG-S 2.25000% 17-22.06.57*	EUR	5 000		5 000	4 064	0.00		5 000
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 18-22.06.28*	EUR	20 000		20 000	17 709	0.02		20 000
BELGIUM, KINGDOM OF-144A-REG-S 0.90000% 19-22.06.29*	EUR	35 000		35 000	30 582	0.03		
BELGIUM, KINGDOM OF-144A-REG-S 1.70000% 19-22.06.50*	EUR	10 000		10 000	7 166	0.01		
BELGIUM, KINGDOM OF-REG-S 0.10000% 20-22.06.30*	EUR	20 000		20 000	16 118	0.02		20 000
BELGIUM, KINGDOM OF-144A-REG-S 0.40000% 20-22.06.40*	EUR	15 000	70 000	85 000	52 004	0.06		
BELGIUM, KINGDOM OF-144A-REG-S 0.35000% 22-22.06.32*	EUR		50 000	50 000	38 372	0.04		
BELGIUM, KINGDOM OF-144A-REG-S 1.40000% 22-22.06.53*	EUR		70 000	70 000	44 987	0.05		
BUNDESREPUBLIK DEUTSCHLAND BUND-REG-S 1.70000% 22-15.08.32*	EUR		160 000	160 000	148 508	0.16		100 000
FINLAND GOVERNMENT BOND-144A-REG-S 0.50000% 22-15.04.43*	EUR		50 000	50 000	30 692	0.03		
FINLAND, REPUBLIC OF 4.00000% 09-04.07.25*	EUR	40 000		40 000	40 590	0.04		40 000
FINLAND, REPUBLIC OF 2.75000% 12-04.07.28*	EUR	30 000		30 000	29 371	0.03		
FINLAND, REPUBLIC OF 2.62500% 12-04.07.42*	EUR	20 000		20 000	18 533	0.02		20 000
FINLAND, REPUBLIC OF-144A-REG-S 1.62500% 12-15.09.22*	EUR	20 000		20 000				
FINLAND, REPUBLIC OF-144A-REG-S 2.00000% 14-15.04.24*	EUR	20 000		20 000	19 348	0.02		
FINLAND, REPUBLIC OF-144A-REG-S 0.75000% 15-15.04.31*	EUR	20 000	125 000	145 000	119 838	0.13		
FINLAND, REPUBLIC OF-144A-REG-S 0.87500% 15-15.09.25*	EUR	30 000		30 000	27 844	0.03		
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 16-15.04.26*	EUR	30 000	90 000	120 000	109 273	0.12		

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

230 – Global Government Bonds Climate Aware (CHF hedged)]

Annual Report as of 30 September 2022



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 17-15.09.27*	EUR	10 000	40 000	30 000	20 000	17 605	0.02	
FINLAND, REPUBLIC OF-144A-REG-S 1.12500% 18-15.04.34*	EUR	30 000			30 000	24 077	0.03	
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 18-15.09.28*	EUR	30 000			30 000	25 734	0.03	
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 19-15.09.29*	EUR	30 000			30 000	25 180	0.03	
FINLAND, REPUBLIC OF-144A-SUB 0.12500% 21-15.09.31*	EUR			30 000	45 000	34 642	0.04	
FRANCE, REPUBLIC OF 4.75000% 03-25.04.35*	EUR	85 000	50 000		135 000	154 275	0.17	
FRANCE, REPUBLIC OF OAT 2.25000% 12-25.10.22*	EUR	95 000		95 000				
FRANCE, REPUBLIC OF-OAT 5.75000% 01-25.10.32*	EUR	105 000	265 000	180 000	190 000	231 443	0.25	
FRANCE, REPUBLIC OF-OAT 8.50000% 92-25.04.23*	EUR	25 000		25 000				
FRANCE, REPUBLIC OF-OAT 6.00000% 94-25.10.25*	EUR	70 000	40 000		110 000	118 267	0.13	
FRANCE, REPUBLIC OF-OAT 5.50000% 98-25.04.29*	EUR	113 000	50 000		163 000	185 930	0.20	163 000
FRANCE, REPUBLIC OF-OAT 4.00000% 05-25.04.55*	EUR	60 000	96 000	59 000	97 000	111 932	0.12	97 000
FRANCE, REPUBLIC OF-OAT 4.00000% 06-25.10.38*	EUR	75 000	30 000		105 000	113 063	0.12	
FRANCE, REPUBLIC OF-OAT 4.25000% 07-25.10.23*	EUR	150 000			150 000	148 333	0.16	
FRANCE, REPUBLIC OF-OAT 4.50000% 09-25.04.41*	EUR	104 000	228 000	50 000	282 000	325 039	0.35	282 000
FRANCE, REPUBLIC OF-OAT 4.00000% 10-25.04.60*	EUR	49 000	95 000		144 000	167 773	0.18	
FRANCE, REPUBLIC OF-OAT 3.50000% 10-25.04.26*	EUR	145 000	200 000	150 000	195 000	196 860	0.21	195 000
FRANCE, REPUBLIC OF-OAT 2.75000% 12-25.10.27*	EUR	160 000	400 000	150 000	410 000	403 681	0.44	
FRANCE, REPUBLIC OF-OAT-REG-S 3.25000% 12-25.05.45*	EUR	40 000	150 000	22 000	168 000	168 177	0.18	
FRANCE, REPUBLIC OF-OAT 1.75000% 13-25.05.23*	EUR	145 000		145 000				
FRANCE, REPUBLIC OF-OAT 2.25000% 13-25.05.24*	EUR	130 000	50 000		180 000	174 576	0.19	
FRANCE, REPUBLIC OF-OAT 2.50000% 13-25.05.30*	EUR	125 000	125 000		250 000	242 947	0.26	250 000
FRANCE, REPUBLIC OF-OAT 1.75000% 14-25.11.24*	EUR	125 000	200 000		325 000	312 059	0.34	325 000
FRANCE, REPUBLIC OF-OAT 0.50000% 15-25.05.25*	EUR	75 000	185 000	90 000	170 000	157 551	0.17	170 000
FRANCE, REPUBLIC OF-OAT-REG-S 1.00000% 15-25.11.25*	EUR	110 000	75 000		185 000	172 655	0.19	185 000
FRANCE, REPUBLIC OF-OAT-REG-S 1.50000% 15-25.05.31*	EUR	155 000	295 000	150 000	300 000	267 773	0.29	300 000
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 16-25.05.26*	EUR	125 000	200 000		325 000	295 846	0.32	50 000
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 15-25.05.66*	EUR	31 000	75 000	20 000	86 000	59 637	0.06	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.25000% 15-25.05.36*	EUR	98 000	150 000	43 000	205 000	160 299	0.17	
FRANCE, REPUBLIC OF-OAT-REG-S 0.25000% 15-25.11.26*	EUR	65 000	233 000	100 000	198 000	176 586	0.19	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 17-25.06.39*	EUR	90 000	45 000		135 000	109 549	0.12	135 000
FRANCE, REPUBLIC OF-OAT-REG-S 1.00000% 17-25.05.27*	EUR	110 000	50 000		160 000	145 901	0.16	160 000
FRANCE, REPUBLIC OF-OAT-144A-REG-S 2.00000% 17-25.05.48*	EUR	55 000	106 000		161 000	127 616	0.14	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 17-25.05.28*	EUR	125 000	140 000	91 000	174 000	153 683	0.17	
FRANCE, REPUBLIC OF-OAT-REG-S 1.25000% 18-25.05.34*	EUR	110 000	50 000		160 000	129 884	0.14	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 18-25.11.28*	EUR	135 000	200 000		335 000	293 583	0.32	310 000
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.50000% 19-25.05.50*	EUR	101 000	90 000	50 000	141 000	98 010	0.11	
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 19-25.05.29*	EUR	90 000	200 000	40 000	250 000	213 533	0.23	250 000
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.75000% 20-25.05.52*	EUR	93 000	105 000		198 000	108 208	0.12	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 20-25.05.40*	EUR	60 000	75 000		135 000	85 381	0.09	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.75000% 21-25.05.53*	EUR		127 000		127 000	67 874	0.07	15 000
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 22-25.02.28*	EUR		175 000		175 000	155 236	0.17	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 21-25.06.44*	EUR	30 000	75 000		105 000	61 615	0.07	
FRENCH REPUBLIC GOVERNMENT-144A-REG-S 0.50000% 21-25.05.72*	EUR	30 000			30 000	11 363	0.01	
GERMANY, REPUBLIC OF 1.50000% 13-15.02.23*	EUR	75 000		75 000				
GERMANY, REPUBLIC OF 1.50000% 13-15.05.23*	EUR	110 000		110 000				
GERMANY, REPUBLIC OF 2.00000% 13-15.08.23*	EUR	100 000		100 000				
GERMANY, REPUBLIC OF 1.75000% 14-15.02.24*	EUR	40 000	100 000		140 000	135 296	0.15	140 000
GERMANY, REPUBLIC OF 2.50000% 14-15.08.46*	EUR	85 000	210 000	28 000	267 000	276 641	0.30	267 000
GERMANY, REPUBLIC OF 1.50000% 14-15.05.24*	EUR	75 000	150 000		225 000	216 614	0.24	225 000
GERMANY, REPUBLIC OF 1.00000% 14-15.08.24*	EUR	20 000	200 000	75 000	145 000	138 164	0.15	145 000
GERMANY, REPUBLIC OF 0.50000% 15-15.02.25*	EUR	28 000	125 000		153 000	143 366	0.16	
GERMANY, REPUBLIC OF-REG-S 1.00000% 15-15.08.25*	EUR	105 000	50 000		155 000	146 296	0.16	155 000
GERMANY, REPUBLIC OF-REG-S 0.50000% 16-15.02.26*	EUR	110 000	185 000	50 000	245 000	226 359	0.25	245 000
GERMANY, REPUBLIC OF-REG-S 0.25000% 17-15.02.27*	EUR	140 000	250 000	100 000	290 000	261 004	0.28	290 000
GERMANY, REPUBLIC OF-REG-S 0.50000% 17-15.08.27*	EUR	90 000	300 000	80 000	310 000	279 800	0.30	
GERMANY, REPUBLIC OF-REG-S 1.25000% 17-15.08.48*	EUR	110 000	164 000	25 000	249 000	200 174	0.22	205 000
GERMANY, REPUBLIC OF-REG-S 0.50000% 18-15.02.28*	EUR	100 000	100 000		200 000	178 780	0.19	200 000
GERMANY, REPUBLIC OF-REG-S 0.25000% 18-15.08.28*	EUR	90 000	100 000		190 000	165 926	0.18	190 000
GERMANY, REPUBLIC OF-REG-S 0.25000% 19-15.02.29*	EUR	72 000	135 000	75 000	132 000	114 224	0.12	132 000
GERMANY, REPUBLIC OF 6.25000% 94-04.01.24*	EUR	34 000			34 000	34 634	0.04	
GERMANY, REPUBLIC OF 6.50000% 97-04.07.27*	EUR	38 000			38 000	44 039	0.05	
GERMANY, REPUBLIC OF 5.62500% 98-04.01.28*	EUR	60 000	50 000		110 000	125 156	0.14	
GERMANY, REPUBLIC OF 4.75000% 98-04.07.28*	EUR	70 000			70 000	77 386	0.08	
GERMANY, REPUBLIC OF 6.25000% 00-04.01.30*	EUR	40 000	50 000		90 000	111 420	0.12	90 000
GERMANY, REPUBLIC OF 5.50000% 00-04.01.31*	EUR	80 000			80 000	97 209	0.11	80 000
GERMANY, REPUBLIC OF 4.75000% 03-04.07.34*	EUR	107 000	89 000	40 000	156 000	190 949	0.21	156 000
GERMANY, REPUBLIC OF 4.00000% 05-04.01.37*	EUR	100 000	80 000	50 000	130 000	152 478	0.17	130 000
GERMANY, REPUBLIC OF 4.25000% 07-04.07.39*	EUR	55 000	70 000		125 000	154 364	0.17	89 804
GERMANY, REPUBLIC OF 4.75000% 08-04.07.40*	EUR	82 000	207 000	40 000	249 000	328 712	0.36	49 000
GERMANY, REPUBLIC OF 3.25000% 10-04.07.42*	EUR	75 000	100 000		175 000	197 322	0.21	
GERMANY, REPUBLIC OF 2.50000% 12-04.07.44*	EUR	52 000	239 500	75 000	216 500	221 594	0.24	177 000
IRELAND 3.40000% 14-18.03.24*	EUR	40 000		20 000	20 000	19 701	0.02	
IRELAND, REPUBLIC OF-REG-S 3.90000% 13-20.03.23*	EUR	20 000		20 000				
IRELAND, REPUBLIC OF 5.40000% 09-13.03.25*	EUR	20 000	30 000		50 000	52 110	0.06	
IRELAND, REPUBLIC OF-REG-S 0.90000% 18-15.05.28*	EUR	20 000			20 000	17 786	0.02	
IRELAND, REPUBLIC OF-REG-S 1.30000% 18-15.05.33*	EUR		50 000	30 000	20 000	16 741	0.02	20 000
IRELAND, REPUBLIC OF-REG-S 1.35000% 18-18.03.31*	EUR	10 000			10 000	8 841	0.01	
IRELAND, REPUBLIC OF-REG-S 1.10000% 19-15.05.29*	EUR	40 000			40 000	35 473	0.04	
IRELAND, REPUBLIC OF-REG-S 1.50000% 19-15.05.50*	EUR	20 000			20 000	13 806	0.01	
IRELAND, REPUBLIC OF-REG-S 0.40000% 20-15.05.35*	EUR	10 000			10 000	7 171	0.01	
IRELAND, REPUBLIC OF-REG-S 0.20000% 20-18.10.30*	EUR	20 000			20 000	16 085	0.02	
IRELAND, REPUBLIC OF-REG-S 2.00000% 15-18.02.45*	EUR	15 000			15 000	12 084	0.01	
IRELAND, REPUBLIC OF-REG-S 1.00000% 16-15.05.26*	EUR		74 000	50 000	24 000	22 264	0.02	
IRELAND, REPUBLIC OF-REG-S 1.70000% 17-15.05.37*	EUR	20 000			20 000	16 503	0.02	
IRELAND-REG-S 2.40000% 14-15.05.30*	EUR	10 000			10 000	9 625	0.01	
ITALIAN REPUBLIC-REG-S-144A 1.50000% 21-30.04.45*	EUR	30 000	130 000		160 000	90 862	0.10	
ITALY BUONI POLIENNALI DEL TESORO-REG-S 0.60000% 20-15.06.23*	EUR	50 000		50 000				
ITALY BUONI POLIENNALI DEL-144A-REG-S 0.95000% 21-01.03.37*	EUR	50 000			50 000	30 571	0.03	
ITALY, REPUBLIC OF 0.85000% 19-15.01.27*	EUR	50 000	150 000		200 000	172 256	0.19	
ITALY, REPUBLIC OF 5.25000% 98-01.11.29*	EUR	90 000	30 000		120 000	125 150	0.14	
ITALY, REPUBLIC OF BTP 4.50000% 13-01.05.23*	EUR	40 000		40 000				
ITALY, REPUBLIC OF BTP 0.95000% 18-01.03.23*	EUR	50 000		50 000				
ITALY, REPUBLIC OF BTP 1.45000% 18-15.05.25*	EUR	30 000	100 000		130 000	119 748	0.13	
ITALY, REPUBLIC OF BTP 2.80000% 18-01.12.28*	EUR	15 000	325 000	125 000	215 000	195 230	0.21	
ITALY, REPUBLIC OF-144A-REG-S 3.35000% 19-01.03.35*	EUR	35 000	147 000		182 000	156 521	0.17	
ITALY, REPUBLIC OF-144A-REG-S 3.85000% 19-01.09.49*	EUR	37 000	42 000		79 000	69 329	0.08	
ITALY, REPUBLIC OF-144A-REG-S 1.85000% 20-01.07.25*	EUR	60 000	100 000		160 000	148 382	0.16	
ITALY, REPUBLIC OF-144A-REG-S 0.30000% 20-15.08.23*	EUR	60 000	100 000	160 000				
ITALY, REPUBLIC OF-144A-REG-S 1.80000% 20-01.03.41*	EUR	14 000	97 000		111 000	71 377	0.08	
ITALY, REPUBLIC OF-144A-REG-S 1.70000% 20-01.09.51*	EUR	50 000	52 000		102 000	57 276	0.06	
ITALY, REPUBLIC OF-144A-REG-S 2.15000% 21-01.03.72*	EUR		30 000		30 000	17 258	0.02	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
ITALY, REPUBLIC OF-BTP 9.00000% 93-01.11.23*	EUR	30 000			30 000	30 934	0.03	
ITALY, REPUBLIC OF-BTP 7.25000% 96-01.11.26*	EUR	30 000			30 000	33 171	0.04	
ITALY, REPUBLIC OF-BTP 6.50000% 97-01.11.27*	EUR	55 000	50 000	25 000	80 000	87 276	0.09	
ITALY, REPUBLIC OF-BTP 6.00000% 99-01.05.31*	EUR	101 000	75 000	50 000	126 000	137 402	0.15	
ITALY, REPUBLIC OF-BTP 5.75000% 02-01.12.33*	EUR	55 000	150 000		205 000	218 819	0.24	
ITALY, REPUBLIC OF-BTP 5.00000% 03-01.08.34*	EUR	55 000	50 000		105 000	106 053	0.12	
ITALY, REPUBLIC OF-BTP 4.00000% 05-01.02.37*	EUR	80 000	50 000		130 000	119 706	0.13	
ITALY, REPUBLIC OF-BTP 5.00000% 07-01.08.39*	EUR	70 000	50 000		120 000	122 775	0.13	
ITALY, REPUBLIC OF-BTP 4.75000% 08-01.08.23*	EUR	25 000		25 000				
ITALY, REPUBLIC OF-BTP 5.00000% 09-01.03.25*	EUR	70 000			70 000	70 418	0.08	
ITALY, REPUBLIC OF-BTP 5.00000% 09-01.09.40*	EUR	25 000	165 000	30 000	160 000	163 538	0.18	
ITALY, REPUBLIC OF-BTP 5.50000% 12-01.11.22*	EUR	70 000		70 000				
ITALY, REPUBLIC OF-BTP 4.75000% 13-01.09.28*	EUR	80 000			80 000	80 610	0.09	
ITALY, REPUBLIC OF-BTP 4.75000% 13-01.09.44*	EUR	51 000	87 000	44 000	94 000	94 215	0.10	
ITALY, REPUBLIC OF-BTP 4.50000% 13-01.03.24*	EUR	45 000	100 000		145 000	143 185	0.16	
ITALY, REPUBLIC OF-BTP 3.75000% 14-01.09.24*	EUR	60 000	100 000		160 000	156 708	0.17	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.50000% 14-01.03.30*	EUR	80 000	100 000		180 000	167 833	0.18	
ITALY, REPUBLIC OF-BTP 2.50000% 14-01.12.24*	EUR	60 000	150 000		210 000	200 563	0.22	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.2500% 14-01.09.46*	EUR	10 000	175 000	45 000	140 000	112 460	0.12	
ITALY, REPUBLIC OF-BTP 1.50000% 15-01.06.25*	EUR	50 000	150 000		200 000	184 366	0.20	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 15-01.03.32*	EUR		267 000	75 000	192 000	147 227	0.16	
ITALY, REPUBLIC OF-BTP 2.00000% 15-01.12.25*	EUR	60 000	120 000		180 000	166 790	0.18	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.70000% 16-01.03.47*	EUR	60 000	50 000		110 000	79 921	0.09	
ITALY, REPUBLIC OF-BTP 1.60000% 16-01.06.26*	EUR	80 000	100 000		180 000	162 775	0.18	
ITALY, REPUBLIC OF-BTP 0.95000% 16-15.03.23*	EUR	65 000		65 000				
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.25000% 16-01.09.36*	EUR	60 000	150 000	50 000	160 000	119 909	0.13	
ITALY, REPUBLIC OF-BTP 1.25000% 16-01.12.26*	EUR	58 000	150 000		208 000	183 134	0.20	
ITALY, REPUBLIC OF-BTP-REG-S 0.65000% 16-15.10.23*	EUR	70 000	100 000	60 000	110 000	104 306	0.11	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.80000% 16-01.03.67*	EUR	30 000	38 000		68 000	46 372	0.05	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.45000% 17-01.09.33*	EUR	60 000	320 000	150 000	230 000	182 877	0.20	
ITALY, REPUBLIC OF-BTP 2.20000% 17-01.06.27*	EUR	50 000	149 000		199 000	180 163	0.20	
ITALY, REPUBLIC OF-BTP 1.85000% 17-15.05.24*	EUR	65 000			65 000	61 686	0.07	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.45000% 17-01.03.48*	EUR	36 000	125 000		161 000	133 088	0.14	
ITALY, REPUBLIC OF-BTP 2.05000% 17-01.08.27*	EUR	50 000	100 000		150 000	134 240	0.15	
ITALY, REPUBLIC OF-BTP 1.45000% 17-15.11.24*	EUR	12 000	75 000		87 000	81 387	0.09	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.95000% 18-01.09.38*	EUR	40 000	63 000		103 000	82 083	0.09	
ITALY, REPUBLIC OF-BTP 2.00000% 18-01.02.28*	EUR	70 000	270 000	95 000	245 000	216 135	0.23	
ITALY, REPUBLIC OF-BTP-REG-S 2.45000% 18-01.10.23*	EUR	60 000			60 000	57 911	0.06	
ITALY, REPUBLIC OF-BTP-REG-S 2.50000% 18-15.11.25*	EUR	50 000			50 000	47 037	0.05	
ITALY, REPUBLIC OF-BTP-REG-S 3.00000% 19-01.08.29*	EUR	70 000	100 000		170 000	154 234	0.17	
ITALY, REPUBLIC OF-BTP 1.75000% 19-01.07.24*	EUR	50 000			50 000	47 324	0.05	
ITALY, REPUBLIC OF-BTP 2.10000% 19-15.07.26*	EUR	70 000	75 000	40 000	105 000	96 425	0.10	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.10000% 19-01.03.40*	EUR	46 000	150 000		196 000	157 171	0.17	
ITALY, REPUBLIC OF-BTP-REG-S 1.35000% 19-01.04.30*	EUR	74 000	200 000	100 000	174 000	138 347	0.15	
ITALY, REPUBLIC OF-BTP 0.05000% 19-15.01.23*	EUR	20 000		20 000				
ITALY, REPUBLIC OF-BTP 0.35000% 19-01.02.25*	EUR	33 000	140 000	30 000	143 000	129 501	0.14	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.45000% 20-01.09.50*	EUR	55 000	80 000	25 000	110 000	73 389	0.08	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.45000% 20-01.03.36*	EUR	35 000	90 000	40 000	85 000	57 704	0.06	
ITALY, REPUBLIC OF-BTP-REG-S 0.95000% 20-01.08.30*	EUR	30 000	35 000		65 000	49 302	0.05	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 20-01.12.30*	EUR	85 000	150 000		235 000	186 851	0.20	
ITALY, REPUBLIC OF-BTP-144A-REG-S 0.95000% 20-15.09.27*	EUR	80 000	75 000	30 000	125 000	105 613	0.11	
ITALY, REPUBLIC OF-BTP-REG-S 0.25000% 21-15.03.28*	EUR	35 000	155 000	50 000	140 000	111 317	0.12	
ITALY, REPUBLIC OF-BTP-REG-S 0.50000% 21-15.07.28*	EUR	15 000	150 000	50 000	115 000	91 562	0.10	
ITALY, REPUBLIC OF-BTP-144A-REG-S 0.95000% 21-01.12.31*	EUR	60 000	50 000		110 000	78 945	0.09	
ITALY, REPUBLIC OF-BTP-REG-S 0.95000% 21-01.06.32*	EUR		110 000		110 000	77 606	0.08	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.15000% 22-01.09.52*	EUR		45 000		45 000	27 550	0.03	
ITALY, REPUBLIC OF-REG-S 0.50000% 20-01.02.26*	EUR	19 000	50 000		69 000	60 498	0.07	
ITALY, REPUBLIC OF-REG-S 0.90000% 20-01.04.31*	EUR	46 000	200 000	65 000	181 000	133 074	0.14	
ITALY, REPUBLIC OF-REG-S-144A 0.60000% 21-01.08.31*	EUR	35 000	140 000		175 000	123 069	0.13	
ITALY, REPUBLIC OF-REG-S 0.45000% 21-15.02.29*	EUR		250 000	90 000	160 000	123 912	0.13	
KINGDOM OF BELGIUM GOVT BOND-144A-REG-S 0.65000% 21-22.06.71*	EUR		10 000		10 000	4 143	0.00	10 000
NETHERLANDS, KINGDOM OF THE 4.00000% 05-15.01.37*	EUR	20 000	75 000		95 000	106 302	0.12	
NETHERLANDS, KINGDOM OF THE 5.50000% 98-15.01.28*	EUR	20 000			20 000	22 463	0.02	
NETHERLANDS, KINGDOM OF THE 3.75000% 10-15.01.42*	EUR	10 000			10 000	11 401	0.01	10 000
NETHERLANDS, KINGDOM OF THE 2.75000% 14-15.01.47*	EUR	10 000			10 000	10 169	0.01	10 000
NETHERLANDS, KINGDOM OF THE 2.00000% 14-15.07.24*	EUR	20 000			20 000	19 371	0.02	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.50000% 16-15.07.26*	EUR		75 000		75 000	68 437	0.07	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.75000% 17-15.07.27*	EUR	10 000			10 000	9 051	0.01	10 000
NETHERLANDS, KINGDOM OF THE 0.25000% 19-15.07.29*	EUR	10 000	25 000		35 000	29 560	0.03	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.50000% 19-15.01.40*	EUR		50 000		50 000	34 113	0.04	
SPAIN GOVERNMENT BOND-144A-REG-S 2.75000% 14-31.10.24*	EUR	70 000	100 000	50 000	120 000	117 102	0.13	
SPAIN GOVERNMENT BOND-144A-REG-S 0.25000% 19-30.07.24*	EUR	50 000	150 000		200 000	186 366	0.20	
SPAIN, KINGDOM OF 0.35000% 18-30.07.23*	EUR	75 000		75 000				
SPAIN, KINGDOM OF 4.90000% 07-30.07.40*	EUR	60 000	44 000		104 000	119 172	0.13	30 000
SPAIN, KINGDOM OF 4.80000% 08-31.01.24*	EUR	50 000			50 000	49 900	0.05	
SPAIN, KINGDOM OF 4.70000% 09-30.07.41*	EUR	61 000	150 000	50 000	161 000	180 901	0.20	141 000
SPAIN, KINGDOM OF 4.65000% 10-30.07.25*	EUR	45 000	150 000		195 000	200 264	0.22	
SPAIN, KINGDOM OF 4.20000% 05-31.01.37*	EUR	68 000	90 000	60 000	98 000	102 572	0.11	
SPAIN, KINGDOM OF 5.90000% 11-30.07.26*	EUR	85 000	25 000	30 000	80 000	86 916	0.09	19 000
SPAIN, KINGDOM OF 5.75000% 01-30.07.32*	EUR	65 000	150 000	50 000	165 000	194 042	0.21	165 000
SPAIN, KINGDOM OF 6.00000% 98-31.01.29*	EUR	50 000	100 000	45 000	105 000	119 793	0.13	
SPAIN, KINGDOM OF-144A-REG-S 4.40000% 13-31.10.23*	EUR	70 000	150 000		220 000	217 418	0.24	
SPAIN, KINGDOM OF-144A 5.15000% 13-31.10.28*	EUR	50 000			50 000	54 373	0.06	
SPAIN, KINGDOM OF-144A-REG-S 5.15000% 13-31.10.44*	EUR	31 000	80 000	25 000	86 000	103 257	0.11	
SPAIN, KINGDOM OF-144A-REG-S 3.80000% 14-30.04.24*	EUR	50 000	75 000		125 000	123 592	0.13	
SPAIN, KINGDOM OF-144A-REG-S 1.95000% 15-30.07.30*	EUR	80 000	100 000		180 000	161 138	0.17	
SPAIN, KINGDOM OF-144A-REG-S 2.15000% 15-31.10.25*	EUR	60 000	125 000		185 000	177 440	0.19	
SPAIN, KINGDOM OF-144A-REG-S 1.95000% 16-30.04.26*	EUR	65 000			65 000	61 633	0.07	
SPAIN, KINGDOM OF-144A-REG-S 2.90000% 16-31.10.46*	EUR	50 000	105 000		155 000	133 409	0.14	155 000
SPAIN, KINGDOM OF-144A-REG-S 3.45000% 16-30.07.66*	EUR	22 000	75 000		97 000	87 706	0.10	
SPAIN, KINGDOM OF-144A-REG-S 1.30000% 16-31.10.26*	EUR	80 000	50 000		130 000	119 764	0.13	130 000
SPAIN, KINGDOM OF-144A-REG-S 1.50000% 17-30.04.27*	EUR	50 000	150 000		200 000	183 782	0.20	
SPAIN, KINGDOM OF-144A-REG-S 2.35000% 17-30.07.33*	EUR	39 000	200 000	50 000	189 000	166 755	0.18	
SPAIN, KINGDOM OF-144A-REG-S 1.45000% 17-31.10.27*	EUR	45 000	60 000		105 000	95 426	0.10	
SPAIN, KINGDOM OF-144A-REG-S 1.40000% 18-30.04.28*	EUR	60 000	100 000		160 000	143 522	0.16	
SPAIN, KINGDOM OF-144A-REG-S 2.70000% 18-31.10.48*	EUR	40 000	75 000		115 000	93 921	0.10	65 000
SPAIN, KINGDOM OF-144A-REG-S 1.40000% 18-30.07.28*	EUR	80 000	175 000		255 000	227 553	0.25	105 000
SPAIN, KINGDOM OF-144A-REG-S 1.45000% 19-30.04.29*	EUR	60 000	100 000		160 000	141 495	0.15	100 000
SPAIN, KINGDOM OF-144A-REG-S 1.85000% 19-30.07.35*	EUR	68 000	71 000		139 000	112 386	0.12	32 000
SPAIN, KINGDOM OF-144A-REG-S 0.50000% 20-30.04.30*	EUR	60 000	30 000		90 000	72 420	0.08	
SPAIN, KINGDOM OF-144A-REG-S 1.00000% 20-31.10.50*	EUR	55 000	121 000	45 000	131 000	68 680	0.07	
SPAIN, KINGDOM OF-144A-REG-S 1.25000% 20-31.10.30*	EUR	86 000	100 000		186 000	156 789	0.17	

**UBS (CH) Investment Fund – Global Government Bonds Climate  
Risk-Adjusted Passive (CHF hedged) [formerly: UBS (CH) Investment Fund**



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>SPAIN, KINGDOM OF-144A-REG-S 1.20000% 20-31.10.40*</b>								
SPAIN, KINGDOM OF-144A-REG-S 0.85000% 21-30.07.37*	EUR	40 000	50 000		90 000	59 439	0.06	
SPAIN, KINGDOM OF-144A-REG-S 0.50000% 21-31.10.31*	EUR	5 000	65 000		70 000	46 481	0.05	40 000
SPAIN, KINGDOM OF-144A-REG-S 1.00000% 21-30.07.42*	EUR		160 000	70 000	90 000	68 769	0.07	
SPAIN, KINGDOM OF-144A-REG-S 0.70000% 22-30.04.32*	EUR		25 000		25 000	15 493	0.02	
SPAIN, KINGDOM OF-144A-REG-S 1.90000% 22-31.10.52*	EUR		245 000	65 000	180 000	137 844	0.15	95 000
SPAIN, KINGDOM OF-REG-S 5.40000% 13-31.01.23*	EUR		100 000	20 000	80 000	51 622	0.06	
SPAIN, KINGDOM OF-REG-S 1.60000% 15-30.04.25*	EUR	55 000	75 000	130 000				
SPAIN, KINGDOM OF-REG-S 1.45000% 21-31.10.71*	EUR	60 000	100 000		160 000	151 735	0.16	
SPAIN, KINGDOM OF-REG-S 1.45000% 21-31.10.71*	EUR	20 000	20 000		40 000	18 926	0.02	
<b>Total EUR</b>						<b>25 597 557</b>	<b>27.80</b>	
<b>GBP</b>								
UNITED KINGDOM GILT-REG-S 0.25000% 20-31.07.31*	GBP		190 000	125 000	65 000	50 969	0.06	
UNITED KINGDOM OF GB AND NRTH IRL-REG-S 0.62500% 20-22.10.50*	GBP		50 000	50 000				
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.87500% 21-31.07.33*	GBP		80 000	80 000				
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.62500% 20-31.07.35*	GBP		255 000	255 000				
<b>Total GBP</b>						<b>50 969</b>	<b>0.06</b>	
<b>ILS</b>								
ISRAEL GOVERNMENT BOND 1.50000% 20-31.05.37*	ILS	150 000			150 000	31 827	0.03	
ISRAEL, STATE OF 0.50000% 20-30.04.25*	ILS		250 000		250 000	64 565	0.07	
ISRAEL, STATE OF 0.50000% 21-27.02.26*	ILS		190 000		190 000	47 961	0.05	
ISRAEL, STATE OF 1.00000% 19-31.03.30*	ILS	95 000			95 000	22 174	0.02	
ISRAEL, STATE OF 2.00000% 16-31.03.27*	ILS	150 000			150 000	39 231	0.04	
ISRAEL, STATE OF 3.75000% 14-31.03.24*	ILS	100 000			100 000	27 849	0.03	
ISRAEL, STATE OF 3.75000% 17-31.03.47*	ILS		200 000		200 000	55 274	0.06	
ISRAEL, STATE OF 5.50000% 12-31.01.42*	ILS	100 000			100 000	34 819	0.04	
ISRAEL, STATE OF 6.25000% 06-30.10.26*	ILS	50 000			50 000	15 390	0.02	
<b>Total ILS</b>						<b>339 090</b>	<b>0.37</b>	
<b>MXN</b>								
MEXICO, UNITED MEXICAN STATES 7.50000% 07-03.06.27*	MXN	5 350			5 350	23 998	0.03	
MEXICO, UNITED MEXICAN STATES 8.50000% 09-31.05.29*	MXN	4 000	20 000		24 000	110 788	0.12	
MEXICO, UNITED MEXICAN STATES 8.50000% 09-18.11.38*	MXN	5 700			5 700	25 209	0.03	
MEXICO, UNITED MEXICAN STATES 7.75000% 11-13.11.42*	MXN	8 000			8 000	32 585	0.04	
MEXICO, UNITED MEXICAN STATES 5.75000% 15-05.03.26*	MXN		17 000		17 000	73 024	0.08	
MEXICO, UNITED MEXICAN STATES 8.00000% 19-05.09.24*	MXN	10 000			10 000	46 959	0.05	
<b>Total MXN</b>						<b>312 564</b>	<b>0.34</b>	
<b>NOK</b>								
NORWAY, KINGDOM OF 2.00000% 12-24.05.23*	NOK	200 000		200 000				
NORWAY, KINGDOM OF 3.00000% 14-14.03.24*	NOK	150 000			150 000	13 542	0.01	150 000
NORWAY, KINGDOM OF-144A-REG-S 1.75000% 15-13.03.25*	NOK	91 000	400 000		491 000	42 881	0.05	491 000
NORWAY, KINGDOM OF-144A-REG-S 1.50000% 16-19.02.26*	NOK		300 000		300 000	25 629	0.03	
NORWAY, KINGDOM OF-144A-REG-S 1.75000% 17-17.02.27*	NOK	700 000		500 000	200 000	16 999	0.02	
NORWAY, KINGDOM OF-144A-REG-S 2.00000% 18-26.04.28*	NOK	400 000			400 000	33 912	0.04	400 000
NORWAY, KINGDOM OF-144A-REG-S 1.75000% 19-06.09.29*	NOK	300 000			300 000	24 587	0.03	300 000
NORWAY, KINGDOM OF-144A-REG-S 2.12500% 22-18.05.32*	NOK		300 000		300 000	24 503	0.03	
<b>Total NOK</b>						<b>182 053</b>	<b>0.20</b>	
<b>PLN</b>								
POLAND, REPUBLIC OF 5.75000% 08-25.04.29*	PLN	125 000			125 000	22 758	0.02	
POLAND, REPUBLIC OF 3.2500% 14-25.07.25*	PLN	100 000			100 000	17 883	0.02	
POLAND, REPUBLIC OF 2.50000% 16-25.07.27*	PLN	100 000	500 000		600 000	96 614	0.10	
POLAND, REPUBLIC OF 2.25000% 19-25.10.24*	PLN	100 000			100 000	18 036	0.02	
POLAND, REPUBLIC OF 1.25000% 20-25.10.30*	PLN	250 000			250 000	32 182	0.03	
<b>Total PLN</b>						<b>187 473</b>	<b>0.20</b>	
<b>SEK</b>								
SWEDEN, KINGDOM OF 0.75000% 17-12.05.28*	SEK	200 000	1 000 000		1 200 000	97 448	0.11	
SWEDEN, KINGDOM OF 1.00000% 15-12.11.26*	SEK	300 000	300 000		600 000	50 244	0.05	
SWEDEN, KINGDOM OF 2.50000% 13-12.05.25*	SEK	600 000			600 000	53 233	0.06	
SWEDEN, KINGDOM OF 3.50000% 09-30.03.39*	SEK	200 000			200 000	21 192	0.02	
SWEDEN, KINGDOM OF-144A-REG-S 1.50000% 11-13.11.23*	SEK	39 000	650 000		689 000	60 578	0.07	689 000
SWEDEN, KINGDOM OF-144A-REG-S 0.75000% 18-12.11.29*	SEK	700 000			700 000	55 800	0.06	700 000
SWEDEN, KINGDOM OF-144A-REG-S 0.125000% 20-12.05.31*	SEK	500 000			500 000	37 144	0.04	500 000
<b>Total SEK</b>						<b>375 637</b>	<b>0.41</b>	
<b>SGD</b>								
SINGAPORE, REPUBLIC OF 2.12500% 16-01.06.26*	SGD		90 000		90 000	58 709	0.06	
SINGAPORE, REPUBLIC OF 2.25000% 16-01.08.36*	SGD		50 000		50 000	29 800	0.03	
SINGAPORE, REPUBLIC OF 2.87500% 10-01.09.30*	SGD	15 000	50 000		65 000	42 557	0.05	
SINGAPORE, REPUBLIC OF 1.25000% 21-01.11.26*	SGD		100 000		100 000	62 592	0.07	
SINGAPORE, REPUBLIC OF 1.87500% 21-01.10.51*	SGD		25 000		25 000	12 769	0.01	
<b>Total SGD</b>						<b>206 427</b>	<b>0.22</b>	
<b>Total Bonds, fixed rate</b>						<b>29 951 999</b>	<b>32.52</b>	
<b>Bonds, zero coupon</b>								
<b>DKK</b>								
DENMARK, KINGDOM OF-144A-REG-S 0.00000% 21-15.11.31*	DKK		700 000		700 000	71 911	0.08	
<b>Total DKK</b>						<b>71 911</b>	<b>0.08</b>	
<b>EUR</b>								
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 16-15.07.23*	EUR	50 000	75 000	50 000	75 000	71 449	0.08	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 19-15.07.24*	EUR	45 000			45 000	41 958	0.05	45 000
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 20-20.02.30*	EUR	29 000	75 000		104 000	82 622	0.09	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 21-20.02.31*	EUR		105 000		105 000	80 730	0.09	
BELGIUM, KINGDOM OF-144A-REG-S 0.00000% 20-22.10.27*	EUR		50 000		50 000	42 920	0.05	
BELGIUM, KINGDOM OF-REG-S 0.00000% 21-22.10.31*	EUR	40 000	92 000	30 000	102 000	77 616	0.08	
BUNDESobligation -REG S 0.00000% 21-10.04.26*	EUR	85 000	50 000		135 000	122 295	0.13	135 000
BUNDESREPUBLIK DEUTSCHLAND 0.00000% 22-15.02.2032*	EUR		225 000	50 000	175 000	139 083	0.15	85 000
BUNDESSCHATZANWEISUNGEN-REG-S 0.00000% 20-16.09.22*	EUR	75 000		75 000				
BUNDESSCHATZANWEISUNGEN-REG-S 0.00000% 21-10.03.23*	EUR	100 000		100 000				
FINLAND, REPUBLIC OF-144A-REG-S 0.00000% 16-15.09.23*	EUR	20 000		20 000				
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 17-25.03.23*	EUR	50 000		50 000				
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 18-25.03.24*	EUR	130 000	100 000		230 000	215 863	0.23	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 19-25.03.25*	EUR	125 000	75 000		200 000	183 590	0.20	

**UBS (CH) Investment Fund – Global Government Bonds Climate  
Risk-Adjusted Passive (CHF hedged) [formerly: UBS (CH) Investment Fund  
– Global Government Bonds Climate Aware (CHF hedged)]**

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Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 19-25.11.29*	EUR	125 000	100 000		225 000	182 724	0.20	225 000
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 20-25.02.23*	EUR	35 000		35 000				
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 20-25.02.26*	EUR	120 000	150 000		270 000	242 668	0.26	270 000
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 20-25.11.30*	EUR	144 000	100 000		244 000	192 761	0.21	244 000
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.02.24*	EUR		375 000	130 000	245 000	230 432	0.25	245 000
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.02.27*	EUR	40 000	290 000	30 000	300 000	262 581	0.29	300 000
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 22-25.05.32*	EUR		275 000		275 000	205 672	0.22	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 22-25.02.25*	EUR		100 000		100 000	91 921	0.10	100 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.08.30*	EUR	35 000			35 000	28 853	0.03	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-10.10.25*	EUR	50 000		20 000	30 000	27 502	0.03	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.50*	EUR	25 000			25 000	13 550	0.01	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.31*	EUR		25 000		25 000	20 140	0.02	
GERMANY, REPUBLIC OF-REG-S 0.00000% 16-15.08.26*	EUR	125 000	100 000		225 000	202 445	0.22	225 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-15.08.29*	EUR	105 000	200 000		305 000	256 816	0.28	305 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-15.08.50*	EUR	123 000	205 000		328 000	177 328	0.19	328 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-16.06.23*	EUR		100 000	100 000				
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.02.30*	EUR	111 000	100 000	105 000	106 000	88 409	0.10	106 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.08.30*	EUR	150 000	318 000	100 000	368 000	303 528	0.33	368 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.05.35*	EUR	63 000	181 000		244 000	178 109	0.19	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.11.27*	EUR	80 000	100 000		180 000	157 308	0.17	180 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.02.31*	EUR	129 000	75 000		204 000	166 236	0.18	204 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.05.36*	EUR	32 000	100 000		132 000	94 276	0.10	132 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.11.28*	EUR	25 000	175 000		200 000	171 079	0.19	200 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.31*	EUR	55 000	250 000		305 000	245 772	0.27	305 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.52*	EUR	10 000	158 000	40 000	128 000	66 348	0.07	128 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.12.22*	EUR	100 000		100 000				
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.09.23*	EUR		75 000		75 000	71 243	0.08	75 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.12.23*	EUR		100 000		100 000	94 638	0.10	100 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-18.10.24*	EUR	90 000	125 000		215 000	200 302	0.22	215 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 22-15.03.24*	EUR		200 000		200 000	188 424	0.20	200 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 17-07.10.22*	EUR	100 000		100 000				
GERMANY, REPUBLIC OF-REG-S 0.00000% 18-14.04.23*	EUR	65 000		65 000				
GERMANY, REPUBLIC OF-REG-S 0.00000% 18-13.10.23*	EUR	70 000	200 000		270 000	255 893	0.28	270 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-05.04.24*	EUR	90 000	200 000		290 000	273 065	0.30	290 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-11.04.25*	EUR	60 000	100 000		160 000	147 714	0.16	160 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-09.10.26*	EUR		110 000		110 000	98 384	0.11	110 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 22-16.04.27*	EUR		150 000		150 000	132 604	0.14	150 000
IRELAND, REPUBLIC OF-REG-S 0.00000% 21-18.10.31*	EUR	50 000	75 000		125 000	95 407	0.10	
ITALY BUONI POLIENNALI DEL TESORO-REG-S 0.00000% 21-15.04.24*	EUR		350 000	40 000	310 000	286 669	0.31	
ITALY BUONI POLIENNALI DEL TESORO-REG-S 0.00000% 22-29.11.23*	EUR		75 000		75 000	70 234	0.08	
ITALY, REPUBLIC OF-144A-REG-S 0.00000% 21-01.08.26*	EUR		200 000	60 000	140 000	118 163	0.13	
ITALY, REPUBLIC OF-BTP 0.00000% 21-15.12.24*	EUR		100 000		100 000	90 386	0.10	
ITALY, REPUBLIC OF-REG-S 0.00000% 20-15.01.24*	EUR	50 000	60 000		110 000	102 495	0.11	
ITALY, REPUBLIC OF-REG-S 0.00000% 21-01.04.26*	EUR	50 000	100 000		150 000	128 211	0.14	
ITALY, REPUBLIC OF-REG-S 0.00000% 21-15.08.24*	EUR		75 000		75 000	68 555	0.07	
ITALY, REPUBLIC OF-REG-S 0.00000% 21-30.01.24*	EUR		275 000	129 000	146 000	135 942	0.15	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 17-15.01.24*	EUR	25 000		15 000	10 000	9 431	0.01	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.07.30*	EUR	20 000			20 000	16 186	0.02	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 21-15.07.31*	EUR		75 000		75 000	59 126	0.06	75 000
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.01.27*	EUR	10 000			10 000	8 828	0.01	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.01.52*	EUR	10 000			10 000	4 837	0.01	
REPUBLIC OF AUSTRIA-144A-REG-S 0.00000% 21-20.04.25*	EUR		60 000	40 000	20 000	18 301	0.02	
SPAIN GOVERNMENT BOND 0.00000% 21-31.01.28*	EUR		150 000		150 000	125 118	0.14	
SPAIN, KINGDOM OF 0.00000% 20-31.01.25*	EUR	50 000	75 000		125 000	114 353	0.12	
SPAIN, KINGDOM OF 0.00000% 20-31.01.26*	EUR	30 000	135 000	60 000	105 000	93 453	0.10	75 000
SPAIN, KINGDOM OF 0.00000% 12.01.21-31.05.24*	EUR	25 000	40 000		65 000	60 515	0.07	
<b>Total EUR</b>						<b>7 733 058</b>	<b>8.40</b>	
<b>Total Bonds, zero coupon</b>						<b>7 804 969</b>	<b>8.48</b>	
<b>Treasury notes, fixed rate</b>								
<b>EUR</b>								
KINGDOM OF SPAIN-144A-REG-S 2.55000% 22-31.10.32*	EUR		100 000		100 000	90 312	0.10	
SPAIN, KINGDOM OF-REG-S 0.10000% 21-30.04.31*	EUR	70 000			70 000	52 400	0.06	
<b>Total EUR</b>						<b>142 713</b>	<b>0.15</b>	
<b>USD</b>								
AMERICA, UNITED STATES OF 0.62500% 20-15.08.30*	USD		50 000	50 000				
<b>Total USD</b>							<b>0.00</b>	
<b>Total Treasury notes, fixed rate</b>						<b>142 713</b>	<b>0.15</b>	
<b>Treasury notes, zero coupon</b>								
<b>EUR</b>								
SPAIN, KINGDOM OF 0.00000% 20-30.04.23*	EUR	48 000		48 000				
SPAIN, KINGDOM OF 0.00000% 21-31.01.27*	EUR		150 000		150 000	129 059	0.14	50 000
<b>Total EUR</b>						<b>129 059</b>	<b>0.14</b>	
<b>Total Treasury notes, zero coupon</b>						<b>129 059</b>	<b>0.14</b>	
<b>Total Securities traded on an exchange</b>						<b>39 030 434</b>	<b>42.38</b>	

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

<b>Bonds, fixed rate</b>								
<b>MYR</b>								
MALAYSIA 3.73300% 13-15.06.28*	MYR	70 000			70 000	14 387	0.02	
MALAYSIA 3.75700% 19-22.05.40*	MYR	125 000			125 000	22 916	0.02	
MALAYSIA 3.84400% 13-15.04.33*	MYR	100 000			100 000	19 820	0.02	
MALAYSIA 4.18100% 14-15.07.24*	MYR	50 000			50 000	10 705	0.01	
MALAYSIA 4.76200% 17-07.04.37*	MYR	100 000			100 000	21 257	0.02	
<b>Total MYR</b>						<b>89 084</b>	<b>0.10</b>	
<b>Total Bonds, fixed rate</b>						<b>89 084</b>	<b>0.10</b>	
<b>Total Securities traded on other regulated markets which are open to the public</b>						<b>89 084</b>	<b>0.10</b>	

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



Security	30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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## Securities traded neither on an exchange nor on a regulated market

### Investment certificates, open end

#### Japan

UBS (CH) INVESTMENT FUND - JPY BONDS PASSIVE U-X**	JPY	107	195	45	257	18 247 415	19.81
<b>Total Japan</b>						<b>18 247 415</b>	<b>19.81</b>

#### United Kingdom

UBS (CH) INVESTMENT FUND - GBP BONDS PASSIVE U-X**	GBP	30	35	11	54	5 625 892	6.11
<b>Total United Kingdom</b>						<b>5 625 892</b>	<b>6.11</b>

#### United States

UBS (CH) INVESTMENT FUND - USD BONDS PASSIVE U-X**	USD	209	250	176	283	26 795 199	29.10
<b>Total United States</b>						<b>26 795 199</b>	<b>29.10</b>

### Total Investment certificates, open end

						<b>50 668 506</b>	<b>55.02</b>
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### Bonds, fixed rate

#### MYR

MALAYSIA 4.39200% 11-15.04.26**	MYR	25 000			25 000	5 381	0.01
<b>Total MYR</b>						<b>5 381</b>	<b>0.01</b>

### Total Bonds, fixed rate

						<b>5 381</b>	<b>0.01</b>
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### Total Securities traded neither on an exchange nor on a regulated market

						<b>50 673 886</b>	<b>55.02</b>
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### Total securities and similar instruments

(thereof in lending)						<b>89 793 404</b>	<b>97.50</b>
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Bank deposits at sight						1 105 658	1.20
Derivative financial instruments						837 620	0.91
Other assets						356 524	0.39
<b>Total fund assets</b>						<b>92 093 206</b>	<b>100.00</b>

Short-term bank liabilities						-1 010 805	
Other liabilities						-1 448	
<b>Net fund assets</b>						<b>91 080 953</b>	

### Valuation categories

	Market value as of 30.9.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	39 119 518	42.48
Investments valuation based on market-observed parameters	51 511 506	55.93
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>90 631 024</b>	<b>98.41</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
MYR	467 000	USD	104 353	04.10.2022	3 584	0.00
CNY	6 335 000	CHF	895 520	11.10.2022	14 014	0.02
AUD	1 635 000	CHF	1 094 939	04.10.2022	60 273	0.07
PLN	1 135 000	CHF	232 568	04.10.2022	6 384	0.01
ILS	1 390 000	CHF	407 150	06.10.2022	22 507	0.02
NOK	3 270 000	CHF	321 653	04.10.2022	26 303	0.03
MXN	7 750 000	CHF	372 147	04.10.2022	-7 211	-0.01
DKK	4 070 000	CHF	534 600	04.10.2022	6 807	0.01
SGD	340 000	CHF	237 525	04.10.2022	4 307	0.00
SEK	5 460 000	CHF	498 946	04.10.2022	14 693	0.02
JPY	2 695 100 000	CHF	19 039 915	04.10.2022	713 533	0.77
EUR	37 470 000	CHF	36 634 044	04.10.2022	504 702	0.55
USD	28 270 000	CHF	27 622 702	04.10.2022	-202 046	-0.22
GBP	5 710 000	CHF	6 492 042	04.10.2022	218 360	0.24
CHF	250 000	USD	256 818	04.10.2022	2 773	0.00
JPY	35 511 825	CHF	250 000	04.10.2022	8 524	0.01
CHF	500 000	EUR	509 706	04.10.2022	-8 531	-0.01
GBP	126 922	CHF	140 000	04.10.2022	549	0.00
USD	103 731	CHF	100 000	04.10.2022	-2 097	0.00
EUR	104 918	CHF	100 000	04.10.2022	-1 164	0.00
USD	302 932	CHF	300 000	04.10.2022	1 839	0.00
USD	100 984	MYR	467 000	04.10.2022	-268	0.00
MYR	467 000	USD	100 812	02.11.2022	352	0.00
CHF	60 000	USD	61 162	04.10.2022	198	0.00
CNY	1 100 000	CHF	151 030	02.11.2022	-977	0.00
CNY	6 335 000	CHF	869 798	02.11.2022	-5 624	-0.01



Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
PLN	1 135 000	CHF	221 316	02.11.2022	-3 054	0.00
NOK	3 270 000	CHF	296 217	02.11.2022	1 632	0.00
SEK	5 460 000	CHF	478 039	02.11.2022	-5 542	-0.01
DKK	3 780 000	CHF	486 439	02.11.2022	-3 460	0.00
AUD	1 605 000	CHF	1 016 901	02.11.2022	3 710	0.00
SGD	340 000	CHF	231 553	02.11.2022	-1 073	0.00
MXN	7 370 000	CHF	355 480	03.11.2022	-2 054	0.00
CHF	382 404	ILS	1 390 000	06.10.2022	2 239	0.00
ILS	1 390 000	CHF	382 364	02.11.2022	-2 236	0.00
JPY	2 678 800 000	CHF	18 162 033	02.11.2022	-56 425	-0.06
EUR	35 350 000	CHF	33 793 009	02.11.2022	-270 754	-0.29
USD	27 495 000	CHF	26 849 637	02.11.2022	-135 440	-0.15
GBP	5 150 000	CHF	5 574 154	02.11.2022	-72 016	-0.08
MYR	426 880	USD	92 000	02.11.2022	173	0.00
JPY	51 465 855	CHF	350 000	02.11.2022	-18	0.00
CHF	390 000	GBP	355 634	02.11.2022	-103	0.00
EUR	1 141 468	CHF	1 100 000	02.11.2022	65	0.00
AUD	142 534	CHF	90 000	02.11.2022	22	0.00
USD	519 489	CHF	510 000	02.11.2022	145	0.00
USD	92 000	CHF	90 320	02.11.2022	25	0.00
					837 620	0.91

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

\*\* valuation based on market-observed parameters

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
EUR	46 572	CHF	50 000	02.11.2021
GBP	79 480	CHF	100 000	02.11.2021
EUR	373 531	CHF	400 000	02.11.2021
JPY	11 994 170	CHF	100 000	02.11.2021
USD	215 682	CHF	200 000	02.11.2021
GBP	51 459	CHF	65 000	02.11.2021
USD	107 970	CHF	100 000	02.11.2021
JPY	7 861 938	CHF	65 000	02.11.2021
EUR	83 926	CHF	90 000	02.11.2021
GBP	23 617	CHF	30 000	02.11.2021
USD	195 760	CHF	180 000	02.11.2021
EUR	149 361	CHF	160 000	02.11.2021
JPY	7 458 942	CHF	60 000	02.11.2021
CHF	1 050 000	USD	1 144 460	02.11.2021
CHF	525 000	JPY	65 072 595	02.11.2021
CHF	240 000	GBP	190 766	02.11.2021
CHF	1 140 000	EUR	1 071 455	02.11.2021
EUR	2 774 656	CHF	2 960 000	02.11.2021
GBP	650 417	CHF	820 000	02.11.2021
DKK	348 637	CHF	50 000	02.11.2021
CAD	108 004	CHF	80 000	02.11.2021
USD	3 447 778	CHF	3 150 000	02.11.2021
JPY	174 984 807	CHF	1 410 000	02.11.2021
CHF	162 338	MXN	3 650 000	03.11.2021
CHF	405 000	JPY	50 540 476	04.11.2021
NOK	2 100 000	CHF	228 348	02.12.2021
PLN	705 000	CHF	161 836	02.12.2021
SEK	3 200 000	CHF	341 173	02.12.2021
MXN	3 650 000	CHF	161 502	02.12.2021
SGD	25 000	CHF	16 918	02.12.2021
ILS	905 000	CHF	261 414	02.12.2021
DKK	3 110 000	CHF	443 848	02.12.2021
USD	27 195 000	CHF	24 755 065	02.12.2021
AUD	1 065 000	CHF	730 824	02.12.2021
CAD	1 065 000	CHF	785 711	02.12.2021
EUR	22 250 000	CHF	23 606 827	02.12.2021
JPY	1 359 000 000	CHF	10 879 642	02.12.2021
GBP	4 660 000	CHF	5 846 529	02.12.2021
AUD	123 937	CHF	85 000	02.12.2021
USD	684 548	CHF	625 000	02.12.2021
CHF	133 000	GBP	106 267	02.12.2021
EUR	404 854	CHF	428 000	02.12.2021
JPY	50 568 381	CHF	405 000	02.12.2021
SEK	376 177	CHF	40 000	02.12.2021
NOK	463 354	CHF	50 000	02.12.2021
PLN	174 760	CHF	40 000	02.12.2021
EUR	94 433	CHF	100 000	02.12.2021
USD	82 161	CHF	75 000	02.12.2021
EUR	70 918	CHF	75 000	02.12.2021
EUR	369 461	CHF	390 000	02.12.2021
USD	195 669	CHF	180 000	02.12.2021
JPY	21 059 702	CHF	170 000	02.12.2021
CHF	180 000	EUR	170 807	02.12.2021
CHF	160 000	USD	172 381	02.12.2021
USD	160 871	CHF	150 000	02.12.2021
CHF	1 025 000	EUR	981 898	02.12.2021
CHF	1 010 000	USD	1 094 857	02.12.2021
CHF	580 000	JPY	71 139 494	02.12.2021
CHF	225 000	GBP	182 884	02.12.2021
DKK	3 110 000	CHF	435 989	04.01.2022
PLN	880 000	CHF	195 523	04.01.2022
MXN	3 650 000	CHF	153 308	04.01.2022
NOK	2 570 000	CHF	260 235	04.01.2022
SEK	3 580 000	CHF	363 307	04.01.2022
SGD	25 000	CHF	16 770	04.01.2022
GBP	4 465 000	CHF	5 471 415	04.01.2022
CAD	1 065 000	CHF	763 845	04.01.2022
AUD	1 215 000	CHF	794 519	04.01.2022
ILS	905 000	CHF	262 512	04.01.2022
USD	26 970 000	CHF	24 720 163	04.01.2022
EUR	22 240 000	CHF	23 194 563	04.01.2022
JPY	1 359 500 000	CHF	11 050 501	04.01.2022

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



Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
JPY	16 577 878	CHF	135 000	04.01.2022
CHF	190 000	EUR	182 427	04.01.2022
CHF	70 000	AUD	106 798	04.01.2022
USD	497 876	CHF	460 000	04.01.2022
CHF	75 000	DKK	535 611	04.01.2022
CHF	70 000	EUR	67 078	04.01.2022
JPY	6 156 505	CHF	50 000	04.01.2022
GBP	65 452	CHF	80 000	04.01.2022
EUR	268 853	CHF	280 000	04.01.2022
USD	400 880	CHF	370 000	04.01.2022
EUR	95 950	CHF	100 000	04.01.2022
JPY	5 546 322	CHF	45 000	04.01.2022
USD	108 511	CHF	100 000	04.01.2022
EUR	240 481	CHF	250 000	04.01.2022
GBP	45 194	CHF	55 000	04.01.2022
JPY	12 316 580	CHF	100 000	04.01.2022
USD	325 934	CHF	300 000	04.01.2022
CHF	200 000	USD	217 811	04.01.2022
CHF	198 393	PLN	880 000	04.01.2022
CHF	16 898	SGD	25 000	04.01.2022
CHF	162 710	MXN	3 650 000	04.01.2022
CHF	265 676	ILS	905 000	04.01.2022
CHF	25 699 718	USD	28 086 203	04.01.2022
CHF	23 435 213	EUR	22 595 779	04.01.2022
CHF	150 000	EUR	144 879	04.01.2022
GBP	89 195	CHF	110 000	04.01.2022
CHF	230 000	USD	251 719	04.01.2022
JPY	1 400 100 000	CHF	11 186 437	02.02.2022
PLN	880 000	CHF	197 893	02.02.2022
NOK	2 570 000	CHF	266 768	02.02.2022
SEK	3 580 000	CHF	361 733	02.02.2022
MXN	3 650 000	CHF	161 810	02.02.2022
DKK	2 580 000	CHF	359 584	02.02.2022
ILS	905 000	CHF	265 481	02.02.2022
AUD	1 110 000	CHF	737 304	02.02.2022
EUR	22 300 000	CHF	23 124 253	02.02.2022
CAD	1 065 000	CHF	761 629	02.02.2022
GBP	4 470 000	CHF	5 519 802	02.02.2022
USD	27 985 000	CHF	25 587 581	02.02.2022
CHF	110 000	GBP	89 262	02.02.2022
EUR	144 910	CHF	150 000	02.02.2022
USD	251 897	CHF	230 000	02.02.2022
JPY	8 195 408	CHF	65 000	02.02.2022
GBP	68 657	CHF	85 000	02.02.2022
JPY	19 063 215	CHF	150 000	02.02.2022
EUR	48 369	CHF	50 000	02.02.2022
USD	109 462	CHF	100 000	02.02.2022
USD	163 162	CHF	150 000	02.02.2022
GBP	55 896	CHF	70 000	02.02.2022
EUR	95 868	CHF	100 000	02.02.2022
USD	136 414	CHF	125 000	02.02.2022
CHF	75 000	AUD	113 386	02.02.2022
CHF	460 000	GBP	368 485	02.02.2022
CHF	770 000	JPY	96 110 399	02.02.2022
CHF	1 880 000	USD	2 052 482	02.02.2022
CHF	90 000	CAD	122 970	02.02.2022
CHF	1 550 000	EUR	1 491 282	02.02.2022
USD	411 629	CHF	375 000	02.02.2022
EUR	96 721	CHF	100 000	02.02.2022
GBP	109 327	CHF	135 000	02.02.2022
CHF	15 000	SEK	152 155	02.02.2022
CHF	35 000	PLN	154 592	02.02.2022
CHF	32 000	NOK	315 358	02.02.2022
CHF	80 000	GBP	64 288	02.02.2022
CHF	110 000	USD	119 430	02.02.2022
JPY	12 394 410	CHF	100 000	02.02.2022
EUR	96 299	CHF	100 000	02.02.2022
SGD	25 000	CHF	16 882	03.02.2022
CHF	891	USD	954	03.02.2022
SGD	25 000	CHF	17 130	02.03.2022
DKK	2 580 000	CHF	361 280	02.03.2022
ILS	905 000	CHF	265 046	02.03.2022
MXN	3 650 000	CHF	163 224	02.03.2022
PLN	730 000	CHF	165 496	02.03.2022
NOK	2 260 000	CHF	235 045	02.03.2022
SEK	3 430 000	CHF	341 458	02.03.2022
USD	26 370 000	CHF	24 610 805	02.03.2022
JPY	1 332 900 000	CHF	10 772 302	02.03.2022
CAD	945 000	CHF	692 636	02.03.2022
GBP	4 020 000	CHF	5 039 613	02.03.2022
EUR	21 110 000	CHF	22 007 597	02.03.2022
AUD	970 000	CHF	638 530	02.03.2022
CHF	375 000	JPY	46 433 587	02.03.2022
CHF	415 000	EUR	397 689	02.03.2022
CHF	125 000	USD	134 356	02.03.2022
USD	54 212	CHF	50 000	02.03.2022
EUR	48 165	CHF	50 000	02.03.2022
JPY	9 969 472	CHF	80 000	02.03.2022
JPY	12 549 120	CHF	100 000	02.03.2022
GBP	111 261	CHF	140 000	02.03.2022
EUR	47 380	CHF	50 000	02.03.2022
EUR	167 312	CHF	175 000	02.03.2022
JPY	13 800 017	CHF	110 000	02.03.2022
CAD	158 922	CHF	115 000	02.03.2022
EUR	239 399	CHF	250 000	02.03.2022
USD	124 836	CHF	115 000	02.03.2022
NOK	2 260 000	CHF	234 107	04.04.2022
PLN	670 000	CHF	147 271	04.04.2022
SEK	3 430 000	CHF	333 470	04.04.2022
SGD	25 000	CHF	16 961	04.04.2022
MXN	3 650 000	CHF	163 168	04.04.2022
DKK	2 480 000	CHF	344 255	04.04.2022
ILS	905 000	CHF	257 961	04.04.2022



Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
AUD	950 000	CHF	632 282	04.04.2022
JPY	1 308 300 000	CHF	10 441 507	04.04.2022
GBP	4 025 000	CHF	4 969 024	04.04.2022
EUR	20 655 000	CHF	21 342 605	04.04.2022
CAD	1 075 000	CHF	778 058	04.04.2022
USD	26 040 000	CHF	23 906 152	04.04.2022
JPY	21 358 783	CHF	170 000	04.04.2022
USD	742 371	CHF	680 000	04.04.2022
CHF	110 000	GBP	89 470	04.04.2022
EUR	339 728	CHF	350 000	04.04.2022
CHF	50 000	CAD	69 552	04.04.2022
CHF	300 000	EUR	299 096	04.04.2022
CHF	425 000	USD	463 171	04.04.2022
CHF	85 000	JPY	10 628 043	04.04.2022
EUR	145 198	CHF	150 000	04.04.2022
GBP	40 683	CHF	50 000	04.04.2022
JPY	11 489 436	CHF	90 000	04.04.2022
EUR	195 026	CHF	200 000	04.04.2022
USD	5 264 798	CHF	4 900 000	04.04.2022
GBP	815 013	CHF	1 000 000	04.04.2022
EUR	3 903 684	CHF	4 000 000	04.04.2022
JPY	262 251 000	CHF	2 000 000	04.04.2022
NOK	929 940	CHF	100 000	04.04.2022
CAD	269 331	CHF	200 000	04.04.2022
AUD	286 322	CHF	200 000	04.04.2022
USD	748 200	CHF	690 000	04.04.2022
JPY	30 428 586	CHF	230 000	04.04.2022
SEK	1 003 152	CHF	100 000	04.04.2022
EUR	602 113	CHF	620 000	04.04.2022
DKK	541 751	CHF	75 000	04.04.2022
MXN	3 650 000	CHF	168 572	03.05.2022
ILS	905 000	CHF	263 383	03.05.2022
DKK	2 910 000	CHF	401 651	03.05.2022
NOK	3 190 000	CHF	337 412	03.05.2022
SEK	4 280 000	CHF	424 344	03.05.2022
GBP	4 690 000	CHF	5 684 529	03.05.2022
AUD	1 205 000	CHF	834 872	03.05.2022
CAD	1 250 000	CHF	922 410	03.05.2022
EUR	24 955 000	CHF	25 612 589	03.05.2022
USD	31 615 000	CHF	29 195 631	03.05.2022
ILS	173 486	CHF	50 000	03.05.2022
USD	489 495	CHF	450 000	03.05.2022
CHF	50 000	EUR	48 840	03.05.2022
CHF	50 000	GBP	41 316	03.05.2022
EUR	196 412	CHF	200 000	03.05.2022
USD	107 310	CHF	100 000	03.05.2022
USD	107 233	CHF	100 000	03.05.2022
GBP	40 512	CHF	50 000	03.05.2022
USD	105 708	CHF	100 000	03.05.2022
EUR	96 893	CHF	100 000	03.05.2022
USD	104 424	CHF	100 000	03.05.2022
GBP	115 583	CHF	140 000	03.05.2022
USD	286 519	CHF	275 000	03.05.2022
PLN	670 000	CHF	147 224	06.05.2022
SGD	25 000	CHF	17 035	06.05.2022
JPY	1 602 000 000	CHF	12 146 670	06.05.2022
PLN	227 364	CHF	50 000	06.05.2022
JPY	30 351 674	CHF	230 000	06.05.2022
CHF	196 660	PLN	897 364	06.05.2022
CHF	17 575	SGD	25 000	06.05.2022
USD	3 921	CHF	3 806	06.05.2022
JPY	36 706 120	CHF	275 000	06.05.2022
PLN	825 000	CHF	179 944	02.06.2022
NOK	3 190 000	CHF	333 132	02.06.2022
SEK	4 280 000	CHF	424 396	02.06.2022
SGD	25 000	CHF	17 552	02.06.2022
MXN	3 650 000	CHF	172 474	02.06.2022
ILS	1 080 000	CHF	315 074	02.06.2022
DKK	2 910 000	CHF	400 827	02.06.2022
JPY	1 639 100 000	CHF	12 241 271	02.06.2022
CAD	1 225 000	CHF	933 085	02.06.2022
USD	32 105 000	CHF	31 122 009	02.06.2022
EUR	24 520 000	CHF	25 148 717	02.06.2022
AUD	1 180 000	CHF	821 131	02.06.2022
CHF	275 000	JPY	36 722 097	02.06.2022
CHF	175 000	EUR	170 923	02.06.2022
CHF	875 000	USD	902 740	02.06.2022
EUR	119 146	CHF	125 000	02.06.2022
JPY	113 632 400	CHF	875 000	02.06.2022
NOK	394 661	CHF	40 000	02.06.2022
AUD	108 144	CHF	75 000	02.06.2022
CAD	97 187	CHF	75 000	02.06.2022
DKK	286 158	CHF	40 000	02.06.2022
EUR	1 865 044	CHF	1 940 000	02.06.2022
USD	1 941 484	CHF	1 920 000	02.06.2022
MXN	607 905	CHF	30 000	02.06.2022
GBP	4 715 000	CHF	5 749 000	07.06.2022
CHF	60 000	GBP	49 315	07.06.2022
GBP	105 085	CHF	130 000	07.06.2022
GBP	244 462	CHF	300 000	07.06.2022
GBP	106 981	CHF	130 000	07.06.2022
CHF	6 197 366	GBP	5 122 213	07.06.2022
CNY	1 000 000	CHF	143 972	05.07.2022
CNY	2 265 000	CHF	326 317	05.07.2022
GBP	5 010 000	CHF	6 053 057	05.07.2022
NOK	3 590 000	CHF	365 103	05.07.2022
JPY	1 719 300 000	CHF	12 895 895	05.07.2022
EUR	25 950 000	CHF	26 716 070	05.07.2022
AUD	1 290 000	CHF	888 722	05.07.2022
CAD	1 325 000	CHF	1 001 210	05.07.2022
PLN	825 000	CHF	184 049	05.07.2022
USD	33 240 000	CHF	31 826 668	05.07.2022
ILS	1 020 000	CHF	293 152	05.07.2022

**UBS (CH) Investment Fund – Global Government Bonds Climate  
Risk-Adjusted Passive (CHF hedged) [formerly: UBS (CH) Investment Fund**



Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
SEK	4 280 000	CHF	418 387	05.07.2022
SGD	25 000	CHF	17 473	05.07.2022
MXN	4 260 000	CHF	206 663	05.07.2022
DKK	3 080 000	CHF	425 989	05.07.2022
CHF	900 000	CAD	1 189 872	05.07.2022
CHF	9 600 000	USD	10 032 900	05.07.2022
CHF	75 000	NOK	736 662	05.07.2022
MXN	2 384 297	CHF	115 000	05.07.2022
SGD	236 420	CHF	165 000	05.07.2022
JPY	580 746 727	CHF	4 325 000	05.07.2022
DKK	470 991	CHF	65 000	05.07.2022
EUR	5 678 088	CHF	5 830 000	05.07.2022
AUD	87 368	CHF	60 000	05.07.2022
CHF	96 990	CAD	128 000	05.07.2022
USD	52 180	CHF	50 000	05.07.2022
EUR	192 067	CHF	200 000	05.07.2022
CHF	250 000	JPY	35 089 325	05.07.2022
CHF	700 000	EUR	693 941	05.07.2022
CHF	200 000	USD	208 866	05.07.2022
CHF	70 000	DKK	513 903	05.07.2022
CHF	75 000	MXN	1 562 300	05.07.2022
CHF	130 000	EUR	128 268	05.07.2022
CHF	205 000	USD	214 442	05.07.2022
USD	106 117	MYR	467 000	05.07.2022
CHF	75 000	AUD	114 480	05.07.2022
CHF	1 030 000	USD	1 081 264	05.07.2022
CHF	800 000	JPY	114 889 040	05.07.2022
CHF	1 375 000	EUR	1 377 230	05.07.2022
CHF	325 000	GBP	281 434	05.07.2022
CHF	833 544	AUD	1 262 888	05.07.2022
CHF	276 004	NOK	2 853 338	05.07.2022
CHF	240 936	MXN	5 081 997	05.07.2022
CHF	29 634 046	EUR	29 620 717	05.07.2022
CHF	280 559	ILS	1 020 000	05.07.2022
CHF	175 906	PLN	825 000	05.07.2022
CHF	5 504 524	GBP	4 728 566	05.07.2022
CHF	408 040	DKK	3 037 088	05.07.2022
CHF	15 145 059	JPY	2 150 068 363	05.07.2022
CHF	180 109	SGD	261 420	05.07.2022
CHF	398 763	SEK	4 280 000	05.07.2022
CHF	125 000	MXN	2 634 307	05.07.2022
MYR	467 000	USD	106 093	02.08.2022
CNY	3 265 000	CHF	465 338	02.08.2022
CNY	1 025 000	CHF	146 086	02.08.2022
ILS	1 020 000	CHF	280 481	02.08.2022
JPY	2 103 900 000	CHF	14 818 597	02.08.2022
PLN	825 000	CHF	174 905	02.08.2022
AUD	1 215 000	CHF	800 737	02.08.2022
CAD	10 000	CHF	7 416	02.08.2022
DKK	2 870 000	CHF	385 653	02.08.2022
NOK	2 700 000	CHF	260 847	02.08.2022
USD	21 120 000	CHF	20 232 052	02.08.2022
EUR	28 660 000	CHF	28 675 820	02.08.2022
MXN	5 090 000	CHF	239 682	02.08.2022
GBP	4 425 000	CHF	5 144 638	02.08.2022
SEK	4 120 000	CHF	383 559	02.08.2022
SGD	265 000	CHF	182 261	02.08.2022
EUR	8 041 805	CHF	8 050 000	02.08.2022
GBP	1 399 402	CHF	1 625 000	02.08.2022
USD	6 032 114	CHF	5 765 000	02.08.2022
AUD	418 359	CHF	275 000	02.08.2022
JPY	517 998 875	CHF	3 650 000	02.08.2022
SEK	1 339 032	CHF	125 000	02.08.2022
PLN	307 038	CHF	65 000	02.08.2022
ILS	365 905	CHF	100 000	02.08.2022
MXN	2 652 551	CHF	125 000	02.08.2022
NOK	568 298	CHF	55 000	02.08.2022
DKK	1 114 351	CHF	150 000	02.08.2022
EUR	99 887	CHF	100 000	02.08.2022
CNY	995 000	CHF	142 301	02.08.2022
EUR	99 766	CHF	100 000	02.08.2022
USD	130 224	CHF	125 000	02.08.2022
GBP	85 948	CHF	100 000	02.08.2022
EUR	151 001	CHF	150 000	02.08.2022
JPY	20 905 605	CHF	150 000	02.08.2022
EUR	203 013	CHF	200 000	02.08.2022
JPY	17 658 675	CHF	125 000	02.08.2022
USD	177 747	CHF	175 000	02.08.2022
USD	208 250	CHF	200 000	02.08.2022
SGD	71 890	CHF	50 000	02.08.2022
JPY	10 627 688	CHF	75 000	02.08.2022
USD	104 732	MYR	467 000	02.08.2022
CHF	26 000	USD	26 970	02.08.2022
MYR	467 000	USD	104 626	02.09.2022
CNY	5 285 000	CHF	746 385	02.09.2022
CNY	1 050 000	CHF	148 267	02.09.2022
NOK	3 270 000	CHF	321 135	02.09.2022
DKK	4 290 000	CHF	560 931	02.09.2022
MXN	7 750 000	CHF	361 040	02.09.2022
ILS	1 390 000	CHF	389 603	02.09.2022
AUD	1 695 000	CHF	1 126 947	02.09.2022
SEK	5 460 000	CHF	511 350	02.09.2022
SGD	340 000	CHF	234 392	02.09.2022
USD	28 145 000	CHF	26 766 261	02.09.2022
JPY	2 701 300 000	CHF	19 309 896	02.09.2022
GBP	6 070 000	CHF	7 020 380	02.09.2022
PLN	1 135 000	CHF	232 017	02.09.2022
EUR	38 845 000	CHF	37 800 264	02.09.2022
CHF	80 000	GBP	69 134	02.09.2022
USD	710 326	CHF	675 000	02.09.2022
EUR	308 967	CHF	300 000	02.09.2022
CHF	115 000	JPY	16 138 629	02.09.2022
CHF	91 134	USD	95 000	02.09.2022



Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
JPY	21 196 950	CHF	150 000	02.09.2022
EUR	103 824	CHF	100 000	02.09.2022
USD	104 374	MYR	467 000	02.09.2022
USD	104 130	MYR	467 000	02.09.2022
MYR	467 000	USD	104 130	02.09.2022
MYR	467 000	USD	104 353	04.10.2022
AUD	1 635 000	CHF	1 094 939	04.10.2022
PLN	1 135 000	CHF	232 568	04.10.2022
NOK	3 270 000	CHF	321 653	04.10.2022
MXN	7 750 000	CHF	372 147	04.10.2022
DKK	4 070 000	CHF	534 600	04.10.2022
SGD	340 000	CHF	237 525	04.10.2022
SEK	5 460 000	CHF	498 946	04.10.2022
JPY	2 695 100 000	CHF	19 039 915	04.10.2022
EUR	37 470 000	CHF	36 634 044	04.10.2022
USD	28 270 000	CHF	27 622 702	04.10.2022
GBP	5 710 000	CHF	6 492 042	04.10.2022
CHF	250 000	USD	256 818	04.10.2022
JPY	35 511 825	CHF	250 000	04.10.2022
CHF	500 000	EUR	509 706	04.10.2022
GBP	126 922	CHF	140 000	04.10.2022
USD	103 731	CHF	100 000	04.10.2022
EUR	104 918	CHF	100 000	04.10.2022
USD	302 932	CHF	300 000	04.10.2022
USD	100 984	MYR	467 000	04.10.2022
CHF	60 000	USD	61 162	04.10.2022
ILS	1 390 000	CHF	407 150	06.10.2022
CHF	382 404	ILS	1 390 000	06.10.2022
CNY	6 335 000	CHF	895 520	11.10.2022
MYR	467 000	USD	100 812	02.11.2022
CNY	1 100 000	CHF	151 030	02.11.2022
CNY	6 335 000	CHF	869 798	02.11.2022
PLN	1 135 000	CHF	221 316	02.11.2022
NOK	3 270 000	CHF	296 217	02.11.2022
SEK	5 460 000	CHF	478 039	02.11.2022
DKK	3 780 000	CHF	486 439	02.11.2022
AUD	1 605 000	CHF	1 016 901	02.11.2022
SGD	340 000	CHF	231 553	02.11.2022
ILS	1 390 000	CHF	382 364	02.11.2022
JPY	2 678 800 000	CHF	18 162 033	02.11.2022
EUR	35 350 000	CHF	33 793 009	02.11.2022
USD	27 495 000	CHF	26 849 637	02.11.2022
GBP	5 150 000	CHF	5 574 154	02.11.2022
MYR	426 880	USD	92 000	02.11.2022
JPY	51 465 855	CHF	350 000	02.11.2022
CHF	390 000	GBP	355 634	02.11.2022
EUR	1 141 468	CHF	1 100 000	02.11.2022
AUD	142 534	CHF	90 000	02.11.2022
USD	519 489	CHF	510 000	02.11.2022
USD	92 000	CHF	90 320	02.11.2022
MXN	7 370 000	CHF	355 480	03.11.2022

**UBS (CH) Investment Fund – Global Government Bonds Climate  
Risk-Adjusted Passive (CHF hedged) [formerly: UBS (CH) Investment Fund**



## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	580 516.83	0.64%
Total exposure- reducing positions	92 754 982.30	101.84%

### Repurchase agreements

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

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-A1	0.17%
Class I-X	0.02%
Class W	0.17%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

### Exchange rates

AUD 1 = CHF	0.632824	MXN 1 = CHF	0.048949
CAD 1 = CHF	0.716313	MYR 1 = CHF	0.212260
CNY 1 = CHF	0.138799	NOK 1 = CHF	0.090321
DKK 1 = CHF	0.129679	PLN 1 = CHF	0.199281
EUR 1 = CHF	0.964221	SEK 1 = CHF	0.088691
GBP 1 = CHF	1.098718	SGD 1 = CHF	0.685936
ILS 1 = CHF	0.276704	USD 1 = CHF	0.984250
JPY 1 = CHF	0.006800		



# UBS (CH) Investment Fund

## – Global Bonds Passive (hedged CHF)

### Category Other Funds for Traditional Investments

#### Three-year comparison

	ISIN	30.9.2022	30.9.2021	30.9.2020
Net fund assets in CHF		1 901 062 923.69	2 315 064 478.34	2 111 128 539.59
<b>Class I-A1</b>	<b>CH0028924592</b>			
Net asset value per unit in CHF		928.56	1 089.48	1 134.95
Number of units outstanding		4 978.2670	5 299.4730	5 099.0870
<b>Class I-A2</b>	<b>CH0142362158</b>			
Net asset value per unit in CHF		871.41	1 022.42	1 065.10
Number of units outstanding		15 370.0000	19 130.0000	18 017.0000
<b>Class I-A3</b>	<b>CH0233658506</b>			
Net asset value per unit in CHF		896.55	1 051.52	1 094.96
Number of units outstanding		170 580.0830	248 693.6070	174 093.9340
<b>Class I-B</b>	<b>CH0028924618</b>			
Net asset value per unit in CHF		911.92	1 068.73	1 112.01
Number of units outstanding		6 646.2860	75 669.6420	70 368.7280
<b>Class I-X</b>	<b>CH0028924626</b>			
Net asset value per unit in CHF		940.84	1 102.32	1 146.61
Number of units outstanding		1 832 468.1670	1 766 596.4570	1 584 909.2370

#### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-A1	CHF	-14.3%	-3.4%	2.0%
Class I-A2	CHF	-14.3%	-3.4%	2.0%
Class I-A3	CHF	-14.2%	-3.4%	2.0%
Class I-B	CHF	-14.1%	-3.3%	2.2%
Class I-X	CHF	-14.1%	-3.2%	2.2%
Benchmark:				
FTSE World Government Bond Index (WGBI) ex Switzerland (hedged CHF)	CHF	-14.2%	-3.2%	2.2%

Historical performance is no indicator of current or future performance.

The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.

#### Report of the Portfolio Manager

During the financial year, from 1 October 2021 to 30 September 2022, most developed markets' government bond yield curves moved upward and got steeper. This upward move in yields was due to higher global inflation prints which proved to be sticky and reached double digits in some countries. Some central banks considered the higher inflation rates initially as temporary. Further rate hikes might be probable in some countries and could cause a severe economic downturn.

Driven by increasing bond yields, the fund generated a negative performance, in line with the benchmark's return. The strategy of the fund is to replicate the FTSE World Government Bond ex-Switzerland index (CHF hedged) risk and return with a stratified sampling approach. The fund hedges all foreign currency exposure back to CHF.

#### Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
United States	44.07
Eurozone	27.66
Japan	14.68
United Kingdom	3.48
China	2.75
Canada	1.71
Australia	1.26
Mexico	0.62
Malaysia	0.43
Singapore	0.39
Others	1.33
<b>Total</b>	<b>98.38</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	CHF	CHF
Bank deposits		
– at sight	17 013 750.36	2 412 911 972.28
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	161 928 693.07	144 148 891.34
– Units of other collective investment schemes	1 714 044 407.07	2 186 594 684.11
Derivative financial instruments	8 950 059.69	-18 254 742.31
Other assets	4 957 231.19	4 589 330.96
<b>Total fund assets</b>	<b>1 906 894 141.38</b>	<b>4 729 990 136.38</b>
Loans	-5 802 896.12	-2 414 902 511.87
Other liabilities	-28 321.57	-23 146.17
<b>Net fund assets</b>	<b>1 901 062 923.69</b>	<b>2 315 064 478.34</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	CHF	CHF
Income from bank assets	49.38	0.00
Negative interest	-14 902.40	-9 116.37
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	3 992 297.63	3 653 863.01
– from units of other collective investment schemes	34 232 355.30	35 906 807.08
Income from securities lending	20 267.67	17 277.28
Offset payments from securities lending	367 376.91	504 441.47
Purchase of current net income on issue of units	4 388 694.87	7 288 760.81
<b>Total income</b>	<b>42 986 139.36</b>	<b>47 362 033.28</b>
<b>Expenses</b>		
Interest payable	-8 636.93	-7 054.08
Audit expenses	-17 054.30	-17 054.30
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-11 464.15	-12 716.78
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A2	-38 986.96	-43 247.41
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A3	-280 362.25	-342 935.88
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-9 745.53	-35 694.61
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Compensation of the class action processing	0.00	-74.46
Other expenses	-1 289.95	-398.96
Payment of current net income on redemption of units	-5 350 002.37	-2 458 525.90
<b>Total expenses</b>	<b>-5 717 542.44</b>	<b>-2 917 702.38</b>
<b>Net income</b>	<b>37 268 596.92</b>	<b>44 444 330.90</b>
Realized capital gains and losses	13 554 032.26	-47 785 124.80
<b>Realized result</b>	<b>50 822 629.18</b>	<b>-3 340 793.90</b>
Unrealized capital gains and losses	-360 933 041.23	-63 247 605.82
<b>Total result</b>	<b>-310 110 412.05</b>	<b>-66 588 399.72</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net income of the financial year	37 268 596.92	44 444 330.90
<b>Available for distribution</b>	<b>37 268 596.92</b>	<b>44 444 330.90</b>
Less federal withholding tax	-13 044 008.92	-15 555 515.82
Net income retained for reinvestment	-24 224 588.00	-28 888 815.08
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	2 315 064 478.34	2 111 128 539.59
Paid federal withholding tax	-15 410 085.66	-14 111 871.50
Balance of unit movements	-88 481 056.94	284 636 209.97
Total result	-310 110 412.05	-66 588 399.72
<b>Net fund assets at the end of the reporting period</b>	<b>1 901 062 923.69</b>	<b>2 315 064 478.34</b>



## Development of the outstanding units

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	5 299.4730	5 099.0870
Units issued	34.2130	220.7130
Units redeemed	-355.4190	-20.3270
<b>Situation at the end of the period</b>	<b>4 978.2670</b>	<b>5 299.4730</b>
Difference between units issued and units redeemed	-321.2060	200.3860
<b>Class I-A2</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	19 130.0000	18 017.0000
Units issued	1 040.0000	1 113.0000
Units redeemed	-4 800.0000	0.0000
<b>Situation at the end of the period</b>	<b>15 370.0000</b>	<b>19 130.0000</b>
Difference between units issued and units redeemed	-3 760.0000	1 113.0000
<b>Class I-A3</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	248 693.6070	174 093.9340
Units issued	90 087.6520	113 227.8650
Units redeemed	-168 201.1760	-38 628.1920
<b>Situation at the end of the period</b>	<b>170 580.0830</b>	<b>248 693.6070</b>
Difference between units issued and units redeemed	-78 113.5240	74 599.6730
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	75 669.6420	70 368.7280
Units issued	10 799.6120	5 324.0460
Units redeemed	-79 822.9680	-23.1320
<b>Situation at the end of the period</b>	<b>6 646.2860</b>	<b>75 669.6420</b>
Difference between units issued and units redeemed	-69 023.3560	5 300.9140
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	1 766 596.4570	1 584 909.2370
Units issued	170 634.2410	285 350.5750
Units redeemed	-104 762.5310	-103 663.3550
<b>Situation at the end of the period</b>	<b>1 832 468.1670</b>	<b>1 766 596.4570</b>
Difference between units issued and units redeemed	65 871.7100	181 687.2200



## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>16.126</b>
Less federal withholding tax	CHF	-5.644
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>10.482</b>

### Class I-A2

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>15.134</b>
Less federal withholding tax	CHF	-5.297
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>9.837</b>

### Class I-A3

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>16.158</b>
Less federal withholding tax	CHF	-5.655
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>10.503</b>

### Class I-B

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>17.579</b>
Less federal withholding tax	CHF	-6.153
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>11.426</b>

### Class I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>18.599</b>
Less federal withholding tax	CHF	-6.510
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>12.089</b>



## Inventory of Fund assets

Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Notes, fixed rate</b>								
<b>AUD</b>								
AUSTRALIA 5.50000% 11-21.04.23*	AUD	1 013 000		1 013 000				
<b>Total AUD</b>							<b>0.00</b>	
<b>NOK</b>								
NORWAY, KINGDOM OF-144A-REG-S 1.37500% 20-19.08.30*	NOK	4 500 000		4 500 000		353 320	0.02	500 000
NORWAY, KINGDOM OF-REG-S-144A 1.25000% 21-17.09.31*	NOK	2 000 000		2 000 000		152 082	0.01	
<b>Total NOK</b>						<b>505 403</b>	<b>0.03</b>	
<b>Total Notes, fixed rate</b>						<b>505 403</b>	<b>0.03</b>	
<b>Bonds, fixed rate</b>								
<b>AUD</b>								
AUSTRALIA 1.25000% 20-21.05.32*	AUD		3 500 000		3 500 000	1 748 029	0.09	
AUSTRALIA 2.75000% 12-21.04.24*	AUD	2 840 000		2 840 000				
AUSTRALIA 4.25000% 14-21.04.26*	AUD	2 612 000			2 612 000	1 686 903	0.09	
AUSTRALIA 4.75000% 11-21.04.27*	AUD	2 204 000			2 204 000	1 457 353	0.08	
AUSTRALIA-REG-S 0.25000% 20-21.11.24*	AUD		3 150 000	1 200 000	1 950 000	1 152 710	0.06	
AUSTRALIA-REG-S 1.00000% 20-21.12.30*	AUD	5 000 000			5 000 000	2 529 269	0.13	
AUSTRALIA-REG-S 1.00000% 20-21.11.31*	AUD	2 500 000			2 500 000	1 232 772	0.06	
AUSTRALIA-REG-S 1.75000% 20-21.06.51*	AUD	1 300 000			1 300 000	499 600	0.03	
AUSTRALIA-REG-S 2.25000% 16-21.05.28*	AUD	2 089 000			2 089 000	1 223 614	0.06	
AUSTRALIA-REG-S 2.50000% 18-21.05.30*	AUD	3 055 000			3 055 000	1 763 534	0.09	
AUSTRALIA-REG-S 2.75000% 14-21.06.35*	AUD	1 668 000			1 668 000	923 152	0.05	
AUSTRALIA-REG-S 2.75000% 16-21.11.27*	AUD	2 700 000			2 700 000	1 632 641	0.09	525 000
AUSTRALIA-REG-S 2.75000% 17-21.11.28*	AUD	1 700 000			1 700 000	1 017 341	0.05	
AUSTRALIA-REG-S 2.75000% 18-21.11.29*	AUD	2 100 000			2 100 000	1 241 685	0.07	360 000
AUSTRALIA-REG-S 3.00000% 16-21.03.47*	AUD	1 780 000			1 780 000	931 081	0.05	
AUSTRALIA-REG-S 3.25000% 15-21.06.39*	AUD	700 000			700 000	397 058	0.02	300 000
AUSTRALIA-REG-S 3.25000% 12-21.04.29*	AUD	3 325 000		3 325 000				
AUSTRALIA-REG-S 3.25000% 13-21.04.25*	AUD	4 250 000		2 400 000	1 850 000	1 162 634	0.06	950 000
AUSTRALIA-REG-S 3.75000% 14-21.04.37*	AUD	1 950 000			1 950 000	1 190 976	0.06	
AUSTRALIA-REG-S 4.50000% 13-21.04.33*	AUD	3 500 000			3 500 000	2 328 174	0.12	75 000
<b>Total AUD</b>						<b>24 118 525</b>	<b>1.26</b>	
<b>CAD</b>								
CANADA, GOVERNMENT 0.50000% 20-01.12.30*	CAD	2 000 000			2 000 000	1 155 634	0.06	
CANADA, GOVERNMENT 0.25000% 20-01.04.24*	CAD	3 250 000			3 250 000	2 209 140	0.12	
CANADA, GOVERNMENT 1.50000% 12-01.06.23*	CAD	3 745 000			3 745 000	2 640 752	0.14	
CANADA, GOVERNMENT 1.50000% 15-01.06.26*	CAD	2 270 000			2 270 000	1 516 740	0.08	
CANADA, GOVERNMENT 1.00000% 16-01.06.27*	CAD		2 000 000		2 000 000	1 291 289	0.07	2 000 000
CANADA, GOVERNMENT 1.00000% 17-01.09.22*	CAD	6 000 000		6 000 000				
CANADA, GOVERNMENT 1.75000% 17-01.03.23*	CAD	3 050 000		3 050 000				
CANADA, GOVERNMENT 1.25000% 19-01.06.30*	CAD	3 900 000			3 900 000	2 425 042	0.13	
CANADA, GOVERNMENT 1.25000% 19-01.03.25*	CAD	1 600 000			1 600 000	1 081 189	0.06	1 600 000
CANADA, GOVERNMENT 1.75000% 21-01.12.53*	CAD		1 200 000		1 200 000	630 573	0.03	
CANADA, GOVERNMENT 1.50000% 21-01.12.31*	CAD		2 270 000		2 270 000	1 410 139	0.07	
CANADA, GOVERNMENT 2.50000% 13-01.06.24*	CAD	3 568 000			3 568 000	2 503 636	0.13	2 000 000
CANADA, GOVERNMENT 2.75000% 14-01.12.64*	CAD	1 008 000			1 008 000	665 842	0.03	
CANADA, GOVERNMENT 2.75000% 14-01.12.48*	CAD	1 500 000			1 500 000	1 002 525	0.05	
CANADA, GOVERNMENT 2.25000% 14-01.06.25*	CAD	3 390 000			3 390 000	2 344 404	0.12	
CANADA, GOVERNMENT 2.00000% 17-01.06.28*	CAD	1 750 000			1 750 000	1 173 392	0.06	1 750 000
CANADA, GOVERNMENT 2.00000% 17-01.12.51*	CAD	3 279 000			3 279 000	1 852 778	0.10	2 540 000
CANADA, GOVERNMENT 2.00000% 18-01.09.23*	CAD	2 100 000			2 100 000	1 477 647	0.08	
CANADA, GOVERNMENT 2.25000% 18-01.06.29*	CAD	1 300 000			1 300 000	878 697	0.05	
CANADA, GOVERNMENT 2.75000% 11-01.06.22*	CAD	74 000		74 000				
CANADA, GOVERNMENT 3.50000% 11-01.12.45*	CAD	1 000 000			1 000 000	753 899	0.04	
CANADA, GOVERNMENT 4.00000% 08-01.06.41*	CAD	1 390 000			1 390 000	1 103 342	0.06	1 390 000
CANADA, GOVERNMENT 5.75000% 98-01.06.29*	CAD	1 343 000			1 343 000	1 106 903	0.06	
CANADA, GOVERNMENT 5.75000% 01-01.06.33*	CAD	870 000			870 000	766 256	0.04	70 000
CANADA, GOVERNMENT 5.00000% 04-01.06.37*	CAD	1 000 000			1 000 000	859 950	0.05	
CANADA, GOVERNMENT 8.00000% 96-01.06.27*	CAD	400 000			400 000	343 962	0.02	
CANADIAN GOVERNMENT BOND 1.50000% 21-01.06.31*	CAD		2 180 000		2 180 000	1 361 042	0.07	
<b>Total CAD</b>						<b>32 554 774</b>	<b>1.71</b>	
<b>CNY</b>								
CHINA GOVERNMENT BOND 2.75000% 22-17.02.32*	CNY	10 000 000			10 000 000	1 378 284	0.07	
CHINA GOVERNMENT BOND 2.26000% 22-24.02.25*	CNY	10 000 000			10 000 000	1 388 245	0.07	
CHINA, PEOPLE'S REPUBLIC OF 3.25000% 18-22.11.28*	CNY	10 000 000			10 000 000	1 435 962	0.08	
CHINA, PEOPLE'S REPUBLIC OF 3.19000% 19-11.04.24*	CNY	15 000 000			15 000 000	2 120 299	0.11	
CHINA, PEOPLE'S REPUBLIC OF 3.29000% 19-23.05.29*	CNY	15 000 000			15 000 000	2 161 892	0.11	
CHINA, PEOPLE'S REPUBLIC OF 3.25000% 19-06.06.26*	CNY	10 000 000			10 000 000	1 428 530	0.07	
CHINA, PEOPLE'S REPUBLIC OF 3.86000% 19-22.07.49*	CNY	5 000 000			5 000 000	773 562	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.94000% 19-17.10.24*	CNY	10 000 000			10 000 000	1 412 234	0.07	
CHINA, PEOPLE'S REPUBLIC OF 3.13000% 19-21.11.29*	CNY	10 000 000			10 000 000	1 419 627	0.07	
CHINA, PEOPLE'S REPUBLIC OF 3.12000% 19-05.12.26*	CNY	10 000 000			10 000 000	1 424 638	0.07	
CHINA, PEOPLE'S REPUBLIC OF 3.39000% 20-16.03.50*	CNY	10 000 000			10 000 000	1 428 532	0.07	
CHINA, PEOPLE'S REPUBLIC OF 1.99000% 20-09.04.25*	CNY	15 000 000			15 000 000	2 065 330	0.11	
CHINA, PEOPLE'S REPUBLIC OF 2.68000% 20-21.05.30*	CNY	10 000 000			10 000 000	1 376 946	0.07	
CHINA, PEOPLE'S REPUBLIC OF 2.85000% 20-04.06.27*	CNY	20 000 000			20 000 000	2 811 864	0.15	
CHINA, PEOPLE'S REPUBLIC OF 3.81000% 20-14.09.50*	CNY	10 000 000			10 000 000	1 538 661	0.08	
CHINA, PEOPLE'S REPUBLIC OF 3.02000% 20-22.10.25*	CNY	15 000 000			15 000 000	2 125 203	0.11	
CHINA, PEOPLE'S REPUBLIC OF 2.88000% 20-05.11.23*	CNY	5 400 000			5 400 000	757 101	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.27000% 20-19.11.30*	CNY	10 000 000			10 000 000	1 436 217	0.08	
CHINA, PEOPLE'S REPUBLIC OF 3.28000% 20-03.12.27*	CNY	15 000 000			15 000 000	2 157 096	0.11	
CHINA, PEOPLE'S REPUBLIC OF 3.03000% 21-11.03.26*	CNY	10 000 000			10 000 000	1 419 080	0.07	
CHINA, PEOPLE'S REPUBLIC OF 2.84000% 21-08.04.24*	CNY	15 000 000			15 000 000	2 105 469	0.11	
CHINA, PEOPLE'S REPUBLIC OF 3.72000% 21-12.04.51*	CNY	10 000 000			10 000 000	1 515 456	0.08	
CHINA, PEOPLE'S REPUBLIC OF 3.01000% 21-13.05.28*	CNY	10 000 000			10 000 000	1 416 175	0.07	
CHINA, PEOPLE'S REPUBLIC OF 2.69000% 21-12.08.26*	CNY	10 000 000			10 000 000	1 398 745	0.07	
CHINA, PEOPLE'S REPUBLIC OF 2.47000% 21-02.09.24*	CNY	20 000 000			20 000 000	2 793 854	0.15	
CHINA, PEOPLE'S REPUBLIC OF 3.53000% 21-18.10.51*	CNY	10 000 000			10 000 000	1 473 151	0.08	

## UBS (CH) Investment Fund



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
CHINA, PEOPLE'S REPUBLIC OF 2.56000% 21-21.10.23*	CNY		10 000 000		10 000 000	1 397 115	0.07	
CHINA, PEOPLE'S REPUBLIC OF 2.370000% 22-20.01.27*	CNY		10 000 000		10 000 000	1 379 031	0.07	
CHINA, PEOPLE'S REPUBLIC OF 2.750000% 22-15.06.29*	CNY		10 000 000		10 000 000	1 388 258	0.07	
CHINA, PEOPLE'S REPUBLIC 2.18000% 22-25.06.24*	CNY		10 000 000		10 000 000	1 389 291	0.07	
CHINA, PEOPLE'S REPUBLIC OF 2.69000% 22-15.08.32*	CNY		10 000 000		10 000 000	1 381 108	0.07	
CHINA, PEOPLE'S REPUBLIC OF 2.18000% 22-25.08.25*	CNY		10 000 000		10 000 000	1 381 387	0.07	
<b>Total CNY</b>						<b>51 078 344</b>	<b>2.68</b>	
<b>DKK</b>								
DENMARK, KINGDOM OF 4.50000% 08-15.11.39*	DKK	13 770 000			13 770 000	2 244 881	0.12	
DENMARK, KINGDOM OF 1.50000% 12-15.11.23*	DKK	4 600 000		4 000 000	600 000	77 419	0.00	
DENMARK, KINGDOM OF 1.75000% 13-15.11.25*	DKK	7 589 000		1 200 000	6 389 000	816 166	0.04	
DENMARK, KINGDOM OF 0.50000% 17-15.11.27*	DKK	9 000 000			9 000 000	1 061 211	0.06	
DENMARK, KINGDOM OF-144A-REG-S 0.50000% 19-15.11.29*	DKK	10 500 000			10 500 000	1 187 190	0.06	
DENMARK, KINGDOM OF-144A-REG-S 0.25000% 19-15.11.22*	DKK	4 400 000		4 300 000	100 000	12 950	0.00	
DENMARK, KINGDOM OF-144A-REG-S 0.25000% 20-15.11.52*	DKK	2 000 000			2 000 000	134 876	0.01	1 000 000
<b>Total DKK</b>						<b>5 534 693</b>	<b>0.29</b>	
<b>ILS</b>								
ISRAEL GOVERNMENT BOND 1.50000% 20-31.05.37*	ILS	2 000 000			2 000 000	424 365	0.02	
ISRAEL, STATE OF 0.75000% 19-31.07.22*	ILS	4 000 000		4 000 000				
ISRAEL, STATE OF 1.00000% 19-31.03.30*	ILS	2 000 000			2 000 000	466 814	0.02	
ISRAEL, STATE OF 1.50000% 18-30.11.23*	ILS	1 250 000			1 250 000	340 637	0.02	
ISRAEL, STATE OF 1.75000% 15-31.08.25*	ILS	3 000 000			3 000 000	796 218	0.04	
ISRAEL, STATE OF 2.00000% 16-31.03.27*	ILS	5 350 000			5 350 000	1 399 247	0.07	
ISRAEL, STATE OF 3.75000% 14-31.03.24*	ILS	4 000 000			4 000 000	1 113 941	0.06	
ISRAEL, STATE OF 3.75000% 17-31.03.47*	ILS	4 800 000			4 800 000	1 326 569	0.07	
ISRAEL, STATE OF 4.25000% 12-31.03.23*	ILS	2 850 000		850 000	2 000 000	557 960	0.03	
ISRAEL, STATE OF 5.50000% 12-31.01.42*	ILS	200 000			200 000	69 637	0.00	
<b>Total ILS</b>						<b>6 495 391</b>	<b>0.34</b>	
<b>MXN</b>								
MEXICO, UNITED MEXICAN STATES 10.00000% 05-05.12.24*	MXN	310 000		150 000	160 000	777 880	0.04	
MEXICO, UNITED MEXICAN STATES 10.00000% 06-20.11.36*	MXN	8 700			8 700	43 755	0.00	
MEXICO, UNITED MEXICAN STATES 7.50000% 07-03.06.27*	MXN	470 000			470 000	2 108 267	0.11	
MEXICO, UNITED MEXICAN STATES 8.50000% 09-31.05.29*	MXN	100 000			100 000	461 617	0.02	
MEXICO, UNITED MEXICAN STATES 8.50000% 09-18.11.38*	MXN	202 300			202 300	894 688	0.05	
MEXICO, UNITED MEXICAN STATES 7.75000% 11-29.05.31*	MXN	420 000			420 000	1 825 308	0.10	
MEXICO, UNITED MEXICAN STATES 7.75000% 11-13.11.42*	MXN	330 000			330 000	1 344 132	0.07	
MEXICO, UNITED MEXICAN STATES 7.75000% 14-23.11.34*	MXN	420 000			420 000	1 774 631	0.09	
MEXICO, UNITED MEXICAN STATES 5.75000% 15-05.03.26*	MXN	390 000			390 000	1 675 266	0.09	
MEXICO, UNITED MEXICAN STATES 8.00000% 17-07.11.47*	MXN	220 000			220 000	909 151	0.05	
<b>Total MXN</b>						<b>11 814 695</b>	<b>0.62</b>	
<b>NOK</b>								
NORWAY, KINGDOM OF 2.00000% 12-24.05.23*	NOK	5 330 000			5 330 000	478 663	0.03	3 470 000
NORWAY, KINGDOM OF 3.00000% 14-14.03.24*	NOK	8 250 000		7 500 000	750 000	67 708	0.00	750 000
NORWAY, KINGDOM OF-144A-REG-S 1.75000% 15-13.03.25*	NOK	5 400 000			5 400 000	471 599	0.02	4 509 000
NORWAY, KINGDOM OF-144A-REG-S 1.50000% 16-19.02.26*	NOK	6 106 000			6 106 000	521 639	0.03	
NORWAY, KINGDOM OF-144A-REG-S 1.75000% 17-17.02.27*	NOK	500 000			500 000	42 498	0.00	
NORWAY, KINGDOM OF-144A-REG-S 2.00000% 18-26.04.28*	NOK	8 000 000			8 000 000	678 245	0.04	6 779 000
NORWAY, KINGDOM OF-144A-REG-S 1.75000% 19-06.09.29*	NOK	4 500 000			4 500 000	368 808	0.02	2 600 000
<b>Total NOK</b>						<b>2 629 160</b>	<b>0.14</b>	
<b>PLN</b>								
POLAND, REPUBLIC OF 5.75000% 01-23.09.22*	PLN	6 900 000		6 900 000				
POLAND, REPUBLIC OF 5.75000% 08-25.04.29*	PLN	1 450 000			1 450 000	263 992	0.01	
POLAND, REPUBLIC OF 5.75000% 10-25.10.21*	PLN	800 000		800 000				
POLAND, REPUBLIC OF 4.00000% 12-25.10.23*	PLN	3 750 000			3 750 000	722 644	0.04	
POLAND, REPUBLIC OF 2.75000% 13-25.04.28*	PLN	4 000 000			4 000 000	637 118	0.03	
POLAND, REPUBLIC OF 3.25000% 14-25.07.25*	PLN	2 330 000			2 330 000	416 676	0.02	
POLAND, REPUBLIC OF 2.50000% 15-25.07.26*	PLN	3 800 000			3 800 000	635 477	0.03	
POLAND, REPUBLIC OF 2.50000% 16-25.07.27*	PLN	5 000 000			5 000 000	805 116	0.04	
POLAND, REPUBLIC OF 2.50000% 18-25.04.24*	PLN	3 900 000			3 900 000	723 679	0.04	
POLAND, REPUBLIC OF 2.75000% 19-25.10.29*	PLN	6 000 000			6 000 000	904 801	0.05	
POLAND, REPUBLIC OF 2.25000% 19-25.10.24*	PLN	4 000 000			4 000 000	721 446	0.04	
POLAND, REPUBLIC OF 1.25000% 20-25.10.30*	PLN	1 000 000			1 000 000	128 728	0.01	
POLAND, REPUBLIC OF 0.25000% 21-25.10.26*	PLN	1 200 000			1 200 000	180 061	0.01	
<b>Total PLN</b>						<b>6 139 737</b>	<b>0.32</b>	
<b>SEK</b>								
SWEDEN, KINGDOM OF 0.75000% 17-12.05.28*	SEK	5 460 000			5 460 000	443 387	0.02	
SWEDEN, KINGDOM OF 1.00000% 15-12.11.26*	SEK	8 500 000			8 500 000	711 786	0.04	
SWEDEN, KINGDOM OF 2.50000% 13-12.05.25*	SEK	10 020 000			10 020 000	888 984	0.05	
SWEDEN, KINGDOM OF 3.50000% 09-30.03.39*	SEK	5 400 000			5 400 000	572 176	0.03	
SWEDEN, KINGDOM OF-144A-REG-S 1.50000% 11-13.11.23*	SEK	10 000 000			10 000 000	879 213	0.05	9 211 000
SWEDEN, KINGDOM OF-144A-REG-S 0.75000% 18-12.11.29*	SEK	7 000 000			7 000 000	558 004	0.03	7 000 000
<b>Total SEK</b>						<b>4 053 550</b>	<b>0.21</b>	
<b>SGD</b>								
SINGAPORE, REPUBLIC OF 2.37500% 15-01.06.25*	SGD	700 000			700 000	466 951	0.02	
SINGAPORE, REPUBLIC OF 2.75000% 16-01.03.46*	SGD	45 000			45 000	27 935	0.00	
SINGAPORE, REPUBLIC OF 2.12500% 16-01.06.26*	SGD	1 400 000			1 400 000	913 256	0.05	
SINGAPORE, REPUBLIC OF 2.25000% 16-01.08.36*	SGD	1 000 000			1 000 000	596 003	0.03	
SINGAPORE, REPUBLIC OF 2.62500% 18-01.05.28*	SGD	1 000 000			1 000 000	654 383	0.03	
SINGAPORE, REPUBLIC OF 1.75000% 18-01.02.23*	SGD	1 250 000			1 250 000	852 736	0.04	
SINGAPORE, REPUBLIC OF 2.75000% 12-01.04.42*	SGD	700 000			700 000	436 577	0.02	
SINGAPORE, REPUBLIC OF 2.75000% 13-01.07.23*	SGD	1 570 000			1 570 000	1 071 704	0.06	
SINGAPORE, REPUBLIC OF 3.37500% 13-01.09.33*	SGD	500 000			500 000	340 053	0.02	
SINGAPORE, REPUBLIC OF 3.50000% 07-01.03.27*	SGD	523 000			523 000	357 848	0.02	
SINGAPORE, REPUBLIC OF 3.00000% 09-01.09.24*	SGD	200 000			200 000	136 102	0.01	
SINGAPORE, REPUBLIC OF 2.87500% 10-01.09.30*	SGD	1 500 000			1 500 000	982 089	0.05	
SINGAPORE, REPUBLIC OF 2.37500% 19-01.07.39*	SGD	250 000			250 000	149 671	0.01	
SINGAPORE, REPUBLIC OF 1.87500% 20-01.03.50*	SGD	975 000			975 000	494 903	0.03	
<b>Total SGD</b>						<b>7 480 211</b>	<b>0.39</b>	
<b>Total Bonds, fixed rate</b>						<b>151 899 080</b>	<b>7.97</b>	



Security	30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Treasury notes, fixed rate</b>							
<b>USD</b>							
AMERICA, UNITED STATES OF 2.37500% 14-15.08.24*	USD	152 000	152 000				
<b>Total USD</b>						<b>0.00</b>	
<b>Total Treasury notes, fixed rate</b>						<b>0.00</b>	
<b>Total Securities traded on an exchange</b>					<b>152 404 483</b>	<b>7.99</b>	

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

<b>Bonds, fixed rate</b>							
<b>MYR</b>							
MALAYSIA 3.48000% 13-15.03.23*	MYR	5 000 000		5 000 000	1 063 752	0.06	
MALAYSIA 3.75700% 19-22.05.40*	MYR	4 250 000		4 250 000	779 139	0.04	
MALAYSIA 3.82800% 19-05.07.34*	MYR	2 200 000		2 200 000	430 380	0.02	
MALAYSIA 3.84400% 13-15.04.33*	MYR	3 000 000		3 000 000	594 600	0.03	
MALAYSIA 3.88500% 19-15.08.29*	MYR	5 000 000		5 000 000	1 028 793	0.05	
MALAYSIA 3.89200% 12-15.03.27*	MYR	3 000 000		3 000 000	630 183	0.03	
MALAYSIA 3.89900% 17-16.11.27*	MYR	6 700 000		6 700 000	1 409 727	0.07	
MALAYSIA 3.95500% 15-15.09.25*	MYR	360 000		360 000	76 541	0.00	
MALAYSIA 4.18100% 14-15.07.24*	MYR	5 000 000		5 000 000	1 070 481	0.06	
MALAYSIA 4.92100% 18-06.07.48*	MYR	5 000 000		5 000 000	1 032 475	0.05	
<b>Total MYR</b>					<b>8 116 072</b>	<b>0.43</b>	
<b>Total Bonds, fixed rate</b>					<b>8 116 072</b>	<b>0.43</b>	
<b>Total Securities traded on other regulated markets which are open to the public</b>					<b>8 116 072</b>	<b>0.43</b>	

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

<b>Investment certificates, open end</b>							
<b>Eurozone</b>							
UBS (CH) INVESTMENT FUND - EURO BONDS PASSIVE U-X**	EUR	6 019	1 073	1 535	5 557	527 468 377	27.66
<b>Total Eurozone</b>						<b>527 468 377</b>	<b>27.66</b>
<b>Japan</b>							
UBS (CH) INVESTMENT FUND - JPY BONDS PASSIVE U-X**	JPY	4 256	632	945	3 943	279 872 132	14.68
<b>Total Japan</b>						<b>279 872 132</b>	<b>14.68</b>
<b>United Kingdom</b>							
UBS (CH) INVESTMENT FUND - GBP BONDS PASSIVE U-X**	GBP	712	106	184	634	66 371 416	3.48
<b>Total United Kingdom</b>						<b>66 371 416</b>	<b>3.48</b>
<b>United States</b>							
UBS (CH) INVESTMENT FUND - USD BONDS PASSIVE U-X**	USD	8 696	1 990	1 810	8 876	840 332 482	44.07
<b>Total United States</b>						<b>840 332 482</b>	<b>44.07</b>
<b>Total Investment certificates, open end</b>						<b>1 714 044 407</b>	<b>89.89</b>
<b>Bonds, fixed rate</b>							
<b>CNY</b>							
CHINA, PEOPLE'S REPUBLIC OF 3.02000% 21-27.05.31**	CNY		10 000 000		10 000 000	1 408 138	0.07
<b>Total CNY</b>						<b>1 408 138</b>	<b>0.07</b>
<b>Total Bonds, fixed rate</b>						<b>1 408 138</b>	<b>0.07</b>
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>1 715 452 545</b>	<b>89.96</b>
<b>Total securities and similar instruments</b> (thereof in lending)						<b>1 875 973 100</b> 11 932 341	<b>98.38</b> (0.63)
Bank deposits at sight						17 013 750	0.89
Derivative financial instruments						8 950 060	0.47
Other assets						4 957 231	0.26
<b>Total fund assets</b>						<b>1 906 894 141</b>	<b>100.00</b>
Short-term bank liabilities						-5 802 896	
Other liabilities						-28 321	
<b>Net fund assets</b>						<b>1 901 062 924</b>	

Valuation categories	Market value as of 30.9.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	160 520 555	8.42
Investments valuation based on market-observed parameters	1 724 402 605	90.43
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>1 884 923 160</b>	<b>98.85</b>

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

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

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

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

\*\* valuation based on market-observed parameters



## Derivative financial instruments

CISO-FINMA Art. 23

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
MYR	41 085 000	USD	9 180 595	04.10.2022	315 295	0.02
CNY	303 380 000	CHF	42 886 021	11.10.2022	671 138	0.04
CNY	35 000 000	CHF	4 945 389	11.10.2022	75 190	0.00
AUD	39 355 000	CHF	26 355 382	04.10.2022	1 450 612	0.08
SGD	11 585 000	CHF	8 080 484	04.10.2022	133 912	0.01
CAD	46 335 000	CHF	34 459 933	04.10.2022	1 269 566	0.07
DKK	46 250 000	CHF	6 075 083	04.10.2022	77 433	0.00
ILS	25 060 000	CHF	7 340 709	06.10.2022	406 058	0.02
MXN	256 150 000	CHF	12 305 280	04.10.2022	-233 108	-0.01
NOK	38 020 000	CHF	3 739 831	04.10.2022	305 828	0.02
PLN	31 715 000	CHF	6 498 581	04.10.2022	178 377	0.01
SEK	48 880 000	CHF	4 466 757	04.10.2022	131 533	0.01
GBP	71 505 000	CHF	81 298 325	04.10.2022	2 734 475	0.14
USD	904 800 000	CHF	884 082 794	04.10.2022	-6 466 606	-0.34
EUR	588 450 000	CHF	575 321 681	04.10.2022	7 926 120	0.42
JPY	42 138 500 000	CHF	297 693 395	04.10.2022	11 156 253	0.59
CHF	7 000 000	USD	7 190 904	04.10.2022	77 647	0.00
CHF	17 100 000	EUR	17 431 939	04.10.2022	-291 767	-0.02
CHF	3 500 000	GBP	3 088 114	04.10.2022	-107 033	-0.01
CHF	2 500 000	JPY	355 118 250	04.10.2022	-85 235	0.00
CHF	3 000 000	USD	3 053 078	04.10.2022	4 992	0.00
EUR	2 047 800	CHF	2 000 000	04.10.2022	25 469	0.00
CHF	800 000	USD	833 797	04.10.2022	20 665	0.00
USD	2 074 624	CHF	2 000 000	04.10.2022	-41 949	0.00
USD	8 884 204	MYR	41 085 000	04.10.2022	-23 572	0.00
MYR	41 085 000	USD	8 869 053	02.11.2022	30 942	0.00
CNY	338 380 000	CHF	46 459 709	02.11.2022	-300 416	-0.02
CNY	41 000 000	CHF	5 629 316	02.11.2022	-36 400	0.00
AUD	38 455 000	CHF	24 369 926	02.11.2022	94 381	0.00
SGD	11 585 000	CHF	7 884 081	02.11.2022	-42 294	0.00
DKK	43 300 000	CHF	5 577 595	02.11.2022	-34 204	0.00
CAD	46 335 000	CHF	32 981 957	02.11.2022	-111 266	-0.01
ILS	25 060 000	CHF	6 895 730	02.11.2022	-38 140	0.00
CHF	6 896 912	ILS	25 060 000	06.10.2022	37 738	0.00
MXN	256 150 000	CHF	12 360 327	03.11.2022	-66 041	0.00
PLN	31 715 000	CHF	6 184 162	02.11.2022	-85 331	0.00
SEK	48 880 000	CHF	4 279 589	02.11.2022	-49 615	0.00
NOK	38 020 000	CHF	3 444 083	02.11.2022	18 978	0.00
GBP	60 255 000	CHF	65 217 602	02.11.2022	-842 593	-0.04
EUR	548 335 000	CHF	524 183 585	02.11.2022	-4 199 821	-0.22
JPY	40 993 600 000	CHF	277 933 075	02.11.2022	-863 472	-0.06
USD	868 230 000	CHF	847 850 905	02.11.2022	-4 276 875	-0.23
JPY	441 135 900	CHF	3 000 000	02.11.2022	-155	0.00
EUR	8 301 588	CHF	8 000 000	02.11.2022	471	0.00
USD	10 287 919	CHF	10 100 000	02.11.2022	2 880	0.00
					8 950 060	0.47

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

\*\* valuation based on market-observed parameters

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
USD	2 166 507	CHF	2 000 000	02.11.2021
USD	1 618 518	CHF	1 500 000	02.11.2021
CHF	1 500 000	JPY	183 456 750	02.11.2021
CHF	4 200 000	EUR	3 917 205	02.11.2021
CHF	1 500 000	GBP	1 188 560	02.11.2021
CHF	7 000 000	USD	7 558 097	02.11.2021
CHF	2 700 000	EUR	2 518 699	02.11.2021
CHF	700 000	JPY	85 701 770	02.11.2021
CNY	425 000	CHF	60 893	02.11.2021
CHF	3 500 000	EUR	3 267 263	02.11.2021
CHF	7 800 000	USD	8 482 954	02.11.2021
CHF	1 850 000	JPY	229 984 045	02.11.2021
USD	9 873 828	MYR	41 085 000	02.11.2021
CHF	13 658 157	MXN	307 090 000	03.11.2021
MYR	41 085 000	USD	9 858 428	02.12.2021
NOK	45 680 000	CHF	4 967 122	02.12.2021
PLN	45 745 000	CHF	10 501 004	02.12.2021
SEK	52 910 000	CHF	5 641 081	02.12.2021
MXN	296 900 000	CHF	13 136 990	02.12.2021
SGD	12 750 000	CHF	8 628 229	02.12.2021
ILS	33 060 000	CHF	9 549 556	02.12.2021
DKK	65 620 000	CHF	9 365 052	02.12.2021
USD	957 570 000	CHF	871 656 820	02.12.2021
EUR	703 090 000	CHF	745 965 131	02.12.2021
JPY	45 499 900 000	CHF	364 255 053	02.12.2021
GBP	91 355 000	CHF	114 615 810	02.12.2021
CAD	50 550 000	CHF	37 293 616	02.12.2021
AUD	50 340 000	CHF	34 544 315	02.12.2021
USD	3 760 000	CHF	3 428 955	02.12.2021
CNY	25 630 000	USD	3 996 943	02.12.2021
CAD	2 172 251	CHF	1 600 000	02.12.2021
USD	25 739 011	CHF	23 500 000	02.12.2021
GBP	2 796 505	CHF	3 500 000	02.12.2021
EUR	12 013 182	CHF	12 700 000	02.12.2021
JPY	1 373 462 200	CHF	11 000 000	02.12.2021
USD	2 198 138	CHF	2 000 000	02.12.2021
EUR	1 516 520	CHF	1 600 000	02.12.2021



Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	3 430 000	EUR	3 254 828	02.12.2021
CHF	9 130 000	USD	9 836 465	02.12.2021
CHF	1 500 000	GBP	1 204 135	02.12.2021
USD	6 456 744	CHF	6 000 000	02.12.2021
EUR	1 908 869	CHF	2 000 000	02.12.2021
USD	9 712 766	MYR	41 085 000	02.12.2021
USD	5 129 953	CHF	4 800 000	02.12.2021
MYR	41 085 000	USD	9 692 144	04.01.2022
DKK	65 620 000	CHF	9 199 221	04.01.2022
MXN	296 900 000	CHF	12 470 442	04.01.2022
NOK	45 680 000	CHF	4 625 492	04.01.2022
PLN	45 745 000	CHF	10 163 841	04.01.2022
SEK	52 910 000	CHF	5 369 434	04.01.2022
SGD	12 750 000	CHF	8 552 924	04.01.2022
USD	984 420 000	CHF	902 299 684	04.01.2022
EUR	715 715 000	CHF	746 434 204	04.01.2022
JPY	46 873 400 000	CHF	381 003 706	04.01.2022
GBP	94 910 000	CHF	116 302 809	04.01.2022
AUD	50 340 000	CHF	32 918 585	04.01.2022
CAD	52 725 000	CHF	37 815 688	04.01.2022
ILS	33 060 000	CHF	9 589 669	04.01.2022
CNY	25 200 000	CHF	3 622 251	04.01.2022
CNY	25 630 000	CHF	3 684 059	04.01.2022
CHF	3 000 000	AUD	4 577 614	04.01.2022
CHF	3 450 000	EUR	3 315 603	04.01.2022
CHF	1 300 000	CAD	1 806 052	04.01.2022
USD	11 387 390	CHF	10 500 000	04.01.2022
JPY	227 580 617	CHF	1 850 000	04.01.2022
USD	6 263 473	CHF	5 750 000	04.01.2022
CHF	2 000 000	USD	2 170 212	04.01.2022
USD	1 625 190	CHF	1 500 000	04.01.2022
EUR	1 440 284	CHF	1 500 000	04.01.2022
JPY	307 390 500	CHF	2 500 000	04.01.2022
EUR	2 399 048	CHF	2 500 000	04.01.2022
USD	10 091 529	CHF	9 300 000	04.01.2022
JPY	338 941 900	CHF	2 750 000	04.01.2022
EUR	1 442 888	CHF	1 500 000	04.01.2022
CHF	12 700 000	EUR	12 189 328	04.01.2022
CHF	1 500 000	GBP	1 225 780	04.01.2022
CHF	9 600 000	JPY	1 184 092 800	04.01.2022
CHF	21 700 000	USD	23 466 791	04.01.2022
USD	9 763 546	MYR	41 085 000	04.01.2022
CHF	10 313 069	PLN	45 745 000	04.01.2022
CHF	8 618 192	SGD	12 750 000	04.01.2022
CHF	13 235 194	MXN	296 900 000	04.01.2022
CHF	9 705 229	ILS	33 060 000	04.01.2022
CHF	904 252 759	USD	988 221 980	04.01.2022
CHF	731 701 327	EUR	705 492 289	04.01.2022
GBP	1 216 291	CHF	1 500 000	04.01.2022
CHF	5 200 000	EUR	5 022 476	04.01.2022
CHF	5 500 000	USD	6 019 356	04.01.2022
PLN	6 655 128	CHF	1 500 000	04.01.2022
JPY	46 563 300 000	CHF	372 028 715	02.02.2022
PLN	43 740 000	CHF	9 836 187	02.02.2022
NOK	45 680 000	CHF	4 741 615	02.02.2022
SEK	52 910 000	CHF	5 346 178	02.02.2022
MXN	296 900 000	CHF	13 161 990	02.02.2022
DKK	65 620 000	CHF	9 145 690	02.02.2022
ILS	33 060 000	CHF	9 698 112	02.02.2022
AUD	46 790 000	CHF	31 079 696	02.02.2022
CAD	50 920 000	CHF	36 415 183	02.02.2022
EUR	699 065 000	CHF	724 903 841	02.02.2022
GBP	91 645 000	CHF	113 168 286	02.02.2022
USD	984 535 000	CHF	900 191 856	02.02.2022
EUR	5 023 538	CHF	5 200 000	02.02.2022
CHF	1 500 000	GBP	1 217 212	02.02.2022
USD	6 023 621	CHF	5 500 000	02.02.2022
CHF	1 500 000	PLN	6 671 222	02.02.2022
USD	2 178 694	CHF	2 000 000	02.02.2022
EUR	1 687 248	CHF	1 750 000	02.02.2022
GBP	1 286 954	CHF	1 600 000	02.02.2022
USD	9 728 058	CHF	9 000 000	02.02.2022
EUR	7 158 695	CHF	7 500 000	02.02.2022
JPY	435 331 750	CHF	3 500 000	02.02.2022
CHF	11 000 000	EUR	10 522 751	02.02.2022
CHF	11 000 000	USD	12 022 226	02.02.2022
CHF	5 000 000	JPY	627 527 000	02.02.2022
EUR	1 678 485	CHF	1 750 000	02.02.2022
CHF	3 000 000	EUR	2 890 739	02.02.2022
CHF	2 000 000	GBP	1 601 839	02.02.2022
CHF	2 125 000	USD	2 332 563	02.02.2022
CHF	1 500 000	JPY	186 687 300	02.02.2022
CHF	2 000 000	GBP	1 607 208	02.02.2022
CHF	11 000 000	EUR	10 584 271	02.02.2022
CHF	15 000 000	USD	16 285 920	02.02.2022
CHF	7 000 000	JPY	868 846 300	02.02.2022
CHF	1 500 000	AUD	2 283 870	02.02.2022
CHF	7 000 000	USD	7 515 576	02.02.2022
CHF	5 000 000	EUR	4 814 933	02.02.2022
CHF	1 500 000	DKK	10 750 970	02.02.2022
CHF	6 000 000	JPY	742 984 200	02.02.2022
CHF	3 000 000	EUR	2 888 498	02.02.2022
CHF	1 250 000	USD	1 343 892	02.02.2022
CHF	1 000 000	CAD	1 373 189	02.02.2022
MYR	41 085 000	USD	9 745 019	03.02.2022
SGD	12 750 000	CHF	8 609 896	03.02.2022
USD	9 828 947	MYR	41 085 000	03.02.2022
USD	9 794 970	MYR	41 085 000	03.02.2022
MYR	41 085 000	USD	9 794 970	03.02.2022
CHF	78 385	USD	83 928	03.02.2022
CNY	36 500 000	CHF	5 234 851	07.02.2022
CNY	50 830 000	CHF	7 291 637	07.02.2022
MYR	41 085 000	USD	9 817 439	02.03.2022
CNY	87 330 000	CHF	12 688 888	02.03.2022
SGD	12 750 000	CHF	8 736 228	02.03.2022
CNY	25 850 000	CHF	3 775 211	02.03.2022

## UBS (CH) Investment Fund



Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
DKK	54 870 000	CHF	7 683 497	02.03.2022
MXN	296 900 000	CHF	13 277 058	02.03.2022
ILS	33 060 000	CHF	9 682 236	02.03.2022
SEK	52 910 000	CHF	5 267 212	02.03.2022
PLN	37 070 000	CHF	8 404 024	02.03.2022
NOK	45 680 000	CHF	4 750 820	02.03.2022
USD	945 200 000	CHF	882 143 818	02.03.2022
JPY	44 225 500 000	CHF	357 423 990	02.03.2022
GBP	85 295 000	CHF	106 928 797	02.03.2022
CAD	48 955 000	CHF	35 881 469	02.03.2022
EUR	674 815 000	CHF	703 508 134	02.03.2022
AUD	43 515 000	CHF	28 644 967	02.03.2022
CHF	6 000 000	JPY	742 937 400	02.03.2022
CHF	3 700 000	GBP	2 964 763	02.03.2022
CHF	15 500 000	EUR	14 853 459	02.03.2022
CHF	12 800 000	USD	13 758 026	02.03.2022
CHF	5 000 000	USD	5 421 177	02.03.2022
CHF	5 000 000	EUR	4 816 487	02.03.2022
CHF	500 000	MXN	11 195 229	02.03.2022
CHF	1 500 000	ILS	5 152 914	02.03.2022
CHF	1 600 000	AUD	2 438 433	02.03.2022
CHF	6 000 000	EUR	5 778 983	02.03.2022
CHF	8 000 000	USD	8 708 374	02.03.2022
CHF	4 000 000	JPY	498 007 200	02.03.2022
CHF	800 000	NOK	7 669 446	02.03.2022
CHF	400 000	PLN	1 757 326	02.03.2022
CHF	8 000 000	USD	8 711 475	02.03.2022
CHF	6 000 000	EUR	5 719 848	02.03.2022
CHF	4 500 000	JPY	562 922 100	02.03.2022
CHF	400 000	CAD	552 356	02.03.2022
CHF	2 500 000	GBP	1 996 196	02.03.2022
CHF	2 500 000	EUR	2 367 877	02.03.2022
EUR	3 789 020	CHF	4 000 000	02.03.2022
USD	9 807 830	MYR	41 085 000	02.03.2022
MYR	41 085 000	USD	9 797 305	04.04.2022
NOK	38 020 000	CHF	3 938 382	04.04.2022
SGD	12 145 000	CHF	8 239 764	04.04.2022
PLN	35 315 000	CHF	7 762 511	04.04.2022
SEK	52 910 000	CHF	5 143 987	04.04.2022
DKK	51 920 000	CHF	7 207 142	04.04.2022
MXN	285 710 000	CHF	12 772 287	04.04.2022
ILS	26 470 000	CHF	7 545 008	04.04.2022
AUD	40 155 000	CHF	26 725 562	04.04.2022
GBP	78 045 000	CHF	96 349 674	04.04.2022
CAD	47 835 000	CHF	34 621 777	04.04.2022
EUR	629 130 000	CHF	650 073 738	04.04.2022
JPY	41 943 600 000	CHF	334 750 754	04.04.2022
USD	895 875 000	CHF	822 462 523	04.04.2022
CHF	1 800 000	GBP	1 464 048	04.04.2022
EUR	7 765 211	CHF	8 000 000	04.04.2022
JPY	1 105 631 120	CHF	8 800 000	04.04.2022
USD	10 371 360	CHF	9 500 000	04.04.2022
CHF	628 159	USD	685 000	04.04.2022
USD	326 683	CHF	300 000	04.04.2022
EUR	2 105 162	CHF	2 150 000	04.04.2022
CHF	1 000 000	EUR	989 634	04.04.2022
CHF	3 000 000	EUR	2 925 391	04.04.2022
CHF	2 000 000	USD	2 146 236	04.04.2022
USD	9 747 331	MYR	41 085 000	04.04.2022
CNY	20 050 000	CHF	2 922 059	06.04.2022
CNY	113 180 000	CHF	16 494 695	06.04.2022
CHF	4 500 000	USD	4 772 814	19.04.2022
MXN	285 710 000	CHF	13 195 287	03.05.2022
DKK	51 920 000	CHF	7 166 228	03.05.2022
ILS	26 470 000	CHF	7 703 583	03.05.2022
SEK	48 880 000	CHF	4 846 246	03.05.2022
NOK	38 020 000	CHF	4 021 443	03.05.2022
GBP	74 485 000	CHF	90 279 768	03.05.2022
AUD	38 505 000	CHF	26 677 804	03.05.2022
CAD	46 480 000	CHF	34 298 893	03.05.2022
EUR	617 310 000	CHF	633 576 736	03.05.2022
USD	879 755 000	CHF	812 430 869	03.05.2022
USD	12 400 537	CHF	11 400 000	03.05.2022
CHF	1 400 000	EUR	1 367 531	03.05.2022
AUD	2 847 360	CHF	2 000 000	03.05.2022
EUR	2 455 342	CHF	2 500 000	03.05.2022
USD	2 680 816	CHF	2 500 000	03.05.2022
EUR	4 429 173	CHF	4 500 000	03.05.2022
USD	4 775 053	CHF	4 500 000	03.05.2022
CHF	2 125 000	USD	2 239 473	03.05.2022
MYR	41 085 000	USD	9 735 782	06.05.2022
PLN	33 505 000	CHF	7 362 280	06.05.2022
SGD	12 145 000	CHF	8 275 437	06.05.2022
JPY	42 438 500 000	CHF	321 776 811	06.05.2022
CNY	133 230 000	CHF	19 377 218	06.05.2022
CNY	35 335 000	CHF	5 139 935	06.05.2022
CHF	1 600 000	JPY	211 142 080	06.05.2022
JPY	536 561 200	CHF	4 000 000	06.05.2022
USD	9 390 857	MYR	41 085 000	06.05.2022
CHF	7 342 717	PLN	33 505 000	06.05.2022
CHF	8 538 148	SGD	12 145 000	06.05.2022
USD	344 925	CHF	334 801	06.05.2022
MYR	41 085 000	USD	9 429 870	06.05.2022
USD	9 429 870	MYR	41 085 000	06.05.2022
JPY	934 337 600	CHF	7 000 000	06.05.2022
MYR	41 085 000	USD	9 377 140	02.06.2022
PLN	33 505 000	CHF	7 307 916	02.06.2022
NOK	38 020 000	CHF	3 970 430	02.06.2022
SEK	48 880 000	CHF	4 846 835	02.06.2022
SGD	12 145 000	CHF	8 526 643	02.06.2022
MXN	273 070 000	CHF	12 903 426	02.06.2022
ILS	26 470 000	CHF	7 722 238	02.06.2022
DKK	49 020 000	CHF	6 752 067	02.06.2022
JPY	42 959 700 000	CHF	320 835 403	02.06.2022
CAD	45 690 000	CHF	34 802 164	02.06.2022
USD	877 535 000	CHF	850 666 633	02.06.2022



Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
EUR	609 290 000	CHF	624 912 805	02.06.2022
AUD	40 485 000	CHF	28 172 459	02.06.2022
CNY	19 850 000	CHF	2 911 496	02.06.2022
CNY	168 565 000	CHF	24 724 251	02.06.2022
CHF	7 000 000	JPY	934 744 300	02.06.2022
CHF	21 000 000	EUR	20 510 817	02.06.2022
CHF	18 000 000	USD	18 570 658	02.06.2022
CHF	2 000 000	AUD	2 902 058	02.06.2022
EUR	4 824 336	CHF	5 000 000	02.06.2022
USD	5 094 820	CHF	5 000 000	02.06.2022
EUR	3 837 936	CHF	4 000 000	02.06.2022
JPY	973 992 000	CHF	7 500 000	02.06.2022
EUR	9 613 628	CHF	10 000 000	02.06.2022
USD	17 695 822	CHF	17 500 000	02.06.2022
EUR	1 456 804	CHF	1 500 000	02.06.2022
USD	9 354 508	MYR	41 085 000	02.06.2022
CHF	2 250 000	EUR	2 195 546	02.06.2022
CHF	1 500 000	USD	1 567 698	02.06.2022
CHF	1 000 000	JPY	132 852 600	02.06.2022
GBP	73 165 000	CHF	89 210 085	07.06.2022
GBP	2 444 621	CHF	3 000 000	07.06.2022
CHF	91 480 081	GBP	75 609 621	07.06.2022
MYR	41 085 000	USD	9 345 996	05.07.2022
EUR	595 830 000	CHF	613 419 497	05.07.2022
USD	882 615 000	CHF	845 087 093	05.07.2022
GBP	73 855 000	CHF	89 231 242	05.07.2022
CAD	45 690 000	CHF	34 524 735	05.07.2022
AUD	37 585 000	CHF	25 893 509	05.07.2022
DKK	49 020 000	CHF	6 779 871	05.07.2022
ILS	25 060 000	CHF	7 202 332	05.07.2022
MXN	285 400 000	CHF	13 845 425	05.07.2022
PLN	33 505 000	CHF	7 474 614	05.07.2022
NOK	38 020 000	CHF	3 866 639	05.07.2022
SGD	12 145 000	CHF	8 488 257	05.07.2022
SEK	48 880 000	CHF	4 778 214	05.07.2022
JPY	42 946 900 000	CHF	322 130 339	05.07.2022
CNY	191 230 000	CHF	27 550 388	05.07.2022
CNY	40 450 000	CHF	5 823 663	05.07.2022
USD	9 196 825	CHF	8 800 000	05.07.2022
CHF	5 000 000	EUR	4 869 716	05.07.2022
CHF	2 800 000	JPY	375 974 760	05.07.2022
CHF	9 000 000	USD	9 008 459	05.07.2022
CHF	3 500 000	EUR	3 361 167	05.07.2022
EUR	3 071 033	CHF	3 125 000	05.07.2022
USD	3 226 203	CHF	3 125 000	05.07.2022
CHF	1 600 000	JPY	224 571 680	05.07.2022
CHF	2 500 000	JPY	354 032 000	05.07.2022
USD	9 335 803	MYR	41 085 000	05.07.2022
CHF	3 000 000	GBP	2 597 852	05.07.2022
CHF	14 000 000	EUR	14 022 703	05.07.2022
CHF	3 800 000	JPY	545 722 940	05.07.2022
CHF	12 500 000	USD	13 122 133	05.07.2022
CHF	1 000 000	MXN	21 172 264	05.07.2022
CHF	24 739 575	AUD	37 585 000	05.07.2022
CHF	6 870 836	ILS	25 060 000	05.07.2022
CHF	6 575 268	DKK	49 020 000	05.07.2022
CHF	8 348 915	SGD	12 145 000	05.07.2022
CHF	12 533 452	MXN	264 227 736	05.07.2022
CHF	3 677 687	NOK	38 020 000	05.07.2022
CHF	7 143 908	PLN	33 505 000	05.07.2022
CHF	576 906 939	EUR	576 647 447	05.07.2022
CHF	291 949 414	JPY	41 446 598 620	05.07.2022
CHF	82 950 445	GBP	71 257 148	05.07.2022
CHF	4 554 094	SEK	48 880 000	05.07.2022
MYR	41 085 000	USD	9 333 682	02.08.2022
AUD	36 415 000	CHF	23 933 759	02.08.2022
CNY	231 680 000	CHF	33 019 782	02.08.2022
CNY	30 600 000	CHF	4 361 211	02.08.2022
CAD	44 295 000	CHF	32 726 918	02.08.2022
ILS	25 060 000	CHF	6 868 959	02.08.2022
DKK	46 170 000	CHF	6 194 004	02.08.2022
SGD	11 585 000	CHF	7 950 626	02.08.2022
MXN	256 150 000	CHF	12 067 713	02.08.2022
JPY	40 583 200 000	CHF	285 843 482	02.08.2022
PLN	31 715 000	CHF	6 723 781	02.08.2022
USD	850 765 000	CHF	814 996 287	02.08.2022
EUR	548 435 000	CHF	548 737 736	02.08.2022
GBP	66 730 000	CHF	77 582 300	02.08.2022
NOK	38 020 000	CHF	3 673 119	02.08.2022
SEK	48 880 000	CHF	4 550 575	02.08.2022
USD	18 834 008	CHF	18 000 000	02.08.2022
GBP	3 014 097	CHF	3 500 000	02.08.2022
CHF	2 500 000	JPY	354 793 750	02.08.2022
EUR	16 982 695	CHF	17 000 000	02.08.2022
CHF	1 500 000	EUR	1 510 007	02.08.2022
EUR	12 180 746	CHF	12 000 000	02.08.2022
JPY	706 560 400	CHF	5 000 000	02.08.2022
USD	13 213 203	CHF	13 000 000	02.08.2022
GBP	1 719 516	CHF	2 000 000	02.08.2022
CAD	1 338 416	CHF	1 000 000	02.08.2022
USD	2 376 684	CHF	2 300 000	02.08.2022
USD	5 156 117	CHF	5 000 000	02.08.2022
JPY	426 903 300	CHF	3 000 000	02.08.2022
AUD	2 613 188	CHF	1 750 000	02.08.2022
USD	9 213 949	MYR	41 085 000	02.08.2022
CHF	500 000	USD	519 815	02.08.2022
EUR	5 123 129	CHF	5 000 000	02.08.2022
JPY	142 351 400	CHF	1 000 000	02.08.2022
USD	3 111 881	CHF	3 000 000	02.08.2022
MYR	41 085 000	USD	9 204 660	02.09.2022
CNY	262 280 000	CHF	37 041 012	02.09.2022
AUD	40 240 000	CHF	26 779 076	02.09.2022
CNY	41 100 000	CHF	5 803 609	02.09.2022
CAD	47 395 000	CHF	35 133 108	02.09.2022
ILS	25 060 000	CHF	7 027 474	02.09.2022
DKK	49 260 000	CHF	6 432 465	02.09.2022



Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
SGD	11 585 000	CHF	7 985 712	02.09.2022
MXN	256 150 000	CHF	11 931 711	02.09.2022
NOK	38 020 000	CHF	3 733 804	02.09.2022
SEK	48 880 000	CHF	4 577 802	02.09.2022
USD	910 755 000	CHF	866 139 845	02.09.2022
JPY	42 016 300 000	CHF	300 348 126	02.09.2022
GBP	73 545 000	CHF	85 059 941	02.09.2022
PLN	31 715 000	CHF	6 483 193	02.09.2022
USD	7 580 607	CHF	7 200 000	02.09.2022
EUR	3 080 829	CHF	3 000 000	02.09.2022
GBP	1 553 594	CHF	1 800 000	02.09.2022
EUR	606 720 000	CHF	590 402 266	02.09.2022
JPY	296 172 513	CHF	2 125 000	02.09.2022
USD	1 893 037	CHF	1 800 000	02.09.2022
USD	9 182 442	MYR	41 085 000	02.09.2022
USD	9 160 944	MYR	41 085 000	02.09.2022
MYR	41 085 000	USD	9 160 944	02.09.2022
USD	3 046 322	CHF	3 000 000	06.09.2022
MYR	41 085 000	USD	9 180 595	04.10.2022
AUD	39 355 000	CHF	26 355 382	04.10.2022
SGD	11 585 000	CHF	8 080 484	04.10.2022
CAD	46 335 000	CHF	34 459 933	04.10.2022
DKK	46 250 000	CHF	6 075 083	04.10.2022
MXN	256 150 000	CHF	12 305 280	04.10.2022
NOK	38 020 000	CHF	3 739 831	04.10.2022
PLN	31 715 000	CHF	6 498 581	04.10.2022
SEK	48 880 000	CHF	4 466 757	04.10.2022
GBP	71 505 000	CHF	81 298 325	04.10.2022
USD	904 800 000	CHF	884 082 794	04.10.2022
EUR	588 450 000	CHF	575 321 681	04.10.2022
JPY	42 138 500 000	CHF	297 693 395	04.10.2022
CHF	7 000 000	USD	7 190 904	04.10.2022
CHF	17 100 000	EUR	17 431 939	04.10.2022
CHF	3 500 000	GBP	3 088 114	04.10.2022
CHF	2 500 000	JPY	355 118 250	04.10.2022
CHF	3 000 000	USD	3 053 078	04.10.2022
EUR	2 047 800	CHF	2 000 000	04.10.2022
CHF	800 000	USD	833 797	04.10.2022
USD	2 074 624	CHF	2 000 000	04.10.2022
USD	8 884 204	MYR	41 085 000	04.10.2022
ILS	25 060 000	CHF	7 340 709	06.10.2022
CHF	6 896 912	ILS	25 060 000	06.10.2022
CNY	303 380 000	CHF	42 886 021	11.10.2022
CNY	35 000 000	CHF	4 945 389	11.10.2022
MYR	41 085 000	USD	8 869 053	02.11.2022
CNY	338 380 000	CHF	46 459 709	02.11.2022
CNY	41 000 000	CHF	5 629 316	02.11.2022
AUD	38 455 000	CHF	24 369 926	02.11.2022
SGD	11 585 000	CHF	7 884 081	02.11.2022
DKK	43 300 000	CHF	5 577 595	02.11.2022
CAD	46 335 000	CHF	32 981 957	02.11.2022
ILS	25 060 000	CHF	6 895 730	02.11.2022
PLN	31 715 000	CHF	6 184 162	02.11.2022
SEK	48 880 000	CHF	4 279 589	02.11.2022
NOK	38 020 000	CHF	3 444 083	02.11.2022
GBP	60 255 000	CHF	65 217 602	02.11.2022
EUR	548 335 000	CHF	524 183 585	02.11.2022
JPY	40 993 600 000	CHF	277 933 075	02.11.2022
USD	868 230 000	CHF	847 850 905	02.11.2022
JPY	441 135 900	CHF	3 000 000	02.11.2022
EUR	8 301 588	CHF	8 000 000	02.11.2022
USD	10 287 919	CHF	10 100 000	02.11.2022
MXN	256 150 000	CHF	12 360 327	03.11.2022



## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	8 729 365.18	0.46%
Total exposure- reducing positions	1 962 350 786.64	103.22%

### Repurchase agreements

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

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

Composed TER for the last 12 months:

Class I-A1	0.22%
Class I-A2	0.22%
Class I-A3	0.16%
Class I-B	0.04%
Class I-X	0.00%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

### Exchange rates

AUD 1 = CHF	0.632824	MXN 1 = CHF	0.048949
CAD 1 = CHF	0.716313	MYR 1 = CHF	0.212260
CNY 1 = CHF	0.138799	NOK 1 = CHF	0.090321
DKK 1 = CHF	0.129679	PLN 1 = CHF	0.199281
EUR 1 = CHF	0.964221	SEK 1 = CHF	0.088691
GBP 1 = CHF	1.098718	SGD 1 = CHF	0.685936
ILS 1 = CHF	0.276704	USD 1 = CHF	0.984250
JPY 1 = CHF	0.006800		



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

## Category Other Funds for Traditional Investments

### Three-year comparison

	ISIN	30.9.2022	30.9.2021	30.9.2020
Net fund assets in CHF		319 943 302.70	355 125 304.00	140 487 922.68
<b>Class I-X</b>	<b>CH0396385046</b>			
Net asset value per unit in CHF		849.50	1 051.94	1 047.43
Number of units outstanding		376 623.3070	337 592.0320	134 126.8310

### Performance

	Currency	2021/2022	2020/2021	2020
Class I-X	CHF	-18.5%	0.8%	-
Benchmark:				
Bloomberg Global Aggregate Corporate (hedged CHF)	CHF	-18.5%	0.7%	-

Historical performance is no indicator of current or future performance.  
The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.

