

# Annual Report 2021/2022

**Investment fund under Swiss law with multiple sub-funds (umbrella-fund)  
for qualified investors of the category other funds for traditional investments  
(only for LPP accepted Swiss pension facilities)**

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

UBS (CH) Institutional Fund 2 – Equities Global Passive  
UBS (CH) Institutional Fund 2 – Equities Global Passive II  
UBS (CH) Institutional Fund 2 – Equities Global (ex Switzerland) Opportunity  
UBS (CH) Institutional Fund 2 – Equities Global Climate Aware II  
UBS (CH) Institutional Fund 2 – Equities Global (ex Switzerland) Sustainable  
UBS (CH) Institutional Fund 2 – Equities Global ESG Leaders Passive II  
UBS (CH) Institutional Fund 2 – Equities Global ESG Screened Passive II  
UBS (CH) Institutional Fund 2 – Equities Japan Passive II  
UBS (CH) Institutional Fund 2 – Equities USA Passive  
UBS (CH) Institutional Fund 2 – Equities USA Passive II  
UBS (CH) Institutional Fund 2 – Equities Global Small Cap Passive II  
UBS (CH) Institutional Fund 2 – Global Real Estate Securities Passive (CHF hedged) II  
UBS (CH) Institutional Fund 2 – Equities Canada Passive II





# Audited annual report as of 31 October 2022

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## **Sales restrictions**

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

Units of this umbrella fund may not be offered, sold or delivered to investors who are US persons. A US person is someone who:

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

# Organization

## Fund Management

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

## Board of Directors

*Michael Kehl*

Chairman

Managing Director, UBS Asset Management  
Switzerland AG, Zurich

*Thomas Rose*

Vice-chairman

Managing Director, UBS Asset Management  
Switzerland AG, Zurich  
(until 20.03.2022)

*Daniel Brüllmann*

Member (until 20.03.2022)

Vice-chairman (since 21.03.2022)

Managing Director, UBS Asset Management  
Switzerland AG, Zurich

*André Valente*

Delegate

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

*Francesca Gigli Prym*

Member

Managing Director, UBS Fund Management  
(Luxembourg) S.A., Luxembourg  
(since 21.03.2022)

*Michèle Sennhauser*

Member

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

*Franz Gysin*

Independent Member

Non-executive Director

*Werner Strebel*

Independent Member

Non-executive Director

## Executive Board

*Eugène Del Cioppo*

Managing Director

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

*Georg Pfister*

Managing Director

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

*Urs Fäs*

Managing Director

Head of Real Estate Funds

*Christel Müller*

Executive Director

Head of Corporate Governance & Change Management

*Thomas Reisser*

Executive Director

Head of Compliance

## Custodian Bank

UBS Switzerland AG, Zurich

## Auditors

Ernst & Young Ltd, Basel

## Transfer of investment decisions

Asset manager for the sub-funds listed below

UBS Asset Management Switzerland AG, Zurich:

- Equities Global Passive
- Equities Global Passive II
- Equities Global ESG Screened Passive II
- Equities Canada Passive II
- Equities Japan Passive II
- Equities USA Passive
- Equities USA Passive II
- Equities Global Small Cap Passive II
- Global Real Estate Securities Passive (CHF hedged) II

Asset manager for the sub-funds listed below

UBS Asset Management (UK) Ltd, London:

- Equities Global (ex Switzerland) Opportunity
- Equities Global Climate Aware II

Asset manager for the sub-funds listed below  
UBS Asset Management (Americas) Inc., Chicago and  
UBS Asset Management (UK) Ltd, London:  
– Equities Global (ex Switzerland) Sustainable

### **Transfer of administration**

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

### **Paying agents**

UBS Switzerland AG, Zurich  
and its branches in Switzerland

# Notices to investors

## Amendments to the fund contract

### UBS (CH) Institutional Fund 2

- Equities Global Climate Aware II
- Equities Canada Passive II
- Equities USA Passive II
- Equities Global Passive
- Equities USA Passive
- Equities Global Small Cap Passive II
- Equities Global (ex Switzerland) Sustainable
- Equities Global Passive II
- Global Real Estate Securities Passive (CHF hedged) II
- Equities Japan Passive II
- Equities Global (ex Switzerland) Opportunity
- Equities Global ESG Leaders Passive II
- Equities Global ESG Screened Passive II

### Notice of 29 September 2021

#### 1. The investors (§ 5)

For investors in the sub-funds

- Equities Global Passive
- Equities Global Passive II
- Equities Global Passive (CHF hedged) II
- Equities Global Climate Aware II
- Equities Global ESG Leaders Passive II
- Equities Global ESG Screened Passive II
- Equities Global Small Cap Passive II

the following also applies in accordance with Bst. c point 1:

*“In addition, the circle of approved qualified investors is limited to tax-recognized Swiss pension institutions that meet the requirements of the 1997 agreement between Switzerland and Canada for the avoidance of double taxation with respect to taxes on income and assets, as amended in 2010 (DTA Canada); furthermore, to collective investment schemes and investment foundations under Swiss law whose investors, for their part, meet the aforementioned requirements. The purpose of Art. 10 para. 3 DTA Canada is to clarify the conditions under which recognized Swiss pension institutions can obtain full relief from Canadian withholding taxes on dividends.*

*In addition, the circle of approved qualified investors is limited to investors who are the beneficial owners of the income and Swiss pension institutions recognized for tax purposes that meet the requirements pursuant to Art. 10 para. 4 Bst. d and Art. 11 para. 3 Bst. d of the*

*agreement between Australia and the Swiss Confederation for the avoidance of double taxation in the field of taxes on income (incl. minutes) in the 2013 version (DTA Australia). Collective investment schemes and investment foundations under Swiss law, where all units are held and beneficially owned by Swiss pension institutions recognized for tax purposes which meet the conditions mentioned above, are also considered to be authorized qualified investors. The fund management company has confirmed by private ruling with the Australian tax authorities that the sub-funds of the umbrella are transparent investment funds in order to enable a full exemption from withholding tax pursuant to Art. 10 para. 4 Bst. d of the DTA Australia.”*

For the investors in the sub-fund – Global Real Estate Securities Passive (CHF hedged) II, the following applies in accordance with Bst. d point 1:

*“The group of approved qualified investors is limited to Swiss pension institutions recognized for tax purposes or similar institutions or individual retirement savings plans that meet the requirements of the Double Taxation Treaty Switzerland - USA of 1996, as amended in 2009 (DTA USA). For these sub-funds, investment foundations and single-investor funds under Swiss law, whose investors in turn meet the aforementioned requirements, are also deemed to be approved qualified investors. The double taxation agreement is aimed at clarifying the conditions under which the approved qualified investors can obtain full exemption from US withholding tax on dividends in accordance with Art. 10 para. 3 of the DTA USA. The fund management company intends to declare the investment funds' sub-funds to the US tax authorities as transparent investment instruments in order to allow for complete withholding tax relief pursuant to Art. 10 para. 3 of the DTA USA. In addition, the group of eligible qualified investors is limited to tax-recognized Swiss pension institutions that meet the requirements of the exchange of letters of 21 May 2010 between the Swiss Federal Council and the Government of Japan on the double taxation agreement between Switzerland and Japan of 7 September 2012 (DTA Japan); furthermore, to collective investment schemes and investment foundations under Swiss law whose investors in turn meet the aforementioned requirements. This aforementioned exchange of letters in relation to DTA Japan is aimed at clarifying the conditions under which recognized Swiss pension institutions can qualify for full exemption from Japanese withholding tax on dividends in accordance with Art. 10 para. 3 Bst. b DTA Japan. The fund management company intends to declare the sub-funds of the investment fund*



to the Japanese tax authorities as transparent investment instruments in order to allow for complete withholding tax relief pursuant to Art. 10 para. 3 Bst. b DTA Japan. In addition, the circle of approved qualified investors is limited to investors who are the beneficial owners of the income and Swiss pension institutions recognized for tax purposes that meet the requirements pursuant to Art. 10 para. 4 Bst. d and Art. 11 para. 3 Bst. d of the agreement between Australia and the Swiss Confederation for the avoidance of double taxation in the field of taxes on income (incl. minutes) in the 2013 version (DTA Australia). Collective investment schemes and investment foundations under Swiss law, where all units are held and beneficially owned by Swiss pension institutions recognized for tax purposes which meet the conditions mentioned above, are also considered to be authorized qualified investors. The fund management company has confirmed by private ruling with the Australian tax authorities that the sub-funds of the umbrella are transparent investment funds in order to enable a full exemption from withholding tax pursuant to Art. 10 para. 4 Bst. d of DTA Australia.

The fund management company and custodian bank shall together ensure that investors meet the investor group requirements."

For investors in the sub-fund – Equities Canada Passive II, the following applies in accordance with Bst. e point 7:

*"For the sub-funds of this umbrella fund, the reporting procedure pursuant to the FTA circular no. 24 shall be applied instead of the payment of withholding tax. The investors in these sub-funds are therefore obliged to disclose their participation in the respective sub-fund to the custodian bank as well as to the fund management company and its agents. This applies irrespective of whether the units are held in custody directly by the custodian bank or via a third-party bank. In the case of custody via a third-party bank, the investor undertakes to hold his units in segregated custody in his name with the fund's custodian bank. For the purposes of the reporting procedure, the investor fully and irrevocably releases his bank, the fund management company and the custodian bank from the duty of confidentiality. To this end, the investors agree in particular to full disclosure of their participation in the respective sub-fund and disclosure of their names to the Swiss Federal Tax Administration (FTA)."*

## 2. Investment policy (§ 8)

The investment policy of the sub-fund – Equities Global Climate Aware II shall be supplemented at the start as follows under V.:

*"The investment objective of this sub-fund is principally to generate long-term performance consistent with the development of the prevailing market indices for global equity investments (except Switzerland). The fund follows a rules-based investment approach that takes into account both quantitative and qualitative criteria. The aim of the rules-based approach is to take into account investment risks related to climate change, such as CO2 emissions.*

*Companies are assessed for their current and expected future impacts on climate change. Based on these impacts, investments are increasingly being made (overweight) in companies that are better geared towards the transition to a CO2-neutral society (for example, companies operating in the field of renewable energies). Companies that are less or not committed to this transition (for example, that generate electricity from coal) are underweighted in the benchmark index. Both exclusion criteria (negative screening) as well as quantitative valuations in the environmental and climate context are used for a rules-based definition of the over and underweighting (e-tilting). In addition, a climate-specific engagement program is used to address and improve the climate profile of the companies in the engagement program in a targeted manner through direct dialog, whereby the voting behavior of UBS Asset Management is also included in a policy-driven manner (stewardship).*

*Further information can be found in the appendix (point 2)."*

The investment policy of the sub-fund – Equities Global (ex Switzerland) Sustainable shall now read as follows under VI. at the start:

*"The investment objective of this sub-fund is principally to invest in companies which take account of sustainability criteria and consequently have a suitable sustainability profile. In the research process, which is explained in the prospectus, both internal sustainability analyses of UBS Asset Management Switzerland AG and those of appropriately recognized ESG research providers are used to assess sustainability. UBS's ESG Consensus Score assesses sustainability factors such as the performance of these issuers on environmental, social and governance (ESG) issues to identify issuers with a compelling environmental and social profile for the investment universe.*

*Both exclusion criteria (negative screening) and ESG assessments (ESG integration) as well as an ESG-based instrument selection (best-in-class) are applied. In addition, companies are actively engaged as far as possible in order to address identified ESG risks and opportunities in a targeted manner through direct dialog (stewardship approach).*

*Further information can be found in the appendix (point 2)."*

The investment policy of the sub-fund – Equities Global ESG Leaders Passive II shall be reworded as follows under VII. at the start:

*"The investment objective of this sub-fund is principally to passively reproduce the reference index (benchmark) for long-term global equity investments listed in point 6 of this appendix, and to achieve a performance that corresponds to this development. The reference index is created by applying a best-in-class selection process to companies as defined by the independent index administrator MSCI. The ESG Leaders methodology targets sector and region weightings that are consistent with those*



*of the underlying parent index in order to limit systematic risk arising from the ESG (Environmental, Social and Governance) selection process. Increased consideration should be given to companies that are more committed to environmental or social aspects than others. In addition, companies that are involved in alcohol, gambling, tobacco, nuclear power or (civilian, military, controversial) weapons are excluded from the indices on a product basis (negative screening)."*

The investment policy of the sub-fund Equities Global ESG Screened Passive II shall be reworded as follows at the start under VIII.:

*"The investment objective of this sub-fund is principally to passively reproduce the reference index (benchmark) for long-term global equity investments listed in point 6 of this appendix, and to achieve a performance that corresponds to this development. The aim is to avoid companies that are less committed to environmental or social aspects than others.*

*The benchmark does not include companies linked to controversial weapons, nuclear weapons, tobacco, thermal coal, oil sand, civilian firearms and which violate the principles of the United Nations Global Compact. For further information, please refer to the appendix."*

The amendments to the fund contract were approved by the Swiss Financial Market Supervisory Authority FINMA on 2 March 2022. The amendments entered into force on 4 March 2022.

## **Notice of 22 July 2022**

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

For the sub-fund

– Equities Global Climate Aware II

UBS Asset Management Switzerland AG, Zurich, is to act as asset manager from 4 August 2022, replacing UBS Asset Management (UK) Ltd, London. § 1 point 5 and point 6 will be amended accordingly.

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

# Report of the independent auditor

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

## **UBS (CH) Institutional Fund 2**

with the sub-funds

- **Equities Global Passive**
- **Equities Global Passive II**
- **Equities Global (ex Switzerland) Opportunity**
- **Equities Global Climate Aware II**
- **Equities Global (ex Switzerland) Sustainable**
- **Equities Global ESG Leaders Passive II**
- **Equities Global ESG Screened Passive II**
- **Equities Japan Passive II**
- **Equities USA Passive**
- **Equities USA Passive II**
- **Equities Global Small Cap Passive II**
- **Global Real Estate Securities Passive (CHF hedged) II**
- **Equities Canada Passive II**

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 (pages 3 to 212) in accordance with Art. 89, para. 1 b) – h) of the Swiss Federal Act on Collective Investment Schemes for the fiscal year ending 31 October 2022<sup>1</sup>.

### *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 appendix. 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 October 2022 comply with the Swiss Federal Act on Collective Investment Schemes, its related ordinances, the fund contract and the appendix.

## **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, 23 February 2023

Ernst & Young Ltd

Roland Huwiler  
Licensed expert auditor  
(Principal auditor)

Michael Gurdan  
Licensed expert auditor

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

<sup>1</sup> For the period from 22 November 2021 until 31. October 2022 the full financial year of the sub-fund UBS (CH) Institutional Fund 2 – Equities Global ESG Leaders Passive II have been audited.

# UBS (CH) Institutional Fund 2 – Equities Global Passive

Category Other Funds for Traditional Investments  
(only for LPP accepted Swiss pension facilities)

## Three-year comparison

	ISIN	31.10.2022	31.10.2021	31.10.2020
Net fund assets in CHF		1 770 872 092.83	2 174 298 800.43	1 853 701 790.49
<b>Class I-A1</b>	<b>CH0022985227</b>			
Net asset value per unit in CHF		1 776.34	1 989.27	1 423.59
Number of units outstanding		9 465.2510	5 033.7240	22 597.8270
<b>Class I-A2</b>	<b>CH0122756478</b>			
Net asset value per unit in CHF		2 160.29	2 419.25	1 731.30
Number of units outstanding		14 997.1480	21 067.6480	23 512.6480
<b>Class I-B</b>	<b>CH0022985268</b>			
Net asset value per unit in CHF		1 798.81	2 010.74	1 437.04
Number of units outstanding		13 391.7530	114 103.2490	132 859.1970
<b>Class I-X</b>	<b>CH0022985367</b>			
Net asset value per unit in CHF		1 804.94	2 016.46	1 440.55
Number of units outstanding		940 513.8690	934 255.7780	1 103 675.4570

## Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-A1	CHF	-10.7%	40.6%	-2.8%
Class I-A2	CHF	-10.7%	40.6%	-2.8%
Class I-B	CHF	-10.5%	40.9%	-2.6%
Class I-X	CHF	-10.5%	41.0%	-2.5%

Benchmark:

MSCI World ex Switzerland (div. reinv.: US gross, others net)	CHF	-10.4%	40.8%	-2.7%
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Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

The largest issuers in % of total assets	
UBS (CH) Institutional Fund 2 – Equities USA Passive	72.14
UBS (Lux) Institutional Fund – Equities Europe (ex Switzerland) Passive	10.48
UBS (CH) Institutional Fund 2 – Equities Japan Passive	5.98
UBS (CH) Investment Fund – Equities UK Passive	4.23
UBS (CH) Investment Fund – Equities Canada Passive	3.60
UBS (CH) Investment Fund – Equities Pacific (ex Japan) Passive	3.29
UBS (CH) Institutional Fund – Equities Israel Passive	0.23
<b>Total</b>	<b>99.95</b>

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

Breakdown by risk domicile in % of total assets	
United States	72.14
Europe	10.48
Japan	5.98
United Kingdom	4.23
Canada	3.60
Asia ex Japan	3.29
Israel	0.23
<b>Total</b>	<b>99.95</b>

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

## Statement of assets

	31.10.2022	31.10.2021
Market values	CHF	CHF
Bank deposits		
– at sight	165 095.16	5 923.51
Securities		
– Units of other collective investment schemes	1 770 037 630.64	2 173 262 690.20
Other assets	680 128.51	2 450 334.42
<b>Total fund assets</b>	<b>1 770 882 854.31</b>	<b>2 175 718 948.13</b>
Loans	0.00	-1 406 159.80
Other liabilities	-10 761.48	-13 987.90
<b>Net fund assets</b>	<b>1 770 872 092.83</b>	<b>2 174 298 800.43</b>

## Statement of income

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
Income	CHF	CHF
Income from bank assets	2 723.34	0.00
Negative interest	-858.98	-205.64
Income from securities		
– from units of other collective investment schemes	28 514 349.73	29 713 206.63
Purchase of current net income on issue of units	3 965 431.71	1 268 519.40
<b>Total income</b>	<b>32 481 645.80</b>	<b>30 981 520.39</b>
<b>Expenses</b>		
Interest payable	-30 135.59	-109 938.15
Audit expenses	-15 438.80	-15 438.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-24 356.02	-31 500.61
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A2	-117 065.40	-119 399.74
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-77 495.46	-127 193.84
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-15 731.81	-62 380.88
Payment of current net income on redemption of units	-5 246 392.48	-3 372 331.82
<b>Total expenses</b>	<b>-5 526 615.56</b>	<b>-3 838 183.84</b>
<b>Net income</b>	<b>26 955 030.24</b>	<b>27 143 336.55</b>
Realized capital gains and losses	126 801 448.23	181 958 231.34
<b>Realized result</b>	<b>153 756 478.47</b>	<b>209 101 567.89</b>
Unrealized capital gains and losses	-367 243 286.11	479 521 931.80
<b>Total result</b>	<b>-213 486 807.64</b>	<b>688 623 499.69</b>

## Allocation of result

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
	CHF	CHF
Net income of the financial year	26 955 030.24	27 143 336.55
<b>Available for distribution</b>	<b>26 955 030.24</b>	<b>27 143 336.55</b>
Less federal withholding tax <sup>1</sup>	-9 434 260.58	-9 500 167.79
Net income retained for reinvestment	-17 520 769.66	-17 643 168.76
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

<sup>1</sup> If the reporting procedure pursuant to FTA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.

## Changes in net fund assets

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	2 174 298 800.43	1 853 701 790.49
Paid federal withholding tax	0.00	-13 899 345.64
Balance of unit movements	-189 939 899.96	-354 127 144.11
Total result	-213 486 807.64	688 623 499.69
<b>Net fund assets at the end of the reporting period</b>	<b>1 770 872 092.83</b>	<b>2 174 298 800.43</b>

## Development of the outstanding units

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	5 033.7240	22 597.8270
Units issued	5 264.9830	1 480.2110
Units redeemed	-833.4560	-19 044.3140
<b>Situation at the end of the period</b>	<b>9 465.2510</b>	<b>5 033.7240</b>
Difference between units issued and units redeemed	4 431.5270	-17 564.1030
<b>Class I-A2</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	21 067.6480	23 512.6480
Units issued	2 223.0000	1 129.0000
Units redeemed	-8 293.5000	-3 574.0000
<b>Situation at the end of the period</b>	<b>14 997.1480</b>	<b>21 067.6480</b>
Difference between units issued and units redeemed	-6 070.5000	-2 445.0000
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	114 103.2490	132 859.1970
Units issued	0.0000	3 187.6730
Units redeemed	-100 711.4960	-21 943.6210
<b>Situation at the end of the period</b>	<b>13 391.7530</b>	<b>114 103.2490</b>
Difference between units issued and units redeemed	-100 711.4960	-18 755.9480
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	934 255.7780	1 103 675.4570
Units issued	177 178.6270	76 227.3610
Units redeemed	-170 920.5360	-245 647.0400
<b>Situation at the end of the period</b>	<b>940 513.8690</b>	<b>934 255.7780</b>
Difference between units issued and units redeemed	6 258.0910	-169 419.6790

## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 7 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>22.757</b>
Less federal withholding tax <sup>1</sup>	CHF	-7.965
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>14.792</b>

### Class I-A2

Reinvestment on 7 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>27.674</b>
Less federal withholding tax <sup>1</sup>	CHF	-9.686
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>17.988</b>

### Class I-B

Reinvestment on 7 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>26.494</b>
Less federal withholding tax <sup>1</sup>	CHF	-9.273
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>17.221</b>

### Class I-X

Reinvestment on 7 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>27.612</b>
Less federal withholding tax <sup>1</sup>	CHF	-9.664
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>17.948</b>

<sup>1</sup> If the reporting procedure pursuant to FTA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.

## Inventory of Fund assets

Security	31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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### Securities traded neither on an exchange nor on a regulated market

#### Investment certificates, open end

##### Asia ex Japan

UBS (CH) INV FUND - EQUITIES PACIFIC (EX JAPAN) PASSIVE I-X**	CHF	71 155	7 845	11 570	67 430	58 280 737	3.29
<b>Total Asia ex Japan</b>						<b>58 280 737</b>	<b>3.29</b>

##### Canada

UBS (CH) INST FUND 2 - EQUITIES CANADA PASSIVE II I-X**	CHF		65 139	1 146	63 993	63 788 425	3.60
UBS (CH) INVESTMENT FUND - EQUITIES CANADA PASSIVE I-X**	CHF	62 965	2 901	65 866			
<b>Total Canada</b>						<b>63 788 425</b>	<b>3.60</b>

##### Europe

UBS(LUX)INSTIT FD.-EQ. EUR (EX UK EX SWI) PASSIVE I-X-ACC**	CHF	183 753	10 882	27 931	166 704	185 504 488	10.48
<b>Total Europe</b>						<b>185 504 488</b>	<b>10.48</b>

##### Israel

UBS (CH) INSTITUTIONAL FUND - EQUITIES ISRAEL PASSIVE II I-X**	CHF	3 487	640	169	3 958	4 036 812	0.23
<b>Total Israel</b>						<b>4 036 812</b>	<b>0.23</b>

##### Japan

UBS (CH) IF 2 - EQUITIES JAPAN PASSIVE II I-X**	CHF	111 761	6 391	18 862	99 290	105 933 883	5.98
<b>Total Japan</b>						<b>105 933 883</b>	<b>5.98</b>

##### United Kingdom

UBS (CH) INVESTMENT FUND - EQUITIES UK PASSIVE I-X**	CHF	66 551	3 410	12 681	57 280	74 870 919	4.23
<b>Total United Kingdom</b>						<b>74 870 919</b>	<b>4.23</b>

##### United States

UBS (CH) INST FUND 2 - EQUITIES USA PASSIVE I-X**	CHF	527 953	33 045	78 193	482 805	1 277 622 366	72.15
<b>Total United States</b>						<b>1 277 622 366</b>	<b>72.15</b>

#### Total Investment certificates, open end

						<b>1 770 037 631</b>	<b>99.95</b>
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#### Total Securities traded neither on an exchange nor on a regulated market

						<b>1 770 037 631</b>	<b>99.95</b>
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#### Total securities and similar instruments

(thereof in lending)							0.00)
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Bank deposits at sight						165 095	0.01
Other assets						680 128	0.04
<b>Total fund assets</b>						<b>1 770 882 854</b>	<b>100.00</b>

Other liabilities						-10 761	
<b>Net fund assets</b>						<b>1 770 872 093</b>	

#### Valuation categories

	Market value as of 31.10.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	–	–
Investments valuation based on market-observed parameters	1 770 037 631	99.95
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>1 770 037 631</b>	<b>99.95</b>

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

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

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

\*\* valuation based on market-observed parameters

## Supplementary information

### Derivative financial instruments

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

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

### Repurchase agreements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### 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:

*UBS (CH) Institutional Fund 2*

– *Equities Global Passive*

Class I-A1 0.24%

Class I-A2 0.24%

Class I-B 0.06%

Class I-X 0.00%

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

See in the appendix of the supplementary information.

### Exchange rates

ILS 1 = CHF 0.284344

USD 1 = CHF 1.000750



# UBS (CH) Institutional Fund 2 – Equities Global Passive II

Category Other Funds for Traditional Investments  
(only for LPP accepted Swiss pension facilities)

## Three-year comparison

	ISIN	31.10.2022	31.10.2021	31.10.2020
Net fund assets in CHF		4 996 267 968.68	6 097 435 727.44	5 032 780 965.97
<b>Class I-A1</b>	<b>CH0046164197</b>		<sup>1</sup>	
Net asset value per unit in CHF		1 080.44	1 209.88	
Number of units outstanding		1 999.0000	1 999.0000	
<b>Class I-B</b>	<b>CH0046164692</b>		<sup>2</sup>	
Net asset value per unit in CHF		N/A	N/A	1 543.44
Number of units outstanding		0.0000	0.0000	23 254.7640
<b>Class I-X</b>	<b>CH0046164783</b>			
Net asset value per unit in CHF		1 940.67	2 167.94	1 548.86
Number of units outstanding		2 573 400.2510	2 811 427.3990	3 226 179.2020

<sup>1</sup> Initial subscription: 11.1.2021

<sup>2</sup> In circulation until 29.9.2021

## Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-A1	CHF	-10.7%	-	-
Class I-B	CHF	-	-	-2.7%
Class I-X	CHF	-10.5%	41.0%	-2.6%
Benchmark:				
MSCI World ex Switzerland (div. reinv.: US gross, others net)	CHF	-10.4%	40.8%	-2.7%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

### The largest issuers in % of total assets

UBS (CH) Institutional Fund 2 – Equities USA Passive II	72.15
UBS (Lux) Institutional Fund – Equities Europe (ex Switzerland) Passive II	10.44
UBS (CH) Institutional Fund 2 – Equities Japan Passive II	5.96
UBS (CH) Institutional Fund – Equities UK Passive II	4.21
UBS (CH) Institutional Fund – Equities Canada Passive II	3.60
UBS (CH) Institutional Fund – Equities Pacific (ex Japan) Passive II	3.29
UBS (CH) Institutional Fund – Equities Israel Passive II	0.23
<b>Total</b>	<b>99.88</b>

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

### Breakdown by risk domicile in % of total assets

United States	72.15
Europe	10.44
Japan	5.96
United Kingdom	4.21
Canada	3.60
Asia ex Japan	3.29
Israel	0.23
<b>Total</b>	<b>99.88</b>

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

## Statement of assets

	31.10.2022	31.10.2021
Market values	CHF	CHF
Bank deposits		
– at sight	3 798 949.40	1 060 605.77
Securities		
– Shares and other equity instruments	5.06	5.41
– Units of other collective investment schemes	4 990 584 727.82	6 096 887 394.73
Other assets	1 885 318.50	7 236 247.45
<b>Total fund assets</b>	<b>4 996 269 000.78</b>	<b>6 105 184 253.36</b>
Loans	-3.32	-7 734 592.21
Other liabilities	-1 028.78	-13 933.71
<b>Net fund assets</b>	<b>4 996 267 968.68</b>	<b>6 097 435 727.44</b>

## Statement of income

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
Income	CHF	CHF
Income from bank assets	13 183.23	0.00
Negative interest	-5 053.26	-7 447.66
Income from securities		
– from shares and other equity instruments	0.00	52.98
– from units of other collective investment schemes	81 454 855.67	88 377 419.81
Purchase of current net income on issue of units	5 373 567.31	1 061 608.76
<b>Total income</b>	<b>86 836 552.95</b>	<b>89 431 633.89</b>
<b>Expenses</b>		
Interest payable	-86 572.74	-320 733.91
Audit expenses	-3 544.53	-13 284.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-5 435.08	-4 387.05
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	0.00	-9 573.88
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Compensation of the class action processing	-1 144.10	0.00
Other expenses	-43 892.61	-206 506.50
Payment of current net income on redemption of units	-9 217 198.49	-11 606 077.47
<b>Total expenses</b>	<b>-9 357 787.55</b>	<b>-12 160 563.61</b>
<b>Net income</b>	<b>77 478 765.40</b>	<b>77 271 070.28</b>
Realized capital gains and losses	311 492 031.80	427 271 695.91
<b>Realized result</b>	<b>388 970 797.20</b>	<b>504 542 766.19</b>
Unrealized capital gains and losses	-991 529 184.32	1 434 735 072.39
<b>Total result</b>	<b>-602 558 387.12</b>	<b>1 939 277 838.58</b>

## Allocation of result

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
	CHF	CHF
Net income of the financial year	77 478 765.40	77 271 070.28
<b>Available for distribution</b>	<b>77 478 765.40</b>	<b>77 271 070.28</b>
Less federal withholding tax <sup>1</sup>	-27 117 567.89	-27 044 874.60
Net income retained for reinvestment	-50 361 197.51	-50 226 195.68
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

<sup>1</sup> If the reporting procedure pursuant to FTA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.

## Changes in net fund assets

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	6 097 435 727.44	5 032 780 965.97
Paid federal withholding tax	0.00	-41 705 773.90
Balance of unit movements	-498 609 371.64	-832 917 303.21
Total result	-602 558 387.12	1 939 277 838.58
<b>Net fund assets at the end of the reporting period</b>	<b>4 996 267 968.68</b>	<b>6 097 435 727.44</b>

## Development of the outstanding units

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	1 999.0000	0.0000
Units issued	0.0000	1 999.0000
Units redeemed	0.0000	0.0000
<b>Situation at the end of the period</b>	<b>1 999.0000</b>	<b>1 999.0000</b>
Difference between units issued and units redeemed	0.0000	1 999.0000
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year		23 254.7640
Units issued		0.0000
Units redeemed		-23 254.7640
<b>Situation at the end of the period</b>		<b>0.0000</b>
Difference between units issued and units redeemed		-23 254.7640
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	2 811 427.3990	3 226 179.2020
Units issued	211 396.7430	217 891.6110
Units redeemed	-449 423.8910	-632 643.4140
<b>Situation at the end of the period</b>	<b>2 573 400.2510</b>	<b>2 811 427.3990</b>
Difference between units issued and units redeemed	-238 027.1480	-414 751.8030

## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 7 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>14.066</b>
Less federal withholding tax <sup>1</sup>	CHF	-4.923
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>9.143</b>

### Class I-X

Reinvestment on 7 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>30.096</b>
Less federal withholding tax <sup>1</sup>	CHF	-10.534
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>19.562</b>

<sup>1</sup> If the reporting procedure pursuant to FTA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.

## Inventory of Fund assets

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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### Securities traded on an exchange

#### Registered shares

<b>Ireland</b>								
IRISH BK RESOL CP COM EURO.16*	EUR	32 344			32 344			
<b>Total Ireland</b>							<b>0.00</b>	
<b>Total Registered shares</b>							<b>0.00</b>	
<b>Total Securities traded on an exchange</b>							<b>0.00</b>	

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

#### Registered shares

<b>Malta</b>								
BGP HOLDINGS PLC**	EUR	478 862			478 862	5	0.00	
<b>Total Malta</b>						<b>5</b>	<b>0.00</b>	
<b>Total Registered shares</b>						<b>5</b>	<b>0.00</b>	

#### Investment certificates, open end

<b>Asia ex Japan</b>								
UBS (CH) INST FUND - EQUITIES PACIFIC (EX JAPAN) PASS II I-X**	CHF	131 228	14 842	21 269	124 801	164 231 867	3.29	
<b>Total Asia ex Japan</b>						<b>164 231 867</b>	<b>3.29</b>	
<b>Canada</b>								
UBS (CH) INST FUND - EQUITIES CANADA PASSIVE II I-X**	CHF	128 824	7 908	136 732				
UBS (CH) INST FUND 2 - EQUITIES CANADA PASSIVE II I-X**	CHF		180 532		180 532	179 956 330	3.60	
<b>Total Canada</b>						<b>179 956 330</b>	<b>3.60</b>	
<b>Europe</b>								
UBS(LUX)INSTONAL FD.-EQ.EUR (EX UK EX SW.) PAS II I-X-ACC**	CHF	479 634	33 011	76 878	435 767	521 512 674	10.44	
<b>Total Europe</b>						<b>521 512 674</b>	<b>10.44</b>	
<b>Israel</b>								
UBS (CH) INSTITUTIONAL FUND - EQUITIES ISRAEL PASSIVE II I-X**	CHF	9 785	2 184	849	11 120	11 341 445	0.23	
<b>Total Israel</b>						<b>11 341 445</b>	<b>0.23</b>	
<b>Japan</b>								
UBS (CH) IF 2 - EQUITIES JAPAN PASSIVE II I-X**	CHF	314 003	21 631	56 309	279 325	298 015 134	5.96	
<b>Total Japan</b>						<b>298 015 134</b>	<b>5.96</b>	
<b>United Kingdom</b>								
UBS (CH) INST FUND - EQUITIES UK PASSIVE II I-X**	CHF	187 086	12 324	38 351	161 059	210 526 448	4.21	
<b>Total United Kingdom</b>						<b>210 526 448</b>	<b>4.21</b>	
<b>United States</b>								
UBS (CH) INST FUND 2 - EQUITIES USA PASSIVE II I-X**	CHF	962 006	71 754	148 552	885 208	3 605 000 830	72.14	
<b>Total United States</b>						<b>3 605 000 830</b>	<b>72.14</b>	
<b>Total Investment certificates, open end</b>						<b>4 990 584 728</b>	<b>99.88</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>4 990 584 733</b>	<b>99.88</b>	
<b>Total securities and similar instruments</b> (thereof in lending)						<b>4 990 584 733</b>	<b>99.88</b> (0.00)	
<b>Bank deposits at sight</b>								
						3 798 949	0.08	
<b>Other assets</b>								
						1 885 319	0.04	
<b>Total fund assets</b>						<b>4 996 269 001</b>	<b>100.00</b>	
<b>Short-term bank liabilities</b>								
						-3		
<b>Other liabilities</b>								
						-1 029		
<b>Net fund assets</b>						<b>4 996 267 969</b>		

#### Valuation categories

	Market value as of 31.10.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	–	–
Investments valuation based on market-observed parameters	4 990 584 733	99.88
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>4 990 584 733</b>	<b>99.88</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Supplementary information

### Derivative financial instruments

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

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

### Repurchase agreements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### 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:*

*UBS (CH) Institutional Fund 2*

*– Equities Global Passive II*

Class I-A1 0.24%

Class I-X 0.00%

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

See in the appendix of the supplementary information.

### Exchange rates

AUD 1 = CHF	0.639930	ILS 1 = CHF	0.284344
CAD 1 = CHF	0.733661	JPY 1 = CHF	0.006733
DKK 1 = CHF	0.132857	NOK 1 = CHF	0.096255
EUR 1 = CHF	0.989091	NZD 1 = CHF	0.581386
GBP 1 = CHF	1.152214	SEK 1 = CHF	0.090562
HKD 1 = CHF	0.127487	USD 1 = CHF	1.000750

# UBS (CH) Institutional Fund 2 – Equities Global (ex Switzerland) Opportunity

Category Other Funds for Traditional Investments  
(only for LPP accepted Swiss pension facilities)

## Three-year comparison

	ISIN	31.10.2022	31.10.2021	31.10.2020
Net fund assets in CHF		102 639 957.39	83 094 334.53	88 192 185.54
<b>Class I-B</b>	<b>CH0518771164</b>			
Net asset value per unit in CHF		1 561.37	1 874.38	1 364.03
Issue and redemption price per unit in CHF <sup>1</sup>		1 561.06	1 874.38	1 364.03
Number of units outstanding		11 081.1610	6 593.0180	11 501.6140
<b>Class I-X</b>	<b>CH0518771149</b>			
Net asset value per unit in CHF		1 563.51	1 875.90	1 364.51
Issue and redemption price per unit in CHF <sup>1</sup>		1 563.20	1 875.90	1 364.51
Number of units outstanding		54 581.1340	37 707.9590	53 135.1590

<sup>1</sup> see Supplementary information

## Performance

	Currency	2021/2022	2020/2021	2020
Class I-B	CHF	-16.7%	37.7%	-
Class I-X	CHF	-16.7%	37.8%	-
Benchmark:				
MSCI World ex Switzerland (div. reinv.: US gross - others net)	CHF	-10.4%	40.8%	-

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.

## Structure of the securities portfolio

The 10 largest issuers in % of total assets	
Microsoft Corp	7.23
UnitedHealth Group Inc	3.57
Alphabet Inc	3.36
Thermo Fisher Scie Com	3.27
Sanofi	3.10
Nextera Energy Inc	3.00
PepsiCo Inc	2.88
Mastercard Inc	2.78
AstraZeneca PLC	2.74
Visa Inc	2.69
Others	61.49
<b>Total</b>	<b>96.11</b>

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

Breakdown by risk domicile in % of total assets	
United States	71.46
France	7.22
Japan	5.90
United Kingdom	5.18
Canada	2.64
Finland	2.09
Netherlands	0.99
Denmark	0.63
<b>Total</b>	<b>96.11</b>

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

## Statement of assets

	31.10.2022	31.10.2021
Market values	CHF	CHF
Bank deposits		
– at sight	3 937 116.96	3 334 617.18
Securities		
– Shares and other equity instruments	98 939 529.94	80 066 065.10
Other assets	74 863.31	30 874.74
<b>Total fund assets</b>	<b>102 951 510.21</b>	<b>83 431 557.02</b>
Loans	-309 932.72	-336 943.53
Other liabilities	-1 620.10	-278.96
<b>Net fund assets</b>	<b>102 639 957.39</b>	<b>83 094 334.53</b>

## Statement of income

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
Income	CHF	CHF
Income from bank assets	139.79	0.00
Negative interest	-258.70	-379.70
Income from securities		
– from shares and other equity instruments	641 185.27	544 089.90
– from bonus shares	25 891.09	9 602.86
Income from securities lending	23 845.19	12 288.36
Offset payments from securities lending	181 110.82	81 688.55
Purchase of current net income on issue of units	480 619.45	191 623.78
<b>Total income</b>	<b>1 352 532.91</b>	<b>838 913.75</b>
Expenses		
Interest payable	-27.57	-103.02
Audit expenses	-13 069.40	-12 530.90
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-6 848.46	-7 456.95
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-667.46	-214.17
Payment of current net income on redemption of units	-179 867.97	-206 060.71
<b>Total expenses</b>	<b>-200 480.86</b>	<b>-226 365.75</b>
<b>Net income</b>	<b>1 152 052.05</b>	<b>612 548.00</b>
Realized capital gains and losses <sup>1</sup>	-404 565.75	23 771 631.88
<b>Realized result</b>	<b>747 486.30</b>	<b>24 384 179.88</b>
Unrealized capital gains and losses	-13 738 636.50	808 580.02
<b>Total result</b>	<b>-12 991 150.20</b>	<b>25 192 759.90</b>

## Allocation of result

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
	CHF	CHF
Net income of the financial year	1 152 052.05	612 548.00
<b>Available for distribution</b>	<b>1 152 052.05</b>	<b>612 548.00</b>
Less federal withholding tax <sup>2,3</sup>	-403 218.22	-214 391.80
Net income retained for reinvestment	-748 833.83	-398 156.20
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

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

<sup>2</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance

<sup>3</sup> If the reporting procedure pursuant to FTA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.



## Changes in net fund assets

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	83 094 334.53	88 192 185.54
Paid federal withholding tax	0.00	-195 977.21
Balance of unit movements	32 536 773.06	-30 094 633.70
Total result	-12 991 150.20	25 192 759.90
<b>Net fund assets at the end of the reporting period</b>	<b>102 639 957.39</b>	<b>83 094 334.53</b>

## Development of the outstanding units

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	6 593.0180	11 501.6140
Units issued	9 854.9320	34.4090
Units redeemed	-5 366.7890	-4 943.0050
<b>Situation at the end of the period</b>	<b>11 081.1610</b>	<b>6 593.0180</b>
Difference between units issued and units redeemed	4 488.1430	-4 908.5960
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	37 707.9590	53 135.1590
Units issued	31 367.9040	18 038.1050
Units redeemed	-14 494.7290	-33 465.3050
<b>Situation at the end of the period</b>	<b>54 581.1340</b>	<b>37 707.9590</b>
Difference between units issued and units redeemed	16 873.1750	-15 427.2000

## Net income retained for reinvestment (accumulation)

### Class I-B

Reinvestment on 14 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>16.777</b>
Less federal withholding tax <sup>1,2</sup>	CHF	-5.872
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>10.905</b>

### Class I-X

Reinvestment on 14 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>17.700</b>
Less federal withholding tax <sup>1,2</sup>	CHF	-6.195
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>11.505</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance  
<sup>2</sup> If the reporting procedure pursuant to FTA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.

## Inventory of Fund assets

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Bearer shares</b>								
<b>Canada</b>								
TOURMALINE OIL CP COM NPV*	CAD		40 949	17 232	23 717	1 335 642	1.30	
<b>Total Canada</b>						<b>1 335 642</b>	<b>1.30</b>	
<b>Denmark</b>								
GENMAB AS DKK1*	DKK		2 178	486	1 692	652 801	0.63	
<b>Total Denmark</b>						<b>652 801</b>	<b>0.63</b>	
<b>France</b>								
AIR LIQUIDE(L*) EUR5.5 (POST-SUBDIVISION)*	EUR	6 684	11 186	5 527	12 343	1 615 165	1.57	
AIRBUS EUR1*	EUR	9 012	342	9 354				
EUROAPI SA EUR1*	EUR		635	635				
LVMH MOET HENNESSY EURO.30*	EUR	1 833	1 648	1 769	1 712	1 082 034	1.05	
SANOFI EUR2*	EUR		41 823	4 840	36 983	3 194 493	3.10	
SCHNEIDER ELECTRIC EUR8*	EUR	8 015	14 081	9 945	12 151	1 541 486	1.50	
<b>Total France</b>						<b>7 433 179</b>	<b>7.22</b>	
<b>Germany</b>								
EVOTEC SE NPV*	EUR	10 110	1 342	11 452				
<b>Total Germany</b>							<b>0.00</b>	
<b>Japan</b>								
BANDAI NAMCO HLDGS NPV*	JPY		28 900	4 400	24 500	1 623 506	1.58	
OBIC BUSINESS CONS NPV*	JPY	11 500	11 500	14 100	8 900	256 471	0.25	1 373
PERSOL HOLDINGS CO NPV*	JPY		46 700	46 700				
RECRUIT HLDGS CO L NPV*	JPY	12 700	4 300	17 000				
<b>Total Japan</b>						<b>1 879 977</b>	<b>1.83</b>	
<b>Netherlands</b>								
KONINKLIJKE PHILIPS NV EURO.20*	EUR	25 865	23 986	11 038	38 813	492 078	0.48	
<b>Total Netherlands</b>						<b>492 078</b>	<b>0.48</b>	
<b>Spain</b>								
LABORAT FARMA ROVI EURO.06*	EUR	4 352	578	4 930				
<b>Total Spain</b>							<b>0.00</b>	
<b>United Kingdom</b>								
ASTRAZENECA ORD USD0.25*	GBP	13 065	24 644	13 818	23 891	2 822 673	2.74	
<b>Total United Kingdom</b>						<b>2 822 673</b>	<b>2.74</b>	
<b>United States</b>								
ALPHABET INC CAP STK USD0.001 CL C*	USD	1 398	82 752	47 622	36 528	3 460 334	3.36	
BOSTON SCIENTIFIC COM USD0.01*	USD		24 792		24 792	1 069 585	1.04	
CARVANA CO COM USD0.001 CL A*	USD	2 175		2 175				
CHEGG INC COM USD0.001*	USD	5 426		5 426				
COCA-COLA CO COM USD0.25*	USD		59 732	20 169	39 563	2 369 621	2.30	
CONSTELLATION BRDS CLASS'A'COM USD0.01*	USD		9 283		9 283	2 295 364	2.23	
DARLING INGR INC COM USD0.01*	USD	12 648	5 641	12 277	6 012	472 176	0.46	
EPAM SYS INC COM USD0.001*	USD	2 504	4 123	2 297	4 330	1 516 637	1.47	
GALLAGHER ARTHUR J & CO COM*	USD		11 239	450	10 789	2 019 920	1.96	
GENERAC HLDGS INC COM USD0.01*	USD	2 910	2 549	5 459				
INTUITIVE SURGICAL COM USD0.001*	USD	4 243	1 555	5 798				
JP MORGAN CHASE & COM USD1*	USD	7 612		7 612				
MARSH & MCLENNAN COM USD1*	USD	8 572	3 299	11 871				
MONSTER BEV CORP USD0.005(NEW)*	USD		30 360	16 427	13 933	1 306 780	1.27	
MOODYS CORP COM USD0.01*	USD	3 239	399	3 638				
NEXTERA ENERGY INC COM USD0.01*	USD	23 497	30 259	13 976	39 780	3 085 262	3.00	
PEPSICO INC CAP USD0.016666*	USD	6 434	17 363	7 490	16 307	2 963 246	2.88	
PRIMERICA INC COM USD0.01*	USD	1 818		1 818				
QUANTA SVCS INC COM*	USD	9 216	8 362	8 097	9 481	1 347 691	1.31	6 401
SNAP INC COM USD0.00001 CL A*	USD	17 039	6 497	23 536				
VEEVA SYSTEMS INC COM USD0.00001 CL 'A'*	USD		16 121	1 718	14 403	2 420 654	2.35	
VMWARE INC COM STK USD0.01 CLASS 'A'*	USD		22 663	836	21 827	2 458 034	2.39	
WILLIS TOWERS WATS COM USD0.000304635*	USD	1 781		1 781				
ZOETIS INC COM USD0.01 CL 'A'*	USD	6 529	1 797	8 326				
<b>Total United States</b>						<b>26 785 304</b>	<b>26.02</b>	
<b>Total Bearer shares</b>						<b>41 401 653</b>	<b>40.21</b>	
<b>Registered shares</b>								
<b>Canada</b>								
CAN PACIFIC RYS COM NPV*	USD		18 532		18 532	1 381 484	1.34	
SHOPIFY INC COM NPV CL A*	USD	622	83	705				
<b>Total Canada</b>						<b>1 381 484</b>	<b>1.34</b>	
<b>Denmark</b>								
NOVO-NORDISK AS DKK0.2 SER'B'*	DKK	10 247	1 519	11 766				
<b>Total Denmark</b>							<b>0.00</b>	
<b>Finland</b>								
SAMPO PLC SER'A'NPV*	EUR	28 029	39 660	20 591	47 098	2 155 918	2.09	
<b>Total Finland</b>						<b>2 155 918</b>	<b>2.09</b>	
<b>Germany</b>								
MUENCHENER RUECKVE NPV(REGD)*	EUR	2 230	2 097	4 327				
SIEMENS AG NPV(REGD)*	EUR	7 255	650	7 905				
<b>Total Germany</b>							<b>0.00</b>	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Japan</b>								
JTOWER INC NPV*	JPY		21 700	3 800	17 900	729 143	0.71	17 900
KEYENCE CORP NPV*	JPY		4 700	200	4 500	1 706 395	1.66	
NIPPON TEL&TEL CP NPV*	JPY		98 700	35 000	63 700	1 755 868	1.71	
SOFTBANK GROUP CO NPV*	JPY	20 700	11 400	32 100				
SONY GROUP CORPORA NPV*	JPY	6 200	9 800	16 000				
<b>Total Japan</b>						<b>4 191 406</b>	<b>4.07</b>	
<b>Netherlands</b>								
ASML HOLDING NV EURO.09*	EUR	2 152	1 697	2 731	1 118	528 574	0.51	
PROSUS N.V. EURO.05*	EUR	7 038		7 038				
<b>Total Netherlands</b>						<b>528 574</b>	<b>0.51</b>	
<b>Spain</b>								
BBVA(BILB-VIZ-ARG) EURO.49*	EUR	144 401		144 401				
<b>Total Spain</b>							<b>0.00</b>	
<b>United Kingdom</b>								
LONDON STOCK EXCH ORD GBPO.06918604*	GBP	10 866	13 594	4 924	19 536	1 703 080	1.65	
UNILEVER PLC ORD GBPO.031111*	EUR		17 600		17 600	802 335	0.78	
<b>Total United Kingdom</b>						<b>2 505 415</b>	<b>2.43</b>	
<b>United States</b>								
ABBVIE INC COM USD0.01*	USD		14 129	1 386	12 743	1 866 974	1.81	
ACCENTURE PLC SHS CL A 'NEW'*	USD		10 792	5 808	4 984	1 416 019	1.38	4 984
ACTIVISION BLIZZAR COM STK USD0.000001*	USD		21 343		21 343	1 554 936	1.51	
ADOBE INC COM USD0.0001*	USD	3 991	5 121	3 195	5 917	1 885 978	1.83	
AES CORP COM*	USD		55 324		55 324	1 448 361	1.41	3 297
ALLSTATE CORP COM*	USD	8 126	1 055	9 181				
AMAZON COM INC COM USD0.01*	USD	740	23 738	6 664	17 814	1 826 235	1.77	
AMPHENOL CORP NEW CL A*	USD	12 107	6 766	18 873				
APA CORPORATION COM USD0.625*	USD		39 015		39 015	1 774 952	1.72	
APPLE INC COM NPV*	USD		52 921	39 929	12 992	1 993 687	1.94	
AUTO DATA PROCESS COM USD0.10*	USD		8 089		8 089	1 956 578	1.90	
BROADCOM CORP COM USD1.00*	USD		3 038	3 038				
BURLINGTON STORES COM USD0.0001*	USD	4 953		4 953				
CAPITAL ONE FINL COM USD0.01*	USD	6 848		6 848				
CENTENE CORP DEL COM*	USD		26 395	14 384	12 011	1 023 263	0.99	
CHARTER COMMUN INC COM USD0.001 CLASS 'A'*	USD	1 708		1 708				
CHUBB LIMITED ORD CHF24.15*	USD		14 754	3 548	11 206	2 409 863	2.34	
DANAHER CORP COM USD0.01*	USD	6 719	6 352	5 072	7 999	2 014 618	1.96	
DATTO HLDG CORP USD0.001*	USD	11 992		11 992				
ELECTRONIC ARTS INC COM*	USD	5 464	1 794	7 258				
ESTEE LAUDER COS CLASS'A'COM USD0.01*	USD	6 149	1 898	8 047				
FISERV INC COM USD0.01*	USD		18 389		18 389	1 890 703	1.84	18 389
FRONTIER GROUP HLD COM USD0.001*	USD	25 724	14 834	15 493	25 065	328 849	0.32	20 382
HESS CORPORATION COM USD1*	USD	4 292		4 292				
INGERSOLL RAND INC COM USD1.00*	USD	19 771	8 190	27 961				
INTUIT INC COM USD0.01*	USD	2 663	313	2 976				
KEYSIGHT TECHNOLOG COM USD0.01 'WD'*	USD	4 468		4 468				
KLA CORPORATION COM USD0.001*	USD	2 635	1 595	3 024	1 206	381 925	0.37	
MARQETA INC COM USD0.0001 A*	USD		9 599	9 599				
MASTERCARD INC COM USD0.0001 CLASS 'A'*	USD	5 245	8 758	5 282	8 721	2 864 204	2.78	
MICROSOFT CORP COM USD0.0000125*	USD	27 631	23 760	19 349	32 042	7 443 488	7.23	
PAYPAL HOLDINGS IN COM USD0.0001*	USD	6 280	1 662	7 942				
PROCTER & GAMBLE COM NPV*	USD	7 422	19 018	26 440				
SALESFORCE.COM INC COM USD0.001*	USD	2 793	303	3 096				
SERVICENOW INC COM USD0.001*	USD	2 341	4 112	6 453				
SNOWFLAKE INC COM USD0.0001 CLASS A*	USD	2 985	1 330	4 315				
THERMO FISHER SCIE COM USD1*	USD	3 208	4 936	1 599	6 545	3 366 457	3.27	
UNITEDHEALTH GRP COM USD0.01*	USD	3 535	5 093	2 006	6 622	3 678 960	3.57	2 819
VISA INC COM STK USD0.0001*	USD	5 943	21 596	14 191	13 348	2 767 246	2.69	13 348
WELLS FARGO & CO COM USD1 2/3*	USD		30 125	5 388	24 737	1 138 508	1.11	
ZOOMINFO TECHNOLOG COM USD0.01 CLASS A*	USD		55 607	16 488	39 119	1 743 276	1.70	32 623
<b>Total United States</b>						<b>46 775 080</b>	<b>45.44</b>	
<b>Total Registered shares</b>						<b>57 537 877</b>	<b>55.90</b>	
<b>Depository receipts</b>								
<b>Singapore</b>								
SEA LTD ADS EACH REP ONE CL A SHS*	USD	2 500	2 400	4 900				
<b>Total Singapore</b>							<b>0.00</b>	
<b>Total Depository receipts</b>							<b>0.00</b>	
<b>Rights</b>								
<b>China</b>								
PROSUS NV (STOCK DIVIDEND) RIGHTS 21-15.11.21*	EUR	7 038	-7 038					
<b>Total China</b>							<b>0.00</b>	
<b>Netherlands</b>								
KONINKLIJKE PHILIPS-SCRIP(STOCK DIVIDEND) RIGHTS 03.06.22*	EUR		26 189	26 189				
<b>Total Netherlands</b>							<b>0.00</b>	
<b>Total Rights</b>							<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>98 939 530</b>	<b>96.11</b>	
<b>Total securities and similar instruments</b> (thereof in lending)						<b>98 939 530</b> 11 126 212	<b>96.11</b> 10.81)	
Bank deposits at sight						3 937 117	3.82	
Other assets						74 863	0.07	
<b>Total fund assets</b>						<b>102 951 510</b>	<b>100.00</b>	
Short-term bank liabilities						-309 933		
Other liabilities						-1 620		
<b>Net fund assets</b>						<b>102 639 957</b>		

Valuation categories	Market value as of 31.10.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	98 939 530	96.11
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>98 939 530</b>	<b>96.11</b>

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

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

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

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

## Derivative financial instruments

CISO-FINMA Art. 23

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
USD	562 550	JPY	75 700 000	28.06.2022
CHF	412 048	JPY	57 400 000	13.07.2022

## Supplementary information

### Derivative financial instruments

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

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

### Repurchase agreements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

*TER for the last 12 months:*

*UBS (CH) Institutional Fund 2*

*– Equities Global (ex Switzerland) Opportunity*

Class I-B 0.07%

Class I-X 0.02%

### Issue and redemption price

If, on any one order day, the sum of subscriptions and redemptions of units in the fund result in a net inflow or outflow, the fund's valuation net asset value will be increased or reduced accordingly (swinging single pricing). The maximum adjustment level basically amounts to 2% of the valuation net asset value. However, in the event of exceptional circumstances, the fund management company may decide to temporarily apply an adjustment by more than 2% of the prevailing net asset value for every sub-fund and/or valuation day, if it sufficiently substantiates that the adjustment is justified in view of prevailing market conditions and in the best interests of investors. A temporary adjustment will be calculated in accordance with the procedure set out by the fund management company. Existing and new investors will be informed of the sufficiently substantiated decision on the application of this temporary measure and of its expiry by announcement in the umbrella fund's official medium of publication. The supervisory authority will also be notified.

