

Semi-Annual Report 2021/2022

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

Unaudited semi-annual report as of 31 March 2022

UBS (CH) Money Market Fund – EUR

UBS (CH) Money Market Fund – USD

UBS (CH) Money Market Fund – CHF



Unaudited semi-annual report as of 31 March 2022

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UBS (CH) Money Market Fund – USD	11	F/ INSTITUTIONAL/ PREFERRED/ PREMIER/ I-X/ K-1/ P/ Q/ CH0351550774 CH0140909315 CH0140909323 CH0140909331 CH0140909372 CH0140909364 CH0140909356 CH0347660265
UBS (CH) Money Market Fund – CHF	19	F/ I-B/ INSTITUTIONAL/ I-X/ CH0106627877 CH0048799131 CH0048799099 CH0048799156

Sales restrictions

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

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

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

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

Francesca Gigli Pym

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

André Valente

Managing Director

Managing Director and Delegate of the Board of Directors

Eugène Del Cioppo

Managing Director

Deputy Managing Director and Head of Products
White Labelling Solutions

Urs Fäs

Managing Director

Head of Real Estate Funds

Christel Müller

Executive Director

Head of Corporate Governance & Change Management

Georg Pfister

Managing Director

Head of Process, Platform, Systems & Head of Finance, HR

Thomas Reisser

Executive Director

Head of Compliance

Beat Schmidlin

Executive Director

Head of Legal Services

Custodian bank

UBS Switzerland AG, Zurich

Auditors

Ernst & Young Ltd, Basel

Delegation of investment decisions

UBS Asset Management Switzerland AG, Zurich

Delegation 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 delegated duties are carried out in Switzerland.

Paying agents

UBS Switzerland AG, Zurich
and its branches in Switzerland

UBS (CH) Money Market Fund – EUR

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2022	30.9.2021	30.9.2020
Net fund assets in EUR		97 870 325.86	84 938 625.73 ¹	38 644 521.21
Class I-B	CH0140909257			
Net asset value per unit in EUR		992.85	997.21	N/A
Issue and redemption price per unit in EUR ²		992.85	997.21	N/A
Number of units outstanding		2 000.0000	5 006.1950	N/A
Class INSTITUTIONAL	CH0140909224			
Net asset value per unit in EUR		975.41	980.36	988.77
Issue and redemption price per unit in EUR ²		975.41	980.36	988.77
Number of units outstanding		27 365.3340	30 705.3340	10 115.3030
Class I-X	CH0140909299			
Net asset value per unit in EUR		942.02	946.73	954.50
Issue and redemption price per unit in EUR ²		942.02	946.73	954.50
Number of units outstanding		73 451.1750	52 648.7680	30 008.1690

¹ Initial subscription: 13.4.2021

² see Supplementary information

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
France	24.73
Germany	10.54
Netherlands	9.87
Finland	7.67
Supranationals	6.97
Switzerland	6.13
Norway	4.10
Sweden	4.09
Canada	4.09
Japan	4.09
Others	8.72
Total	91.00

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

Statement of assets

	31.3.2022	30.9.2021
Market values	EUR	EUR
Bank deposits		
– at sight	8 620 150.69	4 191 504.21
Money market instruments	65 177 181.92	43 578 721.55
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	23 884 245.60	37 186 972.69
Other assets	190 031.02	484 534.05
Total fund assets	97 871 609.23	85 441 732.50
Loans	0.00	-502 380.03
Other liabilities	-1 283.37	-726.74
Net fund assets	97 870 325.86	84 938 625.73

Statement of income

	1.10.2021-31.3.2022	1.10.2020-30.9.2021
Income	EUR	EUR
Negative interest	-13 144.70	-25 047.09
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	304 714.44	363 233.18
Purchase of current net income on issue of units	32 636.05	100 609.85
Total income	324 205.79	438 795.94
Expenses		
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	-571.67	-366.25
Commission remuneration of the Fund Management in accordance with the fund contract Class INSTITUTIONAL	-7 093.84	-12 476.68
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-998.00	-1 588.02
Payment of current net income on redemption of units	-46 076.67	-19 194.65
Total expenses	-67 324.77	-46 268.34
Net income	256 881.02	392 527.60
Realized capital gains and losses ¹	-644 131.08	-498 906.63
Realized result	-387 250.06	-106 379.03
Unrealized capital gains and losses	38 114.62	-195 141.24
Total result	-349 135.44	-301 520.27

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

Changes in net fund assets

	1.10.2021-31.3.2022	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	13 480 633.42	46 706 536.12
Total result	-349 135.44	-301 520.27
Net fund assets at the end of the reporting period	97 870 325.86	84 938 625.73

Development of the outstanding units

	1.10.2021-31.3.2022	1.10.2020-30.9.2021
Class I-B	Number	Number
Situation at the beginning of the financial year	5 006.1950	0.0000
Units issued	0.0000	5 006.1950
Units redeemed	-3 006.1950	0.0000
Situation at the end of the period	2 000.0000	5 006.1950
Difference between units issued and units redeemed	-3 006.1950	5 006.1950
Class INSTITUTIONAL	Number	Number
Situation at the beginning of the financial year	30 705.3340	10 115.3030
Units issued	320.0000	70 439.8160
Units redeemed	-3 660.0000	-49 849.7850
Situation at the end of the period	27 365.3340	30 705.3340
Difference between units issued and units redeemed	-3 340.0000	20 590.0310
Class I-X	Number	Number
Situation at the beginning of the financial year	52 648.7680	30 008.1690
Units issued	49 423.4070	46 376.7080
Units redeemed	-28 621.0000	-23 736.1090
Situation at the end of the period	73 451.1750	52 648.7680
Difference between units issued and units redeemed	20 802.4070	22 640.5990

