

# Annual Report 2021/2022

**Investment fund under Swiss law established under the category  
“Securities funds with multiple sub-funds” (umbrella-fund)**

**Audited annual report as of 31 January 2022**

UBS (CH) Strategy Fund – Yield Sustainable (CHF)<sup>1</sup>

UBS (CH) Strategy Fund – Balanced Sustainable (CHF)<sup>2</sup>

UBS (CH) Strategy Fund – Yield Sustainable (EUR)<sup>3</sup>

UBS (CH) Strategy Fund – Balanced Sustainable (EUR)<sup>4</sup>

UBS (CH) Strategy Fund – Yield Sustainable (USD)<sup>5</sup>

UBS (CH) Strategy Fund – Balanced Sustainable (USD)<sup>6</sup>

<sup>1</sup> formerly: UBS (CH) Strategy Fund – Yield (CHF)

<sup>2</sup> formerly: UBS (CH) Strategy Fund – Balanced (CHF)

<sup>3</sup> formerly: UBS (CH) Strategy Fund – Yield (EUR)

<sup>4</sup> formerly: UBS (CH) Strategy Fund – Balanced (EUR)

<sup>5</sup> formerly: UBS (CH) Strategy Fund – Yield (USD)

<sup>6</sup> formerly: UBS (CH) Strategy Fund – Balanced (USD)





# Audited annual report as of 31 January 2022

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<sup>1</sup> formerly: UBS (CH) Strategy Fund – Yield (CHF)

<sup>2</sup> formerly: UBS (CH) Strategy Fund – Balanced (CHF)

<sup>3</sup> formerly: UBS (CH) Strategy Fund – Yield (EUR)

<sup>4</sup> formerly: UBS (CH) Strategy Fund – Balanced (EUR)

<sup>5</sup> formerly: UBS (CH) Strategy Fund – Yield (USD)

<sup>6</sup> formerly: UBS (CH) Strategy Fund – Balanced (USD)

## **Sales restrictions**

Units of these sub-funds 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**

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

# Organization

## Fund Management

UBS Fund Management (Switzerland) AG  
Aeschenvorstadt 1, 4002 Basel

## Board of Directors

*Michael Kehl*  
Chairman  
Managing Director, UBS Asset Management  
Switzerland AG, Zurich

*Thomas Rose*  
Vice-chairman  
Managing Director, UBS Asset Management  
Switzerland AG, Zurich

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

*Daniel Brüllmann*  
Member  
Managing Director, UBS Asset Management  
Switzerland AG, Zurich

*Franz Gysin*  
Independent Member  
Non-executive Director

*Werner Strebel*  
Independent Member  
Non-executive Director

## Executive Board

*André Valente*  
Managing Director  
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 Switzerland AG, Zurich  
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

# Notices to investors

**UBS (CH) Strategy Fund – Balanced Sustainable (CHF)**  
**UBS (CH) Strategy Fund – Balanced Sustainable (EUR)**  
**UBS (CH) Strategy Fund – Balanced Sustainable (USD)**  
**UBS (CH) Strategy Fund – Yield Sustainable (CHF)**  
**UBS (CH) Strategy Fund – Yield Sustainable (EUR)**  
**UBS (CH) Strategy Fund – Yield Sustainable (USD)**

## Amendments to the fund contract

### Notice of 15 November 2021:

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

The name of all sub-funds shall be changed as follows:

Current name	New name
– Balanced (CHF)	– Balanced Sustainable (CHF)
– Balanced (EUR)	– Balanced Sustainable (EUR)
– Balanced (USD)	– Balanced Sustainable (USD)
– Yield (CHF)	– Yield Sustainable (CHF)
– Yield (EUR)	– Yield Sustainable (EUR)
– Yield (USD)	– Yield Sustainable (USD)

#### 2. Units and unit classes (§ 6)

In prov. 4, it shall be stipulated for unit classes P, K-1, Q and F that the issue and redemption of units by means of contributions in kind or redemptions in kind (cf. § 17 prov. 7 et. seqq.) is excluded for the respective unit class.

The description for unit class Q shall now read as follows:

*“Units in unit class “Q” are exclusively offered to financial intermediaries that make investments for their own account and/or to clients of such financial intermediaries who, in accordance with regulatory requirements, are not permitted to receive a distribution commission and/or who, under written agreements or agreements for fund savings plans with their clients, may only offer them classes without retrocession if available in the relevant investment fund.”*

The descriptions of unit classes I-A2 and I-A3 are to be expanded to the effect that, in addition to qualified investors who have signed a written agreement with UBS Asset Management Switzerland AG or with a contractual partner authorized by the same for the purpose of investing in the assets of this investment fund, their units may

also be offered to investors with “a written authorization from UBS Asset Management Switzerland AG – or one of its authorized contracting partners”.

The description of unit classes I-B, I-X and U-X is to be expanded with information indicating that the fee schedule set out in the respective agreement with investors may vary depending on the investor.

#### 3. Investment policy (§ 8)

Prov. 2 of the investment policy for all sub-funds:

- Balanced Sustainable (CHF)
- Balanced Sustainable (EUR)
- Balanced Sustainable (USD)
- Yield Sustainable (CHF)
- Yield Sustainable (EUR)
- Yield Sustainable (USD)

is to be expanded as follows: *“UBS Asset Management categorizes this sub-fund as a “Sustainability Focus” fund. The primary investment objective of this sub-fund is to invest at least 70% (excluding cash and derivatives) in investment strategies that have as their objective environmental (E) and/or social (S) features as defined in Article 8 or Article 9 of the regulation on sustainability-related disclosures in the financial services sector (EU 2019/2088) or are deemed equivalent thereto. The investment strategy is to give greater consideration to companies and/or issuers that are more committed to environmental or social aspects than others. Various sustainability approaches may be applied when selecting the investments. As a basis, therefore, the ESG integration described in greater detail in prov. 1.2 of the prospectus is taken into account in the allocation to underlying strategies, including target funds, and exclusions (negative screening) are complied with and implemented in accordance with the applicable UBS Sustainability Exclusion Policy. Furthermore, the ESG approaches listed below, or a combination thereof, may be used:*

- Best-in-class approach (including ESG leader equities, ESG leader bonds and units of collective investment schemes that follow an approach that enhances the sustainability profile of the respective sub-fund compared to a benchmark without any ESG claim (broad market index/reference)
- Stewardship (active ownership) (including ESG engagement equities and ESG engagement high yield bonds)
- Exercise of voting rights (voting)

- Sustainable thematic investments (including ESG-themed equities, green, social and sustainability bonds as well as development bonds)
- ESG improvement shares (“Best in Progress”)

Further information on these can be found in prov. 1.2 of the prospectus. While the asset manager seeks fully sustainable investments, it may not be able to apply sustainability criteria to certain instruments for up to 30% of the assets due to a lack of data, lack of methodological standards, or lack of market liquidity, such as in the case of commodities, alternative investments (e.g. real estate), equity or bond futures.”

#### 4. Calculation of the net asset value (§ 16)

In prov. 7, the maximum adjustment of the valuation net asset value (swinging single pricing) is to be increased from 1% to 2%.

#### 5. Issue and redemption of units (§ 17)

In prov. 2, it is to be defined that deposits and payments in securities instead of cash result in additional costs for actions by the fund management company, custodian bank or third-party costs (e.g. stamp duties), which are to be borne by the investor.

Under a new prov. 7, the following stipulation shall be added: “Each investor may request that, in the event of a subscription, he/she be permitted to make a contribution in kind instead of a cash payment or that, in the event of a termination, he/she receives a redemption in kind instead of a cash payment. Such request must be submitted at the time of subscription or notice of termination. The fund management company is not obliged to permit contributions and redemptions in kind. The decision on contributions and redemptions in kind lies with the fund management company alone, and it approves such transactions only if the execution of the transactions is fully in accordance with the investment policy of the fund and if the interests of the other investors are not impaired. The costs entailed in connection with contributions or redemptions in kind may not be charged to the fund assets. In the event of contributions or redemptions in kind, the fund management company will draw up a report containing information on the individual assets that have been transferred, the market price of these assets on the transfer date, the number of units issued or redeemed in return, and any settlement of fractions in cash. For every contribution or redemption in kind, the custodian bank will verify that the fund management company has complied with its duty of loyalty and will also check the valuation of the assets transferred and the units issued or redeemed as at the reference date. The custodian bank shall immediately report any reservations or qualifications to the auditors. Transactions relating to contributions and redemptions in kind must be disclosed in the annual report.”

#### 6. Appropriation of net income (§ 22)

In prov. 1, it is to be clarified that up to 30% of the net income of a unit class that may be carried forward to the new account includes income carried forward.

The amendments to the fund contract were approved by the Swiss Financial Market Supervisory Authority FINMA on 15 November 2020. The amendments entered into force on 15 November 2021.



# Report of independent auditor

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

## **UBS (CH) Strategy Fund**

with the sub-funds

- **Yield Sustainable (CHF)**<sup>1</sup>
- **Balanced Sustainable (CHF)**<sup>2</sup>
- **Yield Sustainable (EUR)**<sup>3</sup>
- **Balanced Sustainable (EUR)**<sup>4</sup>
- **Yield Sustainable (USD)**<sup>5</sup>
- **Balanced Sustainable (USD)**<sup>6</sup>

<sup>1</sup> formerly: UBS (CH) Strategy Fund – Yield (CHF)  
<sup>2</sup> formerly: UBS (CH) Strategy Fund – Balanced (CHF)  
<sup>3</sup> formerly: UBS (CH) Strategy Fund – Yield (EUR)  
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<sup>5</sup> formerly: UBS (CH) Strategy Fund – Yield (USD)  
<sup>6</sup> formerly: UBS (CH) Strategy Fund – Balanced (USD)

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 31 January 2022.

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

The fund management company's Board of Directors is responsible for preparing the annual financial statements in accordance with the Swiss Federal Act on Collective Investment Schemes, its related ordinances, the fund contract and the prospectus. These responsibilities entail the structuring, implementation and maintenance of an internal control system, pertaining to the preparation of annual financial statements free of material misstatements as a result of violations or errors. The Board of Directors is also responsible for selecting and applying correct accounting methods and making appropriate estimates.

### *Responsibilities of the statutory auditors*

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

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

### *Auditor's opinion*

In our opinion, the annual financial statements for the fiscal year ending 31 January 2022 complies with the Swiss Federal Act on Collective Investment Schemes, its related ordinances, the fund contract and the prospectus.

## **Reporting based on other legal provisions**

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

Basel, 30 May 2022

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) Strategy Fund – Yield Sustainable (CHF) [formerly: UBS (CH) Strategy Fund – Yield (CHF)]

## Category securities funds

### Three-year comparison

	ISIN	31.1.2022	31.1.2021	31.1.2020
Net fund assets in CHF		767 618 242.81	838 696 677.22	928 421 968.11
<b>Class P</b>	<b>CH0002792114</b>			
Net asset value per unit in CHF		133.65	133.24	132.64
Issue and redemption price per unit in CHF <sup>1</sup>		133.53	132.97	132.51
Number of units outstanding		5 375 610.3860	5 930 696.6610	6 555 374.5580
<b>Class Q</b>	<b>CH0203279754</b>			
Net asset value per unit in CHF		104.69	104.32	103.91
Issue and redemption price per unit in CHF <sup>1</sup>		104.60	104.11	103.81
Number of units outstanding		469 577.8910	464 811.9140	566 771.5720

<sup>1</sup> see Supplementary information

### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class P <sup>1</sup>	CHF	1.3%	1.6%	5.2%
Class Q <sup>1</sup>	CHF	1.9%	2.2%	5.8%

<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

Equity markets rallied during most of the period under review, driven by a strong rebound in economic growth and continued accommodative fiscal and monetary policies. For most of Fixed Income, strongly rising inflation led to negative performance, except for High Yield which rose as spreads tightened. While the Covid-19 situation generally improved, the Omicron version and a more hawkish policy stance by central banks globally led to negative sentiment in January 2022.

Over the financial year, from 1 February 2021 to 31 January 2022, the fund generated a negative performance.

### Structure of the securities portfolio

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

UBS (Lux) Bond SICAV – USD Investment Grade	
Corporates (USD) - U X Acc	13.15
UBS (Lux) Bond SICAV – Green Soc Sustainable Bond (EUR) U-X-Acc	12.22
Focused SICAV – World Bank Long Term Bond USD U-X-Acc	7.92
UBS (CH) Equity Fund – Switzerland Quantitative Sustainable (CHF) I-X	7.91
UBS (Lux) Bond SICAV – Eur Corporate Sustainable (EUR) U-X-Acc	6.57
UBS (Lux) Equity SICAV – Global Impact (USD) U-X-Acc	6.57
UBS (CH) Equity Fund – Switzerland Sustainable (CHF) U-X	5.36
Focused SICAV – World Bank Bond USD U-X-Acc	5.26
UBS (Lux) Equity Fund – Global Sustainable Impro (USD) U-X-Acc	3.97
UBS (Lux) Equity Sicav – Global Opportunity (USD) U-X-Acc	3.62
Others	20.97
<b>Total</b>	<b>93.52</b>

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

#### Breakdown by currencies in % of total assets

	Bonds	Equities	Total
USD	0.00	51.60	51.60
EUR	0.00	20.68	20.68
CHF	0.00	19.39	19.39
JPY	0.00	1.85	1.85
<b>Total</b>	<b>0.00</b>	<b>93.52</b>	<b>93.52</b>

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

## Statement of assets

	31.1.2022	31.1.2021
Market values	CHF	CHF
Bank deposits		
– at sight	57 171 064.47	13 426 225.10
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	0.00	174 897 826.36
– Shares and other equity instruments	14.26	98 046 893.22
– Units of other collective investment schemes	759 649 789.08	553 807 064.44
Derivative financial instruments	-6 385 065.04	-123 038.50
Other assets	1 897 648.20	1 783 554.17
<b>Total fund assets</b>	<b>812 333 450.97</b>	<b>841 838 524.79</b>
Loans	-43 734 562.68	-2 515 358.77
Other liabilities	-980 645.48	-626 488.80
<b>Net fund assets</b>	<b>767 618 242.81</b>	<b>838 696 677.22</b>

## Statement of income

	1.2.2021-31.1.2022	1.2.2020-31.1.2021
Income	CHF	CHF
Income from bank assets	2 515.29	10 159.39
Negative interest	-63 651.22	-56 178.34
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	235 719.01	867 543.54
– from shares and other equity instruments	2 503 851.09	2 632 677.34
– from bonus shares	0.00	682.60
– from units of other collective investment schemes	9 667 255.83	14 797 093.92
Offset payments from securities lending	1 217 165.81	1 197 954.16
Income from securities lending	51 981.83	61 413.90
Purchase of current net income on issue of units	-42 552.61	-30 379.76
<b>Total income</b>	<b>13 572 285.03</b>	<b>19 480 966.75</b>
<b>Expenses</b>		
Interest payable	-11 383.06	-106 826.31
Audit expenses	-17 915.90	-17 915.90
Commission remuneration of the Fund Management in accordance with the fund contract Class P	-11 111 076.87	-11 396 558.47
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-422 336.93	-429 315.52
Compensation of the class action processing	-1 123.13	-638.35
Other expenses	-5 230.93	-3 896.05
Payment of current net income on redemption of units	214 294.13	262 722.24
<b>Total expenses</b>	<b>-11 354 772.69</b>	<b>-11 692 428.36</b>
<b>Net income</b>	<b>2 217 512.34</b>	<b>7 788 538.39</b>
Realized capital gains and losses <sup>1</sup>	109 328 960.48	39 737 301.62
<b>Realized result</b>	<b>111 546 472.82</b>	<b>47 525 840.01</b>
Unrealized capital gains and losses	-99 437 836.09	-35 866 919.10
<b>Total result</b>	<b>12 108 636.73</b>	<b>11 658 920.91</b>

## Allocation of result

	1.2.2021-31.1.2022	1.2.2020-31.1.2021
	CHF	CHF
Net income of the financial year	2 217 512.34	7 788 538.39
Balance carried forward from previous year	33 145.92	8 650.67
<b>Available for distribution</b>	<b>2 250 658.26</b>	<b>7 797 189.06</b>
Result earmarked for distribution to the investor	-2 196 571.53	-7 764 043.14
<b>Balance carried forward</b>	<b>54 086.73</b>	<b>33 145.92</b>

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

## Changes in net fund assets

	1.2.2021-31.1.2022	1.2.2020-31.1.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	838 696 677.22	928 421 968.11
Ord. annual distribution	-7 536 625.94	-10 314 728.10
Balance of unit movements	-75 650 445.20	-91 069 483.70
Total result	12 108 636.73	11 658 920.91
<b>Net fund assets at the end of the reporting period</b>	<b>767 618 242.81</b>	<b>838 696 677.22</b>

## Development of the outstanding units

	1.2.2021-31.1.2022	1.2.2020-31.1.2021
Class P	Number	Number
Situation at the beginning of the financial year	5 930 696.6610	6 555 374.5580
Units issued	140 192.4790	127 179.3400
Units redeemed	-695 278.7540	-751 857.2370
<b>Situation at the end of the period</b>	<b>5 375 610.3860</b>	<b>5 930 696.6610</b>
Difference between units issued and units redeemed	-555 086.2750	-624 677.8970
Class Q	Number	Number
Situation at the beginning of the financial year	464 811.9140	566 771.5720
Units issued	73 058.5080	12 877.5660
Units redeemed	-68 292.5310	-114 837.2240
<b>Situation at the end of the period</b>	<b>469 577.8910</b>	<b>464 811.9140</b>
Difference between units issued and units redeemed	4 765.9770	-101 959.6580

## Distribution for 2021/2022

### Class P

(Against coupon no. 32 - ex-date 11.4.2022)

<b>Accrued income per unit</b>	<b>CHF</b>	<b>0.33962</b>
<b>For unitholders domiciled in Switzerland gross</b>	<b>CHF</b>	<b>0.33000</b>
Less federal withholding tax	CHF	-0.11550
<b>Net per unit (payable from 14.4.2022)</b>	<b>CHF</b>	<b>0.21450</b>
<b>For unitholders not domiciled in Switzerland with bank declaration</b>		
<b>Net per unit (payable from 14.4.2022)</b>	<b>CHF</b>	<b>0.33000</b>

### Class Q

(Against coupon no. 7 - ex-date 11.4.2022)

<b>Accrued income per unit</b>	<b>CHF</b>	<b>0.90499</b>
<b>For unitholders domiciled in Switzerland gross</b>	<b>CHF</b>	<b>0.90000</b>
Less federal withholding tax	CHF	-0.31500
<b>Net per unit (payable from 14.4.2022)</b>	<b>CHF</b>	<b>0.58500</b>
<b>For unitholders not domiciled in Switzerland with bank declaration</b>		
<b>Net per unit (payable from 14.4.2022)</b>	<b>CHF</b>	<b>0.90000</b>

## Inventory of Fund assets

Security		31.1.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.1.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Bearer shares</b>								
<b>Switzerland</b>								
ROCHE HLDGS AG CHF1(BR)*	CHF		2 424	2 424				
SWATCH GROUP CHF2.25(BR)*	CHF	2 138	82	2 220				
SWISS RE AG CHF0.10*	CHF	21 117	1 812	22 929				
VIFOR PHARMA AG CHF0.01*	CHF	3 330	303	3 633				
<b>Total Switzerland</b>							<b>0.00</b>	
<b>Total Bearer shares</b>							<b>0.00</b>	
<b>Participation certificates</b>								
<b>Switzerland</b>								
LINDT & SPRUENGLI PTG CERT CHF10*	CHF	70	19	89				
SCHINDLER-HLDG AG PTG CERT CHF0.10(POST-SUBD)*	CHF	2 997	128	3 125				
<b>Total Switzerland</b>							<b>0.00</b>	
<b>Total Participation certificates</b>							<b>0.00</b>	
<b>Other shares</b>								
<b>Switzerland</b>								
ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF	51 779	2 043	53 822				
<b>Total Switzerland</b>							<b>0.00</b>	
<b>Total Other shares</b>							<b>0.00</b>	
<b>Registered shares</b>								
<b>Switzerland</b>								
ABB LTD CHF0.12 (REGD)*	CHF	135 761	5 500	141 261				
ADECCO GROUP AG CHF0.1 (REGD)*	CHF	11 427	492	11 919				
ALCON AG CHF0.04*	CHF	36 240	1 777	38 017				
BALOISE-HLDGS CHF0.1(REGD)*	CHF	3 389	139	3 528				
BARRY CALLEBAUT AG CHF0.02 (REGD)*	CHF	221	49	270				
BQE CANT VAUDOISE CHF1*	CHF	2 249		2 249				
CLARIANT CHF4.00(REGD)*	CHF	14 847	1 490	16 337				
CREDIT SUISSE GRP CHF0.04(REGD)*	CHF	180 129	13 189	193 318				
EMS-CHEMIE HLDG AG CHF0.01(REGD)(POST RECON)*	CHF	600	20	620				
GEBERIT CHF0.10(REGD)*	CHF	2 731	108	2 839				
GIVAUDAN AG CHF10*	CHF	680	29	709				
HOLCIM LTD CHF2 (REGD)*	CHF	38 595	1 596	40 191				
JULIUS BAER GRUPPE CHF0.02 (REGD)*	CHF	16 540	664	17 204				
KUEHNE&NAGEL INTL CHF1(REGD)(POST-SUBD)*	CHF	3 983	159	4 142				
LINDT & SPRUENGLI CHF100(REGD)*	CHF	8		8				
LOGITECH INTL CHF0.25(REGD) (POST-SUBD)*	CHF	12 115	961	13 076				
LONZA GROUP AG CHF1(REGD) (POST-SUBD)*	CHF	5 490	220	5 710				
NESTLE SA CHF0.10(REGD)*	CHF	212 369	8 597	220 966				
NOVARTIS AG CHF0.50(REGD)*	CHF	163 629	6 678	170 307				
PARTNERS GROUP HLG CHF0.01 (REGD)*	CHF	1 378	321	1 699				
RICHEMONT(CIE FIN) CHF1.00 (REG) SER 'A'*	CHF	38 461		38 461				
SCHINDLER-HLDG AG CHF0.1(REGD)(POST-SUBD)*	CHF	1 476	41	1 517				
SGS LTD CHF1(REGD)*	CHF	446	19	465				
SIKA AG CHF0.01 (REG)*	CHF	10 451	429	10 880				
SONOVA HOLDING AG CHF0.05 (REGD)*	CHF	4 031	163	4 194				
STRAUMANN HLDG CHF0.1(REGD)*	CHF	762	31	793				
SWATCH GROUP CHF0.45(REGD)*	CHF	3 847	137	3 984				
SWISS LIFE HLDG CHF5.1(REGD)*	CHF	2 253	182	2 435				
SWISS PRIME SITE CHF15.3 (REGD)*	CHF	5 551	223	5 774				
SWISSCOM AG CHF1(REGD)*	CHF	1 906	80	1 986				
TEMENOS AG CHF5 (REGD)*	CHF	4 912	174	5 086				
UBS GROUP CHF0.10 (REGD)*	CHF	270 126	11 137	281 263				
ZURICH INSURANCE GRP CHF0.10*	CHF	11 084	454	11 538				
<b>Total Switzerland</b>							<b>0.00</b>	
<b>Total Registered shares</b>							<b>0.00</b>	
<b>Investment certificates, open end</b>								
<b>Eurozone</b>								
UBS ETF MSCI EMU SOCIALLY RESPONSIBLE UCITS ETF-A-CAP*	EUR		588 894	588 894		15 319 723	1.89	
<b>Total Eurozone</b>						<b>15 319 723</b>	<b>1.89</b>	
<b>Global</b>								
ISHRS III PLC-MSCI WORLD SML CAP UCITS ETF-UNHDG USD-ACC*	USD	3 094 000		3 094 000				
LYXOR ETF WORLD FINANCIALS TR USD-C*	USD		83 139	83 139				
UBS ETF - SUSTAINABLE DEVELOPMENT BANK BONDS UCITS-ETF-A-ACC*	USD		2 241 955	136 352	2 105 603	22 866 358	2.81	
XTRACKERS MSCI WORLD ENERGY UCITS ETF-1C-ACCUM*	USD		644 556	644 556				
<b>Total Global</b>						<b>22 866 358</b>	<b>2.81</b>	
<b>Japan</b>								
UBS ETF SICAV-MSCI JAPAN SOCIALLY RESP UCITS ETF-JPY-A-DIST*	JPY		653 747	653 747		15 033 874	1.85	
<b>Total Japan</b>						<b>15 033 874</b>	<b>1.85</b>	
<b>United States</b>								
ISHARES MSCI USA ESG SCREENED UCITS ETF UNHEGDED USD-CAP*	USD	1 191 014		1 191 014				
<b>Total United States</b>							<b>0.00</b>	
<b>Total Investment certificates, open end</b>						<b>53 219 955</b>	<b>6.55</b>	

Security	31.1.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.1.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Rights</b>							
<b>Switzerland</b>							
CREDIT SUISSE GROUP AG-RIGHTS 06.05.21*	CHF	186 300	186 300				
<b>Total Switzerland</b>						<b>0.00</b>	
<b>Total Rights</b>						<b>0.00</b>	
<b>Notes, fixed rate</b>							
<b>CHF</b>							
CANADIAN IMPERIAL BANK OF COMMERCE 0.18000% 21-20.04.29*	CHF	700 000	700 000				
EUROPEAN INVESTMENT BANK 1.62500% 11-23.11.23*	CHF	1 500 000	1 500 000				
EUROPEAN INVESTMENT BANK 1.62500% 14-04.02.25*	CHF	1 000 000	1 000 000				
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.12500% 20-14.10.33*	CHF	1 300 000	1 300 000				
SULZER AG 0.87500% 20-18.11.27*	CHF	700 000	700 000				
VERIZON COMMUNICATIONS INC-REG-S 0.19250% 21-24.03.28*	CHF	1 400 000	1 400 000				
<b>Total CHF</b>						<b>0.00</b>	
<b>Total Notes, fixed rate</b>						<b>0.00</b>	
<b>Notes, zero coupon</b>							
<b>CHF</b>							
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.07.25*	CHF	900 000	900 000				
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.10.30*	CHF	1 000 000	1 000 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-16.08.23*	CHF	900 000	900 000				
<b>Total CHF</b>						<b>0.00</b>	
<b>Total Notes, zero coupon</b>						<b>0.00</b>	
<b>Notes, floating rate</b>							
<b>CHF</b>							
HELVETIA SCHWEIZ VERSICHERUNGS-REG-S-SUB 1.750%/VAR 20-PRP*	CHF	450 000	450 000				
<b>Total CHF</b>						<b>0.00</b>	
<b>Total Notes, floating rate</b>						<b>0.00</b>	
<b>Medium term notes, fixed rate</b>							
<b>CHF</b>							
ABN AMRO BANK NV 2.62500% 11-27.04.21*	CHF	500 000	500 000				
ADCB FINANCE CAYMAN LTD-REG-S 0.37500% 18-23.01.23*	CHF	700 000	700 000				
ADCB FINANCE CAYMAN LTD 0.72500% 18-15.02.24*	CHF	350 000	350 000				
ALBERTA, PROVINCE OF-REG-S 0.37500% 19-07.02.29*	CHF	700 000	700 000				
AMP GROUP FINANCE SERVICES LTD-REG-S 0.80000% 19-18.07.23*	CHF	1 200 000	1 200 000				
AMP GROUP FINANCE SERVICES LTD-REG-S 0.20310% 20-03.06.24*	CHF	420 000	420 000				
AUCKLAND COUNCIL 1.12500% 13-07.02.24*	CHF	700 000	700 000				
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF	375 000	375 000				
BANCO SANTANDER CHILE-REG-S 0.38400% 19-27.09.24*	CHF	325 000	325 000				
BANCO SANTANDER SA-REG-S 0.31000% 21-09.06.28*	CHF	700 000	700 000				
BANK OF MONTREAL-REG-S 0.05000% 18-30.12.22*	CHF	1 300 000	1 300 000				
BANK OF NOVA SCOTIA DN-REG-S 0.14250% 21-25.10.28*	CHF	700 000	700 000				
BANK OF NOVA SCOTIA-REG-S 0.20000% 18-19.11.25*	CHF	500 000	500 000				
BASELSTADT KANTONALBANK 0.05000% 20-28.01.31*	CHF	1 400 000	1 400 000				
BERLIN HYP AG 0.25000% 20-11.09.28*	CHF	1 000 000	1 000 000				
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.30000% 19-05.09.24*	CHF	830 000	830 000				
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.11100% 20-24.07.28*	CHF	1 000 000	1 000 000				
CAISSE DES DEPOTS ET CONSIGNATIONS 0.25000% 18-30.05.25*	CHF	800 000	800 000				
CANADIAN IMPERIAL BANK-REG-S 0.15000% 18-31.07.23*	CHF	500 000	500 000				
CBQ FINANCE LTD-REG-S 0.69700% 18-22.03.21*	CHF	1 400 000	1 400 000				
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.20000% 19-25.03.24*	CHF	1 000 000	1 000 000				
CITIGROUP INC-REG-S 0.50000% 19-01.11.28*	CHF	375 000	375 000				
CORPORACION ANDINA DE FOMENTO 0.45000% 15-07.09.23*	CHF	300 000	300 000				
CREDIT AGRICOLE HOME LOAN SFH SA 0.50000% 15-16.03.27*	CHF	500 000	500 000				
CREDIT AGRICOLE HOME LOAN SFH SA 0.25000% 15-18.06.26*	CHF	700 000	700 000				
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 18-08.12.25*	CHF	750 000	750 000				
CREDIT AGRICOLE SA 0.21250% 21-21.06.29*	CHF	1 400 000	1 400 000				
DANSKE BANK AS-REG-S 0.62500% 19-24.11.22*	CHF	1 200 000	1 200 000				
DEUTSCHE BAHN FINANCE BV 1.37500% 13-24.07.23*	CHF	300 000	300 000				
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 18-18.07.28*	CHF	1 140 000	1 140 000				
DNB BANK ASA-REG-S 0.05000% 19-13.03.24*	CHF	1 400 000	1 400 000				
DVB BANK SE 0.57500% 15-17.06.22*	CHF	980 000	980 000				
EXPORT-IMPORT BANK OF KOREA-REG-S 0.25300% 18-06.03.23*	CHF	1 950 000	1 950 000				
EXPORT-IMPORT BANK OF KOREA-REG-S 0.38250% 18-11.07.24*	CHF	420 000	420 000				
FIRST ABU DHABI BANK PJSC-REG-S 0.07000% 19-18.10.27*	CHF	1 650 000	1 650 000				
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	500 000	500 000				
HYPO NOE GRUPPE BANK AG-REG-S 0.10000% 19-27.11.24*	CHF	700 000	700 000				
HYUNDAI CAPITAL SERVICES INC-REG-S 0.75250% 20-06.07.23*	CHF	350 000	350 000				
INSTITUTO DE CREDITO OFICIAL 3.25000% 07-28.06.24*	CHF	500 000	500 000				
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.30000% 18-18.12.23*	CHF	600 000	600 000				
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.12500% 20-14.07.28*	CHF	700 000	700 000				
JPMORGAN CHASE & CO 0.50000% 15-04.12.23*	CHF	400 000	400 000				
KOMMUNEKREDIT 2.87500% 06-13.10.31*	CHF	300 000	300 000				
KOREA DEVELOPMENT BANK-REG-S 0.30300% 18-14.06.23*	CHF	300 000	300 000				
KOREA DEVELOPMENT BANK-REG-S 0.44500% 20-08.05.25*	CHF	300 000	300 000				
KOREA LAND & HOUSING CORP-REG-S 0.19250% 20-15.06.25*	CHF	280 000	280 000				
KOREA WATER RESOURCES CORP-REG-S 0.15000% 18-20.09.23*	CHF	1 400 000	1 400 000				
KREDITANSTALT FUER WIEDERAUFBAU 2.50000% 05-25.08.25*	CHF	500 000	500 000				
LAFARGEHOLCIM HELVETIA FINANCE-REG-S 1.05000% 20-11.04.22*	CHF	650 000	650 000				
LUZERNER KANTONALBANK-REG-S 0.10000% 18-08.05.24*	CHF	650 000	650 000				
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 1.00000% 14-19.09.22*	CHF	1 300 000	1 300 000				
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.15000% 21-25.09.29*	CHF	700 000	700 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.50000% 18-14.06.28*	CHF	300 000	300 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.00100% 19-19.02.24*	CHF	1 500 000	1 500 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 19-18.06.31*	CHF	400 000	400 000				
MUNICIPALITY FINANCE PLC 0.87500% 13-01.02.23*	CHF	1 850 000	1 850 000				
NATIONAL AUSTRALIA BANK LTD 0.25000% 18-13.03.24*	CHF	1 800 000	1 800 000				
NATIONAL AUSTRALIA BANK LTD-REG-S 0.06500% 20-29.01.29*	CHF	500 000	500 000				
NATIONWIDE BUILDING SOCIETY-REG-S 0.16750% 19-11.07.31*	CHF	300 000	300 000				
NATWEST MARKETS PLC-REG-S 0.12500% 19-13.09.23*	CHF	400 000	400 000				

## UBS (CH) Strategy Fund – Yield Sustainable (CHF)

[formerly: UBS (CH) Strategy Fund – Yield (CHF)] Annual Report as of 31 January 2022 11

Security		31.1.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.1.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
NEDERLANDSE WATERSCHAPSBANK NV 2.37500% 06-27.01.23*	CHF	500 000		500 000				
NEDERLANDSE WATERSCHAPSBANK NV 1.37500% 12-13.09.27*	CHF	930 000		930 000				
NEW YORK LIFE GLOBAL FUNDING 0.37500% 15-02.02.22*	CHF	600 000		600 000				
NEW YORK LIFE GLOBAL FUNDING-REG-S 0. 12500% 21-23.07.30*	CHF		700 000	700 000				
ONTARIO, PROVINCE OF 0.25000% 17-28.06.29*	CHF		700 000	700 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.25000% 17-12.10.27*	CHF	500 000		500 000				
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 19-08.05.29*	CHF	850 000		850 000				
RABOBANK NEDERLAND NV 1.12500% 14-08.04.21*	CHF	400 000		400 000				
ROYAL BANK OF CANADA-REG-S 0.10000% 18-18.07.23*	CHF	500 000		500 000				
SANTANDER CONSUMER FINANCE SA-REG-S 0.15000% 19-10.12.24*	CHF	950 000		950 000				
SHELL INTERNATIONAL FINANCE BV 0.37500% 15-21.08.23*	CHF	800 000		800 000				
SYNGENTA FINANCE LTD REG-S 1.62500% 14-01.11.24*	CHF	700 000		700 000				
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.00000% 14-29.08.24*	CHF	400 000		400 000				
TOTAL CAPITAL INTERNATIONAL SA 0.50000% 15-01.06.27*	CHF		1 700 000	1 700 000				
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.28800% 18-13.07.26*	CHF	700 000		700 000				
UBS AG LONDON BRANCH-REG-S 0. 15000% 21-29.06.28*	CHF		950 000	950 000				
UBS GROUP AG-REG-S 0.87500% 19-30.01.25*	CHF	800 000		800 000				
VERIZON COMMUNICATIONS INC-REG-S 0.37500% 17-31.05.23*	CHF	500 000		500 000				
<b>Total CHF</b>							<b>0.00</b>	
<b>Total Medium term notes, fixed rate</b>							<b>0.00</b>	
<b>Medium term notes, zero coupon</b>								
<b>CHF</b>								
BANK OF THE PHILIPPINE ISLANDS-REG-S 0.00000% 19-24.09.21*	CHF	560 000		560 000				
EXPORT-IMPORT BANK OF KOREA-REG-S 0.00000% 19-27.05.25*	CHF	700 000		700 000				
KOREA HYDRO & NUCLEAR POWER CO-REG-S 0.00000% 19-19.07.24*	CHF	850 000		850 000				
NATIONWIDE BUILDING SOCIETY-REG-S 0.00000% 19-11.07.25*	CHF	900 000		900 000				
<b>Total CHF</b>							<b>0.00</b>	
<b>Total Medium term notes, zero coupon</b>							<b>0.00</b>	
<b>Bonds, fixed rate</b>								
<b>CHF</b>								
AARGAUISCHE KANTONALBANK 0.25000% 18-03.04.25*	CHF	900 000		900 000				
APPLE INC-REG-S 0.37500% 15-25.11.24*	CHF	410 000		410 000				
BASELSTADT KANTONALBANK 0.25000% 15-13.05.25*	CHF	900 000		900 000				
BASLER KANTONALBANK 0.12500% 20-10.09.32*	CHF	375 000		375 000				
BASLER KANTONALBANK 0.15000% 19-02.04.27*	CHF	600 000		600 000				
CENTRAL AMERICAN BK ECO INTEGRAT 1.12500% 14-24.02.23*	CHF	1 400 000		1 400 000				
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.75000% 20-05.05.23*	CHF	550 000		550 000				
DEUTSCHE PFANDBRIEFBANK AG-REG-S 0.12500% 19-05.06.23*	CHF	1 000 000		1 000 000				
EUROPEAN INVESTMENT BANK 1.62500% 12-02.04.26*	CHF	600 000		600 000				
FREIBURGER KANTONALBANK 0.14000% 20-12.06.30*	CHF	1 100 000		1 100 000				
GENEVA, CANTON OF-REG-S 0.37500% 20-27.02.30*	CHF	700 000		700 000				
GRAUBUENDNER KANTONALBANK 1.37500% 13-11.03.25*	CHF	1 550 000		1 550 000				
KEB HANA BANK-REG-S 0.40750% 18-14.09.23*	CHF	700 000		700 000				
MONDELEZ INTERNATIONAL INC-REG-S 0.61700% 17-30.09.24*	CHF	700 000		700 000				
MONDELEZ INTL-REG-S 0.62500% 15-30.12.21*	CHF	450 000		450 000				
NEW BRUNSWICK, PROVINCE OF 0.25000% 17-19.01.29*	CHF	300 000		300 000				
OESTERREICHISCHE KONTROLLBANK AG 2.62500% 06-22.11.24*	CHF	800 000		800 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.50000% 14-15.12.25*	CHF	1 100 000		1 100 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL 0.25000% 16-11.02.28*	CHF		850 000	850 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.25000% 17-06.12.27*	CHF		1 400 000	1 400 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-31.10.24*	CHF	500 000		500 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 18-20.07.26*	CHF	200 000		200 000				
PFANDBRIEFZENTR SCHWEIZ KANTONBK-REG-S 0.12500% 20-03.09.35*	CHF	1 000 000		1 000 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.18250% 20-11.11.25*	CHF	700 000		700 000				
ROCHE KAPITALMARKT AG 0.10000% 17-23.09.24*	CHF	1 070 000		1 070 000				
SGS SA-REG-S 0.45000% 20-06.11.23*	CHF	560 000		560 000				
ST GALLER KANTONALBANK 1.37500% 12-22.06.27*	CHF	900 000		900 000				
UBS AG/LONDON-REG-S 0.17000% 20-13.05.22*	CHF	1 250 000		1 250 000				
UBS GROUP AG-REG-S 0.62500% 17-18.05.24*	CHF	1 400 000		1 400 000				
UBS GROUP AG-REG-S 0.75000% 16-22.02.22*	CHF	400 000		400 000				
WALLISER KANTONALBANK 0.25000% 15-16.03.23*	CHF	1 100 000		1 100 000				
ZUERCHER KANTONALBANK 0.03000% 16-11.02.22*	CHF	300 000		300 000				
ZUERCHER KANTONALBANK 0.04000% 15-09.12.22*	CHF	700 000		700 000				
ZUERCHER KANTONALBANK 1.50000% 14-27.01.23*	CHF	1 000 000		1 000 000				
ZUERICH, CITY OF-REG-S 2.75000% 05-14.02.25*	CHF	50 000		50 000				
ZUGER KANTONALBANK 0.12500% 19-03.12.29*	CHF	750 000		750 000				
<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>								
AARGAUISCHE KANTONALBANK 0.00000% 16-08.03.22*	CHF	650 000		650 000				
BALOISE HOLDING AG-REG-S 0.00000% 19-23.09.22*	CHF	1 100 000		1 100 000				
BASEL-STADT, CANTON OF 0.00000% 16-05.09.23*	CHF	450 000		450 000				
KOREA GAS CORP-REG-S 0.00000% 19-28.11.23*	CHF	795 000		795 000				
KOREA NATIONAL OIL CORP-REG-S 0.00000% 19-04.10.24*	CHF	2 200 000		2 200 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 15-25.07.23*	CHF	800 000		800 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 16-07.11.22*	CHF	400 000		400 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 16-27.01.27*	CHF	900 000		900 000				
VALLANT BANK AG-REG-S 0.00000% 19-31.10.25*	CHF	1 300 000		1 300 000				
WALLISER KANTONALBANK-REG-S 0.00000% 20-14.02.29*	CHF	600 000		600 000				
ZUERCHER KANTONALBANK 0.00000% 21-21.01.33*	CHF	700 000		700 000				
ZUERICH, CANTON OF-REG-S 0.00000% 18-14.03.23*	CHF	900 000		900 000				
<b>Total CHF</b>							<b>0.00</b>	
<b>Total Bonds, zero coupon</b>							<b>0.00</b>	
<b>Treasury notes, fixed rate</b>								
<b>USD</b>								
AMERICA, UNITED STATES OF 5.37500% 01-15.02.31*	USD	8 915 000		8 915 000				
AMERICA, UNITED STATES OF 2.25000% 17-15.08.27*	USD	11 740 000		11 740 000				
AMERICA, UNITED STATES OF 2.25000% 17-15.11.27*	USD	11 650 000		11 650 000				
AMERICA, UNITED STATES OF 2.87500% 18-31.05.25*	USD	1 200 000		1 200 000				

## UBS (CH) Strategy Fund – Yield Sustainable (CHF)

Security		31.1.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.1.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
AMERICA, UNITED STATES OF 2.75000% 14-15.02.24*	USD	2 380 000		2 380 000				
AMERICA, UNITED STATES OF 1.12500% 16-31.07.21*	USD	3 000 000		3 000 000				
AMERICA, UNITED STATES OF 1.75000% 12-15.05.22*	USD	2 550 000		2 550 000				
AMERICA, UNITED STATES OF 1.37500% 16-30.09.23*	USD	1 265 000		1 265 000				
AMERICA, UNITED STATES OF 2.12500% 15-15.05.25*	USD	7 200 000	935 000	8 135 000				
AMERICA, UNITED STATES OF 1.62500% 19-15.08.29*	USD		4 500 000	4 500 000				
AMERICA, UNITED STATES OF 1.25000% 19-31.08.24*	USD		8 500 000	8 500 000				
AMERICA, UNITED STATES OF 1.75000% 19-15.11.29*	USD	4 740 000	970 000	5 710 000				
AMERICA, UNITED STATES OF 0.25000% 20-31.07.25*	USD	2 000 000		2 000 000				
AMERICA, UNITED STATES OF TB 0.12500% 31.08.20-31.08.22*	USD		5 000 000	5 000 000				
<b>Total USD</b>							<b>0.00</b>	
<b>Total Treasury notes, fixed rate</b>							<b>0.00</b>	
<b>Treasury notes, floating rate</b>								
<b>USD</b>								
AMERICA, UNITED STATES OF 3.875%/CPI LINKED 99-15.04.29*	USD	900 000		900 000				
AMERICA, UNITED STATES OF 2.375%/CPI LINKED 04-15.01.25*	USD	1 470 000		1 470 000				
AMERICA, UNITED STATES OF 0.625%/CPI LINKED 16-15.01.26*	USD	1 440 000		1 440 000				
AMERICA, UNITED STATES OF 0.375%/CPI LINKED 17-15.01.27*	USD	1 500 000		1 500 000				
AMERICA, UNITED STATES OF 0.375%/CPI INDEX 13-15.07.23*	USD	1 650 000		1 650 000				
AMERICA, UNITED STATES OF 0.375%/CPI LINKED 15-15.07.25*	USD	2 000 000		2 000 000				
AMERICA, UNITED STATES OF 0.750%/CPI LINKED 18-15.07.28*	USD	1 500 000		1 500 000				
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 20-15.01.30*	USD	1 860 000		1 860 000				
<b>Total USD</b>							<b>0.00</b>	
<b>Total Treasury notes, floating rate</b>							<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>53 219 955</b>	<b>6.55</b>	

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

<b>Treasury notes, floating rate</b>								
<b>USD</b>								
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 12-15.07.22*	USD	1 660 000		1 660 000				
<b>Total USD</b>							<b>0.00</b>	
<b>Total Treasury notes, floating rate</b>							<b>0.00</b>	
<b>Total Securities traded on other regulated markets which are open to the public</b>							<b>0.00</b>	

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

<b>Registered shares</b>								
<b>Portugal</b>								
BANCO ESPIRITO SAN NPV**	EUR	51 053		51 053				
BANCO ESPIRITO SAN NPV**	USD		51 053		51 053	14	0.00	
<b>Total Portugal</b>						<b>14</b>	<b>0.00</b>	
<b>Total Registered shares</b>						<b>14</b>	<b>0.00</b>	
<b>Investment certificates, open end</b>								
<b>Emerging Markets</b>								
UBS (LUX) EQUITY SICAV - GLB EM OPP(USD)-U-X-ACC**	USD	859	12	871				
<b>Total Emerging Markets</b>							<b>0.00</b>	
<b>Europe</b>								
UBS (LUX) BOND FUND - EURO HIGH YIELD (EUR) I-X-ACC**	EUR	121 292		121 292				
<b>Total Europe</b>							<b>0.00</b>	
<b>Global</b>								
FEDERATED HERMES SDG ENGAGEMENT HIGH-M- USD**	USD	12 388 348		12 388 348	24 304 806	2.99		
FOCUSED SICAV - WORLD BANK LONG TERM BOND USD U-X-ACC**	USD	7 460	380	7 080	64 375 192	7.92		
FOCUSED SICAV - WORLD BANK BOND USD U-X-ACC**	USD	4 973	321	4 652	42 690 869	5.26		
RECORD UCITS ICAV - RECORD EM SUSTAINABLE FINANCE FUND-A- HF**	CHF	243 687		243 687	23 763 942	2.93		
UBS (CH) MONEY MARKET FUND - CHF I-X**	CHF	10 437	5 385	5 052	4 464 301	0.55		
UBS (IRL) INVESTOR SELECTION PLC - GLOB EMER MKT OPP-I-B USD**	USD	3 679	3 679					
UBS (LUX) BOND SICAV - EUR CORP SUSTAINABLE (EUR) U-X-ACC**	EUR	5 583	1 488	4 095	53 389 024	6.57		
UBS (LUX) BOND SICAV-SRT TERM USD CORPRT SUSTAINABLE U-X ACC**	USD	954	954					
UBS (LUX) BOND SICAV - USD CORPORATES U-X-ACC**	USD	564	564					
UBS (LUX) BOND SICAV - USD HIGH YIELD U-X-ACC**	USD	1 368	851	2 219				
UBS (LUX) BOND SICAV - EMERGING ECONOMIES CORP (USD)-I-X-DIS**	USD	369 623	369 623					
UBS (LUX) BOND SICAV - GREEN SOC SUSTAINABLE BD(EUR)-U-X-ACC**	EUR	9 928	217	9 711	99 291 019	12.22		
UBS (LUX) EMERGING ECONOMIES FUND-GLOBAL BONDS (USD)-U-X ACC**	USD	4 423	4 423					
UBS (LUX) EQUITY FUND - GLOBAL SUSTAINABLE (USD) U-X-ACC**	USD	2 482	1 991	491	7 019 333	0.86		
UBS (LUX) EQUITY FUND-GLBAL SUSTAINABLE IMPRO (USD) U-X-ACC**	USD		3 602	3 602	32 246 677	3.97		
UBS (LUX) EQUITY SICAV - GL HI DIV (USD)-I-X-ACC**	USD		45 221	45 221				
UBS (LUX) EQUITY SICAV-GLOBAL QUANTITATIVE (USD) U-X-ACC**	USD	1 943	1 943					
UBS (LUX) EQUITY SICAV - GLOBAL OPPORTUNITY (USD) U-X-ACC**	USD	3 086	951	1 432	2 605	29 432 729	3.62	
UBS (LUX) EQUITY SICAV ACTIVE CLIMATE AWARE (USD) I-X-ACC**	USD		129 092	129 092	18 180 107	2.24		
UBS (LUX) EQUITY SICAV - LONG TERM THEMES (USD) U-X-ACC**	USD		2 005	2 005	17 829 883	2.19		
UBS (LUX) EQUITY SICAV - GLOBAL IMPACT (USD) U-X-ACC**	USD		6 264	6 264	53 350 975	6.57		
UBS (LUX) INST FUND-KEY SEL. GLOBAL EQUITY FA-USD**	USD	1 097	1 097					
UBS (LUX) INSTITUTION SICAV-EQUITIES GLB (EX USA) PASSIVE XA**	USD	119 908	119 908					
UBS IRL ETF PIC-MSCI ACWI ESG UNIVERSAL UCITS ETF A-DIST**	CHF		1 500 592	1 500 592	21 509 486	2.65		
<b>Total Global</b>					<b>491 848 343</b>	<b>60.55</b>		
<b>Switzerland</b>								
UBS (CH) EQUITY FUND - SWITZERLAND SUSTAINABLE (CHF) U-X**	CHF	4 018	364	3 654	43 535 425	5.36		
UBS(CH)EQUITY FD-SWITZERLAND QUANTITATIVE SUSTAINABLE(CHF)-X**	CHF	600 306	64 921	535 385	64 262 262	7.91		
<b>Total Switzerland</b>					<b>107 797 687</b>	<b>13.27</b>		

## UBS (CH) Strategy Fund – Yield Sustainable (CHF) [formerly: UBS (CH) Strategy Fund – Yield (CHF)]

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Security	31.1.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.1.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>United States</b>							
UBS (LUX) BD SICAV-USD INVES GRA CORPOR SUSTAI (USD) U-X-ACC**	USD	12 177	1 469	4 104	9 542	106 783 804	13.16
<b>Total United States</b>						<b>106 783 804</b>	<b>13.16</b>
<b>Total Investment certificates, open end</b>						<b>706 429 834</b>	<b>86.97</b>
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>706 429 848</b>	<b>86.97</b>
<b>Total securities and similar instruments</b> (thereof in lending)						<b>759 649 803</b>	<b>93.52</b> 0.00)
Bank deposits at sight						57 171 064	7.04
Derivative financial instruments						-6 385 065	-0.79
Other assets						1 897 649	0.23
<b>Total fund assets</b>						<b>812 333 451</b>	<b>100.00</b>
Short-term bank liabilities						-43 734 563	
Other liabilities						-980 645	
<b>Net fund assets</b>						<b>767 618 243</b>	

Valuation categories	Market value as of 31.1.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	53 219 955	6.55
Investments valuation based on market-observed parameters	700 044 783	86.18
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>753 264 738</b>	<b>92.73</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
AUD	1 442 495	CHF	946 977	17.02.2022	1 060	0.00
CHF	222 238	CAD	304 839	17.02.2022	838	0.00
DKK	6 738 000	CHF	943 876	17.02.2022	-1 230	0.00
JPY	1 650 338 429	CHF	13 414 647	17.02.2022	83 070	0.01
NOK	11 202 018	CHF	1 146 977	17.02.2022	-22 021	0.00
HKD	4 594 000	CHF	542 750	17.02.2022	-5 574	0.00
SEK	6 574 895	CHF	667 193	17.02.2022	11 535	0.00
CHF	3 374	SGD	5 000	17.02.2022	67	0.00
GBP	760 489	CHF	925 406	17.02.2022	-24 093	0.00
NZD	1 035 000	CHF	645 463	17.02.2022	12 972	0.00
USD	211 523 847	CHF	194 960 472	17.02.2022	-1 903 117	-0.23
EUR	82 497 981	CHF	85 985 500	17.02.2022	-110 887	-0.01
CHF	1 210 305	JPY	149 000 000	17.02.2022	-6 670	0.00
CHF	792 403	EUR	760 000	17.02.2022	747	0.00
CHF	887 481	USD	960 000	17.02.2022	5 984	0.00
CHF	423 403	USD	460 000	17.02.2022	4 716	0.00
CHF	395 795	USD	430 000	17.02.2022	4 403	0.00
CHF	458 512	USD	500 000	17.02.2022	6 834	0.00
CHF	1 697 395	USD	1 860 000	17.02.2022	33 693	0.00
EUR	1 475 000	CHF	1 529 461	17.02.2022	-9 876	0.00
CAD	600 000	CHF	428 213	17.02.2022	-10 857	0.00
USD	705 000	CHF	643 432	17.02.2022	-12 706	0.00
EUR	390 000	CHF	403 664	17.02.2022	-3 347	0.00
EUR	2 315 000	CHF	2 403 690	17.02.2022	-12 286	0.00
EUR	3 245 000	CHF	3 396 344	17.02.2022	9 803	0.00
CHF	412 869	SGD	600 000	17.02.2022	81	0.00
CHF	550 478	NZD	900 000	17.02.2022	-486	0.00
GBP	290 000	CHF	362 116	17.02.2022	40	0.00
CHF	15 371 792	USD	16 530 000	17.02.2022	12 549	0.00
EUR	12 170 000	CHF	12 694 381	17.02.2022	-6 452	0.00
HKD	4 668 950	CHF	547 781	03.03.2022	-9 283	0.00
DKK	4 300 000	CHF	598 505	03.03.2022	-4 593	0.00
JPY	1 479 483 237	CHF	11 693 820	03.03.2022	-254 520	-0.03
AUD	185 959	CHF	123 299	03.03.2022	1 394	0.00
NOK	11 478 473	CHF	1 186 692	03.03.2022	-10 400	0.00
SEK	3 784 553	CHF	382 054	03.03.2022	4 746	0.00
GBP	1 415 922	CHF	1 752 887	03.03.2022	-14 127	0.00
SGD	1 559 000	CHF	1 051 835	03.03.2022	-20 694	0.00
CAD	4 979 588	CHF	3 581 270	03.03.2022	-61 337	-0.01
NZD	1 100 000	CHF	684 159	03.03.2022	12 341	0.00
USD	211 412 659	CHF	193 290 577	03.03.2022	-3 396 865	-0.42
EUR	83 169 426	CHF	86 095 825	03.03.2022	-694 199	-0.10
EUR	2 315 000	CHF	2 403 513	03.03.2022	-12 266	0.00
EUR	3 245 000	CHF	3 396 084	03.03.2022	9 820	0.00