A modified valuation net asset value covers the incidental costs (bid-offer spreads, standard market brokerage fees, fees, levies etc) which arise on average from the investment of the part of the net inflow or sale of the part of the assets corresponding to the net outflow. The adjustment will result in an increase of the valuation net asset value if net movements result in an increase in the number of units in the sub-fund. Conversely, the adjustment results in a reduction of the valuation net asset value if net movements lead to a reduction in the number of units. The valuation net asset value calculated on the basis of swinging single pricing is thus a modified valuation net asset value. Subscriptions and redemptions made the same day that have an evident, direct economic link and that therefore entail no ancillary costs for the purchase and sale of investments are excluded from the application of swinging single pricing.

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

See in the appendix of the supplementary information.

### Exchange rates

AUD 1 = CHF	0.639930	JPY 1 = CHF	0.006733
CAD 1 = CHF	0.733661	NOK 1 = CHF	0.096255
DKK 1 = CHF	0.132857	SEK 1 = CHF	0.090562
EUR 1 = CHF	0.989091	USD 1 = CHF	1.000750
GBP 1 = CHF	1.152214		

# UBS (CH) Institutional Fund 2 – Equities Global Climate Aware II

Category Other Funds for Traditional Investments  
(only for LPP accepted Swiss pension facilities)

## Three-year comparison

	ISIN	31.10.2022	31.10.2021	31.10.2020
Net fund assets in CHF		1 326 927 163.01	1 182 797 384.18	502 140 962.91
<b>Class I-A1</b>	<b>CH0452413971</b>		<sup>1</sup>	
Net asset value per unit in CHF		924.76	1 039.01	
Number of units outstanding		1 589.3480	1 589.3480	
<b>Class I-B</b>	<b>CH0452414003</b>		<sup>1</sup>	
Net asset value per unit in CHF		927.25	1 039.67	
Number of units outstanding		1 589.1830	7 206.5380	
<b>Class I-X</b>	<b>CH0452413963</b>			
Net asset value per unit in CHF		1 333.66	1 494.54	1 065.66
Number of units outstanding		992 741.0800	785 296.4210	471 202.4220

<sup>1</sup> Initial subscription: 13.7.2021

## Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-A1	CHF	-11.0%	-	-
Class I-B	CHF	-10.8%	-	-
Class I-X	CHF	-10.8%	41.0%	-1.8%
Benchmark:				
MSCI World ex Switzerland (div. reinv.: US gross - others net)	CHF	-10.4%	40.8%	-2.7%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

Apple Inc	5.37
Microsoft Corp	3.51
Alphabet Inc	2.37
Amazon.Com Inc	1.90
Tesla Inc	1.37
Unitedhealth Grp	1.09
Johnson & Johnson	1.04
Berkshire Hathaway	0.87
Jp Morgan Chase	0.85
Visa Inc	0.79
Others	79.90
<b>Total</b>	<b>99.06</b>

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

### Breakdown by risk domicile in % of total assets

Internet, software & IT services	12.61
Pharmaceuticals, cosmetics & medical products	8.73
Banks & credit institutions	8.34
Computer hardware & network equipment providers	7.48
Financial & investment companies	7.47
Retail trade, department stores	5.45
Petroleum	4.57
Energy & water supply	3.92
Electronics & semiconductors	3.81
Vehicles	3.23
Others	33.45
<b>Total</b>	<b>99.06</b>

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

## Statement of assets

	31.10.2022	31.10.2021
Market values	CHF	CHF
Bank deposits		
– at sight	10 285 392.45	2 325 910.75
Securities		
– Shares and other equity instruments	1 317 913 753.53	1 179 289 982.48
Derivative financial instruments	229 929.00	76 982.39
Other assets	1 953 521.50	1 580 693.45
<b>Total fund assets</b>	<b>1 330 382 596.48</b>	<b>1 183 273 569.07</b>
Loans	-3 234 531.97	-246 595.97
Other liabilities	-220 901.50	-229 588.92
<b>Net fund assets</b>	<b>1 326 927 163.01</b>	<b>1 182 797 384.18</b>

## Statement of income

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
Income	CHF	CHF
Income from bank assets	1 363.88	0.15
Negative interest	-8 213.97	-4 519.00
Income from securities		
– from shares and other equity instruments	23 507 196.63	16 415 125.51
– from bonus shares	1 194 995.04	770 223.70
– from units of other collective investment schemes	0.00	102.58
Purchase of current net income on issue of units	4 068 126.51	1 741 779.88
<b>Total income</b>	<b>28 763 468.09</b>	<b>18 922 712.82</b>
<b>Expenses</b>		
Interest payable	-1 535.23	-12 532.28
Audit expenses	-12 530.90	-12 530.90
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-4 015.27	-1 265.02
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-2 904.18	-1 220.71
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	-49.25
Compensation of the class action processing	-1 278.29	-291.45
Other expenses	-77 727.97	-40 046.60
Payment of current net income on redemption of units	-1 228 825.10	-483 841.37
<b>Total expenses</b>	<b>-1 328 816.94</b>	<b>-551 777.58</b>
<b>Net income</b>	<b>27 434 651.15</b>	<b>18 370 935.24</b>
Realized capital gains and losses	17 562 240.44	20 712 058.00
<b>Realized result</b>	<b>44 996 891.59</b>	<b>39 082 993.24</b>
Unrealized capital gains and losses	-182 829 818.06	233 406 796.16
<b>Total result</b>	<b>-137 832 926.47</b>	<b>272 489 789.40</b>

## Allocation of result

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
	CHF	CHF
Net income of the financial year	27 434 651.15	18 370 935.24
Interim accumulation <sup>1</sup>	0.00	-10 223 970.19 <sup>1</sup>
<b>Available for distribution</b>	<b>27 434 651.15</b>	<b>8 146 965.05</b>
Less federal withholding tax <sup>2,3</sup>	-9 602 127.90	-2 851 437.77
Net income retained for reinvestment	-17 832 523.25	-5 295 527.28
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

<sup>1</sup> Interim accumulation:

Class I-X: interim accumulations (Gross CHF 13 919 / Ex. Date 23.6.2021 / Value 25.6.2021)

<sup>2</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance

<sup>3</sup> If the reporting procedure pursuant to FTA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.



## Changes in net fund assets

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	1 182 797 384.18	502 140 962.91
Paid federal withholding tax	0.00	-1 666 548.98
Federal withholding tax on interim reinvestments	0.00	-3 578 389.57
Balance of unit movements	281 962 705.30	413 411 570.42
Total result	-137 832 926.47	272 489 789.40
<b>Net fund assets at the end of the reporting period</b>	<b>1 326 927 163.01</b>	<b>1 182 797 384.18</b>

## Development of the outstanding units

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	1 589.3480	0.0000
Units issued	0.0000	1 589.3500
Units redeemed	0.0000	-0.0020
<b>Situation at the end of the period</b>	<b>1 589.3480</b>	<b>1 589.3480</b>
Difference between units issued and units redeemed	0.0000	1 589.3480
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	7 206.5380	0.0000
Units issued	3 085.6620	7 296.9990
Units redeemed	-8 703.0170	-90.4610
<b>Situation at the end of the period</b>	<b>1 589.1830</b>	<b>7 206.5380</b>
Difference between units issued and units redeemed	-5 617.3550	7 206.5380
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	785 296.4210	471 202.4220
Units issued	296 471.1510	379 968.9140
Units redeemed	-89 026.4920	-65 874.9150
<b>Situation at the end of the period</b>	<b>992 741.0800</b>	<b>785 296.4210</b>
Difference between units issued and units redeemed	207 444.6590	314 093.9990

## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 7 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>16.621</b>
Less federal withholding tax <sup>1,2</sup>	CHF	-5.817
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>10.804</b>

### Class I-B

Reinvestment on 7 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>18.644</b>
Less federal withholding tax <sup>1,2</sup>	CHF	-6.525
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>12.119</b>

### Class I-X

Reinvestment on 7 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>27.578</b>
Less federal withholding tax <sup>1,2</sup>	CHF	-9.652
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>17.926</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance  
<sup>2</sup> If the reporting procedure pursuant to FTA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.

## Inventory of Fund assets

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Bearer shares</b>								
<b>Australia</b>								
AFTERPAY LTD NPV*	AUD	4 022		4 022				
ARISTOCRAT LEISURE NPV*	AUD	4 242			4 242	100 630	0.01	
ASX LTD NPV*	AUD	1 297	1 247	1 139	1 405	60 869	0.00	
AURIZON HOLDINGS NPV*	AUD	27 415		27 415				
AUST & NZ BANK GRP NPV*	AUD	65 469	56 558		122 027	1 995 947	0.15	
BLUESCOPE STEEL NPV*	AUD	4 473	5 217	9 690				
BRAMBLES LTD NPV*	AUD	15 801		15 801				
CMNWLT BK OF AUST NPV*	AUD	45 569	17 838	5 645	57 762	3 869 351	0.29	
COCHLEAR LTD NPV*	AUD	534			534	68 245	0.01	
CROWN RESORTS LTD NPV*	AUD	29 838	8 635	38 473				
CSL NPV*	AUD	10 397	3 856	4 945	9 308	1 670 669	0.13	
DEXUS NPV (STAPLED)*	AUD	61 273	36 333		97 606	484 697	0.04	
ENDEAVOUR GROUP LI NPV*	AUD	37 727	14 760	26 852	25 635	117 293	0.01	
EVOLUTION MINING NPV*	AUD	31 554			31 554	42 000	0.00	
FORTESCUE METALS G NPV*	AUD	63 492	19 032		82 524	776 300	0.06	
GOODMAN GROUP (STAPLED SECURITY)*	AUD	46 505	16 320	4 370	58 455	635 920	0.05	
GPT GROUP NPV (STAPLED SECURITIES)*	AUD	164 305	53 231		217 536	599 985	0.05	
INSURANCE AUST GRP NPV*	AUD	37 650			37 650	118 057	0.01	
LEND LEASE GROUP NPV*	AUD	62 582	20 518	9 683	73 417	408 271	0.03	
MACQUARIE GP LTD NPV*	AUD	3 394	1 970	800	4 564	495 048	0.04	
MEDIBANK PRIVATE L NPV*	AUD	40 618			40 618	73 039	0.01	
MINERAL RESS LTD NPV*	AUD		1 825		1 825	85 406	0.01	
NATL AUSTRALIA BK NPV*	AUD	95 096	33 384	3 578	124 902	2 591 281	0.19	
NEWCREST MINING NPV*	AUD	22 866	50 044	4 973	67 937	754 289	0.06	
ORICA LIMITED NPV*	AUD	1 984	7 322	6 614	2 692	23 911	0.00	
QBE INS GROUP NPV*	AUD	26 753	10 097		36 850	288 636	0.02	
RAMSAY HEALTH CARE NPV*	AUD	1 752	1 601	3 353				
REA GROUP LIMITED NPV*	AUD	839	914	637	1 116	86 835	0.01	
RIO TINTO LIMITED NPV*	AUD	25 223	9 584	6 526	28 281	1 596 230	0.12	
SANTOS LIMITED NPV*	AUD		126 371	1	126 370	622 683	0.05	
SCENTRE GROUP NPV STAPLED UNIT*	AUD	242 124	37 729		279 853	519 350	0.04	
SEEK LIMITED NPV*	AUD	6 946			6 946	95 966	0.01	
SONIC HEALTHCARE NPV*	AUD	8 410	3 101	3 757	7 754	162 605	0.01	
STOCKLAND NPV (STAPLED)*	AUD	268 404	60 353		328 757	757 373	0.06	
SUNCORP GROUP LTD NPV*	AUD	30 460	9 737		40 197	293 502	0.02	
TRANSURBAN GROUP STAPLED UNITS NPV*	AUD	20 991	8 155		29 146	247 317	0.02	
TREASURY WINE ESTA NPV*	AUD	6 978		6 978				
VICINITY CENTRES NPV (STAPLED SECURITY)*	AUD	9 187			9 187	11 435	0.00	
WESFARMERS LTD NPV*	AUD	4 561	4 182	2 136	6 607	192 206	0.01	
WESTPAC BKG CORP NPV*	AUD	58 155	16 233		74 388	1 147 710	0.09	
WISETECH GLOBAL LT NPV*	AUD	5 164	2 337	2 022	5 479	203 919	0.02	
WOOLWORTHS GRP LTD NPV*	AUD	40 603	38 029	5 982	72 650	1 535 129	0.12	
<b>Total Australia</b>						<b>22 732 109</b>	<b>1.71</b>	
<b>Austria</b>								
ERSTE GROUP BK AG NPV*	EUR	4 376		2 473	1 903	46 981	0.00	
OMV AG NPV(VAR)*	EUR	1 638			1 638	75 563	0.01	
VERBUND AG CLASS'A'NPV*	EUR	20 295	5 922		26 217	2 055 032	0.15	
<b>Total Austria</b>						<b>2 177 576</b>	<b>0.16</b>	
<b>Belgium</b>								
ANHEUSER-BUSCH IN NPV*	EUR	19 178	7 219	23 321	3 076	153 948	0.01	
COLRUYT SA NPV*	EUR	11 811	1 832	13 643				
SA D'IETTEREN NV NPV*	EUR		521		521	86 728	0.01	
SOFINA NPV*	EUR	309			309	60 362	0.00	
UMICORE NPV*	EUR	9 912	1 870		11 782	388 643	0.03	
<b>Total Belgium</b>						<b>689 681</b>	<b>0.05</b>	
<b>Canada</b>								
ALTAGAS LTD COM NPV*	CAD		130 764		130 764	2 357 158	0.18	
ARC RESOURCES COM NPV*	CAD		121 015		121 015	1 702 876	0.13	
BALLARD POWER SYS COM NPV*	CAD	7 100	35 100	42 200				
CAE INC COM NPV*	CAD	2 938			2 938	56 043	0.00	
CAMECO CORP COM*	CAD	3 777	65 387		69 164	1 639 504	0.12	
CANADIAN UTILS LTD CL A*	CAD		2 863		2 863	76 142	0.01	
CANOPY GROWTH CORP COM NPV*	CAD	6 032		6 032				
EMPIRE LTD CL A*	CAD	5 121			5 121	131 498	0.01	
HYDRO ONE INC COM NPV*	CAD	68 729	19 603	3 839	84 493	2 117 551	0.16	
IVANHOE MINES LTD COM NPV CL'A'*	CAD		10 300		10 300	71 411	0.01	
KEYERA CORPORATION COM NPV*	CAD	44 049	13 222		57 271	1 226 911	0.09	
KIRKLAND LAKE GOLD COM NPV*	CAD	8 351		8 351				
LUNDIN MINING CORP COM*	CAD		9 235		9 235	48 376	0.00	
NORTHLAND POWER IN COM NPV*	CAD		30 864		30 864	897 597	0.07	
NUVEI CORPORATION SUB VOTING SHARES (CAD)*	CAD	600	800		1 400	42 112	0.00	
ONEX CORP SUB VTG*	CAD	1 575			1 575	79 234	0.01	
PAN AMER SILVER COM NPV*	CAD		3 500		3 500	55 850	0.00	
QUEBECOR INC CL B*	CAD		3 402		3 402	64 095	0.00	
TELUS CORPORATION NPV*	CAD	1 850	6 341	2 954	5 237	109 310	0.01	
TFI INTERNATIONAL COM NPV*	CAD		1 626		1 626	147 936	0.01	
TOROMONT INDS LTD COM*	CAD		1 000		1 000	76 814	0.01	
WEST FRASER TIMBER COM NPV*	CAD	5 606	3 817		9 423	707 160	0.05	
WSP GLOBAL INC COM NPV*	CAD	1 489			1 489	182 915	0.01	
YAMANA GOLD INC COM*	CAD	19 151		19 151				
<b>Total Canada</b>						<b>11 790 491</b>	<b>0.89</b>	
<b>China</b>								
NXP SEMICONDUCTORS EURO.20*	USD	7 739	1 908	4 834	4 813	703 610	0.05	
<b>Total China</b>						<b>703 610</b>	<b>0.05</b>	
<b>Denmark</b>								
AMBU A/S SER'B'DKK0.5*	DKK	2 215		2 215				
CHR. HANSEN HLDG DKK10*	DKK	4 062		3 329	733	40 745	0.00	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
DANSKE BANK A/S DKK10*	DKK	6 668	4 830	5 867	5 631	90 971	0.01	
DSV PANALPINA A/S DKK1*	DKK	3 660	5 852	1 861	7 651	1 036 817	0.08	
GENMAB AS DKK1*	DKK	658		295	363	140 051	0.01	
GN STORE NORD DKK4*	DKK	946		946				
NOVOZYMES A/S SER'B'DKK2 (POST CONS)*	DKK	8 471	2 425		10 896	572 818	0.04	
ORSTED A/S DKK10*	DKK	15 771	5 417	1 279	19 909	1 643 631	0.12	
PANDORA A/S DKK1*	DKK	1 663	704		2 367	124 877	0.01	
<b>Total Denmark</b>						<b>3 649 910</b>	<b>0.27</b>	
<b>Finland</b>								
KESKO OYJ EUR2 SER'B*	EUR	4 316			4 316	84 098	0.01	
KONE CORPORATION NPV ORD 'B*	EUR	244		244				
WARTSILA OYJ ABP SER'B'EUR3.50*	EUR	12 153			12 153	82 941	0.01	
<b>Total Finland</b>						<b>167 039</b>	<b>0.01</b>	
<b>France</b>								
ACCOR EUR3*	EUR	16 881		11 043	5 838	139 969	0.01	
ADP EUR3*	EUR	863			863	116 984	0.01	
AIRBUS EUR1*	EUR	25 141	17 849	1 264	41 726	4 522 457	0.34	
ALSTOM EUR7.00*	EUR	15 301	5 621	14 963	5 959	122 949	0.01	
ATOS SE EUR1*	EUR	1 664		1 664				
AXA EUR2.29*	EUR	27 184	12 475	8 332	31 327	774 632	0.06	
BIOMERIEUX NPV (POST SPLIT)*	EUR	663			663	58 717	0.00	
BNP PARIBAS EUR2*	EUR	20 803	7 318	2 538	25 583	1 201 810	0.09	
BOUYGUES EUR1*	EUR	1 572			1 572	44 904	0.00	
CAPGEMINI EUR8*	EUR	4 809	2 552	1 418	5 943	977 246	0.07	
CARREFOUR EUR2.50*	EUR		4 088	4 088				
CIE DE ST-GOBAIN EUR4*	EUR	10 739	12 013	12 221	10 531	431 227	0.03	
COVIVIO EUR3*	EUR	107			107	5 736	0.00	
CREDIT AGRICOLE SA EUR3*	EUR	2 859	5 554		8 413	76 439	0.01	
DANONE EURO.25*	EUR		1 379		1 379	68 662	0.01	
EDENRED EUR2*	EUR	252	3 299	3 254	297	15 264	0.00	
EDF EURO 5*	EUR	92 089	45 165	9 821	127 433	1 506 212	0.11	
EFFAGE EUR4*	EUR	13 612	5 593	773	18 432	1 668 859	0.13	
ENGIE EUR1*	EUR	109 265	31 927		141 192	1 836 979	0.14	
ESSILORLUXOTTICA EURO.18*	EUR	4 267	3 409	856	6 820	1 081 657	0.08	
EUROAPI SA EUR1*	EUR		908	908				
FAURECIA EUR7*	EUR	20		20				
GETLINK SE EURO.40*	EUR	86 888	20 793	51 671	56 010	888 046	0.07	
HERMES INTL NPV*	EUR	67	279	105	241	312 385	0.02	
IPSEN EUR1*	EUR	663			663	68 200	0.01	
KERING EUR4*	EUR	1 038	382	1 316	104	47 699	0.00	
L'OREAL EURO.20*	EUR	5 456	2 397	1 614	6 239	1 962 976	0.15	
LEGRAND SA EUR4*	EUR	6 873	2 984	802	9 055	690 883	0.05	
LVMH MOET HENNESSY EURO.30*	EUR	7 687	2 638	1 148	9 177	5 800 133	0.44	
ORANGE EUR4*	EUR	57 247	21 652		78 899	751 587	0.06	
PERNOD RICARD EUR1.55*	EUR	1 026	434	1 169	291	51 147	0.00	
REMY COINTREAU EUR1.60*	EUR	638			638	97 874	0.01	
RENAULT SA EUR3.81*	EUR	15 760	42 261	53 504	4 517	139 259	0.01	
SAFRAN EURO.20*	EUR	7 643	2 224		9 867	1 100 075	0.08	
SANOFI EUR2*	EUR	18 609	6 104	2 605	22 108	1 909 630	0.14	
SARTORIUS STEDIM B EURO.20 (POST SUBD)*	EUR	405			405	128 667	0.01	
SCHNEIDER ELECTRIC EUR8*	EUR	690	842		1 532	194 351	0.01	
SCOR SE EUR7.876972 (POST CONS)*	EUR	6 487		6 487				
SOC GENERALE EUR1.25*	EUR	34 209	9 134		43 343	995 660	0.07	
STMICROELECTRONICS EUR1.04*	EUR	19 143	6 125	1 498	23 770	742 938	0.06	
SUEZ EUR4*	EUR	48 673		48 673				
THALES EUR3*	EUR	164	822	625	361	45 936	0.00	
TOTALENERGIES SE EUR2.5*	EUR	59 123	24 627	6 601	77 149	4 204 538	0.32	
VALEO EUR1 (POST SUBD)*	EUR	10 232	4 538	14 770				
VEOLIA ENVIRONNEME EUR5*	EUR	38 040	14 564	4 991	47 613	1 063 844	0.08	
VINCI EUR2.50*	EUR	8 182	11 370	2 155	17 397	1 603 369	0.12	
VIVENDI SA EUR5.50*	EUR	2 008		2 008				
<b>Total France</b>						<b>37 449 901</b>	<b>2.81</b>	
<b>Germany</b>								
AROUNDTOWN SA EURO.01*	EUR	1 766			1 766	3 507	0.00	
BAYERISCHE MOTOREN WERKE AG EUR1*	EUR	1 839			1 839	144 642	0.01	
BECHTLE AG NPV*	EUR	1 671			1 671	57 847	0.00	
BEIERSDORF AG NPV*	EUR	154		154				
CARL ZEISS MEDITEC NPV*	EUR	404	665		1 069	129 577	0.01	
COMMERZBANK AG NPV*	EUR		9 741		9 741	78 003	0.01	
CONTINENTAL AG ORD NPV*	EUR	474		474				
FRESENIUS MED CARE NPV*	EUR	1 582		1 582				
FRESENIUS SE & CO. KGAA NPV*	EUR	7 239		7 239				
GEA GROUP AG NPV*	EUR	23 919	5 135	13 586	15 468	541 594	0.04	
HELLOFRESH SE NPV*	EUR	3 612	715	729	3 598	72 100	0.01	
KION GROUP AG NPV*	EUR	1 567			1 567	34 826	0.00	
KNORR BREMSE AG NPV*	EUR	764			764	34 428	0.00	
LANXESS AG NPV*	EUR	1 716		1 716				
MERCK KGAA NPV*	EUR	6 816	2 466	300	8 982	1 465 863	0.11	
NEMETSCHEK SE ORD NPV*	EUR	1 095			1 095	52 377	0.00	
PUMA SE NPV*	EUR	1 194	1 468	2 662				
RHEINMETALL AG NPV*	EUR		385		385	62 642	0.00	
SAP AG ORD NPV*	EUR	19 399	7 242	8 552	18 089	1 747 480	0.13	
TEAMVIEWER AG NPV*	EUR	1 250		1 250				
VOLKSWAGEN AG ORD NPV*	EUR	551			551	94 283	0.01	
ZALANDO SE NPV*	EUR	2 539			2 539	58 589	0.00	
<b>Total Germany</b>						<b>4 577 757</b>	<b>0.34</b>	
<b>Hong Kong</b>								
AIA GROUP LTD NPV*	HKD	276 400	79 000		355 400	2 693 603	0.20	
BOC HONG KONG HLDG HKD5*	HKD	19 500			19 500	60 658	0.00	
CK ASSET HOLDINGS HKD1*	HKD	33 000	11 500		44 500	246 215	0.02	
CK HUTCHISON HLDGS HKD1.0*	HKD	18 500	60 500	18 500	60 500	300 804	0.02	
CK INFRASTRUCTURE HKD1*	HKD		14 500		14 500	68 951	0.01	
GALAXY ENTERTAINME HKD0.10*	HKD	41 000		27 000	14 000	63 985	0.00	
HANG LUNG PROP HKD1*	HKD	9 000			9 000	11 325	0.00	
HANG SENG BANK HKD5*	HKD	6 900			6 900	97 202	0.01	
HENDERSON LAND DEV HKD2*	HKD	1 100			1 100	2 695	0.00	
HKT TRUST AND HKT SHARE STAPLED UNIT*	HKD	119 000			119 000	134 566	0.01	
HONG KONG EXCHANGE HKD1*	HKD	19 553	5 900		25 453	678 187	0.05	
HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)*	USD	16 600			16 600	63 958	0.00	

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JARDINE MATHESON COM USD0.25(BERMUDA REG)*	USD	9 700	3 100		12 800	589 498	0.04	
MTR CORP HKD1*	HKD	73 373	101 500		174 873	770 256	0.06	
SINO LAND CO HKD1*	HKD	10 440	160		10 600	11 338	0.00	
SJM HOLDINGS LTD. HKD1.00*	HKD	47 000		47 000				
SUN HUNG KAI PROP NPV*	HKD	1 000			1 000	10 766	0.00	
SWIRE PACIFIC 'A'HKD0.60*	HKD		14 000		14 000	92 721	0.01	
SWIRE PROPERTIES LTD HKD1*	HKD	5 400			5 400	10 381	0.00	
TECHTRONIC INDUSTR HKD0.1*	HKD	6 500	4 500		11 000	104 265	0.01	
THE LINK REAL ESTATE INVESTMENT TRUST*	HKD	67 223	19 255		86 478	511 550	0.04	
WHARF REAL ESTATE HKD0.1*	HKD	47 000	18 000		65 000	256 471	0.02	
<b>Total Hong Kong</b>						<b>6 779 395</b>	<b>0.51</b>	
<b>Ireland</b>								
DCC ORD EURO.25*	GBP	5 554	2 054		7 608	424 276	0.03	
FLUTTER ENTERTAINM ORD EURO.09*	EUR	1 981		1 511	470	62 246	0.00	
KERRY GROUP 'A'ORD EURO.125(DUBLIN LIST)*	EUR	5 664		5 139	525	45 696	0.00	
<b>Total Ireland</b>						<b>532 219</b>	<b>0.04</b>	
<b>Israel</b>								
AZRIELI GROUP ILS0.01*	ILS		989		989	73 707	0.01	
BANK HAPOLIM B.M. ILS1*	ILS	63 766	8 988		72 754	705 433	0.05	
BK LEUMI LE ISRAEL ILS1*	ILS	72 987	16 449		89 436	858 284	0.06	
CHECK POINT SFTWRE ORD ILS0.01*	USD	3 760	1 817	601	4 976	643 531	0.05	
CYBER-ARK SOFTWARE COM ILS0.01*	USD	2 000	500		2 500	392 569	0.03	
ISRAEL DISCOUNT BK ILS0.10 SER'A'*	ILS		14 702		14 702	84 110	0.01	
NICE SYSTEMS ILS1*	ILS	2 361	1 005		3 366	641 068	0.05	
SOLAREEDGE TECHNOLO USD0.0001*	USD	2 068	11 738	2 819	10 987	2 529 235	0.19	
WIX.COM LTD COM ILS0.01*	USD	2 099			2 099	176 658	0.01	
<b>Total Israel</b>						<b>6 104 595</b>	<b>0.46</b>	
<b>Italy</b>								
AMPLIFON EURO.02*	EUR	2 820		2 820				
ASSIC GENERALI SPA EUR1*	EUR	782			782	11 749	0.00	
DIASORIN SPA EUR1*	EUR	336			336	43 968	0.00	
FINECOBANK SPA EURO.33*	EUR	7 689			7 689	103 734	0.01	
INFRASTRUTTURE WIR NPV*	EUR	6 647	71 087		77 734	686 746	0.05	
POSTE ITALIANE SPA NPV*	EUR	49 803	23 183		72 986	636 714	0.05	
TELECOM ITALIA SPA EURO.55*	EUR	51 077	394 468		445 545	87 300	0.01	
<b>Total Italy</b>						<b>1 570 210</b>	<b>0.12</b>	
<b>Japan</b>								
ACOM CO NPV*	JPY	9 600		9 600				
ADVANTEST CORP NPV*	JPY	6 900	2 600		9 500	502 748	0.04	
AISIN CORPORATION NPV*	JPY	5 500	2 500		8 000	205 489	0.02	
ASAHI INTECC CO LT NPV*	JPY	9 300		9 300				
AZBIL CORP NPV*	JPY	1 600			1 600	43 576	0.00	
CAPCOM CO LTD NPV*	JPY	4 000			4 000	111 632	0.01	
CENTRAL JAPAN RLWY NPV*	JPY	1 500		500	1 000	116 244	0.01	
CHIBA BANK NPV*	JPY	2 800	15 600		18 400	100 719	0.01	
CHUGAI PHARM CO NPV*	JPY	4 100	2 500	2 800	3 800	88 269	0.01	
CONCORDIA FINANCIA NPV*	JPY	2 300			2 300	7 015	0.00	
CYBER AGENT NPV*	JPY	10 100	8 300	7 500	10 900	89 828	0.01	
DAI-ICHI LIFE HOLD NPV*	JPY	1 300			1 300	20 635	0.00	
DAIFUKU CO LTD NPV*	JPY	1 200		1 200				
DAIICHI SANKYO COM NPV*	JPY	36 600	14 900	6 200	45 300	1 453 945	0.11	
DAIKIN INDUSTRIES NPV*	JPY	7 800	2 600	3 900	6 500	979 659	0.07	
DAIWA HOUSE INDS NPV*	JPY	26 700	9 600		36 300	736 150	0.06	
DAIWA HOUSE REIT I REIT*	JPY	18	204		222	448 414	0.03	
DISCO CORPORATION NPV*	JPY	1 200	300		1 500	360 549	0.03	
EISAI CO NPV*	JPY	5 200	1 400	4 800	1 800	108 758	0.01	
FANUC CORP NPV*	JPY	5 800	400	6 200				
FAST RETAILING CO NPV*	JPY	1 100	300		1 400	782 273	0.06	
FUJI ELECTRIC CO L NPV*	JPY	373	1 600		1 973	76 516	0.01	
GLP J-REIT REIT*	JPY	79	436		515	534 336	0.04	
GMO PAYMENT GATEWA NPV*	JPY	500		500				
HANKYU HANSHIN HLD NPV*	JPY	1 100			1 100	32 699	0.00	
HARMONIC DRIVE SYS NPV*	JPY	1 500		1 500				
HIKARI TSUSHIN INC NPV*	JPY	100			100	12 099	0.00	
HISAMITSU PHARM CO NPV*	JPY	1 000		1 000				
HOSHIZAKI CORPORAT NPV*	JPY	3 400	4 800	3 400	4 800	137 837	0.01	
HULIC CO LTD NPV*	JPY	7 800			7 800	56 718	0.00	
IBIDEN CO LTD NPV*	JPY	2 100	44 000		46 100	1 561 253	0.12	
IDEMITSU KOSAN CO LTD*	JPY		3 500		3 500	76 587	0.01	
ITOCHU TECHNO-SOLU NPV*	JPY	1 200		1 200				
JAPAN EXCHANGE GP NPV*	JPY	2 800			2 800	36 828	0.00	
JAPAN REAL ESTATE INVESTMENT CORP*	JPY		20		20	83 892	0.01	
JSR CORP NPV*	JPY	2 600	2 200		4 800	91 589	0.01	
KAJIMA CORP NPV*	JPY	23 400	6 000		29 400	277 326	0.02	
KAKAKU.COM INC NPV*	JPY	5 600	3 500	4 300	4 800	81 474	0.01	
KAQ CORP NPV*	JPY	10 800	6 100	1 800	15 100	568 320	0.04	
KEIO CORPORATION NPV*	JPY	8 800		8 800				
KEISEI ELEC RY CO NPV*	JPY	2 200			2 200	58 509	0.00	
KIKKOMAN CORP NPV*	JPY	7 500	2 300	5 700	4 100	223 049	0.02	
KIRIN HOLDINGS CO LTD NPV*	JPY	24 100	5 000		29 100	428 985	0.03	
KOBAYASHI PHARMACE NPV*	JPY	100			100	5 319	0.00	
KOBE BUSSAN CO LTD NPV*	JPY	2 600	2 300		4 900	106 727	0.01	
KOEI TECMO HOLDING NPV*	JPY	2 860	5 720	2 860	5 720	86 576	0.01	
KOMATSU NPV*	JPY	6 100	3 400		9 500	182 166	0.01	
KOSE CORPORATION NPV*	JPY	800			800	80 095	0.01	
KURITA WATER INDS NPV*	JPY	800	1 600		2 400	88 228	0.01	
M3 INC NPV*	JPY	9 800	1 600	7 900	3 500	104 771	0.01	
MAKITA CORP NPV*	JPY	14 600	4 700		19 300	353 452	0.03	
MISUMI GROUP INC NPV*	JPY	200			200	4 282	0.00	
mitsui chemicals NPV*	JPY	100		100				
mitsui fudosan CO NPV*	JPY	3 700	7 600	7 000	4 300	82 498	0.01	
MONOTARO CO.LTD NPV*	JPY	19 500	12 900	3 900	28 500	435 204	0.03	
NIDEC CORPORATION NPV*	JPY	8 000	700	8 700				
NIHON M&A CENTER I NPV*	JPY	3 100			3 100	35 128	0.00	
NIPPON BUILDING FD REIT*	JPY	13		13				
NIPPON STEEL CORP NPV*	JPY		5 400		5 400	74 261	0.01	
NISSAN CHEMICAL CO NPV*	JPY	10 600	1 600		12 200	550 350	0.04	
NITORI HOLDINGS CO LTD*	JPY	1 100		1 100				
NITTO DENKO CORP NPV*	JPY	14 900	33 000	30 600	17 300	912 037	0.07	

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<b>Japan</b>								
NOMURA REAL ESTATE HOLDINGS INC*	JPY	1 000			1 000	22 656	0.00	
OBAYASHI CORP NPV*	JPY	66 600	100 100		166 700	1 071 873	0.08	
OBIC CO LTD NPV*	JPY	400		400				
ODAKYU ELEC RLWY NPV*	JPY	1 000			1 000	11 911	0.00	
OJI HOLDINGS CO NPV*	JPY	47 500			47 500	165 024	0.01	
OLYMPUS CORP NPV*	JPY	33 000	7 600	6 600	34 000	718 808	0.05	
ONO PHARMACEUTICAL NPV*	JPY	4 200		3 000	1 200	28 246	0.00	
ORACLE CORP JAPAN NPV*	JPY	700			700	37 422	0.00	
ORIENTAL LAND CO NPV*	JPY	4 000	1 500	900	4 600	617 882	0.05	
PAN PACIFIC INTERNATIONAL HOLDINGS CORP*	JPY	20 000	5 900	25 900				
PEPTIDREAM INC NPV*	JPY	200		200				
PIGEON CORP NPV*	JPY	5 300		5 300				
POLA ORBIS HOLDINGS IN NPV*	JPY	1 800		1 800				
RAKUTEN GROUP INC NPV*	JPY	11 700			11 700	52 464	0.00	
RECRUIT HLDGS CO L NPV*	JPY	20 500	10 400	11 100	19 800	611 903	0.05	
RYOHIN KEIKAKU CO NPV*	JPY	7 800	5 700	13 500				
SBI HOLDINGS INC NPV*	JPY	2 200			2 200	39 816	0.00	
SCSK CORP*	JPY		16 900		16 900	249 989	0.02	
SECOM CO NPV*	JPY	1 000		1 000				
SEKISUI HOUSE NPV*	JPY	127 800	46 500	8 100	166 200	2 769 560	0.21	
SHIMIZU CORP NPV*	JPY	65 800	232 100		297 900	1 490 266	0.11	
SHIONOGI & CO NPV*	JPY	5 100	1 200	1 600	4 700	218 033	0.02	
SHISEIDO CO LTD NPV*	JPY	13 600	5 300	9 900	9 000	312 375	0.02	
SMC CORP NPV*	JPY	400	200	400	200	80 957	0.01	
SQUARE-ENIX HOLDIN NPV*	JPY	1 000			1 000	44 707	0.00	
STANLEY ELECTRIC NPV*	JPY	4 800		4 800				
SUMITOMO METAL MNG NPV*	JPY	2 100	4 000	3 600	2 500	70 393	0.01	
SUZUKI MOTOR CORP NPV*	JPY	2 700			2 700	91 258	0.01	
SYSMEX CORP NPV*	JPY	7 700	1 100	8 000	800	43 242	0.00	
T&D HOLDINGS INC NPV*	JPY	11 400			11 400	112 600	0.01	
TAISEI CORP NPV*	JPY	1 600		1 600				
TERUMO CORP NPV*	JPY	12 800	7 500	2 400	17 900	545 231	0.04	
TIS INC. NPV*	JPY	6 500		6 300	200	5 407	0.00	
TOBU RAILWAY CO NPV*	JPY	2 500			2 500	57 903	0.00	
TOHO CO LTD NPV*	JPY	700	2 200		2 900	103 485	0.01	
TOKYU CORP NPV*	JPY	10 700			10 700	123 625	0.01	
TORAY INDS INC NPV*	JPY	18 900			18 900	92 194	0.01	
TOTO LTD NPV*	JPY	1 200			1 200	34 338	0.00	
TOYOTA INDUSTRIES NPV*	JPY	900			900	46 417	0.00	
TOYOTA TSUSHO CORP NPV*	JPY	17 900	38 400		56 300	1 895 322	0.14	
TSURUHA HOLDINGS I NPV*	JPY	300		300				
WELCIA HOLDINGS CO NPV*	JPY	3 600			3 600	75 382	0.01	
ZOZO INC NPV*	JPY	2 000			2 000	42 619	0.00	
<b>Total Japan</b>						<b>25 478 322</b>	<b>1.92</b>	
<b>Macau</b>								
SANDS CHINA LTD USD0.01 REG'S**	HKD	25 600	28 400		54 000	94 315	0.01	
WYNN MACAU LTD HKD0.10*	HKD	40 400		40 400				
<b>Total Macau</b>						<b>94 315</b>	<b>0.01</b>	
<b>Netherlands</b>								
AERCAP HOLDINGS EURO.01*	USD		1 816		1 816	97 065	0.01	
AKZO NOBEL NV EURO.50(POST REV SPLIT)*	EUR	11 444	5 108	1 791	14 761	911 623	0.07	
ARGEN X NV EURO.10*	EUR	657	497	467	687	268 269	0.02	
ASM INTL NV EURO.04*	EUR	202	266	255	213	47 360	0.00	
HEINEKEN HOLDING EUR1.6*	EUR		12 081		12 081	825 691	0.06	
HEINEKEN NV EUR1.60*	EUR	22		22				
IMCD NV EURO.16*	EUR		7 451	443	7 008	910 113	0.07	
ING GROEP N.V. EURO.01*	EUR	83 287	29 535	19 930	92 892	914 560	0.07	
JUST EAT TAKEAWAY EURO.04*	EUR	928	4 678	5 426	180	3 091	0.00	
KON KPN NV EURO.04*	EUR	14 318			14 318	40 092	0.00	
KONINKLIJKE AHOLD EURO.01*	EUR	46 090	20 989	7 285	59 794	1 670 754	0.13	
KONINKLIJKE PHILIPS NV EURO.20*	EUR	8 577		8 577				
RANDSTAD N.V. EURO.10*	EUR	911			911	45 450	0.00	
UNIBAIL-RODAMCO-WE NPV(1 ORD UNIBAIL-R & 1CLS)*	EUR	2 314			2 314	109 586	0.01	
VOPAK(KON) EURO.50*	EUR	18 890		18 890				
WOLTERS KLUWER EURO.12*	EUR	3 144	1 586	4 224	506	53 827	0.00	
<b>Total Netherlands</b>						<b>5 897 479</b>	<b>0.44</b>	
<b>New Zealand</b>								
FISHER & PAYKEL HE NPV*	NZD	5 885			5 885	66 992	0.01	
MERCURY NZ LTD NPV*	NZD	403 923	148 249		552 172	1 868 365	0.14	
MERIDIAN ENERGY LT NPV*	NZD	359 247	301 850		661 097	1 875 639	0.14	
XERO LIMITED NPV*	AUD	1 393			1 393	69 593	0.01	
<b>Total New Zealand</b>						<b>3 880 590</b>	<b>0.29</b>	
<b>Norway</b>								
GJENSIDIGE FORSIKR NOK2*	NOK	9 231			9 231	168 732	0.01	
KONGSBERG GRUPPEN NOK5*	NOK		2 168		2 168	77 755	0.01	
ORKLA ASA NOK1.25*	NOK	90 465	28 688		119 153	804 671	0.06	
<b>Total Norway</b>						<b>1 051 158</b>	<b>0.08</b>	
<b>Portugal</b>								
EDP RENOVAVEIS SA EUR5*	EUR	22 936	6 659		29 595	623 790	0.05	
<b>Total Portugal</b>						<b>623 790</b>	<b>0.05</b>	
<b>Singapore</b>								
DBS GROUP HLDGS SGD1*	SGD	42 182	11 200		53 382	1 291 099	0.10	
KEPPEL CORP NPV*	SGD	149 400	51 800		201 200	991 743	0.07	
OVERSEA-CHINESE BK NPV*	SGD	54 226	27 300	48 100	33 426	286 737	0.02	
SINGAPORE EXCHANGE SGD0.01*	SGD	58 900	21 600	43 000	37 500	223 296	0.02	
SINGAPORE TECH ENG NPV*	SGD	234 500	361 500		596 000	1 390 909	0.10	
UTD O/S BANK SGD1*	SGD	20 800	4 200		25 000	490 793	0.04	
WILMAR INTERNATIONAL LTD*	SGD		27 500		27 500	75 458	0.01	
<b>Total Singapore</b>						<b>4 750 034</b>	<b>0.36</b>	
<b>Spain</b>								
ACCIONA SA EUR1*	EUR		5 639		5 639	1 015 660	0.08	
ACS ACTIVIDADES CO EUR0.5*	EUR	35 654	16 385		52 039	1 335 681	0.10	