Inventory of Fund assets

Security	30.9.2021 Quantity/ Nominal	Purchases ¹	Sales ²	31.3.2022 Quantity/ Nominal	Market value ³ in EUR	in % ³	Thereof in lending Quantity/Nominal
Securities traded on an exchange							
Medium term notes, fixed rate							
EUR							
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	2 000 000	2 003 120	2.05	
ABN AMRO BANK NV-REG-S 0.25000% 18-03.12.21*	EUR	2 700 000	900 000	3 600 000			
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.37500% 17-13.01.22*	EUR	400 000	1 200 000	1 600 000			
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.50000% 18-16.11.22*	EUR		300 000	300 000	301 441	0.31	
BMW FINANCE NV-REG-S 1.00000% 16-15.02.22*	EUR		600 000	600 000			
BNG BANK NV-REG-S 2.25000% 12-30.08.22*	EUR	4 200 000		4 200 000	4 246 099	4.34	
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	3 500 000			
BNP PARIBAS SA 2.87500% 12-24.10.22*	EUR		3 100 000	3 100 000	3 154 647	3.22	
CAISSE D'AMORTIS DE LA DETTE SOCIALE 2.50000% 12-25.10.22*	EUR		1 100 000	1 100 000	1 117 303	1.14	
CREDIT AGRICOLE SA LONDON-REG-S 0.87500% 15-19.01.22*	EUR	1 700 000	1 700 000				
DNB BANK ASA 4.25000% 12-18.01.22*	EUR	600 000	3 100 000	3 700 000			
EUROPEAN INVESTMENT BANK 2.25000% 12-14.10.22*	EUR		2 700 000	1 900 000	800 000	811 464	0.83
ING BANK NV 4.50000% 12-21.02.22*	EUR	1 400 000	2 500 000	3 900 000			
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		2 500 000	2 500 000	2 527 035	2.58	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.87500% 15-20.01.22*	EUR	2 500 000	1 700 000	4 200 000			
NORDRHEIN-WESTFALEN, STATE OF-REG-S 0.37500% 15-19.10.21*	EUR	1 010 000		1 010 000			
OP CORPORATE BANK PLC-REG-S 0.75000% 15-03.03.22*	EUR	1 200 000	500 000	1 700 000			
RABOBANK INTERNATIONAL 4.00000% 12-11.01.22*	EUR	2 300 000	1 700 000	4 000 000			
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		2 400 000	2 400 000	2 411 736	2.46	
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			
WESTPAC BANKING CORP-REG-S 0.25000% 16-17.01.22*	EUR		800 000	800 000			
Total EUR					16 572 845	16.93	
Total Medium term notes, fixed rate					16 572 845	16.93	
Medium term notes, zero coupon							
EUR							
SOCIETE GENERALE SA-REG-S 0.00000% 19-27.05.22*	EUR	3 800 000	800 000	3 000 000	3 001 104	3.07	
Total EUR					3 001 104	3.07	
Total Medium term notes, zero coupon					3 001 104	3.07	
Medium term notes, floating rate							
EUR							
BANK OF NOVA SCOTIA-REG-S 3M EURIBOR+60BP 17-05.10.22*	EUR	1 000 000		1 000 000	1 001 980	1.02	
Total EUR					1 001 980	1.02	
Total Medium term notes, floating rate					1 001 980	1.02	
Bonds, fixed rate							
EUR							
CAISSE D'AMORTIS DE LA DETTE SOCIALE 4.37500% 06-25.10.21*	EUR	3 800 000	3 800 000				
KREDITANSTALT FUER WIEDERAUFBAU 0.62500% 15-04.07.22*	EUR	1 700 000	3 700 000	2 500 000	2 908 149	2.97	
PROCTER & GAMBLE CO 2.00000% 13-05.11.21*	EUR		600 000	600 000			
Total EUR					2 908 149	2.97	
Total Bonds, fixed rate					2 908 149	2.97	
Bonds, zero coupon							
EUR							
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	3 000 000	400 168	0.41	
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% 17-14.01.22*	EUR		1 450 000	1 450 000			
Total EUR					400 168	0.41	
Total Bonds, zero coupon					400 168	0.41	
Total Securities traded on an exchange					23 884 246	24.40	

Instruments similar to securities

Euro Certificates of Deposit, zero coupon							
EUR							
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	1 001 448	1.02	
MUFG BANK LTD/LONDON ECD 0.00000% 28.03.22-28.06.22**	EUR	2 000 000		2 000 000	2 002 306	2.05	
NATIONAL AUSTRALIA BK LONDON ECD 0.00000% 06.12.21-06.06.22**	EUR	1 000 000		1 000 000	1 000 957	1.02	
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	2 003 535	2.05	
SUMITOMO MITSUI BANKING CORP ECD 0.00000% 22.11.21-23.05.22**	EUR		2 000 000	2 000 000	2 001 577	2.05	
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	1 000 000	1 000 000	1 000 144	1.02	
ZUERCHER KANTONALBANK CD 0.00000% 15.03.22-15.06.22**	EUR	3 000 000	3 000 000	3 000 000	3 003 841	3.07	
Total EUR					12 013 808	12.28	
Total Euro Certificates of Deposit, zero coupon					12 013 808	12.28	

Security	30.9.2021 Quantity/ Nominal	Purchases ¹	Sales ²	31.3.2022 Quantity/ Nominal	Market value ³ in EUR	in % ³	Thereof in lending Quantity/Nominal
Euro Commercial Papers, zero coupon							
EUR							
AGENCE CENTRALE ORG SS ECP 0.00000% 25.08.21-25.11.21**	EUR	2 000 000	2 000 000				
AGENCE CENTRALE ORGANISME SEC ECP 0.00000% 01.02.22-02.05.22**	EUR		2 000 000	2 000 000	2 001 032	2.04	
ALLIANZ SE CP 0.00000% 29.03.22-29.09.22**	EUR		1 000 000	1 000 000	1 001 509	1.02	
ALLIANZ SE ECP 0.00000% 03.03.22-03.06.22**	EUR		1 000 000	1 000 000	1 000 850	1.02	
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	2 001 619	2.05	
ANZ BANK (NZ)-REG-S ECP 0.00000% 09.12.21-11.07.22**	EUR		1 000 000	1 000 000	1 000 490	1.02	
BANQUE FED DU CREDI MUT-REG-S ECP 0.00000% 03.03.22-07.06.22**	EUR		1 000 000	1 000 000	1 000 897	1.02	
BPCE SA ECP 0.00000% 22.10.21-04.03.22**	EUR		3 000 000				
BPCE SA ECP 0.00000% 17.11.21-01.07.22**	EUR		1 000 000	1 000 000	1 001 137	1.02	
BPCE SA ECP 0.00000% 03.12.21-03.06.22**	EUR		2 000 000	2 000 000	2 001 702	2.05	
CLEARSTREAM BANKING ECP 0.00000% 14.01.22-14.07.22**	EUR		1 000 000	1 000 000	1 001 185	1.02	
CLEARSTREAM INTERNATIONAL SA ECP 0.00000% 13.10.21-14.01.22**	EUR		2 000 000	2 000 000			
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	4 000 000	4 012 267	4.10	
EUROFIMA ECP 0.00000% 17.02.22-17.06.22**	EUR		3 000 000	3 000 000	3 003 180	3.07	
EUROPEAN INVESTMENT BK-REG-S ECP 0.00000% 28.09.21-28.06.22**	EUR	3 000 000		3 000 000	3 003 458	3.07	
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			
LA BANQUE POSTALE ECP 0.00000% 25.10.21-25.11.21**	EUR		2 000 000	2 000 000			
LA BANQUE POSTALE ECP 0.00000% 25.11.21-25.05.22**	EUR		3 000 000		3 002 256	3.07	
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	2 000 123	2.04	
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	2 500 275	2.55	
NORDEA BANK ABP-REG-S ECP 0.00000% 22.10.21-03.05.22**	EUR		1 000 000	1 000 000	1 000 518	1.02	
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	1 000 850	1.02	
OP CORPORATE BANK PLC ECP 0.00000% 19.10.21-19.07.22**	EUR		500 000	500 000	500 671	0.51	
OP CORPORATE BANK PLC ECP 0.00000% 04.11.21-04.05.22**	EUR		1 000 000	1 000 000	1 000 534	1.02	
OP CORPORATE BANK PLC ECP 0.00000% 29.11.21-30.08.22**	EUR		1 000 000	1 000 000	1 001 570	1.02	
OP CORPORATE BANK PLC ECP 0.00000% 03.03.22-03.06.22**	EUR		500 000	500 000	500 470	0.51	
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	4 003 696	4.09	
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			
SVENSKA HANDELSBANKEN ECP 0.00000% 30.07.21-29.07.22**	EUR	1 000 000		1 000 000	1 001 630	1.02	
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	3 005 599	3.07	
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	1 001 809	1.02	
TORONTO DOMINION BANK ECP 0.00000% 20.09.21-20.06.22**	EUR	1 000 000		1 000 000	1 001 418	1.02	
Total EUR					44 550 745	45.52	
Total Euro Commercial Papers, zero coupon					44 550 745	45.52	
Treasury bills, zero coupon							
EUR							
FRANCE TREASURY BILL TB 0.00000% 29.09.21-09.03.22**	EUR		10 600 000	10 600 000			
FRANCE, REPUBLIC OF-BTF-REG-S TB 0.00000% 23.02.22-25.05.22**	EUR		1 600 000	1 600 000	1 601 324	1.64	
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		7 000 000	5 000 000	2 006 063	2.05	
Total EUR					3 607 386	3.69	
Total Treasury bills, zero coupon					3 607 386	3.69	
Domestic Commercial Papers, Zero Coupon							
EUR							
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 FED DU CREDIT MUTUEL CP 0.00000% 24.02.22-31.05.22**	EUR		2 000 000	2 000 000	2 001 635	2.05	
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	2 001 855	2.05	
L'OREAL SA CP 0.00000% 13.12.21-14.11.22**	EUR		1 000 000	1 000 000	1 001 753	1.03	
SOCIETE GENERALE SA CP 0.00000% 12.01.21-14.01.22**	EUR	2 000 000		2 000 000			
Total EUR					5 005 244	5.12	
Total Domestic Commercial Papers, Zero Coupon					5 005 244	5.12	
Total Instruments similar to securities					65 177 182	66.60	
Total securities and similar instruments (thereof in lending)					89 061 428	91.00 (0.00)	
Bank deposits at sight					8 620 151	8.81	
Other assets					190 030	0.19	
Total fund assets					97 871 609	100.00	
Other liabilities					-1 283		
Net fund assets					97 870 326		