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
CHF	412 699	SGD	600 000	03.03.2022	78	0.00
CHF	550 140	NZD	900 000	03.03.2022	-472	0.00
GBP	290 000	CHF	361 951	03.03.2022	44	0.00
CHF	15 356 711	USD	16 520 000	03.03.2022	12 646	0.00
EUR	12 170 000	CHF	12 693 626	03.03.2022	-6 168	0.00
					-6 385 065	-0.79

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

\*\* valuation based on market-observed parameters

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Options/warrants on indices/commodities</b>			
EURO STOXX 50 INDEX CALL 4000.00000 19.03.21	EUR	450	0
S&P 500 INDEX CALL 4375.00000 18.06.21	USD	49	49
MSCI EM INDEX CALL 1500.00000 17.09.21	USD	137	137

#### Futures on indices/commodities/currencies

SWISS MARKET INDEX FUTURE 17.09.21	CHF	71	71
SWISS MARKET INDEX FUTURE 17.12.21	CHF	38	38
SWISS MARKET INDEX FUTURE 19.03.21	CHF	46	16
SWISS MARKET INDEX FUTURE 18.06.21	CHF	85	85
OMX 30 INDEX FUTURE 19.03.21	SEK	85	85
OMX 30 INDEX FUTURE 18.06.21	SEK	85	85
OMX 30 INDEX FUTURE 17.09.21	SEK	86	86
OMX 30 INDEX FUTURE 19.02.21	SEK	85	0
OMX 30 INDEX FUTURE 16.04.21	SEK	85	85
OMX 30 INDEX FUTURE 21.05.21	SEK	85	85
OMX 30 INDEX FUTURE 16.07.21	SEK	85	85
OMX 30 INDEX FUTURE 20.08.21	SEK	85	85
OMX 30 INDEX FUTURE 15.10.21	SEK	86	86
OMX 30 INDEX FUTURE 19.11.21	SEK	86	86
S&P500 EMINI FUTURE 19.03.21	USD	87	54
S&P500 EMINI FUTURE 18.06.21	USD	177	177
S&P500 EMINI FUTURE 17.09.21	USD	151	151
HANG SENG INDEX FUTURE 30.03.21	HKD	11	11
NIKKEI 225 (OSE) INDEX FUTURE 11.03.21	JPY	48	3
SPI 200 INDEX FUTURES 18.03.21	AUD	25	0
S&P/TSX 60 INDEX FUTURE 18.03.21	CAD	32	0
HANG SENG INDEX FUTURE 25.02.21	HKD	11	0
SPI 200 INDEX FUTURES 17.06.21	AUD	18	18
HANG SENG INDEX FUTURE 29.06.21	HKD	11	11
NIKKEI 225 (OSE) INDEX FUTURE 10.06.21	JPY	48	48
S&P/TSX 60 INDEX FUTURE 17.06.21	CAD	27	27
HANG SENG INDEX FUTURE 29.04.21	HKD	11	11
HANG SENG INDEX FUTURE 28.05.21	HKD	11	11
S&P/TSX 60 INDEX FUTURE 16.09.21	CAD	27	27
HANG SENG INDEX FUTURE 29.09.21	HKD	11	11
SPI 200 INDEX FUTURES 16.09.21	AUD	25	25
HANG SENG INDEX FUTURE 29.07.21	HKD	11	11
HANG SENG INDEX FUTURE 30.08.21	HKD	11	11
SPI 200 INDEX FUTURES 16.12.21	AUD	25	25
S&P500 EMINI FUTURE 17.12.21	USD	114	114
S&P/TSX 60 INDEX FUTURE 16.12.21	CAD	27	27
HANG SENG INDEX FUTURE 28.10.21	HKD	11	11
HANG SENG INDEX FUTURE 29.11.21	HKD	11	11

#### Futures on interest rate instruments/bonds

US 5YR TREASURY NOTE FUTURE 31.03.21	USD	303	0
US 5YR TREASURY NOTE FUTURE 30.06.21	USD	303	303
US 5YR TREASURY NOTE FUTURE 30.09.21	USD	310	310
US 5YR TREASURY NOTE FUTURE 31.12.21	USD	293	293
US 10YR ULTRA NOTE FUTURE 21.12.21	USD	121	121

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Options/warrants on indices/commodities</b>			
EURO STOXX 50 INDEX PUT 3100.00000 19.03.21	EUR	450	0
EURO STOXX 50 INDEX CALL 3650.00000 19.03.21	EUR	0	450
S&P 500 INDEX PUT 3400.00000 18.06.21	USD	49	49
S&P 500 INDEX CALL 4000.00000 18.06.21	USD	49	49
MSCI EM INDEX CALL 1375.00000 17.09.21	USD	137	137
MSCI EM INDEX PUT 1200.00000 17.09.21	USD	137	137

#### Futures on indices/commodities/currencies

EURO STOXX 50 INDEX FUTURE 19.03.21	EUR	0	327
EURO STOXX 50 INDEX FUTURE 18.06.21	EUR	107	107
EURO STOXX 50 INDEX FUTURE 17.09.21	EUR	277	277
EURO STOXX 50 INDEX FUTURE 17.12.21	EUR	470	470
SWISS MARKET INDEX FUTURE 17.09.21	CHF	12	12
SWISS MARKET INDEX FUTURE 18.06.21	CHF	9	9
FTSE 100 INDEX FUTURE 19.03.21	GBP	0	150
FTSE 100 INDEX FUTURE 18.06.21	GBP	139	139
FTSE 100 INDEX FUTURE 17.09.21	GBP	130	130
FTSE 100 INDEX FUTURE 17.12.21	GBP	130	130
MINI MSCI EMERGING MARKETS INDEX FUTURE 19.03.21	USD	0	208
MINI MSCI EMERGING MARKETS INDEX FUTURE 18.06.21	USD	208	208
NIKKEI 225 (OSE) INDEX FUTURE 10.06.21	JPY	25	25
NIKKEI 225 (OSE) INDEX FUTURE 09.09.21	JPY	26	26
MINI MSCI EMERGING MARKETS INDEX FUTURE 17.12.21	USD	139	139
NIKKEI 225 (OSE) INDEX FUTURE 09.12.21	JPY	26	26

#### Futures on interest rate instruments/bonds

US LONG BOND FUTURE 22.03.21	USD	0	107
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**Transactions in derivatives on currencies during the period under review**

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
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**Options on foreign exchange**

GOLDMAN SACHS FIN/EUR/USD PUT WARRANT 1.110000 21-24.09.21	USD	226 600	226 600
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Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
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**Forward exchange transactions**

EUR	272 500	CHF	294 583	19.03.2021
CHF	491 887	USD	550 000	19.03.2021
CHF	444 498	USD	500 000	19.03.2021
USD	4 330 000	CHF	3 862 962	19.03.2021
CHF	729 635	USD	820 000	19.03.2021
CHF	773 121	USD	870 000	19.03.2021
JPY	60 000 000	CHF	507 970	19.03.2021
CHF	600 835	USD	670 000	19.03.2021
CHF	475 157	USD	530 000	19.03.2021
CHF	1 096 710	USD	1 210 000	19.03.2021
HKD	600 000	CHF	70 109	19.03.2021
SEK	450 000	CHF	49 501	19.03.2021
CHF	534 441	USD	590 000	19.03.2021
CHF	606 559	AUD	850 000	19.03.2021
CHF	953 822	EUR	860 000	19.03.2021
CHF	7 439 665	USD	7 990 000	19.03.2021
CHF	529 014	JPY	61 500 000	19.03.2021
CHF	512 268	USD	550 000	19.03.2021
SEK	450 000	CHF	49 187	19.03.2021
CHF	471 675	USD	510 000	19.03.2021
CHF	939 794	USD	1 010 000	19.03.2021
CAD	300 000	CHF	222 674	19.03.2021
CHF	446 156	USD	480 000	19.03.2021
RUB	279 060 000	USD	3 768 535	26.03.2021
USD	6 502 461	TWD	184 930 000	26.03.2021
IDR	92 930 700 000	USD	6 460 250	26.03.2021
INR	472 080 000	USD	6 523 145	26.03.2021
CHF	491 112	USD	550 000	12.05.2021
EUR	272 500	CHF	294 480	12.05.2021
HKD	23 094 000	CHF	2 667 525	12.05.2021
JPY	1 178 418 997	CHF	10 058 803	12.05.2021
SEK	8 324 895	CHF	884 998	12.05.2021
CHF	3 326 749	SGD	4 950 000	12.05.2021
CHF	1 577 368	CAD	2 254 839	12.05.2021
CHF	2 213 314	NOK	21 247 982	12.05.2021
AUD	3 092 495	CHF	2 108 794	12.05.2021
CHF	4 208 533	GBP	3 434 511	12.05.2021
NZD	35 000	CHF	22 470	12.05.2021
DKK	9 588 000	CHF	1 391 976	12.05.2021
EUR	53 060 481	CHF	57 306 539	12.05.2021
USD	226 239 885	CHF	202 581 528	12.05.2021
CHF	443 838	USD	500 000	12.05.2021
USD	4 330 000	CHF	3 857 242	12.05.2021
CHF	719 668	USD	810 000	12.05.2021
CHF	771 962	USD	870 000	12.05.2021
CHF	599 944	USD	670 000	12.05.2021
JPY	60 000 000	CHF	507 515	12.05.2021
CHF	474 449	USD	530 000	12.05.2021
CHF	1 095 079	USD	1 210 000	12.05.2021
SEK	450 000	CHF	49 455	12.05.2021
HKD	600 000	CHF	70 010	12.05.2021
CHF	524 591	USD	580 000	12.05.2021
CHF	942 485	EUR	850 000	12.05.2021
CHF	528 559	JPY	61 500 000	12.05.2021
CHF	7 428 535	USD	7 990 000	12.05.2021
CHF	605 843	AUD	850 000	12.05.2021
CHF	502 183	USD	540 000	12.05.2021
CHF	470 948	USD	510 000	12.05.2021
SEK	450 000	CHF	49 138	12.05.2021
CAD	300 000	CHF	222 356	12.05.2021
CHF	938 350	USD	1 010 000	12.05.2021
CHF	445 474	USD	480 000	12.05.2021
CHF	4 786 292	USD	5 160 000	12.05.2021
CHF	1 970 298	EUR	1 780 000	12.05.2021
SGD	100 000	CHF	69 013	12.05.2021
NOK	24 900 000	CHF	2 706 363	12.05.2021
CAD	1 500 000	CHF	1 113 567	12.05.2021
CHF	8 312 321	USD	8 950 000	12.05.2021
AUD	3 400 000	CHF	2 446 273	12.05.2021
CHF	4 502 736	JPY	527 500 000	12.05.2021
USD	535 000	CHF	500 256	12.05.2021
CHF	619 722	EUR	560 000	12.05.2021
SEK	400 000	CHF	43 047	12.05.2021
CHF	593 956	EUR	540 000	12.05.2021
CHF	212 026	JPY	25 000 000	12.05.2021
CHF	423 286	DKK	2 850 000	12.05.2021
CHF	2 726 358	AUD	3 850 000	12.05.2021
GBP	740 000	CHF	938 821	12.05.2021
SGD	4 200 000	CHF	2 896 907	12.05.2021
USD	11 010 000	CHF	10 081 681	12.05.2021
CHF	776 615	USD	850 000	12.05.2021
USD	740 000	CHF	677 224	12.05.2021
CHF	342 938	GBP	270 000	12.05.2021
CHF	428 076	USD	470 000	12.05.2021
CHF	250 691	JPY	30 000 000	12.05.2021
CHF	291 978	USD	320 000	12.05.2021
NZD	100 000	CHF	66 354	04.06.2021
AUD	985 959	CHF	704 504	04.06.2021
JPY	1 155 535 455	CHF	9 793 835	04.06.2021
CHF	2 285 192	NOK	20 971 527	04.06.2021
DKK	7 150 000	CHF	1 059 381	04.06.2021
CHF	2 323 255	SGD	3 386 000	04.06.2021

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
SEK	6 434 553	CHF	699 273	04.06.2021
CHF	3 564 158	GBP	2 774 078	04.06.2021
HKD	23 768 950	CHF	2 827 610	04.06.2021
CAD	2 729 588	CHF	2 023 487	04.06.2021
USD	217 726 311	CHF	201 180 418	04.06.2021
EUR	52 024 426	CHF	57 336 276	04.06.2021
SGD	100 000	CHF	68 964	04.06.2021
CHF	1 970 038	EUR	1 780 000	04.06.2021
CHF	4 783 356	USD	5 160 000	04.06.2021
CHF	8 307 220	USD	8 950 000	04.06.2021
AUD	3 400 000	CHF	2 444 913	04.06.2021
CHF	4 500 899	JPY	527 500 000	04.06.2021
NOK	24 900 000	CHF	2 704 544	04.06.2021
CAD	1 500 000	CHF	1 112 891	04.06.2021
USD	535 000	CHF	499 945	04.06.2021
CHF	619 636	EUR	560 000	04.06.2021
SEK	400 000	CHF	43 029	04.06.2021
CHF	582 878	EUR	530 000	04.06.2021
CHF	211 937	JPY	25 000 000	04.06.2021
CHF	423 188	DKK	2 850 000	04.06.2021
CHF	2 724 934	AUD	3 850 000	04.06.2021
GBP	740 000	CHF	938 309	04.06.2021
SGD	4 200 000	CHF	2 894 980	04.06.2021
USD	11 010 000	CHF	10 075 449	04.06.2021
CHF	776 138	USD	850 000	04.06.2021
CHF	330 055	GBP	260 000	04.06.2021
USD	740 000	CHF	676 810	04.06.2021
CHF	427 823	USD	470 000	04.06.2021
CHF	250 588	JPY	30 000 000	04.06.2021
CHF	291 811	USD	320 000	04.06.2021
CHF	1 302 997	USD	1 440 000	04.06.2021
CHF	545 021	USD	600 000	04.06.2021
CHF	295 534	EUR	270 000	04.06.2021
CHF	216 191	GBP	170 000	04.06.2021
SEK	500 000	CHF	54 120	04.06.2021
CHF	126 124	USD	140 000	04.06.2021
CHF	900 738	USD	1 000 000	04.06.2021
CHF	8 234 058	SGD	12 200 000	04.06.2021
CHF	426 584	SEK	3 950 000	04.06.2021
CHF	453 424	JPY	55 000 000	04.06.2021
GBP	325 000	CHF	413 257	04.06.2021
CHF	514 639	HKD	4 450 000	04.06.2021
CHF	246 629	JPY	30 000 000	04.06.2021
CHF	190 180	GBP	150 000	04.06.2021
CHF	208 442	EUR	190 000	04.06.2021
USD	700 000	CHF	626 624	04.06.2021
GBP	330 000	CHF	420 460	04.06.2021
EUR	570 000	CHF	625 157	04.06.2021
TWD	184 930 000	USD	6 554 315	11.06.2021
USD	6 405 921	IDR	92 930 700 000	11.06.2021
USD	6 439 503	INR	472 080 000	11.06.2021
IDR	92 930 700 000	USD	6 359 889	11.06.2021
INR	472 080 000	USD	6 247 750	11.06.2021
USD	6 615 985	TWD	184 930 000	11.06.2021
CHF	440 837	SGD	650 000	14.07.2021
HKD	23 694 000	CHF	2 745 858	14.07.2021
NZD	35 000	CHF	22 914	14.07.2021
NOK	3 652 018	CHF	400 854	14.07.2021
JPY	594 418 997	CHF	4 911 942	14.07.2021
CHF	3 753 882	GBP	2 964 511	14.07.2021
SEK	9 624 895	CHF	1 040 025	14.07.2021
AUD	1 792 495	CHF	1 266 650	14.07.2021
CHF	337 865	CAD	454 839	14.07.2021
DKK	6 738 000	CHF	991 279	14.07.2021
USD	210 854 885	CHF	189 704 875	14.07.2021
CHF	544 457	USD	600 000	14.07.2021
CHF	1 292 617	USD	1 430 000	14.07.2021
EUR	49 602 981	CHF	54 272 506	14.07.2021
CHF	279 048	EUR	255 000	14.07.2021
CHF	196 928	GBP	155 000	14.07.2021
SEK	500 000	CHF	54 082	14.07.2021
CHF	121 494	USD	135 000	14.07.2021
CHF	899 803	USD	1 000 000	14.07.2021
CHF	514 151	HKD	4 450 000	14.07.2021
CHF	453 102	JPY	55 000 000	14.07.2021
CHF	426 281	SEK	3 950 000	14.07.2021
CHF	8 224 582	SGD	12 200 000	14.07.2021
GBP	325 000	CHF	412 858	14.07.2021
CHF	246 453	JPY	30 000 000	14.07.2021
CHF	208 390	EUR	190 000	14.07.2021
CHF	189 996	GBP	150 000	14.07.2021
USD	700 000	CHF	625 976	14.07.2021
GBP	330 000	CHF	420 053	14.07.2021
EUR	570 000	CHF	624 992	14.07.2021
AUD	350 000	CHF	243 454	14.07.2021
CHF	503 621	USD	560 000	14.07.2021
CHF	957 830	HKD	8 100 000	14.07.2021
GBP	355 000	CHF	452 771	14.07.2021
EUR	1 285 000	CHF	1 406 245	14.07.2021
USD	3 760 000	CHF	3 450 307	14.07.2021
CHF	1 055 617	USD	1 150 000	14.07.2021
CHF	460 647	EUR	420 000	14.07.2021
CHF	383 498	GBP	300 000	14.07.2021
CHF	294 280	USD	320 000	14.07.2021
CHF	165 904	JPY	20 000 000	14.07.2021
CHF	131 694	EUR	120 000	14.07.2021
USD	180 000	CHF	166 819	14.07.2021
EUR	450 000	CHF	492 345	14.07.2021
USD	565 000	CHF	522 280	14.07.2021
CAD	4 229 588	CHF	3 150 251	02.09.2021
NZD	100 000	CHF	64 908	02.09.2021
HKD	19 318 950	CHF	2 239 444	02.09.2021

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
DKK	4 300 000	CHF	634 141	02.09.2021
SEK	3 384 553	CHF	367 702	02.09.2021
NOK	3 928 473	CHF	424 233	02.09.2021
JPY	488 035 455	CHF	3 998 728	02.09.2021
AUD	535 959	CHF	372 493	02.09.2021
CHF	2 490 596	GBP	1 959 078	02.09.2021
CHF	7 665 901	SGD	11 286 000	02.09.2021
AUD	350 000	CHF	243 189	02.09.2021
EUR	49 264 426	CHF	54 059 135	02.09.2021
USD	211 781 311	CHF	190 585 391	02.09.2021
CHF	494 003	USD	550 000	02.09.2021
CHF	956 671	HKD	8 100 000	02.09.2021
GBP	355 000	CHF	452 215	02.09.2021
EUR	1 285 000	CHF	1 405 807	02.09.2021
USD	3 760 000	CHF	3 445 857	02.09.2021
CHF	1 054 242	USD	1 150 000	02.09.2021
CHF	449 542	EUR	410 000	02.09.2021
CHF	370 264	GBP	290 000	02.09.2021
CHF	289 304	USD	315 000	02.09.2021
CHF	165 759	JPY	20 000 000	02.09.2021
CHF	120 684	EUR	110 000	02.09.2021
USD	180 000	CHF	166 604	02.09.2021
EUR	450 000	CHF	492 197	02.09.2021
USD	565 000	CHF	521 609	02.09.2021
CHF	339 041	GBP	270 000	02.09.2021
JPY	56 000 000	CHF	470 903	02.09.2021
GBP	420 000	CHF	526 195	02.09.2021
EUR	435 000	CHF	471 648	02.09.2021
SEK	400 000	CHF	42 357	02.09.2021
USD	1 285 000	CHF	1 174 639	02.09.2021
EUR	420 000	CHF	453 373	02.09.2021
CAD	300 000	CHF	216 995	02.09.2021
EUR	855 000	CHF	924 305	02.09.2021
USD	980 000	CHF	903 623	02.09.2021
CHF	936 160	USD	1 020 000	02.09.2021
CHF	3 923 741	GBP	3 140 000	02.09.2021
CHF	518 281	JPY	62 000 000	02.09.2021
USD	1 350 000	CHF	1 233 114	02.09.2021
CHF	4 105 399	NZD	6 450 000	02.09.2021
EUR	3 740 000	CHF	4 019 206	02.09.2021
AUD	2 142 495	CHF	1 459 890	07.10.2021
NZD	35 000	CHF	22 248	07.10.2021
CHF	332 388	CAD	454 839	07.10.2021
DKK	6 738 000	CHF	982 854	07.10.2021
SEK	6 174 895	CHF	655 450	07.10.2021
JPY	489 418 997	CHF	4 060 871	07.10.2021
NOK	3 652 018	CHF	382 315	07.10.2021
CHF	8 682 571	SGD	12 850 000	07.10.2021
HKD	11 144 000	CHF	1 311 858	07.10.2021
CHF	3 242 696	GBP	2 559 511	07.10.2021
EUR	50 922 981	CHF	55 245 832	07.10.2021
USD	210 864 885	CHF	192 709 419	07.10.2021
CHF	326 214	GBP	260 000	07.10.2021
GBP	420 000	CHF	525 763	07.10.2021
JPY	56 000 000	CHF	470 622	07.10.2021
EUR	435 000	CHF	471 560	07.10.2021
SEK	400 000	CHF	42 332	07.10.2021
USD	1 285 000	CHF	1 173 555	07.10.2021
EUR	420 000	CHF	453 291	07.10.2021
CAD	300 000	CHF	216 794	07.10.2021
EUR	855 000	CHF	924 094	07.10.2021
USD	980 000	CHF	902 780	07.10.2021
CHF	3 920 551	GBP	3 140 000	07.10.2021
CHF	926 146	USD	1 010 000	07.10.2021
CHF	517 971	JPY	62 000 000	07.10.2021
USD	1 350 000	CHF	1 232 007	07.10.2021
EUR	3 740 000	CHF	4 018 379	07.10.2021
CHF	4 101 710	NZD	6 450 000	07.10.2021
CHF	607 542	EUR	560 000	07.10.2021
SGD	600 000	CHF	408 277	07.10.2021
USD	2 970 000	CHF	2 713 434	07.10.2021
CHF	472 685	CAD	650 000	07.10.2021
CHF	552 851	USD	600 000	07.10.2021
JPY	55 500 000	CHF	468 829	07.10.2021
USD	520 000	CHF	482 943	07.10.2021
CHF	659 486	USD	710 000	07.10.2021
CAD	4 529 588	CHF	3 284 952	28.10.2021
CHF	4 091 440	NZD	6 350 000	28.10.2021
DKK	4 300 000	CHF	624 625	28.10.2021
HKD	11 218 950	CHF	1 315 860	28.10.2021
NOK	3 928 473	CHF	414 363	28.10.2021
JPY	462 035 455	CHF	3 838 016	28.10.2021
SEK	3 784 553	CHF	401 872	28.10.2021
AUD	885 959	CHF	592 834	28.10.2021
CHF	6 137 974	GBP	4 884 078	28.10.2021
CHF	7 664 006	SGD	11 286 000	28.10.2021
USD	216 866 311	CHF	197 742 389	28.10.2021
EUR	55 929 426	CHF	60 392 538	28.10.2021
CHF	596 628	EUR	550 000	28.10.2021
USD	2 970 000	CHF	2 712 056	28.10.2021
CHF	472 429	CAD	650 000	28.10.2021
SGD	600 000	CHF	408 052	28.10.2021
CHF	552 572	USD	600 000	28.10.2021
JPY	55 500 000	CHF	468 657	28.10.2021
USD	520 000	CHF	482 694	28.10.2021
CHF	659 144	USD	710 000	28.10.2021
CHF	647 130	USD	700 000	28.10.2021
CHF	1 393 748	USD	1 500 000	28.10.2021
CHF	445 870	USD	480 000	28.10.2021
CHF	938 420	USD	1 020 000	28.10.2021
NZD	6 150 000	USD	4 393 652	28.10.2021
SGD	10 695 000	JPY	903 052 217	28.10.2021
CHF	4 318 678	EUR	4 050 000	28.10.2021

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	3 126 317	USD	3 410 000	28.10.2021
CHF	1 373 620	JPY	170 000 000	28.10.2021
SGD	1 550 000	CHF	1 053 279	28.10.2021
CHF	646 455	USD	700 000	10.12.2021
JPY	538 918 997	CHF	4 486 450	10.12.2021
AUD	2 142 495	CHF	1 442 576	10.12.2021
CHF	6 985 916	GBP	5 539 511	10.12.2021
NOK	3 652 018	CHF	394 654	10.12.2021
CHF	591 435	CAD	804 839	10.12.2021
DKK	6 738 000	CHF	973 513	10.12.2021
SEK	6 574 895	CHF	696 520	10.12.2021
CHF	8 351 638	SGD	12 250 000	10.12.2021
CHF	4 133 053	NZD	6 415 000	10.12.2021
HKD	11 144 000	CHF	1 325 232	10.12.2021
USD	215 649 885	CHF	199 682 090	10.12.2021
EUR	55 812 981	CHF	59 971 662	10.12.2021
CHF	1 392 277	USD	1 500 000	10.12.2021
CHF	436 124	USD	470 000	10.12.2021
CHF	928 222	USD	1 010 000	10.12.2021
NZD	6 150 000	USD	4 391 039	10.12.2021
SGD	10 695 000	JPY	902 580 568	10.12.2021
CHF	4 306 964	EUR	4 040 000	10.12.2021
CHF	3 122 985	USD	3 410 000	10.12.2021
CHF	1 372 533	JPY	170 000 000	10.12.2021
SGD	1 550 000	CHF	1 051 895	10.12.2021
EUR	965 000	CHF	1 028 677	10.12.2021
CHF	3 005 258	USD	3 270 000	10.12.2021
CHF	830 131	USD	910 000	10.12.2021
USD	3 950 000	CHF	3 607 895	10.12.2021
EUR	11 295 000	CHF	11 953 905	10.12.2021
EUR	7 960 000	CHF	8 416 275	10.12.2021
CHF	8 405 098	USD	9 180 000	10.12.2021
CAD	1 550 000	CHF	1 134 267	10.12.2021
EUR	3 450 000	CHF	3 640 295	10.12.2021
USD	40 825 000	CHF	37 177 205	10.12.2021
CHF	3 149 574	USD	3 440 000	10.12.2021
EUR	6 840 000	CHF	7 218 174	10.12.2021
CHF	11 123 141	USD	12 050 000	10.12.2021
CHF	774 011	HKD	6 550 000	10.12.2021
NOK	7 550 000	CHF	800 504	10.12.2021
CHF	471 505	AUD	700 000	10.12.2021
NZD	1 300 000	CHF	842 004	10.12.2021
JPY	2 125 000 000	CHF	17 178 491	10.12.2021
GBP	6 245 000	CHF	7 705 393	10.12.2021
CHF	2 317 692	EUR	2 200 000	10.12.2021
CHF	513 287	JPY	63 500 000	10.12.2021
USD	5 170 000	CHF	4 755 864	10.12.2021
CHF	518 436	GBP	420 000	10.12.2021
CHF	771 078	CAD	1 050 000	10.12.2021
CHF	417 564	USD	450 000	10.12.2021
CHF	456 040	USD	490 000	10.12.2021
CHF	6 167 882	USD	6 650 000	10.12.2021
EUR	2 415 000	CHF	2 524 576	10.12.2021
GBP	475 000	CHF	591 820	10.12.2021
JPY	122 500 000	CHF	994 942	10.12.2021
CHF	4 764 489	USD	5 090 000	10.12.2021
CHF	467 598	USD	500 000	10.12.2021
CHF	513 641	USD	560 000	10.12.2021
USD	3 720 000	CHF	3 398 785	03.01.2022
CHF	3 059 805	EUR	2 950 000	03.01.2022
EUR	51 329 426	CHF	54 855 501	07.01.2022
USD	207 542 659	CHF	190 676 082	07.01.2022
CAD	3 879 588	CHF	2 881 290	07.01.2022
DKK	4 300 000	CHF	617 817	07.01.2022
HKD	11 218 950	CHF	1 325 330	07.01.2022
AUD	885 959	CHF	610 604	07.01.2022
CHF	4 480 542	JPY	555 516 763	07.01.2022
SEK	3 784 553	CHF	404 217	07.01.2022
NOK	3 928 473	CHF	431 832	07.01.2022
SGD	1 559 000	CHF	1 062 953	07.01.2022
CHF	6 198 760	GBP	4 884 078	07.01.2022
CHF	131 570	NZD	200 000	07.01.2022
EUR	965 000	CHF	1 028 616	07.01.2022
CHF	3 001 922	USD	3 270 000	07.01.2022
CHF	829 183	USD	910 000	07.01.2022
USD	3 950 000	CHF	3 603 915	07.01.2022
EUR	11 295 000	CHF	11 953 148	07.01.2022
EUR	7 960 000	CHF	8 415 614	07.01.2022
CHF	8 395 505	USD	9 180 000	07.01.2022
CAD	1 550 000	CHF	1 133 167	07.01.2022
EUR	3 450 000	CHF	3 639 881	07.01.2022
USD	40 825 000	CHF	37 131 685	07.01.2022
CHF	3 145 673	USD	3 440 000	07.01.2022
EUR	6 840 000	CHF	7 217 363	07.01.2022
CHF	11 100 388	USD	12 040 000	07.01.2022
CHF	471 074	AUD	700 000	07.01.2022
CHF	773 112	HKD	6 550 000	07.01.2022
NOK	7 550 000	CHF	799 308	07.01.2022
NZD	1 300 000	CHF	840 615	07.01.2022
GBP	6 245 000	CHF	7 699 679	07.01.2022
JPY	2 125 000 000	CHF	17 170 011	07.01.2022
CHF	2 306 946	EUR	2 190 000	07.01.2022
CHF	513 045	JPY	63 500 000	07.01.2022
USD	5 170 000	CHF	4 750 046	07.01.2022
CHF	518 064	GBP	420 000	07.01.2022
CHF	770 341	CAD	1 050 000	07.01.2022
CHF	417 053	USD	450 000	07.01.2022
CHF	446 166	USD	480 000	07.01.2022
CHF	6 150 439	USD	6 640 000	07.01.2022
EUR	2 415 000	CHF	2 524 499	07.01.2022
GBP	475 000	CHF	591 411	07.01.2022
JPY	122 500 000	CHF	994 440	07.01.2022

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	4 748 812	USD	5 080 000	07.01.2022
CHF	457 629	USD	490 000	07.01.2022
CHF	503 738	USD	550 000	07.01.2022
CHF	1 211 251	JPY	149 000 000	07.01.2022
CHF	792 631	EUR	760 000	07.01.2022
CHF	897 693	USD	970 000	07.01.2022
CHF	433 082	USD	470 000	07.01.2022
CHF	405 437	USD	440 000	07.01.2022
CHF	468 181	USD	510 000	07.01.2022
CHF	1 699 244	USD	1 860 000	07.01.2022
EUR	1 475 000	CHF	1 529 809	07.01.2022
EUR	390 000	CHF	403 768	07.01.2022
CAD	600 000	CHF	428 699	07.01.2022
USD	705 000	CHF	644 118	07.01.2022
CHF	6 793 963	EUR	6 490 000	13.01.2022
AUD	1 442 495	CHF	946 977	17.02.2022
CHF	222 238	CAD	304 839	17.02.2022
DKK	6 738 000	CHF	943 876	17.02.2022
JPY	1 650 338 429	CHF	13 414 647	17.02.2022
NOK	11 202 018	CHF	1 146 977	17.02.2022
HKD	4 594 000	CHF	542 750	17.02.2022
SEK	6 574 895	CHF	667 193	17.02.2022
CHF	3 374	SGD	5 000	17.02.2022
GBP	760 489	CHF	925 406	17.02.2022
NZD	1 035 000	CHF	645 463	17.02.2022
USD	211 523 847	CHF	194 960 472	17.02.2022
EUR	82 497 981	CHF	85 985 500	17.02.2022
CHF	1 210 305	JPY	149 000 000	17.02.2022
CHF	792 403	EUR	760 000	17.02.2022
CHF	887 481	USD	960 000	17.02.2022
CHF	423 403	USD	460 000	17.02.2022
CHF	395 795	USD	430 000	17.02.2022
CHF	458 512	USD	500 000	17.02.2022
CHF	1 697 395	USD	1 860 000	17.02.2022
EUR	1 475 000	CHF	1 529 461	17.02.2022
CAD	600 000	CHF	428 213	17.02.2022
USD	705 000	CHF	643 432	17.02.2022
EUR	390 000	CHF	403 664	17.02.2022
EUR	2 315 000	CHF	2 403 690	17.02.2022
EUR	3 245 000	CHF	3 396 344	17.02.2022
CHF	412 869	SGD	600 000	17.02.2022
CHF	550 478	NZD	900 000	17.02.2022
GBP	290 000	CHF	362 116	17.02.2022
CHF	15 371 792	USD	16 530 000	17.02.2022
EUR	12 170 000	CHF	12 694 381	17.02.2022
HKD	4 668 950	CHF	547 781	03.03.2022
DKK	4 300 000	CHF	598 505	03.03.2022
JPY	1 479 483 237	CHF	11 693 820	03.03.2022
AUD	185 959	CHF	123 299	03.03.2022
NOK	11 478 473	CHF	1 186 692	03.03.2022
SEK	3 784 553	CHF	382 054	03.03.2022
GBP	1 415 922	CHF	1 752 887	03.03.2022
SGD	1 559 000	CHF	1 051 835	03.03.2022
CAD	4 979 588	CHF	3 581 270	03.03.2022
NZD	1 100 000	CHF	684 159	03.03.2022
USD	211 412 659	CHF	193 290 577	03.03.2022
EUR	83 169 426	CHF	86 095 825	03.03.2022
EUR	2 315 000	CHF	2 403 513	03.03.2022
EUR	3 245 000	CHF	3 396 084	03.03.2022
CHF	412 699	SGD	600 000	03.03.2022
CHF	550 140	NZD	900 000	03.03.2022
GBP	290 000	CHF	361 951	03.03.2022
CHF	15 356 711	USD	16 520 000	03.03.2022
EUR	12 170 000	CHF	12 693 626	03.03.2022



## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Gross overall exposure to derivatives	627 224 415.02	82.18
Net overall exposure to derivatives	413 656 554.35	54.20
Commitment arising from securities lending and repurchase agreements	–	–

### Repurchase agreements

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

### Remuneration of the Fund Management

Flat fee

– Actual flat fee:

Class P:	1.44% p.a.;
Class Q:	0.85% p.a.;

– Maximum flat fee as specified in the fund contract:

Class P:	1.44% p.a.;
Class Q:	1.19% p.a.;

based on the average net fund assets.

The management commission charged by the target  
funds in which investments are made may not exceed  
1.98% p.a., taking into account any retrocessions and  
discounts.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

Composed TER for the last 12 months:

Class P:	1.50%*
Class Q:	0.91%*

\* The target funds RECORD UCITS ICAV - RECORD EM SUSTAINABLE FINANCE FUND CLASS A CHF HDG ACC, UBS (LUX) BOND SICAV - GREEN SOCIAL SUSTAINABLE BONDS (EUR) - U-X-ACC, FEDERATED HERMES INVESTMENT FUNDS PLC - FEDERATED HERMES SDG ENGAGEM. HY CREDIT - M USD ACCUMULATING, UBS (LUX) EQUITY SICAV - GLOBAL IMPACT (USD) - U-X-ACC, FOCUSED SICAV - WORLD BANK LONG TERM BOND USD - U-X-ACC and FOCUSED SICAV - WORLD BANK BOND USD - U-X-ACC do not publish TER in line with the AMAS Guidelines as no audited TER was available at this point.

### Issue and redemption price

If, on any one order day, the sum of subscriptions and  
redemptions of units in the sub-fund result 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 amounts  
to 2% of the valuation net asset value. Incorporated into  
this are the incidental costs (bid/ask spread, brokerage  
fees 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 invest-  
ments corresponding to the net outflow. The adjustment  
results in an increase of the valuation net asset value if  
net movements lead to 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 move-  
ments lead to a reduction in the number of units. The  
net asset value calculated on the basis of swinging single  
pricing is thus a modified net asset value.

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

See appendix to supplementary information.

### Exchange rates

AUD 1 = CHF	0.655971	JPY 1 = CHF	0.008080
CAD 1 = CHF	0.732073	NZD 1 = CHF	0.611467
DKK 1 = CHF	0.140275	SEK 1 = CHF	0.099747
EUR 1 = CHF	1.043707	SGD 1 = CHF	0.688570
GBP 1 = CHF	1.249143	THB 1 = CHF	0.027964
HKD 1 = CHF	0.119403	USD 1 = CHF	0.931050
ILS 1 = CHF	0.292990	ZAR 1 = CHF	0.060184

# UBS (CH) Strategy Fund – Balanced Sustainable (CHF) [formerly: UBS (CH) Strategy Fund – Balanced (CHF)]

## Category securities funds

### Three-year comparison

	ISIN	31.1.2022	31.1.2021	31.1.2020
Net fund assets in CHF		496 694 681.73	516 001 657.79	555 247 469.64
<b>Class P</b>	<b>CH0002792122</b>			
Net asset value per unit in CHF		188.45	183.33	181.04
Issue and redemption price per unit in CHF <sup>1</sup>		188.75	183.02	180.88
Number of units outstanding		2 491 795.2180	2 655 335.7970	2 880 708.6900
<b>Class Q</b>	<b>CH0203279697</b>			
Net asset value per unit in CHF		113.66	110.37	108.97
Issue and redemption price per unit in CHF <sup>1</sup>		113.84	110.18	108.87
Number of units outstanding		238 592.0640	264 536.0950	309 572.0610

<sup>1</sup> see Supplementary information

### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class P <sup>1</sup>	CHF	3.8%	2.3%	6.8%
Class Q <sup>1</sup>	CHF	4.5%	3.0%	7.5%

<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

Equity markets rallied during most of the period under review, driven by a strong rebound in economic growth and continued accommodative fiscal and monetary policies. For most of Fixed Income, strongly rising inflation led to negative performance, except for High Yield which rose as spreads tightened. While the Covid-19 situation generally improved, the Omicron version and a more hawkish policy stance by central banks globally led to negative sentiment in January 2022.

Over the financial year, from 1 February 2021 to 31 January 2022, the fund generated a positive performance.

### Structure of the securities portfolio

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

UBS (CH) Equity Fd-Switzerland Quantitative Sustainable(CHF)I-X	11.98
UBS (Lux) Bond SICAV – USD Investment Grade Corporates (USD)-U X Acc	10.42
UBS (Lux) Equity SICAV – Global Impact (USD) U-X-Acc	9.51
UBS (Lux) Bond SICAV – Green Soc Sustainable Bd(EUR)U-X-Acc	8.54
UBS (CH) Equity Fund – Switzerland Sustainable (CHF) U-X	8.11
UBS (Lux) Equity Fund – Global Sustainable Impro USD) U-X-Acc	5.68
UBS (Lux) Equity SICAV – Global Opportunity USD) U-X-Acc	5.24
UBS (Lux) Bond SICAV – EUR Corporate Sustainable (EUR) U-X-Acc	4.74
UBS IRL ETF Pic – Msci Acwi Esg Universal Ucits Etf A-Dist	3.88
Focused Sicav – World Bank Long Term Bond USD U-X-Acc	3.43
Others	23.70
<b>Total</b>	<b>95.23</b>

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

#### Breakdown by currencies in % of total assets

	Bonds	Equities	Total
USD	0.00	50.10	50.10
CHF	0.00	28.09	28.09
EUR	0.00	15.18	15.18
JPY	0.00	1.86	1.86
<b>Total</b>	<b>0.00</b>	<b>95.23</b>	<b>95.23</b>

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

## Statement of assets

	31.1.2022	31.1.2021
Market values	CHF	CHF
Bank deposits		
– at sight	27 334 689.86	7 441 560.78
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	0.00	60 404 403.24
– Shares and other equity instruments	8.24	94 091 284.52
– Units of other collective investment schemes	494 846 111.63	354 470 794.32
Derivative financial instruments	-3 762 923.98	44 274.25
Other assets	1 176 157.45	1 163 046.89
<b>Total fund assets</b>	<b>519 594 043.20</b>	<b>517 615 364.00</b>
Loans	-22 140 304.90	-1 128 015.44
Other liabilities	-759 056.57	-485 690.77
<b>Net fund assets</b>	<b>496 694 681.73</b>	<b>516 001 657.79</b>

## Statement of income

	1.2.2021-31.1.2022	1.2.2020-31.1.2021
Income	CHF	CHF
Income from bank assets	3 291.13	9 042.18
Negative interest	-55 338.34	-49 533.44
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	113 394.34	285 488.82
– from shares and other equity instruments	2 366 619.66	2 524 406.60
– from bonus shares	0.00	412.81
– from units of other collective investment schemes	6 338 607.77	8 013 723.85
Offset payments from securities lending	297 068.00	318 499.89
Income from securities lending	19 455.34	21 239.31
Purchase of current net income on issue of units	-96 820.96	-40 701.85
<b>Total income</b>	<b>8 986 276.94</b>	<b>11 082 578.17</b>
<b>Expenses</b>		
Interest payable	-13 773.47	-119 406.57
Audit expenses	-18 992.90	-18 992.90
Commission remuneration of the Fund Management in accordance with the fund contract Class P	-8 000 365.79	-7 738 015.26
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-282 750.41	-278 499.91
Partial transfer of the commission remuneration of the Fund Management in accordance with the fund contract on realized capital gains and losses Class P <sup>1</sup>	592 619.73	573 183.52
Compensation of the class action processing	-868.37	2 326.50
Other expenses	-6 440.45	-3 199.77
Payment of current net income on redemption of units	151 237.19	171 112.48
<b>Total expenses</b>	<b>-7 579 334.47</b>	<b>-7 411 491.91</b>
<b>Net income</b>	<b>1 406 942.47</b>	<b>3 671 086.26</b>
Realized capital gains and losses <sup>2</sup>	118 496 213.50	26 409 835.50
Partial transfer of the commission remuneration of the Fund Management in accordance with the fund contract on realized capital gains and losses Class P <sup>1</sup>	-592 619.73	-573 183.52
<b>Realized result</b>	<b>119 310 536.24</b>	<b>29 507 738.24</b>
Unrealized capital gains and losses	-100 667 430.08	-19 131 299.12
<b>Total result</b>	<b>18 643 106.16</b>	<b>10 376 439.12</b>

## Allocation of result

	1.2.2021-31.1.2022	1.2.2020-31.1.2021
	CHF	CHF
Net income of the financial year	1 406 942.47	3 671 086.26
Balance carried forward from previous year	18 014.68	15 285.81
<b>Available for distribution</b>	<b>1 424 957.15</b>	<b>3 686 372.07</b>
Result earmarked for distribution to the investor	-1 417 952.32	-3 668 357.39
<b>Balance carried forward</b>	<b>7 004.83</b>	<b>18 014.68</b>

<sup>1</sup> According to FTA circular no. 24 of 20.11.2017, no. 2.9.2.

<sup>2</sup> Realized capital gains and losses may include income and expenses which were received from Swinging Single Pricing.

## Changes in net fund assets

	1.2.2021-31.1.2022	1.2.2020-31.1.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	516 001 657.79	555 247 469.64
Ord. annual distribution	-3 577 715.78	-5 333 015.57
Balance of unit movements	-34 372 366.44	-44 289 235.40
Total result	18 643 106.16	10 376 439.12
<b>Net fund assets at the end of the reporting period</b>	<b>496 694 681.73</b>	<b>516 001 657.79</b>

## Development of the outstanding units

	1.2.2021-31.1.2022	1.2.2020-31.1.2021
Class P	Number	Number
Situation at the beginning of the financial year	2 655 335.7970	2 880 708.6900
Units issued	165 575.4270	112 165.1790
Units redeemed	-329 116.0060	-337 538.0720
<b>Situation at the end of the period</b>	<b>2 491 795.2180</b>	<b>2 655 335.7970</b>
Difference between units issued and units redeemed	-163 540.5790	-225 372.8930
Class Q	Number	Number
Situation at the beginning of the financial year	264 536.0950	309 572.0610
Units issued	25 503.5460	17 911.9250
Units redeemed	-51 447.5770	-62 947.8910
<b>Situation at the end of the period</b>	<b>238 592.0640</b>	<b>264 536.0950</b>
Difference between units issued and units redeemed	-25 944.0310	-45 035.9660

## Distribution for 2021/2022

### Class P

(Against coupon no. 32 - ex-date 11.4.2022)

<b>Accrued income per unit</b>	<b>CHF</b>	<b>0.48225</b>
<b>Gross</b>	<b>CHF</b>	<b>0.48000</b>
Less federal withholding tax	CHF	-0.16800
<b>Net per unit (payable from 14.4.2022)</b>	<b>CHF</b>	<b>0.31200</b>

### Class Q

(Against coupon no. 7 - ex-date 11.4.2022)

<b>Accrued income per unit</b>	<b>CHF</b>	<b>0.93579</b>
<b>Gross</b>	<b>CHF</b>	<b>0.93000</b>
Less federal withholding tax	CHF	-0.32550
<b>Net per unit (payable from 14.4.2022)</b>	<b>CHF</b>	<b>0.60450</b>

## Inventory of Fund assets

Security		31.1.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.1.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Bearer shares</b>								
<b>Switzerland</b>								
ROCHE HLDGS AG CHF1(BR)*	CHF		2 327	2 327				
SWATCH GROUP CHF2.25(BR)*	CHF	2 050	82	2 132				
SWISS RE AG CHF0.10*	CHF	20 264	1 800	22 064				
VIFOR PHARMA AG CHF0.01*	CHF	3 198	294	3 492				
<b>Total Switzerland</b>							<b>0.00</b>	
<b>Total Bearer shares</b>							<b>0.00</b>	
<b>Participation certificates</b>								
<b>Switzerland</b>								
LINDT & SPRUENGLI PTG CERT CHF10*	CHF	74	11	85				
SCHINDLER-HLDG AG PTG CERT CHF0.10(POST-SUBD)*	CHF	2 879	122	3 001				
<b>Total Switzerland</b>							<b>0.00</b>	
<b>Total Participation certificates</b>							<b>0.00</b>	
<b>Other shares</b>								
<b>Switzerland</b>								
ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF	49 688	1 960	51 648				
<b>Total Switzerland</b>							<b>0.00</b>	
<b>Total Other shares</b>							<b>0.00</b>	
<b>Registered shares</b>								
<b>Switzerland</b>								
ABB LTD CHF0.12 (REGD)*	CHF	130 272	5 283	135 555				
ADECCO GROUP AG CHF0.1 (REGD)*	CHF	10 988	468	11 456				
ALCON AG CHF0.04*	CHF	34 777	1 750	36 527				
BALOISE-HLDGS CHF0.1(REGD)*	CHF	3 274	111	3 385				
BARRY CALLEBAUT AG CHF0.02 (REGD)*	CHF	212	46	258				
BQE CANT VAUDOISE CHF1*	CHF	2 185		2 185				
CLARIANT CHF4.00(REGD)*	CHF	13 903	1 502	15 405				
CREDIT SUISSE GRP CHF0.04(REGD)*	CHF	172 873	13 187	186 060				
EMS-CHEMIE HLDG AG CHF0.01(REGD)(POST RECON)*	CHF	577	19	596				
GEBERIT CHF0.10(REGD)*	CHF	2 621	105	2 726				
GIVAUDAN AG CHF10*	CHF	653	28	681				
HOLCIM LTD CHF2 (REGD)*	CHF	37 040	1 530	38 570				
JULIUS BAER GRUPPE CHF0.02 (REGD)*	CHF	15 839	634	16 473				
KUEHNE&NAGEL INTL CHF1(REGD)(POST-SUBD)*	CHF	3 822	155	3 977				
LINDT & SPRUENGLI CHF100(REGD)*	CHF	7		7				
LOGITECH INTL CHF0.25(REGD) (POST-SUBD)*	CHF	11 626	972	12 598				
LONZA GROUP AG CHF1(REGD) (POST-SUBD)*	CHF	5 268	212	5 480				
NESTLE SA CHF0.10(REGD)*	CHF	203 794	8 277	212 071				
NOVARTIS AG CHF0.50(REGD)*	CHF	157 020	6 417	163 437				
PARTNERS GROUP HLG CHF0.01 (REGD)*	CHF	1 322	327	1 649				
RICHEMONT(CIE FIN) CHF1.00 (REG) SER 'A'*	CHF	36 902		36 902				
SCHINDLER-HLDG AG CHF0.1(REGD)(POST-SUBD)*	CHF	1 422	36	1 458				
SGS LTD CHF1(REGD)*	CHF	428	18	446				
SIKA AG CHF0.01 (REG)*	CHF	10 030	413	10 443				
SONOVA HOLDING AG CHF0.05 (REGD)*	CHF	3 868	157	4 025				
STRAUMANN HLDG CHF0.1(REGD)*	CHF	731	30	761				
SWATCH GROUP CHF0.45(REGD)*	CHF	3 758	106	3 864				
SWISS LIFE HLDG CHF5.1(REGD)*	CHF	2 162	185	2 347				
SWISS PRIME SITE CHF15.3 (REGD)*	CHF	5 339	206	5 545				
SWISSCOM AG CHF1(REGD)*	CHF	1 830	78	1 908				
TEMENOS AG CHF5 (REGD)*	CHF	4 714	167	4 881				
UBS GROUP CHF0.10 (REGD)*	CHF	259 245	10 654	269 899				
ZURICH INSURANCE GRP CHF0.10*	CHF	10 635	438	11 073				
<b>Total Switzerland</b>							<b>0.00</b>	
<b>Total Registered shares</b>							<b>0.00</b>	
<b>Investment certificates, open end</b>								
<b>Eurozone</b>								
UBS ETF MSCI EMU SOCIALLY RESPONSIBLE UCITS ETF-A-CAP*	EUR		380 149		380 149	9 889 347	1.90	
<b>Total Eurozone</b>						<b>9 889 347</b>	<b>1.90</b>	
<b>Global</b>								
ISHRS III PLC-MSCI WORLD SML CAP UCITS ETF-UNHDG USD-ACC*	USD	1 891 000		1 891 000				
LYXOR ETF WORLD FINANCIALS TR USD-C*	USD		51 813	51 813				
UBS ETF - SUSTAINABLE DEVELOPMENT BANK BONDS UCITS-ETF-A-ACC*	USD		1 440 045	80 814	1 359 231	14 760 932	2.84	
XTRACKERS MSCI WORLD ENERGY UCITS ETF-1C-ACCUM*	USD		405 341	405 341				
<b>Total Global</b>						<b>14 760 932</b>	<b>2.84</b>	
<b>Japan</b>								
UBS ETF SICAV-MSCI JAPAN SOCIALLY RESP UCITS ETF-JPY-A-DIST*	JPY		420 124		420 124	9 661 369	1.86	20 100
<b>Total Japan</b>						<b>9 661 369</b>	<b>1.86</b>	
<b>United States</b>								
ISHARES MSCI USA ESG SCREENED UCITS ETF UNHEGDED USD-CAP*	USD	1 884 154		1 884 154				
<b>Total United States</b>							<b>0.00</b>	
<b>Total Investment certificates, open end</b>						<b>34 311 649</b>	<b>6.60</b>	