### Report of the Portfolio Manager

Over the financial year, from 1 October 2021 to 30 September 2022, the global corporate bond market delivered a negative performance, driven by higher risk-free rates across different regions, with the main reason being persistent high inflation and central banks that reacted to that with aggressive policy tightening. What also contributed to the negative performance was credit spreads which widened across all major sectors, in line with other risky assets, again as a result of the hawkish twist in central bank policy, along with high inflation and lower growth expectations as well as increased geopolitical risks.

Due to the above-mentioned factors, the fund produced a negative absolute performance during the reporting period. The strategy of the fund is to deliver similar gross return characteristics to its benchmark, while maintaining a rule-based orientation that accounts for investment risks linked to climate change. The aim is to overweight companies geared toward long-term change leading to a global low carbon economy (and vice versa). The currency risks of the different markets are hedged against the account currency CHF.

### Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
United States	54.57
United Kingdom	6.88
France	6.21
Canada	4.81
Germany	4.23
Japan	2.89
Netherlands	2.26
Spain	2.17
Australia	2.01
Switzerland	1.96
Others	9.00
<b>Total</b>	<b>96.99</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	CHF	CHF
Bank deposits		
– at sight	8 231 974.01	10 065 663.90
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	310 819 224.04	347 512 794.07
Derivative financial instruments	-1 468 044.78	-4 412 200.61
Other assets	2 882 098.58	2 768 096.26
<b>Total fund assets</b>	<b>320 465 251.85</b>	<b>355 934 353.62</b>
Loans	-521 949.15	-809 049.43
Other liabilities	0.00	-0.19
<b>Net fund assets</b>	<b>319 943 302.70</b>	<b>355 125 304.00</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	CHF	CHF
Income from bank assets	0.19	560.56
Negative interest	-24 610.72	-27 602.23
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	9 829 973.57	7 121 476.10
Purchase of current net income on issue of units	719 916.28	2 452 629.58
<b>Total income</b>	<b>10 525 279.32</b>	<b>9 547 064.01</b>
<b>Expenses</b>		
Interest payable	-800.76	-84.63
Audit expenses	-12 530.90	-12 530.90
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-4 330.65	-397.54
Payment of current net income on redemption of units	-692 295.26	-121 836.10
<b>Total expenses</b>	<b>-709 957.57</b>	<b>-134 849.17</b>
<b>Net income</b>	<b>9 815 321.75</b>	<b>9 412 214.84</b>
Realized capital gains and losses	-18 913 953.74	-6 052 566.34
<b>Realized result</b>	<b>-9 098 631.99</b>	<b>3 359 648.50</b>
Unrealized capital gains and losses	-64 604 631.95	-1 487 114.64
<b>Total result</b>	<b>-73 703 263.94</b>	<b>1 872 533.86</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net income of the financial year	9 815 321.75	9 412 214.84
<b>Available for distribution</b>	<b>9 815 321.75</b>	<b>9 412 214.84</b>
Less federal withholding tax <sup>1</sup>	-3 435 362.61	-3 294 275.19
Net income retained for reinvestment	-6 379 959.14	-6 117 939.65
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Changes in net fund assets

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	355 125 304.00	140 487 922.68
Paid federal withholding tax	-3 491 639.18	-614 983.09
Balance of unit movements	42 012 901.82	213 379 830.55
Total result	-73 703 263.94	1 872 533.86
<b>Net fund assets at the end of the reporting period</b>	<b>319 943 302.70</b>	<b>355 125 304.00</b>

## Development of the outstanding units

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Class I-X	Number	Number
Situation at the beginning of the financial year	337 592.0320	134 126.8310
Units issued	80 828.5350	209 824.9600
Units redeemed	-41 797.2600	-6 359.7590
<b>Situation at the end of the period</b>	<b>376 623.3070</b>	<b>337 592.0320</b>
Difference between units issued and units redeemed	39 031.2750	203 465.2010

## Net income retained for reinvestment (accumulation)

### Class I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>26.061</b>
Less federal withholding tax <sup>1</sup>	CHF	-9.121
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>16.940</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Inventory of Fund assets

Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Notes, fixed rate</b>								
<b>CAD</b>								
AIMENTATION COUCHE TARD INC 3.05600% 17-26.07.24*	CAD	200 000			200 000	138 406	0.04	
BANK OF MONTREAL 1.55100% 21-28.05.26*	CAD		600 000		600 000	380 882	0.12	
ROGERS COMMUNICATIONS INC 3.25000% 19-01.05.29*	CAD	100 000			100 000	64 081	0.02	
ROYAL BANK OF CANADA 4.93000% 10-16.07.25*	CAD	400 000			400 000	288 769	0.09	
SHAW COMMUNICATIONS INC 6.75000% 09-09.11.39*	CAD	75 000			75 000	57 054	0.02	
TORONTO-DOMINION BANK 3.00500% 18-30.05.23*	CAD	75 000			75 000	53 203	0.02	
<b>Total CAD</b>						<b>982 395</b>	<b>0.31</b>	
<b>EUR</b>								
AIRBUS SE-REG-S 2.00000% 20-07.04.28*	EUR	250 000		146 000	104 000	93 125	0.03	
AMERICAN HONDA FINANCE CORP 0.30000% 21-07.07.28*	EUR	300 000			300 000	236 559	0.07	
AMERICAN TOWER CORP 0.87500% 21-21.05.29*	EUR	200 000			200 000	150 310	0.05	
AMPHENOL TECHNOLOGIES HOLDING-REG-S 0.75000% 20-04.05.26*	EUR	200 000		200 000				
APPLE INC 0.50000% 19-15.11.31*	EUR	100 000			100 000	75 949	0.02	
ASML HOLDING NV-REG-S 0.25000% 20-25.02.30*	EUR	100 000			100 000	76 581	0.02	
AT&T INC 1.60000% 20-19.05.28*	EUR	150 000			150 000	128 580	0.04	
AT&T INC 2.60000% 20-19.05.38*	EUR	200 000			200 000	148 935	0.05	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 1.25000% 20-03.06.20*	EUR	200 000			200 000	152 183	0.05	
BAYER AG-REG-S 1.00000% 21-12.01.36*	EUR		200 000		200 000	122 026	0.04	
BAYER AG-REG-S 1.12500% 20-06.01.30*	EUR	300 000			300 000	229 247	0.07	
BOUYGUES SA 3.25000% 22-30.06.37*	EUR		200 000		200 000	165 031	0.05	
BOUYGUES SA-REG-S 1.12500% 20-24.07.28*	EUR	400 000	200 000	200 000	400 000	336 646	0.11	
BP CAPITAL MARKETS PLC-REG-S 2.82200% 20-07.04.32*	EUR		300 000		300 000	258 790	0.08	
CAPGEMINI SE-REG-S 0.62500% 20-23.06.25*	EUR	400 000			400 000	359 801	0.11	
CHUBB INA HOLDINGS INC 1.40000% 19-15.06.31*	EUR	350 000			350 000	267 113	0.08	
CIE DE SAINT-GOBAIN-REG-S 2.37500% 20-04.10.27*	EUR	900 000		900 000				
CK HUTCHISON GROUP TELECOM FIN-REG-S 0.75000% 19-17.04.26*	EUR		500 000		500 000	430 009	0.13	
CK HUTCHISON GROUP TELECOM FIN-REG-S 1.12500% 19-17.10.28*	EUR	100 000			100 000	78 413	0.02	
COCA-COLA CO/THE 0.12500% 20-15.03.29*	EUR	200 000			200 000	156 066	0.05	
COCA-COLA EUROPEAN PARTNERS PLC-REG-S 2.37500% 13-07.05.25*	EUR	100 000			100 000	94 613	0.03	
COMCAST CORP 1.25000% 20-20.02.40*	EUR	100 000			100 000	64 774	0.02	
CREDIT AGRICOLE ASSURANCES SA-REG-S-SUB 1.50000% 21-06.10.31*	EUR		100 000		100 000	68 062	0.02	
DANAHER CORP 2.50000% 20-30.03.30*	EUR	100 000			100 000	88 516	0.03	
DIAGEO FINANCE PLC-REG-S 1.87500% 20-27.03.27*	EUR	300 000			300 000	271 675	0.08	
DOVER CORP 0.75000% 19-04.11.27*	EUR	150 000	100 000	150 000	100 000	82 840	0.03	
ENEL FINANCE INTERNATIONAL NV-REG-S 0.25000% 22-17.11.25*	EUR		400 000		400 000	345 006	0.11	
EURONEXT NV-REG-S 1.00000% 18-18.04.25*	EUR		300 000		300 000	274 226	0.09	
EXOR NV-REG-S 0.87500% 21-19.01.31*	EUR		200 000		200 000	143 896	0.04	
FERROVIAL EMISIONES SA-REG-S 0.54000% 20-12.11.28*	EUR	100 000		100 000				
FIDELITY NATIONAL INFO SERVICES 2.95000% 19-21.05.39*	EUR	100 000			100 000	74 567	0.02	
FIDELITY NATIONAL INFO SERVICES 1.00000% 19-03.12.28*	EUR		100 000		100 000	79 042	0.02	
GOLDMAN SACHS GROUP INC-REG-S 3.37500% 20-27.03.25*	EUR	200 000			200 000	191 712	0.06	
GREAT WEST LIFECO INC-REG-S 2.50000% 13-18.04.23*	EUR	100 000			100 000	96 171	0.03	
ICADE-REG-S 0.62500% 21-18.01.31*	EUR	200 000			200 000	134 509	0.04	
INTERNATIONAL BUSINESS MACHINES CORP 0.30000% 20-11.02.28*	EUR	300 000			300 000	245 117	0.08	
INVESTOR AB-REG-S 2.75000% 22-10.06.32*	EUR		300 000		300 000	261 473	0.08	
JAB HOLDINGS BV-REG-S 1.00000% 19-20.12.27*	EUR	100 000			100 000	79 913	0.02	
JOHNSON CONTROLS INTERNATIONAL PLC 0.37500% 20-15.09.27*	EUR		300 000		300 000	243 625	0.08	
KERRY GROUP FINANCIAL SERVICES U-REG-S 0.87500% 21-01.12.31*	EUR		200 000		200 000	143 182	0.04	
LEG IMMOBILIEN SE-REG-S 1.00000% 21-19.11.32*	EUR		200 000		200 000	124 050	0.04	
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.12500% 20-11.02.28*	EUR	200 000			200 000	165 350	0.05	
MEDTRONIC GLOBAL HOLDINGS SCA 1.37500% 20-15.10.40*	EUR	100 000	100 000		200 000	127 006	0.04	
MEDTRONIC GLOBAL HOLDINGS SCA 1.62500% 20-15.10.50*	EUR	100 000			100 000	57 849	0.02	
NESTLE FINANCE INTL LTD-REG-S 0.37500% 20-03.12.40*	EUR	100 000			100 000	56 284	0.02	
NISSAN MOTOR CO LTD-REG-S 2.65200% 20-17.03.26*	EUR		600 000	300 000	300 000	265 722	0.08	
POSTNL NV 0.62500% 19-23.09.26*	EUR		500 000	200 000	300 000	258 566	0.08	
PPG INDUSTRIES INC 1.40000% 15-13.03.27*	EUR	450 000		450 000				
PROLOGIS EURO FINANCE LLC 1.00000% 20-06.02.35*	EUR	100 000			100 000	64 170	0.02	
PUBLIC STORAGE 0.50000% 21-09.09.30*	EUR	100 000			100 000	71 907	0.02	
RECKITT BENCKISER TR SER NED BV-REG-S 0.75000% 20-19.05.30*	EUR	200 000			200 000	156 607	0.05	
RED ELECTRICA CORP SA-REG-S 0.87500% 20-14.04.25*	EUR	100 000		100 000				
RELX FINANCE BV-REG-S 0.87500% 20-10.03.32*	EUR	150 000			150 000	109 363	0.03	
RICHEMONT INTERNATIONAL HOLDING SA-REG-S 1.62500% 20-26.05.40*	EUR		300 000		300 000	198 045	0.06	
ROYAL BANK OF CANADA-REG-S 0.12500% 19-23.07.24*	EUR	300 000			300 000	273 359	0.09	
SOCIETE GENERALE-REG-S 1.25000% 20-12.06.30*	EUR		200 000		200 000	148 169	0.05	
STELLANTIS NV-REG-S 3.87500% 20-05.01.26*	EUR	100 000			100 000	95 635	0.03	
STELLANTIS NV-REG-S 4.50000% 20-07.07.28*	EUR	1 300 000		1 300 000				
TAKEDA PHARMACEUTICAL CO LTD 0.75000% 20-09.07.27*	EUR	200 000			200 000	169 619	0.05	
THERMO FISHER SCIENTIFIC FINANCE 1.62500% 21-18.10.41*	EUR		200 000		200 000	127 377	0.04	
UBS GROUP AG-REG-S 0.62500% 21-24.02.33*	EUR	200 000			200 000	131 666	0.04	
UNILEVER FINANCE NETHERLANDS BV-REG-S 1.75000% 20-25.03.30*	EUR		300 000		300 000	258 053	0.08	
UPJOHN FINANCE BV-REG-S 1.02300% 20-23.06.24*	EUR	500 000			500 000	458 511	0.14	
VERIZON COMMUNICATIONS INC 1.30000% 20-18.05.33*	EUR	200 000			200 000	146 613	0.05	
VF CORP 0.25000% 20-25.02.28*	EUR	100 000			100 000	78 486	0.02	
VONOVIA SE-REG-S 1.00000% 21-16.06.33*	EUR	100 000			100 000	61 567	0.02	
WELLS FARGO & CO-REG-S 0.62500% 20-14.08.30*	EUR	100 000			100 000	71 239	0.02	
WENDEL SE-REG-S 1.00000% 21-01.06.31*	EUR		200 000		200 000	134 434	0.04	
<b>Total EUR</b>						<b>10 257 928</b>	<b>3.20</b>	
<b>GBP</b>								
3I GROUP PLC-REG-S 3.75000% 20-05.06.40*	GBP	100 000			100 000	74 022	0.02	
CITIGROUP INC 1.75000% 19-23.10.26*	GBP	100 000			100 000	89 546	0.03	
HAMMERSON PLC 6.00000% 04-23.02.26*	GBP	50 000			50 000	47 044	0.01	
PHOENIX GROUP HOLDINGS PLC-REG-S-SUB 6.62500% 15-18.12.25*	GBP	150 000			150 000	154 075	0.05	
PRUDENTIAL CORP PLC 5.87500% 99-11.05.29*	GBP	50 000			50 000	52 401	0.02	
REALTY INCOME CORP 1.12500% 21-13.07.27*	GBP	200 000			200 000	170 868	0.05	
TIME WARNER CABLE LLC 5.25000% 12-15.07.42*	GBP		100 000		100 000	80 410	0.03	
TOYOTA MOTOR CREDIT CORP-REG-S 0.75000% 20-19.11.26*	GBP	200 000			200 000	176 689	0.06	
WELLCOME TRUST LTD/THE-REG-S 1.50000% 21-14.07.71*	GBP	150 000			150 000	71 800	0.02	
<b>Total GBP</b>						<b>916 856</b>	<b>0.29</b>	

## UBS (CH) Investment Fund



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>USD</b>								
3M CO 3.70000% 20-15.04.50*	USD		200 000		200 000	143 145	0.04	
ABB FINANCE USA INC 3.80000% 18-03.04.28*	USD		300 000		300 000	277 279	0.09	
ABBOTT LABORATORIES 4.90000% 16-30.11.46*	USD	50 000			50 000	47 125	0.01	
ABBOTT LABORATORIES 4.75000% 17-15.04.43*	USD	100 000	250 000		350 000	320 407	0.10	
ABBOTT LABORATORIES 1.40000% 20-30.06.30*	USD	300 000			300 000	230 674	0.07	
ABBVIE INC 2.30000% 20-21.11.22*	USD	600 000		600 000				
ABBVIE INC 2.60000% 20-21.11.24*	USD	250 000			250 000	234 159	0.07	
ABBVIE INC 3.20000% 20-21.11.29*	USD	400 000			400 000	344 674	0.11	
ABBVIE INC 3.80000% 20-15.03.25*	USD	150 000	700 000		850 000	810 263	0.25	
ABBVIE INC 4.05000% 20-21.11.39*	USD	50 000			50 000	39 587	0.01	
ABBVIE INC 4.25000% 20-21.11.49*	USD	400 000			400 000	316 049	0.10	
ABBVIE INC 4.50000% 15-14.05.35*	USD	250 000			250 000	218 909	0.07	
ACTIVISION BLIZZARD INC 3.40000% 17-15.09.26*	USD	50 000			50 000	46 441	0.01	
ACTIVISION BLIZZARD INC 1.35000% 20-15.09.30*	USD	75 000			75 000	56 024	0.02	
ADOBE INC 2.30000% 20-01.02.30*	USD	200 000			200 000	163 537	0.05	
AERCAP IRE CAP LTD/GLB AVIA TRUST 3.87500% 18-23.01.28*	USD	400 000			400 000	339 803	0.11	
AERCAP IRE CAP LTD/GLB AVIA TRUST 3.85000% 21-29.10.41*	USD		150 000		150 000	98 069	0.03	
AERCAP IRELAND CAPITAL DAC / AERCAP 1.65000% 21-29.10.24*	USD		300 000		300 000	269 759	0.08	
AERCAP IRELAND CAPITAL DAC / AERCAP GLO 3.40000% 21-29.10.33*	USD		260 000	260 000				
AETNA INC 3.50000% 14-15.11.24*	USD	50 000			50 000	47 819	0.01	
AETNA INC 3.87500% 17-15.08.47*	USD	200 000			200 000	144 856	0.05	
AFLAC INC 1.12500% 21-15.03.26*	USD		500 000		500 000	433 750	0.14	
AGILENT TECHNOLOGIES INC 3.05000% 16-22.09.26*	USD	50 000			50 000	45 283	0.01	
AIA GROUP LTD-144A-SUB 3.20000% 20-16.09.40*	USD	200 000			200 000	146 940	0.05	
AIA GROUP LTD-REG-S 3.37500% 20-07.04.30*	USD	200 000			200 000	174 819	0.05	
AIR LEASE CORP 3.00000% 16-15.09.23*	USD	100 000			100 000	96 010	0.03	
ALEXANDRIA REAL ESTATE EQUITIES INC 4.30000% 15-15.01.26*	USD	50 000			50 000	47 755	0.01	
ALEXANDRIA REAL ESTATE EQUITY INC 1.87500% 20-01.02.33*	USD	275 000			275 000	190 235	0.06	
ALEXANDRIA REAL ESTATE EQUITIES INC 3.55000% 22-15.03.52*	USD		100 000		100 000	66 611	0.02	
ALIBABA GROUP HOLDING LTD 4.00000% 17-06.12.37*	USD	220 000			220 000	166 115	0.05	
ALIBABA GROUP HOLDING LTD 2.12500% 21-09.02.31*	USD		200 000		200 000	152 508	0.05	
ALIBABA GROUP HOLDING LTD 3.15000% 21-09.02.51*	USD	200 000			200 000	117 667	0.04	
ALLSTATE CORP 4.50000% 13-15.06.43*	USD	50 000			50 000	42 240	0.01	
ALLSTATE CORP/THE 1.45000% 20-15.12.30*	USD	150 000			150 000	111 509	0.03	
ALLY FINANCIAL INC 2.20000% 21-02.11.28*	USD		300 000		300 000	228 120	0.07	
ALLY FINANCIAL INC 3.87500% 19-21.05.24*	USD	100 000			100 000	96 160	0.03	
ALLY FINANCIAL INC 8.00000% 08-01.11.31*	USD	50 000			50 000	51 592	0.02	
ALPEK SA DE CV-REG-S 3.25000% 21-25.02.31*	USD		200 000	200 000				
ALPHABET INC 0.45000% 20-15.08.25*	USD	300 000			300 000	264 747	0.08	
ALPHABET INC 1.90000% 20-15.08.40*	USD	200 000			200 000	126 356	0.04	
ALPHABET INC 2.25000% 20-15.08.60*	USD	50 000			50 000	27 667	0.01	
ALPHABET INC 3.37500% 16-25.02.24*	USD	150 000			150 000	145 752	0.05	
ALROSA FINANCE SA-REG-S 3.10000% 20-25.06.27*	USD		200 000	200 000				
ALTRIA GROUP INC 2.35000% 20-06.05.25*	USD	400 000			400 000	364 640	0.11	
ALTRIA GROUP INC 3.87500% 16-16.09.46*	USD	100 000			100 000	62 233	0.02	
ALTRIA GROUP INC 4.45000% 20-06.05.50*	USD	150 000			150 000	98 633	0.03	
ALTRIA GROUP INC 4.80000% 19-14.02.29*	USD	100 000			100 000	90 853	0.03	
ALTRIA GROUP INC 5.80000% 19-14.02.39*	USD	150 000			150 000	128 914	0.04	
AMAZON.COM INC 0.40000% 20-03.06.23*	USD	200 000		200 000				
AMAZON.COM INC 2.10000% 21-12.05.31*	USD	350 000			350 000	279 356	0.09	
AMAZON.COM INC 2.50000% 20-03.06.50*	USD	100 000			100 000	61 450	0.02	
AMAZON.COM INC 2.70000% 20-03.06.60*	USD	50 000			50 000	29 033	0.01	
AMAZON.COM INC 2.87500% 21-12.05.41*	USD		150 000		150 000	107 780	0.03	
AMAZON.COM INC 3.10000% 21-12.05.51*	USD	100 000			100 000	68 905	0.02	
AMAZON.COM INC 3.15000% 18-22.08.27*	USD	300 000			300 000	275 160	0.09	
AMAZON.COM INC 3.25000% 21-12.05.61*	USD	100 000			100 000	66 226	0.02	
AMAZON.COM INC 3.30000% 22-13.04.27*	USD		750 000		750 000	696 934	0.22	
AMAZON.COM INC 3.87500% 18-22.08.37*	USD	450 000		200 000	250 000	213 888	0.07	
AMERICA MOVIL SAB DE CV 6.12500% 10-30.03.40*	USD	100 000			100 000	97 463	0.03	
AMERICA MOVIL SAB DE CV 2.87500% 20-07.05.30*	USD	200 000			200 000	165 320	0.05	
AMERICAN EXPRESS CO 4.20000% 18-06.11.25*	USD		600 000		600 000	576 209	0.18	
AMERICAN EXPRESS CO 2.50000% 19-30.07.24*	USD	250 000			250 000	235 669	0.07	
AMERICAN FINANCIAL GROUP INC 4.50000% 17-15.06.47*	USD	50 000			50 000	38 637	0.01	
AMERICAN INTERNATIONAL GROUP INC 4.50000% 14-16.07.44*	USD	100 000			100 000	80 862	0.03	
AMERICAN INTERNATIONAL GROUP INC 4.25000% 19-15.03.29*	USD	100 000		100 000				
AMERICAN INTERNATIONAL GROUP INC 4.37500% 20-30.06.50*	USD	100 000	200 000	200 000	100 000	78 762	0.02	
AMERICAN INTL GROUP INC 3.40000% 20-30.06.30*	USD	150 000		150 000				
AMERICAN TOWER CORP 4.40000% 16-15.02.26*	USD	50 000			50 000	47 844	0.01	
AMERICAN TOWER CORP 2.25000% 16-15.01.22*	USD	100 000		100 000				
AMERICAN TOWER CORP 2.90000% 20-15.01.30*	USD	100 000			100 000	80 906	0.03	
AMERICAN TOWER CORP 0.60000% 20-15.01.24*	USD	200 000			200 000	185 677	0.06	
AMERICAN TOWER CORP 2.95000% 20-15.01.51*	USD	150 000			150 000	88 631	0.03	
AMERICAN TOWER CORP 4.05000% 22-15.03.32*	USD		600 000	400 000	200 000	169 615	0.05	
AMERIPRISE FINANCIAL INC 2.87500% 16-15.09.26*	USD	50 000			50 000	45 512	0.01	
AMERIPRISE FINANCIAL INC 3.00000% 20-02.04.25*	USD		400 000		400 000	375 925	0.12	
AMERISOURCEBERGEN CORP 3.45000% 17-15.12.27*	USD	100 000			100 000	90 826	0.03	
AMGEN INC 1.90000% 20-21.02.25*	USD	250 000			250 000	229 407	0.07	
AMGEN INC 2.30000% 20-25.02.31*	USD	100 000			100 000	78 275	0.02	
AMGEN INC 3.00000% 21-15.01.52*	USD	300 000		150 000	150 000	92 291	0.03	
AMGEN INC 3.15000% 20-21.02.40*	USD	450 000			450 000	319 464	0.10	
AMGEN INC 4.40000% 22-22.02.62*	USD		200 000		200 000	153 793	0.05	
AMGEN INC 4.66300% 17-15.06.51*	USD	150 000		150 000				
AMPHENOL CORP 2.20000% 21-15.09.31*	USD		600 000	200 000	400 000	305 030	0.10	
ANALOG DEVICES INC 2.95000% 20-01.04.25*	USD	149 000			149 000	140 951	0.04	
ANALOG DEVICES INC 2.95000% 21-01.10.51*	USD		100 000		100 000	65 535	0.02	
ANGLOGOLD ASHANTI HOLDINGS PLC 3.37500% 21-01.11.28*	USD		200 000	200 000				
ANHEUSER-BUSCH COS 3.65000% 19-01.02.26*	USD	100 000			100 000	94 544	0.03	
ANHEUSER-BUSCH COS 4.70000% 19-01.02.36*	USD	100 000	100 000		200 000	177 410	0.06	
ANHEUSER-BUSCH COS 4.90000% 19-01.02.46*	USD	325 000	150 000		475 000	406 311	0.13	
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75000% 19-23.01.29*	USD	150 000			150 000	143 822	0.04	
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.35000% 20-01.06.40*	USD	525 000	250 000	400 000	375 000	312 604	0.10	
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.60000% 20-01.06.60*	USD	200 000			200 000	155 181	0.05	
ANHEUSER-BUSCH WORLDWIDE INC 5.55000% 19-23.01.49*	USD	300 000	100 000		400 000	370 271	0.12	
ANTHEM INC 1.50000% 21-15.03.26*	USD	500 000			500 000	436 618	0.14	
ANTHEM INC 2.95000% 17-01.12.22*	USD	200 000			200 000	196 449	0.06	
ANTHEM INC 3.12500% 20-15.05.50*	USD	100 000			100 000	65 103	0.02	
ANTHEM INC 3.60000% 21-15.03.51*	USD		200 000		200 000	140 314	0.04	
ANTHEM INC 4.62500% 12-15.05.42*	USD	100 000			100 000	84 947	0.03	
ANZ NEW ZEALAND INT'L LTD/LONDON-144A 1.25000% 21-22.06.26*	USD		400 000		400 000	342 037	0.11	
AON CORP 2.20000% 19-15.11.22*	USD	500 000			500 000	490 926	0.15	
AON GLOBAL LTD 3.87500% 16-15.12.25*	USD	50 000			50 000	47 284	0.01	
AON GLOBAL LTD 4.60000% 14-14.06.44*	USD	50 000			50 000	41 234	0.01	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
APPLE INC 0.55000% 20-20.08.25*	USD	550 000			550 000	484 935	0.15	
APPLE INC 0.70000% 21-08.02.26*	USD	200 000	200 000	400 000				
APPLE INC 1.40000% 21-05.08.28*	USD		500 000	500 000				
APPLE INC 1.65000% 20-11.05.30*	USD	100 000			100 000	79 236	0.02	
APPLE INC 1.80000% 19-11.09.24*	USD	500 000	400 000		900 000	844 672	0.26	
APPLE INC 2.40000% 20-20.08.50*	USD	400 000			400 000	244 349	0.08	
APPLE INC 2.80000% 21-08.02.61*	USD	200 000			200 000	122 548	0.04	
APPLE INC 2.95000% 19-11.09.49*	USD	50 000			50 000	34 662	0.01	
APPLE INC 3.00000% 17-13.11.27*	USD	150 000			150 000	136 266	0.04	
APPLE INC 3.20000% 15-13.05.25*	USD	150 000			150 000	142 849	0.04	
APPLE INC 4.25000% 17-09.02.47*	USD	150 000			150 000	130 796	0.04	
APPLE INC 4.65000% 16-23.02.46*	USD	300 000	150 000		450 000	414 173	0.13	
APPLIED MATERIALS INC 3.90000% 15-01.10.25*	USD	150 000			150 000	144 544	0.05	
APPLIED MATERIALS INC 2.75000% 20-01.06.50*	USD		250 000	100 000	150 000	96 089	0.03	
APTARGROUP INC 3.60000% 22-15.03.32*	USD		100 000		100 000	80 605	0.03	
APTIV PLC 4.15000% 22-01.05.52*	USD		300 000		300 000	198 858	0.06	
ARCHER-DANIELS MIDLAND CO 2.70000% 21-15.09.51*	USD		200 000		200 000	129 670	0.04	
ARES CAPITAL CORP 2.15000% 21-15.07.26*	USD	350 000			350 000	288 706	0.09	
ARES CAPITAL CORP 4.20000% 19-10.06.24*	USD	50 000			50 000	47 645	0.01	
ARROW ELECTRONICS INC 3.25000% 17-08.09.24*	USD	50 000			50 000	47 360	0.01	
ARROW ELECTRONICS INC 2.95000% 21-15.02.32*	USD		200 000		200 000	149 723	0.05	
ASHTREAD CAPITAL INC-144A 4.25000% 19-01.11.29*	USD	200 000			200 000	171 772	0.05	
ASHTREAD CAPITAL INC-144A 2.45000% 21-12.08.31*	USD	300 000			300 000	217 059	0.07	
ASTRAZENECA FINANCE LLC 0.70000% 21-28.05.24*	USD		1 000 000		1 000 000	921 923	0.29	
ASTRAZENECA PLC 1.37500% 20-06.08.30*	USD	400 000		400 000				
ASTRAZENECA PLC 3.00000% 21-28.05.51*	USD		250 000		250 000	170 558	0.05	
ASTRAZENECA PLC 3.37500% 15-16.11.25*	USD	200 000			200 000	187 756	0.06	
ASTRAZENECA PLC 4.37500% 18-17.08.48*	USD	50 000			50 000	42 957	0.01	
AT&T INC 1.70000% 21-25.03.26*	USD	500 000			500 000	437 641	0.14	
AT&T INC 2.75000% 20-01.06.31*	USD	250 000			250 000	196 966	0.06	
AT&T INC 3.10000% 20-01.02.43*	USD	350 000	350 000	700 000				
AT&T INC 3.40000% 15-15.05.25*	USD	100 000		100 000				
AT&T INC 3.50000% 20-01.06.41*	USD	200 000	500 000		700 000	496 256	0.15	
AT&T INC 3.50000% 20-01.02.61*	USD	150 000	200 000	150 000	200 000	123 826	0.04	
AT&T INC 3.50000% 21-15.09.53*	USD	566 000		250 000	316 000	207 247	0.06	
AT&T INC 3.55000% 21-15.09.55*	USD	62 000	300 000		362 000	234 030	0.07	
AT&T INC 3.80000% 21-01.12.57*	USD	100 000			100 000	66 490	0.02	
AT&T INC 4.10000% 18-15.02.28*	USD	150 000			150 000	137 539	0.04	
AT&T INC 4.30000% 18-15.02.30*	USD	350 000		150 000	200 000	179 856	0.06	
AT&T INC 4.35000% 13-15.06.45*	USD	75 000			75 000	57 050	0.02	
AT&T INC 4.50000% 15-15.05.35*	USD	50 000			50 000	42 622	0.01	
AT&T INC 4.50000% 16-09.03.48*	USD	175 000			175 000	135 933	0.04	
AT&T INC 5.25000% 17-01.03.37*	USD	100 000		100 000				
AT&T INC 5.70000% 17-01.03.57*	USD	50 000		50 000				
AT&T INC STEP-UP 19-15.12.23*	USD	800 000		800 000				
ATHENE HOLDING LTD 3.50000% 20-15.01.31*	USD	100 000			100 000	78 600	0.02	
AUTODESK INC 3.50000% 17-15.06.27*	USD		400 000		400 000	364 556	0.11	
AUTOZONE INC 3.25000% 15-15.04.25*	USD	75 000			75 000	70 186	0.02	
AVALON BAY COMMUNITIES INC 3.30000% 19-01.06.29*	USD	100 000			100 000	87 611	0.03	
AVANGRID INC 3.20000% 20-15.04.25*	USD	450 000			450 000	418 846	0.13	
AVERY DENNISON CORP 2.65000% 20-30.04.30*	USD	100 000		100 000				
AVERY DENNISON CORP 0.85000% 21-15.08.24*	USD		200 000		200 000	182 182	0.06	
BAIDU INC 2.37500% 21-23.08.31*	USD		200 000		200 000	152 874	0.05	
BAIDU INC 4.12500% 15-30.06.25*	USD	200 000			200 000	189 956	0.06	
BAKER HUGHES A GE CO/ CO-OBLIGATOR 4.08000% 18-15.12.47*	USD		200 000		200 000	145 841	0.05	
BAKER HUGHES A GE CO/ CO-OBLIGATOR 4.48600% 20-01.05.30*	USD	300 000		300 000				
BALTIMORE GAS & ELECTRIC CO 2.40000% 16-15.08.26*	USD	400 000		400 000				
BANCO DEL CREDITO DEL PERU-REG-S 2.70000% 19-11.01.25*	USD	100 000			100 000	91 486	0.03	
BANCO INBURSA SA-REG-S 4.37500% 17-11.04.27*	USD	150 000			150 000	137 054	0.04	
BANCO SANTANDER CHILE-REG-S 2.70000% 20-10.01.25*	USD	200 000			200 000	182 982	0.06	
BANCO SANTANDER SA 3.30600% 19-27.06.29*	USD	200 000			200 000	167 058	0.05	
BANCO SANTANDER SA-REG-S 5.37500% 20-17.04.25*	USD	200 000			200 000	191 813	0.06	
BANK OF AMERICA CORP 4.00000% 14-01.04.24*	USD	250 000			250 000	243 226	0.08	
BANK OF AMERICA CORP-SUB 6.11000% 07-29.01.37*	USD	200 000			200 000	189 463	0.06	
BANK OF NOVA SCOTIA 0.40000% 21-15.09.23*	USD	500 000		500 000				
BANK OF NOVA SCOTIA 1.30000% 20-11.06.25*	USD	150 000			150 000	132 771	0.04	
BARCLAYS PLC 4.95000% 17-10.01.47*	USD	200 000			200 000	151 609	0.05	
BARRICK NORTH AMERIC FINANCE LLC 5.75000% 13-01.05.43*	USD		200 000	200 000				
BAT CAPITAL CORP 2.25900% 20-25.03.28*	USD	200 000			200 000	156 574	0.05	
BAT CAPITAL CORP 3.22200% 18-15.08.24*	USD	400 000			400 000	378 841	0.12	
BAT CAPITAL CORP 3.98400% 20-25.09.50*	USD	100 000			100 000	60 212	0.02	
BAT CAPITAL CORP 4.39000% 18-15.08.37*	USD	150 000			150 000	105 323	0.03	
BAYER US FINANCE II LLC-144A 4.37500% 18-15.12.28*	USD	400 000			400 000	360 202	0.11	
BBVA BANCOMER SA/TEXAS-REG-S 4.37500% 14-10.04.24*	USD	150 000			150 000	144 343	0.05	
BECTON DICKINSON AND CO 3.73400% 14-15.12.24*	USD	200 000			200 000	190 100	0.06	
BECTON DICKINSON AND CO 3.79400% 20-20.05.50*	USD	150 000			150 000	110 424	0.03	
BECTON DICKINSON AND CO 1.95700% 21-11.02.31*	USD		300 000	300 000				
BERKSHIRE HATHAWAY 4.25000% 19-15.01.49*	USD	200 000			200 000	163 593	0.05	
BERKSHIRE HATHAWAY ENERGY CO 4.50000% 15-01.02.45*	USD	500 000		250 000	250 000	205 288	0.06	
BERKSHIRE HATHAWAY ENERGY CO 2.85000% 20-15.05.51*	USD	500 000	100 000		600 000	363 479	0.11	
BERKSHIRE HATHAWAY FINANCE CORP 2.85000% 20-15.10.50*	USD	100 000		100 000				
BERKSHIRE HATHAWAY FINANCE CORP 3.85000% 22-15.03.52*	USD		200 000		200 000	150 398	0.05	
BERKSHIRE HATHAWAY INC 3.12500% 16-15.03.26*	USD	500 000		500 000				
BHARTI AIRTEL LTD-REG-S 4.37500% 15-10.06.25*	USD	200 000			200 000	190 120	0.06	
BLACKROCK INC 1.90000% 20-28.01.31*	USD	150 000			150 000	115 265	0.04	
BLACKROCK INC/NEW YORK 3.37500% 12-01.06.22*	USD	150 000		150 000				
BMW US CAPITAL LLC-144A 3.95000% 18-14.08.28*	USD	100 000			100 000	91 585	0.03	
BOARDWALK PIPELINES LP 3.40000% 20-15.02.31*	USD	400 000	150 000	100 000	450 000	356 268	0.11	
BOEING CO 3.10000% 19-01.05.26*	USD	300 000			300 000			
BOEING CO 3.62500% 20-01.02.31*	USD	300 000	200 000		500 000			
BOEING CO 4.87500% 20-01.05.25*	USD	300 000	300 000	300 000	300 000	288 102	0.09	
BOEING CO 5.15000% 20-01.05.30*	USD	100 000	300 000	100 000	300 000	273 143	0.09	
BOEING CO 5.70500% 20-01.05.40*	USD	300 000			300 000	257 912	0.08	
BOEING CO 5.80500% 20-01.05.50*	USD	350 000		175 000	175 000	149 678	0.05	
BOEING CO 5.93000% 20-01.05.60*	USD	75 000		75 000				
BOEING CO/THE 2.19600% 21-04.02.26*	USD		600 000		600 000	524 076	0.16	
BOOKING HOLDINGS INC 4.62500% 20-13.04.30*	USD	500 000			500 000	462 516	0.14	
BOOKING HOLDINGS INC 3.55000% 17-15.03.28*	USD	50 000			50 000	44 900	0.01	
BOSTON PROPERTIES LP 3.65000% 16-01.02.26*	USD	100 000			100 000	92 600	0.03	
BOSTON PROPERTIES LP 3.25000% 20-30.01.31*	USD	200 000			200 000	160 171	0.05	
BOSTON PROPERTIES LP 2.45000% 21-01.10.33*	USD		200 000		200 000	138 566	0.04	
BOSTON SCIENTIFIC CORP 3.85000% 15-15.05.25*	USD	50 000		50 000				
BOSTON SCIENTIFIC CORP 4.55000% 19-01.03.39*	USD		500 000		500 000	426 054	0.13	
BOSTON SCIENTIFIC CORP 4.70000% 19-01.03.49*	USD	150 000		100 000	50 000	43 080	0.01	

## UBS (CH) Investment Fund



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
BP CAPITAL MARKETS AMERICA INC 3.00000% 20-24.02.50*	USD	100 000			100 000	63 843	0.02	
BP CAPITAL MARKETS AMERICA INC 3.19400% 20-06.04.25*	USD	300 000	200 000	500 000				
BP CAPITAL MARKETS AMERICA INC 1.74900% 20-10.08.30*	USD	50 000		50 000				
BP CAPITAL MARKETS AMERICA INC 3.37900% 21-08.02.61*	USD	100 000	200 000		300 000	192 393	0.06	
BP CAPITAL MARKETS AMERICA INC 3.06000% 21-17.06.41*	USD	100 000			100 000	70 178	0.02	
BP CAPITAL MARKETS AMERICA INC 2.72100% 22-12.01.32*	USD		300 000		300 000	239 881	0.07	
BRANCH BANKING & TRUST CO-SUB 3.62500% 15-16.09.25*	USD	250 000			250 000	234 607	0.07	
BRIGHTHOUSE FINANCIAL INC 4.70000% 18-22.06.47*	USD	150 000			150 000	104 507	0.03	
BRISTOL MYERS SQUIBB CO 4.50000% 13-01.03.44*	USD	200 000		200 000				
BRISTOL MYERS SQUIBB CO 3.40000% 20-26.07.29*	USD	200 000	300 000		500 000	446 233	0.14	
BRISTOL MYERS SQUIBB CO 4.12500% 20-15.06.39*	USD	250 000		250 000				
BRISTOL MYERS SQUIBB CO 4.25000% 20-26.10.49*	USD	250 000			250 000	205 771	0.06	
BRISTOL MYERS SQUIBB CO 3.70000% 22-15.03.52*	USD		250 000		250 000	188 346	0.06	
BRITISH TELECOMMUNICATIONS PLC 4.50000% 18-04.12.23*	USD	200 000			200 000	195 051	0.06	
BRIXMOR OPERATING PARTNERSHIP LP 4.12500% 16-15.06.26*	USD	50 000			50 000	46 039	0.01	
BRIXMOR OPERATING PARTNERSHIP LP 4.05000% 20-01.07.30*	USD	50 000			50 000	41 459	0.01	
BROADCOM CORP/CAYMAN FIN LTD 3.87500% 18-15.01.27*	USD	350 000			350 000	316 887	0.10	
BROOKFIELD FINANCE INC 3.50000% 20-30.03.51*	USD	150 000			150 000	93 143	0.03	
BROOKFIELD FINANCE I UK PLC 2.34000% 21-30.01.32*	USD		600 000		600 000	441 652	0.14	
BUNGE LTD FINANCE CORP 3.25000% 16-15.08.26*	USD	50 000			50 000	45 238	0.01	
BUNGE LTD FINANCE CORP 2.75000% 21-14.05.31*	USD		400 000		400 000	309 695	0.10	
BURLINGTON NORTHERN SANTA FE LLC 3.25000% 17-15.06.27*	USD	400 000			400 000	367 834	0.11	
BURLINGTON NORTHERN SANTA FE LLC 3.55000% 19-15.02.50*	USD		325 000		325 000	239 752	0.07	
BURLINGTON NORTHERN SANTA FE LLC 3.30000% 21-15.09.51*	USD	150 000	500 000	350 000	300 000	210 266	0.07	
CAMPBELL SOUP CO 2.50000% 12-02.08.22*	USD	100 000		100 000				
CAMPBELL SOUP CO 4.80000% 18-15.03.48*	USD	50 000			50 000	41 384	0.01	
CANADIAN PACIFIC RAILWAY 3.10000% 21-02.12.51*	USD		150 000	150 000				
CAPITAL ONE FINANCIAL CORP 3.7500 14-24.04.24*	USD	150 000			150 000	144 505	0.05	
CAPITAL ONE FINANCIAL CORP-SUB 3.75000% 16-28.07.26*	USD	75 000			75 000	68 248	0.02	
CAPITAL ONE FINANCIAL CORP 2.60000% 20-11.05.23*	USD	500 000		500 000				
CARDINAL HEALTH INC 4.60000% 13-15.03.43*	USD	50 000			50 000	39 002	0.01	
CARDINAL HEALTH INC 3.41000% 17-15.06.27*	USD	50 000			50 000	45 472	0.01	
CARDINAL HEALTH INC 4.36800% 17-15.06.47*	USD		150 000		150 000	112 843	0.04	
CARLISLE COS INC 2.20000% 21-01.03.32*	USD		200 000	200 000				
CARLISLE COS INC 2.75000% 20-01.03.30*	USD		150 000		150 000	120 573	0.04	
CATERPILLAR INC 1.90000% 21-12.03.31*	USD		500 000	300 000	200 000	157 780	0.05	
CATERPILLAR INC 2.60000% 20-09.04.30*	USD	100 000		100 000				
CATERPILLAR INC 3.25000% 20-09.04.50*	USD	50 000	200 000	50 000	200 000	144 648	0.05	
CATERPILLAR INC 4.75000% 14-15.05.64*	USD	150 000		150 000				
CATERPILLAR INC 5.20000% 11-27.05.41*	USD	200 000			200 000	194 815	0.06	
CCO LLC/CAPITAL 3.85000% 20-01.04.61*	USD	100 000			100 000	57 461	0.02	
CCO LLC/CAPITAL 3.95000% 21-30.06.62*	USD		250 000		250 000	145 913	0.05	
CCO LLC/CAPITAL 4.90800% 16-23.07.25*	USD		600 000	300 000	300 000	287 940	0.09	
CCO LLC/CAPITAL 5.75000% 18-01.04.48*	USD	100 000			100 000	79 440	0.02	
CCO LLC/CAPITAL 6.38400% 16-23.10.35*	USD	250 000			250 000	225 655	0.07	
CCO LLC/CAPITAL 6.48400% 16-23.10.45*	USD	150 000			150 000	130 008	0.04	
CELANESE US HOLDINGS LLC 6.33000% 22-15.07.29*	USD		200 000		200 000	183 469	0.06	
CENOVUS ENERGY INC 5.40000% 17-15.06.47*	USD	200 000		200 000				
CENOVUS ENERGY INC 5.37500% 20-15.07.25*	USD	56 000		56 000				
CHARLES SCHWAB CORP 3.45000% 15-13.02.26*	USD	50 000			50 000	47 343	0.01	
CHARLES SCHWAB CORP 1.65000% 20-11.03.31*	USD	150 000			150 000	111 336	0.03	
CHARLES SCHWAB CORP 2.00000% 21-20.03.28*	USD	500 000			500 000	423 587	0.13	
CHARTER COMMUNICATIONS OPERATING 3.50000% 21-01.06.41*	USD	150 000			150 000	94 346	0.03	
CHARTER COMMUNICATIONS OPERATING LLC / 3.90000% 21-01.06.52*	USD	150 000			150 000	91 404	0.03	
CHARTER COMMUNICATIONS OPERATING 5.25000% 22-01.04.53*	USD		150 000	150 000				
CHENIERE CORPUS CHRISTI HLDGS LLC 2.74200% 22-31.12.39*	USD		650 000	250 000	400 000	283 947	0.09	
CHEVRON USA INC 4.20000% 21-15.10.49*	USD	50 000		50 000				
CHUBB INA HOLDINGS INC 3.35000% 14-15.05.24*	USD	50 000			50 000	47 999	0.01	
CHUBB INA HOLDINGS INC 4.35000% 15-03.11.45*	USD	50 000			50 000	41 558	0.01	
CHUBB INA HOLDINGS INC 3.05000% 21-15.12.61*	USD		100 000		100 000	62 061	0.02	
CIGNA CORP 4.90000% 19-15.12.48*	USD	300 000	100 000		400 000	339 966	0.11	
CISCO SYSTEMS INC 2.20000% 16-20.09.23*	USD	500 000		500 000				
CISCO SYSTEMS INC 5.90000% 09-15.02.39*	USD	75 000			75 000	76 353	0.02	
CITIBANK NA 3.65000% 19-23.01.24*	USD	600 000		600 000				
CITIGROUP INC 4.65000% 15-30.07.45*	USD	75 000			75 000	59 627	0.02	
CITIGROUP INC 8.12500% 09-15.07.39*	USD	25 000			25 000	29 083	0.01	
CITIGROUP INC-SUB 4.60000% 16-09.03.26*	USD	450 000			450 000	431 790	0.13	
CITIGROUP INC-SUB 4.12500% 16-25.07.28*	USD	350 000			350 000	310 764	0.10	
CITIGROUP INC-SUB 5.30000% 14-06.05.44*	USD	50 000			50 000	42 895	0.01	
CITIGROUP INC-SUB 6.00000% 03-31.10.33*	USD	250 000			250 000	237 002	0.07	
CK HUTCHISON INTERNATIONAL 21 LTD-144A 2.50000% 21-15.04.31*	USD		500 000	200 000	300 000	239 131	0.07	
CK HUTCHISON INTERNATIONAL 21 LTD-144A 3.12500% 21-15.04.41*	USD		200 000		200 000	147 035	0.05	
CME GROUP INC 2.65000% 22-15.03.32*	USD		300 000		300 000	242 741	0.08	
CME GROUP INC 5.30000% 13-15.09.43*	USD	75 000			75 000	73 325	0.02	
CNA FINANCIAL CORP 3.45000% 17-15.08.27*	USD	75 000			75 000	67 326	0.02	
CNH INDUSTRIAL CAPITAL LLC 1.45000% 21-15.07.26*	USD		1 000 000	1 000 000				
COCA-COLA CO/THE 1.45000% 20-01.06.27*	USD	400 000			400 000	340 146	0.11	
COCA-COLA CO/THE 2.50000% 20-01.06.40*	USD	150 000		150 000				
COCA-COLA CO/THE 2.75000% 20-01.06.60*	USD	150 000			150 000	91 037	0.03	
COCA-COLA CO/THE 2.87500% 21-05.05.41*	USD	200 000			200 000	145 526	0.05	
COCA-COLA CO/THE 3.00000% 21-05.03.51*	USD	200 000			200 000	137 408	0.04	
COMCAST CORP 1.50000% 20-15.02.31*	USD	200 000			200 000	147 769	0.05	
COMCAST CORP 2.45000% 20-15.08.52*	USD	350 000		200 000	150 000	83 699	0.03	
COMCAST CORP 3.60000% 14-01.03.24*	USD	75 000		75 000				
COMCAST CORP 3.70000% 18-15.04.24*	USD		700 000		700 000	677 600	0.21	
COMCAST CORP 3.75000% 20-01.04.40*	USD	675 000			675 000	522 269	0.16	
COMCAST CORP 4.00000% 17-15.08.47*	USD		150 000		150 000	114 217	0.04	
COMCAST CORP 4.15000% 18-15.10.28*	USD	250 000			250 000	232 397	0.07	
COMCAST CORP 4.25000% 13-15.01.33*	USD	50 000			50 000	44 572	0.01	
COMCAST CORP 4.40000% 15-15.08.35*	USD		200 000	200 000				
COMCAST CORP 4.60000% 18-15.10.38*	USD	100 000			100 000	86 604	0.03	
COMCAST CORP 4.70000% 18-15.10.48*	USD	250 000			250 000	210 128	0.07	
CONAGRA BRANDS INC 3.20000% 13-25.01.23*	USD	70 000			70 000	68 501	0.02	
CONAGRA BRANDS INC 5.40000% 18-01.11.48*	USD	75 000			75 000	63 590	0.02	
CONNECTICUT LIGHT & POWER CO 2.50000% 13-15.01.23*	USD	100 000		100 000				
CONOCOPHILLIPS 6.50000% 09-01.02.39*	USD	50 000		50 000				
CONSOLIDATED EDISON CO OF NEW YORK INC 3.85000% 16-15.06.46*	USD	600 000		600 000				
CONSOLIDATED EDISON CO OF NEW YORK INC 3.95000% 20-01.04.50*	USD	450 000	100 000		550 000	416 340	0.13	
CONSOLIDATED EDISON CO OF NEW YORK INC 3.00000% 20-01.12.60*	USD	400 000		200 000	200 000	117 094	0.04	
CONSOLIDATED EDISON CO OF NEW YORK INC 2.40000% 21-15.06.31*	USD		600 000	200 000	400 000	314 486	0.10	
CONSOLIDATED EDISON CO OF NEW YORK INC 3.60000% 21-15.06.61*	USD		200 000		200 000	135 153	0.04	
CONSTELLATION BRANDS INC 3.70000% 16-06.12.26*	USD	150 000			150 000	138 733	0.04	
CONSTELLATION BRANDS INC 3.20000% 18-15.02.23*	USD	500 000		500 000				
CORNING INC 4.37500% 17-15.11.57*	USD	50 000			50 000	36 526	0.01	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
CORNING INC 5.45000% 19-15.11.79*	USD	50 000			50 000	40 241	0.01	
COSTCO WHOLESALE CORP 3.00000% 17-18.05.27*	USD	150 000			150 000	138 062	0.04	
COSTCO WHOLESALE CORP 1.60000% 20-20.04.30*	USD	200 000			200 000	157 840	0.05	
CREDIT SUISSE FIRST BOSTON NY 1.00000% 20-05.05.23*	USD	250 000			250 000	239 849	0.07	
CREDIT SUISSE GROUP AG 4.55000% 16-17.04.26*	USD	250 000			250 000	226 382	0.07	
CROWN CASTLE INTERNATIONAL CORP 3.70000% 16-15.05.26*	USD	200 000			200 000	184 886	0.06	
CROWN CASTLE INTERNATIONAL CORP 3.25000% 20-15.01.51*	USD	150 000			150 000	93 423	0.03	
CROWN CASTLE INTERNATIONAL CORP 2.50000% 21-15.07.31*	USD		350 000		350 000	265 458	0.08	
CSX CORP 3.80000% 16-01.11.46*	USD	250 000		250 000				
CSX CORP 3.80000% 20-15.04.50*	USD	150 000		150 000				
CSX CORP 4.50000% 22-15.11.52*	USD		300 000		300 000	248 014	0.08	
CSX CORP 4.65000% 18-01.03.68*	USD	100 000		100 000				
CUMMINS INC 1.50000% 20-01.09.30*	USD	200 000		200 000				
CVS HEALTH CORP 2.12500% 21-15.09.31*	USD	200 000			200 000	151 674	0.05	
CVS HEALTH CORP 3.62500% 20-01.04.27*	USD	250 000			250 000	230 136	0.07	
CVS HEALTH CORP 3.87500% 15-20.07.25*	USD	400 000			400 000	381 834	0.12	
CVS HEALTH CORP 4.12500% 20-01.04.40*	USD	450 000			450 000	352 662	0.11	
CVS HEALTH CORP 4.30000% 18-25.03.28*	USD	200 000			200 000	185 660	0.06	
CVS HEALTH CORP 4.75000% 16-01.12.22*	USD	300 000		300 000				
CVS HEALTH CORP 5.05000% 18-25.03.48*	USD	200 000	100 000		300 000	260 038	0.08	
CVS HEALTH CORP 5.12500% 15-20.07.45*	USD	50 000			50 000	43 093	0.01	
DAIMLER NORTH AMERICA CORP 8.50000% 01-18.01.31*	USD	150 000		150 000				
DANAHER CORP 2.60000% 20-01.10.50*	USD	75 000	150 000	225 000				
DANAHER CORP 2.80000% 21-10.12.51*	USD		200 000		200 000	126 642	0.04	
DARDEN RESTAURANTS INC 3.85000% 17-01.05.27*	USD	50 000			50 000	46 070	0.01	
DDR CORP 3.62500% 15-01.02.25*	USD	50 000			50 000	46 518	0.01	
DEERE & CO 2.75000% 20-15.04.25*	USD	250 000		250 000				
DELL INTERNATIONAL LLC / EMC CORP 6.02000% 21-15.06.26*	USD	100 000			100 000	98 821	0.03	
DELL INTERNATIONAL LLC / EMC CORP 6.20000% 21-15.07.30*	USD	300 000		300 000				
DELL INTERNATIONAL LLC / EMC CORP 8.35000% 21-15.07.46*	USD	75 000		75 000				
DENSO CORP-REG-S 1.23900% 21-16.09.21*	USD	200 000		200 000				
DEUTSCHE BANK AG/NEW YORK NY 4.10000% 18-13.01.26*	USD	100 000			100 000	93 026	0.03	
DEUTSCHE TELEKOM AG-144A 3.62500% 20-21.01.50*	USD	150 000			150 000	101 890	0.03	
DEVON ENERGY CORP 5.00000% 15-15.06.45*	USD		350 000	100 000	250 000	204 757	0.06	
DH EUROPE FINANCE II SARL 2.60000% 19-15.11.29*	USD	100 000			100 000	84 124	0.03	
DIAGEO CAPITAL PLC 1.37500% 20-29.09.25*	USD	200 000			200 000	178 482	0.06	
DIAMONDBACK ENERGY INC 4.40000% 21-24.03.51*	USD		100 000	100 000				
DIGITAL REALTY TRUST LP 3.60000% 19-01.07.29*	USD	200 000			200 000	172 581	0.05	
DISCOVER FINANCIAL SERVICES 5.20000% 12-27.04.22*	USD	150 000		150 000				
DISCOVERY COMMUNICATIONS LLC 3.45000% 15-15.03.25*	USD	250 000			250 000	233 314	0.07	
DISCOVERY COMMUNICATIONS LLC 3.95000% 17-20.03.28*	USD	50 000			50 000	43 139	0.01	
DOLLAR TREE INC 4.20000% 18-15.05.28*	USD	100 000			100 000	91 699	0.03	
DOW CHEMICAL CO 2.10000% 20-15.11.30*	USD	100 000		100 000				
DOW CHEMICAL CO 4.55000% 19-30.11.25*	USD	17 000			17 000	16 471	0.01	
DOW CHEMICAL CO 4.80000% 19-15.05.49*	USD	125 000		125 000				
DUKE REALTY LP 1.75000% 21-01.02.31*	USD	350 000			350 000	263 302	0.08	
DUPONT DE NEMOURS INC 4.72500% 18-15.11.28*	USD		400 000		400 000	374 396	0.12	
DXC TECHNOLOGY CO 2.37500% 21-15.09.28*	USD		200 000		200 000	160 800	0.05	
E.ON INTERNATIONAL FINANCE BV-REG-S 6.65000% 08-30.04.38*	USD	125 000			125 000	122 543	0.04	
EBAY INC 1.90000% 20-11.03.25*	USD	400 000			400 000	365 356	0.11	
EBAY INC 3.65000% 21-10.05.51*	USD		100 000		100 000	65 574	0.02	
ECOLAB INC 1.30000% 20-30.01.31*	USD		200 000		200 000	147 914	0.05	
ECOLAB INC 1.65000% 21-01.02.27*	USD		600 000	300 000	300 000	259 206	0.08	
ECOLAB INC 2.12500% 20-15.08.50*	USD	250 000		250 000				
ECOLAB INC 2.70000% 16-01.11.26*	USD	450 000		450 000				
ECOLAB INC 2.70000% 21-15.12.51*	USD		300 000		300 000	188 010	0.06	
EDISON INTERNATIONAL 4.12500% 18-15.03.28*	USD	150 000		150 000				
EDP FINANCE BV-144A 3.62500% 17-15.07.24*	USD	200 000		200 000				
ELI LILLY & CO 2.25000% 20-15.05.50*	USD		200 000		200 000	121 771	0.04	
ELI LILLY & CO 2.50000% 20-15.09.60*	USD	150 000		150 000				
ELI LILLY & CO 3.37500% 19-15.03.29*	USD	200 000			200 000	182 148	0.06	
EMPRESA NACIONAL DE TELECOM-REG-S 4.75000% 14-01.08.26*	USD	200 000			200 000	183 317	0.06	
ENBRIDGE INC 1.60000% 21-04.10.26*	USD		300 000		300 000	254 749	0.08	
ENBRIDGE INC 2.50000% 21-01.08.33*	USD		500 000		500 000	368 542	0.12	
ENBRIDGE INC 3.40000% 21-01.08.51*	USD		300 000		300 000	197 898	0.06	
ENERGY TRANSFER LP 2.90000% 20-15.05.25*	USD	300 000		600 000				
ENERGY TRANSFER LP 3.75000% 20-15.05.30*	USD	500 000		700 000	1 200 000			
ENERGY TRANSFER LP 5.00000% 20-15.05.50*	USD	150 000		500 000	650 000			
ENERGY TRANSFER LP 5.40000% 17-01.10.47*	USD	350 000		350 000				
ENGIE ENERGIA CHILE SA-REG-S 3.40000% 20-28.01.30*	USD		400 000	200 000	200 000	148 622	0.05	
ENTERPRISE PRODUCTS OPERATING LLC 6.45000% 10-01.09.40*	USD	150 000			150 000	148 634	0.05	
ENTERPRISE PRODUCTS OPERATING LP 2.80000% 20-31.01.30*	USD	300 000		100 000	200 000	164 388	0.05	
ENTERPRISE PRODUCTS OPERATING LP 3.70000% 20-31.01.51*	USD	175 000			175 000	121 112	0.04	
ENTERPRISE PRODUCTS OPERATING LP 3.95000% 20-31.01.60*	USD	100 000			100 000	67 873	0.02	
EQT CORP STEP-UP/DOWN 20-01.02.30*	USD		300 000	100 000	200 000	203 130	0.06	
EQUINIX INC 1.45000% 21-15.05.26*	USD	600 000		600 000				
EQUINIX INC 3.20000% 19-18.11.29*	USD	100 000			100 000	83 207	0.03	
ERP OPERATING LTD PARTNERSHIP 3.00000% 13-15.04.23*	USD	300 000		300 000				
ERP OPERATING LTD PARTNERSHIP 2.85000% 16-01.11.26*	USD	100 000			100 000	89 776	0.03	
ESSEX PORTFOLIO LP 1.65000% 20-15.01.31*	USD	75 000			75 000	53 833	0.02	
ESSEX PORTFOLIO LP 2.55000% 21-15.06.31*	USD	200 000			200 000	154 254	0.05	
ESSEX PORTFOLIO LP 3.37500% 16-15.04.26*	USD	50 000			50 000	45 869	0.01	
EVERSOURCE ENERGY 1.65000% 20-15.08.30*	USD	125 000		125 000				
EVERSOURCE ENERGY 1.40000% 21-15.08.26*	USD	200 000			200 000	170 581	0.05	
EVERSOURCE ENERGY 3.30000% 18-15.01.28*	USD	100 000			100 000	88 806	0.03	
EVERSOURCE ENERGY 3.45000% 20-15.01.50*	USD	250 000			250 000	170 264	0.05	
EVERSOURCE ENERGY 3.37500% 22-01.03.32*	USD		300 000	100 000	200 000	165 602	0.05	
EVERSOURCE ENERGY 3.15000% 15-15.01.25*	USD	300 000		300 000				
EVERSOURCE ENERGY 4.60000% 22-01.07.27*	USD		200 000		200 000	189 988	0.06	
EXPEDIA GROUP INC-144A 6.25000% 20-01.05.25*	USD	132 000			132 000	130 769	0.04	
EXPEDIA INC 5.00000% 16-15.02.26*	USD	50 000			50 000	48 390	0.02	
EXTERA ENERGY CAPITAL HOLDINGS INC 5.00000% 22-15.07.32*	USD		400 000		400 000	375 893	0.12	
FEDERAL EXPRESS CORP 3.25000% 21-15.05.41*	USD	400 000		100 000	300 000	202 858	0.06	
FEDEX CORP 2.40000% 21-15.05.31*	USD	150 000			150 000	115 002	0.04	
FEDEX CORP 3.25000% 16-01.04.26*	USD	50 000			50 000	46 455	0.01	
FEDEX CORP 4.25000% 20-15.05.30*	USD	100 000	200 000	100 000	200 000	178 476	0.06	
FEDEX CORP 4.55000% 16-01.04.46*	USD	200 000		200 000				
FEDEX CORP 5.25000% 20-15.05.50*	USD	250 000			250 000	215 333	0.07	
FIDELITY NATIONAL INFO SERVICES 2.25000% 21-01.03.31*	USD	250 000			250 000	189 409	0.06	
FIFTH THIRD BANCORP 2.55000% 20-05.05.27*	USD		400 000		400 000	350 054	0.11	
FISERV INC 2.65000% 20-01.06.30*	USD	200 000			200 000	159 597	0.05	
FISERV INC 3.50000% 19-01.07.29*	USD	200 000			200 000	171 267	0.05	
FMC CORP 3.45000% 19-01.10.29*	USD	200 000	200 000	200 000	200 000	169 038	0.05	
FOMENTO ECONOMICO MEXIC SAB DE CV 3.50000% 20-16.01.50*	USD	150 000			150 000	101 132	0.03	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
FORTIVE CORP 3.15000% 17-15.06.26*	USD	100 000	100 000	100 000	100 000	90 789	0.03	
FOX CORP 3.50000% 20-08.04.30*	USD	50 000			50 000	42 207	0.01	
FOX CORP 4.03000% 20-25.01.24*	USD	500 000			500 000	486 039	0.15	
FOXCONN FAR EAST LTD-REG-S 1.62500% 20-28.10.25*	USD		200 000		200 000	176 281	0.06	
FS KKR CAPITAL CORP 3.40000% 20-15.01.26*	USD	175 000			175 000	151 976	0.05	
GALAXY PIPELINE ASSETS BIDCO LTD-REG-S 2.94000% 21-30.09.40*	USD	200 000			200 000	147 706	0.05	
GATX CORP 3.10000% 21-01.06.51*	USD		100 000		100 000	57 245	0.02	
GATX CORP 3.50000% 17-15.03.28*	USD	100 000			100 000	86 852	0.03	
GE CAPITAL INTL FUNDING CO 4.41800% 16-15.11.35*	USD	400 000	200 000	400 000	200 000	176 362	0.06	
GENERAL ELECTRIC CO 3.45000% 20-01.05.27*	USD	200 000		200 000				
GENERAL ELECTRIC CO 3.62500% 20-01.05.30*	USD	50 000		50 000				
GENERAL ELECTRIC CO 4.25000% 20-01.05.40*	USD	400 000		400 000				
GENERAL ELECTRIC CO 4.35000% 20-01.05.50*	USD	200 000		200 000				
GENERAL MILLS INC 3.65000% 14-15.02.24*	USD	200 000			200 000	194 363	0.06	
GENERAL MILLS INC 4.20000% 18-17.04.28*	USD	100 000			100 000	93 648	0.03	
GENERAL MOTORS CO 5.95000% 18-01.04.49*	USD	150 000		150 000				
GENERAL MOTORS CO 6.25000% 14-02.10.43*	USD	150 000	150 000		300 000	256 484	0.08	
GENERAL MOTORS FINANCIAL CO LTD 3.60000% 20-21.06.30*	USD	270 000		270 000				
GENERAL MOTORS FINANCIAL CO INC 1.05000% 21-08.03.24*	USD	200 000		200 000				
GENERAL MOTORS FINANCIAL CO INC 1.50000% 21-10.06.26*	USD	200 000		200 000				
GENERAL MOTORS FINANCIAL CO INC 3.10000% 22-12.01.32*	USD		300 000		300 000	222 706	0.07	
GENERAL MOTORS FINANCIAL CO INC 4.30000% 22-06.04.29*	USD	200 000			200 000	171 088	0.05	
GENERAL MOTORS FINANCIAL CO INC 5.00000% 22-09.04.27*	USD	400 000			400 000	373 192	0.12	
GEORGIA POWER CO 5.12500% 22-15.05.52*	USD		300 000		300 000	266 174	0.08	
GILEAD SCIENCES INC 3.50000% 14-01.02.25*	USD	250 000			250 000	237 336	0.07	
GILEAD SCIENCES INC 4.75000% 15-01.03.46*	USD	100 000			100 000	85 661	0.03	
GILEAD SCIENCES INC 3.65000% 15-01.03.26*	USD	600 000			600 000	561 334	0.18	
GILEAD SCIENCES INC 2.60000% 20-01.10.40*	USD	100 000			100 000	64 995	0.02	
GILEAD SCIENCES INC 2.80000% 20-01.10.50*	USD	250 000		250 000				
GLAXOSMITHKLINE CAPITAL INC 4.20000% 13-18.03.43*	USD	50 000			50 000	41 205	0.01	
GLAXOSMITHKLINE CAPITAL INC 3.87500% 18-15.05.28*	USD	100 000			100 000	92 520	0.03	
GLAXOSMITHKLINE CAPITAL PLC 0.53400% 20-01.10.23*	USD	500 000	400 000	900 000				
GLENORE FUNDING LLC-144A 2.50000% 20-01.09.30*	USD	75 000			75 000	56 451	0.02	
GLOBAL PAYMENTS INC 4.15000% 19-15.08.49*	USD	150 000		150 000				
GLOBAL PAYMENTS INC 2.15000% 21-15.01.27*	USD		500 000		500 000	421 108	0.13	
GLOBAL PAYMENTS INC 4.80000% 16-01.04.26*	USD	50 000			50 000	47 513	0.01	
GOLDMAN SACHS GROUP INC 4.80000% 14-08.07.44*	USD	175 000			175 000	142 663	0.04	
GOLDMAN SACHS GROUP INC-SUB 6.75000% 07-01.10.37*	USD	250 000			250 000	245 246	0.08	
GOLDMAN SACHS GROUP INC 3.80000% 20-15.03.30*	USD	200 000			200 000	170 681	0.05	
GOLDMAN SACHS GROUP INC 3.50000% 20-01.04.25*	USD	400 000			400 000	376 063	0.12	
GOLDMAN SACHS GROUP INC 3.50000% 15-23.01.25*	USD	200 000			200 000	189 164	0.06	
GRUPO BIMBO SA DE CV-REG-S 3.87500% 14-27.06.24*	USD	200 000			200 000	191 966	0.06	
GSK CONSUMER HEALTHCARE CAPITAL US-144A 4.00000% 22-24.03.52*	USD		250 000		250 000	182 104	0.06	
GSK CONSUMER HEALTHCARE CAPITAL UK-144A 3.12500% 22-24.03.25*	USD		400 000		400 000	371 632	0.12	
HALLIBURTON CO 2.92000% 20-01.03.30*	USD		500 000		500 000	409 592	0.13	
HARTFORD FINANCIAL SERVICES GROUP INC 4.40000% 18-15.03.48*	USD	50 000			50 000	40 479	0.01	
HARTFORD FINANCIAL SERVICES GROUP 3.60000% 19-19.08.49*	USD	100 000			100 000	70 462	0.02	
HASBRO INC 3.50000% 17-15.09.27*	USD	50 000			50 000	44 818	0.01	
HASBRO INC 5.10000% 14-15.05.44*	USD	50 000			50 000	39 924	0.01	
HCA INC 2.37500% 21-15.07.31*	USD		200 000		200 000	145 615	0.05	
HCA INC 5.25000% 16-15.06.26*	USD	200 000			200 000	190 223	0.06	
HCA INC 5.25000% 19-15.06.49*	USD	250 000			250 000	200 085	0.06	
HEALTHPEAK PROPERTIES INC 1.35000% 21-01.02.27*	USD	500 000			500 000	416 746	0.13	
HEWLETT PACKARD ENTERPRISE CO STEP-UP/DOWN 16-15.10.25*	USD	50 000			50 000	48 778	0.02	
HEWLETT PACKARD ENTERPRISE CO STEP-UP/DOWN 16-15.10.45*	USD	50 000			50 000	44 677	0.01	
HEWLETT PACKARD ENTERPRISE CO 4.45000% 20-02.10.23*	USD	500 000		500 000				
HEWLETT PACKARD ENTERPRISE CO 1.45000% 20-01.04.24*	USD	200 000			200 000	186 857	0.06	
HEWLETT-PACKARD CO 2.20000% 20-17.06.25*	USD	150 000			150 000	136 645	0.04	
HEWLETT-PACKARD CO 6.00000% 11-15.09.41*	USD	50 000			50 000	42 700	0.01	
HOME DEPOT INC 2.70000% 20-15.04.30*	USD	150 000			150 000	126 096	0.04	
HOME DEPOT INC 2.75000% 21-15.09.51*	USD		200 000		200 000	125 166	0.04	
HOME DEPOT INC 3.30000% 20-15.04.40*	USD	500 000			500 000	376 353	0.12	
HOME DEPOT INC 3.35000% 20-15.04.50*	USD	100 000		100 000				
HOME DEPOT INC/THE 1.87500% 21-15.09.31*	USD	200 000			200 000	152 426	0.05	
HOME DEPOT INC/THE 3.00000% 16-01.04.26*	USD	400 000			400 000	371 906	0.12	
HONEYWELL INTERNATIONAL INC 3.35000% 13-01.12.23*	USD	100 000		100 000				
HONEYWELL INTERNATIONAL INC 2.50000% 16-01.11.26*	USD	175 000		175 000				
HONEYWELL INTERNATIONAL INC 3.81200% 18-21.11.47*	USD	50 000		50 000				
HONEYWELL INTERNATIONAL INC 1.95000% 20-01.06.30*	USD	475 000		475 000				
HONEYWELL INTERNATIONAL INC 2.80000% 20-01.06.50*	USD	325 000		325 000				
HONEYWELL INTERNATIONAL INC 1.10000% 21-01.03.27*	USD		850 000	850 000				
HOST HOTELS & RESORTS LP 3.75000% 13-15.10.23*	USD	75 000		75 000				
HOST HOTELS & RESORTS LP 3.50000% 20-15.09.30*	USD		200 000		200 000	156 983	0.05	
HP INC 4.00000% 22-15.04.29*	USD		300 000		300 000	258 778	0.08	
HSBC HOLDINGS PLC-SUB 6.50000% 07-15.09.37*	USD	300 000		300 000				
HSBC HOLDINGS PLC-SUB 4.25000% 15-18.08.25*	USD	400 000			400 000	373 569	0.12	
HUMANA INC 2.90000% 17-15.12.22*	USD	200 000			200 000	196 241	0.06	
HUMANA INC 4.95000% 14-01.10.44*	USD	50 000			50 000	43 588	0.01	
HUNTSMAN ICI CHEMICALS LLC 2.95000% 21-15.06.31*	USD		300 000	200 000	100 000	74 076	0.02	
IMPERIAL BRANDS FINANCE PLC-144A 3.75000% 15-21.07.22*	USD	200 000		200 000				
INDOFOOD CBP SUKSES MAKMUR TBK PT-REG-S 3.39800% 21-09.06.31*	USD		200 000		200 000	145 199	0.05	
ING GROEP NV 4.55000% 18-02.10.28*	USD	200 000			200 000	179 664	0.06	
INGERSOLL-RAND LUXEMBOURG FINANCE SA 3.80000% 19-21.03.29*	USD		300 000	300 000				
INTEL CORP 1.6000% 21-12.08.28*	USD	500 000		500 000				
INTEL CORP 2.80000% 21-12.08.41*	USD	200 000			200 000	132 661	0.04	
INTEL CORP 3.40000% 20-25.03.25*	USD	500 000			500 000	477 257	0.15	
INTEL CORP 4.15000% 22-05.08.32*	USD		400 000		400 000	358 519	0.11	
INTEL CORP 4.60000% 20-25.03.40*	USD	300 000			300 000	259 253	0.08	
INTEL CORP 4.75000% 20-25.03.50*	USD	100 000			100 000	85 046	0.03	
INTERCONTINENTAL EXCHANGE INC 3.75000% 18-21.09.28*	USD	100 000			100 000	90 441	0.03	
INTERCONTINENTAL EXCHANGE INC 2.10000% 20-15.06.30*	USD	100 000			100 000	78 415	0.02	
INTERCONTINENTAL EXCHANGE INC 2.65000% 20-15.09.40*	USD	200 000			200 000	132 301	0.04	
INTERCONTINENTAL EXCHANGE INC 3.00000% 20-15.09.60*	USD	50 000	100 000		150 000	88 541	0.03	
INTERCONTINENTAL EXCHANGE INC 4.35000% 22-15.06.29*	USD		200 000		200 000	186 189	0.06	
INTERNATIONAL BUSINESS MACHINES CORP 3.00000% 19-15.05.24*	USD	500 000			500 000	478 680	0.15	
INTERNATIONAL BUSINESS MACHINES CORP 3.50000% 19-15.05.29*	USD	100 000		100 000				
INTERNATIONAL BUSINESS MACHINES CORP 4.25000% 19-15.05.49*	USD	300 000			300 000	233 913	0.07	
INTERNATIONAL BUSINESS MACHINES CORP 1.70000% 20-15.05.27*	USD	200 000			200 000	169 929	0.05	
INTERNATIONAL BUSINESS MACHINES CORP 1.95000% 20-15.05.30*	USD	100 000			100 000	78 208	0.02	
INTERNATIONAL BUSINESS MACHINES CORP 2.85000% 20-15.05.40*	USD	200 000			200 000	136 768	0.04	
INTERNATIONAL FLAVORS & FRAGRANCES INC 4.37500% 17-01.06.47*	USD	600 000		200 000	400 000	303 819	0.09	
INTERNATIONAL FLAVORS & FRAGRANCES INC 4.45000% 18-26.09.28*	USD	100 000			100 000	90 319	0.03	
INTERNATIONAL FLAVORS & FRAGRANCES INC 5.00000% 18-26.09.48*	USD	150 000			150 000	123 121	0.04	
JB HUNT TRANSPORT SERVICES INC 3.87500% 19-01.03.26*	USD	100 000		100 000				



