

# 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) Money Market Fund – EUR

UBS (CH) Money Market Fund – USD

UBS (CH) Money Market Fund – CHF





# Audited annual report as of 30 September 2022

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## Sales restrictions

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

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

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

## Internet address

<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

UBS Asset Management Switzerland AG Zurich

## Transfer of administration

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

## Paying agents

UBS Switzerland AG, Zurich  
and its branches in Switzerland

# Report of the independent auditor

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

## **UBS (CH) Money Market Fund**

with the sub-fund's

- EUR
- USD
- CHF

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 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 internal control system, insofar as it is important in the preparation of the annual financial statement 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 comply 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) Money Market Fund – EUR

## Category Other Funds for Traditional Investments

### Three-year comparison

	ISIN	30.9.2022	30.9.2021	30.9.2020
Net fund assets in EUR		259 307 677.65	84 938 625.73	38 644 521.21
<b>Class I-B</b>	<b>CH0140909257</b>		<sup>1</sup>	
Net asset value per unit in EUR		989.19	997.21	N/A
Issue and redemption price per unit in EUR <sup>2</sup>		989.19	997.21	N/A
Number of units outstanding		3 827.5660	5 006.1950	N/A
<b>Class INSTITUTIONAL</b>	<b>CH0140909224</b>			
Net asset value per unit in EUR		971.74	980.36	988.77
Issue and redemption price per unit in EUR <sup>2</sup>		971.74	980.36	988.77
Number of units outstanding		50 885.8670	30 705.3340	10 115.3030
<b>Class I-X</b>	<b>CH0140909299</b>			
Net asset value per unit in EUR		938.72	946.73	954.50
Issue and redemption price per unit in EUR <sup>2</sup>		938.72	946.73	954.50
Number of units outstanding		219 526.8130	52 648.7680	30 008.1690

<sup>1</sup> Initial subscription: 13.4.2021

<sup>2</sup> see Supplementary information

### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-B <sup>1</sup>	EUR	-0.7 %	-	-
Class INSTITUTIONAL <sup>1</sup>	EUR	-0.7 %	-0.7 %	-0.5 %
Class I-X <sup>1</sup>	EUR	-0.7 %	-0.6 %	-0.5 %

<sup>1</sup> The sub-fund (in accordance with the Fund Contract) does not have a benchmark, which means that the performance of the fund cannot be compared with a benchmark.

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

For the reporting year, from 01 October 2021 to 30 September 2022, the ECB began raising rates by 50 basis points in July 2022 in a first step, bringing the deposit rate out of negative territory to 0%, followed up with another hike of 75bp in September 2022.

The rate hikes by the ECB have been made to counter the renewed high inflation numbers in the Eurozone. The exit strategy for the ECB, and the pace and magnitude of the increase of official policy rates will be data dependent, and particularly on how the inflation data evolves. The ECB is currently much more focused on inflation than on a potential growth slowdown.

The performance of the fund was negative for most of the reporting year, consistent with both the EUR money market yield environment and the performance of defensive money market investments, due to the negative interest rate environment. The average maturity was around 65 days at the end of the reporting year.

### Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
Germany	23.61
France	11.68
Japan	8.85
Sweden	8.46
United States	7.32
Finland	6.91
Netherlands	6.42
Supranationals	5.13
Canada	3.27
United Kingdom	3.08
Others	6.52
<b>Total</b>	<b>91.25</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	22 286 473.84	4 191 504.21
Money market instruments	180 585 781.56	43 578 721.55
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	56 029 641.48	37 186 972.69
Other assets	407 326.51	484 534.05
<b>Total fund assets</b>	<b>259 309 223.39</b>	<b>85 441 732.50</b>
Loans	0.00	-502 380.03
Other liabilities	-1 545.74	-726.74
<b>Net fund assets</b>	<b>259 307 677.65</b>	<b>84 938 625.73</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	EUR	EUR
Negative interest	-59 482.51	-25 047.09
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	589 158.83	363 233.18
Purchase of current net income on issue of units	647 864.25	100 609.85
Other income	392.96	0.00
<b>Total income</b>	<b>1 177 933.53</b>	<b>438 795.94</b>
<b>Expenses</b>		
Interest payable	0.00	-342.28
Audit expenses	-12 584.59	-12 300.46
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-1 047.80	-366.25
Commission remuneration of the Fund Management in accordance with the fund contract Class INSTITUTIONAL	-15 819.02	-12 476.68
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-1 795.77	-1 588.02
Payment of current net income on redemption of units	-143 610.15	-19 194.65
<b>Total expenses</b>	<b>-174 857.33</b>	<b>-46 268.34</b>
<b>Net income</b>	<b>1 003 076.20</b>	<b>392 527.60</b>
Realized capital gains and losses <sup>1</sup>	-1 117 013.16	-498 906.63
<b>Realized result</b>	<b>-113 936.96</b>	<b>-106 379.03</b>
Unrealized capital gains and losses	-280 255.75	-195 141.24
<b>Total result</b>	<b>-394 192.71</b>	<b>-301 520.27</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	EUR	EUR
Net income of the financial year	1 003 076.20	392 527.60
<b>Available for distribution</b>	<b>1 003 076.20</b>	<b>392 527.60</b>
Less federal withholding tax <sup>2</sup>	-351 076.67	-137 384.66
Net income retained for reinvestment	-651 999.53	-255 142.94
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

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

<sup>2</sup> or equalisation payments for unit holders not domiciled in Switzerland according to FTA circular no. 24 Item 2.3.4. 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
	EUR	EUR
Net fund assets at the beginning of the financial year	84 938 625.73	38 644 521.21
Paid federal withholding tax	-199 797.85	-110 911.33
Balance of unit movements	174 963 042.48	46 706 536.12
Total result	-394 192.71	-301 520.27
<b>Net fund assets at the end of the reporting period</b>	<b>259 307 677.65</b>	<b>84 938 625.73</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	5 006.1950	0.0000
Units issued	1 827.5660	5 006.1950
Units redeemed	-3 006.1950	0.0000
<b>Situation at the end of the period</b>	<b>3 827.5660</b>	<b>5 006.1950</b>
Difference between units issued and units redeemed	-1 178.6290	5 006.1950
<b>Class INSTITUTIONAL</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	30 705.3340	10 115.3030
Units issued	35 940.8540	70 439.8160
Units redeemed	-15 760.3210	-49 849.7850
<b>Situation at the end of the period</b>	<b>50 885.8670</b>	<b>30 705.3340</b>
Difference between units issued and units redeemed	20 180.5330	20 590.0310
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	52 648.7680	30 008.1690
Units issued	284 169.1640	46 376.7080
Units redeemed	-117 291.1190	-23 736.1090
<b>Situation at the end of the period</b>	<b>219 526.8130</b>	<b>52 648.7680</b>
Difference between units issued and units redeemed	166 878.0450	22 640.5990

## Net income retained for reinvestment (accumulation)

### Class I-B

Reinvestment on 9.12.2022

<b>Gross accumulation</b>	<b>EUR</b>	<b>3.527</b>
Less federal withholding tax <sup>1</sup>	EUR	-1.234
<b>Net accumulation per unit</b>	<b>EUR</b>	<b>2.293</b>

### Class INSTITUTIONAL

Reinvestment on 9.12.2022

<b>Gross accumulation</b>	<b>EUR</b>	<b>3.579</b>
Less federal withholding tax <sup>1</sup>	EUR	-1.253
<b>Net accumulation per unit</b>	<b>EUR</b>	<b>2.326</b>

### Class I-X

Reinvestment on 9.12.2022

<b>Gross accumulation</b>	<b>EUR</b>	<b>3.678</b>
Less federal withholding tax <sup>1</sup>	EUR	-1.287
<b>Net accumulation per unit</b>	<b>EUR</b>	<b>2.391</b>

<sup>1</sup> or equalisation payments for unit holders not domiciled in Switzerland according to FTA circular no. 24 Item 2.3.4. 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>Medium term notes, fixed rate</b>							
<b>EUR</b>							
ABN AMRO BANK NV-REG-S 4.12500% 12-28.03.22*	EUR	2 700 000	2 700 000				
ABN AMRO BANK NV-REG-S 0.62500% 16-31.05.22*	EUR		2 000 000				
ABN AMRO BANK NV-REG-S 0.25000% 18-03.12.21*	EUR	2 700 000	900 000				
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.37500% 17-13.01.22*	EUR	400 000	1 200 000				
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.50000% 18-16.11.22*	EUR		4 500 000		3 500 000	1.35	
BMW FINANCE NV-REG-S 1.00000% 16-15.02.22*	EUR		600 000				
BNG BANK NV-REG-S 0.50000% 15-26.08.22*	EUR		4 000 000				
BNG BANK NV-REG-S 0.25000% 16-22.02.23*	EUR		600 000	600 000	597 120	0.23	
BNG BANK NV-REG-S 2.25000% 12-30.08.22*	EUR		6 500 000				
BNG BANK NV-REG-S 3.00000% 11-25.10.21*	EUR	2 900 000		2 900 000			
BNP PARIBAS 4.12500% 11-14.01.22*	EUR	2 300 000	1 200 000				
BNP PARIBAS SA 2.87500% 12-24.10.22*	EUR		5 300 000		3 300 000	1.27	
BNP PARIBAS-REG-S 1.12500% 16-15.01.23*	EUR		2 400 000		2 400 000	0.92	
CAISSE D'AMORTIS DE LA DETTE SOCIALE 2.50000% 12-25.10.22*	EUR		3 600 000		3 600 000	1.39	
COUNCIL OF EUROPE DEVELOPMENT BK-REG-S 0.37500% 15-27.10.22*	EUR		5 000 000		5 000 000	1.93	
CREDIT AGRICOLE SA LONDON-REG-S 0.87500% 15-19.01.22*	EUR	1 700 000		1 700 000			
DEUTSCHE BAHN FINANCE BV 2.00000% 12-20.02.23*	EUR		3 340 000		3 340 000	1.29	
DNB BANK ASA 4.25000% 12-18.01.22*	EUR	600 000	3 100 000		3 700 000		
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.50000% 15-20.01.23*	EUR		5 000 000		5 000 000	1.92	
EUROPEAN INVESTMENT BANK 2.25000% 12-14.10.22*	EUR		5 200 000		3 300 000	1.27	
ING BANK NV 4.50000% 12-21.02.22*	EUR	1 400 000	2 500 000				
LANSFORSKRINGAR AB-REG-S 0.50000% 17-19.09.22*	EUR		4 000 000				
MUNICIPALITY FINANCE PLC-REG-S 0.10000% 16-15.10.21*	EUR	1 000 000		1 000 000			
NATIONAL AUSTRALIA BANK LTD 2.75000% 12-08.08.22*	EUR		3 000 000				
NATIONAL AUSTRALIA BANK LTD-REG-S 0.87500% 15-20.01.22*	EUR	2 500 000	1 700 000				
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 0.50000% 15-27.10.22*	EUR		6 980 000		4 180 000	1.61	
NESTLE FINANCE INTERNATIONAL LTD-REG-S 1.75000% 12-12.09.22*	EUR		5 000 000				
NORDRHEIN-WESTFALEN, STATE OF-REG-S 0.37500% 15-19.10.21*	EUR	1 010 000		1 010 000			
OESTERREICHISCHE KONTROLLBANK AG-REG-S 0.21000% 16-25.02.23*	EUR		5 000 000		5 000 000	1.92	
OP CORPORATE BANK PLC-REG-S 0.75000% 15-03.03.22*	EUR	1 200 000	500 000				
RABOBANK INTERNATIONAL 4.00000% 12-11.01.22*	EUR	2 300 000	1 700 000				
RABOBANK NEDERLAND NV-REG-S 0.12500% 16-11.10.21*	EUR	400 000		400 000			
RABOBANK NEDERLAND NV-REG-S 0.50000% 17-06.12.22*	EUR		2 900 000		2 900 000	1.12	
SKANDINAVISKA ENSKILDA BANKEN AB-REG-S 0.30000% 17-17.02.22*	EUR	2 400 000	1 200 000		3 600 000		
SVENSKA HANDELSBANKEN AB-REG-S 0.25000% 17-28.02.22*	EUR	2 200 000	1 700 000		3 900 000		
UNILEVER FINANCE NETHERLANDS BV-REG-S 0.37500% 17-14.02.23*	EUR		4 000 000		4 000 000	1.54	
WESTPAC BANKING CORP-REG-S 0.25000% 16-17.01.22*	EUR		800 000				
<b>Total EUR</b>					<b>46 069 297</b>	<b>17.77</b>	
<b>Total Medium term notes, fixed rate</b>					<b>46 069 297</b>	<b>17.77</b>	
<b>Medium term notes, zero coupon</b>							
<b>EUR</b>							
KOMMUNEKREDIT-REG-S 0.00000% 17-08.09.22*	EUR	1 900 000	1 900 000				
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 0.00000% 20-20.02.23*	EUR		4 000 000	4 000 000	3 967 904	1.53	
SOCIETE GENERALE SA-REG-S 0.00000% 19-27.05.22*	EUR		3 800 000				
<b>Total EUR</b>					<b>3 967 904</b>	<b>1.53</b>	
<b>Total Medium term notes, zero coupon</b>					<b>3 967 904</b>	<b>1.53</b>	
<b>Medium term notes, floating rate</b>							
<b>EUR</b>							
BANK OF NOVA SCOTIA-REG-S 3M EURIBOR+60BP 17-05.10.22*	EUR	1 000 000		1 000 000	999 990	0.39	
<b>Total EUR</b>					<b>999 990</b>	<b>0.39</b>	
<b>Total Medium term notes, floating rate</b>					<b>999 990</b>	<b>0.39</b>	
<b>Bonds, fixed rate</b>							
<b>EUR</b>							
CAISSE D'AMORTIS DE LA DETTE SOCIALE 4.37500% 06-25.10.21*	EUR	3 800 000		3 800 000			
FRANCE, REPUBLIC OF OAT 2.25000% 12-25.10.22*	EUR		5 000 000		5 000 000		
KREDITANSTALT FUER WIEDERAUFBAU 0.62500% 15-04.07.22*	EUR	1 700 000	7 200 000				
PROCTER & GAMBLE CO 2.00000% 13-05.11.21*	EUR		600 000		600 000		
<b>Total EUR</b>						0.00	
<b>Total Bonds, fixed rate</b>						<b>0.00</b>	
<b>Bonds, zero coupon</b>							
<b>EUR</b>							
GERMANY, REPUBLIC OF-REG-S 0.00000% 16-08.10.21*	EUR	4 100 000		4 100 000			
KREDITANSTALT FUER WIEDERAUFBAU 0.00000% 17-28.04.22*	EUR	2 400 000	1 000 000		3 400 000		
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 16-15.01.22*	EUR		1 000 000		1 000 000		
NORDRHEIN-WESTFALEN, STATE OF-REG-S 0.00000% 17-05.12.22*	EUR		5 000 000		5 000 000	1.93	
NORDRHEIN-WESTFALEN, STATE OF-REG-S 0.00000% 17-14.01.22*	EUR		1 450 000		1 450 000		
<b>Total EUR</b>					<b>4 992 450</b>	<b>1.93</b>	
<b>Total Bonds, zero coupon</b>					<b>4 992 450</b>	<b>1.93</b>	
<b>Total Securities traded on an exchange</b>					<b>56 029 641</b>	<b>21.61</b>	

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

### Euro Certificates of Deposit, zero coupon

<b>EUR</b>							
NATIONAL AUSTRALIA BK LONDON ECD 0.00000% 06.12.21-06.06.22*	EUR	1 000 000	1 000 000				
<b>Total EUR</b>						<b>0.00</b>	
<b>Total Euro Certificates of Deposit, zero coupon</b>						<b>0.00</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 EUR	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Euro Commercial Papers, zero coupon</b>							
<b>EUR</b>							
CLEARSTREAM BANKING ECP 0.00000% 14.01.22-14.07.22*	EUR	1 000 000	1 000 000				
NORDEA BANK AB ECP 0.00000% 09.05.22-09.02.23*	EUR	1 000 000		1 000 000	995 062	0.38	
<b>Total EUR</b>					<b>995 062</b>	<b>0.38</b>	
<b>Total Euro Commercial Papers, zero coupon</b>					<b>995 062</b>	<b>0.38</b>	
<b>Domestic Commercial Papers, Zero Coupon</b>							
<b>EUR</b>							
BANQUE FED DU CREDIT MUTUEL CP 0.00000% 24.02.22-31.05.22*	EUR	2 000 000	2 000 000				
L'OREAL SA CP 0.00000% 13.12.21-14.11.22*	EUR	1 000 000		1 000 000	998 876	0.39	
<b>Total EUR</b>					<b>998 876</b>	<b>0.39</b>	
<b>Total Domestic Commercial Papers, Zero Coupon</b>					<b>998 876</b>	<b>0.39</b>	
<b>Total Securities traded on other regulated markets which are open to the public</b>					<b>1 993 938</b>	<b>0.77</b>	