Security	31.1.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.1.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Rights</b>							
<b>Switzerland</b>							
CREDIT SUISSE GROUP AG-RIGHTS 06.05.21*	CHF	171 584	171 584			0.00	
<b>Total Switzerland</b>						<b>0.00</b>	
<b>Total Rights</b>						<b>0.00</b>	
<b>Notes, fixed rate</b>							
<b>CHF</b>							
CANADIAN IMPERIAL BANK OF COMMERCE 0.18000% 21-20.04.29*	CHF	250 000	250 000				
EUROPEAN INVESTMENT BANK 1.62500% 11-23.11.23*	CHF	150 000	150 000				
EUROPEAN INVESTMENT BANK 1.62500% 14-04.02.25*	CHF	100 000	100 000				
SULZER AG 0.87500% 20-18.11.27*	CHF	300 000	300 000				
VERIZON COMMUNICATIONS INC-REG-S 0.19250% 21-24.03.28*	CHF	600 000	600 000				
<b>Total CHF</b>						<b>0.00</b>	
<b>Total Notes, fixed rate</b>						<b>0.00</b>	
<b>Notes, zero coupon</b>							
<b>CHF</b>							
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.07.25*	CHF	600 000	600 000				
<b>Total CHF</b>						<b>0.00</b>	
<b>Total Notes, zero coupon</b>						<b>0.00</b>	
<b>Notes, floating rate</b>							
<b>CHF</b>							
HELVETIA SCHWEIZ VERSICHERUNGS-REG-S-SUB 1.750%/VAR 20-PRP*	CHF	175 000	175 000				
<b>Total CHF</b>						<b>0.00</b>	
<b>Total Notes, floating rate</b>						<b>0.00</b>	
<b>Medium term notes, fixed rate</b>							
<b>CHF</b>							
ABN AMRO BANK NV 2.62500% 11-27.04.21*	CHF	400 000	400 000				
ADCB FINANCE CAYMAN LTD-REG-S 0.37500% 18-23.01.23*	CHF	250 000	250 000				
ADCB FINANCE CAYMAN LTD 0.72500% 18-15.02.24*	CHF	100 000					
ALBERTA, PROVINCE OF-REG-S 0.37500% 19-07.02.29*	CHF		300 000				
AMP GROUP FINANCE SERVICES LTD-REG-S 0.80000% 19-18.07.23*	CHF	500 000					
AMP GROUP FINANCE SERVICES LTD-REG-S 0.20310% 20-03.06.24*	CHF	180 000					
AUCKLAND COUNCIL 1.12500% 13-07.02.24*	CHF	250 000					
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF	125 000					
BANCO SANTANDER SA-REG-S 0.31000% 21-09.06.28*	CHF		300 000				
BANK OF MONTREAL-REG-S 0.05000% 18-30.12.22*	CHF	500 000					
BANK OF NOVA SCOTIA DN-REG-S 0.14250% 21-25.10.28*	CHF		300 000				
BANK OF NOVA SCOTIA-REG-S 0.20000% 18-19.11.25*	CHF	200 000					
BASELSTADT KANTONALBANK 0.05000% 20-28.01.31*	CHF	700 000					
BERLIN HYP AG 0.25000% 20-11.09.28*	CHF	400 000					
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.11100% 20-24.07.28*	CHF	200 000					
CAISSE DES DEPOTS ET CONSIGNATIONS 0.25000% 18-30.05.25*	CHF	200 000					
CANADIAN IMPERIAL BANK-REG-S 0.15000% 18-31.07.23*	CHF	200 000					
CBQ FINANCE LTD-REG-S 0.69700% 18-22.03.21*	CHF	500 000					
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.20000% 19-25.03.24*	CHF	550 000					
CITIGROUP INC-REG-S 0.50000% 19-01.11.28*	CHF	150 000					
COMMONWEALTH BANK OF AUSTRALIA 1.50000% 14-07.02.22*	CHF	525 000					
COMPAGNIE DE FINANCEMENT FONCIER 3.00000% 07-07.06.22*	CHF	200 000					
CORP ANDINA DE FOMENTO 1.37500% 13-11.02.21*	CHF	200 000					
CORPORACION ANDINA DE FOMENTO 0.15000% 16-24.02.22*	CHF	600 000					
CREDIT AGRICOLE HOME LOAN SFH SA 0.50000% 15-16.03.27*	CHF	200 000					
CREDIT AGRICOLE HOME LOAN SFH SA 0.25000% 15-18.06.26*	CHF	300 000					
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 18-08.12.25*	CHF	250 000					
CREDIT AGRICOLE SA 0.21250% 21-21.06.29*	CHF		550 000				
CREDIT SUISSE LONDON BRANCH-REG-S 1.00000% 14-24.09.21*	CHF	300 000					
DANSKE BANK AS-REG-S 0.62500% 19-24.11.22*	CHF	400 000					
DEUTSCHE BAHN FINANCE BV 1.37500% 13-24.07.23*	CHF	150 000					
DNB BANK ASA-REG-S 0.05000% 19-13.03.24*	CHF	400 000					
DVB BANK SE 0.57500% 15-17.06.22*	CHF	350 000					
EUROPEAN INVESTMENT BANK 1.50000% 12-02.08.24*	CHF	600 000					
EXPORT-IMPORT BANK OF KOREA-REG-S 0.38250% 18-11.07.24*	CHF	250 000					
FIRST ABU DHABI BANK PJSC-REG-S 0.07000% 19-18.10.27*	CHF	650 000					
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	200 000					
HYUNDAI CAPITAL SERVICES INC-REG-S 0.75250% 20-06.07.23*	CHF	125 000					
ING BANK NV 2.62500% 11-23.03.21*	CHF	400 000					
INSTITUTO DE CREDITO OFICIAL 3.25000% 07-28.06.24*	CHF	250 000					
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.30000% 18-18.12.23*	CHF	300 000					
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.12500% 20-14.07.28*	CHF	200 000					
JPMORGAN CHASE & CO 0.50000% 15-04.12.23*	CHF	50 000					
KOMMUNEKREDIT 2.87500% 06-13.10.31*	CHF	100 000					
KOREA DEVELOPMENT BANK-REG-S 0.30300% 18-14.06.23*	CHF	100 000					
KOREA LAND & HOUSING CORP-REG-S 0.19250% 20-15.06.25*	CHF	120 000					
KOREA NATIONAL OIL CORP-REG-S 0.37300% 18-01.06.23*	CHF	300 000					
KOREA WATER RESOURCES CORP-REG-S 0.15000% 18-20.09.23*	CHF	700 000					
LAFARGEHOLCIM HELVETIA FINANCE-REG-S 1.05000% 20-11.04.22*	CHF	200 000					
LUZERNER KANTONALBANK-REG-S 0.10000% 18-08.05.24*	CHF	250 000					
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 1.00000% 14-19.09.22*	CHF	200 000					
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.15000% 21-25.09.29*	CHF		300 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.50000% 18-14.06.28*	CHF	100 000					
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.00100% 19-19.02.24*	CHF	600 000					
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 19-18.06.31*	CHF	150 000					
MUNICIPALITY FINANCE PLC 0.87500% 13-01.02.23*	CHF	400 000					
NATIONAL AUSTRALIA BANK LTD 1.00000% 14-10.12.21*	CHF	300 000					
NATIONAL AUSTRALIA BANK LTD 0.25000% 18-13.03.24*	CHF	600 000					
NATIONAL AUSTRALIA BANK LTD-REG-S 0.06500% 20-29.01.29*	CHF	400 000					
NATIONWIDE BUILDING SOCIETY-REG-S 0.16750% 19-11.07.31*	CHF	100 000					
NATWEST MARKETS PLC-REG-S 0.12500% 19-13.09.23*	CHF	200 000					
NEDERLANDSE WATERSCHAPS BANK NV 2.37500% 06-27.01.23*	CHF	250 000					

Security		31.1.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.1.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
Security								
NEW YORK LIFE GLOBAL FUNDING 0.37500% 15-02.02.22*	CHF	400 000		400 000				
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.12500% 21-23.07.30*	CHF		300 000	300 000				
OESTERREICHISCHE KONTROLLBANK AG 1.75000% 12-24.05.23*	CHF	50 000		50 000				
ONTARIO, PROVINCE OF 0.25000% 17-28.06.29*	CHF		400 000	400 000				
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 19-08.05.29*	CHF	125 000		125 000				
RABOBANK NEDERLAND NV 2.00000% 10-16.09.21*	CHF	500 000		500 000				
ROYAL BANK OF CANADA 2.25000% 11-21.04.21*	CHF	900 000		900 000				
ROYAL BANK OF CANADA-REG-S 0.10000% 18-18.07.23*	CHF	250 000		250 000				
SANTANDER CONSUMER FINANCE SA-REG-S 0.15000% 19-10.12.24*	CHF	300 000		300 000				
SHELL INTERNATIONAL FINANCE BV 0.37500% 15-21.08.23*	CHF	200 000		200 000				
SNCF RESEAU 2.87500% 09-26.02.21*	CHF	300 000		300 000				
SYNGENTA FINANCE LTD REG-S 1.62500% 14-01.11.24*	CHF	300 000		300 000				
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.00000% 14-29.08.24*	CHF	100 000		100 000				
TOTAL CAPITAL INTERNATIONAL SA 0.50000% 15-01.06.27*	CHF		800 000	800 000				
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF		500 000	500 000				
UBS GROUP AG-REG-S 0.87500% 19-30.01.25*	CHF	200 000		200 000				
VERIZON COMMUNICATIONS INC-REG-S 0.37500% 17-31.05.23*	CHF	200 000		200 000				
<b>Total CHF</b>							<b>0.00</b>	
<b>Total Medium term notes, fixed rate</b>							<b>0.00</b>	
Medium term notes, zero coupon								
CHF								
BANK OF THE PHILIPPINE ISLANDS-REG-S 0.00000% 19-24.09.21*	CHF	200 000		200 000				
EXPORT-IMPORT BANK OF KOREA-REG-S 0.00000% 19-27.05.25*	CHF	700 000		700 000				
KOREA HYDRO & NUCLEAR POWER CO-REG-S 0.00000% 19-19.07.24*	CHF	500 000		500 000				
NATIONWIDE BUILDING SOCIETY-REG-S 0.00000% 19-11.07.25*	CHF	535 000		535 000				
<b>Total CHF</b>							<b>0.00</b>	
<b>Total Medium term notes, zero coupon</b>							<b>0.00</b>	
Bonds, fixed rate								
CHF								
AARGAUISCHE KANTONALBANK 0.15000% 15-18.05.22*	CHF	1 000 000		1 000 000				
AARGAUISCHE KANTONALBANK 0.25000% 18-03.04.25*	CHF	350 000		350 000				
APPLE INC-REG-S 0.37500% 15-25.11.24*	CHF	135 000		135 000				
BASELLENDSCHAFTLICHE KANTONALBANK 0.25000% 15-13.05.25*	CHF	350 000		350 000				
BASLER KANTONALBANK 0.15000% 19-02.04.27*	CHF	100 000		100 000				
BASLER KANTONALBANK 0.12500% 20-10.09.32*	CHF	150 000		150 000				
CENTRAL AMERICAN BK ECO INTEGRAT 1.12500% 14-24.02.23*	CHF	400 000		400 000				
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.75000% 20-05.05.23*	CHF	200 000		200 000				
DEUTSCHE PFANDBRIEFBANK AG-REG-S 0.12500% 19-05.06.23*	CHF	300 000		300 000				
FREIBURGER KANTONALBANK 0.14000% 20-12.06.30*	CHF	300 000		300 000				
GENEVA, CANTON OF-REG-S 0.37500% 20-27.02.30*	CHF	300 000		300 000				
GRAUBUENDNER KANTONALBANK 1.37500% 13-11.03.25*	CHF	600 000		600 000				
KEB HANA BANK-REG-S 0.40750% 18-14.09.23*	CHF	400 000		400 000				
KOREA NATIONAL OIL CORP-REG-S 0.87500% 20-21.04.25*	CHF	300 000		300 000				
MONDELEZ INTERNATIONAL INC-REG-S 0.61700% 17-30.09.24*	CHF	200 000		200 000				
MONDELEZ INTL-REG-S 0.62500% 15-30.12.21*	CHF	250 000		250 000				
OESTERREICHISCHE KONTROLLBANK AG 2.62500% 06-22.11.24*	CHF	100 000		100 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.50000% 14-15.12.25*	CHF	400 000		400 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL 0.25000% 16-11.02.28*	CHF		350 000	350 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.25000% 17-06.12.27*	CHF		550 000	550 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-31.10.24*	CHF	200 000		200 000				
PFANDBRIEFZENTR SCHWEIZ KANTONBK-REG-S 0.12500% 20-03.09.35*	CHF	350 000		350 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.18250% 20-11.11.25*	CHF	300 000		300 000				
ROCHE CAPITALMARKT AG 0.10000% 17-23.09.24*	CHF	490 000		490 000				
SGS SA-REG-S 0.45000% 20-06.11.23*	CHF	200 000		200 000				
UBS AG/LONDON-REG-S 0.17000% 20-13.05.22*	CHF	500 000		500 000				
UBS GROUP AG-REG-S 0.75000% 16-22.02.22*	CHF	200 000		200 000				
UBS GROUP AG-REG-S 0.62500% 17-18.05.24*	CHF	200 000		200 000				
WALLISER KANTONALBANK 0.25000% 15-16.03.23*	CHF	500 000		500 000				
ZUERCHER KANTONALBANK 1.50000% 14-27.01.23*	CHF	400 000		400 000				
ZUERCHER KANTONALBANK 0.04000% 15-09.12.22*	CHF	300 000		300 000				
ZUERCHER KANTONALBANK 0.03000% 16-11.02.22*	CHF	150 000		150 000				
ZUGER KANTONALBANK 0.12500% 19-03.12.29*	CHF	200 000		200 000				
<b>Total CHF</b>							<b>0.00</b>	
<b>Total Bonds, fixed rate</b>							<b>0.00</b>	
Bonds, zero coupon								
CHF								
AARGAUISCHE KANTONALBANK 0.00000% 16-08.03.22*	CHF	300 000		300 000				
BALOISE HOLDING AG-REG-S 0.00000% 19-23.09.22*	CHF	400 000		400 000				
BASEL-STADT, CANTON OF 0.00000% 16-05.09.23*	CHF	50 000		50 000				
BASLER KANTONALBANK-REG-S 0.00000% 18-11.04.22*	CHF	750 000		750 000				
KOREA GAS CORP-REG-S 0.00000% 19-28.11.23*	CHF	545 000		545 000				
KOREA NATIONAL OIL CORP-REG-S 0.00000% 19-04.10.24*	CHF	400 000		400 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.00000% 16-05.07.22*	CHF	900 000		900 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 15-25.07.23*	CHF	300 000		300 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 16-07.11.22*	CHF	200 000		200 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 16-27.01.27*	CHF	200 000		200 000				
VALIANT BANK AG-REG-S 0.00000% 19-31.10.25*	CHF	700 000		700 000				
WALLISER KANTONALBANK-REG-S 0.00000% 20-14.02.29*	CHF	250 000		250 000				
ZUERCHER KANTONALBANK 0.00000% 21-21.01.33*	CHF	300 000		300 000				
ZUERICH, CANTON OF-REG-S 0.00000% 18-14.03.23*	CHF	400 000		400 000				
<b>Total CHF</b>							<b>0.00</b>	
<b>Total Bonds, zero coupon</b>							<b>0.00</b>	
Treasury notes, fixed rate								
USD								
AMERICA, UNITED STATES OF 5.37500% 01-15.02.31*	USD	1 510 000		1 510 000				
AMERICA, UNITED STATES OF 2.25000% 17-15.08.27*	USD	2 060 000		2 060 000				
AMERICA, UNITED STATES OF 2.25000% 17-15.11.27*	USD	1 970 000		1 970 000				
AMERICA, UNITED STATES OF 2.87500% 18-31.05.25*	USD	200 000		200 000				



Security		31.1.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.1.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
AMERICA, UNITED STATES OF 2.75000% 14-15.02.24*	USD	416 000		416 000				
AMERICA, UNITED STATES OF 1.12500% 16-31.07.21*	USD	560 000		560 000				
AMERICA, UNITED STATES OF 1.75000% 12-15.05.22*	USD	440 000		440 000				
AMERICA, UNITED STATES OF 1.37500% 16-30.09.23*	USD	219 000		219 000				
AMERICA, UNITED STATES OF 2.12500% 15-15.05.25*	USD	1 240 000		1 240 000				
AMERICA, UNITED STATES OF 1.62500% 19-15.08.29*	USD		2 800 000	2 800 000				
AMERICA, UNITED STATES OF 1.25000% 19-31.08.24*	USD		3 000 000	3 000 000				
AMERICA, UNITED STATES OF 1.75000% 19-15.11.29*	USD	830 000		830 000				
AMERICA, UNITED STATES OF 0.25000% 20-31.07.25*	USD	340 000		340 000				
AMERICA, UNITED STATES OF TB 0.12500% 31.08.20-31.08.22*	USD		2 000 000	2 000 000				
<b>Total USD</b>							<b>0.00</b>	
<b>Total Treasury notes, fixed rate</b>							<b>0.00</b>	
<b>Treasury notes, floating rate</b>								
<b>USD</b>								
AMERICA, UNITED STATES OF 3.875%/CPI LINKED 99-15.04.29*	USD	500 000		500 000				
AMERICA, UNITED STATES OF 2.375%/CPI LINKED 04-15.01.25*	USD	900 000		900 000				
AMERICA, UNITED STATES OF 0.625%/CPI LINKED 16-15.01.26*	USD	940 000		940 000				
AMERICA, UNITED STATES OF 0.375%/CPI LINKED 17-15.01.27*	USD	850 000		850 000				
AMERICA, UNITED STATES OF 0.375%/CPI INDEX 13-15.07.23*	USD	855 000		855 000				
AMERICA, UNITED STATES OF 0.375%/CPI LINKED 15-15.07.25*	USD	1 210 000		1 210 000				
AMERICA, UNITED STATES OF 0.750%/CPI LINKED 18-15.07.28*	USD	1 025 000		1 025 000				
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 20-15.01.30*	USD	1 200 000		1 200 000				
<b>Total USD</b>							<b>0.00</b>	
<b>Total Treasury notes, floating rate</b>							<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>34 311 649</b>	<b>6.60</b>	

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

<b>Treasury notes, floating rate</b>								
<b>USD</b>								
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 12-15.07.22*	USD	980 000		980 000				
<b>Total USD</b>							<b>0.00</b>	
<b>Total Treasury notes, floating rate</b>							<b>0.00</b>	
<b>Total Securities traded on other regulated markets which are open to the public</b>							<b>0.00</b>	

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

<b>Registered shares</b>								
<b>Portugal</b>								
BANCO ESPIRITO SAN NPV**	EUR	29 509		29 509				
BANCO ESPIRITO SAN NPV**	USD		29 509		29 509	8	0.00	
<b>Total Portugal</b>						<b>8</b>	<b>0.00</b>	
<b>Total Registered shares</b>						<b>8</b>	<b>0.00</b>	
<b>Investment certificates, open end</b>								
<b>Emerging Markets</b>								
UBS (LUX) EQUITY SICAV - GLB EM OPP(USD)-U-X-ACC**	USD	812	36	848				
<b>Total Emerging Markets</b>							<b>0.00</b>	
<b>Europe</b>								
UBS (LUX) BOND FUND - EURO HIGH YIELD (EUR) I-X-ACC**	EUR	72 065		72 065				
<b>Total Europe</b>							<b>0.00</b>	
<b>Global</b>								
FEDERATED HERMES SDG ENGAGEMENT HIGH-M- USD**	USD		7 963 557		7 963 557	15 623 771	3.01	
FOCUSED SICAV - WORLD BANK LONG TERM BOND USD U-X-ACC**	USD		2 060	102	1 958	17 803 196	3.43	
FOCUSED SICAV - WORLD BANK BOND USD U-X-ACC**	USD		1 369	82	1 287	11 810 651	2.27	
RECORD UCITS ICAV - RECORD EM SUSTAINABLE FINANCE FUND-A- HF**	CHF		156 477		156 477	15 259 371	2.94	
UBS (CH) MONEY MARKET FUND - CHF I-X**	CHF		10 495	3 568	6 927	6 121 182	1.18	
UBS (IRL) INVESTOR SELECTION PLC - GLOB EMER MKT OPP-I-B USD**	USD	5 488		5 488				
UBS (LUX) BOND SICAV - EUR CORP SUSTAINABLE (EUR) U-X-ACC**	EUR	2 589	151	852	1 888	24 615 013	4.74	
UBS (LUX) BOND SICAV - USD HIGH YIELD U-X-ACC**	USD	837	523	1 360				
UBS (LUX) BOND SICAV - EMERGING ECONOMIES CORP (USD)-I-X-DIS**	USD	158 301		158 301				
UBS (LUX) BOND SICAV - GREEN SOC SUSTAINABLE BD(EUR)U-X-ACC**	EUR		4 498	158	4 340	44 374 732	8.54	
UBS (LUX) EMERGING ECONOMIES FUND-GLOBAL BONDS (USD)-U-X-ACC**	USD	2 002		2 002				
UBS (LUX) EQUITY FUND - GLOBAL SUSTAINABLE (USD) U-X-ACC**	USD	2 331	15	1 878	468	6 690 525	1.29	
UBS (LUX) EQUITY FUND-GLBL SUSTAINABLE IMPRO (USD) U-X-ACC**	USD		3 296		3 296	29 507 232	5.68	
UBS (LUX) EQUITY SICAV - GL HI DIV (USD)-I-X-ACC**	USD		48 396	48 396				
UBS (LUX) EQUITY SICAV-GLOBAL QUANTITATIVE (USD) U-X-ACC**	USD	1 861		1 861				
UBS (LUX) EQUITY SICAV - GLOBAL OPPORTUNITY (USD) U-X-ACC**	USD	2 983	876	1 447	2 412	27 252 109	5.24	
UBS (LUX) EQUITY SICAV ACTIVE CLIMATE AWARE (USD) I-X-ACC**	USD		119 565		119 565	16 838 413	3.24	
UBS (LUX) EQUITY SICAV - LONG TERM THEMES (USD) U-X-ACC**	USD		1 857		1 857	16 513 762	3.18	
UBS (LUX) EQUITY SICAV - GLOBAL IMPACT (USD) U-X-ACC**	USD		5 802		5 802	49 416 085	9.51	
UBS (LUX) INST FUND-KEY SEL. GLOBAL EQUITY FA-USD**	USD	1 031		1 031				
UBS (LUX) INSTITUTION SICAV-EQUITIES GLB (EX USA) PASSIVE XA**	USD	108 402		108 402				
UBS IRL ETF PIC-MSCI ACWI ESG UNIVERSAL UCITS ETF A-DIST**	CHF		1 406 822		1 406 822	20 165 387	3.88	
<b>Total Global</b>						<b>301 991 428</b>	<b>58.12</b>	
<b>Switzerland</b>								
UBS (CH) EQUITY FUND - SWITZERLAND SUSTAINABLE (CHF) U-X**	CHF	3 834	295	3 539		42 161 408	8.11	
UBS(CH)EQUITY FD-SWITZERLAND QUANTITATIVE SUSTAINBLE(CHF)I-X**	CHF	569 986	51 575	518 411		62 224 872	11.98	
<b>Total Switzerland</b>						<b>104 386 280</b>	<b>20.09</b>	

Security	31.1.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.1.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>United States</b>							
UBS (LUX) BD SICAV-USD INVES GRA CORPOR SUSTAI (USD) U-X-ACC**	USD	6 571	1 099	2 830	4 840	54 156 754	10.42
<b>Total United States</b>						<b>54 156 754</b>	<b>10.42</b>
<b>Total Investment certificates, open end</b>					<b>460 534 463</b>	<b>88.63</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>					<b>460 534 471</b>	<b>88.63</b>	
<b>Total securities and similar instruments</b> (thereof in lending)					<b>494 846 120</b> 462 229	<b>95.23</b> 0.09)	
Bank deposits at sight					27 334 690	5.26	
Derivative financial instruments					-3 762 924	-0.72	
Other assets					1 176 157	0.23	
<b>Total fund assets</b>					<b>519 594 043</b>	<b>100.00</b>	
Short-term bank liabilities					-22 140 305		
Other liabilities					-759 056		
<b>Net fund assets</b>					<b>496 694 682</b>		

Valuation categories	Market value as of 31.1.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	34 311 649	6.60
Investments valuation based on market-observed parameters	456 771 547	87.91
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>491 083 196</b>	<b>94.51</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
AUD	1 022 205	CHF	671 063	17.02.2022	751	0.00
CAD	1 518 617	CHF	1 107 123	17.02.2022	-4 177	0.00
DKK	8 369 500	CHF	1 172 420	17.02.2022	-1 528	0.00
JPY	1 260 257 408	CHF	10 243 904	17.02.2022	63 435	0.01
CHF	14 821	ILS	50 000	17.02.2022	-173	0.00
HKD	4 014 000	CHF	474 227	17.02.2022	-4 870	0.00
NOK	10 467 973	CHF	1 071 818	17.02.2022	-20 578	0.00
ZAR	500 000	CHF	28 849	17.02.2022	-1 170	0.00
SEK	4 793 440	CHF	486 419	17.02.2022	8 410	0.00
CHF	219 314	SGD	325 000	17.02.2022	4 367	0.00
GBP	1 102 818	CHF	1 341 972	17.02.2022	-34 939	-0.01
NZD	695 000	CHF	433 427	17.02.2022	8 711	0.00
USD	123 798 626	CHF	114 104 574	17.02.2022	-1 113 838	-0.21
EUR	42 725 432	CHF	44 531 607	17.02.2022	-57 428	-0.01
CHF	946 312	JPY	116 500 000	17.02.2022	-5 215	0.00
CHF	531 744	EUR	510 000	17.02.2022	501	0.00
CHF	1 774 962	USD	1 920 000	17.02.2022	11 967	0.00
CHF	860 948	GBP	700 000	17.02.2022	13 029	0.00
EUR	850 000	CHF	881 384	17.02.2022	-5 691	0.00
CAD	300 000	CHF	214 107	17.02.2022	-5 428	0.00
USD	775 000	CHF	707 318	17.02.2022	-13 968	0.00
EUR	535 000	CHF	553 745	17.02.2022	-4 591	0.00
EUR	1 775 000	CHF	1 843 002	17.02.2022	-9 420	0.00
EUR	1 865 000	CHF	1 951 982	17.02.2022	5 634	0.00
CHF	366 985	NZD	600 000	17.02.2022	-324	0.00
GBP	220 000	CHF	274 709	17.02.2022	30	0.00
CHF	9 243 534	USD	9 940 000	17.02.2022	7 546	0.00
EUR	7 720 000	CHF	8 052 639	17.02.2022	-4 092	0.00
CHF	14 792	ILS	50 000	03.03.2022	-145	0.00
HKD	4 029 000	CHF	472 700	03.03.2022	-8 011	0.00
DKK	6 368 500	CHF	886 414	03.03.2022	-6 803	0.00
SEK	4 670 148	CHF	471 455	03.03.2022	5 856	0.00
NOK	10 481 117	CHF	1 083 581	03.03.2022	-9 496	0.00
JPY	1 146 618 441	CHF	9 062 860	03.03.2022	-197 256	-0.04
AUD	800 775	CHF	530 950	03.03.2022	6 005	0.00
GBP	1 407 820	CHF	1 742 856	03.03.2022	-14 046	0.00
SGD	735 000	CHF	495 894	03.03.2022	-9 756	0.00
CAD	3 232 539	CHF	2 324 810	03.03.2022	-39 817	-0.01
NZD	690 000	CHF	429 154	03.03.2022	7 741	0.00
USD	122 872 802	CHF	112 340 269	03.03.2022	-1 974 254	-0.38
EUR	43 075 999	CHF	44 591 671	03.03.2022	-359 547	-0.07
EUR	1 775 000	CHF	1 842 866	03.03.2022	-9 404	0.00
EUR	1 865 000	CHF	1 951 833	03.03.2022	5 644	0.00

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
CHF	366 760	NZD	600 000	03.03.2022	-315	0.00
GBP	220 000	CHF	274 583	03.03.2022	32	0.00
CHF	9 240 055	USD	9 940 000	03.03.2022	7 609	0.00
EUR	7 720 000	CHF	8 052 161	03.03.2022	-3 912	0.00
					-3 762 924	-0.72

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

\*\* valuation based on market-observed parameters

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
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##### Options/warrants on indices/commodities

EURO STOXX 50 INDEX CALL 4000.00000 19.03.21	EUR	275	0
S&P 500 INDEX CALL 4375.00000 18.06.21	USD	30	30
MSCI EM INDEX CALL 1500.00000 17.09.21	USD	86	86

##### Futures on indices/commodities/currencies

SWISS MARKET INDEX FUTURE 17.09.21	CHF	93	93
SWISS MARKET INDEX FUTURE 17.12.21	CHF	51	51
SWISS MARKET INDEX FUTURE 19.03.21	CHF	18	10
SWISS MARKET INDEX FUTURE 18.06.21	CHF	36	36
OMX 30 INDEX FUTURE 19.03.21	SEK	50	50
OMX 30 INDEX FUTURE 18.06.21	SEK	50	50
OMX 30 INDEX FUTURE 17.09.21	SEK	50	50
OMX 30 INDEX FUTURE 19.02.21	SEK	50	0
OMX 30 INDEX FUTURE 16.04.21	SEK	50	50
OMX 30 INDEX FUTURE 21.05.21	SEK	50	50
OMX 30 INDEX FUTURE 16.07.21	SEK	50	50
OMX 30 INDEX FUTURE 20.08.21	SEK	50	50
OMX 30 INDEX FUTURE 15.10.21	SEK	50	50
OMX 30 INDEX FUTURE 19.11.21	SEK	50	50
S&P500 EMINI FUTURE 19.03.21	USD	134	27
S&P500 EMINI FUTURE 18.06.21	USD	175	175
S&P500 EMINI FUTURE 17.09.21	USD	144	144
HANG SENG INDEX FUTURE 30.03.21	HKD	9	9
NIKKEI 225 (OSE) INDEX FUTURE 11.03.21	JPY	3	2
SPI 200 INDEX FUTURES 18.03.21	AUD	30	0
S&P/TSX 60 INDEX FUTURE 18.03.21	CAD	29	0
HANG SENG INDEX FUTURE 25.02.21	HKD	9	0
SPI 200 INDEX FUTURES 17.06.21	AUD	26	26
HANG SENG INDEX FUTURE 29.06.21	HKD	9	9
S&P/TSX 60 INDEX FUTURE 17.06.21	CAD	26	26
HANG SENG INDEX FUTURE 29.04.21	HKD	9	9
HANG SENG INDEX FUTURE 28.05.21	HKD	9	9
S&P/TSX 60 INDEX FUTURE 16.09.21	CAD	29	29
HANG SENG INDEX FUTURE 29.09.21	HKD	12	12
SPI 200 INDEX FUTURES 16.09.21	AUD	26	26
HANG SENG INDEX FUTURE 29.07.21	HKD	9	9
HANG SENG INDEX FUTURE 30.08.21	HKD	12	12
SPI 200 INDEX FUTURES 16.12.21	AUD	26	26
S&P500 EMINI FUTURE 17.12.21	USD	133	133
S&P/TSX 60 INDEX FUTURE 16.12.21	CAD	26	26
HANG SENG INDEX FUTURE 28.10.21	HKD	12	12
HANG SENG INDEX FUTURE 29.11.21	HKD	9	9

##### Futures on interest rate instruments/bonds

US 5YR TREASURY NOTE FUTURE 31.03.21	USD	185	0
US 5YR TREASURY NOTE FUTURE 30.06.21	USD	185	185
US 5YR TREASURY NOTE FUTURE 30.09.21	USD	197	197
US 5YR TREASURY NOTE FUTURE 31.12.21	USD	187	187
US 10YR ULTRA NOTE FUTURE 21.12.21	USD	78	78

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
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##### Options/warrants on indices/commodities

EURO STOXX 50 INDEX PUT 3100.00000 19.03.21	EUR	275	0
EURO STOXX 50 INDEX CALL 3650.00000 19.03.21	EUR	0	275
S&P 500 INDEX PUT 3400.00000 18.06.21	USD	30	30
S&P 500 INDEX CALL 4000.00000 18.06.21	USD	30	30
MSCI EM INDEX CALL 1375.00000 17.09.21	USD	86	86
MSCI EM INDEX PUT 1200.00000 17.09.21	USD	86	86

##### Futures on indices/commodities/currencies

EURO STOXX 50 INDEX FUTURE 19.03.21	EUR	5	205
EURO STOXX 50 INDEX FUTURE 18.06.21	EUR	96	96
EURO STOXX 50 INDEX FUTURE 17.09.21	EUR	193	193
EURO STOXX 50 INDEX FUTURE 17.12.21	EUR	311	311
SWISS MARKET INDEX FUTURE 18.06.21	CHF	6	6
FTSE 100 INDEX FUTURE 19.03.21	GBP	3	191
FTSE 100 INDEX FUTURE 18.06.21	GBP	186	186
FTSE 100 INDEX FUTURE 17.09.21	GBP	174	174
FTSE 100 INDEX FUTURE 17.12.21	GBP	174	174
S&P500 EMINI FUTURE 18.06.21	USD	12	12
MINI MSCI EMERGING MARKETS INDEX FUTURE 19.03.21	USD	0	129
MINI MSCI EMERGING MARKETS INDEX FUTURE 18.06.21	USD	129	129
NIKKEI 225 (OSE) INDEX FUTURE 10.06.21	JPY	44	44
NIKKEI 225 (OSE) INDEX FUTURE 09.09.21	JPY	46	46
MINI MSCI EMERGING MARKETS INDEX FUTURE 17.12.21	USD	89	89
NIKKEI 225 (OSE) INDEX FUTURE 09.12.21	JPY	50	50

##### Futures on interest rate instruments/bonds

US LONG BOND FUTURE 22.03.21	USD	0	66
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Instrument	Currency		Purchase/ Contracts	Sale/ Contracts
Options on foreign exchange				
GOLDMAN SACHS FIN/EUR/USD PUT WARRANT 1.110000 21-24.09.21		USD	142 400	142 400
Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
CHF	446 330	USD	500 000	19.03.2021
CHF	204 415	USD	230 000	19.03.2021
USD	3 210 000	CHF	2 863 766	19.03.2021
CHF	489 389	USD	550 000	19.03.2021
HKD	300 000	CHF	34 718	19.03.2021
EUR	485 000	CHF	525 166	19.03.2021
CHF	689 524	USD	770 000	19.03.2021
CHF	268 957	USD	300 000	19.03.2021
CHF	915 436	USD	1 010 000	19.03.2021
GBP	265 000	CHF	339 440	19.03.2021
EUR	235 000	CHF	258 118	19.03.2021
CHF	264 965	USD	290 000	19.03.2021
SEK	300 000	CHF	32 646	19.03.2021
CHF	456 703	AUD	640 000	19.03.2021
CHF	443 638	EUR	400 000	19.03.2021
GBP	305 000	CHF	392 467	19.03.2021
CHF	311 812	HKD	2 600 000	19.03.2021
CHF	3 203 060	USD	3 440 000	19.03.2021
CAD	200 000	CHF	147 140	19.03.2021
CHF	268 408	USD	290 000	19.03.2021
SEK	300 000	CHF	32 803	19.03.2021
CHF	381 500	USD	410 000	19.03.2021
RUB	170 340 000	USD	2 300 338	26.03.2021
USD	3 900 492	TWD	110 930 000	26.03.2021
IDR	55 745 430 000	USD	3 875 247	26.03.2021
INR	283 190 000	USD	3 913 086	26.03.2021
HKD	21 864 000	CHF	2 525 451	12.05.2021
JPY	329 237 995	CHF	2 810 325	12.05.2021
SEK	6 443 440	CHF	684 986	12.05.2021
CHF	1 952 365	SGD	2 905 000	12.05.2021
CHF	81 415	CAD	116 383	12.05.2021
ZAR	500 000	CHF	29 531	12.05.2021
CHF	1 128 327	NOK	10 832 027	12.05.2021
CHF	6 613 524	GBP	5 397 182	12.05.2021
AUD	2 232 205	CHF	1 522 156	12.05.2021
DKK	8 469 500	CHF	1 229 594	12.05.2021
CHF	13 598	ILS	50 000	12.05.2021
CHF	3 210	NZD	5 000	12.05.2021
EUR	30 010 432	CHF	32 411 957	12.05.2021
USD	124 392 466	CHF	111 384 497	12.05.2021
CHF	436 747	USD	490 000	12.05.2021
CHF	204 112	USD	230 000	12.05.2021
USD	3 210 000	CHF	2 859 526	12.05.2021
CHF	479 779	USD	540 000	12.05.2021
HKD	300 000	CHF	34 670	12.05.2021
EUR	485 000	CHF	524 995	12.05.2021
CHF	679 558	USD	760 000	12.05.2021
CHF	268 556	USD	300 000	12.05.2021
CHF	914 074	USD	1 010 000	12.05.2021
GBP	265 000	CHF	339 013	12.05.2021
EUR	235 000	CHF	258 048	12.05.2021
CHF	255 438	USD	280 000	12.05.2021
SEK	300 000	CHF	32 615	12.05.2021
CHF	443 522	EUR	400 000	12.05.2021
CHF	311 356	HKD	2 600 000	12.05.2021
CHF	449 037	AUD	630 000	12.05.2021
GBP	305 000	CHF	391 953	12.05.2021
CHF	3 188 970	USD	3 430 000	12.05.2021
CAD	200 000	CHF	146 928	12.05.2021
CHF	267 994	USD	290 000	12.05.2021
CHF	371 624	USD	400 000	12.05.2021
SEK	300 000	CHF	32 771	12.05.2021
CHF	3 432 031	USD	3 700 000	12.05.2021
CAD	900 000	CHF	668 140	12.05.2021
CHF	675 451	EUR	610 000	12.05.2021
NOK	14 450 000	CHF	1 570 560	12.05.2021
CHF	3 085 761	JPY	361 500 000	12.05.2021
AUD	2 110 000	CHF	1 518 128	12.05.2021
CHF	2 591 215	USD	2 790 000	12.05.2021
USD	390 000	CHF	365 667	12.05.2021
CHF	264 943	EUR	240 000	12.05.2021
CHF	696 446	USD	750 000	12.05.2021
SEK	300 000	CHF	32 334	12.05.2021
CHF	340 896	EUR	310 000	12.05.2021
CHF	215 633	GBP	170 000	12.05.2021
USD	285 000	CHF	263 389	12.05.2021
CHF	165 003	EUR	150 000	12.05.2021
CHF	216 785	GBP	170 000	12.05.2021
GBP	255 000	CHF	325 634	12.05.2021
CHF	430 702	USD	470 000	12.05.2021
CHF	349 025	DKK	2 350 000	12.05.2021
CHF	310 406	SEK	2 850 000	12.05.2021
GBP	300 000	CHF	380 603	12.05.2021
CHF	1 734 955	AUD	2 450 000	12.05.2021
SGD	2 475 000	CHF	1 707 106	12.05.2021
CHF	675 325	JPY	79 500 000	12.05.2021
USD	7 275 000	CHF	6 661 601	12.05.2021
CHF	14 072	ILS	50 000	04.06.2021
AUD	1 370 775	CHF	979 470	04.06.2021
CHF	1 178 895	NOK	10 818 883	04.06.2021
JPY	332 400 011	CHF	2 817 284	04.06.2021
DKK	6 468 500	CHF	958 406	04.06.2021

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	1 272 781	SGD	1 855 000	04.06.2021
HKD	19 579 000	CHF	2 329 164	04.06.2021
CAD	1 487 539	CHF	1 102 736	04.06.2021
CHF	4 975 008	GBP	3 872 180	04.06.2021
SEK	6 920 148	CHF	752 045	04.06.2021
USD	120 083 309	CHF	110 957 698	04.06.2021
EUR	29 720 999	CHF	32 755 602	04.06.2021
CHF	3 420 656	USD	3 690 000	04.06.2021
CAD	900 000	CHF	667 734	04.06.2021
CHF	664 286	EUR	600 000	04.06.2021
NOK	14 450 000	CHF	1 569 505	04.06.2021
CHF	3 084 503	JPY	361 500 000	04.06.2021
CHF	2 580 343	USD	2 780 000	04.06.2021
AUD	2 110 000	CHF	1 517 284	04.06.2021
USD	390 000	CHF	365 442	04.06.2021
CHF	696 026	USD	750 000	04.06.2021
CHF	259 389	EUR	235 000	04.06.2021
SEK	300 000	CHF	32 321	04.06.2021
CHF	340 850	EUR	310 000	04.06.2021
USD	285 000	CHF	263 228	04.06.2021
CHF	202 837	GBP	160 000	04.06.2021
CHF	153 981	EUR	140 000	04.06.2021
CHF	203 920	GBP	160 000	04.06.2021
GBP	255 000	CHF	325 454	04.06.2021
CHF	430 437	USD	470 000	04.06.2021
CHF	310 282	SEK	2 850 000	04.06.2021
CHF	348 945	DKK	2 350 000	04.06.2021
CHF	1 726 971	AUD	2 440 000	04.06.2021
GBP	300 000	CHF	380 396	04.06.2021
CHF	675 041	JPY	79 500 000	04.06.2021
SGD	2 475 000	CHF	1 705 971	04.06.2021
USD	7 275 000	CHF	6 657 483	04.06.2021
CHF	470 297	GBP	370 000	04.06.2021
CHF	1 393 898	USD	1 550 000	04.06.2021
CHF	802 189	USD	890 000	04.06.2021
CHF	360 295	USD	400 000	04.06.2021
CHF	5 190 156	SGD	7 690 000	04.06.2021
GBP	300 000	CHF	381 468	04.06.2021
EUR	490 000	CHF	536 141	04.06.2021
AUD	5 000	CHF	3 476	04.06.2021
CHF	935 481	USD	1 040 000	04.06.2021
CAD	195 000	CHF	145 171	04.06.2021
AUD	205 000	CHF	142 103	04.06.2021
JPY	16 000 000	CHF	131 333	04.06.2021
TWD	110 930 000	USD	3 931 597	11.06.2021
USD	3 842 657	IDR	55 745 430 000	11.06.2021
USD	3 862 911	INR	283 190 000	11.06.2021
IDR	55 745 430 000	USD	3 815 044	11.06.2021
USD	3 968 589	TWD	110 930 000	11.06.2021
INR	283 190 000	USD	3 747 882	11.06.2021
ZAR	500 000	CHF	31 769	14.07.2021
CHF	291 631	SGD	430 000	14.07.2021
HKD	19 564 000	CHF	2 267 239	14.07.2021
CHF	3 273	NZD	5 000	14.07.2021
SEK	4 493 440	CHF	485 542	14.07.2021
NOK	3 617 973	CHF	397 117	14.07.2021
CHF	923 538	JPY	111 762 005	14.07.2021
AUD	1 262 205	CHF	891 925	14.07.2021
CHF	5 840 284	GBP	4 612 182	14.07.2021
CAD	983 617	CHF	730 655	14.07.2021
DKK	6 119 500	CHF	900 287	14.07.2021
CHF	13 861	ILS	50 000	14.07.2021
EUR	29 020 432	CHF	31 752 358	14.07.2021
CHF	469 848	GBP	370 000	14.07.2021
USD	120 112 466	CHF	108 064 465	14.07.2021
CHF	1 392 410	USD	1 550 000	14.07.2021
CHF	801 339	USD	890 000	14.07.2021
CHF	359 921	USD	400 000	14.07.2021
CHF	5 184 183	SGD	7 690 000	14.07.2021
EUR	490 000	CHF	536 007	14.07.2021
GBP	300 000	CHF	381 100	14.07.2021
AUD	5 000	CHF	3 473	14.07.2021
AUD	205 000	CHF	141 983	14.07.2021
CAD	195 000	CHF	145 016	14.07.2021
CHF	925 540	USD	1 030 000	14.07.2021
JPY	16 000 000	CHF	131 238	14.07.2021
CHF	1 076 080	HKD	9 100 000	14.07.2021
EUR	685 000	CHF	749 632	14.07.2021
GBP	235 000	CHF	299 722	14.07.2021
USD	1 995 000	CHF	1 830 682	14.07.2021
JPY	32 000 000	CHF	265 986	14.07.2021
CHF	423 028	USD	460 000	14.07.2021
CHF	237 789	JPY	28 500 000	14.07.2021
CAD	2 582 539	CHF	1 923 508	02.09.2021
CHF	13 832	ILS	50 000	02.09.2021
HKD	19 579 000	CHF	2 269 589	02.09.2021
DKK	4 118 500	CHF	607 374	02.09.2021
SEK	4 370 148	CHF	474 778	02.09.2021
NOK	3 631 117	CHF	392 122	02.09.2021
CHF	758 720	JPY	92 599 989	02.09.2021
AUD	1 250 775	CHF	869 291	02.09.2021
CHF	4 712 977	GBP	3 707 180	02.09.2021
CHF	4 802 226	SGD	7 070 000	02.09.2021
EUR	28 925 999	CHF	31 741 251	02.09.2021
USD	116 463 309	CHF	104 807 195	02.09.2021
CHF	1 074 779	HKD	9 100 000	02.09.2021
EUR	685 000	CHF	749 399	02.09.2021
GBP	235 000	CHF	299 353	02.09.2021
USD	1 995 000	CHF	1 828 320	02.09.2021
JPY	32 000 000	CHF	265 748	02.09.2021
CHF	422 475	USD	460 000	02.09.2021
CHF	237 581	JPY	28 500 000	02.09.2021
CHF	301 370	GBP	240 000	02.09.2021
CHF	356 056	JPY	42 500 000	02.09.2021

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	186 936	CAD	260 000	02.09.2021
USD	595 000	CHF	545 493	02.09.2021
JPY	37 000 000	CHF	311 132	02.09.2021
GBP	335 000	CHF	420 673	02.09.2021
EUR	395 000	CHF	428 278	02.09.2021
USD	530 000	CHF	486 363	02.09.2021
SEK	300 000	CHF	31 758	02.09.2021
USD	305 000	CHF	278 805	02.09.2021
EUR	335 000	CHF	361 619	02.09.2021
USD	845 000	CHF	779 144	02.09.2021
EUR	675 000	CHF	729 715	02.09.2021
CHF	890 270	USD	970 000	02.09.2021
CHF	2 436 718	GBP	1 950 000	02.09.2021
CHF	459 765	JPY	55 000 000	02.09.2021
USD	925 000	CHF	844 912	02.09.2021
SGD	370 000	CHF	249 670	02.09.2021
CHF	2 641 458	NZD	4 150 000	02.09.2021
EUR	2 410 000	CHF	2 589 916	02.09.2021
AUD	1 472 205	CHF	1 003 156	07.10.2021
CAD	1 178 617	CHF	861 313	07.10.2021
DKK	6 119 500	CHF	892 635	07.10.2021
HKD	10 464 000	CHF	1 231 809	07.10.2021
CHF	13 938	ILS	50 000	07.10.2021
CHF	765 528	JPY	92 262 005	07.10.2021
NOK	3 617 973	CHF	378 751	07.10.2021
SEK	4 493 440	CHF	476 968	07.10.2021
CHF	5 486 574	SGD	8 120 000	07.10.2021
ZAR	500 000	CHF	31 205	07.10.2021
EUR	30 195 432	CHF	32 758 723	07.10.2021
CHF	5 634 224	GBP	4 447 182	07.10.2021
CHF	3 178	NZD	5 000	07.10.2021
USD	117 777 466	CHF	107 636 827	07.10.2021
CHF	301 121	GBP	240 000	07.10.2021
CHF	186 761	CAD	260 000	07.10.2021
CHF	355 842	JPY	42 500 000	07.10.2021
USD	595 000	CHF	544 985	07.10.2021
JPY	37 000 000	CHF	310 946	07.10.2021
GBP	335 000	CHF	420 328	07.10.2021
EUR	395 000	CHF	428 198	07.10.2021
USD	530 000	CHF	485 913	07.10.2021
SEK	300 000	CHF	31 738	07.10.2021
USD	305 000	CHF	278 548	07.10.2021
EUR	335 000	CHF	361 553	07.10.2021
USD	845 000	CHF	778 417	07.10.2021
EUR	675 000	CHF	729 548	07.10.2021
CHF	2 434 737	GBP	1 950 000	07.10.2021
CHF	889 467	USD	970 000	07.10.2021
CHF	459 490	JPY	55 000 000	07.10.2021
USD	925 000	CHF	844 153	07.10.2021
SGD	370 000	CHF	249 431	07.10.2021
CHF	2 632 725	NZD	4 140 000	07.10.2021
EUR	2 410 000	CHF	2 589 384	07.10.2021
USD	2 790 000	CHF	2 548 983	07.10.2021
CHF	304 601	AUD	450 000	07.10.2021
CHF	290 725	GBP	230 000	07.10.2021
CHF	564 146	EUR	520 000	07.10.2021
CAD	200 000	CHF	145 984	07.10.2021
JPY	94 000 000	CHF	794 052	07.10.2021
CHF	298 333	HKD	2 500 000	07.10.2021
EUR	450 000	CHF	488 112	07.10.2021
CAD	2 322 539	CHF	1 684 354	28.10.2021
CHF	2 673 933	NZD	4 150 000	28.10.2021
CHF	14 218	ILS	50 000	28.10.2021
DKK	4 118 500	CHF	598 260	28.10.2021
HKD	10 479 000	CHF	1 229 072	28.10.2021
CHF	1 242 691	JPY	149 599 989	28.10.2021
SEK	4 670 148	CHF	495 911	28.10.2021
NOK	3 631 117	CHF	382 999	28.10.2021
AUD	1 250 775	CHF	836 948	28.10.2021
CHF	6 694 834	GBP	5 327 180	28.10.2021
CHF	4 549 782	SGD	6 700 000	28.10.2021
USD	120 228 309	CHF	109 626 216	28.10.2021
EUR	33 425 999	CHF	36 093 361	28.10.2021
CHF	304 477	AUD	450 000	28.10.2021
USD	2 790 000	CHF	2 547 689	28.10.2021
CHF	277 950	GBP	220 000	28.10.2021
CHF	564 085	EUR	520 000	28.10.2021
CAD	200 000	CHF	145 905	28.10.2021
JPY	94 000 000	CHF	793 762	28.10.2021
CHF	298 195	HKD	2 500 000	28.10.2021
EUR	450 000	CHF	488 052	28.10.2021
CHF	3 353 311	USD	3 610 000	28.10.2021
NZD	3 920 000	USD	2 800 507	28.10.2021
SGD	6 825 000	JPY	576 281 569	28.10.2021
CHF	3 060 397	EUR	2 870 000	28.10.2021
CHF	815 960	USD	890 000	28.10.2021
CHF	1 244 338	JPY	154 000 000	28.10.2021
SGD	1 150 000	CHF	781 465	28.10.2021
CHF	489 188	JPY	58 762 005	10.12.2021
AUD	1 022 205	CHF	688 267	10.12.2021
CHF	8 237 781	GBP	6 532 182	10.12.2021
ZAR	500 000	CHF	30 608	10.12.2021
NOK	3 617 973	CHF	390 975	10.12.2021
CAD	1 118 617	CHF	822 014	10.12.2021
CHF	14 330	ILS	50 000	10.12.2021
DKK	6 119 500	CHF	884 152	10.12.2021
SEK	4 793 440	CHF	507 799	10.12.2021
CHF	2 670 539	NZD	4 145 000	10.12.2021
CHF	5 283 689	SGD	7 750 000	10.12.2021
HKD	7 964 000	CHF	947 070	10.12.2021
USD	122 797 466	CHF	113 704 928	10.12.2021
EUR	33 940 432	CHF	36 469 368	10.12.2021
CHF	3 340 522	USD	3 600 000	10.12.2021
NZD	3 920 000	USD	2 798 841	10.12.2021

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
SGD	6 825 000	JPY	575 980 587	10.12.2021
CHF	3 059 650	EUR	2 870 000	10.12.2021
CHF	805 932	USD	880 000	10.12.2021
CHF	1 243 353	JPY	154 000 000	10.12.2021
SGD	1 150 000	CHF	780 438	10.12.2021
CHF	992 562	USD	1 080 000	10.12.2021
EUR	355 000	CHF	378 425	10.12.2021
USD	2 840 000	CHF	2 594 031	10.12.2021
EUR	4 785 000	CHF	5 064 138	10.12.2021
EUR	6 405 000	CHF	6 772 141	10.12.2021
CAD	920 000	CHF	673 242	10.12.2021
EUR	2 225 000	CHF	2 347 727	10.12.2021
USD	16 715 000	CHF	15 221 481	10.12.2021
CHF	2 829 123	USD	3 090 000	10.12.2021
EUR	840 000	CHF	886 442	10.12.2021
NZD	920 000	CHF	596 647	10.12.2021
CHF	6 406 190	USD	6 940 000	10.12.2021
DKK	2 250 000	CHF	319 226	10.12.2021
CHF	374 468	SGD	550 000	10.12.2021
CHF	466 770	HKD	3 950 000	10.12.2021
NOK	6 850 000	CHF	726 285	10.12.2021
GBP	8 280 000	CHF	10 216 278	10.12.2021
JPY	1 941 500 000	CHF	15 695 078	10.12.2021
CHF	1 738 269	EUR	1 650 000	10.12.2021
CHF	432 455	JPY	53 500 000	10.12.2021
USD	4 900 000	CHF	4 507 492	10.12.2021
CHF	518 436	GBP	420 000	10.12.2021
CHF	631 550	CAD	860 000	10.12.2021
JPY	46 000 000	CHF	373 645	10.12.2021
CHF	379 533	EUR	360 000	10.12.2021
CHF	273 746	EUR	260 000	10.12.2021
CAD	340 000	CHF	249 551	10.12.2021
CHF	5 759 781	USD	6 210 000	10.12.2021
EUR	2 285 000	CHF	2 388 677	10.12.2021
GBP	425 000	CHF	529 523	10.12.2021
JPY	115 000 000	CHF	934 027	10.12.2021
CHF	1 509 093	EUR	1 440 000	10.12.2021
CHF	356 608	EUR	340 000	10.12.2021
USD	1 285 000	CHF	1 188 621	10.12.2021
CHF	1 104 987	EUR	1 060 000	10.12.2021
CHF	651 907	GBP	530 000	10.12.2021
CHF	146 956	GBP	120 000	10.12.2021
CHF	135 571	EUR	130 000	10.12.2021
CHF	129 411	USD	140 000	10.12.2021
CHF	1 763 277	EUR	1 700 000	03.01.2022
EUR	30 485 999	CHF	32 580 235	07.01.2022
USD	115 717 802	CHF	106 313 648	07.01.2022
CAD	2 522 539	CHF	1 873 437	07.01.2022
DKK	4 118 500	CHF	591 739	07.01.2022
AUD	800 775	CHF	551 896	07.01.2022
HKD	7 979 000	CHF	942 585	07.01.2022
CHF	6 338 559	JPY	785 881 559	07.01.2022
SEK	4 670 148	CHF	498 805	07.01.2022
NOK	3 631 117	CHF	399 146	07.01.2022
SGD	1 275 000	CHF	869 317	07.01.2022
CHF	14 345	ILS	50 000	07.01.2022
CHF	7 040 355	GBP	5 547 180	07.01.2022
CHF	151 306	NZD	230 000	07.01.2022
CHF	991 461	USD	1 080 000	07.01.2022
EUR	355 000	CHF	378 403	07.01.2022
USD	2 840 000	CHF	2 591 169	07.01.2022
EUR	4 785 000	CHF	5 063 817	07.01.2022
EUR	6 405 000	CHF	6 771 609	07.01.2022
CAD	920 000	CHF	672 590	07.01.2022
EUR	2 225 000	CHF	2 347 460	07.01.2022
USD	16 715 000	CHF	15 202 844	07.01.2022
CHF	2 816 475	USD	3 080 000	07.01.2022
EUR	840 000	CHF	886 343	07.01.2022
NZD	920 000	CHF	595 642	07.01.2022
CHF	6 389 177	USD	6 930 000	07.01.2022
NOK	6 850 000	CHF	725 200	07.01.2022
CHF	367 170	SGD	540 000	07.01.2022
DKK	2 250 000	CHF	319 188	07.01.2022
CHF	466 228	HKD	3 950 000	07.01.2022
JPY	1 941 500 000	CHF	15 687 330	07.01.2022
GBP	8 280 000	CHF	10 208 702	07.01.2022
CHF	1 727 576	EUR	1 640 000	07.01.2022
USD	4 900 000	CHF	4 501 978	07.01.2022
CHF	432 250	JPY	53 500 000	07.01.2022
CHF	505 730	GBP	410 000	07.01.2022
CHF	623 610	CAD	850 000	07.01.2022
CHF	368 959	EUR	350 000	07.01.2022
JPY	46 000 000	CHF	373 479	07.01.2022
CHF	273 723	EUR	260 000	07.01.2022
CHF	5 752 143	USD	6 210 000	07.01.2022
CAD	340 000	CHF	249 323	07.01.2022
EUR	2 285 000	CHF	2 388 604	07.01.2022
GBP	425 000	CHF	529 157	07.01.2022
JPY	115 000 000	CHF	933 556	07.01.2022
CHF	1 498 627	EUR	1 430 000	07.01.2022
CHF	346 121	EUR	330 000	07.01.2022
USD	1 285 000	CHF	1 187 010	07.01.2022
CHF	1 094 577	EUR	1 050 000	07.01.2022
CHF	651 523	GBP	530 000	07.01.2022
CHF	134 629	GBP	110 000	07.01.2022
CHF	125 131	EUR	120 000	07.01.2022
CHF	129 249	USD	140 000	07.01.2022
CHF	947 052	JPY	116 500 000	07.01.2022
CHF	531 897	EUR	510 000	07.01.2022
CHF	1 776 876	USD	1 920 000	07.01.2022
CHF	861 958	GBP	700 000	07.01.2022
EUR	850 000	CHF	881 585	07.01.2022
CAD	300 000	CHF	214 350	07.01.2022
USD	775 000	CHF	708 073	07.01.2022



Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
EUR	535 000	CHF	553 887	07.01.2022
CHF	3 904 697	EUR	3 730 000	13.01.2022
AUD	1 022 205	CHF	671 063	17.02.2022
CAD	1 518 617	CHF	1 107 123	17.02.2022
DKK	8 369 500	CHF	1 172 420	17.02.2022
JPY	1 260 257 408	CHF	10 243 904	17.02.2022
CHF	14 821	ILS	50 000	17.02.2022
HKD	4 014 000	CHF	474 227	17.02.2022
NOK	10 467 973	CHF	1 071 818	17.02.2022
ZAR	500 000	CHF	28 849	17.02.2022
SEK	4 793 440	CHF	486 419	17.02.2022
CHF	219 314	SGD	325 000	17.02.2022
GBP	1 102 818	CHF	1 341 972	17.02.2022
NZD	695 000	CHF	433 427	17.02.2022
USD	123 798 626	CHF	114 104 574	17.02.2022
EUR	42 725 432	CHF	44 531 607	17.02.2022
CHF	946 312	JPY	116 500 000	17.02.2022
CHF	531 744	EUR	510 000	17.02.2022
CHF	1 774 962	USD	1 920 000	17.02.2022
CHF	860 948	GBP	700 000	17.02.2022
EUR	850 000	CHF	881 384	17.02.2022
CAD	300 000	CHF	214 107	17.02.2022
USD	775 000	CHF	707 318	17.02.2022
EUR	535 000	CHF	553 745	17.02.2022
EUR	1 775 000	CHF	1 843 002	17.02.2022
EUR	1 865 000	CHF	1 951 982	17.02.2022
CHF	366 985	NZD	600 000	17.02.2022
GBP	220 000	CHF	274 709	17.02.2022
CHF	9 243 534	USD	9 940 000	17.02.2022
EUR	7 720 000	CHF	8 052 639	17.02.2022
CHF	14 792	ILS	50 000	03.03.2022
HKD	4 029 000	CHF	472 700	03.03.2022
DKK	6 368 500	CHF	886 414	03.03.2022
SEK	4 670 148	CHF	471 455	03.03.2022
NOK	10 481 117	CHF	1 083 581	03.03.2022
JPY	1 146 618 441	CHF	9 062 860	03.03.2022
AUD	800 775	CHF	530 950	03.03.2022
GBP	1 407 820	CHF	1 742 856	03.03.2022
SGD	735 000	CHF	495 894	03.03.2022
CAD	3 232 539	CHF	2 324 810	03.03.2022
NZD	690 000	CHF	429 154	03.03.2022
USD	122 872 802	CHF	112 340 269	03.03.2022
EUR	43 075 999	CHF	44 591 671	03.03.2022
EUR	1 775 000	CHF	1 842 866	03.03.2022
EUR	1 865 000	CHF	1 951 833	03.03.2022
CHF	366 760	NZD	600 000	03.03.2022
GBP	220 000	CHF	274 583	03.03.2022
CHF	9 240 055	USD	9 940 000	03.03.2022
EUR	7 720 000	CHF	8 052 161	03.03.2022

## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Gross overall exposure to derivatives	367 582 933.08	74.64
Net overall exposure to derivatives	238 894 047.07	48.51
Commitment arising from securities lending and repurchase agreements	–	–

### Repurchase agreements

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

### Remuneration of the Fund Management

Flat fee

– Actual flat fee:

Class P:	1.62% p.a.;
Class Q:	0.95% p.a.;

– Maximum flat fee as specified in the fund contract:

Class P:	1.62% p.a.;
Class Q:	1.06% p.a.;

based on the average net fund assets.