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<b>Spain</b>								
AMADEUS IT GROUP EURO.01*	EUR	1 750			1 750	91 288	0.01	
CELLNEX TELECOM SA EURO.25*	EUR	6 451	6 314		12 765	417 912	0.03	
ENAGAS SA EUR1.50*	EUR	16 935	7 598		24 533	398 559	0.03	
ENDESA SA EUR1.2*	EUR	2 493	80 634		83 127	1 388 288	0.10	
FERROVIAL SA EURO.2*	EUR	54 763	20 845	3 645	71 963	1 758 808	0.13	
GRIFOLS SA EURO.25 (CLASS A) POST SUBD*	EUR	6 128	4 196	10 324				
IBERDROLA SA EURO.75 (POST SUBDIVISION)*	EUR	267 436	191 814	57 126	402 124	4 086 751	0.31	
INDITEX EURO.03 (POST SUBD)*	EUR	12 909	6 434	6 050	13 293	301 615	0.02	
NATURGY ENERGY GRO EUR1*	EUR	4 308	2 435		6 743	173 139	0.01	
RED ELECTRICA CORP EURO.5*	EUR	68 411	5 844	74 255				
REPSOL SA EUR1*	EUR	6 348	5 678	5 141	6 885	93 602	0.01	
SIEMENS GAMESA REN EURO.17*	EUR	48 077	135 232	66 090	117 219	2 082 288	0.16	
TELEFONICA SA EUR1*	EUR	19 938	177 000	20 704	176 234	607 476	0.05	
<b>Total Spain</b>						<b>13 751 066</b>	<b>1.03</b>	
<b>Sweden</b>								
ASSA ABLOY SER'B'NPV (POST SPLIT)*	SEK	4 664	3 760		8 424	170 125	0.01	
FASTIGHETS AB BALD SER'B'NPV*	SEK	7 512	2 355	9 867				
HUSQVARNA AB SER'B'NPV*	SEK	3 007			3 007	17 864	0.00	
ICA GRUPPEN AB*	SEK	766		766				
INDUSTRIVARDEN AB SER'C'NPV*	SEK	4 294			4 294	96 479	0.01	
INDUSTRIVARDEN AB SER'A'NPV*	SEK	1 824		1	1 823	41 307	0.00	
INDUTRADE AB NPV*	SEK		3 843		3 843	67 292	0.01	
ORRON ENERGY AB NPV*	SEK	21 059	62 910	83 969				
SAGAX AB NPV B*	SEK		13 728		13 728	253 122	0.02	
SECURITAS SER'B'NPV*	SEK	2 372	1 355		3 727	30 492	0.00	
SINCH AB NPV (POST SPLIT)*	SEK	5 273		5 273				
SKANSKA AB SER'B'NPV*	SEK	34 940	7 927		42 867	666 948	0.05	
SVENSKA CELLULOSA SER'B'NPV*	SEK	109 964	26 784	18 501	118 247	1 395 340	0.10	
SVENSKA HANDELSBKN SER'A'NPV (P/S)*	SEK	9 679			9 679	89 978	0.01	
TELIA COMPANY AB NPV*	SEK	53 452	37 552	51 709	39 295	104 090	0.01	
<b>Total Sweden</b>						<b>2 933 037</b>	<b>0.22</b>	
<b>Switzerland</b>								
GLENCORE XSTRATA ORD USD0.01*	GBP	515 198	162 464	27 862	649 800	3 739 798	0.28	
<b>Total Switzerland</b>						<b>3 739 798</b>	<b>0.28</b>	
<b>United Kingdom</b>								
3I GROUP ORD GBP0.738636*	GBP	6 296	4 530		10 826	144 759	0.01	
ASTRAZENECA ORD USD0.25*	USD	4 485			4 485	522 625	0.04	
ASTRAZENECA ORD USD0.25*	GBP	34 278	12 904	1 863	45 319	5 354 348	0.40	
AVIVA ORD GBP0.25*	GBP	60 370	13 046	73 416				
BAE SYSTEMS ORD GBP0.025*	GBP		9 350		9 350	87 737	0.01	
BARRATT DEVEL ORD GBP0.10*	GBP	18 185			18 185	78 825	0.01	
BRIT AMER TOBACCO ORD GBP0.25*	GBP	46 327	10 373	10 209	46 491	1 839 242	0.14	
BRITISH LAND CO PLC REIT*	GBP	45 402	12 583		57 985	244 462	0.02	
BT GROUP ORD GBP0.05*	GBP	63 934	37 004		100 938	150 960	0.01	
COCA-COLA EUROPACI COM EURO.01*	USD	654	1 702		2 356	110 933	0.01	
HALMA ORD GBP0.10*	GBP	3 032			3 032	73 888	0.01	
INFORMA PLC (GB) ORD GBP0.001*	GBP	5 007	22 938	11 556	16 389	104 917	0.01	
KINGFISHER ORD GBP0.157142857*	GBP	11 011			11 011	27 772	0.00	
LAND SECURITIES GP ORD GBP0.106666666*	GBP	3 342	8 241		11 583	76 126	0.01	
LIBERTY GLOBAL INC USD0.01 A*	USD	9 515	3 492		13 007	219 462	0.02	
LLOYDS BANKING GP ORD GBP0.1*	GBP	1 588 524	429 853		2 018 377	977 218	0.07	
NATIONAL GRID ORD GBP0.12431289*	GBP	7 777		7 777				
OCADO GROUP PLC ORD GBP0.02*	GBP	965			965	5 253	0.00	
RECKITT BENCK GRP ORD GBP0.10*	GBP	13 870	3 514		17 384	1 157 739	0.09	
RELX PLC GBP0.1444*	GBP	50 673	11 994		62 667	1 690 337	0.13	
RENTOKIL INITIAL ORD GBP0.01*	GBP	65 832	25 400		91 232	572 266	0.04	
ROLLS-ROYCE HLDGS ORD GBP0.20*	GBP	309 749	347 631		657 380	591 941	0.04	
SAGE GROUP GBP0.01051948*	GBP	20 259	6 865	17 726	9 398	78 702	0.01	
SMITHS GROUP ORD GBP0.375*	GBP	108	3 731	3 716	123	2 212	0.00	
SSE PLC ORD GBP0.50*	GBP	71 364	3 738	75 102				
ST JAMES'S PLACE ORD GBP0.15*	GBP	6 568			6 568	80 596	0.01	
UNITED UTILITIES G ORD GBP0.05*	GBP	26 168		26 168				
WHITBREAD ORD GBP0.76797385*	GBP	1 308			1 308	38 762	0.00	
WPP PLC ORD GBP0.10*	GBP	19 958	14 353	21 538	12 773	112 734	0.01	
<b>Total United Kingdom</b>						<b>14 343 816</b>	<b>1.08</b>	
<b>United States</b>								
3M CO COM*	USD	16 589	5 465	3 880	18 174	2 287 822	0.17	
AFLAC INC COM USD0.10*	USD	14 635	7 289	2 455	19 469	1 268 577	0.10	
AKAMAI TECHNOLOGIES INC COM*	USD	1 631	795	1 631	795	70 275	0.01	
ALBEMARLE CORP COM USD0.01*	USD	3 158	3 491		6 649	1 862 251	0.14	
ALIGN TECHNOLOGY INC COM*	USD	1 254	503		1 757	341 641	0.03	
ALLEGHANY CORP DEL COM*	USD	27	113	140				
ALNYLAM PHARMACEUTICALS INC COM*	USD	1 804	505		2 309	478 922	0.04	
ALPHABET INC CAP STK USD0.001 CL C*	USD	6 489	166 013	8 836	163 666	15 504 243	1.17	
ALTICE USA INC COM USD0.01 CL A*	USD	2 115		2 115				
AMC ENTMT HLDGS IN COM USD0.01 'A'*	USD	9 312	4 938		14 250	94 976	0.01	
AMERCO COM*	USD	323			323	185 926	0.01	
ANSYS INC COM*	USD	1 103	524		1 627	360 097	0.03	
ARISTA NETWORKS IN COM USD0.0001*	USD	2 652	20 753	2 652	20 753	2 510 089	0.19	
BAKER HUGHES COMPA COM USD0.0001 CL A*	USD	12 058	40 350		52 408	1 450 692	0.11	
BERKLEY(WR)CORP COM USD0.20*	USD	6 208	13 610	6 208	13 610	1 013 071	0.08	
BERKSHIRE HATHAWAY CLASS'B'COM USD0.0033*	USD	28 621	13 586	2 904	39 303	11 606 621	0.87	
BIO RAD LABS INC CL A*	USD	243			243	85 530	0.01	
BIO-TECHNE CORP COM USD0.01*	USD	182			182	53 960	0.00	
BIOMARIN PHARMA COM USD0.001*	USD	3 848	968	3 352	1 464	126 921	0.01	
BLACK KNIGHT INC COM USD0.0001 WI*	USD	1 334			1 334	80 727	0.01	
BLACKROCK INC COM STK USD0.01*	USD	2 244	687		2 931	1 894 582	0.14	
BOOZ ALLEN HAMILTO COM USD0.01 CLASS 'A'*	USD	1 225			1 225	133 441	0.01	
BOSTON PPTY'S INC COM USD0.01*	USD	249	8 851		9 100	662 066	0.05	
BOSTON SCIENTIFIC COM USD0.01*	USD	49 348	24 044	7 889	65 503	2 825 952	0.21	
BROADRIDGE FIN SOL COM STK USD0.01*	USD	4 301	1 060		5 361	805 075	0.06	
BROWN & BROWN INC COM*	USD	3 071	1 194	1 203	3 062	180 150	0.01	
BROWN FORMAN CORP CL B*	USD	8 457	1 237		9 694	659 686	0.05	
CABLE ONE INC COM USD1 'WI'*	USD	48			48	41 284	0.00	
CADENCE DESIGN SYS COM USD0.01*	USD	5 989	2 076		8 065	1 221 876	0.09	
CAMPBELL SOUP CO CAP USD0.0375*	USD	15 891	6 986	1 817	21 060	1 115 120	0.08	
CARVANA CO COM USD0.001 CL A*	USD	1 400		1 400				
CATALENT INC COM USD0.01*	USD	913	787		1 700	111 825	0.01	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
CDW CORP COM USD0.01*	USD	1 791	447	1 449	789	136 449	0.01	
CERNER CORP COM*	USD	3 149	1 678	4 827				
CHARLES RIV LABS INTL INC COM*	USD		236		236	50 129	0.00	
CHENIERE ENERGY INC COM NEW*	USD		1 520		1 520	268 344	0.02	
CINCINNATI FINL CORP COM*	USD	4 639	1 998	643	5 994	619 765	0.05	
CME GROUP INC COM STK USD0.01 CLASS'A**	USD	10 992	3 301		14 293	2 478 835	0.19	
COCA-COLA CO COM USD0.25*	USD	78 679	31 458	9 967	100 170	5 999 671	0.45	
COGNEX CORP COM*	USD	2 745			2 745	126 997	0.01	
COLGATE-PALMOLIVE COM USD1*	USD	11 149	7 758	5 707	13 200	975 419	0.07	
CONSTELLATION BRDS CLASS'A*COM USD0.01*	USD	7 567	5 581	7 567	5 581	1 379 988	0.10	
COPART INC COM*	USD	875		875				
COSTAR GROUP INC COM*	USD	4 481	1 133		5 614	464 738	0.03	
COTERRA ENERGY INC COM USD0.10*	USD		2 251		2 251	70 126	0.01	
COUPA SOFTWARE INC COM USD0.0001*	USD	1 238	898		2 136	113 785	0.01	
CSX CORP COM USD1*	USD	69 583	26 020	6 964	88 639	2 577 781	0.19	
DEERE & CO COM USD1*	USD	8 621	1 679	3 291	7 009	2 776 383	0.21	
DEVON ENERGY CORP NEW COM*	USD	17 291	37 054	4 281	50 064	3 875 355	0.29	
DEXCOM INC COM*	USD	2 610	13 548	2 949	13 209	1 596 580	0.12	
DIGITAL REALTY TRU COM STK USD0.01*	USD	1 844		1 844				
DOMINION ENERGY IN COM STK NPV*	USD	16 493	1 997	18 490				
DROPBOX INC COM USD0.00001 CL A*	USD	1 831	9 908	8 188	3 551	77 292	0.01	
ECOLAB INC COM*	USD	12 565	3 474		16 039	2 521 135	0.19	
EDWARDS LIFESCIENCES CORP COM*	USD	12 614	5 577	1 055	17 136	1 242 091	0.09	
ENPHASE ENERGY INC COM USD0.00001*	USD	4 900	9 269	3 171	10 998	3 378 918	0.25	
EOG RESOURCES INC COM USD0.01*	USD	13 300	3 297		16 597	2 267 522	0.17	
EPAM SYS INC COM USD0.001*	USD	2 869	599		3 468	1 214 710	0.09	
EQT CORPORATION*	USD		17 941		17 941	751 214	0.06	
EQUIFAX INC COM*	USD	894	380		1 274	216 156	0.02	
EQUITY LIFESTYLE PTPTS INC*	USD	1 275			1 275	81 610	0.01	
ERIE INDTRY CO CL A*	USD	414			414	106 482	0.01	
ESSEX PROP TRUST COM USD0.0001*	USD	1 440	277		1 717	381 872	0.03	
ETSY INC USD0.001*	USD	1 701	612		2 313	217 377	0.02	
EXACT SCIENCES CORP COM*	USD	3 268	1 079		4 347	151 302	0.01	
EXPEDTRS INTL WASH COM USD0.01*	USD	23 365	8 252	13 828	17 789	1 741 959	0.13	
F M C CORP COM NEW*	USD	21 683	4 759	2 234	24 208	2 880 490	0.22	
F5 NETWORK INC COM STK NPV*	USD	2 259	916		3 175	454 080	0.03	
FACTSET RESH SYS INC COM*	USD	1 396	209		1 605	683 424	0.05	
FAIR ISAAC CORP COM*	USD	326			326	156 219	0.01	
FASTENAL COM USD0.01*	USD	11 506	4 483	15 989				
FIDELITY NATL FINL FNF GROUP COM USD0.0001*	USD	7 018	3 627		10 645	419 515	0.03	
FORTINET INC COM USD0.001*	USD	5 406	24 394	5 653	24 147	1 381 278	0.10	
FORTIVE CORP COM USD0.01*	USD	2 826	5 794		8 620	551 231	0.04	
FRANKLIN RES INC COM*	USD	975	3 185	3 093	1 067	25 040	0.00	
GALLAGHER ARTHUR J & CO COM*	USD	6 324	1 553		7 877	1 474 734	0.11	
GARTNER INC COM*	USD	195			195	58 919	0.00	
GEN DYNAMICS CORP COM USD1*	USD	2 362		2 362				
GENERAC HLDGS INC COM USD0.01*	USD	175	174	349				
GUIDEWIRE SOFTWARE COM USD0.0001*	USD	756			756	44 948	0.00	
HEICO CORP NEW COM*	USD	4 348		3 467	881	143 393	0.01	
HENRY JACK & ASSOC COM USD0.01*	USD	1 366		661	705	140 443	0.01	
HONEYWELL INTL INC COM USD1*	USD	21 729	7 976	1 478	28 227	5 763 192	0.43	
HORIZON THERAPEUTI COM USD0.0001*	USD	3 598	1 615	735	4 478	279 278	0.02	
HUBSPOT INC COM USD0.001*	USD	1 003	165		1 168	346 642	0.03	
HUNT J B TRANS SVCS INC COM*	USD	10 414	2 614	8 709	4 319	739 405	0.06	
IDEXX LABORATORIES COM USD0.10*	USD	1 426	363		1 789	643 950	0.05	
IHS MARKIT LTD COM*	USD	2 267	705	2 972				
ILLINOIS TOOL WKS COM NPV*	USD	1 106	543		1 649	352 375	0.03	
ILLUMINA INC COM USD0.01*	USD	3 100	1 247	405	3 942	902 685	0.07	
INCYTE CORPORATION COM USD0.001*	USD	1 003			1 003	74 619	0.01	
INSULET CORP COM STK USD0.001*	USD	1 377	308		1 685	436 422	0.03	
INTERCONTINENTAL E COM USD0.01*	USD	19 168	6 185	1 306	24 047	2 299 895	0.17	
INTERNATIONAL FLAVORS&FRAGRANC COM*	USD	14 279	4 464	520	18 223	1 780 081	0.13	
INTERPUBLIC GROUP COM USD0.10*	USD	1 968	2 117	1 968	2 117	63 113	0.00	
INTUITIVE SURGICAL COM USD0.001*	USD	6 291	2 287	586	7 992	1 971 266	0.15	
INVITATION HOMES I COM USD0.01*	USD	2 474			2 474	78 460	0.01	
JOHNSON & JOHNSON COM USD1*	USD	62 538	24 084	7 524	79 098	13 771 000	1.04	
JP MORGAN CHASE & COM USD1*	USD	71 451	27 374	9 072	89 753	11 306 581	0.85	
JUNIPER NETWORKS COM USD0.00001*	USD	44 838	64 726	7 984	101 580	3 110 679	0.23	
LEIDOS HLDGS INC COM USD0.00001*	USD	882			882	89 670	0.01	
LENNOX INTL INC COM*	USD		368		368	86 018	0.01	
LIBERTY BROADBAND COM USD0.01 CL 'A**	USD	400	500	900				
LIBERTY BROADBAND COM USD0.01 CL 'C**	USD	317			317	26 784	0.00	
LIBERTY MEDIA CORP COM USD0.01 SER A SIRIUSXM*	USD	1 115			1 115	47 356	0.00	
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM*	USD	1 054			1 054	44 502	0.00	
LIBERTY MEDIA CORP COM USD0.01 SER C FORMULA*	USD	814	1 209	814	1 209	69 848	0.01	
LIVE NATION INC COM*	USD	1 426	739		2 165	172 485	0.01	
LOEWS CORP COM*	USD	1 570	1 234	1 200	1 604	91 529	0.01	
LPL FINL HLDGS INC COM USD0.001*	USD		3 878		3 878	992 154	0.07	
LYONDELLBASELL IND COM USD0.01*	USD	936		936				
M & T BANK CORP COM USD0.50*	USD	3 188	460		3 648	614 674	0.05	
MARKEL CORP COM*	USD	584	199		783	945 085	0.07	
MARKETAXESS HLDGS INC COM*	USD	457	294		751	183 412	0.01	
MARSH & MCLENNAN COM USD1*	USD	13 759	5 220	1 467	17 512	2 830 134	0.21	
MASIMO CORPORATION COM STK USD0.001*	USD	914	605		1 519	200 050	0.02	
METTLER TOLEDO INTERNATIONAL COM*	USD	30			30	37 976	0.00	
MOLINA HEALTHCARE INC COM*	USD	454			454	163 045	0.01	
MONGODB INC COM USD0.001 CL A*	USD	1 404	509		1 913	350 399	0.03	
MONOLITHIC PWR SYS INC COM*	USD	389			389	132 145	0.01	
MONSTER BEV CORP USD0.005(NEW)*	USD	2 338	786	2 338	786	73 719	0.01	
MOODYS CORP COM USD0.01*	USD	2 460	540		3 000	795 206	0.06	
NASDAQ INC COM STK USD0.01*	USD	4 392	17 678	5 798	16 272	1 013 529	0.08	
NEUROCRINE BIOSCIENCES INC COM*	USD	335			335	38 594	0.00	
NEWS CORP NEW COM USD0.01 CL 'A**	USD	4 077			4 077	68 831	0.01	
NEXTERA ENERGY INC COM USD0.01*	USD	12 017	15 215	4 715	22 517	1 746 376	0.13	
NORDSON CORP COM*	USD	483			483	108 757	0.01	
NOVOCURE LTD COM USD0.00*	USD	1 856	1 114		2 970	210 018	0.02	
OKTA INC COM USD0.0001 CL A*	USD	2 324	807		3 131	175 844	0.01	
PAYCOM SOFTWARE IN COM USD0.01*	USD	914	277		1 191	412 395	0.03	
PEPSICO INC CAP USD0.016666*	USD	33 468	13 881	4 533	42 816	7 780 360	0.58	
PERKINELMER INC COM USD1*	USD	121		121				
PHILIP MORRIS INTL COM STK NPV 'WI**	USD	33 824	12 095	1 521	44 398	4 081 015	0.31	
PIONEER NATURAL RE COM STK USD0.01*	USD	1 491	11 388		12 879	3 304 781	0.25	



Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
PLUG POWER INC COM USD0.01*	USD	19 975	38 288	2 988	55 275	883 957	0.07	
PPG INDS INC COM*	USD	13 539	4 407	485	17 461	1 995 192	0.15	
PROGRESSIVE CP(OH) COM USD1*	USD	18 123	7 442	2 098	23 467	3 015 423	0.23	
PTC INC COM USD0.01*	USD	2 385	821	2 060	1 146	135 134	0.01	
PUBLIC STORAGE COM USD0.10*	USD	5 203	1 372	678	5 897	1 827 966	0.14	
PULTE GROUP INC COM USD0.01*	USD	5 752	1 961		7 713	308 674	0.02	
QIAGEN NV EURO.01*	EUR		1 731	1 731				
QORVO INC COM USD 0.0001*	USD	1 823		1 578	245	21 105	0.00	
QUANTA SVCS INC COM*	USD		565		565	80 313	0.01	
REALTY INCOME CORP*	USD	11 806	7 742	4 603	14 945	931 323	0.07	
RESMED INC COM USD0.004*	USD	3 961	849		4 810	1 076 756	0.08	
RINGCENTRAL INC COM USD0.0001 CL'A**	USD	2 094	1 659		3 753	133 407	0.01	
ROKU INC COM USD0.0001 CLASS A*	USD	2 379	1 394		3 773	209 710	0.02	
ROLLINS INC COM*	USD	20 677	9 274	4 532	25 419	1 070 434	0.08	
ROPER TECHNOLOGIES COM USD0.01*	USD	2 039	2 319	1 611	2 747	1 139 595	0.09	
S&P GLOBAL INC COM USD1*	USD	6 069	2 994	588	8 475	2 724 636	0.20	
SEMPRA ENERGY COM NPV*	USD	13 854	541	14 395				
SHERWIN-WILLIAMS COM USD1*	USD	9 065	2 944	517	11 492	2 587 984	0.19	
SMITH A O COM*	USD	3 287			3 287	180 197	0.01	
SNAP INC COM USD0.00001 CL A*	USD	22 391	8 578	6 323	24 646	244 425	0.02	
SOUTHERN CO COM*	USD	9 323		9 323				
SPLUNK INC COM USD0.001*	USD	2 614	597		3 211	267 066	0.02	
SS&C TECH HLDGS COM USD0.01*	USD	7 535	2 185	8 919	801	41 218	0.00	
STRYKER CORP COM USD0.10*	USD	6 535	1 909	358	8 086	1 855 025	0.14	
SUN COMMUNITIES COM USD0.01*	USD	2 409	3 180		5 589	754 242	0.06	
SUNRUN INC COM USD0.0001*	USD	5 628	2 460	8 088				
SVB FINL GROUP COM*	USD	684	285		969	223 968	0.02	
SYNOPSIS INC COM USD0.01*	USD	281	805		1 086	317 948	0.02	
TAKE TWO INTERACTI COM USD0.01*	USD	4 488	1 582	459	5 611	665 290	0.05	
TARGA RESOURCES CO COM USD0.001*	USD		1 616		1 616	110 569	0.01	
TELADOC HEALTH INC COM USD0.001*	USD	1 652	863		2 515	74 601	0.01	
TERADYNE INC COM USD0.125*	USD	5 013	1 419		6 432	523 636	0.04	
THE TRADE DESK INC COM USD0.000001 CL A*	USD	10 029	4 428	1 473	12 984	691 787	0.05	
TRANSUNION COM USD0.01*	USD	10 176	2 927		13 103	777 197	0.06	
TRIMBLE INC COM NPV*	USD	16 121		15 184	937	56 412	0.00	
TWILIO INC COM USD0.001 CL A*	USD	3 522	526		4 048	301 276	0.02	
UDR INC*	USD	2 226	4 003	2 690	3 539	140 816	0.01	
UNITED PARCEL SERVICE INC CL B*	USD	20 712	12 237	1 157	31 792	5 337 744	0.40	
VEEVA SYSTEMS INC COM USD0.00001 CL 'A'*	USD	1 593	781		2 374	398 989	0.03	
VERISIGN INC COM*	USD	2 874		1 406	1 468	294 496	0.02	
VERISK ANALYTICS I CL A USD0.001*	USD	2 291	500		2 791	510 661	0.04	
VERTEX PHARMACEUTI COM USD0.01*	USD	6 136	2 103	748	7 491	2 338 945	0.18	
VICI PPTY'S INC COM USD0.01*	USD	5 478			5 478	175 537	0.01	
VMWARE INC COM STK USD0.01 CLASS 'A'*	USD	2 477	3 844	1	6 320	711 723	0.05	
VORNADO REALTY TR COM USD0.04*	USD	6 903	1 914		8 817	208 149	0.02	
VULCAN MATERIALS COM STK USD1*	USD	4 878	1 804	389	6 293	1 030 937	0.08	
WATERS CORP COM*	USD	135			135	40 418	0.00	
WAYFAIR INC COM USD0.001 A*	USD	1 729	417		2 146	81 437	0.01	
WEBSTER FINL CORP CONN COM*	USD		1 675		1 675	90 954	0.01	
WEST PHARMACEUTICA COM USD0.25*	USD	1 073	269		1 342	309 026	0.02	
WESTERN UN CO COM*	USD	4 024			4 024	54 405	0.00	
WILLIS TOWERS WATS COM USD0.000304635*	USD	1 715	752		2 467	538 728	0.04	
WP CAREY INC COM USD0.001*	USD	9 672	3 961	974	12 659	966 606	0.07	
ZEBRA TECHNOLOGIES CORP CL A*	USD	335	1 537		1 872	530 585	0.04	
ZENDESK INC COM USD0.01*	USD	1 420			1 420	108 981	0.01	
ZILLOW GROUP INC COM USD0.0001 CLASS A*	USD	1 000		1 000				
ZILLOW GROUP INC COM USD0.0001 CLASS C WI*	USD	6 500	1 563		8 063	249 011	0.02	
ZOETIS INC COM USD0.01 CL 'A'*	USD	6 585	2 057	335	8 307	1 253 469	0.09	
ZSCALER INC COM USD0.001*	USD	1 579	626		2 205	340 045	0.03	
<b>Total United States</b>						<b>207 051 556</b>	<b>15.56</b>	
<b>Total Bearer shares</b>						<b>382 519 453</b>	<b>28.75</b>	
<b>Other shares</b>								
<b>United States</b>								
CAMDEN PROP TST SBI USD0.01*	USD	696			696	80 483	0.01	
<b>Total United States</b>						<b>80 483</b>	<b>0.01</b>	
<b>Total Other shares</b>						<b>80 483</b>	<b>0.01</b>	
<b>Preference shares</b>								
<b>Germany</b>								
BAYERISCHE MOTORENWERKE AG EUR1*	EUR	4 306	1 080		5 386	397 945	0.03	
FUCHS PETROLUB SE PRF NPV (REG)*	EUR	1 231		1 231				
SARTORIUS AG NON VTG PRF NPV*	EUR	378	157	258	277	97 838	0.01	
VOLKSWAGEN AG NON VTG PRF NPV*	EUR	4 285	1 238	4 548	975	124 731	0.01	
<b>Total Germany</b>						<b>620 514</b>	<b>0.05</b>	
<b>Total Preference shares</b>						<b>620 514</b>	<b>0.05</b>	
<b>Registered shares</b>								
<b>Argentina</b>								
MERCADOLIBRE INC COM STK USD0.001*	USD	986	273		1 259	1 135 991	0.09	
<b>Total Argentina</b>						<b>1 135 991</b>	<b>0.09</b>	
<b>Australia</b>								
AMPOL LTD NPV*	AUD	26 205	10 782		36 987	644 509	0.05	
BHP GROUP LTD NPV*	AUD	11 043	34 219	3 311	41 951	1 002 955	0.08	
BHP GROUP LTD NPV*	GBP		11 578		11 578	277 012	0.02	
BHP GROUP PLC ORD USD0.50*	GBP	11 578		11 578				
COLES GROUP LTD NPV*	AUD	25 916	6 218		32 134	335 802	0.03	
TELSTRA CORPORATION LTD ISSUE 22/DEFERRED DELIVERY*	AUD		231 116		231 116	579 760	0.04	
WOODSIDE ENERGY GROUP LTD*	AUD		6 887	1	6 886	158 548	0.01	
WOODSIDE ENERGY GROUP LTD*	GBP		2 092		2 092	48 594	0.00	
<b>Total Australia</b>						<b>3 047 180</b>	<b>0.23</b>	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Belgium</b>								
AGEAS NPV*	EUR	1 427			1 427	49 443	0.00	
KBC GROUP NV NPV*	EUR	147	2 419	989	1 577	79 082	0.01	
UCB NPV*	EUR	2 508	695		3 203	241 786	0.02	
<b>Total Belgium</b>						<b>370 311</b>	<b>0.03</b>	
<b>Canada</b>								
1ST QUANTUM MINLS COM NPV*	CAD		3 705		3 705	65 319	0.00	
AGNICO EAGLE MINES LTD COM*	CAD	14	6 636	6 650				
ALIMENTATION COUCH COM NPV*	CAD		12 877		12 877	576 288	0.04	
ALIMENTATION COUCH MULTIPLE VTG SHS NPV*	CAD		12 877	12 877				
BANK NOVA SCOTIA HALIFAX COM*	CAD	24 980	12 029	3 969	33 040	1 596 214	0.12	
BANK OF MONTREAL COM NPV*	CAD	14 102	5 637	2 313	17 426	1 604 361	0.12	
BCE INC COM NEW*	CAD		8 637	7 223	1 414	63 748	0.00	
BLACKBERRY LTD NPV*	CAD	17 973	12 500		30 473	141 519	0.01	
BROOKFIELD ASSET M LTD VTG SHS NPV CL'A*	CAD	47 547	18 354	5 995	59 906	2 371 139	0.18	
BROOKFIELD RENEWA. CLASS A SUB VOTING SHARES*	CAD	9 600	2 200		11 800	366 459	0.03	
CAN PACIFIC RYS COM NPV*	CAD	12 047	6 271	3 016	15 302	1 140 161	0.09	
CAN PACIFIC RYS COM NPV*	USD		1 208	1 208				
CANADIAN NAT RES LTD COM*	CAD	15 152		15 152				
CANADIAN TIRE LTD CL A*	CAD		573		573	64 189	0.00	
CDN IMPERIAL BK OF COMMERCE COM*	CAD	9 465	25 560	11 904	23 121	1 049 499	0.08	
CENOVUS ENERGY INC COM NPV*	CAD	24 801		24 801				
CGI INC COM NPV SUB VOTING SHARES C*	CAD	5 379	1 899	941	6 337	510 204	0.04	
CONSTELLATION SOFT COM STK NPV*	CAD	546	66		612	884 481	0.07	
DOLLARAMA INC COM NPV*	CAD	9 635	3 060	5 629	7 066	419 649	0.03	
ENBRIDGE INC COM NPV*	CAD	1 667	1 890	2 067	1 490	58 025	0.00	
FAIRFAX FINL HLDGS SUB-VTG COM NPV*	CAD	1 165	327		1 492	732 401	0.06	
FIRSTSERVICE CORP COM NPV*	CAD	800			800	99 960	0.01	
FORTIS INC COM NPV*	CAD		1 569		1 569	61 182	0.00	
FRANCO NEVADA CORP COM NPV*	CAD	12 279	4 535	6 150	10 664	1 316 973	0.10	
GFL ENVIRON INC COM NPV SUB VTG SHS*	CAD		35 700		35 700	963 068	0.07	
GILDAN ACTIVEWEAR INC COM*	CAD	18 235	16 108		34 343	1 083 181	0.08	
GREAT WEST LIFECO INC COM*	CAD	25 477	5 458	2 544	28 391	656 958	0.05	
IA FINANCIAL CORP COM NPV*	CAD	6 204	1 679	4 943	2 940	163 541	0.01	
INTACT FINL CORP COM NPV*	CAD	4 769	1 751		6 520	990 226	0.07	
INTER PIPELINE LTD COM NPV*	CAD		658	658				
LIGHTSPEED COMMERC COM NPV SUB VTG SHS*	CAD	4 100			4 100	78 539	0.01	
LOBLAW COS LTD COM*	CAD	725	880		1 605	131 435	0.01	
MANULIFE FINL CORP COM*	CAD	39 098	12 856		51 954	860 673	0.06	
METRO INC CL A SUB*	CAD	1 166	1 349	1 166	1 349	70 635	0.01	
NATL BK OF CANADA COM NPV*	CAD	2 684	1 123		3 807	259 083	0.02	
NUTRIEN LTD NPV*	CAD	3 334	4 635	1 961	6 008	507 386	0.04	
OPEN TEXT CO COM NPV*	CAD	8 367	1 744		10 111	292 716	0.02	
PARKLAND CORP. COM NPV*	CAD	27 800	6 000		33 800	682 930	0.05	
PEMBINA PIPELINE C. COM NPV*	CAD	8 074	1 990	8 074	1 990	65 670	0.00	
POWER CORP CDA COM*	CAD	26 898	9 168		36 066	895 149	0.07	
RESTAURANT BRANDS COM NPV*	CAD	4 009	1 333		5 342	317 261	0.02	
ROGERS COMMS INC CLASS'B' COM CAD1.62478*	CAD		1 535		1 535	63 865	0.00	
ROYAL BK OF CANADA COM NPV*	CAD	40 203	17 295	8 240	49 258	4 555 278	0.34	
SHAW COMMUNICATIONS INC CL B CONV*	CAD	5 626	2 710	2 728	5 608	143 962	0.01	
SHOPIFY INC COM NPV CL A*	CAD	2 453	31 812	2 884	31 381	1 075 405	0.08	
SUN LIFE FINL INC COM*	CAD	11 511	6 806	4 312	14 005	594 507	0.04	
SUNCOR ENERGY INC COM NPV 'NEW'*	CAD	2 772		2 772				
TC ENERGY CORPORAT COM NPV*	CAD	53 371	19 632	33 421	39 582	1 737 739	0.13	
THOMSON-REUTERS CP COM NPV(POST REV SPLIT)*	CAD	10 692	2 229	5 823	7 098	754 518	0.06	
TORONTO-DOMINION COM NPV*	CAD	41 685	19 112	7 727	53 070	3 394 776	0.26	
WHEATON PRECIOUS M COM NPV*	CAD	40 946	19 010		59 956	1 960 517	0.15	
<b>Total Canada</b>						<b>35 420 789</b>	<b>2.66</b>	
<b>China</b>								
ESR CAYMAN LIMITED USD0.001*	HKD	31 200			31 200	53 300	0.00	
<b>Total China</b>						<b>53 300</b>	<b>0.00</b>	
<b>Denmark</b>								
CARLSBERG SER'B'DKK20*	DKK	296	694		990	116 797	0.01	
NOVO-NORDISK AS DKK0.2 SER'B*	DKK	30 957	12 177	3 909	39 225	4 268 580	0.32	
VESTAS WIND SYSTEM DKK0.20 (POST SPLIT)*	DKK	62 640	22 772	5 220	80 192	1 581 061	0.12	
<b>Total Denmark</b>						<b>5 966 438</b>	<b>0.45</b>	
<b>Finland</b>								
ELISA OYJ NPV*	EUR	1 436			1 436	69 469	0.01	
FORTUM OYJ EUR3.40*	EUR		4 473		4 473	63 023	0.00	
NESTE OIL OYJ NPV*	EUR	15 629	3 584	19 213				
NOKIA OYJ NPV*	EUR	76 453	15 662	80 013	12 102	53 949	0.00	
NORDEA HOLDING ABP NPV*	SEK	73 036	31 606	7 968	96 674	923 826	0.07	
ORION CORP SER'B'NPV*	EUR	1 845		1 845				
SAMPO PLC SER'A'NPV*	EUR	1 153			1 153	52 779	0.00	
STORA ENSO OYJ NPV SER'R'*	EUR	3 308			3 308	43 157	0.00	
UPM-KYMMENE CORP NPV*	EUR	47 178	27 663	2 289	72 552	2 433 400	0.18	
<b>Total Finland</b>						<b>3 639 601</b>	<b>0.27</b>	
<b>France</b>								
DASSAULT SYSTEMES EURO.10*	EUR	7 790	3 292	7 906	3 176	106 649	0.01	
GECINA EUR7.50*	EUR	130			130	11 605	0.00	
MICHELIN (CGDE) EUR0.50 (POST SUBDIVISION)*	EUR		4 116		4 116	105 075	0.01	
MICHELIN (CGDE) EUR2*	EUR	2 938	602	3 540				
<b>Total France</b>						<b>223 329</b>	<b>0.02</b>	
<b>Germany</b>								
ADIDAS AG NPV (REGD)*	EUR	868	856	408	1 316	128 837	0.01	
ALLIANZ SE NPV(REGD)(VINKULIERT)*	EUR	10 945	4 896	1 946	13 895	2 504 052	0.19	
BASF SE NPV*	EUR	23 421	46 493	3 069	66 845	3 003 972	0.23	
BAYER AG NPV (REGD)*	EUR	29 563	10 334	25 862	14 035	738 795	0.06	
BRENTAG AG*	EUR	22 816	8 168	1 025	29 959	1 820 601	0.14	
DAIMLER TRUCK HOLD NPV (YOUNG SHARE)*	EUR		10 478	10 478				
DELIVERY HERO SE NPV*	EUR	1 183			1 183	39 023	0.00	
DEUTSCHE BANK AG NPV(REGD)*	EUR	19 271	9 201	10 146	18 326	175 098	0.01	

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DEUTSCHE BOERSE AG NPV(REGD)*	EUR	3 819	1 391		5 210	848 469	0.06	
DEUTSCHE POST AG NPV(REGD)*	EUR	29 910	13 789	5 940	37 759	1 341 134	0.10	
DEUTSCHE TELEKOM NPV(REGD)*	EUR	37 171	16 905	8 000	46 076	873 368	0.07	
E.ON SE NPV*	EUR	204 796	107 027		311 823	2 614 180	0.20	
HANNOVER RUECKVERS ORD NPV(REGD)*	EUR	110		110				
INFINEON TECHNOLOG AG NPV (REGD)*	EUR	16 434	5 874	2 289	20 019	487 887	0.04	
MERCEDES-BENZ ORD NPV(REGD)*	EUR	20 955	6 763	17 018	10 700	620 180	0.05	
MTU AERO ENGINES H NPV (REGD)*	EUR	2 822	780		3 602	645 741	0.05	
MUENCHENER RUECKVE NPV(REGD)*	EUR	2 037	958	588	2 407	636 611	0.05	
SCOUT24 AG NPV*	EUR	1 001			1 001	51 365	0.00	
SIEMENS AG NPV(REGD)*	EUR	18 404	7 138	2 197	23 345	2 554 715	0.19	
SIEMENS ENERGY AG NPV*	EUR	18 258	12 635		30 893	361 019	0.03	
SIEMENS HEALTHINEE NPV*	EUR	8 374	1 059	7 212	2 221	102 326	0.01	
TE CONNECTIVITY LT COM CHF0.57*	USD	788	14 597		15 385	1 881 919	0.14	
TELEFONICA DEUTSCH NPV*	EUR		235 990		235 990	514 915	0.04	
UNIPER SE NPV*	EUR	24 410	3 200		27 610	82 800	0.01	
VITESCO TECHNOLOGI NPV*	EUR	1		1				
VONOVIA SE NPV*	EUR	15 531	18 699	4 701	29 529	654 234	0.05	
<b>Total Germany</b>						<b>22 681 239</b>	<b>1.70</b>	
<b>Hong Kong</b>								
BUDWEISER BREWING USD0.00001*	HKD	212 300	247 900		460 200	969 217	0.07	
NEW WORLD DEVEL CO NPV POST CON*	HKD	2 750			2 750	5 630	0.00	
<b>Total Hong Kong</b>						<b>974 847</b>	<b>0.07</b>	
<b>Ireland</b>								
KINGSPAN GROUP ORD EURO.13(DUBLIN LISTING)*	EUR	15 940	1 839	3 810	13 969	706 029	0.05	
MEDTRONIC PLC USD0.0001*	USD	36 183	17 474	5 510	48 147	4 208 313	0.32	
<b>Total Ireland</b>						<b>4 914 342</b>	<b>0.37</b>	
<b>Israel</b>								
ISRACARD LTD NPV*	ILS	1		1				
MIZRAHI TEFAHOT BK ILS0.01*	ILS	10 062	2 160	8 117	4 105	156 059	0.01	
<b>Total Israel</b>						<b>156 059</b>	<b>0.01</b>	
<b>Italy</b>								
ATLANTIA SPA EUR1*	EUR	25 459	7 576	17 747	15 288	341 437	0.03	
DAVIDE CAMPARI MIL EUR0.01*	EUR	77 167	28 113		105 280	946 972	0.07	
ENEL EUR1*	EUR	213 580	107 686		321 266	1 435 964	0.11	
ENI SPA EUR1*	EUR	71 353	16 031		87 384	1 145 553	0.09	
FERRARI NV EURO.01(NEW)*	EUR	306	315		621	122 538	0.01	
INTESA SANPAOLO NPV*	EUR	328 845	115 328		444 173	847 463	0.06	
NEXI SPA NPV*	EUR	6 771			6 771	58 734	0.00	
SNAM EUR1*	EUR	34 044			34 044	151 594	0.01	
TERNA SPA ORD EURO.22*	EUR	30 401		30 401				
UNICREDIT SPA NPV (POST REV SPLIT)*	EUR	38 948	12 775		51 723	641 940	0.05	
<b>Total Italy</b>						<b>5 692 196</b>	<b>0.43</b>	
<b>Japan</b>								
ABC-MART INC NPV*	JPY	1 200		1 200				
AEON CO LTD NPV*	JPY	24 200	7 400	3 100	28 500	532 779	0.04	
AGC INC NPV*	JPY	8 800	2 100		10 900	342 360	0.03	
AJINOMOTO CO INC NPV*	JPY		2 700	2 700				
ANA HOLDINGS INC NPV*	JPY	8 600		4 100	4 500	87 592	0.01	
ASAHI GROUP HLDGS NPV*	JPY	2 200		2 200				
ASAHI KASEI CORP NPV*	JPY	226 400	177 600		404 000	2 596 341	0.20	
ASTELLAS PHARMA NPV*	JPY	79 969	28 700	6 000	102 669	1 414 671	0.11	
BRIDGESTONE CORP NPV*	JPY	8 800	40 500	2 200	47 100	1 700 404	0.13	
BROTHER INDUSTRIES NPV*	JPY	4 700		4 700				
CANON INC NPV*	JPY	800	3 100	3 900				
CHUBU ELEC POWER NPV*	JPY		332 400	41 000	291 400	2 375 955	0.18	
DAI NIPPON PRINTING NPV*	JPY	23 900	7 600	24 900	6 600	132 557	0.01	
DENSO CORP NPV*	JPY	9 200	20 200		29 400	1 462 838	0.11	
DENTSU GROUP INC NPV*	JPY	700			700	21 845	0.00	
EAST JAPAN RAILWAY NPV*	JPY	37 800	12 400	2 000	48 200	2 609 201	0.20	
ENEOS HOLDINGS INC NPV*	JPY	518 800	388 900	93 600	814 100	2 684 733	0.20	
FUJII FILM HLD CORP NPV*	JPY	4 400	1 400		5 800	266 289	0.02	
FUJITSU NPV*	JPY	1 600	500		2 100	242 133	0.02	
HAKUHODO DY HLDGS NPV*	JPY	2 100			2 100	17 759	0.00	
HAMAMATSU PHOTONIC NPV*	JPY	3 200			3 200	145 216	0.01	
HITACHI CONST MACH NPV*	JPY		3 900		3 900	76 517	0.01	
HITACHI NPV*	JPY	25 600	7 900	1 200	32 300	1 470 123	0.11	
HONDA MOTOR CO NPV*	JPY	94 600	66 700	10 400	150 900	3 426 968	0.26	
HOYA CORP NPV*	JPY	7 300	800	5 400	2 700	252 233	0.02	
INPEX CORPORATION NPV*	JPY	148 200	15 700	81 800	82 100	839 111	0.06	
ITOCHU CORP NPV*	JPY	8 000			8 000	207 321	0.02	
JAPAN METRO FUND REIT*	JPY	61		61				
JAPAN POST BANK CO NPV*	JPY	4 300			4 300	28 662	0.00	
JAPAN TOBACCO INC NPV*	JPY		4 000		4 000	66 360	0.00	
KDDI CORP NPV*	JPY	44 400	14 100	2 300	56 200	1 663 029	0.13	
KEYENCE CORP NPV*	JPY	3 600	1 400	300	4 700	1 782 235	0.13	
KONAMI HOLDINGS CORP NPV*	JPY	1 300		1 300				
KUBOTA CORP NPV*	JPY	12 800	4 500	5 500	11 800	164 975	0.01	
KYOCERA CORP NPV*	JPY	1 500	1 500	1 700	1 300	65 130	0.00	
KYOWA KIRIN CO LTD NPV*	JPY		7 200		7 200	169 912	0.01	
LAWSON INC NPV*	JPY	600		600				
MARUBENI CORP NPV*	JPY	7 800		7 800				
MAZDA MOTOR CORP NPV*	JPY	1 900	10 000		11 900	80 362	0.01	
MERCARI INC NPV*	JPY	2 700		2 700				
mitsubishi ELEC CP NPV*	JPY	25 700	240 200		265 900	2 345 277	0.18	
mitsubishi ESTATE NPV*	JPY	8 200		8 200				
mitsubishi HVY IND NPV*	JPY	1 336	2 100		3 436	118 448	0.01	
mitsubishi UFJ FIN NPV*	JPY	196 300	79 100	45 900	229 500	1 080 874	0.08	
mitsui & CO NPV*	JPY	2 000	7 100	3 100	6 000	133 029	0.01	
MIZUHO FINL GP NPV*	JPY	33 160	13 500	5 900	40 760	440 742	0.03	
MS&AD INSURANCE GROUP HOLDINGS INC NPV*	JPY	11 000	5 100		16 100	427 205	0.03	
MURATA MFG CO NPV*	JPY	9 900	1 200	11 100				
NEC CORP NPV*	JPY	8 600	2 500		11 100	368 073	0.03	
NEXON CO LTD NPV*	JPY	21 200	3 400	11 900	12 700	213 514	0.02	
NGK INSULATORS NPV*	JPY	1 100		1 100				
NINTENDO CO LTD NPV*	JPY	1 200	7 200	1 400	7 000	286 082	0.02	