Valuation categories	Market value as of 31.3.2022	in % of the total fund assets ³
Investments valued at prices paid on the main market	23 884 246	24.40
Investments valuation based on market-observed parameters	65 177 182	66.60
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
Total	89 061 428	91.00

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

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

³ Divergences in the totals may be attributed to rounding differences

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

** valuation based on market-observed parameters

Supplementary information

Derivative financial instruments

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

Securities Lending

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

Repurchase agreements

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

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 INSTITUTIONAL	0.06%
– Class I-X	0.02%

TER annualized:

– Class I-B	0.05%
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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".

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.

UBS (CH) Money Market Fund – USD

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2022	30.9.2021	30.9.2020
Net fund assets in USD		2 444 181 326.90	2 244 434 620.12	2 832 858 926.47
Class F	CH0351550774			
Net asset value per unit in USD		1 043.49	1 045.04	1 049.86
Issue and redemption price per unit in USD ¹		1 043.49	1 045.04	1 049.86
Number of units outstanding		28 444.8970	42 309.1220	42 722.5330
Class INSTITUTIONAL	CH0140909315			
Net asset value per unit in USD		1 035.13	1 036.89	1 041.78
Issue and redemption price per unit in USD ¹		1 035.13	1 036.89	1 041.78
Number of units outstanding		43 087.7180	30 018.3920	21 835.5710
Class PREFERRED	CH0140909323			
Net asset value per unit in USD		1 034.77	1 037.69	1 042.73
Issue and redemption price per unit in USD ¹		1 034.77	1 037.69	1 042.73
Number of units outstanding		30 652.5760	30 084.8570	78 053.2890
Class PREMIER	CH0140909331			
Net asset value per unit in USD		1 038.14	1 039.80	1 044.59
Issue and redemption price per unit in USD ¹		1 038.14	1 039.80	1 044.59
Number of units outstanding		734 909.7250	1 123 458.8720	1 398 878.5950
Class I-X	CH0140909372			
Net asset value per unit in USD		1 044.50	1 045.95	1 050.04
Issue and redemption price per unit in USD ¹		1 044.50	1 045.95	1 050.04
Number of units outstanding		1 028 553.4170	294 873.0830	346 168.9770
Class K-1	CH0140909364			
Net asset value per unit in USD		5 163 701.00	5 171 296.93	5 195 015.93
Issue and redemption price per unit in USD ¹		5 163 701.00	5 171 296.93	5 195 015.93
Number of units outstanding		74.4200	102.1700	119.3200
Class P	CH0140909356			
Net asset value per unit in USD		1 032.73	1 034.97	1 038.89
Issue and redemption price per unit in USD ¹		1 032.73	1 034.97	1 038.89
Number of units outstanding		26 220.6200	32 743.3930	61 466.9590
Class Q	CH0347660265			
Net asset value per unit in USD		1 039.95	1 042.04	1 046.69
Issue and redemption price per unit in USD ¹		1 039.95	1 042.04	1 046.69
Number of units outstanding		86 108.1400	95 039.1880	167 568.5430

¹ see Supplementary information

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
Germany	11.24
France	10.89
Japan	9.80
Sweden	8.54
Canada	8.34
Netherlands	7.90
Global	4.73
Finland	4.47
Singapore	3.50
South Korea	2.86
Others	14.33
Total	86.60

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

Statement of assets

	31.3.2022	30.9.2021
Market values	USD	USD
Bank deposits		
– at sight	21 473 658.19	12 195 251.85
– Bank deposits due on time	330 000 000.00	170 000 000.00
Money market instruments	2 119 041 778.58	2 012 780 714.43
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	30 188 913.44	28 142 841.16
– Units of other collective investment schemes	124 157 210.10	124 149 640.00
Other assets	226 664.17	445 297.72
Total fund assets	2 625 088 224.48	2 347 713 745.16
Loans	-180 785 622.71	-103 317 231.21
Other liabilities	-121 274.87	38 106.17
Net fund assets	2 444 181 326.90	2 244 434 620.12