The management commission charged by the target  
funds in which investments are made may not exceed  
1.98% p.a., taking into account any retrocessions and  
discounts.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

Composed TER for the last 12 months:

Class P:	1.68%*
Class Q:	1.01%*

\* The target funds RECORD UCITS ICAV - RECORD EM SUSTAINABLE FINANCE FUND CLASS A CHF HDG ACC, UBS (LUX) BOND SICAV - GREEN SOCIAL SUSTAINABLE BONDS (EUR) - U-X-ACC, FEDERATED HERMES INVESTMENT FUNDS PLC - FEDERATED HERMES SDG ENGAGEM. HY CREDIT - M USD ACCUMULATING, UBS (LUX) EQUITY SICAV - GLOBAL IMPACT (USD) - U-X-ACC, FOCUSED SICAV - WORLD BANK LONG TERM BOND USD - U-X-ACC and FOCUSED SICAV - WORLD BANK BOND USD - U-X-ACC do not publish TER in line with the AMAS Guidelines as no audited TER was available at this point.

### Issue and redemption price

If, on any one order day, the sum of subscriptions and  
redemptions of units in the sub-fund result 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 amounts  
to 2% of the valuation net asset value. Incorporated into  
this are the incidental costs (bid/ask spread, brokerage  
fees 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 invest-  
ments corresponding to the net outflow. The adjustment  
results in an increase of the valuation net asset value if  
net movements lead to 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 move-  
ments lead to a reduction in the number of units. The  
net asset value calculated on the basis of swinging single  
pricing is thus a modified net asset value.

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

See appendix to supplementary information.

### Exchange rates

AUD 1 = CHF	0.655971	JPY 1 = CHF	0.008080
CAD 1 = CHF	0.732073	SEK 1 = CHF	0.099747
DKK 1 = CHF	0.140275	SGD 1 = CHF	0.688570
EUR 1 = CHF	1.043707	USD 1 = CHF	0.931050
GBP 1 = CHF	1.249143	ZAR 1 = CHF	0.060184
HKD 1 = CHF	0.119403		

# UBS (CH) Strategy Fund – Yield Sustainable (EUR) [formerly: UBS (CH) Strategy Fund – Yield (EUR)]

## Category securities funds

### Three-year comparison

	ISIN	31.1.2022	31.1.2021	31.1.2020
Net fund assets in EUR		75 102 563.42	82 041 279.97	94 852 243.61
<b>Class P</b>	<b>CH0000474533</b>			
Net asset value per unit in EUR		83.20	82.73	81.66
Issue and redemption price per unit in EUR <sup>1</sup>		83.36	82.58	81.59
Number of units outstanding		856 487.5730	948 031.5520	1 107 014.8230
<b>Class Q</b>	<b>CH0203279770</b>			
Net asset value per unit in EUR		106.54	105.90	104.60
Issue and redemption price per unit in EUR <sup>1</sup>		106.74	105.71	104.52
Number of units outstanding		36 100.1260	34 083.7410	42 574.5170

<sup>1</sup> see Supplementary information

### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class P <sup>1</sup>	EUR	1.7%	2.5%	5.4%
Class Q <sup>1</sup>	EUR	2.3%	3.1%	6.1%

<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

Equity markets rallied during most of the period under review, driven by a strong rebound in economic growth and continued accommodative fiscal and monetary policies. For most of Fixed Income, strongly rising inflation led to negative performance, except for High Yield which rose as spreads tightened. While the Covid-19 situation generally improved, the Omicron version and a more hawkish policy stance by central banks globally led to negative sentiment in January 2022.

Over the financial year, from 1 February 2021 to 31 January 2022, the fund generated a positive performance.

### Structure of the securities portfolio

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

UBS (Lux) Bond SICAV – EUR Corporate Sustainable (EUR) U-X-Acc	12.24
UBS (LUX) BOND SICAV – GREEN SOC SUSTAINABLE BD(EUR)U-X-ACC	12.14
UBS (Lux) Bond SICAV – USD Investment Grade	11.19
UBS (Lux) Bond SICAV – EUR Corporate Sustainable (EUR) U-X-Acc	8.39
FOCUSED SICAV – WORLD BANK LONG TERM BOND USD U-X-ACC	7.87
UBS (LUX) EQUITY SICAV – GLOBAL IMPACT (USD) U-X-ACC	6.81
FOCUSED SICAV – WORLD BANK BOND USD U-X-ACC	5.22
UBS (LUX) EQUITY FUND – GLBAL SUSTAINABLE IMPRO (USD) U-X-ACC	4.11
UBS (Lux) Equity SICAV – Global Opportunity (USD) U-X-Acc	3.76
FEDERATED HERMES SDG ENGAGEMENT HIGH-M- USD	3.02
Others	18.68
<b>Total</b>	<b>93.43</b>

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

#### Breakdown by currencies in % of total assets

	Bonds	Equities	Total
USD	0.00	50.31	50.31
EUR	0.00	38.51	38.51
CHF	0.00	2.74	2.74
JPY	0.00	1.87	1.87
<b>Total</b>	<b>0.00</b>	<b>93.43</b>	<b>93.43</b>

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

## Statement of assets

	31.1.2022	31.1.2021
Market values	EUR	EUR
Bank deposits		
– at sight	5 575 411.32	1 220 907.85
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	0.00	16 669 877.21
– Shares and other equity instruments	0.43	0.08
– Units of other collective investment schemes	74 852 752.62	64 163 507.80
Derivative financial instruments	-319 280.10	37 727.68
Other assets	5 374.59	115 230.21
<b>Total fund assets</b>	<b>80 114 258.86</b>	<b>82 207 250.83</b>
Loans	-4 911 727.98	-102 562.03
Other liabilities	-99 967.46	-63 408.83
<b>Net fund assets</b>	<b>75 102 563.42</b>	<b>82 041 279.97</b>

## Statement of income

	1.2.2021-31.1.2022	1.2.2020-31.1.2021
Income	EUR	EUR
Income from bank assets	190.04	1 045.35
Negative interest	-6 114.88	-6 774.39
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	66 963.32	131 644.31
– from shares and other equity instruments	0.00	534.68
– from units of other collective investment schemes	849 262.29	1 549 901.10
Offset payments from securities lending	144 274.23	145 404.21
Income from securities lending	6 659.01	8 474.11
Purchase of current net income on issue of units	-9 440.31	-4 749.37
<b>Total income</b>	<b>1 051 793.70</b>	<b>1 825 480.00</b>
<b>Expenses</b>		
Interest payable	-1 682.81	-8 616.28
Audit expenses	-14 620.79	-14 926.30
Commission remuneration of the Fund Management in accordance with the fund contract Class P	-1 107 123.63	-1 150 587.70
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-31 666.73	-33 159.55
Compensation of the class action processing	-411.76	-165.26
Other expenses	-6 740.36	-3 314.26
Payment of current net income on redemption of units	44 746.56	60 743.63
<b>Total expenses</b>	<b>-1 117 499.52</b>	<b>-1 150 025.72</b>
<b>Net income</b>	<b>-65 705.82</b>	<b>675 454.28</b>
Realized capital gains and losses <sup>1</sup>	6 949 237.76	4 688 332.44
<b>Realized result</b>	<b>6 883 531.94</b>	<b>5 363 786.72</b>
Unrealized capital gains and losses	-5 561 183.27	-3 530 187.40
<b>Total result</b>	<b>1 322 348.67</b>	<b>1 833 599.32</b>

## Allocation of result

	1.2.2021-31.1.2022	1.2.2020-31.1.2021
	EUR	EUR
Net loss of the financial year	-65 705.82	0.00
Net income of the financial year	0.00	675 454.28
Carry-over to capital <sup>2</sup>	84 502.89	0.00
Balance carried forward from previous year	2 825.42	2 152.55
<b>Available for distribution</b>	<b>21 622.49</b>	<b>677 606.83</b>
Result earmarked for distribution to the investor	-18 772.07	-674 781.41
<b>Balance carried forward</b>	<b>2 850.42</b>	<b>2 825.42</b>

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

<sup>2</sup> Transfer of the loss of class D1 in accordance with SFTA circular no. 24, item 2.9.4, dated 20.11.2017 in conjunction with Art. 29 WHTO (VStV).

## Changes in net fund assets

	1.2.2021-31.1.2022	1.2.2020-31.1.2021
	EUR	EUR
Net fund assets at the beginning of the financial year	82 041 279.97	94 852 243.61
Ord. annual distribution	-660 301.85	-1 066 358.00
Balance of unit movements	-7 600 763.37	-13 578 204.96
Total result	1 322 348.67	1 833 599.32
<b>Net fund assets at the end of the reporting period</b>	<b>75 102 563.42</b>	<b>82 041 279.97</b>

## Development of the outstanding units

	1.2.2021-31.1.2022	1.2.2020-31.1.2021
Class P	Number	Number
Situation at the beginning of the financial year	948 031.5520	1 107 014.8230
Units issued	15 977.1980	16 337.6220
Units redeemed	-107 521.1770	-175 320.8930
<b>Situation at the end of the period</b>	<b>856 487.5730</b>	<b>948 031.5520</b>
Difference between units issued and units redeemed	-91 543.9790	-158 983.2710
Class Q	Number	Number
Situation at the beginning of the financial year	34 083.7410	42 574.5170
Units issued	7 998.2080	1 454.8520
Units redeemed	-5 981.8230	-9 945.6280
<b>Situation at the end of the period</b>	<b>36 100.1260</b>	<b>34 083.7410</b>
Difference between units issued and units redeemed	2 016.3850	-8 490.7760

## Distribution for 2021/2022

### Class P

There is no distribution for the last completed financial year.

### Class Q

(Against coupon no. 7 - ex-date 11.4.2022)

<b>Accrued income per unit</b>	<b>EUR</b>	<b>0.52265</b>
<b>For unitholders domiciled in Switzerland gross</b>	<b>EUR</b>	<b>0.52000</b>
Less federal withholding tax	EUR	-0.18200
<b>Net per unit (payable from 14.4.2022)</b>	<b>EUR</b>	<b>0.33800</b>
<b>For unitholders not domiciled in Switzerland with bank declaration</b>		
<b>Net per unit (payable from 14.4.2022)</b>	<b>EUR</b>	<b>0.52000</b>

## Inventory of Fund assets

Security		31.1.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.1.2022 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>Registered shares</b>								
<b>Ireland</b>								
IRISH BK RESOL CP COM EURO.16*	EUR	6 842			6 842	0	0.00	
<b>Total Ireland</b>							<b>0.00</b>	
<b>Total Registered shares</b>							<b>0.00</b>	
<b>Investment certificates, open end</b>								
<b>Eurozone</b>								
UBS ETF MSCI EMU SOCIALLY RESPONSIBLE UCITS ETF-A-CAP*	EUR		60 269		60 269	1 502 205	1.88	
<b>Total Eurozone</b>						<b>1 502 205</b>	<b>1.88</b>	
<b>Global</b>								
ISHRS III PLC-MSCI WORLD SML CAP UCITS ETF-UNHDG USD-ACC*	USD	323 000		323 000				
LYXOR ETF WORLD FINANCIALS TR USD-C*	USD		9 059	9 059				
UBS ETF - SUSTAINABLE DEVELOPMENT BANK BONDS UCITS-ETF-A-ACC*	USD		233 594	18 101	215 493	2 242 204	2.80	
XTRACKERS MSCI WORLD ENERGY UCITS ETF-1C-ACCUM*	USD		70 493	70 493				
<b>Total Global</b>						<b>2 242 204</b>	<b>2.80</b>	
<b>Japan</b>								
UBS ETF SICAV-MSCI JAPAN SOCIALLY RESP UCITS ETF-JPY-A-DIST*	JPY		67 962		67 962	1 497 438	1.87	
<b>Total Japan</b>						<b>1 497 438</b>	<b>1.87</b>	
<b>United States</b>								
ISHARES MSCI USA ESG SCREENED UCITS ETF UNHEGDED USD-CAP*	USD	267 321		267 321				
<b>Total United States</b>							<b>0.00</b>	
<b>Total Investment certificates, open end</b>						<b>5 241 846</b>	<b>6.54</b>	
<b>Notes, fixed rate</b>								
<b>EUR</b>								
APPLE INC 0.50000% 19-15.11.31*	EUR		200 000	200 000				
CHINA, PEOPLE'S REPUBLIC OF-REG-S 0.12500% 19-12.11.26*	EUR	100 000		100 000				
CHINA, PEOPLE'S REPUBLIC OF-REG-S 0.25000% 20-25.11.30*	EUR	150 000		150 000				
NESTLE FINANCE INTERNATIONAL LTD-REG-S 0.37500% 20-12.05.32*	EUR	52 000		52 000				
<b>Total EUR</b>							<b>0.00</b>	
<b>Total Notes, fixed rate</b>							<b>0.00</b>	
<b>Notes, floating rate</b>								
<b>EUR</b>								
SWEDBANK AB-REG-S 0.300%/VAR 21-20.05.27*	EUR		100 000	100 000				
WESTPAC BANKING CORP-REG-SUB 0.766%/VAR 21-13.05.31*	EUR		100 000	100 000				
<b>Total EUR</b>							<b>0.00</b>	
<b>Total Notes, floating rate</b>							<b>0.00</b>	
<b>Medium term notes, fixed rate</b>								
<b>EUR</b>								
ASB FINANCE LTD-REG-S 0.25000% 21-08.09.28*	EUR		200 000	200 000				
BNG BANK NV-REG-S 1.12500% 14-04.09.24*	EUR	150 000		150 000				
COMMONWEALTH BANK OF AUSTRALIA 3.00000% 12-03.05.22*	EUR	300 000		300 000				
COMPAGNIE DE FINANCEMENT FONCIER-REG-S 0.20000% 17-16.09.22*	EUR	200 000		200 000				
CORPORACION ANDINA DE FOMENTO-REG-S 0.50000% 17-25.01.22*	EUR	100 000		100 000				
CORPORACION ANDINA DE FOMENTO-REG-S 0.62500% 19-20.11.26*	EUR	100 000		100 000				
DEXIA CREDIT LOCAL SA-REG-S 0.25000% 17-02.06.22*	EUR	100 000		100 000				
DNB BANK ASA-REG-S 0.05000% 19-14.11.23*	EUR	325 000		325 000				
DNB BOLIGKREDIT A-REG-S 1.87500% 12-21.11.22*	EUR	300 000		300 000				
EUROPEAN INVESTMENT BANK-REG-S 0.25000% 17-14.10.24*	EUR	100 000		100 000				
EXPORT-IMPORT BANK OF KOREA-REG-S 0.37500% 19-26.03.24*	EUR	200 000		200 000				
INSTITUTO DE CREDITO OFICIAL-REG-S 0.50000% 16-26.10.23*	EUR	110 000		110 000				
KREDITANSTALT FUER WIEDERAUFBAU 4.62500% 07-04.01.23*	EUR	300 000		300 000				
LANDESBANK HESSEN-THUERINGEN GZ-REG-S 0.37500% 20-12.05.25*	EUR	200 000		200 000				
LLOYDS BANK PLC-REG-S 0.25000% 19-25.03.24*	EUR	100 000		100 000				
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 1.25000% 14-17.09.21*	EUR	100 000		100 000				
NATIONWIDE BUILDING SOCIETY 4.37500% 07-28.02.22*	EUR	200 000		200 000				
NESTLE HOLDINGS INC-REG-S 0.87500% 17-18.07.25*	EUR	133 000		133 000				
ORACLE CORP 3.12500% 13-10.07.25*	EUR		200 000	200 000				
SKANDINAVISKA ENSKILDA BANKEN AB-REG-S 0.25000% 20-19.05.23*	EUR	200 000		200 000				
SUMITOMO MITSUI BANKING CORP-REG-S 0.26700% 19-18.06.26*	EUR	200 000		200 000				
WESTPAC BANKING CORP-REG-S 0.01000% 21-22.09.28*	EUR		166 000	166 000				
<b>Total EUR</b>							<b>0.00</b>	
<b>Total Medium term notes, fixed rate</b>							<b>0.00</b>	
<b>Medium term notes, zero coupon</b>								
<b>EUR</b>								
EUROPEAN STABILITY MECHANISM-REG-S 0.00000% 16-18.10.22*	EUR	100 000		100 000				
NESTLE FINANCE INTERNATIONAL-REG-S 0.00000% 20-12.11.24*	EUR	81 000		81 000				
<b>Total EUR</b>							<b>0.00</b>	
<b>Total Medium term notes, zero coupon</b>							<b>0.00</b>	

Security	31.1.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.1.2022 Quantity/ Nominal	Market value <sup>3</sup> in EUR	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Medium term notes, floating rate</b>							
<b>EUR</b>							
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.125%/VAR 21-24.03.27*	EUR	300 000	300 000				
<b>Total EUR</b>						<b>0.00</b>	
<b>Total Medium term notes, floating rate</b>						<b>0.00</b>	
<b>Bonds, fixed rate</b>							
<b>EUR</b>							
APPLE INC 0.87500% 17-24.05.25*	EUR	200 000	200 000				
AUSTRIA, REPUBLIC OF-REG-S 1.75000% 13-20.10.23*	EUR	50 000	50 000				
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 16-20.10.26*	EUR	50 000	50 000				
BELGIUM, KINGDOM OF-144A-REG-S 0.50000% 17-22.10.24*	EUR	200 000	200 000				
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 18-22.06.28*	EUR	100 000	100 000				
CAISSE D'AMOR DE LA DETTE SOCIALE-REG-S 2.37500% 13-25.01.24*	EUR	150 000	150 000				
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.12500% 17-17.10.23*	EUR	100 000	100 000				
FRANCE, REPUBLIC OF OAT 2.25000% 12-25.10.22*	EUR	185 000	185 000				
FRANCE, REPUBLIC OF-OAT 3.50000% 10-25.04.26*	EUR	200 000	200 000				
FRANCE, REPUBLIC OF-OAT 2.75000% 12-25.10.27*	EUR	100 000	100 000				
FRANCE, REPUBLIC OF-OAT 1.75000% 14-25.11.24*	EUR	250 000	250 000				
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 16-25.05.26*	EUR	200 000	200 000				
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 17-25.05.28*	EUR	150 000	150 000				
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 19-25.05.29*	EUR	150 000	250 000	100 000			
GERMANY, REPUBLIC OF 1.50000% 13-15.05.23*	EUR	200 000	200 000				
GERMANY, REPUBLIC OF 1.00000% 14-15.08.24*	EUR	150 000	150 000				
GERMANY, REPUBLIC OF-REG-S 0.50000% 16-15.02.26*	EUR	100 000	100 000				
GERMANY, REPUBLIC OF-REG-S 0.25000% 17-15.02.27*	EUR	100 000	100 000				
GERMANY, REPUBLIC OF-REG-S 0.25000% 19-15.02.29*	EUR	200 000	200 000				
GERMANY, REPUBLIC OF 4.75000% 98-04.07.28*	EUR	200 000	200 000				
GERMANY, REPUBLIC OF 5.50000% 00-04.01.31*	EUR	250 000	350 000	100 000			
JOHNSON & JOHNSON 0.65000% 16-20.05.24*	EUR	150 000	150 000				
KREDITANSTALT FUER WIEDERAUFBAU 0.37500% 16-09.03.26*	EUR	50 000	50 000				
NETHERLANDS, KINGDOM OF THE 3.75000% 06-15.01.23*	EUR	150 000	150 000				
NETHERLANDS, KINGDOM OF THE 2.00000% 14-15.07.24*	EUR	80 000	80 000				
NORDRHEIN-WESTFALEN, STATE OF 4.37500% 07-29.04.22*	EUR	250 000	250 000				
STADSHYPOTEK AB-REG-S 0.50000% 18-11.07.25*	EUR	200 000	200 000				
<b>Total EUR</b>						<b>0.00</b>	
<b>Total Bonds, fixed rate</b>						<b>0.00</b>	
<b>Bonds, zero coupon</b>							
<b>EUR</b>							
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 17-25.03.23*	EUR	300 000	300 000				
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 19-25.03.25*	EUR	50 000	50 000				
GERMANY, REPUBLIC OF-REG-S 0.00000% 16-15.08.26*	EUR	250 000	250 000				
GERMANY, REPUBLIC OF 0.00000% 19-05.04.24*	EUR	100 000	100 000				
GERMANY, REPUBLIC OF 0.00000% 19-18.10.24*	EUR	50 000	50 000				
TORONTO DOMINION BANK-REG-S 0.00000% 19-09.02.24*	EUR	170 000	170 000				
<b>Total EUR</b>						<b>0.00</b>	
<b>Total Bonds, zero coupon</b>						<b>0.00</b>	
<b>Bonds, floating rate</b>							
<b>EUR</b>							
UBS GROUP AG-REG-S 1.250%/VAR 18-17.04.25*	EUR	200 000	200 000				
<b>Total EUR</b>						<b>0.00</b>	
<b>Total Bonds, floating rate</b>						<b>0.00</b>	
<b>Treasury notes, fixed rate</b>							
<b>USD</b>							
AMERICA, UNITED STATES OF 5.37500% 01-15.02.31*	USD	928 000	928 000				
AMERICA, UNITED STATES OF 2.25000% 17-15.08.27*	USD	1 214 000	1 214 000				
AMERICA, UNITED STATES OF 2.25000% 17-15.11.27*	USD	1 205 000	1 205 000				
AMERICA, UNITED STATES OF 2.87500% 18-31.05.25*	USD	125 000	125 000				
AMERICA, UNITED STATES OF 2.75000% 14-15.02.24*	USD	240 000	240 000				
AMERICA, UNITED STATES OF 1.12500% 16-31.07.21*	USD	325 000	325 000				
AMERICA, UNITED STATES OF 1.75000% 12-15.05.22*	USD	250 000	250 000				
AMERICA, UNITED STATES OF 1.37500% 16-30.09.23*	USD	135 000	135 000				
AMERICA, UNITED STATES OF 2.12500% 15-15.05.25*	USD	749 000	889 000	140 000			
AMERICA, UNITED STATES OF 1.75000% 19-15.11.29*	USD	490 000	680 000	190 000			
AMERICA, UNITED STATES OF 0.25000% 20-31.07.25*	USD	215 000	215 000				
<b>Total USD</b>						<b>0.00</b>	
<b>Total Treasury notes, fixed rate</b>						<b>0.00</b>	
<b>Treasury notes, floating rate</b>							
<b>USD</b>							
AMERICA, UNITED STATES OF 3.875%/CPI LINKED 99-15.04.29*	USD	90 000	90 000				
AMERICA, UNITED STATES OF 2.375%/CPI LINKED 04-15.01.25*	USD	150 000	150 000				
AMERICA, UNITED STATES OF 0.625%/CPI LINKED 16-15.01.26*	USD	175 000	175 000				
AMERICA, UNITED STATES OF 0.375%/CPI LINKED 17-15.01.27*	USD	160 000	160 000				
AMERICA, UNITED STATES OF 0.375%/CPI INDEX 13-15.07.23*	USD	155 000	155 000				
AMERICA, UNITED STATES OF 0.375%/CPI LINKED 15-15.07.25*	USD	205 000	205 000				
AMERICA, UNITED STATES OF 0.750%/CPI LINKED 18-15.07.28*	USD	165 000	165 000				
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 20-15.01.30*	USD	190 000	190 000				
<b>Total USD</b>						<b>0.00</b>	
<b>Total Treasury notes, floating rate</b>						<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>5 241 846</b>	<b>6.54</b>

Security	31.1.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.1.2022 Quantity/ Nominal	Market value <sup>3</sup> in EUR	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 notes, floating rate

#### USD

AMERICA, UNITED STATES OF 0.125%/CPI LINKED 12-15.07.22*	USD	155 000		155 000			
<b>Total USD</b>						<b>0.00</b>	

#### Total Treasury notes, floating rate

**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

### Registered shares

#### Portugal

BANCO ESPIRITO SAN NPV**	EUR	1 327		1 327			
BANCO ESPIRITO SAN NPV**	USD		1 327		1 327	0	0.00
<b>Total Portugal</b>						<b>0.00</b>	

#### Total Registered shares

**0.00**

### Investment certificates, open end

#### Emerging Markets

UBS (LUX) EQUITY SICAV - GLB EM OPP(USD)-U-X-ACC**	USD	70		70			
<b>Total Emerging Markets</b>						<b>0.00</b>	

#### Europe

UBS (LUX) BOND FUND - EURO HIGH YIELD (EUR) I-X-ACC**	EUR	11 915		11 915			
<b>Total Europe</b>						<b>0.00</b>	

#### Eurozone

UBS (LUX) EQUITY FUND -EURO COUNTRIES OPP SUST (EUR) U-X-ACC**	EUR	365	28	56	337	9 808 476	12.24
<b>Total Eurozone</b>						<b>9 808 476</b>	<b>12.24</b>

#### Global

FEDERATED HERMES SDG ENGAGEMENT HIGH-M- USD**	USD		1 285 579		1 285 579	2 416 567	3.02
FOCUSED SICAV - WORLD BANK LONG TERM BOND USD U-X-ACC**	USD		789	65	724	6 307 325	7.87
FOCUSED SICAV - WORLD BANK BOND USD U-X-ACC**	USD		517	41	476	4 185 271	5.22
RECORD UCITS ICAV - RECORD EM SUSTAINABLE FIN-A- HEDGED EUR**	EUR		23 998		23 998	2 341 744	2.92
UBS (CH) MONEY MARKET FUND - EUR I-X**	EUR		1 855	1 057	798	752 618	0.94
UBS (LUX) BOND SICAV - EUR CORP SUSTAINABLE (EUR) U-X-ACC**	EUR	835	6	303	538	6 720 502	8.39
UBS (LUX) BOND SICAV - USD HIGH YIELD U-X-ACC**	USD	140	92	232			
UBS (LUX) BOND SICAV - EMERGING ECONOMIES CORP (USD)-I-X-DIS**	USD	37 310		37 310			
UBS (LUX) BOND SICAV - GREEN SOC SUSTAINABLE BD(EUR)U-X-ACC**	EUR		1 045	52	993	9 727 845	12.14
UBS (LUX) EMERGING ECONOMIES FUND-GLOBAL BONDS (USD)-U-X ACC**	USD	460		460			
UBS (LUX) EQUITY FUND - GLOBAL SUSTAINABLE (USD) U-X-ACC**	USD	291	3	240	54	739 655	0.92
UBS (LUX) EQUITY FUND-GLBAL SUSTAINABLE IMPRO (USD) U-X-ACC**	USD		413	29	384	3 293 775	4.11
UBS (LUX) EQUITY SICAV - GL HI DIV (USD)-I-X-ACC**	USD		4 726	4 726			
UBS (LUX) EQUITY SICAV-GLOBAL QUANTITATIVE (USD) U-X-ACC**	USD	230		230			
UBS (LUX) EQUITY SICAV - GLOBAL OPPORTUNITY (USD) U-X-ACC**	USD	358	95	175	278	3 009 463	3.76
UBS (LUX) EQUITY SICAV ACTIVE CLIMATE AWARE (USD) I-X-ACC**	USD		14 669	883	13 786	1 860 188	2.32
UBS (LUX) EQUITY SICAV - LONG TERM THEMES (USD) U-X-ACC**	USD		224	10	214	1 823 347	2.28
UBS (LUX) EQUITY SICAV - GLOBAL IMPACT (USD) U-X-ACC**	USD		696	27	669	5 459 315	6.81
UBS (LUX) INST FUND-KEY SEL. GLOBAL EQUITY FA-USD**	USD	128		128			
UBS (LUX) INSTITUTION SICAV-EQUITIES GLB (EX USA) PASSIVE XA**	USD	13 031		13 031			
UBS IRL ETF PIC-MSCI ACWI ESG UNIVERSAL UCITS ETF A-DIST**	CHF		174 098	14 161	159 937	2 196 533	2.74
<b>Total Global</b>						<b>50 834 148</b>	<b>63.45</b>

#### United States

UBS (LUX) BD SICAV-USD INVES GRA CORPOR SUSTAI (USD) U-X-ACC**	USD	1 126	143	433	836	8 968 282	11.19
<b>Total United States</b>						<b>8 968 282</b>	<b>11.19</b>

#### Total Investment certificates, open end

**69 610 907**

**86.89**

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

**69 610 907**

**86.89**

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

**74 852 753**

**93.43**  
(0.00)

Bank deposits at sight					5 575 411	6.96
Derivative financial instruments					-319 280	-0.40
Other assets					5 375	0.01
<b>Total fund assets</b>					<b>80 114 259</b>	<b>100.00</b>
Short-term bank liabilities					-4 911 728	
Other liabilities					-99 968	
<b>Net fund assets</b>					<b>75 102 563</b>	

### Valuation categories

	Market value as of 31.1.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	5 241 846	6.54
Investments valuation based on market-observed parameters	69 291 627	86.49
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>74 533 473</b>	<b>93.03</b>

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

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

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

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

\*\* valuation based on market-observed parameters



## Derivative financial instruments

CISO-FINMA Art. 23

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in EUR	in % of total assets
<b>Forward exchange transactions**</b>						
AUD	308 216	EUR	194 189	17.02.2022	524	0.00
HKD	255 000	EUR	28 918	17.02.2022	-246	0.00
DKK	635 000	EUR	85 372	17.02.2022	26	0.00
GBP	167 279	EUR	195 273	17.02.2022	-4 852	-0.01
CAD	35 710	EUR	24 988	17.02.2022	-53	0.00
JPY	176 081 768	EUR	1 373 647	17.02.2022	10 693	0.01
SEK	789 227	EUR	76 890	17.02.2022	1 476	0.00
NZD	107 000	EUR	64 037	17.02.2022	1 382	0.00
EUR	20 084	SGD	31 000	17.02.2022	360	0.00
CHF	1 667 486	EUR	1 599 853	17.02.2022	2 061	0.00
USD	21 613 006	EUR	19 126 385	17.02.2022	-147 960	-0.18
NOK	1 269 120	EUR	124 873	17.02.2022	-2 032	0.00
EUR	104 915	USD	119 000	17.02.2022	1 208	0.00
EUR	128 607	JPY	16 500 000	17.02.2022	-890	0.00
EUR	112 602	USD	127 000	17.02.2022	656	0.00
EUR	48 617	USD	55 000	17.02.2022	432	0.00
EUR	42 443	USD	48 000	17.02.2022	363	0.00
USD	207 000	EUR	182 513	17.02.2022	-2 088	0.00
CHF	65 500	EUR	63 283	17.02.2022	520	0.00
EUR	26 179	GBP	22 000	17.02.2022	141	0.00
EUR	416 867	USD	472 000	17.02.2022	4 059	0.01
EUR	50 153	USD	57 000	17.02.2022	680	0.00
EUR	76 707	USD	88 000	17.02.2022	1 771	0.00
CAD	50 000	EUR	35 117	17.02.2022	57	0.00
EUR	878 065	JPY	113 400 000	17.02.2022	-297	0.00
EUR	58 628	NZD	100 000	17.02.2022	-72	0.00
GBP	39 000	EUR	46 696	17.02.2022	39	0.00
EUR	2 017 078	USD	2 263 000	17.02.2022	1 052	0.00
EUR	106 415	CHF	111 000	17.02.2022	-54	0.00
SEK	568 939	EUR	55 425	03.03.2022	1 069	0.00
NOK	1 295 682	EUR	129 338	03.03.2022	-151	0.00
GBP	108 710	EUR	129 979	03.03.2022	-28	0.00
HKD	266 750	EUR	30 230	03.03.2022	-269	0.00
DKK	635 000	EUR	85 375	03.03.2022	28	0.00
CAD	423 774	EUR	294 377	03.03.2022	-2 685	0.00
JPY	157 401 713	EUR	1 201 209	03.03.2022	-16 941	-0.02
SGD	149 000	EUR	97 039	03.03.2022	-1 191	0.00
NZD	113 000	EUR	67 886	03.03.2022	1 751	0.00
EUR	65 935	AUD	103 000	03.03.2022	-1 230	0.00
CHF	1 441 585	EUR	1 392 586	03.03.2022	11 139	0.01
USD	22 027 264	EUR	19 451 222	03.03.2022	-186 907	-0.23
EUR	415 865	USD	471 000	03.03.2022	4 050	0.01
EUR	49 259	USD	56 000	03.03.2022	668	0.00
EUR	75 814	USD	87 000	03.03.2022	1 750	0.00
CAD	50 000	EUR	35 107	03.03.2022	58	0.00
EUR	877 914	JPY	113 400 000	03.03.2022	-298	0.00
EUR	58 597	NZD	100 000	03.03.2022	-70	0.00
GBP	39 000	EUR	46 679	03.03.2022	39	0.00
EUR	2 015 624	USD	2 262 000	03.03.2022	1 034	0.00
EUR	106 421	CHF	111 000	03.03.2022	-52	0.00
					-319 280	-0.40

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

\*\* valuation based on market-observed parameters

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Options/warrants on indices/commodities</b>			
EURO STOXX 50 INDEX CALL 4000.00000 19.03.21	EUR	47	0
S&P 500 INDEX CALL 4375.00000 18.06.21	USD	5	5
MSCI EM INDEX CALL 1500.00000 17.09.21	USD	15	15
<b>Futures on indices/commodities/currencies</b>			
EURO STOXX 50 INDEX FUTURE 19.03.21	EUR	51	26
EURO STOXX 50 INDEX FUTURE 18.06.21	EUR	58	58
EURO STOXX 50 INDEX FUTURE 17.09.21	EUR	49	49
EURO STOXX 50 INDEX FUTURE 17.12.21	EUR	37	37
OMX 30 INDEX FUTURE 19.03.21	SEK	9	9
OMX 30 INDEX FUTURE 18.06.21	SEK	9	9
OMX 30 INDEX FUTURE 17.09.21	SEK	9	9
OMX 30 INDEX FUTURE 19.02.21	SEK	9	0
OMX 30 INDEX FUTURE 16.04.21	SEK	9	9
OMX 30 INDEX FUTURE 21.05.21	SEK	9	9
OMX 30 INDEX FUTURE 16.07.21	SEK	9	9
OMX 30 INDEX FUTURE 20.08.21	SEK	9	9
OMX 30 INDEX FUTURE 15.10.21	SEK	9	9
OMX 30 INDEX FUTURE 19.11.21	SEK	9	9
S&P500 EMINI FUTURE 19.03.21	USD	14	4
S&P500 EMINI FUTURE 18.06.21	USD	22	22
S&P500 EMINI FUTURE 17.09.21	USD	14	14
HANG SENG INDEX FUTURE 30.03.21	HKD	1	1
NIKKEI 225 (OSE) INDEX FUTURE 11.03.21	JPY	5	0
SPI 200 INDEX FUTURES 18.03.21	AUD	3	0
S&P/TSX 60 INDEX FUTURE 18.03.21	CAD	3	0
HANG SENG INDEX FUTURE 25.02.21	HKD	1	0
SPI 200 INDEX FUTURES 17.06.21	AUD	3	3
HANG SENG INDEX FUTURE 29.06.21	HKD	1	1
NIKKEI 225 (OSE) INDEX FUTURE 10.06.21	JPY	5	5
S&P/TSX 60 INDEX FUTURE 17.06.21	CAD	3	3
HANG SENG INDEX FUTURE 29.04.21	HKD	1	1

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
HANG SENG INDEX FUTURE 28.05.21	HKD	1	1
S&P/TSX 60 INDEX FUTURE 16.09.21	CAD	4	4
HANG SENG INDEX FUTURE 29.09.21	HKD	2	2
SPI 200 INDEX FUTURES 16.09.21	AUD	3	3
HANG SENG INDEX FUTURE 29.07.21	HKD	1	1
HANG SENG INDEX FUTURE 30.08.21	HKD	1	1
SPI 200 INDEX FUTURES 16.12.21	AUD	3	3
S&P500 EMINI FUTURE 17.12.21	USD	10	10
S&P/TSX 60 INDEX FUTURE 16.12.21	CAD	3	3
HANG SENG INDEX FUTURE 28.10.21	HKD	2	2
HANG SENG INDEX FUTURE 29.11.21	HKD	1	1

#### Futures on interest rate instruments/bonds

US 5YR TREASURY NOTE FUTURE 31.03.21	USD	33	2
US 5YR TREASURY NOTE FUTURE 30.06.21	USD	33	33
US 5YR TREASURY NOTE FUTURE 30.09.21	USD	33	33
US 5YR TREASURY NOTE FUTURE 31.12.21	USD	31	31
US 10YR ULTRA NOTE FUTURE 21.12.21	USD	13	13

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
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#### Options/warrants on indices/commodities

EURO STOXX 50 INDEX PUT 3100.00000 19.03.21	EUR	47	0
EURO STOXX 50 INDEX CALL 3650.00000 19.03.21	EUR	0	47
S&P 500 INDEX PUT 3400.00000 18.06.21	USD	5	5
S&P 500 INDEX CALL 4000.00000 18.06.21	USD	5	5
MSCI EM INDEX CALL 1375.00000 17.09.21	USD	15	15
MSCI EM INDEX PUT 1200.00000 17.09.21	USD	15	15

#### Futures on indices/commodities/currencies

SWISS MARKET INDEX FUTURE 17.09.21	CHF	12	12
SWISS MARKET INDEX FUTURE 17.12.21	CHF	11	11
SWISS MARKET INDEX FUTURE 19.03.21	CHF	1	13
SWISS MARKET INDEX FUTURE 18.06.21	CHF	13	13
FTSE 100 INDEX FUTURE 19.03.21	GBP	0	25
FTSE 100 INDEX FUTURE 18.06.21	GBP	25	25
FTSE 100 INDEX FUTURE 17.09.21	GBP	23	23
FTSE 100 INDEX FUTURE 17.12.21	GBP	22	22
S&P500 EMINI FUTURE 18.06.21	USD	4	4
MINI MSCI EMERGING MARKETS INDEX FUTURE 19.03.21	USD	0	22
MINI MSCI EMERGING MARKETS INDEX FUTURE 18.06.21	USD	22	22
NIKKEI 225 (OSE) INDEX FUTURE 10.06.21	JPY	3	3
NIKKEI 225 (OSE) INDEX FUTURE 09.09.21	JPY	3	3
MINI MSCI EMERGING MARKETS INDEX FUTURE 17.12.21	USD	14	14
NIKKEI 225 (OSE) INDEX FUTURE 09.12.21	JPY	3	3

#### Futures on interest rate instruments/bonds

US LONG BOND FUTURE 22.03.21	USD	0	11
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#### Transactions in derivatives on currencies during the period under review

Instrument	Purchases/ Contracts	Sales/ Contracts
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#### Options on foreign exchange

GOLDMAN SACHS FIN/EUR/USD PUT WARRANT 1.110000 21-24.09.21	24 700	24 700
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Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
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#### Forward exchange transactions

EUR	37 210	USD	45 000	19.03.2021
JPY	6 500 000	EUR	51 283	19.03.2021
USD	275 000	EUR	227 243	19.03.2021
EUR	127 580	USD	155 000	19.03.2021
HKD	60 000	EUR	6 413	19.03.2021
CAD	35 000	EUR	22 930	19.03.2021
SEK	45 000	EUR	4 466	19.03.2021
GBP	48 500	EUR	56 041	19.03.2021
EUR	807 643	USD	962 000	19.03.2021
SEK	45 000	EUR	4 441	19.03.2021
EUR	39 704	GBP	34 000	19.03.2021
USD	30 000	EUR	25 132	19.03.2021
EUR	29 206	GBP	25 000	19.03.2021
RUB	29 099 000	USD	392 964	26.03.2021
USD	706 575	TWD	20 095 000	26.03.2021
IDR	9 197 991 000	USD	639 415	26.03.2021
INR	51 297 000	USD	708 816	26.03.2021
EUR	37 165	USD	45 000	12.05.2021
EUR	705 966	GBP	622 221	12.05.2021
HKD	2 195 000	EUR	234 761	12.05.2021
JPY	124 717 266	EUR	985 767	12.05.2021
DKK	960 000	EUR	129 034	12.05.2021
AUD	478 216	EUR	301 932	12.05.2021
EUR	3 567	NZD	6 000	12.05.2021
EUR	122 613	CAD	189 290	12.05.2021
EUR	335 973	SGD	540 000	12.05.2021
EUR	207 949	NOK	2 155 880	12.05.2021
SEK	999 227	EUR	98 321	12.05.2021
CHF	435 486	EUR	403 219	12.05.2021
USD	22 610 102	EUR	18 743 147	12.05.2021
JPY	6 500 000	EUR	51 255	12.05.2021
USD	275 000	EUR	226 982	12.05.2021
EUR	127 432	USD	155 000	12.05.2021
HKD	60 000	EUR	6 406	12.05.2021
CAD	35 000	EUR	22 904	12.05.2021
SEK	45 000	EUR	4 464	12.05.2021
GBP	48 500	EUR	55 986	12.05.2021

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
EUR	805 813	USD	961 000	12.05.2021
SEK	45 000	EUR	4 438	12.05.2021
EUR	38 498	GBP	33 000	12.05.2021
EUR	29 178	GBP	25 000	12.05.2021
USD	30 000	EUR	25 102	12.05.2021
EUR	429 080	USD	512 000	12.05.2021
NOK	2 590 000	EUR	254 230	12.05.2021
AUD	295 000	EUR	191 685	12.05.2021
EUR	749 848	USD	894 000	12.05.2021
EUR	462 532	JPY	60 000 000	12.05.2021
CAD	170 000	EUR	113 977	12.05.2021
EUR	293 191	USD	347 000	12.05.2021
EUR	20 784	CHF	23 000	12.05.2021
EUR	42 388	USD	50 000	12.05.2021
SEK	45 000	EUR	4 385	12.05.2021
EUR	5 105	USD	6 000	12.05.2021
SEK	45 000	EUR	4 442	12.05.2021
EUR	43 705	DKK	325 000	12.05.2021
GBP	93 000	EUR	106 831	12.05.2021
EUR	43 885	SEK	445 000	12.05.2021
EUR	272 396	AUD	425 000	12.05.2021
SGD	455 000	EUR	284 012	12.05.2021
EUR	42 273	JPY	5 500 000	12.05.2021
USD	987 000	EUR	818 029	12.05.2021
EUR	57 929	USD	70 000	12.05.2021
USD	130 000	EUR	107 750	12.05.2021
EUR	46 011	GBP	40 000	12.05.2021
EUR	49 694	USD	60 000	12.05.2021
HKD	2 266 750	EUR	244 666	04.06.2021
CAD	233 774	EUR	157 249	04.06.2021
EUR	224 118	SGD	360 000	04.06.2021
DKK	960 000	EUR	129 054	04.06.2021
JPY	129 086 559	EUR	992 666	04.06.2021
EUR	780 199	GBP	669 290	04.06.2021
EUR	210 508	NOK	2 129 318	04.06.2021
AUD	67 000	EUR	43 437	04.06.2021
SEK	868 939	EUR	85 671	04.06.2021
USD	22 305 633	EUR	18 699 523	04.06.2021
CHF	143 085	EUR	129 829	04.06.2021
EUR	428 875	USD	512 000	04.06.2021
EUR	462 410	JPY	60 000 000	04.06.2021
CAD	170 000	EUR	113 924	04.06.2021
EUR	748 656	USD	893 000	04.06.2021
AUD	295 000	EUR	191 606	04.06.2021
NOK	2 590 000	EUR	254 093	04.06.2021
EUR	292 208	USD	346 000	04.06.2021
EUR	20 786	CHF	23 000	04.06.2021
EUR	42 367	USD	50 000	04.06.2021
SEK	45 000	EUR	4 384	04.06.2021
EUR	4 252	USD	5 000	04.06.2021
SEK	45 000	EUR	4 441	04.06.2021
GBP	93 000	EUR	106 788	04.06.2021
EUR	43 701	DKK	325 000	04.06.2021
EUR	43 874	SEK	445 000	04.06.2021
EUR	272 292	AUD	425 000	04.06.2021
SGD	455 000	EUR	283 864	04.06.2021
USD	987 000	EUR	817 641	04.06.2021
EUR	42 262	JPY	5 500 000	04.06.2021
EUR	57 902	USD	70 000	04.06.2021
USD	130 000	EUR	107 700	04.06.2021
EUR	44 842	GBP	39 000	04.06.2021
EUR	49 671	USD	60 000	04.06.2021
EUR	37 195	GBP	32 000	04.06.2021
EUR	152 003	USD	185 000	04.06.2021
GBP	48 500	EUR	56 483	04.06.2021
EUR	814 542	SGD	1 325 000	04.06.2021
EUR	41 221	HKD	390 000	04.06.2021
GBP	38 500	EUR	44 741	04.06.2021
EUR	49 353	CHF	54 000	04.06.2021
USD	57 500	EUR	47 188	04.06.2021
TWD	20 095 000	USD	712 210	11.06.2021
USD	634 038	IDR	9 197 991 000	11.06.2021
USD	699 727	INR	51 297 000	11.06.2021
IDR	9 197 991 000	USD	629 482	11.06.2021
USD	718 911	TWD	20 095 000	11.06.2021
INR	51 297 000	USD	678 891	11.06.2021
JPY	65 717 266	EUR	496 281	14.07.2021
CAD	15 710	EUR	10 671	14.07.2021
EUR	52 692	SGD	85 000	14.07.2021
NOK	434 120	EUR	43 550	14.07.2021
DKK	635 000	EUR	85 379	14.07.2021
HKD	2 255 000	EUR	238 861	14.07.2021
EUR	3 590	NZD	6 000	14.07.2021
AUD	348 216	EUR	224 901	14.07.2021
SEK	734 227	EUR	72 513	14.07.2021
EUR	669 603	GBP	578 721	14.07.2021
CHF	412 486	EUR	376 996	14.07.2021
USD	20 932 102	EUR	17 216 561	14.07.2021
EUR	151 878	USD	185 000	14.07.2021
EUR	37 169	GBP	32 000	14.07.2021
GBP	48 500	EUR	56 443	14.07.2021
EUR	813 792	SGD	1 325 000	14.07.2021
EUR	41 193	HKD	390 000	14.07.2021
GBP	38 500	EUR	44 709	14.07.2021
USD	57 500	EUR	47 151	14.07.2021
EUR	48 451	CHF	53 000	14.07.2021
AUD	35 000	EUR	22 193	14.07.2021
EUR	79 403	HKD	735 000	14.07.2021
GBP	51 000	EUR	59 437	14.07.2021
USD	403 500	EUR	338 311	14.07.2021
CHF	73 500	EUR	67 163	14.07.2021
CAD	35 000	EUR	23 727	14.07.2021
EUR	198 949	USD	237 000	14.07.2021
EUR	284 064	USD	340 000	14.07.2021
EUR	48 917	GBP	42 000	14.07.2021