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
JEFFERIES GROUP LLC 2.62500% 21-15.10.31*	USD		200 000		200 000	142 807	0.04	
JEFFERIES GROUP/ CAPITAL FINANCE 4.85000% 17-15.01.27*	USD	150 000			150 000	141 131	0.04	
JEFFERIES GROUP/ CAPITAL FINANCE 4.15000% 18-23.01.30*	USD	75 000			75 000	63 024	0.02	
JM SMUCKER CO/THE 2.75000% 21-15.09.41*	USD		200 000		200 000	125 909	0.04	
JM SMUCKER CO/THE 4.37500% 15-15.03.45*	USD	50 000			50 000	38 867	0.01	
JOHN DEERE CAPITAL CORP 1.45000% 21-15.01.31*	USD	100 000		100 000				
JOHNSON & JOHNSON 0.55000% 20-01.09.25*	USD	300 000			300 000	263 647	0.08	
JOHNSON & JOHNSON 2.10000% 20-01.09.40*	USD	400 000	150 000		550 000	360 145	0.11	
JOHNSON & JOHNSON 2.45000% 20-01.09.60*	USD	50 000			50 000	28 771	0.01	
JOHNSON & JOHNSON 3.70000% 16-01.03.46*	USD	75 000			75 000	60 383	0.02	
JOHNSON & JOHNSON 4.37500% 13-05.12.33*	USD	75 000			75 000	71 110	0.02	
JOHNSON CONTROLS INTERNATIONAL PLC STEP-UP 16-02.07.64*	USD		300 000	100 000	200 000	157 623	0.05	
JOHNSON CONTROLS INTERNATIONAL PLC 3.90000% 16-14.02.26*	USD		400 000	100 000	300 000	283 198	0.09	
JOHNSON CONTROLS INTERNATIONAL PLC 2.00000% 21-16.09.31*	USD		300 000	300 000				
JPMORGAN CHASE & CO 6.40000% 08-15.05.38*	USD	50 000			50 000	50 542	0.02	
JPMORGAN CHASE & CO 4.85000% 14-01.02.44*	USD	200 000			200 000	168 588	0.05	
JPMORGAN CHASE & CO 3.30000% 16-01.04.26*	USD	250 000			250 000	230 930	0.07	
JPMORGAN CHASE & CO-SUB 3.37500% 13-01.05.23*	USD	1 100 000		1 100 000				
JPMORGAN CHASE & CO-SUB 5.62500% 13-16.08.43*	USD	50 000			50 000	45 020	0.01	
JUNIPER NETWORKS INC 5.95000% 11-15.03.41*	USD	50 000			50 000	43 856	0.01	
KAISER FOUNDATION HOSPITALS 4.15000% 17-01.05.47*	USD	200 000			200 000	164 790	0.05	
KANSAS CITY SOUTHERN 3.50000% 20-01.05.50*	USD	100 000		100 000				
KELLOGG CO 3.25000% 16-01.04.26*	USD	250 000			250 000	231 214	0.07	
KENAMETAL INC 2.80000% 21-01.03.31*	USD		200 000	100 000	100 000	75 363	0.02	
KEURIG DR PEPPER INC 3.13000% 16-15.12.23*	USD	150 000			150 000	144 945	0.05	
KEURIG DR PEPPER INC 4.59700% 19-25.05.28*	USD	150 000			150 000	142 039	0.04	
KEURIG DR PEPPER INC 3.80000% 20-01.05.50*	USD	150 000			150 000	104 791	0.03	
KILROY REALTY LP 3.45000% 17-15.12.24*	USD	50 000			50 000	47 140	0.01	
KIMBERLY-CLARK CORP 2.40000% 13-01.06.23*	USD	100 000			100 000	97 124	0.03	
KIMBERLY-CLARK CORP 2.87500% 20-07.02.50*	USD	100 000			100 000	66 207	0.02	
KIMCO REALTY CORP 2.70000% 20-01.10.30*	USD	50 000			50 000	39 671	0.01	
KIMCO REALTY CORP 4.25000% 15-01.04.45*	USD	50 000			50 000	36 895	0.01	
KINDER MORGAN ENERGY PARTNERS LP 7.75000% 02-15.03.32*	USD	250 000		250 000				
KINDER MORGAN ENERGY PARTNERS LP 6.55000% 10-15.09.40*	USD	300 000		300 000				
KINDER MORGAN INC 3.15000% 17-15.01.23*	USD	250 000		250 000				
KINDER MORGAN INC 3.25000% 20-01.08.50*	USD	400 000		400 000				
KINDER MORGAN INC 5.30000% 14-01.12.34*	USD		200 000	200 000				
KINDER MORGAN INC 5.45000% 22-01.08.52*	USD		300 000		300 000	255 806	0.08	
KLA CORP 3.30000% 20-01.03.50*	USD	50 000	250 000		300 000	207 405	0.06	
KONINKLIJKE PHILIPS NV 6.87500% 08-11.03.38*	USD	100 000			100 000	103 580	0.03	
KRAFT HEINZ FOODS CO 4.37500% 16-01.06.46*	USD		450 000		450 000	344 319	0.11	
KRAFT HEINZ FOODS CO 3.75000% 21-01.04.30*	USD		300 000		300 000	260 283	0.08	
KROGER CO 3.95000% 20-15.01.50*	USD	150 000			150 000	112 647	0.04	
KROGER CO 4.00000% 14-01.02.24*	USD	50 000			50 000	48 601	0.02	
KROGER CO 4.65000% 17-15.01.48*	USD	100 000			100 000	83 532	0.03	
L3HARRIS TECHNOLOGIES INC 5.05400% 15-27.04.45*	USD	100 000		100 000				
L3HARRIS TECHNOLOGIES INC 1.80000% 20-15.01.31*	USD	300 000		300 000				
LABORATORY CORP AMERICA HOLDINGS 2.30000% 19-01.12.24*	USD	100 000			100 000	92 651	0.03	
LAM RESEARCH CORP 1.90000% 20-15.06.30*	USD	200 000			200 000	155 983	0.05	
LAS VEGAS SANDS CORP 3.90000% 19-08.08.29*	USD	250 000		250 000				
LEAR CORP 3.50000% 20-30.05.30*	USD	150 000		150 000				
LEGG MASON INC 5.62500% 14-15.01.44*	USD	50 000			50 000	46 559	0.01	
LEGGETT & PLATT INC 3.80000% 14-15.11.24*	USD		100 000		100 000	95 680	0.03	
LEGGETT & PLATT INC 3.50000% 21-15.11.51*	USD		100 000	100 000				
LIFE STORAGE LP 2.20000% 20-15.10.30*	USD	75 000			75 000	56 115	0.02	
LINCOLN NATIONAL CORP 4.35000% 18-01.03.48*	USD	50 000			50 000	38 160	0.01	
LINCOLN NATIONAL CORP 3.40000% 20-15.01.31*	USD	200 000			200 000	164 446	0.05	
LLOYDS BANKING GROUP PLC 3.90000% 19-12.03.24*	USD	200 000			200 000	192 632	0.06	
LOEWS CORP 2.62500% 13-15.05.23*	USD	100 000			100 000	97 418	0.03	
LOWE'S COS INC 1.70000% 21-15.09.28*	USD	300 000			300 000	241 075	0.08	
LOWE'S COS INC 3.00000% 20-15.10.50*	USD	100 000		100 000				
LOWE'S COS INC 3.37500% 15-15.09.25*	USD	75 000			75 000	70 484	0.02	
LOWE'S COS INC 4.00000% 20-15.04.25*	USD	300 000			300 000	289 294	0.09	
LOWE'S COS INC 4.45000% 22-01.04.62*	USD		200 000		200 000	146 925	0.05	
LOWE'S COS INC 5.00000% 20-15.04.40*	USD	250 000			250 000	218 220	0.07	
LSEGA FINANCING PLC-144A 1.37500% 21-06.04.26*	USD	600 000			600 000	517 406	0.16	
MAGELLAN MIDSTREAM PARTNERS LP 5.15000% 13-15.10.43*	USD	50 000			50 000	41 026	0.01	
MANULIFE FINANCIAL CORP 4.15000% 16-04.03.26*	USD	50 000			50 000	47 713	0.01	
MARRIOTT INTERNATIONAL INC/MD 3.75000% 15-01.10.25*	USD	75 000			75 000	70 199	0.02	
MARRIOTT INTERNATIONAL INC/MD 4.65000% 18-01.12.28*	USD		200 000	200 000				
MARRIOTT INTERNATIONAL INC/MD 5.75000% 20-01.05.25*	USD	16 000			16 000	15 903	0.00	
MARS INC-144A 2.37500% 20-16.07.40*	USD	100 000			100 000	84 860	0.02	
MARS INC-144A 2.45000% 20-16.07.50*	USD	150 000			150 000	88 724	0.03	
MARSH & MCLENNAN COS INC 3.87500% 19-15.03.24*	USD	350 000			350 000	339 687	0.11	
MARSH & MCLENNAN COS INC 4.90000% 19-15.03.49*	USD	50 000			50 000	43 665	0.01	
MARSH & MCLENNAN COS INC 2.25000% 20-15.11.30*	USD	100 000			100 000	78 097	0.02	
MARTIN MARIETTA MATERIALS INC 2.50000% 20-15.03.30*	USD	100 000		100 000				
MARUBENI CORP-REG-S 1.57700% 21-17.09.26*	USD		300 000	300 000				
MASCO CORP 2.00000% 20-01.10.30*	USD	100 000		100 000				
MASCO CORP 3.50000% 17-15.11.27*	USD		200 000		200 000	178 632	0.06	
MASTERCARD INC 1.90000% 21-15.03.31*	USD		200 000		200 000	157 021	0.05	
MASTERCARD INC 3.50000% 18-26.02.28*	USD	200 000			200 000	183 742	0.06	
MASTERCARD INC 3.85000% 20-26.03.50*	USD	150 000			150 000	118 769	0.04	
MCKESSON CORP 0.90000% 20-03.12.25*	USD	400 000			400 000	344 818	0.11	
MCKESSON CORP 3.95000% 18-16.02.28*	USD	50 000			50 000	46 049	0.01	
MEDTRONIC INC 4.62500% 15-15.03.45*	USD	50 000			50 000	44 417	0.01	
MERCK & CO INC 1.90000% 21-10.12.28*	USD		350 000		350 000	288 956	0.09	
MERCK & CO INC 2.35000% 20-24.06.40*	USD	275 000			275 000	181 809	0.06	
MERCK & CO INC 2.75000% 21-10.12.51*	USD		200 000		200 000	128 206	0.04	
MERCK & CO INC 2.90000% 19-07.03.24*	USD	350 000			350 000	336 677	0.11	
MERCK & CO INC 3.40000% 19-07.03.29*	USD	100 000			100 000	90 274	0.03	
MERCK & CO INC 3.70000% 15-10.02.45*	USD	50 000			50 000	38 621	0.01	
META PLATFORMS INC-144A 3.50000% 22-15.08.27*	USD		400 000		400 000	368 154	0.11	
METLIFE INC 3.00000% 15-01.03.25*	USD	100 000			100 000	95 063	0.03	
METLIFE INC 4.60000% 15-13.05.46*	USD	150 000			150 000	129 055	0.04	
METLIFE INC 4.87500% 13-13.11.43*	USD	200 000		100 000	100 000	87 947	0.03	
MICRON TECHNOLOGY INC 2.49700% 20-24.04.23*	USD	350 000		350 000				
MICRON TECHNOLOGY INC 3.47700% 21-01.11.51*	USD		200 000		200 000	116 442	0.04	
MICROSOFT CORP 2.52500% 20-01.06.50*	USD	200 000			200 000	128 611	0.04	
MICROSOFT CORP 2.67500% 20-01.06.60*	USD	17 000			17 000	10 521	0.00	
MICROSOFT CORP 2.92100% 21-17.03.52*	USD	600 000		200 000	400 000	277 675	0.09	
MICROSOFT CORP 3.04100% 21-17.03.62*	USD	250 000			250 000	167 893	0.05	
MICROSOFT CORP 3.12500% 15-03.11.25*	USD	300 000			300 000	283 550	0.09	
mitsubishi hc capital inc-reg-s 5.08000% 22-15.09.27*	USD		400 000		400 000	384 307	0.12	

## UBS (CH) Investment Fund



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
MITSUBISHI UFJ FINANCIAL GROUP INC 3.85000% 16-01.03.26*	USD	200 000			200 000	188 243	0.06	
MITSUBISHI UFJ FINANCIAL GROUP INC 3.96100% 18-02.03.28*	USD	300 000			300 000	272 079	0.08	
MITSUBISHI UFJ FINANCIAL GROUP INC 1.41200% 20-17.07.25*	USD	250 000			250 000	221 612	0.07	
MITSUBISHI UFJ FINANCIAL GROUP INC 2.04800% 20-17.07.30*	USD	300 000			300 000	226 252	0.07	
MIZUHO BANK LTD-REG-S 3.60000% 14-25.09.24*	USD	200 000			200 000	190 366	0.06	
MIZUHO FINANCIAL GROUP INC-SUB 2.56400% 21-13.09.31*	USD		400 000		400 000	292 261	0.09	
MMC NORILSK NICKL VIA MMC FIN DAC-REG-S 2.55000% 20-11.09.25*	USD	500 000		500 000				
MOHAWK INDUSTRIES INC 3.62500% 20-15.05.30*	USD	100 000		100 000				
MOLSON COORS BREWING CO 5.00000% 12-01.05.42*	USD	25 000			25 000	20 746	0.01	
MOLSON COORS BREWING CO 3.00000% 16-15.07.26*	USD	50 000			50 000	44 947	0.01	
MONDELEZ INTERNATIONAL INC 2.75000% 20-13.04.30*	USD	250 000		135 000	115 000	94 277	0.03	
MONDELEZ INTERNATIONAL INC 2.62500% 20-04.09.50*	USD		100 000		100 000	58 307	0.02	
MONDELEZ INTERNATIONAL INC 3.00000% 22-17.03.32*	USD		300 000		300 000	242 525	0.08	
MOODY'S CORP 3.25000% 20-20.05.50*	USD	50 000			50 000	33 349	0.01	
MOODY'S CORP 4.25000% 18-01.02.29*	USD	100 000			100 000	92 975	0.03	
MORGAN STANLEY 3.70000% 14-23.10.24*	USD	300 000			300 000	287 791	0.09	
MORGAN STANLEY 4.30000% 15-27.01.45*	USD	100 000			100 000	77 907	0.02	
MORGAN STANLEY-SUB 5.00000% 13-24.11.25*	USD	450 000			450 000	437 223	0.14	
MOTOROLA SOLUTIONS INC 2.75000% 21-24.05.31*	USD	300 000		300 000				
MOTOROLA SOLUTIONS INC 5.60000% 22-01.06.32*	USD		300 000		300 000	282 280	0.09	
MPLX LP 1.75000% 20-01.03.26*	USD		600 000	600 000				
MYLAN INC 5.20000% 19-15.04.48*	USD	50 000			50 000	33 866	0.01	
NASDAQ INC 2.50000% 20-21.12.40*	USD	75 000	50 000		125 000	77 122	0.02	
NASDAQ INC 3.85000% 16-30.06.26*	USD	50 000			50 000	46 942	0.01	
NATIONAL AUSTRALIA BANK LTD/NY 3.00000% 13-20.01.23*	USD	250 000			250 000	245 339	0.08	
NATIONAL FUEL GAS CO 4.75000% 18-01.09.28*	USD		300 000		300 000	272 262	0.08	
NATIONAL FUEL GAS CO 5.50000% 20-15.01.26*	USD	100 000		100 000				
NATIONAL OILWELL VARCO INC 3.60000% 19-01.12.29*	USD		100 000		100 000	83 205	0.03	
NATIONAL RETAIL PROPERTIES INC 4.80000% 18-15.10.48*	USD	50 000			50 000	40 830	0.01	
NATL RURAL UTIL COOPERAT FIN CORP 0.35000% 21-08.02.24*	USD	250 000		100 000	150 000	139 231	0.04	
NATWEST GROUP PLC 3.87500% 16-12.09.23*	USD	400 000		400 000				
NATWEST MARKETS PLC-144A 1.60000% 21-29.09.26*	USD		300 000		300 000	249 337	0.08	
NBC UNIVERSAL MEDIA LLC 4.45000% 12-15.01.43*	USD	150 000			150 000	122 562	0.04	
NEWMONT CORP 2.25000% 20-01.10.30*	USD	400 000		300 000	650 000	494 888	0.15	
NEXTERA ENERGY 1.90000% 21-15.06.28*	USD		350 000	350 000				
NEXTERA ENERGY 3.25000% 19-01.04.26*	USD	500 000		500 000				
NEXTERA ENERGY CAPITAL HOLDINGS 3.00000% 21-15.01.52*	USD		500 000	500 000				
NIKE INC 2.37500% 16-01.11.26*	USD	50 000			50 000	44 920	0.01	
NIKE INC 2.85000% 20-27.03.30*	USD	300 000			300 000	256 513	0.08	
NIKE INC 3.37500% 20-27.03.50*	USD	100 000			100 000	72 292	0.02	
NISSAN MOTOR CO LTD-144A 3.52200% 20-17.09.25*	USD	700 000		400 000	300 000	271 566	0.08	
NISSAN MOTOR CO LTD-144A 4.81000% 20-17.09.30*	USD	450 000	200 000	300 000	350 000	282 285	0.09	
NISSAN MOTOR CO LTD-REG-S 3.04300% 20-15.09.23*	USD	200 000		200 000				
NOMURA HOLDINGS INC 2.64800% 20-16.01.25*	USD	500 000			500 000	463 019	0.14	
NOMURA HOLDINGS INC 2.60800% 21-14.07.31*	USD	250 000			250 000	183 657	0.06	
NORFOLK SOUTHERN CORP 3.05000% 20-15.05.50*	USD	200 000			200 000	128 285	0.04	
NORFOLK SOUTHERN CORP 3.70000% 22-15.03.53*	USD		400 000	100 000	300 000	214 350	0.07	
NOVARTIS CAPITAL CORP 3.10000% 17-17.05.27*	USD	200 000			200 000	184 671	0.06	
NOVARTIS CAPITAL CORP 1.75000% 20-14.02.25*	USD		700 000		700 000	645 634	0.20	
NOVARTIS CAPITAL CORP 2.75000% 20-14.08.50*	USD	125 000			125 000	83 100	0.03	
NSTAR ELECTRIC CO 1.95000% 21-15.08.31*	USD		200 000		200 000	153 750	0.05	
NSTAR ELECTRIC CO 4.55000% 22-01.06.52*	USD		100 000		100 000	85 436	0.03	
NVIDIA CORP 0.58400% 21-14.06.24*	USD	280 000			280 000	257 426	0.08	
NVIDIA CORP 3.20000% 16-16.09.26*	USD	50 000			50 000	46 804	0.01	
NVIDIA CORP 3.50000% 20-01.04.40*	USD	200 000			200 000	152 909	0.05	
O'REILLY AUTOMOTIVE INC 3.60000% 17-01.09.27*	USD	50 000			50 000	45 697	0.01	
OHIO POWER CO 4.15000% 18-01.04.48*	USD		200 000		200 000	157 606	0.05	
OMEGA HEALTHCARE INVESTORS INC 4.50000% 15-01.04.27*	USD	100 000			100 000	91 288	0.03	
OMEGA HEALTHCARE INVESTORS 3.25000% 21-15.04.33*	USD		200 000		200 000	139 834	0.04	
OMNICO GROUP INC 4.20000% 20-01.06.30*	USD	150 000			150 000	134 004	0.04	
ORACLE CORP 1.65000% 21-25.03.26*	USD	350 000	400 000		750 000	646 801	0.20	
ORACLE CORP 2.30000% 21-25.03.28*	USD	200 000			200 000	164 402	0.05	
ORACLE CORP 2.95000% 17-15.11.24*	USD		400 000		400 000	375 643	0.12	
ORACLE CORP 2.95000% 20-01.04.30*	USD	200 000			200 000	158 674	0.05	
ORACLE CORP 3.60000% 20-01.04.40*	USD	400 000			400 000	267 207	0.08	
ORACLE CORP 3.65000% 21-25.03.41*	USD	300 000	400 000	500 000	200 000	133 745	0.04	
ORACLE CORP 4.00000% 17-15.11.47*	USD	50 000			50 000	32 975	0.01	
ORACLE CORP 4.37500% 15-15.05.55*	USD	200 000			200 000	134 737	0.04	
ORACLE CORP 6.12500% 09-08.07.39*	USD	325 000			325 000	293 079	0.09	
ORANGE STEP-UP/DOWN 01-01.03.31*	USD	150 000			150 000	177 127	0.06	
ORIX CORP 3.70000% 17-18.07.27*	USD	75 000			75 000	68 390	0.02	
OWL ROCK CAPITAL CORP 3.40000% 20-15.07.26*	USD	200 000			200 000	168 898	0.05	
PACKAGING CORP OF AMERICA 3.05000% 21-01.10.51*	USD		100 000	100 000				
PARKER-HANNIFIN CORP 3.65000% 22-15.06.24*	USD		300 000		300 000	288 787	0.09	
PAYPAL HOLDINGS INC 2.85000% 19-01.10.29*	USD	100 000			100 000	84 193	0.03	
PAYPAL HOLDINGS INC 1.35000% 20-01.06.23*	USD	350 000		350 000				
PAYPAL HOLDINGS INC 5.25000% 22-01.06.62*	USD		200 000		200 000	175 889	0.05	
PEPSICO INC 0.40000% 20-07.10.23*	USD	350 000			350 000	331 480	0.10	
PEPSICO INC 0.75000% 20-01.05.23*	USD	150 000			150 000	144 839	0.05	
PEPSICO INC 1.95000% 21-21.10.31*	USD		200 000		200 000	156 573	0.05	
PEPSICO INC 2.62500% 19-29.07.29*	USD	100 000			100 000	85 400	0.03	
PEPSICO INC 2.75000% 13-01.03.23*	USD	100 000			100 000	97 871	0.03	
PEPSICO INC 2.75000% 21-21.10.51*	USD		150 000		150 000	100 278	0.03	
PEPSICO INC 2.87500% 19-15.10.49*	USD	200 000			200 000	137 908	0.04	
PEPSICO INC 3.50000% 20-19.03.40*	USD	200 000		200 000				
PEPSICO INC 3.87500% 20-19.03.60*	USD	50 000		50 000				
PEPSICO INC 4.45000% 15-14.04.46*	USD	100 000		100 000				
PERKINELMER INC 3.30000% 19-15.09.29*	USD	50 000			50 000	41 410	0.01	
PERKINELMER INC 3.62500% 21-15.03.51*	USD	100 000			100 000	66 422	0.02	
Pfizer INC 0.80000% 20-28.05.25*	USD	150 000			150 000	134 060	0.04	
Pfizer INC 2.55000% 20-28.05.40*	USD	500 000			500 000	346 491	0.11	
Pfizer INC 2.75000% 16-03.06.26*	USD	100 000			100 000	92 573	0.03	
Pfizer INC 3.00000% 13-15.06.23*	USD	600 000		600 000				
Pfizer INC 4.00000% 19-15.03.49*	USD	250 000			250 000	210 148	0.07	
PHILIP MORRIS INTERNATIONAL INC 4.87500% 13-15.11.43*	USD	200 000			200 000	150 362	0.05	
PHILIP MORRIS INTERNATIONAL INC 2.75000% 16-25.02.26*	USD	150 000			150 000	136 020	0.04	
PHILIP MORRIS INTERNATIONAL INC 1.12500% 20-01.05.23*	USD	250 000		250 000				
PHILIP MORRIS INTERNATIONAL INC 1.75000% 20-01.11.30*	USD	250 000			250 000	179 786	0.06	
PHILLIPS 66 2.15000% 20-15.12.30*	USD		200 000		200 000	151 666	0.05	
PHILLIPS 66 3.30000% 21-15.03.52*	USD		500 000	100 000	400 000	257 725	0.08	
PIONEER NATURAL RESOURCES CO 2.15000% 21-15.01.31*	USD	750 000	300 000	850 000	200 000	151 633	0.05	
PLAINS ALL AMERICAN PIPELINE LP 4.70000% 14-15.06.44*	USD	150 000			150 000	105 779	0.03	
PLAINS ALL AMERICAN PIPELINE LP 3.80000% 20-15.09.30*	USD	100 000			100 000	82 531	0.03	
PNC FINANCIAL SERVICES GROUP INC/THE 2.60000% 19-23.07.26*	USD	500 000			500 000	448 907	0.14	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
PNC FINANCIAL SERVICES GROUP INC/THE 2.55000% 20-22.01.30*	USD	150 000			150 000	121 560	0.04	
PPG INDUSTRIES INC 1.20000% 21-15.03.26*	USD		600 000	100 000	500 000	429 488	0.13	
PROCTER & GAMBLE CO 2.70000% 16-02.02.26*	USD	50 000			50 000	46 839	0.01	
PROCTER & GAMBLE CO 3.55000% 20-25.03.40*	USD	300 000			300 000	248 424	0.08	
PROCTER & GAMBLE CO 0.55000% 20-29.10.25*	USD	350 000			350 000	306 544	0.10	
PROGRESSIVE CORP 3.20000% 20-26.03.30*	USD	250 000			250 000	216 175	0.07	
PROLOGIS LP 2.12500% 20-15.10.50*	USD	150 000			150 000	82 629	0.03	
PROSUS NV-REG S 3.83200% 20-08.02.51*	USD		200 000		200 000	108 760	0.03	
PROSUS NV-REG-S 3.68000% 20-21.01.30*	USD	200 000			200 000	148 351	0.05	
PROSUS NV-REG-S 4.19300% 22-19.01.32*	USD				200 000	144 685	0.05	
PUBLIC SERVICE ENTERPRISE GROUP INC 0.84100% 21-08.11.23*	USD		500 000	500 000				
PUBLIC SERVICE ENTERPRISE GROUP INC 2.45000% 21-15.11.31*	USD		400 000	100 000	300 000	229 834	0.07	
QUALCOMM INC 1.65000% 21-20.05.32*	USD	113 000			113 000	83 261	0.03	
QUALCOMM INC 2.60000% 17-30.01.23*	USD	200 000			200 000	195 959	0.06	
QUALCOMM INC 2.90000% 17-20.05.24*	USD	300 000			300 000	286 940	0.09	
QUALCOMM INC 4.80000% 15-20.05.45*	USD	50 000			50 000	44 521	0.01	
QUEST DIAGNOSTICS INC 4.70000% 15-30.03.45*	USD	50 000			50 000	40 515	0.01	
QUEST DIAGNOSTICS INC 2.80000% 20-30.06.31*	USD	250 000			250 000	198 365	0.06	
RABOBANK NEDERLAND NV-SUB 5.25000% 15-04.08.45*	USD	250 000			250 000	209 095	0.07	
RABOBANK NEDERLAND NV/NY 3.37500% 15-21.05.25*	USD	250 000			250 000	236 591	0.07	
REALTY INCOME CORP 3.87500% 14-15.07.24*	USD	100 000			100 000	96 616	0.03	
REALTY INCOME CORP 3.00000% 16-15.01.27*	USD	50 000			50 000	44 751	0.01	
RECKITT BENCKISER TREAS SERV-144A 2.75000% 17-26.06.24*	USD		600 000		600 000	568 704	0.18	
RELiance INDUSTRIES LTD-REG-S 4.87500% 15-10.02.45*	USD	250 000			250 000	214 044	0.07	
RELiance INDUSTRIES LTD-REG-S 3.66700% 17-30.11.27*	USD	250 000			250 000	226 270	0.07	
RELiance INDUSTRIES LTD-REG-S 2.87500% 22-12.01.32*	USD		650 000	250 000	400 000	307 145	0.10	
RELiance INDUSTRIES LTD-REG-S 3.62500% 22-12.01.52*	USD		250 000		250 000	163 908	0.05	
ROGERS COMMUNICATIONS INC 4.35000% 19-01.05.49*	USD	100 000			100 000	75 013	0.02	
ROPER TECHNOLOGIES INC 3.80000% 16-15.12.26*	USD	200 000		200 000				
ROPER TECHNOLOGIES INC 2.95000% 19-15.09.29*	USD	100 000			100 000	82 859	0.03	
ROPER TECHNOLOGIES INC 1.75000% 20-15.02.31*	USD	300 000		100 000	200 000	145 044	0.05	
ROPER TECHNOLOGIES INC 1.00000% 20-15.09.25*	USD	450 000			450 000	393 092	0.12	
ROPER TECHNOLOGIES INC 1.40000% 20-15.09.27*	USD	450 000		100 000	350 000	284 994	0.09	
RPM INTERNATIONAL INC 3.75000% 17-15.03.27*	USD		200 000		200 000	181 355	0.06	
RPM INTERNATIONAL INC 4.55000% 19-01.03.29*	USD	100 000		100 000				
SABINE PASS LIQUEFACTION LLC 5.87500% 17-30.06.26*	USD		1 200 000	900 000	300 000	295 504	0.09	
SALESFORCE.COM INC 1.50000% 21-15.07.28*	USD	555 000			555 000	458 603	0.14	
SANTANDER HOLDINGS USA INC/PA 4.50000% 15-17.07.25*	USD	100 000			100 000	94 152	0.03	
SANTANDER UK PLC 4.00000% 14-13.03.24*	USD	150 000			150 000	145 397	0.05	
SCHLUMBERGER INVESTMENT SA 2.65000% 20-26.06.30*	USD	500 000		100 000	400 000	327 468	0.10	
SEMPRA ENERGY 3.40000% 18-01.02.28*	USD	300 000			300 000			
SEMPRA ENERGY 4.00000% 18-01.02.48*	USD	300 000		300 000				
SHELL INTERNATIONAL FINANCE BV 2.00000% 19-07.11.24*	USD		200 000		200 000	186 998	0.06	
SHELL INTERNATIONAL FINANCE BV 2.75000% 20-06.04.30*	USD		750 000	450 000	300 000	252 096	0.08	
SHELL INTERNATIONAL FINANCE BV 3.25000% 20-06.04.50*	USD	75 000		75 000				
SHELL INTERNATIONAL FINANCE BV 2.87500% 21-26.11.41*	USD		200 000		200 000	137 857	0.04	
SHELL INTERNATIONAL FINANCE BV 3.00000% 21-26.11.51*	USD		250 000		250 000	163 120	0.05	
SHERWIN-WILLIAMS CO 4.50000% 17-01.06.47*	USD	325 000	350 000	400 000	275 000	219 414	0.07	
SHERWIN-WILLIAMS CO 2.30000% 20-15.05.30*	USD	650 000	100 000	150 000	600 000	471 690	0.15	
SHERWIN-WILLIAMS CO 3.30000% 20-15.05.50*	USD	125 000			125 000	80 678	0.03	
SHIMAO PROPERTY HOLDINGS LTD-REG-S 3.45000% 21-11.01.31*	USD	200 000		200 000				
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 2.87500% 21-11.03.41*	USD	250 000		250 000				
SIMON PROPERTY GROUP LP 3.75000% 14-01.02.24*	USD	200 000			200 000	194 014	0.06	
SIMON PROPERTY GROUP LP 2.45000% 19-13.09.29*	USD	50 000			50 000	40 028	0.01	
SIMON PROPERTY GROUP LP 3.25000% 19-13.09.49*	USD	50 000			50 000	31 882	0.01	
SIMON PROPERTY GROUP LP 3.80000% 20-15.07.50*	USD	50 000			50 000	34 492	0.01	
SIMON PROPERTY GROUP LP 2.20000% 21-01.02.31*	USD	350 000			350 000	263 290	0.08	
SKY PLC-144A 3.12500% 12-26.11.22*	USD	685 000		685 000				
SOUTHERN COPPER CORP 3.87500% 15-23.04.25*	USD		500 000	500 000				
SOUTHERN COPPER CORP 5.87500% 15-23.04.45*	USD		500 000	500 000				
STANDARD CHARTERED PLC-144A-SUB 5.70000% 14-26.03.44*	USD	200 000			200 000	165 359	0.05	
STANLEY BLACK & DECKER INC 2.30000% 20-15.03.30*	USD		600 000	100 000	500 000	397 319	0.12	
STANLEY BLACK & DECKER INC 2.75000% 20-15.11.50*	USD		100 000		100 000	59 195	0.02	
STANLEY BLACK & DECKER INC 3.00000% 22-15.05.32*	USD		250 000		250 000	201 135	0.06	
STARBUCKS CORP 2.55000% 20-15.11.30*	USD	200 000			200 000	160 539	0.05	
STARBUCKS CORP 3.10000% 18-01.03.23*	USD	200 000			200 000	195 762	0.06	
STARBUCKS CORP 3.50000% 20-15.11.50*	USD	100 000			100 000	68 876	0.02	
STARBUCKS CORP 3.75000% 17-01.12.47*	USD	50 000			50 000	36 231	0.01	
STATE STREET CORP-SUB 3.10000% 13-15.05.23*	USD	200 000		200 000				
STATE STREET CORP-SUB 2.20000% 21-03.03.31*	USD	200 000			200 000	153 280	0.05	
STRYKER CORP 2.90000% 20-15.06.50*	USD	100 000			100 000	63 804	0.02	
STRYKER CORP 3.37500% 14-15.05.24*	USD	200 000			200 000	192 390	0.06	
STRYKER CORP 4.62500% 16-15.03.46*	USD	50 000			50 000	42 926	0.01	
SUMITOMO MITSUI FIN GP INC-SUB 3.20200% 19-17.09.29*	USD	150 000			150 000	124 179	0.04	
SUMITOMO MITSUI FIN GP INC 2.34800% 20-15.01.25*	USD	200 000			200 000	184 571	0.06	
SUMITOMO MITSUI FIN GP INC 1.47400% 20-08.07.25*	USD	500 000			500 000	443 854	0.14	
SUMITOMO MITSUI FIN GRP INC 2.13000% 20-08.07.30*	USD	200 000			200 000	150 771	0.05	
SUMITOMO MITSUI FIN GP INC 1.90200% 21-17.09.28*	USD	200 000			200 000	158 390	0.05	
SUMITOMO MITSUI FINANCIAL GROUP INC 2.29600% 21-12.01.41*	USD	200 000			200 000	120 437	0.04	
SUZANO AUSTRIA GMBH 3.75000% 20-15.01.31*	USD	150 000	300 000	100 000	350 000	268 700	0.08	
SYNCHRONY FINANCIAL 5.15000% 19-19.03.29*	USD	150 000			150 000	134 156	0.04	
SYSCO CORP 3.30000% 16-15.07.26*	USD		250 000		250 000	230 088	0.07	
SYSCO CORP 3.75000% 15-01.10.25*	USD	50 000			50 000	47 364	0.01	
SYSCO CORP 4.45000% 18-15.03.48*	USD	100 000			100 000	79 928	0.02	
SYSCO CORP 5.65000% 20-01.04.25*	USD	600 000		600 000				
T-MOBILE USA INC 3.00000% 21-15.02.41*	USD	150 000			150 000	98 672	0.03	
T-MOBILE USA INC 3.50000% 21-15.04.25*	USD	300 000			300 000	282 213	0.09	
T-MOBILE USA INC 3.60000% 21-15.11.60*	USD		200 000		200 000	126 338	0.04	
T-MOBILE USA INC 3.87500% 21-15.04.30*	USD	400 000			400 000	349 218	0.11	
T-MOBILE USA INC 4.50000% 21-15.04.50*	USD	150 000	150 000		300 000	236 384	0.07	
T-MOBILE USA-144A 2.70000% 21-15.03.32*	USD		200 000	200 000				
TAKEDA PHARMACEUTICAL CO LTD 4.40000% 19-26.11.23*	USD	300 000			300 000	293 482	0.09	
TAKEDA PHARMACEUTICAL CO LTD 2.05000% 20-31.03.30*	USD	200 000			200 000	156 226	0.05	
TAKEDA PHARMACEUTICAL CO LTD 3.02500% 20-09.07.40*	USD	300 000			300 000	211 649	0.07	
TARGA RESOURCES CORP 4.20000% 22-01.02.33*	USD		300 000	300 000				
TARGET CORP 2.65000% 20-15.09.30*	USD	300 000			300 000	250 167	0.08	
TARGET CORP 3.50000% 14-01.07.24*	USD	175 000			175 000	169 118	0.05	
TARGET CORP 3.90000% 17-15.11.47*	USD		100 000		100 000	79 233	0.02	
TELEDYNE TECHNOLOGIES INC 2.75000% 21-01.04.31*	USD	150 000		150 000				
TELEFONICA EMISIONES SA 4.66500% 18-06.03.38*	USD	300 000			300 000	228 242	0.07	
TEXAS INSTRUMENTS INC 4.15000% 18-15.05.48*	USD	50 000			50 000	41 961	0.01	
TEXAS INSTRUMENTS INC 1.37500% 20-12.03.25*	USD	390 000			390 000	356 550	0.11	
TEXAS INSTRUMENTS INC 1.12500% 21-15.09.26*	USD	160 000			160 000	137 807	0.04	
THERMO FISHER SCIENTIFIC INC 5.30000% 13-01.02.44*	USD	50 000			50 000	48 211	0.02	

## UBS (CH) Investment Fund



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
THERMO FISHER SCIENTIFIC INC 4.13300% 20-25.03.25*	USD	400 000		400 000				
THERMO FISHER SCIENTIFIC INC 4.49700% 20-25.03.30*	USD	150 000		150 000				
THERMO FISHER SCIENTIFIC INC 1.21500% 21-18.10.24*	USD		750 000		750 000	686 487	0.21	
THOMSON REUTERS CORP 4.30000% 13-23.11.23*	USD	50 000			50 000	48 838	0.02	
TJX COS INC/THE 1.60000% 20-15.05.31*	USD	50 000			50 000	37 090	0.01	
TOTAL CAPITAL INTERNATIONAL SA 2.43400% 19-10.01.25*	USD		400 000	400 000				
TOTAL CAPITAL INTERNATIONAL SA 3.12700% 20-29.05.50*	USD	200 000			200 000	135 933	0.04	
TOTAL CAPITAL INTERNATIONAL SA 2.98600% 20-29.06.41*	USD	150 000			150 000	105 239	0.03	
TOTAL CAPITAL SA 3.88300% 18-11.10.28*	USD	700 000		350 000	350 000	322 995	0.10	
TOYOTA MOTOR CORP 0.68100% 21-25.03.24*	USD		550 000	400 000	150 000	139 262	0.04	
TOYOTA MOTOR CORP 2.76000% 19-02.07.29*	USD	100 000			100 000	86 068	0.03	
TOYOTA MOTOR CREDIT CORP 1.90000% 21-12.09.31*	USD		600 000	300 000	300 000	228 425	0.07	
TRANSCANADA PIPELINES LTD 6.10000% 10-01.06.40*	USD	200 000			200 000			
TRANSCANADA PIPELINES LTD 4.75000% 18-15.05.38*	USD	150 000		150 000				
TRANSCANADA PIPELINES LTD 5.10000% 18-15.03.49*	USD	75 000		75 000				
TRANSCANADA PIPELINES LTD 2.50000% 21-12.10.31*	USD		450 000	100 000	350 000	265 042	0.08	
TRAVELERS COMPANIES INC 4.00000% 17-30.05.47*	USD	75 000			75 000	59 650	0.02	
TRAVELERS COS INC 2.55000% 20-27.04.50*	USD	100 000	100 000		200 000	121 616	0.04	
TRINITY ACQUISITION PLC 4.40000% 16-15.03.26*	USD	50 000			50 000	47 241	0.01	
TRUIST BANK 1.25000% 20-09.03.23*	USD	250 000			250 000	242 851	0.08	
TRUST F/1401-REG-S 4.86900% 19-15.01.30*	USD	200 000			200 000	149 889	0.05	
TSMC ARIZONA CORP 3.12500% 21-25.10.41*	USD				300 000	220 449	0.07	
TSMC ARIZONA CORP 4.12500% 22-22.04.29*	USD		300 000		300 000	279 797	0.09	
TUCSON ELECTRIC POWER CO 4.00000% 20-15.06.50*	USD	200 000		200 000				
TYSON FOODS INC 4.50000% 12-15.06.22*	USD	200 000			200 000			
TYSON FOODS INC 4.87500% 14-15.08.34*	USD	100 000			100 000	91 123	0.03	
TYSON FOODS INC 5.10000% 18-28.09.48*	USD		200 000		200 000	175 004	0.05	
UBS GROUP AG-144A 2.74600% 22-11.02.33*	USD		200 000		200 000	146 246	0.05	
UBS GROUP AG-144A 4.12500% 15-24.09.25*	USD	400 000			400 000	375 934	0.12	
UNILEVER CAPITAL CORP 2.90000% 17-05.05.27*	USD	200 000			200 000	181 157	0.06	
UNILEVER CAPITAL CORP 3.37500% 18-22.03.25*	USD	150 000			150 000	143 031	0.04	
UNILEVER CAPITAL CORP 0.37500% 20-14.09.23*	USD	400 000		400 000				
UNION PACIFIC CORP 2.15000% 20-05.02.27*	USD	150 000		150 000				
UNION PACIFIC CORP 2.80000% 22-14.02.32*	USD		200 000		200 000	163 968	0.05	
UNION PACIFIC CORP 3.75000% 18-15.07.25*	USD	200 000		200 000				
UNION PACIFIC CORP 3.20000% 21-20.05.41*	USD	175 000			175 000	128 390	0.04	
UNION PACIFIC CORP 3.50000% 22-14.02.53*	USD		400 000		400 000	285 118	0.09	
UNITED PARCEL SERVICE INC 5.20000% 20-01.04.40*	USD	100 000			100 000	96 063	0.03	
UNITED PARCEL SERVICE INC 5.30000% 20-01.04.50*	USD	100 000	200 000	100 000	200 000	196 745	0.06	
UNITED PARCEL SERVICE INC 3.90000% 20-01.04.25*	USD	150 000	150 000	150 000	150 000	144 780	0.05	
UNITED PARCEL SERVICE INC 4.45000% 20-01.04.30*	USD	200 000		200 000				
UNITEDHEALTH GROUP INC 6.50000% 07-15.06.37*	USD	50 000			50 000	53 363	0.02	
UNITEDHEALTH GROUP INC 4.25000% 17-15.04.47*	USD	200 000			200 000	162 529	0.05	
UNITEDHEALTH GROUP INC 2.37500% 17-15.10.22*	USD	400 000			400 000	393 413	0.12	
UNITEDHEALTH GROUP INC 3.85000% 18-15.06.28*	USD	50 000			50 000	46 255	0.01	
UNITEDHEALTH GROUP INC 3.87500% 19-15.08.59*	USD	50 000			50 000	36 631	0.01	
UNITEDHEALTH GROUP INC 1.25000% 20-15.01.26*	USD	250 000			250 000	219 448	0.07	
UNITEDHEALTH GROUP INC 2.00000% 20-15.05.30*	USD	200 000			200 000	158 352	0.05	
UNITEDHEALTH GROUP INC 2.75000% 20-15.05.40*	USD	450 000			450 000	310 123	0.10	
UNITEDHEALTH GROUP INC 3.25000% 21-15.05.51*	USD	200 000			200 000	136 596	0.04	
UNITEDHEALTH GROUP INC 4.20000% 22-15.05.32*	USD		200 000		200 000	182 823	0.06	
US BANCORP 2.40000% 19-30.07.24*	USD	300 000			300 000	283 246	0.09	
US BANK NA/CINCINNATI OH 2.80000% 15-27.01.25*	USD	350 000			350 000	329 625	0.10	
VALE OVERSEAS LTD 3.75000% 20-08.07.30*	USD		300 000		300 000	237 881	0.07	
VALERO ENERGY CORP 2.15000% 20-15.09.27*	USD	600 000		600 000				
VALERO ENERGY CORP 6.62500% 07-15.06.37*	USD	250 000		100 000	150 000	146 942	0.05	
VENTAS REALITY LP 3.75000% 14-01.05.24*	USD	50 000			50 000	48 073	0.02	
VENTAS REALITY LP 4.37500% 15-01.02.45*	USD	50 000			50 000	38 016	0.01	
VENTAS REALITY LP 4.75000% 20-15.11.30*	USD	200 000			200 000	181 296	0.06	
VERIZON COMMUNICATIONS INC 4.86200% 15-21.08.46*	USD		250 000		250 000	212 225	0.07	
VERIZON COMMUNICATIONS INC 4.67200% 15-15.03.55*	USD	200 000		200 000				
VERIZON COMMUNICATIONS INC 4.81200% 17-15.03.39*	USD	150 000		150 000				
VERIZON COMMUNICATIONS INC 5.01200% 17-15.04.49*	USD	100 000		100 000				
VERIZON COMMUNICATIONS INC 4.32900% 18-21.09.28*	USD	100 000			100 000	92 610	0.03	
VERIZON COMMUNICATIONS INC 4.01600% 19-03.12.29*	USD	100 000			100 000	89 387	0.03	
VERIZON COMMUNICATIONS INC 3.15000% 20-22.03.30*	USD	200 000			200 000	167 438	0.05	
VERIZON COMMUNICATIONS INC 0.85000% 20-20.11.25*	USD	25 000			25 000	21 568	0.01	
VERIZON COMMUNICATIONS INC 2.87500% 20-20.11.50*	USD	450 000		450 000				
VERIZON COMMUNICATIONS INC 3.00000% 20-20.11.60*	USD	100 000			100 000	57 166	0.02	
VERIZON COMMUNICATIONS INC 3.55000% 21-22.03.51*	USD	400 000			400 000	276 835	0.09	
VERIZON COMMUNICATIONS INC 1.45000% 21-20.03.26*	USD	850 000	400 000	500 000	750 000	651 783	0.20	
VERIZON COMMUNICATIONS INC 2.55000% 21-21.03.31*	USD	610 000		300 000	310 000	243 614	0.08	
VERIZON COMMUNICATIONS INC 3.40000% 21-22.03.41*	USD	200 000			200 000	143 730	0.04	
VERIZON COMMUNICATIONS INC 2.85000% 21-03.09.41*	USD		300 000		300 000	196 877	0.06	
VIACOMCBS INC 4.20000% 20-19.05.32*	USD	100 000			100 000	79 804	0.02	
VIACOMCBS INC 4.75000% 20-15.05.25*	USD	300 000		161 000	139 000	134 504	0.04	
VIACOMCBS INC 5.25000% 14-01.04.44*	USD	100 000			100 000	73 541	0.02	
VICI PROPERTIES LP 4.75000% 22-15.02.28*	USD		600 000		600 000	543 016	0.17	
VIRGINIA ELECTRIC AND POWER CO 4.62500% 22-15.05.52*	USD		300 000		300 000	255 290	0.08	
VISA INC 1.10000% 20-15.02.31*	USD	200 000			200 000	147 298	0.05	
VISA INC 1.90000% 20-15.04.27*	USD	350 000			350 000	306 092	0.10	
VISA INC 2.80000% 15-14.12.22*	USD	150 000			150 000	147 286	0.05	
VISA INC 4.30000% 15-14.12.45*	USD	125 000			125 000	107 167	0.03	
VMWARE INC 1.40000% 21-15.08.26*	USD		400 000	400 000				
VMWARE INC 2.20000% 21-15.08.31*	USD	250 000			250 000	179 100	0.06	
VMWARE INC 2.95000% 17-21.08.22*	USD	200 000		200 000				
VODAFONE GROUP PLC 4.37500% 18-30.05.28*	USD	100 000			100 000	92 585	0.03	
VODAFONE GROUP PLC 4.25000% 19-17.09.50*	USD	150 000		150 000				
VODAFONE GROUP PLC 5.25000% 18-30.05.48*	USD	150 000			150 000	122 249	0.04	
VODAFONE GROUP PLC 5.12500% 19-19.06.59*	USD	200 000			200 000	159 534	0.05	
VORNADO REALTY LP 3.40000% 21-01.06.31*	USD	100 000			100 000	75 313	0.02	
VOYA FINANCIAL INC 3.65000% 16-15.06.26*	USD	100 000			100 000	92 403	0.03	
WAL-MART STORES INC 1.80000% 21-22.09.31*	USD	70 000		70 000				
WALGREENS BOOTS ALLIANCE INC 3.45000% 16-01.06.26*	USD	300 000			300 000	277 835	0.09	
WALGREENS BOOTS ALLIANCE INC 4.10000% 20-15.04.50*	USD	100 000			100 000	70 480	0.02	
WALMART INC 1.50000% 21-22.09.28*	USD		400 000		400 000	329 203	0.10	
WALMART INC 2.50000% 21-22.09.41*	USD		300 000		300 000	205 780	0.06	
WALMART INC 2.55000% 13-11.04.23*	USD	800 000		800 000				
WALMART INC 4.05000% 18-29.06.48*	USD	225 000		100 000	125 000	106 425	0.03	
WALT DISNEY CO 1.75000% 20-13.01.26*	USD	500 000			500 000	445 529	0.14	
WALT DISNEY CO 2.65000% 20-13.01.31*	USD	250 000			250 000	203 602	0.06	
WALT DISNEY CO 3.50000% 20-13.05.40*	USD	350 000			350 000	266 028	0.08	
WALT DISNEY CO 3.70000% 19-15.10.25*	USD	150 000			150 000	143 488	0.04	
WALT DISNEY CO 4.70000% 20-23.03.50*	USD	100 000			100 000	87 503	0.03	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
WALT DISNEY CO 4.75000% 19-15.11.46*	USD	200 000		200 000				
WALT DISNEY CO 6.15000% 19-01.03.37*	USD	75 000			75 000	76 187	0.02	
WASTE CONNECTIONS INC 3.05000% 20-01.04.50*	USD	100 000			100 000	65 651	0.02	
WASTE CONNECTIONS INC 3.20000% 22-01.06.22*	USD		100 000		100 000	82 403	0.03	
WASTE MANAGEMENT INC 4.15000% 19-15.07.49*	USD	100 000			100 000	83 513	0.03	
WASTE MANAGEMENT INC 2.50000% 20-15.11.50*	USD	200 000		100 000	100 000	59 939	0.02	
WASTE MANAGEMENT INC 2.00000% 21-01.06.29*	USD		350 000		350 000	284 152	0.09	
WELLS FARGO & CO 3.00000% 16-22.04.26*	USD		600 000		600 000	541 133	0.17	
WELLS FARGO & CO 3.00000% 16-23.10.26*	USD	250 000			250 000	223 029	0.07	
WELLS FARGO & CO-SUB 4.12500% 13-15.08.23*	USD	500 000		500 000				
WELLTOWER INC 2.75000% 20-15.01.31*	USD	350 000			350 000	272 394	0.08	
WELLTOWER INC 6.50000% 11-15.03.41*	USD	75 000			75 000	73 082	0.02	
WESTERN UNION CO 6.20000% 06-17.11.36*	USD	50 000			50 000	46 867	0.01	
WESTLAKE CHEMICAL CORP 4.37500% 17-15.11.47*	USD	25 000		25 000				
WESTPAC BANKING CORP 2.65000% 20-16.01.30*	USD	100 000			100 000	84 021	0.03	
WESTPAC BANKING CORP 2.15000% 21-03.06.31*	USD		300 000		300 000	235 907	0.07	
WEYERHAEUSER CO 4.00000% 19-15.11.29*	USD	300 000		100 000	200 000	177 088	0.06	
WEYERHAEUSER CO 4.00000% 20-15.04.30*	USD	200 000			200 000	174 079	0.05	
WEYERHAEUSER CO 4.00000% 22-09.03.52*	USD		200 000	100 000	100 000	72 080	0.02	
WHIRLPOOL CORP 4.60000% 20-15.05.50*	USD	250 000			250 000	184 192	0.06	
WHIRLPOOL CORP 4.70000% 12-01.06.22*	USD	100 000		100 000				
WILLIAMS COMPANIES INC 2.60000% 21-15.03.31*	USD		1 100 000	200 000	900 000	694 576	0.22	
WILLIAMS COS INC/THE 3.50000% 21-15.10.51*	USD		700 000	100 000	600 000	392 961	0.12	
WP CAREY INC 2.45000% 21-01.02.32*	USD		200 000		200 000	146 899	0.05	
WPP FINANCE 2010 3.75000% 14-19.09.24*	USD	100 000			100 000	95 448	0.03	
WW GRAINGER INC 1.85000% 20-15.02.25*	USD	200 000	300 000	200 000	300 000	276 760	0.09	
XLIT LTD-SUB 4.45000% 15-31.03.25*	USD	50 000		50 000				
ZIMMER BIOMET HOLDINGS INC 4.45000% 15-15.08.45*	USD	50 000			50 000	38 351	0.01	
ZIMMER BIOMET HOLDINGS INC 3.55000% 20-20.03.30*	USD	300 000		300 000				
ZOETIS INC 3.00000% 17-12.09.27*	USD	200 000			200 000	176 973	0.06	
<b>Total USD</b>						<b>138 559 182</b>	<b>43.24</b>	

<b>Total Notes, fixed rate</b>						<b>150 716 361</b>	<b>47.03</b>	
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<b>Notes, zero coupon</b>								
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<b>EUR</b>								
CNH INDUSTRIAL FINANCE EUROPE SA-REG-S 0.00000% 20-01.04.24*	EUR		200 000		200 000	183 959	0.06	
MEDTRONIC GLOBAL HOLDINGS SCA 0.00000% 20-15.10.25*	EUR	350 000			350 000	306 388	0.10	
MONDELEZ INTER HOLD NZ BV-REG-S 0.00000% 20-22.09.26*	EUR	300 000			300 000	250 967	0.08	
NOVARTIS FINANCE SA-REG-S 0.00000% 20-23.09.28*	EUR	100 000			100 000	79 578	0.02	
<b>Total EUR</b>						<b>820 893</b>	<b>0.26</b>	

<b>Total Notes, zero coupon</b>						<b>820 893</b>	<b>0.26</b>	
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<b>Notes, floating rate</b>								
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<b>EUR</b>								
AEGON NV-REG-S-SUB 4.000%/VAR 14-25.04.44*	EUR	100 000			100 000	92 296	0.03	
ALLIANZ SE-REG-S-SUB 2.121%/VAR 20-08.07.50*	EUR	200 000			200 000	149 873	0.05	
BANCO DE SABADELL SA-REG-S 0.625%/VAR 19-07.11.25*	EUR	300 000			300 000	266 764	0.08	
ENEL SPA-REG-S-SUB 1.375%/VAR 21-PRP*	EUR		300 000		300 000	214 088	0.07	
ENEL SPA-REG-S-SUB 1.875%/VAR 21-PRP*	EUR		100 000		100 000	63 223	0.02	
ENEL SPA-REG-S-SUB 2.250%/VAR 20-PRP*	EUR	200 000			200 000	155 240	0.05	
ENGIE SA-REG-S-SUB 1.500%/VAR 20-PRP*	EUR	100 000	100 000		200 000	147 285	0.05	
ENI SPA-REG-S-SUB 2.625%/VAR 20-PRP*	EUR	350 000	500 000	650 000	200 000	165 123	0.05	
ENI SPA-REG-S-SUB 2.750%/VAR 21-PRP*	EUR	100 000	150 000		250 000	168 867	0.05	
HANNOVER RUECK SE-REG-S-SUB 1.750%/VAR 20-08.10.40*	EUR	200 000			200 000	146 415	0.05	
HSBC HOLDINGS PLC-REG-S 0.309%/VAR 20-13.11.26*	EUR	300 000			300 000	253 885	0.08	
IBERDROLA INTERNATIONAL BV-REG-S-SUB 3.250%/VAR 19-PRP*	EUR	400 000		100 000	300 000	271 910	0.08	
IBERDROLA INTERNATIONAL BV-REG-S 2.250%/VAR 20-PRP*	EUR	200 000			200 000	144 892	0.05	
IBERDROLA INTERNATIONAL BV-REG-S-SUB 1.825%/VAR 21-PRP*	EUR	100 000			100 000	68 836	0.02	
ING GROEP NV-REG-S 1.750%/VAR 22-16.02.31*	EUR		200 000		200 000	155 984	0.05	
MORGAN STANLEY 0.495%/VAR 20-26.10.29*	EUR	150 000			150 000	114 843	0.04	
MORGAN STANLEY 0.497%/VAR 21-07.02.31*	EUR	200 000		100 000	100 000	72 398	0.02	
OMV AG-REG-S-SUB 2.500%/VAR 20-PRP*	EUR	100 000	300 000	100 000	300 000	246 916	0.08	
OMV AG-REG-S-SUB 2.875%/VAR 20-PRP*	EUR	300 000	400 000	300 000	400 000	304 308	0.09	
SAMPO OYJ-REG-S-SUB 2.500%/VAR 20-03.09.52*	EUR	200 000			200 000	140 617	0.04	
STANDARD CHARTERED PLC-REG-S-SUB 2.500%/VAR 20-09.09.30*	EUR	200 000			200 000	175 527	0.05	
SWEDBANK AB-REG-S 0.300%/VAR 21-20.05.27*	EUR	395 000			395 000	331 728	0.10	
VOLKSWAGEN INTL FINANCE NV-REG-S-SUB 3.500%/VAR 20-PRP*	EUR	400 000			400 000	349 808	0.11	
<b>Total EUR</b>						<b>4 200 824</b>	<b>1.31</b>	

<b>GBP</b>								
AVIVA PLC-REG-S-SUB 4.000%/VAR 20-03.06.55*	GBP	100 000			100 000	72 888	0.02	
LEGAL & GENERAL GROUP PLC-REG-S-SUB 4.500%/VAR 20-01.11.50*	GBP	100 000			100 000	84 152	0.03	
LLOYDS BANKING GROUP-REG-S-SUB 2.707%/VAR 20-03.12.35*	GBP	100 000			100 000	72 940	0.02	
RL FINANCE BONDS NO 4 PLC-REG-S-SUB 4.875%/VAR 19-07.10.49*	GBP	100 000			100 000	72 157	0.02	
<b>Total GBP</b>						<b>302 136</b>	<b>0.09</b>	

<b>USD</b>								
ABN AMRO BANK NV-REG-S-SUB 4.400%/VAR 17-27.03.28*	USD	600 000		600 000				
BANCO DE CREDITO DEL PERU-REG-S-SUB 3.125%/VAR 20-01.07.30*	USD	100 000			100 000	86 294	0.03	
BANCO SANTANDER SA 1.722%/VAR 21-14.09.27*	USD		600 000		600 000	488 547	0.15	
BANK OF AMERICA CORP 3.419%/VAR 18-20.12.28*	USD	150 000			150 000	131 087	0.04	
BANK OF AMERICA CORP 1.734%/VAR 21-22.07.27*	USD		500 000		500 000	422 208	0.13	
BANK OF AMERICA CORP 3.311%/VAR 21-22.04.42*	USD	450 000			450 000	311 380	0.10	
BANK OF AMERICA CORP 2.299%/VAR 21-21.07.32*	USD	200 000			200 000	147 113	0.05	
BANK OF AMERICA CORP 2.972%/VAR 21-21.07.52*	USD	200 000			200 000	120 732	0.04	
BANK OF AMERICA CORP 2.572%/VAR 21-20.10.32*	USD		400 000	200 000	200 000	150 556	0.05	
BANK OF AMERICA CORP 2.551%/VAR 22-04.02.28*	USD		500 000		500 000	428 178	0.13	
BARCLAYS PLC 1.007%/VAR 20-10.12.24*	USD	350 000			350 000	324 251	0.10	
BARCLAYS PLC 2.279%/VAR 21-24.11.27*	USD		400 000		400 000	329 732	0.10	
BARCLAYS PLC-SUB 3.564%/VAR 20-23.09.35*	USD	300 000			300 000	216 974	0.07	
BARCLAYS PLC-SUB 3.811%/VAR 21-10.03.42*	USD	200 000			200 000	122 833	0.04	
BBVA BANCO CONTINENTAL SA-REG-S-SUB 5.250%/VAR 14-22.09.29*	USD	100 000		100 000				
BK OF AMERICA CORP 3.004%/VAR 18-20.12.23*	USD	400 000		400 000				
CAPITAL ONE FINANCIAL CORP 5.268%/VAR 22-10.05.2033*	USD		450 000		450 000	409 093	0.13	
CITIGROUP INC 1.122%/VAR 21-28.01.27*	USD	300 000			300 000	252 610	0.08	
CITIGROUP INC 1.462%/VAR 21-09.06.27*	USD		500 000		500 000	418 995	0.13	
CITIGROUP INC 2.561%/VAR 21-01.05.32*	USD		300 000		300 000	226 672	0.07	
CITIGROUP INC 2.572%/VAR 20-03.06.31*	USD	375 000			375 000	290 299	0.09	
CITIGROUP INC 3.106%/VAR 20-08.04.26*	USD	200 000			200 000	184 501	0.06	