Statement of income

	1.10.2021-31.3.2022	1.10.2020-30.9.2021
Income	USD	USD
Income from bank assets	92 731.94	107 639.03
Income from money market instruments	2 136 851.53	9 558 508.99
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	321 941.94	169 208.71
Purchase of current net income on issue of units	333 548.85	3 798 809.51
Total income	2 885 074.26	13 634 166.24
Expenses		
Interest payable	2 678.37	-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	-19 422.75	-42 928.69
Commission remuneration of the Fund Management in accordance with the fund contract Class INSTITUTIONAL	-25 485.64	-51 889.68
Commission remuneration of the Fund Management in accordance with the fund contract Class PREFERRED	-18 959.48	-74 095.69
Commission remuneration of the Fund Management in accordance with the fund contract Class PREMIER	-371 195.09	-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	-266 974.05	-801 067.78
Commission remuneration of the Fund Management in accordance with the fund contract Class P	-18 999.88	-71 266.63
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-53 063.72	-185 273.41
Compensation of the class action processing	0.00	-33.02
Other expenses	-1 243.83	-2 001.21
Payment of current net income on redemption of units	-341 150.39	-3 668 930.91
Total expenses	-1 130 618.12	-6 160 348.30
Net income	1 754 456.14	7 473 817.94
Realized capital gains and losses ¹	-217 931.22	-117 019.36
Realized result	1 536 524.92	7 356 798.58
Unrealized capital gains and losses	-2 178 403.90	-5 080 371.61
Total result	-641 878.98	2 276 426.97

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

Changes in net fund assets

	1.10.2021-31.3.2022	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	203 714 610.05	-578 001 711.78
Total result	-641 878.98	2 276 426.97
Net fund assets at the end of the reporting period	2 444 181 326.90	2 244 434 620.12

Development of the outstanding units

	1.10.2021-31.3.2022	1.10.2020-30.9.2021
Class F	Number	Number
Situation at the beginning of the financial year	42 309.1220	42 722.5330
Units issued	36 141.0420	61 011.4870
Units redeemed	-50 005.2670	-61 424.8980
Situation at the end of the period	28 444.8970	42 309.1220
Difference between units issued and units redeemed	-13 864.2250	-413.4110
Class INSTITUTIONAL	Number	Number
Situation at the beginning of the financial year	30 018.3920	21 835.5710
Units issued	15 749.4580	32 549.5690
Units redeemed	-2 680.1320	-24 366.7480
Situation at the end of the period	43 087.7180	30 018.3920
Difference between units issued and units redeemed	13 069.3260	8 182.8210
Class PREFERRED	Number	Number
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
Situation at the end of the period	30 652.5760	30 084.8570
Difference between units issued and units redeemed	567.7190	-47 968.4320
Class PREMIER	Number	Number
Situation at the beginning of the financial year	1 123 458.8720	1 398 878.5950
Units issued	438 600.0000	997 841.2610
Units redeemed	-827 149.1470	-1 273 260.9840
Situation at the end of the period	734 909.7250	1 123 458.8720
Difference between units issued and units redeemed	-388 549.1470	-275 419.7230
Class I-X	Number	Number
Situation at the beginning of the financial year	294 873.0830	346 168.9770
Units issued	932 018.0800	144 763.8710
Units redeemed	-198 337.7460	-196 059.7650
Situation at the end of the period	1 028 553.4170	294 873.0830
Difference between units issued and units redeemed	733 680.3340	-51 295.8940
Class K-1	Number	Number
Situation at the beginning of the financial year	102.1700	119.3200
Units issued	0.0000	2.6000
Units redeemed	-27.7500	-19.7500
Situation at the end of the period	74.4200	102.1700
Difference between units issued and units redeemed	-27.7500	-17.1500
Class P	Number	Number
Situation at the beginning of the financial year	32 743.3930	61 466.9590
Units issued	5 457.4310	28 785.7480
Units redeemed	-11 980.2040	-57 509.3140
Situation at the end of the period	26 220.6200	32 743.3930
Difference between units issued and units redeemed	-6 522.7730	-28 723.5660
Class Q	Number	Number
Situation at the beginning of the financial year	95 039.1880	167 568.5430
Units issued	9 448.0180	12 867.0700
Units redeemed	-18 379.0660	-85 396.4250
Situation at the end of the period	86 108.1400	95 039.1880
Difference between units issued and units redeemed	-8 931.0480	-72 529.3550

Inventory of Fund assets

Security	30.9.2021 Quantity/ Nominal	Purchases ¹	Sales ²	31.3.2022 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/Nominal
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Securities traded on an exchange

Notes, fixed rate

USD

CITIGROUP INC 2.90000% 16-08.12.21*	USD	7 000 000	7 000 000				
Total USD						0.00	

Total Notes, fixed rate

0.00

Medium term notes, fixed rate

USD

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

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	6 178 942	0.24	
RABOBANK NEDERLAND NV NY 2.75000% 18-10.01.23*	USD	1 000 000		1 000 000	1 006 693	0.04	
ROYAL BANK OF CANADA-REG-S 1.90000% 19-23.09.22*	USD	3 000 000		3 000 000	3 007 194	0.11	
STADSHYPOTEK AB-REG-S 2.50000% 17-05.04.22*	USD	10 000 000		10 000 000	10 000 384	0.38	
Total USD					20 193 213	0.77	

Total Bonds, fixed rate

20 193 213

0.77

Total Securities traded on an exchange

20 193 213

0.77

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	124 157 210	4.73	
Total Global					124 157 210	4.73	

Total Investment certificates, open end

124 157 210

4.73

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	14 996 280	0.57	
Total USD					14 996 280	0.57	

Total Euro Certificates of Deposit, zero coupon

14 996 280

0.57

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			
MUNICIPALITY FINANCE PL-REG-S ECP 0.00000% 03.03.22-04.04.22**	USD		20 000 000	20 000 000	19 999 189	0.76	
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			
Total USD					19 999 189	0.76	

Total Euro Commercial Papers, zero coupon

19 999 189

0.76

Medium term notes, floating rate

USD

EXPORT-IMPORT BANK OF KOREA-REG-S O/N SOFR+25BP 22-04.02.23**	USD	10 000 000		10 000 000	9 995 700	0.38	
Total USD					9 995 700	0.38	

Total Medium term notes, floating rate

9 995 700

0.38

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

169 148 379

6.44

Instruments similar to securities

Euro Certificates of Deposit, fixed rate

USD

BANK OF MONTREAL ECD 0.22000% 28.05.21-27.05.22**	USD	15 000 000		15 000 000	14 987 072	0.57	
GOLDMAN SACHS INTL BANK ECD 0.19500% 01.06.21-01.12.21**	USD	15 000 000		15 000 000			
Total USD					14 987 072	0.57	

Total Euro Certificates of Deposit, fixed rate

14 987 072

0.57

Euro Certificates of Deposit, zero coupon

USD

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	9 995 253	0.38	
BANK OF MONTREAL ECD 0.00000% 06.01.22-06.07.22**	USD		40 000 000	40 000 000	39 891 267	1.52	
BANK OF MONTREAL ECD 0.00000% 19.01.22-19.07.22**	USD		30 000 000	30 000 000	29 903 272	1.14	
CANADIAN IMPERIAL BANK OF COM ECD 0.00000% 10.12.21-10.06.22**	USD		20 000 000	20 000 000	19 972 209	0.76	
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 SUISSE AG/LONDON ECD 0.00000% 08.11.21-29.03.22**	USD		10 000 000	10 000 000			