## Instruments similar to securities

### Euro Certificates of Deposit, zero coupon

<b>EUR</b>							
BARCLAYS BANK PLC ECD 0.00000% 06.06.22-06.12.22**	EUR	4 000 000		4 000 000	3 991 621	1.54	
CREDIT AGRICOLE (LDN) ECD 0.00000% 06.10.21-03.12.21**	EUR	1 000 000	1 000 000				
CREDIT AGRICOLE (LDN) ECD 0.00000% 15.10.21-02.12.21**	EUR	1 000 000	1 000 000				
CREDIT AGRICOLE SA ECD 0.00000% 03.02.22-03.08.22**	EUR	1 000 000	1 000 000				
CREDIT AGRICOLE SA ECD 0.00000% 15.06.22-01.09.22**	EUR	2 000 000	2 000 000				
CREDIT AGRICOLE SA ECD 0.00000% 14.09.22-15.12.22**	EUR	2 000 000		2 000 000	1 994 991	0.77	
CREDIT AGRICOLE SA/LONDON ECD 0.00000% 28.04.22-28.10.22**	EUR	2 000 000		2 000 000	1 998 881	0.77	
CREDIT AGRICOLE SA/LONDON ECD 0.00000% 08.08.22-08.11.22**	EUR	4 000 000		4 000 000	3 996 414	1.54	
MITSUBISHI UFJ TRUST & BK LDN ECD 0.00000% 05.07.22-05.10.22**	EUR	4 000 000		4 000 000	3 999 637	1.54	
MIZUHO BANK LTD ECD 0.00000% 16.09.22-16.11.22**	EUR	4 000 000		4 000 000	3 995 178	1.54	
MIZUHO BANK LTD/LONDON ECD 0.00000% 20.07.22-20.10.22**	EUR	4 000 000		4 000 000	3 998 401	1.54	
MUFG BANK LTD/LONDON ECD 0.00000% 28.03.22-28.06.22**	EUR	2 000 000	2 000 000				
MUFG BANK LTD/LONDON ECD 0.00000% 13.09.22-13.10.22**	EUR	4 000 000		4 000 000	3 998 960	1.54	
ROYAL BANK OF CANADA/LONDON ECD 0.00000% 15.07.21-01.02.22**	EUR	2 000 000	2 000 000				
ROYAL BANK OF CANADA/LONDON ECD 0.00000% 21.07.21-02.02.22**	EUR	500 000	500 000				
ROYAL BANK OF CANADA/LONDON ECD 0.00000% 18.03.22-19.09.22**	EUR	2 000 000	2 000 000				
ROYAL BANK OF CANADA/LONDON ECD 0.00000% 03.05.22-03.02.23**	EUR	1 500 000		1 500 000	1 493 495	0.58	
SUMITOMO MITSUI BANKING CORP ECD 0.00000% 22.11.21-23.05.22**	EUR	2 000 000	2 000 000				
SUMITOMO MITSUI TRUST BANK ECD 0.00000% 25.05.22-26.09.22**	EUR	4 000 000	4 000 000				
SUMITOMO MITSUI TRUST BANK LT ECD 0.00000% 28.09.22-30.01.23**	EUR	7 000 000		7 000 000	6 964 974	2.69	
SWEDBANK ECP 0.00000% 23.06.22-07.09.22**	EUR	2 000 000	2 000 000				
ZUERCHER KANTONAL ECD 0.00000% 17.03.22-17.06.22**	EUR	4 000 000	4 000 000				
ZUERCHER KANTONALBANK ECD 0.00000% 15.09.21-15.03.22**	EUR	3 000 000	3 000 000				
ZUERCHER KANTONALBANK-REG-S ECD 0.00000% 22.10.21-08.04.22**	EUR	2 000 000	2 000 000				
ZUERCHER KANTONALBANK CD 0.00000% 15.03.22-15.06.22**	EUR	3 000 000	3 000 000				
ZUERCHER KANTONALBANK ECD 0.00000% 15.06.22-12.09.22**	EUR	3 000 000	3 000 000				
<b>Total EUR</b>					<b>36 432 552</b>	<b>14.05</b>	
<b>Total Euro Certificates of Deposit, zero coupon</b>					<b>36 432 552</b>	<b>14.05</b>	

### Euro Commercial Papers, zero coupon

<b>EUR</b>							
AGENCE CENTRALE ORG SS ECP 0.00000% 25.08.21-25.11.21**	EUR	2 000 000	2 000 000				
AGENCE CENTRALE ORG SS ECP 0.00000% 01.02.22-19.04.22**	EUR	5 000 000	5 000 000				
AGENCE CENTRALE ORGANISME SEC ECP 0.00000% 01.02.22-02.05.22**	EUR	2 000 000	2 000 000				
ALLIANZ SE CP 0.00000% 29.03.22-29.09.22**	EUR	2 000 000	2 000 000				
ALLIANZ SE ECP 0.00000% 03.03.22-03.06.22**	EUR	1 000 000	1 000 000				
ALLIANZ SE ECP 0.00000% 03.06.22-05.12.22**	EUR	5 000 000	3 000 000	2 000 000	1 996 678	0.77	
ALLIANZ SE ECP 0.00000% 15.08.22-15.02.23**	EUR	4 000 000		4 000 000	3 980 936	1.54	
ALLIANZ SE ECP-REG-S 0.00000% 29.09.22-28.02.23**	EUR	1 000 000	1 000 000	1 000 000	994 404	0.38	
ALLIANZ SE-REG-S ECP 0.00000% 25.05.21-26.11.21**	EUR	1 000 000	1 000 000				
ALLIANZ SE-REG-S ECP 0.00000% 03.09.21-03.03.22**	EUR	1 000 000	1 000 000				
ALLIANZ SE-REG-S ECP 0.00000% 29.09.21-29.03.22**	EUR	1 000 000	1 000 000				
ALLIANZ SE-REG-S ECP 0.00000% 29.11.21-30.05.22**	EUR	2 000 000	2 000 000				
ALLIANZ SE-REG-S ECP 0.00000% 30.05.22-30.11.22**	EUR	2 000 000		2 000 000	1 996 930	0.77	
ANZ BANK (NZ)-REG-S ECP 0.00000% 09.12.21-11.07.22**	EUR	1 000 000	1 000 000				
BANQUE FED DU CREDI MUT-REG-S ECP 0.00000% 03.03.22-07.06.22**	EUR	1 000 000	1 000 000				
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 30.09.22-30.11.22**	EUR	7 000 000		7 000 000	6 988 022	2.69	
BAYERISCHE LANDESBANK ECP 0.00000% 01.08.22-01.09.22**	EUR	5 000 000	5 000 000				
BERLIN HYP AG ECP 0.00000% 29.04.22-31.01.23**	EUR	2 500 000		2 500 000	2 490 277	0.96	
BERLIN HYP AG ECP 0.00000% 31.05.22-30.11.22**	EUR	3 500 000	2 000 000	1 500 000	1 497 697	0.58	
BERLIN HYP AG-REG-S ECP 0.00000% 22.09.22-22.11.22**	EUR	4 000 000		4 000 000	3 995 096	1.54	
BMW FINANCE NV ECP 0.00000% 22.07.22-23.08.22**	EUR	5 000 000	5 000 000				
BMW FINANCE NV ECP 0.00000% 30.08.22-28.10.22**	EUR	5 000 000		5 000 000	4 997 202	1.93	
BNG BANK NV ECP 0.00000% 26.09.22-28.11.22**	EUR	6 000 000		6 000 000	5 991 155	2.31	
BPCE SA ECP 0.00000% 22.10.21-04.03.22**	EUR	3 000 000	3 000 000				
BPCE SA ECP 0.00000% 17.11.21-01.07.22**	EUR	1 000 000	1 000 000				
BPCE SA ECP 0.00000% 03.12.21-03.06.22**	EUR	4 000 000	4 000 000				
BUNDESIMMOBILIENGESSELLS ECP 0.00000% 03.08.22-08.09.22**	EUR	5 000 000	5 000 000				
CLEARSTREAM BANKING ECP 0.00000% 11.04.22-11.05.22**	EUR	6 000 000	6 000 000				
CLEARSTREAM BANKING ECP 0.00000% 11.05.22-13.06.22**	EUR	4 000 000	4 000 000				
CLEARSTREAM BANKING SA ECP 0.00000% 14.09.22-14.10.22**	EUR	6 000 000		6 000 000	5 998 620	2.31	
CLEARSTREAM INTERNATIONAL SA ECP 0.00000% 13.10.21-14.01.22**	EUR	2 000 000	2 000 000				
COMMONWEALTH BANK AUSTRALIA ECP 0.00000% 08.06.22-07.06.23**	EUR	4 000 000		4 000 000	3 948 080	1.52	
DNB NOR BANK ASA ECP 0.00000% 20.07.21-20.04.22**	EUR	1 000 000	1 000 000				
DNB NOR BANK ASA ECP 0.00000% 18.01.22-18.10.22**	EUR	4 000 000	2 000 000	2 000 000	1 999 458	0.77	
DNB NOR BANK ASA ECP 0.00000% 23.05.22-20.02.23**	EUR	2 000 000		2 000 000	1 990 137	0.77	
DZ BANK AG DEUTSCHE ZNT-REG-S ECP 0.00000% 12.04.22-12.10.22**	EUR	7 000 000	3 000 000	4 000 000	3 999 119	1.54	
DZ BK AG DEUT ZEN-GENBK REG-S ECP 0.00000% 29.09.22-29.11.22**	EUR	5 000 000		5 000 000	4 992 573	1.93	
EUROFIMA ECP 0.00000% 17.02.22-17.06.22**	EUR	3 000 000	3 000 000				
EUROPEAN INVESTMENT BK-REG-S ECP 0.00000% 28.09.21-28.06.22**	EUR	3 000 000	3 000 000				
ING BANK NV ECP 0.00000% 03.06.22-05.12.22**	EUR	5 000 000	2 000 000	3 000 000	2 993 847	1.15	
KOMMUNALBANKEN A/S-REG-S ECP 0.00000% 20.09.21-20.01.22**	EUR	1 000 000	1 000 000				
KOMMUNALBANKEN AS-REG-S ECP 0.00000% 16.09.21-07.10.21**	EUR	2 000 000	2 000 000				
KREDITANSTALT FUER WIEDERAUF ECP 0.00000% 20.07-22-20.01.23**	EUR	5 000 000		5 000 000	4 987 899	1.92	
LA BANQUE POSTALE ECP 0.00000% 25.10.21-25.11.21**	EUR	2 000 000	2 000 000				

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 EUR	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
LA BANQUE POSTALE ECP 0.00000% 25.11.21-25.05.22**	EUR	3 000 000	3 000 000				
LA BANQUE POSTALE ECP 0.00000% 27.09.22-27.01.23**	EUR	2 000 000		2 000 000	1 992 660	0.77	
LA BANQUE POSTALE SA ECP 0.00000% 28.07.22-27.10.22**	EUR	5 000 000		5 000 000	4 997 782	1.93	
LANDESBANK BADEN-WÜRTTEMBERG ECP 0.00000% 27.07.22-27.10.22**	EUR	5 000 000		5 000 000	4 997 412	1.93	
NESTLE FINANCE INTERNATIONAL ECP 0.00000% 10.09.21-08.11.21**	EUR	2 000 000	2 000 000				
NESTLE FINANCE INTERNATIONAL ECP 0.00000% 07.10.21-07.12.21**	EUR	1 000 000	1 000 000				
NESTLE FINANCE INTERNATIONAL ECP 0.00000% 04.11.21-17.11.21**	EUR	3 000 000	3 000 000				
NESTLE FINANCE INTERNATIONAL ECP 0.00000% 03.03.22-04.04.22**	EUR	2 000 000	2 000 000				
NESTLE FINANCE INTERNATIONAL ECP 0.00000% 11.04.22-12.05.22**	EUR	7 000 000	7 000 000				
NORDEA BANK AB-REG-S ECP 0.00000% 26.07.22-26.01.23**	EUR	4 000 000		4 000 000	3 983 788	1.54	
NORDEA BANK ABP ECP 0.00000% 07.04.22-07.10.22**	EUR	3 000 000		3 000 000	2 999 643	1.16	
NORDEA BANK ABP-REG-S ECP 0.00000% 14.04.21-04.10.21**	EUR	2 000 000	2 000 000				
NORDEA BANK ABP-REG-S ECP 0.00000% 18.05.21-18.02.22**	EUR	1 000 000	1 000 000				
NORDEA BANK ABP-REG-S ECP 0.00000% 01.09.21-07.04.22**	EUR	2 500 000	2 500 000				
NORDEA BANK ABP-REG-S ECP 0.00000% 22.10.21-03.05.22**	EUR	1 000 000	1 000 000				
NORDEA BANK ABP-REG-S ECP 0.00000% 24.11.21-21.07.22**	EUR	3 000 000	3 000 000				
NORDEA BANK ABP-REG-S ECP 0.00000% 19.09.22-19.12.22**	EUR	2 000 000		2 000 000	1 995 708	0.77	
OP CORPORATE BANK PLC ECP 0.00000% 28.05.21-29.11.21**	EUR	1 000 000	1 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 27.08.21-27.05.22**	EUR	1 000 000	1 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 19.10.21-19.07.22**	EUR	500 000	500 000				
OP CORPORATE BANK PLC ECP 0.00000% 04.11.21-04.05.22**	EUR	1 000 000	1 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 29.11.21-30.08.22**	EUR	1 000 000	1 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 03.03.22-03.06.22**	EUR	500 000	500 000				
OP CORPORATE BANK PLC ECP 0.00000% 13.04.22-15.08.22**	EUR	2 000 000	2 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 11.05.22-13.02.23**	EUR	2 000 000		2 000 000	1 988 982	0.77	
OP CORPORATE BANK PLC ECP 0.00000% 27.05.22-28.11.22**	EUR	1 000 000	1 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 07.06.22-07.12.22**	EUR	1 000 000		1 000 000	998 310	0.38	
OP CORPORATE BANK PLC ECP 0.00000% 26.08.22-27.02.23**	EUR	5 000 000		5 000 000	4 967 744	1.92	
PACCAR FINANCIAL EUROPE ECP 0.00000% 14.04.22-16.05.22**	EUR	5 000 000	5 000 000				
PACCAR FINANCIAL EUROPE-REG-S ECP 0.00000% 16.05.22-16.06.22**	EUR	5 000 000	5 000 000				
PACCAR FINANCIAL EUROPE ECP 0.00000% 16.06.22-15.07.22**	EUR	5 000 000	5 000 000				
PACCAR FINANCIAL EUROPE ECP 0.00000% 15.07.22-23.08.22**	EUR	2 000 000	2 000 000				
PACCAR FINANCIAL EUROPE-REG-S ECP 0.00000% 23.08.22-23.11.22**	EUR	5 000 000		5 000 000	4 993 174	1.93	
PROCTER & GAMBLE CO ECP 0.00000% 27.08.21-29.11.21**	EUR	3 000 000	3 000 000				
PROCTER & GAMBLE CO/THE ECP 0.00000% 29.11.21-25.05.22**	EUR	4 500 000	4 500 000				
PROCTER & GAMBLE CO/THE ECP 0.00000% 25.02.22-25.05.22**	EUR	4 000 000	4 000 000				
PROCTER & GAMBLE CO/THE ECP 0.00000% 25.05.22-15.08.22**	EUR	6 000 000	6 000 000				
PROCTER & GAMBLE CO/THE ECP 0.00000% 15.08.22-15.11.22**	EUR	4 000 000		4 000 000	3 995 968	1.54	
PROCTER & GAMBLE CO/THE ECP 0.00000% 16.08.22-16.11.22**	EUR	5 000 000		5 000 000	4 994 795	1.93	
REGIE AUTO DES TRANSPRTS RATP ECP 0.00000% 04.05.21-07.02.22**	EUR	1 000 000	1 000 000				
REGIE AUTONOME DES TRANSPORTS ECP 0.00000% 10.02.22-03.03.22**	EUR	3 000 000	3 000 000				
SKANDINAVISKA ENSKILDA -REG-S ECP 0.00000% 13.06.22-13.12.22**	EUR	5 000 000	2 000 000	3 000 000	2 994 486	1.15	
SVENSKA HANDELSBANKEN ECP 0.00000% 30.07.21-29.07.22**	EUR	1 000 000	1 000 000				
SVENSKA HANDELSBANKEN AB ECP 0.00000% 01.04.21-01.10.21**	EUR	1 000 000	1 000 000				
SVENSKA HANDELSBANKEN ECP 0.00000% 28.02.22-31.08.22**	EUR	3 000 000	3 000 000				
SVENSKA HANDELSBANKEN ECP 0.00000% 11.04.22-11.10.22**	EUR	3 000 000		3 000 000	2 999 402	1.16	
SVENSKA HANDELSBANKEN AB ECP 0.00000% 18.08.22-20.02.23**	EUR	5 000 000		5 000 000	4 972 483	1.92	
SVENSKA HANDELSBANKEN AB ECP 0.00000% 01.09.22-01.03.23**	EUR	2 000 000		2 000 000	1 987 674	0.77	
SWEDBANK AB ECP 0.00000% 18.07.22-18.10.22**	EUR	2 000 000		2 000 000	1 999 392	0.77	
SWEDBANK AB-REG-S ECP 0.00000% 30.09.22-30.11.22**	EUR	7 000 000		7 000 000	6 989 713	2.70	
SWEDEN, KINGDOM OF ECP 0.00000% 05.10.20-04.10.21**	EUR	1 000 000	1 000 000				
TEMASEK FINANCIAL II PT ECP 0.00000% 28.05.21-29.11.21**	EUR	1 000 000	1 000 000				
TEMASEK FINANCIAL II PT-REG-S ECP 0.00000% 14.09.21-14.03.22**	EUR	2 000 000	2 000 000				
THE TORONTO-DOMINION BANK ECP 0.00000% 05.11.21-05.08.22**	EUR	1 000 000	1 000 000				
TORONTO DOMINION BANK ECP 0.00000% 20.09.21-20.06.22**	EUR	1 000 000	1 000 000				
TORONTO DOMINION BANK ECP 0.00000% 7.02.22-08.08.22**	EUR	3 000 000	3 000 000				
TORONTO-DOMINION BANK/LONDON ECP 0.00000% 05.08.22-06.02.23**	EUR	6 000 000		6 000 000	5 975 207	2.30	
<b>Total EUR</b>					<b>136 662 450</b>	<b>52.70</b>	
<b>Total Euro Commercial Papers, zero coupon</b>					<b>136 662 450</b>	<b>52.70</b>	
<b>Treasury bills, zero coupon</b>							
<b>EUR</b>							
EUROPEAN STABILITY MECHANISM TB 0.00000% 17.02.22-18.08.22**	EUR	15 000 000	15 000 000				
EUROPEAN UNION TB 0.00000% 07.01.22-08.07.22**	EUR	5 000 000	5 000 000				
FRANCE TREASURY BILL TB 0.00000% 29.09.21-09.03.22**	EUR	10 600 000	10 600 000				
FRANCE, REPUBLIC OF TB 0.00000% 04.05.22-03.08.22**	EUR	15 000 000	15 000 000				
FRANCE, REPUBLIC OF-BTF-REG-S TB 0.00000% 23.02.22-25.05.22**	EUR	1 600 000	1 600 000				
GERMANY, REPUBLIC OF TB-REG-S 0.00000% 21-19.01.22**	EUR	500 000	500 000				
GERMANY, REPUBLIC OF-REG-S TB 0.00000% 29.09.21-21.09.22**	EUR	19 500 000	19 500 000				
<b>Total EUR</b>						<b>0.00</b>	
<b>Total Treasury bills, zero coupon</b>						<b>0.00</b>	
<b>Domestic Certificates of Deposits, zero coupon</b>							
<b>EUR</b>							
SOCIETE GENERALE-REG-S CD 0.00000% 06.10.21-07.10.22*	EUR	4 000 000		4 000 000	3 999 463	1.54	
<b>Total EUR</b>					<b>3 999 463</b>	<b>1.54</b>	
<b>Total Domestic Certificates of Deposits, zero coupon</b>					<b>3 999 463</b>	<b>1.54</b>	
<b>Domestic Commercial Papers, Zero Coupon</b>							
<b>EUR</b>							
AGENCE FRANCAISE DE DEVELOPPEMENT ECP 09.07.21-09.11.21**	EUR	2 000 000	2 000 000				
BANQUE FED DU CREDIT MUTUEL CP 0.00000% 26.08.21-28.02.22**	EUR	2 000 000	2 000 000				
BANQUE FEDERATIVE DU CREDIT CP 0.00000% 22.07.22-28.11.22**	EUR	1 500 000		1 500 000	1 497 379	0.58	
DGZ-DEKABANK DTE KOMMUNALBK ECP 0.00000% 19.08.21-19.11.21**	EUR	2 000 000	2 000 000				
L'OREAL SA CP 0.00000% 10.12.21-10.06.22**	EUR	2 000 000	2 000 000				
REGIE AUTO DES TRANSPRTS RATP CP 0.00000% 08.06.22-09.09.22**	EUR	4 000 000	4 000 000				
SOCIETE GENERALE SA CP 0.00000% 12.01.21-14.01.22**	EUR	2 000 000	2 000 000				
<b>Total EUR</b>					<b>1 497 379</b>	<b>0.58</b>	
<b>Total Domestic Commercial Papers, Zero Coupon</b>					<b>1 497 379</b>	<b>0.58</b>	
<b>Total Instruments similar to securities</b>					<b>178 591 844</b>	<b>68.87</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 EUR	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Total securities and similar instruments</b> (thereof in lending)					<b>236 615 423</b>	<b>91.25</b> 0.00)	
Bank deposits at sight					22 286 474	8.59	
Other assets					407 326	0.16	
<b>Total fund assets</b>					<b>259 309 223</b>	<b>100.00</b>	
Other liabilities					-1 545		
<b>Net fund assets</b>					<b>259 307 678</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					58 023 579	22.38	
Investments valuation based on market-observed parameters					178 591 844	68.87	
Investments valued with suitable valuation models taking account of the current market circumstances					–	–	
<b>Total</b>					<b>236 615 423</b>	<b>91.25</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. 35ff CISO-FINMA