## UBS (CH) Investment Fund



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
CITIGROUP INC 4.075%/VAR 18-23.04.29*	USD	50 000			50 000	44 544	0.01	
CITIGROUP INC 4.910%/VAR 22-24.05.33*	USD		500 000	250 000	250 000	226 376	0.07	
CITIGROUP INC 5.316%/VAR 20-26.03.41*	USD	300 000			300 000	266 545	0.08	
CREDIT SUISSE GROUP AG-144A 4.194%/VAR 20-01.04.31*	USD	350 000			350 000	270 961	0.08	
CREDIT SUISSE GROUP AG-144A 2.193%/VAR 20-05.06.26*	USD	250 000			250 000	213 949	0.07	
DEUTSCHE BANK AG/NEW YORK NY 3.547%/VAR 20-18.09.31*	USD	300 000			300 000	225 134	0.07	
DNB BANK ASA-REG-S 1.605%/VAR 21-30.03.28*	USD	500 000			500 000	409 730	0.13	
GOLDMAN SACHS GROUP 4.411%/VAR 18-23.04.39*	USD	50 000			50 000	40 776	0.01	
GOLDMAN SACHS GROUP INC/THE 1.093%/VAR 20-09.12.26*	USD	200 000			200 000	169 867	0.05	
GOLDMAN SACHS GROUP INC 2.615%/VAR 21-22.04.32*	USD	350 000			350 000	267 022	0.08	
GOLDMAN SACHS GROUP INC/THE 0.657%/VAR 21-10.09.24*	USD	500 000		500 000				
GOLDMAN SACHS GROUP 2.908%/VAR 21-21.07.42*	USD	100 000	250 000		350 000	221 487	0.07	
GOLDMAN SACHS GROUP INC 1.948%/VAR 21-21.10.27*	USD		800 000	400 000	400 000	336 678	0.11	
GOLDMAN SACHS GROUP INC/THE 3.102%/VAR 22-24.02.33*	USD		300 000	200 000	100 000	78 175	0.02	
GOLDMAN SACHS GROUP INC 3.615%/VAR 22-15.03.28*	USD		500 000		500 000	447 859	0.14	
HSBC HOLDINGS PLC 1.162%/VAR 21-22.11.24*	USD		1 000 000	800 000	200 000	186 017	0.06	
HSBC HOLDINGS PLC 2.099%/VAR 20-04.06.26*	USD	400 000			400 000	352 546	0.11	
HSBC HOLDINGS PLC 2.357%/VAR 20-18.08.31*	USD	200 000			200 000	144 677	0.05	
HSBC HOLDINGS PLC 2.013%/VAR 20-22.09.28*	USD	600 000			600 000	472 005	0.15	
HSBC HOLDINGS PLC 2.804%/VAR 21-24.05.32*	USD	250 000			250 000	180 797	0.06	
HSBC HOLDINGS PLC 2.871%/VAR 21-22.11.32*	USD		500 000	300 000	200 000	143 391	0.04	
HSBC HOLDINGS PLC 3.033%/3M LIBOR+92.3BP 17-22.11.23*	USD	200 000		200 000				
JP MORGAN CHASE & CO 1.514%/VAR 20-01.06.24*	USD	600 000		600 000				
JP MORGAN CHASE & CO 1.470%/VAR 21-22.09.27*	USD		400 000		400 000	332 915	0.10	
JPMORGAN CHASE & CO 2.739%/VAR 19-15.10.30*	USD	300 000			300 000	240 085	0.07	
JPMORGAN CHASE & CO 2.301%/VAR 19-15.10.25*	USD	200 000			200 000	184 601	0.06	
JPMORGAN CHASE & CO 2.182%/VAR 20-01.06.28*	USD	500 000			500 000	418 551	0.13	
JPMORGAN CHASE & CO 2.525%/VAR 20-19.11.41*	USD	300 000			300 000	184 336	0.06	
JPMORGAN CHASE & CO 1.953%/VAR 21-04.02.32*	USD	350 000			350 000	254 828	0.08	
JPMORGAN CHASE & CO 6M SOFR+58BP 21-16.03.24*	USD		800 000	800 000				
JPMORGAN CHASE & CO 3.157%/VAR 21-22.04.42*	USD	550 000			550 000	370 640	0.12	
JPMORGAN CHASE & CO 2.545%/VAR 21-08.11.32*	USD		300 000		300 000	224 059	0.07	
JPMORGAN CHASE & CO 2.947%/VAR 22-24.02.28*	USD		400 000		400 000	348 117	0.11	
JPMORGAN CHASE & CO-SUB 2.956%/VAR 20-13.05.31*	USD	100 000			100 000	77 962	0.02	
JPMORGAN CHASE & CO 3.109%/VAR 20-22.04.51*	USD	175 000			175 000	108 741	0.03	
LLOYDS BANKING GROUP PLC 3.574%/3M LIBOR+120.5BP 17-07.11.28*	USD	300 000			300 000	258 955	0.08	
LLOYDS BANKING GROUP PLC 2.438%/VAR 20-05.02.26*	USD	400 000			400 000	361 717	0.11	
METLIFE INC-SUB 6.400%/3M LIBOR+220.5BP 06-15.12.66*	USD	200 000			200 000	189 817	0.06	
MITSUBISHI UFJ FINANCIAL GROUP INC 0.848%/VAR 20-15.09.24*	USD	400 000		400 000				
MITSUBISHI UFJ FINANCIAL GP INC 1.538%/VAR 21-20.07.27*	USD	300 000		300 000				
MIZUHO FINANCIAL GROUP INC 2.226%/3M LIBOR+83BP 20-25.05.26*	USD	700 000		700 000				
MIZUHO FINANCIAL GROUP INC 2.201%/VAR 20-10.07.31*	USD	200 000			200 000	149 917	0.05	
MIZUHO FINANCIAL GROUP INC 1.554%/VAR 21-09.07.27*	USD	200 000			200 000	167 811	0.05	
MORGAN STANLEY 0.529%/VAR 21-25.01.24*	USD	600 000		600 000				
MORGAN STANLEY 0.790%/VAR 21-30.05.25*	USD		500 000		500 000	452 953	0.14	
MORGAN STANLEY 0.985%/VAR 20-10.12.26*	USD	200 000			200 000	169 741	0.05	
MORGAN STANLEY 3.591%/VAR 17-22.07.28*	USD	150 000			150 000	132 813	0.04	
MORGAN STANLEY 3.737%/VAR 18-24.04.24*	USD	125 000			125 000	121 741	0.04	
MORGAN STANLEY 5.597%/VAR 20-24.03.51*	USD	300 000	100 000		400 000	376 843	0.12	
MORGAN STANLEY-SUB 2.484%/VAR 21-16.09.36*	USD	200 000			200 000	141 068	0.04	
NATWEST GROUP PLC 3.073%/VAR 20-22.05.28*	USD	400 000			400 000	338 323	0.11	
NIPPON LIFE INS-144A-SUB 3.400%/VAR 20-23.01.50*	USD	200 000	200 000		400 000	331 110	0.10	
OVERSEA-CHINESE BKING-REG-S-SUB 1.832%/VAR 20-10.09.30*	USD	200 000			200 000	176 122	0.05	
PRUDENTIAL FINANCIAL INC-SUB 5.625%/VAR 12-15.06.43*	USD	150 000		150 000				
PRUDENTIAL FINANCIAL INC-SUB 5.700%/VAR 18-15.09.24*	USD	100 000			100 000	91 904	0.03	
SANTANDER UK GROUP HOLD PLC 2.469%/VAR 22-11.01.28*	USD		500 000		500 000	409 584	0.13	
SEMPRA ENERGY-SUB 4.125%/VAR 21-01.04.52*	USD		100 000		100 000	77 264	0.02	
SOCIETE GENERALE SA-144A 2.889%/VAR 21-09.06.32*	USD		200 000		200 000	143 799	0.04	
STANDARD CHARTERED PLC-144A 4.305%/VAR 19-21.05.30*	USD	200 000			200 000	173 014	0.05	
STANDARD CHARTERED PLC-144A-SUB 3.265%/VAR 20-18.02.36*	USD	200 000			200 000	144 517	0.05	
STANDARD CHARTERED PLC-144A 1.456%/VAR 21-14.01.27*	USD	400 000			400 000	333 223	0.10	
TYCO ELECTRONICS GROUP SA 7.125%/RATING LKD 08-01.10.37*	USD	50 000			50 000	55 679	0.02	
WESTPAC BANKING CORP-SUB 2.668%/VAR 20-15.11.35*	USD	400 000			400 000	291 578	0.09	
<b>Total USD</b>						<b>17 594 918</b>	<b>5.49</b>	

<b>Total Notes, floating rate</b>	<b>22 097 877</b>	<b>6.90</b>
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#### Medium term notes, fixed rate

#### AUD

AUSNET SERVICES HOLDINGS PTY LTD 2.60000% 19-31.07.29*	AUD	100 000			100 000	50 081	0.02	
AUSNET SERVICES HOLDINGS PTY LTD 4.30100% 22-30.03.28*	AUD		800 000		800 000	468 745	0.15	
LEND LEASE FINANCE LTD-REG-S 3.70000% 21-31.03.31*	AUD	200 000			200 000	101 087	0.03	
QANTAS AIRWAYS LTD 3.15000% 21-27.09.28*	AUD		300 000		300 000	158 308	0.05	
TELSTRA CORP LTD-REG-S 4.00000% 17-19.04.27*	AUD	200 000			200 000	120 683	0.04	
WESTPAC BANKING CORP-REG-S 2.25000% 19-16.08.24*	AUD	300 000			300 000	181 680	0.06	
<b>Total AUD</b>						<b>1 080 584</b>	<b>0.34</b>	

#### CAD

TELLUS CORP 4.40000% 15-29.01.46*	CAD	75 000			75 000	44 263	0.01	
TOYOTA CREDIT CANADA INC 3.04000% 18-12.07.23*	CAD	200 000			200 000	141 477	0.04	
<b>Total CAD</b>						<b>185 739</b>	<b>0.06</b>	

#### EUR

ABERTIS INFRAESTRUCTURAS SA-REG-S 3.00000% 19-27.03.31*	EUR	200 000	200 000		400 000	333 890	0.10	
ABERTIS INFRAESTRUCTURAS SA-REG-S 1.25000% 20-07.02.28*	EUR	500 000	300 000	400 000	400 000	324 108	0.10	
ABN AMRO BANK NV 2.50000% 13-29.11.23*	EUR	150 000			150 000	144 272	0.05	
ACCIONA ENERGIA FINANCIACION-REG-S 0.37500% 21-07.10.27*	EUR		100 000	100 000				
AIRBUS GROUP FINANCE BV-REG-S 1.37500% 16-13.05.31*	EUR	150 000			150 000	118 640	0.04	
AIRBUS GROUP FINANCE BV-REG-S 0.87500% 16-13.05.26*	EUR	300 000		300 000				
AIRBUS SE-REG-S 1.37500% 20-09.06.26*	EUR		600 000	400 000	200 000	181 222	0.06	
AIRBUS SE-REG-S 1.62500% 20-09.06.30*	EUR	500 000	750 000	875 000	375 000	311 424	0.10	
AIRBUS SE-REG-S 2.37500% 20-09.06.40*	EUR	200 000			200 000	145 310	0.05	
AKELIUS RESIDENTIAL PROP FIN BV-REG-S 1.12500% 20-11.01.29*	EUR	200 000			200 000	148 550	0.05	
AKZO NOBEL NV-REG-S 1.62500% 20-14.04.30*	EUR	200 000		100 000	100 000	79 419	0.02	
AKZO NOBEL NV-REG-S 1.50000% 22-28.03.28*	EUR		200 000		200 000	169 508	0.05	
AKZO NOBEL SWEDEN FINANCE AB-REG-S 2.62500% 12-27.07.22*	EUR	200 000		200 000				
ALLIANZ FINANCE II BV-REG-S 0.87500% 17-06.12.27*	EUR	100 000			100 000	86 094	0.03	
AMADEUS IT GROUP SA-REG-S 1.87500% 20-24.09.28*	EUR	200 000			200 000	167 977	0.05	
ANHEUSER-BUSCH INBEV SA/NV 2.87500% 12-25.09.24*	EUR	150 000			150 000	144 534	0.05	
ANHEUSER-BUSCH INBEV SA/NV-REG-S 2.75000% 16-17.03.36*	EUR	150 000			150 000	120 396	0.04	
ANHEUSER-BUSCH INBEV SA/NV-REG-S 2.12500% 20-02.12.27*	EUR	100 000			100 000	89 302	0.03	
ANHEUSER-BUSCH INBEV SA/NV-REG-S 2.87500% 20-02.04.32*	EUR	200 000			200 000	174 490	0.05	
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.37500% 19-17.09.29*	EUR	100 000			100 000	74 432	0.02	

## UBS (CH) Investment Fund

### – Global Corporate Bonds Climate Aware (CHF hedged) II



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
APPLE INC 1.00000% 14-10.11.22*	EUR	100 000			100 000	96 385	0.03	
APRR SA-REG-S 0.12500% 20-18.01.29*	EUR		100 000		100 000	77 735	0.02	
APRR SA-REG-S 1.25000% 20-14.01.27*	EUR	100 000			100 000	88 100	0.03	
APRR SA-REG-S 1.50000% 17-17.01.33*	EUR		200 000		200 000	155 404	0.05	
AROUNDTOWN SA-REG-S 1.87500% 17-19.01.26*	EUR	200 000		200 000				
AROUNDTOWN SA-REG-S 1.00000% 17-07.01.25*	EUR		400 000		400 000	347 637	0.11	
ASML HOLDING NV-REG-S 2.25000% 22-17.05.32*	EUR		200 000		200 000	173 135	0.05	
ASSICURAZIONI GENERALI SPA 5.12500% 09-16.09.24*	EUR	50 000			50 000	49 774	0.02	
ASSICURAZIONI GENERALI SPA-REG-S-SUB 2.42900% 20-14.07.31*	EUR	200 000			200 000	142 223	0.04	
ASTM SPA-REG-S 2.37500% 21-25.11.33*	EUR		200 000	200 000				
AUCHAN HOLDING SA-REG-S 2.87500% 20-29.01.26*	EUR	100 000			100 000	89 498	0.03	
BANCA INTESA SPA-REG-S 0.75000% 21-16.03.28*	EUR		100 000		100 000	77 387	0.02	
BANCO BILBAO VIZCAYA ARGENT-REG-S-SUB 3.50000% 17-10.02.27*	EUR	100 000			100 000	90 605	0.03	
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.75000% 20-04.06.25*	EUR	300 000			300 000	270 119	0.08	
BANCO SANTANDER SA-REG-S 1.37500% 15-14.12.22*	EUR	400 000		400 000				
BANCO SANTANDER SA-REG-S 1.37500% 20-05.01.26*	EUR	500 000			500 000	440 177	0.14	
BANK OF AMERICA CORP-REG-S 2.37500% 14-19.06.24*	EUR	400 000			400 000	380 117	0.12	
BANQUE FEDER DU CREDIT MUTUE-REG-S 0.75000% 19-15.06.23*	EUR		500 000	500 000				
BANQUE FEDER DU CREDIT MUTUE-REG-S-SUB 1.87500% 19-18.06.29*	EUR	100 000			100 000	77 234	0.02	
BAT INTERNATIONAL FINANCE PLC-REG-S 3.12500% 14-06.03.29*	EUR	100 000			100 000	81 410	0.03	
BAT NETHERLANDS FINANCE BV-REG-S 2.37500% 20-07.10.24*	EUR	200 000			200 000	186 454	0.06	
BAXTER INTERNATIONAL INC 1.30000% 19-15.05.29*	EUR	100 000			100 000	80 235	0.03	
BAYER CAPITAL CORP BV-REG-S 1.25000% 14-13.11.23*	EUR	100 000			100 000	94 464	0.03	
BERTELSMANN SE & CO KGAA 1.50000% 20-15.05.30*	EUR	200 000			200 000	163 568	0.05	
BMW FINANCE NV-REG-S 1.12500% 18-10.01.28*	EUR	100 000		100 000				
BMW FINANCE NV-REG-S 0.87500% 20-14.01.32*	EUR	100 000			100 000	75 236	0.02	
BMW FINANCE NV-REG-S 0.50000% 22-22.02.25*	EUR		200 000	200 000				
BMW FINANCE NV-REG-S 1.00000% 22-22.05.28*	EUR		400 000		400 000	337 928	0.11	
BNP PARIBAS 2.87500% 13-26.09.23*	EUR	200 000			200 000	193 122	0.06	
BNP PARIBAS SA-REG-S 1.37500% 19-28.05.29*	EUR	100 000			100 000	78 125	0.02	
BNP PARIBAS-REG-S 1.00000% 18-17.04.24*	EUR	400 000			400 000	373 011	0.12	
BP CAPITAL MARKETS PLC-REG-S 2.51900% 20-07.04.28*	EUR	250 000			250 000	224 836	0.07	
BPCE SA-REG-S 1.00000% 22-14.01.32*	EUR		300 000		300 000	211 035	0.07	
BRENTTAG FINANCE BV-REG-S 0.50000% 21-06.10.29*	EUR		100 000	100 000				
BRITISH TELECOMMUNICATIONS PLC-REG-S 1.12500% 16-10.03.23*	EUR	100 000		100 000				
CAIXABANK SA-REG-S 0.37500% 20-03.02.25*	EUR	200 000			200 000	178 692	0.06	
CARLSBERG BREWERIES AS-REG-S 2.62500% 12-15.11.22*	EUR	100 000			100 000	96 464	0.03	
CARREFOUR SA-REG-S 1.75000% 18-04.05.26*	EUR	100 000			100 000	89 962	0.03	
CARREFOUR SA-REG-S 2.62500% 20-15.12.27*	EUR	100 000			100 000	90 136	0.03	
CIE DE SAINT-GOBAIN-REG-S 1.12500% 18-23.03.26*	EUR		200 000	200 000				
CIE FIN & INDUSTRIELLE DES AUTO-REG-S 0.37500% 16-07.02.25*	EUR		200 000		200 000	181 699	0.06	
CITIGROUP INC-REG-S 0.75000% 16-26.10.23*	EUR	100 000			100 000	94 139	0.03	
CITIGROUP INC-REG-S 1.25000% 19-10.04.29*	EUR	100 000			100 000	79 684	0.02	
COCA-COLA HBC FINANCE BV-REG-S 1.62500% 19-14.05.31*	EUR	100 000			100 000	77 729	0.02	
COMMERZBANK AG-REG-S 0.87500% 20-22.01.27*	EUR	200 000			200 000	162 934	0.05	
CREDIT AGRICOLE SA-REG-S 1.12500% 22-12.07.32*	EUR		300 000		300 000	212 822	0.07	
CREDIT AGRICOLE SA/LDN-REG-S 1.00000% 19-03.07.29*	EUR	100 000			100 000	80 019	0.02	
CREDIT MUTUEL ARKEA SA-REG-S 1.12500% 19-23.05.29*	EUR	100 000			100 000	79 307	0.02	
CREDIT MUTUEL ARKEA SAC-REG-S 0.87500% 21-11.03.33*	EUR	100 000			100 000	66 887	0.02	
CREDIT MUTUEL ARKEA SAC-REG-S 0.87500% 21-25.10.31*	EUR		100 000		100 000	70 036	0.02	
CREDIT SUISSE AG/LONDON-REG-S 0.45000% 20-19.05.25*	EUR	150 000			150 000	131 703	0.04	
CREDIT SUISSE AG/LONDON-REG-S 0.25000% 21-01.09.28*	EUR		500 000		500 000	365 079	0.11	
CTP BV-REG-S 0.50000% 21-21.06.25*	EUR		300 000		300 000	249 203	0.08	
DAIMLER AG-REG-S 1.12500% 19-08.08.34*	EUR	400 000		400 000				
DAIMLER AG-REG-S 2.00000% 20-22.08.26*	EUR		500 000		500 000	461 038	0.14	
DAIMLER AG-REG-S 2.37500% 20-22.05.30*	EUR		400 000		400 000	352 866	0.11	
DANSKE BANK AS-REG-S-SUB 1.50000% 20-02.09.30*	EUR	300 000			300 000	252 443	0.08	
DEUTSCHE BANK AG-REG-S 2.62500% 19-12.02.26*	EUR	100 000			100 000	89 097	0.03	
DEUTSCHE BANK-REG-S 2.37500% 13-11.01.23*	EUR	100 000			100 000	96 548	0.03	
DEUTSCHE POST AG-REG-S 0.75000% 20-20.05.29*	EUR	200 000		200 000				
DEUTSCHE POST AG-REG-S 1.00000% 20-20.05.32*	EUR	100 000		100 000				
DEUTSCHE TELEKOM AG-REG-S 0.50000% 19-05.07.27*	EUR	200 000			200 000	169 506	0.05	
DEUTSCHE TELEKOM INTL FINANCE-REG-S 0.87500% 17-30.01.24*	EUR		500 000		500 000	470 015	0.15	
DEUTSCHE TELEKOM INTL FINANCE BV-REG-S 1.37500% 18-01.12.25*	EUR	150 000			150 000	137 358	0.04	
DSV FINANCE BV-REG-S 1.37500% 22-16.03.30*	EUR		100 000		100 000	80 016	0.02	
DSV PANALPINA FINANCE BV-REG-S 0.87500% 21-17.09.36*	EUR	100 000		100 000				
E.ON AG ECP-REG-S 0.60000% 21-01.10.32*	EUR		100 000		100 000	67 750	0.02	
E.ON INTERNATIONAL FINANCE BV-REG-S 1.50000% 18-31.07.29*	EUR	300 000		200 000	100 000	81 174	0.03	
E.ON INTERNATIONAL FINANCE BV-REG-S 1.62500% 18-30.05.26*	EUR	100 000	100 000		200 000	180 307	0.06	
E.ON SE-REG-S 0.87500% 20-20.08.31*	EUR	200 000			200 000	147 034	0.05	
EASYJET FINCO BV-REG-S 1.87500% 21-03.03.28*	EUR		500 000	400 000	100 000	74 631	0.02	
EDP FINANCE BV-REG-S 2.00000% 15-22.04.25*	EUR	200 000			200 000	185 898	0.06	
EDP FINANCE BV-REG-S 0.37500% 19-16.09.26*	EUR	100 000		100 000				
EDP FINANCE BV-REG-S 1.87500% 22-21.09.29*	EUR		500 000	300 000	200 000	167 677	0.05	
ELETRICIDADE DE PORTUGAL SA-REG-S 1.62500% 20-15.04.27*	EUR	600 000			600 000	527 731	0.16	
ENAGAS FINANCIACIONES SAU-REG-S 1.37500% 16-05.05.28*	EUR		100 000		100 000	84 751	0.03	
ENEL FINANCE INTERNATIONAL NV-REG-S 0.87500% 21-17.06.36*	EUR	200 000			200 000	113 671	0.04	
ENGIE SA-REG-S 1.75000% 20-27.03.28*	EUR	100 000			100 000	87 186	0.03	
ENI SPA-REG-S 0.37500% 21-14.06.28*	EUR	200 000			200 000	157 875	0.05	
ENI SPA-REG-S 0.62500% 20-23.01.30*	EUR	100 000		100 000				
ENI SPA-REG-S 1.25000% 20-18.05.26*	EUR	500 000		300 000	200 000	178 476	0.06	
ENI SPA-REG-S 1.50000% 15-02.02.26*	EUR	200 000		200 000				
ENI SPA-REG-S 2.00000% 20-18.05.31*	EUR	300 000		100 000	200 000	160 306	0.05	
EOANGR-REG-S 0.10000% 21-19.12.28*	EUR	100 000			100 000	75 838	0.02	
ERSTE GROUP BANK AG-REG-S 0.37500% 19-16.04.24*	EUR		800 000		800 000	736 964	0.23	
ESSILORLUXOTTICA SA-REG-S 0.37500% 19-27.11.27*	EUR	200 000			200 000	167 194	0.05	
FASTIGHETS AB BALDER-REG-S 1.25000% 20-28.01.28*	EUR	100 000			100 000	69 906	0.02	
FCA BANK SPAINRELAND-REG-S 0.12500% 20-16.11.23*	EUR	200 000		100 000	100 000	92 909	0.03	
FRESENIUS FINANCE IRELAND PLC-REG-S 0.87500% 21-01.10.31*	EUR		200 000		200 000	138 378	0.04	
FRESENIUS MED CARE AG & CO KGAA-REG-S 0.62500% 19-30.11.26*	EUR	100 000			100 000	83 881	0.03	
GE CAPITAL EUROPEAN FUNDING 6.02500% 08-01.03.38*	EUR	50 000		50 000				
GECINA SA-REG-S 1.62500% 19-29.05.34*	EUR	200 000			200 000	145 491	0.05	
GLENCORE FINANCE EUROPE LTD-REG-S 1.50000% 19-15.10.26*	EUR	100 000		100 000				
GOLDMAN SACHS GROUP INC-REG-S 1.62500% 16-27.07.26*	EUR	50 000			50 000	44 132	0.01	
GOLDMAN SACHS GROUP INC-REG-S 0.87500% 20-21.01.30*	EUR	100 000			100 000	74 487	0.02	
GOLDMAN SACHS GROUP INC-REG-S 0.25000% 21-26.01.28*	EUR	270 000			270 000	210 052	0.07	
GOLDMAN SACHS GROUP INC/THE-REG-S 1.00000% 21-18.03.33*	EUR	200 000		100 000	100 000	66 730	0.02	
GRAND CITY PROPERTIES SA-REG-S 1.37500% 17-03.08.26*	EUR	100 000			100 000	83 170	0.03	
HEIMSTADEN BOSTAD TREASURY BV 1.37500% 20-03.03.27*	EUR	100 000			100 000	78 990	0.02	
HEINEKEN NV-REG-S 1.00000% 16-04.05.26*	EUR	300 000			300 000	267 094	0.08	
HOLDING D'INFRA DE TRANSPORT SASU-REG-S 1.62500% 20-18.09.29*	EUR	400 000		400 000				
HSBC HOLDINGS PLC-REG-S 2.50000% 16-15.03.27*	EUR	150 000			150 000	133 047	0.04	
IBERDROLA FINANZAS SA-REG-S 1.62100% 17-29.11.29*	EUR		200 000		200 000	172 421	0.05	
IBERDROLA FINANZAS SA-REG-S 0.87500% 20-16.06.25*	EUR	500 000			500 000	456 568	0.14	

## UBS (CH) Investment Fund



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
IBERDROLA FINANZAS SA-REG-S 1.37500% 22-11.03.32*	EUR		800 000	100 000	700 000	552 206	0.17	
IBERDROLA INTERNATIONAL BV-REG-S 1.12500% 16-21.04.26*	EUR	300 000		300 000				
IMPERIAL BRANDS FINANCE PLC-REG-S 1.12500% 19-14.08.23*	EUR	300 000		300 000				
IMPERIAL BRANDS FINANCE NL-REG-S 1.75000% 21-18.03.33*	EUR		200 000		200 000	127 509	0.04	
INTESA SANPAOLO SPA-REG-S 4.00000% 13-30.10.23*	EUR	200 000			200 000	193 966	0.06	
INTESA SANPAOLO SPA-REG-S 2.12500% 20-26.05.25*	EUR	400 000			400 000	366 606	0.11	
INVESTOR AB-REG-S 0.37500% 20-29.10.35*	EUR	200 000	200 000	300 000	100 000	60 515	0.02	
INVESTOR AB-REG-S 1.50000% 18-12.09.30*	EUR	200 000		200 000				
IREN SPA-REG-S 0.87500% 16-04.11.24*	EUR		400 000	400 000				
ITALGAS SPA-REG-S 1.12500% 17-14.03.24*	EUR		800 000		800 000	748 059	0.23	
JPMORGAN CHASE & CO-REG-S 1.50000% 15-27.01.25*	EUR	200 000			200 000	184 787	0.06	
KBC GROUP NV-REG-S 0.75000% 16-18.10.23*	EUR	100 000			100 000	94 057	0.03	
KERING-REG-S 1.50000% 17-05.04.27*	EUR	100 000			100 000	89 751	0.03	
KLEPIERRE SA-REG-S 0.87500% 20-17.02.31*	EUR	100 000			100 000	67 066	0.02	
KLEPIERRE-REG-S 1.00000% 15-17.04.23*	EUR	100 000		100 000				
KOJAMO OYJ-REG-S 0.87500% 21-28.05.29*	EUR		200 000		200 000	134 112	0.04	
KONINKLIJKE KPN NV 5.62500% 09-30.09.24*	EUR		500 000		500 000	500 414	0.16	
LANXESS AG-REG-S 1.12500% 18-16.05.25*	EUR	100 000		100 000				
LEASEPLAN CORP NV-REG-S 0.25000% 21-07.09.26*	EUR		400 000		400 000	327 098	0.10	
LLOYDS BANK CORPORATE MARKETS PLC-REG-S 0.37500% 20-28.01.25*	EUR	300 000			300 000	268 694	0.08	
LLOYDS BANK CORPORATE MARKETS PLC-REG-S 2.37500% 20-09.04.26*	EUR	150 000			150 000	137 560	0.04	
LOGICOR FINANCING SARL-REG-S 0.75000% 19-15.07.24*	EUR	100 000			100 000	89 928	0.03	
LOGICOR FINANCING SARL-REG-S 0.87500% 21-14.01.31*	EUR	100 000			100 000	64 129	0.02	
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.75000% 17-26.05.24*	EUR	50 000			50 000	46 963	0.01	
MCDONALD'S CORP-REG-S 1.00000% 16-15.11.23*	EUR	100 000			100 000	94 214	0.03	
MERCK FINANCIAL SERVICES GMBH-REG-S 0.12500% 20-16.07.25*	EUR	300 000			300 000	268 569	0.08	
MERLIN PROPERTIES SOCIMI SA-REG-S 1.87500% 16-02.11.26*	EUR	100 000			100 000	86 781	0.03	
MERLIN PROPERTIES SOCIMI SA-REG-S 1.37500% 21-01.06.30*	EUR	100 000			100 000	71 788	0.02	
METSO OUTOTEC OYJ-REG-S 0.87500% 20-26.05.28*	EUR	100 000		100 000				
MITSUBISHI UFJ FINANCIAL GRP INC-REG-S 3.55600% 22-15.06.32*	EUR		400 000		400 000	353 300	0.11	
MIZUHO FINANCIAL GROUP INC-REG-S 0.52300% 19-10.06.24*	EUR	100 000			100 000	91 809	0.03	
MORGAN STANLEY 1.75000% 16-11.03.24*	EUR	300 000			300 000	283 044	0.09	
NATIONAL GRID NORTH AMERICA INC-REG-S 1.05400% 22-20.01.31*	EUR		300 000		300 000	221 279	0.07	
NATIONALE-NEDERLANDEN BANK NV/THE 0.50000% 21-21.09.28*	EUR	200 000			200 000	154 260	0.05	
NATURGY FINANCE BV-REG-S 0.75000% 19-28.11.29*	EUR	200 000	200 000	400 000				
NATURGY FINANCE BV-REG-S 1.25000% 20-15.01.26*	EUR	300 000		300 000				
NATWEST GROUP PLC-REG-S 2.50000% 16-22.03.23*	EUR	200 000		200 000				
NESTLE FINANCE INTERNATIONAL-REG-S 0.87500% 21-14.06.41*	EUR	100 000			100 000	62 061	0.02	
NESTLE HOLDINGS INC-REG-S 0.87500% 17-18.07.25*	EUR	200 000			200 000	183 201	0.06	
NIBC BANK NV-REG-S 0.25000% 21-09.09.26*	EUR	100 000			100 000	80 044	0.02	
NN GROUP NV-REG-S 1.62500% 17-01.06.27*	EUR	100 000			100 000	87 648	0.03	
NORDEA BANK ABP 0.37500% 19-28.05.26*	EUR	200 000			200 000	174 206	0.05	
NORDEA BANK ABP-REG-S 0.87500% 18-26.06.23*	EUR	200 000		200 000				
OMV AG-REG-S 0.75000% 20-16.06.30*	EUR	100 000		100 000				
OMV AG-REG-S 1.00000% 19-03.07.34*	EUR		100 000		100 000	67 553	0.02	
OMV AG-REG-S 2.00000% 20-09.04.28*	EUR	500 000	200 000	700 000				
OMV AG-REG-S 2.37500% 20-09.04.32*	EUR		400 000	100 000	300 000	253 204	0.08	
OMV AG-REG-S 2.62500% 12-27.09.22*	EUR	300 000		300 000				
OP CORPORATE BANK PLC-REG-S 0.10000% 20-16.11.27*	EUR	125 000			125 000	99 806	0.03	
OP CORPORATE BANK PLC 0.75000% 21-24.03.31*	EUR	100 000			100 000	69 348	0.02	
ORANGE SA 8.12500% 03-28.01.33*	EUR	50 000			50 000	63 454	0.02	
ORANGE SA-REG-S 0.12500% 20-16.09.29*	EUR	300 000		100 000	200 000	153 443	0.05	
ORANGE SA-REG-S 1.37500% 19-04.09.49*	EUR	200 000			200 000	124 745	0.04	
ORANGE SA-REG-S 2.00000% 19-15.01.29*	EUR	100 000			100 000	88 728	0.03	
PEPSICO INC 0.50000% 20-06.05.28*	EUR	300 000			300 000	248 520	0.08	
RABOBANK NEDERLAND NV 2.37500% 13-22.05.23*	EUR	100 000		100 000				
RABOBANK NEDERLAND NV 0.62500% 19-27.02.24*	EUR	200 000			200 000	186 656	0.06	
RABOBANK NEDERLAND NV-REG-S 1.12500% 19-07.05.31*	EUR	100 000			100 000	74 878	0.02	
RCI BANQUE SA-REG-S 1.00000% 16-17.05.23*	EUR	350 000		350 000				
RCI BANQUE SA-REG-S 1.62500% 17-11.04.25*	EUR	250 000		150 000	100 000	90 032	0.03	
RCI BANQUE SA-REG-S 1.75000% 19-10.04.26*	EUR	150 000			150 000	130 549	0.04	
RCI BANQUE SA-REG-S 1.12500% 20-15.01.27*	EUR	600 000	300 000	400 000	500 000	410 270	0.13	
REPSOL EUROPE FINANCE SARL-REG-S 0.87500% 21-06.07.33*	EUR		500 000	100 000	400 000	272 092	0.08	
REPSOL INTERNATIONAL FINANCE BV-REG-S 0.12500% 20-05.10.24*	EUR		400 000	300 000	100 000	91 303	0.03	
RWE AG-REG-S 2.12500% 22-24.05.26*	EUR		200 000	200 000				
RYANAIR DAC-REG-S 0.87500% 21-25.05.26*	EUR		700 000	700 000				
SAGAX EURO MTN NL BV-REG-S 1.00000% 21-17.05.29*	EUR		200 000		200 000	129 153	0.04	
SANOFI-REG-S 1.00000% 20-01.04.25*	EUR	500 000			500 000	460 829	0.14	
SANTANDER CONSUMER FINANCE SA-REG-S 0.50000% 19-14.11.26*	EUR	100 000			100 000	83 882	0.03	
SANTANDER CONSUMER FINANCE SA-REG-S 0.50000% 22-14.01.27*	EUR		300 000		300 000	249 236	0.08	
SBB TREASURY OYJ-REG-S 1.12500% 21-26.11.29*	EUR		200 000		200 000	118 368	0.04	
SCANIA CV AB-REG-S 2.25000% 20-03.06.25*	EUR	100 000		100 000				
SCENTRE GROUP TRUST 1-REG-S 2.25000% 14-16.07.24*	EUR	100 000			100 000	93 847	0.03	
SCHNEIDER ELECTRIC SE-REG-S 0.25000% 16-09.09.24*	EUR		800 000		800 000	737 109	0.23	
SHELL INTERNATIONAL FINANCE BV-REG-S 0.87500% 19-08.11.39*	EUR	100 000		100 000				
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 1.75000% 19-28.02.39*	EUR	100 000		100 000				
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 0.50000% 20-20.02.32*	EUR	300 000	100 000	300 000	100 000	72 576	0.02	
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 0.25000% 20-20.02.29*	EUR	200 000	200 000	200 000	200 000	158 146	0.05	
SKANDINAVISKA ENSKILDA BANKEN AB-REG-S 0.37500% 21-21.06.28*	EUR		300 000		300 000	234 647	0.07	
SNAM SPA-REG-S 0.62500% 21-30.06.31*	EUR		200 000		200 000	136 563	0.04	
SNAM SPA-REG-S 0.75000% 22-20.06.29*	EUR		100 000		100 000	75 016	0.02	
SNAM SPA-REG-S 1.25000% 22-20.06.34*	EUR		600 000	300 000	300 000	195 550	0.06	
SOCIETE GENERALE-REG-S 1.25000% 19-15.02.24*	EUR	100 000			100 000	93 472	0.03	
SOCIETE GENERALE-REG-S-SUB 2.62500% 15-27.02.25*	EUR	200 000			200 000	184 162	0.06	
SOCIETE GENERALE-REG-S 0.12500% 16-05.10.21*	EUR	100 000		100 000				
STANDARD CHARTERED PLC-REG-S-SUB 3.12500% 14-19.11.24*	EUR	100 000			100 000	93 436	0.03	
STELLANTIS NV-REG-S 1.25000% 21-20.06.33*	EUR		100 000		100 000	64 352	0.02	
STELLANTIS NV-REG-S 2.75000% 22-01.04.32*	EUR		200 000		200 000	156 162	0.05	
STORA ENSO OYJ-REG-S 0.62500% 20-02.12.30*	EUR	100 000		100 000				
SUMITOMO MITSUI FIN GP INC-REG-S 0.46500% 19-30.05.24*	EUR	100 000			100 000	92 050	0.03	
SVENSKA HANDELSBANKEN AB-REG-S 2.62500% 12-23.08.22*	EUR	150 000		150 000				
SVENSKA HANDELSBANKEN AB-REG-S 0.01000% 20-02.12.27*	EUR	150 000			150 000	118 261	0.04	
SYDNEY AIRPORT FINANCE CO PTY LTD-REG-S 2.75000% 14-23.04.24*	EUR	150 000		150 000				
TELEFONICA EMISIONES SA-REG-S 1.46000% 16-13.04.26*	EUR	300 000			300 000	270 339	0.08	
TELEFONICA EMISIONES SA-REG-S 0.66400% 20-03.02.30*	EUR	300 000		100 000	200 000	153 398	0.05	
TELEFONICA EMISIONES SA-REG-S 1.20100% 20-21.08.27*	EUR	200 000			200 000	171 615	0.05	
TELEKOM FINANZMANAGEMENT GMBH-REG-S 3.12500% 13-03.12.21*	EUR			50 000				
TELIA CO AB-REG-S 1.62500% 15-23.02.35*	EUR	100 000			100 000	74 063	0.02	
TERNA-TRASMISSIONE ELETTRICITA-REG-S 0.37500% 21-23.06.29*	EUR		1 200 000	1 200 000				
TESCO CORPORATE TREASURY SERVICES-REG-S 1.37500% 18-24.10.23*	EUR	300 000			300 000	282 855	0.09	
THERMO FISHER SCIENTIFIC INC 1.87500% 19-01.10.49*	EUR	100 000			100 000	60 232	0.02	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.49100% 18-04.09.30*	EUR	200 000		200 000				



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.61800% 20-18.05.40*	EUR		100 000		100 000	66 001	0.02	
TOYOTA FINANCE AUSTRALIA LTD-REG-S 2.00400% 20-21.10.24*	EUR	400 000		300 000	100 000	94 520	0.03	
TOYOTA MOTOR CREDIT CORP-REG-S 0.75000% 15-21.07.22*	EUR	150 000		150 000				
TOYOTA MOTOR CREDIT CORP-REG-S 0.12500% 21-05.11.27*	EUR	100 000	200 000		300 000	241 185	0.08	
UNIBAIL-RODAMCO SE-REG-S 1.75000% 19-01.07.49*	EUR	100 000			100 000	46 057	0.01	
UNIBAIL-RODAMCO SE-REG-S 0.62500% 20-04.05.27*	EUR	400 000			400 000	316 727	0.10	
UNIBAIL-RODAMCO SE-REG-S 0.87500% 16-21.02.25*	EUR	100 000			100 000	88 698	0.03	
UNIBAIL-RODAMCO-WESTFIELD SE-REG-S 1.37500% 21-25.05.33*	EUR		200 000		200 000	126 935	0.04	
UNICREDIT SPA-REG-S 0.32500% 21-19.01.26*	EUR	300 000			300 000	251 255	0.08	
UNICREDIT SPA-REG-S 0.50000% 19-09.04.25*	EUR	200 000			200 000	175 061	0.05	
UPM-KYMMENE OYJ-REG-S 0.12500% 20-19.11.28*	EUR	100 000		100 000				
VEOLIA ENVIRONNEMENT SA-REG-S 0.80000% 20-15.01.32*	EUR		200 000		200 000	143 893	0.04	
VIER GAS TRANSPORT GMBH-REG-S 0.12500% 19-10.09.29*	EUR		100 000		100 000	69 655	0.02	
VODAFONE GROUP PLC-REG-S 2.20000% 16-25.08.26*	EUR	100 000			100 000	92 146	0.03	
VODAFONE GROUP PLC-REG-S 1.60000% 16-29.07.31*	EUR	100 000			100 000	79 550	0.02	
VOLKSWAGEN FINANCIAL SERVICES AG-REG-S 3.37500% 20-06.04.28*	EUR	50 000			50 000	46 110	0.01	
VOLKSWAGEN FINANCIAL SERVICES AG-REG-S 3.00000% 20-06.04.25*	EUR	100 000			100 000	94 619	0.03	
VONOVIA FINANCE BV-REG-S 1.00000% 20-09.07.30*	EUR	100 000			100 000	70 496	0.02	
VONOVIA SE-REG-S 0.75000% 21-01.09.32*	EUR		300 000		300 000	188 118	0.06	
WELLS FARGO & CO-REG-S 1.00000% 16-02.02.27*	EUR	200 000			200 000	167 886	0.05	
WESFARMERS LTD-REG-S 1.25000% 14-07.10.21*	EUR	100 000		100 000				
WESTPAC BANKING CORP-REG-S 1.12500% 17-05.09.27*	EUR	100 000			100 000	85 968	0.03	
WPP FINANCE DEUTSCHLAND GMBH-REG-S 1.62500% 15-23.03.30*	EUR	100 000			100 000	78 464	0.02	
<b>Total EUR</b>						<b>32 968 491</b>	<b>10.29</b>	

#### GBP

AMERICA MOVIL SAB DE CV 4.94800% 13-22.07.33*	GBP	100 000			100 000	96 433	0.03	
ANHEUSER-BUSCH INBEV SA/NV-REG-S 2.85000% 17-25.05.37*	GBP	100 000			100 000	73 971	0.02	
ANNINGTON FUNDING PLC-REG-S 3.68500% 17-12.07.34*	GBP	100 000			100 000	80 351	0.03	
ANNINGTON FUNDING PLC-REG-S 2.92400% 21-06.10.51*	GBP		100 000		100 000	57 839	0.02	
AROUNDTOWN SA-REG-S 3.62500% 19-10.04.31*	GBP	200 000			200 000	156 800	0.05	
BANK OF AMERICA CORP-REG-S 2.30000% 16-25.07.25*	GBP	200 000			200 000	196 435	0.06	
BANQUE FEDERATIVE DUCREDIT MUTUEL-REG-S 1.00000% 21-16.07.26*	GBP	100 000			100 000	89 864	0.03	
BARCLAYS PLC-REG-S 3.00000% 19-08.05.26*	GBP	150 000			150 000	140 924	0.04	
BAT INTERNATIONAL FINANCE PLC 5.75000% 10-05.07.40*	GBP	150 000			150 000	118 664	0.04	
BLACKSTONE PROPERTY PARTNERS-REG-S 2.00000% 21-20.10.25*	GBP		200 000		200 000	183 076	0.06	
BRITISH TELECOMMUNICATIONS PLC-REG-S 3.12500% 17-21.11.31*	GBP	150 000			150 000	122 950	0.04	
BRITISH TELECOMMUNICATIONS PLC-REG-S 3.62500% 17-21.11.47*	GBP		100 000		100 000	68 803	0.02	
CADENT FINANCE PLC-REG-S 2.12500% 16-22.09.28*	GBP	100 000			100 000	85 119	0.03	
CENTRICA PLC 4.37500% 12-13.03.29*	GBP	400 000			400 000	379 651	0.12	
CPI PROPERTY GROUP SA-REG-S 2.75000% 20-22.01.28*	GBP	100 000			100 000	74 081	0.02	
DEUTSCHE TELEKOM INTL FINANCE BV 6.50000% 09-08.04.22*	GBP	50 000		50 000				
E.ON INTERNATIONAL FINANCE BV 6.37500% 02-07.06.32*	GBP	250 000			250 000	265 077	0.08	
E.ON INTERNATIONAL FINANCE BV-REG-S 6.12500% 09-06.07.39*	GBP	350 000		150 000	200 000	199 106	0.06	
E.ON INTERNATIONAL FINANCE BV-REG-S 5.50000% 09-06.07.22*	GBP	50 000		50 000				
E.ON INTERNATIONAL FINANCE BV 4.75000% 12-31.01.34*	GBP	100 000	300 000	200 000	200 000	182 071	0.06	
EAST JAPAN RAILWAY CO-REG-S 1.16200% 21-15.09.28*	GBP		400 000		400 000	333 954	0.10	
EDF ENERGY NETWORKS 5.75000% EURO MTN 04-08.03.24*	GBP	50 000			50 000	54 628	0.02	
ENEL FINANCE INTERNATIONAL NV-REG-S 5.62500% 09-14.08.24*	GBP	200 000			200 000	215 591	0.07	
GE CAPITAL UK FUNDING 5.87500% 08-18.01.33*	GBP	50 000			50 000	50 864	0.02	
GE CAPITAL UK FUNDING-REG-S 4.12500% 13-13.09.23*	GBP	100 000		100 000				
GENERAL ELECTRIC CO 5.37500% 03-18.12.40*	GBP	75 000		75 000				
GLAXOSMITHKLINE CAPITAL PLC-REG-S 1.62500% 20-12.05.35*	GBP	250 000			250 000	172 973	0.05	
GOLDMAN SACHS GROUP INC-REG-S 1.50000% 21-07.12.27*	GBP	200 000			200 000	167 803	0.05	
HEATHROW FUNDING LTD-REG-S 4.62500% 13-31.10.46*	GBP	100 000	100 000		200 000	160 926	0.05	
HEATHROW FUNDING LTD-REG-S 2.75000% 20-13.10.29*	GBP	150 000		150 000				
HENKEL AG & CO KGAA-REG-S 0.87500% 16-13.09.22*	GBP	50 000		50 000				
HSBC HOLDINGS PLC-SUB 6.00000% 10-29.03.40*	GBP	100 000			100 000	88 089	0.03	
JT INTERNATIONAL FIN SERVICES BV-REG-S 2.75000% 18-28.09.33*	GBP	100 000			100 000	77 271	0.02	
LAND SECURITIES CAPITAL MARKETS-REG-S 2.37500% 18-29.03.27*	GBP	100 000			100 000	94 541	0.03	
LEGAL & GENERAL FINANCE PLC 5.87500% 00-11.12.31*	GBP	75 000		75 000		81 338	0.03	
LLOYDS BANK PLC-SUB 7.62500% 10-22.04.25*	GBP	250 000		250 000				
MOTABILITY OPERATIONS GROUP PLC-REG-S 3.62500% 15-10.03.36*	GBP	100 000			100 000	88 443	0.03	
MOTABILITY OPERATIONS GROUP-REG-S 2.12500% 22-18.01.42*	GBP		200 000		200 000	132 224	0.04	
NATIONAL AUSTRALIA BANK LTD 5.12500% 09-09.12.21*	GBP	200 000		200 000				
NATIONAL GRID GAS PLC-REG-S 1.12500% 21-14.01.33*	GBP		200 000		200 000	130 294	0.04	
NATIONWIDE BUILDING SOCIETY-REG-S 3.25000% 16-20.01.28*	GBP	150 000			150 000	140 346	0.04	
NORDEA BANK ABP-REG-S 2.37500% 15-02.06.22*	GBP	100 000		100 000				
SCOTTISH HYDRO ELECT TRANSMISSION-REG-S 1.50000% 21-24.03.28*	GBP	300 000		300 000				
SCOTTISH HYDRO ELECTRIC-REG-S 2.12500% 21-24.03.36*	GBP	200 000		200 000				
SEVERN TRENT WATER UTILITIES FINANCE 3.62500% 13-16.01.26*	GBP	200 000			200 000	201 747	0.06	
SEVERN TRENT WATER UTILITIES FIN-REG-S 2.00000% 20-02.06.40*	GBP	200 000			200 000	126 201	0.04	
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 3.75000% 12-10.09.42*	GBP	200 000		100 000	100 000	88 761	0.03	
TELEFONICA EMISIONES SA 5.28900% 09-09.12.22*	GBP	50 000		50 000		54 891	0.02	
THAMES WATER UTILITIES FINANCE PLC 5.12500% 06-28.09.37*	GBP	50 000		50 000		46 186	0.01	
THAMES WATER UTILITIES FINANCE-REG-S 4.62500% 12-04.06.46*	GBP		100 000		100 000	83 137	0.03	
THFC FUNDING NO 2 PLC 6.35000% 09-08.07.39*	GBP	200 000			200 000	230 633	0.07	
TRITAX BIG BOX REIT PLC-REG-S 3.12500% 17-14.12.31*	GBP	100 000			100 000	83 783	0.03	
UNITED UTILITIES WATER PLC 5.75000% 09-25.03.22*	GBP	100 000		100 000				
UNITED UTILITIES WATER FIN PLC-REG-S 2.00000% 18-14.02.25*	GBP	100 000	100 000	100 000	100 000	100 069	0.03	
UNITED UTILITIES WATER FIN PLC-REG-S 1.87500% 20-03.06.42*	GBP	300 000			300 000	182 455	0.06	
UNITED UTILITIES WATER FIN PLC-REG-S 0.87500% 21-28.10.29*	GBP		200 000		200 000	155 210	0.05	
VODAFONE GROUP PLC 5.90000% 02-26.11.32*	GBP	50 000			50 000	53 029	0.02	
VOLKSWAGEN FINANCIAL SERVICES NV-REG-S 0.87500% 21-20.02.25*	GBP		300 000		300 000	284 532	0.09	
WELLS FARGO & CO-SUB 4.87500% 06-29.11.35*	GBP		200 000		200 000	172 121	0.05	
WELLS FARGO CO-REG-S 3.50000% 12-12.09.29*	GBP	200 000			200 000	179 218	0.06	
<b>Total GBP</b>						<b>6 602 473</b>	<b>2.06</b>	

#### NZD

WESTPAC NEW ZEALAND LTD 2.22000% 19-29.07.24*	NZD	100 000			100 000	52 839	0.02	
<b>Total NZD</b>						<b>52 839</b>	<b>0.02</b>	

#### USD

ABQ FINANCE LTD-REG-S 2.00000% 21-06.07.26*	USD		200 000		200 000	172 158	0.05	
AIR LEASE CORP 0.70000% 21-15.02.24*	USD	600 000			600 000	551 735	0.17	
AIR LEASE CORP 3.00000% 20-01.02.30*	USD	100 000			100 000	77 944	0.02	
AMERICAN HONDA FINANCE CORP 2.35000% 20-08.01.27*	USD	200 000		100 000	100 000	88 195	0.03	
AMERICAN HONDA FINANCE CORP 1.80000% 21-13.01.31*	USD	200 000			200 000	152 808	0.05	
AMERICAN HONDA FINANCE CORP 1.50000% 22-13.01.25*	USD		1 400 000	900 000	500 000	456 837	0.14	
AVALON BAY COMMUNITIES INC 4.20000% 13-15.12.23*	USD	400 000			400 000	390 837	0.12	
BANCO DE CREDITO E INVERSIONES SA-REG-S 2.87500% 21-14.10.31*	USD		200 000		200 000	151 734	0.05	

## UBS (CH) Investment Fund



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
BANK OF AMERICA CORP-SUB 4.00000% 15-22.01.25*	USD	150 000			150 000	142 898	0.04	
BANK OF AMERICA CORP 3.24800% 16-21.10.27*	USD	300 000			300 000	264 612	0.08	
BANK OF MONTREAL 3.30000% 19-05.02.24*	USD	100 000			100 000	96 248	0.03	
BANK OF NEW YORK CO INC 0.75000% 21-28.01.26*	USD	500 000			500 000	432 094	0.13	
BANK OF NEW YORK MELLON CORP 3.25000% 17-16.05.27*	USD	350 000			350 000	322 106	0.10	
BNP PARIBAS-144A 3.80000% 17-10.01.24*	USD	400 000			400 000	386 299	0.12	
BPCE SA 2.75000% 16-02.12.21*	USD	250 000		250 000				
CATERPILLAR FINANCIAL SERVICES CORP 0.45000% 20-14.09.23*	USD	100 000		100 000				
CATERPILLAR FINANCIAL SERVICES CORP 0.80000% 20-13.11.25*	USD	600 000		600 000				
CATERPILLAR FINANCIAL SERVICES CORP 0.60000% 21-13.09.24*	USD		400 000	100 000	300 000	273 352	0.09	
CATERPILLAR FINANCIAL SERVICES CORP 1.70000% 22-08.01.27*	USD		250 000		250 000	217 201	0.07	
CBQ FINANCE LTD-REG-S 5.00000% 18-24.05.23*	USD	200 000			200 000	195 780	0.06	
CMB INTERNATIONAL LEASING MGMT-REG-S 1.75000% 21-16.09.26*	USD		300 000		300 000	255 522	0.08	
COLGATE-PALMOLIVE CO 2.10000% 13-01.05.23*	USD	100 000			100 000	97 313	0.03	
DIB SUKUK LTD-REG-S 1.95900% 21-22.06.26*	USD		300 000		300 000	264 603	0.08	
ICICI BANK LTD/DUBAI-REG-S 4.00000% 16-18.03.26*	USD	200 000			200 000	186 429	0.06	
JOHN DEERE CAPITAL CORP 3.05000% 18-06.01.28*	USD	50 000		50 000				
JOHN DEERE CAPITAL CORP 2.35000% 22-08.03.27*	USD		300 000		300 000	266 351	0.08	
JOHN DEERE CAPITAL CORP 3.90000% 22-07.06.32*	USD		200 000		200 000	180 592	0.06	
KEYCORP 2.55000% 19-01.10.29*	USD	100 000			100 000	80 427	0.03	
MCDONALD'S CORP 1.45000% 20-01.09.25*	USD	350 000			350 000	314 096	0.10	
MCDONALD'S CORP 3.62500% 19-01.09.49*	USD	100 000			100 000	71 660	0.02	
MCDONALD'S CORP 3.80000% 18-01.04.28*	USD	150 000			150 000	138 678	0.04	
MCDONALD'S CORP 4.45000% 17-01.03.47*	USD		100 000		100 000	82 453	0.03	
MCDONALD'S CORP 4.70000% 15-09.12.35*	USD	100 000			100 000	89 867	0.03	
MCDONALDS CORP 4.20000% 20-01.04.50*	USD	150 000			150 000	118 404	0.04	
PRUDENTIAL FINANCIAL INC 6.62500% 07-01.12.37*	USD	100 000			100 000	104 248	0.03	
PRUDENTIAL FINANCIAL INC 3.70000% 19-13.03.51*	USD	100 000	200 000		300 000	217 139	0.07	
PUBLIC SERVICE ELECTRIC AND GAS CO 3.00000% 21-01.03.51*	USD		300 000		300 000	196 470	0.06	
PUBLIC SERVICE ELECTRIC & GAS CO 3.10000% 22-15.03.32*	USD		700 000	200 000	500 000	419 240	0.13	
ROYAL BANK OF CANADA 2.05000% 22-21.01.27*	USD		500 000		500 000	431 668	0.13	
SHINHAN BANK-REG-S SUB 3.87500% 16-24.03.26*	USD	200 000			200 000	185 401	0.06	
SUMITOMO CORP-REG-S 2.60000% 19-09.07.24*	USD		200 000		200 000	188 191	0.06	
SUMITOMO CORP-REG-S 1.55000% 21-06.07.26*	USD		200 000	200 000				
SUMITOMO MITSUI FIN GP INC 3.01000% 16-19.10.26*	USD	150 000			150 000	134 934	0.04	
SUN HUNG KAI PROPERTIES CAPITAL-REG-S 3.62500% 12-16.01.23*	USD	200 000			200 000	196 246	0.06	
TELEFONICA EUROPE BV 8.25000% 00-15.09.30*	USD	150 000			150 000	159 677	0.05	
TENCENT HOLDINGS LTD-REG-S 3.97500% 19-11.04.29*	USD	400 000			400 000	355 388	0.11	
TENCENT HOLDINGS LTD-REG-S 3.68000% 21-22.04.41*	USD	300 000			300 000	214 739	0.07	
TORONTO-DOMINION BANK 0.55000% 21-04.03.24*	USD	300 000			300 000	277 518	0.09	
TORONTO-DOMINION BANK/THE 1.20000% 21-03.06.26*	USD	300 000			300 000	256 199	0.08	
TOYOTA MOTOR CREDIT CORP 3.20000% 17-11.01.27*	USD	100 000			100 000	91 603	0.03	
TOYOTA MOTOR CREDIT CORP 2.15000% 20-13.02.30*	USD	100 000			100 000	80 821	0.03	
TOYOTA MOTOR CREDIT CORP 3.37500% 20-01.04.30*	USD	50 000			50 000	43 952	0.01	
TOYOTA MOTOR CREDIT CORP 1.15000% 20-13.08.27*	USD	200 000			200 000	164 702	0.05	
TOYOTA MOTOR CREDIT CORP 1.12500% 21-18.06.26*	USD	350 000		350 000				
TOYOTA MOTOR CREDIT CORP 1.90000% 22-13.01.27*	USD		250 000		250 000	216 886	0.07	
UBS AG/LONDON-144A 0.45000% 21-09.02.24*	USD	300 000			300 000	277 649	0.09	
UDR INC 2.10000% 21-15.06.33*	USD		300 000		300 000	205 203	0.06	
UDR INC 3.10000% 19-01.11.34*	USD	50 000			50 000	37 336	0.01	
VANKE REAL ESTAT HONG KONG CO LTD-REG-S 4.15000% 18-18.04.23*	USD	200 000			200 000	191 720	0.06	
WELLS FARGO & CO 3.00000% 15-19.02.25*	USD	150 000			150 000	140 330	0.04	
WELLS FARGO & CO 3.75000% 19-24.01.24*	USD	200 000			200 000	193 779	0.06	
WELLS FARGO & CO-SUB 4.30000% 15-22.07.27*	USD	400 000			400 000	368 085	0.11	
WELLS FARGO & CO-SUB 4.40000% 16-14.06.46*	USD	375 000			375 000	281 361	0.09	
<b>Total USD</b>						<b>12 149 721</b>	<b>3.79</b>	

<b>Total Medium term notes, fixed rate</b>	<b>53 039 847</b>	<b>16.55</b>
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<b>Medium term notes, zero coupon</b>		
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<b>EUR</b>							
APRR SA-REG-S 0.00000% 21-19.06.28*	EUR		1 000 000	400 000	600 000	473 571	0.15
BECTON DICKINSON AND CO 0.00000% 21-13.08.23*	EUR	100 000			100 000	94 025	0.03
BMW FINANCE NV-REG-S 0.00000% 21-11.01.26*	EUR	100 000			100 000	87 118	0.03
ENEL FINANCE INTERNATIONAL NV-REG-S 0.00000% 19-17.06.24*	EUR	800 000		250 000	550 000	503 386	0.16
GLAXOSMITHKLINE CAPITAL PLC-REG-S 0.00000% 19-23.09.23*	EUR	200 000			200 000	187 406	0.06
OMV AG-REG-S 0.00000% 19-03.07.25*	EUR		500 000	500 000			
ORANGE SA-REG-S 0.00000% 21-29.06.26*	EUR		500 000		500 000	428 816	0.13
SNAM SPA-REG-S 0.00000% 21-15.08.25*	EUR		600 000	400 000	200 000	173 591	0.05
VOLKSWAGEN LEASING GMBH-REG-S 0.00000% 21-12.07.23*	EUR	250 000		250 000			
<b>Total EUR</b>						<b>1 947 913</b>	<b>0.61</b>

<b>Total Medium term notes, zero coupon</b>	<b>1 947 913</b>	<b>0.61</b>
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<b>Medium term notes, floating rate</b>		
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<b>EUR</b>							
ALLIANZ SE-REG-S-SUB 4.750%/3M EURIBOR+360BP 13-PRP*	EUR	100 000			100 000	94 783	0.03
AVIVA PLC-REG-S-SUB 3.375%/VAR 15-04.12.45*	EUR	100 000			100 000	91 053	0.03
AXA SA-REG-S-SUB 3.250%/VAR 18-28.05.49*	EUR	100 000			100 000	83 669	0.03
AXA SA-REG-S-SUB 3.941%/VAR 14-PRP*	EUR	500 000		500 000			
BANK OF AMERICA CORP-REG-S 0.654%/VAR 20-26.10.31*	EUR	100 000			100 000	71 283	0.02
BARCLAYS PLC-REG-S 1.375%/VAR 18-24.01.26*	EUR	100 000			100 000	89 332	0.03
BARCLAYS PLC-REG-S 3.375%/VAR 20-02.04.25*	EUR	300 000			300 000	285 235	0.09
BK OF AMERICA CORP-REG-S 1.776%/3M EURIBOR+120BP 17-04.05.27*	EUR	200 000			200 000	177 697	0.06
BNP PARIBAS SA-REG-S 0.250%/VAR 21-13.04.27*	EUR		300 000		300 000	249 955	0.08
BNP PARIBAS SA-REG-S-SUB 2.625%/VAR 14-14.10.27*	EUR	200 000			200 000	192 817	0.06
BNP PARIBAS-REG-S 0.500%/VAR 21-19.01.30*	EUR	600 000			600 000	444 319	0.14
CAIXABANK SA-REG-S 0.375%/VAR 20-18.11.26*	EUR	200 000			200 000	168 440	0.05
CAIXABANK SA-REG-S-SUB VAR 21-18.06.31*	EUR	300 000			300 000	238 893	0.07
CITIGROUP INC-REG-S 1.250%/VAR 20-06.07.26*	EUR	300 000			300 000	268 558	0.08
CNP ASSURANCES-REG-S-SUB 2.500%/VAR 20-30.06.51*	EUR	100 000			100 000	75 923	0.02
COMMERZBANK AG-REG-S 0.750%/VAR 20-24.03.26*	EUR	200 000			200 000	175 180	0.05
CREDIT AGRICOLE SA-REG-S 1.000%/VAR 20-22.04.26*	EUR	500 000			500 000	448 565	0.14
DEMETER INVESTMENTS BV-REG-S-SUB 3.500%/VAR 16-01.10.46*	EUR	200 000			200 000	180 850	0.06
DEUTSCHE BANK AG-REG-S 1.375%/3M EURIBOR+185BP 20-03.09.26*	EUR	300 000			300 000	259 155	0.08
DEUTSCHE TELEKOM INTL FINANCE VAR/LINKED RATING 03-24.01.33*	EUR	50 000			50 000	62 047	0.02
DNB BANK ASA-REG-S-SUB 1.250%/VAR 17-01.03.27*	EUR	100 000		100 000			
GRAND CITY PROPERTIES SA-SUB 1.500%/VAR 20-PRP*	EUR	100 000			100 000	67 714	0.02
IBERDROLA INTERNATIONAL BV-REG-S-SUB 2.625%/VAR 18-PRP*	EUR	100 000		100 000			
ING GROEP NV-REG-S-SUB 2.500%/VAR 17-15.02.29*	EUR	200 000			200 000	185 459	0.06
ING GROEP NV-REG-S-SUB 2.125%/VAR 20-26.05.31*	EUR	600 000			600 000	514 427	0.16
ING GROEP NV-REG-S-SUB 0.875%/VAR 21-09.06.32*	EUR	200 000			200 000	155 056	0.05