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NIPPON EXPRESS HLD NPV*	JPY		18 500	16 300	2 200	110 649	0.01	
NIPPON PROLOGIS RE REIT*	JPY	8		8				
NIPPON TEL&TEL CP NPV*	JPY	57 800	20 400	11 100	67 100	1 849 587	0.14	
NIPPON YUSEN KK NPV*	JPY		4 400	1 100	3 300	59 968	0.00	
NISSAN MOTOR CO NPV*	JPY	51 300	44 000		95 300	304 398	0.02	
NOMURA HOLDINGS NPV*	JPY	48 700		24 100	24 600	79 801	0.01	
NOMURA REAL EST MA REIT*	JPY	76			76	86 734	0.01	
NOMURA RESEARCH IN NPV*	JPY	3 400		3 400				
NTT DATA CORP NPV*	JPY	27 400	8 300		35 700	518 469	0.04	
OMRON CORP NPV*	JPY	1 300	6 100		7 400	346 574	0.03	
ORIX CORP NPV*	JPY	900	16 900	17 300	500	7 356	0.00	
ORIX JREIT INC REIT*	JPY		55	55				
OSAKA GAS CO NPV*	JPY	1 088		1 088				
OTSUKA CORP NPV*	JPY	600			600	18 967	0.00	
OTSUKA HLDGS CO NPV*	JPY	6 500	2 200	8 700				
PANASONIC CORP NPV*	JPY	21 100	8 600		29 700	212 866	0.02	
RENESES ELECTRONIC NPV*	JPY	25 700	40 900		66 600	558 948	0.04	
RESONA HOLDINGS NPV*	JPY	29 200			29 200	110 038	0.01	
RICOH CO NPV*	JPY	8 500	9 700		18 200	133 568	0.01	
ROHM CO LTD NPV*	JPY	600			600	42 296	0.00	
SANTEN PHARM CO NPV*	JPY	3 300		3 300				
SEKISUI CHEMICAL NPV*	JPY	4 800	5 800		10 600	132 747	0.01	
SEVEN & I HOLDINGS NPV*	JPY	38 600	16 200	13 600	41 200	1 540 663	0.12	
SG HOLDINGS CO LTD NPV*	JPY	30 600	8 400		39 000	517 817	0.04	
SHIMADZU CORP NPV*	JPY	3 500	2 500		6 000	158 561	0.01	
SHIZUOKA FINANCIAL NPV*	JPY		14 500		14 500	91 575	0.01	
SOFTBANK CORP NPV*	JPY	39 500	13 800	36 000	17 300	170 701	0.01	
SOFTBANK GROUP CO NPV*	JPY	25 400	11 600	4 000	33 000	1 421 996	0.11	
SOMPO HOLDINGS INC NPV*	JPY	2 000	1 600		3 600	150 109	0.01	
SONY GROUP CORPORA NPV*	JPY	28 900	9 400	1 200	37 100	2 494 922	0.19	
SUBARU CORPORATION NPV*	JPY	3 400			3 400	53 006	0.00	
SUMITOMO CORP NPV*	JPY	32 900	154 400	5 300	182 000	2 322 735	0.17	
SUMITOMO ELECTRIC NPV*	JPY	4 200			4 200	43 945	0.00	
SUMITOMO MITSUI FG NPV*	JPY	17 600	6 000	19 600	4 000	112 386	0.01	
SUMITOMO MITSUI TR NPV*	JPY	4 400	2 300	2 600	4 100	118 067	0.01	
SUMITOMO PHARMA CO NPV*	JPY	4 500		4 500				
TAKEDA PHARMACEUTI NPV*	JPY	34 300	15 100	5 400	44 000	1 160 704	0.09	
TDK CORP NPV*	JPY	8 400		8 400				
TOKIO MARINE HLDG NPV*	JPY	10 100	41 100	12 800	38 400	695 744	0.05	
TOKYO ELEC POWER H NPV*	JPY	79 200		79 200				
TOKYO ELECTRON NPV*	JPY	3 800	700	1 900	2 600	691 298	0.05	
TOPPAN PRINTING CO NPV*	JPY	2 800		2 800				
TOSHIBA CORP NPV*	JPY	13 100	4 100		17 200	599 994	0.05	
TOYOTA MOTOR CORP NPV*	JPY	377 400	125 200	32 500	470 100	6 518 633	0.49	
TREND MICRO INC NPV*	JPY	600			600	30 339	0.00	
UNICHARM CORP NPV*	JPY		2 200		2 200	67 130	0.01	
UNITED URBAN INVESTMENT CORP*	JPY	74		74				
WEST JAPAN RAILWAY NPV*	JPY		2 100	2 100				
YAMADA HOLDINGS CO NPV*	JPY	136 900		136 900				
YAMAHA MOTOR CO NPV*	JPY		3 800		3 800	78 546	0.01	
YASKAWA ELEC CORP NPV*	JPY	34 000	5 800	35 900	3 900	108 447	0.01	
YOKOGAWA ELECTRIC NPV*	JPY	5 900			5 900	98 953	0.01	
Z HOLDINGS CORP NPV*	JPY	110 800	32 900	111 700	32 000	82 864	0.01	
<b>Total Japan</b>						<b>56 240 957</b>	<b>4.23</b>	
<b>Jersey (Channel islands)</b>								
CLARIVATE PLC COM NPV*	USD	4 800			4 800	49 621	0.00	
<b>Total Jersey (Channel islands)</b>						<b>49 621</b>	<b>0.00</b>	
<b>Luxembourg</b>								
EUROFINS SCIENTIFI EURO.01*	EUR	170		170				
TENARIS S.A. USD1*	EUR		7 108		7 108	110 413	0.01	
<b>Total Luxembourg</b>						<b>110 413</b>	<b>0.01</b>	
<b>Netherlands</b>								
ADYEN NV EURO.01*	EUR	319	161	64	416	597 690	0.04	
ASML HOLDING NV EURO.09*	EUR	11 419	4 613	1 599	14 433	6 823 715	0.51	
EQT AB NPV*	SEK	4 880	2 048		6 928	136 525	0.01	
JDE PEETS N.V. EURO.01*	EUR	1 887			1 887	54 089	0.00	
KONINKLIJKE DSM NV EUR1.5*	EUR	5 466	928	2 613	3 781	446 153	0.03	
NN GROUP N.V. EURO.12*	EUR	1 179	3 258	1 649	2 788	118 163	0.01	
PROSUS N.V. EURO.05*	EUR	10 363	5 602		15 965	695 429	0.05	
SHELL PLC ORD EURO.07*	GBP		299 477	30 530	268 947	7 449 620	0.56	
UNIVERSAL MUSIC GR EUR10.00*	EUR	2 008	15		2 023	39 723	0.00	
<b>Total Netherlands</b>						<b>16 361 105</b>	<b>1.23</b>	
<b>Norway</b>								
ADEVINTA ASA SER'B'NOK0.2*	NOK	6 849			6 849	46 939	0.00	
AKER BP ASA NOK1*	NOK		72 396	22 913	49 483	1 578 456	0.12	
DNB BANK ASA NOK12.50*	NOK	13 240	3 575		16 815	297 809	0.02	
EQUINOR ASA NOK2.50*	NOK	55 497	24 334	9 903	69 928	2 560 108	0.19	
MOWI ASA NOK7.50*	NOK	939	2 939		3 878	57 877	0.00	
NORSK HYDRO ASA NOK3.6666*	NOK	154 935	40 781		195 716	1 242 975	0.09	
TELENOR ASA ORD NOK6*	NOK		5 573		5 573	50 693	0.00	
<b>Total Norway</b>						<b>5 834 857</b>	<b>0.44</b>	
<b>Portugal</b>								
EDP ENERGIAS PORTU EUR1(REGD)*	EUR	53 326	145 867		199 193	871 814	0.07	
GALP ENERGIA EUR1-B*	EUR	30 822	262 677	51 976	241 523	2 454 577	0.18	
JERONIMO MARTINS EUR5*	EUR		3 498		3 498	72 587	0.01	
<b>Total Portugal</b>						<b>3 398 978</b>	<b>0.26</b>	
<b>Singapore</b>								
CAPITALAND INVESTM NPV*	SGD	126 993	57 800		184 793	393 360	0.03	
<b>Total Singapore</b>						<b>393 360</b>	<b>0.03</b>	
<b>Spain</b>								
BANCO SANTANDER SA EURO.50(REGD)*	EUR	169 367	24 096		193 463	501 726	0.04	
BBVA(BILB-VIZ-ARG) EURO.49*	EUR	28 450	29 681	16 024	42 107	216 943	0.02	
<b>Total Spain</b>						<b>718 669</b>	<b>0.05</b>	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Sweden</b>								
ALLEIMA AB NPV*	SEK		877	877				
ATLAS COPCO AB SER'A'NPV (POST SPLIT)*	SEK	1 476		1 476				
ATLAS COPCO AB SER'B'NPV (POST SPLIT)*	SEK	2 137		2 137				
ELECTROLUX AB SER'B'NPV (POST SPLIT)*	SEK		5 463		5 463	67 413	0.01	
EPIROC AB SER'A'NPV (POST SPLIT)*	SEK	14 415		14 415				
EPIROC AB SER'B'NPV*	SEK	6 030		6 030				
ERICSSON SER'B' NPV*	SEK	68 537	7 314	75 851				
EVOLUTION AB NPV*	SEK	2 812	760		3 572	334 162	0.03	
FASTIGHETS AB BALD SER'B'NPV (POST SPLIT)*	SEK		59 202		59 202	222 473	0.02	
HENNES & MAURITZ SER'B'NPV*	SEK	23 601	12 258	23 197	12 662	127 512	0.01	
HOLMEN AB SER'B'NPV (POST SPLIT)*	SEK		26 535		26 535	962 666	0.07	
INVESTOR AB SER'B'NPV (POST SPLIT)*	SEK	5 372	6 500	4 078	7 794	127 305	0.01	
KINNEVIK AB SER'B'NPV (POST SPLIT)*	SEK	12 034		5 045	6 989	86 396	0.01	
NIBE INDUSTRIER AB SER'B'NPV (POST SPLIT)*	SEK	46 183	17 040		63 223	504 425	0.04	
SANDVIK AB NPV (POST SPLIT)*	SEK	1 474	5 890	2 980	4 384	68 526	0.01	
SKAND ENSKILDA BKN SER'A'NPV*	SEK	28 691	15 255		43 946	463 651	0.03	
SKF AB SER'B'NPV*	SEK	21 238	4 458		25 696	371 867	0.03	
SWEDBANK AB SER'A'NPV*	SEK	8 407	3 941	8 528	3 820	56 960	0.00	
SWEDISH MATCH NPV (POST SPLIT)*	SEK		7 257		7 257	74 659	0.01	
TELE2 AB SHS*	SEK	2 237			2 237	18 338	0.00	
VOLVO AB SER'B'NPV (POST SPLIT)*	SEK	48 809	20 824	7 545	62 088	1 016 604	0.08	
<b>Total Sweden</b>						<b>4 502 959</b>	<b>0.34</b>	
<b>United Arab Emirates</b>								
NMC HEALTH PLC ORD GBPO.1*	GBP	475			475	0	0.00	
<b>Total United Arab Emirates</b>							<b>0.00</b>	
<b>United Kingdom</b>								
ABRDN PLC ORD GBPO.1396825396*	GBP	102 554	42 309	23 753	121 110	221 876	0.02	
ADMIRAL GROUP ORD GBPO.001*	GBP	5 331		3 490	1 841	42 785	0.00	
AMCOR PLC ORD USD0.01*	USD		6 397		6 397	74 133	0.01	
ANTOFAGASTA ORD GBPO.05*	GBP	91 629	84 669	11 433	164 865	2 232 976	0.17	
ASHTREAD GROUP ORD GBPO.10*	GBP	1 191			1 191	62 439	0.00	
ASSOCD BRIT FOODS ORD GBPO.0568*	GBP	71 053	58 822	3 606	126 269	1 963 372	0.15	
AUTO TRADER GROUP ORD GBPO.01*	GBP	19 176	8 792	10 991	16 977	102 031	0.01	
AVIVA ORD GBPO.33*	GBP		55 796		55 796	268 792	0.02	
BARCLAYS ORD GBPO.25*	GBP	457 877	141 532	221 477	377 932	643 433	0.05	
BERKELEY GP HLDGS ORD GBPO.053943*	GBP	1 817			1 817	72 668	0.01	
BP ORD USD0.25*	GBP	426 961	145 411	145 356	427 016	2 360 681	0.18	
BUNZL ORD GBPO.32142857*	GBP	11 477	4 432		15 909	520 771	0.04	
BURBERRY GROUP ORD GBPO.0005*	GBP	25 190	7 669	19 869	12 990	271 656	0.02	
COMPASS GROUP ORD GBPO.1105*	GBP	4 363	3 545	3 523	4 385	92 788	0.01	
CRODA INTL ORD GBPO.10609756*	GBP	6 626	2 611		9 237	719 467	0.05	
DIAGEO ORD GBPO.28 101/108*	GBP	36 017	7 941	4 398	39 560	1 640 025	0.12	
DIRECT LINE INSURA ORD GBP 0.109090909*	GBP	35 667		35 667				
ENTAIN PLC ORD EURO.01*	GBP	11 453	4 035		15 488	225 388	0.02	
EXPERIAN ORD USD0.10*	GBP	4 257			4 257	136 064	0.01	
FERGUSON PLC (NEW) ORD GBPO.10*	GBP	2 738	518		3 256	356 778	0.03	
GLAXOSMITHKLINE ORD GBPO.25*	GBP	141 689	26 543	168 232				
HALEON PLC ORD GBP1.25*	GBP		164 772		164 772	508 805	0.04	
HARGREAVES LANSLOW ORD GBPO.004 (WI)*	GBP	4 649			4 649	40 882	0.00	
HSBC HLDGS ORD USD0.50(UK REG)*	GBP	349 526	103 849	13 956	439 419	2 264 700	0.17	
IMPERIAL BRANDS PL GBPO.10*	GBP	10 098		7 553	2 545	62 284	0.00	
INTERCONTL HOTELS ORD GBPO.208521303*	GBP	2 745	2 868		5 613	303 708	0.02	
LEGAL & GENERAL GP ORD GBPO.025*	GBP	32 494			32 494	87 198	0.01	
LIBERTY GLOBAL INC USD0.01 C*	USD	18 917	6 020		24 937	440 718	0.03	
LINDE PLC COM EURO.001*	EUR		2 743	1 056	1 687	505 001	0.04	
LINDE PLC COM EURO.001*	USD	3 303		234	3 069	913 252	0.07	
LONDON STOCK EXCH ORD GBPO.06918604*	GBP	7 652	2 498		10 150	884 841	0.07	
M&G PLC ORD GBPO.05*	GBP	62 357		28 848	33 509	67 644	0.01	
MELROSE INDUST PLC ORD GBPO.076190476*	GBP	6 223			6 223	8 382	0.00	
MONDI ORD EURO.20*	GBP	20 662	4 036		24 698	416 189	0.03	
NATWEST GROUP PLC ORD GBP1*	GBP	78 493		78 493				
NATWEST GROUP PLC ORD GBP1.0769*	GBP		72 886		72 886	197 186	0.01	
PEARSON ORD GBPO.25*	GBP	406	16 486	15 464	1 428	15 802	0.00	
PRUDENTIAL ORD GBPO.05*	GBP	54 097	13 409		67 506	630 651	0.05	
RIO TINTO ORD GBPO.10*	GBP	34 510	11 486	30 324	15 672	819 268	0.06	
SAINSBURY(J) ORD GBPO.28571428*	GBP	13 963			13 963	31 276	0.00	
SCHROEDERS PLC ORD GBPO.20*	GBP		15 324		15 324	69 158	0.01	
SCHROEDERS VTG SHS GBP1*	GBP	2 605	460					
SMITH & NEPHEW ORD USD0.20*	GBP	5 884		5 086	798	9 471	0.00	
STANDARD CHARTERED ORD USD0.50*	GBP	98 608	24 025		122 633	735 039	0.06	
STELLANTIS N V COM EURO.01*	EUR	1 215			1 215	16 416	0.00	
TAYLOR WIMPEY ORD GBPO.01*	GBP	64 133			64 133	69 299	0.01	
TESCO ORD GBPO.0633333*	GBP	35 728			35 728	88 549	0.01	
UNILEVER PLC ORD GBPO.0311111*	GBP	45 737	14 120	37 127	22 730	1 040 914	0.08	
UNILEVER PLC ORD GBPO.0311111*	EUR	25 072			25 072	1 146 063	0.09	
VODAFONE GROUP ORD USD0.2095238(POST CONS)*	GBP	819 112	318 275	47 158	1 090 229	1 276 778	0.10	
<b>Total United Kingdom</b>						<b>24 657 594</b>	<b>1.85</b>	
<b>United States</b>								
10X GENOMICS INC COM USD0.00001 CLASS A*	USD	2 000	500	2 500				
ABBOTT LABS COM*	USD	38 545	13 485	12 745	39 285	3 889 773	0.29	
ABBVIE INC COM USD0.01*	USD	40 622	16 608	5 354	51 876	7 600 342	0.57	
ABIOMED INC COM*	USD	629	300		929	234 358	0.02	
ACCENTURE PLC SHS CL A 'NEW'*	USD	12 258	4 155	823	15 590	4 429 321	0.33	
ACTIVISION BLIZZARD COM STK USD0.0000001*	USD	24 546	10 735	4 219	31 062	2 263 010	0.17	
ADOBE INC COM USD0.0001*	USD	9 534	3 213	463	12 284	3 915 388	0.29	
ADVANCE AUTO PARTS COM USD0.0001*	USD	3 577	824		4 401	836 465	0.06	
ADVANCED MICRO DEV COM USD0.01*	USD	21 994	21 521	11 550	31 965	1 921 258	0.14	
AFFIRM HLDGS INC COM USD0.00001 CLASS A*	USD		1 400		1 400	28 119	0.00	
AGILENT TECHNOLOGIES INC COM*	USD	6 579	6 043		12 622	1 747 563	0.13	
AGNC INV CORP COM USD0.01*	USD	32 370	5 550	37 920				
AIRBNB INC USD0.0001 A*	USD	1 000	7 146		8 146	871 542	0.07	
ALEXANDRIA REAL ESTATE EQ INC COM*	USD	169	386		555	80 702	0.01	
ALLEGION PLC CIM USD0.01*	USD	102		102				
ALLSTATE CORP COM*	USD	9 811	3 650	586	12 875	1 626 688	0.12	
ALLY FINANCIAL INC COM USD0.01*	USD	5 506	1 606	1 853	5 259	145 047	0.01	
ALPHABET INC CAP STK USD0.001 CL A*	USD	6 466	172 280	8 839	169 907	16 069 954	1.21	
ALTRIA GROUP INC COM USD0.3333333*	USD	38 960	17 087	4 637	51 410	2 380 525	0.18	
AMAZON COM INC COM USD0.01*	USD	9 604	253 608	17 276	245 936	25 212 579	1.90	

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AMC ENMT HLDGS IN DEPOSITARY SHS REPR*	USD		14 250		14 250	29 234	0.00	
AMER EXPRESS CO COM USD0.20*	USD	15 169	5 633	1 509	19 293	2 866 194	0.22	
AMER FINL GP OHIO COM NPV*	USD	2 547	653		3 200	464 700	0.03	
AMER INTL GRP COM USD2.50*	USD	25 779	9 868	2 768	32 879	1 875 509	0.14	
AMER TOWER CORP COM NEW USD0.01*	USD	8 009	2 677	615	10 071	2 088 175	0.16	
AMERIPRISE FINL INC COM*	USD	638	280		918	283 985	0.02	
AMERISOURCEBERGEN COM STK USD0.01*	USD	74	565	74	565	88 896	0.01	
AMETEK INC COM USD0.01*	USD	727			727	94 334	0.01	
AMGEN INC COM USD0.0001*	USD	14 111	5 337	1 295	18 153	4 911 344	0.37	
AMPHENOL CORP NEW CL A*	USD	46 170	18 205	11 368	53 007	4 022 535	0.30	
ANALOG DEVICES INC COM*	USD	4 916	2 763	1 034	6 645	948 421	0.07	
ANNALY CAPITAL MAN COM USD0.01*	USD	73 159	12 723	85 882				
ANNALY CAPITAL MGT COM USD0.01(POST REV SPLT)*	USD		21 471		21 471	398 576	0.03	
AON PLC COM USD0.01 CL A*	USD	5 587	1 456		7 043	1 984 021	0.15	
APA CORPORATION COM USD0.625*	USD		2 184		2 184	99 359	0.01	
APOLLO GLOBAL MANA COM USD0.00001*	USD		15 517	1	15 516	859 610	0.06	
APPLE INC COM NPV*	USD	363 619	142 024	39 819	465 824	71 483 024	5.37	
APPLIED MATLS INC COM*	USD	26 536	9 445	12 246	23 735	2 097 135	0.16	
APPOVIN CORP COM USD0.00003 CL A*	USD		1 887		1 887	32 028	0.00	
APTIV PLC COM USD0.01*	USD	21 002	17 033	937	37 098	3 381 049	0.25	
ARAMARK COM USD0.01*	USD	997	4 672	2 357	3 312	120 979	0.01	
ARCH CAPITAL GROUP COM USD0.01*	USD	8 903	5 294	1 577	12 620	726 194	0.05	
ARCHER DANIELS MIDLAND CO COM*	USD	1 461	1 969	1 932	1 498	145 385	0.01	
ASANA INC COM USD0.00001 CL A*	USD		1 345	1 345				
ASSURANT INC COM*	USD	1 198	458		1 656	225 153	0.02	
AT&T INC COM USD1*	USD	179 077	54 107	6 818	226 366	4 129 747	0.31	
ATHENE HOLDING LTD COM USD0.001 CL A*	USD	7 731		7 731				
ATMOS ENERGY CORP COM*	USD	89		89				
AUTO DATA PROCESS COM USD0.10*	USD	13 679	4 239	2 133	15 785	3 818 096	0.29	
AUTODESK INC COM USD0.01*	USD	7 539	4 698	1 199	11 038	2 367 217	0.18	
AUTOLIV INC COM*	USD	900		900				
AUTOZONE INC COM USD0.01*	USD	670	94		764	1 936 572	0.15	
AVALARA INC COM USD0.0001*	USD	1 900	945	2 845				
AVALONBAY COMMUNI COM USD0.01*	USD	2 847	425		3 272	573 422	0.04	
AVANTOR INC COM USD0.01*	USD	6 600	12 934	2 165	17 369	350 595	0.03	
AVERY DENNISON CORP COM*	USD	4 205	16 012	5 310	14 907	2 529 377	0.19	
BALL CORP COM NPV*	USD	696			696	34 401	0.00	
BATH & BODY WORKS COM USD0.5*	USD		1 884		1 884	62 935	0.00	
BAUSCH HEALTH COMP COM NPV*	CAD	1 531			1 531	9 952	0.00	
BAXTER INTL INC COM USD1*	USD	20 284	6 484	980	25 788	1 402 629	0.11	
BECTION DICKINSON COM USD1*	USD	4 619	1 426		6 045	1 427 508	0.11	
BENTLEY SYSTEMS IN COM USD0.01 CLASS B*	USD	1 200	2 500		3 700	130 634	0.01	
BEST BUY CO INC COM USD0.10*	USD	5 046	1 805		6 851	469 028	0.04	
BILL COM HLDGS INC COM USD0.00001*	USD		2 747		2 747	366 615	0.03	
BIOGEN INC COM STK USD0.0005*	USD	3 906	1 074		4 980	1 412 590	0.11	
BK OF AMERICA CORP COM USD0.01*	USD	190 474	67 795	28 120	230 149	8 300 791	0.62	
BK OF NY MELLON CP COM STK USD0.01*	USD	25 223	10 608	3 081	32 750	1 380 137	0.10	
BLACKSTONE INC COM USD0.00001*	USD	9 173	7 206	590	15 789	1 440 089	0.11	
BOEING CO COM USD5*	USD	12 270	7 136	362	19 044	2 715 996	0.20	
BOOKING HLDGS INC COM USD0.008*	USD	933	304		1 237	2 314 281	0.17	
BORG WARNER INC COM*	USD	42			42	1 577	0.00	
BRISTOL-MYRS SQUIB COM STK USD0.10*	USD	59 343	25 943	11 629	73 657	5 710 487	0.43	
BROADCOM CORP COM USD1.00*	USD	7 789	2 563	435	9 917	4 665 677	0.35	
BUNGE LIMITED COM USD0.01*	USD		898		898	88 699	0.01	
BURLINGTON STORES COM USD0.0001*	USD	3 021	978		3 999	572 126	0.04	
CAESARS ENT INC COM USD0.00001*	USD	4 400			4 400	192 556	0.01	
CAPITAL ONE FINL COM USD0.01*	USD	4 349	1 326		5 675	602 115	0.05	
CARDINAL HEALTH INC COM*	USD	5 134	5 853	4 265	6 722	510 582	0.04	
CARLYLE GROUP INC COM USD0.01*	USD	4 404	1 756	1 316	4 844	137 091	0.01	
CARMAX INC COM USD0.50*	USD	3 873	909		4 782	301 540	0.02	
CARNIVAL CORP COM USD0.01(PAIED STOCK)*	USD	272		272				
CARRIER GLOBAL COR COM USD0.01*	USD	21 746	5 822	7 086	20 482	814 975	0.06	
CATERPILLAR INC DEL COM*	USD	16 632	6 051	2 946	19 737	4 275 475	0.32	
CBOE GLOBAL MARKET COM USD0.01*	USD	3 917	1 374	4 673	618	76 999	0.01	
CBRE GROUP INC CLASS 'A' USD0.01*	USD	820	1 764		2 584	183 446	0.01	
CENTENE CORP DEL COM*	USD	17 904	6 511	2 002	22 413	1 909 450	0.14	
CENTERPOINT ENERGY INC COM*	USD		3 267		3 267	93 539	0.01	
CERIDIAN HCM HLDG COM USD0.01*	USD	700			700	46 368	0.00	
CF INDS HLDGS INC COM*	USD		771		771	81 988	0.01	
CH ROBINSON WORLDW COM USD0.1*	USD	271	5 854	731	5 394	527 497	0.04	
CHARTER COMMUN INC COM USD0.001 CLASS 'A'*	USD	3 976	1 307		5 283	1 943 593	0.15	
CHEVRON CORP COM USD0.75*	USD	19 677	21 365	6 287	34 755	6 291 895	0.47	
CHEWY INC COM USD0.01 CL A*	USD	1 400	1 761	1 781	1 380	53 487	0.00	
CHIPOTLE MEXICAN GRILL INC CL A*	USD	325	60		385	577 290	0.04	
CHUBB LIMITED ORD CHF24.15*	USD	12 960	4 455	486	16 929	3 640 601	0.27	
CHURCH & DWIGHT INC COM*	USD	3 459	1 609		5 068	375 973	0.03	
CIGNA CORP COM USD0.25*	USD	9 403	3 016	332	12 087	3 907 755	0.29	
CISCO SYSTEMS COM USD0.001*	USD	107 760	41 563	10 702	138 621	6 302 275	0.47	
CITIGROUP INC COM USD0.01*	USD	53 751	19 724	4 806	68 669	3 151 522	0.24	
CITIZENS FINL GP COM USD0.01*	USD	3 593			3 593	147 064	0.01	
CITRIX SYSTEMS INC COM USD0.001*	USD	2 156	767	2 923				
CLOUDFLARE INC COM USD0.001 CL A*	USD	4 900	2 955	700	7 155	403 272	0.03	
COGNIZANT TECHNOLO COM CL A' USD0.01*	USD	13 909	5 341	1 050	18 200	1 133 800	0.09	
COINBASE GLOBAL IN COM USD0.00001 CL A*	USD		300		300	19 890	0.00	
COMCAST CORP COM CLS A' USD0.01*	USD	97 652	36 040	5 249	128 443	4 079 838	0.31	
CONOCOPHILLIPS COM USD0.01*	USD	59 112	13 499	46 311	26 300	3 318 654	0.25	
CONSOLIDATED EDISON INC COM*	USD	22 046	26 471	9 787	38 730	3 409 246	0.26	
CONSTELLATION ENE. COM NPV*	USD		18 934	18 934				
COOPER COS INC COM USD0.10*	USD	708	200		908	248 424	0.02	
CORNING INC COM USD0.50*	USD	10 840	2 129	12 646	323	10 399	0.00	
CORTEVA INC COM USD0.01*	USD		21 066		21 066	1 377 485	0.10	
COSTCO WHSL CORP NEW COM*	USD	8 101	2 773	457	10 417	5 228 044	0.39	
CROWDSTRIKE HOLDIN COM USD0.0005 CL A*	USD	4 100	1 534	446	5 188	836 933	0.06	
CROWN CASTLE INTL COM USD0.01*	USD	11 548	3 139		14 687	1 958 658	0.15	
CROWN HOLDINGS INC COM USD5*	USD	730		730				
CUMMINS INC COM*	USD	3 752	811		4 563	1 116 536	0.08	
CVS HEALTH CORP COM STK USD0.01*	USD	25 750	12 329	5 095	32 984	3 125 927	0.23	
D R HORTON INC COM*	USD	4 701	924		5 625	432 774	0.03	
DANAHER CORP COM USD0.01*	USD	11 521	4 553	832	15 242	3 838 831	0.29	
DARDEN RESTAURANTS INC COM*	USD	1 915	635		2 550	365 281	0.03	
DATADOG INC COM USD0.00001 CL A*	USD	3 700	2 169	400	5 469	440 639	0.03	
DAVITA INC COM USD0.001*	USD	2 095		903	1 192	87 093	0.01	
DELL TECHNOLOGIES COM USD0.01 CL C*	USD	5 607	2 772	1 409	6 970	267 849	0.02	
DENTSPLY SIRONA IN COM NPV*	USD	4 497	1 699		6 196	191 104	0.01	
DIAMONDBACK ENERGY COM USD0.01*	USD		4 387	4 387				
DISCOVER FINL SVCS COM STK USD0.01*	USD	5 451	1 422		6 873	718 492	0.05	



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DISH NETWORK CORPO CLASS'A'COM USD0.01*	USD	437			437	6 521	0.00	
DOCUSIGN INC COM USD0.0001*	USD	3 912	622		4 534	219 156	0.02	
DOLLAR GENERAL CP COM USD0.875*	USD	6 312	2 507	3 087	5 732	1 463 043	0.11	
DOLLAR TREE INC*	USD	6 639	1 475	1 236	6 878	1 090 981	0.08	
DOORDASH INC COM USD0.00001 CLASS A*	USD	700	900		1 600	69 700	0.01	
DOVER CORP COM*	USD	659	528	441	746	97 568	0.01	
DOW INC COM USD0.01*	USD	12 556	1 631	14 187				
DRAFTKINGS INC NEW COM USD0.0001 CL A*	USD		9 883	9 883				
DTE ENERGY CO COM*	USD		600		600	67 316	0.01	
DUPONT DE NEMOURS COM USD0.01*	USD	10 698	2 443		13 141	752 229	0.06	
DYNATRACE INC COM USD0.001*	USD	2 600			2 600	91 693	0.01	
EATON CORP PLC COM USD0.01*	USD	2 805	964		3 769	566 038	0.04	
EBAY INC COM USD0.001*	USD	17 488	7 041	2 760	21 769	867 927	0.07	
EDISON INTL COM*	USD	22 382	9 618	2 768	29 232	1 756 406	0.13	
ELANCO ANIMAL HEAL COM NPV*	USD	4 521			4 521	59 677	0.00	
ELECTRONIC ARTS INC COM*	USD	10 038	2 823	2 090	10 771	1 357 733	0.10	
ELEVANCE HEALTH INC USD0.01*	USD	7 274	2 095	753	8 616	4 714 504	0.35	
ELI LILLY AND CO COM NPV*	USD	19 972	6 610	1 167	25 415	9 209 419	0.69	
EMBECTA CORPORATIO COM USD0.01*	USD		1 039	1 039				
EQUINIX INC COM USD0.001 NEW*	USD	995	292	358	929	526 617	0.04	
EQUITABLE HOLDINGS COM USD0.01*	USD	2 470	2 418	2 470	2 418	74 095	0.01	
ESTEE LAUDER COS CLASS'A'COM USD0.01*	USD	3 668	5 851	226	9 293	1 864 551	0.14	
EVEREST RE GROUP COM USD0.01*	USD	2 266	666		2 932	946 749	0.07	
EVERSOURCE ENERGY COM USD5*	USD	27 143	20 952	7 082	41 013	3 130 818	0.24	
EXELON CORP COM NPV*	USD	56 477	30 830	8 150	79 157	3 056 960	0.23	
EXPEDIA GROUP INC COM USD0.001*	USD	100	457		557	52 102	0.00	
EXTRA SPACE STORAG COM USD0.01*	USD	5 077	3 666		8 743	1 552 521	0.12	
FEDEX CORP COM USD0.10*	USD	7 799	3 045	628	10 216	1 638 649	0.12	
FIDELITY NATL INF COM STK USD0.01*	USD	14 398	5 303	1 482	18 219	1 513 129	0.11	
FIFTH THIRD BANCORP COM*	USD	13 746	11 555	5 751	19 550	698 263	0.05	
FIRST REPUBLIC BAN COM USD0.01*	USD	5 014	1 319		6 333	761 164	0.06	
FISERV INC COM USD0.01*	USD	17 330	5 489		22 819	2 346 182	0.18	
FLEETCOR TECHNOLOG COM STK USD0.001*	USD	1 368	380		1 748	325 582	0.02	
FORD MOTOR CO COM STK USD0.01*	USD	187 414	64 037	45 658	205 793	2 753 516	0.21	
FOX CORP COM USD0.01 CL A*	USD	22 772	8 762	2 314	29 220	844 214	0.06	
FOX CORP COM USD0.01 CL B*	USD	4 819	7 671		12 490	339 983	0.03	
FREEPORT-MCMORAN COM STK USD0.10*	USD	9 458	24 111	9 458	24 111	764 651	0.06	
GARMIN LTD COM CHF10.00*	USD		808		808	71 190	0.01	
GEN ELEC CO COM USD0.01(POST REV SPLIT)*	USD	31 014	11 929	3 246	39 697	3 091 140	0.23	
GENERAL MLS INC COM*	USD	26 241	10 950	3 274	33 917	2 769 024	0.21	
GENERAL MOTORS CO COM USD0.01*	USD	39 742	14 982	3 337	51 387	2 018 452	0.15	
GENUINE PARTS CO COM STK USD1*	USD	4 465	2 290	656	6 099	1 085 582	0.08	
GILEAD SCIENCES COM USD0.001*	USD	29 591	11 676	3 543	37 724	2 962 045	0.22	
GLOBAL PAYMENTS COM NPV*	USD	4 442	1 316	624	5 134	587 051	0.04	
GLOBE LIFE INC COM USD1.00*	USD		804		804	92 948	0.01	
GODADDY INC COM CL A USD0.001*	USD	6 601	1 923	6 732	1 792	144 185	0.01	
GOLDMAN SACHS GRP COM USD0.01*	USD	9 181	3 387	1 056	11 512	3 968 974	0.30	
GRAINGER W W INC COM*	USD	1 829	5 584	1 069	6 344	3 709 897	0.28	
GSK PLC ORD GBP0.3125*	GBP		146 781	1	146 780	2 416 414	0.18	
HALLIBURTON COM STK USD2.50*	USD	37 695	17 481	10 637	44 539	1 623 327	0.12	
HARTFORD FINL SVCS COM USD0.01*	USD	20 041	2 326	21 117	1 250	90 580	0.01	
HASBRO INC COM*	USD	382		382				
HCA HEALTHCARE INC COM USD0.01*	USD	6 812	2 182	1 987	7 007	1 524 955	0.11	
HEALTHPEAK PPTYS I COM USD1*	USD	16 881	8 942	9 225	16 598	394 166	0.03	
HERSHEY COMPANY COM USD1.00*	USD	7 635	1 797		9 432	2 253 768	0.17	
HESS CORPORATION COM USD1*	USD	21 429	7 113	1 302	27 240	3 845 901	0.29	
HEWLETT PACKARD EN COM USD0.01*	USD	174 853	56 774	10 391	221 236	3 159 406	0.24	
HILTON WORLDWIDE H COM USD0.01*	USD	3 722	1 583	638	4 667	631 732	0.05	
HOLOGIC INC COM USD0.01*	USD	1 111	1 035		2 146	145 608	0.01	
HOME DEPOT INC COM USD0.05*	USD	24 022	9 323	1 810	31 535	9 345 463	0.70	
HOST HOTELS & RESO COM STK USD0.01*	USD	1 998	8 948	9 795	1 151	21 747	0.00	
HOWMET AEROSPACE I COM USD1.00*	USD	3 752	2 303		6 055	215 417	0.02	
HP INC COM USD0.01*	USD	73 993	27 329	6 869	94 453	2 610 748	0.20	
HUMANA INC COM USD0.166*	USD	3 077	830		3 907	2 182 054	0.16	
HUNTINGTON BANCSHARES INC COM*	USD	57 661	11 096		68 757	1 044 514	0.08	
HUNTINGTON INGALLS COM USD0.01*	USD	981			981	252 375	0.02	
IAC/INTERACTIVECOR COM USD0.0001*	USD	1 519			1 519	74 000	0.01	
INGERSOLL RAND INC COM USD1.00*	USD	4 395	5 417	3 567	6 245	315 609	0.02	
INMODE LTD COM ILS0.01*	USD		898	898				
INTEL CORP COM USD0.001*	USD	87 467	30 469	19 286	98 650	2 806 723	0.21	
INTL BUSINESS MCHN COM USD0.20*	USD	22 195	8 997	5 333	25 859	3 578 723	0.27	
INTL PAPER CO COM USD1.00*	USD	64		64				
INTUIT INC COM USD0.01*	USD	4 782	1 357	112	6 027	2 578 475	0.19	
INVESCO LTD COM STK USD0.20*	USD		4 295		4 295	65 849	0.00	
IQVIA HOLDINGS INC COM USD0.01*	USD	1 336	349		1 685	353 559	0.03	
IRON MTN INC NEW COM NPV*	USD	1 273			1 273	63 787	0.00	
JACKSON FINANCIAL COM USD0.01 CL A WI*	USD							
JACOBS SOLUTIONS COM USD1.00*	USD		5 926		5 926	683 306	0.05	
JAZZ PHARMA PLC COM USD0.0001*	USD	1 316			1 316	189 370	0.01	
JOHNSON CTLS INTL COM USD0.01*	USD	29 535	13 094	4 607	38 022	2 200 842	0.17	
KANSAS CITY STHN I COM USD0.01*	USD	675		675				
KELLOGG CO COM USD0.25*	USD	4 231	3 524	7 237	518	39 823	0.00	
KEURIG DR PEPPER COM USD0.01*	USD		2 337		2 337	90 837	0.01	
KEYCORP NEW COM*	USD	12 828	7 562		20 390	364 643	0.03	
KEYSIGHT TECHNOLOG COM USD0.01 'WD'*	USD	8 994	2 002	3 742	7 254	1 264 232	0.10	
KIMBERLY-CLARK CP COM USD1.25*	USD	12 331	4 245	578	15 998	1 992 604	0.15	
KIMCO REALTY COM USD0.01*	USD		3 605		3 605	77 133	0.01	
KINDER MORGAN INC USD0.01*	USD	125 445	14 371	135 044	4 772	86 533	0.01	
KKR & CO INC COM NPV CLASS A*	USD	4 894	1 199		6 093	296 525	0.02	
KLA CORPORATION COM USD0.001*	USD	1 725	769	189	2 305	729 964	0.05	
KNIGHT SWIFT TRANS CL A COM STK USD0.01*	USD	5 091		5 091				
KROGER CO COM USD1*	USD	24 387	8 920	1 670	31 637	1 497 236	0.11	
KYNDRYL HLDGS INC COM USD0.01 WI*	USD		4 439	4 439				
L3HARRIS TECHNOLOG COM USD1.00*	USD	8 386		8 386				
LAB CORP AMER HLDG COM USD0.1*	USD	2 865	913		3 778	838 816	0.06	
LAM RESEARCH CORP COM USD0.001*	USD	2 497	2 606	106	4 997	2 024 203	0.15	
LAS VEGAS SANDS CORP COM*	USD	13 337	3 938	1 926	15 349	583 853	0.04	
LEAR CORP COM USD0.01*	USD	344			344	47 752	0.00	
LENNAR CORP COM CL'A'USD0.10*	USD	5 144	2 030		7 174	579 376	0.04	
LINCOLN NATL CORP COM NPV*	USD	195	3 779	2 420	1 554	83 777	0.01	
LKQ CORP COM*	USD	5 264	1 657	5 871	1 050	58 466	0.00	
LOWE'S COS INC COM USD0.50*	USD	17 174	5 794	5 423	17 545	3 422 963	0.26	
LUCID GROUP INC COM USD0.0001 CL A*	USD		9 400	3 100	6 300	90 095	0.01	
LULULEMON ATHLETIC COM STK USD0.01*	USD	2 781	728		3 509	1 155 467	0.09	

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LUMEN TECHNOLOGIES COM USD1.00*	USD	2 417			2 417	17 802	0.00	
LYFT INC COM USD0.00001 CLASS A*	USD	1 400			1 400	20 511	0.00	
MARATHON PETROLEUM COM USD0.01*	USD	5 569	1 062	6 631				
MARRIOTT INTL INC COM USD0.01 CLASS 'A'*	USD	6 062	2 387	995	7 454	1 194 355	0.09	
MARVELL TECHNOLOGY COM USD0.002*	USD	17 441	11 814	2 465	26 790	1 063 824	0.08	
MASCO CORP COM*	USD	13 870	7 268	3 875	17 263	799 358	0.06	
MASTERCARD INC COM USD0.0001 CLASS 'A'*	USD	20 901	7 512	1 514	26 899	8 834 335	0.66	
MATCH GRP INC NEW COM NPV*	USD	4 173	994		5 167	223 382	0.02	
MCCORMICK & CO INC COM NVTG NPV*	USD	11 944	3 763	882	14 825	1 166 712	0.09	
MCDONALD'S CORP COM USD0.01*	USD	16 397	6 702	1 992	21 107	5 759 351	0.43	
MCKESSON CORP COM USD0.01*	USD	4 150	998		5 148	2 005 980	0.15	
MERCK & CO INC COM USD0.50*	USD	64 265	25 516	8 583	81 198	8 223 401	0.62	
META PLATFORMS INC*	USD	54 302	20 637	5 799	69 140	6 445 913	0.48	
METLIFE INC COM USD0.01*	USD	4 032	2 401	2 530	3 903	285 953	0.02	
MGM RESORTS INTL COM STK USD0.01*	USD	26 686	8 476		35 162	1 251 650	0.09	
MICROCHIP TECHN LGY COM USD0.001*	USD	7 658	4 653	1 174	11 137	688 114	0.05	
MICRON TECHNOLOGY COM USD0.10*	USD	17 553	7 191	5 021	19 723	1 067 815	0.08	
MICROSOFT CORP COM USD0.0000125*	USD	158 452	59 476	17 075	200 853	46 658 975	3.51	
MID-AMER APARTMENT COM STK USD0.01*	USD	1 183	437		1 620	255 260	0.02	
MODERNA INC COM USD0.0001*	USD	7 300	2 112		9 412	1 415 967	0.11	
MOHAWK INDS COM USD0.01*	USD	805	615	805	615	58 315	0.00	
MOLSON COORS BEVER COM USD0.01 CLASS B*	USD	1 881	4 447		6 328	319 360	0.02	
MONDELEZ INTL INC COM USD0.01*	USD		44 850	3 694	41 156	2 532 169	0.19	
MORGAN STANLEY COM STK USD0.01*	USD	31 521	12 871	4 737	39 655	3 260 895	0.25	
MOSAIC CO COM USD0.01*	USD	570	3 679	2 588	1 661	89 346	0.01	
MOTOROLA SOLUTIONS COM USD0.01*	USD	456	2 637		3 093	772 932	0.06	
MSCI INC COM STK US\$0.01*	USD	959	364		1 323	620 767	0.05	
NETAPP INC COM USD0.001*	USD	1 805			1 805	125 126	0.01	
NETFLIX INC COM USD0.001*	USD	9 242	3 312	777	11 777	3 440 049	0.26	
NEWELL BRANDS INC COM USD1*	USD	4 594		4 594				
NEWMONT CORPORATIO COM USD1.60*	USD	17 365	38 194	3 792	51 767	2 192 423	0.16	
NEWMONT CORPORATIO COM USD1.60*	CAD	329			329	13 908	0.00	
NIKE INC CLASS'B' COM NPV*	USD	25 847	9 431	2 302	32 976	3 058 508	0.23	
NORFOLK STHN CORP COM USD1*	USD	4 992	1 409		6 401	1 460 971	0.11	
NORTHERN TRUST CP COM USD1.666*	USD	1 749	747		2 496	210 696	0.02	
NORTONLIFELOCK INC COM USD0.01*	USD	15 384	5 517	15 633	5 268	118 777	0.01	
NOVAVAX INC COM USD0.01(POST REV SPLIT)*	USD	1 700	1 100	2 800				
NVIDIA CORP COM USD0.001*	USD	61 167	23 385	7 248	77 304	10 441 546	0.78	
NVR INC COM STK USD0.01*	USD	37			37	156 914	0.01	
OCCIDENTAL PETRLM COM USD0.20*	USD		15 946		15 946	1 158 548	0.09	
OLD DOMINION FGHT LINES INC COM*	USD	159	300	159	300	82 442	0.01	
OMNICOM GROUP INC COM USD0.15*	USD	4 919	2 093	1 110	5 902	429 693	0.03	
ON SEMICONDUCTOR COM USD0.01*	USD	1 382	1 248	1 234	1 396	85 821	0.01	
ORACLE CORP COM USD0.01*	USD	50 966	19 312	12 067	58 211	4 547 941	0.34	
O'REILLY AUTO NEW COM USD0.01*	USD	1 916	611	438	2 089	1 750 160	0.13	
ORION OFFICE REIT COM USD0.01 (WI)*	USD		1 225	1 225				
OTIS WORLDWIDE COR COM USD0.01*	USD	18 852	7 859	3 373	23 338	1 649 833	0.12	
PACCAR INC COM STK USD1*	USD	1 132	829	899	1 062	102 911	0.01	
PACKAGING CORP AMER COM*	USD	18 140	6 367	2 214	22 293	2 681 851	0.20	
PALANTIR TECH INC COM USD0.001 CLASS A*	USD	30 900	12 390	6 262	37 028	325 720	0.02	
PALO ALTO NETWORKS COM USD0.0001*	USD	3 200	13 101	4 184	12 117	2 080 715	0.16	
PARAMOUNT GLOBAL COM USD0.001 CL B*	USD	25 917	8 230	3 533	30 614	561 269	0.04	
PARKER-HANNIFIN COM STK USD0.50*	USD	163			163	47 407	0.00	
PAYCHEX INC COM*	USD	5 765	1 887		7 652	905 987	0.07	
PAYPAL HOLDINGS IN COM USD0.0001*	USD	23 522	9 924	3 427	30 019	2 510 870	0.19	
PELOTON INTERACTIV COM USD0.000025 CL A*	USD	5 100	8 595	13 695				
PENTAIR PLC COM USD0.01*	USD	1 386	52 352	979	52 759	2 267 699	0.17	
PFIZER INC COM USD0.05*	USD	116 065	42 970	11 308	147 727	6 881 849	0.52	
PG&E CORP COM*	USD	25 707	20 173	25 707	20 173	301 409	0.02	
PHILLIPS 66 COM USD0.01*	USD		976		976	101 863	0.01	
PINTEREST INC COM USD0.00001 CL A*	USD	11 800	7 298	3 911	15 187	373 880	0.03	
PNC FINANCIAL SVCS COM USD5*	USD	7 876	2 259		10 135	1 641 377	0.12	
PPD INC COM USD0.01*	USD	3 300		3 300				
PRINCIPAL FINL GP COM USD0.01*	USD	1 004			1 004	88 549	0.01	
PROCTER & GAMBLE COM NPV*	USD	52 150	21 130	8 349	64 931	8 750 816	0.66	
PROLOGIS INC COM USD0.01*	USD	11 093	5 605	1 144	15 554	1 723 909	0.13	
PRUDENTIAL FINL COM USD0.01*	USD	1 769	889	847	1 811	190 642	0.01	
QUALCOMM INC COM USD0.0001*	USD	30 736	11 430	4 683	37 483	4 413 557	0.33	
QUEST DIAGNOSTICS INC COM*	USD	3 667	1 145	996	3 816	548 580	0.04	
RAYMOND JAMES FINANCIAL INC COM*	USD		950		950	112 317	0.01	
RAYTHEON TECHNOLOG COM USD1.00*	USD	36 834	25 563	2 802	59 595	5 655 036	0.43	
REGENCY CENTERS COM USD0.01*	USD	12 555	2 530		15 085	913 478	0.07	
REGENERON PHARMACE COM USD0.001*	USD	3 389	883	177	4 095	3 068 431	0.23	
REGIONS FINANCIAL CORP NEW COM*	USD	16 660	7 245		23 905	525 108	0.04	
RENAISSANCE RE HLG COM USD1*	USD	3 059		3 059				
REPUBLIC SERVICES COM USD0.01*	USD	606	1 818	1 780	644	85 471	0.01	
ROBERT HALF INTL COM USD0.001*	USD		991		991	75 829	0.01	
ROCKWELL AUTOMATIO COM USD1*	USD	4 759	1 285		6 044	1 544 190	0.12	
ROSS STORES INC COM USD0.01*	USD	8 333	3 284	701	10 916	1 045 335	0.08	
ROYAL CARIBBEAN GR COM USD0.01*	USD	1 503			1 503	80 290	0.01	
ROYALTY PHARMA PLC COM USD0.0001 CLASS A*	USD	2 400	1 687		4 087	173 092	0.01	
SALESFORCE.COM INC COM USD0.001*	USD	18 381	8 055	2 016	24 420	3 973 426	0.30	
SBA COMMUNICATIONS COM USD0.01 CL A*	USD	852	251		1 103	297 923	0.02	
SCHEIN HENRY INC COM*	USD	2 649	904	2 023	1 530	104 822	0.01	
SCHLUMBERGER COM USD0.01*	USD	38 006	12 804	1 837	48 973	2 549 976	0.19	
SCHWAB(CHARLES)CP COM USD0.01*	USD	36 990	15 520	5 877	46 633	3 718 038	0.28	
SEAGATE TECHNOLOGY COM USD0.00001*	USD	3 030			3 030	150 583	0.01	
SEAGEN INC COM USD0.001*	USD	2 246	1 069	421	2 894	368 277	0.03	
SEALED AIR CORP NEW COM*	USD	5 860	1 295	2 463	4 692	223 601	0.02	
SEI INVESTMENT COM USD0.01*	USD	4 345	1 409		5 754	312 677	0.02	
SERVICENOW INC COM USD0.001*	USD	4 869	1 435	123	6 181	2 602 544	0.20	
SIGNATURE BK COM USD0.01*	USD		717		717	113 751	0.01	
SIMON PROP GROUP COM USD0.0001*	USD	8 217	3 295	643	10 869	1 185 392	0.09	
SIRIUS XM HLDGS IN COM USD0.001*	USD	42 040			42 040	254 112	0.02	
SKYWORKS SOLUTIONS INC COM*	USD	4 274	1 156	490	4 940	425 208	0.03	
SNAP-ON INC COM USD1*	USD	72		72				
SNOWFLAKE INC COM USD0.0001 CLASS A*	USD	3 500	2 521	616	5 405	867 071	0.07	
SOFI TECHNOLOGIES COM USD0.0001 CL A*	USD		4 100	4 100				
SQUARE INC COM USD0.0000001 CL A*	USD	11 778	5 214	1 824	15 168	911 825	0.07	
STANLEY BLACK & DE COM USD2.50*	USD	6 275	13 789		20 064	1 576 004	0.12	
STARBUCKS CORP COM USD0.001*	USD	27 546	10 806	3 460	34 892	3 023 564	0.23	
STATE STREET CORP COM STK USD1*	USD	8 199	1 726	830	9 095	673 535	0.05	
STERIS PLC ORD USD0.001*	USD	6 276	1 265	655	6 886	1 189 277	0.09	
SYLVAMO CORPORATI COM USD1.00 WI*	USD	1		1				



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SYNCHRONY FINANCIA COM USD0.001*	USD	22 661	9 136	3 892	27 905	993 046	0.07	
SYSCO CORP COM USD1*	USD	13 312	4 880		18 192	1 575 881	0.12	
T ROWE PRICE GROUP COM USD0.20*	USD	937			937	99 547	0.01	
T-MOBILE US INC COM USD0.0001*	USD	7 011	3 193	601	9 603	1 456 522	0.11	
TARGET CORP COM STK USD0.0833*	USD	14 438	6 896	1 915	19 419	3 191 963	0.24	
TELEFLEX INC COM*	USD	180			180	38 650	0.00	
TESLA INC COM USD0.001*	USD	18 160	90 523	28 621	80 062	18 230 970	1.37	
TEXAS INSTRUMENTS COM USD1*	USD	15 718	7 199	2 717	20 200	3 247 160	0.24	
THERMO FISHER SCIE COM USD1*	USD	10 245	3 416	746	12 915	6 642 901	0.50	
TJX COS INC COM USD1*	USD	30 050	11 634	3 775	37 909	2 735 289	0.21	
TRACTOR SUPPLY CO COM USD0.008*	USD	1 756	729		2 485	546 538	0.04	
TRADEWEB MARKETS I COM USD0.00001 CL A*	USD	1 300	800		2 100	115 755	0.01	
TRANE TECHNOLOGIES COM USD1*	USD	12 030	3 310		15 340	2 450 561	0.18	
TRANSDIGM GROUP INC COM*	USD	81			81	46 672	0.00	
TRAVELERS CO INC COM NPV*	USD	6 893	2 434	438	8 889	1 640 895	0.12	
TRUIST FINL CORP COM USD5*	USD	19 215	7 445	1 281	25 379	1 137 578	0.09	
TWITTER INC COM USD0.000005*	USD	21 159	8 193	29 352				
UBER TECHNOLOGIES COM USD0.00001*	USD	18 785	4 304	5 135	17 954	477 396	0.04	
UGI CORP NEW COM*	USD		1 867		1 867	66 011	0.00	
ULTA BEAUTY INC COM STK USD0.01*	USD	356			356	149 408	0.01	
UNION PACIFIC CORP COM USD2.50*	USD	17 366	6 237	1 873	21 730	4 287 065	0.32	
UNITED RENTALS INC COM*	USD	1 686	409	1 637	458	144 704	0.01	
UNITEDHEALTH GRP COM USD0.01*	USD	20 548	7 932	2 302	26 178	14 543 616	1.09	
UNITY SOFTWARE INC COM USD0.000005*	USD	600	400		1 000	29 522	0.00	
UNIVERSAL HEALTH 5 CLASS'B'COM USD0.01*	USD	1 367			1 367	158 513	0.01	
UPSTART HLDGS INC COM USD0.0001*	USD		370	370				
US BANCORP COM USD0.01*	USD	44 892	18 495	5 779	57 608	2 447 294	0.18	
VAIL RESORTS INC COM*	USD	1 603	331		1 934	424 115	0.03	
VALERO ENERGY CORP NEW COM*	USD	6 125	1 503		7 628	958 414	0.07	
VEREIT INC COM USD0.01(POST REV SPLIT)*	USD	623		623				
VERIZON COMMUN COM USD0.10*	USD	102 356	37 017	24 797	114 576	4 284 916	0.32	
VF CORP COM NPV*	USD	2 428	1 148		3 576	101 098	0.01	
VIATRIS INC COM USD0.01*	USD	19 739	5 149	14 031	10 857	110 064	0.01	
VISA INC COM STK USD0.0001*	USD	40 283	15 922	5 452	50 753	10 521 877	0.79	
VOYA FINL INC COM USD0.01*	USD	2 330		2 330				
WALGREENS BOOTS AL COM USD0.01*	USD	27 277	7 511		34 788	1 270 714	0.10	
WALMART INC COM USD0.10*	USD	37 381	16 694	4 138	49 937	7 112 864	0.53	
WALT DISNEY CO. DISNEY COM USD0.01*	USD	42 432	16 009	4 699	53 742	5 729 967	0.43	
WARNER BROS DISCOV COM USD0.01 SER A WI*	USD		68 915	4 300	64 615	840 625	0.06	
WASTE MGMT INC DEL COM*	USD	15 517	15 042	2 683	27 876	4 418 033	0.33	
WELLS FARGO & CO COM USD1 2/3*	USD	108 045	38 528	17 644	128 929	5 933 892	0.45	
WELLTOWER INC COM USD1*	USD	20 383	5 674	3 330	22 727	1 388 297	0.10	
WESTERN DIGITAL CORP COM*	USD	7 709	2 655	1 287	9 077	312 210	0.02	
WESTROCK CO COM USD0.01*	USD	373		373				
WEYERHAEUSER CO COM USD1.25*	USD	39 349	16 932	8 161	48 120	1 489 468	0.11	
WHIRLPOOL CORP COM*	USD	89			89	12 313	0.00	
WILLIAMS COS INC COM USD1*	USD	614	124 910	12 443	113 081	3 703 917	0.28	
WORKDAY INC COM USD0.001 CL A*	USD	3 636	773		4 409	687 526	0.05	
WYNN RESORTS LTD COM*	USD	8 625	9 866	852	17 639	1 127 977	0.08	
XILINX INC COM USD0.01*	USD	7 213		7 213				
XYLEM INC COM USD0.01 WI*	USD	5 685	969		6 654	682 080	0.05	
YUM BRANDS INC COM*	USD	5 007	1 963		6 970	824 821	0.06	
ZIMMER BIOMET HOLDINGS INC COM USD0.01*	USD	2 114	649		2 763	313 421	0.02	
ZIMVIE INC COM USD0.01 WI*	USD		211	211				
ZOOM VIDEO COMMUNI COM USD0.001 CL A*	USD	4 424	2 236	753	5 907	493 250	0.04	
ZOOMINFO TECHNOLOG COM USD0.01 CLASS A*	USD		4 237		4 237	188 815	0.01	
<b>Total United States</b>						<b>735 157 722</b>	<b>55.26</b>	
<b>Total Registered shares</b>						<b>931 701 856</b>	<b>70.03</b>	
<b>Depository receipts</b>								
<b>China</b>								
FUTU HOLDINGS LIMi SPON ADS EA REP 8 ORD SHS*	USD	1 700			1 700	57 605	0.00	
<b>Total China</b>						<b>57 605</b>	<b>0.00</b>	
<b>Hong Kong</b>								
MELCO RESORTS UNSP ARD EACH REP 3 ORD SHS*	USD	8 427		8 427				
<b>Total Hong Kong</b>							<b>0.00</b>	
<b>Israel</b>								
TEVA PHARMA IND ADR(CNV 1 ORD ILS0.10)*	USD	11 320	8 400		19 720	176 034	0.01	
<b>Total Israel</b>						<b>176 034</b>	<b>0.01</b>	
<b>Singapore</b>								
SEA LTD ADS EACH REP ONE CL A SHS*	USD	1 100	2 600		3 700	183 954	0.01	
<b>Total Singapore</b>						<b>183 954</b>	<b>0.01</b>	
<b>United Kingdom</b>								
AMCOR PLC CDI 1:1*	AUD	1 201		1 201				
<b>Total United Kingdom</b>							<b>0.00</b>	
<b>United States</b>								
BLOCK INC SHS CHESS DEPOSITORY INTERESTS REPR 1 SH*	AUD		1 508	1 508				
<b>Total United States</b>							<b>0.00</b>	
<b>Total Depository receipts</b>						<b>417 593</b>	<b>0.03</b>	
<b>Investment certificates, closed end</b>								
<b>Canada</b>								
RIOCAN REAL ESTATE INVESTMENT TRUST*	CAD	848	3 906		4 754	67 699	0.01	
<b>Total Canada</b>						<b>67 699</b>	<b>0.01</b>	
<b>Singapore</b>								
CAPITALAND ASCENDAS REIT- UNITS REAL ESTATE INVESTMENT TRUST*	SGD	14 555			14 555	26 968	0.00	
CAPITALAND INTEGRATED COMMERCIAL TRUST REAL ESTATE INV TRUST*	SGD	39 582			39 582	52 625	0.00	
<b>Total Singapore</b>						<b>79 593</b>	<b>0.01</b>	
<b>United Kingdom</b>								
SEGRO PLC REIT*	GBP	78 807	24 850	3 884	99 773	902 434	0.07	
<b>Total United Kingdom</b>						<b>902 434</b>	<b>0.07</b>	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>United States</b>								
DUKE REALTY CORP REIT*	USD	1 633	2 737	4 370				
EQUITY RESIDENTIAL SBI USD0.01*	USD	6 915	3 004		9 919	625 564	0.05	
VENTAS INC REIT*	USD	13 374	7 425	2 686	18 113	709 293	0.05	
<b>Total United States</b>						<b>1 334 857</b>	<b>0.10</b>	
<b>Total Investment certificates, closed end</b>						<b>2 384 584</b>	<b>0.18</b>	
<b>Rights</b>								
<b>China</b>								
PROSUS NV (STOCK DIVIDEND) RIGHTS 21-15.11.21*	EUR	10 363		10 363				
<b>Total China</b>							<b>0.00</b>	
<b>France</b>								
ELECTRICITE DE FRANCE SA-RIGHTS 01.04.22*	EUR		93 119	93 119				
<b>Total France</b>							<b>0.00</b>	
<b>Germany</b>								
VONOVIA SE RIGHTS 07.12.21*	EUR		15 531	15 531				
<b>Total Germany</b>							<b>0.00</b>	
<b>Netherlands</b>								
UNIVERSAL MUSIC GROUP NV RIGHTS PRP*	EUR		2 023		2 023	506	0.00	
<b>Total Netherlands</b>						<b>506</b>	<b>0.00</b>	
<b>Spain</b>								
ACS ACTIVIDADES CO (STOCK DIVIDEND) RIGHTS 28.01.22*	EUR		35 654	35 654				
ACS ACTIVIDADES DE CONST (STOCK DIVIDEND) RIGHTS 14.07.22*	EUR		45 431	45 431				
FERROVIAL SA (STOCK DIVIDEND) RIGHTS 24.05.22*	EUR		63 969	63 969				
FERROVIAL SA (STOCK DIVIDEND) RIGHTS 21-17.11.21*	EUR		54 763	54 763				
IBERDROLA SA (STOCK DIVIDEND) RIGHTS 22-24.01.22*	EUR		274 132	274 132				
TELEFONICA SA (STOCK DIVIDEND) RIGHTS 15.12.21*	EUR		19 938	19 938				
TELEFONICA SA RIGHTS 14.06.22*	EUR		139 793	139 793				
<b>Total Spain</b>							<b>0.00</b>	
<b>Sweden</b>								
SECURITAS AB-B RIGHTS 11.10.22*	SEK		9 488	9 488				
<b>Total Sweden</b>							<b>0.00</b>	
<b>Total Rights</b>						<b>506</b>	<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>1 317 724 988</b>	<b>99.05</b>	