Security		30.9.2021 Quantity/ Nominal	Purchases ¹	Sales ²	31.3.2022 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/Nominal
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	29 916 090	1.14	
HSCB 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	9 997 168	0.38	
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	19 995 023	0.76	
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	19 963 482	0.76	
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	38 672 266	1.47	
MUFG BANK LTD/LONDON ECD 0.00000% 22.03.22-22.06.22**	USD		29 000 000		29 000 000	28 939 203	1.10	
NATIONAL AUSTRALIA BANK ECD 0.00000% 08.04.21-08.10.21**	USD	20 000 000		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	24 996 877	0.95	
NATIONAL AUSTRALIA BANK/LN ECD 0.00000% 05.11.21-07.02.22**	USD		30 000 000	30 000 000				
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	49 988 496	1.90	
OVERSEA-CHINESE BANKING ECD 0.00000% 08.03.22-08.06.22**	USD		30 000 000		30 000 000	29 951 261	1.14	
ROYAL BANK OF CANADA/LONDON ECD 0.00000% 21.03.22-26.09.22**	USD		70 000 000		70 000 000	69 515 858	2.65	
ROYAL BANK OF CANADA/LONDON ECD 0.00000% 23.03.22-24.10.22**	USD		10 000 000		10 000 000	9 914 556	0.38	
SOCIETE GENERALE SA ECD 0.00000% 15.11.21-16.05.22**	USD		30 000 000		30 000 000	29 977 287	1.14	
SOCIETE GENERALE SA ECD 0.00000% 14.02.22-16.08.22**	USD		30 000 000		30 000 000	29 860 581	1.14	
SOCIETE GENERALE SA ECD 0.00000% 14.03.22-16.05.22**	USD		13 000 000		13 000 000	12 990 021	0.49	
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	29 962 733	1.14	
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				
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	49 832 697	1.90	
SUMITOMO MITSUI TRUST BANK ECD 0.00000% 28.03.22-28.06.22**	USD		20 000 000		20 000 000	19 949 734	0.76	
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	19 886 673	0.76	
TORONTO DOMINION BK/LONDON ECD 0.00000% 02.08.21-02.03.22**	USD	20 000 000		20 000 000				
Total USD						624 072 007	23.77	
Total Euro Certificates of Deposit, zero coupon						624 072 007	23.77	
Euro Certificates of Deposit, floating rate								
USD								
DNB BANK ASA ECD 1M LIBOR+11BP 20.11.20-19.11.21**	USD	23 000 000		23 000 000				
Total USD							0.00	
Total Euro Certificates of Deposit, floating rate							0.00	
Euro Commercial Papers, zero coupon								
USD								
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	9 957 671	0.38	
ABN AMRO BANK NV ECP 0.00000% 07.02.22-08.08.22**	USD		39 000 000		39 000 000	38 826 267	1.48	
ABN AMRO BANK NV ECP 0.00000% 24.02.22-24.05.22**	USD		20 000 000		20 000 000	19 979 782	0.76	
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% 17.02.22-22.03.22**	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 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	9 981 507	0.38	
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% 09.02.22-09.08.22**	USD		5 000 000		5 000 000	4 979 652	0.19	
AKADEMISKA HUS AB-REG-S ECP 0.00000% 15.02.22-16.05.22**	USD		5 000 000		5 000 000	4 996 433	0.19	
ALLIANZ AG-REG-S ECP 0.00000% 01.02.22-02.08.22**	USD		15 000 000		15 000 000	14 936 210	0.57	
ALLIANZ AG-REG-S ECP 0.00000% 17.02.22-17.08.22**	USD		19 000 000		19 000 000	18 903 525	0.72	
ALLIANZ SE ECP 0.00000% 01.02.22-01.06.22**	USD		10 000 000		10 000 000	9 986 031	0.38	
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	29 963 549	1.14	
ANZ NATIONAL BANK LTD ECP 0.00000% 28.10.21-28.04.22**	USD		25 000 000		25 000 000	24 991 756	0.95	
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	24 972 567	0.95	
BANQUE FEDERATIVE DU CRD MUT ECP 0.00000% 16.06.21-26.05.22**	USD		38 000 000		38 000 000	37 939 548	1.45	
BARCLAYS BANK PLC ECP 0.00000% 07.02.22-07.06.22**	USD		10 000 000		10 000 000	9 985 031	0.38	
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	39 912 372	1.52	
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 03.03.22-03.05.22**	USD		20 000 000		20 000 000	19 990 526	0.76	
BERLIN HYP AG ECP 0.00000% 23.03.21-24.01.22**	USD	30 000 000		35 000 000				
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	19 706 349	0.75	
BERLIN HYP AG ECP 0.00000% 24.01.22-24.08.22**	USD		34 000 000		34 000 000	33 829 212	1.29	