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

### Securities Lending

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

### Repurchase agreements

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

### Remuneration of the Fund Management

Flat fee

- Actual flat fee:
    - Class I-B 0.035% p.a.;
    - Class INSTITUTIONAL 0.05% p.a.;
    - Class I-X 0.00% p.a.;
  - Maximum flat fee as specified in the fund contract:
    - Class I-B 0.07% p.a.;
    - Class INSTITUTIONAL 0.28% p.a.;
    - Class I-X 0.00% p.a.;
- based on the average net fund assets.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS’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	0.05%
– Class INSTITUTIONAL	0.06%
– Class I-X	0.01%

### Issue and redemption price

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

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

See in the appendix of the supplementary information.

# UBS (CH) Money Market Fund – USD

## Category Other Funds for Traditional Investments

### Three-year comparison

	ISIN	30.9.2022	30.9.2021	30.9.2020
Net fund assets in USD		2 103 915 568.97	2 244 434 620.12	2 832 858 926.47
<b>Class F</b>	<b>CH0351550774</b>			
Net asset value per unit in USD		1 050.20	1 045.04	1 049.86
Issue and redemption price per unit in USD <sup>1</sup>		1 050.20	1 045.04	1 049.86
Number of units outstanding		26 035.0700	42 309.1220	42 722.5330
<b>Class INSTITUTIONAL</b>	<b>CH0140909315</b>			
Net asset value per unit in USD		1 041.41	1 036.89	1 041.78
Issue and redemption price per unit in USD <sup>1</sup>		1 041.41	1 036.89	1 041.78
Number of units outstanding		35 708.9640	30 018.3920	21 835.5710
<b>Class PREFERRED</b>	<b>CH0140909323</b>			
Net asset value per unit in USD		1 041.23	1 037.69	1 042.73
Issue and redemption price per unit in USD <sup>1</sup>		1 041.23	1 037.69	1 042.73
Number of units outstanding		30 652.5760	30 084.8570	78 053.2890
<b>Class PREMIER</b>	<b>CH0140909331</b>			
Net asset value per unit in USD		1 044.82	1 039.80	1 044.59
Issue and redemption price per unit in USD <sup>1</sup>		1 044.82	1 039.80	1 044.59
Number of units outstanding		709 405.7250	1 123 458.8720	1 398 878.5950
<b>Class I-X</b>	<b>CH0140909372</b>			
Net asset value per unit in USD		1 051.75	1 045.95	1 050.04
Issue and redemption price per unit in USD <sup>1</sup>		1 051.75	1 045.95	1 050.04
Number of units outstanding		669 747.3180	294 873.0830	346 168.9770
<b>Class K-1</b>	<b>CH0140909364</b>			
Net asset value per unit in USD		5 193 675.65	5 171 296.93	5 195 015.93
Issue and redemption price per unit in USD <sup>1</sup>		5 193 675.65	5 171 296.93	5 195 015.93
Number of units outstanding		75.4100	102.1700	119.3200
<b>Class P</b>	<b>CH0140909356</b>			
Net asset value per unit in USD		1 038.73	1 034.97	1 038.89
Issue and redemption price per unit in USD <sup>1</sup>		1 038.73	1 034.97	1 038.89
Number of units outstanding		57 197.9210	32 743.3930	61 466.9590
<b>Class Q</b>	<b>CH0347660265</b>			
Net asset value per unit in USD		1 045.98	1 042.04	1 046.69
Issue and redemption price per unit in USD <sup>1</sup>		1 045.98	1 042.04	1 046.69
Number of units outstanding		105 918.5360	95 039.1880	167 568.5430

<sup>1</sup> see Supplementary information

### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class F <sup>1</sup>	USD	0.6%	0.1%	1.4%
Class INSTITUTIONAL <sup>1</sup>	USD	0.6%	0.1%	1.3%
Class PREFERRED <sup>1</sup>	USD	0.6%	0.1%	1.4%
Class PREMIER <sup>1</sup>	USD	0.6%	0.1%	1.4%
Class I-X <sup>1</sup>	USD	0.7%	0.2%	1.5%
Class K-1 <sup>1</sup>	USD	0.5%	0.0%	1.3%
Class P <sup>1</sup>	USD	0.5%	0.1%	1.1%
Class Q <sup>1</sup>	USD	0.5%	0.1%	1.3%

<sup>1</sup> The sub-fund (in accordance with the Fund Contract) does not have a benchmark, which means that the performance of the fund cannot be compared with a benchmark.

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

For the reporting year, from 01 October 2021 to 30 September 2022, the FED started to raise the Fed Fund target rate in March 2022 followed by four more hikes until September 2022. In total the Fed lifted the Fed fund target range by 3% to 3.00%-3.25%.

The FED stated that the rate hikes were necessary to counter the renewed rise in inflationary pressures and expects to continue with several more rate hikes in the near future.

The performance of the fund was positive for most of the reporting year, consistent with both the USD money market yield environment and the performance of defensive money market investments. The average maturity was around 80 days at the end of the reporting year.

## Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
Germany	16.21
France	13.47
Netherlands	9.81
Japan	7.43
Global	5.62
Canada	5.61
Finland	5.06
Sweden	4.90
Supranationals	3.80
Denmark	3.57
Others	14.97
<b>Total</b>	<b>90.45</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	9 111 739.79	12 195 251.85
– Bank deposits due on time	203 000 000.00	170 000 000.00
Money market instruments	1 851 474 037.80	2 012 780 714.43
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	34 818 675.77	28 142 841.16
– Units of other collective investment schemes	125 040 678.00	124 149 640.00
Other assets	325 001.97	445 297.72
<b>Total fund assets</b>	<b>2 223 770 133.33</b>	<b>2 347 713 745.16</b>
Loans	-119 657 414.27	-103 317 231.21
Other liabilities	-197 150.09	38 106.17
<b>Net fund assets</b>	<b>2 103 915 568.97</b>	<b>2 244 434 620.12</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	USD	USD
Income from bank assets	1 012 317.40	107 639.03
Income from money market instruments	9 006 836.98	9 558 508.99
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	762 223.36	169 208.71
– from units of other collective investment schemes	170 327.24	0.00
Purchase of current net income on issue of units	1 392 191.29	3 798 809.51
<b>Total income</b>	<b>12 343 896.27</b>	<b>13 634 166.24</b>
<b>Expenses</b>		
Interest payable	0.00	-2 678.37
Audit expenses	-16 801.66	-17 332.96
Commission remuneration of the Fund Management in accordance with the fund contract Class F	-34 195.28	-42 928.69
Commission remuneration of the Fund Management in accordance with the fund contract Class INSTITUTIONAL	-59 715.11	-51 889.68
Commission remuneration of the Fund Management in accordance with the fund contract Class PREFERRED	-40 869.89	-74 095.69
Commission remuneration of the Fund Management in accordance with the fund contract Class PREMIER	-745 385.60	-1 242 689.87
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	-160.08
Commission remuneration of the Fund Management in accordance with the fund contract Class K-1	-715 453.52	-801 067.78
Commission remuneration of the Fund Management in accordance with the fund contract Class P	-61 539.93	-71 266.63
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-166 826.35	-185 273.41
Compensation of the class action processing	0.00	-33.02
Other expenses	-2 067.43	-2 001.21
Payment of current net income on redemption of units	-1 416 789.86	-3 668 930.91
<b>Total expenses</b>	<b>-3 259 644.63</b>	<b>-6 160 348.30</b>
<b>Net income</b>	<b>9 084 251.64</b>	<b>7 473 817.94</b>
Realized capital gains and losses <sup>1</sup>	-516 215.27	-117 019.36
<b>Realized result</b>	<b>8 568 036.37</b>	<b>7 356 798.58</b>
Unrealized capital gains and losses	4 671 358.08	-5 080 371.61
<b>Total result</b>	<b>13 239 394.45</b>	<b>2 276 426.97</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	USD	USD
Net income of the financial year	9 084 251.64	7 473 817.94
<b>Available for distribution</b>	<b>9 084 251.64</b>	<b>7 473 817.94</b>
Less federal withholding tax <sup>2</sup>	-3 179 488.07	-2 615 836.28
Net income retained for reinvestment	-5 904 763.57	-4 857 981.66
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

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

<sup>2</sup> or equalisation payments for unit holders not domiciled in Switzerland according to FTA circular no. 24 Item 2.3.4. 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
	USD	USD
Net fund assets at the beginning of the financial year	2 244 434 620.12	2 832 858 926.47
Paid federal withholding tax	-3 326 024.29	-12 699 021.54
Balance of unit movements	-150 432 421.31	-578 001 711.78
Total result	13 239 394.45	2 276 426.97
<b>Net fund assets at the end of the reporting period</b>	<b>2 103 915 568.97</b>	<b>2 244 434 620.12</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	42 309.1220	42 722.5330
Units issued	63 009.8030	61 011.4870
Units redeemed	-79 283.8550	-61 424.8980
<b>Situation at the end of the period</b>	<b>26 035.0700</b>	<b>42 309.1220</b>
Difference between units issued and units redeemed	-16 274.0520	-413.4110
<b>Class INSTITUTIONAL</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	30 018.3920	21 835.5710
Units issued	17 199.4580	32 549.5690
Units redeemed	-11 508.8860	-24 366.7480
<b>Situation at the end of the period</b>	<b>35 708.9640</b>	<b>30 018.3920</b>
Difference between units issued and units redeemed	5 690.5720	8 182.8210
<b>Class PREFERRED</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	30 084.8570	78 053.2890
Units issued	567.7190	973.5780
Units redeemed	0.0000	-48 942.0100
<b>Situation at the end of the period</b>	<b>30 652.5760</b>	<b>30 084.8570</b>
Difference between units issued and units redeemed	567.7190	-47 968.4320
<b>Class PREMIER</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	1 123 458.8720	1 398 878.5950
Units issued	567 600.0000	997 841.2610
Units redeemed	-981 653.1470	-1 273 260.9840
<b>Situation at the end of the period</b>	<b>709 405.7250</b>	<b>1 123 458.8720</b>
Difference between units issued and units redeemed	-414 053.1470	-275 419.7230
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	294 873.0830	346 168.9770
Units issued	1 012 385.5880	144 763.8710
Units redeemed	-637 511.3530	-196 059.7650
<b>Situation at the end of the period</b>	<b>669 747.3180</b>	<b>294 873.0830</b>
Difference between units issued and units redeemed	374 874.2350	-51 295.8940
<b>Class K-1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	102.1700	119.3200
Units issued	6.7500	2.6000
Units redeemed	-33.5100	-19.7500
<b>Situation at the end of the period</b>	<b>75.4100</b>	<b>102.1700</b>
Difference between units issued and units redeemed	-26.7600	-17.1500
<b>Class P</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	32 743.3930	61 466.9590
Units issued	52 387.1440	28 785.7480
Units redeemed	-27 932.6160	-57 509.3140
<b>Situation at the end of the period</b>	<b>57 197.9210</b>	<b>32 743.3930</b>
Difference between units issued and units redeemed	24 454.5280	-28 723.5660
<b>Class Q</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	95 039.1880	167 568.5430
Units issued	59 295.1870	12 867.0700
Units redeemed	-48 415.8390	-85 396.4250
<b>Situation at the end of the period</b>	<b>105 918.5360</b>	<b>95 039.1880</b>
Difference between units issued and units redeemed	10 879.3480	-72 529.3550

## Net income retained for reinvestment (accumulation)

### Class F

Reinvestment on 9.12.2022

<b>Gross accumulation</b>	<b>USD</b>	<b>4.798</b>
Less federal withholding tax <sup>1</sup>	USD	-1.679
<b>Net accumulation per unit</b>	<b>USD</b>	<b>3.119</b>

### Class INSTITUTIONAL

Reinvestment on 9.12.2022

<b>Gross accumulation</b>	<b>USD</b>	<b>3.750</b>
Less federal withholding tax <sup>1</sup>	USD	-1.313
<b>Net accumulation per unit</b>	<b>USD</b>	<b>2.437</b>

### Class PREFERRED

Reinvestment on 9.12.2022

<b>Gross accumulation</b>	<b>USD</b>	<b>3.761</b>
Less federal withholding tax <sup>1</sup>	USD	-1.316
<b>Net accumulation per unit</b>	<b>USD</b>	<b>2.445</b>

### Class PREMIER

Reinvestment on 9.12.2022

<b>Gross accumulation</b>	<b>USD</b>	<b>4.162</b>
Less federal withholding tax <sup>1</sup>	USD	-1.457
<b>Net accumulation per unit</b>	<b>USD</b>	<b>2.705</b>

### Class I-X

Reinvestment on 9.12.2022

<b>Gross accumulation</b>	<b>USD</b>	<b>5.841</b>
Less federal withholding tax <sup>1</sup>	USD	-2.044
<b>Net accumulation per unit</b>	<b>USD</b>	<b>3.797</b>

### Class K-1

Reinvestment on 9.12.2022

<b>Gross accumulation</b>	<b>USD</b>	<b>17 345.86</b>
Less federal withholding tax <sup>1</sup>	USD	-6 071.05
<b>Net accumulation per unit</b>	<b>USD</b>	<b>11 274.81</b>

### Class P

Reinvestment on 9.12.2022

<b>Gross accumulation</b>	<b>USD</b>	<b>3.259</b>
Less federal withholding tax <sup>1</sup>	USD	-1.141
<b>Net accumulation per unit</b>	<b>USD</b>	<b>2.118</b>

### Class Q

Reinvestment on 9.12.2022

<b>Gross accumulation</b>	<b>USD</b>	<b>3.310</b>
Less federal withholding tax <sup>1</sup>	USD	-1.159
<b>Net accumulation per unit</b>	<b>USD</b>	<b>2.151</b>

<sup>1</sup> or equalisation payments for unit holders not domiciled in Switzerland according to FTA circular no. 24 Item 2.3.4. 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
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### Securities traded on an exchange

#### Notes, fixed rate

##### USD

BNZ INTERNATIONAL FUND LTD/LONDON-144A 2.65000% 17-03.11.22*	USD	10 000 000		10 000 000	9 987 170	0.45	
CITIGROUP INC 2.90000% 16-08.12.21*	USD	7 000 000	7 000 000				
EUROPEAN INVESTMENT BANK 2.25000% 15-15.08.22*	USD	4 000 000	4 000 000				
EUROPEAN INVESTMENT BANK 1.37500% 19-06.09.22*	USD	15 000 000	15 000 000				
NOVARTIS CAPITAL CORP 2.40000% 12-21.09.22*	USD	3 300 000	3 300 000				
<b>Total USD</b>					<b>9 987 170</b>	<b>0.45</b>	