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



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
JPMORGAN CHASE & CO-REG-S 1.047%/VAR 19-04.11.32*	EUR	150 000			150 000	107 681	0.03	
JPMORGAN CHASE & CO-REG-S 0.389%/3M EURIBOR+65BP 20-24.02.28*	EUR	400 000			400 000	326 562	0.10	
KBC GROUP NV-REG-S 0.125%/VAR 21-14.01.29*	EUR	100 000			100 000	76 603	0.02	
KBC GROUP NV-REG-S 0.750%/VAR 22-21.01.28*	EUR		300 000		300 000	247 426	0.08	
NATWEST GROUP PLC-REG-S-SUB 1.043%/VAR 21-14.09.32*	EUR		300 000		300 000	223 293	0.07	
NN GROUP NV-REG-S-SUB 4.625%/VAR 17-13.01.48*	EUR	100 000			100 000	87 624	0.03	
NORDEA BANK AB-REG-S-SUB 0.625%/VAR 21-18.08.31*	EUR	200 000			200 000	162 999	0.05	
NYKREDIT REALKREDIT AS-REG-S SUB 2.750%/VAR 15-17.11.27*	EUR	200 000			200 000	192 809	0.06	
ORANGE SA-REG-S-SUB 1.750%/VAR 20-PRP*	EUR	100 000			100 000	75 253	0.02	
SKANDINAVISKA ENSKILDA BANK-REG-S-SUB 1.375%/VAR 16-31.10.28*	EUR	150 000			150 000	139 683	0.04	
SOCIETE GENERALE SA-REG-S-SUB 1.125%/VAR 21-30.06.31*	EUR	200 000			200 000	159 017	0.05	
TOTAL SE-REG-S-SUB 1.625%/VAR 21-PRP*	EUR		300 000		300 000	225 043	0.07	
TOTAL SE-REG-S-SUB 2.625%/VAR 15-PRP*	EUR	100 000			100 000	88 173	0.03	
TOTAL SE-REG-S-SUB 2.125%/VAR 21-PRP*	EUR	200 000		100 000	100 000	65 118	0.02	
TOTAL SE-REG-S-SUB 3.369%/VAR 16-PRP*	EUR		800 000	600 000	200 000	176 645	0.06	
UBS GROUP AG-REG-S 0.250%/VAR 20-29.01.26*	EUR	400 000			400 000	352 250	0.11	
WELLS FARGO & CO-REG-S 1.338%/VAR 20-04.05.25*	EUR	400 000			400 000	370 431	0.12	
<b>Total EUR</b>						<b>7 657 021</b>	<b>2.39</b>	
<b>GBP</b>								
AXA SA-REG-S-SUB 5.453%/VAR 14-PRP*	GBP	100 000			100 000	101 082	0.03	
BANCO SANTANDER SA-REG-S-SUB 2.250%/VAR 21-04.10.32*	GBP		200 000		200 000	161 775	0.05	
CREDIT SUISSE GROUP AG-REG-S 2.250%/VAR 20-09.06.28*	GBP	200 000		200 000				
JPMORGAN CHASE & CO-REG-S 1.895%/VAR 21-28.04.33*	GBP		200 000		200 000	150 032	0.05	
SANTANDER UK GRP HOLD PLC-REG-S 2.920%/VAR 18-08.05.26*	GBP	200 000		200 000				
ZURICH FINANCE (UK) PLC-SUB 6.625%/VAR 03-PRP*	GBP	200 000		200 000				
<b>Total GBP</b>						<b>412 889</b>	<b>0.13</b>	
<b>SGD</b>								
UNITED OVERSEAS BANK LTD-REG-S-SUB 3.580%/VAR 19-PRP*	SGD	250 000			250 000	169 318	0.05	
<b>Total SGD</b>						<b>169 318</b>	<b>0.05</b>	
<b>USD</b>								
BANK OF AMERICA CO 4.244%/VAR 17-24.04.38*	USD	50 000			50 000	40 544	0.01	
BANK OF AMERICA CORP 3.974%/VAR 19-07.02.30*	USD	100 000			100 000	87 612	0.03	
BANK OF AMERICA CORP 2.496%/3M LIBOR+99BP 20-13.02.31*	USD	100 000			100 000	77 664	0.02	
BANK OF AMERICA CORP 4.083%/VAR 20-20.03.51*	USD	150 000			150 000	111 360	0.03	
BANK OF AMERICA CORP 1.486%/VAR 20-19.05.24*	USD	1 000 000		1 000 000				
BANK OF AMERICA CORP 1.319%/VAR 20-19.06.23*	USD	300 000			300 000	262 085	0.08	
BANK OF AMERICA CORP 2.676%/VAR 20-19.06.41*	USD	600 000			600 000	381 410	0.12	
BANK OF AMERICA CORP 1.922%/VAR 20-24.10.31*	USD	600 000			600 000	436 828	0.14	
BANK OF AMERICA CORP 2.087%/VAR 21-14.06.29*	USD		300 000		300 000	239 951	0.07	
BANK OF AMERICA CORP 1.530%/VAR 21-06.12.2025*	USD		400 000		400 000	360 119	0.11	
DBS GROUP HOLDINGS LTD-REG-S-SUB 3.300%/VAR 20-PRP*	USD	400 000			400 000	358 338	0.11	
MORGAN STANLEY 1.512%/VAR 21-20.07.27*	USD		400 000	400 000				
MORGAN STANLEY 2.239%/VAR 21-21.07.32*	USD	350 000			350 000	258 785	0.08	
MORGAN STANLEY 2.475%/VAR 22-21.01.28*	USD		500 000		500 000	430 117	0.13	
MORGAN STANLEY 2.699%/VAR 20-22.01.31*	USD	100 000			100 000	79 800	0.02	
MORGAN STANLEY 3.622%/VAR 20-01.04.31*	USD	400 000		400 000				
PRUDENTIAL PLC-REG-S-SUB 6.500%/VAR 18-20.10.48*	USD	200 000			200 000	184 063	0.06	
UNITED OVERSEAS BANK LTD-REG-S-SUB 1.750%/VAR 20-16.03.31*	USD	200 000			200 000	172 013	0.05	
WELLS FARGO & CO 1.654%/VAR 20-02.06.24*	USD	700 000		700 000				
WELLS FARGO & CO 4.478%/VAR 20-04.04.31*	USD		300 000		300 000	270 088	0.08	
WELLS FARGO & CO 5.013%/VAR 20-04.04.51*	USD	425 000			425 000	361 071	0.11	
ZURICH FIN IRELAND DISN-REG S-SUB 3.000%/VAR 21-19.04.51*	USD	200 000			200 000	135 620	0.04	
<b>Total USD</b>						<b>4 247 469</b>	<b>1.33</b>	
<b>Total Medium term notes, floating rate</b>						<b>12 486 697</b>	<b>3.90</b>	
<b>Bonds, fixed rate</b>								
<b>EUR</b>								
ABBVIE INC 1.37500% 16-17.05.24*	EUR	100 000			100 000	94 088	0.03	
ABN AMRO BANK NV-REG-S 0.60000% 20-15.01.27*	EUR	200 000			200 000	168 186	0.05	
ALTRIA GROUP INC 3.12500% 19-15.06.31*	EUR	100 000			100 000	78 652	0.02	
AMERICA MOVIL SAB DE CV 1.50000% 16-10.03.24*	EUR	200 000			200 000	188 360	0.06	
AMERICAN HONDA FINANCE CORP 0.75000% 17-17.01.24*	EUR	600 000		500 000	100 000	93 656	0.03	
AMPHENOL TECHNOLOGIES HOLDING-REG-S 2.00000% 18-08.10.28*	EUR	200 000		200 000				
APTIV PLC 1.50000% 15-10.03.25*	EUR	400 000		250 000	250 000	225 674	0.07	
APTIV PLC 1.60000% 16-15.09.28*	EUR	100 000			100 000	79 239	0.02	
ASAHI GROUP HOLDINGS LTD-REG-S 1.15100% 17-19.09.25*	EUR	100 000			100 000	90 478	0.03	
ASAHI GROUP HOLDINGS LTD-REG-S 0.33600% 21-19.04.27*	EUR		200 000		200 000	166 626	0.05	
AT&T INC 1.05000% 18-05.09.23*	EUR	150 000			150 000	141 878	0.04	
AT&T INC 3.55000% 12-17.12.32*	EUR	100 000			100 000	90 186	0.03	
BANQUE FEDERATIVE DU CREDIT MUT-REG-S 0.25000% 21-19.07.28*	EUR	300 000			300 000	227 145	0.07	
BECTON DICKINSON EURO FINANCE SARL 1.33600% 21-13.08.41*	EUR		100 000		100 000	57 890	0.02	
BERKSHIRE HATHAWAY INC 1.12500% 15-16.03.27*	EUR	100 000			100 000	86 620	0.03	
BERKSHIRE HATHAWAY INC 2.15000% 16-15.03.28*	EUR	100 000			100 000	89 100	0.03	
BPCE SA-REG-S 0.01000% 21-14.01.27*	EUR	800 000			800 000	658 404	0.21	
BPCE SA-REG-S 0.62500% 20-15.01.30*	EUR	200 000		200 000				
BRISTOL MYERS SQUIBB CO 1.75000% 15-15.05.35*	EUR	100 000			100 000	75 575	0.02	
CAP GEMINI SA-REG-S 1.75000% 18-18.04.28*	EUR	100 000			100 000	87 543	0.03	
CCEP FINANCE IRELAND DAC-REG-S 1.50000% 21-06.05.41*	EUR		100 000		100 000	60 858	0.02	
CIE DE SAINT-GOBAIN-REG-S 0.62500% 19-15.03.24*	EUR	200 000		200 000				
CK HUTCHISON FINANCE 16 LTD-REG-S 2.00000% 16-06.04.28*	EUR	400 000			400 000	342 769	0.11	
COCA-COLA CO/THE-REG-S 1.12500% 15-09.03.27*	EUR	100 000			100 000	88 271	0.03	
DH EUROPE FINANCE SA 2.50000% 15-08.07.25*	EUR	200 000		200 000				
DIGITAL INTREPID HOLDING BV-REG-S 0.62500% 21-15.07.31*	EUR	150 000			150 000	96 474	0.03	
DUKE ENERGY CORP 3.10000% 22-15.06.28*	EUR		200 000		200 000	180 548	0.06	
ECOLAB INC 2.62500% 15-08.07.25*	EUR	250 000			250 000	237 454	0.07	
EUROCLEAR INVESTMENTS SA-REG-S 1.12500% 16-07.12.26*	EUR	100 000			100 000	87 962	0.03	
FRESENIUS FINANCE IRELAND PLC-REG-S 1.50000% 17-30.01.24*	EUR	150 000			150 000	141 361	0.04	
GENERAL ELECTRIC CO 2.12500% 17-17.05.37*	EUR	100 000			100 000	73 117	0.02	
GLAXOSMITHKLINE CAPITAL PLC-REG-S 1.37500% 17-12.09.29*	EUR	100 000			100 000	83 771	0.03	
HONEYWELL INTERNATIONAL INC 1.30000% 16-22.02.23*	EUR	100 000		100 000				
LEGRAND SA-REG-S 0.37500% 21-06.10.31*	EUR		600 000	200 000	400 000	286 246	0.09	
LEGRAND SA-REG-S 0.75000% 20-20.05.30*	EUR	200 000		100 000	100 000	77 659	0.02	
LEGRAND SA-REG-S 1.87500% 15-16.12.27*	EUR	100 000		100 000				
LIBERTY MUTUAL FINANCE EUROPE-REG-S 1.75000% 17-27.03.24*	EUR	100 000			100 000	94 028	0.03	
MEDTRONIC GLOBAL HOLDINGS SCA 0.37500% 20-15.10.28*	EUR	100 000			100 000	80 134	0.03	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
MERCK & CO INC 1.87500% 14-15.10.26*	EUR	100 000			100 000	92 461	0.03	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.37500% 19-09.04.24*	EUR	500 000			500 000	463 422	0.14	
NATIONWIDE BUILDING SOCIETY-REG-S 0.25000% 20-22.07.25*	EUR	300 000			300 000	263 791	0.08	
PERNOD RICARD SA-REG-S 2.12500% 14-27.09.24*	EUR	100 000			100 000	94 963	0.03	
PHILIP MORRIS INTERNATIONAL INC-REG-S 3.12500% 13-03.06.33*	EUR	100 000			100 000	77 721	0.02	
PROCTER & GAMBLE CO 4.87500% 07-11.05.27*	EUR	100 000			100 000	103 509	0.03	
RABOBANK NEDERLAND NV-SUB 3.87500% 13-25.07.23*	EUR	100 000		100 000				
SAFRAN SA-REG-S 0.12500% 21-16.03.26*	EUR		400 000		400 000	341 648	0.11	
SANTANDER UK GROUP HOLD PLC-REG-S 1.12500% 16-08.09.23*	EUR	100 000		100 000				
SAP SE-REG-S 1.37500% 18-13.03.30*	EUR	200 000			200 000	167 620	0.05	
SODEXO-REG-S 1.75000% 14-24.01.22*	EUR	100 000		100 000				
THERMO FISHER SCIENTIFIC INC 0.50000% 19-01.03.28*	EUR	100 000			100 000	82 340	0.03	
VERIZON COMMUNICATIONS INC 2.87500% 17-15.01.38*	EUR	100 000			100 000	80 765	0.03	
VIVENDI SA-REG-S 1.87500% 16-26.05.26*	EUR	100 000			100 000	91 078	0.03	
VOLKSWAGEN LEASING GMBH-REG-S 0.25000% 21-12.01.26*	EUR		600 000		600 000	515 059	0.16	
VONOVIA FINANCE BV-REG-S 1.50000% 15-31.03.25*	EUR	250 000			250 000	227 597	0.07	
WALMART INC 4.87500% 09-21.09.29*	EUR	50 000			50 000	52 288	0.02	
WENDEL SA-REG-S 1.37500% 19-26.04.26*	EUR	200 000		200 000				
WINTERSHALL DEA FINANCE BV-REG-S 0.84000% 19-25.09.25*	EUR		300 000	300 000				
WINTERSHALL DEA FINANCE-REG-S 1.82300% 19-25.09.31*	EUR		400 000		400 000	287 222	0.09	
WOLTERS KLUWER NV-REG-S 0.25000% 21-30.03.28*	EUR	200 000			200 000	159 655	0.05	
WPC EUROBOOND BV 2.12500% 18-15.04.27*	EUR	100 000			100 000	85 156	0.03	
<b>Total EUR</b>						<b>7 816 248</b>	<b>2.44</b>	
<b>GBP</b>								
ALLIANZ FINANCE II BV 4.50000% 13-13.03.43*	GBP	100 000			100 000	94 602	0.03	
AT&T INC 4.87500% 12-01.06.44*	GBP	125 000			125 000	111 485	0.03	
CIRCLE ANGLIA SOCIAL HOUSING PLC 7.25000% 08-12.11.38*	GBP	50 000			50 000	61 325	0.02	
COMCAST CORP 5.50000% 10-23.11.29*	GBP	50 000			50 000	52 880	0.02	
DEUTSCHE TELEKOM INTL FINANCE BV-REG-S 2.25000% 17-13.04.29*	GBP	50 000			50 000	43 320	0.01	
EAST JAPAN RAILWAY CO 5.25000% 07-22.04.33*	GBP	300 000		100 000	200 000	208 764	0.07	
GOLDMAN SACHS GROUP INC-SUB 6.87500% 08-18.01.38*	GBP	50 000			50 000	52 151	0.02	
HSBC HOLDINGS PLC-REG-S 2.62500% 16-16.08.28*	GBP	200 000			200 000	170 796	0.05	
HYDE HOUSING ASSOCIATION LTD-REG-S 1.75000% 20-18.08.55*	GBP	100 000			100 000	47 849	0.01	
JOHNSON & JOHNSON 5.50000% 07-06.11.24*	GBP	50 000			50 000	55 161	0.02	
LONDON & QUADRANT HOUSING TRUST 5.48600% 12-15.06.42*	GBP	100 000			100 000	102 542	0.03	
NATIONWIDE BUILDING SOCIETY-REG-S 1.00000% 20-24.01.23*	GBP	100 000			100 000	108 594	0.03	
NOTTING HILL GENESIS-REG-S 5.25000% 10-07.07.42*	GBP	100 000			100 000	100 536	0.03	
NOTTING HILL GENESIS-REG-S 3.25000% 17-12.10.48*	GBP	100 000			100 000	72 150	0.02	
PEABODY CAPITAL NO 2 PLC-REG-S 3.25000% 18-14.09.48*	GBP		100 000		100 000	72 591	0.02	
RABOBANK INTERNATIONAL 4.00000% 12-19.09.22*	GBP	50 000		50 000				
SANCTUARY CAPITAL PLC-REG-S 2.37500% 20-14.04.50*	GBP	100 000			100 000	59 188	0.02	
SP TRANSMISSION PLC-REG-S 2.00000% 19-13.11.31*	GBP	100 000			100 000	79 534	0.02	
VERIZON COMMUNICATIONS INC 3.37500% 17-27.10.36*	GBP	100 000			100 000	80 129	0.03	
WALMART INC 4.87500% 06-19.01.39*	GBP	50 000			50 000	50 877	0.02	
<b>Total GBP</b>						<b>1 624 476</b>	<b>0.51</b>	
<b>USD</b>								
ANTHEM INC 3.30000% 12-15.01.23*	USD	150 000			150 000	147 123	0.05	
BIODEN INC 4.05000% 15-15.09.25*	USD	50 000			50 000	47 767	0.01	
BRITISH TELECOMMUNICATIONS PLC STEP-UP/DOWN 00-15.12.30*	USD	50 000			50 000	56 858	0.02	
BURLINGTON NORTHERN SANTA FE CORP 3.40000% 14-01.09.24*	USD		200 000		200 000	192 232	0.06	
BURLINGTON NORTHERN SANTA FE LLC 4.55000% 14-01.09.44*	USD	475 000	250 000	500 000	225 000	193 052	0.06	
BURLINGTON NORTHERN SANTA FE CORP 3.90000% 16-01.08.46*	USD	250 000		250 000				
CAPITAL ONE FINANCIAL CORP 4.25000% 18-30.04.25*	USD	100 000			100 000	95 648	0.03	
CONNECTICUT LIGHT & POWER CO 4.00000% 18-01.04.48*	USD	600 000		100 000	500 000	401 225	0.13	
CONSOLIDATED EDISON CO OF NEW YORK INC 3.35000% 20-01.04.30*	USD	350 000			350 000	302 664	0.09	
COUNTRY GARDEN HOLDINGS CO LTD-REG-S 2.70000% 21-12.07.26*	USD	600 000		600 000				
DANONE SA-144A 2.58900% 16-02.11.23*	USD	200 000			200 000	192 416	0.06	
DIAGEO CAPITAL PLC 5.87500% 06-30.09.36*	USD	50 000			50 000	50 503	0.02	
DUKE ENERGY OHIO INC 4.30000% 19-01.02.49*	USD	50 000		50 000				
DUKE ENERGY PROGRESS LLC 3.40000% 22-01.04.32*	USD		300 000		300 000	253 052	0.08	
DUKE ENERGY PROGRESS LLC 4.00000% 22-01.04.52*	USD		350 000		350 000	269 861	0.08	
FEDEX CORP 4.90000% 14-15.01.34*	USD	100 000		100 000				
FEDEX CORP 5.10000% 14-15.01.44*	USD	250 000			250 000	207 802	0.06	
FLORIDA POWER & LIGHT CO 2.85000% 20-01.04.25*	USD		350 000	350 000				
GEORGE WASHINGTON UNIVERSITY 4.12600% 18-15.09.48*	USD	25 000			25 000	20 047	0.01	
GOLDMAN SACHS GROUP INC/THE 3.85000% 17-26.01.27*	USD	200 000			200 000	182 907	0.06	
GOLDMAN SACHS GROUP INC-SUB 5.15000% 15-22.05.45*	USD	50 000			50 000	41 065	0.01	
GRUPO TELEvisa SAB 6.62500% 09-15.01.40*	USD	150 000			150 000	144 620	0.05	
IBERDROLA INTERNATIONAL BV 5.81000% 05-15.03.25*	USD	50 000			50 000	50 256	0.02	
KANSAI ELECTRIC POWER CO INC/THE-REG-S 2.55000% 19-17.09.24*	USD	500 000			500 000	468 227	0.15	
KINDER MORGAN INC 4.30000% 14-01.06.25*	USD	250 000		250 000				
KINDER MORGAN INC 5.55000% 14-01.06.45*	USD	450 000		450 000				
MAF GLOBAL SECURITIES LTD-REG-S 4.75000% 14-07.05.24*	USD	200 000			200 000	193 565	0.06	
MICROSOFT CORP 2.00000% 16-08.08.23*	USD	300 000		300 000				
MICROSOFT CORP 2.40000% 16-08.08.26*	USD	250 000			250 000	227 776	0.07	
MIDAMERICAN ENERGY CO 3.15000% 19-15.04.50*	USD	50 000			50 000	33 458	0.01	
MIDAMERICAN ENERGY CO 2.70000% 21-01.08.52*	USD		200 000	100 000	100 000	61 817	0.02	
NATIONAL RURAL UTILITIES COOP FIN CORP 2.85000% 15-27.01.25*	USD	100 000			100 000	94 253	0.03	
NOVARTIS CAPITAL CORP 4.40000% 14-06.05.44*	USD	50 000			50 000	44 165	0.01	
PACIFICORP 2.70000% 20-15.09.30*	USD	800 000		325 000	475 000	390 389	0.12	
POSCO-REG-S 2.37500% 20-17.01.23*	USD	500 000			500 000			
PRECISION CASTPARTS CORP 4.37500% 15-15.06.45*	USD	100 000		100 000				
REYNOLDS AMERICAN INC 5.85000% 15-15.08.45*	USD	200 000			200 000	154 407	0.05	
SAN DIEGO GAS & ELECTRIC 2.50000% 16-15.05.26*	USD	150 000		150 000				
SAN DIEGO GAS & ELECTRIC CO 3.32000% 20-15.04.50*	USD	450 000		450 000				
SAN DIEGO GAS & ELECTRIC 1.70000% 20-01.10.30*	USD		200 000	200 000				
SHELL INTERNATIONAL FINANCE BV 4.37500% 15-11.05.45*	USD	250 000		125 000	125 000	103 395	0.03	
SOUTHERN CALIFORNIA EDISON CO 6.00000% 04-15.01.34*	USD	200 000		100 000	100 000	97 799	0.03	
SOUTHERN CALIFORNIA EDISON CO 4.65000% 13-01.10.43*	USD	200 000			200 000	161 740	0.05	
SOUTHERN CALIFORNIA EDISON CO 4.87500% 19-01.03.49*	USD	325 000		325 000				
SOUTHERN CALIFORNIA EDISON CO 3.65000% 20-01.02.50*	USD	75 000			75 000	50 517	0.02	
SOUTHERN CALIFORNIA EDISON CO 1.20000% 20-01.02.26*	USD	500 000		300 000	200 000	173 232	0.05	
SOUTHERN CALIFORNIA EDISON CO 2.95000% 21-01.02.51*	USD	300 000		300 000				
SOUTHERN CALIFORNIA EDISON CO 2.50000% 21-01.06.31*	USD		300 000		300 000	233 112	0.07	
SOUTHERN CALIFORNIA EDISON CO 0.97500% 21-01.08.24*	USD	200 000			200 000	182 405	0.06	
SOUTHERN CALIFORNIA EDISON CO 3.45000% 22-01.02.52*	USD		300 000	200 000	100 000	66 189	0.02	
SOUTHERN CALIFORNIA GAS CO 3.75000% 12-15.09.42*	USD	550 000		100 000	450 000	332 606	0.10	
TIME WARNER CABLE LLC 6.75000% 09-15.06.39*	USD	150 000			150 000	131 973	0.04	
TIME WARNER CABLE LLC 4.50000% 12-15.09.42*	USD	75 000			75 000	50 965	0.02	
TIME WARNER ENTERTAINMENT CO LP-SUB 8.37500% 94-15.07.33*	USD	100 000			100 000	104 996	0.03	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
VALMONT INDUSTRIES INC 5.00000% 14-01.10.44*	USD		100 000	100 000				
VERIZON COMMUNICATIONS INC 5.25000% 17-16.03.37*	USD	175 000			175 000	160 857	0.05	
VODAFONE GROUP PLC 4.12500% 18-30.05.25*	USD	500 000		500 000				
<b>Total USD</b>						<b>6 366 941</b>	<b>1.99</b>	
<b>Total Bonds, fixed rate</b>						<b>15 807 665</b>	<b>4.93</b>	
<b>Bonds, zero coupon</b>								
<b>EUR</b>								
CCEP FINANCE IRELAND DAC-REG-S 0.00000% 21-06.09.25*	EUR	300 000			300 000	262 408	0.08	
DEUTSCHE BOERSE AG-REG-S 0.00000% 21-22.02.26*	EUR	300 000			300 000	259 764	0.08	
<b>Total EUR</b>						<b>522 172</b>	<b>0.16</b>	
<b>Total Bonds, zero coupon</b>						<b>522 172</b>	<b>0.16</b>	
<b>Bonds, floating rate</b>								
<b>EUR</b>								
CNP ASSURANCES-REG-S-SUB 4.000%/VAR 12-PRP*	EUR	100 000			100 000	91 852	0.03	
CREDIT AGRICOLE ASSURANCES SA-REG-S-SUB 4.500%/VAR 14-PRP*	EUR	100 000			100 000	91 119	0.03	
DANSKE BANK AS-REG-S 0.500%/VAR 19-27.08.25*	EUR	150 000			150 000	134 750	0.04	
DEUTSCHE BANK AG 1.375%/VAR 21-17.02.32*	EUR		200 000		200 000	134 765	0.04	
ELM BV-REG-S-SUB 2.600%/VAR 15-PRP*	EUR	100 000			100 000	87 021	0.03	
ENGIE SA-REG-S-SUB 1.875%/VAR 21-PRP*	EUR		500 000		500 000	329 383	0.10	
MERCK KGAA-REG-S-SUB 2.875%/VAR 19-25.06.79*	EUR	100 000			100 000	81 959	0.03	
MUENCHENER RUECKVERSICHERUN-REG-S-SUB 1.000%/VAR 21-26.05.42*	EUR		300 000	200 000	100 000	64 368	0.02	
OMV AG-REG-S-SUB 6.250%/VAR 15-PRP*	EUR	150 000		150 000				
ORANGE-SUB-REG-S 5.250%/VAR 14-PRP*	EUR	200 000			200 000	192 121	0.06	
SOCIETE GENERALE SA-REG-S 0.500%/VAR 21-12.06.29*	EUR	300 000			300 000	226 675	0.07	
SUEZ-REG-S-SUB 1.625%/VAR 19-PRP*	EUR	100 000			100 000	79 990	0.02	
SWISS RE FINANCE LUX SA-REG-S-SUB 2.534%/VAR 19-30.04.50*	EUR	300 000			300 000	230 339	0.07	
VOLKSWAGEN INTL FINANCE NV-REG-S-SUB 3.500%/VAR 15-PRP*	EUR	200 000		100 000	100 000	76 574	0.02	
<b>Total EUR</b>						<b>1 820 916</b>	<b>0.57</b>	
<b>GBP</b>								
BP CAPITAL MARKETS PLC-REG-S-SUB 4.250%/VAR 20-PRP*	GBP	200 000		200 000				
CREDIT SUISSE GROUP AG-REG-S 2.125%/VAR 17-12.09.25*	GBP	300 000		300 000				
M&G PLC-REG-S-SUB 6.250%/VAR 18-20.10.68*	GBP		100 000		100 000	81 421	0.03	
ROTHESAY LIFE PLC-REG-S-SUB 5.500%/VAR 19-17.09.29*	GBP	100 000			100 000	103 935	0.03	
<b>Total GBP</b>						<b>185 356</b>	<b>0.06</b>	
<b>USD</b>								
DEUTSCHE BANK AG/NEW YORK NY 2.552%/VAR 22-07.01.28*	USD		300 000		300 000	239 716	0.07	
DEUTSCHE TELEKOM INTL FIN 8.250%/RATING LINKED 00-15.06.30*	USD	150 000			150 000	169 148	0.05	
<b>Total USD</b>						<b>408 864</b>	<b>0.13</b>	
<b>Total Bonds, floating rate</b>						<b>2 415 136</b>	<b>0.75</b>	
<b>Convertible bonds, floating rate</b>								
<b>CAD</b>								
TORONTO-DOMINION BANK-SUB 3.060%/VAR 19-26.01.32*	CAD	200 000			200 000	129 415	0.04	
<b>Total CAD</b>						<b>129 415</b>	<b>0.04</b>	
<b>Total Convertible bonds, floating rate</b>						<b>129 415</b>	<b>0.04</b>	
<b>Total Securities traded on an exchange</b>						<b>259 983 974</b>	<b>81.13</b>	

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

### Notes, fixed rate

<b>CAD</b>								
ARC RESOURCES LTD 2.35400% 21-10.03.26*	CAD		400 000		400 000	261 608	0.08	
BANK OF MONTREAL 2.70000% 16-09.12.26*	CAD	500 000			500 000	331 546	0.10	
BANK OF MONTREAL-REG-S 2.12000% 15-16.03.22*	CAD	200 000		200 000				
BANK OF NOVA SCOTIA 3.10000% 18-02.02.28*	CAD		400 000	400 000				
BANK OF NOVA SCOTIA 1.40000% 20-01.11.27*	CAD	400 000			400 000	240 721	0.08	
BANK OF NOVA SCOTIA 2.38000% 19-01.05.23*	CAD	200 000			200 000	141 351	0.04	
CANADIAN IMPERIAL BANK OF COMMERCE 3.30000% 18-26.05.25*	CAD	450 000			450 000	311 771	0.10	
CANADIAN IMPERIAL BANK OF COMMERCE 1.70000% 21-15.07.26*	CAD		400 000		400 000	253 814	0.08	
CANADIAN PACIFIC RAILWAY CO 3.05000% 20-09.03.50*	CAD	200 000		200 000				
FEDERATION DES CAISSES DESJARDINS DU QU 1.58700% 21-10.09.26*	CAD		600 000		600 000	377 847	0.12	
HYDRO ONE INC 2.23000% 21-17.09.31*	CAD		500 000	100 000	400 000	236 386	0.07	
LOBLAW COMPANIES LTD 4.86000% 13-12.09.23*	CAD	100 000		100 000				
ROGERS COMMUNICATIONS INC 3.65000% 20-31.03.27*	CAD	250 000			250 000	167 998	0.05	
ROYAL BANK OF CANADA 2.00000% 17-21.03.22*	CAD	200 000		200 000				
ROYAL BANK OF CANADA 2.32800% 20-28.01.27*	CAD	500 000		250 000	250 000	160 550	0.05	
SHAW COMMUNICATIONS INC 4.25000% 19-09.12.49*	CAD	150 000			150 000	81 348	0.03	
TELUS CORP 2.05000% 20-07.10.30*	CAD	100 000			100 000	56 562	0.02	
TELUS CORP 3.15000% 19-19.02.30*	CAD	100 000			100 000	62 500	0.02	
TELUS CORP 3.95000% 19-16.02.50*	CAD	100 000			100 000	54 035	0.02	
TORONTO-DOMINION BANK 3.22600% 14-24.07.24*	CAD	300 000			300 000	209 544	0.07	
TORONTO-DOMINION BANK/THE 1.12800% 20-09.12.25*	CAD	400 000			400 000	254 330	0.08	
<b>Total CAD</b>						<b>3 201 911</b>	<b>1.00</b>	
<b>USD</b>								
7-ELEVEN INC-144A 0.95000% 21-10.02.26*	USD	500 000			500 000	424 426	0.13	
ABBVIE INC 4.75000% 20-15.03.45*	USD	150 000			150 000	126 741	0.04	
AIG GLOBAL FUNDING-144A 0.45000% 20-08.12.23*	USD	500 000			500 000	467 565	0.15	
AKER BP ASA-144A 4.00000% 20-15.01.31*	USD	300 000		300 000				
APPLE INC 4.50000% 16-23.02.36*	USD	200 000		200 000				
ATHENE GLOBAL FUNDING-144A 1.45000% 21-08.01.26*	USD	400 000			400 000	342 305	0.11	
AUSTRALIA & NEW ZEALAND BANKING GRP/NY 2.55000% 16-23.11.21*	USD	250 000		250 000				
AVIATION CAPITAL GROUP-144A 1.95000% 21-30.01.26*	USD		700 000		700 000	578 331	0.18	
AVOLON HOLDINGS FUNDING LTD-144A 4.25000% 20-15.04.26*	USD	200 000			200 000	176 998	0.06	
AXA EQUITABLE HOLDINGS INC 5.00000% 19-20.04.48*	USD	150 000			150 000	123 660	0.04	
BANQUE FEDERATIVE DU CREDIT MUTUEL-144A 0.65000% 20-27.02.24*	USD	600 000		600 000				
BANQUE FEDERATIVE DU CREDIT MUTUEL-144A 1.60400% 21-04.10.26*	USD		500 000		500 000	420 309	0.13	

## UBS (CH) Investment Fund



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
BAXTER INTERNATIONAL INC 1.73000% 21-01.04.31*	USD	250 000			250 000	182 278	0.06	
BAXTER INTERNATIONAL-144A 2.53900% 21-01.02.32*	USD		300 000	300 000				
BAXTER INTERNATIONAL INC 2.53900% 22-01.02.32*	USD		300 000		300 000	229 845	0.07	
BERKSHIRE HATHAWAY ENERGY CO 4.05000% 21-15.04.25*	USD		200 000		200 000	193 504	0.06	
BERRY GLOBAL INC 1.57000% 21-15.01.26*	USD		100 000		100 000	85 809	0.03	
BIOGEN INC 3.25000% 22-15.02.51*	USD		256 000		256 000	162 985	0.05	
BIOGEN INC-144A 3.25000% 21-15.02.51*	USD	56 000	200 000	256 000				
BLACKSTONE HOLDINGS FINANCE CO-144A 4.45000% 15-15.07.45*	USD	25 000			25 000	19 981	0.01	
BLACKSTONE HOLDINGS FINANCE CO LLC-144A 2.00000% 21-30.01.32*	USD	300 000			300 000	218 567	0.07	
BLACKSTONE PRIVATE CREDIT FUND-144A 4.70000% 22-24.03.25*	USD		500 000	500 000				
BLACKSTONE PRIVATE CREDIT FUND 4.70000% 22-24.03.25*	USD		500 000		500 000	465 760	0.15	
BLACKSTONE SECURED LENDING FUND-144A 2.12500% 21-15.02.27*	USD		300 000	300 000				
BLACKSTONE SECURED LENDING FD 2.12500% 22-15.02.27*	USD		300 000		300 000	238 166	0.07	
BLACKSTONE SECURED LENDING FUND-144A 2.85000% 21-30.09.28*	USD		300 000	300 000				
BLACKSTONE SECURED LENDING FUND 2.85000% 22-30.09.28*	USD		300 000		300 000	223 964	0.07	
BMW US CAPITAL LLC-144A 4.15000% 20-09.04.30*	USD	100 000		100 000				
BMW US CAPITAL LLC-144A 1.25000% 21-12.08.26*	USD		350 000		350 000	298 408	0.09	
BMW US CAPITAL LLC-144A 3.70000% 22-01.04.32*	USD		200 000		200 000	172 239	0.05	
BNP PARIBAS-144A-SUB 2.82400% 21-26.01.41*	USD		200 000		200 000	116 586	0.04	
BOARDWALK PIPELINES LP 3.60000% 22-01.09.32*	USD		100 000		100 000	77 828	0.02	
BOSTON GAS CO-144A 3.75700% 22-16.03.32*	USD		150 000		150 000	124 377	0.04	
BPCE SA-144A-SUB 5.70000% 13-22.10.23*	USD	200 000			200 000	194 626	0.06	
BRISTOL-MYERS SQUIBB CO 3.25000% 20-20.02.23*	USD	457 000		457 000				
BROADCOM INC-144A 1.95000% 21-15.02.28*	USD		400 000		400 000	322 598	0.10	
BROADCOM INC-144A 3.46900% 21-15.04.34*	USD	400 000			400 000	295 375	0.09	
CARGILL INC-144A 1.37500% 20-23.07.23*	USD	600 000		600 000				
CARRIER GLOBAL CORP 2.70000% 20-15.02.31*	USD		200 000	100 000	100 000	79 125	0.02	
CARRIER GLOBAL CORP 3.37700% 20-05.04.40*	USD	150 000			150 000	106 736	0.03	
CDW LLC/CDW FINANCE CORP 3.27600% 21-01.12.28*	USD		200 000		200 000	164 275	0.05	
CHARLES SCHWAB CORP/THE 3.30000% 21-01.04.27*	USD	150 000			150 000	137 979	0.04	
CHENIERE CORPUS CHRISTI HLDGS LLC 5.87500% 17-31.03.25*	USD		700 000	350 000	350 000	345 865	0.11	
CHENIERE CORPUS CHRISTI HOLDINGS-144A 2.74200% 21-31.12.39*	USD		400 000	400 000				
CIGNA CORP 3.00000% 20-15.07.23*	USD	200 000		200 000				
CIGNA CORP 3.40000% 20-01.03.27*	USD	50 000			50 000	45 235	0.01	
CIGNA CORP 4.50000% 20-25.02.26*	USD	350 000			350 000	336 214	0.10	
CIGNA CORP 4.80000% 20-15.07.46*	USD		100 000		100 000	84 243	0.03	
CISCO SYSTEMS INC 3.00000% 15-15.06.22*	USD	100 000		100 000				
COMCAST CORP 2.98700% 22-01.11.63*	USD		73 000		73 000	41 615	0.01	
COMCAST CORP-144A 2.98700% 21-01.11.63*	USD	73 000		73 000				
COMMONWEALTH BANK OF AUSTR-144A-SUB 3.78400% 22-14.03.32*	USD		400 000		400 000	318 761	0.10	
COMMONWEALTH BANK OF AUSTRALIA-144A 1.87500% 21-15.09.31*	USD	200 000			200 000	152 524	0.05	
CONOCOPHILLIPS-144A 3.75000% 21-01.10.27*	USD	150 000		150 000				
CONOCOPHILLIPS-144A 4.85000% 21-15.08.48*	USD	200 000		200 000				
COOPERATIVE RADOBANK UA-144A 1.00400% 20-24.09.26*	USD	250 000			250 000	213 938	0.07	
COREBRIDGE FINANCIAL INC-144A 4.35000% 22-05.04.42*	USD		350 000		350 000	265 036	0.08	
COX COMMUNICATION INC-144A 3.35000% 16-15.09.26*	USD	100 000			100 000	90 632	0.03	
COX COMMUNICATIONS INC-144A 4.50000% 13-30.06.43*	USD	50 000			50 000	38 843	0.01	
COX COMMUNICATIONS INC-144A 2.95000% 20-01.10.50*	USD	200 000		100 000	100 000	58 533	0.02	
CREDIT AGRICOLE SA-144A-SUB 3.25000% 20.14.01.30*	USD	250 000		250 000				
DAIMLER FINANCE NORTH AMERICA LLC-144A 3.30000% 15-19.05.25*	USD	200 000		200 000				
DAIMLER FINANCE NORTH AMERICA LLC-144A 1.45000% 21-02.03.26*	USD	400 000		400 000				
DAIMLER TRUCKS FINANCE NORTH AMERI-144A 2.00000% 21-14.12.26*	USD		200 000		200 000	169 396	0.05	
DELL INTERNATIONAL LLC / EMC CORP-144A 3.37500% 21-15.12.41*	USD		200 000		200 000	121 811	0.04	
DELL INTERNATIONAL LLC / EMC CORP 5.45000% 21-15.06.23*	USD	150 000		109 000	41 000	40 458	0.01	
DELL INTERNATIONAL LLC / EMC CORP 4.00000% 21-15.07.24*	USD		500 000		500 000	483 065	0.15	
DELTA AIR LINES INC / SKYMILES LTD-144A 4.50000% 20-20.10.25*	USD		200 000		200 000	191 074	0.06	
DEVON ENERGY CORP 4.50000% 21-15.01.30*	USD		800 000		800 000	716 700	0.22	
DEVON ENERGY CORP-144A 4.50000% 21-15.01.30*	USD		200 000	200 000				
EDP FINANCE BV-144A 1.71000% 20-24.01.28*	USD	200 000			200 000	159 515	0.05	
EL PASO NATURAL GAS CO LLC-144A 3.50000% 22-15.02.32*	USD		100 000		100 000	80 649	0.03	
EMD FINANCE LLC-144A 3.25000% 15-19.03.25*	USD	50 000			50 000	46 978	0.01	
EMERA US FINANCE LP-144A 2.63900% 21-15.06.31*	USD	100 000		100 000				
ENEL FINANCE INTERNATIONAL NV-144A 4.75000% 17-25.05.47*	USD	450 000		450 000				
ENEL FINANCE INTERNATIONAL SA-144A 2.65000% 19-10.09.24*	USD	300 000		300 000				
ENEL FINANCE INTERNATIONAL NV-144A 2.87500% 21-12.07.41*	USD		700 000		700 000	393 059	0.12	
EQUITABLE FINANCIAL LIFE GLOBAL-144A 0.80000% 21-12.08.24*	USD		500 000		500 000	453 791	0.14	
ERAC USA FINANCE LLC-144A 5.62500% 12-15.03.42*	USD	50 000			50 000	44 522	0.01	
ERAC USA FINANCE LLC-144A 3.85000% 14-15.11.24*	USD	250 000		250 000				
EXELON CORP-144A 3.35000% 22-15.03.32*	USD		200 000		200 000	165 022	0.05	
FERGUSON FINANCE PLC-144A 4.50000% 18-24.10.28*	USD	200 000		200 000				
FISERV INC 3.85000% 15-01.06.25*	USD	190 000			190 000	179 532	0.06	
FOX CORP 5.57600% 20-25.01.49*	USD	50 000			50 000	42 085	0.01	
FRESENIUS MEDI CARE US FIN III INC-144A 3.00000% 21-01.12.31*	USD	150 000			150 000	109 340	0.03	
GE CAPITAL FUNDING LLC 3.45000% 21-15.05.25*	USD	250 000		250 000				
GE CAPITAL FUNDING LLC 4.55000% 21-15.05.32*	USD		300 000	300 000				
GENERAL MOTORS FINANCIAL CO INC 3.80000% 22-07.04.25*	USD		300 000		300 000	281 254	0.09	
GEORGIA-PACIFIC LLC-144A 3.60000% 14-01.03.25*	USD	50 000		50 000				
GEORGIA-PACIFIC LLC-144A 1.75000% 20-30.09.25*	USD	50 000	200 000		250 000	223 713	0.07	
GLENCORE F-144A 2.62500% 21-23.09.31*	USD		750 000	750 000				
GLENCORE FINANCE CANADA LTD-144A STEP UP 12-25.10.42*	USD	500 000		100 000	400 000	334 000	0.10	
GLENCORE FUNDING LLC-144A 1.62500% 21-27.04.26*	USD		750 000		750 000	642 142	0.20	
GLP CAPITAL/GLP FINANCING II INC 4.00000% 20-15.01.31*	USD	200 000			200 000	160 908	0.05	
GREAT-WEST LIFECO FINANCE LP-144A 4.58100% 18-17.05.48*	USD	100 000			100 000	80 835	0.03	
GUARDIAN LIFE ISURANCE CO-144A-SUB 4.87500% 14-19.06.64*	USD	50 000			50 000	41 232	0.01	
GUARDIAN LIFE ISURANCE CO-144A-SUB 3.70000% 20-22.01.70*	USD	100 000			100 000	63 822	0.02	
HSBC HOLDINGS PLC-SUB 6.50000% 22-15.09.37*	USD		300 000		300 000	277 812	0.09	
INTEL CORP 4.00000% 12-15.12.32*	USD	150 000		87 000	63 000	55 955	0.02	
INTERNATIONAL FLAVORS & FRAG INC-144A 1.23000% 21-01.10.25*	USD		300 000	300 000				
INVERSIONES CMPC SA-REG-5 3.85000% 20-13.01.30*	USD	200 000	200 000	200 000	200 000	158 870	0.05	
JAB HOLDINGS BV-144A 4.50000% 22-08.04.52*	USD		250 000		250 000	158 267	0.05	
JACKSON NATIONAL LIFE GLOBAL FUND-144A 3.25000% 17-30.01.24*	USD	100 000		100 000				
KKR GROUP FINANCE CO X LLC-144A 3.25000% 21-15.12.51*	USD		200 000		200 000	128 071	0.04	
L3HARRIS TECHNOLOGIES INC 4.40000% 20-15.06.28*	USD	200 000		200 000				
LUNDIN ENERGY FINANCE BV-144A 3.10000% 21-15.07.31*	USD		200 000	200 000				
MACQUARIE BANK LTD-144A-SUB 3.62400% 20-03.06.30*	USD	200 000			200 000	159 552	0.05	
MAGALLANES INC-144A 3.63800% 22-15.03.25*	USD		500 000		500 000	466 053	0.15	
MAGALLANES INC-144A 5.05000% 22-15.03.42*	USD		160 000		160 000	117 833	0.04	
MAGALLANES INC-144A 5.14100% 22-15.03.52*	USD		350 000	150 000	200 000	143 074	0.04	
MAGALLANES INC-144A 5.39100% 22-15.03.62*	USD		250 000		250 000	178 374	0.06	
MASSACHUSETTS MUTUAL LIFE INS-144A-SUB 3.72900% 19-15.10.70*	USD	100 000			100 000	65 379	0.02	
MASSMUTUAL GLOBAL FUNDING II-144A 1.55000% 20-09.10.30*	USD	350 000			350 000	260 046	0.08	
METROPOLITAN LIFE GLOBAL FUNDING-144A 0.95000% 20-02.07.25*	USD	300 000			300 000	264 679	0.08	
METROPOLITAN LIFE GLOBAL FUNDING I-144A 1.55000% 21-07.01.31*	USD	150 000			150 000	111 262	0.03	
MILEAGE PLUS HOLDINGS LLC-144A 6.50000% 20-20.06.27*	USD	300 000		300 000				



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
NATIONAL AUSTRALIA BANK LTD-144A-SUB 2.99000% 21-21.05.31*	USD		300 000		300 000	227 659	0.07	
NATIONAL AUSTRALIA BANK-144A 1.38800% 22-12.01.25*	USD		1 000 000		1 000 000	912 840	0.28	
NATIONAL RETAIL PROPERTIES INC 3.00000% 21-15.04.52*	USD		100 000		100 000	59 361	0.02	
NATIONWIDE MUTUAL INSURANCE-144A 9.37500% 09-15.08.39*	USD	25 000			25 000	31 241	0.01	
NATIONWIDE MUTUAL INSURANCE CO-144A-SUB 4.35000% 20-30.04.50*	USD	100 000			100 000	73 222	0.02	
NESTLE HOLDINGS INC-144A 3.50000% 18-24.09.25*	USD	200 000			200 000	190 883	0.06	
NESTLE HOLDINGS INC-144A 0.37500% 20-15.01.24*	USD	350 000			350 000	325 814	0.10	
NESTLE HOLDINGS INC-144A 1.25000% 20-15.09.30*	USD	200 000			200 000	151 029	0.05	
NESTLE HOLDINGS INC-144A 2.50000% 21-14.09.41*	USD		250 000		250 000	169 935	0.05	
NEW YORK LIFE GLOBAL FUNDING-144A 2.00000% 20-22.01.25*	USD	50 000			50 000	46 021	0.01	
NEW YORK LIFE GLOBAL FUNDING-144A 1.10000% 20-05.05.23*	USD	200 000			200 000	193 340	0.06	
NEW YORK LIFE GLOBAL FUNDING-144A 1.20000% 20-07.08.30*	USD	350 000			350 000	257 093	0.08	
NEW YORK LIFE INSURANCE CO-144A-SUB 4.45000% 19-15.05.69*	USD	50 000			50 000	38 547	0.01	
NEW YORK STATE ELECTRIC & GAS CORP-144A 3.30000% 19-15.09.49*	USD	50 000			50 000	33 715	0.01	
NEWMONT GOLDCORP CORP 5.45000% 19-09.06.44*	USD	300 000			300 000	269 282	0.08	
NORTHWESTERN MUTUAL LIFE INS-144A-SUB 3.45000% 21-30.03.51*	USD		200 000		200 000	135 274	0.04	
NXP BV / NXP FDNG LLC / NXP USA-144A 2.50000% 21-11.05.31*	USD		400 000	400 000				
NXP BV / NXP FUNDING LLC-144A 3.87500% 16-01.09.22*	USD	200 000		200 000				
NXP BV / NXP FUNDING LLC / NXP USA-144A 3.40000% 20-01.05.30*	USD	150 000		150 000				
NXP BV / NXP FUNDING LLC / NXP USA 2.50000% 22-11.05.31*	USD		400 000		400 000	296 210	0.09	
OFFICE PROPERTIES INCOME TRUST 4.25000% 17-15.05.24*	USD	50 000			50 000	45 278	0.01	
ONCOR ELECTRIC DELIVERY CO 5.25000% 11-30.09.40*	USD	300 000		300 000				
ONCOR ELECTRIC DELIVERY CO 3.80000% 18-30.09.47*	USD		200 000		200 000	155 945	0.05	
ONCOR ELECTRIC DELIVERY CO 3.70000% 20-15.05.50*	USD	100 000		100 000				
ONCOR ELECTRIC DELIVERY CO 5.35000% 21-01.10.52*	USD	142 000		142 000				
OTIS WORLDWIDE CORP 2.56500% 20-15.02.30*	USD	50 000	500 000	550 000				
OTIS WORLDWIDE CORP 3.36200% 20-15.02.50*	USD		200 000		200 000	132 745	0.04	
PACIFIC LIFECORP-144A 3.35000% 20-15.09.50*	USD	175 000			175 000	116 033	0.04	
PENSKE TRUCK LEASING/PTL FIN CORP-144A 4.45000% 19-29.01.26*	USD	100 000			100 000	94 032	0.03	
PENSKE TRUCK LEASING/PTL FIN CORP-144A 1.20000% 20-15.11.25*	USD	200 000		100 000	100 000	85 514	0.03	
PERNOD RICARD INTERNATIONAL FINAN-144A 1.25000% 20-01.04.28*	USD	350 000			350 000	282 121	0.09	
PHILLIPS 66 CO-144A 3.60500% 22-15.02.25*	USD		200 000		200 000	188 989	0.06	
PRICOA GLOBAL FUNDING I-144A 0.80000% 20-01.09.25*	USD	150 000			150 000	130 975	0.04	
PRINCIPAL LIFE GLOBAL FUNDING II-144A 3.00000% 16-18.04.26*	USD	100 000			100 000	90 727	0.03	
PRINCIPAL LIFE GLOBAL FUNDING II-144A 0.87500% 21-12.01.26*	USD	400 000			400 000	342 200	0.11	
RAYTHEON TECHNOLOGIES CORP 3.20000% 20-15.03.24*	USD		500 000	150 000	350 000	336 833	0.11	
RAYTHEON TECHNOLOGIES CORP 3.50000% 20-15.03.27*	USD		200 000		200 000	184 347	0.06	
RAYTHEON TECHNOLOGIES CORP 4.35000% 20-15.04.47*	USD		800 000	150 000	650 000	532 391	0.17	
RELIANCE STEEL & ALUMINUM CO 1.30000% 20-15.08.25*	USD		300 000		300 000	263 437	0.08	
ROCHE HOLDINGS INC-144A 2.37500% 16-28.01.27*	USD	200 000			200 000	177 861	0.06	
ROCHE HOLDINGS INC-144A 0.45000% 21-05.03.24*	USD		500 000		500 000	463 715	0.14	
ROCHE HOLDINGS INC-144A 0.99100% 21-05.03.26*	USD		400 000		400 000	346 730	0.11	
ROCHE HOLDINGS INC-144A 2.07600% 21-13.12.31*	USD		200 000		200 000	157 711	0.05	
ROGERS COMMUNICATIONS INC-144A 3.20000% 22-15.03.27*	USD		600 000	300 000	300 000	269 693	0.08	
ROGERS COMMUNICATIONS INC-144A 4.55000% 22-15.03.52*	USD		200 000		200 000	157 002	0.05	
ROYALTY PHARMA PLC 0.75000% 21-02.09.23*	USD	300 000			300 000	282 749	0.09	
ROYALTY PHARMA PLC 3.55000% 21-02.09.50*	USD		150 000		150 000	92 006	0.03	
S&P GLOBAL INC-144A 4.25000% 22-01.05.29*	USD		200 000		200 000	184 898	0.06	
S&P GLOBAL INC-144A 3.90000% 22-01.03.62*	USD		200 000	100 000	100 000	74 405	0.02	
SABINE PASS LIQUEFACTION LLC 4.50000% 21-15.05.30*	USD		750 000	200 000	550 000	493 142	0.15	
SCENTRE GROUP TRUST 1 / 2-144A 3.62500% 20-28.01.26*	USD	350 000			350 000	322 408	0.10	
SCENTRE GROUP TRUST 1 / 2-REG-S 3.25000% 15-28.10.25*	USD	50 000			50 000	45 832	0.01	
SCHLUMBERGER HOLDINGS CORP-144A 3.75000% 19-01.05.24*	USD		400 000	400 000				
SIEMENS FINANCIERINGSMAATSCH NV-144A 4.20000% 17-16.03.47*	USD	250 000		250 000				
SIEMENS FINANCIERINGSMAATSCH NV-144A 3.40000% 17-16.03.27*	USD		500 000	500 000				
SIEMENS FINANCIERINGSMAATSCH NV-144A 1.20000% 21-11.03.26*	USD		750 000		750 000	643 874	0.20	
SIEMENS FINANCIERINGSMAATSCH NV-144A 2.15000% 21-11.03.31*	USD		250 000		250 000	196 145	0.06	
SIEMENS FINANCIERINGSMAATSCH NV-144A 2.87500% 21-11.03.41*	USD		500 000	250 000	250 000	173 627	0.05	
SOCIETE GENERALE SA-144A 4.00000% 17-12.01.27*	USD	200 000			200 000	180 113	0.06	
STELLANTIS FINANCE US INC-144A 2.69100% 21-15.09.31*	USD	200 000	200 000	200 000	200 000	140 444	0.04	
SWEDBANK AB-144A 1.30000% 20-02.06.23*	USD	400 000		400 000				
T-MOBILE USA 5.20000% 22-15.01.33*	USD		80 000		80 000	75 307	0.02	
T-MOBILE USA INC-144A 3.60000% 21-15.11.60*	USD	200 000		200 000				
TAMPA ELECTRIC CO 3.45000% 21-15.03.51*	USD	100 000		100 000				
TEACHERS INSURANCE & ANNUITY ASSOC-144A 6.85000% 09-16.12.39*	USD	50 000			50 000	53 587	0.02	
TEACHERS INSURANCE&ANNUITY ASS-144A-SUB 3.30000% 20-15.05.50*	USD	150 000			150 000	100 644	0.03	
TENNESSEE GAS PIPELINE CO LLC-144A 2.90000% 20-01.03.30*	USD	200 000		200 000				
TEXAS EASTERN TRANSMISSION LP-144A 3.50000% 18-15.01.28*	USD	100 000		100 000				
TRANSCONTINENTAL GAS PIPE LINE 3.25000% 20-15.05.30*	USD		800 000	800 000				
TRUIST BANK 1.50000% 20-10.03.25*	USD	400 000			400 000	361 985	0.11	
UBS AG/LONDON-144A 1.75000% 20-21.04.22*	USD	200 000		200 000				
UNION PACIFIC CORP 3.83900% 20-20.03.60*	USD	50 000		50 000				
UNION PACIFIC CORP 3.79900% 21-06.04.71*	USD		150 000		150 000			
UNITED AIRLINES 5.87500% 20-15.10.27*	USD	350 000			350 000	272 000	0.08	
UPJOHN INC-144A 1.65000% 20-22.06.25*	USD	100 000		100 000				
UPJOHN INC-144A 3.85000% 20-22.06.40*	USD	150 000		150 000				
VERISK ANALYTICS INC 3.62500% 20-15.05.50*	USD		100 000		100 000	67 111	0.02	
VIACOMCBS INC 4.95000% 20-19.05.50*	USD	100 000			100 000	69 946	0.02	
VIATRIS INC 1.65000% 21-22.06.25*	USD		100 000		100 000	87 499	0.03	
VIATRIS INC 2.30000% 21-22.06.27*	USD		400 000		400 000	321 452	0.10	
VIATRIS INC 3.85000% 21-22.06.40*	USD		150 000		150 000	92 046	0.03	
VINCI SA-144A 3.75000% 19-10.04.29*	USD		300 000		300 000	267 934	0.08	
VOLKSWAGEN GRP OF AMERICA FIN LLC-144A 4.60000% 22-08.06.29*	USD		300 000		300 000	271 105	0.08	
WEA FINANCE LLC-144A 2.87500% 20-15.01.27*	USD	200 000			200 000	167 194	0.05	
WILLIS NORTH AMERICA INC 3.87500% 19-15.09.49*	USD	50 000			50 000	34 045	0.01	
WOODSIDE FINANCE LTD-144A 4.50000% 19-04.03.29*	USD	600 000		600 000				
YAMANA GOLD INC 2.63000% 22-15.08.31*	USD		200 000	100 000	100 000	72 794	0.02	
YAMANA GOLD INC-144A 2.63000% 21-15.08.31*	USD		100 000	100 000				
<b>Total USD</b>						<b>29 642 955</b>	<b>9.25</b>	
<b>Total Notes, fixed rate</b>						<b>32 844 867</b>	<b>10.25</b>	
<b>Notes, floating rate</b>								
<b>CAD</b>								
CANADIAN IMPERIAL BANK OF COMM-SUB 2.010%/VAR 20-21.07.30*	CAD	600 000			600 000	390 427	0.12	
MANULIFE FINANCIAL CORP-SUB 2.818%/VAR 20-13.05.35*	CAD	500 000			500 000	300 035	0.09	
<b>Total CAD</b>						<b>690 462</b>	<b>0.22</b>	

## UBS (CH) Investment Fund



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>USD</b>								
BNP PARIBAS SA-144A 1.675%/VAR 21-30.06.27*	USD	250 000			250 000	208 143	0.06	
BNP PARIBAS-144A-SUB 7.19500%/3M LIBOR+129BP 07-PRP*	USD	200 000		200 000				
BNP PARIBAS-144A-SUB 2.588%/VAR 20-12.08.35*	USD	200 000			200 000	140 607	0.04	
BPCE SA-144A 1.652%/VAR 20-06.10.26*	USD	250 000			250 000	213 697	0.07	
BPCE SA-144A-SUB 3.648%/VAR 22-14.01.37*	USD		250 000		250 000	182 418	0.06	
FARMERS EXCHANGE CAPITAL II-144A-SUB 6.151%/VAR 13-01.11.53*	USD	50 000			50 000	46 971	0.01	
KEY BANK NA 0.433%/VAR 21-14.06.24*	USD	500 000		500 000				
QBE INSURANCE GROUP LTD-144A-SUB 5.875%/VAR 20-PRP*	USD	200 000			200 000	181 151	0.06	
RABOBANK NEDERLAND NV-144A 6M H15TSY+550BP 21-24.02.27*	USD	400 000			400 000	337 027	0.11	
SVENSKA HANDELSBANKEN AB-REG-S 1.418%/VAR 21-11.06.27*	USD		500 000		500 000	423 924	0.13	
<b>Total USD</b>						<b>1 733 937</b>	<b>0.54</b>	
<b>Total Notes, floating rate</b>						<b>2 424 399</b>	<b>0.76</b>	
<b>Medium term notes, fixed rate</b>								
<b>CAD</b>								
407 INTERNATIONAL INC 4.19000% 12-25.04.42*	CAD	75 000			75 000	48 896	0.02	
407 INTERNATIONAL INC 2.84000% 20-07.03.50*	CAD		300 000	100 000	200 000	100 006	0.03	
ALTAGAS LTD 2.16600% 21-16.03.27*	CAD	500 000		500 000				
BANK OF MONTREAL 2.37000% 20-03.02.25*	CAD	400 000			400 000	270 052	0.08	
BELL CANADA INC 4.45000% 17-27.02.47*	CAD	300 000			300 000	181 856	0.06	
ENBRIDGE INC 2.44000% 20-02.06.25*	CAD	250 000		250 000				
GREATER TORONTO AIRPORTS AUTHORITY 5.30000% 11-25.02.41*	CAD	50 000			50 000	37 974	0.01	
HYDRO ONE INC 1.69000% 20-16.01.31*	CAD	100 000			100 000	57 333	0.02	
HYDRO ONE INC 1.76000% 20-28.02.25*	CAD	500 000			500 000	335 159	0.10	
HYDRO ONE INC 2.54000% 19-05.04.24*	CAD	50 000			50 000	34 732	0.01	
HYDRO ONE INC 3.63000% 18-25.06.49*	CAD	1 000 000	100 000	700 000	400 000	234 976	0.07	
ROGERS COMMUNICATIONS INC 4.00000% 14-13.03.24*	CAD	100 000			100 000	70 543	0.02	
WESTCOAST ENERGY INC 3.77000% 15-08.12.25*	CAD		200 000	100 000	100 000	68 874	0.02	
<b>Total CAD</b>						<b>1 440 401</b>	<b>0.45</b>	
<b>GBP</b>								
YORKSHIRE WATER FINANCE PLC-REG-S 1.75000% 21-27.10.32*	GBP		100 000	100 000				
<b>Total GBP</b>							<b>0.00</b>	
<b>USD</b>								
ATHENE GLOBAL FUNDING-144A 2.64600% 21-04.10.31*	USD		200 000		200 000	148 083	0.05	
AUSTRALIA & NEW ZEALAND BANKING GRP/NY 2.05000% 19-21.11.22*	USD	600 000		600 000				
COMMONWEALTH BANK OF AUSTRALIA-144A 3.15000% 17-19.09.27*	USD	300 000			300 000	270 043	0.08	
MACQUARIE BANK LTD-144A 3.90000% 16-15.01.26*	USD	200 000			200 000	189 166	0.06	
NATIONAL AUSTRALIA BANK LTD-144A-SUB 2.33200% 20-21.08.30*	USD	250 000			250 000	185 240	0.06	
NISSAN MOTOR ACCEPTANCE CO LLC-144A 1.85000% 21-16.09.26*	USD		250 000		250 000	199 844	0.06	
SOCIETE GENERALE SA-144A 2.62500% 20-22.01.25*	USD	400 000			400 000	364 321	0.11	
WASHINGTON GAS LIGHT 3.65000% 19-15.09.49*	USD		100 000	100 000				
<b>Total USD</b>						<b>1 356 697</b>	<b>0.42</b>	
<b>Total Medium term notes, fixed rate</b>						<b>2 797 099</b>	<b>0.87</b>	
<b>Medium term notes, floating rate</b>								
<b>CAD</b>								
SUNLIFE FINANCIAL INC-SUB 2.060%/VAR 20-01.10.35*	CAD	100 000			100 000	56 104	0.02	
TORONTO-DOMINION BANK-SUB 3.105%/VAR 20-22.04.30*	CAD	300 000			300 000	202 575	0.06	
<b>Total CAD</b>						<b>258 679</b>	<b>0.08</b>	
<b>USD</b>								
CREDIT AGRICOLE SA/LONDON-144A 1.907%/VAR 20-16.06.26*	USD	500 000			500 000	439 992	0.14	
<b>Total USD</b>						<b>439 992</b>	<b>0.14</b>	
<b>Total Medium term notes, floating rate</b>						<b>698 671</b>	<b>0.22</b>	
<b>Bonds, fixed rate</b>								
<b>CAD</b>								
CHOICE PROPERTIES REAL ESTATE INV TRUST 2.84800% 20-21.05.27*	CAD	300 000			300 000	193 336	0.06	
NORTH WEST REDWATER PART/FIN CO-REG-S 4.75000% 16-01.06.37*	CAD	50 000			50 000	33 990	0.01	
<b>Total CAD</b>						<b>227 326</b>	<b>0.07</b>	
<b>JPY</b>								
BERKSHIRE HATHAWAY FINANCE CORP 0.44000% 19-13.09.29*	JPY	100 000 000			100 000 000	659 751	0.21	
NTT FINANCE CORP 0.38000% 20-20.09.30*	JPY	100 000 000			100 000 000	670 182	0.21	
SHINKIN CENTRAL BANK 0.11000% 18-27.06.23*	JPY	30 000 000			30 000 000	204 110	0.06	
<b>Total JPY</b>						<b>1 534 043</b>	<b>0.48</b>	
<b>USD</b>								
AMERICAN AIRLINES 2019-1 CLASS AA 3.15000% 19-15.02.32*	USD	300 000		300 000				
ASCENSION HEALTH 3.10600% 19-15.11.39*	USD		300 000		300 000	223 328	0.07	
ATLANTIC CITY ELECTRIC CO 2.30000% 21-15.03.31*	USD		400 000		400 000	319 002	0.10	
CENTRAL JAPAN RAILWAY CO-REG-S 2.20000% 19-02.10.24*	USD	200 000		200 000				
COMMONSPIRIT HEALTH 3.91000% 20-01.10.50*	USD	200 000			200 000	140 008	0.04	
COMMONWEALTH BANK OF AUSTRALIA-144A 2.50000% 17-18.09.22*	USD	350 000		350 000				
DUKE UNIVERSITY 2.83200% 20-01.10.55*	USD	100 000		100 000				
FIFTH THIRD BANCORP-SUB 4.30000% 13-16.01.24*	USD	100 000			100 000	97 448	0.03	
INDIANA UNIVERSITY HEALTH 2.85200% 21-01.11.51*	USD	100 000			100 000	63 583	0.02	
MASSACHUSETTS INSTITUTE OF TECHNOLOGY 3.88500% 16-01-07.116*	USD	150 000		150 000				
MYLAN INC 4.20000% 13-29.11.23*	USD	100 000			100 000	97 219	0.03	
NEW YORK AND PRESBYTERIAN HOSPITAL/THE 2.25600% 20-01.08.40*	USD	200 000			200 000	128 820	0.04	
NORTHWELL HEALTHCARE INC 3.80900% 19-01.11.49*	USD	100 000			100 000	74 555	0.02	
PIEDMONT HEALTHCARE INC 2.86400% 21-01.01.52*	USD		100 000		100 000	62 490	0.02	
PRESIDENT & FELLOWS OF HARVARD COLLEGE 3.30000% 16-15.07.56*	USD	25 000			25 000	18 370	0.01	
PUGET SOUND ENERGY INC 4.30000% 15-20.05.45*	USD	50 000			50 000	40 218	0.01	
<b>Total USD</b>						<b>1 265 041</b>	<b>0.39</b>	
<b>Total Bonds, fixed rate</b>						<b>3 026 410</b>	<b>0.94</b>	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Bonds, floating rate</b>								
<b>CAD</b>								
BANK OF NOVA SCOTIA-SUB 2.580%/3M CDOR+119BP 15-30.03.27*	CAD	100 000		100 000				
<b>Total CAD</b>							<b>0.00</b>	
<b>USD</b>								
ALLSTATE CORP-SUB 6.50000%/3M LIBOR+212BP 07-15.05.57*	USD	25 000			25 000	24 098	0.01	
ENTERPRISE PRODUCT OPERATING LP-SUB 4.875%/VAR 17-16.08.77*	USD	50 000		50 000				
ENTERPRISE PRODUCT OPERATING LP-SUB 5.250%/VAR 17-16.08.77*	USD		200 000		200 000	164 528	0.05	
<b>Total USD</b>						<b>188 626</b>	<b>0.06</b>	
<b>Total Bonds, floating rate</b>						<b>188 626</b>	<b>0.06</b>	
<b>Total Securities traded on other regulated markets which are open to the public</b>						<b>41 980 071</b>	<b>13.10</b>	

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

### Notes, fixed rate

<b>CAD</b>								
ALGONQUIN POWER CO 2.85000% 21-15.07.31**	CAD		400 000		400 000	238 639	0.07	
ALTALINK LP 1.50900% 20-11.09.30**	CAD	800 000		500 000	300 000	171 463	0.05	
BANK OF NOVA SCOTIA 2.62000% 16-02.12.26**	CAD	250 000			250 000	165 293	0.05	
CNH INDUSTRIAL CAPITAL CANADA 1.50000% 21-01.10.24**	CAD		500 000	500 000				
LOBLAW COS LTD 4.48800% 18-11.12.28**	CAD	200 000			200 000	139 925	0.04	
NATIONAL BANK OF CANADA 2.54500% 19-12.07.24**	CAD	400 000			400 000	274 759	0.09	
NORTH WEST REDWATER PART/FIN CO-REG-S 3.75000% 21-01.06.51**	CAD		400 000	200 000	200 000	112 730	0.04	
ROGERS COMMUNICATIONS 5.25000% 22-15.04.52**	CAD		200 000	100 000	100 000	64 819	0.02	
SAPUTO INC 2.29700% 21-22.06.28**	CAD	300 000			300 000	184 362	0.06	
TORONTO-DOMINION BANK 1.88800% 21-08.03.28**	CAD		500 000		500 000	305 806	0.10	
WSP GLOBAL INC 2.40800% 21-19.04.28**	CAD	200 000		200 000				
<b>Total CAD</b>						<b>1 657 795</b>	<b>0.52</b>	
<b>USD</b>								
AVOLON HOLDINGS FUNDING LTD-144A 2.75000% 21-21.02.28**	USD	200 000			200 000	154 147	0.05	
BAYER US FINANCE II LLC-144A 4.70000% 18-15.07.64**	USD	50 000			50 000	36 163	0.01	
BERRY GLOBAL INC-144A 1.57000% 20-15.01.26**	USD	100 000		100 000				
BMW US CAPITAL LLC-144A 3.90000% 20-09.04.25**	USD	150 000			150 000	143 257	0.04	
BRIXMOR OPERATING PARTNERSHIP LP 2.25000% 21-16.08.31**	USD		200 000		200 000	143 470	0.04	
BROADCOM INC-144A 3.50000% 21-15.02.41**	USD	250 000	250 000	200 000	300 000	199 243	0.06	
CELULOSA ARAUCO Y CONSTITUCION SA 3.87500% 18-02.11.27**	USD	200 000		200 000				
CREDIT AGRICOLE SA-144A-SUB 2.81100% 21-11.01.41**	USD	250 000			250 000	145 890	0.05	
DISCOVERY COMMUNICATIONS LLC 4.00000% 21-15.09.55**	USD	200 000		200 000				
ECOLAB INC 2.75000% 21-18.08.55**	USD		111 000		111 000	67 569	0.02	
ECOLAB INC-144A 2.75000% 21-18.08.55**	USD	111 000		111 000				
EMERA US FINANCE LP 2.63900% 21-15.06.31**	USD		100 000	100 000				
EXELON CORP-144A 4.10000% 22-15.03.52**	USD		400 000		400 000	303 753	0.09	
GLENORE FUNDING LLC-144A 3.37500% 21-23.09.51**	USD		150 000		150 000	90 854	0.03	
HCA INC-144A 4.62500% 22-15.03.52**	USD		250 000	100 000	150 000	110 891	0.03	
INTERNATIONAL FLAVORS & FRAG INC-144A 2.30000% 21-01.11.30**	USD	250 000			250 000	188 927	0.06	
KEYSPAN GAS EAST CORP-144A 3.58600% 22-18.01.52**	USD		300 000		300 000	190 385	0.06	
LIBERTY MUTUAL GROUP INC-144A 3.95100% 19-15.10.50**	USD	50 000			50 000	33 111	0.01	
NXP BV / NXP FUNDING LLC / NXP USA 3.40000% 22-01.05.30**	USD		150 000		150 000	122 751	0.04	
OTIS WORLDWIDE CORP 3.11200% 20-15.02.40**	USD		300 000	100 000	200 000	138 943	0.04	
PROLOGIS LP 4.37500% 20-01.02.29**	USD	100 000			100 000	93 235	0.03	
ROYALTY PHARMA PLC 2.20000% 21-02.09.30**	USD	150 000			150 000	112 530	0.04	
SIEMENS FINANCIERINGSMAATSCHAPPIJ-144A 0.65000% 21-11.03.24**	USD		400 000	400 000				
UNITED AIRLINES 2020-1 CLASS B PASS 4.87500% 21-15.01.26**	USD		500 000		500 000	365 866	0.11	
VERIZON COMMUNICATIONS INC 1.68000% 21-30.10.30**	USD	253 000			253 000	186 620	0.06	
WALT DISNEY CO 4.75000% 19-15.09.44**	USD		150 000		150 000	131 815	0.04	
<b>Total USD</b>						<b>2 959 420</b>	<b>0.92</b>	
<b>Total Notes, fixed rate</b>						<b>4 617 215</b>	<b>1.44</b>	

### Notes, floating rate

<b>CAD</b>								
BANK OF AMERICA CORP 1.978%/VAR 21-15.09.27**	CAD	200 000			200 000	126 199	0.04	
BANK OF NOVA SCOTIA-SUB 3.934%/VAR 22-03.05.22**	CAD		500 000		500 000	333 211	0.10	
MORGAN STANLEY 1.779%/VAR 21-04.08.27**	CAD	200 000			200 000	125 748	0.04	
ROYAL BANK OF CANADA-SUB 1.67000%/VAR 21-28.01.33**	CAD	400 000			400 000	235 501	0.07	
<b>Total CAD</b>						<b>820 659</b>	<b>0.26</b>	
<b>USD</b>								
BNP PARIBAS SA-144A 2.591%/VAR 22-20.01.28**	USD		400 000		400 000	336 211	0.10	
<b>Total USD</b>						<b>336 211</b>	<b>0.10</b>	
<b>Total Notes, floating rate</b>						<b>1 156 869</b>	<b>0.36</b>	

### Medium term notes, fixed rate

<b>AUD</b>								
COMMONWEALTH BANK OF AUSTRALIA 3.20000% 18-16.08.23**	AUD	200 000			200 000	125 424	0.04	
MACQUARIE BANK LTD 1.70000% 20-12.02.25**	AUD	400 000			400 000	234 195	0.07	
WESFARMERS LTD-REG-S 1.94100% 21-23.06.28**	AUD	200 000			200 000	104 121	0.03	
<b>Total AUD</b>						<b>463 741</b>	<b>0.14</b>	
<b>CAD</b>								
ALTAGAS LTD 2.47700% 20-30.11.30**	CAD	150 000	100 000	150 000	100 000	57 412	0.02	
ALTALINK LP 3.71700% 16-03.12.46**	CAD		400 000		400 000	242 466	0.08	
BELL CANADA 2.20000% 21-29.05.28**	CAD		500 000		500 000	307 623	0.10	
CU INC 3.17400% 21-05.09.51**	CAD		800 000	300 000	500 000	262 180	0.08	
ENBRIDGE PIPELINES INC 2.82000% 21-12.05.31**	CAD		400 000		400 000	238 473	0.07	
GIBSON ENERGY INC 2.85000% 20-14.07.27**	CAD		500 000		500 000	321 103	0.10	
HYDRO ONE INC 3.02000% 19-05.04.29**	CAD	100 000			100 000	65 794	0.02	
HYDRO ONE INC 4.89000% 07-13.03.37**	CAD	100 000			100 000	71 423	0.02	
TRANSCANADA PIPELINES LTD 4.34000% 19-15.10.49**	CAD	400 000		400 000				
<b>Total CAD</b>						<b>1 566 473</b>	<b>0.49</b>	

## UBS (CH) Investment Fund



Security	30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>USD</b>							
NORTHWESTERN MUTUAL GLOBAL FUNDING-144A 0.80000% 21-14.01.26**	USD	400 000		400 000	344 602	0.11	
PROTECTIVE LIFE GLOBAL FUNDING-144A 1.30300% 21-20.09.26**	USD		500 000	500 000	423 937	0.13	
<b>Total USD</b>					<b>768 538</b>	<b>0.24</b>	
<b>Total Medium term notes, fixed rate</b>					<b>2 798 752</b>	<b>0.87</b>	
<b>Bonds, fixed rate</b>							
<b>CAD</b>							
TRANSCANADA PIPELINES LTD 5.33000% 22-12.05.32**	CAD	300 000		300 000	213 719	0.07	
<b>Total CAD</b>					<b>213 719</b>	<b>0.07</b>	
<b>Total Bonds, fixed rate</b>					<b>213 719</b>	<b>0.07</b>	
<b>Bonds, floating rate</b>							
<b>CAD</b>							
MANULIFE FINANCIAL CORP-SUB 3.049%/VAR 17-20.08.29**	CAD	100 000		100 000	68 623	0.02	
<b>Total CAD</b>					<b>68 623</b>	<b>0.02</b>	
<b>Total Bonds, floating rate</b>					<b>68 623</b>	<b>0.02</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>					<b>8 855 179</b>	<b>2.76</b>	
<b>Total securities and similar instruments</b> (thereof in lending)					<b>310 819 224</b>	<b>96.99</b> 0.00)	
Bank deposits at sight					8 231 974	2.57	
Derivative financial instruments					-1 468 045	-0.46	
Other assets					2 882 099	0.90	
<b>Total fund assets</b>					<b>320 465 252</b>	<b>100.00</b>	
Short-term bank liabilities					-521 949		
<b>Net fund assets</b>					<b>319 943 303</b>		

Valuation categories	Market value as of 30.9.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	301 964 045	94.23
Investments valuation based on market-observed parameters	7 387 134	2.30
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>309 351 179</b>	<b>96.53</b>