Security		30.9.2021 Quantity/ Nominal	Purchases ¹	Sales ²	31.3.2022 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/Nominal
BERLIN HYP AG ECP 0.00000% 24.03.22-26.09.22**	USD		15 000 000		15 000 000	14 895 827	0.57	
BGL BNP PARIBAS SA ECP 0.00000% 07.09.21-07.03.22**	USD	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	24 911 861	0.95	
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	34 944 325	1.33	
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	14 928 297	0.57	
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	29 992 850	1.14	
CLEARSTREAM BANKING ECP 0.00000% 27.05.21-29.11.21**	USD	14 000 000		14 000 000				
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					
CLIFFORD CAPITAL PTE-REG-S ECP 0.00000% 18.01.22-19.04.22**	USD		12 000 000		12 000 000	11 997 315	0.46	
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	39 923 489	1.52	
COOPERATIEVE RABOBANK ECP 0.00000% 22.03.22-22.09.22**	USD		40 000 000		40 000 000	39 732 856	1.51	
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	42 998 125	1.64	
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	19 973 064	0.76	
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				
DNB BANK ASA ECP 0.00000% 06.01.22-08.08.22**	USD		30 000 000		30 000 000	29 889 641	1.14	
DNB BANK ASA ECP 0.00000% 14.03.22-14.09.22**	USD		30 000 000		30 000 000	29 824 878	1.14	
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					
EUROFIMA ECP 0.00000% 26.01.22-27.05.22**	USD		15 000 000		15 000 000	14 984 565	0.57	
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	11 949 637	0.46	
ING BANK NV ECP 0.00000% 14.03.22-14.09.22**	USD		30 000 000		30 000 000	29 816 695	1.14	
INSTITUTO DE CRE OFICL-REG-S ECP 0.00000% 18.10.21-18.01.22**	USD		19 000 000	19 000 000				
JYSKE BANK A/S ECP 0.00000% 23.08.21-23.11.21**	USD	50 000 000		50 000 000				
JYSKE BANK ECP 0.00000% 04.03.22-04.04.22**	USD		25 000 000		25 000 000	24 998 713	0.95	
KOMMUNALBANKEN AS-REG-S ECP 0.00000% 29.10.21-28.02.22**	USD		10 000 000	10 000 000				
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	39 990 498	1.52	
KOREA DEVELOPMENT BANK ECP 0.00000% 15.11.21-16.05.22**	USD		25 000 000		25 000 000	24 984 743	0.95	
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				
LA BANQUE POSTALE ECP 0.00000% 20.01.22-20.07.22**	USD		25 000 000		25 000 000	24 918 469	0.95	
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	37 436 963	1.43	
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	22 999 418	0.88	
LANDESBANK HESSEN-TH GZ-REG-S ECP 0.00000% 21.06.21-21.03.22**	USD	40 000 000		40 000 000				
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	9 999 753	0.38	
LANDESKREDITBANK B-WUER ECP 0.00000% 22.03.22-23.05.22**	USD		50 000 000		50 000 000	49 952 438	1.90	
LANDESKREDITBANK BADE-REG-S ECP 0.00000% 04.03.22-04.05.22**	USD		30 000 000		30 000 000	29 988 056	1.14	
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	13 996 991	0.53	
MIZUHO BANK LTD/SYDNEY ECP 0.00000% 25.01.22-25.04.22**	USD		5 000 000		5 000 000	4 998 586	0.19	
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				
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	9 996 216	0.38	
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	39 963 878	1.52	
OKO BANK PLC ECP 0.00000% 10.05.21-09.05.22**	USD	15 000 000			15 000 000	14 992 415	0.57	
OP CORPORATE BANK PLC ECP 0.00000% 05.11.20-04.11.21**	USD		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	17 474 932	0.67	
OP CORPORATE BANK PLC ECP 0.00000% 05.11.21-04.11.22**	USD		5 000 000		5 000 000	4 954 802	0.19	
OP CORPORATE BANK PLC ECP 0.00000% 06.01.22-05.01.23**	USD		10 000 000		10 000 000	9 863 674	0.38	
REGIE AUTONOME DES TRANSPORTS ECP 0.00000% 03.06.21-02.06.22**	USD	20 000 000			20 000 000	19 974 918	0.76	
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	34 982 283	1.33	
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	24 996 466	0.95	
SKANDINAVISKA ENSKILD-REG-S ECP 0.00000% 07.02.22-08.08.22**	USD		30 000 000		30 000 000	29 882 112	1.14	
SKANDINAVISKA ENSKILD-REG-S ECP 0.00000% 10.02.22-10.08.22**	USD		30 000 000		30 000 000	29 878 913	1.14	
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	12 997 903	0.50	
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	59 622 263	2.27	
SWEDBANK ECP 0.00000% 18.02.22-18.11.22**	USD		15 000 000		15 000 000	14 850 290	0.57	
SWEDISH EXPORT CREDIT-SEK ECP 0.00000% 26.01.22-27.05.22**	USD		10 000 000		10 000 000	9 989 710	0.38	
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	11 864 789	0.45	
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				

Security	30.9.2021 Quantity/ Nominal	Purchases ¹	Sales ²	31.3.2022 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/Nominal
TOYOTA MOTOR FINANCE BV ECP 0.00000% 19.01.22-20.07.22**	USD	45 000 000		45 000 000	44 849 832	1.71	
WESTERN AUSTRALIAN TREASURY ECP 0.00000% 15.11.21-15.02.22**	USD	30 000 000	30 000 000				
ZURICH FINANCE IRELAND DESIGN ECP 0.00000% 31.03.22-29.07.22**	USD	5 000 000		5 000 000	4 985 800	0.19	
Total USD					1 444 987 231	55.05	
Total Euro Commercial Papers, zero coupon					1 444 987 231	55.05	
Domestic Commercial Papers, Zero Coupon							
USD							
BANQUE FEDERAT DU CRED MUT CP 0.00000% 01.04.21-04.10.21**	USD	20 000 000	20 000 000				
Total USD						0.00	
Total Domestic Commercial Papers, Zero Coupon						0.00	
Total Instruments similar to securities					2 084 046 310	79.39	
Total securities and similar instruments (thereof in lending)					2 273 387 902	86.60 (0.00)	
Bank deposits at sight					21 473 658	0.82	
Bank deposits due on time					330 000 000	12.57	
Other assets					226 664	0.01	
Total fund assets					2 625 088 224	100.00	
Short-term bank liabilities					-180 785 623		
Other liabilities					-121 274		
Net fund assets					2 444 181 327		
Valuation categories					Market value as of 31.3.2022	in % of the total fund assets³	
Investments valued at prices paid on the main market					20 193 213	0.77	
Investments valuation based on market-observed parameters					2 253 194 689	85.83	
Investments valued with suitable valuation models taking account of the current market circumstances					–	–	
Total					2 273 387 902	86.60	

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

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

³ Divergences in the totals may be attributed to rounding differences

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

** valuation based on market-observed parameters

Supplementary information

Derivative financial instruments

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

Securities Lending

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

Repurchase agreements

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

Remuneration of the Fund Management

Flat fee

– Actual flat fee:	
– Class F	0.10% p.a.;
– Class INSTITUTIONAL	0.12% p.a.; ¹
– Class PREFERRED	0.12% p.a.; ²
– Class PREMIER	0.10% p.a.;
– Class I-X	0.00% p.a.;
– Class K-1	0.12% p.a.; ³
– Class P	0.12% p.a.; ⁴
– Class Q	0.12% p.a.; ⁵
– 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”.

¹ Decrease of the actual flat fees from 0.18% to 0.12% in the reporting year 2020/2021.

² Decrease of the actual flat fees from 0.14% to 0.12% in the reporting year 2020/2021.

³ Decrease of the actual flat fees from 0.24% to 0.12% in the reporting year 2020/2021.

⁴ Decrease of the actual flat fees from 0.25% to 0.12% in the reporting year 2020/2021.

⁵ Decrease of the actual flat fees from 0.24% to 0.12% in the reporting year 2020/2021.

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	0.13%
– Class PREFERRED	0.13%
– Class PREMIER	0.10%
– Class I-X	0.00%
– Class K-1	0.13%
– Class P	0.13%
– Class Q	0.13%

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.

UBS (CH) Money Market Fund – CHF

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2022	30.9.2021	30.9.2020
Net fund assets in CHF		715 985 632.41	704 321 719.01	613 582 875.36
Class F	CH0106627877			
Net asset value per unit in CHF		94.33	94.80	95.70
Issue and redemption price per unit in CHF ¹		94.33	94.80	95.70
Number of units outstanding		4 640.0000	7 572.0000	6 907.0000
Class I-B	CH0048799131			
Net asset value per unit in CHF		878.59	883.44	892.43
Issue and redemption price per unit in CHF ¹		878.59	883.44	892.43
Number of units outstanding		9 690.2390	5 184.0850	4 895.6080
Class INSTITUTIONAL	CH0048799099			
Net asset value per unit in CHF		900.97	905.47	914.11
Issue and redemption price per unit in CHF ¹		900.97	905.47	914.11
Number of units outstanding		327 744.1390	297 074.0240	357 982.7750
Class I-X	CH0048799156			
Net asset value per unit in CHF		882.45	886.79	894.85
Issue and redemption price per unit in CHF ¹		882.45	886.79	894.85
Number of units outstanding		466 593.3860	484 933.9730	314 373.6360