#### Total Notes, fixed rate

**9 987 170 0.45**

#### Notes, floating rate

##### USD

MIZUHO FINANCIAL GROUP INC 3M LIBOR+79BP 18-05.03.23*	USD	7 700 000		7 700 000	7 702 975	0.35	
<b>Total USD</b>					<b>7 702 975</b>	<b>0.35</b>	

#### Total Notes, floating rate

**7 702 975 0.35**

#### Medium term notes, fixed rate

##### USD

NESTLE HOLDINGS INC-REG-S 2.37500% 17-18.01.22*	USD	21 000 000	21 000 000				
<b>Total USD</b>						<b>0.00</b>	

#### Total Medium term notes, fixed rate

**0.00**

#### Bonds, fixed rate

##### USD

DNB BOLIGKREDIT AS-REG-S 2.50000% 17-28.03.22*	USD	1 000 000	1 000 000				
ING BANK NV-REG-S 2.62500% 12-05.12.22*	USD	6 150 000		6 150 000	6 133 653	0.28	
RABOBANK NEDERLAND NV NY 2.75000% 18-10.01.23*	USD	1 000 000		1 000 000	996 778	0.04	
ROYAL BANK OF CANADA-REG-S 1.90000% 19-23.09.22*	USD	3 000 000	3 000 000				
STADSHYPOTEK AB-REG-S 2.50000% 17-05.04.22*	USD	10 000 000	10 000 000				
<b>Total USD</b>					<b>7 130 431</b>	<b>0.32</b>	

#### Total Bonds, fixed rate

**7 130 431 0.32**

#### Total Securities traded on an exchange

**24 820 576 1.12**

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

#### Euro Certificates of Deposit, zero coupon

##### USD

JYSKE BANK A/S ECD 0.00000% 19.04.22-19.07.22*	USD	18 000 000	18 000 000				
<b>Total USD</b>						<b>0.00</b>	

#### Total Euro Certificates of Deposit, zero coupon

**0.00**

#### Euro Commercial Papers, zero coupon

##### USD

AKADEMISKA HUS AB-REG-S ECP 0.00000% 09.02.22-09.08.22*	USD	5 000 000	5 000 000				
AKADEMISKA HUS AB-REG-S ECP 0.00000% 16.05.22-16.09.22*	USD	5 000 000	5 000 000				
COOPERATIEVE RABOBANK ECP 0.00000% 22.03.22-22.09.22*	USD	40 000 000	40 000 000				
EUROFIMA ECP 0.00000% 26.01.22-27.05.22*	USD	15 000 000	15 000 000				
LANDESBANK BADEN-WURTEMBERG ECP 0.00000% 23.05.22-23.06.22*	USD	15 000 000	15 000 000				
SWEDBANK ECP 0.00000% 18.02.22-18.11.22*	USD	15 000 000		15 000 000	14 935 048	0.67	
<b>Total USD</b>					<b>14 935 048</b>	<b>0.67</b>	

#### Total Euro Commercial Papers, zero coupon

**14 935 048 0.67**

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

**14 935 048 0.67**

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

#### Investment certificates, open end

##### Global

UBS CH SELECT MONEY MARKET FUND-USD-I-B**	USD	1 241		1 241	125 040 678	5.62	
<b>Total Global</b>					<b>125 040 678</b>	<b>5.62</b>	

#### Total Investment certificates, open end

**125 040 678 5.62**

#### Euro Certificates of Deposit, zero coupon

##### USD

JYSKE BANK A/S ECD 0.00000% 15.03.22-19.04.22**	USD	15 000 000	15 000 000				
<b>Total USD</b>						<b>0.00</b>	

#### Total Euro Certificates of Deposit, zero coupon

**0.00**

#### Euro Commercial Papers, zero coupon

##### USD

BP CAPITAL MARKETS PLC ECP 0.00000% 11.08.21-12.11.21**	USD	10 000 000	10 000 000				
DEXIA CREDIT LOCAL DE FRANCE ECP 0.00000% 30.07.21-28.02.22**	USD	25 000 000	25 000 000				
ERSTE ABWICKLUNGSSAN-REG-S ECP 0.00000% 11.08.21-11.02.22**	USD	15 000 000	15 000 000				
EUROFIMA ECP 0.00000% 19.10.21-20.01.22**	USD	30 000 000	30 000 000				

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
MUNICIPALITY FINANCE PL-REG-S ECP 0.00000% 03.03.22-04.04.22**	USD		20 000 000	20 000 000				
OKOBANK ECP 0.00000% 19.11.20-18.11.21**	USD	3 000 000		3 000 000				
SANTANDER UK PLC-REG-S ECP 0.00000% 11.08.21-13.12.21**	USD	10 000 000		10 000 000				
<b>Total USD</b>							<b>0.00</b>	
<b>Total Euro Commercial Papers, zero coupon</b>							<b>0.00</b>	
<b>Medium term notes, floating rate</b>								
<b>USD</b>								
EXPORT-IMPORT BANK OF KOREA-REG-S O/N SOFR+25BP 22-04.02.23**	USD		10 000 000		10 000 000	9 998 100	0.45	
<b>Total USD</b>						<b>9 998 100</b>	<b>0.45</b>	
<b>Total Medium term notes, floating rate</b>						<b>9 998 100</b>	<b>0.45</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>135 038 778</b>	<b>6.07</b>	

## Instruments similar to securities

### Euro Certificates of Deposit, fixed rate

<b>USD</b>								
BANK OF MONTREAL ECD 0.22000% 28.05.21-27.05.22**	USD	15 000 000		15 000 000				
GOLDMAN SACHS INTL BANK ECD 0.19500% 01.06.21-01.12.21**	USD	15 000 000		15 000 000				
<b>Total USD</b>							<b>0.00</b>	
<b>Total Euro Certificates of Deposit, fixed rate</b>							<b>0.00</b>	

### Euro Certificates of Deposit, zero coupon

<b>USD</b>								
ABN AMRO BANK NV ECD 0.00000% 05.08.21-01.11.21**	USD	18 000 000		18 000 000				
ABN AMRO BANK NV ECD 0.00000% 14.02.22-04.05.22**	USD		10 000 000	10 000 000				
BANK OF MONTREAL ECD 0.00000% 06.01.22-06.07.22**	USD		40 000 000	40 000 000				
BANK OF MONTREAL ECD 0.00000% 19.01.22-19.07.22**	USD		30 000 000	30 000 000				
BANK OF MONTREAL ECD 0.00000% 27.05.22-28.11.22**	USD		10 000 000		10 000 000	9 950 680	0.45	
BANK OF MONTREAL/LONDON ECD 0.00000% 06.07.22-05.07.23**	USD		28 000 000		28 000 000	27 170 465	1.22	
BANK OF MONTREAL/LONDON ECD 0.00000% 20.07.22-19.07.23**	USD		18 000 000		18 000 000	17 428 193	0.78	
BANK OF MONTREAL/LONDON ECD 0.00000% 01.09.22-01.03.23**	USD		12 000 000		12 000 000	11 826 552	0.53	
CANADIAN IMPERIAL BANK OF COM ECD 0.00000% 10.12.21-10.06.22**	USD		20 000 000	20 000 000				
COOPERATIEVE RABOBANK ECD 0.00000% 09.08.21-09.02.2022**	USD	20 000 000		20 000 000				
CREDIT AGRICOLE SA / LONDON ECD 0.00000% 18.08.21-18.11.21**	USD	15 000 000		15 000 000				
CREDIT AGRICOLE SA ECD 0.00000% 31.05.22-02.09.22**	USD		50 000 000	50 000 000				
CREDIT AGRICOLE SA LONDON ECD 0.00000% 16.05.22-16.08.22**	USD		20 000 000	20 000 000				
CREDIT AGRICOLE SA/LONDON ECD 0.00000% 16.08.22-16.11.22**	USD		25 000 000		25 000 000	24 894 040	1.12	
CREDIT SUISSE AG/LONDON ECD 0.00000% 08.11.21-29.03.22**	USD		10 000 000	10 000 000				
CREDIT SUISSE/LONDON ECD 0.00000% 07.10.20-06.10.21**	USD	30 000 000		30 000 000				
GOLDMAN SACHS INTL BANK-REG-S ECD 0.00000% 17.09.21-17.03.22**	USD	25 000 000		25 000 000				
GOLDMAN SACHS INTL BANK-REG-S ECD 0.00000% 07.01.22-07.07.22**	USD		30 000 000	30 000 000				
HSBC BANK PLC ECD 0.00000% 13.05.22-15.08.22**	USD		10 000 000	10 000 000				
HSBC BANK PLC ECD 0.00000% 23.06.22-23.09.22**	USD		5 000 000	5 000 000				
HSBC UK BANK PLC ECD 0.00000% 19.11.21-22.02.22**	USD		20 000 000	20 000 000				
JYSKE BANK A/S ECD 0.00000% 01.09.21-01.02.22**	USD	27 000 000		27 000 000				
JYSKE BANK A/S ECD 0.00000% 18.11.21-18.02.22**	USD		10 000 000	10 000 000				
JYSKE BANK A/S ECD 0.00000% 23.11.21-23.02.22**	USD		50 000 000	50 000 000				
JYSKE BANK A/S ECD 0.00000% 15.02.22-15.03.22**	USD		20 000 000	20 000 000				
JYSKE BANK A/S ECD 0.00000% 22.02.22-22.03.22**	USD		10 000 000	10 000 000				
JYSKE BANK A/S ECD 0.00000% 23.02.22-23.03.22**	USD		30 000 000	30 000 000				
JYSKE BANK A/S ECD 0.00000% 22.03.22-22.04.22**	USD		10 000 000	10 000 000				
JYSKE BANK A/S ECD 0.00000% 22.04.22-23.05.22**	USD		30 000 000	30 000 000				
MITSUBISHI UFJ TRUST & BANK ECD 0.00000% 23.08.21-24.01.22**	USD		5 000 000	5 000 000				
MITSUBISHI UFJ TRUST & BK LDN ECD 0.00000% 03.09.21-10.03.22**	USD	35 000 000		35 000 000				
MITSUBISHI UFJ TRUST & BANK ECD 0.00000% 13.09.21-20.01.22**	USD	17 500 000		17 500 000				
MIZUHO BANK LTD ECD 0.00000% 11.08.21-12.11.21**	USD	10 000 000		10 000 000				
MIZUHO BANK LTD ECD 0.00000% 22.10.21-22.04.22**	USD		20 000 000	20 000 000				
MIZUHO BANK LTD ECD 0.00000% 25.10.21-25.01.22**	USD		4 000 000	4 000 000				
MIZUHO BANK LTD ECD 0.00000% 24.03.22-24.06.22**	USD		20 000 000	20 000 000				
MIZUHO BANK LTD ECD 0.00000% 28.04.22-28.07.22**	USD		20 000 000	20 000 000				
MIZUHO BANK LTD/LONDON ECD 0.00000% 06.07.22-06.10.22**	USD		29 000 000		29 000 000	28 985 358	1.30	
MIZUHO BANK LTD/LONDON ECD 0.00000% 07.07.22-22.09.22**	USD		5 000 000	5 000 000				
MIZUHO BANK LTD/LONDON ECD 0.00000% 28.07.22-28.10.22**	USD		20 000 000		20 000 000	19 952 963	0.90	
MIZUHO CORPORATE BANK SYDNEY ECD 0.00000% 19.07.21-19.11.21**	USD	40 000 000		40 000 000				
MIZUHO CORPORATE BANK SYDNEY ECD 0.00000% 19.11.21-21.03.22**	USD		30 000 000	30 000 000				
MUFG BANK LTD ECD 0.00000% 27.08.21-29.11.21**	USD	20 000 000		20 000 000				
MUFG BANK LTD/LONDON ECD 0.00000% 20.01.22-20.10.22**	USD		39 000 000		39 000 000	38 935 932	1.75	
MUFG BANK LTD/LONDON ECD 0.00000% 22.03.22-22.06.22**	USD		29 000 000	29 000 000				
MUFG BANK LTD/LONDON ECD 0.00000% 27.05.22-30.08.22**	USD		10 000 000	10 000 000				
MUFG BANK LTD/LONDON ECD 0.00000% 22.06.22-22.12.22**	USD		10 000 000		10 000 000	9 917 533	0.45	
MUFG BANK LTD/SYDNEY ECD 0.00000% 01.09.22-05.10.22**	USD		15 000 000		15 000 000	14 993 832	0.67	
NATIONAL AUSTRALIA BANK ECD 0.00000% 08.04.21-08.10.21**	USD			20 000 000				
NATIONAL AUSTRALIA BK LONDON ECD 0.00000% 19.04.21-19.11.21**	USD	30 000 000		30 000 000				
NATIONAL AUSTRALIA BANK LTD ECD 0.00000% 08.10.21-08.04.22**	USD		25 000 000	25 000 000				
NATIONAL AUSTRALIA BANK/LN ECD 0.00000% 05.11.21-07.02.22**	USD		30 000 000	30 000 000				
NATIONAL AUSTRALIA BANK LTD ECD 0.00000% 08.04.22-11.10.22**	USD		18 000 000		18 000 000	17 983 416	0.81	
NATIONAL AUSTRALIA BANK LTD ECD 0.00000% 25.04.22-24.04.23**	USD		10 000 000		10 000 000	9 758 333	0.44	
NATIONWIDE BUILDING SOCIETY ECD 0.00000% 19.10.21-19.01.22**	USD		80 000 000	80 000 000				
NORDEA BANK ABP/LONDON ECD 0.00000% 24.08.21-24.02.22**	USD	18 000 000		18 000 000				
NORINCHUKIN BANK/LONDON ECD 0.00000% 19.08.21-19.11.21**	USD		17 000 000	17 000 000				
OVERSEA-CHINESE BANKING-REG-S ECD 0.00000% 14.10.21-14.04.22**	USD		50 000 000	50 000 000				
OVERSEA-CHINESE BANKING ECD 0.00000% 08.03.22-08.06.22**	USD		30 000 000	30 000 000				
ROYAL BANK OF CANADA/LONDON ECD 0.00000% 21.03.22-26.09.22**	USD		70 000 000	70 000 000				
ROYAL BANK OF CANADA/LONDON ECD 0.00000% 23.03.22-24.10.22**	USD		10 000 000		10 000 000	9 982 351	0.45	
SOCIETE GENERALE SA ECD 0.00000% 15.11.21-16.05.22**	USD		30 000 000	30 000 000				
SOCIETE GENERALE SA ECD 0.00000% 14.02.22-16.08.22**	USD		30 000 000	30 000 000				
SOCIETE GENERALE SA ECD 0.00000% 14.03.22-16.05.22**	USD		13 000 000	13 000 000				
SOCIETE GENERALE SA-REG-S ECD 0.00000% 13.05.21-15.11.21**	USD	25 000 000		25 000 000				
SUMITOMO MITSUI BANKING ECD 0.00000% 25.08.21-26.11.21**	USD	30 000 000		30 000 000				
SUMITOMO MITSUI BANKING CORP ECD 0.00000% 26.11.21-26.05.22**	USD		30 000 000	30 000 000				
SUMITOMO MITSUI BANKING CORP ECD 0.00000% 26.05.22-26.08.22**	USD		30 000 000	30 000 000				
SUMITOMO MITSUI BANKING CORP ECD 0.00000% 26.08.22-28.11.22**	USD		30 000 000		30 000 000	29 832 587	1.34	
SUMITOMO MITSUI TRUST LONDON ECD 0.00000% 14.04.21-14.10.21**	USD	50 000 000		50 000 000				
SUMITOMO MITSUI TRUST BK/UK ECD 0.00000% 28.05.21-01.12.21**	USD	5 500 000		5 500 000				
SUMITOMO MITSUI TRUST BANK ECD 0.00000% 09.08.21-06.01.22**	USD	17 000 000		17 000 000				