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

### Bearer shares

<b>Australia</b>								
OIL SEARCH LTD PGK0.10**	AUD	174 925		174 925				
TELSTRA CORP NPV**	AUD	199 926	31 190	231 116				
<b>Total Australia</b>							<b>0.00</b>	
<b>Germany</b>								
DEUTSCHE WOHNEN SE NPV**	EUR	2 224		2 224				
<b>Total Germany</b>							<b>0.00</b>	
<b>Japan</b>								
NIPPON EXPRESS CO NPV**	JPY	15 600		15 600				
SHIZUOKA BANK NPV**	JPY	14 500		14 500				
<b>Total Japan</b>							<b>0.00</b>	
<b>United Kingdom</b>								
ROYAL DUTCH SHELL 'B'SHS EURO.07 (UK LIST)**	GBP	93 343	11 971	105 314				
<b>Total United Kingdom</b>							<b>0.00</b>	
<b>United States</b>								
DISCOVERY INC COM USD0.01 SER A**	USD	2 778		2 778				
DISCOVERY INC COM USD0.01 SER C**	USD	4 110		4 110				
<b>Total United States</b>							<b>0.00</b>	
<b>Total Bearer shares</b>							<b>0.00</b>	
<b>Registered shares</b>								
<b>Australia</b>								
AUST & NZ BANK GRP NPV DVP INSTITUTIONAL ENTIT**	AUD		7 627	7 627				
SL LTD NPV INSTITUTIONAL PLACEMENT**	AUD		513	513				
<b>Total Australia</b>							<b>0.00</b>	
<b>Canada</b>								
ALIMENTATION COUCHE TARD INC SUB VTG SH**	CAD	8 977		8 977				
<b>Total Canada</b>							<b>0.00</b>	
<b>Sweden</b>								
LUNDIN ENERGY MERG NPV**	SEK		61 810	61 810				
<b>Total Sweden</b>							<b>0.00</b>	
<b>United Kingdom</b>								
ROYAL DUTCH SHELL PLC 'A'SHS EURO.07**	GBP	121 443	10 755	132 198				
<b>Total United Kingdom</b>							<b>0.00</b>	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>United States</b>								
APOLLO GLOBAL MANA COM USD0.00001 CLASS A**	USD	2 400		2 400				
DRAFTKINGS INC COM USD0.0001 CL A**	USD	5 800	4 083	9 883				
JACOBS ENG GROUP COM USD1**	USD	5 330	596	5 926				
ROBLOX CORPORATION COM USD0.0001 CL A**	USD		4 216		4 216	188 766	0.01	
<b>Total United States</b>						<b>188 766</b>	<b>0.01</b>	
<b>Total Registered shares</b>						<b>188 766</b>	<b>0.01</b>	
<b>Depository receipts</b>								
<b>Norway</b>								
AKER BP ASA SDS**	SEK		58 780	58 780				
<b>Total Norway</b>							<b>0.00</b>	
<b>Total Depository receipts</b>							<b>0.00</b>	
<b>Rights</b>								
<b>Netherlands</b>								
KONINKLIJKE DSM NV (STOCK DIVIDEND) RIGHTS 27.05.22**	EUR		3 205	3 205				
NN GROUP NV (STOCK DIVIDEND) RIGHTS 08.06.22**	EUR		2 632	2 632				
NN GROUP NV (STOCK DIVIDEND) RIGHTS 31.08.22**	EUR		2 721	2 721				
UNIVERSAL MUSIC GROUP NV (STOCK DIVIDEND) RIGHTS 16.05.22**	EUR		2 008	2 008				
<b>Total Netherlands</b>							<b>0.00</b>	
<b>Spain</b>								
IBERDROLA SA (STOCK DIVIDEND) RIGHTS 21.07.22**	EUR		362 966	362 966				
<b>Total Spain</b>							<b>0.00</b>	
<b>Total Rights</b>							<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>188 766</b>	<b>0.01</b>	
<b>Total securities and similar instruments</b> (thereof in lending)						<b>1 317 913 754</b>	<b>99.06</b> (0.00)	
Bank deposits at sight						10 285 392	0.77	
Derivative financial instruments						229 929	0.02	
Other assets						1 953 521	0.15	
<b>Total fund assets</b>						<b>1 330 382 596</b>	<b>100.00</b>	
Short-term bank liabilities						-3 234 532		
Other liabilities						-220 901		
<b>Net fund assets</b>						<b>1 326 927 163</b>		

Valuation categories	Market value as of 31.10.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 317 954 917	99.07
Investments valuation based on market-observed parameters	188 766	0.01
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>1 318 143 683</b>	<b>99.08</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

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
EURO STOXX 50 INDEX FUTURE 16.12.22*	13	EUR	465 209	34 608	0.00
FTSE 100 INDEX FUTURE 16.12.22*	3	GBP	245 681	1 250	0.00
S&P500 EMINI FUTURE 16.12.22*	26	USD	5 051 686	178 113	0.01
TOPIX INDX FUTURE 08.12.22*	5	JPY	648 382	15 958	0.01
			6 410 958	229 929	0.02

Liquidity linked to open derivative financial instruments: CHF 6 410 958

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

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

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
EURO STOXX 50 INDEX FUTURE 18.03.22	EUR	21	21
EURO STOXX 50 INDEX FUTURE 17.12.21	EUR	8	11
EURO STOXX 50 INDEX FUTURE 16.12.22	EUR	16	3
EURO STOXX 50 INDEX FUTURE 17.06.22	EUR	15	15
EURO STOXX 50 INDEX FUTURE 16.09.22	EUR	9	9
FTSE 100 INDEX FUTURE 17.12.21	GBP	6	7
FTSE 100 INDEX FUTURE 18.03.22	GBP	7	7
FTSE 100 INDEX FUTURE 17.06.22	GBP	6	6
FTSE 100 INDEX FUTURE 16.09.22	GBP	6	6
FTSE 100 INDEX FUTURE 16.12.22	GBP	4	1
S&P500 EMINI FUTURE 17.12.21	USD	8	19
TOPIX INDEX FUTURE 09.12.21	JPY	2	3
S&P500 EMINI FUTURE 18.03.22	USD	14	14
TOPIX INDX FUTURE 10.03.22	JPY	2	2
S&P500 EMINI FUTURE 17.06.22	USD	21	21
TOPIX INDX FUTURE 09.06.22	JPY	2	2
TOPIX INDX FUTURE 08.09.22	JPY	2	2
S&P500 EMINI FUTURE 16.09.22	USD	21	21
S&P500 EMINI FUTURE 16.12.22	USD	33	7
TOPIX INDX FUTURE 08.12.22	JPY	6	1

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
HKD	300 000	CHF	35 883	25.11.2021
AUD	500 000	CHF	337 619	25.11.2021
JPY	100 000 000	CHF	811 935	26.11.2021
JPY	25 000 000	CHF	203 827	01.12.2021
JPY	160 000 000	CHF	1 301 960	07.12.2021
AUD	500 000	CHF	326 164	07.12.2021
HKD	500 000	CHF	58 978	07.12.2021
USD	900 000	CHF	819 230	18.01.2022
SGD	100 000	CHF	68 857	14.02.2022
JPY	85 000 000	CHF	680 079	15.02.2022
AUD	200 000	CHF	134 697	08.03.2022
JPY	75 000 000	CHF	596 787	08.03.2022
SGD	120 000	CHF	86 453	19.05.2022
AUD	230 000	CHF	160 245	19.05.2022
JPY	35 000 000	CHF	272 463	19.05.2022
JPY	60 000 000	CHF	462 085	23.05.2022
AUD	200 000	CHF	138 744	23.05.2022
JPY	100 000 000	CHF	752 720	01.06.2022
USD	6 000 000	CHF	5 741 166	01.06.2022
AUD	400 000	CHF	273 685	01.06.2022
GBP	700 000	CHF	845 630	07.06.2022
SEK	1 500 000	CHF	141 232	28.06.2022
JPY	170 000 000	CHF	1 211 158	28.06.2022
HKD	500 000	CHF	61 023	28.06.2022

## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	6 410 957.61	0.48%
Total exposure- reducing positions	–	–

### Repurchase agreements

This sub-fund may not engage in securities lending.

### Remuneration of the Fund Management

See separate information at the end of the report.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

*TER for the last 12 months:*

*UBS (CH) Institutional Fund 2*

*– Equities Global Climate Aware II*

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

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

See in the appendix of the supplementary information.

### Exchange rates

AUD 1 = CHF	0.639930	JPY 1 = CHF	0.006733
CAD 1 = CHF	0.733661	NOK 1 = CHF	0.096255
DKK 1 = CHF	0.132857	NZD 1 = CHF	0.581386
EUR 1 = CHF	0.989091	SEK 1 = CHF	0.090562
GBP 1 = CHF	1.152214	SGD 1 = CHF	0.707194
HKD 1 = CHF	0.127487	USD 1 = CHF	1.000750
ILS 1 = CHF	0.284344		

# UBS (CH) Institutional Fund 2 – Equities Global (ex Switzerland) Sustainable

Category Other Funds for Traditional Investments  
(only for LPP accepted Swiss pension facilities)

## Three-year comparison

	ISIN	31.10.2022	31.10.2021	31.10.2020
Net fund assets in CHF		98 687 486.67	94 744 343.41	85 241 446.39
<b>Class I-B</b>	<b>CH0032887587</b>			
Net asset value per unit in CHF		1 550.37	1 740.45	1 224.88
Issue and redemption price per unit in CHF <sup>1</sup>		1 549.90	1 740.45	1 224.88
Number of units outstanding		11 413.8290	10 990.6740	12 781.6650
<b>Class I-X</b>	<b>CH0032887918</b>			
Net asset value per unit in CHF		1 558.17	1 748.24	1 229.87
Issue and redemption price per unit in CHF <sup>1</sup>		1 557.70	1 748.24	1 229.87
Number of units outstanding		51 978.9100	43 252.4590	56 579.6100

<sup>1</sup> see Supplementary information

## Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-B	CHF	-10.9%	43.4%	<sup>1</sup>
Class I-X	CHF	-10.9%	43.5%	<sup>1</sup>
Benchmark:				
MSCI World ex Switzerland (div. reinv.: US gross - others net)	CHF	-10.4%	40.8%	-2.7%

<sup>1</sup> Due to the strategy repositioning on 12 May 2020 no annual performance is shown.

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

## Structure of the securities portfolio

The 10 largest issuers in % of total assets	
Microsoft Corp	4.01
Unitedhealth Grp Com	3.09
Equinor ASA	2.98
Wells Fargo & Co	2.88
Visa Inc	2.68
Hess Corp	2.67
TJX Cos Inc	2.54
Linde Plc com	2.46
Akamai Technologies	2.34
Ameriprise Financial Inc Com	2.32
Others	67.85
<b>Total</b>	<b>95.82</b>

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

## Statement of assets

	31.10.2022	31.10.2021
Market values	CHF	CHF
Bank deposits		
– at sight	3 271 319.77	1 356 996.92
Securities		
– Shares and other equity instruments	94 871 532.45	92 912 924.07
Other assets	869 047.39	876 904.13
<b>Total fund assets</b>	<b>99 011 899.61</b>	<b>95 146 825.12</b>
Loans	-322 566.03	-402 050.00
Other liabilities	-1 846.91	-431.71
<b>Net fund assets</b>	<b>98 687 486.67</b>	<b>94 744 343.41</b>

## Statement of income

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
Income	CHF	CHF
Income from bank assets	28.39	0.00
Negative interest	-7 841.03	-2 563.81
Income from securities		
– from shares and other equity instruments	1 439 654.52	989 885.91
– from bonus shares	111.52	0.00
Income from securities lending	22 687.97	22 704.92
Offset payments from securities lending	132 767.70	181 224.81
Purchase of current net income on issue of units	748 551.12	210 719.39
<b>Total income</b>	<b>2 335 960.19</b>	<b>1 401 971.22</b>
Expenses		
Interest payable	-4 523.67	-1 654.51
Audit expenses	-11 669.30	-11 669.30
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-9 385.27	-9 991.58
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-667.46	-123.19
Payment of current net income on redemption of units	-523 362.11	-352 412.76
<b>Total expenses</b>	<b>-549 607.81</b>	<b>-375 851.34</b>
<b>Net income</b>	<b>1 786 352.38</b>	<b>1 026 119.88</b>
Realized capital gains and losses <sup>1</sup>	4 344 925.87	19 810 979.34
<b>Realized result</b>	<b>6 131 278.25</b>	<b>20 837 099.22</b>
Unrealized capital gains and losses	-15 613 974.71	12 752 146.92
<b>Total result</b>	<b>-9 482 696.46</b>	<b>33 589 246.14</b>

## Allocation of result

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
	CHF	CHF
Net income of the financial year	1 786 352.38	1 026 119.88
<b>Available for distribution</b>	<b>1 786 352.38</b>	<b>1 026 119.88</b>
Less federal withholding tax <sup>2,3</sup>	-625 223.33	-359 141.96
Net income retained for reinvestment	-1 161 129.05	-666 977.92
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

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

<sup>2</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance

<sup>3</sup> If the reporting procedure pursuant to FTA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.

## Changes in net fund assets

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	94 744 343.41	85 241 446.39
Paid federal withholding tax	0.00	-811 086.33
Balance of unit movements	13 425 839.72	-23 275 262.79
Total result	-9 482 696.46	33 589 246.14
<b>Net fund assets at the end of the reporting period</b>	<b>98 687 486.67</b>	<b>94 744 343.41</b>

## Development of the outstanding units

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
Class I-B	Number	Number
Situation at the beginning of the financial year	10 990.6740	12 781.6650
Units issued	8 314.4840	3 703.7320
Units redeemed	-7 891.3290	-5 494.7230
<b>Situation at the end of the period</b>	<b>11 413.8290</b>	<b>10 990.6740</b>
Difference between units issued and units redeemed	423.1550	-1 790.9910
Class I-X	Number	Number
Situation at the beginning of the financial year	43 252.4590	56 579.6100
Units issued	30 242.9910	23 253.7850
Units redeemed	-21 516.5400	-36 580.9360
<b>Situation at the end of the period</b>	<b>51 978.9100</b>	<b>43 252.4590</b>
Difference between units issued and units redeemed	8 726.4510	-13 327.1510

## Net income retained for reinvestment (accumulation)

### Class I-B

Reinvestment on 14 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>27.345</b>
Less federal withholding tax <sup>1,2</sup>	CHF	-9.571
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>17.774</b>

### Class I-X

Reinvestment on 14 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>28.362</b>
Less federal withholding tax <sup>1,2</sup>	CHF	-9.927
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>18.435</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance  
<sup>2</sup> If the reporting procedure pursuant to FTA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.



## Inventory of Fund assets

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Bearer shares</b>								
<b>Austria</b>								
ERSTE GROUP BK AG NPV*	EUR	30 975	11 783	42 758				
<b>Total Austria</b>							<b>0.00</b>	
<b>Canada</b>								
MIRATI THERAPEUTIC COM NPV*	USD	2 376	1 659	4 035				
<b>Total Canada</b>							<b>0.00</b>	
<b>China</b>								
NXP SEMICONDUCTORS EURO.20*	USD	5 732	3 495	5 809	3 418	499 676	0.50	
<b>Total China</b>						<b>499 676</b>	<b>0.50</b>	
<b>Denmark</b>								
GENMAB AS DKK1*	DKK	2 816	1 810	1 357	3 269	1 261 232	1.27	
<b>Total Denmark</b>						<b>1 261 232</b>	<b>1.27</b>	
<b>France</b>								
AXA EUR2.29*	EUR	56 735	45 105	29 815	72 025	1 780 982	1.80	72 025
DANONE EURO.25*	EUR	16 258	10 436	7 829	18 865	939 304	0.95	
SOC. GENERALE EUR1.25*	EUR	50 023	29 805	33 681	46 147	1 060 072	1.07	
UBISOFT ENTERTAIN EURO.31*	EUR	12 321	42 401	16 238	38 484	1 057 043	1.07	
<b>Total France</b>						<b>4 837 402</b>	<b>4.89</b>	
<b>Germany</b>								
KNORR BREMSE AG NPV*	EUR	13 862	8 900	6 680	16 082	724 703	0.73	
<b>Total Germany</b>						<b>724 703</b>	<b>0.73</b>	
<b>Japan</b>								
TECHNOPRO HLDGS IN NPV*	JPY	23 800	15 400	11 500	27 700	661 151	0.67	
<b>Total Japan</b>						<b>661 151</b>	<b>0.67</b>	
<b>Netherlands</b>								
KONINKLIJKE PHILIPS NV EURO.20*	EUR	22 784	35 622	14 646	43 760	554 797	0.56	
<b>Total Netherlands</b>						<b>554 797</b>	<b>0.56</b>	
<b>United Kingdom</b>								
ASTRAZENECA ORD USD0.25*	GBP	15 219	8 756	11 654	12 321	1 455 701	1.47	
SAGE GROUP GBPO.01051948*	GBP	157 234	91 370	89 885	158 719	1 329 159	1.34	
SPECTRIS ORD GBPO.05*	GBP	31 244	20 055	15 032	36 267	1 261 977	1.27	
<b>Total United Kingdom</b>						<b>4 046 837</b>	<b>4.09</b>	
<b>United States</b>								
AKAMAI TECHNOLOGIES INC COM*	USD	21 236	15 805	10 836	26 205	2 316 424	2.34	26 205
BIO RAD LABS INC CL A*	USD	2 650	1 548	1 358	2 840	999 606	1.01	
BRUNSWICK CORP COM*	USD		10 370	517	9 853	696 834	0.70	
CADENCE DESIGN SYS COM USD0.01*	USD	12 112	5 920	8 589	9 443	1 430 648	1.44	
CIENA CORP COM STK USD0.01*	USD	17 273	166	17 439				
ECOLAB INC COM*	USD	7 989	4 974	3 796	9 167	1 440 941	1.46	
GENERAC HLDGS INC COM USD0.01*	USD	2 441		2 441				
MARSH & MCLENNAN COM USD1*	USD	9 523	6 110	4 576	11 057	1 786 934	1.80	
MSA SAFETY INC COM NPV*	USD	6 008	3 857	2 895	6 970	936 355	0.95	
OKTA INC COM USD0.0001 CL A*	USD		10 693	2 002	8 691	488 105	0.49	
REGAL BELLOIT CORP. COM USD0.01*	USD		6 401	319	6 082	770 193	0.78	
SLM CORP COM USD0.20*	USD		63 845	19 070	44 775	743 374	0.75	
SPLUNK INC COM USD0.001*	USD		11 525	2 660	8 865	737 323	0.74	
UNIVERSAL DISPLAY COM USD0.01*	USD	4 321	11 009	3 929	11 401	1 086 417	1.10	
VERTEX PHARMACEUTI COM USD0.01*	USD	3 511	6 030	4 232	5 309	1 657 650	1.67	
VMWARE INC COM STK USD0.01 CLASS 'A'*	USD	9 657	17 642	8 071	19 228	2 165 350	2.19	
<b>Total United States</b>						<b>17 256 153</b>	<b>17.43</b>	
<b>Total Bearer shares</b>						<b>29 841 951</b>	<b>30.14</b>	
<b>Registered shares</b>								
<b>Belgium</b>								
KBC GROUP NV NPV*	EUR	12 704	4 225	16 929				
<b>Total Belgium</b>							<b>0.00</b>	
<b>Canada</b>								
CAN PACIFIC RYS COM NPV*	USD	10 717	31 350	12 172	29 895	2 228 549	2.25	
<b>Total Canada</b>						<b>2 228 549</b>	<b>2.25</b>	
<b>Finland</b>								
METSO OUTOTEC OYJ NPV*	EUR	95 769	104 054	48 199	151 624	1 152 069	1.16	151 624
<b>Total Finland</b>						<b>1 152 069</b>	<b>1.16</b>	
<b>France</b>								
MICHELIN (CGDE) EURO.50 (POST SUBDIVISION)*	EUR		43 713	2 163	41 550	1 060 707	1.07	41 550
MICHELIN (CGDE) EUR2*	EUR	8 950	1 574	10 524				
<b>Total France</b>						<b>1 060 707</b>	<b>1.07</b>	
<b>Ireland</b>								
MEDTRONIC PLC USD0.0001*	USD	8 300	4 600	12 900				
<b>Total Ireland</b>							<b>0.00</b>	
<b>Italy</b>								
PRYSMIAN SPA EURO.10*	EUR	26 516	17 020	12 772	30 764	1 003 833	1.01	
<b>Total Italy</b>						<b>1 003 833</b>	<b>1.01</b>	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Japan</b>								
NINTENDO CO LTD NPV*	JPY	1 400	600	2 000				
NIPPON TEL&TEL CP NPV*	JPY	43 400	28 000	21 000	50 400	1 389 258	1.40	
SOFTBANK GROUP CO NPV*	JPY	18 100	25 900	12 900	31 100	1 340 124	1.35	
SONY GROUP CORPORA NPV*	JPY	18 800	13 700	13 400	19 100	1 284 448	1.30	
TAKEDA PHARMACEUTI NPV*	JPY	36 700	4 500	41 200				
<b>Total Japan</b>						<b>4 013 829</b>	<b>4.05</b>	
<b>Norway</b>								
EQUINOR ASA NOK2.50*	NOK	69 845	56 506	45 701	80 650	2 952 648	2.98	50 948
NORSK HYDRO ASA NOK3.6666*	NOK		128 526	6 411	122 115	775 542	0.78	
<b>Total Norway</b>						<b>3 728 189</b>	<b>3.77</b>	
<b>United Kingdom</b>								
ASHTAD GROUP ORD GBP0.10*	GBP	18 863	17 020	8 976	26 907	1 410 619	1.42	
HSBC HLDGS ORD USD0.50(UK REG)*	GBP	169 216	105 994	80 656	194 554	1 002 702	1.01	
LINDE PLC COM EURO.001*	EUR		4 516	1 606	2 910	871 104	0.88	
LINDE PLC COM EURO.001*	USD	7 039		1 775	5 264	1 566 424	1.58	
LONDON STOCK EXCH ORD GBP0.06918604*	GBP		33 188	11 429	21 759	1 896 873	1.92	
MONDI ORD EURO.20*	GBP		187	187				
PRUDENTIAL ORD GBP0.05*	GBP	51 210	32 108	24 489	58 829	549 589	0.56	
UNILEVER PLC ORD GBP0.031111*	EUR	3 100	22 900	13 000	13 000	592 634	0.60	
UNILEVER PLC ORD GBP0.031111*	EUR	17 932			17 932	819 687	0.83	
<b>Total United Kingdom</b>						<b>8 709 632</b>	<b>8.80</b>	
<b>United States</b>								
ABBVIE INC COM USD0.01*	USD	11 121	6 607	5 881	11 847	1 735 702	1.75	
ADOBE INC COM USD0.0001*	USD		5 729	240	5 489	1 749 558	1.77	
ADVANCED MICRO DEV COM USD0.01*	USD		18 591	5 448	13 143	789 961	0.80	
AGCO CORP COM USD0.01*	USD	9 369	1 647	11 016				
ALLSTATE CORP COM*	USD	8 336	5 257	3 985	9 608	1 213 920	1.23	
AMAZON COM INC COM USD0.01*	USD	965	19 870	20 835				
AMERIPRISE FINL INC COM*	USD	6 384	4 095	3 066	7 413	2 293 225	2.32	
APTIV PLC COM USD0.01*	USD	12 618	8 099	6 068	14 649	1 335 085	1.35	
BAUSCH PLUS LOMB C COM NPV*	USD		30 800	30 800				
COSTCO WHSL CORP NEW COM*	USD	3 516	1 779	2 023	3 272	1 642 139	1.66	
ELECTRONIC ARTS INC COM*	USD	8 807	7 198	4 687	11 318	1 426 684	1.44	
ELI LILLY AND CO COM NPV*	USD	4 172	3 795	2 287	5 680	2 058 214	2.08	
FIDELITY NATL INF COM STK USD0.01*	USD		15 957	3 303	12 654	1 050 943	1.06	
HESS CORPORATION COM USD1*	USD	16 112	10 333	7 738	18 707	2 641 163	2.67	
INGERSOLL RAND INC COM USD1.00*	USD	37 483	24 051	18 006	43 528	2 199 813	2.22	
KEYSIGHT TECHNOLOG COM USD0.01 *WD*	USD	3 444	687	4 131				
LAB CORP AMER HLDG COM USD0.1*	USD	3 003	4 318	1 509	5 812	1 290 417	1.30	
LYFT INC COM USD0.0001 CLASS A*	USD	15 444	148	15 592				
MICRON TECHNOLOGY COM USD0.10*	USD	15 097	12 716	10 757	17 056	923 422	0.93	
MICROSOFT CORP COM USD0.000125*	USD	13 929	9 849	6 684	17 094	3 971 006	4.01	
NETFLIX INC COM USD0.001*	USD		3 959		3 959	1 156 420	1.17	
ON SEMICONDUCTOR COM USD0.01*	USD		12 641	2 781	9 860	606 154	0.61	
PROCTER & GAMBLE COM NPV*	USD	6 283	5 005	11 288				
RIVIAN AUTOMOTIVE COM USD0.001 CL A*	USD		15 200	5 200	10 000	349 962	0.35	10 000
SALESFORCE.COM INC COM USD0.001*	USD	4 681	3 006	2 255	5 432	883 851	0.89	
SHOALS TECHNOLOGIE COM USD0.00001 CLASS A*	USD	28 681	17 877	13 687	32 871	760 219	0.77	32 871
SNOWFLAKE INC COM USD0.0001 CLASS A*	USD	5 436	2 566	4 536	3 466	556 017	0.56	
SOUTHWEST AIRLINES COM USD1*	USD	33 052	3 394	36 446				
STARBUCKS CORP COM USD0.001*	USD		16 884	564	16 320	1 414 209	1.43	
T ROWE PRICE GROUP COM USD0.20*	USD	10 087	99	10 186				
TJX COS INC COM USD1*	USD	27 173	20 936	13 225	34 884	2 517 023	2.54	
TWITTER INC COM USD0.000005*	USD	17 714	172	17 886				
UNITEDHEALTH GRP COM USD0.01*	USD	4 994	3 363	2 852	5 505	3 058 393	3.09	
VAIL RESORTS INC COM*	USD	3 716	36	3 752				
VISA INC COM STK USD0.0001*	USD	5 870	11 480	4 534	12 816	2 656 954	2.68	12 816
WELLS FARGO & CO COM USD1 2/3*	USD	57 556	34 236	29 818	61 974	2 852 322	2.88	
WESTERN DIGITAL CORP COM*	USD	15 933	8 953	24 886				
XILINX INC COM USD0.01*	USD	5 164	2 561	7 725				
<b>Total United States</b>						<b>43 132 773</b>	<b>43.56</b>	
<b>Total Registered shares</b>						<b>65 029 582</b>	<b>65.68</b>	
<b>Total Securities traded on an exchange</b>						<b>94 871 532</b>	<b>95.82</b>	
<b>Total securities and similar instruments</b> (thereof in lending)						<b>94 871 532</b> 11 942 556	<b>95.82</b> 12.06)	
Bank deposits at sight						3 271 320	3.30	
Other assets						869 048	0.88	
<b>Total fund assets</b>						<b>99 011 900</b>	<b>100.00</b>	
Short-term bank liabilities						-322 566		
Other liabilities						-1 847		
<b>Net fund assets</b>						<b>98 687 487</b>		
<b>Valuation categories</b>								
						<b>Market value as of 31.10.2022</b>	<b>in % of the total fund assets<sup>3</sup></b>	
Investments valued at prices paid on the main market						94 871 532	95.82	
Investments valuation based on market-observed parameters						–	–	
Investments valued with suitable valuation models taking account of the current market circumstances						–	–	
<b>Total</b>						<b>94 871 532</b>	<b>95.82</b>	

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

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

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

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

## Supplementary information

### Derivative financial instruments

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

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

### Repurchase agreements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

*TER for the last 12 months:*

*UBS (CH) Institutional Fund 2*

*– Equities Global (ex Switzerland) Sustainable*

Class I-B

0.07%

Class I-X

0.01%

### Issue and redemption price

If, on any one order day, the sum of subscriptions and redemptions of units in the fund result in a net inflow or outflow, the fund's valuation net asset value will be increased or reduced accordingly (swinging single pricing). The maximum adjustment level basically amounts to 2% of the valuation net asset value. However, in the event of exceptional circumstances, the fund management company may decide to temporarily apply an adjustment by more than 2% of the prevailing net asset value for every sub-fund and/or valuation day, if it sufficiently substantiates that the adjustment is justified in view of prevailing market conditions and in the best interests of investors. A temporary adjustment will be calculated in accordance with the procedure set out by the fund management company. Existing and new investors will be informed of the sufficiently substantiated decision on the application of this temporary measure and of its expiry by announcement in the umbrella fund's official medium of publication. The supervisory authority will also be notified.

A modified valuation net asset value covers the incidental costs (bid-offer spreads, standard market brokerage fees, fees, levies etc) which arise on average from the investment of the part of the net inflow or sale of the part of the assets corresponding to the net outflow. The adjustment will result in an increase of the valuation net asset value if net movements result in an increase in the number of units in the sub-fund. Conversely, the adjustment results in a reduction of the valuation net asset value if net movements lead to a reduction in the number of units. The valuation net asset value calculated on the basis of swinging single pricing is thus a modified valuation net asset value. Subscriptions and redemptions made the same day that have an evident, direct economic link and that therefore entail no ancillary costs for the purchase and sale of investments are excluded from the application of swinging single pricing.

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

See in the appendix of the supplementary information.

### Exchange rates

AUD 1 = CHF	0.639930	HKD 1 = CHF	0.127487
CAD 1 = CHF	0.733661	JPY 1 = CHF	0.006733
DKK 1 = CHF	0.132857	NOK 1 = CHF	0.096255
EUR 1 = CHF	0.989091	SEK 1 = CHF	0.090562
GBP 1 = CHF	1.152214	USD 1 = CHF	1.000750

# UBS (CH) Institutional Fund 2 – Equities Global ESG Leaders Passive II

Category Other Funds for Traditional Investments  
(only for LPP accepted Swiss pension facilities)

## Most important figures

	ISIN	31.10.2022
Net fund assets in CHF		264 157 342.58
<b>Class I-X</b>	<b>CH1140318861</b>	<sup>1</sup>
Net asset value per unit in CHF		848.53
Number of units outstanding		311 310.3580

<sup>1</sup> Initial subscription: 22.11.2021

## Performance

	Currency	2021/2022
Class I-X <sup>1</sup>	CHF	-
Benchmark:		
MSCI World ex Switzerland ESG Leaders (div. reinvested: US gross, others net)	CHF	-

<sup>1</sup> Due to the launch of the unit class during the financial year, no historical performance data is available.

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

## Structure of the securities portfolio

The 10 largest issuers in % of total assets	
Microsoft Corp	6.88
Alphabet Inc	4.60
Tesla Inc	2.51
Johnson & Johnson	1.91
Visa Inc	1.42
NVIDIA Corp	1.41
Procter & Gamble	1.35
Home Depot Inc	1.27
Eli Lilly And Co	1.22
Mastercard Inc	1.19
Others	74.80
<b>Total</b>	<b>98.56</b>

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

Breakdown by risk domicile in % of total assets	
United States	69.71
Japan	6.10
United Kingdom	4.72
Canada	3.59
France	2.95
Australia	2.32
Netherlands	1.68
Germany	1.65
Denmark	1.25
Sweden	0.82
Others	3.77
<b>Total</b>	<b>98.56</b>

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

## Statement of assets

	31.10.2022
<b>Market values</b>	<b>CHF</b>
Bank deposits	
– at sight	3 553 984.58
Securities	
– Shares and other equity instruments	262 127 865.30
Derivative financial instruments	-96 931.08
Other assets	377 184.14
<b>Total fund assets</b>	<b>265 962 102.94</b>
Loans	-1 804 760.36
<b>Net fund assets</b>	<b>264 157 342.58</b>

## Statement of income

	22.11.2021-31.10.2022
<b>Income</b>	<b>CHF</b>
Income from bank assets	431.57
Negative interest	-2 234.58
Income from securities	
– from shares and other equity instruments	2 915 468.88
– from bonus shares	35 508.35
Purchase of current net income on issue of units	1 946 215.99
<b>Total income</b>	<b>4 895 390.21</b>
<b>Expenses</b>	
Interest payable	-285.24
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00
Other expenses	-11 245.85
Payment of current net income on redemption of units	-53 213.24
<b>Total expenses</b>	<b>-64 744.33</b>
<b>Net income</b>	<b>4 830 645.88</b>
Realized capital gains and losses <sup>1</sup>	-1 163 345.31
<b>Realized result</b>	<b>3 667 300.57</b>
Unrealized capital gains and losses	-20 126 977.53
<b>Total result</b>	<b>-16 459 676.96</b>

## Allocation of result

	22.11.2021-31.10.2022
	<b>CHF</b>
Net income of the financial year	4 830 645.88
<b>Available for distribution</b>	<b>4 830 645.88</b>
Less federal withholding tax <sup>2,3</sup>	-1 690 726.06
Net income retained for reinvestment	-3 139 919.82
<b>Balance carried forward</b>	<b>0.00</b>

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

<sup>2</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance

<sup>3</sup> If the reporting procedure pursuant to FTA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.

## Changes in net fund assets

22.11.2021-31.10.2022

	CHF
Net fund assets at the beginning of the financial year	0.00
Balance of unit movements	280 617 019.54
Total result	-16 459 676.96
<b>Net fund assets at the end of the reporting period</b>	<b>264 157 342.58</b>

## Development of the outstanding units

22.11.2021-31.10.2022

Class I-X	Number
Situation at the beginning of the financial year	0.0000
Units issued	319 752.5150
Units redeemed	-8 442.1570
<b>Situation at the end of the period</b>	<b>311 310.3580</b>

Difference between units issued and units redeemed 311 310.3580

## Net income retained for reinvestment (accumulation)

### Class I-X

Reinvestment on 7 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>15.517</b>
Less federal withholding tax <sup>1,2</sup>	CHF	-5.431
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>10.086</b>

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

<sup>2</sup> If the reporting procedure pursuant to FTA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.

## Inventory of Fund assets

Security	22.11.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>							
<b>Bearer shares</b>							
<b>Australia</b>							
AFTERPAY LTD NPV*	AUD	764	764				
APA GROUP NPV*	AUD	12 281		12 281	82 598	0.03	
ARISTOCRAT LEISURE NPV*	AUD	7 139		7 139	169 353	0.06	
ASX LTD NPV*	AUD	2 107		2 107	91 282	0.03	
AURIZON HOLDINGS NPV*	AUD	21 686		21 686	50 237	0.02	
AUSNET SERVICES NPV*	AUD	5 787	5 787				
AUST & NZ BANK GRP NPV*	AUD	33 717		33 717	551 495	0.21	
BLUESCOPE STEEL NPV*	AUD	6 483		6 483	65 258	0.02	
BRAMBLES LTD NPV*	AUD	18 250		18 250	136 407	0.05	
CMNWTH BK OF AUST NPV*	AUD	19 420	327	19 093	1 278 999	0.48	
COCHLEAR LTD NPV*	AUD	839	126	713	91 122	0.03	
COMPUTERSHARE LTD NPV(POST REC)*	AUD	6 465	866	5 599	90 542	0.03	
DEXUS NPV (STAPLED)*	AUD	12 516		12 516	62 153	0.02	
DOMINOS PIZZA ENT NPV*	AUD	892		892	36 390	0.01	
ENDEAVOUR GROUP LI NPV*	AUD	14 674		14 674	67 141	0.03	
EVOLUTION MINING NPV*	AUD	33 416	6 371	27 045	35 998	0.01	
FORTESCUE METALS G NPV*	AUD	18 947		18 947	178 234	0.07	
GOODMAN GROUP (STAPLED SECURITY)*	AUD	22 188	2 408	19 780	215 183	0.08	
GPT GROUP NPV (STAPLED SECURITIES)*	AUD	11 915		11 915	32 863	0.01	
IDP EDUCATION LTD NPV*	AUD	2 533		2 533	47 964	0.02	
INSURANCE AUST GRP NPV*	AUD	12 930	12 930				
LEND LEASE GROUP NPV*	AUD	6 961		6 961	38 710	0.01	
MACQUARIE GP LTD NPV*	AUD	4 310	365	3 945	427 907	0.16	
MINERAL RESS LTD NPV*	AUD	2 263		2 263	105 904	0.04	
MIRVAC GROUP STAPLED SECURITIES*	AUD	18 502		18 502	24 509	0.01	
NEWCREST MINING NPV*	AUD	9 249		9 249	102 690	0.04	
NTHN STAR RES LTD NPV*	AUD	12 037	1 787	10 250	57 328	0.02	
ORICA LIMITED NPV*	AUD	6 047		6 047	53 711	0.02	
QBE INS GROUP NPV*	AUD	17 782		17 782	139 282	0.05	
RAMSAY HEALTH CARE NPV*	AUD	2 771	442	2 329	87 292	0.03	
REA GROUP LIMITED NPV*	AUD	577		577	44 896	0.02	
SANTOS LIMITED NPV*	AUD	37 433		37 433	184 450	0.07	
SCENTRE GROUP NPV STAPLED UNIT*	AUD	51 975		51 975	96 455	0.04	
SEEK LIMITED NPV*	AUD	5 040		4 368	60 349	0.02	
SONIC HEALTHCARE NPV*	AUD	7 234	1 547	5 687	119 259	0.04	
STOCKLAND NPV (STAPLED)*	AUD	23 040		23 040	53 078	0.02	
SUNCORP GROUP LTD NPV*	AUD	12 730		12 730	92 949	0.03	
SYDNEY AIRPORT NPV(STAPLED SECURITY)*	AUD	4 579	4 579				
TRANSURBAN GROUP STAPLED UNITS NPV*	AUD	34 890		34 890	296 058	0.11	
VICINITY CENTRES NPV (STAPLED SECURITY)*	AUD	28 409		28 409	35 360	0.01	
WOODSIDE PETROLEUM NPV*	AUD	5 214	5 214				
<b>Total Australia</b>					<b>5 303 402</b>	<b>1.99</b>	
<b>Austria</b>							
ERSTE GROUP BK AG NPV*	EUR	1 682	1 682				
OMV AG NPV(VAR)*	EUR	1 733		1 733	79 945	0.03	
VERBUND AG CLASS'A'NPV*	EUR	880		880	68 979	0.03	
VOESTALPINE AG NPV*	EUR	1 520		1 520	33 045	0.01	
<b>Total Austria</b>					<b>181 970</b>	<b>0.07</b>	
<b>Belgium</b>							
COLRUYT SA NPV*	EUR	598	598				
SA D'ITEREN NV NPV*	EUR	232		232	38 620	0.01	
SOLVAY SA NPV*	EUR	966		966	87 176	0.03	
UMICORE NPV*	EUR	2 737	368	2 369	78 144	0.03	
<b>Total Belgium</b>					<b>203 940</b>	<b>0.08</b>	
<b>Canada</b>							
ALGONQUIN PWR&UTIL COM NPV*	CAD	3 230	3 230				
BALLARD POWER SYS COM NPV*	CAD	2 200	2 200				
CAE INC COM NPV*	CAD	3 614		3 614	68 938	0.03	
CAMECO CORP COM*	CAD	5 137		5 137	121 770	0.05	
CANOPY GROWTH CORP COM NPV*	CAD	870	870				
HYDRO ONE INC COM NPV*	CAD	3 826		3 826	95 887	0.04	
IVANHOE MINES LTD COM NPV CL'A'*	CAD	5 797		5 797	40 191	0.02	
KEYERA CORPORATION COM NPV*	CAD	2 318		2 318	49 658	0.02	
KINROSS GOLD CORP COM NPV*	CAD	8 136		8 136	29 487	0.01	
LUNDIN MINING CORP COM*	CAD	8 732		8 732	45 741	0.02	
NORTHLAND POWER IN COM NPV*	CAD	2 515		2 515	73 142	0.03	
RITCHIE BROS AUCTIONEERS COM*	CAD	1 410	237	1 173	76 592	0.03	
TELUS CORPORATION COM NPV*	CAD	987	987				
TELUS CORPORATION NPV*	CAD	4 591		4 591	95 826	0.04	
TMX GROUP LTD COM NPV*	CAD	301	301				
TOROMONT INDS LTD COM*	CAD	749		749	57 534	0.02	
WSP GLOBAL INC COM NPV*	CAD	521	521				
<b>Total Canada</b>					<b>754 767</b>	<b>0.28</b>	
<b>China</b>							
NXP SEMICONDUCTORS EURO.20*	USD	3 046		3 046	445 293	0.17	
<b>Total China</b>					<b>445 293</b>	<b>0.17</b>	
<b>Denmark</b>							
A.P. MOELLER-MAERSK SER'B'DKK1000*	DKK	64	11	53	110 973	0.04	
A.P. MOLLER-MAERSK 'A'DKK1000*	DKK	32		32	64 111	0.02	
AMBU A/S SER'B'DKK0.5*	DKK	574	574				
CHR. HANSEN HLDG DKK10*	DKK	1 163		1 163	64 648	0.02	
GENMAB AS DKK1*	DKK	717		717	276 630	0.10	
GN STORE NORD DKK4*	DKK	1 486		1 486	31 628	0.01	
NOVOZYMES A/S SER'B'DKK2 (POST CONS)*	DKK	2 778	322	2 456	129 115	0.05	
ORSTED A/S DKK10*	DKK	2 216	113	2 103	173 618	0.07	
PANDORA A/S DKK1*	DKK	1 206		1 206	63 625	0.02	
<b>Total Denmark</b>					<b>914 348</b>	<b>0.34</b>	

Security	22.11.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Finland</b>							
KESKO OYJ EUR2 SER'B'*	EUR	3 544		3 544	69 055	0.03	
WARTSILA OYJ ABP SER'B'EUR3.50*	EUR	7 969	1 873	6 096	41 604	0.02	
<b>Total Finland</b>					<b>110 659</b>	<b>0.04</b>	
<b>France</b>							
ACCOR EUR3*	EUR	1 960		1 960	46 992	0.02	
AIR LIQUIDE(L') EUR5.5 (POST-SUBDIVISION)*	EUR	5 541	0	5 541	725 077	0.27	
ALSTOM EUR7.00*	EUR	3 417		3 417	70 501	0.03	
AMUNDI EUR2.5 (AIW)*	EUR	443	443				
AXA EUR2.29*	EUR	20 656		20 656	510 767	0.19	
BIOMERIEUX NPV (POST SPLIT)*	EUR	318		318	28 163	0.01	
BNP PARIBAS EUR2*	EUR	12 462		12 462	585 426	0.22	
BOUYGUES EUR1*	EUR	2 405		2 405	68 699	0.03	
BUREAU VERITAS EURO.12*	EUR	3 155		3 155	78 233	0.03	
CARREFOUR EUR2.50*	EUR	5 546		5 546	89 331	0.03	
CNP ASSURANCES EUR1*	EUR	547	547				
COVIVIO EUR3*	EUR	500		500	26 804	0.01	
DANONE EURO.25*	EUR	6 995		6 995	348 287	0.13	
EIFFAGE EUR4*	EUR	951		951	86 105	0.03	
ESSILORLUXOTTICA EURO.18*	EUR	3 156		3 156	500 544	0.19	
EURAZEO NPV*	EUR	125	125				
KERING EUR4*	EUR	815		815	373 793	0.14	
KLEPIERRE EUR1.40*	EUR	2 454		2 454	49 394	0.02	
L'OREAL EURO.20*	EUR	2 659		2 659	836 601	0.31	
ORANGE EUR4*	EUR	21 029		21 029	200 321	0.08	
PUBLICIS GROUPE SA EURO.40*	EUR	2 307		2 307	129 471	0.05	
SCHNEIDER ELECTRIC EUR8*	EUR	5 826		5 826	739 091	0.28	
SEB SA EUR1*	EUR	210		210	13 688	0.01	
SOC GENERALE EUR1.25*	EUR	8 726		8 726	200 451	0.08	
TELEPERFORMANCE EUR2.50*	EUR	636		636	170 665	0.06	
TOTALENERGIES SE EUR2.5*	EUR	27 241		27 241	1 484 605	0.56	
VALEO EUR1 (POST SUBD)*	EUR	1 617		1 617	26 693	0.01	
VIVENDI SA EUR5.50*	EUR	8 175		8 175	66 983	0.03	
WENDEL EUR4*	EUR	85	85				
WORLDLINE EURO.68*	EUR	2 956		2 956	129 581	0.05	
<b>Total France</b>					<b>7 586 267</b>	<b>2.85</b>	
<b>Germany</b>							
BAYERISCHE MOTOREN WERKE AG EUR1*	EUR	3 970	161	3 809	299 588	0.11	
BEIERSDORF AG NPV*	EUR	1 542	208	1 334	128 224	0.05	
CARL ZEISS MEDITEC NPV*	EUR	482		482	58 425	0.02	
COMMERZBANK AG NPV*	EUR	12 087		12 087	96 789	0.04	
GEA GROUP AG NPV*	EUR	1 959		1 959	68 592	0.03	
HEIDELBERGCEMENT NPV*	EUR	2 143	566	1 577	72 765	0.03	
HELLOFRESH SE NPV*	EUR	1 456		1 456	29 177	0.01	
HENKEL AG & CO KGAA*	EUR	1 085		1 085	63 800	0.02	
LANXESS AG NPV*	EUR	310	310				
MERCK KGAA NPV*	EUR	1 451		1 451	236 803	0.09	
PUMA SE NPV*	EUR	1 196		1 196	53 008	0.02	
SAP AG ORD NPV*	EUR	11 928	204	11 724	1 132 592	0.43	
SYMRISE AG NPV (BR)*	EUR	1 556		1 556	159 058	0.06	
ZALANDO SE NPV*	EUR	2 580		2 580	59 535	0.02	
<b>Total Germany</b>					<b>2 458 354</b>	<b>0.92</b>	
<b>Hong Kong</b>							
AIA GROUP LTD NPV*	HKD	135 800		135 800	1 029 238	0.39	
BOC HONG KONG HLDG HKD5*	HKD	32 000		32 000	99 541	0.04	
CHOW TAI FOOK JEWELRY HKD1*	HKD	19 400		19 400	33 240	0.01	
CK INFRASTRUCTURE HKD1*	HKD	3 000		3 000	14 266	0.01	
HANG SENG BANK HKD5*	HKD	6 900		6 900	97 202	0.04	
HKT TRUST AND HKT SHARE STAPLED UNIT*	HKD	32 000		32 000	36 186	0.01	
HONG KONG EXCHANGE HKD1*	HKD	6 400	6 400				
HONGKONG&CHINA GAS HKD0.25*	HKD	122 000		122 000	94 253	0.04	
MTR CORP HKD1*	HKD	15 500		15 500	68 272	0.03	
SINO LAND CO HKD1*	HKD	24 000		24 000	25 671	0.01	
SWIRE PACIFIC 'A' HKD0.60*	HKD	4 500		4 500	29 803	0.01	
SWIRE PROPERTIES LTD HKD1*	HKD	19 000		19 000	36 527	0.01	
WH GROUP LTD USD0.0001*	HKD	94 000		94 000	47 575	0.02	
<b>Total Hong Kong</b>					<b>1 611 776</b>	<b>0.61</b>	
<b>Ireland</b>							
DCC ORD EURO.25*	GBP	811		811	45 227	0.02	
KERRY GROUP 'A' ORD EURO.125(DUBLIN LIST)*	EUR	1 261		1 261	109 757	0.04	
<b>Total Ireland</b>					<b>154 985</b>	<b>0.06</b>	
<b>Israel</b>							
BANK HAPOLIM B.M. ILS1*	ILS	6 308	6 308				
BK LEUMI LE ISRAEL ILS1*	ILS	17 351		17 351	166 511	0.06	
CYBER-ARK SOFTWARE COM ILS0.01*	USD	218	218				
KORNIT DIGITAL LTD ORD ILS0.01*	USD	316	316				
<b>Total Israel</b>					<b>166 511</b>	<b>0.06</b>	
<b>Italy</b>							
AMPLIFON EURO.02*	EUR	1 487	344	1 143	28 422	0.01	
ASSIC GENERALI SPA EUR1*	EUR	5 793	5 793				
<b>Total Italy</b>					<b>28 422</b>	<b>0.01</b>	
<b>Japan</b>							
AZBIL CORP NPV*	JPY	1 700		1 700	46 299	0.02	
CAPCOM CO LTD NPV*	JPY	1 200	1 200				
CENTRAL JAPAN RLWY NPV*	JPY	900	900				
CHUGAI PHARM CO NPV*	JPY	7 500		7 500	174 215	0.07	
CYBER AGENT NPV*	JPY	2 600	2 600				
DAI-ICHI LIFE HOLD NPV*	JPY	11 300		11 300	179 364	0.07	
DAIFUKU CO LTD NPV*	JPY	700		700	32 143	0.01	
DAIICHI SANKYO COM NPV*	JPY	19 100		19 100	613 032	0.23	
DAIKIN INDUSTRIES NPV*	JPY	3 200	400	2 800	422 007	0.16	
DAIWA HOUSE INDS NPV*	JPY	7 000		7 000	141 957	0.05	
EISAI CO NPV*	JPY	3 200	200	3 000	181 264	0.07	
FANUC CORP NPV*	JPY	2 100		2 100	277 552	0.10	