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
EUR	59 993	CHF	65 000	14.07.2021
EUR	28 394	JPY	3 700 000	14.07.2021
EUR	761 401	SGD	1 230 000	02.09.2021
SEK	513 939	EUR	50 899	02.09.2021
EUR	39 915	AUD	63 000	02.09.2021
NOK	460 682	EUR	45 352	02.09.2021
EUR	649 169	GBP	560 290	02.09.2021
HKD	1 876 750	EUR	198 325	02.09.2021
CAD	403 774	EUR	274 082	02.09.2021
DKK	635 000	EUR	85 374	02.09.2021
JPY	63 586 559	EUR	474 951	02.09.2021
CHF	66 085	EUR	60 224	02.09.2021
USD	21 359 133	EUR	17 517 250	02.09.2021
AUD	35 000	EUR	22 176	02.09.2021
EUR	79 331	HKD	735 000	02.09.2021
GBP	51 000	EUR	59 382	02.09.2021
USD	403 500	EUR	337 978	02.09.2021
CHF	73 500	EUR	67 184	02.09.2021
CAD	35 000	EUR	23 703	02.09.2021
EUR	198 753	USD	237 000	02.09.2021
EUR	283 782	USD	340 000	02.09.2021
EUR	28 378	JPY	3 700 000	02.09.2021
EUR	60 011	CHF	65 000	02.09.2021
EUR	48 874	GBP	42 000	02.09.2021
USD	15 000	EUR	12 678	02.09.2021
EUR	30 933	JPY	4 000 000	02.09.2021
USD	265 500	EUR	224 715	02.09.2021
SEK	55 000	EUR	5 394	02.09.2021
GBP	44 000	EUR	51 697	02.09.2021
USD	171 000	EUR	145 852	02.09.2021
EUR	377 781	GBP	324 000	02.09.2021
SGD	75 000	EUR	47 103	02.09.2021
CHF	475 500	EUR	443 463	02.09.2021
EUR	95 024	USD	111 000	02.09.2021
EUR	42 524	JPY	5 500 000	02.09.2021
EUR	399 531	NZD	675 000	02.09.2021
USD	166 000	EUR	141 257	02.09.2021
CHF	367 986	EUR	339 192	07.10.2021
USD	20 631 102	EUR	17 378 887	07.10.2021
AUD	383 216	EUR	240 755	07.10.2021
NOK	434 120	EUR	41 884	07.10.2021
DKK	635 000	EUR	85 374	07.10.2021
EUR	601 134	GBP	514 721	07.10.2021
HKD	1 130 000	EUR	122 585	07.10.2021
JPY	62 017 266	EUR	474 332	07.10.2021
CAD	50 710	EUR	34 166	07.10.2021
EUR	3 517	NZD	6 000	07.10.2021
EUR	878 165	SGD	1 410 000	07.10.2021
SEK	734 227	EUR	71 848	07.10.2021
USD	15 000	EUR	12 669	07.10.2021
EUR	30 921	JPY	4 000 000	07.10.2021
USD	265 500	EUR	224 550	07.10.2021
SEK	55 000	EUR	5 392	07.10.2021
GBP	44 000	EUR	51 664	07.10.2021
USD	171 000	EUR	145 748	07.10.2021
SGD	75 000	EUR	47 067	07.10.2021
EUR	377 550	GBP	324 000	07.10.2021
CHF	475 500	EUR	443 553	07.10.2021
EUR	94 102	USD	110 000	07.10.2021
EUR	399 247	NZD	675 000	07.10.2021
EUR	42 507	JPY	5 500 000	07.10.2021
USD	166 000	EUR	141 158	07.10.2021
EUR	253 922	USD	300 000	07.10.2021
USD	284 000	EUR	239 165	07.10.2021
EUR	46 922	CAD	70 000	07.10.2021
EUR	103 668	USD	123 000	07.10.2021
EUR	82 921	USD	98 000	07.10.2021
JPY	5 500 000	EUR	42 540	07.10.2021
EUR	43 347	GBP	37 000	07.10.2021
EUR	43 371	USD	51 000	07.10.2021
EUR	63 612	CHF	69 000	07.10.2021
EUR	66 787	USD	78 000	07.10.2021
EUR	966 998	GBP	831 290	28.10.2021
EUR	402 494	NZD	675 000	28.10.2021
EUR	17 341	AUD	28 000	28.10.2021
SEK	568 939	EUR	55 905	28.10.2021
NOK	460 682	EUR	44 959	28.10.2021
HKD	1 141 750	EUR	123 955	28.10.2021
CAD	438 774	EUR	294 653	28.10.2021
JPY	50 386 559	EUR	387 446	28.10.2021
EUR	726 077	SGD	1 155 000	28.10.2021
DKK	635 000	EUR	85 383	28.10.2021
USD	21 692 133	EUR	18 317 082	28.10.2021
CHF	550 085	EUR	509 433	28.10.2021
EUR	252 975	USD	299 000	28.10.2021
EUR	46 902	CAD	70 000	28.10.2021
USD	284 000	EUR	239 070	28.10.2021
EUR	102 785	USD	122 000	28.10.2021
EUR	82 042	USD	97 000	28.10.2021
JPY	5 500 000	EUR	42 529	28.10.2021
EUR	42 159	GBP	36 000	28.10.2021
EUR	43 353	USD	51 000	28.10.2021
EUR	65 905	USD	77 000	28.10.2021
EUR	62 698	CHF	68 000	28.10.2021
EUR	75 645	USD	88 000	28.10.2021
EUR	31 592	GBP	27 000	28.10.2021
EUR	215 983	USD	250 000	28.10.2021
EUR	48 468	USD	56 000	28.10.2021
HKD	45 000	EUR	4 972	28.10.2021
EUR	28 415	GBP	24 000	28.10.2021
NZD	643 000	USD	459 369	28.10.2021
SGD	1 119 000	JPY	94 484 846	28.10.2021
CHF	843 500	EUR	791 023	28.10.2021
EUR	147 784	JPY	19 500 000	28.10.2021

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
EUR	46 461	HKD	420 000	28.10.2021
SGD	185 000	EUR	117 934	28.10.2021
EUR	48 150	AUD	75 000	28.10.2021
EUR	108 314	USD	126 000	28.10.2021
EUR	31 566	GBP	27 000	10.12.2021
EUR	74 723	USD	87 000	10.12.2021
DKK	635 000	EUR	85 383	10.12.2021
EUR	975 984	GBP	831 721	10.12.2021
HKD	1 130 000	EUR	125 041	10.12.2021
JPY	58 017 266	EUR	449 529	10.12.2021
EUR	13 187	CAD	19 290	10.12.2021
EUR	408 308	NZD	681 000	10.12.2021
AUD	383 216	EUR	240 082	10.12.2021
SEK	789 227	EUR	77 806	10.12.2021
NOK	434 120	EUR	43 658	10.12.2021
EUR	846 980	SGD	1 335 000	10.12.2021
CHF	774 486	EUR	720 780	10.12.2021
USD	20 772 602	EUR	17 898 898	10.12.2021
EUR	215 803	USD	250 000	10.12.2021
EUR	48 429	USD	56 000	10.12.2021
EUR	28 389	GBP	24 000	10.12.2021
HKD	45 000	EUR	4 968	10.12.2021
NZD	643 000	USD	459 096	10.12.2021
SGD	1 119 000	JPY	94 435 498	10.12.2021
CHF	843 500	EUR	791 216	10.12.2021
SGD	185 000	EUR	117 807	10.12.2021
EUR	147 705	JPY	19 500 000	10.12.2021
EUR	46 427	HKD	420 000	10.12.2021
EUR	48 119	AUD	75 000	10.12.2021
EUR	107 365	USD	125 000	10.12.2021
EUR	364 672	USD	423 000	10.12.2021
USD	393 500	EUR	339 565	10.12.2021
EUR	1 603 246	USD	1 850 000	10.12.2021
CAD	155 000	EUR	107 377	10.12.2021
USD	4 490 500	EUR	3 871 795	10.12.2021
EUR	291 616	USD	336 000	10.12.2021
GBP	1 047 000	EUR	1 224 707	10.12.2021
JPY	225 500 000	EUR	1 729 065	10.12.2021
CHF	47 000	EUR	44 540	10.12.2021
NOK	835 000	EUR	83 922	10.12.2021
NZD	145 000	EUR	88 998	10.12.2021
USD	267 500	EUR	233 447	10.12.2021
EUR	38 916	CHF	41 000	10.12.2021
EUR	56 063	HKD	500 000	10.12.2021
EUR	69 716	CAD	100 000	10.12.2021
EUR	57 535	JPY	7 500 000	10.12.2021
EUR	59 781	GBP	51 000	10.12.2021
USD	402 000	EUR	351 029	10.12.2021
EUR	651 515	USD	735 000	10.12.2021
JPY	14 000 000	EUR	108 780	10.12.2021
GBP	54 000	EUR	64 361	10.12.2021
CHF	43 500	EUR	41 612	10.12.2021
EUR	259 950	USD	291 000	10.12.2021
EUR	46 361	USD	52 000	10.12.2021
EUR	43 159	USD	49 000	10.12.2021
CHF	1 325 585	EUR	1 240 378	07.01.2022
USD	20 350 764	EUR	17 491 995	07.01.2022
EUR	66 425	AUD	103 000	07.01.2022
NOK	460 682	EUR	47 374	07.01.2022
EUR	19 711	NZD	32 000	07.01.2022
EUR	1 090 815	GBP	918 290	07.01.2022
CAD	368 774	EUR	256 382	07.01.2022
DKK	635 000	EUR	85 361	07.01.2022
HKD	766 750	EUR	84 730	07.01.2022
SEK	568 939	EUR	56 859	07.01.2022
SGD	149 000	EUR	95 083	07.01.2022
EUR	438 359	JPY	58 098 287	07.01.2022
EUR	364 281	USD	423 000	07.01.2022
USD	393 500	EUR	339 211	07.01.2022
EUR	1 601 536	USD	1 850 000	07.01.2022
CAD	155 000	EUR	107 283	07.01.2022
USD	4 490 500	EUR	3 867 487	07.01.2022
EUR	290 419	USD	335 000	07.01.2022
GBP	1 047 000	EUR	1 223 919	07.01.2022
JPY	225 500 000	EUR	1 728 373	07.01.2022
CHF	47 000	EUR	44 545	07.01.2022
NOK	835 000	EUR	83 804	07.01.2022
NZD	145 000	EUR	88 860	07.01.2022
USD	267 500	EUR	233 188	07.01.2022
EUR	37 970	CHF	40 000	07.01.2022
EUR	56 003	HKD	500 000	07.01.2022
EUR	69 656	CAD	100 000	07.01.2022
EUR	57 513	JPY	7 500 000	07.01.2022
EUR	59 744	GBP	51 000	07.01.2022
USD	402 000	EUR	350 632	07.01.2022
EUR	649 779	USD	734 000	07.01.2022
GBP	54 000	EUR	64 318	07.01.2022
JPY	14 000 000	EUR	108 728	07.01.2022
CHF	43 500	EUR	41 613	07.01.2022
EUR	259 605	USD	291 000	07.01.2022
EUR	45 408	USD	51 000	07.01.2022
EUR	42 222	USD	48 000	07.01.2022
EUR	105 885	USD	120 000	07.01.2022
EUR	128 673	JPY	16 500 000	07.01.2022
EUR	112 697	USD	127 000	07.01.2022
EUR	49 542	USD	56 000	07.01.2022
EUR	43 363	USD	49 000	07.01.2022
USD	207 000	EUR	182 669	07.01.2022
CHF	65 500	EUR	63 267	07.01.2022
EUR	27 394	GBP	23 000	07.01.2022
USD	943 000	EUR	833 434	13.01.2022
USD	175 000	EUR	152 632	18.01.2022

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
AUD	308 216	EUR	194 189	17.02.2022
HKD	255 000	EUR	28 918	17.02.2022
DKK	635 000	EUR	85 372	17.02.2022
GBP	167 279	EUR	195 273	17.02.2022
CAD	35 710	EUR	24 988	17.02.2022
JPY	176 081 768	EUR	1 373 647	17.02.2022
SEK	789 227	EUR	76 890	17.02.2022
NZD	107 000	EUR	64 037	17.02.2022
EUR	20 084	SGD	31 000	17.02.2022
CHF	1 667 486	EUR	1 599 853	17.02.2022
USD	21 613 006	EUR	19 126 385	17.02.2022
NOK	1 269 120	EUR	124 873	17.02.2022
EUR	104 915	USD	119 000	17.02.2022
EUR	128 607	JPY	16 500 000	17.02.2022
EUR	112 602	USD	127 000	17.02.2022
EUR	48 617	USD	55 000	17.02.2022
EUR	42 443	USD	48 000	17.02.2022
USD	207 000	EUR	182 513	17.02.2022
CHF	65 500	EUR	63 283	17.02.2022
EUR	26 179	GBP	22 000	17.02.2022
EUR	416 867	USD	472 000	17.02.2022
EUR	50 153	USD	57 000	17.02.2022
EUR	76 707	USD	88 000	17.02.2022
CAD	50 000	EUR	35 117	17.02.2022
EUR	878 065	JPY	113 400 000	17.02.2022
EUR	58 628	NZD	100 000	17.02.2022
GBP	39 000	EUR	46 696	17.02.2022
EUR	2 017 078	USD	2 263 000	17.02.2022
EUR	106 415	CHF	111 000	17.02.2022
SEK	568 939	EUR	55 425	03.03.2022
NOK	1 295 682	EUR	129 338	03.03.2022
GBP	108 710	EUR	129 979	03.03.2022
HKD	266 750	EUR	30 230	03.03.2022
DKK	635 000	EUR	85 375	03.03.2022
CAD	423 774	EUR	294 377	03.03.2022
JPY	157 401 713	EUR	1 201 209	03.03.2022
SGD	149 000	EUR	97 039	03.03.2022
NZD	113 000	EUR	67 886	03.03.2022
EUR	65 935	AUD	103 000	03.03.2022
CHF	1 441 585	EUR	1 392 586	03.03.2022
USD	22 027 264	EUR	19 451 222	03.03.2022
EUR	415 865	USD	471 000	03.03.2022
EUR	49 259	USD	56 000	03.03.2022
EUR	75 814	USD	87 000	03.03.2022
CAD	50 000	EUR	35 107	03.03.2022
EUR	877 914	JPY	113 400 000	03.03.2022
EUR	58 597	NZD	100 000	03.03.2022
GBP	39 000	EUR	46 679	03.03.2022
EUR	2 015 624	USD	2 262 000	03.03.2022
EUR	106 421	CHF	111 000	03.03.2022

## Supplementary information

### Derivative financial instruments

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

Position	amount in EUR	In % of the fund's net asset
Gross overall exposure to derivatives	48 264 474.17	64.33
Net overall exposure to derivatives	34 961 964.98	46.60
Commitment arising from securities lending and repurchase agreements	–	–

### Repurchase agreements

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

### Remuneration of the Fund Management

Flat fee

– Actual flat fee:

Class P:	1.44% p.a.;
Class Q:	0.85% p.a.;

– Maximum flat fee as specified in the fund contract:

Class P:	1.44% p.a.;
Class Q:	1.19% p.a.;

based on the average net fund assets.

The management commission charged by the target  
funds in which investments are made may not exceed  
1.98% p.a., taking into account any retrocessions and  
discounts.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

Composed TER for the last 12 months:

Class P:	1.54%*
Class Q:	0.95%*

\* The target funds RECORD UCITS ICAV - RECORD EM SUSTAINABLE FINANCE FUND CLASS A EUR HGD, UBS (LUX) BOND SICAV - GREEN SOCIAL SUSTAINABLE BONDS (EUR) - U-X-ACC, FEDERATED HERMES INVESTMENT FUNDS PLC - FEDERATED HERMES SDG ENGAGEM. HY CREDIT - M USD ACCUMULATING, UBS (LUX) EQUITY SICAV - GLOBAL IMPACT (USD) - U-X-ACC, FOCUSED SICAV - WORLD BANK LONG TERM BOND USD - U-X-ACC, FOCUSED SICAV - WORLD BANK BOND USD - U-X-ACC do not publish TER in line with the SFAMA Guidelines as no audited TER was available at this point.

### Issue and redemption price

If, on any one order day, the sum of subscriptions and  
redemptions of units in the sub-fund result 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 amounts  
to 2% of the valuation net asset value. Incorporated into  
this are the incidental costs (bid/ask spread, brokerage  
fees 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 invest-  
ments corresponding to the net outflow. The adjustment  
results in an increase of the valuation net asset value if  
net movements lead to 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 move-  
ments lead to a reduction in the number of units. The  
net asset value calculated on the basis of swinging single  
pricing is thus a modified net asset value.

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

See appendix to supplementary information.

### Exchange rates

AUD 1 = EUR	0.628501	ILS 1 = EUR	0.280721
CAD 1 = EUR	0.701416	JPY 1 = EUR	0.007742
CHF 1 = EUR	0.958123	SEK 1 = EUR	0.095570
GBP 1 = EUR	1.196833	USD 1 = EUR	0.892061
HKD 1 = EUR	0.114403		

# UBS (CH) Strategy Fund – Balanced Sustainable (EUR) [formerly: UBS (CH) Strategy Fund – Balanced (EUR)]

## Category securities funds

### Three-year comparison

	ISIN	31.1.2022	31.1.2021	31.1.2020
Net fund assets in EUR		63 504 124.67	64 994 952.72	69 528 000.70
<b>Class P</b>	<b>CH0000474541</b>			
Net asset value per unit in EUR		116.86	114.22	111.45
Issue and redemption price per unit in EUR <sup>1</sup>		117.09	114.52	111.36
Number of units outstanding		515 002.6410	540 924.9740	592 309.8080
<b>Class Q</b>	<b>CH0203279713</b>			
Net asset value per unit in EUR		115.14	112.32	109.53
Issue and redemption price per unit in EUR <sup>1</sup>		115.37	112.61	109.44
Number of units outstanding		28 845.8620	28 594.2250	32 114.8610

<sup>1</sup> see Supplementary information

### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class P <sup>1</sup>	EUR	2.8%	4.0%	6.7%
Class Q <sup>1</sup>	EUR	3.5%	4.7%	7.4%

<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

Equity markets rallied during most of the period under review, driven by a strong rebound in economic growth and continued accommodative fiscal and monetary policies. For most of Fixed Income, strongly rising inflation led to negative performance, except for High Yield which rose as spreads tightened. While the Covid-19 situation generally improved, the Omicron version and a more hawkish policy stance by central banks globally led to negative sentiment in January 2022.

Over the financial year, from 1 February 2021 to 31 January 2022, the fund generated a positive performance.

### Structure of the securities portfolio

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

UBS (Lux) Equity Fund – Euro Countries Opportunity Sustainable (EUR) U-X-Acc	17.17
UBS (Lux) Equity SICAV – Global Impact (USD) U-X-Acc	10.34
UBS (Lux) Bond SICAV – Green Social Sustainable Bond (EUR) U-X-Acc	8.52
UBS (Lux) Bond SICAV – USD Investment Grade Corporates Sustainable (USD) U-X-Acc	8.48
UBS (Lux) Bond SICAV – EUR Corporate Sustainable (EUR) U-X-Acc	6.60
UBS (Lux) Equity Fund – Global Sustainable (USD) U-X-Acc	6.25
UBS (Lux) Equity SICAV – Global Opportunity (USD) U-X-Acc	5.70
UBS IRL ETF PIC – MSCI ACWI ESG Universal UCITS ETF A-Dist	4.15
UBS (Lux) Equity SICAV – Active Climate Aware (USD) I-X-Acc	3.52
UBS (Lux) Equity SICAV – Long Term Themes (USD) U-X-Acc	3.46
Others	20.06
<b>Total</b>	<b>94.25</b>

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

#### Breakdown by currencies in % of total assets

	Bonds	Equities	Total
USD	0.00	50.77	50.77
EUR	0.00	37.40	37.40
CHF	0.00	4.15	4.15
JPY	0.00	1.93	1.93
<b>Total</b>	<b>0.00</b>	<b>94.25</b>	<b>94.25</b>

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



## Statement of assets

	31.1.2022	31.1.2021
Market values	EUR	EUR
Bank deposits		
– at sight	4 073 338.48	1 487 013.46
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	0.00	7 546 441.58
– Shares and other equity instruments	0.45	0.13
– Units of other collective investment schemes	62 616 633.86	56 435 031.64
Derivative financial instruments	-251 604.99	62 266.32
Other assets	2 411.85	49 699.43
<b>Total fund assets</b>	<b>66 440 779.65</b>	<b>65 580 452.56</b>
Loans	-2 847 692.23	-530 959.59
Other liabilities	-88 962.75	-54 540.25
<b>Net fund assets</b>	<b>63 504 124.67</b>	<b>64 994 952.72</b>

## Statement of income

	1.2.2021-31.1.2022	1.2.2020-31.1.2021
Income	EUR	EUR
Income from bank assets	68.52	63.44
Negative interest	-6 954.92	-7 512.56
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	29 491.06	59 764.27
– from shares and other equity instruments	0.00	483.71
– from units of other collective investment schemes	667 876.36	1 219 061.60
Offset payments from securities lending	55 752.84	55 556.09
Income from securities lending	5 183.31	3 577.21
Purchase of current net income on issue of units	-15 336.42	-7 036.41
<b>Total income</b>	<b>736 080.75</b>	<b>1 323 957.35</b>
<b>Expenses</b>		
Interest payable	-2 036.79	-15 924.64
Audit expenses	-14 620.79	-14 926.30
Commission remuneration of the Fund Management in accordance with the fund contract Class P	-1 026 028.92	-973 147.22
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-33 774.90	-30 009.25
Partial transfer of the commission remuneration of the Fund Management in accordance with the fund contract on realized capital gains and losses Class P <sup>1</sup>	76 002.14	72 082.87
Compensation of the class action processing	-558.83	-316.12
Other expenses	-2 055.40	-1 003.37
Payment of current net income on redemption of units	33 533.50	42 595.19
<b>Total expenses</b>	<b>-969 539.99</b>	<b>-920 648.84</b>
<b>Net income</b>	<b>-233 459.24</b>	<b>403 308.51</b>
Realized capital gains and losses <sup>2</sup>	9 327 955.31	4 365 395.94
Partial transfer of the commission remuneration of the Fund Management in accordance with the fund contract on realized capital gains and losses Class P <sup>1</sup>	-76 002.14	-72 082.87
<b>Realized result</b>	<b>9 018 493.93</b>	<b>4 696 621.58</b>
Unrealized capital gains and losses	-7 015 849.05	-2 725 405.40
<b>Total result</b>	<b>2 002 644.88</b>	<b>1 971 216.18</b>

## Allocation of result

	1.2.2021-31.1.2022	1.2.2020-31.1.2021
	EUR	EUR
Net loss of the financial year	-233 459.24	0.00
Net income of the financial year	0.00	403 308.51
Carry-over to capital <sup>3</sup>	239 141.14	0.00
Balance carried forward from previous year	1 989.38	1 966.69
<b>Available for distribution</b>	<b>7 671.28</b>	<b>405 275.20</b>
Result earmarked for distribution to the investor	-5 769.17	-403 285.82
<b>Balance carried forward</b>	<b>1 902.11</b>	<b>1 989.38</b>

<sup>1</sup> According to FTA circular no. 24 of 20.11.2017, no. 2.9.2.

<sup>2</sup> Realized capital gains and losses may include income and expenses which were received from Swinging Single Pricing.

<sup>3</sup> Transfer of the loss of class D1 in accordance with SFTA circular no. 24, item 2.9.4, dated 20.11.2017 in conjunction with Art. 29 WHTO (VStV).

## Changes in net fund assets

	1.2.2021-31.1.2022	1.2.2020-31.1.2021
	EUR	EUR
Net fund assets at the beginning of the financial year	64 994 952.72	69 528 000.70
Ord. annual distribution	-398 514.57	-663 216.12
Balance of unit movements	-3 094 958.36	-5 841 048.04
Total result	2 002 644.88	1 971 216.18
<b>Net fund assets at the end of the reporting period</b>	<b>63 504 124.67</b>	<b>64 994 952.72</b>

## Development of the outstanding units

	1.2.2021-31.1.2022	1.2.2020-31.1.2021
Class P	Number	Number
Situation at the beginning of the financial year	540 924.9740	592 309.8080
Units issued	16 623.5830	17 962.5410
Units redeemed	-42 545.9160	-69 347.3750
<b>Situation at the end of the period</b>	<b>515 002.6410</b>	<b>540 924.9740</b>
Difference between units issued and units redeemed	-25 922.3330	-51 384.8340
Class Q	Number	Number
Situation at the beginning of the financial year	28 594.2250	32 114.8610
Units issued	7 249.9520	498.7360
Units redeemed	-6 998.3150	-4 019.3720
<b>Situation at the end of the period</b>	<b>28 845.8620</b>	<b>28 594.2250</b>
Difference between units issued and units redeemed	251.6370	-3 520.6360

## Distribution for 2021/2022

### Class P

There is no distribution for the last completed financial year.

### Class Q

(Against coupon no. 7 - ex-date 11.4.2022)

<b>Accrued income per unit</b>	<b>EUR</b>	<b>0.20200</b>
<b>For unitholders domiciled in Switzerland gross</b>	<b>EUR</b>	<b>0.20000</b>
Less federal withholding tax	EUR	-0.07000
<b>Net per unit (payable from 14.4.2022)</b>	<b>EUR</b>	<b>0.13000</b>
<b>For unitholders not domiciled in Switzerland with bank declaration</b>		
<b>Net per unit (payable from 14.4.2022)</b>	<b>EUR</b>	<b>0.20000</b>

## Inventory of Fund assets

Security		31.1.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.1.2022 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>Registered shares</b>								
<b>Ireland</b>								
IRISH BK RESOL CP COM EURO.16*	EUR	11 518			11 518	0	0.00	
<b>Total Ireland</b>							<b>0.00</b>	
<b>Total Registered shares</b>							<b>0.00</b>	
<b>Investment certificates, open end</b>								
<b>Eurozone</b>								
ISHS IV PUB LTD COMP - ISHS MSCI EMU ESG ETF-EUR-CAP*	EUR	456 958		456 958				
UBS ETF MSCI EMU SOCIALLY RESPONSIBLE UCITS ETF-A-CAP*	EUR		50 537		50 537	1 259 635	1.90	
<b>Total Eurozone</b>						<b>1 259 635</b>	<b>1.90</b>	
<b>Global</b>								
ISHRS III PLC-MSCI WORLD SML CAP UCITS ETF-UNHGD USD-ACC*	USD	258 000		258 000				
LYXOR ETF WORLD FINANCIALS TR USD-C*	USD		7 249	7 249				
UBS ETF - SUSTAINABLE DEVELOPMENT BANK BONDS UCITS-ETF-A-ACC*	USD		200 145	19 449	180 696	1 880 141	2.83	
XTRACKERS MSCI WORLD ENERGY UCITS ETF-1C-ACCUM*	USD		56 939	56 939				
<b>Total Global</b>						<b>1 880 141</b>	<b>2.83</b>	
<b>Japan</b>								
UBS ETF SICAV-MSCI JAPAN SOCIALLY RESP UCITS ETF-JPY-A-DIST*	JPY		58 222		58 222	1 282 832	1.93	
<b>Total Japan</b>						<b>1 282 832</b>	<b>1.93</b>	
<b>United States</b>								
ISHARES MSCI USA ESG SCREENED UCITS ETF UNHEGDED USD-CAP*	USD	240 797		240 797				
<b>Total United States</b>							<b>0.00</b>	
<b>Total Investment certificates, open end</b>						<b>4 422 608</b>	<b>6.66</b>	
<b>Notes, fixed rate</b>								
<b>EUR</b>								
APPLE INC 0.50000% 19-15.11.31*	EUR		100 000	100 000				
CHINA, PEOPLE'S REPUBLIC OF-REG-S 0.25000% 20-25.11.30*	EUR	100 000		100 000				
<b>Total EUR</b>							<b>0.00</b>	
<b>Total Notes, fixed rate</b>							<b>0.00</b>	
<b>Notes, floating rate</b>								
<b>EUR</b>								
SWEDBANK AB-REG-S 0.300%/VAR 21-20.05.27*	EUR		100 000	100 000				
WESTPAC BANKING CORP-REG-SUB 0.766%/VAR 21-13.05.31*	EUR		100 000	100 000				
<b>Total EUR</b>							<b>0.00</b>	
<b>Total Notes, floating rate</b>							<b>0.00</b>	
<b>Medium term notes, fixed rate</b>								
<b>EUR</b>								
CAISSE FRANCAISE DE FIN LOCAL 4.87500% 09-02.06.21*	EUR	50 000		50 000				
COMMONWEALTH BANK OF AUSTRALIA 3.00000% 12-03.05.22*	EUR	100 000		100 000				
CORPORACION ANDINA DE FOMENTO-REG-S 0.50000% 17-25.01.22*	EUR	100 000		100 000				
DEXIA CREDIT LOCAL SA-REG-S 0.25000% 17-02.06.22*	EUR	50 000		50 000				
DNB BANK ASA-REG-S 0.05000% 19-14.11.23*	EUR	162 000		162 000				
EUROPEAN INVESTMENT BANK 1.37500% 13-15.09.21*	EUR	100 000		100 000				
EUROPEAN INVESTMENT BANK 0.50000% 17-15.01.27*	EUR	30 000		30 000				
EXPORT-IMPORT BANK OF KOREA-REG-S 0.37500% 19-26.03.24*	EUR	100 000		100 000				
INSTITUTO DE CREDITO OFICIAL-REG-S 0.50000% 16-26.10.23*	EUR	40 000		40 000				
KREDITANSTALT FUER WIEDERAUFBAU 4.62500% 07-04.01.23*	EUR	120 000		120 000				
LANDESBANK HESSEN-THUERINGEN GZ-REG-S 0.37500% 20-12.05.25*	EUR	100 000		100 000				
NATIONWIDE BUILDING SOCIETY 4.37500% 07-28.02.22*	EUR	50 000		50 000				
NESTLE HOLDINGS INC-REG-S 0.87500% 17-18.07.25*	EUR	55 000		55 000				
ORACLE CORP 3.12500% 13-10.07.25*	EUR		100 000	100 000				
SKANDINAVISKA ENSKILDA BANKEN AB-REG-S 0.25000% 20-19.05.23*	EUR	200 000		200 000				
SUMITOMO MITSUI BANKING CORP-REG-S 0.26700% 19-18.06.26*	EUR	100 000		100 000				
WESTPAC BANKING CORP-REG-S 0.01000% 21-22.09.28*	EUR		100 000	100 000				
<b>Total EUR</b>							<b>0.00</b>	
<b>Total Medium term notes, fixed rate</b>							<b>0.00</b>	
<b>Medium term notes, zero coupon</b>								
<b>EUR</b>								
DEUTSCHE BAHN FINANCE BV-REG-S 0.00000% 16-19.07.21*	EUR	50 000		50 000				
EUROPEAN STABILITY MECHANISM-REG-S 0.00000% 16-18.10.22*	EUR	100 000		100 000				
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.00000% 19-02.04.24*	EUR	50 000		50 000				
NESTLE FINANCE INTERNATIONAL-REG-S 0.00000% 20-12.11.24*	EUR	54 000		54 000				
<b>Total EUR</b>							<b>0.00</b>	
<b>Total Medium term notes, zero coupon</b>							<b>0.00</b>	
<b>Medium term notes, floating rate</b>								
<b>EUR</b>								
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.125%/VAR 21-24.03.27*	EUR		100 000	100 000				
<b>Total EUR</b>							<b>0.00</b>	
<b>Total Medium term notes, floating rate</b>							<b>0.00</b>	

Security	31.1.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.1.2022 Quantity/ Nominal	Market value <sup>3</sup> in EUR	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Bonds, fixed rate</b>							
<b>EUR</b>							
APPLE INC 0.87500% 17-24.05.25*	EUR	100 000	100 000				
BELGIUM, KINGDOM OF-144A-REG-S 2.60000% 14-22.06.24*	EUR	70 000	70 000				
BELGIUM, KINGDOM OF-144A-REG-S 1.00000% 16-22.06.26*	EUR	40 000	40 000				
BNP PARIBAS HOME LOAN COVERED BONDS SFH 3.87500% 11-12.07.21*	EUR	100 000	100 000				
CAISSE D'AMOR DE LA DETTE SOCIALE-REG-S 2.37500% 13-25.01.24*	EUR	100 000	100 000				
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.12500% 17-17.10.23*	EUR	100 000	100 000				
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.40000% 19-26.01.26*	EUR	30 000	30 000				
FRANCE, REPUBLIC OF OAT 2.25000% 12-25.10.22*	EUR	130 000	130 000				
FRANCE, REPUBLIC OF-OAT 5.50000% 98-25.04.29*	EUR	30 000	30 000				
FRANCE, REPUBLIC OF-OAT 4.25000% 07-25.10.23*	EUR	70 000	70 000				
FRANCE, REPUBLIC OF-OAT 2.75000% 12-25.10.27*	EUR	30 000	30 000				
FRANCE, REPUBLIC OF-OAT 1.75000% 13-25.05.23*	EUR	60 000	60 000				
FRANCE, REPUBLIC OF-OAT 2.25000% 13-25.05.24*	EUR	70 000	70 000				
FRANCE, REPUBLIC OF-OAT 1.75000% 14-25.11.24*	EUR	80 000	80 000				
FRANCE, REPUBLIC OF-OAT-REG-S 1.00000% 15-25.11.25*	EUR	50 000	50 000				
FRANCE, REPUBLIC OF-OAT-REG-S 0.25000% 15-25.11.26*	EUR	30 000	30 000				
FRANCE, REPUBLIC OF-OAT-REG-S 1.00000% 17-25.05.27*	EUR	100 000	100 000				
GERMANY, REPUBLIC OF 1.50000% 13-15.05.23*	EUR	80 000	80 000				
GERMANY, REPUBLIC OF 1.75000% 14-15.02.24*	EUR	60 000	60 000				
GERMANY, REPUBLIC OF 0.50000% 15-15.02.25*	EUR	50 000	50 000				
GERMANY, REPUBLIC OF-REG-S 1.00000% 15-15.08.25*	EUR	40 000	40 000				
GERMANY, REPUBLIC OF 6.25000% 94-04.01.24*	EUR	40 000	40 000				
GERMANY, REPUBLIC OF 4.75000% 98-04.07.28*	EUR	100 000	100 000				
JOHNSON & JOHNSON 0.65000% 16-20.05.24*	EUR	100 000	100 000				
NETHERLANDS, KINGDOM OF THE 3.75000% 06-15.01.23*	EUR	90 000	90 000				
NETHERLANDS, KINGDOM OF THE 2.00000% 14-15.07.24*	EUR	50 000	50 000				
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.75000% 18-15.07.28*	EUR	30 000	30 000				
NORDRHEIN-WESTFALEN, STATE OF 4.37500% 07-29.04.22*	EUR	50 000	50 000				
SKANDINAVISKA ENSKILDA BANKEN AB-REG-S 0.37500% 19-09.02.26*	EUR	100 000	100 000				
SPAIN, KINGDOM OF-144A-REG-S 1.45000% 19-30.04.29*	EUR	100 000	100 000				
STADSHYPOTEK AB-REG-S 0.50000% 18-11.07.25*	EUR	100 000	100 000				
<b>Total EUR</b>						<b>0.00</b>	
<b>Total Bonds, fixed rate</b>						<b>0.00</b>	
<b>Bonds, zero coupon</b>							
<b>EUR</b>							
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 16-25.05.22*	EUR	70 000	70 000				
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 17-25.03.23*	EUR	50 000	50 000				
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 19-25.03.25*	EUR	50 000	50 000				
GERMANY, REPUBLIC OF 0.00000% 19-18.10.24*	EUR	70 000	70 000				
NRW BANK 0.00000% 17-01.02.22*	EUR	100 000	100 000				
TORONTO DOMINION BANK-REG-S 0.00000% 19-09.02.24*	EUR	100 000	100 000				
<b>Total EUR</b>						<b>0.00</b>	
<b>Total Bonds, zero coupon</b>						<b>0.00</b>	
<b>Treasury notes, fixed rate</b>							
<b>USD</b>							
AMERICA, UNITED STATES OF 5.37500% 01-15.02.31*	USD	313 000	313 000				
AMERICA, UNITED STATES OF 2.25000% 17-15.08.27*	USD	400 000	400 000				
AMERICA, UNITED STATES OF 2.25000% 17-15.11.27*	USD	400 000	400 000				
AMERICA, UNITED STATES OF 2.87500% 18-31.05.25*	USD	41 000	41 000				
AMERICA, UNITED STATES OF 2.75000% 14-15.02.24*	USD	84 000	84 000				
AMERICA, UNITED STATES OF 1.12500% 16-31.07.21*	USD	113 000	113 000				
AMERICA, UNITED STATES OF 1.75000% 12-15.05.22*	USD	89 000	89 000				
AMERICA, UNITED STATES OF 1.37500% 16-30.09.23*	USD	44 000	44 000				
AMERICA, UNITED STATES OF 2.12500% 15-15.05.25*	USD	255 000	255 000				
AMERICA, UNITED STATES OF 1.75000% 19-15.11.29*	USD	165 000	165 000				
AMERICA, UNITED STATES OF 0.25000% 20-31.07.25*	USD	69 000	69 000				
<b>Total USD</b>						<b>0.00</b>	
<b>Total Treasury notes, fixed rate</b>						<b>0.00</b>	
<b>Treasury notes, floating rate</b>							
<b>USD</b>							
AMERICA, UNITED STATES OF 3.875%/CPI LINKED 99-15.04.29*	USD	60 000	60 000				
AMERICA, UNITED STATES OF 2.375%/CPI LINKED 04-15.01.25*	USD	120 000	120 000				
AMERICA, UNITED STATES OF 0.625%/CPI LINKED 16-15.01.26*	USD	140 000	140 000				
AMERICA, UNITED STATES OF 0.375%/CPI LINKED 17-15.01.27*	USD	135 000	135 000				
AMERICA, UNITED STATES OF 0.375%/CPI INDEX 13-15.07.23*	USD	130 000	130 000				
AMERICA, UNITED STATES OF 0.375%/CPI LINKED 15-15.07.25*	USD	155 000	155 000				
AMERICA, UNITED STATES OF 0.750%/CPI LINKED 18-15.07.28*	USD	130 000	130 000				
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 20-15.01.30*	USD	152 000	152 000				
<b>Total USD</b>						<b>0.00</b>	
<b>Total Treasury notes, floating rate</b>						<b>0.00</b>	
<b>Total Securities traded on an exchange</b>					<b>4 422 608</b>	<b>6.66</b>	

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

<b>Treasury notes, floating rate</b>							
<b>USD</b>							
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 12-15.07.22*	USD	130 000	130 000				
<b>Total USD</b>						<b>0.00</b>	
<b>Total Treasury notes, floating rate</b>						<b>0.00</b>	
<b>Total Securities traded on other regulated markets which are open to the public</b>						<b>0.00</b>	

Security		31.1.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.1.2022 Quantity/ Nominal	Market value <sup>3</sup> in EUR	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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## Securities traded neither on an exchange nor on a regulated market

### Registered shares

#### Portugal

BANCO ESPIRITO SAN NPV**	EUR	1 249		1 249				
BANCO ESPIRITO SAN NPV**	USD		1 249		1 249	0	0.00	
<b>Total Portugal</b>							<b>0.00</b>	

**Total Registered shares**

**0.00**

### Investment certificates, open end

#### Emerging Markets

UBS (LUX) EQUITY SICAV - GLB EM OPP(USD)-U-X-ACC**	USD	113	5	118				
<b>Total Emerging Markets</b>							<b>0.00</b>	

#### Europe

UBS (LUX) BOND FUND - EURO HIGH YIELD (EUR) I-X-ACC**	EUR	9 461		9 461				
<b>Total Europe</b>							<b>0.00</b>	

#### Eurozone

UBS (LUX) EQUITY FUND -EURO COUNTRIES OPP SUST (EUR) U-X-ACC**	EUR	316	120	44	392	11 409 266	17.17	
<b>Total Eurozone</b>						<b>11 409 266</b>	<b>17.17</b>	

#### Global

FEDERATED HERMES SDG ENGAGEMENT HIGH-M- USD**	USD		1 101 997		1 101 997	2 071 479	3.12	
FOCUSED SICAV - WORLD BANK LONG TERM BOND USD U-X-ACC**	USD		287	27	260	2 265 062	3.41	
FOCUSED SICAV - WORLD BANK BOND USD U-X-ACC**	USD		190	19	171	1 503 532	2.26	
RECORD UCITS ICAV - RECORD EM SUSTAINABLE FIN-A- HEDGED EUR**	EUR		20 561		20 561	2 006 359	3.02	
UBS (CH) MONEY MARKET FUND - EUR I-X**	EUR		1 231	1 089	142	133 924	0.20	
UBS (IRL) INVESTOR SELECTION PLC - GLOB EMER MKT OPP-I-B USD**	USD	616		616				
UBS (LUX) BOND SICAV - EUR CORP SUSTAINABLE (EUR) U-X-ACC**	EUR	508	9	166	351	4 384 566	6.60	
UBS (LUX) BOND SICAV - USD HIGH YIELD U-X-ACC**	USD	111	76	187				
UBS (LUX) BOND SICAV - EMERGING ECONOMIES CORP (USD)-I-X-DJS**	USD	21 005		21 005				
UBS (LUX) BOND SICAV - GREEN SOC SUSTAINABLE BD(EUR)U-X-ACC**	EUR		604	26	578	5 657 433	8.52	
UBS (LUX) EMERGING ECONOMIES FUND-GLOBAL BONDS (USD)-U-X-ACC**	USD	268		268				
UBS (LUX) EQUITY FUND - GLOBAL SUSTAINABLE (USD) U-X-ACC**	USD	355		288	67	917 721	1.38	
UBS (LUX) EQUITY FUND-GLBAL SUSTAINABLE IMPRO (USD) U-X-ACC**	USD		519	35	484	4 151 528	6.25	
UBS (LUX) EQUITY SICAV - GL HI DIV (USD)-I-X-ACC**	USD		7 086	7 086				
UBS (LUX) EQUITY SICAV-GLOBAL QUANTITATIVE (USD) U-X-ACC**	USD	268		268				
UBS (LUX) EQUITY SICAV - GLOBAL OPPORTUNITY (USD) U-X-ACC**	USD	423	121	194	350	3 788 892	5.70	
UBS (LUX) EQUITY SICAV - ACTIVE CLIMATE AWARE (USD) I-X-ACC**	USD		18 168	828	17 340	2 339 740	3.52	
UBS (LUX) EQUITY SICAV - LONG TERM THEMES (USD) U-X-ACC**	USD		278	8	270	2 300 484	3.46	
UBS (LUX) EQUITY SICAV - GLOBAL IMPACT (USD) U-X-ACC**	USD		863	21	842	6 871 066	10.34	
UBS (LUX) INST FUND-KEY SEL. GLOBAL EQUITY FA-USD**	USD	158		158				
UBS (LUX) INST FUND-KEY SEL. GLOBAL EQUITY FA-USD**	USD	15 819		15 819				
UBS IRL ETF PIC-MSCI ACWI ESG UNIVERSAL UCITS ETF A-DIST**	CHF		214 786	14 095	200 691	2 756 238	4.15	
<b>Total Global</b>						<b>41 148 023</b>	<b>61.93</b>	

#### United States

UBS (LUX) BD SICAV-USD INVES GRA CORPOR SUSTAI (USD) U-X-ACC**	USD	708	138	320	526	5 636 736	8.48	
<b>Total United States</b>						<b>5 636 736</b>	<b>8.48</b>	

### Total Investment certificates, open end

**58 194 025**

**87.59**

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

**58 194 026**

**87.59**

### Total securities and similar instruments

**62 616 634**

**94.25**

(thereof in lending

0.00)

Bank deposits at sight						4 073 338	6.13	
Derivative financial instruments						-251 605	-0.38	
Other assets						2 413	0.00	
<b>Total fund assets</b>						<b>66 440 780</b>	<b>100.00</b>	
Short-term bank liabilities						-2 847 692		
Other liabilities						-88 963		
<b>Net fund assets</b>						<b>63 504 125</b>		

### Valuation categories

	Market value as of 31.1.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	4 422 608	6.66
Investments valuation based on market-observed parameters	57 942 421	87.21
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>62 365 029</b>	<b>93.87</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in EUR	in % of total assets
<b>Forward exchange transactions**</b>						
CAD	351 661	EUR	246 068	17.02.2022	-517	0.00
DKK	885 000	EUR	118 983	17.02.2022	37	0.00
AUD	207 767	EUR	130 902	17.02.2022	353	0.00
GBP	292 573	EUR	341 536	17.02.2022	-8 486	-0.01
HKD	540 631	EUR	61 309	17.02.2022	-522	0.00
JPY	187 930 642	EUR	1 466 082	17.02.2022	11 412	0.02
SEK	775 314	EUR	75 534	17.02.2022	1 450	0.00
NZD	99 500	EUR	59 549	17.02.2022	1 285	0.00
EUR	14 253	SGD	22 000	17.02.2022	256	0.00
CHF	1 477 927	EUR	1 417 983	17.02.2022	1 826	0.00
NOK	1 623 977	EUR	159 789	17.02.2022	-2 600	0.00
USD	17 594 755	EUR	15 570 442	17.02.2022	-120 452	-0.18
EUR	228 345	USD	259 000	17.02.2022	2 630	0.00
EUR	150 042	JPY	19 250 000	17.02.2022	-1 038	0.00
EUR	282 836	USD	319 000	17.02.2022	1 647	0.00
EUR	41 256	CHF	43 000	17.02.2022	-54	0.00
USD	226 000	EUR	199 266	17.02.2022	-2 280	0.00
CHF	110 500	EUR	106 759	17.02.2022	878	0.00
EUR	24 989	GBP	21 000	17.02.2022	135	0.00
SEK	758 728	EUR	73 913	03.03.2022	1 426	0.00
NOK	1 632 074	EUR	162 918	03.03.2022	-191	0.00
DKK	905 000	EUR	121 676	03.03.2022	40	0.00
HKD	549 000	EUR	62 217	03.03.2022	-553	0.00
GBP	453 869	EUR	542 667	03.03.2022	-115	0.00
CAD	354 382	EUR	246 173	03.03.2022	-2 245	0.00
JPY	168 966 116	EUR	1 289 463	03.03.2022	-18 186	-0.03
SGD	73 000	EUR	47 543	03.03.2022	-583	0.00
NZD	102 500	EUR	61 578	03.03.2022	1 589	0.00
AUD	25 418	EUR	16 271	03.03.2022	304	0.00
CHF	1 395 992	EUR	1 348 542	03.03.2022	10 786	0.03
USD	17 149 938	EUR	15 144 289	03.03.2022	-145 521	-0.21
EUR	135 182	USD	153 000	03.03.2022	1 223	0.00
EUR	135 219	USD	153 000	17.02.2022	1 225	0.00
EUR	301 966	USD	342 000	03.03.2022	2 940	0.00
EUR	302 935	USD	343 000	17.02.2022	2 950	0.00
EUR	69 510	USD	79 000	17.02.2022	942	0.00
EUR	69 490	USD	79 000	03.03.2022	942	0.00
EUR	111 574	USD	128 000	17.02.2022	2 576	0.00
EUR	111 543	USD	128 000	03.03.2022	2 574	0.00
GBP	31 500	EUR	37 716	17.02.2022	31	0.00
GBP	31 500	EUR	37 702	03.03.2022	31	0.00
EUR	52 737	NZD	90 000	03.03.2022	-63	0.00
EUR	1 201 519	JPY	155 200 000	03.03.2022	-408	0.00
EUR	1 249 295	USD	1 402 000	03.03.2022	641	0.00
EUR	1 201 726	JPY	155 200 000	17.02.2022	-406	0.00
EUR	52 765	NZD	90 000	17.02.2022	-65	0.00
EUR	1 249 643	USD	1 402 000	17.02.2022	651	0.00
EUR	102 580	CHF	107 000	17.02.2022	-51	0.00
EUR	102 586	CHF	107 000	03.03.2022	-49	0.00
					-251 605	-0.38

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

\*\* valuation based on market-observed parameters

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Options/warrants on indices/commodities</b>			
EURO STOXX 50 INDEX CALL 4000.00000 19.03.21	EUR	37	0
S&P 500 INDEX CALL 4375.00000 18.06.21	USD	4	4
MSCI EM INDEX CALL 1500.00000 17.09.21	USD	12	12

### Futures on indices/commodities/currencies

EURO STOXX 50 INDEX FUTURE 19.03.21	EUR	43	23
EURO STOXX 50 INDEX FUTURE 18.06.21	EUR	48	48
EURO STOXX 50 INDEX FUTURE 17.09.21	EUR	45	45
EURO STOXX 50 INDEX FUTURE 17.12.21	EUR	32	32
OMX 30 INDEX FUTURE 19.03.21	SEK	12	12
OMX 30 INDEX FUTURE 18.06.21	SEK	9	9
OMX 30 INDEX FUTURE 17.09.21	SEK	9	9
OMX 30 INDEX FUTURE 19.02.21	SEK	12	0
OMX 30 INDEX FUTURE 16.04.21	SEK	9	9
OMX 30 INDEX FUTURE 21.05.21	SEK	9	9
OMX 30 INDEX FUTURE 16.07.21	SEK	9	9
OMX 30 INDEX FUTURE 20.08.21	SEK	9	9
OMX 30 INDEX FUTURE 15.10.21	SEK	9	9
OMX 30 INDEX FUTURE 19.11.21	SEK	9	9
S&P500 EMINI FUTURE 19.03.21	USD	27	4
S&P500 EMINI FUTURE 18.06.21	USD	35	35
S&P500 EMINI FUTURE 17.09.21	USD	28	28
HANG SENG INDEX FUTURE 30.03.21	HKD	1	1
SPI 200 INDEX FUTURES 18.03.21	AUD	4	0
S&P/TSX 60 INDEX FUTURE 18.03.21	CAD	4	0
HANG SENG INDEX FUTURE 25.02.21	HKD	1	0
SPI 200 INDEX FUTURES 17.06.21	AUD	5	5
HANG SENG INDEX FUTURE 29.06.21	HKD	1	1
S&P/TSX 60 INDEX FUTURE 17.06.21	CAD	4	4
HANG SENG INDEX FUTURE 29.04.21	HKD	1	1
HANG SENG INDEX FUTURE 28.05.21	HKD	1	1
S&P/TSX 60 INDEX FUTURE 16.09.21	CAD	3	3

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
HANG SENG INDEX FUTURE 29.09.21	HKD	2	2
SPI 200 INDEX FUTURES 16.09.21	AUD	6	6
HANG SENG INDEX FUTURE 29.07.21	HKD	1	1
HANG SENG INDEX FUTURE 30.08.21	HKD	1	1
SPI 200 INDEX FUTURES 16.12.21	AUD	4	4
S&P500 EMINI FUTURE 17.12.21	USD	24	24
S&P/TSX 60 INDEX FUTURE 16.12.21	CAD	3	3
HANG SENG INDEX FUTURE 28.10.21	HKD	2	2
HANG SENG INDEX FUTURE 29.11.21	HKD	2	2

#### Futures on interest rate instruments/bonds

EURO-BOBL FUTURE 08.09.21	EUR	2	2
EURO-BOBL FUTURE 08.12.21	EUR	2	2
EURO-BOBL FUTURE 08.03.21	EUR	2	0
EURO-BOBL FUTURE 08.06.21	EUR	2	2
US 5YR TREASURY NOTE FUTURE 31.03.21	USD	25	0
US 5YR TREASURY NOTE FUTURE 30.06.21	USD	23	23
US 5YR TREASURY NOTE FUTURE 30.09.21	USD	23	23
US 5YR TREASURY NOTE FUTURE 31.12.21	USD	22	22
US 10YR ULTRA NOTE FUTURE 21.12.21	USD	11	11