¹ see Supplementary information

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
Switzerland	25.40
France	9.82
Netherlands	9.44
Germany	8.95
Canada	6.68
Supranationals	4.23
Norway	4.21
Luxembourg	2.76
New Zealand	2.42
South Korea	2.34
Others	11.18
Total	87.43

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

Statement of assets

	31.3.2022	30.9.2021
Market values	CHF	CHF
Bank deposits		
– at sight	89 953 049.27	97 357 892.00
Money market instruments	413 606 791.25	424 264 013.50
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	221 989 390.00	181 765 467.50
Other assets	1 487 940.03	943 515.32
Total fund assets	727 037 170.55	704 330 888.32
Loans	-11 033 522.41	0.00
Other liabilities	-18 015.73	-9 169.31
Net fund assets	715 985 632.41	704 321 719.01

Statement of income

	1.10.2021-31.3.2022	1.10.2020-30.9.2021
Income	CHF	CHF
Income from bank assets	0.18	0.36
Negative interest	-148 657.65	-199 722.80
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	830 252.46	2 217 648.01
Purchase of current net income on issue of units	-461 664.15	-573 393.32
Total income	219 930.84	1 444 532.25
Expenses		
Interest payable	-137 413.80	-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	-129.89	-339.43
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-497.12	-2 221.09
Commission remuneration of the Fund Management in accordance with the fund contract Class INSTITUTIONAL	-68 902.76	-133 569.86
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-1 036.53	-1 689.25
Payment of current net income on redemption of units	422 362.67	595 065.60
Total expenses	195 928.17	133 321.76
Net income	415 859.01	1 577 854.01
Realized capital gains and losses ¹	-2 652 239.86	-6 727 148.78
Realized result	-2 236 380.85	-5 149 294.77
Unrealized capital gains and losses	-701 951.49	-182 730.84
Total result	-2 938 332.34	-5 332 025.61

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

Changes in net fund assets

	1.10.2021-31.3.2022	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	15 134 819.47	96 979 484.99
Total result	-2 938 332.34	-5 332 025.61
Net fund assets at the end of the reporting period	715 985 632.41	704 321 719.01

Development of the outstanding units

	1.10.2021-31.3.2022	1.10.2020-30.9.2021
Class F	Number	Number
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
Situation at the end of the period	4 640.0000	7 572.0000
Difference between units issued and units redeemed	-2 932.0000	665.0000
Class I-B	Number	Number
Situation at the beginning of the financial year	5 184.0850	4 895.6080
Units issued	9 241.6720	13 082.5550
Units redeemed	-4 735.5180	-12 794.0780
Situation at the end of the period	9 690.2390	5 184.0850
Difference between units issued and units redeemed	4 506.1540	288.4770
Class INSTITUTIONAL	Number	Number
Situation at the beginning of the financial year	297 074.0240	357 982.7750
Units issued	135 159.7890	462 782.6540
Units redeemed	-104 489.6740	-523 691.4050
Situation at the end of the period	327 744.1390	297 074.0240
Difference between units issued and units redeemed	30 670.1150	-60 908.7510
Class I-X	Number	Number
Situation at the beginning of the financial year	484 933.9730	314 373.6360
Units issued	211 613.5720	441 849.7140
Units redeemed	-229 954.1590	-271 289.3770
Situation at the end of the period	466 593.3860	484 933.9730
Difference between units issued and units redeemed	-18 340.5870	170 560.3370

Inventory of Fund assets

Security	30.9.2021 Quantity/ Nominal	Purchases ¹	Sales ²	31.3.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
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Securities traded on an exchange

Notes, fixed rate

CHF							
EBN BV-REG-S 0.50000% 14-22.09.22*	CHF	10 500 000		10 500 000	10 548 300	1.45	
Total CHF					10 548 300	1.45	

Total Notes, fixed rate

10 548 300 1.45

Medium term notes, fixed rate

CHF							
BANK OF NOVA SCOTIA/THE 0.30000% 15-16.09.22*	CHF	8 000 000	7 000 000	15 000 000	15 042 000	2.07	
BNG BANK NV 1.12500% 12-13.09.22*	CHF		5 000 000	5 000 000	5 037 000	0.69	
BNZ INTERNATIONAL FUND LTD/LONDON 0.25000% 15-24.06.22*	CHF	6 960 000	5 800 000	12 760 000	12 772 760	1.76	
CAISSE DE REFINANCEMENT DE L'HABITAT 1.87500% 12-23.05.22*	CHF	7 790 000	9 000 000	16 790 000	16 826 938	2.31	
COMMONWEALTH BANK OF AUSTRALIA 1.62500% 12-02.05.22*	CHF		1 405 000	1 405 000	1 407 108	0.19	
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	5 400 000	16 905 000	17 004 740	2.34	
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			
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	30 789 750	4.23	
KOMMUNINVEST I SVERIGE AB 1.25000% 12-28.02.22*	CHF	7 810 000	4 300 000	12 110 000			
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		5 750 000	5 760 925	0.79	
NATIONAL AUSTRALIA BANK LTD 0.25000% 16-19.01.23*	CHF		8 000 000	8 000 000	8 031 200	1.10	
NEDERLANDSE WATERSCHAPSBANK NV 2.37500% 06-27.01.23*	CHF		17 570 000	17 570 000	17 981 138	2.47	
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			
SOCIETE NATIONALE SNCF SA-REG-S 2.62500% 06-13.12.21*	CHF	2 145 000		2 145 000			
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	4 832 050	0.66	
Total CHF					135 485 608	18.64	

Total Medium term notes, fixed rate

135 485 608 18.64

Bonds, fixed rate

CHF							
OESTERREICHISCHE KONTROLLBANK AG 3.00000% 07-14.06.22*	CHF	2 970 000		2 970 000	2 989 899	0.41	
UBS AG/LONDON-REG-S 0.17000% 20-13.05.22*	CHF	2 800 000		2 800 000	2 800 280	0.39	
ZUERCHER KANTONALBANK 2.12500% 10-29.06.22*	CHF		7 500 000	7 500 000	7 545 750	1.04	
Total CHF					13 335 929	1.83	

Total Bonds, fixed rate

13 335 929 1.83

Bonds, zero coupon

CHF							
BASLER KANTONALBANK-REG-S 0.00000% 18-11.04.22*	CHF		3 000 000	3 000 000	3 000 000	0.41	
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	27 649 168	3.80	
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		9 370 000	9 370 000	9 402 795	1.29	
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		1 500 000	1 500 000	1 505 850	0.21	
ROCHE KAPITALMARKT AG-REG-S 0.00000% 22-25.11.22*	CHF		21 000 000	21 000 000	21 061 740	2.90	
Total CHF					62 619 553	8.61	