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
SUMITOMO MITSUI TRUST BK/UK ECD 0.00000% 06.10.21-04.01.22**	USD		20 000 000	20 000 000				
SUMITOMO MITSUI TRUST BK ECD 0.00000% 18.01.22-18.07.22**	USD		50 000 000	50 000 000				
SUMITOMO MITSUI TRUST BANK ECD 0.00000% 28.03.22-28.06.22**	USD		20 000 000	20 000 000				
SUMITOMO MITSUI TRUST BANK ECD 0.00000% 01.08.22-03.02.23**	USD		15 000 000		15 000 000	14 800 042	0.67	
TORONTO DOMINION BANK ECD 0.00000% 23.08.21-23.02.22**	USD	48 000 000		48 000 000				
TORONTO DOMINION BANK ECD 0.00000% 12.10.21-14.02.22**	USD		10 000 000	10 000 000				
TORONTO DOMINION BANK ECD 0.00000% 07.03.22-07.09.22**	USD		20 000 000	20 000 000				
TORONTO-DOMINION BK/LONDON ECD 0.00000% 02.08.21-02.03.22**	USD	20 000 000		20 000 000				
<b>Total USD</b>						<b>286 412 277</b>	<b>12.88</b>	
<b>Total Euro Certificates of Deposit, zero coupon</b>						<b>286 412 277</b>	<b>12.88</b>	
<b>Euro Certificates of Deposit, floating rate</b>								
<b>USD</b>								
DNB BANK ASA ECD 1M LIBOR+11BP 20.11.20-19.11.21**	USD	23 000 000		23 000 000				
DNB BANK ASA ECD 2.895%/VAR 08.08.22-08.02.23**	USD		26 000 000		26 000 000	26 009 014	1.17	
<b>Total USD</b>						<b>26 009 014</b>	<b>1.17</b>	
<b>Total Euro Certificates of Deposit, floating rate</b>						<b>26 009 014</b>	<b>1.17</b>	
<b>Euro Commercial Papers, zero coupon</b>								
<b>USD</b>								
ABN AMRO BANK ECP 0.00000% 08.08.22-08.11.22**	USD		35 000 000		35 000 000	34 874 572	1.57	
ABN AMRO BANK NV ECP 0.00000% 06.08.21-07.02.22**	USD	30 000 000		30 000 000				
ABN AMRO BANK NV ECP 0.00000% 10.08.21-10.02.22**	USD	20 000 000		20 000 000				
ABN AMRO BANK NV ECP 0.00000% 04.02.22-04.08.22**	USD		10 000 000	10 000 000				
ABN AMRO BANK NV ECP 0.00000% 07.02.22-08.08.22**	USD		39 000 000	39 000 000				
ABN AMRO BANK NV ECP 0.00000% 24.02.22-24.05.22**	USD		20 000 000	20 000 000				
ABN AMRO BANK NV ECP 0.00000% 04.08.22-05.01.23**	USD		30 000 000		30 000 000	29 709 635	1.34	
ABN AMRO BANK NV ECP 0.00000% 12.08.22-14.11.22**	USD		8 000 000		8 000 000	7 966 312	0.36	
AGENCE CEN ORG SEC ECP 0.00000% 09.07.21-10.01.22**	USD	21 000 000		21 000 000				
AGENCE CEN ORG SEC ECP 0.00000% 06.10.21-07.02.22**	USD		20 000 000	20 000 000				
AGENCE CEN ORG SEC-REG-S ECP 0.00000% 15.10.21-22.02.22**	USD		25 000 000	25 000 000				
AGENCE CEN ORG SEC-REG-S ECP 0.00000% 17.02.22-23.02.22**	USD		30 000 000	30 000 000				
AGENCE CENTRALE DES ORGANISME ECP 0.00000% 22.02.22-22.03.22**	USD		30 000 000	30 000 000				
AGENCE CENTRALE DES ECP 0.00000% 27.07.22-10.08.22**	USD		7 000 000	7 000 000				
AGENCE CENTRALE DES ECP 0.00000% 10.08.22-12.09.22**	USD		13 000 000	13 000 000				
AGENCE CENTRALE DES ECP 0.00000% 12.09.22-12.10.22**	USD		40 000 000		40 000 000	39 960 246	1.80	
AGENCE CENTRALE DES-REG-S ECP 0.00000% 12.08.22-12.09.22**	USD		20 000 000	20 000 000				
AGENCE CENTRALE ORG SS-REG-S ECP 0.00000% 20.09.21-20.01.22**	USD	25 000 000		25 000 000				
AGENCE CENTRALE ORG ECP 0.00000% 22.03.22-22.06.22**	USD		10 000 000	10 000 000				
AKADEMISKA HUS AB REG-S ECP 0.00000% 09.08.22-09.11.22**	USD		5 000 000		5 000 000	4 982 190	0.22	
AKADEMISKA HUS AB-REG-S ECP 0.00000% 15.11.21-15.02.22**	USD		10 000 000	10 000 000				
AKADEMISKA HUS AB-REG-S ECP 0.00000% 15.02.22-16.05.22**	USD		5 000 000	5 000 000				
ALLIANZ AG-REG-S ECP 0.00000% 01.02.22-02.08.22**	USD		15 000 000	15 000 000				
ALLIANZ AG-REG-S ECP 0.00000% 17.02.22-17.08.22**	USD		19 000 000	19 000 000				
ALLIANZ AG-REG-S ECP 0.00000% 01.06.22-01.09.22**	USD		10 000 000	10 000 000				
ALLIANZ AG-REG-S ECP 0.00000% 23.08.22-23.02.23**	USD		10 000 000		10 000 000	9 829 221	0.44	
ALLIANZ AG-REG-S ECP 0.00000% 01.09.22-01.03.23**	USD		10 000 000		10 000 000	9 821 882	0.44	
ALLIANZ SE ECP 0.00000% 01.02.22-01.06.22**	USD		10 000 000	10 000 000				
ALLIANZ SE ECP 0.00000% 23.05.22-23.08.22**	USD		10 000 000	10 000 000				
ALLIANZ SE ECP 0.00000% 02.08.22-02.02.23**	USD		17 000 000		17 000 000	16 752 999	0.75	
ALLIANZ SE-REG-S ECP 0.00000% 19.05.21-19.11.21**	USD	15 000 000		15 000 000				
ALLIANZ SE-REG-S ECP 0.00000% 25.05.21-26.11.21**	USD	30 000 000		30 000 000				
ALLIANZ SE-REG-S ECP 0.00000% 17.08.21-17.02.22**	USD	20 000 000		20 000 000				
ALLIANZ SE-REG-S ECP 0.00000% 26.11.21-27.05.22**	USD		30 000 000	30 000 000				
ALLIANZ SE-REG-S ECP 0.00000% 17.08.22-17.02.23**	USD		33 000 000		33 000 000	32 460 556	1.46	
ANZ NATIONAL BANK LTD ECP 0.00000% 28.10.21-28.04.22**	USD		25 000 000	25 000 000				
AUSTRALIA & NEW ZEALAND BK ECP 0.00000% 28.04.22-28.10.22**	USD		10 000 000		10 000 000	9 975 512	0.45	
AUSTRALIA & NEW ZEALAND BK ECP 0.00000% 24.05.22-24.02.2023**	USD		20 000 000		20 000 000	19 655 517	0.88	
BANK NEDERLANDSE GEMEENTEN ECP 0.00000% 18.07.22-01.08.22**	USD		50 000 000	50 000 000				
BANQUE & CAISSE EPARGNE ETAT ECP 0.00000% 07.02.22-05.08.22**	USD		49 000 000	49 000 000				
BANQUE FED CRED MUTUEL-REG-S ECP 0.00000% 27.01.21-26.01.22**	USD	20 000 000		20 000 000				
BANQUE FED CRED MUTUEL-REG-S ECP 0.00000% 19.02.21-18.02.22**	USD	5 000 000		5 000 000				
BANQUE FED CRED MUTUEL-REG-S ECP 0.00000% 29.03.21-28.03.22**	USD	30 000 000		30 000 000				
BANQUE FEDERATIVE DU CRD MUT ECP 0.00000% 26.05.21-26.05.22**	USD		25 000 000	25 000 000				
BANQUE FEDERATIVE DU CRD MUT ECP 0.00000% 16.06.21-26.05.22**	USD		38 000 000	38 000 000				
BANQUE FEDERATIVE DU CRD MUT ECP 0.00000% 29.04.22-03.08.22**	USD		5 000 000	5 000 000				
BANQUE FEDERATIVE DU CR-REG-S ECP 0.00000% 22.08.22-24.02.23**	USD		25 000 000		25 000 000	24 582 181	1.11	
BARCLAYS BANK PLC ECP 0.00000% 07.02.22-07.06.22**	USD		10 000 000	10 000 000				
BARCLAYS BANK PLC-REG-S ECP 0.00000% 23.08.21-23.11.21**	USD	50 000 000		50 000 000				
BARCLAYS BANK PLC-REG-S ECP 0.00000% 23.03.22-23.06.22**	USD		40 000 000	40 000 000				
BARCLAYS BANK PLC-REG-S ECP 0.00000% 23.06.22-23.09.22**	USD		20 000 000	20 000 000				
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 02.09.22-04.10.22**	USD		30 000 000		30 000 000	29 989 494	1.35	
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 26.09.22-26.10.22**	USD		25 000 000		25 000 000	24 943 200	1.12	
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 04.04.22-05.07.22**	USD		50 000 000	50 000 000				
BAYERISCHE LANDESBANK ECP 0.00000% 11.07.22-11.01.23**	USD		15 000 000		15 000 000	14 826 683	0.67	
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 03.03.22-03.05.22**	USD		20 000 000	20 000 000				
BERLIN HYP AG ECP 0.00000% 23.03.21-24.01.22**	USD	30 000 000		5 000 000				
BERLIN HYP AG ECP 0.00000% 15.07.21-18.01.22**	USD	15 000 000		15 000 000				
BERLIN HYP AG ECP 0.00000% 26.07.21-26.01.22**	USD		5 000 000		5 000 000			
BERLIN HYP AG ECP 0.00000% 02.08.21-02.03.22**	USD	25 000 000		25 000 000				
BERLIN HYP AG ECP 0.00000% 18.01.22-17.01.23**	USD		20 000 000		20 000 000	19 770 633	0.89	
BERLIN HYP AG ECP 0.00000% 24.01.22-24.08.22**	USD		34 000 000	34 000 000				
BERLIN HYP AG ECP 0.00000% 24.03.22-26.09.22**	USD		15 000 000	15 000 000				
BERLIN HYP AG ECP 0.00000% 24.08.22-24.02.23**	USD		35 000 000		35 000 000	34 437 651	1.55	
BERLIN HYP AG-REG-S ECP 0.00000% 26.09.22-26.01.23**	USD		20 000 000		20 000 000	19 749 395	0.89	
BGL BNP PARIBAS SA ECP 0.00000% 07.09.21-07.03.22**	BGL	30 000 000		30 000 000				
BGL BNP PARIBAS SA ECP 0.00000% 24.01.22-25.07.22**	USD		25 000 000	25 000 000				
BGL BNP PARIBAS SA ECP 0.00000% 23.02.22-23.03.22**	USD		20 000 000	20 000 000				
BGL BNP PARIBAS SA ECP 0.00000% 10.03.22-10.06.22**	USD		35 000 000	35 000 000				
BGL BNP PARIBAS SA ECP 0.00000% 18.08.22-21.02.23**	USD		18 000 000		18 000 000	17 695 822	0.80	
BNP PARIBAS SA ECP 0.00000% 23.08.21-23.11.21**	USD	50 000 000		50 000 000				
BP CAPITAL MARKETS PLC ECP 0.00000% 12.11.21-14.03.22**	USD		10 000 000	10 000 000				
BQE FEDERATIVE DU CRMUT ECP 0.00000% 22.02.22-24.08.22**	USD		15 000 000	15 000 000				
BQE FEDERATIVE DU CRMUT-REG-S ECP 0.00000% 29.06.22-10.01.23**	USD		30 000 000		30 000 000	29 680 734	1.33	
BQE FEDERATIVE DU CRMUT ECP 0.00000% 03.08.22-03.02.23**	USD		20 000 000		20 000 000	19 724 414	0.89	
BRED BANQUE POPULAIRE ECP 0.00000% 08.09.21-08.12.21**	USD	50 000 000		50 000 000				
BRED BANQUE POPULAIRE ECP 0.00000% 20.10.21-20.04.22**	USD		30 000 000	30 000 000				
BRED BANQUE POPULAIRE ECP 0.00000% 07.04.22-08.08.22**	USD		50 000 000	50 000 000				
BRED BANQUE POPULAIRE ECP 0.00000% 04.08.22-08.02.23**	USD		50 000 000		50 000 000	49 258 548	2.22	
CLEARSTREAM BANKING ECP 0.00000% 27.05.21-29.11.21**	USD	14 000 000		14 000 000				

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
CLEARSTREAM INTERNATIONAL SA ECP 0.00000% 28.05.21-30.11.21**	USD	35 000 000		35 000 000				
CLIFFORD CAPITAL PTE-REG-S ECP 0.00000% 18.10.21-18.01.22**	USD		6 000 000	6 000 000				
CLIFFORD CAPITAL PTE-REG-S ECP 0.00000% 18.01.22-19.04.22**	USD		12 000 000	12 000 000				
CLIFFORD CAPITAL PTE-REG-S ECP 0.00000% 19.04.22-19.05.22**	USD		12 000 000	12 000 000				
COOPERATIEVE RABOBANK-REG-S ECP 0.00000% 26.07.21-28.02.22**	USD	20 000 000		20 000 000				
COOPERATIEVE RABOBANK-REG-S ECP 0.00000% 06.01.22-06.07.22**	USD		40 000 000	40 000 000				
COOPERATIEVE RABOBANK-REG-S ECP 0.00000% 06.07.22-01.02.23**	USD		30 000 000		30 000 000	29 607 738	1.33	
COOPERATIEVE RABOBANK ECP 0.00000% 06.09.22-06.03.23**	USD		5 000 000		5 000 000	4 911 884	0.22	
COOPERATIEVE RABOBANK-REG-S ECP 0.00000% 22.09.22-22.03.23**	USD		35 000 000		35 000 000	34 300 542	1.54	
CORPORACION ANDINA DE FOMENTO ECP 0.00000% 15.07.21-15.10.21**	USD	5 000 000		5 000 000				
CORPORACION ANDINA DE FOMENTO ECP 0.00000% 15.10.21-14.01.22**	USD		20 000 000	20 000 000				
COUNCIL OF EUROPE DEV BANK ECP 0.00000% 12.05.21-12.11.21**	USD		17 000 000	17 000 000				
COUNCIL OF EUROPE DEV BANK ECP 0.00000% 03.03.22-04.04.22**	USD		43 000 000	43 000 000				
CREDIT SUISSE AG/SYDNEY-REG-S ECP 0.00000% 10.05.21-10.11.21**	USD	10 000 000		10 000 000				
DEKABANK DEUTSCHE GIROZENTRAL ECP 0.00000% 19.11.21-22.02.22**	USD		56 000 000	56 000 000				
DEKABANK DEUTSCHE GIROZENTRAL ECP 0.00000% 23.11.21-23.03.22**	USD		30 000 000	30 000 000				
DEKABANK DEUTSCHE GIROZENTRAL ECP 0.00000% 04.03.22-06.06.22**	USD		20 000 000	20 000 000				
DEKABANK DT GIROZ ECP 0.00000% 03.09.21-04.10.21**	USD	52 000 000		52 000 000				
DEKABANK DT GIROZ ECP 0.00000% 01.12.21-01.03.22**	USD		10 000 000	10 000 000				
DEN NORSKE BANK ASA ECP 0.00000% 06.06.22-05.06.23**	USD		10 000 000		10 000 000	9 702 252	0.44	
DENMARK, KINGDOM OF ECP 0.00000% 06.09.22-06.10.22**	USD		15 000 000		15 000 000	14 993 469	0.67	
DNB BANK ASA ECP 0.00000% 06.01.22-08.08.22**	USD		30 000 000					
DNB BANK ASA ECP 0.00000% 14.03.22-14.09.22**	USD		30 000 000	30 000 000				
DZ PRIVATBANK SA REG-S ECP 0.00000% 27.09.22-27.03.23**	USD		10 000 000		10 000 000	9 781 442	0.44	
ERSTE ABWICKLUNGSSAN-REG-S ECP 0.00000% 13.07.22-13.01.23**	USD		5 000 000		5 000 000	4 951 309	0.22	
EUROFIMA ECP 0.00000% 09.07.21-10.01.22**	USD	11 000 000		11 000 000				
EUROFIMA ECP 0.00000% 26.08.21-28.02.22**	USD	20 000 000		20 000 000				
EUROFIMA ECP 0.00000% 15.11.21-18.01.22**	USD		25 000 000	25 000 000				
EUROFIMA ECP 0.00000% 22.04.22-22.07.22**	USD		20 000 000	20 000 000				
EUROFIMA ECP 0.00000% 05.07.22-05.10.22**	USD		38 000 000		38 000 000	37 983 350	1.71	
EUROFIMA EUROPAISCHE GESELLS ECP 0.00000% 15.08.22-16.11.22**	USD		20 000 000		20 000 000	19 915 232	0.90	
HSBC BANK PLC ECP 0.00000% 27.04.22-27.07.22**	USD		10 000 000	10 000 000				
HSBC CONTINENTAL EUROPE SA ECP 0.00000% 07.07.21-07.01.22**	USD	50 000 000		50 000 000				
ING BANK NV ECP 0.00000% 11.08.21-14.03.22**	USD	50 000 000		50 000 000				
ING BANK NV ECP 0.00000% 23.08.21-23.02.22**	USD	20 000 000		20 000 000				
ING BANK NV ECP 0.00000% 06.01.22-08.08.22**	USD		12 000 000	12 000 000				
ING BANK NV ECP 0.00000% 14.03.22-14.09.22**	USD		30 000 000	30 000 000				
ING BANK NV-REG-S ECP 0.00000% 08.08.22-08.02.23**	USD		30 000 000		30 000 000	29 577 176	1.33	
INSTITUTO DE CRE OFICL-REG-S ECP 0.00000% 18.10.21-18.01.22**	USD		19 000 000	19 000 000				
INSTITUTO DE CREDIT OFF REG-S ECP 0.00000% 05.08.22-07.11.22**	USD		20 000 000		20 000 000	19 932 565	0.90	
IRELAND ECP 0.00000% 02.09.22-03.10.22**	USD		43 000 000		43 000 000	42 986 103	1.93	
JYSKE BANK A/S ECP 0.00000% 23.08.21-23.11.21**	USD	50 000 000		50 000 000				
JYSKE BANK A/S ECP 0.00000% 23.05.22-23.11.22**	USD		30 000 000		30 000 000	29 844 008	1.34	
JYSKE BANK A/S ECP 0.00000% 01.08.22-01.02.23**	USD		35 000 000		35 000 000	34 482 565	1.55	
JYSKE BANK ECP 0.00000% 04.03.22-04.04.22**	USD		25 000 000	25 000 000				
KOMMUNALBANKEN AS-REG-S ECP 0.00000% 29.10.21-28.02.22**	USD		10 000 000	10 000 000				
KOMMUNINVEST I SVERIGE AB ECP 0.00000% 12.04.22-12.08.22**	USD		30 000 000	30 000 000				
KOREA DEVELOPMENT BANK ECP 0.00000% 14.05.21-15.11.21**	USD	25 000 000		25 000 000				
KOREA DEVELOPMENT BANK ECP 0.00000% 12.08.21-14.02.22**	USD	19 000 000		19 000 000				
KOREA DEVELOPMENT BANK ECP 0.00000% 19.10.21-21.04.22**	USD		40 000 000	40 000 000				
KOREA DEVELOPMENT BANK ECP 0.00000% 15.11.21-16.05.22**	USD		25 000 000	25 000 000				
KOREA DEVELOPMENT BANK/LONDON ECP 0.00000% 23.11.21-23.02.22**	USD		5 000 000	5 000 000				
KOREA DEVELOPMENT BANK ECP 0.00000% 18.02.22-18.03.22**	USD		10 000 000	10 000 000				
KOREA DEVELOPMENT BANK ECP 0.00000% 16.05.22-16.11.22**	USD		25 000 000		25 000 000	24 894 242	1.12	
KREDITANSTALT FUER WIEDERAUF ECP 0.00000% 22.04.22-22.07.22**	USD		20 000 000	20 000 000				
KREDITANSTALT FUER WIED-REG-S ECP 0.00000% 24.06.22-24.08.22**	USD		60 000 000	60 000 000				
KREDITANSTALT FUER WIEDERAUF ECP 0.00000% 16.09.22-04.01.23**	USD		15 000 000		15 000 000	14 866 145	0.67	
KUNTARAOHOITUS OYJ ECP 0.00000% 12.04.22-12.07.22**	USD		10 000 000	10 000 000				
LA BANQUE POSTALE ECP 0.00000% 20.01.22-20.07.22**	USD		25 000 000	25 000 000				
LA BANQUE POSTALE ECP 0.00000% 21.07.22-23.01.23**	USD		30 000 000		30 000 000	29 599 087	1.33	
LA BANQUE POSTALE SA ECP 0.00000% 21.10.21-21.01.22**	USD		60 000 000	60 000 000				
LA BANQUE POSTALE SA-REG-S ECP 0.00000% 21.01.22-20.01.23**	USD		38 000 000		38 000 000	37 505 933	1.69	
LA BANQUE POSTALE SA ECP 0.00000% 21.04.22-21.07.22**	USD		20 000 000	20 000 000				
LANDESBANK BADEN-WUERT ECP 0.00000% 19.10.21-03.03.22**	USD		75 000 000	75 000 000				
LANDESBANK BADEN-WUERTTEMBERG ECP 0.00000% 22.02.22-22.03.22**	USD		50 000 000	50 000 000				
LANDESBANK BADEN-WUERTTEMBERG ECP 0.00000% 01.03.22-01.04.22**	USD		23 000 000	23 000 000				
LANDESBANK BADEN-WUERTTEMBERG ECP 0.00000% 27.07.22-27.10.22**	USD		4 000 000		4 000 000	3 991 243	0.18	
LANDESBANK BADEN-WUERTTEMBERG ECP 0.00000% 01.08.22-01.11.22**	USD		20 000 000		20 000 000	19 947 498	0.90	
LANDESBANK BADEN-WURTE ECP 0.00000% 25.07.22-01.08.22**	USD		40 000 000	40 000 000				
LANDESBANK BADEN-WURTE ECP 0.00000% 01.08.22-01.02.23**	USD		20 000 000		20 000 000	19 715 105	0.89	
LANDESBANK HESSEN-REG-S ECP 0.00000% 26.09.22-26.01.23**	USD		20 000 000		20 000 000	19 746 449	0.89	
LANDESBANK HESSEN-TH GZ-REG-S ECP 0.00000% 21.06.21-21.03.22**	USD	40 000 000		40 000 000				
LANDESBANK HESSEN-THURI-REG-S ECP 0.00000% 14.09.22-14.11.22**	USD		55 000 000		55 000 000	54 790 326	2.46	
LANDESKREDITBANK B-WUER-REG-S ECP 0.00000% 20.10.21-21.03.22**	USD		30 000 000	30 000 000				
LANDESKREDITBANK B-WUER-REG-S ECP 0.00000% 01.11.21-01.04.22**	USD		10 000 000	10 000 000				
LANDESKREDITBANK B-WUER ECP 0.00000% 22.03.22-23.05.22**	USD		50 000 000	50 000 000				
LANDESKREDITBANK B-WUER-REG-S ECP 0.00000% 19.07.22-02.08.22**	USD		30 000 000	30 000 000				
LANDESKREDITBANK BADE-REG-S ECP 0.00000% 04.03.22-04.05.22**	USD		30 000 000	30 000 000				
LANDWIRTSCHA RENTENBK REG-S ECP 0.00000% 06.09.22-06.10.22**	USD		10 000 000		10 000 000	9 995 004	0.45	
LANSFORSKRINGAR BANK AB ECP 0.00000% 09.04.21-12.10.21**	USD	25 000 000		25 000 000				
MIZUHO BANK LTD/SYDNEY ECP 0.00000% 18.01.22-19.04.22**	USD		14 000 000	14 000 000				
MIZUHO BANK LTD/SYDNEY ECP 0.00000% 25.01.22-25.04.22**	USD		5 000 000	5 000 000				
MUNICIPALITY FINANCE PLC ECP 0.00000% 07.07.21-07.01.22**	USD	7 000 000		7 000 000				
MUNICIPALITY FINANCE PLC ECP 0.00000% 04.10.21-04.01.22**	USD		45 000 000	45 000 000				
MUNICIPALITY FINANCE PLC ECP 0.00000% 11.08.22-12.09.22**	USD		15 000 000	15 000 000				
MUNICIPALITY FINANCE PLC ECP 0.00000% 22.09.22-31.10.22**	USD		40 000 000		40 000 000	39 896 320	1.79	
NATIONAL TREASURY MGT ECP 0.00000% 02.08.22-02.09.22**	USD		40 000 000	40 000 000				
NATIONWIDE BUILDING SOCIETY ECP 0.00000% 16.11.21-18.01.22**	USD		10 000 000	10 000 000				
NORDEA BANK ABP ECP 0.00000% 12.11.21-12.05.22**	USD		10 000 000	10 000 000				
NORDEA BANK ABP LDN ECP 0.00000% 13.05.21-15.11.21**	USD	70 000 000		70 000 000				
NORDEA BANK ABP-REG-S ECP 0.00000% 10.01.22-10.06.22**	USD		40 000 000	40 000 000				
NV BANK NEDERLANDSE GEMEENTEN ECP 0.00000% 09.08.22-11.10.22**	USD		40 000 000		40 000 000	39 962 834	1.80	
OESTERREICHISCHE KONTROLLBANK ECP 0.00000% 26.08.22-26.10.22**	USD		15 000 000		15 000 000	14 967 716	0.67	
OKO BANK PLC ECP 0.00000% 10.05.21-09.05.22**	USD	15 000 000		15 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 05.11.20-04.11.21**	USD	5 000 000		5 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 11.02.21-15.02.22**	USD	10 000 000		10 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 22.03.21-21.03.22**	USD	30 000 000		30 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 06.04.21-06.01.22**	USD	6 000 000		6 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 16.09.21-16.06.22**	USD	17 500 000		17 500 000				
OP CORPORATE BANK PLC ECP 0.00000% 05.11.21-04.11.22**	USD		5 000 000		5 000 000	4 986 532	0.22	
OP CORPORATE BANK PLC ECP 0.00000% 06.01.22-05.01.23**	USD		10 000 000		10 000 000	9 908 070	0.45	
OP CORPORATE BANK PLC ECP 0.00000% 03.05.22-03.11.22**	USD		10 000 000		10 000 000	9 973 936	0.45	
OP CORPORATE BANK PLC ECP 0.00000% 09.05.22-09.11.22**	USD		5 000 000		5 000 000	4 984 305	0.22	
OP CORPORATE BANK PLC ECP 0.00000% 09.05.22-08.05.23**	USD		29 000 000		29 000 000	28 258 739	1.27	