Security	22.11.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
FAST RETAILING CO NPV*	JPY	600		600	335 260	0.13	
HANKYU HANSHIN HLD NPV*	JPY	2 600		2 600	77 287	0.03	
HIKARI TSUSHIN INC NPV*	JPY	300		300	36 297	0.01	
HIROSE ELECTRIC NPV*	JPY	200		200	26 003	0.01	
HOSHIZAKI CORPORAT NPV*	JPY	1 400	200	1 200	34 459	0.01	
HULIC CO LTD NPV*	JPY	3 700		3 700	26 905	0.01	
IBIDEN CO LTD NPV*	JPY	1 000		1 000	33 867	0.01	
ISUZU MOTORS NPV*	JPY	6 000		6 000	70 453	0.03	
ITO EN LTD NPV*	JPY	300		300	10 604	0.00	
JAPAN REAL ESTATE INVESTMENT CORP*	JPY	17		17	71 309	0.03	
JSR CORP NPV*	JPY	2 300		2 300	43 887	0.02	
KAJIMA CORP NPV*	JPY	3 200		3 200	30 185	0.01	
KANSAI PAINT CO NPV*	JPY	600	600				
KAO CORP NPV*	JPY	4 800		4 800	180 658	0.07	
KEIO CORPORATION NPV*	JPY	1 300		1 300	45 690	0.02	
KIKKOMAN CORP NPV*	JPY	1 600		1 600	87 043	0.03	
KOBAYASHI PHARMACE NPV*	JPY	200	200				
KOMATSU NPV*	JPY	10 300		10 300	197 507	0.07	
KURITA WATER INDS NPV*	JPY	800		800	29 409	0.01	
MCDONALD'S HOLDING NPV*	JPY	900		900	31 268	0.01	
MEIJI HOLDINGS CO NPV*	JPY	1 200		1 200	49 447	0.02	
mitsui chemicals NPV*	JPY	2 500		2 500	46 373	0.02	
mitsui fudosan CO NPV*	JPY	4 700	4 700				
MIURA CO LTD NPV*	JPY	300	300				
NIPPON BUILDING FD REIT*	JPY	18		18	80 108	0.03	
NIPPON PAINT HLDGS NPV*	JPY	8 000		8 000	51 170	0.02	
NIPPON STEEL CORP NPV*	JPY	7 800		7 800	107 266	0.04	
NISSIN FOODS HLDG NPV*	JPY	800		800	51 871	0.02	
NITORI HOLDINGS CO LTD*	JPY	1 000		1 000	91 130	0.03	
NITTO DENKO CORP NPV*	JPY	1 600		1 600	84 350	0.03	
NOMURA REAL ESTATE HOLDINGS INC*	JPY	1 200		1 200	27 188	0.01	
OBAYASHI CORP NPV*	JPY	9 300		9 300	59 799	0.02	
ODAKYU ELEC RLWY NPV*	JPY	4 500		4 500	53 598	0.02	
OPEN HOUSE CO LTD NPV*	JPY	700		700	24 979	0.01	
ORIENTAL LAND CO NPV*	JPY	2 200		2 200	295 509	0.11	
PAN PACIFIC INTERNATIONAL HOLDINGS CORP*	JPY	3 600		3 600	59 166	0.02	
RAKUTEN GROUP INC NPV*	JPY	8 100		8 100	36 322	0.01	
RECRUIT HLDGS CO L NPV*	JPY	15 800		15 800	488 286	0.18	
SCSK CORP*	JPY	1 700		1 700	25 147	0.01	
SECCO CO NPV*	JPY	1 100	1 100				
SEKISUI HOUSE NPV*	JPY	6 700		6 700	111 649	0.04	
SHARP CORP NPV*	JPY	3 200		3 200	19 197	0.01	
SHIMIZU CORP NPV*	JPY	6 400		6 400	32 016	0.01	
SHIN-ETSU CHEMICAL NPV*	JPY	4 200	100	4 100	428 982	0.16	
SHIONOGI & CO NPV*	JPY	3 100		3 100	143 809	0.05	
SHISEIDO CO LTD NPV*	JPY	2 100	2 100				
STANLEY ELECTRIC NPV*	JPY	400	400				
SUMITOMO METAL MNG NPV*	JPY	3 200	300	2 900	81 656	0.03	
SUNTORY BEVERAGE & NPV*	JPY	1 400		1 400	46 942	0.02	
SYSMEX CORP NPV*	JPY	2 100		2 100	113 509	0.04	
T&D HOLDINGS INC NPV*	JPY	3 000	3 000				
TAISEI CORP NPV*	JPY	2 200		2 200	60 065	0.02	
TERUMO CORP NPV*	JPY	7 200		7 200	219 311	0.08	
TOBU RAILWAY CO NPV*	JPY	2 000		2 000	46 323	0.02	
TOKYO CENTURY CORP NPV*	JPY	300	300				
TOKYO GAS CO NPV*	JPY	4 000		4 000	71 558	0.03	
TOKYU CORP NPV*	JPY	5 900		5 900	68 167	0.03	
TORAY INDS INC NPV*	JPY	14 600		14 600	71 219	0.03	
TOSOH CORP NPV*	JPY	3 000		3 000	32 702	0.01	
TOTO LTD NPV*	JPY	1 100		1 100	31 476	0.01	
TOYO SUISEN KAISHA NPV*	JPY	700	700				
USS CO LTD NPV*	JPY	3 200		3 200	48 413	0.02	
YAKULT HONSHA CO NPV*	JPY	800	800				
YAMAHA CORP NPV*	JPY	1 700		1 700	64 326	0.02	
ZOZO INC NPV*	JPY	1 100		1 100	23 441	0.01	
<b>Total Japan</b>					<b>6 782 391</b>	<b>2.55</b>	
<b>Netherlands</b>							
AKZO NOBEL NV EURO.50(POST REV SPLIT)*	EUR	2 193		2 193	135 437	0.05	
IMCD NV EURO.16*	EUR	613		613	79 609	0.03	
ING GROEP N.V. EURO.01*	EUR	43 469		43 469	427 970	0.16	
KON KPN NV EURO.04*	EUR	42 566		42 566	119 190	0.04	
KONINKLIJKE AHOLD EURO.01*	EUR	12 144	936	11 208	313 172	0.12	
RANDSTAD N.V. EURO.10*	EUR	1 767	527	1 240	61 863	0.02	
UNIBAIL-RODAMCO-WF NPV(1 ORD UNIBAIL-R & 1CLS)*	EUR	1 845	186	1 659	78 566	0.03	
WOLTERS KLUWER EURO.12*	EUR	3 447	456	2 991	318 173	0.12	
<b>Total Netherlands</b>					<b>1 533 981</b>	<b>0.58</b>	
<b>New Zealand</b>							
AUCKLAND INTL NPV*	NZD	12 724		12 724	56 961	0.02	
FISHER & PAYKEL HE NPV*	NZD	6 601		6 601	75 143	0.03	
MERCURY NZ LTD NPV*	NZD	9 659		9 659	32 683	0.01	
MERIDIAN ENERGY LT NPV*	NZD	10 856		10 856	30 800	0.01	
RYMAN HEALTHCARE G NPV*	NZD	1 466	1 466				
SPARK NEW ZEALAND NPV*	NZD	24 348		24 348	72 477	0.03	
XERO LIMITED NPV*	AUD	1 451		1 451	72 491	0.03	
<b>Total New Zealand</b>					<b>340 554</b>	<b>0.13</b>	
<b>Norway</b>							
GIJENSIDIGE FORSIKR NOK2*	NOK	2 900		2 900	53 009	0.02	
ORKLA ASA NOK1.25*	NOK	10 505		10 505	70 943	0.03	
SALMAR ASA NOK0.25*	NOK	484		484	16 408	0.01	
<b>Total Norway</b>					<b>140 360</b>	<b>0.05</b>	
<b>Singapore</b>							
CITY DEVELOPMENTS SGD0.50*	SGD	5 000		5 000	26 979	0.01	
DBS GROUP HLDGS SGD1*	SGD	9 900	9 900				
KEPPEL CORP NPV*	SGD	15 000		15 000	73 937	0.03	
OVERSEA-CHINESE BK NPV*	SGD	18 000	18 000				
SINGAPORE AIRLINES NPV*	SGD	9 500		9 500	35 338	0.01	
SINGAPORE EXCHANGE SGD0.01*	SGD	10 500		10 500	62 523	0.02	
UOL GROUP LIMITED SGD1*	SGD	6 500		6 500	28 454	0.01	
UTD O/S BANK SGD1*	SGD	13 900		13 900	272 881	0.10	
<b>Total Singapore</b>					<b>500 113</b>	<b>0.19</b>	

Security	22.11.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Spain</b>							
CAIXABANK SA EUR1*	EUR	20 882	20 882				
IBERDROLA SA EURO.75 (POST SUBDIVISION)*	EUR	63 372		63 372	644 044	0.24	
INDITEX EURO.03 (POST SUBD)*	EUR	11 800		11 800	267 739	0.10	
NATURGY ENERGY GRO EUR1*	EUR	1 410		1 410	36 204	0.01	
RED ELECTRICA CORP EURO.5*	EUR	2 661		2 661	43 033	0.02	
REPSOL SA EUR1*	EUR	14 611		14 611	198 637	0.07	
<b>Total Spain</b>					<b>1 189 658</b>	<b>0.45</b>	
<b>Sweden</b>							
ASSA ABLOY SER'B'NPV (POST SPLIT)*	SEK	12 273		12 273	247 857	0.09	
ESSITY AB SER'B'NPV*	SEK	6 996		6 996	147 876	0.06	
HUSQVARNA AB SER'B'NPV*	SEK	5 038		5 038	29 930	0.01	
ICA GRUPPEN AB*	SEK	385	385				
SVENSKA CELLULOSA SER'B'NPV*	SEK	5 948		5 948	70 188	0.03	
TELIA COMPANY AB NPV*	SEK	36 691	3 428	33 263	88 112	0.03	
<b>Total Sweden</b>					<b>583 962</b>	<b>0.22</b>	
<b>United Kingdom</b>							
ASTRAZENECA ORD USD0.25*	GBP	17 294	145	17 149	2 026 120	0.76	
BARRATT DEVEL ORD GBP0.10*	GBP	9 304		9 304	40 329	0.02	
BRITISH LAND CO PLC REIT*	GBP	11 753		11 753	49 550	0.02	
BT GROUP ORD GBP0.05*	GBP	84 248		84 248	125 999	0.05	
COCA-COLA EUROPACI COM EURO.01*	USD	2 650		2 650	124 776	0.05	
INFORMA PLC (GB) ORD GBP0.001*	GBP	19 356		19 356	123 911	0.05	
JD SPORTS FASHION ORD GBP0.0025*	GBP	1 872	1 872				
JOHNSON MATTHEY ORD GBP1.109245*	GBP	1 472		1 472	32 810	0.01	
KINGFISHER ORD GBP0.157142857*	GBP	18 182		18 182	45 859	0.02	
LAND SECURITIES GP ORD GBP0.106666666*	GBP	9 250		9 250	60 793	0.02	
LLOYDS BANKING GP ORD GBP0.1*	GBP	784 706		784 706	379 923	0.14	
NATIONAL GRID ORD GBP0.12431289*	GBP	40 959		40 959	447 583	0.17	
OCADO GROUP PLC ORD GBP0.02*	GBP	7 165		7 165	39 000	0.01	
RECKITT BENCK GRP ORD GBP0.10*	GBP	7 739		7 739	515 401	0.19	
RELX PLC GBP0.1444*	GBP	20 292		20 292	547 343	0.21	
RENTOKIL INITIAL ORD GBP0.01*	GBP	26 391		26 391	165 542	0.06	
SPIRAX-SARCO ENG ORD GBP0.269230769*	GBP	809		809	100 205	0.04	
ST JAMES'S PLACE ORD GBP0.15*	GBP	6 085		6 085	74 669	0.03	
WHITBREAD ORD GBP0.76797385*	GBP	2 210		2 210	65 493	0.02	
WPP PLC ORD GBP0.10*	GBP	11 679		11 679	103 078	0.04	
<b>Total United Kingdom</b>					<b>5 068 385</b>	<b>1.91</b>	
<b>United States</b>							
3M CO COM*	USD	6 470	326	6 144	773 433	0.29	
AFLAC INC COM USD0.10*	USD	7 782	975	6 807	443 536	0.17	
ALIGN TECHNOLOGY INC COM*	USD	818		818	159 057	0.06	
ALPHABET INC CAP STK USD0.001 CL C*	USD	65 917	3 383	62 534	5 923 908	2.23	
AMERCO COM*	USD	45		45	25 903	0.01	
AMERICAN WATER WOR COM STK USD0.01*	USD	2 009		2 009	292 207	0.11	
ANSYS INC COM*	USD	944		944	208 932	0.08	
BAKER HUGHES COMPA COM USD0.0001 CL A*	USD	11 466		11 466	317 387	0.12	
BIO-TECHNE CORP COM USD0.01*	USD	444		444	131 638	0.05	
BIOMARIN PHARMA COM USD0.001*	USD	2 070		2 070	179 459	0.07	
BLACKROCK INC COM STK USD0.01*	USD	1 636		1 636	1 057 501	0.40	
BOSTON PPTY INC COM USD0.01*	USD	1 825		1 825	132 777	0.05	
CABLE ONE INC COM USD1 'WI'*	USD	27		27	23 222	0.01	
CADENCE DESIGN SYS COM USD0.01*	USD	3 032		3 032	459 359	0.17	
CAMPBELL SOUP CO CAP USD0.0375*	USD	2 702		2 702	143 070	0.05	
CATALENT INC COM USD0.01*	USD	1 880		1 880	123 665	0.05	
CERNER CORP COM*	USD	1 602	1 602				
CHENIERE ENERGY INC COM NEW*	USD	2 511		2 511	443 298	0.17	
CLOROX CO DEL COM*	USD	1 386		1 386	202 563	0.08	
CME GROUP INC COM STK USD0.01 CLASS'A*	USD	4 059		4 059	703 952	0.26	
COCA-COLA CO COM USD0.25*	USD	46 697	1 000	45 697	2 737 017	1.03	
COGNEX CORP COM*	USD	1 813		1 813	83 878	0.03	
COLGATE-PALMOLIVE COM USD1*	USD	9 507	521	8 986	664 024	0.25	
COPART INC COM*	USD	2 367		2 367	272 457	0.10	
CSX CORP COM USD1*	USD	25 330	1 414	23 916	695 520	0.26	
DEERE & CO COM USD1*	USD	3 230		3 230	1 279 457	0.48	
DEXCOM INC COM*	USD	4 790	524	4 266	515 634	0.19	
ECOLAB INC COM*	USD	2 818		2 818	442 955	0.17	
EDWARDS LIFESCIENCES CORP COM*	USD	7 233	295	6 938	502 896	0.19	
ERIE INDTRY CO CL A*	USD	60	60				
EXPEDTRS INTL WASH COM USD0.01*	USD	1 930		1 930	188 992	0.07	
FACTSET RESH SYS INC COM*	USD	405		405	172 453	0.06	
FASTENAL COM USD0.01*	USD	6 257	240	6 017	291 020	0.11	
FORTIVE CORP COM USD0.01*	USD	3 871		3 871	247 542	0.09	
FRANKLIN RES INC COM*	USD	4 130	751	3 379	79 297	0.03	
GALLAGHER ARTHUR J & CO COM*	USD	2 247		2 247	420 684	0.16	
GENERAC HLDGS INC COM USD0.01*	USD	699		699	81 082	0.03	
GUIDEWIRE SOFTWARE COM USD0.0001*	USD	967		967	57 493	0.02	
HORIZON THERAPEUTI COM USD0.0001*	USD	1 263	1 263				
HUBSPOT INC COM USD0.001*	USD	501		501	148 688	0.06	
HUNT J B TRANS SVCS INC COM*	USD	961		961	164 522	0.06	
IDEX CORP COM*	USD	834		834	185 546	0.07	
IDEXX LABORATORIES COM USD0.10*	USD	912		912	328 274	0.12	
IHS MARKIT LTD COM*	USD	1 945	1 945				
ILLINOIS TOOL WKS COM NPV*	USD	3 531		3 531	754 540	0.28	
ILLUMINA INC COM USD0.01*	USD	1 716		1 716	392 950	0.15	
INSULET CORP COM STK USD0.001*	USD	752		752	194 771	0.07	
INTERCONTINENTAL E COM USD0.01*	USD	6 244	87	6 157	588 866	0.22	
INTERNATIONAL FLAVORS&FRAGRANC COM*	USD	2 785		2 785	272 048	0.10	
INTERPUBLIC GROUP COM USD0.10*	USD	4 940		4 940	147 273	0.06	
JOHNSON & JOHNSON COM USD1*	USD	29 719	519	29 200	5 083 734	1.91	
LAMB WESTON HLDGS COM USD1.00 WI*	USD	339	339				
LENNOX INTL INC COM*	USD	244		244	57 034	0.02	
LOEWS CORP COM*	USD	2 490		2 490	142 086	0.05	
LPL FINL HLDGS INC COM USD0.001*	USD	858		858	219 512	0.08	
LYONDELLBASELL IND COM USD0.01*	USD	1 351	1 351				
M & T BANK CORP COM USD0.50*	USD	941	941				
MARKETAXESS HLDGS INC COM*	USD	359		359	87 676	0.03	
MARSH & MCLENNAN COM USD1*	USD	5 633	164	5 469	883 851	0.33	
MARTIN MARIETTA M. COM USD0.01*	USD	646		646	217 206	0.08	
METTLER TOLEDO INTERNATIONAL COM*	USD	229		229	289 886	0.11	
MOODYS CORP COM USD0.01*	USD	1 908		1 908	505 751	0.19	

## UBS (CH) Institutional Fund 2

Security	22.11.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
NASDAQ INC COM STK USD0.01*	USD	5 084	1 271	3 813	237 499	0.09	
NOVOOCURE LTD COM USD0.00*	USD	1 152		1 152	81 461	0.03	
OKTA INC COM USD0.0001 CL A*	USD	705	705				
PEPSICO INC CAP USD0.016666*	USD	15 733	375	15 358	2 790 797	1.05	
PLUG POWER INC COM USD0.01*	USD	6 259		6 259	100 094	0.04	
POOL CORPORATION COM USD0.001*	USD	438		438	133 353	0.05	
PPG INDS INC COM*	USD	2 606		2 606	297 776	0.11	
PROGRESSIVE CP(OH) COM USD1*	USD	6 455	114	6 341	814 795	0.31	
QUANTA SVCS INC COM*	USD	1 584		1 584	225 160	0.08	
RESMED INC COM USD0.004*	USD	1 641	57	1 584	354 591	0.13	
ROLLINS INC COM*	USD	2 498		2 498	105 195	0.04	
ROPER TECHNOLOGIES COM USD0.01*	USD	1 131		1 131	469 196	0.18	
S&P GLOBAL INC COM USD1*	USD	4 003	158	3 845	1 236 133	0.46	
SEMPRA ENERGY COM NPV*	USD	3 456		3 456	522 040	0.20	
SHERWIN-WILLIAMS COM USD1*	USD	2 729	35	2 694	606 685	0.23	
SMITH A O COM*	USD	1 597		1 597	87 549	0.03	
SPLUNK INC COM USD0.001*	USD	1 763		1 763	146 633	0.06	
SVB FINL GROUP COM*	USD	621		621	143 534	0.05	
TAKE TWO INTERACTI COM USD0.01*	USD	1 845	64	1 781	211 171	0.08	
TARGA RESOURCES CO COM USD0.001*	USD	2 411		2 411	164 964	0.06	
TEADOC HEALTH INC COM USD0.001*	USD	1 620		1 620	48 053	0.02	
TELEDYNE TECHNOLOGIES INC COM*	USD	233	233				
TRIMBLE INC COM NPV*	USD	2 861		2 861	172 247	0.06	
UNITED PARCEL SERVICE INC CL B*	USD	8 256	97	8 159	1 369 862	0.52	
VERTEX PHARMACEUTI COM USD0.01*	USD	2 842		2 842	887 369	0.33	
VMWARE INC COM STK USD0.01 CLASS 'A'*	USD	2 412	112	2 300	259 013	0.10	
WATERS CORP COM*	USD	651		651	194 906	0.07	
WEBSTER FINL CORP CONN COM*	USD	2 059		2 059	111 805	0.04	
WEST PHARMACEUTICA COM USD0.25*	USD	784		784	180 534	0.07	
WESTERN UN CO COM*	USD	5 523	739	4 784	64 680	0.02	
WILLIS TOWERS WATS COM USD0.000304635*	USD	1 265		1 265	276 243	0.10	
ZEBRA TECHNOLOGIES CORP CL A*	USD	580		580	164 391	0.06	
ZENDESK INC COM USD0.01*	USD	1 212		1 212	93 018	0.03	
ZOETIS INC COM USD0.01 CL 'A'*	USD	5 164		5 164	779 212	0.29	
<b>Total United States</b>					<b>44 471 439</b>	<b>16.72</b>	
<b>Total Bearer shares</b>					<b>80 531 535</b>	<b>30.28</b>	
<b>Preference shares</b>							
<b>Germany</b>							
BAYERISCHE MOTORENWERKE AG EUR1*	EUR	447		447	33 027	0.01	
HENKEL AG&CO. KGAA NON-VTG PRF NPV*	EUR	2 199		2 199	138 722	0.05	
<b>Total Germany</b>					<b>171 749</b>	<b>0.06</b>	
<b>Total Preference shares</b>					<b>171 749</b>	<b>0.06</b>	
<b>Registered shares</b>							
<b>Argentina</b>							
MERCADOLIBRE INC COM STK USD0.001*	USD	493		493	444 832	0.17	
<b>Total Argentina</b>					<b>444 832</b>	<b>0.17</b>	
<b>Australia</b>							
COLES GROUP LTD NPV*	AUD	15 827		15 827	165 393	0.06	
TELSTRA CORPORATION LTD ISSUE 22/DEFERRED DELIVERY*	AUD	34 352		34 352	86 173	0.03	
WOODSIDE ENERGY GROUP LTD*	AUD	20 923		20 923	481 745	0.18	
<b>Total Australia</b>					<b>733 311</b>	<b>0.28</b>	
<b>Belgium</b>							
KBC GROUP NV NPV*	EUR	3 111	195	2 916	146 228	0.05	
UCB NPV*	EUR	661	661				
<b>Total Belgium</b>					<b>146 228</b>	<b>0.05</b>	
<b>Canada</b>							
AGNICO EAGLE MINES LTD COM*	CAD	5 326		5 326	234 175	0.09	
ALIMENTATION COUCH COM NPV*	CAD	9 088		9 088	406 718	0.15	
ALIMENTATION COUCH MULTIPLE VTG SHS NPV*	CAD	9 088	9 088				
BANK NOVA SCOTIA HALIFAX COM*	CAD	14 073	758	13 315	643 268	0.24	
BANK OF MONTREAL COM NPV*	CAD	7 904	278	7 626	702 104	0.26	
BROOKFIELD ASSET M LTD VTG SHS NPV CL'A'*	CAD	15 931		15 931	630 565	0.24	
CANADIAN NATL RY CO COM*	CAD	7 278	803	6 475	766 723	0.29	
CANADIAN TIRE LTD CL A*	CAD	760		760	85 137	0.03	
CDN IMPERIAL BK OF COMMERCE COM*	CAD	7 212	7 212				
ENBRIDGE INC COM NPV*	CAD	22 911	624	22 287	867 916	0.33	
FIRSTSERVICE CORP COM NPV*	CAD	456		456	56 977	0.02	
FORTIS INC COM NPV*	CAD	5 261		5 261	205 148	0.08	
FRANCO NEVADA CORP COM NPV*	CAD	1 111	1 111				
GILDAN ACTIVEWEAR INC COM*	CAD	2 036		2 036	64 216	0.02	
INTACT FINL CORP COM NPV*	CAD	1 850		1 850	280 969	0.11	
LOBLAW COS LTD COM*	CAD	762	762				
MAGNA INTL INC COM NPV*	CAD	3 218		3 218	179 241	0.07	
MANULIFE FINL CORP COM*	CAD	10 713	10 713				
METRO INC CL A SUB*	CAD	2 762		2 762	144 622	0.05	
NATL BK OF CANADA COM NPV*	CAD	3 837	174	3 663	249 283	0.09	
NUTRIEN LTD NPV*	CAD	6 109	135	5 974	504 514	0.19	
OPEN TEXT CO COM NPV*	CAD	3 374		3 374	97 678	0.04	
PARKLAND CORP COM NPV*	CAD	1 195		1 195	24 145	0.01	
PEMBINA PIPELINE C COM NPV*	CAD	6 310	383	5 927	195 591	0.07	
POWER CORP CDA COM*	CAD	6 708		6 708	166 491	0.06	
ROGERS COMMS INC CLASS'B'COM CAD1.62478*	CAD	3 984		3 984	165 758	0.06	
SHOPIFY INC COM NPV CL A*	CAD	13 019	584	12 435	426 139	0.16	
SUN LIFE FINL INC COM*	CAD	3 505	3 505				
THOMSON-REUTERS CP COM NPV(POST REV SPLIT)*	CAD	1 897		1 897	201 651	0.08	
TORONTO-DOMINION COM NPV*	CAD	20 355		20 355	1 302 066	0.49	
WHEATON PRECIOUS M COM NPV*	CAD	5 423		5 423	177 328	0.07	
<b>Total Canada</b>					<b>8 778 425</b>	<b>3.30</b>	
<b>China</b>							
ESR CAYMAN LIMITED USD0.001*	HKD	10 400	10 400				
<b>Total China</b>						<b>0.00</b>	

Security	22.11.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Denmark</b>							
COLOPLAST DKK1 B*	DKK	1 445		1 445	161 262	0.06	
DEMANT A/S DKK0.20*	DKK	743		743	20 325	0.01	
NOVO-NORDISK AS DKK0.2 SER'B*	DKK	19 308	870	18 438	2 006 478	0.75	
TRYG A/S DKK5*	DKK	2 312	2 312				
VESTAS WIND SYSTEM DKK0.20 (POST SPLIT)*	DKK	11 827	705	11 122	219 281	0.08	
<b>Total Denmark</b>					<b>2 407 345</b>	<b>0.91</b>	
<b>Finland</b>							
ELISA OYJ NPV*	EUR	1 609		1 609	77 838	0.03	
NESTE OIL OYJ NPV*	EUR	4 866	328	4 538	199 020	0.07	
NORDEA HOLDING ABP NPV*	SEK	38 371	1 845	36 526	349 046	0.13	
ORION CORP SER'B*NPV*	EUR	1 239		1 239	57 046	0.02	
SAMPO PLC SER'A*NPV*	EUR	5 439		5 439	248 971	0.09	
STORA ENSO OYJ NPV SER'R**	EUR	5 523		5 523	72 054	0.03	
UPM-KYMMENE CORP NPV*	EUR	6 071		6 071	203 622	0.08	
<b>Total Finland</b>					<b>1 207 596</b>	<b>0.45</b>	
<b>France</b>							
GECINA EUR7.50*	EUR	644		644	57 487	0.02	
MICHELIN (CGDE) EURO.50 (POST SUBDIVISION)*	EUR	7 426		7 426	189 574	0.07	
MICHELIN (CGDE) EUR2*	EUR	750	750				
<b>Total France</b>					<b>247 061</b>	<b>0.09</b>	
<b>Germany</b>							
ADIDAS AG NPV (REGD)*	EUR	2 002	61	1 941	190 024	0.07	
ALLIANZ SE NPV(REGD)(VINKULIERT)*	EUR	4 918	297	4 621	832 762	0.31	
BASF SE NPV*	EUR	5 166	5 166				
BRENTAG AG*	EUR	1 912	254	1 658	100 756	0.04	
DELIVERY HERO SE NPV*	EUR	1 625		1 625	53 603	0.02	
DEUTSCHE BOERSE AG NPV(REGD)*	EUR	2 084		2 084	339 387	0.13	
DEUTSCHE POST AG NPV(REGD)*	EUR	5 534	5 534				
EVONIK INDUSTRIES NPV*	EUR	3 038		3 038	56 056	0.02	
LEG IMMOBILIEN SE NPV*	EUR	808		808	52 842	0.02	
MTU AERO ENGINES H NPV (REGD)*	EUR	548		548	98 241	0.04	
MUENCHENER RUECKVE NPV(REGD)*	EUR	729	729				
TELEFONICA DEUTSCH NPV*	EUR	10 438		10 438	22 775	0.01	
<b>Total Germany</b>					<b>1 746 447</b>	<b>0.66</b>	
<b>Ireland</b>							
CRH ORD EURO.32*	EUR	7 565		7 565	272 961	0.10	
KINGSPAN GROUP ORD EURO.13(DUBLIN LISTING)*	EUR	1 217		1 217	61 510	0.02	
SMURFIT KAPPA GRP ORD EURO.001*	EUR	1 906		1 906	63 211	0.02	
<b>Total Ireland</b>					<b>397 682</b>	<b>0.15</b>	
<b>Italy</b>							
CNH INDUSTRIAL NV COM EURO.01*	EUR	12 160	692	11 468	148 649	0.06	
ENEL EUR1*	EUR	93 411	3 286	90 125	402 832	0.15	
INTESA SANPAOLO NPV*	EUR	187 526		187 526	357 792	0.13	
IVECO GROUP NV EUR1*	EUR	896	896				
NEXI SPA NPV*	EUR	4 904		4 904	42 539	0.02	
PRYSMIAN SPA EURO.10*	EUR	2 607		2 607	85 067	0.03	
<b>Total Italy</b>					<b>1 036 878</b>	<b>0.39</b>	
<b>Japan</b>							
AEON CO LTD NPV*	JPY	8 000		8 000	149 552	0.06	
AJINOMOTO CO INC NPV*	JPY	5 800	1 000	4 800	132 375	0.05	
ANA HOLDINGS INC NPV*	JPY	1 300		1 300	25 304	0.01	
ASAHI KASEI CORP NPV*	JPY	13 500		13 500	86 759	0.03	
ASTELLAS PHARMA NPV*	JPY	20 600		20 600	283 846	0.11	
BRIDGESTONE CORP NPV*	JPY	6 400		6 400	231 053	0.09	
CHUBU ELEC. POWER NPV*	JPY	7 200	7 200				
DAI NIPPON PRINTING NPV*	JPY	2 800		2 800	56 236	0.02	
DENSO CORP NPV*	JPY	4 800		4 800	238 831	0.09	
EAST JAPAN RAILWAY NPV*	JPY	1 500	1 500				
ENEOS HOLDINGS INC NPV*	JPY	16 200	16 200				
FUJII FILM HLD CORP NPV*	JPY	4 100		4 100	188 239	0.07	
FUJITSU NPV*	JPY	2 200		2 200	253 663	0.10	
HITACHI CONST MACH NPV*	JPY	1 200		1 200	23 544	0.01	
HITACHI METALS NPV*	JPY	2 000		2 000	29 248	0.01	
HOYA CORP NPV*	JPY	4 200	100	4 100	383 020	0.14	
INPEX CORPORATION NPV*	JPY	11 900		11 900	121 625	0.05	
ITOCHU CORP NPV*	JPY	13 500	400	13 100	339 487	0.13	
JFE HOLDINGS INC NPV*	JPY	5 000		5 000	45 885	0.02	
KDDI CORP NPV*	JPY	17 700		17 700	523 765	0.20	
KUBOTA CORP NPV*	JPY	11 700		11 700	163 577	0.06	
KYOWA KIRIN CO LTD NPV*	JPY	1 700	1 700				
LAWSON INC NPV*	JPY	300	300				
LIXIL CORPORATION COM NPV*	JPY	2 700		2 700	40 921	0.02	
MARUBENI CORP NPV*	JPY	18 400		18 400	161 424	0.06	
MAZDA MOTOR CORP NPV*	JPY	8 300		8 300	56 051	0.02	
MERCARI INC NPV*	JPY	400	400				
MITSUBISHI CHEM HL NPV*	JPY	16 100		16 100	72 856	0.03	
MITSUBISHI ESTATE NPV*	JPY	13 700		13 700	172 768	0.06	
mitsui & co NPV*	JPY	15 500		15 500	343 659	0.13	
MIZUHO FINL GP NPV*	JPY	12 800	12 800				
MS&AD INSURANCE GROUP HOLDINGS INC NPV*	JPY	5 400		5 400	143 286	0.05	
MURATA MFG CO NPV*	JPY	6 800	300	6 500	319 478	0.12	
NEC CORP NPV*	JPY	1 200	1 200				
NINTENDO CO LTD NPV*	JPY	13 300	1 300	12 000	490 427	0.18	
NIPPON EXPRESS HLD NPV*	JPY	900		900	45 266	0.02	
NIPPON PROLOGIS RE REIT*	JPY	18		18	37 752	0.01	
NIPPON YUSEN KK NPV*	JPY	6 400	1 600	4 800	87 227	0.03	
NOMURA HOLDINGS NPV*	JPY	31 100		31 100	100 886	0.04	
NOMURA REAL EST MA REIT*	JPY	28	28				
NOMURA RESEARCH IN NPV*	JPY	4 200		4 200	93 460	0.04	
NTT DATA CORP NPV*	JPY	7 200		7 200	104 565	0.04	
OMRON CORP NPV*	JPY	2 500	500	2 000	93 669	0.04	
ORIX CORP NPV*	JPY	13 700		13 700	201 547	0.08	
ORIX JREIT INC REIT*	JPY	10	10				
OSAKA GAS CO NPV*	JPY	4 500		4 500	66 717	0.03	
OTSUKA CORP NPV*	JPY	400	400				
PANASONIC CORP NPV*	JPY	21 600		21 600	154 812	0.06	

Security	22.11.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Japan</b>							
RESONA HOLDINGS NPV*	JPY	10 400	10 400				
ROHM CO LTD NPV*	JPY	1 100		1 100	77 543	0.03	
SEKISUI CHEMICAL NPV*	JPY	3 600		3 600	45 084	0.02	
SEVEN & I HOLDINGS NPV*	JPY	8 600	300	8 300	310 376	0.12	
SG HOLDINGS CO LTD NPV*	JPY	4 200		4 200	55 765	0.02	
SHIMADZU CORP NPV*	JPY	2 800		2 800	73 995	0.03	
SOFTBANK CORP NPV*	JPY	31 900		31 900	314 761	0.12	
SOHGO SECURITY SER NPV*	JPY	200	200				
SOMPO HOLDINGS INC NPV*	JPY	3 100		3 100	129 261	0.05	
SONY GROUP CORPORA NPV*	JPY	14 300	200	14 100	948 205	0.36	
SUMITOMO CHEM CO NPV*	JPY	16 200		16 200	54 646	0.02	
SUMITOMO ELECTRIC NPV*	JPY	9 000		9 000	94 167	0.04	
SUMITOMO MITSUI TR NPV*	JPY	3 600		3 600	103 668	0.04	
SUMITOMO RLTY&DEV NPV*	JPY	3 300		3 300	75 877	0.03	
TAKEDA PHARMACEUTI NPV*	JPY	8 800	8 800				
TDK CORP NPV*	JPY	4 500		4 500	141 038	0.05	
TOKYO ELECTRON NPV*	JPY	1 700		1 700	452 002	0.17	
UNICHARM CORP NPV*	JPY	4 700		4 700	143 414	0.05	
WEST JAPAN RAILWAY NPV*	JPY	2 500		2 500	99 328	0.04	
YAMAHA MOTOR CO NPV*	JPY	3 400		3 400	70 278	0.03	
YASKAWA ELEC CORP NPV*	JPY	2 400		2 400	66 737	0.03	
YOKOGAWA ELECTRIC NPV*	JPY	3 500		3 500	58 701	0.02	
Z HOLDINGS CORP NPV*	JPY	28 300		28 300	73 282	0.03	
<b>Total Japan</b>					<b>9 450 907</b>	<b>3.55</b>	
<b>Luxembourg</b>							
TENARIS S.A. USD1*	EUR	6 806	917	5 889	91 478	0.03	
<b>Total Luxembourg</b>					<b>91 478</b>	<b>0.03</b>	
<b>Netherlands</b>							
AEGON NV EURO.12*	EUR	8 931	8 931				
ASML HOLDING NV EURO.09*	EUR	4 657	188	4 469	2 112 879	0.79	
EQT AB NPV*	SEK	3 371		3 371	66 430	0.02	
JDE PEETS N.V. EURO.01*	EUR	622		622	17 829	0.01	
KONINKLIJKE DSM NV EUR1.5*	EUR	1 985		1 985	234 227	0.09	
NN GROUP N.V. EURO.12*	EUR	3 594	658	2 936	124 435	0.05	
PROSUS N.V. EURO.05*	EUR	9 986	1 014	8 972	390 817	0.15	
<b>Total Netherlands</b>					<b>2 946 617</b>	<b>1.11</b>	
<b>Norway</b>							
AKER BP ASA NOK1*	NOK	3 048		3 048	97 228	0.04	
DNB BANK ASA NOK12.50*	NOK	10 572		10 572	187 240	0.07	
EQUINOR ASA NOK2.50*	NOK	11 503	585	10 918	399 715	0.15	
MOWI ASA NOK7.50*	NOK	6 627	504	6 123	91 382	0.03	
NORSK HYDRO ASA NOK3 6666*	NOK	14 101		14 101	89 554	0.03	
TELENOR ASA ORD NOK6*	NOK	7 308		7 308	66 474	0.02	
<b>Total Norway</b>					<b>931 593</b>	<b>0.35</b>	
<b>Portugal</b>							
GALP ENERGIA EUR1-B*	EUR	7 391		7 391	75 114	0.03	
GERONIMO MARTINS EUR5*	EUR	3 649		3 649	75 721	0.03	
<b>Total Portugal</b>					<b>150 835</b>	<b>0.06</b>	
<b>Singapore</b>							
CAPITALAND INVESTM NPV*	SGD	22 300		22 300	47 469	0.02	
GRAB HLDGS LTD COM USD0.000001 CL A*	USD	15 100		15 100	39 289	0.01	
SINGAPORE TELECOMM NPV*	SGD	31 800	31 800				
<b>Total Singapore</b>					<b>86 758</b>	<b>0.03</b>	
<b>Spain</b>							
BBVA(BILB-VIZ-ARG) EURO.49*	EUR	71 550		71 550	368 638	0.14	
<b>Total Spain</b>					<b>368 638</b>	<b>0.14</b>	
<b>Sweden</b>							
ALFA LAVAL AB NPV*	SEK	3 370		3 370	83 043	0.03	
ALLEIMA AB NPV*	SEK	2 288	2 288				
ATLAS COPCO AB SER'A'NPV (POST SPLIT)*	SEK	3 714	3 714				
ATLAS COPCO AB SER'A'NPV (POST SPLIT)*	SEK	29 944		29 944	320 099	0.12	
ATLAS COPCO AB SER'B'NPV (POST SPLIT)*	SEK	2 090	2 090				
ATLAS COPCO AB SER'B'NPV (POST SPLIT)*	SEK	21 779	2 847	18 932	183 351	0.07	
BOLIDEN AB NPV (POST SPLIT)*	SEK	1 456	1 456				
BOLIDEN AB NPV (POST SPLIT)*	SEK	2 910		2 910	84 753	0.03	
ELECTROLUX AB SER'B'NPV (POST SPLIT)*	SEK	2 189		2 189	27 012	0.01	
EPIROC AB SER'A'NPV (POST SPLIT)*	SEK	7 898		7 898	120 914	0.05	
EPIROC AB SER'B'NPV*	SEK	2 991		2 991	40 184	0.02	
ERICSSON SER'B' NPV*	SEK	32 328		32 328	179 760	0.07	
EVOLUTION AB NPV*	SEK	1 063	1 063				
HENNES & MAURITZ SER'B'NPV*	SEK	7 194		7 194	72 447	0.03	
HOLMEN AB SER'B'NPV (POST SPLIT)*	SEK	1 200		1 200	43 535	0.02	
NIBE INDUSTRIER AB SER'B'NPV (POST SPLIT)*	SEK	18 773	1 483	17 290	137 948	0.05	
SANDVIK AB NPV (POST SPLIT)*	SEK	11 441		11 441	178 834	0.07	
SKF AB SER'B'NPV*	SEK	4 421		4 421	63 980	0.02	
TELE2 AB SHS*	SEK	7 447		7 447	61 048	0.02	
<b>Total Sweden</b>					<b>1 596 908</b>	<b>0.60</b>	
<b>Switzerland</b>							
COCA-COLA HBC AG ORD CHF6.70*	GBP	2 277		2 277	49 914	0.02	
<b>Total Switzerland</b>					<b>49 914</b>	<b>0.02</b>	
<b>United Kingdom</b>							
ABRDN PLC ORD GBP0.1396825396*	GBP	31 745		31 745	58 157	0.02	
AMCOR PLC ORD USD0.01*	USD	17 469		17 469	202 443	0.08	
ANTOFAGASTA ORD GBP0.05*	GBP	4 570		4 570	61 897	0.02	
ASHTAD GROUP ORD GBP0.10*	GBP	4 906		4 906	257 201	0.10	
ASSOCD BRIT FOODS ORD GBP0.0568*	GBP	3 671		3 671	57 081	0.02	
BERKELEY GP HLDGS ORD GBP0.053943*	GBP	1 376		1 376	55 031	0.02	
BUNZL ORD GBP0.32142857*	GBP	3 623		3 623	118 597	0.04	
BURBERRY GROUP ORD GBP0.0005*	GBP	3 988		3 988	83 400	0.03	
COMPASS GROUP ORD GBP0.1105*	GBP	19 420		19 420	410 935	0.15	
CRODA INTL ORD GBP0.10609756*	GBP	1 336		1 336	104 061	0.04	
FERGUSON PLC (NEW) ORD GBP0.10*	GBP	2 372		2 372	259 913	0.10	
GLAXOSMITHKLINE ORD GBP0.25*	GBP	47 469	47 469				

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HALEON PLC ORD GBP1.25*	GBP	47 469	47 469				
HSBC HLDGS ORD USD0.50(UK REG)*	GBP	222 601		222 601	1 147 252	0.43	
INTERCONTL HOTELS ORD GBP0.208521303*	GBP	2 141		2 141	115 845	0.04	
INTERTEK GROUP ORD GBP0.01*	GBP	1 757		1 757	73 973	0.03	
JD SPORTS FASHION ORD GBP0.0005*	GBP	9 360	9 360				
LEGAL & GENERAL GP ORD GBP0.025*	GBP	67 107		67 107	180 082	0.07	
LINDE PLC COM EURO.001*	EUR	5 733	174	5 559	1 664 078	0.63	
MONDI ORD EURO.20*	GBP	5 061		5 061	85 284	0.03	
NEXT ORD GBP0.10*	GBP	1 377		1 377	78 203	0.03	
PEARSON ORD GBP0.25*	GBP	8 147		8 147	90 154	0.03	
PERSIMMON ORD GBP0.10*	GBP	3 400		3 400	51 124	0.02	
PRUDENTIAL ORD GBP0.05*	GBP	32 222		32 222	301 023	0.11	
SAINSBURY(J) ORD GBP0.28571428*	GBP	24 567		24 567	55 028	0.02	
SCHROEDERS PLC ORD GBP0.20*	GBP	5 035		5 035	22 725	0.01	
SCHROEDERS VTG SHS GBP1*	GBP	1 007	1 007				
STANDARD CHARTERED ORD USD0.50*	GBP	12 027	12 027				
TAYLOR WIMPEY ORD GBP0.01*	GBP	48 656		48 656	52 575	0.02	
TESCO ORD GBP0.0633333*	GBP	70 700		70 700	175 224	0.07	
UNILEVER PLC ORD GBP0.031111*	GBP	27 585		27 585	1 263 248	0.47	
VODAFONE GROUP ORD USD0.2095238(POST CONS)*	GBP	293 528		293 528	343 754	0.13	
<b>Total United Kingdom</b>					<b>7 368 285</b>	<b>2.77</b>	

#### United States

ABIOMED INC COM*	USD	515		515	129 919	0.05	
ACCENTURE PLC SHS CL A 'NEW'*	USD	7 114	104	7 010	1 991 632	0.75	
ACTIVISION BLIZZARD COM STK USD0.000001*	USD	4 060	4 060				
ADOBE INC COM USD0.0001*	USD	5 334	101	5 233	1 667 961	0.63	
ADVANCE AUTO PARTS COM USD0.0001*	USD	719		719	136 655	0.05	
AGILENT TECHNOLOGIES INC COM*	USD	3 318		3 318	459 390	0.17	
ALLEGION PLC CIM USD0.01*	USD	911		911	95 517	0.04	
ALLSTATE CORP COM*	USD	3 251	210	3 041	384 214	0.14	
ALLY FINANCIAL INC COM USD0.01*	USD	4 226	798	3 428	94 547	0.04	
ALPHABET INC CAP STK USD0.001 CL A*	USD	69 782	3 101	66 681	6 306 748	2.37	
AMER EXPRESS CO COM USD0.20*	USD	7 500	282	7 218	1 072 316	0.40	
AMER FINL GP OHIO COM NPV*	USD	149	149				
AMER INTL GRP COM USD2.50*	USD	9 194	689	8 505	485 149	0.18	
AMER TOWER CORP COM NEW USD0.01*	USD	5 176	88	5 088	1 054 973	0.40	
AMERIPRISE FINL INC COM*	USD	1 182		1 182	365 654	0.14	
AMERISOURCEBERGEN COM STK USD0.01*	USD	1 855	90	1 765	277 701	0.10	
AMGEN INC COM USD0.0001*	USD	6 299	359	5 940	1 607 083	0.60	
ANNALY CAPITAL MAN COM USD0.01*	USD	14 143	14 143				
ANNALY CAPITAL MGT COM USD0.01(POST REV SPLT)*	USD	3 536		3 536	65 637	0.02	
AON PLC COM USD0.01 CL A*	USD	1 223	1 223				
APPLIED MATLS INC COM*	USD	9 807	208	9 599	848 131	0.32	
APTIV PLC COM USD0.01*	USD	3 009		3 009	274 235	0.10	
ARCH CAPITAL GROUP COM USD0.01*	USD	5 304	1 030	4 274	245 939	0.09	
ASSURANT INC COM*	USD	733	125	608	82 665	0.03	
ATMOS ENERGY CORP COM*	USD	1 670	116	1 554	165 703	0.06	
AUTO DATA PROCESS COM USD0.10*	USD	4 656		4 656	1 126 199	0.42	
AUTODESK INC COM USD0.01*	USD	2 399		2 399	514 491	0.19	
BALL CORP COM NPV*	USD	3 829	224	3 605	178 184	0.07	
BAXTER INTL INC COM USD1*	USD	5 745	165	5 580	303 500	0.11	
BEST BUY CO INC COM USD0.10*	USD	2 209	156	2 053	140 551	0.05	
BIOGEN INC COM STK USD0.0005*	USD	1 589		1 589	450 724	0.17	
BK OF NY MELLON CP COM STK USD0.01*	USD	8 749	227	8 522	359 131	0.14	
BOOKING HLDGS INC COM USD0.008*	USD	217	217				
BORG WARNER INC COM*	USD	2 508		2 508	94 196	0.04	
BRISTOL-MYRS SQUIB COM STK USD0.10*	USD	25 219	1 567	23 652	1 833 695	0.69	
BUNGE LIMITED COM USD0.01*	USD	1 665		1 665	164 459	0.06	
BURLINGTON STORES COM USD0.0001*	USD	647		647	92 564	0.03	
CARDINAL HEALTH INC COM*	USD	3 223		3 223	244 809	0.09	
CARLYLE GROUP INC COM USD0.01*	USD	2 674	284	2 390	67 640	0.03	
CARMAX INC COM USD0.50*	USD	1 820		1 820	114 764	0.04	
CARRIER GLOBAL COR COM USD0.01*	USD	9 553		9 553	380 112	0.14	
CATERPILLAR INC DEL COM*	USD	6 058	95	5 963	1 291 719	0.49	
CBOE GLOBAL MARKET COM USD0.01*	USD	1 251		1 251	155 866	0.06	
CBRE GROUP INC CLASS 'A' USD0.01*	USD	3 895	153	3 742	265 657	0.10	
CELANESE CORP COM SERIES 'A' USD0.0001*	USD	993		993	95 519	0.04	
CENTENE CORP DEL COM*	USD	3 290	3 290				
CENTERPOINT ENERGY INC COM*	USD	1 622	1 622				
CH ROBINSON WORLDW COM USD0.1*	USD	1 245		1 245	121 753	0.05	
CHUBB LIMITED ORD CHF24.15*	USD	4 824	65	4 759	1 023 429	0.38	
CIGNA CORP COM USD0.25*	USD	3 676	187	3 489	1 128 002	0.42	
CISCO SYSTEMS COM USD0.001*	USD	46 660	774	45 886	2 086 164	0.78	
CITIZENS FINL GP COM USD0.01*	USD	4 861		4 861	198 964	0.07	
CITRIX SYSTEMS INC COM USD0.001*	USD	1 483	1 483				
CONAGRA BRANDS IN COM USD5*	USD	5 562		5 562	204 278	0.08	
CONSOLIDATED EDISON INC COM*	USD	4 229	236	3 993	351 488	0.13	
CROWN CASTLE INTL COM USD0.01*	USD	5 029	121	4 908	654 531	0.25	
CUMMINS INC COM*	USD	1 559		1 559	381 477	0.14	
DARDEN RESTAURANTS INC COM*	USD	719	719				
DAVITA INC COM USD0.001*	USD	646		646	47 200	0.02	
DELTA AIRLINES INC COM USD0.0001*	USD	2 481	318	2 163	73 446	0.03	
DENTSPLY SIRONA IN COM NPV*	USD	2 321		2 321	71 587	0.03	
DISCOVER FINL SVCS COM STK USD0.01*	USD	3 332	128	3 204	334 941	0.13	
DOMINOS PIZZA INC COM USD0.01*	USD	183	183				
DOVER CORP COM*	USD	1 665		1 665	217 762	0.08	
DUPONT DE NEMOURS COM USD0.01*	USD	3 190	3 190				
EATON CORP PLC COM USD0.01*	USD	4 558		4 558	684 532	0.26	
EBAY INC COM USD0.001*	USD	6 943	985	5 958	237 545	0.09	
EDISON INTL COM*	USD	4 319		4 319	259 507	0.10	
ELANCO ANIMAL HEAL COM NPV*	USD	4 345		4 345	57 354	0.02	
ELECTRONIC ARTS INC COM*	USD	3 202	112	3 090	389 508	0.15	
ELEVANCE HEALTH INC USD0.01*	USD	2 663		2 663	1 457 141	0.55	
ELI LILLY AND CO COM NPV*	USD	9 078	131	8 947	3 242 049	1.22	
EQUINIX INC COM USD0.001 NEW*	USD	1 027		1 027	582 170	0.22	
EQUITABLE HOLDINGS COM USD0.01*	USD	4 816		4 816	147 577	0.06	
ESSENTIAL UTILS IN COM USD0.50*	USD	3 020		3 020	133 645	0.05	
ESTEE LAUDER COS CLASS'A'COM USD0.01*	USD	2 534		2 534	508 423	0.19	
EVERSOURCE ENERGY COM USD5*	USD	3 990	172	3 818	291 455	0.11	
FIRST REPUBLIC BAN COM USD0.01*	USD	2 056		2 056	247 111	0.09	
FORTUNE BRANDS HOME USD0.01 WI*	USD	1 415		1 415	85 417	0.03	
GARMIN LTD COM CHF10.00*	USD	980	980				
GENERAL MILS INC COM*	USD	6 852	211	6 641	542 179	0.20	
GENUINE PARTS CO COM STK USD1*	USD	1 602		1 602	285 145	0.11	