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

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

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

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

## Derivative financial instruments

CISO-FINMA Art. 23

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
AUD	2 535 000	CHF	1 697 658	04.10.2022	93 451	0.03
SGD	265 000	CHF	185 130	04.10.2022	3 357	0.00
USD	245 220 000	CHF	239 605 198	04.10.2022	-1 752 587	-0.55
GBP	11 060 000	CHF	12 574 778	04.10.2022	422 953	0.13
JPY	230 400 000	CHF	1 627 693	04.10.2022	60 999	0.02
EUR	74 295 000	CHF	72 637 479	04.10.2022	1 000 716	0.31
CAD	17 130 000	CHF	12 766 475	04.10.2022	496 032	0.15
CHF	3 908 588	USD	4 000 000	04.10.2022	28 412	0.01
CHF	979 257	USD	1 000 000	04.10.2022	4 993	0.00
CAD	16 950 000	CHF	12 080 348	02.11.2022	-25 622	-0.01
SGD	265 000	CHF	180 475	02.11.2022	-836	0.00
AUD	2 535 000	CHF	1 606 133	02.11.2022	5 860	0.00
GBP	9 845 000	CHF	10 655 834	02.11.2022	-137 670	-0.04
JPY	230 400 000	CHF	1 562 092	02.11.2022	-4 854	0.00
EUR	71 240 000	CHF	68 102 234	02.11.2022	-545 644	-0.17
USD	226 880 000	CHF	221 554 673	02.11.2022	-1 117 605	-0.34
					-1 468 045	-0.46

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

\*\* valuation based on market-observed parameters



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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on interest rate instruments/bonds</b>			
EURO-BOBL FUTURE 08.03.22	EUR	20	20
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 14.03.22	JPY	1	1
US ULTRA LONG BOND (CBT) FUTURE 22.03.22	USD	8	8

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
USD	1 850 000	CHF	1 719 120	02.11.2021
EUR	260 000	CHF	279 662	02.11.2021
USD	695 000	CHF	637 453	02.11.2021
EUR	65 000	CHF	69 426	02.11.2021
SGD	265 000	CHF	179 332	02.12.2021
NZD	105 000	CHF	68 580	02.12.2021
JPY	240 100 000	CHF	1 922 150	02.12.2021
AUD	1 635 000	CHF	1 121 970	02.12.2021
USD	257 395 000	CHF	234 301 521	02.12.2021
EUR	75 700 000	CHF	80 316 262	02.12.2021
GBP	14 230 000	CHF	17 853 243	02.12.2021
CAD	14 965 000	CHF	11 040 534	02.12.2021
CAD	805 000	CHF	593 010	02.12.2021
USD	8 900 000	CHF	8 116 408	02.12.2021
EUR	4 100 000	CHF	4 349 465	02.12.2021
AUD	285 000	CHF	195 455	02.12.2021
USD	7 410 000	CHF	6 752 837	02.12.2021
USD	715 000	CHF	652 134	02.12.2021
EUR	1 290 000	CHF	1 361 173	02.12.2021
EUR	390 000	CHF	410 741	02.12.2021
USD	1 775 000	CHF	1 633 122	02.12.2021
SGD	265 000	CHF	177 767	04.01.2022
JPY	240 100 000	CHF	1 951 618	04.01.2022
AUD	1 920 000	CHF	1 255 536	04.01.2022
EUR	81 265 000	CHF	84 752 975	04.01.2022
USD	275 045 000	CHF	252 100 746	04.01.2022
GBP	14 295 000	CHF	17 517 107	04.01.2022
CAD	15 770 000	CHF	11 310 638	04.01.2022
USD	1 150 000	CHF	1 057 599	04.01.2022
CHF	179 123	SGD	265 000	04.01.2022
CHF	252 726 711	USD	276 195 000	04.01.2022
CHF	84 283 995	EUR	81 265 000	04.01.2022
NZD	105 000	CHF	65 687	05.01.2022
JPY	240 100 000	CHF	1 918 337	02.02.2022
NZD	105 000	CHF	65 641	02.02.2022
AUD	1 920 000	CHF	1 275 337	02.02.2022
CAD	15 930 000	CHF	11 392 260	02.02.2022
EUR	81 340 000	CHF	84 346 489	02.02.2022
GBP	14 080 000	CHF	17 386 758	02.02.2022
USD	275 820 000	CHF	252 191 052	02.02.2022
CAD	710 000	CHF	508 314	02.02.2022
USD	4 250 000	CHF	3 869 816	02.02.2022
CAD	590 000	CHF	424 447	02.02.2022
EUR	870 000	CHF	901 903	02.02.2022
USD	1 400 000	CHF	1 280 173	02.02.2022
EUR	385 000	CHF	400 032	02.02.2022
EUR	1 010 000	CHF	1 060 428	02.02.2022
EUR	765 000	CHF	802 351	02.02.2022
USD	275 000	CHF	252 749	02.02.2022
SGD	265 000	CHF	178 951	03.02.2022
SGD	265 000	CHF	181 577	02.03.2022
USD	274 170 000	CHF	255 879 571	02.03.2022
JPY	240 100 000	CHF	1 940 453	02.03.2022
GBP	13 765 000	CHF	17 256 286	02.03.2022
CAD	16 830 000	CHF	12 335 515	02.03.2022
EUR	83 380 000	CHF	86 925 318	02.03.2022
AUD	1 910 000	CHF	1 257 311	02.03.2022
USD	890 000	CHF	827 821	02.03.2022
EUR	1 860 000	CHF	1 929 698	02.03.2022
USD	7 230 000	CHF	6 658 548	02.03.2022
USD	780 000	CHF	717 142	02.03.2022
USD	1 000 000	CHF	918 899	02.03.2022
SGD	265 000	CHF	179 789	04.04.2022
AUD	1 910 000	CHF	1 271 220	04.04.2022
JPY	240 100 000	CHF	1 916 232	04.04.2022
GBP	13 250 000	CHF	16 357 655	04.04.2022
CAD	16 600 000	CHF	12 014 665	04.04.2022
EUR	82 455 000	CHF	85 199 927	04.04.2022
USD	275 850 000	CHF	253 245 472	04.04.2022
CAD	160 000	CHF	115 528	04.04.2022
EUR	1 840 000	CHF	1 876 408	04.04.2022
USD	745 000	CHF	684 149	04.04.2022
USD	1 175 000	CHF	1 081 089	04.04.2022
EUR	175 000	CHF	178 864	04.04.2022
CAD	130 000	CHF	96 869	04.04.2022
GBP	85 000	CHF	104 290	04.04.2022
USD	3 055 000	CHF	2 842 393	04.04.2022
GBP	13 205 000	CHF	16 005 160	03.05.2022
AUD	1 820 000	CHF	1 260 969	03.05.2022
CAD	16 430 000	CHF	12 124 157	03.05.2022
EUR	83 190 000	CHF	85 382 140	03.05.2022
USD	276 060 000	CHF	254 934 232	03.05.2022
USD	4 000 000	CHF	3 698 660	03.05.2022
EUR	250 000	CHF	254 342	03.05.2022
GBP	175 000	CHF	212 141	03.05.2022
USD	2 455 000	CHF	2 270 772	03.05.2022
SGD	265 000	CHF	180 583	04.05.2022
JPY	240 100 000	CHF	1 820 484	06.05.2022
SGD	265 000	CHF	186 049	02.06.2022
JPY	240 100 000	CHF	1 793 136	02.06.2022
CAD	16 035 000	CHF	12 213 892	02.06.2022



Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	270 150 000	CHF	261 878 547	02.06.2022
EUR	81 500 000	CHF	83 589 742	02.06.2022
AUD	1 795 000	CHF	1 249 094	02.06.2022
AUD	755 000	CHF	518 997	02.06.2022
CHF	8 524 469	USD	8 750 000	02.06.2022
USD	825 000	CHF	807 555	02.06.2022
USD	2 500 000	CHF	2 461 953	02.06.2022
CHF	6 017 499	EUR	5 750 000	02.06.2022
CHF	20 691 807	USD	20 840 000	02.06.2022
GBP	12 945 000	CHF	15 783 839	07.06.2022
GBP	75 000	CHF	91 673	07.06.2022
CHF	15 752 898	GBP	13 020 000	07.06.2022
EUR	74 890 000	CHF	77 100 828	05.07.2022
GBP	12 875 000	CHF	15 555 511	05.07.2022
USD	245 225 000	CHF	234 798 278	05.07.2022
AUD	2 535 000	CHF	1 746 443	05.07.2022
CAD	15 995 000	CHF	12 086 302	05.07.2022
SGD	265 000	CHF	185 211	05.07.2022
JPY	240 100 000	CHF	1 800 910	05.07.2022
USD	1 350 000	CHF	1 294 292	05.07.2022
EUR	190 000	CHF	195 702	05.07.2022
USD	900 000	CHF	876 920	05.07.2022
EUR	525 000	CHF	546 524	05.07.2022
USD	730 000	CHF	711 637	05.07.2022
EUR	165 000	GBP	140 616	05.07.2022
EUR	270 000	CHF	280 364	05.07.2022
USD	410 000	CHF	407 690	05.07.2022
CHF	543 707	GBP	450 000	05.07.2022
CHF	1 673 176	AUD	2 535 000	05.07.2022
CHF	14 300 251	GBP	12 284 384	05.07.2022
CHF	76 074 218	EUR	76 040 000	05.07.2022
CHF	1 691 262	JPY	240 100 000	05.07.2022
CHF	182 576	SGD	265 000	05.07.2022
CAD	15 675 000	CHF	11 580 188	02.08.2022
GBP	11 660 000	CHF	13 556 266	02.08.2022
EUR	72 730 000	CHF	72 770 147	02.08.2022
JPY	230 400 000	CHF	1 622 798	02.08.2022
AUD	2 535 000	CHF	1 670 672	02.08.2022
USD	240 685 000	CHF	230 565 881	02.08.2022
SGD	265 000	CHF	182 261	02.08.2022
CHF	403 771	GBP	350 000	02.08.2022
EUR	350 000	CHF	350 188	02.08.2022
CAD	16 195 000	CHF	12 003 135	02.09.2022
AUD	2 535 000	CHF	1 685 433	02.09.2022
SGD	265 000	CHF	182 688	02.09.2022
GBP	11 765 000	CHF	13 607 046	02.09.2022
JPY	230 400 000	CHF	1 646 985	02.09.2022
USD	247 690 000	CHF	235 556 410	02.09.2022
CAD	1 300 000	CHF	962 209	02.09.2022
EUR	250 000	CHF	243 628	02.09.2022
USD	1 275 000	CHF	1 208 835	02.09.2022
USD	700 000	CHF	666 352	02.09.2022
EUR	76 825 000	CHF	74 758 792	02.09.2022
USD	300 000	CHF	287 131	02.09.2022
USD	160 000	CHF	150 504	02.09.2022
EUR	190 000	CHF	184 728	02.09.2022
AUD	2 535 000	CHF	1 697 658	04.10.2022
SGD	265 000	CHF	185 130	04.10.2022
USD	245 220 000	CHF	239 605 198	04.10.2022
GBP	11 060 000	CHF	12 574 778	04.10.2022
JPY	230 400 000	CHF	1 627 693	04.10.2022
EUR	74 295 000	CHF	72 637 479	04.10.2022
CAD	17 130 000	CHF	12 766 475	04.10.2022
CHF	3 908 588	USD	4 000 000	04.10.2022
CHF	979 257	USD	1 000 000	04.10.2022
CAD	16 950 000	CHF	12 080 348	02.11.2022
SGD	265 000	CHF	180 475	02.11.2022
AUD	2 535 000	CHF	1 606 133	02.11.2022
GBP	9 845 000	CHF	10 655 834	02.11.2022
JPY	230 400 000	CHF	1 562 092	02.11.2022
EUR	71 240 000	CHF	68 102 234	02.11.2022
USD	226 880 000	CHF	221 554 673	02.11.2022



## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	4 921 250.00	1.54%
Total exposure- reducing positions	318 308 772.92	99.49%

### Repurchase agreements

The fund management company does not conduct any repurchase agreements.

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:  
Class I-X 0.00%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

### Exchange rates

AUD 1 = CHF	0.632824	JPY 1 = CHF	0.006800
CAD 1 = CHF	0.716313	NZD 1 = CHF	0.556741
EUR 1 = CHF	0.964221	SGD 1 = CHF	0.685936
GBP 1 = CHF	1.098718	USD 1 = CHF	0.984250



# UBS (CH) Investment Fund – JPY Bonds Passive

## Category Other Funds for Traditional Investments

### Three-year comparison

	ISIN	30.9.2022	30.9.2021	30.9.2020
Net fund assets in JPY		48 142 870 428	58 164 697 441	53 468 317 137
<b>Class U-X</b>	<b>CH0117874633</b>			
Net asset value per unit in JPY		10 438 984	11 033 103	11 081 808
Number of units outstanding		4 611.8350	5 271.8350	4 824.8730

### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class U-X	JPY	-5.2%	-0.2%	-2.3%
Benchmark:				
FTSE Japan Government Bond Index	JPY	-5.1%	-0.1%	-2.2%

Historical performance is no indicator of current or future performance.  
The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.

### Report of the Portfolio Manager

During the financial year, from 1 October 2021 to 30 September 2022, Japanese government yields increased and steepened along the curve. The short term yields are still negative whereas the medium term yields ended up being positive compared to the beginning of the observation period. The upward shift in yields was due to global higher inflation prints which proved to be sticky.

In the reporting period, the fund generated a negative absolute return, slightly below its corresponding benchmark. This is mainly due to the fact that the portfolio is subject to withholding tax. The fund's strategy is to replicate the risk and return characteristics of the FTSE Japanese Government Bond Index with a stratified sampling approach. The duration of the universe was shortened by approximately 0.32 years during the reporting period.

### Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
Japan	99.55
<b>Total</b>	<b>99.55</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	JPY	JPY
Bank deposits		
– at sight	172 310 484	158 949 872
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	47 927 961 606	58 021 569 358
Other assets	42 598 338	50 340 819
<b>Total fund assets</b>	<b>48 142 870 428</b>	<b>58 230 860 049</b>
Loans	0	-66 162 608
<b>Net fund assets</b>	<b>48 142 870 428</b>	<b>58 164 697 441</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	JPY	JPY
Negative interest	-276 374	-499 638
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	322 117 255	336 392 999
Purchase of current net income on issue of units	27 882 493	44 933 783
<b>Total income</b>	<b>349 723 374</b>	<b>380 827 144</b>
Expenses		
Audit expenses	-2 160 867	-2 032 543
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0	0
Other expenses	-157 902	-47 321
Payment of current net income on redemption of units	-50 710 076	-25 825 101
<b>Total expenses</b>	<b>-53 028 845</b>	<b>-27 904 965</b>
<b>Net income</b>	<b>296 694 529</b>	<b>352 922 179</b>
Realized capital gains and losses	-120 818 425	115 117 638
<b>Realized result</b>	<b>175 876 104</b>	<b>468 039 817</b>
Unrealized capital gains and losses	-2 949 424 759	-573 124 463
<b>Total result</b>	<b>-2 773 548 655</b>	<b>-105 084 646</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	JPY	JPY
Net income of the financial year	296 694 529	352 922 179
<b>Available for distribution</b>	<b>296 694 529</b>	<b>352 922 179</b>
Less federal withholding tax <sup>1</sup>	-103 843 085	-123 522 763
Net income retained for reinvestment	-192 851 444	-229 399 416
<b>Balance carried forward</b>	<b>0</b>	<b>0</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	JPY	JPY
Net fund assets at the beginning of the financial year	58 164 697 441	53 468 317 137
Paid federal withholding tax	-122 421 520	-125 655 064
Balance of unit movements	-7 125 856 838	4 927 120 014
Total result	-2 773 548 655	-105 084 646
<b>Net fund assets at the end of the reporting period</b>	<b>48 142 870 428</b>	<b>58 164 697 441</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Development of the outstanding units

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
<b>Class U-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	5 271.8350	4 824.8730
Units issued	928.0000	1 345.9620
Units redeemed	-1 588.0000	-899.0000
<b>Situation at the end of the period</b>	<b>4 611.8350</b>	<b>5 271.8350</b>
Difference between units issued and units redeemed	-660.0000	446.9620

## Net income retained for reinvestment (accumulation)

### Class U-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>JPY</b>	<b>64 333.29</b>
Less federal withholding tax <sup>1</sup>	JPY	-22 516.65
<b>Net accumulation per unit</b>	<b>JPY</b>	<b>41 816.64</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Inventory of Fund assets

Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in JPY	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Bonds, fixed rate</b>								
<b>JPY</b>								
JAPAN 0.00500% 21-01.04.23*	JPY	100 000 000		100 000 000				
JAPAN 0.00500% 21-01.06.23*	JPY	290 000 000		290 000 000				
JAPAN 0.00500% 21-01.07.23*	JPY	300 000 000		240 000 000	60 000 000	60 066 000	0.12	
JAPAN 0.00500% 21-01.08.23*	JPY	280 000 000			280 000 000	280 327 600	0.58	
JAPAN 0.00500% 21-01.11.23*	JPY		300 000 000		300 000 000	300 384 000	0.62	
JAPAN 0.00500% 21-20.03.26*	JPY	150 000 000	100 000 000		250 000 000	250 232 500	0.52	
JAPAN 0.00500% 21-20.06.26*	JPY	150 000 000	160 000 000		310 000 000	310 142 600	0.64	
JAPAN 0.00500% 22-01.04.24*	JPY		200 000 000		200 000 000	200 218 000	0.42	
JAPAN 0.00500% 22-20.12.26*	JPY		495 000 000		495 000 000	494 529 750	1.03	
JAPAN 0.00500% 22-20.03.27*	JPY		200 000 000		200 000 000	199 700 000	0.41	
JAPAN 0.00500% 22-20.06.27*	JPY		150 000 000		150 000 000	149 560 500	0.31	
JAPAN 0.10000% 16-20.03.26*	JPY	657 400 000			657 400 000	660 180 802	1.37	
JAPAN 0.10000% 16-20.06.26*	JPY		468 000 000	125 000 000	343 000 000	344 378 860	0.72	
JAPAN 0.10000% 16-20.09.26*	JPY	420 000 000		120 000 000	300 000 000	301 074 000	0.63	
JAPAN 0.10000% 16-20.12.26*	JPY	340 000 000			340 000 000	341 033 600	0.71	
JAPAN 0.10000% 17-20.09.22*	JPY	450 000 000		450 000 000				
JAPAN 0.10000% 17-20.03.27*	JPY	225 000 000			225 000 000	225 614 250	0.47	
JAPAN 0.10000% 17-20.06.27*	JPY	600 000 000		340 000 000	260 000 000	260 418 600	0.54	
JAPAN 0.10000% 17-20.09.27*	JPY	325 000 000			325 000 000	325 341 250	0.68	
JAPAN 0.10000% 17-20.12.27*	JPY	155 000 000	95 000 000		250 000 000	250 107 500	0.52	
JAPAN 0.10000% 18-20.03.23*	JPY	632 300 000		632 300 000				
JAPAN 0.10000% 18-20.06.23*	JPY	120 000 000		120 000 000				
JAPAN 0.10000% 18-20.03.28*	JPY	522 300 000		85 000 000	437 300 000	437 094 469	0.91	
JAPAN 0.10000% 18-20.06.28*	JPY	255 000 000			255 000 000	254 671 050	0.53	
JAPAN 0.10000% 18-20.09.28*	JPY	478 850 000		160 000 000	318 850 000	318 119 833	0.66	
JAPAN 0.10000% 19-20.12.23*	JPY	225 000 000			225 000 000	225 535 500	0.47	
JAPAN 0.10000% 19-20.03.24*	JPY		250 000 000		250 000 000	250 650 000	0.52	
JAPAN 0.10000% 19-20.06.24*	JPY	300 000 000			300 000 000	300 798 000	0.62	
JAPAN 0.10000% 19-20.09.24*	JPY		200 000 000		200 000 000	200 594 000	0.42	
JAPAN 0.10000% 19-20.12.28*	JPY	100 000 000	55 000 000		155 000 000	154 479 200	0.32	
JAPAN 0.10000% 19-20.03.29*	JPY	300 000 000	85 000 000	150 000 000	235 000 000	233 954 250	0.49	
JAPAN 0.10000% 19-20.06.29*	JPY	195 000 000			195 000 000	193 917 750	0.40	
JAPAN 0.10000% 19-20.09.29*	JPY	285 000 000		70 000 000	215 000 000	213 529 400	0.44	
JAPAN 0.10000% 20-01.07.22*	JPY	100 000 000		100 000 000				
JAPAN 0.10000% 20-01.09.22*	JPY	85 000 000		85 000 000				
JAPAN 0.10000% 20-01.10.22*	JPY	150 000 000		150 000 000				
JAPAN 0.10000% 20-01.11.22*	JPY	100 000 000		100 000 000				
JAPAN 0.10000% 20-20.12.24*	JPY	250 000 000			250 000 000	250 817 500	0.52	
JAPAN 0.10000% 20-20.03.25*	JPY	400 000 000		100 000 000	300 000 000	301 065 000	0.63	
JAPAN 0.10000% 20-20.06.25*	JPY	100 000 000			100 000 000	100 381 000	0.21	
JAPAN 0.10000% 20-20.09.25*	JPY	625 000 000		430 000 000	195 000 000	195 758 550	0.41	
JAPAN 0.10000% 20-20.12.25*	JPY	200 000 000			200 000 000	200 806 000	0.42	
JAPAN 0.10000% 20-20.12.29*	JPY	480 000 000	70 000 000	155 000 000	395 000 000	391 678 050	0.81	
JAPAN 0.10000% 20-20.03.30*	JPY	765 000 000		300 000 000	465 000 000	460 047 750	0.96	
JAPAN 0.10000% 20-20.06.30*	JPY	470 000 000		65 000 000	405 000 000	400 059 000	0.83	
JAPAN 0.10000% 20-20.09.30*	JPY	750 000 000		235 000 000	515 000 000	508 315 300	1.06	
JAPAN 0.10000% 21-01.02.23*	JPY	100 000 000		100 000 000				
JAPAN 0.10000% 21-01.03.23*	JPY	260 000 000		260 000 000				
JAPAN 0.10000% 21-20.12.30*	JPY	691 000 000		145 000 000	546 000 000	538 088 460	1.12	
JAPAN 0.10000% 21-20.03.31*	JPY	510 000 000		120 000 000	390 000 000	384 025 200	0.80	
JAPAN 0.10000% 21-20.06.31*	JPY	400 000 000	525 000 000	465 000 000	460 000 000	452 442 200	0.94	
JAPAN 0.10000% 21-20.09.31*	JPY		870 000 000	430 000 000	440 000 000	432 568 400	0.90	
JAPAN 0.10000% 22-20.03.27*	JPY		300 000 000		300 000 000	300 819 000	0.62	
JAPAN 0.20000% 16-20.06.36*	JPY	797 550 000		295 000 000	502 550 000	474 040 338	0.98	
JAPAN 0.20000% 22-20.06.32*	JPY		20 000 000		20 000 000	19 901 600	0.04	
JAPAN 0.30000% 14-20.12.24*	JPY	368 750 000			368 750 000	371 593 063	0.77	
JAPAN 0.30000% 15-20.12.25*	JPY	310 000 000		100 000 000	210 000 000	212 202 900	0.44	
JAPAN 0.30000% 16-20.06.46*	JPY	406 250 000		200 000 000	206 250 000	168 910 500	0.35	
JAPAN 0.30000% 19-20.06.39*	JPY	470 000 000	100 000 000	160 000 000	410 000 000	375 322 200	0.78	
JAPAN 0.30000% 19-20.09.39*	JPY	335 000 000			335 000 000	305 211 800	0.63	
JAPAN 0.30000% 20-20.12.39*	JPY	440 000 000			440 000 000	399 247 200	0.83	
JAPAN 0.40000% 15-20.03.25*	JPY	330 100 000		90 000 000	240 100 000	242 721 892	0.50	
JAPAN 0.40000% 15-20.06.25*	JPY	400 000 000		190 000 000	210 000 000	212 503 200	0.44	
JAPAN 0.40000% 15-20.09.25*	JPY	396 600 000		290 000 000	106 600 000	107 963 414	0.22	
JAPAN 0.40000% 16-20.03.36*	JPY	709 000 000		420 000 000	289 000 000	281 078 510	0.58	
JAPAN 0.40000% 16-20.03.56*	JPY	463 300 000		168 500 000	294 800 000	215 516 488	0.45	
JAPAN 0.40000% 19-20.03.39*	JPY	325 000 000			325 000 000	303 546 750	0.63	
JAPAN 0.40000% 19-20.06.49*	JPY	355 000 000	50 000 000	155 000 000	250 000 000	198 440 000	0.41	
JAPAN 0.40000% 19-20.09.49*	JPY	330 000 000		100 000 000	230 000 000	181 720 700	0.38	
JAPAN 0.40000% 20-20.03.40*	JPY	335 000 000			335 000 000	308 069 350	0.64	
JAPAN 0.40000% 20-20.06.40*	JPY	490 000 000		50 000 000	440 000 000	403 088 400	0.84	
JAPAN 0.40000% 20-20.09.40*	JPY	510 000 000			510 000 000	465 553 500	0.97	
JAPAN 0.40000% 20-20.12.49*	JPY	265 000 000			265 000 000	209 371 200	0.43	
JAPAN 0.40000% 20-20.03.50*	JPY	385 000 000		135 000 000	250 000 000	197 415 000	0.41	
JAPAN 0.40000% 21-20.06.41*	JPY	175 000 000	270 000 000		445 000 000	402 115 350	0.84	
JAPAN 0.50000% 14-20.09.24*	JPY	320 000 000			320 000 000	323 465 600	0.67	
JAPAN 0.50000% 16-20.09.36*	JPY	425 000 000		75 000 000	350 000 000	343 206 500	0.71	
JAPAN 0.50000% 16-20.09.46*	JPY	530 000 000		369 000 000	161 000 000	137 803 120	0.29	
JAPAN 0.50000% 18-20.03.38*	JPY	666 650 000		400 000 000	266 650 000	256 469 303	0.53	
JAPAN 0.50000% 18-20.06.38*	JPY	335 000 000	65 000 000		400 000 000	383 484 000	0.80	
JAPAN 0.50000% 19-20.12.38*	JPY	330 000 000			330 000 000	314 407 500	0.65	
JAPAN 0.50000% 19-20.03.49*	JPY	245 000 000			245 000 000	200 851 000	0.42	
JAPAN 0.50000% 19-20.03.59*	JPY	313 400 000	18 500 000	20 000 000	311 900 000	231 002 497	0.48	
JAPAN 0.50000% 20-20.03.60*	JPY	395 000 000	38 500 000	45 000 000	388 500 000	285 159 000	0.59	
JAPAN 0.50000% 21-20.12.40*	JPY	459 750 000	60 000 000	65 000 000	454 750 000	421 171 260	0.87	
JAPAN 0.50000% 21-20.03.41*	JPY	420 000 000			420 000 000	387 660 000	0.81	
JAPAN 0.50000% 21-20.09.41*	JPY		605 000 000	75 000 000	530 000 000	486 778 500	1.01	
JAPAN 0.50000% 22-20.12.41*	JPY		540 500 000	135 000 000	405 500 000	371 470 440	0.77	
JAPAN 0.60000% 13-20.03.23*	JPY	720 000 000		720 000 000				
JAPAN 0.60000% 13-20.09.23*	JPY	450 000 000			450 000 000	453 145 500	0.94	
JAPAN 0.60000% 13-20.12.23*	JPY	820 000 000			820 000 000	826 912 600	1.72	
JAPAN 0.60000% 14-20.03.24*	JPY	546 400 000		300 000 000	246 400 000	248 839 360	0.52	
JAPAN 0.60000% 14-20.06.24*	JPY	492 700 000			492 700 000	498 223 167	1.03	
JAPAN 0.60000% 16-20.12.36*	JPY	437 900 000		125 000 000	312 900 000	310 190 286	0.64	
JAPAN 0.60000% 16-20.12.46*	JPY	219 200 000	70 000 000	135 000 000	154 200 000	134 702 952	0.28	
JAPAN 0.60000% 17-20.06.37*	JPY	195 000 000			195 000 000	192 227 100	0.40	



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in JPY	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
JAPAN 0.60000% 17-20.09.37*	JPY	365 000 000		120 000 000	245 000 000	240 585 100	0.50	
JAPAN 0.60000% 17-20.12.37*	JPY	290 000 000			290 000 000	283 878 100	0.59	
JAPAN 0.60000% 20-20.06.50*	JPY	330 000 000	55 000 000	60 000 000	325 000 000	269 291 750	0.56	
JAPAN 0.60000% 20-20.09.50*	JPY	321 500 000	110 000 000	125 000 000	306 500 000	253 224 170	0.53	
JAPAN 0.70000% 12-20.12.22*	JPY	275 000 000		275 000 000				
JAPAN 0.70000% 17-20.03.37*	JPY	352 700 000		70 000 000	282 700 000	283 381 307	0.59	
JAPAN 0.70000% 18-20.09.38*	JPY	274 900 000			274 900 000	270 905 703	0.56	
JAPAN 0.70000% 18-20.06.48*	JPY	265 000 000	65 000 000	85 000 000	245 000 000	214 414 200	0.45	
JAPAN 0.70000% 19-20.12.48*	JPY	215 000 000			215 000 000	186 617 850	0.39	
JAPAN 0.70000% 20-20.12.50*	JPY	310 000 000	17 000 000		327 000 000	277 361 400	0.58	
JAPAN 0.70000% 21-20.03.51*	JPY	340 000 000		30 000 000	310 000 000	262 229 000	0.54	
JAPAN 0.70000% 21-20.06.51*	JPY	140 000 000	205 000 000		345 000 000	291 504 300	0.61	
JAPAN 0.70000% 21-20.09.51*	JPY		392 500 000	75 000 000	317 500 000	267 855 700	0.56	
JAPAN 0.70000% 21-20.03.61*	JPY	129 000 000	302 000 000	45 000 000	386 000 000	302 809 280	0.63	
JAPAN 0.80000% 12-20.09.22*	JPY	730 000 000		730 000 000				
JAPAN 0.80000% 13-20.12.22*	JPY	505 000 000		505 000 000				
JAPAN 0.80000% 13-20.06.23*	JPY	530 000 000		530 000 000				
JAPAN 0.80000% 13-20.09.23*	JPY	100 000 000	70 000 000		170 000 000	171 514 700	0.36	
JAPAN 0.80000% 16-20.03.46*	JPY	211 550 000	25 000 000	55 000 000	181 550 000	167 835 713	0.35	
JAPAN 0.80000% 17-20.03.47*	JPY	152 400 000			152 400 000	139 093 956	0.29	
JAPAN 0.80000% 17-20.06.47*	JPY	185 000 000		61 000 000	124 000 000	112 748 240	0.23	
JAPAN 0.80000% 17-20.09.47*	JPY	185 000 000			185 000 000	167 672 900	0.35	
JAPAN 0.80000% 17-20.12.47*	JPY	250 300 000	25 000 000	65 000 000	210 300 000	189 804 162	0.39	
JAPAN 0.80000% 18-20.03.48*	JPY	256 000 000	50 000 000	105 000 000	201 000 000	180 887 940	0.38	
JAPAN 0.80000% 18-20.03.58*	JPY	259 950 000	35 000 000	68 500 000	226 450 000	187 772 340	0.39	
JAPAN 0.80000% 22-20.03.42*	JPY		500 000 000	135 000 000	365 000 000	352 666 650	0.73	
JAPAN 0.90000% 17-20.03.57*	JPY	280 350 000	17 500 000	75 000 000	222 850 000	191 922 877	0.40	
JAPAN 0.90000% 18-20.09.48*	JPY	165 000 000			165 000 000	151 083 900	0.31	
JAPAN 0.90000% 22-20.06.42*	JPY		20 000 000		20 000 000	19 639 400	0.04	
JAPAN 1.00000% 15-20.12.35*	JPY	500 000 000		240 000 000	260 000 000	273 343 200	0.57	
JAPAN 1.00000% 22-20.03.52*	JPY		350 000 000	60 000 000	290 000 000	264 169 700	0.55	
JAPAN 1.00000% 22-20.03.62*	JPY		135 000 000		135 000 000	115 836 750	0.24	
JAPAN 1.10000% 03-20.03.33*	JPY	399 350 000		340 000 000	59 350 000	63 836 266	0.13	
JAPAN 1.20000% 14-20.12.34*	JPY	260 000 000	40 000 000		300 000 000	324 216 000	0.67	
JAPAN 1.20000% 15-20.03.35*	JPY	370 000 000			370 000 000	399 452 000	0.83	
JAPAN 1.20000% 15-20.09.35*	JPY	280 000 000			280 000 000	301 812 000	0.63	
JAPAN 1.30000% 15-20.06.35*	JPY	190 000 000	25 000 000		215 000 000	234 582 200	0.49	
JAPAN 1.40000% 03-20.12.22*	JPY	100 000 000		100 000 000				
JAPAN 1.40000% 14-20.09.34*	JPY	285 000 000	50 000 000		335 000 000	370 087 900	0.77	
JAPAN 1.40000% 15-20.09.45*	JPY	80 000 000	30 000 000	30 000 000	80 000 000	84 065 600	0.17	
JAPAN 1.40000% 15-20.12.45*	JPY	97 050 000			97 050 000	101 855 916	0.21	
JAPAN 1.40000% 15-20.03.55*	JPY	120 000 000			120 000 000	119 794 800	0.25	
JAPAN 1.50000% 12-20.06.32*	JPY	305 000 000		200 000 000	105 000 000	117 079 200	0.24	
JAPAN 1.50000% 13-20.03.33*	JPY	100 000 000	95 000 000		195 000 000	217 717 500	0.45	
JAPAN 1.50000% 14-20.03.34*	JPY	400 000 000		50 000 000	350 000 000	390 820 500	0.81	
JAPAN 1.50000% 14-20.06.34*	JPY	344 000 000			344 000 000	383 976 240	0.80	
JAPAN 1.50000% 14-20.12.44*	JPY	120 000 000		22 500 000	97 500 000	104 823 225	0.22	
JAPAN 1.50000% 15-20.03.45*	JPY	185 000 000	70 000 000	80 000 000	175 000 000	187 922 000	0.39	
JAPAN 1.60000% 10-20.06.30*	JPY	378 000 000		285 000 000	93 000 000	102 560 400	0.21	
JAPAN 1.60000% 12-20.03.32*	JPY	230 000 000		115 000 000	115 000 000	129 120 850	0.27	
JAPAN 1.60000% 12-20.06.32*	JPY	215 000 000		100 000 000	115 000 000	129 316 350	0.27	
JAPAN 1.60000% 13-20.03.33*	JPY	214 050 000			214 050 000	241 099 499	0.50	
JAPAN 1.60000% 13-20.12.33*	JPY	390 000 000	100 000 000	45 000 000	445 000 000	501 612 900	1.04	
JAPAN 1.60000% 15-20.06.45*	JPY	60 000 000	32 500 000		92 500 000	101 074 750	0.21	
JAPAN 1.70000% 03-20.06.33*	JPY	300 500 000		235 000 000	65 500 000	74 514 765	0.15	
JAPAN 1.70000% 11-20.09.31*	JPY	130 000 000			130 000 000	146 192 800	0.30	
JAPAN 1.70000% 11-20.12.31*	JPY	200 000 000		100 000 000	100 000 000	112 896 000	0.23	
JAPAN 1.70000% 12-20.03.32*	JPY	95 000 000			95 000 000	107 540 950	0.22	
JAPAN 1.70000% 12-20.06.32*	JPY	105 000 000			105 000 000	119 052 150	0.25	
JAPAN 1.70000% 12-20.09.32*	JPY	330 000 000		45 000 000	285 000 000	323 540 550	0.67	
JAPAN 1.70000% 12-20.12.32*	JPY	250 000 000			250 000 000	284 010 000	0.59	
JAPAN 1.70000% 13-20.06.33*	JPY	50 000 000	210 000 000		260 000 000	295 783 800	0.61	
JAPAN 1.70000% 13-20.09.33*	JPY	260 000 000			260 000 000	295 815 000	0.61	
JAPAN 1.70000% 13-20.12.43*	JPY	170 200 000	115 000 000	170 000 000	115 200 000	128 890 368	0.27	
JAPAN 1.70000% 14-20.03.44*	JPY	175 000 000			175 000 000	195 650 000	0.41	
JAPAN 1.70000% 14-20.06.44*	JPY	130 000 000		25 000 000	105 000 000	117 238 800	0.24	
JAPAN 1.70000% 14-20.09.44*	JPY	211 850 000		70 000 000	141 850 000	158 313 111	0.33	
JAPAN 1.70000% 14-20.03.54*	JPY	133 950 000	20 000 000	30 000 000	123 950 000	133 391 272	0.28	
JAPAN 1.80000% 02-22.11.32*	JPY	200 000 000		90 000 000	110 000 000	126 108 400	0.26	
JAPAN 1.80000% 10-20.06.30*	JPY	150 000 000		60 000 000	90 000 000	100 614 600	0.21	
JAPAN 1.80000% 10-20.09.30*	JPY	400 000 000		285 000 000	115 000 000	128 938 000	0.27	
JAPAN 1.80000% 11-20.06.31*	JPY	135 000 000			135 000 000	152 528 400	0.32	
JAPAN 1.80000% 11-20.09.31*	JPY	200 000 000			200 000 000	226 662 000	0.47	
JAPAN 1.80000% 12-20.12.31*	JPY	215 000 000			215 000 000	244 680 750	0.51	
JAPAN 1.80000% 13-20.12.32*	JPY		180 000 000		180 000 000	206 265 600	0.43	
JAPAN 1.80000% 13-20.03.43*	JPY	250 000 000	95 000 000	120 000 000	225 000 000	256 673 250	0.53	
JAPAN 1.80000% 13-20.09.43*	JPY	145 000 000			145 000 000	165 053 500	0.34	
JAPAN 1.90000% 04-20.03.24*	JPY	75 000 000			75 000 000	77 165 250	0.16	
JAPAN 1.90000% 05-20.03.25*	JPY	100 000 000			100 000 000	104 783 000	0.22	
JAPAN 1.90000% 05-20.06.25*	JPY	70 000 000			70 000 000	73 682 000	0.15	
JAPAN 1.90000% 08-20.12.28*	JPY	283 400 000		70 000 000	213 400 000	236 457 870	0.49	
JAPAN 1.90000% 09-20.03.29*	JPY	167 250 000			167 250 000	185 853 218	0.39	
JAPAN 1.90000% 10-20.09.30*	JPY	100 000 000		50 000 000	50 000 000	56 450 500	0.12	
JAPAN 1.90000% 11-20.03.31*	JPY	150 000 000		100 000 000	50 000 000	56 778 000	0.12	
JAPAN 1.90000% 11-20.06.31*	JPY	200 000 000			200 000 000	227 688 000	0.47	
JAPAN 1.90000% 12-20.09.42*	JPY	425 000 000	50 000 000	120 000 000	355 000 000	411 750 300	0.86	
JAPAN 1.90000% 13-20.06.43*	JPY	205 000 000	55 000 000	75 000 000	185 000 000	214 276 250	0.45	
JAPAN 1.90000% 13-20.03.53*	JPY	119 600 000		35 000 000	84 600 000	95 162 310	0.20	
JAPAN 2.00000% 07-20.03.27*	JPY	130 000 000			130 000 000	141 346 400	0.29	
JAPAN 2.00000% 10-20.09.40*	JPY	343 050 000		50 000 000	293 050 000	345 042 931	0.72	
JAPAN 2.00000% 11-20.12.30*	JPY	22 100 000			22 100 000	25 190 022	0.05	
JAPAN 2.00000% 11-20.03.31*	JPY	86 500 000			86 500 000	98 925 725	0.21	
JAPAN 2.00000% 11-20.09.41*	JPY	362 600 000		75 000 000	287 600 000	338 804 304	0.70	
JAPAN 2.00000% 12-20.03.42*	JPY	295 050 000	85 000 000	105 000 000	275 050 000	324 091 415	0.67	
JAPAN 2.00000% 12-20.03.52*	JPY	200 000 000		50 000 000	150 000 000	172 855 500	0.36	
JAPAN 2.10000% 06-20.12.26*	JPY	150 000 000			150 000 000	163 074 000	0.34	
JAPAN 2.10000% 07-20.12.27*	JPY	252 150 000		90 000 000	162 150 000	179 067 109	0.37	
JAPAN 2.10000% 08-20.06.28*	JPY	70 000 000			70 000 000	77 870 100	0.16	
JAPAN 2.10000% 08-20.09.28*	JPY		80 000 000		80 000 000	89 330 400	0.19	
JAPAN 2.10000% 09-20.06.29*	JPY	210 250 000		45 000 000	165 250 000	186 337 553	0.39	
JAPAN 2.10000% 09-20.09.29*	JPY	235 000 000		75 000 000	160 000 000	180 976 000	0.38	
JAPAN 2.10000% 09-20.12.29*	JPY	120 000 000			120 000 000	136 190 400	0.28	
JAPAN 2.10000% 10-20.03.30*	JPY	300 000 000		235 000 000	65 000 000	73 929 700	0.15	
JAPAN 2.10000% 10-20.12.30*	JPY	50 000 000			50 000 000	57 397 500	0.12	
JAPAN 2.20000% 08-20.03.28*	JPY	20 000 000	80 000 000		100 000 000	111 388 000	0.23	
JAPAN 2.20000% 09-20.09.39*	JPY	182 450 000			182 450 000	220 806 464	0.46	

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Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in JPY	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
JAPAN 2.20000% 09-20.03.49*	JPY	63 550 000	60 000 000	40 000 000	83 550 000	100 274 204	0.21	
JAPAN 2.20000% 10-20.03.50*	JPY		50 000 000		50 000 000	60 094 500	0.12	
JAPAN 2.20000% 11-20.03.41*	JPY	345 000 000	52 000 000	100 000 000	297 000 000	359 610 570	0.75	
JAPAN 2.20000% 11-20.03.51*	JPY	140 000 000			140 000 000	167 928 600	0.35	
JAPAN 2.30000% 09-20.03.39*	JPY	162 700 000	50 000 000		212 700 000	260 740 422	0.54	
JAPAN 2.30000% 10-20.03.40*	JPY	90 500 000			90 500 000	110 976 530	0.23	
JAPAN 2.40000% 08-20.09.38*	JPY	87 500 000			87 500 000	108 519 250	0.23	
JAPAN GOVERNMENT 0.10000% 22-20.12.31*	JPY		737 000 000	350 000 000	387 000 000	381 825 810	0.79	
JAPAN GOVERNMENT FIVE YEAR BOND 0.00500% 20.09.26*	JPY		470 000 000		470 000 000	469 910 700	0.98	
JAPAN GOVERNMENT TEN YEAR BOND TB 0.20000% 22-20.03.32*	JPY		280 000 000		280 000 000	279 960 800	0.58	
JAPAN GOVERNMENT THIRTY YEAR BOND 0.70000% 22-20.12.51*	JPY		360 500 000	55 000 000	305 500 000	257 496 785	0.53	
JAPAN GOVERNMENT THIRTY YEAR BOND 1.30000% 22-20.06.52*	JPY		45 000 000		45 000 000	44 068 050	0.09	
JAPAN GOVERNMENT TWO YEAR BOND 0.00500% 22-01.01.24*	JPY		350 000 000		350 000 000	350 427 000	0.73	
<b>Total JPY</b>						<b>47 927 961 606</b>	<b>99.55</b>	
<b>Total Bonds, fixed rate</b>						<b>47 927 961 606</b>	<b>99.55</b>	
<b>Total Securities traded on an exchange</b>						<b>47 927 961 606</b>	<b>99.55</b>	
<b>Total securities and similar instruments</b> (thereof in lending)						<b>47 927 961 606</b>	<b>99.55</b> 0.00)	
Bank deposits at sight						172 310 484	0.36	
Other assets						42 598 338	0.09	
<b>Total fund assets</b>						<b>48 142 870 428</b>	<b>100.00</b>	
Short-term bank liabilities						0		
<b>Net fund assets</b>						<b>48 142 870 428</b>		

#### Valuation categories

	Market value as of 30.9.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	47 927 961 606	99.55
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>47 927 961 606</b>	<b>99.55</b>

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

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

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

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



## Supplementary information

### Derivative financial instruments

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

There were no contracts in derivative financial instruments open at balance sheet date.

### Repurchase agreements

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

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class U-X 0.00%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.



# UBS (CH) Investment Fund – USD Bonds Passive

## Category Other Funds for Traditional Investments

### Three-year comparison

	ISIN	30.9.2022	30.9.2021	30.9.2020
Net fund assets in USD		1 056 037 929.63	1 157 529 099.38	1 063 300 912.35
<b>Class I-A1</b>	<b>CH0043486577</b>			
Net asset value per unit in USD		787.40	910.13	948.78
Number of units outstanding		22.5940	22.5940	928.5940
<b>Class I-X</b>	<b>CH0043486627</b>			
Net asset value per unit in USD		983.55	1 135.17	1 181.66
Number of units outstanding		113 551.6630	37 684.2100	60 744.7280
<b>Class Q</b>	<b>CH0439162816</b>			
Net asset value per unit in USD		97.87	113.12	117.93
Number of units outstanding		7 445.4070	7 437.4070	18 126.6130
<b>Class U-X</b>	<b>CH0117874716</b>			
Net asset value per unit in USD		96 187.60	111 015.13	115 561.24
Number of units outstanding		9 625.3990	9 834.3990	8 332.3470
<b>Class W</b>	<b>CH0356568938</b>			
Net asset value per unit in USD		97.12	112.24	117.02
Number of units outstanding		179 819.6820	196 003.0350	217 650.7120
<b>Class (CHF) W</b>	<b>CH0356569027</b>			
Net asset value per unit in CHF		94.35	103.35	106.12
Number of units outstanding		3 130.2600	1 099.1810	1 186.1520

### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-A1	USD	-13.0%	-3.4%	8.0%
Class I-X	USD	-12.8%	-3.2%	8.2%
Class Q	USD	-13.0%	-3.4%	7.9%
Class U-X	USD	-12.8%	-3.2%	8.2%
Class W	USD	-13.0%	-3.4%	8.0%
Class (CHF) W	CHF	-8.2%	-1.9%	-0.5%
Benchmark:				
FTSE US Government Bond Index	USD	-12.8%	-3.4%	8.0%
FTSE US Government Bond Index	CHF	-8.0%	-1.9%	-0.5%

Historical performance is no indicator of current or future performance.  
The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.

### Report of the Portfolio Manager

During the financial year, from 1 October 2021 to 30 September 2022, US yields increased along the curve and ended up slightly inverted. This upward move in yields was due to higher inflation prints which proved to be sticky. For that reason the Federal Reserve hiked several times and the curve started flattening because the expectation of the long term economic impact is uncertain.

In the reporting period, the fund generated a negative absolute return driven by the increase in interest rates. The performance was in line with its corresponding benchmark return. The fund's strategy is to replicate the risk and return characteristics of the FTSE US Government Bond Index with a stratified sampling approach. The duration of the universe was shortened by approximately one year during the reporting period.

### Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
United States	99.27
<b>Total</b>	<b>99.27</b>

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



## Statement of assets

	30.9.2022	30.9.2021
Market values	USD	USD
Bank deposits		
– at sight	2 714 497.29	3 771 604.81
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	1 048 332 690.22	1 150 464 995.34
Other assets	4 994 364.72	4 800 856.67
<b>Total fund assets</b>	<b>1 056 041 552.23</b>	<b>1 159 037 456.82</b>
Loans	0.00	-1 506 112.18
Other liabilities	-3 622.60	-2 245.26
<b>Net fund assets</b>	<b>1 056 037 929.63</b>	<b>1 157 529 099.38</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	USD	USD
Negative interest	-63.60	-95.19
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	8 715 392.58	3 718 369.90
Income from securities lending	589 139.63	638 256.50
Offset payments from securities lending	11 013 246.14	15 779 050.97
Purchase of current net income on issue of units	2 370 728.73	2 800 199.25
<b>Total income</b>	<b>22 688 443.48</b>	<b>22 935 781.43</b>
<b>Expenses</b>		
Interest payable	-3 843.58	-7 346.50
Audit expenses	0.00	-21 947.20
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-43.94	-1 376.68
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-1 744.85	-2 201.70
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-43 808.87	-52 739.04
Commission remuneration of the Fund Management in accordance with the fund contract Class (CHF) W	-683.41	-282.30
Compensation of the class action processing	-859.35	0.00
Other expenses	-22 432.21	-444.72
Payment of current net income on redemption of units	-2 429 082.79	-1 207 608.98
<b>Total expenses</b>	<b>-2 502 499.00</b>	<b>-1 293 947.12</b>
<b>Net income</b>	<b>20 185 944.48</b>	<b>21 641 834.31</b>
Realized capital gains and losses	-6 112 636.02	12 225 450.54
<b>Realized result</b>	<b>14 073 308.46</b>	<b>33 867 284.85</b>
Unrealized capital gains and losses	-171 141 951.89	-65 820 589.28
<b>Total result</b>	<b>-157 068 643.43</b>	<b>-31 953 304.43</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	USD	USD
Net income of the financial year	20 185 944.48	21 641 834.31
<b>Available for distribution</b>	<b>20 185 944.48</b>	<b>21 641 834.31</b>
Less federal withholding tax <sup>1</sup>	-7 065 080.57	-7 574 642.01
Net income retained for reinvestment	-13 120 863.91	-14 067 192.30
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	USD	USD
Net fund assets at the beginning of the financial year	1 157 529 099.38	1 063 300 912.35
Paid federal withholding tax	-7 648 022.08	-7 909 592.05
Balance of unit movements	63 225 495.76	134 091 083.51
Total result	-157 068 643.43	-31 953 304.43
<b>Net fund assets at the end of the reporting period</b>	<b>1 056 037 929.63</b>	<b>1 157 529 099.38</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Development of the outstanding units

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	22.5940	928.5940
Units issued	0.0000	0.0000
Units redeemed	0.0000	-906.0000
<b>Situation at the end of the period</b>	<b>22.5940</b>	<b>22.5940</b>
Difference between units issued and units redeemed	0.0000	-906.0000
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	37 684.2100	60 744.7280
Units issued	84 396.7340	26 567.0440
Units redeemed	-8 529.2810	-49 627.5620
<b>Situation at the end of the period</b>	<b>113 551.6630</b>	<b>37 684.2100</b>
Difference between units issued and units redeemed	75 867.4530	-23 060.5180
<b>Class Q</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	7 437.4070	18 126.6130
Units issued	8.0000	0.0000
Units redeemed	0.0000	-10 689.2060
<b>Situation at the end of the period</b>	<b>7 445.4070</b>	<b>7 437.4070</b>
Difference between units issued and units redeemed	8.0000	-10 689.2060
<b>Class U-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	9 834.3990	8 332.3470
Units issued	2 452.0000	2 380.0520
Units redeemed	-2 661.0000	-878.0000
<b>Situation at the end of the period</b>	<b>9 625.3990</b>	<b>9 834.3990</b>
Difference between units issued and units redeemed	-209.0000	1 502.0520
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	196 003.0350	217 650.7120
Units issued	1 670.4360	6 743.1020
Units redeemed	-17 853.7890	-28 390.7790
<b>Situation at the end of the period</b>	<b>179 819.6820</b>	<b>196 003.0350</b>
Difference between units issued and units redeemed	-16 183.3530	-21 647.6770
<b>Class (CHF) W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	1 099.1810	1 186.1520
Units issued	2 124.2260	259.3180
Units redeemed	-93.1470	-346.2890
<b>Situation at the end of the period</b>	<b>3 130.2600</b>	<b>1 099.1810</b>
Difference between units issued and units redeemed	2 031.0790	-86.9710



## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>USD</b>	<b>13.156</b>
Less federal withholding tax <sup>1</sup>	USD	-4.605
<b>Net accumulation per unit</b>	<b>USD</b>	<b>8.551</b>

### Class I-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>USD</b>	<b>18.841</b>
Less federal withholding tax <sup>1</sup>	USD	-6.594
<b>Net accumulation per unit</b>	<b>USD</b>	<b>12.247</b>

### Class Q

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>USD</b>	<b>1.642</b>
Less federal withholding tax <sup>1</sup>	USD	-0.575
<b>Net accumulation per unit</b>	<b>USD</b>	<b>1.067</b>

### Class U-X

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>USD</b>	<b>1 842.61</b>
Less federal withholding tax <sup>1</sup>	USD	-644.91
<b>Net accumulation per unit</b>	<b>USD</b>	<b>1 197.70</b>

### Class W

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>USD</b>	<b>1.629</b>
Less federal withholding tax <sup>1</sup>	USD	-0.570
<b>Net accumulation per unit</b>	<b>USD</b>	<b>1.059</b>

### Class (CHF) W

Reinvestment on 15.11.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>1.583</b>
Less federal withholding tax <sup>1</sup>	CHF	-0.554
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>1.029</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance



## Inventory of Fund assets

Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in USD	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Treasury notes, fixed rate</b>								
<b>USD</b>								
AMERICA, UNITED STATES OF 6.25000% 93-15.08.23*	USD	7 000 000		7 000 000				
AMERICA, UNITED STATES OF 6.00000% 96-15.02.26*	USD	1 688 000			1 688 000	1 779 258	0.17	
AMERICA, UNITED STATES OF 6.62500% 97-15.02.27*	USD	560 000		560 000				
AMERICA, UNITED STATES OF 6.12500% 97-15.11.27*	USD	1 500 000			1 500 000	1 636 934	0.16	
AMERICA, UNITED STATES OF 5.50000% 98-15.08.28*	USD	1 100 000		1 050 000	50 000	53 672	0.01	
AMERICA, UNITED STATES OF 5.25000% 98-15.11.28*	USD	1 056 000			1 056 000	1 122 619	0.11	
AMERICA, UNITED STATES OF 5.25000% 99-15.02.29*	USD	780 000			780 000	832 589	0.08	
AMERICA, UNITED STATES OF 6.25000% 99-15.05.30*	USD	1 290 000		500 000	790 000	909 765	0.09	790 000
AMERICA, UNITED STATES OF 5.37500% 01-15.02.31*	USD	1 615 000		675 000	940 000	1 038 920	0.10	
AMERICA, UNITED STATES OF 4.50000% 06-15.02.36*	USD	1 925 000	545 000	1 600 000	870 000	940 789	0.09	870 000
AMERICA, UNITED STATES OF 5.00000% 07-15.05.37*	USD	739 000			739 000	838 274	0.08	
AMERICA, UNITED STATES OF 4.37500% 08-15.02.38*	USD	900 000			900 000	957 727	0.09	900 000
AMERICA, UNITED STATES OF 4.50000% 08-15.05.38*	USD	925 000			925 000	996 579	0.09	200 000
AMERICA, UNITED STATES OF 3.50000% 09-15.02.39*	USD	1 420 000		500 000	920 000	875 905	0.08	
AMERICA, UNITED STATES OF 4.25000% 09-15.05.39*	USD	1 373 000			1 373 000	1 431 192	0.14	
AMERICA, UNITED STATES OF 4.50000% 09-15.08.39*	USD	1 450 000			1 450 000	1 556 768	0.15	
AMERICA, UNITED STATES OF 4.37500% 09-15.11.39*	USD	1 650 000			1 271 000	1 342 146	0.13	1 271 000
AMERICA, UNITED STATES OF 4.62500% 10-15.02.40*	USD	1 300 000			1 300 000	1 413 395	0.13	1 300 000
AMERICA, UNITED STATES OF 4.37500% 10-15.05.40*	USD	1 531 000			1 531 000	1 610 540	0.15	
AMERICA, UNITED STATES OF 3.87500% 10-15.08.40*	USD	1 344 000			1 344 000	1 320 585	0.13	
AMERICA, UNITED STATES OF 4.25000% 10-15.11.40*	USD	1 450 000			1 450 000	1 496 502	0.14	
AMERICA, UNITED STATES OF 4.75000% 11-15.02.41*	USD	1 486 000			1 486 000	1 634 020	0.15	
AMERICA, UNITED STATES OF 4.37500% 11-15.05.41*	USD	1 447 000			1 447 000	1 515 563	0.14	1 447 000
AMERICA, UNITED STATES OF 3.75000% 11-15.08.41*	USD	1 455 000			1 455 000	1 394 356	0.13	
AMERICA, UNITED STATES OF 3.12500% 11-15.11.41*	USD	1 625 000			1 625 000	1 413 560	0.13	1 625 000
AMERICA, UNITED STATES OF 3.12500% 12-15.02.42*	USD	1 450 000	1 200 000	1 355 000	1 295 000	1 128 066	0.11	1 295 000
AMERICA, UNITED STATES OF 3.00000% 12-15.05.42*	USD	1 576 000			1 576 000	1 340 585	0.13	
AMERICA, UNITED STATES OF 2.75000% 12-15.08.42*	USD	1 999 000	1 119 000	1 350 000	1 768 000	1 436 224	0.14	
AMERICA, UNITED STATES OF 2.75000% 12-15.11.42*	USD	2 600 000			2 600 000	2 106 305	0.20	1 700 000
AMERICA, UNITED STATES OF 3.12500% 13-15.02.43*	USD	2 555 000		425 000	2 130 000	1 830 802	0.17	2 130 000
AMERICA, UNITED STATES OF 2.87500% 13-15.05.43*	USD	3 731 000		345 000	3 386 000	2 790 672	0.26	767 000
AMERICA, UNITED STATES OF 3.62500% 13-15.08.43*	USD	2 370 000	500 000	350 000	2 520 000	2 349 802	0.22	2 520 000
AMERICA, UNITED STATES OF 3.75000% 13-15.11.43*	USD	2 675 000	500 000	1 050 000	2 125 000	2 018 086	0.19	
AMERICA, UNITED STATES OF 3.62500% 14-15.02.44*	USD	2 448 000	650 000	565 000	2 533 000	2 354 008	0.22	
AMERICA, UNITED STATES OF 3.37500% 14-15.05.44*	USD	3 004 000		550 000	2 454 000	2 189 236	0.21	
AMERICA, UNITED STATES OF 3.12500% 14-15.08.44*	USD	3 500 000	600 000	1 127 000	2 973 000	2 540 405	0.24	2 973 000
AMERICA, UNITED STATES OF 3.00000% 14-15.11.44*	USD	3 158 000		650 000	2 508 000	2 094 964	0.20	
AMERICA, UNITED STATES OF 2.50000% 15-15.02.45*	USD	3 975 000	521 000	781 900	3 714 100	2 831 566	0.27	3 502 000
AMERICA, UNITED STATES OF 3.00000% 15-15.05.45*	USD	2 170 000	919 000	1 195 000	1 894 000	1 581 046	0.15	
AMERICA, UNITED STATES OF 2.87500% 15-15.08.45*	USD	2 746 000	850 000	1 189 700	2 406 300	1 963 390	0.19	2 406 300
AMERICA, UNITED STATES OF 3.00000% 15-15.11.45*	USD	1 551 000		350 000	1 201 000	1 002 272	0.09	
AMERICA, UNITED STATES OF 2.50000% 16-15.02.46*	USD	3 591 000	650 000	1 175 000	3 066 000	2 327 884	0.22	3 066 000
AMERICA, UNITED STATES OF 2.50000% 16-15.05.46*	USD	3 587 500		1 050 000	2 537 500	1 923 445	0.18	
AMERICA, UNITED STATES OF 2.25000% 16-15.08.46*	USD	3 777 000	350 000	583 000	3 544 000	2 551 957	0.24	3 544 000
AMERICA, UNITED STATES OF 2.87500% 16-15.11.46*	USD	2 149 000	450 000	756 000	1 843 000	1 505 069	0.14	1 843 000
AMERICA, UNITED STATES OF 3.00000% 17-15.02.47*	USD	3 428 000	500 000	856 000	3 072 000	2 568 360	0.24	3 072 000
AMERICA, UNITED STATES OF 3.00000% 17-15.05.47*	USD	2 565 000			2 565 000	2 147 085	0.20	1 065 000
AMERICA, UNITED STATES OF 2.75000% 17-15.08.47*	USD	3 720 000	250 000	450 000	3 520 000	2 812 425	0.27	2 940 000
AMERICA, UNITED STATES OF 2.75000% 17-15.11.47*	USD	4 193 000	1 225 000	2 043 000	3 375 000	2 699 736	0.26	2 880 000
AMERICA, UNITED STATES OF 3.00000% 18-15.02.48*	USD	4 490 000	350 000	500 000	4 340 000	3 653 738	0.35	
AMERICA, UNITED STATES OF 3.12500% 18-15.05.48*	USD	4 707 000	750 000	996 000	4 461 000	3 857 371	0.37	3 800 000
AMERICA, UNITED STATES OF 3.00000% 18-15.08.48*	USD	5 488 000	1 184 000	2 208 100	4 463 900	3 775 483	0.36	
AMERICA, UNITED STATES OF 3.37500% 18-15.11.48*	USD	5 222 000	275 000	400 000	5 097 000	4 639 664	0.44	
AMERICA, UNITED STATES OF 3.00000% 19-15.02.49*	USD	5 619 000	1 150 000	1 660 000	5 109 000	4 358 616	0.41	
AMERICA, UNITED STATES OF 2.87500% 19-15.05.49*	USD	5 855 000	600 000	1 320 000	5 135 000	4 279 702	0.41	
AMERICA, UNITED STATES OF 2.25000% 19-15.08.49*	USD	5 702 000		795 000	4 907 000	3 587 669	0.34	
AMERICA, UNITED STATES OF 2.37500% 19-15.11.49*	USD	4 883 000		400 000	4 483 000	3 375 909	0.32	800 000
AMERICA, UNITED STATES OF 2.00000% 20-15.02.50*	USD	6 036 000	500 000	500 000	6 036 000	4 146 685	0.39	6 036 000
AMERICA, UNITED STATES OF 1.25000% 20-15.05.50*	USD	6 900 000	1 400 000	1 997 000	6 303 000	3 527 710	0.33	5 038 000
AMERICA, UNITED STATES OF 1.37500% 20-15.08.50*	USD	8 138 000	2 150 000	2 620 000	7 668 000	4 439 952	0.42	7 208 000
AMERICA, UNITED STATES OF 1.12500% 20-15.08.40*	USD	6 750 000		1 350 000	5 400 000	3 345 047	0.32	5 400 000
AMERICA, UNITED STATES OF 1.12500% 20-15.05.40*	USD	6 655 000	800 000	2 612 000	4 843 000	3 026 307	0.29	
AMERICA, UNITED STATES OF 1.62500% 20-15.11.50*	USD	7 660 000	525 000	1 029 000	7 156 000	4 442 870	0.42	6 025 000
AMERICA, UNITED STATES OF 1.37500% 20-15.11.40*	USD	7 950 000		2 272 000	5 678 000	3 670 516	0.35	
AMERICA, UNITED STATES OF 1.87500% 21-15.02.51*	USD	8 739 000	375 000	850 000	8 264 000	5 471 026	0.52	3 000 000
AMERICA, UNITED STATES OF TB 1.87500% 01.03.21-15.02.41*	USD	8 348 000		942 000	7 406 000	5 245 820	0.50	4 500 000
AMERICA, UNITED STATES OF 2.25000% 21-15.05.51*	USD	8 929 000	1 550 000	1 925 000	8 554 000	6 399 461	0.61	
AMERICA, UNITED STATES OF 2.25000% 21-15.05.41*	USD	4 850 000	3 023 000	1 265 000	6 608 000	4 995 493	0.47	
AMERICA, UNITED STATES OF 2.00000% 21-15.08.51*	USD	2 950 000	6 225 000	1 287 000	7 888 000	5 387 874	0.51	
AMERICA, UNITED STATES OF 1.75000% 21-15.08.41*	USD	2 900 000	7 000 000	1 250 000	8 650 000	5 914 100	0.56	5 900 000
AMERICA, UNITED STATES OF 1.87500% 21-15.11.51*	USD	7 949 000			7 949 000	5 256 587	0.50	
AMERICA, UNITED STATES OF 2.00000% 21-15.11.41*	USD	7 025 000			7 025 000	5 027 814	0.48	
AMERICA, UNITED STATES OF 2.25000% 22-15.02.52*	USD	7 102 000			7 102 000	5 160 047	0.49	
AMERICA, UNITED STATES OF 2.37500% 22-15.02.42*	USD	6 110 000		774 000	5 336 000	4 088 710	0.39	
AMERICA, UNITED STATES OF 2.87500% 22-15.05.52*	USD	6 961 000		468 000	6 493 000	5 444 989	0.52	4 553 000
AMERICA, UNITED STATES OF 3.25000% 22-15.05.42*	USD		4 013 000		4 013 000	3 561 538	0.34	2 832 000
AMERICA, UNITED STATES OF 1.50000% 16-15.08.26*	USD	16 138 000		8 000 000	8 138 000	7 360 440	0.70	7 527 000
AMERICA, UNITED STATES OF 1.37500% 16-31.08.23*	USD	6 513 000			6 513 000	6 343 051	0.60	6 000 000
AMERICA, UNITED STATES OF 2.25000% 17-15.08.27*	USD	4 250 000	2 000 000	2 181 000	4 069 000	3 740 301	0.35	4 069 000
AMERICA, UNITED STATES OF 1.62500% 17-31.08.22*	USD	12 028 000		12 028 000				
AMERICA, UNITED STATES OF 1.87500% 17-31.08.24*	USD	9 240 000		4 000 000	5 240 000	5 010 750	0.47	2 723 000
AMERICA, UNITED STATES OF 2.12500% 17-30.09.24*	USD	2 500 000			2 500 000	2 399 219	0.23	2 489 000
AMERICA, UNITED STATES OF 2.00000% 17-31.10.22*	USD	3 500 000		3 500 000				
AMERICA, UNITED STATES OF 2.25000% 17-31.10.24*	USD	7 061 000			7 061 000	6 779 939	0.64	311 000
AMERICA, UNITED STATES OF 2.25000% 17-15.11.27*	USD	4 796 000			4 796 000	4 388 527	0.42	4 796 000
AMERICA, UNITED STATES OF 2.25000% 18-31.12.24*	USD	11 394 000		5 800 000	5 594 000	5 356 474	0.51	
AMERICA, UNITED STATES OF 2.75000% 18-15.02.28*	USD	6 950 000			6 950 000	6 508 295	0.62	6 950 000
AMERICA, UNITED STATES OF 2.75000% 18-28.02.25*	USD	7 900 000		5 000 000	2 900 000	2 799 066	0.27	2 329 000
AMERICA, UNITED STATES OF 2.62500% 18-28.02.23*	USD	4 500 000		4 500 000				
AMERICA, UNITED STATES OF 2.50000% 18-31.03.23*	USD	2 750 000		2 750 000				
AMERICA, UNITED STATES OF 2.62500% 18-31.03.25*	USD		2 325 000		2 325 000	2 235 451	0.21	
AMERICA, UNITED STATES OF 2.87500% 18-30.04.25*	USD	4 817 000			4 817 000	4 653 862	0.44	414 900
AMERICA, UNITED STATES OF 2.87500% 18-15.05.28*	USD	8 426 000		1 100 000	7 326 000	6 885 295	0.65	2 320 200
AMERICA, UNITED STATES OF 2.87500% 18-31.05.25*	USD	4 900 000			4 900 000	4 727 543	0.45	4 793 900