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 USD	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
REGIE AUTONOME DES TRANSPORTS ECP 0.00000% 03.06.21-02.06.22**	USD 20 000 000		20 000 000				
REGIE AUTONOME DES TRANSPORTS ECP 0.00000% 31.05.22-02.08.22**	USD	20 000 000	20 000 000				
SANTANDER UK PLC-REG-S ECP 0.00000% 03.08.22-03.11.22**	USD	20 000 000		20 000 000	19 939 388	0.90	
SBAB BANK AB ECP 0.00000% 30.04.21-29.10.21**	USD 11 000 000		11 000 000				
SBAB BANK AB ECP 0.00000% 07.05.21-07.10.21**	USD 10 000 000		10 000 000				
SBAB BANK AB ECP 0.00000% 30.06.21-05.01.22**	USD 20 000 000		20 000 000				
SBAB BANK AB ECP 0.00000% 09.08.21-09.02.22**	USD 20 000 000		20 000 000				
SBAB BANK AB ECP 0.00000% 09.02.22-09.05.22**	USD	35 000 000	35 000 000				
SBAB BANK AB ECP 0.00000% 09.05.22-09.08.22**	USD	25 000 000	25 000 000				
SBAB BANK AB ECP 0.00000% 05.08.22-06.02.23**	USD	30 000 000		30 000 000	29 588 123	1.33	
SBAB BANK AB ECP 0.00000% 24.08.22-25.11.22**	USD	40 000 000		40 000 000	39 798 289	1.79	
SBAB BANK AB ECP 0.00000% 25.08.22-27.02.23**	USD	5 000 000		5 000 000	4 917 308	0.22	
SKANDINAVISKA ENSKILDA-REG-S ECP 0.00000% 09.04.21-12.10.21**	USD 20 000 000		20 000 000				
SKANDINAVISKA ENSKILDA ECP-REG-S 0.00000% 05.08.21-07.02.22**	USD 25 000 000		25 000 000				
SKANDINAVISKA ENSKILDA-REG-S ECP 0.00000% 10.08.21-10.02.22**	USD 20 000 000		20 000 000				
SKANDINAVISKA ENSKILDA-REG-S ECP 0.00000% 12.10.21-12.04.22**	USD	25 000 000	25 000 000				
SKANDINAVISKA ENSKILD-REG-S ECP 0.00000% 07.02.22-08.08.22**	USD	30 000 000	30 000 000				
SKANDINAVISKA ENSKILD-REG-S ECP 0.00000% 10.02.22-10.08.22**	USD	30 000 000	30 000 000				
SKANDINAVISKA ENSKILDA-REG-S ECP 0.00000% 22.05.22-21.02.23**	USD	10 000 000		10 000 000	9 840 676	0.44	
SKANDINAVISKA ENSKILD ECP 0.00000% 19.07.22-18.07.23**	USD	5 000 000		5 000 000	4 819 659	0.22	
SOCIETE GE-REG-S ECP 0.00000% 21.04.22-21.10.22**	USD	10 000 000		10 000 000	9 982 276	0.45	
SOCIETE GENERALE ECP 0.00000% 26.05.22-27.02.23**	USD	35 000 000		35 000 000	34 436 770	1.55	
SOCIETE GENERALE SA ECP 0.00000% 04.05.21-04.11.21**	USD 10 000 000		10 000 000				
SOCIETE GENERALE SA ECP 0.00000% 12.08.21-14.02.22**	USD 25 000 000		25 000 000				
SOCIETE GENERALE SA ECP 0.00000% 13.10.21-13.04.22**	USD	13 000 000	13 000 000				
STANDARD CHARTERED BANK ECP 0.00000% 01.04.21-01.10.21**	USD 20 000 000		20 000 000				
STATLIGA AKADEMISKA HUS AB-REG-S 0.00000% 07.05.21-15.11.21**	USD 5 000 000		5 000 000				
STATLIGA AKADEMISKA HUS AB-REG-S 0.00000% 09.08.21-09.02.22**	USD 5 000 000		5 000 000				
SWEDBANK AB-REG-S ECP 0.00000% 21.03.22-21.09.22**	USD	60 000 000	60 000 000				
SWEDISH EXPORT CREDIT-SEK ECP 0.00000% 26.01.22-27.05.22**	USD	10 000 000	10 000 000				
TEMASEK FINAN II PTE-REG-S ECP 0.00000% 28.06.21-28.01.22**	USD 24 000 000		24 000 000				
TEMASEK FINANCIAL II PT ECP-REG-S 0.00000% 04.08.21-04.03.22**	USD 8 000 000		8 000 000				
TEMASEK FINANCIAL II PT ECP 0.00000% 18.08.21-18.02.22**	USD 9 000 000		9 000 000				
THE EXPORT-IMPORT BK OF KOREA ECP 0.00000% 06.10.21-06.01.22**	USD	10 000 000	10 000 000				
TORONTO DOMINION BANK ECP 0.00000% 01.12.21-30.11.22**	USD	12 000 000		12 000 000	11 937 025	0.54	
TORONTO DOMINION BANK ECP 0.00000% 06.04.22-06.10.22**	USD	12 000 000		12 000 000	11 997 032	0.54	
TORONTO DOMINION BANK ECP 0.00000% 25.04.22-25.10.22**	USD	10 000 000		10 000 000	9 981 890	0.45	
TORONTO DOMINION BANK ECP 0.00000% 19.07.22-18.07.23**	USD	15 000 000		15 000 000	14 458 305	0.65	
TOYOTA MOTOR FINANCE BV ECP 0.00000% 17.06.21-18.10.21**	USD 32 000 000		32 000 000				
TOYOTA MOTOR FINANCE BV ECP 0.00000% 10.11.21-10.03.22**	USD	30 000 000	30 000 000				
TOYOTA MOTOR FINANCE BV ECP 0.00000% 19.01.22-20.07.22**	USD	45 000 000	45 000 000				
WESTERN AUSTRALIAN TREASURY ECP 0.00000% 15.11.21-15.02.22**	USD	30 000 000	30 000 000				
ZUR FIN IRE ECP 0.00000% 05.07.22-04.01.23**	USD	27 000 000		27 000 000	26 701 445	1.20	
ZUR FIN IRE ECP 0.00000% 06.07.22-05.01.23**	USD	25 000 000		25 000 000	24 720 591	1.11	
ZUR FIN IRE ECP 0.00000% 29.07.22-31.10.22**	USD	5 000 000		5 000 000	4 986 038	0.22	
ZUR FIN IRE ECP 0.00000% 31.08.22-30.09.22**	USD	5 000 000	5 000 000				
ZURICH FINANCE IRELAND DESIGN ECP 0.00000% 31.03.22-29.07.22**	USD	5 000 000	5 000 000				
ZURICH FINANCE IRELAND DESIGN ECP 0.00000% 31.03.22-30.09.22**	USD	7 000 000	7 000 000				
ZURICH FINANCE IRELAND DESIGN ECP 0.00000% 31.03.22-31.08.22**	USD	7 000 000	7 000 000				
<b>Total USD</b>					<b>1 469 711 328</b>	<b>66.09</b>	
<b>Total Euro Commercial Papers, zero coupon</b>					<b>1 469 711 328</b>	<b>66.09</b>	
<b>Treasury bills, zero coupon</b>							
<b>USD</b>							
FINLAND, REPUBLIC OF TB-REG-S 0.00000% 28.04.22-17.08.22**	USD	8 000 000	8 000 000				
FINLAND, REPUBLIC OF-REG-S 0.00000% 15.09.22-18.01.23**	USD	55 000 000		55 000 000	54 406 370	2.45	
<b>Total USD</b>					<b>54 406 370</b>	<b>2.45</b>	
<b>Total Treasury bills, zero coupon</b>					<b>54 406 370</b>	<b>2.45</b>	
<b>Domestic Commercial Papers, Zero Coupon</b>							
<b>USD</b>							
BANQUE FEDERAT DU CRED MUT CP 0.00000% 01.04.21-04.10.21**	USD 20 000 000		20 000 000				
<b>Total USD</b>						<b>0.00</b>	
<b>Total Domestic Commercial Papers, Zero Coupon</b>						<b>0.00</b>	
<b>Total Instruments similar to securities</b>					<b>1 836 538 990</b>	<b>82.59</b>	
<b>Total securities and similar instruments</b> (thereof in lending)					<b>2 011 333 392</b>	<b>90.45</b> (0.00)	
Bank deposits at sight					9 111 740	0.41	
Bank deposits due on time					203 000 000	9.13	
Other assets					325 001	0.01	
<b>Total fund assets</b>					<b>2 223 770 133</b>	<b>100.00</b>	
Short-term bank liabilities					-119 657 414		
Other liabilities					-197 150		
<b>Net fund assets</b>					<b>2 103 915 569</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				39 755 624	1.79		
Investments valuation based on market-observed parameters				1 971 577 768	88.66		
Investments valued with suitable valuation models taking account of the current market circumstances				–	–		
<b>Total</b>				<b>2 011 333 392</b>	<b>90.45</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. 35ff CISO-FINMA

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

### Securities Lending

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

### Repurchase agreements

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

### Remuneration of the Fund Management

Flat fee

– Actual flat fee:	
– Class F	0.10% p.a.;
– Class INSTITUTIONAL	0.12% p.a.;
– Class PREFERRED	0.12% p.a.;
– Class PREMIER	0.10% p.a.;
– Class I-X	0.00% p.a.;
– Class K-1	0.12% p.a.;
– Class P	0.12% p.a.;
– Class Q	0.12% p.a.;
– Maximum flat fee as specified in the fund contract:	
– Class F	0.30% p.a.;
– Class INSTITUTIONAL	0.28% p.a.;
– Class PREFERRED	0.25% p.a.;
– Class PREMIER	0.22% p.a.;
– Class I-X	0.00% p.a.;
– Class K-1	0.34% p.a.;
– Class P	0.92% p.a.;
– Class Q	0.24% p.a.;

based on the average net fund assets.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

TER for the last 12 months:

– Class F	0.10%
– Class INSTITUTIONAL	0.15%
– Class PREFERRED	0.13%
– Class PREMIER	0.10%
– Class I-X	0.00%
– Class K-1	0.17%
– Class P	0.18%
– Class Q	0.18%

### Issue and redemption price

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

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

See in the appendix of the supplementary information.