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
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#### Options/warrants on indices/commodities

EURO STOXX 50 INDEX PUT 3100.00000 19.03.21	EUR	37	0
EURO STOXX 50 INDEX CALL 3650.00000 19.03.21	EUR	0	37
S&P 500 INDEX PUT 3400.00000 18.06.21	USD	4	4
S&P 500 INDEX CALL 4000.00000 18.06.21	USD	4	4
MSCI EM INDEX CALL 1375.00000 17.09.21	USD	12	12
MSCI EM INDEX PUT 1200.00000 17.09.21	USD	12	12

#### Futures on indices/commodities/currencies

SWISS MARKET INDEX FUTURE 17.09.21	CHF	8	8
SWISS MARKET INDEX FUTURE 17.12.21	CHF	7	7
SWISS MARKET INDEX FUTURE 19.03.21	CHF	1	8
SWISS MARKET INDEX FUTURE 18.06.21	CHF	8	8
FTSE 100 INDEX FUTURE 19.03.21	GBP	2	44
FTSE 100 INDEX FUTURE 18.06.21	GBP	42	42
FTSE 100 INDEX FUTURE 17.09.21	GBP	40	40
FTSE 100 INDEX FUTURE 17.12.21	GBP	40	40
MINI MSCI EMERGING MARKETS INDEX FUTURE 19.03.21	USD	0	17
NIKKEI 225 (OSE) INDEX FUTURE 11.03.21	JPY	0	5
MINI MSCI EMERGING MARKETS INDEX FUTURE 18.06.21	USD	17	17
NIKKEI 225 (OSE) INDEX FUTURE 10.06.21	JPY	12	12
NIKKEI 225 (OSE) INDEX FUTURE 09.09.21	JPY	14	14
MINI MSCI EMERGING MARKETS INDEX FUTURE 17.12.21	USD	12	12
NIKKEI 225 (OSE) INDEX FUTURE 09.12.21	JPY	13	13

#### Futures on interest rate instruments/bonds

US LONG BOND FUTURE 22.03.21	USD	0	9
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#### Transactions in derivatives on currencies during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
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#### Options on foreign exchange

GOLDMAN SACHS FIN/EUR/USD PUT WARRANT 1.110000 21-24.09.21	USD	19 900	19 900
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Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
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#### Forward exchange transactions

EUR	49 724	USD	60 000	19.03.2021
EUR	23 081	CHF	25 000	19.03.2021
USD	328 500	EUR	271 452	19.03.2021
EUR	45 687	GBP	40 000	19.03.2021
GBP	71 000	EUR	81 356	19.03.2021
EUR	91 315	USD	111 000	19.03.2021
GBP	42 500	EUR	49 108	19.03.2021
EUR	41 408	USD	50 000	19.03.2021
EUR	51 473	AUD	80 000	19.03.2021
EUR	50 492	CHF	56 000	19.03.2021
EUR	591 879	USD	705 000	19.03.2021
GBP	77 000	EUR	89 342	19.03.2021
SEK	35 000	EUR	3 445	19.03.2021
EUR	12 608	USD	15 000	19.03.2021
EUR	84 695	USD	101 000	19.03.2021
CAD	26 500	EUR	17 728	19.03.2021
RUB	23 184 000	USD	313 086	26.03.2021
USD	527 602	TWD	15 005 000	26.03.2021
IDR	7 540 649 000	USD	524 202	26.03.2021
INR	38 306 000	USD	529 308	26.03.2021
EUR	229 557	JPY	29 043 058	12.05.2021
EUR	1 450 490	GBP	1 278 427	12.05.2021
DKK	1 165 000	EUR	156 589	12.05.2021
HKD	3 085 631	EUR	330 016	12.05.2021
EUR	233 315	SGD	375 000	12.05.2021
EUR	1 783	NZD	3 000	12.05.2021
CAD	106 661	EUR	69 090	12.05.2021
AUD	377 767	EUR	238 512	12.05.2021
EUR	138 514	NOK	1 436 023	12.05.2021
SEK	1 035 314	EUR	101 872	12.05.2021
USD	16 622 664	EUR	13 779 727	12.05.2021
CHF	414 927	EUR	384 184	12.05.2021
EUR	49 666	USD	60 000	12.05.2021
EUR	23 089	CHF	25 000	12.05.2021
USD	328 500	EUR	271 140	12.05.2021

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
EUR	45 644	GBP	40 000	12.05.2021
EUR	90 382	USD	110 000	12.05.2021
GBP	71 000	EUR	81 275	12.05.2021
GBP	42 500	EUR	49 060	12.05.2021
EUR	41 357	USD	50 000	12.05.2021
EUR	49 603	CHF	55 000	12.05.2021
EUR	51 426	AUD	80 000	12.05.2021
GBP	77 000	EUR	89 254	12.05.2021
EUR	591 153	USD	705 000	12.05.2021
SEK	35 000	EUR	3 443	12.05.2021
EUR	11 753	USD	14 000	12.05.2021
CAD	26 500	EUR	17 709	12.05.2021
EUR	83 756	USD	100 000	12.05.2021
EUR	23 465	USD	28 000	12.05.2021
EUR	94 516	GBP	81 000	12.05.2021
EUR	331 309	USD	395 000	12.05.2021
EUR	380 047	JPY	49 300 000	12.05.2021
AUD	295 000	EUR	191 685	12.05.2021
CAD	119 000	EUR	79 784	12.05.2021
NOK	1 975 000	EUR	193 863	12.05.2021
EUR	72 664	USD	86 000	12.05.2021
SEK	40 000	EUR	3 911	12.05.2021
AUD	30 000	EUR	19 266	12.05.2021
EUR	21 029	USD	25 000	12.05.2021
EUR	45 212	GBP	39 000	12.05.2021
GBP	83 500	EUR	95 918	12.05.2021
EUR	49 084	DKK	365 000	12.05.2021
EUR	40 927	SEK	415 000	12.05.2021
SGD	335 000	EUR	209 108	12.05.2021
EUR	221 122	AUD	345 000	12.05.2021
EUR	113 754	JPY	14 800 000	12.05.2021
USD	772 500	EUR	640 251	12.05.2021
USD	75 000	EUR	62 164	12.05.2021
EUR	48 311	GBP	42 000	12.05.2021
CAD	136 882	EUR	92 074	04.06.2021
HKD	3 094 000	EUR	333 956	04.06.2021
DKK	1 185 000	EUR	159 302	04.06.2021
EUR	174 314	SGD	280 000	04.06.2021
EUR	1 103 499	GBP	946 631	04.06.2021
EUR	220 820	JPY	28 715 556	04.06.2021
AUD	115 418	EUR	74 827	04.06.2021
EUR	141 167	NOK	1 427 926	04.06.2021
SEK	1 053 728	EUR	103 890	04.06.2021
USD	15 815 580	EUR	13 258 705	04.06.2021
CHF	185 492	EUR	168 307	04.06.2021
EUR	94 476	GBP	81 000	04.06.2021
EUR	22 616	USD	27 000	04.06.2021
AUD	295 000	EUR	191 606	04.06.2021
CAD	119 000	EUR	79 747	04.06.2021
NOK	1 975 000	EUR	193 758	04.06.2021
EUR	331 152	USD	395 000	04.06.2021
EUR	379 947	JPY	49 300 000	04.06.2021
EUR	72 630	USD	86 000	04.06.2021
SEK	40 000	EUR	3 910	04.06.2021
EUR	20 178	USD	24 000	04.06.2021
AUD	30 000	EUR	19 258	04.06.2021
EUR	45 194	GBP	39 000	04.06.2021
EUR	49 079	DKK	365 000	04.06.2021
GBP	83 500	EUR	95 879	04.06.2021
EUR	40 916	SEK	415 000	04.06.2021
EUR	221 037	AUD	345 000	04.06.2021
SGD	335 000	EUR	208 999	04.06.2021
EUR	113 722	JPY	14 800 000	04.06.2021
USD	772 500	EUR	639 947	04.06.2021
EUR	47 142	GBP	41 000	04.06.2021
USD	75 000	EUR	62 134	04.06.2021
EUR	23 768	CHF	26 000	04.06.2021
EUR	44 149	GBP	38 000	04.06.2021
EUR	123 309	USD	150 000	04.06.2021
EUR	23 436	JPY	3 100 000	04.06.2021
GBP	53 000	EUR	61 723	04.06.2021
JPY	9 250 000	EUR	69 795	04.06.2021
EUR	70 094	USD	85 000	04.06.2021
USD	63 500	EUR	52 281	04.06.2021
EUR	10 457	GBP	9 000	04.06.2021
EUR	45 757	JPY	6 100 000	04.06.2021
EUR	667 002	SGD	1 085 000	04.06.2021
EUR	44 392	HKD	420 000	04.06.2021
GBP	47 000	EUR	54 619	04.06.2021
USD	75 000	EUR	61 202	04.06.2021
EUR	57 789	GBP	50 000	04.06.2021
EUR	13 073	USD	16 000	04.06.2021
EUR	96 535	USD	118 000	04.06.2021
JPY	4 500 000	EUR	33 777	04.06.2021
GBP	33 500	EUR	38 910	04.06.2021
EUR	33 641	USD	41 000	04.06.2021
EUR	65 427	USD	80 000	04.06.2021
TWD	15 005 000	USD	531 809	11.06.2021
USD	519 794	IDR	7 540 649 000	11.06.2021
USD	522 521	INR	38 306 000	11.06.2021
INR	38 306 000	USD	506 961	11.06.2021
IDR	7 540 649 000	USD	516 059	11.06.2021
USD	536 813	TWD	15 005 000	11.06.2021
CAD	252 161	EUR	171 283	14.07.2021
EUR	703 394	JPY	93 143 058	14.07.2021
EUR	24 796	SGD	40 000	14.07.2021
NOK	538 977	EUR	54 069	14.07.2021
DKK	800 000	EUR	107 564	14.07.2021
HKD	3 085 631	EUR	326 845	14.07.2021
EUR	1 795	NZD	3 000	14.07.2021
AUD	277 767	EUR	179 401	14.07.2021
SEK	695 314	EUR	68 670	14.07.2021
EUR	1 395 883	GBP	1 206 427	14.07.2021
CHF	334 927	EUR	306 110	14.07.2021



Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	16 225 664	EUR	13 345 537	14.07.2021
EUR	22 860	CHF	25 000	14.07.2021
EUR	123 208	USD	150 000	14.07.2021
EUR	44 118	GBP	38 000	14.07.2021
EUR	23 424	JPY	3 100 000	14.07.2021
GBP	53 000	EUR	61 680	14.07.2021
EUR	70 037	USD	85 000	14.07.2021
JPY	9 250 000	EUR	69 762	14.07.2021
USD	63 500	EUR	52 240	14.07.2021
EUR	9 288	GBP	8 000	14.07.2021
EUR	45 736	JPY	6 100 000	14.07.2021
EUR	666 388	SGD	1 085 000	14.07.2021
EUR	44 361	HKD	420 000	14.07.2021
GBP	47 000	EUR	54 579	14.07.2021
USD	75 000	EUR	61 154	14.07.2021
EUR	57 748	GBP	50 000	14.07.2021
EUR	13 063	USD	16 000	14.07.2021
JPY	4 500 000	EUR	33 762	14.07.2021
EUR	95 643	USD	117 000	14.07.2021
GBP	33 500	EUR	38 883	14.07.2021
EUR	32 795	USD	40 000	14.07.2021
EUR	64 559	USD	79 000	14.07.2021
EUR	29 666	USD	36 000	14.07.2021
CAD	29 000	EUR	19 735	14.07.2021
EUR	36 268	USD	44 000	14.07.2021
AUD	30 000	EUR	19 067	14.07.2021
EUR	33 770	GBP	29 000	14.07.2021
EUR	37 500	JPY	5 000 000	14.07.2021
EUR	126 937	HKD	1 175 000	14.07.2021
GBP	69 000	EUR	80 415	14.07.2021
USD	397 500	EUR	333 281	14.07.2021
GBP	31 500	EUR	36 768	14.07.2021
EUR	78 161	USD	93 000	14.07.2021
JPY	10 000 000	EUR	75 940	14.07.2021
EUR	57 499	JPY	7 600 000	14.07.2021
EUR	10 034	CHF	11 000	14.07.2021
EUR	17 445	GBP	15 000	14.07.2021
USD	48 000	EUR	40 577	14.07.2021
EUR	17 438	GBP	15 000	14.07.2021
EUR	17 369	CHF	19 000	14.07.2021
USD	45 000	EUR	38 087	14.07.2021
EUR	37 182	USD	44 000	14.07.2021
EUR	637 596	SGD	1 030 000	02.09.2021
SEK	678 728	EUR	67 219	02.09.2021
AUD	95 418	EUR	60 454	02.09.2021
NOK	547 074	EUR	53 857	02.09.2021
EUR	1 144 300	GBP	987 631	02.09.2021
HKD	2 674 000	EUR	282 574	02.09.2021
DKK	820 000	EUR	110 246	02.09.2021
CAD	255 882	EUR	173 693	02.09.2021
EUR	659 287	JPY	88 265 556	02.09.2021
CHF	159 492	EUR	145 346	02.09.2021
USD	15 779 580	EUR	12 941 295	02.09.2021
CAD	29 000	EUR	19 715	02.09.2021
EUR	29 638	USD	36 000	02.09.2021
EUR	35 410	USD	43 000	02.09.2021
AUD	30 000	EUR	19 052	02.09.2021
EUR	33 740	GBP	29 000	02.09.2021
EUR	37 478	JPY	5 000 000	02.09.2021
EUR	126 822	HKD	1 175 000	02.09.2021
GBP	69 000	EUR	80 341	02.09.2021
USD	397 500	EUR	332 953	02.09.2021
GBP	31 500	EUR	36 734	02.09.2021
EUR	77 244	USD	92 000	02.09.2021
JPY	10 000 000	EUR	75 895	02.09.2021
EUR	57 464	JPY	7 600 000	02.09.2021
EUR	10 037	CHF	11 000	02.09.2021
USD	48 000	EUR	40 537	02.09.2021
EUR	16 267	GBP	14 000	02.09.2021
EUR	16 261	GBP	14 000	02.09.2021
EUR	16 460	CHF	18 000	02.09.2021
USD	45 000	EUR	38 049	02.09.2021
EUR	37 145	USD	44 000	02.09.2021
EUR	5 445	HKD	50 000	02.09.2021
EUR	13 816	CHF	15 000	02.09.2021
EUR	6 757	CAD	10 000	02.09.2021
EUR	35 039	GBP	30 000	02.09.2021
EUR	18 893	AUD	30 000	02.09.2021
EUR	88 748	USD	105 000	02.09.2021
GBP	5 000	EUR	5 867	02.09.2021
EUR	50 712	USD	60 000	02.09.2021
SEK	25 000	EUR	2 449	02.09.2021
GBP	4 000	EUR	4 685	02.09.2021
GBP	25 500	EUR	29 846	02.09.2021
EUR	10 091	CAD	15 000	02.09.2021
EUR	3 845	JPY	500 000	02.09.2021
HKD	10 000	EUR	1 091	02.09.2021
EUR	23 232	CAD	35 000	02.09.2021
CHF	44 500	EUR	41 085	02.09.2021
USD	180 500	EUR	152 772	02.09.2021
EUR	37 081	GBP	32 000	02.09.2021
EUR	24 865	AUD	40 000	02.09.2021
CAD	27 500	EUR	18 511	02.09.2021
AUD	35 000	EUR	21 899	02.09.2021
SEK	55 000	EUR	5 394	02.09.2021
GBP	72 500	EUR	85 182	02.09.2021
USD	162 000	EUR	138 175	02.09.2021
EUR	51 702	JPY	6 700 000	02.09.2021
SGD	80 000	EUR	50 243	02.09.2021
EUR	320 647	GBP	275 000	02.09.2021
CHF	384 000	EUR	358 128	02.09.2021
EUR	106 153	USD	124 000	02.09.2021
JPY	4 500 000	EUR	34 878	02.09.2021
EUR	334 422	NZD	565 000	02.09.2021

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	104 000	EUR	88 498	02.09.2021
CHF	279 927	EUR	258 023	07.10.2021
USD	16 150 664	EUR	13 604 730	07.10.2021
AUD	307 767	EUR	193 354	07.10.2021
NOK	538 977	EUR	52 000	07.10.2021
DKK	800 000	EUR	107 558	07.10.2021
EUR	1 316 703	GBP	1 127 427	07.10.2021
HKD	1 490 631	EUR	161 707	07.10.2021
CAD	281 161	EUR	189 433	07.10.2021
EUR	697 480	JPY	91 193 058	07.10.2021
EUR	1 758	NZD	3 000	07.10.2021
EUR	700 664	SGD	1 125 000	07.10.2021
SEK	695 314	EUR	68 040	07.10.2021
EUR	5 442	HKD	50 000	07.10.2021
EUR	18 882	AUD	30 000	07.10.2021
EUR	88 684	USD	105 000	07.10.2021
EUR	6 752	CAD	10 000	07.10.2021
EUR	13 820	CHF	15 000	07.10.2021
EUR	35 017	GBP	30 000	07.10.2021
GBP	5 000	EUR	5 864	07.10.2021
EUR	50 675	USD	60 000	07.10.2021
SEK	25 000	EUR	2 448	07.10.2021
GBP	4 000	EUR	4 682	07.10.2021
EUR	10 084	CAD	15 000	07.10.2021
GBP	25 500	EUR	29 827	07.10.2021
EUR	3 843	JPY	500 000	07.10.2021
HKD	10 000	EUR	1 090	07.10.2021
EUR	22 551	CAD	34 000	07.10.2021
CHF	44 500	EUR	41 093	07.10.2021
USD	180 500	EUR	152 660	07.10.2021
EUR	24 851	AUD	40 000	07.10.2021
EUR	37 057	GBP	32 000	07.10.2021
CAD	27 500	EUR	18 497	07.10.2021
AUD	35 000	EUR	21 886	07.10.2021
SEK	55 000	EUR	5 392	07.10.2021
GBP	72 500	EUR	85 128	07.10.2021
USD	162 000	EUR	138 077	07.10.2021
EUR	51 681	JPY	6 700 000	07.10.2021
EUR	319 286	GBP	274 000	07.10.2021
SGD	80 000	EUR	50 205	07.10.2021
EUR	106 079	USD	124 000	07.10.2021
CHF	384 000	EUR	358 201	07.10.2021
JPY	4 500 000	EUR	34 864	07.10.2021
EUR	334 185	NZD	565 000	07.10.2021
USD	104 000	EUR	88 436	07.10.2021
USD	386 500	EUR	325 484	07.10.2021
EUR	55 925	GBP	48 000	07.10.2021
JPY	16 950 000	EUR	131 100	07.10.2021
EUR	47 623	USD	56 000	07.10.2021
CHF	40 000	EUR	36 803	07.10.2021
EUR	58 180	USD	68 000	07.10.2021
EUR	47 858	HKD	435 000	07.10.2021
EUR	51 627	CHF	56 000	07.10.2021
EUR	1 365 808	GBP	1 174 131	28.10.2021
EUR	336 902	NZD	565 000	28.10.2021
AUD	90 418	EUR	55 997	28.10.2021
SEK	758 728	EUR	74 554	28.10.2021
NOK	547 074	EUR	53 390	28.10.2021
HKD	1 459 000	EUR	158 397	28.10.2021
CAD	252 382	EUR	169 483	28.10.2021
EUR	719 469	JPY	93 565 556	28.10.2021
EUR	597 206	SGD	950 000	28.10.2021
DKK	820 000	EUR	110 258	28.10.2021
USD	16 212 580	EUR	13 690 086	28.10.2021
CHF	543 992	EUR	503 790	28.10.2021
EUR	55 905	GBP	48 000	28.10.2021
USD	386 500	EUR	325 354	28.10.2021
JPY	16 950 000	EUR	131 067	28.10.2021
EUR	47 604	USD	56 000	28.10.2021
CHF	40 000	EUR	36 807	28.10.2021
EUR	58 157	USD	68 000	28.10.2021
EUR	47 841	HKD	435 000	28.10.2021
EUR	51 634	CHF	56 000	28.10.2021
EUR	185 745	USD	215 000	28.10.2021
EUR	11 733	GBP	10 000	28.10.2021
EUR	59 956	GBP	51 000	28.10.2021
USD	67 000	EUR	57 925	28.10.2021
HKD	50 000	EUR	5 554	28.10.2021
EUR	42 576	JPY	5 650 000	28.10.2021
USD	56 500	EUR	48 534	28.10.2021
EUR	63 633	JPY	8 450 000	28.10.2021
NZD	547 500	USD	391 142	28.10.2021
SGD	953 000	JPY	80 468 327	28.10.2021
CHF	718 500	EUR	673 800	28.10.2021
EUR	190 983	JPY	25 200 000	28.10.2021
SGD	145 000	EUR	92 435	28.10.2021
EUR	136 682	USD	159 000	28.10.2021
DKK	800 000	EUR	107 569	10.12.2021
EUR	1 648 027	GBP	1 404 427	10.12.2021
HKD	1 015 631	EUR	112 386	10.12.2021
EUR	596 170	JPY	76 943 058	10.12.2021
CAD	249 661	EUR	170 681	10.12.2021
EUR	662 992	SGD	1 045 000	10.12.2021
EUR	340 556	NZD	568 000	10.12.2021
NOK	538 977	EUR	54 203	10.12.2021
AUD	272 767	EUR	170 887	10.12.2021
SEK	775 314	EUR	76 435	10.12.2021
CHF	677 427	EUR	630 452	10.12.2021
USD	16 570 664	EUR	14 278 261	10.12.2021
EUR	185 591	USD	215 000	10.12.2021
EUR	11 723	GBP	10 000	10.12.2021
USD	67 000	EUR	57 877	10.12.2021
EUR	59 908	GBP	51 000	10.12.2021

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
HKD	50 000	EUR	5 550	10.12.2021
EUR	42 553	JPY	5 650 000	10.12.2021
EUR	63 599	JPY	8 450 000	10.12.2021
USD	56 500	EUR	48 494	10.12.2021
NZD	547 500	USD	390 910	10.12.2021
SGD	953 000	JPY	80 426 300	10.12.2021
CHF	718 500	EUR	673 964	10.12.2021
SGD	145 000	EUR	92 335	10.12.2021
EUR	190 881	JPY	25 200 000	10.12.2021
EUR	136 568	USD	159 000	10.12.2021
EUR	225 011	USD	261 000	10.12.2021
USD	439 000	EUR	378 828	10.12.2021
EUR	113 044	USD	131 000	10.12.2021
CAD	25 000	EUR	17 371	10.12.2021
EUR	2 231 545	USD	2 575 000	10.12.2021
CAD	140 000	EUR	96 986	10.12.2021
CHF	82 500	EUR	78 187	10.12.2021
USD	4 790 500	EUR	4 130 461	10.12.2021
NZD	120 000	EUR	73 758	10.12.2021
EUR	375 802	USD	433 000	10.12.2021
GBP	1 762 500	EUR	2 061 649	10.12.2021
JPY	362 500 000	EUR	2 779 539	10.12.2021
EUR	41 492	AUD	65 000	10.12.2021
NOK	1 085 000	EUR	109 048	10.12.2021
EUR	58 796	HKD	525 000	10.12.2021
DKK	335 000	EUR	45 043	10.12.2021
EUR	48 389	SGD	75 000	10.12.2021
USD	670 500	EUR	585 146	10.12.2021
EUR	62 645	CHF	66 000	10.12.2021
EUR	33 616	DKK	250 000	10.12.2021
EUR	80 870	CAD	116 000	10.12.2021
EUR	54 467	JPY	7 100 000	10.12.2021
EUR	83 225	GBP	71 000	10.12.2021
USD	537 500	EUR	469 349	10.12.2021
JPY	11 250 000	EUR	86 682	10.12.2021
EUR	859 822	USD	970 000	10.12.2021
JPY	17 950 000	EUR	139 472	10.12.2021
GBP	66 500	EUR	79 259	10.12.2021
CAD	53 000	EUR	37 185	10.12.2021
CHF	65 500	EUR	62 657	10.12.2021
EUR	272 456	USD	305 000	10.12.2021
EUR	43 686	USD	49 000	10.12.2021
EUR	42 494	USD	48 000	10.12.2021
USD	15 833 438	EUR	13 609 239	07.01.2022
CHF	1 246 492	EUR	1 166 368	07.01.2022
AUD	90 418	EUR	58 311	07.01.2022
NOK	547 074	EUR	56 258	07.01.2022
EUR	10 780	NZD	17 500	07.01.2022
EUR	1 524 201	GBP	1 283 131	07.01.2022
DKK	820 000	EUR	110 230	07.01.2022
CAD	252 382	EUR	175 463	07.01.2022
HKD	1 074 000	EUR	118 683	07.01.2022
SEK	758 728	EUR	75 826	07.01.2022
SGD	148 000	EUR	94 445	07.01.2022
EUR	1 481 742	JPY	196 383 884	07.01.2022
EUR	223 908	USD	260 000	07.01.2022
USD	439 000	EUR	378 433	07.01.2022
EUR	112 065	USD	130 000	07.01.2022
CAD	25 000	EUR	17 356	07.01.2022
EUR	2 229 165	USD	2 575 000	07.01.2022
CAD	140 000	EUR	96 901	07.01.2022
USD	4 790 500	EUR	4 125 864	07.01.2022
CHF	82 500	EUR	78 196	07.01.2022
NZD	120 000	EUR	73 642	07.01.2022
EUR	375 378	USD	433 000	07.01.2022
GBP	1 762 500	EUR	2 060 322	07.01.2022
JPY	362 500 000	EUR	2 778 426	07.01.2022
DKK	335 000	EUR	45 042	07.01.2022
EUR	41 458	AUD	65 000	07.01.2022
EUR	58 734	HKD	525 000	07.01.2022
NOK	1 085 000	EUR	108 895	07.01.2022
EUR	48 330	SGD	75 000	07.01.2022
USD	670 500	EUR	584 496	07.01.2022
EUR	61 702	CHF	65 000	07.01.2022
EUR	33 615	DKK	250 000	07.01.2022
EUR	80 801	CAD	116 000	07.01.2022
EUR	54 446	JPY	7 100 000	07.01.2022
EUR	82 002	GBP	70 000	07.01.2022
USD	537 500	EUR	468 818	07.01.2022
JPY	11 250 000	EUR	86 651	07.01.2022
EUR	857 814	USD	969 000	07.01.2022
JPY	17 950 000	EUR	139 405	07.01.2022
GBP	66 500	EUR	79 207	07.01.2022
CAD	53 000	EUR	37 152	07.01.2022
CHF	65 500	EUR	62 659	07.01.2022
EUR	271 202	USD	304 000	07.01.2022
EUR	43 627	USD	49 000	07.01.2022
EUR	42 435	USD	48 000	07.01.2022
EUR	228 535	USD	259 000	07.01.2022
EUR	150 119	JPY	19 250 000	07.01.2022
EUR	283 962	USD	320 000	07.01.2022
EUR	42 204	CHF	44 000	07.01.2022
USD	226 000	EUR	199 435	07.01.2022
CHF	110 500	EUR	106 732	07.01.2022
EUR	26 203	GBP	22 000	07.01.2022
USD	685 000	EUR	605 411	13.01.2022
USD	256 000	EUR	223 279	18.01.2022
CAD	351 661	EUR	246 068	17.02.2022
DKK	885 000	EUR	118 983	17.02.2022
AUD	207 767	EUR	130 902	17.02.2022
GBP	292 573	EUR	341 536	17.02.2022
HKD	540 631	EUR	61 309	17.02.2022

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
JPY	187 930 642	EUR	1 466 082	17.02.2022
SEK	775 314	EUR	75 534	17.02.2022
NZD	99 500	EUR	59 549	17.02.2022
EUR	14 253	SGD	22 000	17.02.2022
CHF	1 477 927	EUR	1 417 983	17.02.2022
NOK	1 623 977	EUR	159 789	17.02.2022
USD	17 594 755	EUR	15 570 442	17.02.2022
EUR	228 345	USD	259 000	17.02.2022
EUR	150 042	JPY	19 250 000	17.02.2022
EUR	282 836	USD	319 000	17.02.2022
EUR	41 256	CHF	43 000	17.02.2022
USD	226 000	EUR	199 266	17.02.2022
CHF	110 500	EUR	106 759	17.02.2022
EUR	24 989	GBP	21 000	17.02.2022
EUR	135 219	USD	153 000	17.02.2022
EUR	302 935	USD	343 000	17.02.2022
EUR	69 510	USD	79 000	17.02.2022
EUR	111 574	USD	128 000	17.02.2022
GBP	31 500	EUR	37 716	17.02.2022
EUR	1 201 726	JPY	155 200 000	17.02.2022
EUR	52 765	NZD	90 000	17.02.2022
EUR	1 249 643	USD	1 402 000	17.02.2022
EUR	102 580	CHF	107 000	17.02.2022
SEK	758 728	EUR	73 913	03.03.2022
NOK	1 632 074	EUR	162 918	03.03.2022
DKK	905 000	EUR	121 676	03.03.2022
HKD	549 000	EUR	62 217	03.03.2022
GBP	453 869	EUR	542 667	03.03.2022
CAD	354 382	EUR	246 173	03.03.2022
JPY	168 966 116	EUR	1 289 463	03.03.2022
SGD	73 000	EUR	47 543	03.03.2022
NZD	102 500	EUR	61 578	03.03.2022
AUD	25 418	EUR	16 271	03.03.2022
CHF	1 395 992	EUR	1 348 542	03.03.2022
USD	17 149 938	EUR	15 144 289	03.03.2022
EUR	135 182	USD	153 000	03.03.2022
EUR	301 966	USD	342 000	03.03.2022
EUR	69 490	USD	79 000	03.03.2022
EUR	111 543	USD	128 000	03.03.2022
GBP	31 500	EUR	37 702	03.03.2022
EUR	52 737	NZD	90 000	03.03.2022
EUR	1 201 519	JPY	155 200 000	03.03.2022
EUR	1 249 295	USD	1 402 000	03.03.2022
EUR	102 586	CHF	107 000	03.03.2022

## Supplementary information

### Derivative financial instruments

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

Position	amount in EUR	In % of the fund's net asset
Gross overall exposure to derivatives	41 516 473.62	66.01
Net overall exposure to derivatives	26 560 377.68	42.23
Commitment arising from securities lending and repurchase agreements	–	–

### Repurchase agreements

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

### Remuneration of the Fund Management

Flat fee

– Actual flat fee:

Class P:	1.62% p.a.;
Class Q:	0.95% p.a.;

– Maximum flat fee as specified in the fund contract:

Class P:	1.62% p.a.;
Class Q:	1.06% p.a.;

based on the average net fund assets.

The management commission charged by the target  
funds in which investments are made may not exceed  
1.98% p.a., taking into account any retrocessions and  
discounts.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

Composed TER for the last 12 months:

Class P:	1.72%*
Class Q:	1.04%*

\* The target funds RECORD UCITS ICAV - RECORD EM SUSTAINABLE FINANCE FUND CLASS A EUR HGD, UBS (LUX) BOND SICAV - GREEN SOCIAL SUSTAINABLE BONDS (EUR) - U-X-ACC, FEDERATED HERMES INVESTMENT FUNDS PLC - FEDERATED HERMES SDG ENGAGEM. HY CREDIT - IM USD ACCUMULATING, UBS (LUX) EQUITY SICAV - GLOBAL IMPACT (USD) - U-X-ACC, FOCUSED SICAV - WORLD BANK LONG TERM BOND USD - U-X-ACC and FOCUSED SICAV - WORLD BANK BOND USD - U-X-ACC do not publish TER in line with the SFAMA Guidelines as no audited TER was available at this point.

### Issue and redemption price

If, on any one order day, the sum of subscriptions and  
redemptions of units in the sub-fund result 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 amounts  
to 2% of the valuation net asset value. Incorporated into  
this are the incidental costs (bid/ask spread, brokerage  
fees 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 invest-  
ments corresponding to the net outflow. The adjustment  
results in an increase of the valuation net asset value if  
net movements lead to 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 move-  
ments lead to a reduction in the number of units. The  
net asset value calculated on the basis of swinging single  
pricing is thus a modified net asset value.

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

See appendix to supplementary information.

### Exchange rates

AUD 1 = EUR	0.628501	HKD 1 = EUR	0.114403
CAD 1 = EUR	0.701416	ILS 1 = EUR	0.280721
CHF 1 = EUR	0.958123	JPY 1 = EUR	0.007742
DKK 1 = EUR	0.134401	SEK 1 = EUR	0.095570
GBP 1 = EUR	1.196833	USD 1 = EUR	0.892061

# UBS (CH) Strategy Fund – Yield Sustainable (USD) [formerly: UBS (CH) Strategy Fund – Yield (USD)]

## Category securities funds

### Three-year comparison

	ISIN	31.1.2022	31.1.2021	31.1.2020
Net fund assets in USD		88 828 982.49	90 564 416.46	95 512 250.80
<b>Class P</b>	<b>CH0002792171</b>			
Net asset value per unit in USD		130.90	130.70	125.09
Issue and redemption price per unit in USD <sup>1</sup>		130.76	131.08	124.96
Number of units outstanding		624 928.3700	670 937.2320	741 249.4490
<b>Class Q</b>	<b>CH0203279796</b>			
Net asset value per unit in USD		121.20	120.94	115.80
Issue and redemption price per unit in USD <sup>1</sup>		121.07	121.29	115.68
Number of units outstanding		57 989.6770	23 757.4540	24 096.7190

<sup>1</sup> see Supplementary information

### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class P <sup>1</sup>	USD	0.8%	6.5%	8.5%
Class Q <sup>1</sup>	USD	1.4%	7.1%	9.1%

<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

Equity markets rallied during most of the period under review, driven by a strong rebound in economic growth and continued accommodative fiscal and monetary policies. For most of Fixed Income, strongly rising inflation led to negative performance, except for High Yield which rose as spreads tightened. While the Covid-19 situation generally improved, the Omicron version and a more hawkish policy stance by central banks globally led to negative sentiment in January 2022.

Over the financial year, from 1 February 2021 to 31 January 2022, the fund generated a positive performance.

### Structure of the securities portfolio

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

UBS (Lux) Bond SICAV – USD Investment Grade	
Corporates (USD) – U X Acc	16.79
UBS (Lux) Bond SICAV – Green Soc Sustainable Bond (EUR) – U-X-Acc	12.14
UBS (Lux) Equity Sicav – Global Impact (USD) – U-X-Acc	10.50
Focused Sicav - World Bank Long Term Bond USD U-X-Acc	7.87
UBS (Lux) Equity Fund-Glbal Sustainable Impro (USD) U-X-Acc	6.35
UBS (Lux) Equity SICAV – Global Opportunity (USD) U-X-Acc	5.79
Focused Sicav – World Bank Bond USD U-X-Acc	5.22
UBS Irl Etf Pic-Msci Acwi Esg Universal Ucits Etf A-Dist	4.22
UBS (Lux) Equity Sicav – Active Climate Aware (USD) I-X-Acc	3.58
UBS (Lux) Equity Sicav – Long Term Themes (USD) U-X-Acc	3.52
Others	17.45
<b>Total</b>	<b>93.43</b>

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

#### Breakdown by currencies in % of total assets

	Bonds	Equities	Total
USD	0.00	73.38	73.38
EUR	0.00	14.02	14.02
CHF	0.00	4.22	4.22
JPY	0.00	1.81	1.81
<b>Total</b>	<b>0.00</b>	<b>93.43</b>	<b>93.43</b>

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

## Statement of assets

	31.1.2022	31.1.2021
	USD	USD
<b>Market values</b>		
Bank deposits		
– at sight	5 975 143.48	2 279 345.22
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	0.00	15 089 345.52
– Units of other collective investment schemes	88 346 431.59	73 590 571.03
Derivative financial instruments	222 799.58	-168 100.58
Other assets	8 289.55	107 396.67
<b>Total fund assets</b>	<b>94 552 664.20</b>	<b>90 898 557.86</b>
Loans	-5 623 250.61	-275 780.27
Other liabilities	-100 431.10	-58 361.13
<b>Net fund assets</b>	<b>88 828 982.49</b>	<b>90 564 416.46</b>

## Statement of income

	1.2.2021-31.1.2022	1.2.2020-31.1.2021
	USD	USD
<b>Income</b>		
Income from bank assets	1 406.87	758.91
Negative interest	-7 558.06	-6 289.30
Income from money market instruments	0.00	11 512.60
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	172 073.92	224 538.12
– from units of other collective investment schemes	835 451.38	1 853 256.76
Offset payments from securities lending	67 668.39	102 748.09
Income from securities lending	8 368.16	6 746.31
Purchase of current net income on issue of units	-23 137.19	-4 735.26
<b>Total income</b>	<b>1 054 273.47</b>	<b>2 188 536.23</b>
<b>Expenses</b>		
Interest payable	-2 638.51	-26 492.25
Audit expenses	-16 541.24	-16 110.45
Commission remuneration of the Fund Management in accordance with the fund contract Class P	-1 244 420.24	-1 213 885.16
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-51 881.10	-22 831.09
Compensation of the class action processing	-472.92	-50.58
Other expenses	-2 370.29	-1 199.40
Payment of current net income on redemption of units	40 731.85	30 961.60
<b>Total expenses</b>	<b>-1 277 592.45</b>	<b>-1 249 607.33</b>
<b>Net income</b>	<b>-223 318.98</b>	<b>938 928.90</b>
Realized capital gains and losses <sup>1</sup>	16 670 225.39	1 831 537.74
<b>Realized result</b>	<b>16 446 906.41</b>	<b>2 770 466.64</b>
Unrealized capital gains and losses	-15 347 069.64	2 088 734.32
<b>Total result</b>	<b>1 099 836.77</b>	<b>4 859 200.96</b>

## Allocation of result

	1.2.2021-31.1.2022	1.2.2020-31.1.2021
	USD	USD
Net loss of the financial year	-223 318.98	0.00
Net income of the financial year	0.00	938 928.90
Carry-over to capital <sup>2</sup>	245 124.95	0.00
Balance carried forward from previous year	485.57	5 751.72
<b>Available for distribution</b>	<b>22 291.54</b>	<b>944 680.62</b>
Result earmarked for distribution to the investor	-21 456.18	-944 195.05
<b>Balance carried forward</b>	<b>835.36</b>	<b>485.57</b>

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

<sup>2</sup> Transfer of the loss of class D1 in accordance with SFTA circular no. 24, item 2.9.4, dated 20.11.2017 in conjunction with Art. 29 WHTO (VStV).

## Changes in net fund assets

	1.2.2021-31.1.2022	1.2.2020-31.1.2021
	USD	USD
Net fund assets at the beginning of the financial year	90 564 416.46	95 512 250.80
Ord. annual distribution	-947 753.91	-1 238 669.15
Balance of unit movements	-1 887 516.83	-8 568 366.15
Total result	1 099 836.77	4 859 200.96
<b>Net fund assets at the end of the reporting period</b>	<b>88 828 982.49</b>	<b>90 564 416.46</b>

## Development of the outstanding units

	1.2.2021-31.1.2022	1.2.2020-31.1.2021
Class P	Number	Number
Situation at the beginning of the financial year	670 937.2320	741 249.4490
Units issued	37 220.6400	12 810.5740
Units redeemed	-83 229.5020	-83 122.7910
<b>Situation at the end of the period</b>	<b>624 928.3700</b>	<b>670 937.2320</b>
Difference between units issued and units redeemed	-46 008.8620	-70 312.2170
Class Q	Number	Number
Situation at the beginning of the financial year	23 757.4540	24 096.7190
Units issued	34 917.6360	275.1350
Units redeemed	-685.4130	-614.4000
<b>Situation at the end of the period</b>	<b>57 989.6770</b>	<b>23 757.4540</b>
Difference between units issued and units redeemed	34 232.2230	-339.2650

## Distribution for 2021/2022

### Class P

There is no distribution for the last completed financial year.

### Class Q

(Against coupon no. 7 - ex-date 11.4.2022)

<b>Accrued income per unit</b>	<b>USD</b>	<b>0.37767</b>
<b>For unitholders domiciled in Switzerland gross</b>	<b>USD</b>	<b>0.37000</b>
Less federal withholding tax	USD	-0.12950
<b>Net per unit (payable from 14.4.2022)</b>	<b>USD</b>	<b>0.24050</b>
<b>For unitholders not domiciled in Switzerland with bank declaration</b>		
<b>Net per unit (payable from 14.4.2022)</b>	<b>USD</b>	<b>0.37000</b>



## Inventory of Fund assets

Security	31.1.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.1.2022 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

#### Investment certificates, open end

##### Eurozone

UBS ETF MSCI EMU SOCIALLY RESPONSIBLE UCITS ETF-A-CAP*	EUR	63 412		63 412	1 771 790	1.87	
<b>Total Eurozone</b>					<b>1 771 790</b>	<b>1.87</b>	

##### Global

ISHRS III PLC-MSCI WORLD SML CAP UCITS ETF-UNHDG USD-ACC*	USD	295 000		295 000			
LYXOR ETF WORLD FINANCIALS TR USD-C*	USD		8 771	8 771			
UBS ETF - SUSTAINABLE DEVELOPMENT BANK BONDS UCITS-ETF-A-ACC*	USD	237 317	10 585	226 732	2 644 602	2.80	
XTRACKERS MSCI WORLD ENERGY UCITS ETF-1C-ACCUM*	USD	68 991	68 991				
<b>Total Global</b>					<b>2 644 602</b>	<b>2.80</b>	

##### Japan

UBS ETF SICAV-MSCI JAPAN SOCIALLY RESP UCITS ETF-JPY-A-DIST*	JPY	69 449		69 449	1 715 356	1.81	
<b>Total Japan</b>					<b>1 715 356</b>	<b>1.81</b>	

##### United States

ISHARES MSCI USA ESG SCREENED UCITS ETF UNHEGDED USD-CAP*	USD	606 707	606 707				
<b>Total United States</b>						<b>0.00</b>	

#### Total Investment certificates, open end

					<b>6 131 748</b>	<b>6.49</b>	
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#### Notes, fixed rate

##### USD

ALBERTA, PROVINCE OF 3.30000% 18-15.03.28*	USD	180 000		180 000			
ALPHABET INC 1.10000% 20-15.08.30*	USD		110 000	110 000			
ALPHABET INC 1.99800% 16-15.08.26*	USD	100 000		100 000			
APPLE INC 1.65000% 20-11.05.30*	USD	52 000		52 000			
APPLE INC 2.20000% 19-11.09.29*	USD	80 000		80 000			
APPLE INC 2.45000% 16-04.08.26*	USD	85 000		85 000			
APPLE INC 2.90000% 17-12.09.27*	USD	205 000		205 000			
APPLE INC 3.20000% 17-11.05.27*	USD	200 000		200 000			
APPLE INC 3.25000% 16-23.02.26*	USD	73 000		73 000			
BERKSHIRE HATHAWAY FINANCE CORP 1.85000% 20-12.03.30*	USD	125 000		125 000			
BERKSHIRE HATHAWAY INC 3.12500% 16-15.03.26*	USD	125 000		125 000			
BRITISH COLUMBIA, PROVINCE OF 1.30000% 21-29.01.31*	USD		70 000	70 000			
CHEVRON CORP 2.23600% 20-11.05.30*	USD	185 000		185 000			
CORPORACION ANDINA DE FOMENTO 4.37500% 12-15.06.22*	USD	100 000		100 000			
EQUINOR ASA 2.37500% 20-22.05.30*	USD	40 000		40 000			
EQUINOR ASA 3.62500% 18-10.09.28*	USD	50 000		50 000			
EUROPEAN INVESTMENT BANK 2.37500% 17-24.05.27*	USD	150 000		150 000			
EUROPEAN INVESTMENT BANK 0.87500% 20-17.05.30*	USD	240 000		240 000			
EUROPEAN INVESTMENT BANK 1.25000% 21-14.02.31*	USD		280 000	280 000			
EXPORT-IMPORT BANK OF KOREA 2.50000% 15-10.05.21*	USD	200 000		200 000			
EXXON MOBIL CORP 3.04300% 16-01.03.26*	USD	85 000		85 000			
INTER-AMERICAN DEVELOPMENT BANK 2.25000% 19-18.06.29*	USD	250 000		250 000			
INTER-AMERICAN DEVELOPMENT BANK 2.00000% 19-23.07.26*	USD	130 000		130 000			
INTERNATIONAL DVPT ASSOCIATION-REG-S 1.00000% 20-03.12.30*	USD		150 000	150 000			
JOHNSON & JOHNSON 1.30000% 20-01.09.30*	USD	70 000		70 000			
JOHNSON & JOHNSON 2.45000% 16-01.03.26*	USD	200 000		200 000			
JOHNSON & JOHNSON 2.90000% 17-15.01.28*	USD	60 000		60 000			
KOREA HYDRO&NUCLEAR POWER CO LTD-REG-S 3.12500% 17-25.07.27*	USD	200 000		200 000			
KOREA RESOURCES CORP-REG-S 3.00000% 17-24.04.22*	USD	200 000		200 000			
KREDITANSTALT FUER WIEDERAUFBAU 2.87500% 18-03.04.28*	USD	240 000		240 000			
KUWAIT INTERNATIONAL GOVT BOND-REG-S 3.50000% 17-20.03.27*	USD	400 000		400 000			
LANDWIRTSCHAFTLICHE RENTENBANK 0.87500% 20-03.09.30*	USD	70 000		70 000			
MICROSOFT CORP 3.30000% 17-06.02.27*	USD	150 000		150 000			
NOVARTIS CAPITAL CORP 3.10000% 17-17.05.27*	USD	142 000		142 000			
QATAR, STATE OF-REG-S 4.00000% 19-14.03.29*	USD	200 000		200 000			
QUEBEC, PROVINCE OF 1.35000% 20-28.05.30*	USD		150 000	150 000			
ROCHE HOLDINGS INC-REG-S 3.62500% 18-17.09.28*	USD	350 000		350 000			
SHELL INTERNATIONAL FINANCE BV 2.87500% 16-10.05.26*	USD	100 000		100 000			
SHELL INTERNATIONAL FINANCE BV 2.75000% 20-06.04.30*	USD		55 000	55 000			
STATE STREET CORP 2.40000% 20-24.01.30*	USD	52 000		52 000			
TOTAL CAPITAL INTERNATIONAL SA 3.45500% 19-19.02.29*	USD	175 000		175 000			
VISA INC 2.05000% 20-15.04.30*	USD	50 000		50 000			
VISA INC 3.15000% 15-14.12.25*	USD	50 000		50 000			
WALMART INC 3.05000% 19-08.07.26*	USD	75 000		75 000			
WALMART INC 3.70000% 18-26.06.28*	USD	290 000		290 000			
WESTPAC BANKING CORP 2.85000% 16-13.05.26*	USD	280 000		280 000			
<b>Total USD</b>						<b>0.00</b>	

#### Total Notes, fixed rate

						<b>0.00</b>	
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#### Medium term notes, fixed rate

##### USD

ASIAN DEVELOPMENT BANK 2.62500% 17-12.01.27*	USD	60 000		60 000			
ASIAN DEVELOPMENT BANK 2.75000% 18-19.01.28*	USD	100 000		100 000			
ASIAN DEVELOPMENT BANK 1.75000% 19-19.09.29*	USD	280 000		280 000			
COMMONWEALTH BANK OF AUSTRALIA-REG-S 3.15000% 17-19.09.27*	USD	150 000		150 000			
INTER-AMERICAN DEVELOPMENT BANK 1.12500% 21-13.01.31*	USD		200 000	200 000			
INTL BK FOR RECONSTR & DEVT WORLD BANK 2.50000% 17-22.11.27*	USD	180 000		180 000			
MDGH - GMTN BV-REG-S 2.87500% 20-21.05.30*	USD	200 000		200 000			
MTR CORP CI LTD-REG-S 2.50000% 16-02.11.26*	USD		200 000	200 000			
QUEBEC, PROVINCE OF 7.50000% 99-15.09.29*	USD	100 000		100 000			
SP POWERASSETS LTD-REG-S 3.25000% 15-24.11.25*	USD	200 000		200 000			
TORONTO-DOMINION BANK 0.75000% 20-11.09.25*	USD	150 000		150 000			
TOYOTA MOTOR CREDIT CORP 2.60000% 17-11.01.22*	USD	200 000		200 000			
<b>Total USD</b>						<b>0.00</b>	

#### Total Medium term notes, fixed rate

						<b>0.00</b>	
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Security	31.1.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.1.2022 Quantity/ Nominal	Market value <sup>3</sup> in USD	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Bonds, fixed rate</b>							
<b>USD</b>							
BNG BANK NV-REG-S 2.62500% 14-28.04.21*	USD	124 000		124 000			
BNG BANK NV-REG-S 2.37500% 16-16.03.26*	USD	160 000		160 000			
BRITISH COLUMBIA, PROVINCE OF 2.25000% 16-02.06.26*	USD	200 000		200 000			
EUROPEAN INVESTMENT BANK 0.62500% 20-21.10.27*	USD	40 000		40 000			
ING BANK NV-REG-S 2.62500% 12-05.12.22*	USD	250 000		250 000			
INTER-AMERICAN DEVELOPMENT BANK 3.00000% 14-21.02.24*	USD	75 000		75 000			
INTL BK FOR RECONSTR & DEVT WORLD BANK 0.87500% 20-14.05.30*	USD	245 000		245 000			
KOREA NATIONAL OIL CORP-REG-S 1.62500% 20-05.10.30*	USD		200 000	200 000			
KREDITANSTALT FUER WIEDERAUFBAU 2.50000% 14-20.11.24*	USD	40 000		40 000			
KREDITANSTALT FUER WIEDERAUFBAU 0.75000% 20-30.09.30*	USD	150 000		150 000			
MICROSOFT CORP 2.40000% 16-08.08.26*	USD	150 000		150 000			
NOVARTIS CAPITAL CORP 3.40000% 14-06.05.24*	USD	70 000		70 000			
ONTARIO, PROVINCE OF 1.12500% 20-07.10.30*	USD	150 000		150 000			
<b>Total USD</b>						<b>0.00</b>	
<b>Total Bonds, fixed rate</b>						<b>0.00</b>	
<b>Treasury notes, fixed rate</b>							
<b>USD</b>							
AMERICA, UNITED STATES OF 5.37500% 01-15.02.31*	USD	123 000		123 000			
AMERICA, UNITED STATES OF 2.25000% 17-15.08.27*	USD	150 000		150 000			
AMERICA, UNITED STATES OF 2.25000% 17-15.11.27*	USD	150 000		150 000			
AMERICA, UNITED STATES OF 2.87500% 18-31.05.25*	USD	15 000		15 000			
AMERICA, UNITED STATES OF 2.62500% 19-15.02.29*	USD	209 000	300 000	509 000			
AMERICA, UNITED STATES OF 2.75000% 14-15.02.24*	USD	30 000		30 000			
AMERICA, UNITED STATES OF 1.12500% 16-31.07.21*	USD	45 000		45 000			
AMERICA, UNITED STATES OF 1.75000% 12-15.05.22*	USD	35 000		35 000			
AMERICA, UNITED STATES OF 1.37500% 16-30.09.23*	USD	15 000		15 000			
AMERICA, UNITED STATES OF 2.25000% 17-15.02.27*	USD	1 000		1 000			
AMERICA, UNITED STATES OF 2.50000% 13-15.08.23*	USD	111 000	100 000	211 000			
AMERICA, UNITED STATES OF 2.37500% 17-15.05.27*	USD	1 000		1 000			
AMERICA, UNITED STATES OF 2.12500% 15-15.05.25*	USD	100 000		100 000			
AMERICA, UNITED STATES OF 1.75000% 19-15.11.29*	USD	65 000		65 000			
AMERICA, UNITED STATES OF 1.50000% 19-30.11.24*	USD	20 000		20 000			
AMERICA, UNITED STATES OF 0.62500% 20-15.05.30*	USD	125 000	400 000	525 000			
AMERICA, UNITED STATES OF 0.25000% 20-31.07.25*	USD	25 000		25 000			
AMERICA, UNITED STATES OF 1.12500% 21-15.02.31*	USD		600 000	600 000			
<b>Total USD</b>						<b>0.00</b>	
<b>Total Treasury notes, fixed rate</b>						<b>0.00</b>	
<b>Treasury notes, floating rate</b>							
<b>USD</b>							
AMERICA, UNITED STATES OF 3.875%/CPI LINKED 99-15.04.29*	USD	150 000		150 000			
AMERICA, UNITED STATES OF 2.375%/CPI LINKED 04-15.01.25*	USD	290 000		290 000			
AMERICA, UNITED STATES OF 0.625%/CPI LINKED 16-15.01.26*	USD	300 000		300 000			
AMERICA, UNITED STATES OF 0.375%/CPI LINKED 17-15.01.27*	USD	300 000		300 000			
AMERICA, UNITED STATES OF 0.375%/CPI INDEX 13-15.07.23*	USD	310 000		310 000			
AMERICA, UNITED STATES OF 0.375%/CPI LINKED 15-15.07.25*	USD	400 000		400 000			
AMERICA, UNITED STATES OF 0.750%/CPI LINKED 18-15.07.28*	USD	295 000	90 000	385 000			
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 20-15.01.30*	USD	365 000		365 000			
<b>Total USD</b>						<b>0.00</b>	
<b>Total Treasury notes, floating rate</b>						<b>0.00</b>	
<b>Total Securities traded on an exchange</b>					<b>6 131 748</b>	<b>6.49</b>	