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in USD	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
AMERICA, UNITED STATES OF 2.75000% 18-31.05.23*	USD		3 000 000	3 000 000				
AMERICA, UNITED STATES OF 2.87500% 18-15.08.28*	USD	6 499 000	1 675 000	1 400 000	6 774 000	6 355 123	0.60	6 774 000
AMERICA, UNITED STATES OF 2.75000% 18-31.08.25*	USD		2 500 000		2 500 000	2 397 168	0.23	
AMERICA, UNITED STATES OF 3.00000% 18-30.09.25*	USD		2 000 000		2 000 000	1 930 234	0.18	
AMERICA, UNITED STATES OF 2.87500% 18-31.10.23*	USD	3 460 000			3 460 000	3 407 830	0.32	
AMERICA, UNITED STATES OF 3.12500% 18-15.11.28*	USD	8 351 000	250 000	1 500 000	7 101 000	6 747 337	0.64	7 000 000
AMERICA, UNITED STATES OF 2.87500% 18-30.11.25*	USD		3 000 000		3 000 000	2 878 945	0.27	
AMERICA, UNITED STATES OF 2.62500% 18-31.12.25*	USD	5 000 000		3 000 000	2 000 000	1 902 891	0.18	
AMERICA, UNITED STATES OF 2.62500% 18-31.12.23*	USD	3 250 000			3 250 000	3 183 604	0.30	1 800 100
AMERICA, UNITED STATES OF 2.50000% 19-31.01.24*	USD	2 500 000			2 500 000	2 440 723	0.23	
AMERICA, UNITED STATES OF 2.62500% 19-31.01.26*	USD		2 000 000		2 000 000	1 900 781	0.18	
AMERICA, UNITED STATES OF 2.62500% 19-15.02.29*	USD	7 231 000			7 231 000	6 662 971	0.63	135 000
AMERICA, UNITED STATES OF 2.50000% 19-28.02.26*	USD	2 000 000			2 000 000	1 890 313	0.18	2 000 000
AMERICA, UNITED STATES OF 2.37500% 19-29.02.24*	USD	5 000 000			5 000 000	4 867 969	0.46	4 775 000
AMERICA, UNITED STATES OF 2.25000% 19-31.03.26*	USD	1 875 000	1 500 000		3 375 000	3 161 821	0.30	
AMERICA, UNITED STATES OF 2.37500% 19-30.04.26*	USD	5 000 000		3 000 000	2 000 000	1 879 844	0.18	
AMERICA, UNITED STATES OF 2.37500% 19-15.05.29*	USD	5 446 000			5 446 000	4 928 205	0.47	5 446 000
AMERICA, UNITED STATES OF 1.75000% 19-30.06.24*	USD	5 000 000			5 000 000	4 787 109	0.45	
AMERICA, UNITED STATES OF 2.75000% 14-15.02.24*	USD	6 700 000			6 700 000	6 556 055	0.62	5 000 000
AMERICA, UNITED STATES OF 2.37500% 14-15.08.24*	USD	7 275 000			7 275 000	7 025 206	0.67	7 275 000
AMERICA, UNITED STATES OF 2.25000% 14-15.11.24*	USD	12 502 000		3 600 000	8 902 000	8 538 965	0.81	8 902 000
AMERICA, UNITED STATES OF 2.00000% 15-15.02.25*	USD	8 442 000			8 442 000	8 010 667	0.76	8 442 000
AMERICA, UNITED STATES OF 2.00000% 15-15.08.25*	USD	6 280 000			6 280 000	5 899 275	0.56	1 919 000
AMERICA, UNITED STATES OF 1.75000% 15-30.09.22*	USD	6 000 000		6 000 000				
AMERICA, UNITED STATES OF 1.87500% 15-31.10.22*	USD	1 950 000		1 950 000				
AMERICA, UNITED STATES OF 2.25000% 15-15.11.25*	USD	14 140 000		5 000 000	9 140 000	8 606 952	0.82	9 140 000
AMERICA, UNITED STATES OF 2.00000% 15-30.11.22*	USD	10 000 000		10 000 000				
AMERICA, UNITED STATES OF 2.12500% 15-31.12.22*	USD	7 597 000		7 597 000				
AMERICA, UNITED STATES OF 1.75000% 16-31.01.23*	USD	4 500 000		4 500 000				
AMERICA, UNITED STATES OF 1.62500% 16-15.02.26*	USD	10 000 000		4 200 000	5 800 000	5 326 258	0.50	5 800 000
AMERICA, UNITED STATES OF 1.50000% 16-28.02.23*	USD	8 826 000		8 826 000				
AMERICA, UNITED STATES OF 1.50000% 16-31.03.23*	USD	4 904 000		4 904 000				
AMERICA, UNITED STATES OF 1.62500% 16-30.04.23*	USD	4 103 000		4 103 000				
AMERICA, UNITED STATES OF 1.62500% 16-15.05.26*	USD	11 282 000		5 613 300	5 668 700	5 181 325	0.49	5 599 000
AMERICA, UNITED STATES OF 1.62500% 16-31.05.23*	USD	3 000 000		3 000 000				
AMERICA, UNITED STATES OF 1.37500% 16-30.06.23*	USD	7 000 000		7 000 000				
AMERICA, UNITED STATES OF 1.25000% 16-31.07.23*	USD	8 429 000		8 429 000				
AMERICA, UNITED STATES OF 1.37500% 16-30.09.23*	USD	3 000 000			3 000 000	2 915 156	0.28	3 000 000
AMERICA, UNITED STATES OF 1.62500% 16-31.10.23*	USD	4 728 000			4 728 000	4 594 286	0.44	3 328 000
AMERICA, UNITED STATES OF 1.62500% 12-15.08.22*	USD	5 000 000		5 000 000				
AMERICA, UNITED STATES OF 1.62500% 12-15.11.22*	USD	13 060 000		13 060 000				
AMERICA, UNITED STATES OF 2.00000% 16-15.11.26*	USD	6 113 000			6 113 000	5 613 453	0.53	6 113 000
AMERICA, UNITED STATES OF 2.12500% 16-30.11.23*	USD	3 000 000	750 000		3 750 000	3 659 180	0.35	248 000
AMERICA, UNITED STATES OF 2.00000% 13-15.02.23*	USD	7 300 000		7 300 000				
AMERICA, UNITED STATES OF 2.25000% 17-31.12.23*	USD	7 653 000		5 000 000	2 653 000	2 587 711	0.25	
AMERICA, UNITED STATES OF 2.25000% 17-31.01.24*	USD	3 604 000			3 604 000	3 507 987	0.33	
AMERICA, UNITED STATES OF 2.25000% 17-15.02.27*	USD	8 006 000		2 375 000	5 631 000	5 204 716	0.49	2 467 000
AMERICA, UNITED STATES OF 1.75000% 13-15.05.23*	USD	8 708 000		8 708 000				
AMERICA, UNITED STATES OF 2.50000% 13-15.08.23*	USD	8 740 000		2 740 000	6 000 000	5 909 531	0.56	
AMERICA, UNITED STATES OF 2.25000% 17-29.02.24*	USD	6 500 000			6 500 000	6 305 000	0.60	5 421 000
AMERICA, UNITED STATES OF 2.12500% 17-31.03.24*	USD	8 595 000			8 595 000	8 322 042	0.79	6 971 000
AMERICA, UNITED STATES OF 2.75000% 13-15.11.23*	USD	7 850 000			7 850 000	7 714 158	0.73	7 850 000
AMERICA, UNITED STATES OF 2.50000% 14-15.05.24*	USD	8 700 000			8 700 000	8 450 555	0.80	6 295 800
AMERICA, UNITED STATES OF 2.00000% 17-30.04.24*	USD	4 076 000			4 076 000	3 931 589	0.37	
AMERICA, UNITED STATES OF 2.37500% 17-15.05.27*	USD	6 521 000			6 521 000	6 044 152	0.57	
AMERICA, UNITED STATES OF 2.12500% 15-15.05.25*	USD	6 532 000			6 532 000	6 187 284	0.59	5 500 000
AMERICA, UNITED STATES OF 2.00000% 17-30.06.24*	USD	11 117 000			11 117 000	10 689 690	1.01	
AMERICA, UNITED STATES OF 2.75000% 18-30.06.25*	USD	5 267 000		3 250 000	2 017 000	1 938 605	0.18	
AMERICA, UNITED STATES OF 2.87500% 18-31.07.25*	USD	6 496 000		4 496 000	2 000 000	1 926 797	0.18	
AMERICA, UNITED STATES OF 1.75000% 19-31.07.24*	USD	3 000 000			3 000 000	2 867 227	0.27	600 000
AMERICA, UNITED STATES OF 1.87500% 19-31.07.26*	USD	5 000 000		1 650 000	3 350 000	3 079 252	0.29	
AMERICA, UNITED STATES OF 1.62500% 19-15.08.29*	USD	5 311 000			5 311 000	4 580 115	0.43	3 820 000
AMERICA, UNITED STATES OF 1.37500% 19-31.08.26*	USD		5 000 000		5 000 000	4 499 414	0.43	5 000 000
AMERICA, UNITED STATES OF 1.25000% 19-31.08.24*	USD		3 000 000		3 000 000	2 835 469	0.27	2 000 000
AMERICA, UNITED STATES OF 1.62500% 19-30.09.26*	USD		2 200 000		2 200 000	1 997 359	0.19	
AMERICA, UNITED STATES OF 1.50000% 19-30.09.24*	USD		3 650 000		3 650 000	3 460 229	0.33	500 000
AMERICA, UNITED STATES OF 1.50000% 19-31.10.24*	USD		3 900 000		3 900 000	3 687 938	0.35	
AMERICA, UNITED STATES OF 1.62500% 19-31.10.26*	USD	5 835 000		3 600 000	2 235 000	2 024 508	0.19	
AMERICA, UNITED STATES OF 1.75000% 19-15.11.29*	USD	4 655 000	1 423 000	2 525 000	3 553 000	3 086 391	0.29	
AMERICA, UNITED STATES OF 1.62500% 19-30.11.26*	USD		3 000 000		3 000 000	2 713 828	0.26	3 000 000
AMERICA, UNITED STATES OF 1.50000% 19-30.11.24*	USD	2 500 000	3 000 000		5 500 000	5 188 691	0.49	4 658 000
AMERICA, UNITED STATES OF 1.75000% 19-31.12.26*	USD	3 175 000			3 175 000	2 883 669	0.27	
AMERICA, UNITED STATES OF 1.75000% 19-31.12.24*	USD		4 000 000		4 000 000	3 790 000	0.36	
AMERICA, UNITED STATES OF 1.50000% 20-15.01.23*	USD	2 800 000		2 800 000				
AMERICA, UNITED STATES OF 1.37500% 20-31.01.25*	USD	5 000 000	1 400 000	600 000	5 800 000	5 432 516	0.51	2 434 000
AMERICA, UNITED STATES OF 1.50000% 20-31.01.27*	USD	3 000 000	2 800 000		5 800 000	5 199 156	0.49	5 800 000
AMERICA, UNITED STATES OF 1.50000% 20-15.02.30*	USD	5 650 000	1 200 000	611 000	6 239 000	5 294 864	0.50	6 239 000
AMERICA, UNITED STATES OF 1.12500% 20-28.02.27*	USD		2 000 000		2 000 000	1 761 016	0.17	1 836 000
AMERICA, UNITED STATES OF 1.12500% 20-28.02.25*	USD	4 700 000			4 700 000	4 364 758	0.41	
AMERICA, UNITED STATES OF 0.62500% 20-31.03.27*	USD	3 250 000	4 000 000	950 000	6 300 000	5 404 465	0.51	5 200 000
AMERICA, UNITED STATES OF 0.50000% 20-31.03.25*	USD	5 000 000	6 000 000		11 000 000	10 035 352	0.95	11 000 000
AMERICA, UNITED STATES OF 0.25000% 20-15.04.23*	USD	4 450 000		4 450 000				
AMERICA, UNITED STATES OF TB 0.37500% 30.04.20-30.04.25*	USD	3 000 000			3 000 000	2 717 461	0.26	
AMERICA, UNITED STATES OF 0.50000% 20-30.04.27*	USD	4 000 000			4 000 000	3 402 344	0.32	
AMERICA, UNITED STATES OF 0.12500% 20-15.05.23*	USD	2 850 000		2 850 000				
AMERICA, UNITED STATES OF 0.62500% 20-15.05.30*	USD	9 450 000	750 000	1 035 000	9 165 000	7 219 586	0.68	
AMERICA, UNITED STATES OF 0.50000% 20-31.05.27*	USD	7 500 000		3 775 000	7 225 000	3 159 993	0.30	
AMERICA, UNITED STATES OF 0.25000% 20-31.05.25*	USD	5 000 000			5 000 000	4 497 266	0.43	
AMERICA, UNITED STATES OF 0.25000% 20-15.06.23*	USD	11 000 000		11 000 000				
AMERICA, UNITED STATES OF 0.50000% 20-30.06.27*	USD	7 500 000		3 425 000	4 075 000	3 449 901	0.33	2 192 400
AMERICA, UNITED STATES OF 0.25000% 20-30.06.25*	USD	2 250 000	2 650 000		4 900 000	4 397 941	0.42	4 900 000
AMERICA, UNITED STATES OF 0.12500% 20-15.07.23*	USD	4 500 000		4 500 000				
AMERICA, UNITED STATES OF 0.25000% 20-31.07.25*	USD	5 000 000	1 500 000		6 500 000	5 809 883	0.55	
AMERICA, UNITED STATES OF 0.37500% 20-31.07.27*	USD	5 050 000			5 050 000	4 239 830	0.40	700 000
AMERICA, UNITED STATES OF 0.62500% 20-15.08.30*	USD	11 750 000	1 200 000	1 800 000	11 150 000	8 736 635	0.83	7 107 500
AMERICA, UNITED STATES OF 0.12500% 20-15.08.23*	USD	12 000 000		12 000 000				
AMERICA, UNITED STATES OF TB 0.12500% 31.08.20-31.08.22*	USD	5 500 000		5 500 000				
AMERICA, UNITED STATES OF 0.50000% 20-31.08.27*	USD	4 700 000		1 265 000	3 435 000	2 893 317	0.27	
AMERICA, UNITED STATES OF 0.25000% 20-31.08.25*	USD	6 000 000			6 000 000	5 344 922	0.51	4 400 000
AMERICA, UNITED STATES OF 0.12500% 20-15.09.23*	USD	13 500 000			13 500 000	12 978 457	1.23	6 719 000
AMERICA, UNITED STATES OF 0.37500% 20-30.09.27*	USD	5 000 000			5 000 000	4 171 289	0.39	4 110 000
AMERICA, UNITED STATES OF 0.25000% 20-30.09.25*	USD	6 000 000			6 000 000	5 332 500	0.50	6 000 000



Security		30.9.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2022 Quantity/ Nominal	Market value <sup>3</sup> in USD	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
AMERICA, UNITED STATES OF 0.12500% 20-15.10.23*	USD	4 750 000			4 750 000	4 549 980	0.43	
AMERICA, UNITED STATES OF 0.12500% 20-31.10.22*	USD	3 000 000		3 000 000				
AMERICA, UNITED STATES OF TB 0.25000% 20-31.10.25*	USD	4 300 000	1 700 000		6 000 000	5 313 516	0.50	6 000 000
AMERICA, UNITED STATES OF 0.50000% 20-31.10.27*	USD	4 500 000	1 150 000		5 650 000	4 729 668	0.45	3 000 000
AMERICA, UNITED STATES OF 0.87500% 20-15.11.30*	USD	13 175 000		800 000	12 375 000	9 858 428	0.93	3 776 000
AMERICA, UNITED STATES OF 0.25000% 20-15.11.23*	USD	6 500 000			6 500 000	6 213 086	0.59	5 950 000
AMERICA, UNITED STATES OF 0.12500% 20-30.11.22*	USD	5 800 000		5 800 000				
AMERICA, UNITED STATES OF 0.62500% 20-30.11.27*	USD	6 550 000		1 250 000	5 300 000	4 455 105	0.42	
AMERICA, UNITED STATES OF 0.37500% 20-30.11.25*	USD	6 000 000			6 000 000	5 319 609	0.50	
AMERICA, UNITED STATES OF 0.12500% 20-15.12.23*	USD		5 500 000		5 500 000	5 233 594	0.50	700 000
AMERICA, UNITED STATES OF TB 0.62500% 20-31.12.27*	USD	4 100 000	4 300 000	1 758 400	6 641 600	5 570 901	0.53	
AMERICA, UNITED STATES OF 0.37500% 20-31.12.25*	USD	5 500 000			5 500 000	4 863 418	0.46	5 500 000
AMERICA, UNITED STATES OF 0.12500% 20-31.12.22*	USD	1 700 000		1 700 000				
AMERICA, UNITED STATES OF TB 0.12500% 21-31.01.23*	USD	3 025 000		3 025 000				
AMERICA, UNITED STATES OF 0.37500% 21-31.01.26*	USD	6 000 000	2 000 000		8 000 000	7 046 875	0.67	7 000 000
AMERICA, UNITED STATES OF 0.75000% 21-31.01.28*	USD	7 050 000			7 050 000	5 934 943	0.56	1 950 000
AMERICA, UNITED STATES OF 1.12500% 21-15.02.31*	USD	13 000 000	3 900 000	4 600 000	12 300 000	9 959 637	0.94	9 494 000
AMERICA, UNITED STATES OF 0.12500% 21-15.02.24*	USD		9 000 000		9 000 000	8 501 133	0.80	2 875 000
AMERICA, UNITED STATES OF 0.12500% 21-28.02.23*	USD	2 250 000		2 250 000				
AMERICA, UNITED STATES OF 1.12500% 21-29.02.28*	USD	6 000 000	2 962 000	1 800 000	7 162 000	6 146 731	0.58	3 162 000
AMERICA, UNITED STATES OF TIGER STRIP 0.50000% 21-28.02.26*	USD	8 000 000			8 000 000	7 059 062	0.67	8 000 000
AMERICA, UNITED STATES OF 0.25000% 21-15.03.24*	USD		7 500 000		7 500 000	7 072 559	0.67	
AMERICA, UNITED STATES OF 1.25000% 21-31.03.28*	USD	8 000 000		1 350 000	6 650 000	5 733 807	0.54	15 000
AMERICA, UNITED STATES OF 0.25000% 21-31.03.26*	USD	4 150 000	2 500 000		6 650 000	5 904 732	0.56	6 594 000
AMERICA, UNITED STATES OF TN 0.12500% 21-31.03.23*	USD	7 000 000		7 000 000				
AMERICA, UNITED STATES OF 0.37500% 21-15.04.24*	USD	6 000 000			6 000 000	5 649 141	0.53	
AMERICA, UNITED STATES OF 0.75000% 21-30.04.26*	USD	6 000 000			6 000 000	5 313 047	0.50	4 200 000
AMERICA, UNITED STATES OF 1.25000% 21-30.04.28*	USD	5 000 000	5 100 000	3 479 000	6 621 000	5 696 388	0.54	
AMERICA, UNITED STATES OF 1.62500% 21-15.05.31*	USD	14 029 000	1 700 000	4 845 000	10 884 000	9 135 758	0.87	7 642 000
AMERICA, UNITED STATES OF 0.25000% 21-15.05.24*	USD		6 000 000		6 000 000	5 620 781	0.53	2 424 000
AMERICA, UNITED STATES OF 1.25000% 21-31.05.28*	USD	6 250 000	2 000 000	1 470 900	6 779 100	5 821 023	0.55	
AMERICA, UNITED STATES OF 0.75000% 21-31.05.26*	USD	10 000 000		4 277 000	5 723 000	5 054 124	0.48	5 723 000
AMERICA, UNITED STATES OF 0.25000% 21-15.06.24*	USD	6 500 000			6 500 000	6 071 152	0.57	6 500 000
AMERICA, UNITED STATES OF 1.25000% 21-30.06.28*	USD	6 250 000			6 250 000	5 356 445	0.51	1 900 000
AMERICA, UNITED STATES OF 0.87500% 21-30.06.26*	USD	1 800 000	4 500 000		6 300 000	5 577 469	0.53	4 780 000
AMERICA, UNITED STATES OF 0.12500% 21-31.07.23*	USD		6 000 000	6 000 000				
AMERICA, UNITED STATES OF 0.62500% 21-31.07.26*	USD		7 000 000		7 000 000	6 121 992	0.58	1 360 000
AMERICA, UNITED STATES OF 1.00000% 21-31.07.28*	USD	5 200 000	3 000 000	1 500 000	6 700 000	5 643 441	0.53	
AMERICA, UNITED STATES OF 1.12500% 21-15.08.31*	USD	4 000 000	10 475 000	2 530 300	11 944 700	9 653 277	0.91	10 982 000
AMERICA, UNITED STATES OF 1.125000% 21-31.08.28*	USD		7 300 000	1 242 000	6 058 000	5 128 712	0.49	6 058 000
AMERICA, UNITED STATES OF 0.75000% 21-31.08.26*	USD		7 000 000		7 000 000	6 138 945	0.58	7 000 000
AMERICA, UNITED STATES OF TB 0.37500% 21-15.09.24*	USD		6 500 000		6 500 000	6 030 020	0.57	6 500 000
AMERICA, UNITED STATES OF 1.2500% 21-30.09.28*	USD		7 350 000		7 350 000	6 256 400	0.59	
AMERICA, UNITED STATES OF 0.87500% 21-30.09.26*	USD		8 000 000		8 000 000	7 037 812	0.67	
AMERICA, UNITED STATES OF TB 0.25000% 21-30.09.23*	USD		8 000 000		8 000 000	7 683 750	0.73	
AMERICA, UNITED STATES OF 0.62500% 21-15.10.24*	USD		7 500 000		7 500 000	6 972 070	0.66	4 500 000
AMERICA, UNITED STATES OF 1.37500% 21-31.10.28*	USD		7 300 000	1 228 000	6 072 000	5 201 522	0.49	
AMERICA, UNITED STATES OF 1.12500% 21-31.10.26*	USD		3 200 000		3 200 000	2 837 125	0.27	2 866 000
AMERICA, UNITED STATES OF 0.75000% 21-15.11.24*	USD		7 000 000		7 000 000	6 504 531	0.62	7 000 000
AMERICA, UNITED STATES OF 1.37500% 21-15.11.31*	USD	12 650 000			12 650 000	10 278 125	0.97	2 447 100
AMERICA, UNITED STATES OF 1.25000% 21-30.11.26*	USD		5 400 000		5 400 000	4 805 367	0.46	
AMERICA, UNITED STATES OF 1.500000% 21-30.11.28*	USD		7 000 000		7 000 000	6 033 398	0.57	2 000 000
AMERICA, UNITED STATES OF 0.50000% 21-30.11.23*	USD		6 800 000		6 800 000	6 508 078	0.62	5 650 000
AMERICA, UNITED STATES OF 1.00000% 21-15.12.24*	USD		6 000 000		6 000 000	5 591 016	0.53	
AMERICA, UNITED STATES OF 1.37500% 21-31.12.28*	USD		5 600 000		5 600 000	4 793 031	0.45	3 000 000
AMERICA, UNITED STATES OF 1.25000% 21-31.12.26*	USD		7 000 000		7 000 000	6 217 695	0.59	
AMERICA, UNITED STATES OF 1.75000% 31.01.22-31.01.29*	USD		5 900 000		5 900 000	5 152 129	0.49	
AMERICA, UNITED STATES OF 1.87500% 22-15.02.32*	USD		11 500 000		11 500 000	9 744 453	0.92	
AMERICA, UNITED STATES OF 1.87500% 22-28.02.29*	USD		6 000 000		6 000 000	5 280 938	0.50	6 000 000
AMERICA, UNITED STATES OF 1.75000% 22-28.02.27*	USD		5 000 000		5 000 000	4 553 516	0.43	2 000 000
AMERICA, UNITED STATES OF TB 1.75000% 22-15.03.25*	USD		6 000 000		6 000 000	5 649 844	0.54	
AMERICA, UNITED STATES OF 2.37500% 22-31.03.29*	USD		5 750 000		5 750 000	5 206 445	0.49	
AMERICA, UNITED STATES OF 2.50000% 22-31.03.27*	USD		6 000 000		6 000 000	5 604 844	0.53	
AMERICA, UNITED STATES OF 2.87500% 22-30.04.29*	USD		4 237 000		4 237 000	3 955 306	0.37	3 000 000
AMERICA, UNITED STATES OF 2.87500% 22-15.05.32*	USD		12 403 000	1 000 000	11 403 000	10 542 430	1.00	
AMERICA, UNITED STATES OF 2.75000% 22-31.05.29*	USD		5 000 000		5 000 000	4 630 273	0.44	
AMERICA, UNITED STATES OF 2.62500% 22-31.05.27*	USD		5 000 000		5 000 000	4 693 750	0.44	
AMERICA, UNITED STATES OF 3.25000% 22-30.06.29*	USD		4 000 000		4 000 000	3 823 281	0.36	
AMERICA, UNITED STATES OF 3.25000% 22-30.06.27*	USD		4 000 000		4 000 000	3 855 000	0.37	
AMERICA, UNITED STATES OF 3.00000% 22-15.07.25*	USD		5 500 000		5 500 000	5 316 094	0.50	
AMERICA, UNITED STATES OF 3.00000% 22-31.07.24*	USD		5 500 000		5 500 000	5 377 539	0.51	5 500 000
AMERICA, UNITED STATES OF 2.75000% 22-31.07.27*	USD		5 000 000		5 000 000	4 708 203	0.45	
AMERICA, UNITED STATES OF 2.75000% 22-15.08.32*	USD		3 000 000		3 000 000	2 743 125	0.26	338 800
UNITED STATES TREASURY NOTE/BOND 0.12500% 21-15.01.24*	USD	6 050 000			6 050 000	5 734 502	0.54	6 050 000
<b>Total USD</b>						<b>1 042 751 049</b>	<b>98.74</b>	
<b>Total Treasury notes, fixed rate</b>						<b>1 042 751 049</b>	<b>98.74</b>	
<b>Treasury notes, zero coupon</b>								
<b>USD</b>								
AMERICA, UNITED STATES OF TB 0.00000% 15.08.21-15.08.24*	USD		6 000 000		6 000 000	5 581 641	0.53	5 000 000
<b>Total USD</b>						<b>5 581 641</b>	<b>0.53</b>	
<b>Total Treasury notes, zero coupon</b>						<b>5 581 641</b>	<b>0.53</b>	
<b>Total Securities traded on an exchange</b>						<b>1 048 332 690</b>	<b>99.27</b>	
<b>Total securities and similar instruments</b> (thereof in lending						<b>1 048 332 690</b> 480 222 239	<b>99.27</b> 45.47)	
Bank deposits at sight						2 714 497	0.26	
Other assets						4 994 365	0.47	
<b>Total fund assets</b>						<b>1 056 041 552</b>	<b>100.00</b>	
Other liabilities						-3 622		
<b>Net fund assets</b>						<b>1 056 037 930</b>		



Valuation categories	Market value as of 30.9.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 048 332 690	99.27
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>1 048 332 690</b>	<b>99.27</b>

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

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

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

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



## Supplementary information

### Derivative financial instruments

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

There were no contracts in derivative financial instruments open at balance sheet date.

### Repurchase agreements

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

### Soft Commission Arrangements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-A1	0.23%
Class I-X	0.00%
Class Q	0.22%
Class U-X	0.00%
Class W	0.22%
Class (CHF) W	0.22%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

### Exchange rate

CHF 1 = USD 1.016002



## Valuation of the fund's assets and calculation of the net asset value

1. The net asset value of each sub-fund and the proportion of the individual classes (quotas) is calculated at fair market value in the accounting currency of the respective sub-fund at the end of the accounting year and for every day on which units are issued or redeemed. There is no calculation of fund assets for days on which the stock exchanges and markets in the main investment countries of each sub-fund are closed (e.g. bank and stock exchange holidays). However, on days on which no units are issued or redeemed, the fund management company may calculate the net asset value per unit ("non-negotiable net asset value"), e.g. if the last calendar day of a month falls on a day specified in prov. 5.2 of the prospectus. Such non-negotiable net asset values may be published. However, they may be used only for performance calculations and performance statistics (in particular to compare against the benchmark) or for commission calculations, and must under no circumstances be used as the basis for subscription and redemption orders.
2. Investments listed on a stock exchange or traded on another regulated market open to the public shall be valued at the current prices paid on the main market. Other investments or investments for which no current market price is available shall be valued at the price likely to be obtained if a sale were conducted with proper care at the time of the valuation. In such cases the fund management company shall use appropriate and recognised valuation models and principles to determine the market value.
3. Open-end collective investments are valued using their redemption price or net asset value. If they are traded on a stock exchange or another regulated market open to the public, the fund management company may value them pursuant to prov. 2.
4. The value of money market instruments which are not listed on a stock exchange or traded on another regulated market open to the public is calculated as follows: The valuation price of such investments is based on the relevant interest-rate curve. The valuation based on the interest rate curve comprises an interest rate component and a spread component. The following principles are applied: The interest rates closest to the remaining term to maturity are interpolated for each money market instrument. The interest rate calculated in this way is converted into a market price using a spread reflecting the rating of the underlying debtor. This spread is adjusted in the event of a significant change in the borrower's credit rating.
5. Bank deposits shall be valued using their exposure amount plus accrued interest. In the event of material changes in market conditions or rating, the valuation basis for bank term deposits is adjusted for the new conditions.
6. Derivative financial instruments listed on a stock exchange or traded on another regulated market open to the public shall be valued at the current prices paid on the main market. Derivative financial instruments not listed on a stock exchange or traded on another regulated market open to the public (OTC derivatives) shall be valued at the price that would probably be obtained in a diligent sale at the time of the valuation. In such cases the fund management company shall use appropriate and recognized valuation models and principles to determine the market value.
7. The percentages of the market value of the net fund assets (fund assets less liabilities) which are to be attributed to the respective unit classes are determined for the first time with the initial issue of several unit classes (if they are issued simultaneously) or the initial issue of an additional unit class on the basis of the inflows to the fund for each unit class. The percentage is recalculated in the following events:
  - a) the issue and redemption of units;
  - b) in calculating net asset value, within the framework of allocating liabilities (including due or accumulated costs and fees) to the various unit classes, provided that the liabilities of the various unit classes have a different impact in percent of their net asset value, i.e. if (i) different fee rates are applied to the different unit classes or if (ii) there are class-specific charges;
  - c) in calculating net asset value, within the framework of allocating income or capital income to the various unit classes, provided that the income or capital income derives from transactions made only in the interests of one unit class, or in the interests of more than one unit class, but not in proportion to their share of net fund assets.

### *Calculation of the net asset value*

The net asset value of a unit in a class of a sub-fund is given by the share for the unit class in the fair market value of the assets of this sub-fund reduced by any liabilities of this sub-fund which are allocated to the unit class, divided by the number of units in circulation in the class in question. It is rounded to the smallest unit of the individual sub-fund's accounting currency.



# Appendix to Supplementary information

## Remuneration of the Fund Management

### Actual flat fee:

Sub-fund UBS (CH) Investment Fund	Unit class	Accounting currency	Effective Commission p.a.
– Bonds CHF Ausland ESG Passive II			
	W	CHF	0.18% <sup>(1)</sup>
	F	CHF	0.14% <sup>(3)</sup>
	I-A1	CHF	0.18% <sup>(1)</sup>
	I-A2	CHF	0.18% <sup>(1)</sup>
	I-A3	CHF	0.14% <sup>(1)</sup>
	I-B	CHF	0.045% <sup>(4)</sup>
	I-X	CHF	0.00% <sup>(5)</sup>
	U-X	CHF	0.00% <sup>(5)</sup>
– Bonds CHF Ausland Medium Term Passive			
	W	CHF	0.18% <sup>(1)</sup>
	F	CHF	0.14% <sup>(3)</sup>
	I-A1	CHF	0.18% <sup>(1)</sup>
	I-A2	CHF	0.18% <sup>(1)</sup>
	I-A3	CHF	0.14% <sup>(1)</sup>
	I-B	CHF	0.045% <sup>(4)</sup>
	I-X	CHF	0.00% <sup>(5)</sup>
	U-X	CHF	0.00% <sup>(5)</sup>
– Bonds CHF Ausland Passive			
	W	CHF	0.18% <sup>(1)</sup>
	F	CHF	0.14% <sup>(3)</sup>
	I-A1	CHF	0.18% <sup>(1)</sup>
	I-A2	CHF	0.18% <sup>(1)</sup>
	I-A3	CHF	0.14% <sup>(1)</sup>
	I-B	CHF	0.045% <sup>(4)</sup>
	I-X	CHF	0.00% <sup>(5)</sup>
	U-X	CHF	0.00% <sup>(5)</sup>
– Bonds CHF Inland ESG Passive II			
	W	CHF	0.18% <sup>(1)</sup>
	F	CHF	0.14% <sup>(3)</sup>
	I-A1	CHF	0.18% <sup>(1)</sup>
	I-A2	CHF	0.18% <sup>(1)</sup>
	I-A3	CHF	0.14% <sup>(1)</sup>
	I-B	CHF	0.045% <sup>(4)</sup>
	I-X	CHF	0.00% <sup>(5)</sup>
	U-X	CHF	0.00% <sup>(5)</sup>
– Bonds CHF Inland Medium Term Passive			
	W	CHF	0.18% <sup>(1)</sup>
	F	CHF	0.14% <sup>(3)</sup>
	I-A1	CHF	0.18% <sup>(1)</sup>
	I-A2	CHF	0.18% <sup>(1)</sup>
	I-A3	CHF	0.14% <sup>(1)</sup>
	I-B	CHF	0.045% <sup>(4)</sup>
	I-X	CHF	0.00% <sup>(5)</sup>
	U-X	CHF	0.00% <sup>(5)</sup>
– Bonds CHF Inland Passive			
	W	CHF	0.18% <sup>(1)</sup>
	F	CHF	0.14% <sup>(3)</sup>
	I-A1	CHF	0.18% <sup>(1)</sup>
	I-A2	CHF	0.18% <sup>(1)</sup>
	I-A3	CHF	0.14% <sup>(1)</sup>
	I-B	CHF	0.045% <sup>(4)</sup>
	I-X	CHF	0.00% <sup>(5)</sup>
	U-X	CHF	0.00% <sup>(5)</sup>
– Equities Canada Passive			
	W	CHF	0.35% <sup>(1)</sup>
	F	CHF	0.33% <sup>(3)</sup>
	I-A1	CHF	0.35% <sup>(1)</sup>
	I-A2	CHF	0.35% <sup>(1)</sup>
	I-A3	CHF	0.33% <sup>(1)</sup>
	I-B	CHF	0.0525% <sup>(4)</sup>
	I-X	CHF	0.00% <sup>(5)</sup>
	U-X	CHF	0.00% <sup>(5)</sup>
	(CAD) I-X	CHF	0.00% <sup>(5)</sup>

Sub-fund UBS (CH) Investment Fund	Unit class	Accounting currency	Effective Commission p.a.
– Equities Europe Passive			
	W	CHF	0.22% <sup>(1)</sup>
	(EUR) W	CHF	0.22% <sup>(2)</sup>
	(EUR) F	CHF	0.20% <sup>(3)</sup>
	I-A1	CHF	0.22% <sup>(1)</sup>
	I-A2	CHF	0.22% <sup>(1)</sup>
	I-A3	CHF	0.20% <sup>(1)</sup>
	I-B	CHF	0.0525% <sup>(4)</sup>
	I-X	CHF	0.00% <sup>(5)</sup>
	U-X	CHF	0.00% <sup>(5)</sup>
	(EUR) I-X	CHF	0.00% <sup>(5)</sup>
– Equities Global Climate Aware II			
	W	CHF	0.26% <sup>(1)</sup>
	F	CHF	0.19% <sup>(3)</sup>
	I-A1	CHF	0.26% <sup>(1)</sup>
	I-A2	CHF	0.26% <sup>(1)</sup>
	I-A3	CHF	0.19% <sup>(1)</sup>
	I-B	CHF	0.055% <sup>(4)</sup>
	I-X	CHF	0.00% <sup>(5)</sup>
	U-X	CHF	0.00% <sup>(5)</sup>
– Equities Global Climate Aware (CHF hedged) II			
	W	CHF	0.26% <sup>(1)</sup>
	F	CHF	0.19% <sup>(3)</sup>
	I-A1	CHF	0.26% <sup>(1)</sup>
	I-A2	CHF	0.26% <sup>(1)</sup>
	I-A3	CHF	0.19% <sup>(1)</sup>
	I-B	CHF	0.055% <sup>(4)</sup>
	I-X	CHF	0.00% <sup>(5)</sup>
	U-X	CHF	0.00% <sup>(5)</sup>
– Equities Global Passive			
	W	CHF	0.24% <sup>(1)</sup>
	(USD) W	CHF	0.24% <sup>(2)</sup>
	(USD) F	CHF	0.17% <sup>(3)</sup>
	I-A1	CHF	0.24% <sup>(1)</sup>
	I-A2	CHF	0.24% <sup>(1)</sup>
	I-A3	CHF	0.17% <sup>(1)</sup>
	I-B	CHF	0.055% <sup>(4)</sup>
	I-X	CHF	0.00% <sup>(5)</sup>
	U-X	CHF	0.00% <sup>(5)</sup>
– Equities Japan Passive			
	W	CHF	0.22% <sup>(1)</sup>
	(JPY) W	CHF	0.22% <sup>(2)</sup>
	(JPY) F	CHF	0.19% <sup>(3)</sup>
	I-A1	CHF	0.22% <sup>(1)</sup>
	I-A2	CHF	0.22% <sup>(1)</sup>
	I-A3	CHF	0.19% <sup>(1)</sup>
	I-B	CHF	0.0525% <sup>(4)</sup>
	I-X	CHF	0.00% <sup>(5)</sup>
	U-X	CHF	0.00% <sup>(5)</sup>
	(JPY) I-X	CHF	0.00% <sup>(5)</sup>
– Equities Pacific (ex Japan) Passive			
	W	CHF	0.22% <sup>(1)</sup>
	F	CHF	0.18% <sup>(3)</sup>
	I-A1	CHF	0.22% <sup>(1)</sup>
	I-A2	CHF	0.22% <sup>(1)</sup>
	I-A3	CHF	0.18% <sup>(1)</sup>
	I-B	CHF	0.055% <sup>(4)</sup>
	I-X	CHF	0.00% <sup>(5)</sup>
	U-X	CHF	0.00% <sup>(5)</sup>
	(USD) I-X	CHF	0.00% <sup>(5)</sup>
– Equities Switzerland ESG Passive All II			
	W	CHF	0.17% <sup>(1)</sup>
	F	CHF	0.15% <sup>(3)</sup>
	I-A1	CHF	0.17% <sup>(1)</sup>
	I-A2	CHF	0.17% <sup>(1)</sup>
	I-A3	CHF	0.15% <sup>(1)</sup>
	I-B	CHF	0.045% <sup>(4)</sup>
	I-X	CHF	0.00% <sup>(5)</sup>
	U-X	CHF	0.00% <sup>(5)</sup>



Sub-fund UBS (CH) Investment Fund	Unit class	Accounting currency	Effective Commission p.a.
– Equities Switzerland Passive All			
	W	CHF	0.17% <sup>1)</sup>
	F	CHF	0.15% <sup>3)</sup>
	I-A1	CHF	0.17% <sup>1)</sup>
	I-A2	CHF	0.17% <sup>1)</sup>
	I-A3	CHF	0.15% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Equities Switzerland Passive Large			
	W	CHF	0.17% <sup>1)</sup>
	F	CHF	0.15% <sup>3)</sup>
	I-A1	CHF	0.17% <sup>1)</sup>
	I-A2	CHF	0.17% <sup>1)</sup>
	I-A3	CHF	0.15% <sup>1)</sup>
	I-B	CHF	0.04% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Equities Switzerland Passive Leader			
	W	CHF	0.17% <sup>1)</sup>
	F	CHF	0.15% <sup>3)</sup>
	I-A1	CHF	0.17% <sup>1)</sup>
	I-A2	CHF	0.17% <sup>1)</sup>
	I-A3	CHF	0.15% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Equities Switzerland Quantitative All Cap Sustainable			
	P	CHF	0.81% <sup>1)</sup>
	K-1	CHF	0.63% <sup>1)</sup>
	F	CHF	0.36% <sup>3)</sup>
	Q	CHF	0.59% <sup>1)</sup>
	I-A1	CHF	0.45% <sup>1)</sup>
	I-A2	CHF	0.41% <sup>1)</sup>
	I-A3	CHF	0.36% <sup>1)</sup>
	I-B	CHF	0.055% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Equities UK Passive			
	W	CHF	0.22% <sup>1)</sup>
	F	CHF	0.17% <sup>3)</sup>
	I-A1	CHF	0.22% <sup>1)</sup>
	I-A2	CHF	0.22% <sup>1)</sup>
	I-A3	CHF	0.17% <sup>1)</sup>
	I-B	CHF	0.055% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	(GBP) I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Equities USA Passive			
	W	CHF	0.22% <sup>1)</sup>
	(USD) W	CHF	0.22% <sup>2)</sup>
	(USD) F	CHF	0.17% <sup>3)</sup>
	I-A1	CHF	0.22% <sup>1)</sup>
	I-A2	CHF	0.22% <sup>1)</sup>
	I-A3	CHF	0.17% <sup>1)</sup>
	I-B	CHF	0.055% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
	(USD) I-X	CHF	0.00% <sup>5)</sup>
– Euro Bonds Passive			
	W	EUR	0.22% <sup>1)</sup>
	(CHF) W	EUR	0.22% <sup>2)</sup>
	F	EUR	0.16% <sup>3)</sup>
	I-A1	EUR	0.22% <sup>1)</sup>
	I-A2	EUR	0.22% <sup>1)</sup>
	I-A3	EUR	0.16% <sup>1)</sup>
	I-B	EUR	0.045% <sup>4)</sup>
	I-X	EUR	0.00% <sup>5)</sup>
	Q	EUR	0.22% <sup>1)</sup>
	U-X	EUR	0.00% <sup>5)</sup>
– GBP Bonds Passive			
	W	GBP	0.22% <sup>1)</sup>
	F	GBP	0.16% <sup>3)</sup>
	I-A1	GBP	0.22% <sup>1)</sup>
	I-A2	GBP	0.22% <sup>1)</sup>
	I-A3	GBP	0.16% <sup>1)</sup>
	I-B	GBP	0.045% <sup>4)</sup>
	I-X	GBP	0.00% <sup>5)</sup>
	U-X	GBP	0.00% <sup>5)</sup>

Sub-fund UBS (CH) Investment Fund	Unit class	Accounting currency	Effective Commission p.a.
– Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)*			
	W	CHF	0.15% <sup>1)</sup>
	(USD) W	CHF	0.15% <sup>2)</sup>
	(USD) F	CHF	0.12% <sup>3)</sup>
	I-A1	CHF	0.15% <sup>1)</sup>
	I-A2	CHF	0.15% <sup>1)</sup>
	I-A3	CHF	0.12% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Global Bonds Passive (hedged CHF)			
	W	CHF	0.22% <sup>1)</sup>
	F	CHF	0.16% <sup>3)</sup>
	I-A1	CHF	0.22% <sup>1)</sup>
	I-A2	CHF	0.22% <sup>1)</sup>
	I-A3	CHF	0.16% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Global Corporate Bonds Climate Aware (CHF hedged) II			
	W	CHF	0.25% <sup>1)</sup>
	F	CHF	0.21% <sup>3)</sup>
	I-A1	CHF	0.25% <sup>1)</sup>
	I-A2	CHF	0.25% <sup>1)</sup>
	I-A3	CHF	0.21% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– JPY Bonds Passive			
	W	JPY	0.22% <sup>1)</sup>
	F	JPY	0.16% <sup>3)</sup>
	I-A1	JPY	0.22% <sup>1)</sup>
	I-A2	JPY	0.22% <sup>1)</sup>
	I-A3	JPY	0.16% <sup>1)</sup>
	I-B	JPY	0.045% <sup>4)</sup>
	I-X	JPY	0.00% <sup>5)</sup>
	U-X	JPY	0.00% <sup>5)</sup>
– USD Bonds Passive			
	W	USD	0.22% <sup>1)</sup>
	(CHF) W	USD	0.22% <sup>2)</sup>
	F	USD	0.16% <sup>3)</sup>
	I-A1	USD	0.22% <sup>1)</sup>
	I-A2	USD	0.22% <sup>1)</sup>
	I-A3	USD	0.16% <sup>1)</sup>
	I-B	USD	0.045% <sup>4)</sup>
	I-X	USD	0.00% <sup>5)</sup>
	Q	USD	0.22% <sup>1)</sup>
	U-X	USD	0.00% <sup>5)</sup>

<sup>1)</sup> Flat-rate management fee. This is used for administration, asset management, marketing of sub-funds and all the custodian bank tasks.

<sup>2)</sup> Flat fee charged by the fund management company. This is appropriated for the management and asset management of the sub-fund and for all tasks of the custodian bank.

<sup>3)</sup> Flat fee charged by the fund management company. This is appropriated for the management and asset management of the sub-fund and for all tasks of the custodian bank. An additional fee is charged as stated in the written asset management mandate which the investor has concluded with group companies of UBS Group AG.

<sup>4)</sup> Fund management company's commission. The costs incurred in fund administration (including fund management, administration and custodian bank) are charged to the sub-fund's assets via commission. The costs incurred in asset management are charged to investors under a separate agreement with UBS Asset Management Switzerland AG or one of its authorised contracting partners.

<sup>5)</sup> Fund management company's commission. Costs arising in connection with the services provided for class "I-X" and "U-X" units are covered by payments due to UBS Asset Management Switzerland AG under a separate agreement with the investor.

Any management commission charged by the target funds in which sub-fund assets are invested may not exceed 3%, factoring in any retrocessions and rebates which may be due.

### **Maximum flat rate management fee as specified in the fund contract:**

#### **a) Unit classes "I-A1", "I-A2" and "I-A3"**

There is a commission of a maximum of 1.300% for these unit classes.

#### **b) Unit class "I-B"**

Commission charged by the fund management company for administration of the fund (fund management company, administration and custodian bank) 0.200% p.a. The costs to be borne by the investor for asset management and distribution are additionally cov-

\* formerly: UBS (CH) Investment Fund – Global Government Bonds Climate Aware (CHF hedged)



ered by an individually negotiated, written agreement between UBS and the investor (cf. § 6 prov. 4).

- c) Unit class "I-X" 0.000% p.a.  
The costs to be borne by the investor arising in connection with the services provided for the "I-X" unit class are covered under an individually negotiated, written agreement between UBS and the investor (cf. § 6 prov. 4).
- d) Unit class "U-X" 0.000% p.a.  
The costs to be borne by the investor in connection with the services to be provided for the unit class "U-X" are covered by an individually negotiated, written agreement between UBS and the investor (cf. § 6 prov. 4)
- e) Unit class "W" (with exception of the sub-fund "– Equities Switzerland Quantitative All Cap Sustainable"):  
There is a commission of a maximum of 1.300% for these unit classes.
- f) Unit class "F":  
There is a commission of a maximum of 1.300% for these unit classes.
- g) Unit class "Q" (applies only to the sub-funds "– Equities Switzerland Quantitative All Cap Sustainable", "– Euro Bonds Passive" and "– USD Bonds Passive")  
There is a commission of a maximum of 0.6300% for these unit classes.
- h) Unit class "K-1" (applies only to the sub-funds "– Equities Switzerland Quantitative All Cap Sustainable") There is a commission of a maximum of 1.00% for these unit classes.
- i) Unit class "P" (applies only to the sub-funds "– Equities Switzerland Quantitative All Cap Sustainable") There is a commission of a maximum of 0.95% for these unit classes.



## Maximum management fee rate for the target funds in which the sub-fund is invested

Target Funds	
UBS (CH) INVESTMENT FUND – EQUITIES USA PASSIVE I–X	0.00%
UBS (CH) INVESTMENT FUND – EQUITIES JAPAN PASSIVE I–X	0.00%
UBS (CH) INVESTMENT FUND – EQUITIES PACIFIC (EX JAPAN) PASSIVE I–X	0.00%
UBS (CH) INVESTMENT FUND – EQUITIES CANADA PASSIVE I–X	0.00%
UBS (CH) INVESTMENT FUND – EURO BONDS PASSIVE U–X	0.00%
UBS (CH) INVESTMENT FUND – JPY BONDS PASSIVE U–X	0.00%
UBS (CH) INVESTMENT FUND – GBP BONDS PASSIVE U–X	0.00%
UBS (CH) INVESTMENT FUND – USD BONDS PASSIVE U–X	0.00%
UBS (CH) INSTITUTIONAL FUND – EQUITIES ISRAEL PASSIVE II I–X	0.00%
UBS (CH) INVESTMENT FUND – EQUITIES UK PASSIVE I–X	0.00%
UBS (CH) INVESTMENT FUND – EQUITIES UK PASSIVE U–X	0.00%
UBS (CH) INVESTMENT FUND – EQUITIES GLOBAL CLIMATE AWARE II – I–X	0.00%
UBS (LUX) INSTITUTIONAL FUND – EQUITIES EUROPE (EX UK EX SWITZERLAND) PASSIVE XA	0.00%
UBS (LUX) INSTITUTIONAL FUND – EQUITIES EUROPE (EX UK EX SWITZERLAND) PASSIVE FA	0.00%
UBS (CH) INSTITUTIONAL FUND – BONDS CHF AUSLAND CORPORATE PASSIVE II UX	0.00%



## OTC-Derivatives and Securities Lending

If the sub-fund enters into OTC transactions, it may be exposed to risks related to the creditworthiness of the OTC counterparties: when the sub-fund enters into futures contracts, options and swap transactions or uses other derivative techniques it is subject to the risk that an OTC counterparty may not meet (or cannot meet) its obligations under a specific or multiple contracts. Counterparty risk can be reduced by depositing a security. If the sub-fund is owed a security pursuant to an applicable agreement, such security shall be held in custody by the Custodian bank/Custodian in favour of the sub-fund. Bankruptcy and insolvency events or other credit events with the OTC counterparty, the Custodian Bank or within their subcustodian/correspondent bank network may result in the rights or recognition of the sub-fund in connection with the security to be delayed, restricted or even eliminated, which would force the sub-fund to fulfill its obligations in the framework of the OTC transaction, in spite of any security that had previously been made available to cover any such obligation.

The Company may lend portions of its securities portfolio to third parties. In general, lendings may only be effected via recognized clearing houses such as Clearstream International or Euroclear, or through the intermediary of prime financial institutions that specialise in such activities and in the modus specified by them. Collateral is received in relation to securities lent. Collateral is composed of high quality securities in an amount typically at least equal to the market value of the securities loaned.

### Counterparty, asset type and received collateral from OTC-Derivatives:

Closing date: 30.9.2022	UBS (CH) Investment Fund – Equities Global Climate Aware II	UBS (CH) Investment Fund – Equities Global Climate Aware (CHF hedged) II	UBS (CH) Investment Fund – Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)*	UBS (CH) Investment Fund – Global Bonds Passive (hedged CHF)	UBS (CH) Investment Fund – Global Corporate Bonds Climate Aware (CHF hedged) II
Currency:	CHF	CHF	CHF	CHF	CHF
<b>Counterparty and market value of OTC derivatives</b>					
Barclays Bank	-	-	3 667.63	322 665.04	-
Goldman Sachs	-	-	172.55	-	-
HSBC	-	-	7 413.46	409 109.77	-
JP Morgan	-	-	-	133 912.21	-
State Street	-	-	-	94 380.60	-
UBS AG	860.79	47 099.00	826 366.23	7 989 992.07	-1 468 044.78
<b>By asset type and received collateral:</b>					
– Bonds	-	-	-	-	-
– Equities	-	-	-	-	-
– Cash	-	-	-	-	-
– Target funds	-	-	-	-	-
– Money market instruments	-	-	-	-	-
– Other collateral	-	-	-	-	-
<b>Total received collateral</b>	-	-	-	-	-

\* formerly: UBS (CH) Investment Fund – Global Government Bonds Climate Aware (CHF hedged)



## Securities Lending and Collateral

Reporting Period: 1 November 2021 - 30 September 2022	UBS (CH) Investment Fund – Bonds CHF Ausland Medium Term Passive	UBS (CH) Investment Fund – Bonds CHF Ausland Passive	UBS (CH) Investment Fund – Bonds CHF Inland Medium Term Passive	UBS (CH) Investment Fund – Bonds CHF Inland Passive	UBS (CH) Investment Fund – Equities Canada Passive
<b>Counterparty Exposure from Securities Lending as of 30 September 2022</b>					
UBS AG					
– Market value of securities lent	19 241 637.55 CHF	74 624 147.45 CHF	34 079 675.60 CHF	339 825 114.08 CHF	23 966 628.27 CHF
– Collateral	20 210 208.96 CHF	78 380 522.95 CHF	35 795 153.27 CHF	356 930 980.98 CHF	25 173 042.79 CHF
<b>Collateral Breakdown (Weight in %) as of 30 September 2022</b>					
by Asset Type:					
– Bonds	35.10	35.10	35.10	35.10	35.10
– Equities	64.90	64.90	64.90	64.90	64.90
<b>Securities Lending</b>					
Securities Lending revenues	54 256.83 CHF	269 972.03 CHF	107 183.91 CHF	772 049.95 CHF	103 468.49 CHF
Securities Lending operational Costs	21 703.00 CHF	107 989.00 CHF	42 873.00 CHF	308 820.00 CHF	41 387.16 CHF
Securities Lending Fund Revenues	32 553.83 CHF	161 983.03 CHF	64 310.91 CHF	463 229.95 CHF	62 081.33 CHF

Reporting Period: 1 November 2021 - 30 September 2022	UBS (CH) Investment Fund – Equities Japan Passive	UBS (CH) Investment Fund – Equities Pacific (ex Japan) Passive	UBS (CH) Investment Fund – Equities Switzerland Passive All	UBS (CH) Investment Fund – Equities Switzerland Passive Leader	UBS (CH) Investment Fund – Equities Switzerland Quantitative All Cap Sustainable
<b>Counterparty Exposure from Securities Lending as of 30 September 2022</b>					
UBS AG					
– Market value of securities lent	50 355 110.18 CHF	56 775 781.07 CHF	80 695 551.19 CHF	29 509 967.36 CHF	2 473 291.62 CHF
– Collateral	52 889 848.72 CHF	59 633 718.62 CHF	84 757 544.55 CHF	30 995 418.41 CHF	2 597 790.36 CHF
<b>Collateral Breakdown (Weight in %) as of 30 September 2022</b>					
by Asset Type:					
– Bonds	35.10	35.10	35.10	35.10	35.10
– Equities	64.90	64.90	64.90	64.90	64.90
<b>Securities Lending</b>					
Securities Lending revenues	153 240.41 CHF	132 456.33 CHF	891 904.81 CHF	85 025.37 CHF	25 017.91 CHF
Securities Lending operational Costs	61 296.00 CHF	52 982.00 CHF	356 762.69 CHF	34 011.00 CHF	10 008.00 CHF
Securities Lending Fund Revenues	91 944.41 CHF	79 474.33 CHF	535 142.12 CHF	51 014.37 CHF	15 009.91 CHF

Reporting Period: 1 November 2021 - 30 September 2022	UBS (CH) Investment Fund – Equities USA Passive	UBS (CH) Investment Fund – Euro Bonds Passive	UBS (CH) Investment Fund – GBP Bonds Passive	UBS (CH) Investment Fund – Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)*	UBS (CH) Investment Fund – Global Bonds Passive (hedged CHF)
<b>Counterparty Exposure from Securities Lending as of 30 September 2022</b>					
UBS AG					
– Market value of securities lent	80 402 104.63 CHF	188 826 990.19 EUR	28 622 724.14 GBP	13 555 675.90 CHF	12 117 462.22 CHF
– Collateral	84 449 326.70 CHF	198 332 024.48 EUR	30 063 513.80 GBP	14 238 031.55 CHF	12 727 422.13 CHF
<b>Collateral Breakdown (Weight in %) as of 30 September 2022</b>					
by Asset Type:					
– Bonds	35.10	35.10	35.10	35.10	35.10
– Equities	64.90	64.90	64.90	64.90	64.90
<b>Securities Lending</b>					
Securities Lending revenues	288 798.91 CHF	324 892.07 EUR	43 424.10 GBP	14 482.09 CHF	33 778.67 CHF
Securities Lending operational Costs	115 521.00 CHF	129 957.00 EUR	17 370.00 GBP	5 792.00 CHF	13 511.00 CHF
Securities Lending Fund Revenues	173 277.91 CHF	194 935.07 EUR	26 054.10 GBP	8 690.09 CHF	20 267.67 CHF

\* formerly: UBS (CH) Investment Fund – Global Government Bonds Climate Aware (CHF hedged)



## Securities Lending and Collateral

**Reporting Period:**  
**1 November 2021 -** UBS (CH) Investment Fund  
**30 September 2022** – USD Bonds Passive

### Counterparty Exposure from Securities Lending as of 30 September 2022

UBS AG	
– Market value of securities lent	470 471 889.54 USD
– Collateral	494 154 157.83 USD

### Collateral Breakdown (Weight in %) as of 30 September 2022

<b>by Asset Type:</b>	
– Bonds	35.10
– Equities	64.90

### Securities Lending

<b>Securities Lending revenues</b>	981 900.63 USD
<b>Securities Lending operational Costs</b>	392 761.00 USD
<b>Securities Lending Fund Revenues</b>	589 139.63 USD

Offset payments and commission income from securities lending are recognised in the income statements, and the securities lent and the collateral received for securities lent are reported in the inventory of Fund assets in accordance with the principle of settlement date accounting.



# Facts and conditions (unaudited)

**Valid as at 30 September 2022**

**All information subject to change at any time.**

**Keys to and explanations of the tables can be found on the following pages.**

## *Classes*

Name	Requisite investment volume per sub-fund and investor
I-A1	< 10 m CHF
I-A2	≥ 10 m CHF to ≤ 30 m CHF
I-A3	> 30 m CHF

## **Flat fee**

The flat fee covers all costs incurred in connection with asset management, distribution and fund administration (including fund management company, administrator and custodian bank), with the exception of the costs specified below, which are additionally charged to the sub-funds.

## **Other costs**

Costs charged directly to the sub-funds (e.g. audit costs, supervisory fees, licence fees)

## **TER target funds**

Total expense ratio (TER) of the underlying target funds as defined by the AMAS's

## **S / R method**

Method used in subscriptions and redemptions of sub-fund units

- 1) NAV  
Issue price = redemption price = NAV (NAV = net asset value)
- 2) Dil. Protection = protection against dilution
  - Issue price = NAV plus protection against dilution
  - Redemption price = NAV minus protection against dilution
  - Difference with NAV (= protection against dilution) always in favour of the sub-fund, in full, i.e. in favour of performance for investors.
- 3) SSP (Swinging Single Pricing)
  - Issue price = redemption price = NAV plus swing factor if net subscriptions on the day of trading
  - Issue price = redemption price = NAV minus swing factor if net redemptions on the day of trading
  - Difference with NAV always in favour of the sub-fund, in full, i.e. in favour of performance for investors.
  - The swing factors are geared to the brokerage charged by third-party brokers, taxes and duties as well as the difference calculated between the bid/ask rates of transactions resulting in subscriptions or redemptions. A UBS committee comprising financial experts monitors the market on an ongoing basis and adjusts the swing factors where necessary.



## S / R - In basis points

Difference between the issue (= subscription) price or redemption price and the NAV in basis points of the NAV (application of dilution protection or swing factor).

## Cut-off time

Point at which subscription and redemption of units close.

## Forward Pricing Method

	Forward Pricing 1 (FP 1)	Forward Pricing 2 (FP 2)
Order entry	Day X (e.g. Monday)	Day X (e.g. Monday)
Closing prices on stock exchange	Day X + 1 (Monday)	Day X + 1 (Tuesday)
Price fixing and settlement	Day X + 2 (Tuesday)	Day X + 2 (Wednesday)
Value date	Day X + 3 (Thursday)	Day X + 4 (Friday)

Class	ISIN	Flat fee in % p.a.	Other costs in % p.a.	TER target funds in % p.a.	Audited TER in % p.a.	S / R method	S / R in basis points	Cut-off time	Forward pricing method
<b>UBS (CH) Investment Fund – Bonds CHF Ausland Medium Term Passive</b>						<b>Benchmark: SBI® Foreign AAA-BBB 1-5 Jahre (TR)</b>			
F	CH0500537185	0.1400	0.00	0.00	0.14	VWS	8/24	15.00h	Forward Pricing 1
I-A1	CH0120248965	0.1800	0.00	0.00	0.18	VWS	8/24	15.00h	Forward Pricing 1
I-B	CH0122211979	0.0450	0.00	0.00	0.05	VWS	8/24	15.00h	Forward Pricing 1
I-X	CH0117299278	0.0000	0.00	0.00	0.00	VWS	8/24	15.00h	Forward Pricing 1
W	CH0356369444	0.1800	0.00	0.00	0.18	VWS	8/24	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Bonds CHF Ausland Passive</b>						<b>Benchmark: SBI® Foreign AAA-BBB (TR)</b>			
F	CH0506063301	0.1400	0.00	0.00	0.14	VWS	12/37	15.00h	Forward Pricing 1
I-A1	CH0018234531	0.1800	0.00	0.00	0.18	VWS	12/37	15.00h	Forward Pricing 1
I-A2	CH0142362893	0.1800	0.00	0.00	0.18	VWS	12/37	15.00h	Forward Pricing 1
I-B	CH0018234549	0.0450	0.00	0.00	0.05	VWS	12/37	15.00h	Forward Pricing 1
I-X	CH0018234564	0.0000	0.00	0.00	0.00	VWS	12/37	15.00h	Forward Pricing 1
W	CH0356496221	0.1800	0.00	0.00	0.18	VWS	12/37	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Bonds CHF Inland Medium Term Passive</b>						<b>Benchmark: SBI® Domestic AAA-BBB 1-5 Jahre (TR)</b>			
I-A1	CH0120249013	0.1800	0.00	0.00	0.18	VWS	7/22	15.00h	Forward Pricing 1
I-B	CH0122212027	0.0450	0.00	0.00	0.05	VWS	7/22	15.00h	Forward Pricing 1
I-X	CH0117297561	0.0000	0.00	0.00	0.00	VWS	7/22	15.00h	Forward Pricing 1
W	CH0356496544	0.1800	0.01	0.00	0.19	VWS	7/22	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Bonds CHF Inland Passive</b>						<b>Benchmark: SBI® Domestic AAA-BBB (TR)</b>			
F	CH0513811049	0.1400	0.00	0.00	0.14	VWS	15/46	15.00h	Forward Pricing 1
I-A1	CH0018234580	0.1800	0.00	0.00	0.18	VWS	15/46	15.00h	Forward Pricing 1
I-A2	CH0142362190	0.1800	0.00	0.00	0.18	VWS	15/46	15.00h	Forward Pricing 1
I-A3	CH0598063177	0.1400	0.00	0.00	0.14	VWS	15/46	15.00h	Forward Pricing 1
I-B	CH0018234606	0.0450	0.00	0.00	0.05	VWS	15/46	15.00h	Forward Pricing 1
I-X	CH0018234614	0.0000	0.00	0.00	0.00	VWS	15/46	15.00h	Forward Pricing 1
W	CH0356496650	0.1800	0.00	0.00	0.18	VWS	15/46	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Equities Canada Passive</b>						<b>Benchmark: MSCI Canada (net div. reinv.)</b>			
I-X	CH0042263191	0.0000	0.02	0.00	0.02	VWS	1/1	15.30h	Forward Pricing 1
(CAD) I-X	CH0295356700	0.0000	0.01	0.00	0.01	VWS	1/1	15.30h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Equities Europe Passive</b>						<b>Benchmark: MSCI Europe ex Switzerland (net div. reinv.)</b>			
I-A1	CH0015798637	0.2200	0.00	0.00	0.22	VWS	2/23	14.00h	Forward Pricing 1
I-B	CH0015799569	0.0525	0.00	0.00	0.06	VWS	2/23	14.00h	Forward Pricing 1
I-X	CH0015799643	0.0000	0.00	0.00	0.00	VWS	2/23	14.00h	Forward Pricing 1
(EUR) I-X	CH0295355579	0.0000	0.00	0.00	0.00	VWS	2/23	14.00h	Forward Pricing 1
W	CH0356496742	0.2200	0.03	0.00	0.25	VWS	2/23	14.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Equities Global Climate Aware II</b>						<b>Benchmark: MSCI World ex Switzerland (net div. reinv.)</b>			
I-A1	CH0461918036	0.2600	0.01	0.00	0.27	VWS	1/4	15.00h	Forward Pricing 1
I-X	CH0461918796	0.0000	0.01	0.00	0.01	VWS	1/4	15.00h	Forward Pricing 1
I-B	CH0461918788	0.0550	0.01	0.00	0.06	VWS	1/4	15.00h	Forward Pricing 1
U-X	CH0461918887	0.0000	0.01	0.00	0.01	VWS	1/4	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Equities Global Climate Aware (CHF hedged) II</b>						<b>Benchmark: MSCI World ex Switzerland (net div. reinv.) (CHF hedged)</b>			
I-X	CH0515804992	0.0000	0.01	0.00	0.01	VWS	2/5	14.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Equities Global Passive</b>						<b>Benchmark: MSCI World ex Switzerland (net div. reinv.)</b>			
I-A1	CH0017256857	0.2400	0.00	0.01	0.24	VWS	1/4	14.00h	Forward Pricing 1
I-B	CH0017256865	0.0550	0.00	0.00	0.06	VWS	1/4	14.00h	Forward Pricing 1
I-X	CH0017256873	0.0000	0.00	0.00	0.00	VWS	1/4	14.00h	Forward Pricing 1
W	CH0356507415	0.2400	0.02	0.00	0.26	VWS	1/4	14.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Equities Japan Passive</b>						<b>Benchmark: MSCI Japan (net div. reinv.)</b>			
I-B	CH0017256907	0.0525	0.01	0.00	0.07	VWS	2/2	15.30h	Forward Pricing 2
I-X	CH0017256915	0.0000	0.01	0.00	0.01	VWS	2/2	15.30h	Forward Pricing 2
(JPY) I-X	CH0295356619	0.0000	0.01	0.00	0.01	VWS	2/2	15.30h	Forward Pricing 2
W	CH0356548021	0.2200	0.05	0.00	0.27	VWS	2/2	15.30h	Forward Pricing 2



Class	ISIN	Flat fee in % p.a.	Other costs in % p.a.	TER target funds in % p.a.	Audited TER in % p.a.	S / R method	S / R in basis points	Cut-off time	Forward pricing method
<b>UBS (CH) Investment Fund – Equities Pacific (ex Japan) Passive</b>						<b>Benchmark: MSCI Pacific ex Japan (net div. reinv.)</b>			
I-A1	CH0033047561	0.2200	0.01	0.00	0.23	VWS	5/5	15.30h	Forward Pricing 2
I-B	CH0033048098	0.0550	0.01	0.00	0.06	VWS	5/5	15.30h	Forward Pricing 2
I-X	CH0033048320	0.0000	0.01	0.00	0.01	VWS	5/5	15.30h	Forward Pricing 2
(USD) I-X	CH0295356635	0.0000	0.00	0.00	0.00	VWS	5/5	15.30h	Forward Pricing 2
<b>UBS (CH) Investment Fund – Equities Switzerland Passive All</b>						<b>Benchmark: SPI® (TR)</b>			
I-A1	CH0015710095	0.1700	0.00	0.00	0.17	VWS	1/1	15.00h	Forward Pricing 1
I-A2	CH0111710676	0.1700	0.00	0.00	0.17	VWS	1/1	15.00h	Forward Pricing 1
I-A3	CH0116839157	0.1500	0.00	0.00	0.15	VWS	1/1	15.00h	Forward Pricing 1
I-B	CH0015710145	0.0450	0.00	0.00	0.05	VWS	1/1	15.00h	Forward Pricing 1
I-X	CH0015710194	0.0000	0.00	0.00	0.00	VWS	1/1	15.00h	Forward Pricing 1
W	CH0356569118	0.1700	0.01	0.00	0.18	VWS	1/1	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Equities Switzerland Passive Large</b>						<b>Benchmark: SPI 20® (TR)</b>			
I-A1	CH0015709626	0.1700	0.01	0.00	0.18	VWS	1/1	15.00h	Forward Pricing 1
I-B	CH0015709675	0.0400	0.01	0.00	0.05	VWS	1/1	15.00h	Forward Pricing 1
I-X	CH0015709683	0.0000	0.01	0.00	0.01	VWS	1/1	15.00h	Forward Pricing 1
W	CH0356569407	0.1700	0.01	0.00	0.18	VWS	1/1	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Equities Switzerland Passive Leader</b>						<b>Benchmark: SLI®</b>			
W	CH0389550945	0.1700	0.00	0.00	0.17	VWS	1/1	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Equities USA Passive</b>						<b>Benchmark: MSCI USA (net div. reinv.)</b>			
I-A1	CH0015799726	0.2200	0.01	0.00	0.23	VWS	1/1	15.30h	Forward Pricing 1
I-B	CH0015799742	0.0550	0.00	0.00	0.06	VWS	1/1	15.30h	Forward Pricing 1
I-X	CH0015799809	0.0000	0.00	0.00	0.00	VWS	1/1	15.30h	Forward Pricing 1
(USD) I-X	CH0295355710	0.0000	0.00	0.00	0.00	VWS	1/1	15.30h	Forward Pricing 1
W	CH0356550415	0.2200	0.00	0.00	0.22	VWS	1/1	15.30h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Euro Bonds Passive</b>						<b>Benchmark: FTSE EMU Government Bond Index (EGBI)</b>			
I-A1	CH0028924543	0.2200	0.00	0.00	0.22	VWS	4/11	16.00h	Forward Pricing 1
I-B	CH0028924568	0.0450	0.00	0.00	0.05	VWS	4/11	16.00h	Forward Pricing 1
I-X	CH0028924576	0.0000	0.00	0.00	0.00	VWS	4/11	16.00h	Forward Pricing 1
Q	CH0439162766	0.2200	0.00	0.00	0.22	VWS	4/11	16.00h	Forward Pricing 1
U-X	CH0117874591	0.0000	0.00	0.00	0.00	VWS	4/11	16.00h	Forward Pricing 1
W	CH0356561107	0.2200	0.00	0.00	0.22	VWS	4/11	16.00h	Forward Pricing 1
(CHF) W	CH0356561453	0.2200	0.00	0.00	0.22	VWS	4/11	16.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – GBP Bonds Passive</b>						<b>Benchmark: FTSE UK Government Bond Index</b>			
I-X	CH0043486809	0.0000	0.01	0.00	0.01	VWS	2/6	16.00h	Forward Pricing 1
U-X	CH0117874682	0.0000	0.01	0.00	0.01	VWS	2/6	16.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)*</b>						<b>Benchmark: FTSE Climate Risk-Adjusted World Government Bond Index (CHF hedged)</b>			
I-A1	CH0022650144	0.1500	0.02	0.00	0.17	VWS	3/10	15.00h	Forward Pricing 1
I-X	CH0022650888	0.0000	0.02	0.00	0.02	VWS	3/10	15.00h	Forward Pricing 1
W	CH0356561495	0.1500	0.02	0.00	0.17	VWS	3/10	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Global Bonds Passive (hedged CHF)</b>						<b>Benchmark: FTSE World Government Bond Index (WGBI) ex Switzerland (hedged CHF)</b>			
I-A1	CH0028924592	0.2200	0.00	0.00	0.22	VWS	3/10	15.00h	Forward Pricing 1
I-A2	CH0142362158	0.2200	0.00	0.00	0.22	VWS	3/10	15.00h	Forward Pricing 1
I-A3	CH0233658506	0.1600	0.00	0.00	0.16	VWS	3/10	15.00h	Forward Pricing 1
I-B	CH0028924618	0.0450	0.00	0.01	0.05	VWS	3/10	15.00h	Forward Pricing 1
I-X	CH0028924626	0.0000	0.00	0.00	0.00	VWS	3/10	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Global Corporate Bonds Climate Aware (CHF hedged) II</b>						<b>Benchmark: Bloomberg Global Aggregate Corporate (CHF hedged)</b>			
I-A1	CH0396385046	0.0000	0.00	0.00	0.00	VWS	19/56	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – JPY Bonds Passive</b>						<b>Benchmark: FTSE Japan Government Bond Index</b>			
U-X	CH0117874633	0.0000	0.00	0.00	0.00	VWS	5/14	17.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – USD Bonds Passive</b>						<b>Benchmark: FTSE US Government Bond Index</b>			
I-A1	CH0043486577	0.2200	0.01	0.00	0.23	VWS	2/7	17.00h	Forward Pricing 1
I-X	CH0043486627	0.0000	0.00	0.00	0.00	VWS	2/7	17.00h	Forward Pricing 1
Q	CH0439162816	0.2200	0.00	0.00	0.22	VWS	2/7	17.00h	Forward Pricing 1
U-X	CH0117874716	0.0000	0.00	0.00	0.00	VWS	2/7	17.00h	Forward Pricing 1
W	CH0356568938	0.2200	0.00	0.00	0.22	VWS	2/7	17.00h	Forward Pricing 1
(CHF) W	CH0356569027	0.2200	0.00	0.00	0.22	VWS	2/7	17.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Equities Switzerland Quantitative All Cap Sustainable</b>						<b>Benchmark: SPI®</b>			
I-X	CH0016631357	0.0000	0.00	0.00	0.00	SSP	2/2	16.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Bonds CHF Ausland ESG Passive II</b>						<b>Benchmark: SBI® ESG Foreign AAA-BBB (TR)</b>			
I-X	CH0594527746	0.0000	0.01	0.00	0.01	VWS	14/42	15.00h	Forward Pricing 1

\* formerly: UBS (CH) Investment Fund – Global Government Bonds Climate Aware (CHF hedged)



Class	ISIN	Flat fee in % p.a.	Other costs in % p.a.	TER target funds in % p.a.	Audited TER in % p.a.	S / R method	S / R in basis points	Cut-off time	Forward pricing method
<b>UBS (CH) Investment Fund – Bonds CHF Inland ESG Passive II</b>						<b>Benchmark: SBI® ESG Domestic AAA-BBB (TR)</b>			
I-A3	CH1137244187	0.1400	0.00	0.00	0.14	VWS	15/45	15.00h	Forward Pricing 1
I-X	CH0594527738	0.0000	0.00	0.00	0.00	VWS	15/45	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Equities UK Passive</b>						<b>Benchmark: MSCI United Kingdom (net div reinv)</b>			
I-X	CH0566509011	0.0000	0.01	0.00	0.01	VWS	2/46	15.00h	Forward Pricing 1
U-X	CH0566509060	0.0000	0.00	0.00	0.00	VWS	2/46	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Equities Switzerland ESG Passive All II</b>						<b>Benchmark: SPI® ESG (TR)</b>			
I-X	CH0594527720	0.0000	0.00	0.00	0.00	VWS	1/1	15.00h	Forward Pricing 1
U-X	CH0596284569	0.0000	0.00	0.00	0.00	VWS	1/1	15.00h	Forward Pricing 1



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