# UBS (CH) Money Market Fund – 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		658 178 196.31	704 321 719.01	613 582 875.36
<b>Class F</b>	<b>CH0106627877</b>			
Net asset value per unit in CHF		93.96	94.80	95.70
Issue and redemption price per unit in CHF <sup>1</sup>		93.96	94.80	95.70
Number of units outstanding		4 640.0000	7 572.0000	6 907.0000
<b>Class I-B</b>	<b>CH0048799131</b>			
Net asset value per unit in CHF		875.25	883.44	892.43
Issue and redemption price per unit in CHF <sup>1</sup>		875.25	883.44	892.43
Number of units outstanding		5 296.6650	5 184.0850	4 895.6080
<b>Class INSTITUTIONAL</b>	<b>CH0048799099</b>			
Net asset value per unit in CHF		897.48	905.47	914.11
Issue and redemption price per unit in CHF <sup>1</sup>		897.48	905.47	914.11
Number of units outstanding		301 588.8580	297 074.0240	357 982.7750
<b>Class I-X</b>	<b>CH0048799156</b>			
Net asset value per unit in CHF		879.26	886.79	894.85
Issue and redemption price per unit in CHF <sup>1</sup>		879.26	886.79	894.85
Number of units outstanding		434 954.2210	484 933.9730	314 373.6360

<sup>1</sup> see Supplementary information

### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class F <sup>1</sup>	CHF	-0.8%	-0.8%	-0.8%
Class I-B <sup>1</sup>	CHF	-0.8%	-0.8%	-0.7%
Class INSTITUTIONAL <sup>1</sup>	CHF	-0.8%	-0.8%	-0.8%
Class I-X <sup>1</sup>	CHF	-0.8%	-0.8%	-0.7%

<sup>1</sup> The sub-fund (in accordance with the Fund Contract) does not have a benchmark, which means that the performance of the fund cannot be compared with a benchmark.

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

For the reporting year, from 01 October 2021 to 30 September 2022, the SNB began to raise rates, lifting the SNB Target Rate from -0.75% to -0.25% in June 2022 (a hike by 50bp), and then again at their September meeting by 75bp, making rates positive, and increasing the Target Rate to +0.50%.

The SNB said the rate hikes were needed to counter the renewed rise in inflationary pressures, and implied that they are willing to intervene in the FX market if required, and let the Swiss Franc strengthen in order to stabilize inflation. Looking ahead, the futures market is anticipating further rate hikes.

The performance of the fund was negative for most of the reporting year, consistent with both the CHF money market yield environment and the performance of defensive money market investments, however that has started to turn positive, as the fund has benefitted from the new positive interest rate environment. The average maturity was around 90 days at the end of the reporting year.

### Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
Switzerland	23.31
France	12.39
Germany	10.02
Netherlands	8.93
Luxembourg	5.88
Sweden	5.11
Canada	4.83
South Korea	4.74
Finland	2.65
Australia	2.42
Others	6.93
<b>Total</b>	<b>87.21</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	85 716 082.08	97 357 892.00
Money market instruments	390 746 410.76	424 264 013.50
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	200 974 888.00	181 765 467.50
Other assets	1 074 273.15	943 515.32
<b>Total fund assets</b>	<b>678 511 653.99</b>	<b>704 330 888.32</b>
Loans	-20 318 014.01	0.00
Other liabilities	-15 443.67	-9 169.31
<b>Net fund assets</b>	<b>658 178 196.31</b>	<b>704 321 719.01</b>

## Statement of income

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
Income	CHF	CHF
Income from bank assets	0.36	0.36
Negative interest	-326 513.75	-199 722.80
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	1 479 315.78	2 217 648.01
Purchase of current net income on issue of units	-751 950.52	-573 393.32
<b>Total income</b>	<b>400 851.87</b>	<b>1 444 532.25</b>
<b>Expenses</b>		
Interest payable	-233 831.85	-305 469.81
Audit expenses	-18 454.40	-18 454.40
Commission remuneration of the Fund Management in accordance with the fund contract Class F	-240.83	-339.43
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-1 306.55	-2 221.09
Commission remuneration of the Fund Management in accordance with the fund contract Class INSTITUTIONAL	-147 686.69	-133 569.86
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-1 819.22	-1 689.25
Payment of current net income on redemption of units	1 380 624.19	595 065.60
<b>Total expenses</b>	<b>977 284.65</b>	<b>133 321.76</b>
<b>Net income</b>	<b>1 378 136.52</b>	<b>1 577 854.01</b>
Realized capital gains and losses <sup>1</sup>	-6 126 175.26	-6 727 148.78
<b>Realized result</b>	<b>-4 748 038.74</b>	<b>-5 149 294.77</b>
Unrealized capital gains and losses	-113 712.31	-182 730.84
<b>Total result</b>	<b>-4 861 751.05</b>	<b>-5 332 025.61</b>

## Allocation of result

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net income of the financial year	1 378 136.52	1 577 854.01
<b>Available for distribution</b>	<b>1 378 136.52</b>	<b>1 577 854.01</b>
Less federal withholding tax <sup>2</sup>	-482 347.78	-552 248.90
Net income retained for reinvestment	-895 788.74	-1 025 605.11
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2021-30.9.2022	1.10.2020-30.9.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	704 321 719.01	613 582 875.36
Paid federal withholding tax	-532 573.73	-908 615.73
Balance of unit movements	-40 749 197.92	96 979 484.99
Total result	-4 861 751.05	-5 332 025.61
<b>Net fund assets at the end of the reporting period</b>	<b>658 178 196.31</b>	<b>704 321 719.01</b>

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

<sup>2</sup> or equalisation payments for unit holders not domiciled in Switzerland according to FTA circular no. 24 Item 2.3.4. 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	7 572.0000	6 907.0000
Units issued	132.0000	1 570.0000
Units redeemed	-3 064.0000	-905.0000
<b>Situation at the end of the period</b>	<b>4 640.0000</b>	<b>7 572.0000</b>
Difference between units issued and units redeemed	-2 932.0000	665.0000
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	5 184.0850	4 895.6080
Units issued	20 564.5630	13 082.5550
Units redeemed	-20 451.9830	-12 794.0780
<b>Situation at the end of the period</b>	<b>5 296.6650</b>	<b>5 184.0850</b>
Difference between units issued and units redeemed	112.5800	288.4770
<b>Class INSTITUTIONAL</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	297 074.0240	357 982.7750
Units issued	321 486.9790	462 782.6540
Units redeemed	-316 972.1450	-523 691.4050
<b>Situation at the end of the period</b>	<b>301 588.8580</b>	<b>297 074.0240</b>
Difference between units issued and units redeemed	4 514.8340	-60 908.7510
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	484 933.9730	314 373.6360
Units issued	385 688.2720	441 849.7140
Units redeemed	-435 668.0240	-271 289.3770
<b>Situation at the end of the period</b>	<b>434 954.2210</b>	<b>484 933.9730</b>
Difference between units issued and units redeemed	-49 979.7520	170 560.3370

## Net income retained for reinvestment (accumulation)

### Class F

Reinvestment on 9.12.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>0.16871</b>
Less federal withholding tax <sup>1</sup>	CHF	-0.05905
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>0.10966</b>

### Class I-B

Reinvestment on 9.12.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>1.708</b>
Less federal withholding tax <sup>1</sup>	CHF	-0.598
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>1.110</b>

### Class INSTITUTIONAL

Reinvestment on 9.12.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>1.616</b>
Less federal withholding tax <sup>1</sup>	CHF	-0.566
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>1.050</b>

### Class I-X

Reinvestment on 9.12.2022

<b>Gross accumulation</b>	<b>CHF</b>	<b>2.024</b>
Less federal withholding tax <sup>1</sup>	CHF	-0.708
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>1.316</b>

<sup>1</sup> or equalisation payments for unit holders not domiciled in Switzerland according to FTA circular no. 24 Item 2.3.4. 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>							
CAISSE DE REFINANCEMENT DE L'HABITAT 1.37500% 13-15.03.23*	CHF	13 795 000		13 795 000	13 814 313	2.04	
EBN BV-REG-S 0.50000% 14-22.09.22*	CHF	16 000 000	16 000 000				
<b>Total CHF</b>					<b>13 814 313</b>	<b>2.04</b>	
<b>Total Notes, fixed rate</b>					<b>13 814 313</b>	<b>2.04</b>	
<b>Notes, zero coupon</b>							
<b>CHF</b>							
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-16.08.23*	CHF	4 325 000		4 325 000	4 277 425	0.63	
<b>Total CHF</b>					<b>4 277 425</b>	<b>0.63</b>	
<b>Total Notes, zero coupon</b>					<b>4 277 425</b>	<b>0.63</b>	
<b>Medium term notes, fixed rate</b>							
<b>CHF</b>							
ABN AMRO BANK NV 0.50000% 15-29.07.22*	CHF	3 535 000	3 535 000				
ABN AMRO BANK NV 1.50000% 12-18.07.23*	CHF	8 270 000		8 270 000	8 285 713	1.22	
BANK OF NOVA SCOTIA/THE 0.30000% 15-16.09.22*	CHF	8 000 000	7 000 000				
BNG BANK NV 1.12500% 12-13.09.22*	CHF	15 435 000	15 435 000				
BNG BANK NV 1.12500% 13-19.04.23*	CHF	7 630 000		7 630 000	7 637 630	1.13	
BNZ INTERNATIONAL FUND LTD/LONDON 0.25000% 15-24.06.22*	CHF	6 960 000	5 800 000	12 760 000			
CAISSE D'AMORTIS DE LA DETTE SOCIALE 2.37500% 11-19.04.23*	CHF	6 240 000		6 240 000	6 281 808	0.93	
CAISSE DE REFINANCEMENT DE L'HABITAT 1.87500% 12-23.05.22*	CHF	7 790 000	9 000 000	16 790 000			
CANADIAN IMPERIAL BANK-REG-S 0.15000% 18-31.07.23*	CHF	7 025 000		7 025 000	6 943 510	1.02	
COMMONWEALTH BANK OF AUSTRALIA 1.62500% 12-02.05.22*	CHF	2 805 000	2 805 000				
COMMONWEALTH BANK OF AUSTRALIA 1.50000% 14-07.02.22*	CHF	17 000 000	17 000 000				
COMPAGNIE DE FINANCEMENT FONCIER 3.00000% 07-07.06.22*	CHF	11 505 000	6 250 000	17 755 000			
COMPAGNIE DE FINANCEMENT FONCIER 2.25000% 10-13.10.21*	CHF	10 500 000		10 500 000			
CORPORACION ANDINA DE FOMENTO 0.15000% 16-24.02.22*	CHF	4 000 000	4 000 000				
COUNCIL OF EUROPE DEVELOPMENT BANK 1.00000% 14-06.03.23*	CHF	2 950 000		2 950 000	2 951 180	0.43	
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 14-08.10.21*	CHF	3 750 000	3 750 000				
EUROPEAN INVESTMENT BANK 2.00000% 10-24.08.22*	CHF	21 750 000	8 750 000	30 500 000			
EXPORT-IMPORT BANK OF KOREA-REG-S 0.25300% 18-06.03.23*	CHF	18 215 000		18 215 000	18 142 140	2.67	
KOMMUNINVEST I SVERIGE AB 1.25000% 12-28.02.22*	CHF	7 810 000	4 300 000	12 110 000			
LANSFORSÄKRINGAR HYPOTEK AB 1.12500% 13-11.04.23*	CHF	9 000 000		9 000 000	8 996 400	1.33	
MUNICIPALITY FINANCE PLC 0.87500% 13-01.02.23*	CHF	6 000 000		6 000 000	6 000 600	0.88	
NATIONAL AUSTRALIA BANK LTD 1.00000% 14-10.12.21*	CHF	5 320 000	5 320 000				
NATIONAL AUSTRALIA BANK LTD 0.35000% 15-05.08.22*	CHF	5 750 000	360 000	6 110 000			
NATIONAL AUSTRALIA BANK LTD 0.25000% 16-19.01.23*	CHF	16 500 000		16 500 000	16 447 200	2.42	
NEDERLANDSE WATERSCHAPSBANK NV 2.37500% 06-27.01.23*	CHF	18 570 000		18 570 000	18 660 993	2.75	
NEDERLANDSE WATERSCHAPSBANK NV 2.62500% 07-07.02.22*	CHF	7 980 000	2 000 000	9 980 000			
NETWORK RAIL INFRASTRUCTURE FINANCE 2.750% 06-06.10.21*	CHF	2 290 000	2 290 000				
OESTERREICHISCHE KONTROLLBANK AG 1.75000% 12-24.05.23*	CHF	5 250 000		5 250 000	5 273 625	0.78	
SOCIETE NATIONALE SNCF SA-REG-S 2.62500% 06-13.12.21*	CHF	2 145 000	2 145 000				
SVENSK EXPORTKREDIT AB 1.25000% 13-17.07.23*	CHF	6 500 000		6 500 000	6 500 000	0.96	
SVENSKA HANDELSBANKEN AB 1.37500% 12-05.10.22*	CHF	19 205 000		19 205 000	19 205 000	2.83	
SWEDBANK HYPOTEK AB 2.50000% 11-03.06.22*	CHF	900 000	900 000				
WESTPAC BANKING CORP 0.50000% 15-02.02.22*	CHF	22 595 000	22 595 000				
WESTPAC SECURITIES NZ LTD/LONDON 0.12500% 17-15.12.22*	CHF	4 820 000		4 820 000	4 809 396	0.71	
<b>Total CHF</b>					<b>136 135 195</b>	<b>20.06</b>	
<b>Total Medium term notes, fixed rate</b>					<b>136 135 195</b>	<b>20.06</b>	
<b>Bonds, fixed rate</b>							
<b>CHF</b>							
OESTERREICHISCHE KONTROLLBANK AG 3.00000% 07-14.06.22*	CHF	2 970 000	6 260 000	9 230 000			
UBS AG/LONDON-REG-S 0.17000% 20-13.05.22*	CHF	2 800 000		2 800 000			
ZUERCHER KANTONALBANK 2.12500% 10-29.06.22*	CHF	7 500 000	7 500 000				
<b>Total CHF</b>						<b>0.00</b>	
<b>Total Bonds, fixed rate</b>						<b>0.00</b>	
<b>Bonds, zero coupon</b>							
<b>CHF</b>							
BASLER KANTONALBANK-REG-S 0.00000% 18-11.04.22*	CHF	3 000 000	3 000 000				
INTL BK FOR RECONSTR & DEVT WORLD BANK 0.00000% 86-26.11.21*	CHF	17 680 000	17 680 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.00000% 16-05.07.22*	CHF	21 315 000	6 290 000	27 605 000			
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.00000% 16-16.05.23*	CHF	2 975 000		2 975 000	2 958 638	0.44	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.00000% 16-14.02.22*	CHF	2 590 000	2 590 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.00000% 17-22.11.22*	CHF	12 570 000		12 570 000	12 559 944	1.85	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 15-25.07.23*	CHF	765 000		765 000	757 274	0.11	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 16-15.12.21*	CHF	8 630 000	8 630 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 16-07.11.22*	CHF	6 500 000		6 500 000	6 496 100	0.96	
ROCHE KAPITALMARKT AG-REG-S 0.00000% 22-25.11.22*	CHF	24 000 000		24 000 000	23 976 000	3.53	
<b>Total CHF</b>					<b>46 747 955</b>	<b>6.89</b>	
<b>Total Bonds, zero coupon</b>					<b>46 747 955</b>	<b>6.89</b>	
<b>Total Securities traded on an exchange</b>					<b>200 974 888</b>	<b>29.62</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 on other regulated markets which are open to the public

### Treasury bills, zero coupon

#### CHF

SWITZERLAND TB 0.00000% 19.05.22-18.08.22*	CHF	1 000 000	1 000 000				
SWITZERLAND-REG-S TB 0.00000% 22-21.07.22*	CHF	9 500 000	9 500 000				
<b>Total CHF</b>						<b>0.00</b>	

### Total Treasury bills, zero coupon

0.00

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

0.00

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

### Euro Commercial Papers, zero coupon

#### CHF

BANQUE FEDEVE DU CREDIT ECP-REG-S 0.00000% 28.09.22-28.04.23**	CHF	13 000 000	13 000 000		12 927 704	1.91	
BAYERISCHE LANDESBANK ECP 0.00000% 03.06.22-05.09.22**	CHF	14 000 000	14 000 000				
<b>Total CHF</b>					<b>12 927 704</b>	<b>1.91</b>	

### Total Euro Commercial Papers, zero coupon

12 927 704

1.91

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

12 927 704

1.91

## Instruments similar to securities

### Euro Certificates of Deposit, zero coupon

#### CHF

BARCLAYS BANK PLC ECD 0.00000% 03.08.21-30.11.21**	CHF	14 500 000	14 500 000				
BARCLAYS BANK PLC ECD 0.00000% 03.11.21-03.02.22**	CHF		12 000 000				
BARCLAYS BANK PLC ECD 0.00000% 07.02.22-09.05.22**	CHF		13 000 000				
BASLER KANTONALBANK ECD 0.00000% 09.05.22-12.08.22**	CHF		23 000 000				
COMMONWEALTH BK OF AUSTRALIA ECD 0.00000% 16.11.20-10.11.21**	CHF	25 000 000	25 000 000				
CREDIT AGRICOLE SA ECD 0.00000% 15.02.22-03.06.22**	CHF		13 500 000				
CREDIT AGRICOLE SA LONDON ECD 0.00000% 14.10.21-14.02.22**	CHF		12 000 000				
DNB BANK ASA ECD 0.00000% 01.12.21-01.09.22**	CHF		20 500 000				
GOLDMAN SACHS INTL BANK-REG-S ECD 0.00000% 14.10.21-14.07.22**	CHF		12 000 000				
JYSKE BANK A/S ECD 0.00000% 08.11.21-08.12.21**	CHF		12 000 000				
MIZUHO BANK LONDON ECD 0.00000% 09.09.22-09.11.22**	CHF		11 000 000	11 000 000	10 996 694	1.62	
MIZUHO BANK LTD/LONDON ECD 0.00000% 29.11.21-31.05.22**	CHF		23 500 000	23 500 000			
MIZUHO BANK LTD/LONDON ECD 0.00000% 31.05.22-07.09.22**	CHF		13 000 000				
ROYAL BANK OF CANADA/LONDON ECD 0.00000% 21.04.21-21.10.21**	CHF	23 000 000	23 000 000				
ROYAL BANK OF CANADA ECD 0.00000% 10.11.21-10.05.22**	CHF		17 000 000				
RYL BK CANADA(LON) ECD 0.00000% 10.05.22-09.05.23**	CHF		15 000 000	15 000 000	14 905 362	2.20	
TORONTO DOMINION BANK ECD 0.00000% 25.05.21-24.05.22**	CHF	13 000 000	13 000 000				
TORONTO-DOMINION BANK ECD 0.00000% 27.09.22-27.03.23**	CHF		11 000 000	11 000 000	10 952 829	1.61	
<b>Total CHF</b>					<b>36 854 884</b>	<b>5.43</b>	