## UBS (CH) Institutional Fund 2



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GILEAD SCIENCES COM USD0.001*	USD	14 269	236	14 033	1 101 855	0.41	
GRAINGER W W INC COM*	USD	484		484	283 038	0.11	
GSK PLC ORD GBP0.3125*	GBP	43 749	0	43 749	720 232	0.27	
HALLIBURTON COM STK USD2.50*	USD	10 116		10 116	368 701	0.14	
HARTFORD FINL SVCS COM USD0.01*	USD	4 215	302	3 913	283 553	0.11	
HASBRO INC COM*	USD	1 309		1 309	85 476	0.03	
HCA HEALTHCARE INC COM USD0.01*	USD	2 751	101	2 650	576 728	0.22	
HEALTHPEAK PPTYS I COM USD1*	USD	6 762	1 013	5 749	136 526	0.05	
HEWLETT PACKARD EN COM USD0.01*	USD	14 327		14 327	204 600	0.08	
HILTON WORLDWIDE H COM USD0.01*	USD	3 109		3 109	420 839	0.16	
HOLOGIC INC COM USD0.01*	USD	2 804		2 804	190 254	0.07	
HOME DEPOT INC COM USD0.05*	USD	11 897	496	11 401	3 378 710	1.27	
HORMEL FOODS CORP COM USD0.0586*	USD	3 484		3 484	161 953	0.06	
HOST HOTELS & RESO COM STK USD0.01*	USD	3 651	3 651				
HOWMET AEROSPACE I COM USD1.00*	USD	2 010	2 010				
HP INC COM USD0.01*	USD	13 429	888	12 541	346 642	0.13	
HUMANA INC COM USD0.166*	USD	1 426		1 426	796 419	0.30	
HUNTINGTON BANCSHARES INC COM*	USD	15 977		15 977	242 713	0.09	
INGERSOLL RAND INC COM USD1.00*	USD	4 783		4 783	241 723	0.09	
INTEL CORP COM USD0.001*	USD	45 837	695	45 142	1 284 350	0.48	
INTL BUSINESS MCHN COM USD0.20*	USD	9 974		9 974	1 380 339	0.52	
INTL PAPER CO COM USD1.00*	USD	4 299		4 299	144 598	0.05	
INTUIT INC COM USD0.01*	USD	3 010	29	2 981	1 275 333	0.48	
INVESCO LTD COM STK USD0.20*	USD	4 720		4 720	72 365	0.03	
JAZZ PHARMA PLC COM USD0.0001*	USD	675		675	97 131	0.04	
JOHNSON CTLS INTL COM USD0.01*	USD	8 691	810	7 881	456 179	0.17	
KANSAS CITY STHN I COM USD0.01*	USD	376	376				
KELLOGG CO COM USD0.25*	USD	2 922		2 922	224 636	0.08	
KEURIG DR PEPPER COM USD0.01*	USD	8 795		8 795	341 854	0.13	
KEYCORP NEW COM*	USD	10 809		10 809	193 302	0.07	
KEYSIGHT TECHNOLOG COM USD0.01 'WD'*	USD	2 122	89	2 033	354 312	0.13	
KIMBERLY-CLARK CP COM USD1.25*	USD	3 742		3 742	466 079	0.18	
KINDER MORGAN INC USD0.01*	USD	22 699		22 699	411 614	0.15	
KNIGHT SWIFT TRANS CL A COM STK USD0.01*	USD	1 848		1 848	88 826	0.03	
KROGER CO COM USD1*	USD	7 935	305	7 630	361 093	0.14	
LAB CORP AMER HLDG COM USD0.1*	USD	1 083	53	1 030	228 687	0.09	
LAM RESEARCH CORP COM USD0.001*	USD	1 528	27	1 501	608 030	0.23	
LEAR CORP COM USD0.01*	USD	657		657	91 201	0.03	
LINCOLN NATL CORP COM NPV*	USD	1 996		1 996	107 605	0.04	
LKQ CORP COM*	USD	3 664	502	3 162	176 066	0.07	
LOWE'S COS INC COM USD0.50*	USD	7 547	541	7 006	1 366 844	0.51	
LULULEMON ATHLETIC COM STK USD0.01*	USD	1 327	38	1 289	424 451	0.16	
LUMEN TECHNOLOGIES COM USD1.00*	USD	8 856		8 856	65 229	0.02	
MARATHON PETROLEUM COM USD0.01*	USD	6 760	706	6 054	688 371	0.26	
MASCO CORP COM*	USD	3 073	163	2 910	134 747	0.05	
MASTERCARD INC COM USD0.0001 CLASS 'A'*	USD	9 833	204	9 629	3 162 415	1.19	
MCCORMICK & CO INC COM NAVTG NPV*	USD	2 771		2 771	218 075	0.08	
MCDONALD'S CORP COM USD0.01*	USD	8 519	313	8 206	2 239 126	0.84	
MERCK & CO INC COM USD0.50*	USD	28 411	348	28 063	2 842 106	1.07	
MICROSOFT CORP COM USD0.000125*	USD	80 628	1 859	78 769	18 298 361	6.88	
MOHAWK INDS COM USD0.01*	USD	351		351			
MORGAN STANLEY COM STK USD0.01*	USD	15 277	651	14 626	1 202 720	0.45	
MOSAIC CO COM USD0.01*	USD	4 111		4 111	221 132	0.08	
MOTOROLA SOLUTIONS COM USD0.01*	USD	1 801		1 801	450 065	0.17	
NEWELL BRANDS INC COM USD1*	USD	5 063	543	4 520	62 468	0.02	
NEWMONT CORPORATIO COM USD1.60*	USD	9 980	723	9 257	392 050	0.15	
NIKE INC CLASS'B' COM NPV*	USD	14 677	544	14 133	1 310 829	0.49	
NORFOLK STHN CORP COM USD1*	USD	2 637	40	2 597	592 742	0.22	
NORTHERN TRUST CP COM USD1.666*	USD	2 191		2 191	184 949	0.07	
NORTONLIFELOCK INC COM USD0.01*	USD	6 746		6 746	152 101	0.06	
NUCOR CORP COM*	USD	2 952		2 952	388 125	0.15	
NVIDIA CORP COM USD0.001*	USD	28 323	558	27 765	3 750 253	1.41	
NVR INC COM STK USD0.01*	USD	14	14				
OLD DOMINION FGHT LINES INC COM*	USD	1 054		1 054	289 645	0.11	
OMNICO GROUP INC COM USD0.15*	USD	1 364	1 364				
ONEOK INC*	USD	5 219	190	5 029	298 544	0.11	
OTIS WORLDWIDE COR COM USD0.01*	USD	4 715		4 715	333 317	0.13	
OWENS CORNING COM STK USD0.01*	USD	1 186		1 186	101 610	0.04	
PACCAR INC COM STK USD1*	USD	1 825	1 825				
PENTAIR PLC COM USD0.01*	USD	2 015		2 015	86 609	0.03	
PHILLIPS 66 COM USD0.01*	USD	5 291		5 291	552 212	0.21	
PNC FINANCIAL SVCS COM USD5*	USD	4 557		4 557	738 012	0.28	
PRINCIPAL FINL GP COM USD0.01*	USD	2 980	354	2 626	231 603	0.09	
PROCTER & GAMBLE COM NPV*	USD	27 376	671	26 705	3 599 060	1.35	
PROLOGIS INC COM USD0.01*	USD	10 419		10 419	1 154 770	0.43	
PRUDENTIAL FINL COM USD0.01*	USD	4 652	461	4 191	441 182	0.17	
QUEST DIAGNOSTICS INC COM*	USD	1 353		1 353	194 504	0.07	
RAYMOND JAMES FINANCIAL INC COM*	USD	2 261	109	2 152	254 428	0.10	
REGIONS FINANCIAL CORP NEW COM*	USD	10 618		10 618	233 240	0.09	
REPUBLIC SERVICES COM USD0.01*	USD	2 544		2 544	337 638	0.13	
RIVIAN AUTOMOTIVE COM USD0.001 CL A*	USD	3 326		3 326	116 397	0.04	
ROBERT HALF INTL COM USD0.001*	USD	1 240		1 240	94 882	0.04	
ROCKWELL AUTOMATIO COM USD1*	USD	1 272		1 272	324 985	0.12	
SALESFORCE.COM INC COM USD0.001*	USD	11 174	126	11 048	1 797 642	0.68	
SBA COMMUNICATIONS COM USD0.01 CL A*	USD	1 122		1 122	303 055	0.11	
SCHLUMBERGER COM USD0.01*	USD	16 314	865	15 449	804 414	0.30	
SCHWAB(CHARLES)CP COM USD0.01*	USD	16 440	283	16 157	1 288 194	0.48	
SERVICENOW INC COM USD0.001*	USD	2 240		2 240	943 164	0.35	
SIRIUS XM HLDGS IN COM USD0.001*	USD	6 152		6 152	37 186	0.01	
SMUCKER(JM)CO COM NPV*	USD	534	534				
SNAP-ON INC COM USD1*	USD	557		557	123 775	0.05	
STANLEY BLACK & DE COM USD2.50*	USD	872	872				
STARBUCKS CORP COM USD0.001*	USD	6 324	6 324				
STATE STREET CORP COM STK USD1*	USD	4 227	141	4 086	302 591	0.11	
STEEL DYNAMICS INC COM*	USD	2 107		2 107	198 312	0.07	
STERIS PLC ORD USD0.001*	USD	1 092		1 092	188 599	0.07	
SYNCHRONY FINANCIA COM USD0.001*	USD	5 209		5 209	185 371	0.07	
T ROWE PRICE GROUP COM USD0.20*	USD	2 640	141	2 499	265 493	0.10	
TARGET CORP COM STK USD0.0833*	USD	5 504	325	5 179	851 289	0.32	
TELEFLEX INC COM*	USD	535		535	114 876	0.04	
TESLA INC COM USD0.001*	USD	38 977	9 683	29 294	6 670 556	2.51	
TEXAS INSTRUMENTS COM USD1*	USD	10 196	145	10 051	1 615 703	0.61	
THERMO FISHER SCIE COM USD1*	USD	4 372	36	4 336	2 230 245	0.84	
TIJ COS INC COM USD1*	USD	13 450	231	13 219	953 805	0.36	

Security	22.11.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
TRACTOR SUPPLY CO COM USD0.008*	USD	1 250		1 250	274 919	0.10	
TRANE TECHNOLOGIES COM USD1*	USD	2 617		2 617	418 065	0.16	
TRAVELERS CO INC COM NPV*	USD	2 714	76	2 638	486 970	0.18	
TRUIST FINL CORP COM USD5*	USD	15 308	787	14 521	650 883	0.24	
UGI CORP NEW COM*	USD	2 211		2 211	78 173	0.03	
ULTA BEAUTY INC COM STK USD0.01*	USD	601		601	252 230	0.09	
UNION PACIFIC CORP COM USD2.50*	USD	7 280	307	6 973	1 375 688	0.52	
UNITED RENTALS INC COM*	USD	790		790	249 598	0.09	
US BANCORP COM USD0.01*	USD	16 159	266	15 893	675 164	0.25	
VAIL RESORTS INC COM*	USD	415		415	91 007	0.03	
VALERO ENERGY CORP NEW COM*	USD	4 662	160	4 502	565 650	0.21	
VERIZON COMMUN COM USD0.10*	USD	47 497	849	46 648	1 744 543	0.66	
VF CORP COM NPV*	USD	3 860		3 860	109 127	0.04	
VISA INC COM STK USD0.0001*	USD	18 744	491	18 253	3 784 127	1.42	
VOYA FINL INC COM USD0.01*	USD	322		322			
WALT DISNEY CO DISNEY COM USD0.01*	USD	20 576	323	20 253	2 159 373	0.81	
WARNER BROS DISCOV COM USD0.01 SER A WI*	USD	24 486		24 486	318 557	0.12	
WASTE MGMT INC DEL COM*	USD	2 286	2 286				
WELLTOWER INC COM USD1*	USD	5 016		5 016	306 406	0.12	
WESTROCK CO COM USD0.01*	USD	3 421		3 421	116 607	0.04	
WEYERHAEUSER CO COM USD1.25*	USD	8 983	622	8 361	258 800	0.10	
WILLIAMS COS INC COM USD1*	USD	13 594		13 594	445 265	0.17	
WORKDAY INC COM USD0.001 CL A*	USD	1 021	1 021				
XYLEM INC COM USD0.01 WI*	USD	2 034		2 034	208 499	0.08	
ZOOMINFO TECHNOLOG COM USD0.01 CLASS A*	USD	3 125		3 125	139 261	0.05	
<b>Total United States</b>					<b>140 747 866</b>	<b>52.92</b>	
<b>Total Registered shares</b>					<b>180 935 605</b>	<b>68.03</b>	
<b>Depository receipts</b>							
<b>Australia</b>							
JAMES HARDIE ID PLC CUFS EURO.5*	AUD	5 531		5 531	120 341	0.05	
<b>Total Australia</b>					<b>120 341</b>	<b>0.05</b>	
<b>Total Depository receipts</b>					<b>120 341</b>	<b>0.05</b>	
<b>Investment certificates, closed end</b>							
<b>Canada</b>							
CANADIAN APARTMENT PROP. REAL ESTATE INVESTMENT TRUST*	CAD	871		871	26 960	0.01	
<b>Total Canada</b>					<b>26 960</b>	<b>0.01</b>	
<b>Singapore</b>							
CAPITALAND INTEGRATED COMMERCIAL TRUST REAL ESTATE INV TRUST*	SGD	39 300		39 300	52 250	0.02	
CDL HOSPITALITY TRUSTS*	SGD	318	318				
<b>Total Singapore</b>					<b>52 250</b>	<b>0.02</b>	
<b>United Kingdom</b>							
SEGRO PLC REIT*	GBP	12 027		12 027	108 783	0.04	
<b>Total United Kingdom</b>					<b>108 783</b>	<b>0.04</b>	
<b>United States</b>							
EQUITY RESIDENTIAL SBI USD0.01*	USD	2 089	2 089				
VENTAS INC REIT*	USD	4 613		4 613	180 642	0.07	
<b>Total United States</b>					<b>180 642</b>	<b>0.07</b>	
<b>Total Investment certificates, closed end</b>					<b>368 635</b>	<b>0.14</b>	
<b>Rights</b>							
<b>Spain</b>							
IBERDROLA SA (STOCK DIVIDEND) RIGHTS 22-24.01.22*	EUR	20 908	20 908				
<b>Total Spain</b>						<b>0.00</b>	
<b>Total Rights</b>						<b>0.00</b>	
<b>Total Securities traded on an exchange</b>					<b>262 127 865</b>	<b>98.56</b>	

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

<b>Bearer shares</b>							
<b>Australia</b>							
TELSTRA CORP NPV**	AUD	34 352	34 352				
<b>Total Australia</b>						<b>0.00</b>	
<b>Japan</b>							
NIPPON EXPRESS CO NPV**	JPY	200	200				
<b>Total Japan</b>						<b>0.00</b>	
<b>United States</b>							
DISCOVERY INC COM USD0.01 SER A**	USD	600	600				
DISCOVERY INC COM USD0.01 SER C**	USD	1 856	1 856				
<b>Total United States</b>						<b>0.00</b>	
<b>Total Bearer shares</b>						<b>0.00</b>	
<b>Registered shares</b>							
<b>Australia</b>							
AUST & NZ BANK GRP NPV DVP INSTITUTIONAL ENTIT**	AUD	1 812	1 812				
<b>Total Australia</b>						<b>0.00</b>	



Security	22.11.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Canada</b>							
ALIMENTATION COUCHE TARD INC SUB VTG SH**	CAD	3 150	3 150				
<b>Total Canada</b>						<b>0.00</b>	
<b>Sweden</b>							
ATLAS COPCO AB SER'A'NPV RED SHS 02/06/22**	SEK	3 714	3 714				
ATLAS COPCO AB SER'B'NPV RED SHS 02/06/22**	SEK	2 090	2 090				
BOLIDEN AB NPV (RED SHS 07/06/2022)**	SEK	1 456	1 456				
<b>Total Sweden</b>						<b>0.00</b>	
<b>Total Registered shares</b>						<b>0.00</b>	
<b>Rights</b>							
<b>Netherlands</b>							
KONINKLIJKE DSM NV (STOCK DIVIDEND) RIGHTS 27.05.22**	EUR	958	958				
NN GROUP NV (STOCK DIVIDEND) RIGHTS 08.06.22**	EUR	1 410	1 410				
NN GROUP NV (STOCK DIVIDEND) RIGHTS 31.08.22**	EUR	3 508	3 508				
<b>Total Netherlands</b>						<b>0.00</b>	
<b>Spain</b>							
IBERDROLA SA (STOCK DIVIDEND) RIGHTS 21.07.22**	EUR	41 920	41 920				
<b>Total Spain</b>						<b>0.00</b>	
<b>Total Rights</b>						<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>0.00</b>	
<b>Total securities and similar instruments</b> (thereof in lending)					<b>262 127 865</b>	<b>98.56</b> (0.00)	
Bank deposits at sight					3 553 985	1.34	
Derivative financial instruments					-96 931	-0.04	
Other assets					377 184	0.14	
<b>Total fund assets</b>					<b>265 962 103</b>	<b>100.00</b>	
Short-term bank liabilities					-1 804 760		
<b>Net fund assets</b>					<b>264 157 343</b>		

Valuation categories	Market value as of 31.10.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	262 030 928	98.52
Investments valuation based on market-observed parameters	6	0.00
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>262 030 934</b>	<b>98.52</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
EURO STOXX 50 INDEX FUTURE 16.12.22*	2	EUR	71 571	999	0.00
S&P500 EMINI FUTURE 16.12.22*	3	USD	582 887	-30 345	-0.01
MSCI W ESG LD NTR FUTURE 16.12.22*	22	USD	924 032	-67 591	-0.03
			<b>1 578 490</b>	<b>-96 937</b>	<b>-0.04</b>

Liquidity linked to open derivative financial instruments: CHF 1 578 490

### 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	90 000	USD	57 551	03.11.2022	0	0.00
JPY	11 000 000	USD	74 022	04.11.2022	6	0.00
					<b>6</b>	<b>0.00</b>

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

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

\*\* valuation based on market-observed parameters

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
EURO STOXX 50 INDEX FUTURE 18.03.22	EUR	3	3
EURO STOXX 50 INDEX FUTURE 17.12.21	EUR	3	3
EURO STOXX 50 INDEX FUTURE 16.12.22	EUR	2	0
EURO STOXX 50 INDEX FUTURE 17.06.22	EUR	3	3
EURO STOXX 50 INDEX FUTURE 16.09.22	EUR	2	2
FTSE 100 INDEX FUTURE 17.12.21	GBP	1	1
FTSE 100 INDEX FUTURE 18.03.22	GBP	1	1
S&P500 EMINI FUTURE 17.12.21	USD	5	5
TOPIX INDEX FUTURE 09.12.21	JPY	1	1
S&P500 EMINI FUTURE 18.03.22	USD	6	6
TOPIX INDX FUTURE 10.03.22	JPY	1	1
S&P500 EMINI FUTURE 17.06.22	USD	5	5
MSCI WORLD ESG FUTURE 17.06.22	USD	11	11
MSCI W ESG LD NTR FUTURE 16.09.22	USD	22	22
S&P500 EMINI FUTURE 16.09.22	USD	3	3
S&P500 EMINI FUTURE 16.12.22	USD	3	0
MSCI W ESG LD NTR FUTURE 16.12.22	USD	22	0

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
SEK	200 000	USD	22 120	03.01.2022
AUD	35 000	CHF	23 153	21.02.2022
AUD	20 000	USD	15 090	07.04.2022
JPY	7 500 000	USD	61 113	07.04.2022
USD	4 772	JPY	600 000	18.04.2022
CHF	196 254	USD	210 000	19.04.2022
CHF	25 400 000	USD	26 669 635	03.08.2022
CHF	2 880 000	EUR	2 965 575	03.08.2022
CHF	240 000	HKD	1 978 123	03.08.2022
CHF	1 680 000	GBP	1 449 597	03.08.2022
CHF	2 300 000	JPY	322 760 150	03.08.2022
CHF	400 000	SEK	4 281 903	03.08.2022
CHF	470 000	DKK	3 603 412	03.08.2022
CHF	150 000	NOK	1 522 610	03.08.2022
CHF	65 000	SGD	94 382	03.08.2022
CHF	60 000	NZD	100 469	03.08.2022
AUD	90 000	USD	57 551	03.11.2022
JPY	11 000 000	USD	74 022	04.11.2022

## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	1 710 161.04	0.65%
Total exposure- reducing positions	131 655.96	0.05%

### Repurchase agreements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

*TER annualized:*

*UBS (CH) Institutional Fund 2*

*– Equities Global ESG Leaders Passive II*

Class I-X

0.01%

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

See in the appendix of the supplementary information.

### Exchange rates

AUD 1 = CHF	0.639930	JPY 1 = CHF	0.006733
CAD 1 = CHF	0.733661	NOK 1 = CHF	0.096255
DKK 1 = CHF	0.132857	NZD 1 = CHF	0.581386
EUR 1 = CHF	0.989091	SEK 1 = CHF	0.090562
GBP 1 = CHF	1.152214	SGD 1 = CHF	0.707194
HKD 1 = CHF	0.127487	USD 1 = CHF	1.000750
ILS 1 = CHF	0.284344		

# UBS (CH) Institutional Fund 2 – Equities Global ESG Screened Passive II

Category Other Funds for Traditional Investments  
(only for LPP accepted Swiss pension facilities)

## Most important figures

	ISIN	31.10.2022	31.10.2021
Net fund assets in CHF		1 445 106 456.39	1 388 408 227.88
<b>Class I-X</b>	<b>CH0582160575</b>		<sup>1</sup>
Net asset value per unit in CHF		1 092.21	1 241.46
Number of units outstanding		1 323 102.7490	1 118 366.1420

<sup>1</sup> Initial subscription: 5.1.2021

## Performance

	Currency	2021/2022	2021
Class I-X	CHF	-12.0%	-
Benchmark:			
MSCI World ex Switzerland ESG Screened (gross US, others net div. reinv.)	CHF	-12.0%	-

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

The 10 largest issuers in % of total assets	
Apple Inc	5.50
Microsoft Corp	3.67
Alphabet Inc	2.44
Amazon.com Inc	2.09
Tesla Inc	1.34
UnitedHealth Group Inc	1.17
Johnson & Johnson	1.00
Berkshire Hathaway	0.85
JPMorgan Chase & Co	0.83
Visa Inc	0.77
Others	77.39
<b>Total</b>	<b>97.05</b>

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

Breakdown by risk domicile in % of total assets	
United States	69.13
Japan	6.15
United Kingdom	3.72
Canada	3.17
France	2.97
Germany	2.26
Australia	1.98
Netherlands	1.71
Sweden	0.86
Denmark	0.78
Others	4.32
<b>Total</b>	<b>97.05</b>

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

## Statement of assets

	31.10.2022	31.10.2021
Market values	CHF	CHF
Bank deposits		
– at sight	41 895 075.80	107 548 356.91
Securities		
– Shares and other equity instruments	1 427 698 993.95	1 376 144 025.28
Derivative financial instruments	-404 332.19	397 803.59
Other assets	1 976 602.20	1 694 228.29
<b>Total fund assets</b>	<b>1 471 166 339.76</b>	<b>1 485 784 414.07</b>
Loans	-26 048 761.42	-97 286 804.03
Other liabilities	-11 121.95	-89 382.16
<b>Net fund assets</b>	<b>1 445 106 456.39</b>	<b>1 388 408 227.88</b>

## Statement of income

	1.11.2021-31.10.2022	5.1.2021-31.10.2021
Income	CHF	CHF
Income from bank assets	994.02	0.19
Negative interest	-11 307.96	-21 724.93
Income from securities		
– from shares and other equity instruments	26 006 230.76	15 308 363.89
– from bonus shares	961 439.44	407 978.43
Purchase of current net income on issue of units	3 978 965.28	1 986 891.74
<b>Total income</b>	<b>30 936 321.54</b>	<b>17 681 509.32</b>
Expenses		
Interest payable	-5 936.08	-1 121.61
Audit expenses	-13 069.40	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-32 471.37	-11 631.87
Payment of current net income on redemption of units	-2 671 519.93	-726 033.67
<b>Total expenses</b>	<b>-2 722 996.78</b>	<b>-738 787.15</b>
<b>Net income</b>	<b>28 213 324.76</b>	<b>16 942 722.17</b>
Realized capital gains and losses <sup>1</sup>	3 210 020.53	24 277 033.47
<b>Realized result</b>	<b>31 423 345.29</b>	<b>41 219 755.64</b>
Unrealized capital gains and losses	-213 464 893.54	202 142 465.54
<b>Total result</b>	<b>-182 041 548.25</b>	<b>243 362 221.18</b>

## Allocation of result

	1.11.2021-31.10.2022	5.1.2021-31.10.2021
	CHF	CHF
Net income of the financial year	28 213 324.76	16 942 722.17
<b>Available for distribution</b>	<b>28 213 324.76</b>	<b>16 942 722.17</b>
Less federal withholding tax <sup>2,3</sup>	-9 874 663.67	-5 929 952.76
Net income retained for reinvestment	-18 338 661.09	-11 012 769.41
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

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

<sup>2</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance

<sup>3</sup> If the reporting procedure pursuant to FTA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.

## Changes in net fund assets

	1.11.2021-31.10.2022	5.1.2021-31.10.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	1 388 408 227.88	0.00
Balance of unit movements	238 739 776.76	1 145 046 006.70
Total result	-182 041 548.25	243 362 221.18
<b>Net fund assets at the end of the reporting period</b>	<b>1 445 106 456.39</b>	<b>1 388 408 227.88</b>

## Development of the outstanding units

	1.11.2021-31.10.2022	5.1.2021-31.10.2021
Class I-X	Number	Number
Situation at the beginning of the financial year	1 118 366.1420	0.0000
Units issued	378 003.2480	1 177 463.0810
Units redeemed	-173 266.6410	-59 096.9390
<b>Situation at the end of the period</b>	<b>1 323 102.7490</b>	<b>1 118 366.1420</b>
Difference between units issued and units redeemed	204 736.6070	1 118 366.1420

## Net income retained for reinvestment (accumulation)

### Class I-X

Reinvestment on 7 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>21.323</b>
Less federal withholding tax <sup>1,2</sup>	CHF	-7.463
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>13.860</b>

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

<sup>2</sup> If the reporting procedure pursuant to FIA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.

## Inventory of Fund assets

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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### Securities traded on an exchange

#### Bearer shares

##### Australia

AFTERPAY LTD NPV*	AUD	5 338		5 338				
APA GROUP NPV*	AUD	35 452			35 452	238 438	0.02	
ARISTOCRAT LEISURE NPV*	AUD	15 824	9 142		24 966	592 248	0.04	
ASX LTD NPV*	AUD	5 283	5 707	2 730	8 260	357 850	0.02	
AURIZON HOLDINGS NPV*	AUD	35 727	58 210		93 937	217 609	0.01	
AUSNET SERVICES NPV*	AUD	35 016		35 016				
AUST & NZ BANK GRP NPV*	AUD	74 821	34 171	19 209	89 783	1 468 545	0.10	
BLUESCOPE STEEL NPV*	AUD	9 379	9 949		19 328	194 557	0.01	
BRAMBLES LTD NPV*	AUD	48 337			48 337	361 289	0.02	
CMNWLT BK OF AUST NPV*	AUD	48 513	12 790	9 343	51 960	3 480 688	0.24	
COCHLEAR LTD NPV*	AUD	1 883			1 883	240 648	0.02	
COMPUTERSHARE LTD NPV(POST REC)*	AUD	10 115	10 563		20 678	334 384	0.02	
CROWN RESORTS LTD NPV*	AUD	6 950	18 358	25 308				
CSL NPV*	AUD	11 671	6 094	1 737	16 028	2 876 825	0.20	
DEXUS NPV (STAPLED)*	AUD	20 362	23 129		43 491	215 970	0.01	
DOMINOS PIZZA ENT NPV*	AUD	1 743	3 460	3 688	1 515	61 805	0.00	
ENDEAVOUR GROUP LI NPV*	AUD	29 420	59 616	44 356	44 680	204 433	0.01	
EVOLUTION MINING NPV*	AUD	30 285			30 285	40 311	0.00	
FORTESCUE METALS G NPV*	AUD	46 879	28 556	14 144	61 291	576 562	0.04	
GOODMAN GROUP (STAPLED SECURITY)*	AUD	47 950	21 932	11 598	58 284	634 060	0.04	
GPT GROUP NPV (STAPLED SECURITIES)*	AUD	36 348			36 348	100 251	0.01	
IDP EDUCATION LTD NPV*	AUD		13 910	7 361	6 549	124 009	0.01	
INSURANCE AUST GRP NPV*	AUD	45 526	47 447	46 171	46 802	146 755	0.01	
LEND LEASE GROUP NPV*	AUD	23 199		21 085	2 114	11 756	0.00	
MACQUARIE GP LTD NPV*	AUD	8 382	7 147	2 298	13 231	1 435 141	0.10	
MEDIBANK PRIVATE L NPV*	AUD	51 389	57 590		108 979	195 966	0.01	
MINERAL RESS LTD NPV*	AUD		8 850	3 186	5 664	265 064	0.02	
MIRVAC GROUP STAPLED SECURITIES*	AUD	73 465			73 465	97 316	0.01	
NATL AUSTRALIA BK NPV*	AUD	89 738	34 454	14 607	109 585	2 273 507	0.15	
NEWCREST MINING NPV*	AUD	20 405	9 157		29 562	328 220	0.02	
NTHN STAR RES LTD NPV*	AUD	27 652	54 465	48 796	33 321	186 364	0.01	
ORICA LIMITED NPV*	AUD	7 574	13 324		20 898	185 621	0.01	
QANTAS AIRWAYS NPV*	AUD	17 245	40 934		58 179	217 426	0.01	
QBE INS GROUP NPV*	AUD	44 605	18 038	17 216	45 427	355 818	0.02	
RAMSAY HEALTH CARE NPV*	AUD	5 796	3 066	3 467	5 395	202 208	0.01	
REA GROUP LIMITED NPV*	AUD	892	1 244	1 743	393	30 579	0.00	
REECE AUSTRALIA NPV*	AUD	8 198			8 198	81 473	0.01	
RIO TINTO LIMITED NPV*	AUD	8 639	4 455	2 267	10 827	611 095	0.04	
SANTOS LIMITED NPV*	AUD	59 398	54 899	36 870	77 427	381 518	0.03	
SCENTRE GROUP NPV STAPLED UNIT*	AUD	96 852	79 901		176 753	328 017	0.02	
SEEK LIMITED NPV*	AUD	10 632	10 006		20 638	285 136	0.02	
SONIC HEALTHCARE NPV*	AUD	12 297	12 387	5 994	18 690	391 939	0.03	
SOUTH32 LTD NPV*	AUD		171 749		171 749	395 666	0.03	
STOCKLAND NPV (STAPLED)*	AUD	81 009		59 983	21 026	48 439	0.00	
SUNCORP GROUP LTD NPV*	AUD	39 028	19 921		58 949	430 422	0.03	
SYDNEY AIRPORT NPV(STAPLED SECURITY)*	AUD	24 674		24 674				
TABCORP HLDGS LTD NPV*	AUD	40 050		40 050				
TRANSURBAN GROUP STAPLED UNITS NPV*	AUD	82 386	22 280		104 666	888 140	0.06	
TREASURY WINE ESTA NPV*	AUD	27 893		16 245	11 648	96 528	0.01	
VICINITY CENTRES NPV (STAPLED SECURITY)*	AUD	72 203	112 781		184 984	230 243	0.02	
WESFARMERS LTD NPV*	AUD	32 607	13 805	4 540	41 872	1 218 107	0.08	
WESTPAC BKG CORP NPV*	AUD	99 343	17 755		117 098	1 806 670	0.12	
WISETECH GLOBAL LT NPV*	AUD	3 574	8 934	8 494	4 014	149 394	0.01	
WOODSIDE PETROLEUM NPV*	AUD	24 327	6 534	30 861				
WOOLWORTHS GRP LTD NPV*	AUD	36 463	5 911	7 132	35 242	744 680	0.05	
<b>Total Australia</b>						<b>26 339 691</b>	<b>1.79</b>	

##### Austria

ERSTE GROUP BK AG NPV*	EUR	8 563	4 133	7 380	5 316	131 240	0.01	
OMV AG NPV(VAR)*	EUR	5 118		4 012	1 106	51 021	0.00	
RAIFFEISEN BK INTL NPV (REGD)*	EUR	8 341		8 341				
VERBUND AG CLASS'A'NPV*	EUR	1 271	1 426		2 697	211 406	0.01	
VOESTALPINE AG NPV*	EUR	2 026	7 327		9 353	203 336	0.01	
<b>Total Austria</b>						<b>597 003</b>	<b>0.04</b>	

##### Belgium

ANHEUSER-BUSCH IN NPV*	EUR	21 793	16 315	13 083	25 025	1 252 452	0.09	
COLRUYT SA NPV*	EUR	3 184		3 184				
ELIA SYS OPERATOR NPV*	EUR	565	38		603	76 282	0.01	
GPE BRUXELLES LAM NPV*	EUR	3 060	1 582		4 642	342 516	0.02	
PROXIMUS SA NPV*	EUR	7 977			7 977	83 713	0.01	
SA D'IETEREN NV NPV*	EUR		917		917	152 648	0.01	
SOFINA NPV*	EUR	598		598				
SOLVAY SA NPV*	EUR	1 460	4 292	3 326	2 426	218 934	0.01	
UMICORE NPV*	EUR	5 403	3 396		8 799	290 246	0.02	
<b>Total Belgium</b>						<b>2 416 789</b>	<b>0.16</b>	

##### Canada

AIR CANADA VAR VTG SHS NPV*	CAD	8 287			8 287	119 226	0.01	
ALGONQUIN PWR&UTIL COM NPV*	CAD	16 640	11 566	10 338	17 868	197 684	0.01	
ALTAGAS LTD COM NPV*	CAD	5 198	6 548		11 746	211 734	0.01	
ATCO LTD CL 1 NON VTG*	CAD	1 413		1 413				
B2GOLD CORP COM NPV*	CAD	19 493			19 493			
BALLARD POWER SYS COM NPV*	CAD	12 700			12 700			
BRP INC SUB VTG NPV*	CAD		1 900		1 900			
CAE INC COM NPV*	CAD	9 313	16 275	8 207	17 381	331 546	0.02	
CAMECO CORP COM*	CAD	7 295	6 011	5 010	8 296	196 653	0.01	
CANADIAN UTILS LTD CL A*	CAD	2 498	5 011	4 811	2 698	71 754	0.00	
CANOPY GROWTH CORP COM NPV*	CAD	6 628		6 628				
EMPIRE LTD CL A*	CAD	3 174			3 174	81 502	0.01	
HYDRO ONE INC COM NPV*	CAD	10 401	5 567		15 968	400 188	0.03	
IGM FINANCIAL INC COM*	CAD	1 576			1 576	42 168	0.00	
IVANHOE MINES LTD COM NPV CL'A**	CAD	19 000	22 782		41 782	289 679	0.02	
KEYERA CORPORATION COM NPV*	CAD	4 076			4 076	87 320	0.01	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
KINROSS GOLD CORP COM NPV*	CAD	23 268			23 268	84 330	0.01	
KIRKLAND LAKE GOLD COM NPV*	CAD	8 101		8 101				
LUNDIN MINING CORP COM*	CAD	24 011			24 011	125 778	0.01	
NORTHLAND POWER IN COM NPV*	CAD	6 031	4 495		10 526	306 120	0.02	
NUVEI CORPORATION SUB VOTING SHARES (CAD)*	CAD	1 726	4 910	4 716	1 920	57 754	0.00	
ONEX CORP SUB VTG*	CAD	1 524			1 524	76 668	0.01	
PAN AMER SILVER COM NPV*	CAD	7 025			7 025	112 099	0.01	
QUEBECOR INC CL B*	CAD	9 314			9 314	175 480	0.01	
RITCHIE BROS AUCTIONEERS COM*	CAD	4 036			4 036	263 534	0.02	
TELUS CORPORATION COM NPV*	CAD	6 530		6 530				
TELUS CORPORATION NPV*	CAD	7 933	12 782	6 519	14 196	296 308	0.02	
TFI INTERNATIONAL COM NPV*	CAD		2 942	1 477	1 465	133 288	0.01	
TMX GROUP LTD COM NPV*	CAD	1 058	1 486		2 544	244 465	0.02	
TOROMONT INDS LTD COM*	CAD	1 524	1 959	1 908	1 575	120 983	0.01	
TOURMALINE OIL CP COM NPV*	CAD		10 830	10 830				
WEST FRASER TIMBER COM NPV*	CAD	1 827	3 458	3 770	1 515	113 695	0.01	
WSP GLOBAL INC COM NPV*	CAD	3 333	1 252		4 585	563 240	0.04	
YAMANA GOLD INC COM*	CAD	17 592		17 592				
<b>Total Canada</b>						<b>4 703 195</b>	<b>0.32</b>	
<b>China</b>								
NXP SEMICONDUCTORS EURO.20*	USD	7 156	4 439	2 429	9 166	1 339 974	0.09	
SITC INTERNATIONAL HKD0.10*	HKD		39 000		39 000	63 940	0.00	
<b>Total China</b>						<b>1 403 913</b>	<b>0.10</b>	
<b>Denmark</b>								
A.P. MOELLER-MAERSK SER'B'DKK1000*	DKK	153	67	69	151	316 167	0.02	
A.P. MOLLER-MAERSK 'A'DKK1000*	DKK	116			116	232 404	0.02	
AMBU A/S SER'B'DKK0.5*	DKK	5 407		5 407				
CHR. HANSEN HLDG DKK10*	DKK	3 340	2 583		5 923	329 243	0.02	
DANSKE BANK A/S DKK10*	DKK	18 490	10 145	11 388	17 247	278 632	0.02	
DSV PANALPINA A/S DKK1*	DKK	5 350	1 270	1 123	5 497	744 920	0.05	
GENMAB AS DKK1*	DKK	1 790	500		2 290	883 519	0.06	
GN STORE NORD DKK4*	DKK	3 579			3 579	76 174	0.01	
NOVOZYMES A/S SER'B'DKK2 (POST CONS)*	DKK	5 659	2 425		8 084	424 987	0.03	
ORSTED A/S DKK10*	DKK	4 671	2 879	1 640	5 910	487 913	0.03	
PANDORA A/S DKK1*	DKK	2 976		2 461	515	27 170	0.00	
ROCKWOOL INTL SER'B'DKK10*	DKK	150	992	552	590	117 578	0.01	
<b>Total Denmark</b>						<b>3 918 707</b>	<b>0.27</b>	
<b>Finland</b>								
KESKO OYJ EUR2 SER'B'*	EUR	8 488	7 107		15 595	303 870	0.02	
KONE CORPORATION NPV ORD 'B'*	EUR	8 821	2 838	3 641	8 018	328 721	0.02	
WARTSILA OYJ ABP SER'B'EUR3.50*	EUR	8 682			8 682	59 252	0.00	
<b>Total Finland</b>						<b>691 843</b>	<b>0.05</b>	
<b>France</b>								
ACCOR EUR3*	EUR	3 400	4 660		8 060	193 243	0.01	
ADP EUR3*	EUR	547			547	74 149	0.01	
AIR LIQUIDE(L') EUR5.5 (POST-SUBDIVISION)*	EUR	12 912	6 245	1 660	17 497	2 289 601	0.16	
ALSTOM EUR7.00*	EUR	6 917	5 651	7 100	5 468	112 818	0.01	
AMUNDI EUR2.5 (AIW)*	EUR	1 165			1 165	55 056	0.00	
ARKEMA EUR10*	EUR	1 254			1 254	99 374	0.01	
ATOS SE EUR1*	EUR	1 817		1 817				
AXA EUR2.29*	EUR	50 155	15 878	6 324	59 709	1 476 441	0.10	
BIOMERIEUX NPV (POST SPLIT)*	EUR	779			779	68 991	0.00	
BNP PARIBAS EUR2*	EUR	31 893	5 423	3 210	34 106	1 602 194	0.11	
BOLLORE EURO.16*	EUR	16 899	29 027		45 926	230 078	0.02	
BOUYGUES EUR1*	EUR	8 823			8 823	252 029	0.02	
BUREAU VERITAS EURO.12*	EUR	5 330	5 323		10 653	264 157	0.02	
CAPGEMINI EUR8*	EUR	4 275	1 555	850	4 980	818 893	0.06	
CARREFOUR EUR2.50*	EUR	17 467			17 467	281 347	0.02	
CIE DE ST-GOBAIN EUR4*	EUR	13 468	6 128		19 596	802 424	0.05	
CNP ASSURANCES EUR1*	EUR	2 802		2 802				
COVIVIO EUR3*	EUR	875			875	46 908	0.00	
CREDIT AGRICOLE SA EUR3*	EUR	31 486	12 106	16 149	27 443	249 341	0.02	
DANONE EURO.25*	EUR	18 238	5 469	2 748	20 959	1 043 567	0.07	
EDENRED EUR2*	EUR	6 494	3 143		9 637	495 276	0.03	
EDF EURO.5*	EUR	11 825	15 669	11 118	16 376	193 558	0.01	
EIFFAGE EUR4*	EUR	1 603	1 564		3 167	286 745	0.02	
ENGIE EUR1*	EUR	46 773	22 418	11 151	58 040	755 130	0.05	
ESSILORLUXOTTICA EURO.18*	EUR	7 535	2 879	1 882	8 532	1 353 182	0.09	
EURAZEO NPV*	EUR	758			758	43 334	0.00	
EUROAPI SA EUR1*	EUR		1 494	1 494				
FAURECIA EUR7*	EUR	2 114		2 114				
GETLINK SE EURO.40*	EUR	7 664			7 664	121 514	0.01	
HERMES INTL NPV*	EUR	874	244	110	1 008	1 306 574	0.09	
IPSEN EUR1*	EUR	709	1 406		2 115	217 561	0.01	
KERING EUR4*	EUR	2 091	555	291	2 355	1 080 101	0.07	
KLEPIERRE EUR1.40*	EUR	8 667		7 214	1 453	29 246	0.00	
L'OREAL EURO.20*	EUR	6 866	1 244	700	7 410	2 331 408	0.16	
LEGRAND SA EUR4*	EUR	7 291	2 606	2 038	7 859	599 630	0.04	
LVMH MOET HENNESSY EURO.30*	EUR	7 532	2 264	999	8 797	5 559 962	0.38	
ORANGE EUR4*	EUR	54 402	28 434	14 649	68 187	649 545	0.04	
ORPEA EUR2.5*	EUR	2 137		2 137				
PERNOD RICARD EUR1.55*	EUR	5 764	1 546		6 508	1 143 856	0.08	
PUBLICIS GROUPE SA EURO.40*	EUR	6 221	2 668		8 889	498 860	0.03	
REMY COINTREAU EUR1.60*	EUR	405	796		1 201	184 243	0.01	
RENAULT SA EUR3.81*	EUR	5 720	5 285	4 838	6 167	190 128	0.01	
SANOFI EUR2*	EUR	31 279	6 008	2 073	35 214	3 041 692	0.21	
SARTORIUS STEDIM B EURO.20 (POST SUBD)*	EUR	763			763	242 402	0.02	
SCHNEIDER ELECTRIC EUR8*	EUR	14 721	4 675	2 974	16 422	2 083 309	0.14	
SCOR SE EUR7.876972 (POST CONS)*	EUR	5 954		5 954				
SEB SA EUR1*	EUR	484			484	31 548	0.00	
SOC GENERALE EUR1.25*	EUR	19 239	12 765		32 004	735 185	0.05	
SODEXO EUR4*	EUR	1 562	1 925		3 487	309 510	0.02	
STMICROELECTRONICS EUR1.04*	EUR	17 491	8 721		26 212	819 264	0.06	
SUEZ EUR4*	EUR	7 120		7 120				
TELEPERFORMANCE EUR2.50*	EUR	1 432	446		1 878	503 943	0.03	
TOTALENERGIES SE EUR2.5*	EUR	66 676	22 512	9 826	79 362	4 325 144	0.29	
UBISOFT ENTERTAIN EURO.31*	EUR	3 008	3 269		6 277	172 411	0.01	



Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
VALEO EUR1 (POST SUBD)*	EUR	4 296	8 974		13 270	219 060	0.01	
VEOLIA ENVIRONNEME EUR5*	EUR	16 192	11 269		27 461	613 577	0.04	
VINCI EUR2.50*	EUR	14 481	5 985	1 562	18 904	1 742 259	0.12	
VIVENDI SA EUR5.50*	EUR	20 728	17 121		37 849	310 121	0.02	
WENDEL EUR4*	EUR	409			409	32 080	0.00	
WORLDLINE EURO.68*	EUR	6 929			6 929	303 743	0.02	
<b>Total France</b>						<b>42 485 710</b>	<b>2.89</b>	
<b>Germany</b>								
AROUNDTOWN SA EURO.01*	EUR	34 901			34 901	69 317	0.00	
BAYERISCHE MOTOREN WERKE AG EUR1*	EUR	8 441	4 263	3 871	8 833	694 738	0.05	
BECHTLE AG NPV*	EUR	3 240		3 240				
BEIERSDORF AG NPV*	EUR	3 067	1 387		4 454	428 118	0.03	
CARL ZEISS MEDITEC NPV*	EUR	1 498		1 190	308	37 334	0.00	
COMMERZBANK AG NPV*	EUR	38 950		22 927	16 023	128 307	0.01	
CONTINENTAL AG ORD NPV*	EUR	3 064			3 064	159 045	0.01	
COVESTRO AG NPV*	EUR	4 758	6 174		10 932	372 391	0.03	
FRESENIUS MED CARE NPV*	EUR	4 863	2 527	4 997	2 393	66 226	0.00	
FRESENIUS SE & CO. KGAA NPV*	EUR	10 227	14 059	5 919	18 367	423 283	0.03	
GEA GROUP AG NPV*	EUR	5 975		4 244	1 731	60 609	0.00	
HEIDELBERGCEMENT NPV*	EUR	3 830	2 480		6 310	291 150	0.02	
HELLOFRESH SE NPV*	EUR	4 361			4 361	87 390	0.01	
HENKEL AG & CO KGAA*	EUR	3 127	2 317		5 444	320 115	0.02	
KION GROUP AG NPV*	EUR	2 223	3 703		5 926	131 705	0.01	
KNORR BREMSE AG NPV*	EUR	1 992	3 073		5 065	228 244	0.02	
LANXESS AG NPV*	EUR	1 449		1 449				
MERCK KGAA NPV*	EUR	3 675	824		4 499	734 237	0.05	
NEMETSCHEK SE ORD NPV*	EUR	1 060			1 060	50 702	0.00	
PUMA SE NPV*	EUR	2 843	1 784		4 627	205 074	0.01	
RATIONAL AG NPV*	EUR	95			95	53 653	0.00	
RHEINMETALL AG NPV*	EUR		1 126		1 126	183 206	0.01	
SAP AG ORD NPV*	EUR	29 057	10 881	4 966	34 972	3 378 454	0.23	
SYMRISE AG NPV (BR)*	EUR	3 092	1 384	1 411	3 065	313 312	0.02	
TEAMVIEWER AG NPV*	EUR	4 615		4 615				
VOLKSWAGEN AG ORD NPV*	EUR	790	779		1 569	268 476	0.02	
ZALANDO SE NPV*	EUR	6 497	6 256		12 753	294 282	0.02	
<b>Total Germany</b>						<b>8 979 368</b>	<b>0.61</b>	
<b>Hong Kong</b>								
AIA GROUP LTD NPV*	HKD	330 400	89 600	27 600	392 400	2 974 028	0.20	
BOC HONG KONG HLDG HKD5*	HKD	69 000	90 500		159 500	496 152	0.03	
CHOW TAI FOOK JEWELRY HKD1*	HKD	62 000	75 000	67 200	69 800	119 597	0.01	
CK ASSET HOLDINGS HKD1*	HKD	67 500			67 500	373 472	0.03	
CK HUTCHISON HLDGS HKD1.0*	HKD	64 500	44 500		109 000	541 945	0.04	
CK INFRASTRUCTURE HKD1*	HKD		23 000		23 000	109 371	0.01	
GALAXY ENTERTAINMENT HKD0.10*	HKD	53 000	28 000		81 000	370 202	0.03	
HANG LUNG PROP HKD1*	HKD	38 000	81 000		119 000	149 737	0.01	
HANG SENG BANK HKD5*	HKD	20 500			20 500	288 789	0.02	
HENDERSON LAND DEV HKD2*	HKD	56 000		44 000	12 000	29 403	0.00	
HKT TRUST AND HKT SHARE STAPLED UNIT*	HKD	71 000			71 000	80 287	0.01	
HONG KONG EXCHANGE HKD1*	HKD	31 600	9 700	3 800	37 500	999 176	0.07	
HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)*	USD	56 400		29 100	27 300	105 184	0.01	
HONGKONG&CHINA GAS HKD0.25*	HKD	208 950			208 950	161 428	0.01	
MTR CORP HKD1*	HKD	53 500			53 500	235 649	0.02	
SINO LAND CO HKD1*	HKD	60 000	100 920		160 920	172 122	0.01	
SJM HOLDINGS LTD. HKD1.00*	HKD	37 000		37 000				
SUN HUNG KAI PROP NPV*	HKD	32 000	26 500	11 500	47 000	506 013	0.03	
SWIRE PACIFIC 'A' HKD0.60*	HKD	9 500	23 000		32 500	215 245	0.01	
SWIRE PROPERTIES LTD HKD1*	HKD	21 800	64 800		86 600	166 488	0.01	
TECHTRONIC INDUSTRIES HKD0.1*	HKD	39 500	13 500		53 000	502 367	0.03	
THE LINK REAL ESTATE INVESTMENT TRUST*	HKD	63 200	20 556		83 756	495 448	0.03	
WH GROUP LTD USD0.0001*	HKD	287 554		216 000	71 554	36 215	0.00	
WHARF REAL ESTATE HKD0.1*	HKD	49 000	32 000	29 000	52 000	205 177	0.01	
XINYI GLASS HLDGS HKD0.1*	HKD	34 000	61 000	87 000	8 000	10 301	0.00	
<b>Total Hong Kong</b>						<b>9 343 795</b>	<b>0.64</b>	
<b>Ireland</b>								
DCC ORD EURO.25*	GBP	1 847	2 100		3 947	220 113	0.01	
FLUTTER ENTERTAINMENT ORD EURO.09*	EUR	3 441			3 441	455 724	0.03	
KERRY GROUP 'A' ORD EURO.125(DUBLIN LIST)*	EUR	2 817			2 817	245 192	0.02	
<b>Total Ireland</b>						<b>921 028</b>	<b>0.06</b>	
<b>Israel</b>								
AZRIELI GROUP ILS0.01*	ILS	664	1 778		2 442	181 994	0.01	
BANK HAPAOALIM B.M. ILS1*	ILS	32 211	16 841	14 500	34 552	335 021	0.02	
BK LEUMI LE ISRAEL ILS1*	ILS	38 647	15 569	14 395	39 821	338 147	0.03	
CHECK POINT SOFTWARE ORD ILS0.01*	USD	3 761		1 146	2 615	338 190	0.02	
CYBER-ARK SOFTWARE COM ILS0.01*	USD	1 361	917	1 024	1 254	196 913	0.01	
ICL GROUP LTD ILS1*	ILS	11 035	15 278		26 313	238 824	0.02	
ISRAEL DISCOUNT BK ILS0.10 SER'A*	ILS	18 582	25 262	24 158	19 686	112 624	0.01	
KORBIT DIGITAL LTD ORD ILS0.01*	USD		927	927				
NICE SYSTEMS ILS1*	ILS	1 844	691		2 535	482 801	0.03	
SOLAREDGE TECHNOLOGY USD0.0001*	USD	1 314	1 355	540	2 129	490 101	0.03	
TOWER SEMICONDUCTOR ORD ILS1*	ILS		9 543	2 958	6 585	283 108	0.02	
WIX.COM LTD COM ILS0.01*	USD	1 235			1 235	103 941	0.01	
<b>Total Israel</b>						<b>3 145 664</b>	<b>0.21</b>	
<b>Italy</b>								
AMPLIFON EURO.02*	EUR	5 002		5 002				
ASSIC GENERALI SPA EUR1*	EUR	25 651	18 026		43 677	656 216	0.04	
DIASORIN SPA EUR1*	EUR	459			459	60 063	0.00	
FINECOBANK SPA EURO.33*	EUR	17 418			17 418	234 990	0.02	
INFRASTRUTTURE WIR NPV*	EUR	5 805			5 805	51 285	0.00	
POSTE ITALIANE SPA NPV*	EUR	18 101			18 101	157 909	0.01	
TELECOM ITALIA SPA DI RISP EURO.55*	EUR	116 207		116 207				
TELECOM ITALIA SPA EURO.55*	EUR	172 538	382 925	555 463				
<b>Total Italy</b>						<b>1 160 463</b>	<b>0.08</b>	
<b>Japan</b>								
ACOM CO NPV*	JPY	7 300		7 300				
ADVANTEST CORP NPV*	JPY	4 900	2 200		7 100	375 738	0.03	
AISIN CORPORATION NPV*	JPY	3 000			3 000	77 058	0.01	
ASAHI INTECC CO LT NPV*	JPY	3 600	8 000		11 600	197 911	0.01	