Total Bonds, zero coupon

62 619 553 8.61

Total Securities traded on an exchange

221 989 390 30.53

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	12 000 000			
BARCLAYS BANK PLC ECD 0.00000% 07.02.22-09.05.22**	CHF		13 000 000	13 000 000	13 010 526	1.79	
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	13 500 000	13 517 631	1.86	
CREDIT AGRICOLE SA LONDON ECD 0.00000% 14.10.21-14.02.22**	CHF		12 000 000	12 000 000			
DNB BANK ASA ECD 0.00000% 01.12.21-01.09.22**	CHF		20 500 000	20 500 000	20 581 904	2.83	
GOLDMAN SACHS INTL BANK-REG-S ECD 0.00000% 14.10.21-14.07.22**	CHF		12 000 000	12 000 000	12 020 054	1.65	
JYSKE BANK A/S ECD 0.00000% 08.11.21-08.12.21**	CHF		12 000 000	12 000 000			
MIZUHO BANK LTD/LONDON ECD 0.00000% 29.11.21-31.05.22**	CHF		13 500 000	10 000 000	3 503 779	0.48	
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	17 000 000	17 014 108	2.34	
TORONTO DOMINION BANK ECD 0.00000% 25.05.21-24.05.22**	CHF	13 000 000		13 000 000	13 014 425	1.79	
Total CHF					92 662 428	12.75	

Total Euro Certificates of Deposit, zero coupon

92 662 428 12.75

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	5 000 000			
AGENCE CENTRALE ORG SS ECP 0.00000% 22.03.22-22.06.22**	CHF		27 000 000	15 000 000	12 000 000	1.65	
AGENCE CENTRALE ORGANIS-REG-S ECP 0.00000% 07.02.22-17.03.22**	CHF		5 000 000	5 000 000			
BANQUE ET CAISSE D'EPARGNE ECP 0.00000% 07.03.22-08.08.22**	CHF		25 000 000	15 000 000	10 000 000	1.38	
BANQUE FEDERATIVE DU CRED MUT ECP 0.00000% 24.06.21-25.10.21**	CHF	12 000 000		12 000 000			
BAYERISCHE LANDESBANK ECP 0.00000% 03.03.22-03.06.22**	CHF		13 000 000	13 000 000	13 013 550	1.79	
BERLIN HYP AG ECP 0.00000% 21.06.21-06.01.22**	CHF	13 000 000		13 000 000			

Security	30.9.2021 Quantity/ Nominal	Purchases ¹	Sales ²	31.3.2022 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/Nominal
BERLIN HYP AG ECP 0.00000% 06.01.2022-06.10.2022**	CHF	13 000 000		13 000 000	13 049 326	1.79	
BQE FEDERATIVE DU CRED. MUTUEL ECP 0.00000% 26.10.21-04.04.22**	CHF	12 000 000		12 000 000	12 001 067	1.65	
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	12 000 000				
BRED BANQUE POPULAIRE ECP 0.00000% 01.03.22-01.06.22**	CHF	12 000 000		12 000 000	12 016 225	1.65	
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		10 000 000	10 037 661	1.38	
DZ BANK DT ZENTRAL-GEN-REG-S ECP 0.00000% 15.11.21-16.05.22**	CHF	14 000 000		14 000 000	14 014 190	1.93	
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	10 028 883	1.38	
ING BANK NV ECP 0.00000% 07.02.22-07.06.22**	CHF	13 000 000		13 000 000	13 007 930	1.79	
JYSKE BANK A/S ECP 0.00000% 07.09.21-08.11.21**	CHF	13 000 000	13 000 000				
JYSKE BANK ECP 0.00000% 25.02.22-27.06.22**	CHF	12 000 000		12 000 000	12 021 187	1.65	
JYSKE BANK ECP 0.00000% 01.03.22-01.06.22**	CHF	2 000 000		2 000 000	2 002 534	0.28	
KOREA DEVELOPMENT BANK LONDON ECP 0.00000% 10.11.21-10.05.22**	CHF	17 000 000		17 000 000	17 008 160	2.34	
KREDITANSTALT FUER WIEDERAUF ECP 0.00000% 11.03.22-11.04.22**	CHF	25 000 000		25 000 000	25 006 495	3.44	
LA BANQUE POSTALE ECP 0.00000% 24.06.21-15.10.21**	CHF	12 000 000	12 000 000				
LANDESKREDITBANK B-WUERTT-REG-S 0.00000% 07.09.21-07.03.22**	CHF	28 000 000	28 000 000				
LANDWIRTSCHAFTLICHE RENTENBAN ECP 0.00000% 20.10.21-22.11.21**	CHF	14 000 000	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	12 008 255	1.65	
OP CORPORATE BANK PLC ECP 0.00000% 02.07.21-01.07.22**	CHF	22 000 000	10 000 000	12 000 000	12 025 157	1.65	
RABOBANK NEDERLAND NV-REG-S ECP 0.00000% 16.09.21-16.06.22**	CHF	22 000 000		22 000 000	22 034 254	3.03	
REGIE AUTONOME DES TRANSPORTS ECP 0.00000% 15.06.21-17.11.21**	CHF	13 000 000	13 000 000				
Total CHF					221 322 364	30.44	

Total Euro Commercial Papers, zero coupon					221 322 364	30.44	
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Treasury bills, zero coupon

CHF							
SWITZERLAND T-BILL-REG-S 0.00000% 10.03.22-09.06.22**	CHF	17 000 000		17 000 000	17 027 783	2.34	
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	5 002 968	0.69	
SWITZERLAND TB 0.00000% 24.02.22-27.05.22**	CHF	5 500 000		5 500 000	5 507 216	0.76	
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	6 006 682	0.83	
SWITZERLAND TB-REG-S 0.00000% 17.03.22-16.06.22**	CHF	25 000 000		25 000 000	25 045 198	3.44	
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				
Total CHF					58 589 847	8.06	

Total Treasury bills, zero coupon					58 589 847	8.06	
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Domestic Certificates of Deposits, zero coupon

CHF							
BASLER KANTONALBANK CD 0.00000% 02.02.22-13.04.22**	CHF	16 000 000		16 000 000	16 000 480	2.20	
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	25 031 673	3.45	
Total CHF					41 032 153	5.65	

Total Domestic Certificates of Deposits, zero coupon					41 032 153	5.65	
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Total Instruments similar to securities					413 606 791	56.90	
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Total securities and similar instruments (thereof in lending)					635 596 181	87.43 (0.00)	
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Bank deposits at sight					89 953 049	12.37	
Other assets					1 487 941	0.20	
Total fund assets					727 037 171	100.00	

Short-term bank liabilities					-11 033 522		
Other liabilities					-18 017		
Net fund assets					715 985 632		

Valuation categories					Market value as of 31.3.2022	in % of the total fund assets³	
Investments valued at prices paid on the main market					221 989 390	30.53	
Investments valuation based on market-observed parameters					413 606 791	56.90	
Investments valued with suitable valuation models taking account of the current market circumstances					–	–	
Total					635 596 181	87.43	

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

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

³ Divergences in the totals may be attributed to rounding differences

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

** valuation based on market-observed parameters

Supplementary information

Derivative financial instruments

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

Securities Lending

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

Repurchase agreements

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

Remuneration of the Fund Management

Flat fee

– Actual flat fee:	
– Class F	0.05% 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.

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