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

<b>Notes, fixed rate</b>							
<b>USD</b>							
SCENTRE GROUP TRUST 1 / 2-REG-S 3.75000% 17-23.03.27*	USD	50 000		50 000			
<b>Total USD</b>						<b>0.00</b>	
<b>Total Notes, fixed rate</b>						<b>0.00</b>	
<b>Medium term notes, zero coupon</b>							
<b>USD</b>							
INTL BK FOR RECONSTR & DEVT WORLD BANK 0.00000% 00-01.05.30*	USD	70 000		70 000			
<b>Total USD</b>						<b>0.00</b>	
<b>Total Medium term notes, zero coupon</b>						<b>0.00</b>	
<b>Treasury notes, floating rate</b>							
<b>USD</b>							
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 12-15.07.22*	USD	310 000	100 000	410 000			
<b>Total USD</b>						<b>0.00</b>	
<b>Total Treasury notes, floating rate</b>						<b>0.00</b>	
<b>Total Securities traded on other regulated markets which are open to the public</b>						<b>0.00</b>	

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

<b>Investment certificates, open end</b>							
<b>Emerging Markets</b>							
UBS (LUX) EQUITY SICAV - GLB EM OPP(USD)-U-X-ACC**	USD	86	11	97			
<b>Total Emerging Markets</b>						<b>0.00</b>	

Security	31.1.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.1.2022 Quantity/ Nominal	Market value <sup>3</sup> in USD	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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#### Europe

UBS (LUX) BOND FUND - EURO HIGH YIELD (EUR) I-X-ACC**	EUR	10 702	441	11 143			
<b>Total Europe</b>						<b>0.00</b>	

#### Global

FEDERATED HERMES SDG ENGAGEMENT HIGH-M- USD**	USD		1 307 253		1 307 253	2 754 644	2.91
FOCUSED FUND - CORPORATE BOND SUSTAINABLE USD U-X-ACC**	USD		466	197	269	2 640 641	2.79
FOCUSED SICAV - US CORPORATE BOND SUSTAINABLE USD U-X-ACC**	USD		1		1	9 750	0.01
FOCUSED SICAV - WORLD BANK LONG TERM BOND USD U-X-ACC**	USD		789	27	762	7 441 616	7.87
FOCUSED SICAV - WORLD BANK BOND USD U-X-ACC**	USD		525	24	501	4 938 101	5.22
RECORD UCITS ICAV-RECORD EM SUSTAINABLE FINANCE FUND-A-USD**	USD		28 138		28 138	2 759 187	2.92
UBS (LUX) BOND SICAV-SRT TERM USD CORPRT SUSTAINABLE U-X-ACC**	USD	570	65	635			
UBS (LUX) BOND SICAV - USD CORPORATES U-X-ACC**	USD	322	30	352			
UBS (LUX) BOND SICAV - USD HIGH YIELD U-X-ACC**	USD	130	88	218			
UBS (LUX) BOND SICAV - EMERGING ECONOMIES CORP (USD)-I-X-DIS**	USD	34 487	514	35 001			
UBS (LUX) BOND SICAV - GREEN SOC SUSTAINABLE BD(EUR)U-X-ACC**	EUR		1 064	18	1 046	11 481 458	12.14
UBS (LUX) EMERGING ECONOMIES FUND-GLOBAL BONDS (USD)-U-X-ACC**	USD	423	12	435			
UBS (LUX) EQUITY FUND - GLOBAL SUSTAINABLE (USD) U-X-ACC**	USD	410	10	333	87	1 335 859	1.41
UBS (LUX) EQUITY FUND-GLBAL SUSTAINABLE IMPRO (USD) U-X-ACC**	USD		644	20	624	6 000 022	6.35
UBS (LUX) EQUITY SICAV - GL HI DIV (USD)-I-X-ACC**	USD		8 311	8 311			
UBS (LUX) EQUITY SICAV-GLOBAL QUANTITATIVE (USD) U-X-ACC**	USD	316	1	317			
UBS (LUX) EQUITY SICAV - GLOBAL OPPORTUNITY (USD) U-X-ACC**	USD	496	178	223	451	5 473 011	5.79
UBS (LUX) EQUITY SICAV ACTIVE CLIMATE AWARE (USD) U-X-ACC**	USD		22 701	339	22 362	3 382 476	3.58
UBS (LUX) EQUITY SICAV - LONG TERM THEMES (USD) U-X-ACC**	USD		348		348	3 323 842	3.52
UBS (LUX) EQUITY SICAV - GLOBAL IMPACT (USD) U-X-ACC**	USD		1 128	43	1 085	9 925 385	10.50
UBS (LUX) INST FUND-KEY SEL. GLOBAL EQUITY FA-USD**	USD	181	1	182			
UBS (LUX) INSTITUTION SICAV-EQUITIES GLB (EX USA) PASSIVE XA**	USD	18 072		18 072			
UBS (LUX) MONEY MARKET FUND - USD SUSTAINABLE U-X-ACC**	USD	1		1			
UBS CH SELECT MONEY MARKET FUND-USD-I-B**	USD		14	5	9	877 388	0.93
UBS IRL ETF PIC-MSCI ACWI ESG UNIVERSAL UCITS ETF A-DIST**	CHF		269 101	9 671	259 430	3 994 060	4.22
<b>Total Global</b>						<b>66 337 440</b>	<b>70.16</b>

#### United States

UBS (LUX) BD SICAV-USD INVES GRA CORPOR SUSTAI (USD) U-X-ACC**	USD	1 173	411	263	1 321	15 877 244	16.78
<b>Total United States</b>						<b>15 877 244</b>	<b>16.78</b>

<b>Total Investment certificates, open end</b>						<b>82 214 684</b>	<b>86.94</b>
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<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>82 214 684</b>	<b>86.94</b>
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<b>Total securities and similar instruments</b> (thereof in lending)						<b>88 346 432</b>	<b>93.43</b> (0.00)
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Bank deposits at sight						5 975 143	6.32
Derivative financial instruments						222 800	0.24
Other assets						8 289	0.01
<b>Total fund assets</b>						<b>94 552 664</b>	<b>100.00</b>

Short-term bank liabilities						-5 623 251	
Other liabilities						-100 431	
<b>Net fund assets</b>						<b>88 828 982</b>	

Valuation categories	Market value as of 31.1.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	6 131 748	6.49
Investments valuation based on market-observed parameters	82 437 484	87.18
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>88 569 232</b>	<b>93.67</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in USD	in % of total assets
<b>Forward exchange transactions**</b>						
EUR	51 500	USD	58 046	17.02.2022	297	0.00
AUD	795 595	USD	566 844	17.02.2022	6 281	0.01
DKK	1 095 000	USD	166 461	17.02.2022	1 433	0.00
NZD	124 000	USD	83 921	17.02.2022	2 501	0.00
GBP	601 202	USD	794 021	17.02.2022	-12 501	-0.01
CAD	541 229	USD	428 366	17.02.2022	2 809	0.00
HKD	777 000	USD	99 655	17.02.2022	9	0.00
JPY	219 471 309	USD	1 935 997	17.02.2022	31 062	0.03
SEK	679 380	USD	74 838	17.02.2022	2 044	0.00
USD	7 692	SGD	10 500	17.02.2022	73	0.00
CHF	1 860 417	USD	2 018 473	17.02.2022	19 513	0.02
NOK	2 000 250	USD	222 379	17.02.2022	-1 903	0.00
EUR	5 826 680	USD	6 584 206	17.02.2022	50 544	0.05
USD	47 463	SGD	65 000	17.02.2022	605	0.00

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in USD	in % of total assets
USD	202 239	JPY	23 000 000	17.02.2022	-2 607	0.00
NZD	70 000	USD	47 099	17.02.2022	1 136	0.00
USD	144 367	EUR	128 000	17.02.2022	-836	0.00
EUR	89 500	USD	101 689	17.02.2022	1 329	0.00
EUR	41 000	USD	46 501	17.02.2022	526	0.00
CHF	48 000	USD	52 593	17.02.2022	1 018	0.00
EUR	246 000	USD	278 348	17.02.2022	2 499	0.00
EUR	778 000	USD	880 894	17.02.2022	8 495	0.01
USD	115 085	NZD	175 000	17.02.2022	-178	0.00
USD	1 350 575	JPY	155 500 000	17.02.2022	-888	0.00
EUR	1 460 500	USD	1 638 418	17.02.2022	708	0.00
USD	155 925	CHF	145 000	17.02.2022	-127	0.00
SEK	436 319	USD	48 131	03.03.2022	1 375	0.00
JPY	198 934 205	USD	1 718 709	03.03.2022	-8 168	-0.01
NOK	1 986 459	USD	224 541	03.03.2022	1 863	0.00
USD	373 673	AUD	515 381	03.03.2022	-10 523	-0.01
CAD	310 754	USD	244 476	03.03.2022	139	0.00
SGD	124 500	USD	91 820	03.03.2022	-243	0.00
GBP	140 967	USD	190 814	03.03.2022	1 722	0.00
HKD	764 980	USD	98 170	03.03.2022	66	0.00
NZD	184 000	USD	125 143	03.03.2022	4 353	0.00
DKK	1 095 000	USD	166 694	03.03.2022	1 617	0.00
CHF	1 587 703	USD	1 736 559	03.03.2022	29 991	0.04
EUR	7 075 596	USD	8 012 659	03.03.2022	76 261	0.09
EUR	246 000	USD	278 425	03.03.2022	2 497	0.00
EUR	778 000	USD	881 146	03.03.2022	8 496	0.02
USD	1 350 719	JPY	155 500 000	03.03.2022	-879	0.00
USD	115 056	NZD	175 000	03.03.2022	-174	0.00
EUR	1 460 500	USD	1 638 875	03.03.2022	694	0.00
USD	155 984	CHF	145 000	03.03.2022	-129	0.00
					222 800	0.24

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

\*\* valuation based on market-observed parameters

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Options/warrants on indices/commodities</b>			
EURO STOXX 50 INDEX CALL 4000.00000 19.03.21	EUR	43	0
S&P 500 INDEX CALL 4375.00000 18.06.21	USD	5	5
MSCI EM INDEX CALL 1500.00000 17.09.21	USD	14	14
<b>Futures on indices/commodities/currencies</b>			
OMX 30 INDEX FUTURE 19.03.21	SEK	13	13
OMX 30 INDEX FUTURE 18.06.21	SEK	13	13
OMX 30 INDEX FUTURE 17.09.21	SEK	10	10
OMX 30 INDEX FUTURE 19.02.21	SEK	13	0
OMX 30 INDEX FUTURE 16.04.21	SEK	13	13
OMX 30 INDEX FUTURE 21.05.21	SEK	13	13
OMX 30 INDEX FUTURE 16.07.21	SEK	10	10
OMX 30 INDEX FUTURE 20.08.21	SEK	10	10
OMX 30 INDEX FUTURE 15.10.21	SEK	10	10
OMX 30 INDEX FUTURE 19.11.21	SEK	10	10
S&P500 EMINI FUTURE 19.03.21	USD	26	6
S&P500 EMINI FUTURE 18.06.21	USD	35	35
S&P500 EMINI FUTURE 17.09.21	USD	27	27
HANG SENG INDEX FUTURE 30.03.21	HKD	2	2
NIKKEI 225 (OSE) INDEX FUTURE 11.03.21	JPY	8	0
SPI 200 INDEX FUTURES 18.03.21	AUD	6	1
S&P/TSX 60 INDEX FUTURE 18.03.21	CAD	5	0
HANG SENG INDEX FUTURE 25.02.21	HKD	2	0
SPI 200 INDEX FUTURES 17.06.21	AUD	5	5
HANG SENG INDEX FUTURE 29.06.21	HKD	2	2
NIKKEI 225 (OSE) INDEX FUTURE 10.06.21	JPY	9	9
S&P/TSX 60 INDEX FUTURE 17.06.21	CAD	6	6
HANG SENG INDEX FUTURE 29.04.21	HKD	2	2
HANG SENG INDEX FUTURE 28.05.21	HKD	1	1
NIKKEI 225 (OSE) INDEX FUTURE 09.09.21	JPY	1	1
S&P/TSX 60 INDEX FUTURE 16.09.21	CAD	5	5
HANG SENG INDEX FUTURE 29.09.21	HKD	2	2
SPI 200 INDEX FUTURES 16.09.21	AUD	5	5
HANG SENG INDEX FUTURE 29.07.21	HKD	2	2
HANG SENG INDEX FUTURE 30.08.21	HKD	2	2
SPI 200 INDEX FUTURES 16.12.21	AUD	5	5
S&P500 EMINI FUTURE 17.12.21	USD	24	24
S&P/TSX 60 INDEX FUTURE 16.12.21	CAD	5	5
NIKKEI 225 (OSE) INDEX FUTURE 09.12.21	JPY	1	1
HANG SENG INDEX FUTURE 28.10.21	HKD	2	2
HANG SENG INDEX FUTURE 29.11.21	HKD	1	1
<b>Futures on interest rate instruments/bonds</b>			
US 5YR TREASURY NOTE FUTURE 31.03.21	USD	29	0
US 5YR TREASURY NOTE FUTURE 30.06.21	USD	30	30
US 5YR TREASURY NOTE FUTURE 30.09.21	USD	31	31
US 5YR TREASURY NOTE FUTURE 31.12.21	USD	31	31
US 10YR ULTRA NOTE FUTURE 21.12.21	USD	13	13

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Options/warrants on indices/commodities</b>			
EURO STOXX 50 INDEX PUT 3100.00000 19.03.21	EUR	43	0
EURO STOXX 50 INDEX CALL 3650.00000 19.03.21	EUR	0	43
S&P 500 INDEX PUT 3400.00000 18.06.21	USD	5	5
S&P 500 INDEX CALL 4000.00000 18.06.21	USD	5	5
MSCI EM INDEX CALL 1375.00000 17.09.21	USD	14	14
MSCI EM INDEX PUT 1200.00000 17.09.21	USD	14	14

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
EURO STOXX 50 INDEX FUTURE 19.03.21	EUR	2	49
EURO STOXX 50 INDEX FUTURE 18.06.21	EUR	29	29
EURO STOXX 50 INDEX FUTURE 17.09.21	EUR	46	46
EURO STOXX 50 INDEX FUTURE 17.12.21	EUR	67	67
SWISS MARKET INDEX FUTURE 17.09.21	CHF	9	9
SWISS MARKET INDEX FUTURE 17.12.21	CHF	8	8
SWISS MARKET INDEX FUTURE 19.03.21	CHF	1	9
SWISS MARKET INDEX FUTURE 18.06.21	CHF	9	9
FTSE 100 INDEX FUTURE 19.03.21	GBP	1	19
FTSE 100 INDEX FUTURE 18.06.21	GBP	19	19
FTSE 100 INDEX FUTURE 17.09.21	GBP	18	18
FTSE 100 INDEX FUTURE 17.12.21	GBP	18	18
MINI MSCI EMERGING MARKETS INDEX FUTURE 19.03.21	USD	0	19
MINI MSCI EMERGING MARKETS INDEX FUTURE 18.06.21	USD	19	19
MINI MSCI EMERGING MARKETS INDEX FUTURE 17.12.21	USD	14	14
<b>Futures on interest rate instruments/bonds</b>			
US LONG BOND FUTURE 22.03.21	USD	0	10

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Options on foreign exchange</b>			
GOLDMAN SACHS FIN/EUR/USD PUT WARRANT 1.110000 21-24.09.21	USD	22 700	22 700

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

CHF	6 000	USD	6 709	19.03.2021
JPY	4 950 000	USD	47 306	19.03.2021
EUR	85 000	USD	102 863	19.03.2021
CAD	35 000	USD	27 642	19.03.2021
JPY	5 050 000	USD	47 675	19.03.2021
HKD	70 000	USD	9 030	19.03.2021
EUR	55 500	USD	67 861	19.03.2021
GBP	47 000	USD	65 583	19.03.2021
SEK	45 000	USD	5 334	19.03.2021
JPY	7 600 000	USD	70 210	19.03.2021
USD	61 311	AUD	80 000	19.03.2021
AUD	35 000	USD	26 890	19.03.2021
SEK	55 000	USD	6 448	19.03.2021
RUB	26 509 000	USD	357 988	26.03.2021
USD	606 435	TWD	17 247 000	26.03.2021
IDR	8 667 187 000	USD	602 516	26.03.2021
INR	44 029 000	USD	608 387	26.03.2021
CHF	6 000	USD	6 719	12.05.2021
JPY	153 792 931	USD	1 466 380	12.05.2021
AUD	985 595	USD	750 414	12.05.2021
USD	356 567	SGD	475 000	12.05.2021
USD	245 379	GBP	179 298	12.05.2021
DKK	1 330 000	USD	215 647	12.05.2021
HKD	2 997 000	USD	386 683	12.05.2021
CAD	221 229	USD	172 865	12.05.2021
NZD	10 000	USD	7 171	12.05.2021
USD	186 762	NOK	1 604 750	12.05.2021
SEK	1 269 380	USD	150 695	12.05.2021
CHF	501 417	USD	559 975	12.05.2021
EUR	1 542 680	USD	1 860 955	12.05.2021
JPY	4 950 000	USD	47 335	12.05.2021
EUR	85 000	USD	102 982	12.05.2021
CAD	35 000	USD	27 643	12.05.2021
JPY	5 050 000	USD	47 703	12.05.2021
HKD	70 000	USD	9 030	12.05.2021
EUR	55 500	USD	67 942	12.05.2021
GBP	47 000	USD	65 599	12.05.2021
SEK	45 000	USD	5 337	12.05.2021
JPY	7 600 000	USD	70 255	12.05.2021
USD	61 331	AUD	80 000	12.05.2021
AUD	35 000	USD	26 898	12.05.2021
SEK	55 000	USD	6 451	12.05.2021
SEK	45 000	USD	5 287	12.05.2021
USD	52 759	CHF	49 000	12.05.2021
CAD	155 000	USD	123 898	12.05.2021
AUD	330 000	USD	255 649	12.05.2021
NOK	2 245 000	USD	262 721	12.05.2021
USD	575 352	JPY	62 600 000	12.05.2021
USD	67 246	EUR	57 000	12.05.2021
SGD	385 000	USD	289 949	12.05.2021
USD	65 706	DKK	405 000	12.05.2021
USD	64 944	JPY	7 000 000	12.05.2021
USD	54 729	SEK	460 000	12.05.2021
USD	297 673	AUD	385 000	12.05.2021
GBP	77 000	USD	106 718	12.05.2021
EUR	49 000	USD	59 121	12.05.2021
SEK	45 000	USD	5 363	12.05.2021
USD	41 627	GBP	30 000	12.05.2021
USD	106 171	EUR	88 000	12.05.2021
SEK	70 000	USD	8 348	12.05.2021
DKK	1 330 000	USD	213 311	04.06.2021
USD	824 025	GBP	592 533	04.06.2021
USD	190 915	NOK	1 618 541	04.06.2021
USD	204 257	SGD	275 000	04.06.2021

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CAD	25 754	USD	20 668	04.06.2021
JPY	173 905 638	USD	1 595 567	04.06.2021
HKD	3 054 980	USD	393 399	04.06.2021
SEK	1 126 319	USD	132 490	04.06.2021
USD	286 474	AUD	370 381	04.06.2021
EUR	2 876 096	USD	3 430 736	04.06.2021
CHF	186 703	USD	202 058	04.06.2021
SEK	45 000	USD	5 288	04.06.2021
USD	52 791	CHF	49 000	04.06.2021
CAD	155 000	USD	123 898	04.06.2021
USD	575 475	JPY	62 600 000	04.06.2021
AUD	330 000	USD	255 663	04.06.2021
NOK	2 245 000	USD	262 701	04.06.2021
USD	66 098	EUR	56 000	04.06.2021
USD	54 740	SEK	460 000	04.06.2021
USD	65 732	DKK	405 000	04.06.2021
SGD	385 000	USD	289 935	04.06.2021
USD	297 700	AUD	385 000	04.06.2021
USD	64 956	JPY	7 000 000	04.06.2021
GBP	77 000	USD	106 726	04.06.2021
EUR	49 000	USD	59 149	04.06.2021
SEK	45 000	USD	5 364	04.06.2021
USD	106 221	EUR	88 000	04.06.2021
SEK	70 000	USD	8 349	04.06.2021
USD	41 629	GBP	30 000	04.06.2021
USD	49 469	GBP	35 000	04.06.2021
USD	913 482	SGD	1 215 000	04.06.2021
GBP	70 500	USD	99 840	04.06.2021
USD	48 299	HKD	375 000	04.06.2021
TWD	17 247 000	USD	611 271	11.06.2021
USD	597 449	IDR	8 667 187 000	11.06.2021
USD	600 587	INR	44 029 000	11.06.2021
INR	44 029 000	USD	582 702	11.06.2021
IDR	8 667 187 000	USD	593 155	11.06.2021
USD	617 022	TWD	17 247 000	11.06.2021
HKD	3 067 000	USD	394 941	14.07.2021
NZD	10 000	USD	7 273	14.07.2021
SEK	1 069 380	USD	128 403	14.07.2021
CAD	411 229	USD	339 508	14.07.2021
USD	67 821	SGD	90 000	14.07.2021
DKK	925 000	USD	151 192	14.07.2021
JPY	101 792 931	USD	934 577	14.07.2021
USD	119 986	GBP	85 298	14.07.2021
NOK	640 250	USD	78 083	14.07.2021
AUD	885 595	USD	695 632	14.07.2021
CHF	458 417	USD	509 525	14.07.2021
EUR	1 587 180	USD	1 929 712	14.07.2021
USD	48 061	GBP	34 000	14.07.2021
USD	913 369	SGD	1 215 000	14.07.2021
GBP	70 500	USD	99 846	14.07.2021
USD	48 303	HKD	375 000	14.07.2021
USD	31 753	JPY	3 500 000	14.07.2021
CAD	35 000	USD	28 899	14.07.2021
USD	54 759	JPY	6 000 000	14.07.2021
USD	23 151	EUR	19 000	14.07.2021
USD	28 296	GBP	20 000	14.07.2021
USD	128 816	HKD	1 000 000	14.07.2021
EUR	131 500	USD	156 839	14.07.2021
JPY	104 305 638	USD	950 193	02.09.2021
USD	328 748	AUD	425 381	02.09.2021
NOK	626 459	USD	75 235	02.09.2021
SEK	826 319	USD	99 840	02.09.2021
USD	834 341	SGD	1 105 000	02.09.2021
CAD	180 754	USD	149 673	02.09.2021
HKD	2 679 980	USD	345 429	02.09.2021
USD	720 752	GBP	510 033	02.09.2021
DKK	925 000	USD	151 681	02.09.2021
CHF	137 703	USD	153 018	02.09.2021
EUR	2 781 096	USD	3 391 045	02.09.2021
USD	31 765	JPY	3 500 000	02.09.2021
CAD	35 000	USD	28 899	02.09.2021
USD	54 779	JPY	6 000 000	02.09.2021
USD	26 882	GBP	19 000	02.09.2021
USD	23 173	EUR	19 000	02.09.2021
USD	128 826	HKD	1 000 000	02.09.2021
EUR	131 500	USD	156 993	02.09.2021
USD	34 240	GBP	25 000	02.09.2021
USD	45 691	JPY	5 000 000	02.09.2021
USD	33 053	AUD	45 000	02.09.2021
USD	36 689	SGD	50 000	02.09.2021
CHF	47 500	USD	51 811	02.09.2021
GBP	39 000	USD	53 176	02.09.2021
EUR	41 500	USD	48 856	02.09.2021
EUR	72 500	USD	85 592	02.09.2021
AUD	35 000	USD	25 898	02.09.2021
EUR	115 500	USD	135 415	02.09.2021
CHF	452 000	USD	492 480	02.09.2021
USD	422 199	GBP	310 000	02.09.2021
USD	54 631	JPY	6 000 000	02.09.2021
USD	466 140	NZD	670 000	02.09.2021
SGD	60 000	USD	44 321	02.09.2021
EUR	388 500	USD	456 552	02.09.2021
EUR	1 699 680	USD	2 017 751	07.10.2021
CHF	458 417	USD	501 605	07.10.2021
SEK	1 069 380	USD	124 208	07.10.2021
JPY	92 292 931	USD	838 243	07.10.2021
DKK	925 000	USD	147 629	07.10.2021
USD	964 706	SGD	1 305 000	07.10.2021
CAD	446 229	USD	356 822	07.10.2021
NZD	10 000	USD	6 957	07.10.2021
USD	95 365	GBP	68 798	07.10.2021
HKD	1 692 000	USD	217 899	07.10.2021

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
NOK	640 250	USD	73 344	07.10.2021
AUD	885 595	USD	660 318	07.10.2021
USD	32 873	GBP	24 000	07.10.2021
USD	36 688	SGD	50 000	07.10.2021
USD	33 059	AUD	45 000	07.10.2021
USD	45 706	JPY	5 000 000	07.10.2021
CHF	47 500	USD	51 859	07.10.2021
GBP	39 000	USD	53 181	07.10.2021
EUR	41 500	USD	48 892	07.10.2021
EUR	72 500	USD	85 655	07.10.2021
AUD	35 000	USD	25 903	07.10.2021
EUR	115 500	USD	135 512	07.10.2021
CHF	452 000	USD	492 925	07.10.2021
USD	420 875	GBP	309 000	07.10.2021
USD	54 648	JPY	6 000 000	07.10.2021
SGD	60 000	USD	44 319	07.10.2021
USD	466 134	NZD	670 000	07.10.2021
EUR	388 500	USD	456 871	07.10.2021
USD	59 119	JPY	6 500 000	07.10.2021
USD	63 677	CAD	80 000	07.10.2021
USD	94 997	EUR	80 000	07.10.2021
USD	71 943	GBP	52 000	07.10.2021
JPY	7 000 000	USD	63 671	07.10.2021
USD	45 614	HKD	355 000	07.10.2021
USD	68 902	CHF	64 000	07.10.2021
EUR	88 500	USD	103 358	07.10.2021
CAD	215 754	USD	171 432	28.10.2021
USD	814 734	SGD	1 095 000	28.10.2021
JPY	83 805 638	USD	762 827	28.10.2021
SEK	826 319	USD	96 119	28.10.2021
NOK	626 459	USD	72 397	28.10.2021
USD	319 199	AUD	435 381	28.10.2021
HKD	1 679 980	USD	215 914	28.10.2021
USD	1 136 339	GBP	825 033	28.10.2021
USD	473 231	NZD	670 000	28.10.2021
DKK	925 000	USD	147 248	28.10.2021
EUR	3 511 596	USD	4 158 632	28.10.2021
CHF	637 203	USD	698 828	28.10.2021
USD	93 847	EUR	79 000	28.10.2021
USD	63 675	CAD	80 000	28.10.2021
USD	70 561	GBP	51 000	28.10.2021
USD	59 128	JPY	6 500 000	28.10.2021
JPY	7 000 000	USD	63 680	28.10.2021
USD	45 616	HKD	355 000	28.10.2021
EUR	88 500	USD	103 399	28.10.2021
USD	68 938	CHF	64 000	28.10.2021
CAD	35 000	USD	28 402	28.10.2021
NZD	649 000	USD	463 655	28.10.2021
SGD	1 129 500	JPY	95 371 433	28.10.2021
USD	154 266	JPY	17 500 000	28.10.2021
USD	45 441	SEK	390 000	28.10.2021
SGD	155 000	USD	114 939	28.10.2021
USD	497 886	EUR	428 000	28.10.2021
CHF	848 500	USD	925 493	28.10.2021
DKK	925 000	USD	144 415	10.12.2021
USD	565 227	GBP	414 798	10.12.2021
HKD	1 337 000	USD	171 783	10.12.2021
NOK	640 250	USD	74 746	10.12.2021
SEK	1 069 380	USD	122 410	10.12.2021
USD	459 397	NZD	660 000	10.12.2021
JPY	81 792 931	USD	735 850	10.12.2021
AUD	875 595	USD	636 759	10.12.2021
USD	953 867	SGD	1 295 000	10.12.2021
CAD	366 229	USD	290 675	10.12.2021
CHF	893 917	USD	965 400	10.12.2021
EUR	2 326 180	USD	2 699 653	10.12.2021
CAD	35 000	USD	28 401	10.12.2021
NZD	649 000	USD	463 380	10.12.2021
SGD	1 129 500	JPY	95 321 622	10.12.2021
USD	154 310	JPY	17 500 000	10.12.2021
USD	45 456	SEK	390 000	10.12.2021
SGD	155 000	USD	114 912	10.12.2021
USD	497 135	EUR	427 000	10.12.2021
CHF	848 500	USD	926 480	10.12.2021
EUR	88 000	USD	102 075	10.12.2021
EUR	1 189 000	USD	1 377 856	10.12.2021
EUR	393 500	USD	454 063	10.12.2021
CAD	195 000	USD	156 658	10.12.2021
EUR	1 850 000	USD	2 145 626	10.12.2021
CHF	88 000	USD	96 119	10.12.2021
NZD	135 000	USD	95 607	10.12.2021
EUR	96 500	USD	111 187	10.12.2021
JPY	235 000 000	USD	2 062 439	10.12.2021
USD	58 511	AUD	80 000	10.12.2021
GBP	1 012 000	USD	1 358 110	10.12.2021
DKK	480 000	USD	73 966	10.12.2021
USD	71 865	HKD	560 000	10.12.2021
NOK	1 360 000	USD	156 646	10.12.2021
EUR	230 000	USD	263 550	10.12.2021
USD	47 726	DKK	310 000	10.12.2021
USD	68 482	CHF	63 000	10.12.2021
USD	99 298	GBP	74 000	10.12.2021
USD	109 812	JPY	12 500 000	10.12.2021
USD	91 810	CAD	115 000	10.12.2021
USD	407 696	EUR	356 000	10.12.2021
JPY	6 000 000	USD	52 550	10.12.2021
EUR	436 500	USD	492 429	10.12.2021
CHF	93 000	USD	100 269	10.12.2021
CAD	60 000	USD	47 479	10.12.2021
GBP	78 000	USD	104 866	10.12.2021
JPY	22 000 000	USD	192 799	10.12.2021
CHF	1 421 703	USD	1 547 462	07.01.2022
EUR	3 093 096	USD	3 598 609	07.01.2022
USD	326 716	AUD	435 381	07.01.2022
USD	1 211 490	GBP	876 033	07.01.2022

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	15 056	NZD	21 000	07.01.2022
CAD	170 754	USD	138 144	07.01.2022
HKD	1 324 980	USD	170 424	07.01.2022
DKK	925 000	USD	144 733	07.01.2022
USD	250 871	JPY	28 565 795	07.01.2022
SEK	436 319	USD	50 758	07.01.2022
NOK	626 459	USD	75 002	07.01.2022
SGD	189 500	USD	140 735	07.01.2022
EUR	88 000	USD	102 185	07.01.2022
EUR	1 189 000	USD	1 379 295	07.01.2022
EUR	393 500	USD	454 548	07.01.2022
CAD	195 000	USD	156 696	07.01.2022
EUR	1 850 000	USD	2 148 017	07.01.2022
CHF	88 000	USD	96 238	07.01.2022
NZD	135 000	USD	95 564	07.01.2022
EUR	96 500	USD	111 313	07.01.2022
JPY	235 000 000	USD	2 063 934	07.01.2022
USD	58 529	AUD	80 000	07.01.2022
DKK	480 000	USD	74 046	07.01.2022
USD	71 869	HKD	560 000	07.01.2022
NOK	1 360 000	USD	156 601	07.01.2022
GBP	1 012 000	USD	1 358 762	07.01.2022
EUR	230 000	USD	263 843	07.01.2022
USD	47 780	DKK	310 000	07.01.2022
USD	68 565	CHF	63 000	07.01.2022
USD	98 006	GBP	73 000	07.01.2022
USD	109 894	JPY	12 500 000	07.01.2022
USD	91 835	CAD	115 000	07.01.2022
USD	407 011	EUR	355 000	07.01.2022
JPY	6 000 000	USD	52 592	07.01.2022
EUR	436 500	USD	493 073	07.01.2022
CHF	93 000	USD	100 403	07.01.2022
CAD	60 000	USD	47 499	07.01.2022
GBP	78 000	USD	104 933	07.01.2022
JPY	22 000 000	USD	192 960	07.01.2022
EUR	51 500	USD	57 997	07.01.2022
USD	47 474	SGD	65 000	07.01.2022
USD	202 170	JPY	23 000 000	07.01.2022
NZD	70 000	USD	47 131	07.01.2022
USD	144 245	EUR	128 000	07.01.2022
EUR	89 500	USD	101 604	07.01.2022
CHF	48 000	USD	52 537	07.01.2022
EUR	41 000	USD	46 461	07.01.2022
USD	1 760 556	EUR	1 556 000	13.01.2022
EUR	51 500	USD	58 046	17.02.2022
AUD	795 595	USD	566 844	17.02.2022
DKK	1 095 000	USD	166 461	17.02.2022
NZD	124 000	USD	83 921	17.02.2022
GBP	601 202	USD	794 021	17.02.2022
CAD	541 229	USD	428 366	17.02.2022
HKD	777 000	USD	99 655	17.02.2022
JPY	219 471 309	USD	1 935 997	17.02.2022
SEK	679 380	USD	74 838	17.02.2022
USD	7 692	SGD	10 500	17.02.2022
CHF	1 860 417	USD	2 018 473	17.02.2022
NOK	2 000 250	USD	222 379	17.02.2022
EUR	5 826 680	USD	6 584 206	17.02.2022
USD	47 463	SGD	65 000	17.02.2022
USD	202 239	JPY	23 000 000	17.02.2022
NZD	70 000	USD	47 099	17.02.2022
USD	144 367	EUR	128 000	17.02.2022
EUR	89 500	USD	101 689	17.02.2022
EUR	41 000	USD	46 501	17.02.2022
CHF	48 000	USD	52 593	17.02.2022
EUR	246 000	USD	278 348	17.02.2022
EUR	778 000	USD	880 894	17.02.2022
USD	115 085	NZD	175 000	17.02.2022
USD	1 350 575	JPY	155 500 000	17.02.2022
EUR	1 460 500	USD	1 638 418	17.02.2022
USD	155 925	CHF	145 000	17.02.2022
SEK	436 319	USD	48 131	03.03.2022
JPY	198 934 205	USD	1 718 709	03.03.2022
NOK	1 986 459	USD	224 541	03.03.2022
USD	373 673	AUD	515 381	03.03.2022
CAD	310 754	USD	244 476	03.03.2022
SGD	124 500	USD	91 820	03.03.2022
GBP	140 967	USD	190 814	03.03.2022
HKD	764 980	USD	98 170	03.03.2022
NZD	184 000	USD	125 143	03.03.2022
DKK	1 095 000	USD	166 694	03.03.2022
CHF	1 587 703	USD	1 736 559	03.03.2022
EUR	7 075 596	USD	8 012 659	03.03.2022
EUR	246 000	USD	278 425	03.03.2022
EUR	778 000	USD	881 146	03.03.2022
USD	1 350 719	JPY	155 500 000	03.03.2022
USD	115 056	NZD	175 000	03.03.2022
EUR	1 460 500	USD	1 638 875	03.03.2022
USD	155 984	CHF	145 000	03.03.2022



## Supplementary information

### Derivative financial instruments

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

Position	amount in USD	In % of the fund's net asset
Gross overall exposure to derivatives	28 692 876.27	32.54
Net overall exposure to derivatives	25 098 064.21	28.46
Commitment arising from securities lending and repurchase agreements	–	–

### Repurchase agreements

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

### Remuneration of the Fund Management

Flat fee

- Actual flat fee:
    - Class P: 1.44% p.a.;
    - Class Q: 0.85% p.a.;
  - Maximum flat fee as specified in the fund contract:
    - Class P: 1.44% p.a.;
    - Class Q: 1.19% p.a.;
- based on the average net fund assets.

The management commission charged by the target  
funds in which investments are made may not exceed  
1.98% p.a., taking into account any retrocessions and  
discounts.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

Composed TER for the last 12 months:

Class P:	1.52%*
Class Q:	0.93%*

\* The target funds UBS (LUX) BOND SICAV - GREEN SOCIAL SUSTAINABLE BONDS (EUR) - U-X-ACC, FEDERATED HERMES INVESTMENT FUNDS PLC - FEDERATED HERMES SDG ENGAGEMENT HY CREDIT - M USD ACCUMULATING, RECORD UCITS ICAV - RECORD EM SUSTAINABLE FINANCE FUND CLASS A USD ACC, UBS (LUX) EQUITY SICAV - GLOBAL IMPACT (USD) - U-X-ACC, FOCUSED SICAV - WORLD BANK LONG TERM BOND USD - U-X-ACC, FOCUSED SICAV - WORLD BANK BOND USD - U-X-ACC, FOCUSED SICAV - US CORPORATE BOND SUSTAINABLE USD - U-X-ACC and FOCUSED FUND - CORPORATE BOND SUSTAINABLE USD - U-X-ACC do not publish TER in line with the SFAMA Guidelines as no audited TER was available at this point.

### Issue and redemption price

If, on any one order day, the sum of subscriptions and  
redemptions of units in the sub-fund result 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 amounts  
to 2% of the valuation net asset value. Incorporated into  
this are the incidental costs (bid/ask spread, brokerage  
fees 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 invest-  
ments corresponding to the net outflow. The adjustment  
results in an increase of the valuation net asset value if  
net movements lead to 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 move-  
ments lead to a reduction in the number of units. The  
net asset value calculated on the basis of swinging single  
pricing is thus a modified net asset value.

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

See appendix to supplementary information.

### Exchange rates

AUD 1 = USD	0.704550	HKD 1 = USD	0.128245
CAD 1 = USD	0.786287	ILS 1 = USD	0.314688
CHF 1 = USD	1.074056	JPY 1 = USD	0.008679
EUR 1 = USD	1.121000	SEK 1 = USD	0.107134
GBP 1 = USD	1.341650		

# UBS (CH) Strategy Fund – Balanced Sustainable (USD) [formerly: UBS (CH) Strategy Fund – Balanced (USD)]

## Category securities funds

### Three-year comparison

	ISIN	31.1.2022	31.1.2021	31.1.2020
Net fund assets in USD		54 211 896.14	53 176 704.61	56 142 761.38
<b>Class P</b>	<b>CH0002792189</b>			
Net asset value per unit in USD		187.23	184.75	172.37
Issue and redemption price per unit in USD <sup>1</sup>		187.59	185.21	172.37
Number of units outstanding		262 777.5850	274 254.6430	307 074.8880
<b>Class Q</b>	<b>CH0203279721</b>			
Net asset value per unit in USD		132.16	130.15	121.34
Issue and redemption price per unit in USD <sup>1</sup>		132.41	130.48	121.34
Number of units outstanding		37 928.2840	19 281.8320	26 485.1480

<sup>1</sup> see Supplementary information

### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class P <sup>1</sup>	USD	1.9%	8.8%	8.9%
Class Q <sup>1</sup>	USD	2.6%	9.6%	9.7%

<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

Equity markets rallied during most of the period under review, driven by a strong rebound in economic growth and continued accommodative fiscal and monetary policies. For most of Fixed Income, strongly rising inflation led to negative performance, except for High Yield which rose as spreads tightened. While the Covid-19 situation generally improved, the Omicron version and a more hawkish policy stance by central banks globally led to negative sentiment in January 2022.

Over the financial year, from 1 February 2021 to 31 January 2022, the fund generated a positive performance.

### Structure of the securities portfolio

The 10 largest positions in % of total assets	
UBS (Lux) Equity Sicav – Global Impact (USD) U-X-Acc	15.12
UBS (Lux) Bond SICAV – USD Investment Grade Corporates (USD) – U X Acc	14.75
UBS (Lux) Equity Fund – Global Sustainable (USD) U-X-Acc	9.14
UBS (Lux) Equity SICAV – Global Opportunity (USD) U-X-Acc	8.34
UBS (Lux) Bond Sicav – Green Soc Sustainable Bd(EUR)U-X-Acc	8.30
UBS IRL ETF Pic-MSCI ACWI ESG Universal UCITS ETF A-Dist	6.09
UBS (Lux) Equity Sicav Active Climate Aware (USD) I-X-Acc	5.16
UBS (Lux) Equity Sicav - Long Term Themes (USD) U-X-Acc	5.06
Focused Sicav – World Bank Long Term Bond USD U-X-Acc	3.34
Record UCITS ICAV-Record Em Sustainable Finance Fund-A-USD	2.98
Others	14.54
<b>Total</b>	<b>92.82</b>

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

Breakdown by currencies in % of total assets			
	Bonds	Equities	Total
USD	0.00	74.73	74.73
EUR	0.00	10.15	10.15
CHF	0.00	6.09	6.09
JPY	0.00	1.85	1.85
<b>Total</b>	<b>0.00</b>	<b>92.82</b>	<b>92.82</b>

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

## Statement of assets

	31.1.2022	31.1.2021
Market values	USD	USD
Bank deposits		
– at sight	4 008 799.94	1 141 526.29
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	0.00	4 678 038.48
– Units of other collective investment schemes	54 005 389.26	47 910 961.09
Derivative financial instruments	150 110.26	-14 128.14
Other assets	16 312.61	51 748.10
<b>Total fund assets</b>	<b>58 180 612.07</b>	<b>53 768 145.82</b>
Loans	-3 903 873.03	-562 749.34
Other liabilities	-64 842.90	-28 691.87
<b>Net fund assets</b>	<b>54 211 896.14</b>	<b>53 176 704.61</b>

## Statement of income

	1.2.2021-31.1.2022	1.2.2020-31.1.2021
Income	USD	USD
Income from bank assets	357.11	596.78
Negative interest	-5 032.76	-4 071.45
Income from money market instruments	0.00	2 915.12
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	44 731.84	72 132.91
– from units of other collective investment schemes	475 172.30	990 544.30
Offset payments from securities lending	18 976.83	29 100.40
Income from securities lending	3 037.28	2 248.39
Purchase of current net income on issue of units	-19 422.54	-3 690.09
<b>Total income</b>	<b>517 820.06</b>	<b>1 089 776.36</b>
<b>Expenses</b>		
Interest payable	-1 658.77	-8 028.56
Audit expenses	-17 754.79	-17 058.22
Commission remuneration of the Fund Management in accordance with the fund contract Class P	-842 355.96	-772 644.36
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-48 557.62	-22 804.05
Partial transfer of the commission remuneration of the Fund Management in accordance with the fund contract on realized capital gains and losses Class P <sup>1</sup>	62 644.14	57 463.92
Compensation of the class action processing	-473.54	-56.32
Other expenses	-2 370.30	-1 189.76
Payment of current net income on redemption of units	35 578.41	29 113.91
<b>Total expenses</b>	<b>-814 948.43</b>	<b>-735 203.44</b>
<b>Net income</b>	<b>-297 128.37</b>	<b>354 572.92</b>
Realized capital gains and losses <sup>2</sup>	13 103 824.22	2 542 125.45
Partial transfer of the commission remuneration of the Fund Management in accordance with the fund contract on realized capital gains and losses Class P <sup>1</sup>	-62 644.14	-57 463.92
<b>Realized result</b>	<b>12 744 051.71</b>	<b>2 839 234.45</b>
Unrealized capital gains and losses	-11 536 492.81	1 282 345.56
<b>Total result</b>	<b>1 207 558.90</b>	<b>4 121 580.01</b>

## Allocation of result

	1.2.2021-31.1.2022	1.2.2020-31.1.2021
	USD	USD
Net loss of the financial year	-297 128.37	0.00
Net income of the financial year	0.00	354 572.92
Carry-over to capital <sup>3</sup>	297 128.37	0.00
Balance carried forward from previous year	2 347.55	2 867.58
<b>Available for distribution</b>	<b>2 347.55</b>	<b>357 440.50</b>
Result earmarked for distribution to the investor	0.00	-355 092.95
<b>Balance carried forward</b>	<b>2 347.55</b>	<b>2 347.55</b>

<sup>1</sup> According to FTA circular no. 24 of 20.11.2017, no. 2.9.2.

<sup>2</sup> Realized capital gains and losses may include income and expenses which were received from Swinging Single Pricing.

<sup>3</sup> according to FTA circular No. 24, item 2.9.4, dated 20.11.2017 in conjunction Art. 29 of the withholding tax ordinance.

## Changes in net fund assets

	1.2.2021-31.1.2022	1.2.2020-31.1.2021
	USD	USD
Net fund assets at the beginning of the financial year	53 176 704.61	56 142 761.38
Ord. annual distribution	-383 858.33	-594 009.02
Balance of unit movements	211 490.96	-6 493 627.76
Total result	1 207 558.90	4 121 580.01
<b>Net fund assets at the end of the reporting period</b>	<b>54 211 896.14</b>	<b>53 176 704.61</b>

## Development of the outstanding units

	1.2.2021-31.1.2022	1.2.2020-31.1.2021
<b>Class P</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	274 254.6430	307 074.8880
Units issued	7 679.9410	4 833.5300
Units redeemed	-19 156.9990	-37 653.7750
<b>Situation at the end of the period</b>	<b>262 777.5850</b>	<b>274 254.6430</b>
Difference between units issued and units redeemed	-11 477.0580	-32 820.2450
<b>Class Q</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	19 281.8320	26 485.1480
Units issued	23 026.4520	275.0000
Units redeemed	-4 380.0000	-7 478.3160
<b>Situation at the end of the period</b>	<b>37 928.2840</b>	<b>19 281.8320</b>
Difference between units issued and units redeemed	18 646.4520	-7 203.3160

## Distribution for 2021/2022

### Class P

There is no distribution for the last completed financial year.

### Class Q

There is no distribution for the last completed financial year.