### Total Euro Certificates of Deposit, zero coupon

36 854 884

5.43

### Euro Commercial Papers, zero coupon

#### CHF

AGENCE CENTRALE ORG SS-REG-S ECP 0.00000% 17.09.21-17.03.22**	CHF	22 000 000	22 000 000				
AGENCE CENTRALE ORG SS ECP 0.00000% 05.01.22-07.02.22**	CHF		5 000 000				
AGENCE CENTRALE ORG SS ECP 0.00000% 22.03.22-22.06.22**	CHF		31 000 000				
AGENCE CENTRALE ORGANIS-REG-S ECP 0.00000% 07.02.22-17.03.22**	CHF		5 000 000				
AGENCE CENTRALE ORGANISMES S ECP 0.00000% 24.08.22-24.10.22**	CHF		18 000 000	18 000 000	18 000 360	2.65	
BANQUE ET CAISSE D'EPARGNE ECP 0.00000% 07.03.22-08.08.22**	CHF		39 000 000	39 000 000			
BANQUE ET CAISSE D'EPARGNE ECP 0.00000% 15.08.22-15.03.23**	CHF		20 000 000	20 000 000	19 925 522	2.94	
BANQUE FEDERATIVE DU CRED MUT ECP 0.00000% 24.06.21-25.10.21**	CHF	12 000 000	12 000 000				
BANQUE FEDERATIVE DU CREDIT M ECP 0.00000% 06.04.22-11.07.22**	CHF		14 500 000	14 500 000			
BAYERISCHE LANDESBANK ECP 0.00000% 03.03.22-03.06.22**	CHF		13 000 000				
BERLIN HYP AG ECP 0.00000% 21.06.21-06.01.22**	CHF	13 000 000	13 000 000				
BERLIN HYP AG ECP 0.00000% 06.01.2022-06.10.2022**	CHF		13 000 000	13 000 000	12 999 647	1.92	
BQE FEDERATIVE DU CRED MUTUEL ECP 0.00000% 26.10.21-04.04.22**	CHF		12 000 000				
BRED BANQUE POPULAIRE ECP 0.00000% 30.04.21-01.11.21**	CHF	13 500 000	13 500 000				
BRED BANQUE POPULAIRE ECP 0.00000% 01.11.21-01.03.22**	CHF		12 000 000				
BRED BANQUE POPULAIRE ECP 0.00000% 01.03.22-01.06.22**	CHF		12 000 000				
BRED BANQUE POPULAIRE ECP 0.00000% 01.06.22-01.12.22**	CHF		14 000 000	14 000 000	13 996 391	2.06	
COOPERATIVE RABOBANK-REG-S ECP 0.00000% 08.08.22-08.11.22**	CHF		12 000 000	12 000 000	11 997 777	1.77	
CREDIT AGRICOLE CIB/LONDON ECP 0.00000% 07.06.21-07.10.21**	CHF	7 500 000	7 500 000				
DNB BANK ASA ECP 0.00000% 25.05.21-01.12.21**	CHF	13 000 000	13 000 000				
DNB BANK ASA ECP 0.00000% 10.03.22-12.09.22**	CHF		10 000 000				
DNB BANK ASA ECP 0.00000% 27.09.22-27.03.23**	CHF		11 000 000	11 000 000	10 957 344	1.61	
DZ BANK DT ZENTRAL-GEN-REG-S ECP 0.00000% 15.11.21-16.05.22**	CHF		14 000 000	14 000 000			
DZ PRIVATBANK SA ECP 0.00000% 22.08.22-22.02.23**	CHF		16 000 000	16 000 000	15 956 368	2.35	
DZ PRIVATBANK SA ECP 0.00000% 19.09.22-22.02.23**	CHF		4 000 000	4 000 000	3 989 092	0.59	
DZ PRIVATBANK SA-REG-S ECP 0.00000% 16.11.20-15.11.21**	CHF	11 500 000	11 500 000				
DZ PRIVATBANK SA-REG-S ECP 0.00000% 17.09.21-15.11.21**	CHF	12 000 000	12 000 000				
DZ PRIVATBANK SA-REG-S ECP 0.00000% 22.11.21-22.08.22**	CHF		10 000 000	10 000 000			
ING BANK NV ECP 0.00000% 07.02.22-07.06.22**	CHF		13 000 000	13 000 000			
ING BANK NV-REG-S ECP 0.00000% 07.06.22-07.10.22**	CHF		14 000 000	14 000 000	14 000 840	2.06	
JYSKE BANK A/S ECP 0.00000% 07.09.21-08.11.21**	CHF	13 000 000	13 000 000				
JYSKE BANK A/S ECP 0.00000% 18.07.22-18.10.22**	CHF		12 000 000	12 000 000	11 999 024	1.77	
JYSKE BANK ECP 0.00000% 25.02.22-27.06.22**	CHF		12 000 000	12 000 000			
JYSKE BANK ECP 0.00000% 01.03.22-01.06.22**	CHF		2 000 000	2 000 000			
KOREA DEVELOPMENT BANK LONDON ECP 0.00000% 10.11.21-10.05.22**	CHF		17 000 000	17 000 000			
KOREA DEVELOPMENT BANK ECP 0.00000% 10.05.22-10.11.22**	CHF		14 000 000	14 000 000	13 999 860	2.06	
KREDITANSTALT FUER WIEDERAUF ECP 0.00000% 11.03.22-11.04.22**	CHF		25 000 000	25 000 000			
KREDITANSTALT FUER WIEDERAUF ECP 0.00000% 24.06.22-24.08.22**	CHF		22 000 000	22 000 000			
LA BANQUE POSTALE ECP 0.00000% 24.06.21-15.10.21**	CHF	12 000 000	12 000 000				
LA BANQUE POSTALE ECP 0.00000% 27.09.22-27.01.23**	CHF		11 000 000	11 000 000	11 028 765	1.63	
LANDESBANK HESSEN ECP 0.00000% 03.05.22-03.11.22**	CHF		15 000 000	15 000 000	14 998 341	2.21	
LANDESKREDITBANK B-WUERTT-REG-S 0.00000% 07.09.21-07.03.22**	CHF	28 000 000	28 000 000				
LANDWIRTSCHAFT RENTEN-REG-S ECP 0.00000% 12.09.22-12.10.22**	CHF		20 000 000	20 000 000	20 000 986	2.95	
LANDWIRTSCHAFTLICHE RENTENBAN ECP 0.00000% 20.10.21-22.11.21**	CHF		14 000 000				
LANSFORSKRINGAR BANK AB ECP 0.00000% 28.04.21-28.10.21**	CHF	13 000 000	13 000 000				
LANSFORSKRINGAR BANK AB ECP 0.00000% 28.10.21-03.05.22**	CHF		12 000 000	12 000 000			

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
LMA SA ECP 0.00000% 01.09.22-04.10.22**	CHF	8 000 000		8 000 000	8 000 240	1.18	
NRW BANK REG-S ECP 0.00000% 29.09.22-28.02.23**	CHF	20 000 000		20 000 000	19 974 466	2.94	
OP CORPORATE BANK PLC ECP 0.00000% 02.07.21-01.07.22**	CHF	22 000 000	22 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 24.08.22-24.02.23**	CHF	12 000 000		12 000 000	11 971 025	1.76	
RABOBANK NEDERLAND NV-REG-S ECP 0.00000% 16.09.21-16.06.22**	CHF	22 000 000	22 000 000				
REGIE AUTONOME DES TRANSPORTS ECP 0.00000% 15.06.21-17.11.21**	CHF	13 000 000	13 000 000				
<b>Total CHF</b>					<b>233 796 048</b>	<b>34.46</b>	
<b>Total Euro Commercial Papers, zero coupon</b>					<b>233 796 048</b>	<b>34.46</b>	
<b>Treasury bills, zero coupon</b>							
<b>CHF</b>							
SWITZERLAND T-BILL-REG-S 0.00000% 10.03.22-09.06.22**	CHF	17 000 000	17 000 000				
SWITZERLAND T-BILL-REG-S 21.07.22-20.10.22**	CHF	10 500 000		10 500 000	10 498 693	1.55	
SWITZERLAND TB 0.00000% 05.08.21-04.11.21**	CHF	25 000 000	25 000 000				
SWITZERLAND TB 0.00000% 07.10.21-06.01.22**	CHF	15 500 000	15 500 000				
SWITZERLAND TB 0.00000% 21.10.21-20.01.22**	CHF	4 000 000	4 000 000				
SWITZERLAND TB 0.00000% 09.12.21-10.03.22**	CHF	12 000 000	12 000 000				
SWITZERLAND TB 0.00000% 27.01.22-28.04.22**	CHF	5 000 000	5 000 000				
SWITZERLAND TB 0.00000% 24.02.22-27.05.22**	CHF	5 500 000	5 500 000				
SWITZERLAND TB 0.00000% 12.05.22-10.11.22**	CHF	4 800 000		4 800 000	4 798 373	0.71	
SWITZERLAND TB 0.00000% 09.06.22-08.09.22**	CHF	13 000 000	13 000 000				
SWITZERLAND TB 0.00000% 18.08.22-17.11.22**	CHF	15 000 000		15 000 000	14 993 952	2.21	
SWITZERLAND TB REG-S 0.00000% 22-03.11.22**	CHF	3 000 000		3 000 000	2 999 175	0.44	
SWITZERLAND TB-REG-S 0.00000% 08.07.21-07.10.21**	CHF	25 000 000	25 000 000				
SWITZERLAND TB-REG-S 0.00000% 21-21.10.21**	CHF	15 000 000	15 000 000				
SWITZERLAND TB-REG-S 0.00000% 03.02.22-05.05.22**	CHF	25 000 000	25 000 000				
SWITZERLAND TB-REG-S 0.00000% 17.02.22-19.05.22**	CHF	6 000 000	6 000 000				
SWITZERLAND TB-REG-S 0.00000% 17.03.22-16.06.22**	CHF	25 000 000	25 000 000				
SWITZERLAND TB-REG-S 0.00000% 05.05.22-04.08.22**	CHF	1 700 000	1 700 000				
SWITZERLAND TB-REG-S 0.00000% 16.06.22-15.09.22**	CHF	13 500 000	13 500 000				
SWITZERLAND TB-REG-S 0.00000% 14.07.22-13.10.22**	CHF	7 000 000		7 000 000	6 999 510	1.03	
SWITZERLAND TB-REG-S 0.00000% 08.09.22-08.12.22**	CHF	12 000 000		12 000 000	11 990 258	1.77	
SWITZERLAND TB-REG-S 0.00000% 15.09.22-15.12.22**	CHF	16 000 000		16 000 000	15 985 613	2.36	
SWITZERLAND-REG-S TB 0.00000% 29.07.21-28.10.21**	CHF	29 500 000	29 500 000				
SWITZERLAND-REG-S TB 0.00000% 09.09.21-09.12.21**	CHF	10 000 000	10 000 000				
SWITZERLAND-REG-S TB 0.00000% 28.10.21-27.01.22**	CHF	11 500 000	11 500 000				
SWITZERLAND-REG-S TB 0.00000% 04.11.21-03.02.22**	CHF	25 000 000	25 000 000				
SWITZERLAND-REG-S TB 0.00000% 25.11.21-24.02.22**	CHF	12 000 000	12 000 000				
SWITZERLAND-REG-S TB 0.00000% 16.12.21-17.03.22**	CHF	6 000 000	6 000 000				
SWITZERLAND-REG-S TB 0.00000% 29.09.22-30.03.23**	CHF	19 000 000		19 000 000	18 916 400	2.79	
<b>Total CHF</b>					<b>87 181 975</b>	<b>12.85</b>	
<b>Total Treasury bills, zero coupon</b>					<b>87 181 975</b>	<b>12.85</b>	
<b>Domestic Certificates of Deposits, zero coupon</b>							
<b>CHF</b>							
BASLER KANTONALBANK CD 0.00000% 02.02.22-13.04.22**	CHF	16 000 000	16 000 000				
BASLER KANTONALBANK CD 0.00000% 12.08.22-14.11.22**	CHF	20 000 000		20 000 000	19 985 800	2.95	
ZUERCHER KANTONALBANK CD 0.00000% 28.05.21-29.11.21**	CHF	26 000 000	26 000 000				
ZUERCHER KANTONALBANK CD 0.00000% 29.11.21-01.06.22**	CHF	25 000 000	25 000 000				
ZUERCHER KANTONALBANK CD 0.00000% 01.06.22-01.09.22**	CHF	19 000 000	19 000 000				
<b>Total CHF</b>					<b>19 985 800</b>	<b>2.95</b>	
<b>Total Domestic Certificates of Deposits, zero coupon</b>					<b>19 985 800</b>	<b>2.95</b>	
<b>Total Instruments similar to securities</b>					<b>377 818 707</b>	<b>55.68</b>	
<b>Total securities and similar instruments</b> (thereof in lending)					<b>591 721 299</b>	<b>87.21</b> (0.00)	
Bank deposits at sight					85 716 082	12.63	
Other assets					1 074 273	0.16	
<b>Total fund assets</b>					<b>678 511 654</b>	<b>100.00</b>	
Short-term bank liabilities					-20 318 014		
Other liabilities					-15 444		
<b>Net fund assets</b>					<b>658 178 196</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					200 974 888	29.62	
Investments valuation based on market-observed parameters					390 746 411	57.59	
Investments valued with suitable valuation models taking account of the current market circumstances					–	–	
<b>Total</b>					<b>591 721 299</b>	<b>87.21</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. 35ff CISO-FINMA

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

### Securities Lending

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

### Repurchase agreements

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

### Remuneration of the Fund Management

Flat fee

- Actual flat fee:
    - Class F 0.05% p.a.;
    - Class I-B 0.035% p.a.;
    - Class INSTITUTIONAL 0.05% p.a.;
    - Class I-X 0.00% p.a.;
  - Maximum flat fee as specified in the fund contract:
    - Class F 0.30% p.a.;
    - Class I-B 0.07% p.a.;
    - Class INSTITUTIONAL 0.28% p.a.;
    - Class I-X 0.00% p.a.;
- based on the average net fund assets.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS’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 0.05%
- Class I-B 0.04%
- Class INSTITUTIONAL 0.05%
- Class I-X 0.00%

### Issue and redemption price

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

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

See in the appendix of the supplementary information.

# Appendix to Supplementary information

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

### *Valuation of the sub-fund's assets*

1. Each sub-fund's net asset value (valuation net asset value) and the proportions of the individual classes (percentages) shall be calculated in the currency units of the respective sub-fund at market value as of the close of the financial year and for each day on which units are issued or redeemed. The individual sub-fund's assets are not calculated on days when the stock exchanges or markets in the sub-fund's main investment countries are closed (e.g. bank and stock exchange holidays). However, the fund management company may also calculate the net asset value of a unit ("non-tradable net asset value") on days on which no units are issued or redeemed (cf. 5.2 of the prospectus). Such non-tradable NAVs may be published, but may only be used for the calculation of performance statistics or commissions. Under no circumstances may they be used as a basis for subscription or redemption orders.
2. Investments listed on a stock exchange or traded on another regulated market open to the public are 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 investment schemes are valued using their redemption price or net asset value. If they are listed on a stock exchange or regularly traded on 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 respective interest rate curve. The valuation based on the yield curve comprises the two components of interest rate and spread. The following principles are applied: For each money market instrument, the next rates of interest in respect of the residual term are intrapolated. The rate of interest thus established is converted into a market rate, adding a spread which reflects the creditworthiness of the underlying borrower. 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 significant changes in market conditions or the credit rating, the valuation basis for bank deposits on demand is adjusted in line with the new conditions.
6. Derivative financial instruments traded on a stock market or on any other regulated market open to the public, are valued at the current prices paid on the main market. Derivative financial instruments which are not traded on a stock market or on any other regulated market open to the public (OTC derivatives), are valued at the price which would likely be obtained through careful sale at the time of the estimation. In this case, the fund management uses appropriate and approved evaluation models and principles to determine the current market value.
7. The percentages of the market value of a sub-fund's net assets (sub-funds assets less liabilities) which are to be attributed to the respective unit classes are determined for the first time with the initial issue of multiple unit classes (if they are issued simultaneously) or the initial issue of an additional unit class, on the basis of the inflows to the sub-fund for each unit class. The percentage will be recalculated in any of the following events:
  - a) upon the issue and redemption of units;
  - b) on the cut-off date for distributions, provided (i) such distributions accrue only to individual unit classes (distribution classes) or provided (ii) the distributions of various unit classes as a percentage of the respective net asset value differ, or provided (iii) different commission or cost charges accrue on the distributions of various unit classes as a percentage of the distribution;
  - c) for the calculation of the net asset value, in the context of the allocation of liabilities (including costs and commissions which are due or have accrued) to the various unit classes, provided the liabilities of the various unit classes vary as percentages of their respective net asset values, namely if (i) different commission rates are applied for the different unit classes or if (ii) class-specific cost charges arise;
  - d) for the calculation of net asset value, in terms of the allocation of income or investment income to the various unit classes, provided the income or investment income accrues from transactions which were carried out in the interest of one unit class or in the interest of several unit classes, but not in proportion to their share of net fund assets.



#### *Calculation of the net asset value*

The net asset value of a unit of a sub-fund class represents the percentage of the unit class concerned in the market value of a sub-fund's assets, less all the liabilities of this sub-fund allocated to the respective unit class, divided by the number of units of the relevant class in circulation. This is rounded to the smallest unit of the accounting currency of the individual sub-fund.

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