## Inventory of Fund assets

Security	31.1.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.1.2022 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

#### Investment certificates, open end

##### Eurozone

UBS ETF MSCI EMU SOCIALLY RESPONSIBLE UCITS ETF-A-CAP*	EUR	38 533		38 533	1 076 648	1.85	
<b>Total Eurozone</b>					<b>1 076 648</b>	<b>1.85</b>	

##### Global

ISHRS III PLC-MSCI WORLD SML CAP UCITS ETF-UNHDG USD-ACC*	USD	173 000		173 000			
LYXOR ETF WORLD FINANCIALS TR USD-C*	USD		5 154	5 154			
UBS ETF - SUSTAINABLE DEVELOPMENT BANK BONDS UCITS-ETF-A-ACC*	USD	149 182		137 776	1 607 019	2.76	
XTRACKERS MSCI WORLD ENERGY UCITS ETF-1C-ACCUM*	USD	42 853		42 853			
<b>Total Global</b>					<b>1 607 019</b>	<b>2.76</b>	

##### Japan

UBS ETF SICAV-MSCI JAPAN SOCIALLY RESP UCITS ETF-JPY-A-DIST*	JPY	43 574		43 574	1 076 256	1.85	
<b>Total Japan</b>					<b>1 076 256</b>	<b>1.85</b>	

##### United States

ISHARES MSCI USA ESG SCREENED UCITS ETF UNHEGDED USD-CAP*	USD	471 067		471 067			
<b>Total United States</b>						<b>0.00</b>	

#### Total Investment certificates, open end

3 759 923 6.46

#### Notes, fixed rate

##### USD

ALBERTA, PROVINCE OF 3.30000% 18-15.03.28*	USD	45 000		45 000			
ALPHABET INC 1.10000% 20-15.08.30*	USD		46 000	46 000			
ALPHABET INC 1.99800% 16-15.08.26*	USD	60 000		60 000			
APPLE INC 1.65000% 20-11.05.30*	USD	48 000		48 000			
APPLE INC 2.20000% 19-11.09.29*	USD	25 000		25 000			
APPLE INC 2.45000% 16-04.08.26*	USD	50 000		50 000			
APPLE INC 2.90000% 17-12.09.27*	USD	55 000		55 000			
APPLE INC 3.25000% 16-23.02.26*	USD	30 000		30 000			
BERKSHIRE HATHAWAY FINANCE CORP 1.85000% 20-12.03.30*	USD	12 000		12 000			
BERKSHIRE HATHAWAY INC 3.12500% 16-15.03.26*	USD	28 000		28 000			
BRITISH COLUMBIA, PROVINCE OF 1.30000% 21-29.01.31*	USD		35 000	35 000			
CHEVRON CORP 2.23600% 20-11.05.30*	USD	46 000		46 000			
CORPORACION ANDINA DE FOMENTO 4.37500% 12-15.06.22*	USD	25 000		25 000			
EQUINOR ASA 2.37500% 20-22.05.30*	USD	15 000		15 000			
EQUINOR ASA 3.62500% 18-10.09.28*	USD	55 000		55 000			
EUROPEAN INVESTMENT BANK 2.37500% 17-24.05.27*	USD	50 000		50 000			
EUROPEAN INVESTMENT BANK 0.87500% 20-17.05.30*	USD	47 000		47 000			
EUROPEAN INVESTMENT BANK 1.25000% 21-14.02.31*	USD		103 000	103 000			
EXXON MOBIL CORP 3.04300% 16-01.03.26*	USD	30 000		30 000			
INTER-AMERICAN DEVELOPMENT BANK 2.25000% 19-18.06.29*	USD	60 000		60 000			
INTERNATIONAL DVPT ASSOCIATION-REG-S 1.00000% 20-03.12.30*	USD		55 000	55 000			
JOHNSON & JOHNSON 1.30000% 20-01.09.30*	USD	20 000		20 000			
JOHNSON & JOHNSON 2.45000% 16-01.03.26*	USD	60 000		60 000			
JOHNSON & JOHNSON 2.90000% 17-15.01.28*	USD	50 000		50 000			
KREDITANSTALT FUER WIEDERAUFBAU 2.87500% 18-03.04.28*	USD	35 000		35 000			
LANDWIRTSCHAFTLICHE RENTENBANK 0.87500% 20-03.09.30*	USD	20 000		20 000			
MICROSOFT CORP 3.30000% 17-06.02.27*	USD	40 000		40 000			
NOVARTIS CAPITAL CORP 3.10000% 17-17.05.27*	USD	91 000		91 000			
QATAR, STATE OF-REG-S 3.37500% 19-14.03.24*	USD	200 000		200 000			
QUEBEC, PROVINCE OF 1.35000% 20-28.05.30*	USD		50 000	50 000			
SHELL INTERNATIONAL FINANCE BV 2.87500% 16-10.05.26*	USD	65 000		65 000			
SHELL INTERNATIONAL FINANCE BV 2.75000% 20-06.04.30*	USD		60 000	60 000			
STATE STREET CORP 2.40000% 20-24.01.30*	USD	17 000		17 000			
TOTAL CAPITAL INTERNATIONAL SA 3.45500% 19-19.02.29*	USD	85 000		85 000			
VISA INC 2.05000% 20-15.04.30*	USD	30 000	30 000	60 000			
VISA INC 3.15000% 15-14.12.25*	USD	30 000		30 000			
WALMART INC 3.05000% 19-08.07.26*	USD	40 000		40 000			
WALMART INC 3.70000% 18-26.06.28*	USD	60 000		60 000			
WESTPAC BANKING CORP 2.85000% 16-13.05.26*	USD	80 000		80 000			
<b>Total USD</b>						<b>0.00</b>	

#### Total Notes, fixed rate

0.00

#### Medium term notes, fixed rate

##### USD

ASIAN DEVELOPMENT BANK 2.75000% 18-19.01.28*	USD	40 000		40 000			
ASIAN DEVELOPMENT BANK 1.75000% 19-19.09.29*	USD	50 000		50 000			
COMMONWEALTH BANK OF AUSTRALIA-REG-S 3.15000% 17-19.09.27*	USD	50 000		50 000			
INTER-AMERICAN DEVELOPMENT BANK 1.12500% 21-13.01.31*	USD		60 000	60 000			
INTL BK FOR RECONSTR & DEVT WORLD BANK 2.50000% 17-22.11.27*	USD	60 000		60 000			
QUEBEC, PROVINCE OF 7.50000% 99-15.09.29*	USD	50 000		50 000			
TORONTO-DOMINION BANK 0.75000% 20-11.09.25*	USD	15 000		15 000			
TOYOTA MOTOR CREDIT CORP 2.60000% 17-11.01.22*	USD	65 000		65 000			
<b>Total USD</b>						<b>0.00</b>	

#### Total Medium term notes, fixed rate

0.00

#### Bonds, fixed rate

##### USD

BNG BANK NV-REG-S 2.37500% 16-16.03.26*	USD	100 000		100 000			
BRITISH COLUMBIA, PROVINCE OF 2.25000% 16-02.06.26*	USD	20 000		20 000			
EUROPEAN INVESTMENT BANK 0.62500% 20-21.10.27*	USD	33 000		33 000			
INTL BK FOR RECONSTR & DEVT WORLD BANK 0.87500% 20-14.05.30*	USD	65 000		65 000			

Security		31.1.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.1.2022 Quantity/ Nominal	Market value <sup>3</sup> in USD	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
KREDITANSTALT FUER WIEDERAUFBAU 0.75000% 20-30.09.30*	USD	40 000	50 000	90 000				
MICROSOFT CORP 2.40000% 16-08.08.26*	USD	50 000		50 000				
NOVARTIS CAPITAL CORP 3.40000% 14-06.05.24*	USD	40 000		40 000				
ONTARIO, PROVINCE OF 1.12500% 20-07.10.30*	USD	40 000		40 000				
<b>Total USD</b>							<b>0.00</b>	
<b>Total Bonds, fixed rate</b>							<b>0.00</b>	
<b>Treasury notes, fixed rate</b>								
<b>USD</b>								
AMERICA, UNITED STATES OF 2.62500% 19-15.02.29*	USD	39 000	100 000	139 000				
AMERICA, UNITED STATES OF 2.25000% 17-15.02.27*	USD	1 000	120 000	121 000				
AMERICA, UNITED STATES OF 2.50000% 13-15.08.23*	USD	1 000	30 000	31 000				
AMERICA, UNITED STATES OF 0.62500% 20-15.05.30*	USD	1 000	50 000	51 000				
AMERICA, UNITED STATES OF 1.12500% 21-15.02.31*	USD		110 000	110 000				
<b>Total USD</b>							<b>0.00</b>	
<b>Total Treasury notes, fixed rate</b>							<b>0.00</b>	
<b>Treasury notes, floating rate</b>								
<b>USD</b>								
AMERICA, UNITED STATES OF 3.875%/CPI LINKED 99-15.04.29*	USD	95 000		95 000				
AMERICA, UNITED STATES OF 2.375%/CPI LINKED 04-15.01.25*	USD	165 000		165 000				
AMERICA, UNITED STATES OF 0.625%/CPI LINKED 16-15.01.26*	USD	175 000	58 000	233 000				
AMERICA, UNITED STATES OF 0.375%/CPI LINKED 17-15.01.27*	USD	175 000		175 000				
AMERICA, UNITED STATES OF 0.375%/CPI INDEX 13-15.07.23*	USD	180 000	65 000	245 000				
AMERICA, UNITED STATES OF 0.375%/CPI LINKED 15-15.07.25*	USD	220 000		220 000				
AMERICA, UNITED STATES OF 0.750%/CPI LINKED 18-15.07.28*	USD	175 000		175 000				
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 20-15.01.30*	USD	210 000		210 000				
<b>Total USD</b>							<b>0.00</b>	
<b>Total Treasury notes, floating rate</b>							<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>3 759 923</b>	<b>6.46</b>	

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

### Notes, fixed rate

#### USD

SCENTRE GROUP TRUST 1 / 2-REG-S 3.75000% 17-23.03.27*	USD	25 000		25 000				
<b>Total USD</b>							<b>0.00</b>	

### Total Notes, fixed rate

**0.00**

### Medium term notes, zero coupon

#### USD

INTL BK FOR RECONSTR & DEVT WORLD BANK 0.00000% 00-01.05.30*	USD	20 000		20 000				
<b>Total USD</b>							<b>0.00</b>	

### Total Medium term notes, zero coupon

**0.00**

### Treasury notes, floating rate

#### USD

AMERICA, UNITED STATES OF 0.125%/CPI LINKED 12-15.07.22*	USD	180 000		180 000				
<b>Total USD</b>							<b>0.00</b>	

### Total Treasury notes, floating rate

**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

### Investment certificates, open end

#### Emerging Markets

UBS (LUX) EQUITY SICAV - GLB EM OPP(USD)-U-X-ACC**	USD	90	14	104				
<b>Total Emerging Markets</b>							<b>0.00</b>	

#### Europe

UBS (LUX) BOND FUND - EURO HIGH YIELD (EUR) I-X-ACC**	EUR	6 387	534	6 921				
<b>Total Europe</b>							<b>0.00</b>	

#### Global

FEDERATED HERMES SDG ENGAGEMENT HIGH-M- USD**	USD		822 263		822 263	1 732 673	2.98	
FOCUSED SICAV - WORLD BANK LONG TERM BOND USD U-X-ACC**	USD		212	13	199	1 943 414	3.34	
FOCUSED SICAV - WORLD BANK BOND USD U-X-ACC**	USD		140	9	131	1 291 200	2.22	
RECORD UCITS ICAV-RECORD EM SUSTAINABLE FINANCE FUND-A-USD**	USD		17 678		17 678	1 733 489	2.98	
UBS (IRL) INVESTOR SELECTION PLC - GLOB EMER MKT OPP-I-B USD**	USD	604		604				
UBS (LUX) BOND SICAV-SRT TERM USD CORPRT SUSTAINABLE U-X-ACC**	USD	137	17	154				
UBS (LUX) BOND SICAV - USD CORPORATES U-X-ACC**	USD	77	13	90				
UBS (LUX) BOND SICAV - USD HIGH YIELD U-X-ACC**	USD	75	60	135				
UBS (LUX) BOND SICAV - EMERGING ECONOMIES CORP (USD) I-X-DIS**	USD	14 264	628	14 892				
UBS (LUX) BOND SICAV - GREEN SOC SUSTAINABLE BD(EUR)U-X-ACC**	EUR		446	6	440	4 826 495	8.30	
UBS (LUX) EMERGING ECONOMIES FUND-GLOBAL BONDS (USD)-U-X-ACC**	USD	182	10	192				
UBS (LUX) EQUITY FUND - GLOBAL SUSTAINABLE (USD) U-X-ACC**	USD	365	17	304	78	1 197 667	2.06	
UBS (LUX) EQUITY FUND-GLBAL SUSTAINABLE IMPRO (USD) U-X-ACC**	USD		594	41	553	5 317 327	9.14	
UBS (LUX) EQUITY SICAV - GL HI DIV (USD)-I-X-ACC**	USD		7 901	7 901				
UBS (LUX) EQUITY SICAV-GLOBAL QUANTITATIVE (USD) U-X-ACC**	USD	278	7	285				
UBS (LUX) EQUITY SICAV - GLOBAL OPPORTUNITY (USD) U-X-ACC**	USD	433	144	177	400	4 854 112	8.34	
UBS (LUX) EQUITY SICAV ACTIVE CLIMATE AWARE (USD) I-X-ACC**	USD		20 791	959	19 832	2 999 788	5.16	
UBS (LUX) EQUITY SICAV - LONG TERM THEMES (USD) U-X-ACC**	USD		321	13	308	2 941 791	5.06	

Security	31.1.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.1.2022 Quantity/ Nominal	Market value <sup>3</sup> in USD	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
UBS (LUX) EQUITY SICAV - GLOBAL IMPACT (USD) U-X-ACC**	USD	1 021	58	963	8 809 351	15.14	
UBS (LUX) INST FUND-KEY SEL. GLOBAL EQUITY FA-USD**	USD	172	172				
UBS (LUX) INSTITUTION SICAV-EQUITIES GLB (EX USA) PASSIVE XA**	USD	15 868	15 868				
UBS (LUX) MONEY MARKET FUND - USD SUSTAINABLE U-X-ACC**	USD	1	1				
UBS CH SELECT MONEY MARKET FUND-USD-I-B**	USD	8	3	5	476 210	0.82	
UBS IRL ETF PIC-MSCI ACWI ESG UNIVERSAL UCITS ETF A-DIST**	CHF	245 089	15 012	230 077	3 542 155	6.09	
<b>Total Global</b>					<b>41 665 673</b>	<b>71.61</b>	
<b>United States</b>							
UBS (LUX) BD SICAV-USD INVES GRA CORPOR SUSTAI (USD) U-X-ACC**	USD	692	262	714	8 579 794	14.75	
<b>Total United States</b>					<b>8 579 794</b>	<b>14.75</b>	
<b>Total Investment certificates, open end</b>					<b>50 245 466</b>	<b>86.36</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>					<b>50 245 466</b>	<b>86.36</b>	
<b>Total securities and similar instruments</b> (thereof in lending)					<b>54 005 389</b>	<b>92.82</b> 0.00)	
Bank deposits at sight					4 008 800	6.89	
Derivative financial instruments					150 110	0.26	
Other assets					16 313	0.03	
<b>Total fund assets</b>					<b>58 180 612</b>	<b>100.00</b>	
Short-term bank liabilities					-3 903 873		
Other liabilities					-64 843		
<b>Net fund assets</b>					<b>54 211 896</b>		
<b>Valuation categories</b>					<b>Market value as of 31.1.2022</b>	<b>in % of the total fund assets<sup>3</sup></b>	
Investments valued at prices paid on the main market					3 759 923	6.46	
Investments valuation based on market-observed parameters					50 395 576	86.62	
Investments valued with suitable valuation models taking account of the current market circumstances					-	-	
<b>Total</b>					<b>54 155 499</b>	<b>93.08</b>	

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in USD	in % of total assets
<b>Forward exchange transactions**</b>						
AUD	127 621	USD	90 927	17.02.2022	1 008	0.00
GBP	398 626	USD	526 475	17.02.2022	-8 289	-0.01
DKK	995 000	USD	151 259	17.02.2022	1 303	0.00
NZD	162 000	USD	109 639	17.02.2022	3 268	0.01
CAD	436 897	USD	345 790	17.02.2022	2 267	0.00
JPY	171 075 438	USD	1 509 088	17.02.2022	24 212	0.04
USD	1 608	ILS	5 000	17.02.2022	-34	0.00
HKD	869 000	USD	111 455	17.02.2022	10	0.00
SEK	625 902	USD	68 947	17.02.2022	1 883	0.00
USD	17 216	SGD	23 500	17.02.2022	162	0.00
CHF	1 344 516	USD	1 458 742	17.02.2022	14 102	0.02
NOK	1 985 184	USD	220 704	17.02.2022	-1 889	0.00
EUR	3 542 742	USD	4 003 334	17.02.2022	30 732	0.05
USD	172 343	JPY	19 600 000	17.02.2022	-2 221	0.00
USD	142 111	EUR	126 000	17.02.2022	-823	0.00
EUR	72 500	USD	82 374	17.02.2022	1 077	0.00
CHF	39 500	USD	43 280	17.02.2022	838	0.00
EUR	51 000	USD	57 842	17.02.2022	654	0.00
EUR	151 000	USD	170 856	17.02.2022	1 534	0.00
EUR	416 000	USD	471 018	17.02.2022	4 543	0.01
USD	95 356	NZD	145 000	17.02.2022	-148	0.00
USD	1 022 702	JPY	117 750 000	17.02.2022	-673	0.00
EUR	894 500	USD	1 003 468	17.02.2022	434	0.00
USD	105 384	CHF	98 000	17.02.2022	-86	0.01
JPY	151 577 030	USD	1 309 563	03.03.2022	-6 223	-0.01
SEK	597 061	USD	65 863	03.03.2022	1 881	0.00
NOK	1 986 814	USD	224 581	03.03.2022	1 863	0.00
AUD	156 774	USD	113 668	03.03.2022	3 201	0.01
CAD	344 346	USD	270 904	03.03.2022	154	0.00
SGD	88 500	USD	65 270	03.03.2022	-173	0.00
USD	1 616	ILS	5 000	03.03.2022	-42	0.00
GBP	418 238	USD	566 129	03.03.2022	5 108	0.01
HKD	880 540	USD	113 000	03.03.2022	75	0.00
NZD	158 000	USD	107 460	03.03.2022	3 738	0.01
DKK	995 000	USD	151 471	03.03.2022	1 469	0.00

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in USD	in % of total assets
EUR	3 720 123	USD	4 212 801	03.03.2022	40 096	0.07
CHF	1 032 020	USD	1 128 778	03.03.2022	19 494	0.03
EUR	151 000	USD	170 903	03.03.2022	1 533	0.00
EUR	416 000	USD	471 152	03.03.2022	4 543	0.01
USD	94 675	NZD	144 000	03.03.2022	-143	0.00
USD	1 022 811	JPY	117 750 000	03.03.2022	-666	0.00
EUR	894 500	USD	1 003 748	03.03.2022	425	0.00
USD	105 424	CHF	98 000	03.03.2022	-87	0.00
					150 110	0.26

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

\*\* valuation based on market-observed parameters

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Options/warrants on indices/commodities</b>			
EURO STOXX 50 INDEX CALL 4000.00000 19.03.21	EUR	25	0
S&P 500 INDEX CALL 4375.00000 18.06.21	USD	3	3
MSCI EM INDEX CALL 1500.00000 17.09.21	USD	9	9

#### Futures on indices/commodities/currencies

OMX 30 INDEX FUTURE 19.03.21	SEK	13	13
OMX 30 INDEX FUTURE 18.06.21	SEK	11	11
OMX 30 INDEX FUTURE 17.09.21	SEK	11	11
OMX 30 INDEX FUTURE 19.02.21	SEK	13	0
OMX 30 INDEX FUTURE 16.04.21	SEK	11	11
OMX 30 INDEX FUTURE 21.05.21	SEK	11	11
OMX 30 INDEX FUTURE 16.07.21	SEK	11	11
OMX 30 INDEX FUTURE 20.08.21	SEK	11	11
OMX 30 INDEX FUTURE 15.10.21	SEK	11	11
OMX 30 INDEX FUTURE 19.11.21	SEK	11	11
S&P500 EMINI FUTURE 19.03.21	USD	22	3
S&P500 EMINI FUTURE 18.06.21	USD	25	25
S&P500 EMINI FUTURE 17.09.21	USD	24	24
HANG SENG INDEX FUTURE 30.03.21	HKD	2	2
SPI 200 INDEX FUTURES 18.03.21	AUD	4	0
S&P/TSX 60 INDEX FUTURE 18.03.21	CAD	5	0
HANG SENG INDEX FUTURE 25.02.21	HKD	2	0
SPI 200 INDEX FUTURES 17.06.21	AUD	4	4
HANG SENG INDEX FUTURE 29.06.21	HKD	2	2
S&P/TSX 60 INDEX FUTURE 17.06.21	CAD	4	4
HANG SENG INDEX FUTURE 29.04.21	HKD	2	2
HANG SENG INDEX FUTURE 28.05.21	HKD	2	2
S&P/TSX 60 INDEX FUTURE 16.09.21	CAD	4	4
HANG SENG INDEX FUTURE 29.09.21	HKD	2	2
SPI 200 INDEX FUTURES 16.09.21	AUD	4	4
HANG SENG INDEX FUTURE 29.07.21	HKD	2	2
HANG SENG INDEX FUTURE 30.08.21	HKD	2	2
SPI 200 INDEX FUTURES 16.12.21	AUD	4	4
S&P500 EMINI FUTURE 17.12.21	USD	21	21
S&P/TSX 60 INDEX FUTURE 16.12.21	CAD	4	4
HANG SENG INDEX FUTURE 28.10.21	HKD	2	2
HANG SENG INDEX FUTURE 29.11.21	HKD	2	2

#### Futures on interest rate instruments/bonds

US 5YR TREASURY NOTE FUTURE 31.03.21	USD	17	0
US 5YR TREASURY NOTE FUTURE 30.06.21	USD	18	18
US 5YR TREASURY NOTE FUTURE 30.09.21	USD	19	19
US 5YR TREASURY NOTE FUTURE 31.12.21	USD	19	19
US 10YR ULTRA NOTE FUTURE 21.12.21	USD	8	8

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Options/warrants on indices/commodities</b>			
EURO STOXX 50 INDEX PUT 3100.00000 19.03.21	EUR	25	0
EURO STOXX 50 INDEX CALL 3650.00000 19.03.21	EUR	0	25
S&P 500 INDEX PUT 3400.00000 18.06.21	USD	3	3
S&P 500 INDEX CALL 4000.00000 18.06.21	USD	3	3
MSCI EM INDEX CALL 1375.00000 17.09.21	USD	9	9
MSCI EM INDEX PUT 1200.00000 17.09.21	USD	9	9

#### Futures on indices/commodities/currencies

EURO STOXX 50 INDEX FUTURE 19.03.21	EUR	4	24
EURO STOXX 50 INDEX FUTURE 18.06.21	EUR	17	17
EURO STOXX 50 INDEX FUTURE 17.09.21	EUR	24	24
EURO STOXX 50 INDEX FUTURE 17.12.21	EUR	38	38
SWISS MARKET INDEX FUTURE 17.09.21	CHF	3	3
SWISS MARKET INDEX FUTURE 17.12.21	CHF	3	3
SWISS MARKET INDEX FUTURE 19.03.21	CHF	0	3
SWISS MARKET INDEX FUTURE 18.06.21	CHF	3	3
FTSE 100 INDEX FUTURE 19.03.21	GBP	1	14
FTSE 100 INDEX FUTURE 18.06.21	GBP	15	15
FTSE 100 INDEX FUTURE 17.09.21	GBP	15	15
FTSE 100 INDEX FUTURE 17.12.21	GBP	14	14
MINI MSCI EMERGING MARKETS INDEX FUTURE 19.03.21	USD	0	12
NIKKEI 225 (OSE) INDEX FUTURE 11.03.21	JPY	0	3
MINI MSCI EMERGING MARKETS INDEX FUTURE 18.06.21	USD	12	12
NIKKEI 225 (OSE) INDEX FUTURE 10.06.21	JPY	8	8
NIKKEI 225 (OSE) INDEX FUTURE 09.09.21	JPY	8	8
MINI MSCI EMERGING MARKETS INDEX FUTURE 17.12.21	USD	9	9
NIKKEI 225 (OSE) INDEX FUTURE 09.12.21	JPY	8	8

#### Futures on interest rate instruments/bonds

US LONG BOND FUTURE 22.03.21	USD	0	6
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**Transactions in derivatives on currencies during the period under review**

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
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**Options on foreign exchange**

GOLDMAN SACHS FIN/EUR/USD PUT WARRANT 1.110000 21-24.09.21	USD	13 800	13 800
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Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
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**Forward exchange transactions**

USD	16 193	JPY	1 700 000	19.03.2021
USD	10 704	SEK	90 000	19.03.2021
USD	14 480	EUR	12 000	19.03.2021
USD	2 697	AUD	3 500	19.03.2021
USD	5 570	CHF	5 000	19.03.2021
CAD	19 000	USD	14 979	19.03.2021
HKD	25 000	USD	3 225	19.03.2021
USD	30 405	GBP	22 000	19.03.2021
EUR	46 500	USD	56 272	19.03.2021
AUD	20 000	USD	15 461	19.03.2021
HKD	35 000	USD	4 515	19.03.2021
EUR	40 000	USD	48 909	19.03.2021
GBP	31 500	USD	44 527	19.03.2021
SEK	50 000	USD	5 937	19.03.2021
SEK	45 000	USD	5 334	19.03.2021
USD	39 852	AUD	52 000	19.03.2021
USD	50 477	CHF	47 000	19.03.2021
USD	32 844	HKD	255 000	19.03.2021
USD	36 258	CAD	46 000	19.03.2021
USD	73 850	EUR	62 000	19.03.2021
USD	60 510	JPY	6 550 000	19.03.2021
JPY	2 950 000	USD	27 188	19.03.2021
CAD	22 500	USD	17 755	19.03.2021
SEK	30 000	USD	3 513	19.03.2021
SEK	35 000	USD	4 113	19.03.2021
RUB	15 573 000	USD	210 304	26.03.2021
USD	351 196	TWD	9 988 000	26.03.2021
IDR	5 019 537 000	USD	348 942	26.03.2021
INR	25 499 000	USD	352 342	26.03.2021
AUD	235 121	USD	179 016	12.05.2021
USD	103 939	JPY	10 901 077	12.05.2021
DKK	1 175 000	USD	190 515	12.05.2021
HKD	2 884 000	USD	372 104	12.05.2021
USD	196 300	SGD	261 500	12.05.2021
USD	383 706	GBP	280 374	12.05.2021
USD	1 518	ILS	5 000	12.05.2021
CAD	197 397	USD	154 243	12.05.2021
NZD	3 000	USD	2 151	12.05.2021
USD	87 264	NOK	749 816	12.05.2021
SEK	1 005 902	USD	119 416	12.05.2021
CHF	482 516	USD	538 866	12.05.2021
EUR	1 583 242	USD	1 909 886	12.05.2021
USD	10 710	SEK	90 000	12.05.2021
USD	16 203	JPY	1 700 000	12.05.2021
USD	2 698	AUD	3 500	12.05.2021
USD	13 289	EUR	11 000	12.05.2021
USD	5 579	CHF	5 000	12.05.2021
CAD	19 000	USD	14 981	12.05.2021
HKD	25 000	USD	3 225	12.05.2021
USD	29 029	GBP	21 000	12.05.2021
EUR	46 500	USD	56 337	12.05.2021
AUD	20 000	USD	15 465	12.05.2021
HKD	35 000	USD	4 515	12.05.2021
EUR	40 000	USD	48 967	12.05.2021
GBP	31 500	USD	44 537	12.05.2021
SEK	50 000	USD	5 941	12.05.2021
SEK	45 000	USD	5 337	12.05.2021
USD	32 845	HKD	255 000	12.05.2021
USD	36 261	CAD	46 000	12.05.2021
USD	39 098	AUD	51 000	12.05.2021
USD	49 477	CHF	46 000	12.05.2021
USD	60 549	JPY	6 550 000	12.05.2021
USD	72 748	EUR	61 000	12.05.2021
JPY	2 950 000	USD	27 205	12.05.2021
CAD	22 500	USD	17 756	12.05.2021
SEK	30 000	USD	3 515	12.05.2021
SEK	35 000	USD	4 115	12.05.2021
AUD	201 000	USD	155 713	12.05.2021
USD	32 213	SEK	275 000	12.05.2021
USD	301 003	JPY	32 750 000	12.05.2021
CAD	113 500	USD	90 725	12.05.2021
EUR	32 000	USD	38 152	12.05.2021
USD	34 467	DKK	215 000	12.05.2021
NOK	1 330 000	USD	155 643	12.05.2021
SEK	35 000	USD	4 069	12.05.2021
HKD	35 000	USD	4 500	12.05.2021
SEK	30 000	USD	3 580	12.05.2021
AUD	20 000	USD	15 561	12.05.2021
SGD	217 500	USD	163 802	12.05.2021
USD	181 697	AUD	235 000	12.05.2021
USD	171 637	JPY	18 500 000	12.05.2021
GBP	58 500	USD	81 078	12.05.2021
EUR	61 000	USD	73 600	12.05.2021
USD	1 523	ILS	5 000	04.06.2021
DKK	1 175 000	USD	188 451	04.06.2021
CAD	99 346	USD	79 726	04.06.2021
USD	349 425	GBP	251 262	04.06.2021
USD	111 042	SGD	149 500	04.06.2021
USD	88 252	NOK	748 186	04.06.2021
HKD	2 700 540	USD	347 757	04.06.2021
AUD	229 774	USD	177 721	04.06.2021
USD	147 425	JPY	16 068 328	04.06.2021
SEK	1 047 061	USD	123 167	04.06.2021

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
EUR	1 777 623	USD	2 120 429	04.06.2021
CHF	77 520	USD	83 896	04.06.2021
EUR	32 000	USD	38 170	04.06.2021
NOK	1 330 000	USD	155 631	04.06.2021
CAD	113 500	USD	90 726	04.06.2021
AUD	201 000	USD	155 722	04.06.2021
USD	34 482	DKK	215 000	04.06.2021
USD	32 220	SEK	275 000	04.06.2021
USD	301 067	JPY	32 750 000	04.06.2021
SEK	35 000	USD	4 069	04.06.2021
HKD	35 000	USD	4 500	04.06.2021
SEK	30 000	USD	3 581	04.06.2021
AUD	20 000	USD	15 563	04.06.2021
USD	171 671	JPY	18 500 000	04.06.2021
SGD	217 500	USD	163 795	04.06.2021
USD	180 940	AUD	234 000	04.06.2021
GBP	58 500	USD	81 084	04.06.2021
EUR	61 000	USD	73 635	04.06.2021
CAD	22 500	USD	18 708	04.06.2021
USD	576 659	SGD	767 000	04.06.2021
GBP	49 000	USD	69 392	04.06.2021
EUR	55 000	USD	67 019	04.06.2021
USD	33 410	CHF	30 000	04.06.2021
HKD	40 000	USD	5 154	04.06.2021
TWD	9 988 000	USD	353 996	11.06.2021
USD	346 008	IDR	5 019 537 000	11.06.2021
USD	347 824	INR	25 499 000	11.06.2021
IDR	5 019 537 000	USD	343 522	11.06.2021
INR	25 499 000	USD	337 467	11.06.2021
USD	357 327	TWD	9 988 000	11.06.2021
NZD	3 000	USD	2 182	14.07.2021
HKD	2 724 000	USD	350 773	14.07.2021
SEK	865 902	USD	103 971	14.07.2021
DKK	960 000	USD	156 913	14.07.2021
CAD	306 397	USD	252 959	14.07.2021
USD	33 157	SGD	44 000	14.07.2021
USD	297 332	GBP	211 374	14.07.2021
USD	619 279	JPY	67 451 077	14.07.2021
USD	1 540	ILS	5 000	14.07.2021
AUD	186 621	USD	146 590	14.07.2021
NOK	580 184	USD	70 757	14.07.2021
CHF	431 516	USD	479 625	14.07.2021
EUR	1 690 742	USD	2 055 625	14.07.2021
CAD	22 500	USD	18 709	14.07.2021
USD	576 588	SGD	767 000	14.07.2021
GBP	49 000	USD	69 397	14.07.2021
EUR	55 000	USD	67 072	14.07.2021
USD	33 445	CHF	30 000	14.07.2021
HKD	40 000	USD	5 154	14.07.2021
USD	56 711	GBP	40 000	14.07.2021
USD	144 273	HKD	1 120 000	14.07.2021
EUR	82 000	USD	97 801	14.07.2021
CHF	31 000	USD	33 781	14.07.2021
JPY	4 750 000	USD	42 918	14.07.2021
CAD	19 500	USD	15 890	14.07.2021
USD	613 250	JPY	67 318 328	02.09.2021
NOK	581 814	USD	69 873	02.09.2021
SEK	837 061	USD	101 138	02.09.2021
AUD	216 774	USD	167 530	02.09.2021
USD	527 787	SGD	699 000	02.09.2021
CAD	235 346	USD	194 878	02.09.2021
DKK	960 000	USD	157 421	02.09.2021
USD	1 538	ILS	5 000	02.09.2021
USD	203 157	GBP	143 762	02.09.2021
HKD	2 775 540	USD	357 746	02.09.2021
CHF	47 520	USD	52 805	02.09.2021
EUR	1 925 623	USD	2 347 951	02.09.2021
USD	56 713	GBP	40 000	02.09.2021
USD	144 285	HKD	1 120 000	02.09.2021
EUR	82 000	USD	97 897	02.09.2021
CHF	31 000	USD	33 824	02.09.2021
JPY	4 750 000	USD	42 936	02.09.2021
CAD	19 500	USD	15 890	02.09.2021
SEK	45 000	USD	5 217	02.09.2021
USD	21 913	GBP	16 000	02.09.2021
USD	84 528	JPY	9 250 000	02.09.2021
USD	30 115	AUD	41 000	02.09.2021
USD	25 875	CAD	33 000	02.09.2021
CHF	18 500	USD	20 179	02.09.2021
USD	3 216	HKD	25 000	02.09.2021
GBP	24 000	USD	32 724	02.09.2021
AUD	21 000	USD	15 431	02.09.2021
USD	29 526	JPY	3 250 000	02.09.2021
EUR	29 000	USD	34 237	02.09.2021
EUR	96 500	USD	113 139	02.09.2021
CHF	283 500	USD	308 889	02.09.2021
SGD	42 500	USD	31 178	02.09.2021
USD	242 424	GBP	178 000	02.09.2021
USD	44 615	JPY	4 900 000	02.09.2021
EUR	32 500	USD	37 964	02.09.2021
USD	290 120	NZD	417 000	02.09.2021
USD	32 771	SEK	285 000	02.09.2021
EUR	208 000	USD	244 435	02.09.2021
CHF	432 516	USD	473 264	07.10.2021
EUR	1 827 742	USD	2 169 779	07.10.2021
USD	1 523	ILS	5 000	07.10.2021
SEK	865 902	USD	100 574	07.10.2021
USD	569 477	JPY	62 701 077	07.10.2021
DKK	960 000	USD	153 214	07.10.2021
USD	599 522	SGD	811 000	07.10.2021
CAD	348 397	USD	278 591	07.10.2021
NZD	3 000	USD	2 087	07.10.2021
USD	280 522	GBP	202 374	07.10.2021
HKD	1 644 000	USD	211 717	07.10.2021
AUD	186 621	USD	139 148	07.10.2021

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
NOK	580 184	USD	66 463	07.10.2021
SEK	45 000	USD	5 218	07.10.2021
USD	21 916	GBP	16 000	07.10.2021
USD	29 386	AUD	40 000	07.10.2021
USD	25 875	CAD	33 000	07.10.2021
USD	84 557	JPY	9 250 000	07.10.2021
CHF	18 500	USD	20 198	07.10.2021
USD	3 216	HKD	25 000	07.10.2021
GBP	24 000	USD	32 727	07.10.2021
AUD	21 000	USD	15 433	07.10.2021
USD	29 536	JPY	3 250 000	07.10.2021
EUR	29 000	USD	34 262	07.10.2021
EUR	96 500	USD	113 220	07.10.2021
CHF	283 500	USD	309 168	07.10.2021
USD	44 629	JPY	4 900 000	07.10.2021
SGD	42 500	USD	31 176	07.10.2021
USD	242 446	GBP	178 000	07.10.2021
EUR	32 500	USD	37 991	07.10.2021
USD	289 421	NZD	416 000	07.10.2021
USD	32 780	SEK	285 000	07.10.2021
EUR	208 000	USD	244 606	07.10.2021
USD	38 206	CAD	48 000	07.10.2021
USD	65 025	GBP	47 000	07.10.2021
USD	90 247	EUR	76 000	07.10.2021
USD	39 958	GBP	29 000	07.10.2021
JPY	12 750 000	USD	115 972	07.10.2021
USD	36 735	JPY	4 100 000	07.10.2021
USD	28 934	AUD	40 000	07.10.2021
USD	44 329	HKD	345 000	07.10.2021
NOK	305 000	USD	35 210	07.10.2021
USD	49 523	CHF	46 000	07.10.2021
EUR	82 000	USD	95 767	07.10.2021
CAD	221 846	USD	176 272	28.10.2021
USD	488 468	SGD	656 500	28.10.2021
USD	727 899	JPY	79 968 328	28.10.2021
SEK	597 061	USD	69 451	28.10.2021
NOK	581 814	USD	67 237	28.10.2021
AUD	196 774	USD	144 265	28.10.2021
USD	1 558	ILS	5 000	28.10.2021
USD	487 245	GBP	353 762	28.10.2021
HKD	1 630 540	USD	209 559	28.10.2021
USD	294 533	NZD	417 000	28.10.2021
DKK	960 000	USD	152 820	28.10.2021
EUR	2 373 623	USD	2 810 980	28.10.2021
CHF	380 520	USD	417 321	28.10.2021
USD	63 643	GBP	46 000	28.10.2021
USD	37 409	CAD	47 000	28.10.2021
USD	89 095	EUR	75 000	28.10.2021
USD	39 959	GBP	29 000	28.10.2021
JPY	12 750 000	USD	115 989	28.10.2021
NOK	305 000	USD	35 206	28.10.2021
USD	36 740	JPY	4 100 000	28.10.2021
USD	44 331	HKD	345 000	28.10.2021
USD	28 937	AUD	40 000	28.10.2021
USD	48 472	CHF	45 000	28.10.2021
EUR	82 000	USD	95 805	28.10.2021
CAD	19 000	USD	15 397	28.10.2021
NZD	406 000	USD	290 052	28.10.2021
SGD	706 500	JPY	59 654 641	28.10.2021
USD	29 703	DKK	190 000	28.10.2021
USD	150 740	JPY	17 100 000	28.10.2021
CAD	44 500	USD	35 975	28.10.2021
SGD	105 500	USD	78 233	28.10.2021
USD	305 944	EUR	263 000	28.10.2021
CHF	524 000	USD	571 548	28.10.2021
DKK	960 000	USD	149 880	10.12.2021
USD	610 979	GBP	448 374	10.12.2021
HKD	1 274 000	USD	163 688	10.12.2021
SEK	625 902	USD	71 646	10.12.2021
NOK	885 184	USD	103 341	10.12.2021
USD	1 548	ILS	5 000	10.12.2021
USD	287 471	NZD	413 000	10.12.2021
USD	642 809	JPY	71 451 077	10.12.2021
AUD	127 621	USD	92 810	10.12.2021
USD	566 059	SGD	768 500	10.12.2021
CAD	267 397	USD	212 232	10.12.2021
CHF	688 516	USD	743 573	10.12.2021
EUR	2 199 742	USD	2 552 915	10.12.2021
CAD	19 000	USD	15 397	10.12.2021
NZD	406 000	USD	289 880	10.12.2021
SGD	706 500	JPY	59 623 484	10.12.2021
USD	29 729	DKK	190 000	10.12.2021
USD	150 783	JPY	17 100 000	10.12.2021
CAD	44 500	USD	35 973	10.12.2021
SGD	105 500	USD	78 214	10.12.2021
USD	305 034	EUR	262 000	10.12.2021
CHF	524 000	USD	572 158	10.12.2021
EUR	28 500	USD	33 262	10.12.2021
EUR	489 000	USD	566 671	10.12.2021
EUR	128 500	USD	148 910	10.12.2021
EUR	246 000	USD	283 862	10.12.2021
NZD	88 500	USD	63 017	10.12.2021
CAD	131 000	USD	105 242	10.12.2021
CHF	95 500	USD	104 870	10.12.2021
EUR	308 000	USD	357 218	10.12.2021
EUR	119 500	USD	137 688	10.12.2021
JPY	300 650 000	USD	2 638 605	10.12.2021
NZD	80 500	USD	56 635	10.12.2021
USD	49 542	SGD	67 000	10.12.2021
GBP	843 000	USD	1 131 311	10.12.2021
USD	69 298	HKD	540 000	10.12.2021
DKK	505 000	USD	77 818	10.12.2021
NOK	925 000	USD	106 542	10.12.2021
EUR	205 500	USD	235 476	10.12.2021

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	43 108	DKK	280 000	10.12.2021
USD	50 002	CHF	46 000	10.12.2021
USD	37 871	HKD	295 000	10.12.2021
USD	88 563	GBP	66 000	10.12.2021
USD	80 821	JPY	9 200 000	10.12.2021
USD	38 144	NOK	330 000	10.12.2021
USD	66 263	CAD	83 000	10.12.2021
USD	366 468	EUR	320 000	10.12.2021
JPY	7 600 000	USD	66 532	10.12.2021
EUR	400 000	USD	451 252	10.12.2021
CHF	82 500	USD	88 949	10.12.2021
GBP	70 000	USD	94 110	10.12.2021
CAD	58 000	USD	45 896	10.12.2021
HKD	430 000	USD	55 187	10.12.2021
NOK	505 000	USD	56 587	10.12.2021
JPY	20 200 000	USD	177 024	10.12.2021
USD	164 596	EUR	145 000	03.01.2022
CHF	859 520	USD	935 550	07.01.2022
EUR	2 117 623	USD	2 463 713	07.01.2022
AUD	156 774	USD	117 646	07.01.2022
USD	592 947	GBP	428 762	07.01.2022
USD	7 886	NZD	11 000	07.01.2022
CAD	238 346	USD	192 829	07.01.2022
HKD	1 285 540	USD	165 351	07.01.2022
DKK	770 000	USD	120 481	07.01.2022
USD	1 562	ILS	5 000	07.01.2022
USD	1 300 408	JPY	148 072 970	07.01.2022
SGD	155 500	USD	115 484	07.01.2022
SEK	597 061	USD	69 458	07.01.2022
NOK	886 814	USD	106 173	07.01.2022
EUR	28 500	USD	33 299	07.01.2022
EUR	128 500	USD	149 066	07.01.2022
EUR	489 000	USD	567 262	07.01.2022
EUR	246 000	USD	284 165	07.01.2022
NZD	88 500	USD	62 988	07.01.2022
CAD	131 000	USD	105 268	07.01.2022
CHF	95 500	USD	104 999	07.01.2022
EUR	308 000	USD	357 616	07.01.2022
EUR	119 500	USD	137 844	07.01.2022
JPY	300 650 000	USD	2 640 518	07.01.2022
USD	49 536	SGD	67 000	07.01.2022
DKK	505 000	USD	77 903	07.01.2022
NOK	925 000	USD	106 512	07.01.2022
USD	69 302	HKD	540 000	07.01.2022
GBP	843 000	USD	1 131 854	07.01.2022
NZD	80 500	USD	56 611	07.01.2022
EUR	205 500	USD	235 738	07.01.2022
USD	43 156	DKK	280 000	07.01.2022
USD	48 975	CHF	45 000	07.01.2022
USD	37 873	HKD	295 000	07.01.2022
USD	88 608	GBP	66 000	07.01.2022
USD	80 882	JPY	9 200 000	07.01.2022
USD	38 134	NOK	330 000	07.01.2022
USD	66 281	CAD	83 000	07.01.2022
USD	366 883	EUR	320 000	07.01.2022
JPY	7 600 000	USD	66 584	07.01.2022
EUR	400 000	USD	451 842	07.01.2022
CHF	82 500	USD	89 067	07.01.2022
HKD	430 000	USD	55 189	07.01.2022
CAD	58 000	USD	45 915	07.01.2022
GBP	70 000	USD	94 171	07.01.2022
NOK	505 000	USD	56 572	07.01.2022
JPY	20 200 000	USD	177 172	07.01.2022
USD	172 284	JPY	19 600 000	07.01.2022
USD	141 991	EUR	126 000	07.01.2022
EUR	72 500	USD	82 305	07.01.2022
EUR	51 000	USD	57 793	07.01.2022
CHF	39 500	USD	43 234	07.01.2022
AUD	127 621	USD	90 927	17.02.2022
GBP	398 626	USD	526 475	17.02.2022
DKK	995 000	USD	151 259	17.02.2022
NZD	162 000	USD	109 639	17.02.2022
CAD	436 897	USD	345 790	17.02.2022
JPY	171 075 438	USD	1 509 088	17.02.2022
USD	1 608	ILS	5 000	17.02.2022
HKD	869 000	USD	111 455	17.02.2022
SEK	625 902	USD	68 947	17.02.2022
USD	17 216	SGD	23 500	17.02.2022
CHF	1 344 516	USD	1 458 742	17.02.2022
NOK	1 985 184	USD	220 704	17.02.2022
EUR	3 542 742	USD	4 003 334	17.02.2022
USD	172 343	JPY	19 600 000	17.02.2022
USD	142 111	EUR	126 000	17.02.2022
EUR	72 500	USD	82 374	17.02.2022
CHF	39 500	USD	43 280	17.02.2022
EUR	51 000	USD	57 842	17.02.2022
EUR	151 000	USD	170 856	17.02.2022
EUR	416 000	USD	471 018	17.02.2022
USD	95 356	NZD	145 000	17.02.2022
USD	1 022 702	JPY	117 750 000	17.02.2022
EUR	894 500	USD	1 003 468	17.02.2022
USD	105 384	CHF	98 000	17.02.2022
JPY	151 577 030	USD	1 309 563	03.03.2022
SEK	597 061	USD	65 863	03.03.2022
NOK	1 986 814	USD	224 581	03.03.2022
AUD	156 774	USD	113 668	03.03.2022
CAD	344 346	USD	270 904	03.03.2022
SGD	88 500	USD	65 270	03.03.2022
USD	1 616	ILS	5 000	03.03.2022
GBP	418 238	USD	566 129	03.03.2022
HKD	880 540	USD	113 000	03.03.2022
NZD	158 000	USD	107 460	03.03.2022
DKK	995 000	USD	151 471	03.03.2022
EUR	3 720 123	USD	4 212 801	03.03.2022

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	1 032 020	USD	1 128 778	03.03.2022
EUR	151 000	USD	170 903	03.03.2022
EUR	416 000	USD	471 152	03.03.2022
USD	94 675	NZD	144 000	03.03.2022
USD	1 022 811	JPY	117 750 000	03.03.2022
EUR	894 500	USD	1 003 748	03.03.2022
USD	105 424	CHF	98 000	03.03.2022

## Supplementary information

### Derivative financial instruments

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

Position	amount in USD	In % of the fund's net asset
Gross overall exposure to derivatives	18 519 393.78	34.54
Net overall exposure to derivatives	16 161 068.52	30.14
Commitment arising from securities lending and repurchase agreements	–	–

### Repurchase agreements

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

### Remuneration of the Fund Management

Flat fee

– Actual flat fee:

Class P:	1.62% p.a.;
Class Q:	0.95% p.a.;

– Maximum flat fee as specified in the fund contract:

Class P:	1.62% p.a.;
Class Q:	1.06% p.a.;

based on the average net fund assets.

The management commission charged by the target  
funds in which investments are made may not exceed  
1.98% p.a., taking into account any retrocessions and  
discounts.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

Composed TER for the last 12 months:

Class P:	1.72%*
Class Q:	1.05%*

\* The target funds UBS (LUX) BOND SICAV - GREEN SOCIAL SUSTAINABLE BONDS (EUR) - U-X-ACC, FEDERATED HERMES INVESTMENT FUNDS PLC - FEDERATED HERMES SDG ENGAGEMENT HY CREDIT - M USD ACCUMULATING, RECORD UCITS ICAV - RECORD EM SUSTAINABLE FINANCE FUND CLASS A USD ACC, UBS (LUX) EQUITY SICAV - GLOBAL IMPACT (USD) - U-X-ACC, UBS (LUX) EQUITY SICAV - GLOBAL IMPACT (USD) - U-X-ACC, FOCUSED SICAV - WORLD BANK LONG TERM BOND USD - U-X-ACC and FOCUSED SICAV - WORLD BANK BOND USD - U-X-ACC do not publish TER in line with the SFAMA Guidelines as no audited TER was available at this point.

### Issue and redemption price

If, on any one order day, the sum of subscriptions and  
redemptions of units in the sub-fund result 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 amounts  
to 2% of the valuation net asset value. Incorporated into  
this are the incidental costs (bid/ask spread, brokerage  
fees 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 invest-  
ments corresponding to the net outflow. The adjustment  
results in an increase of the valuation net asset value if  
net movements lead to 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 move-  
ments lead to a reduction in the number of units. The  
net asset value calculated on the basis of swinging single  
pricing is thus a modified net asset value.

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

See appendix to supplementary information.

### Exchange rates

AUD 1 = USD	0.704550	HKD 1 = USD	0.128245
CAD 1 = USD	0.786287	JPY 1 = USD	0.008679
CHF 1 = USD	1.074056	NZD 1 = USD	0.656750
EUR 1 = USD	1.121000	SEK 1 = USD	0.107134
GBP 1 = USD	1.341650	SGD 1 = USD	0.739563

# 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-funds' 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 class ("non-tradable NAV") on days on which no units are issued or redeemed (see prov. 5.2 of the Prospectus). Such non-tradable net asset values may be published. However, they may be used only for performance calculations and performance statistics or for commission calculations, and must under no circumstances be used as the basis for subscription or redemption orders.
2. Investments listed on a stock exchange or traded on another regulated market open to the public shall be valued at the current prices paid on the main market. Other investments or investments for which no current market price is available shall be valued at the price likely to be obtained if a sale were conducted with proper care at the time of the valuation. In such cases the fund management company shall use appropriate and recognised valuation models and principles to determine the market value.
3. Open-end collective investments are valued using their redemption price or net asset value. If they are 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 value of the investment is based on the relevant yield curve. The yield curve valuation refers to two components: interest rate and spread. The following principles are applied: the subsequent interest rates for the residual term are intrapolated for each money market instrument. The calculated interest rate is then converted into a market price by adding a spread that reflects the underlying borrower's credit rating. If the borrower's credit rating alters significantly, the spread is adjusted accordingly.
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 shall be adjusted in line with the new conditions.
6. Derivative financial instruments 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. Derivative financial instruments not listed on a stock exchange or traded on another regulated market open to the public (OTC derivatives) shall be valued at the price 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.
7. The percentages of the market value of the net fund assets (fund assets less liabilities) which are to be attributed to the respective unit classes are determined for the first time with the initial issue of several unit classes (if they are issued simultaneously) or the initial issue of an additional unit class on the basis of the inflows to the fund for each unit class. The percentage will be recalculated if one of the following events occurs:
  - 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 terms 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 percent ages 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.

*Basis of net asset value calculation*

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



## OTC-Derivatives and Securities Lending

If the sub-fund enters into OTC transactions, it may be exposed to risks related to the creditworthiness of the OTC counterparties: when the sub-fund enters into futures contracts, options and swap transactions or uses other derivative techniques it is subject to the risk that an OTC counterparty may not meet (or cannot meet) its obligations under a specific or multiple contracts. Counterparty risk can be reduced by depositing a security. If the sub-fund is owed a security pursuant to an applicable agreement, such security shall be held in custody by the Custodian bank/Custodian in favour of the sub-fund. Bankruptcy and insolvency events or other credit events with the OTC counterparty, the Custodian Bank or within their subcustodian/correspondent bank network may result in the rights or recognition of the sub-fund in connection with the security to be delayed, restricted or even eliminated, which would force the sub-fund to fulfill its obligations in the framework of the OTC transaction, in spite of any security that had previously been made available to cover any such obligation.

The Company may lend portions of its securities portfolio to third parties. In general, lendings may only be effected via recognized clearing houses such as Clearstream International or Euroclear, or through the intermediary of prime financial institutions that specialise in such activities and in the modus specified by them. Collateral is received in relation to securities lent. Collateral is composed of high quality securities in an amount typically at least equal to the market value of the securities loaned.

### Counterparty, asset type and received collateral from OTC-Derivatives:

Closing date: 31.1.2022	UBS (CH) Strategy Fund – Yield Sustainable (CHF) <sup>1</sup>	UBS (CH) Strategy Fund – Balanced Sustainable (CHF) <sup>2</sup>	UBS (CH) Strategy Fund – Yield Sustainable (EUR) <sup>3</sup>	UBS (CH) Strategy Fund – Balanced Sustainable (EUR) <sup>4</sup>	UBS (CH) Strategy Fund – Yield Sustainable (USD) <sup>5</sup>	UBS (CH) Strategy Fund – Balanced Sustainable (USD) <sup>6</sup>
Currency:	CHF	CHF	EUR	EUR	USD	USD
Counterparty and market value of OTC derivatives						
UBS AG	-6 385 065.04	-3 762 923.98	-319 280.10	-251 604.99	222 799.58	150 110.26
By asset type and received collateral:						
– Bonds	-	-	-	-	-	-
– Equities	-	-	-	-	-	-
– Cash	-	-	-	-	-	-
– Target funds	-	-	-	-	-	-
– Money market instruments	-	-	-	-	-	-
– Other collateral	-	-	-	-	-	-
<b>Total received collateral</b>	-	-	-	-	-	-

<sup>1</sup> formerly: UBS (CH) Strategy Fund – Yield (CHF)

<sup>2</sup> formerly: UBS (CH) Strategy Fund – Balanced (CHF)

<sup>3</sup> formerly: UBS (CH) Strategy Fund – Yield (EUR)

<sup>4</sup> formerly: UBS (CH) Strategy Fund – Balanced (EUR)

<sup>5</sup> formerly: UBS (CH) Strategy Fund – Yield (USD)

<sup>6</sup> formerly: UBS (CH) Strategy Fund – Balanced (USD)

## Securities Lending and Collateral

Reporting Period: 1 February 2021 - 31 January 2022	UBS (CH) Strategy Fund – Yield Sustainable (CHF) <sup>1</sup>	UBS (CH) Strategy Fund – Balanced Sustainable (CHF) <sup>2</sup>	UBS (CH) Strategy Fund – Yield Sustainable (EUR) <sup>3</sup>	UBS (CH) Strategy Fund – Balanced Sustainable (EUR) <sup>4</sup>	UBS (CH) Strategy Fund – Yield Sustainable (USD) <sup>5</sup>	UBS (CH) Strategy Fund – Balanced Sustainable (USD) <sup>6</sup>
<b>Counterparty Exposure from Securities Lending as of 31 January 2022</b>						
UBS AG						
– Market value of securities lent	-	456 094.90 CHF	-	-	-	-
– Collateral	-	481 890.58 CHF	-	-	-	-
<b>Collateral Breakdown (Weight in %) as of 31 January 2022</b>						
<b>by Asset Type:</b>						
– Bonds	-	41.33%	-	-	-	-
– Equities	-	58.67%	-	-	-	-
<b>Securities Lending</b>						
<b>Securities Lending revenues</b>	86 636.83 CHF	32 426.34 CHF	11 099.01 EUR	8 637.31 EUR	13 948.16 USD	5 062.28 USD
<b>Securities Lending operational Costs</b>	34 655.00 CHF	12 971.00 CHF	4 440.00 EUR	3 454.00 EUR	5 580.00 USD	2 025.00 USD
<b>Securities Lending Fund Revenues</b>	51 981.83 CHF	19 455.34 CHF	6 659.01 EUR	5 183.31 EUR	8 368.16 USD	3 037.28 USD

Offset payments and commission income from securities lending are recognised in the income statements, and the securities lent and the collateral received for securities lent are reported in the inventory of Fund assets in accordance with the principle of settlement date accounting.

<sup>1</sup> formerly: UBS (CH) Strategy Fund – Yield (CHF)

<sup>2</sup> formerly: UBS (CH) Strategy Fund – Balanced (CHF)

<sup>3</sup> formerly: UBS (CH) Strategy Fund – Yield (EUR)

<sup>4</sup> formerly: UBS (CH) Strategy Fund – Balanced (EUR)

<sup>5</sup> formerly: UBS (CH) Strategy Fund – Yield (USD)

<sup>6</sup> formerly: UBS (CH) Strategy Fund – Balanced (USD)

## Maximum management fee rate for the target funds in which the sub-fund is invested

Target Funds	
FEDERATED HERMES INVESTMENT FUNDS PLC – FEDERATED HERMES SDG	
ENGAGEM. HY CREDIT – M USD ACCUMULATING	0.45
FOCUSED FUND – CORPORATE BOND SUSTAINABLE USD - U-X-ACC	0.00
FOCUSED SICAV – US CORPORATE BOND SUSTAINABLE USD - U-X-ACC	0.00
FOCUSED SICAV – WORLD BANK BOND USD - U-X-ACC	0.00
FOCUSED SICAV – WORLD BANK LONG TERM BOND USD - U-X-ACC	0.00
RECORD UCITS ICAV – RECORD EM SUSTAINABLE FINANCE FUND CLASS A CHF HDG ACC	N/A
RECORD UCITS ICAV – RECORD EM SUSTAINABLE FINANCE FUND CLASS A EUR HGD	N/A
RECORD UCITS ICAV – RECORD EM SUSTAINABLE FINANCE FUND CLASS A USD ACC	0.65
UBS (CH) EQUITY FUND – SWITZERLAND QUANTITATIVE SUSTAINABLE (CHF) I-X	0.00
UBS (CH) EQUITY FUND – SWITZERLAND SUSTAINABLE (CHF) - U-X	0.00
UBS (CH) MONEY MARKET FUND – CHF - I-X	0.00
UBS (CH) MONEY MARKET FUND – EUR - I-X	0.00
UBS (CH) SELECT MONEY MARKET FUND – USD - I-B	0.10
UBS (IRL) ETF PLC – MSCI ACWI ESG UNIVERSAL LOW CARBON SELECT UCITS ETF - (USD) A-DIS	0.28
UBS (LUX) BOND SICAV – EUR CORPORATES SUSTAINABLE (EUR) - U-X-ACC	0.00
UBS (LUX) BOND SICAV – GREEN SOCIAL SUSTAINABLE BONDS (EUR) - U-X-ACC	0.00
UBS (LUX) BOND SICAV – USD INVESTMENT GRADE CORPORATES SUSTAINABLE (USD) - U-X-ACC	0.00
UBS (LUX) EQUITY FUND – EURO COUNTRIES OPPORTUNITY SUSTAINABLE (EUR) U-X-ACC	0.00
UBS (LUX) EQUITY FUND – GLOBAL SUSTAINABLE (USD) - U-X-ACC	0.00
UBS (LUX) EQUITY FUND – GLOBAL SUSTAINABLE IMPROVERS (USD) - U-X-ACC	0.00
UBS (LUX) EQUITY SICAV – ACTIVE CLIMATE AWARE (USD) - I-X-ACC	0.00
UBS (LUX) EQUITY SICAV – GLOBAL IMPACT (USD) - U-X-ACC	0.00
UBS (LUX) EQUITY SICAV – GLOBAL OPPORTUNITY SUSTAINABLE (USD) - U-X-ACC	0.00
UBS (LUX) EQUITY SICAV – LONG TERM THEMES (USD) - U-X-ACC	0.00
UBS (LUX) FUND SOLUTIONS – MSCI EMU SOCIALLY RESPONSIBLE UCITS ETF - (EUR) A-ACC	0.22
UBS (LUX) FUND SOLUTIONS – MSCI JAPAN SOCIALLY RESPONSIBLE UCITS ETF - (JPY) A-DIS	0.22
UBS (LUX) FUND SOLUTIONS – SUSTAINABLE DEVELOPMENT BANK BONDS UCITS ETF - (USD) A-ACC	0.18

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