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AZBIL CORP NPV*	JPY	2 300			2 300	62 640	0.00	
BANDAI NAMCO HLDGS NPV*	JPY	5 300	4 600	2 300	7 600	503 618	0.03	
CAPCOM CO LTD NPV*	JPY	6 400		5 400	1 000	27 908	0.00	
CENTRAL JAPAN RLWY NPV*	JPY	4 400	1 500		5 900	685 840	0.05	
CHIBA BANK NPV*	JPY	9 800			9 800	53 644	0.00	
CHUGAI PHARM CO NPV*	JPY	17 600	4 900	5 600	16 900	392 564	0.03	
CONCORDIA FINANCIA NPV*	JPY	18 900			18 900	57 645	0.00	
COSMOS PHARMACEUTI NPV*	JPY	400		400				
CYBER AGENT NPV*	JPY	14 400			14 400	118 672	0.01	
DAI-ICHI LIFE HOLD NPV*	JPY	25 400	7 900		33 300	528 567	0.04	
DAIFUKU CO LTD NPV*	JPY	2 600			2 600	119 388	0.01	
DAIICHI SANKYO COM NPV*	JPY	44 300	18 700	10 700	52 300	1 678 616	0.11	
DAIKIN INDUSTRIES NPV*	JPY	6 900	1 800	800	7 900	1 190 663	0.08	
DAITO TRUST CONST NPV*	JPY	1 200	3 600	3 000	1 800	178 275	0.01	
DAIWA HOUSE INDS NPV*	JPY	14 400	5 900	6 500	13 800	279 859	0.02	
DAIWA HOUSE REIT I REIT*	JPY	77			77	155 531	0.01	
DISCO CORPORATION NPV*	JPY	900			900	216 329	0.01	
EISAI CO NPV*	JPY	6 000	6 800	7 200	5 600	338 360	0.02	
FANUC CORP NPV*	JPY	4 800	2 700	1 900	5 600	740 138	0.05	
FAST RETAILING CO NPV*	JPY	1 600	300	200	1 700	949 903	0.06	
FUJII ELECTRIC CO L NPV*	JPY	2 300	3 800		6 100	236 568	0.02	
GLP J-REIT REIT*	JPY	156	124	120	160	166 007	0.01	
GMO PAYMENT GATEWA NPV*	JPY	1 600			1 600	115 591	0.01	
HANKYU HANSHIN HLD NPV*	JPY	4 200			4 200	124 849	0.01	
HARMONIC DRIVE SYS NPV*	JPY	700		700				
HIKARI TSUSHIN INC NPV*	JPY	400			400	48 396	0.00	
HIROSE ELECTRIC NPV*	JPY	600	1 100		1 700	221 022	0.02	
HISAMITSU PHARM CO NPV*	JPY	900		900				
HOSHIZAKI CORPORAT NPV*	JPY	900	1 800	900	1 800	51 689	0.00	
HULIC CO LTD NPV*	JPY	9 000			9 000	65 444	0.00	
IBIDEN CO LTD NPV*	JPY	2 300	3 400		5 700	193 040	0.01	
IDEMITSU KOSAN CO LTD*	JPY	9 800			9 800	214 444	0.01	
ISUZU MOTORS NPV*	JPY	21 200		11 900	9 300	109 203	0.01	
ITO EN LTD NPV*	JPY	1 000			1 000	35 348	0.00	
ITOCHU TECHNO-SOLU NPV*	JPY	1 800			1 800	41 812	0.00	
JAPAN EXCHANGE GP NPV*	JPY	13 100			13 100	172 302	0.01	
JAPAN POST INSURAN NPV*	JPY	4 100	9 800		13 900	205 612	0.01	
JAPAN REAL ESTATE INVESTMENT CORP*	JPY	44			44	184 563	0.01	
JSR CORP NPV*	JPY	6 800		6 600	200	3 816	0.00	
KAJIMA CORP NPV*	JPY	10 900	13 900		24 800	233 935	0.02	
KAKAKU.COM. INC NPV*	JPY	2 500			2 500	42 434	0.00	
KANSAI PAINT CO NPV*	JPY	7 700		7 700				
KAO CORP NPV*	JPY	13 400	3 800		17 200	647 358	0.04	
KEIO CORPORATION NPV*	JPY	1 900			1 900	66 777	0.00	
KEISEI ELEC RY CO NPV*	JPY	2 400			2 400	63 828	0.00	
KIKKOMAN CORP NPV*	JPY	4 300			4 300	233 929	0.02	
KINTETSU GROUP HOL NPV*	JPY	3 200			3 200	108 373	0.01	
KIRIN HOLDINGS CO LTD NPV*	JPY	27 200	10 000	18 200	19 000	280 094	0.02	
KOBAYASHI PHARMACE NPV*	JPY	900	2 000	2 600	300	15 957	0.00	
KOBE BUSSAN CO LTD NPV*	JPY	2 300	6 400		8 700	189 495	0.01	
KOEI TECMO HOLDING NPV*	JPY	1 040	2 080	1 040	2 080	31 482	0.00	
KOITO MFG CO LTD NPV*	JPY	3 600		3 600				
KOMATSU NPV*	JPY	22 900	14 100	7 000	30 000	575 262	0.04	
KOSE CORPORATION NPV*	JPY	600			600	60 071	0.00	
KURITA WATER INDS NPV*	JPY	1 800	4 100		5 900	216 895	0.01	
LASERTEC CORP NPV*	JPY	2 200			2 200	315 357	0.02	
LION CORP NPV*	JPY	9 800		9 800				
M3 INC NPV*	JPY	11 900	9 900	4 800	17 000	508 889	0.03	
MAKITA CORP NPV*	JPY	6 900	6 300		13 200	241 739	0.02	
MCDONALD'S HOLDING NPV*	JPY	4 400		4 200	200	6 948	0.00	
MEIJI HOLDINGS CO NPV*	JPY	2 100	2 900	3 500	1 500	61 808	0.00	
MINEBEA MITSUMI INC*	JPY	11 200	8 500		19 700	292 336	0.02	
MISUMI GROUP INC NPV*	JPY	8 100	6 000	5 900	8 200	175 568	0.01	
mitsubishi GAS CHM NPV*	JPY	2 900		2 900				
mitsubishi HC CAPI NPV*	JPY	7 400			7 400	31 788	0.00	
mitsui CHEMICALS NPV*	JPY	3 400			3 400	63 067	0.00	
mitsui FUDOSAN CO NPV*	JPY	22 400	7 500	7 200	22 700	435 511	0.03	
MIURA CO LTD NPV*	JPY	1 600		1 600				
MONOTARO CO.LTD NPV*	JPY	8 200	9 100	13 800	3 500	53 446	0.00	
NABTESCO CORP NPV*	JPY	2 100		2 100				
NH FOODS LTD NPV*	JPY	1 500		1 500				
NIDEC CORPORATION NPV*	JPY	12 400	4 500	2 300	14 600	809 803	0.06	
NIHON M&A CENTER I NPV*	JPY	10 400			10 400	117 848	0.01	
NIPPON BUILDING FD REIT*	JPY	50			50	222 524	0.02	
NIPPON PAINT HLDGS NPV*	JPY	22 300			22 300	142 637	0.01	
NIPPON SANSHO HOLDI NPV*	JPY	2 800			2 800	44 717	0.00	
NIPPON SHINYAKU CO NPV*	JPY	800			800	44 384	0.00	
NIPPON STEEL CORP NPV*	JPY	22 200	9 300		31 500	433 189	0.03	
NISSAN CHEMICAL CO NPV*	JPY	4 200	3 100		7 300	329 308	0.02	
NISSHIN SEIFUN GRP NPV*	JPY	3 600			3 600	38 976	0.00	
NISSIN FOODS HLDG NPV*	JPY	1 200	2 100		3 300	213 966	0.01	
NITORI HOLDINGS CO LTD*	JPY	2 100			2 100	191 374	0.01	
NITTO DENKO CORP NPV*	JPY	4 200	2 400		6 600	347 945	0.02	
NOMURA REAL ESTATE HOLDINGS INC*	JPY	2 100			2 100	47 578	0.00	
NSK LTD NPV*	JPY	6 600		6 600				
OBAYASHI CORP NPV*	JPY	25 500			25 500	163 964	0.01	
OBIC CO LTD NPV*	JPY	2 000	1 000	1 000	2 000	301 232	0.02	
ODAKYU ELEC RLWY NPV*	JPY	5 400	9 800		15 200	181 041	0.01	
OJI HOLDINGS CO NPV*	JPY	32 500			32 500	112 911	0.01	
OLYMPUS CORP NPV*	JPY	26 000	14 300	6 800	33 500	708 238	0.05	
ONO PHARMACEUTICAL NPV*	JPY	10 700	13 000	11 500	12 200	287 168	0.02	
OPEN HOUSE CO LTD NPV*	JPY		2 800		2 800	99 917	0.01	
ORACLE CORP JAPAN NPV*	JPY	1 500			1 500	80 189	0.01	
ORIENTAL LAND CO NPV*	JPY	5 900	3 100	2 000	7 000	940 255	0.06	
PAN PACIFIC INTERNATIONAL HOLDINGS CORP*	JPY	12 300	8 200	7 200	13 300	218 587	0.01	
PEPTIDREAM INC NPV*	JPY	1 700		1 700				
PERSOL HOLDINGS CO NPV*	JPY	3 300	7 300	7 700	2 900	58 303	0.00	
PIGEON CORP NPV*	JPY	2 100		2 100				
POLA ORBIS HOLDINGS IN NPV*	JPY	1 700		1 700				
RAKUTEN GROUP INC NPV*	JPY	25 500	30 800	29 000	27 300	122 417	0.01	
RECRUIT HLDGS CO L NPV*	JPY	36 900	15 300	9 100	43 100	1 331 970	0.09	
RINNAI CORP NPV*	JPY	700		700				
RYOHIN KEIKAKU CO NPV*	JPY	9 200		9 200				
SBI HOLDINGS INC NPV*	JPY	8 200		7 500	700	12 669	0.00	

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SCSK CORP*	JPY	3 000	8 800		11 800	174 549	0.01	
SECOM CO NPV*	JPY	4 800	2 200	2 300	4 700	268 696	0.02	
SEKISUI HOUSE NPV*	JPY	16 400	8 400		24 800	413 268	0.03	
SHARP CORP NPV*	JPY	3 900	20 600		24 500	146 977	0.01	
SHIMANO INC NPV*	JPY	1 900	700		2 600	403 943	0.03	
SHIMIZU CORP NPV*	JPY	10 200			10 200	51 026	0.00	
SHIN-ETSU CHEMICAL NPV*	JPY	9 500	2 700		12 200	1 276 484	0.09	
SHIONOGI & CO NPV*	JPY	7 000	5 200	5 400	6 800	315 452	0.02	
SHISEIDO CO LTD NPV*	JPY	10 800	6 400	4 200	13 000	451 208	0.03	
SMC CORP NPV*	JPY	1 500	600		2 100	850 047	0.06	
SQUARE-ENIX HOLDIN NPV*	JPY	3 600			3 600	160 944	0.01	
STANLEY ELECTRIC NPV*	JPY	2 400		2 400				
SUMITOMO METAL MNG NPV*	JPY	6 500	3 600	4 700	5 400	152 049	0.01	
SUNTORY BEVERAGE & NPV*	JPY	2 600	5 000		7 600	254 828	0.02	
SUZUKI MOTOR CORP NPV*	JPY	11 300	4 800	8 400	7 700	260 255	0.02	
SYSMEX CORP NPV*	JPY	5 300	2 400	2 300	5 400	291 881	0.02	
T&D HOLDINGS INC NPV*	JPY	19 400	14 000	14 000	19 400	191 618	0.01	
TAISEI CORP NPV*	JPY	7 700		5 000	2 700	73 716	0.01	
TAISHO PHARM H NPV*	JPY	600		600				
TERUMO CORP NPV*	JPY	17 500	5 200	4 600	18 100	551 322	0.04	
THK CO LTD NPV*	JPY	2 200		2 200				
TIS INC. NPV*	JPY	9 300			9 300	251 404	0.02	
TOBU RAILWAY CO NPV*	JPY	9 500			9 500	220 032	0.01	
TOHO CO LTD NPV*	JPY	2 100			2 100	74 938	0.01	
TOHO GAS CO NPV*	JPY	1 400		1 400				
TOKYO CENTURY CORP NPV*	JPY	800		800				
TOKYO GAS CO NPV*	JPY	14 400		7 900	6 500	116 281	0.01	
TOKYU CORP NPV*	JPY	9 200	17 000		26 200	302 707	0.02	
TORAY INDS INC NPV*	JPY	46 200		25 700	20 500	99 999	0.01	
TOSOH CORP NPV*	JPY	4 800			4 800	52 323	0.00	
TOTO LTD NPV*	JPY	4 400	4 300	3 800	4 900	140 213	0.01	
TOYO SUISAN KAISHA NPV*	JPY	1 600		1 600				
TOYOTA INDUSTRIES NPV*	JPY	4 000	3 100		7 100	366 177	0.02	
TOYOTA TSUSHO CORP NPV*	JPY	3 900	4 000		7 900	265 951	0.02	
TSURUHA HOLDINGS I NPV*	JPY	700		700				
USS CO LTD NPV*	JPY	4 000			4 000	60 516	0.00	
WELCIA HOLDINGS CO NPV*	JPY	1 700			1 700	35 597	0.00	
YAKULT HONSHA CO NPV*	JPY	2 400	2 500		4 900	271 849	0.02	
YAMAHA CORP NPV*	JPY	4 800	4 800	3 800	5 800	219 467	0.01	
YAMATO HOLDINGS CO NPV*	JPY	9 700		9 400	300	4 452	0.00	
ZOZO INC NPV*	JPY	6 000			6 000	127 858	0.01	
<b>Total Japan</b>						<b>32 572 056</b>	<b>2.21</b>	
<b>Macau</b>								
SANDS CHINA LTD USD0.01 REG'S*	HKD	68 000			68 000	118 766	0.01	
WYNN MACAU LTD HKD0.10*	HKD	29 200		29 200				
<b>Total Macau</b>						<b>118 766</b>	<b>0.01</b>	
<b>Netherlands</b>								
AERCAP HOLDINGS EURO.01*	USD		11 089	6 639	4 450	237 853	0.02	
AKZO NOBEL NV EURO.50(POST REV SPLIT)*	EUR	5 654	3 427	1 748	7 333	452 878	0.03	
ARGEN X NV EURO.10*	EUR	1 264	877	362	1 779	694 687	0.05	
ASM INTL NV EURO.04*	EUR	1 483			1 483	329 742	0.02	
EURONEXT EUR1.60*	EUR		3 838		3 838	244 091	0.02	
EXOR NV EURO.01*	EUR	1 963	2 136		4 099	275 691	0.02	
HEINEKEN HOLDING EUR1.6*	EUR	2 192			2 192	149 815	0.01	
HEINEKEN NV EUR1.60*	EUR	6 741	3 232	1 482	8 491	710 502	0.05	
IMCD NV EURO.16*	EUR		2 600		2 600	337 656	0.02	
ING GROEP N.V. EURO.01*	EUR	105 414	67 607	31 502	141 519	1 393 313	0.09	
JUST EAT TAKEAWAY EURO.04*	EUR	4 960	9 225		14 185	243 565	0.02	
KON KPN NV EURO.04*	EUR	100 397	46 355		146 752	410 923	0.03	
KONINKLIJKE AHOLD EURO.01*	EUR	31 632	15 869	13 646	33 855	945 971	0.06	
KONINKLIJKE PHILIPS NV EURO.20*	EUR	25 360	12 460	16 508	21 312	270 197	0.02	
OCI N.V. EURO.02*	EUR		4 438	3 912	526	20 145	0.00	
RANDSTAD N.V. EURO.10*	EUR	4 088	3 063	3 216	3 935	196 316	0.01	
UNIBAIL-RODAMCO-WE NPV(1 ORD UNIBAIL-R & 1CLS)*	EUR	3 976	2 954	2 860	4 070	192 746	0.01	
VOPAK(KON) EURO.50*	EUR	1 399		1 399				
WOLTERS KLUWER EURO.12*	EUR	7 691	3 195	2 924	7 962	846 972	0.06	
<b>Total Netherlands</b>						<b>7 953 063</b>	<b>0.54</b>	
<b>New Zealand</b>								
AUCKLAND INTL NPV*	NZD	23 356	34 232	31 644	25 944	116 143	0.01	
FISHER & PAYKEL HE NPV*	NZD	14 799			14 799	168 465	0.01	
MERCURY NZ LTD NPV*	NZD	12 710	41 143		53 853	182 221	0.01	
MERIDIAN ENERGY LT NPV*	NZD	50 649			50 649	143 699	0.01	
RYMAN HEALTHCARE G NPV*	NZD	16 352		16 352				
SPARK NEW ZEALAND NPV*	NZD	34 279			34 279	102 038	0.01	
THE A2 MILK CO LTD NPV*	NZD	13 851		13 851				
XERO LIMITED NPV*	AUD	3 259	3 566	2 594	4 231	211 378	0.01	
<b>Total New Zealand</b>						<b>923 943</b>	<b>0.06</b>	
<b>Norway</b>								
GJENSIDIGE FORSIKR NOK2*	NOK	3 802	6 724		10 526	192 403	0.01	
ORKLA ASA NOK1.25*	NOK	24 149			24 149	163 084	0.01	
SALMAR ASA NOK0.25*	NOK		2 101		2 101	71 226	0.00	
SCHIBSTED ASA SER'A/NOK0.50*	NOK	1 444		1 444				
SCHIBSTED ASA SER'B/NOK0.5*	NOK	1 679		1 679				
YARA INTERNATIONAL NOK1.7*	NOK	5 496		3 516	1 980	88 432	0.01	
<b>Total Norway</b>						<b>515 145</b>	<b>0.04</b>	
<b>Poland</b>								
INPOST S.A. EURO.01*	EUR	7 009		7 009				
<b>Total Poland</b>							<b>0.00</b>	
<b>Portugal</b>								
EDP RENOVAVEIS SA EUR5*	EUR	11 718			11 718	246 987	0.02	
<b>Total Portugal</b>						<b>246 987</b>	<b>0.02</b>	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Singapore</b>								
CITY DEVELOPMENTS SGD0.50*	SGD	8 500			8 500	45 865	0.00	
DBS GROUP HLDGS SGD1*	SGD	49 600	16 200	11 700	54 100	1 308 464	0.09	
KEPPEL CORP NPV*	SGD	27 200	37 300		64 500	317 930	0.02	
MAPLETREE LOGISTICS TRUST-UNITS REIT*	SGD	53 900	1 994		55 894	60 082	0.00	
OVERSEA-CHINESE BK NPV*	SGD	106 374	18 000	15 900	108 474	930 518	0.06	
SINGAPORE AIRLINES NPV*	SGD	25 000			25 000	92 996	0.01	
SINGAPORE EXCHANGE SGD0.01*	SGD	32 100			32 100	191 142	0.01	
SINGAPORE TECH ENG NPV*	SGD	29 100			29 100	67 912	0.00	
UOL GROUP LIMITED SGD1*	SGD	8 700	29 200		37 900	165 908	0.01	
UTD O/S BANK SGD1*	SGD	34 200	7 300		41 500	814 716	0.06	
VENTURE CORP LTD SGD0.25*	SGD	11 900		11 300	600	6 759	0.00	
WILMAR INTERNATIONAL LTD*	SGD	35 800	51 600		87 400	239 818	0.02	
<b>Total Singapore</b>						<b>4 242 110</b>	<b>0.29</b>	
<b>Spain</b>								
ACCIONA SA EUR1*	EUR		811	755	56	10 086	0.00	
ACS ACTIVIDADES CO EURO.5*	EUR	5 188	6 439		11 627	298 429	0.02	
AENA SME S.A. EUR10*	EUR	1 808	2 805	2 280	2 333	274 945	0.02	
AMADEUS IT GROUP EURO.01*	EUR	11 522	2 455		13 977	729 106	0.05	
CAIXABANK SA EUR1*	EUR	105 596	53 099	50 609	108 086	358 459	0.02	
CELLNEX TELECOM SA EURO.25*	EUR	12 429	3 661		16 090	526 769	0.04	
ENAGAS SA EUR1.50*	EUR	4 626	7 971		12 597	204 649	0.01	
ENDESA SA EUR1.2*	EUR	6 590	8 651		15 241	254 537	0.02	
FERROVIAL SA EURO.2*	EUR	9 433	12 099		21 532	526 252	0.04	
GRIFOLS SA EURO.25 (CLASS A) POST SUBD*	EUR	8 624			8 624	73 409	0.00	
IBERDROLA SA EURO.75 (POST SUBDIVISION)*	EUR	153 140	49 321	13 756	188 705	1 917 792	0.13	
INDITEX EURO.03 (POST SUBD)*	EUR	30 755	6 389	8 409	28 735	651 990	0.04	
NATURGY ENERGY GRO EUR1*	EUR		11 514	5 289	6 225	159 838	0.01	
RED ELECTRICA CORP EURO.5*	EUR	12 756	7 876		20 632	333 653	0.02	
REPSOL SA EUR1*	EUR	37 592			37 592	511 065	0.03	
SIEMENS GAMESA REN EURO.17*	EUR	4 661	18 644	10 402	12 903	229 210	0.02	
TELEFONICA SA EUR1*	EUR	125 696	80 516		206 212	710 809	0.05	
<b>Total Spain</b>						<b>7 770 998</b>	<b>0.53</b>	
<b>Sweden</b>								
ASSA ABLOY SER'B'NPV (POST SPLIT)*	SEK	27 246	6 152	7 305	26 093	526 956	0.04	
ESSITY AB SER'B'NPV*	SEK	14 412	6 130		20 542	434 199	0.03	
FASTIGHETS AB BALD SER'B'NPV*	SEK	3 921		3 921				
HUSQVARNA AB SER'B'NPV*	SEK	8 371	13 662	22 033				
ICA GRUPPEN AB*	SEK	4 061		4 061				
INDUSTRIVARDEN AB SER'C'NPV*	SEK	2 757			2 757	61 945	0.00	
INDUSTRIVARDEN AB SER'A'NPV*	SEK	5 815		5 815				
INDUTRADE AB NPV*	SEK		6 964		6 964	121 941	0.01	
LATOUR INVESTMENT SER'B'NPV (POST SPLIT)*	SEK	2 657			2 657	44 936	0.00	
LUNDBERGFÖRETAGEN SER'B'NPV*	SEK	3 492	6 090	3 492	6 090	240 574	0.02	
ORRÖN ENERGY AB NPV*	SEK	6 807		6 807				
SAGAX AB NPV B*	SEK		13 068		13 068	240 953	0.02	
SECURITAS SER'B'NPV*	SEK	5 911	3 377		9 288	75 989	0.01	
SINCH AB NPV (POST SPLIT)*	SEK	16 530		16 530				
SKANSKA AB SER'B'NPV*	SEK	10 184	9 938		20 122	313 069	0.02	
SVENSKA CELLULOSA SER'B'NPV*	SEK	16 754			16 754	197 701	0.01	
SVENSKA HANDELSBANKEN SER'A'NPV (P/S)*	SEK	39 584	15 342		54 926	510 602	0.03	
SWEDISH ORPHAN BIOVITRUM AB NPV*	SEK		7 443		7 443	137 035	0.01	
TELIA COMPANY AB NPV*	SEK	79 304	86 470	81 702	84 072	222 701	0.02	
VOLVO AB SER'A'NPV (POST SPLIT)*	SEK	5 336			5 336	91 139	0.01	
<b>Total Sweden</b>						<b>3 219 740</b>	<b>0.22</b>	
<b>Switzerland</b>								
GLENCORE XSTRATA ORD USD0.01*	GBP	272 678	66 041	338 719				
<b>Total Switzerland</b>							<b>0.00</b>	
<b>United Kingdom</b>								
3I GROUP ORD GBP0.738636*	GBP	32 812		10 576	22 236	297 327	0.02	
ASTRAZENECA ORD USD0.25*	USD	6 652			6 652	775 140	0.05	
ASTRAZENECA ORD USD0.25*	GBP	35 100	12 877	2 841	45 136	5 332 727	0.36	
AVEVA GROUP ORD GBP0.03556*	GBP	2 028	4 877	3 726	3 179	114 282	0.01	
AVIVA ORD GBP0.25*	GBP	118 087		118 087				
BARRATT DEVEL ORD GBP0.10*	GBP	30 899	29 544		60 443	261 998	0.02	
BRITISH LAND CO PLC REIT*	GBP	15 123	36 040		51 163	215 701	0.01	
BT GROUP ORD GBP0.05*	GBP	222 411	63 886		286 297	428 178	0.03	
COCA-COLA EUROPACI COM EURO.01*	USD	6 257	9 373	5 963	9 667	455 173	0.03	
EVRAZ PLC ORD USD1*	GBP	8 579		8 579				
HALMA ORD GBP0.10*	GBP	10 198			10 198	248 518	0.02	
HIKMA PHARMACEUTIC ORD GBP0.10*	GBP	3 143	6 287	9 430				
INFORMA PLC (GB) ORD GBP0.001*	GBP	41 485	23 427		64 912	415 547	0.03	
JD SPORTS FASHION ORD GBP0.0025*	GBP	16 967		16 967				
JOHNSON MATTHEY ORD GBP1.109245*	GBP	6 024			6 024	134 272	0.01	
KINGFISHER ORD GBP0.157142857*	GBP	68 621		54 948	13 673	34 486	0.00	
LAND SECURITIES GP ORD GBP0.106666666*	GBP	13 484	15 494		28 978	190 450	0.01	
LIBERTY GLOBAL INC USD0.01 A*	USD	2 657	6 276	4 464	2 469	41 659	0.00	
LLOYDS BANKING GP ORD GBP0.1*	GBP	1 931 485	927 219	332 218	2 526 486	1 223 224	0.08	
NATIONAL GRID ORD GBP0.12431289*	GBP	93 833	15 134		108 967	1 190 747	0.08	
OCADO GROUP PLC ORD GBP0.02*	GBP	12 398	9 176	17 759	3 815	20 765	0.00	
RECKITT BENCK GRP ORD GBP0.10*	GBP	18 764	5 510	1 939	22 335	1 487 465	0.10	
RELX PLC GBP0.1444*	GBP	52 994	13 588	5 332	61 250	1 652 116	0.11	
RENTOKIL INITIAL ORD GBP0.01*	GBP	55 374	24 153		79 527	498 845	0.03	
ROLLS-ROYCE HLDGS ORD GBP0.20*	GBP	227 630	115 390		343 020	308 874	0.02	
SAGE GROUP GBP0.01051948*	GBP	35 479		17 774	17 705	148 267	0.01	
SEVERN TRENT ORD GBP0.9789*	GBP	4 407			4 407	127 097	0.01	
SMITHS GROUP ORD GBP0.375*	GBP	7 737	8 008		15 745	283 100	0.02	
SPRAX-SARCO ENG ORD GBP0.269230769*	GBP	2 136	1 201	1 142	2 195	271 879	0.02	
SSE PLC ORD GBP0.50*	GBP	31 300			31 300	561 160	0.04	
ST JAMES'S PLACE ORD GBP0.15*	GBP	16 614	11 396		28 010	343 713	0.02	
UNITED UTILITIES G ORD GBP0.05*	GBP	12 004			12 004	129 930	0.01	
WHITBREAD ORD GBP0.76797385*	GBP	6 136	10 037	5 129	11 044	327 288	0.02	
WPP PLC ORD GBP0.10*	GBP	31 702			31 702	279 800	0.02	
<b>Total United Kingdom</b>						<b>17 799 729</b>	<b>1.21</b>	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>United States</b>								
3M CO COM*	USD	15 259	6 251	3 339	18 171	2 287 444	0.16	
AFLAC INC COM USD0.10*	USD	17 734	11 470	7 336	21 868	1 424 893	0.10	
AKAMAI TECHNOLOGIES INC COM*	USD	3 808	2 950		6 758	597 382	0.04	
ALBEMARLE CORP COM USD0.01*	USD	2 834	959		3 793	1 062 343	0.07	
ALCOA CORP COM USD0.01*	USD		6 100	2 928	3 172	123 896	0.01	
ALIGN TECHNOLOGY INC COM*	USD	2 003	873	603	2 273	441 975	0.03	
ALLEGHANY CORP DEL COM*	USD	289	176	465				
ALNYLAM PHARMACEUTICALS INC COM*	USD	3 524	977		4 501	933 577	0.06	
ALPHABET INC CAP STK USD0.001 CL C*	USD	7 730	201 803	24 151	185 382	17 561 421	1.19	
ALTICE USA INC COM USD0.01 CL A*	USD	7 805		7 805				
AMC ENTMT HLDGS IN COM USD0.01 'A'*	USD	14 900	16 043	18 214	12 729	84 839	0.01	
AMERCO COM*	USD	194	276		470	270 542	0.02	
AMERICAN HOMES 4 R COM USD0.01*	USD		16 046	4 233	11 813	377 590	0.03	
AMERICAN WATER WOR COM STK USD0.01*	USD	5 137	1 253		6 390	929 419	0.06	
ANSYS INC COM*	USD	2 286	1 129		3 415	755 828	0.05	
ARISTA NETWORKS IN COM USD0.0001*	USD	1 415	10 010	3 046	8 379	1 013 445	0.07	
ARROW ELECTRS INC COM*	USD	1 418	1 331		2 749	278 573	0.02	
BAKER HUGHES COMPA COM USD0.0001 CL A*	USD	17 744	19 864	6 123	31 485	871 528	0.06	
BERKLEY(WR)CORP COM USD0.20*	USD	4 403	9 130	8 899	4 634	344 935	0.02	
BERKSHIRE HATHAWAY CLASS'B'COM USD0.0033*	USD	35 738	13 073	6 488	42 323	12 498 461	0.85	
BIO RAD LABS INC CL A*	USD	650			650	228 783	0.02	
BIO-TECHNE CORP COM USD0.01*	USD	973	1 008	446	1 535	455 100	0.03	
BIOMARIN PHARMA COM USD0.001*	USD	4 469	4 049	4 083	4 435	384 492	0.03	
BLACK KNIGHT INC COM USD0.0001 WI*	USD	4 238	4 960	2 236	6 962	421 308	0.03	
BLACKROCK INC COM STK USD0.01*	USD	3 971	1 046		5 017	3 242 961	0.22	
BOOZ ALLEN HAMILTO COM USD0.01 CLASS 'A'*	USD	2 675	3 292	1 558	4 409	480 280	0.03	
BOSTON BEER INC CL A*	USD	191		191				
BOSTON PTYS INC COM USD0.01*	USD	3 718	1 330	1 863	3 185	231 723	0.02	
BOSTON SCIENTIFIC COM USD0.01*	USD	37 820	10 631	3 714	44 737	1 930 059	0.13	
BROADRIDGE FIN SOL COM STK USD0.01*	USD	2 767	1 250		4 017	603 243	0.04	
BROWN & BROWN INC COM*	USD	7 189	2 331		9 520	560 101	0.04	
BROWN FORMAN CORP CL B*	USD	7 221	5 883	2 023	11 081	754 073	0.05	
CABLE ONE INC COM USD1 'WI'*	USD	91			91	78 267	0.01	
CADENCE DESIGN SYS COM USD0.01*	USD	7 307	3 628	2 599	8 336	1 262 934	0.09	
CAMPBELL SOUP CO CAP USD0.0375*	USD	5 223	3 263		8 486	449 331	0.03	
CARLISLE COS INC COM*	USD		1 700		1 700	406 264	0.03	
CARVANA CO COM USD0.001 CL A*	USD	2 030		2 030				
CATALENT INC COM USD0.01*	USD	5 058			5 058	332 712	0.02	
CDW CORP COM USD0.01*	USD	3 484	925	849	3 560	615 665	0.04	
CERNER CORP COM*	USD	9 129	4 348	13 477				
CHARLES RIV LABS INTL INC COM*	USD	1 258			1 258	267 211	0.02	
CHENIERE ENERGY INC COM NEW*	USD	5 980	1 616		7 596	1 341 015	0.09	
CINCINNATI FINL CORP COM*	USD	3 941	2 744	1 509	5 176	535 185	0.04	
CINTAS CORP COM*	USD	2 372	881		3 253	1 391 863	0.09	
CLEVELAND CLIFFS COM USD0.125*	USD		24 350	9 391	14 959	194 463	0.01	
CLOROX CO DEL COM*	USD	3 048	1 113	1 021	3 140	458 910	0.03	
CME GROUP INC COM STK USD0.01 CLASS'A'*	USD	9 503	4 491	2 217	11 777	2 042 485	0.14	
COCA-COLA CO COM USD0.25*	USD	110 101	42 509	19 258	133 352	7 987 103	0.54	
COGNEX CORP COM*	USD	5 040			5 040	233 174	0.02	
COLGATE-PALMOLIVE COM USD1*	USD	21 827	12 133	7 352	26 608	1 966 208	0.13	
CONSTELLATION BRDS CLASS'A'COM USD0.01*	USD	4 826	661		5 487	1 356 745	0.09	
COPART INC COM*	USD	5 884	1 348	1 238	5 994	689 947	0.05	
COSTAR GROUP INC COM*	USD	10 173	4 795	1 923	13 045	1 079 892	0.07	
COUPA SOFTWARE INC COM USD0.0001*	USD	2 155	2 533		4 688	249 729	0.02	
CSX CORP COM USD1*	USD	62 049	27 372	17 415	72 006	2 094 064	0.14	
DEERE & CO COM USD1*	USD	7 681	2 477	938	9 220	3 652 198	0.25	
DEVON ENERGY CORP NEW COM*	USD	15 732	3 785	19 517				
DEXCOM INC COM*	USD	2 642	14 357	5 054	11 945	1 443 799	0.10	
DIGITAL REALTY TRU COM STK USD0.01*	USD	7 349	1 662		9 011	904 030	0.06	
DROPOX INC COM USD0.00001 CL A*	USD	9 072	6 763	6 299	9 536	207 564	0.01	
ECOLAB INC COM*	USD	7 137	1 085		8 222	1 292 398	0.09	
EDWARDS LIFESCIENCES CORP COM*	USD	15 910	8 901	2 934	21 877	1 585 740	0.11	
ENPHASE ENERGY INC COM USD0.00001*	USD	3 626	833		4 459	1 369 940	0.09	
ENTEGRIS INC COM*	USD		7 457	1 472	5 985	475 206	0.03	
EOG RESOURCES INC COM USD0.01*	USD	16 617	2 010	18 627				
EPAM SYS INC COM USD0.001*	USD	1 361	484		1 845	646 234	0.04	
EQUIFAX INC COM*	USD	3 045	747		3 792	643 378	0.04	
EQUITY LIFESTYLE PTYS INC*	USD	5 146	2 034	2 083	5 097	326 249	0.02	
ERIE INDTRY CO CL A*	USD	544			544	139 918	0.01	
ESSEX PROP TRUST COM USD0.0001*	USD	1 690	665		2 355	523 768	0.04	
ETSY INC USD0.001*	USD	3 301	4 861	4 189	3 973	373 384	0.03	
EXACT SCIENCES CORP COM*	USD	4 817	4 180		8 997	313 150	0.02	
EXPEDTRS INTL WASH COM USD0.01*	USD	4 121	1 559		5 680	556 205	0.04	
F M C CORP COM NEW*	USD	3 463	1 356		4 819	573 409	0.04	
F5 NETWORK INC COM STK NPV*	USD	1 553	1 819	881	2 491	356 256	0.02	
FACTSET RESH SYS INC COM*	USD	1 158			1 158	493 087	0.03	
FAIR ISAAC CORP COM*	USD	558	366		924	442 780	0.03	
FASTENAL COM USD0.01*	USD	14 971	7 423	2 658	19 736	954 556	0.06	
FIDELITY NATL FINL FNF GROUP COM USD0.0001*	USD	8 047	3 752	3 566	8 233	324 459	0.02	
FIRST CTZNS BANCSHARES INC N C CL A*	USD		383		383	315 108	0.02	
FORTINET INC COM USD0.001*	USD	3 852	22 482	4 389	21 945	1 255 317	0.09	
FORTIVE CORP COM USD0.01*	USD	8 435	3 310	2 338	9 407	601 558	0.04	
FRANKLIN RES INC COM*	USD	6 056	5 437	5 685	5 808	136 300	0.01	
GALLAGHER ARTHUR J & CO COM*	USD	5 548	907		6 455	1 208 507	0.08	
GAMING & LEISURE P COM USD0.01*	USD		11 304		11 304	566 981	0.04	
GARTNER INC COM*	USD	2 388	514		2 902	876 829	0.06	
GENERAC HLDGS INC COM USD0.01*	USD	1 578	614		2 192	254 265	0.02	
GUIDEWIRE SOFTWARE COM USD0.0001*	USD	2 568	2 073	2 064	2 577	153 214	0.01	
HEICO CORP NEW CL A*	USD	1 375	1 328		2 703	344 350	0.02	
HEICO CORP NEW COM*	USD	763	1 091	973	881	143 393	0.01	
HENRY JACK & ASSOC COM USD0.01*	USD	2 412			2 412	480 493	0.03	
HORIZON THERAPEUTI COM USD0.0001*	USD	5 509	1 747	2 524	4 732	295 119	0.02	
HUBSPOT INC COM USD0.001*	USD	1 084	317		1 401	415 792	0.03	
HUNT J B TRANS SVCS INC COM*	USD	2 163	932	850	2 245	384 340	0.03	
IDEX CORP COM*	USD	1 917	853		2 770	616 261	0.04	
IDEXX LABORATORIES COM USD0.10*	USD	2 243	785	390	2 638	949 547	0.06	
IHS MARKIT LTD COM*	USD	10 033		10 033				
ILLINOIS TOOL WKS COM NPV*	USD	7 882	3 550	1 561	9 871	2 109 335	0.14	
ILLUMINA INC COM USD0.01*	USD	3 927	1 303	725	4 505	1 031 607	0.07	
INCYTE CORPORATION COM USD0.001*	USD	4 846	2 400	3 248	3 998	297 434	0.02	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
INSULET CORP COM STK USD0.001*	USD	1 694	626		2 320	600 890	0.04	
INTERCONTINENTAL E COM USD0.01*	USD	14 303	5 403	2 705	17 001	1 626 004	0.11	
INTERNATIONAL FLAVORS&FRAGRANC COM*	USD	6 724	1 356		8 080	789 280	0.05	
INTERPUBLIC GROUP COM USD0.10*	USD	10 352	9 727	9 739	10 340	308 260	0.02	
INTUITIVE SURGICAL COM USD0.001*	USD	9 111	3 764	720	12 155	2 998 090	0.20	
INVITATION HOMES I COM USD0.01*	USD	14 128	11 815	4 129	21 814	691 804	0.05	
IPG PHOTONICS CORP COM USD0.0001*	USD	1 039		1 039				
JOHNSON & JOHNSON COM USD1*	USD	70 514	24 864	10 479	84 899	14 780 956	1.00	
JP MORGAN CHASE & COM USD1*	USD	80 887	28 594	12 920	96 561	12 164 215	0.83	
JUNIPER NETWORKS COM USD0.00001*	USD	11 824	5 006	5 143	11 687	357 890	0.02	
KRAFT HEINZ CO COM USD0.01*	USD	19 285	12 447	7 476	24 256	933 828	0.06	
LAMB WESTON HLDGS COM USD1.00 WI*	USD	4 552		4 552				
LENNOX INTL INC COM*	USD	681			681	159 180	0.01	
LIBERTY BROADBAND COM USD0.01 CL 'A'*	USD	444		444				
LIBERTY BROADBAND COM USD0.01 CL 'C'*	USD	4 450		1 467	2 983	252 044	0.02	
LIBERTY MEDIA CORP COM USD0.01 SER A SIRIUSXM*	USD	1 528	3 234	3 571	1 191	50 584	0.00	
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM*	USD	6 348	3 451	3 589	6 210	262 196	0.02	
LIBERTY MEDIA CORP COM USD0.01 SER C FORMULA*	USD	4 189	2 618		6 807	393 263	0.03	
LIVE NATION INC COM*	USD	4 498	3 409	1 629	6 278	500 166	0.03	
LOEWS CORP COM*	USD	6 891	2 615	2 668	6 838	390 195	0.03	
LPL FINL HLDGS INC COM USD0.001*	USD		3 235	597	2 638	674 911	0.05	
LYONDELLBASELL IND COM USD0.01*	USD	7 692	1 344	1 779	7 257	555 214	0.04	
M & T BANK CORP COM USD0.50*	USD	3 023	3 939	789	6 173	1 040 128	0.07	
MARKEL CORP COM*	USD	266	241		507	611 951	0.04	
MARKETAXESS HLDGS INC COM*	USD	952	563	617	898	219 312	0.01	
MARSH & MCLENNAN COM USD1*	USD	12 857	6 400	2 483	16 774	2 710 865	0.18	
MARTIN MARIETTA M. COM USD0.01*	USD	1 615	450		2 065	694 319	0.05	
MASIMO CORPORATION COM STK USD0.001*	USD	1 308	1 075		2 383	313 838	0.02	
MEDICAL PROP TST COM USD0.001*	USD	13 915	7 904		21 819	250 015	0.02	
METTLER TOLEDO INTERNATIONAL COM*	USD	554	241		795	1 006 374	0.07	
MOLINA HEALTHCARE INC COM*	USD	1 232	516		1 748	627 758	0.04	
MONGODB INC COM USD0.001 CL A*	USD	1 594	629	450	1 773	324 756	0.02	
MONOLITHIC PWR SYS INC COM*	USD	1 179	809	386	1 602	544 207	0.04	
MONSTER BEV CORP USD0.005(NEW)*	USD	9 893	6 145	1 589	14 449	1 355 176	0.09	
MOODYS CORP COM USD0.01*	USD	4 317	1 482		5 799	1 537 133	0.10	
NASDAQ INC COM STK USD0.01*	USD	3 058	16 637	6 333	13 362	832 275	0.06	
NEUROCRINE BIOSCIENCES INC COM*	USD	3 083	1 440	1 258	3 265	376 149	0.03	
NEWS CORP NEW COM USD0.01 CL 'A'*	USD	13 127		8 697	4 430	74 790	0.01	
NEXTERA ENERGY INC COM USD0.01*	USD	52 163	22 948	9 164	65 947	5 114 726	0.35	
NORDSON CORP COM*	USD	1 118	726	652	1 192	268 401	0.02	
NOVOCURE LTD COM USD0.00*	USD	2 499			2 499	176 712	0.01	
NUANCE COMMUNICATI COM USD0.001*	USD		8 327	8 327				
OKTA INC COM USD0.0001 CL A*	USD	3 617	2 684		6 301	353 877	0.02	
OMEGA HEALTHCARE INVESTORS INC*	USD	7 967		7 967				
PAYCOM SOFTWARE IN COM USD0.01*	USD	1 452			1 452	502 769	0.03	
PEPSICO INC CAP USD0.016666*	USD	36 230	17 269	8 753	44 746	8 131 072	0.55	
PERKINELMER INC COM USD1*	USD	3 436	2 388	1 154	4 670	624 286	0.04	
PIONEER NATURAL RE COM STK USD0.01*	USD	5 524	1 691	7 215				
PLUG POWER INC COM USD0.01*	USD	14 700	5 276		19 976	319 456	0.02	
POOL CORPORATION COM USD0.001*	USD	1 130	433		1 563	475 868	0.03	
PPG INDS INC COM*	USD	6 450	3 837	2 454	7 833	895 043	0.06	
PROGRESSIVE CP(OH) COM USD1*	USD	15 753	7 058	2 600	20 211	2 597 039	0.18	
PTC INC COM USD0.01*	USD	3 182			3 182	375 216	0.03	
PUBLIC STORAGE COM USD0.10*	USD	4 333	1 013	450	4 896	1 517 673	0.10	
PULTE GROUP INC COM USD0.01*	USD	7 201	3 629	3 391	7 439	297 709	0.02	
QIAGEN NV EURO.01*	EUR	6 267	6 511	3 138	9 640	416 673	0.03	
QORVO INC COM USD 0.0001*	USD	2 790	2 773	2 156	3 407	293 495	0.02	
QUANTA SVCS INC COM*	USD		5 557	1 011	4 546	646 198	0.04	
REALTY INCOME CORP*	USD	8 881	16 752	4 993	20 640	1 286 217	0.09	
RESMED INC COM USD0.004*	USD	3 821	822		4 643	1 039 372	0.07	
RINGCENTRAL INC COM USD0.0001 CL 'A'*	USD	2 041			2 041	72 551	0.00	
ROKU INC COM USD0.0001 CLASS A*	USD	2 857	2 697		5 554	308 701	0.02	
ROLLINS INC COM*	USD	8 021		4 393	3 628	152 781	0.01	
ROPER TECHNOLOGIES COM USD0.01*	USD	2 708	531		3 239	1 343 702	0.09	
RPM INTERNATIONAL COM USD0.01*	USD	3 779	1 578		5 357	506 991	0.03	
S&P GLOBAL INC COM USD1*	USD	6 347	6 198	760	11 785	3 788 771	0.26	
SEMPRA ENERGY COM NPV*	USD	8 499	2 315		10 814	1 633 489	0.11	
SHERWIN-WILLIAMS COM USD1*	USD	6 430	2 195		8 625	1 942 339	0.13	
SMITH A O COM*	USD	4 177	2 589	2 654	4 112	225 424	0.02	
SNAP INC COM USD0.00001 CL A*	USD	25 191	24 476	12 691	36 976	366 707	0.02	
SPLUNK INC COM USD0.001*	USD	4 678	2 348		7 026	584 369	0.04	
SS&C TECH HLDGS COM USD0.01*	USD	6 147	2 429	2 639	5 937	305 510	0.02	
STRYKER CORP COM USD0.10*	USD	9 036	2 804	606	11 234	2 577 214	0.18	
SUN COMMUNITIES COM USD0.01*	USD	2 589	2 268	964	3 893	525 365	0.04	
SUNRUN INC COM USD0.0001*	USD	3 682		3 682				
SVB FINL GROUP COM*	USD	1 418	696		2 114	488 616	0.03	
SYNOPSYS INC COM USD0.01*	USD	4 221	1 825	582	5 464	1 599 692	0.11	
TAKE TWO INTERACTI COM USD0.01*	USD	3 211	3 401	1 209	5 403	640 628	0.04	
TARGA RESOURCES CO COM USD0.001*	USD		8 849		8 849	605 460	0.04	
TELADOC HEALTH INC COM USD0.001*	USD	3 258	3 293		6 551	194 317	0.01	
TELEDYNE TECHNOLOGIES INC COM*	USD	1 332			1 332	530 507	0.04	
TERADYNE INC COM USD0.125*	USD	3 992	4 680	2 984	5 688	463 066	0.03	
THE TRADE DESK INC COM USD0.000001 CL A*	USD	10 507	6 373	2 367	14 513	773 252	0.05	
TRANSUNION COM USD0.01*	USD	4 927	3 581	3 645	4 863	288 446	0.02	
TRIMBLE INC COM NPV*	USD	6 381	2 350		8 731	525 651	0.04	
TWILIO INC COM USD0.001 CL A*	USD	4 352	1 339	2 192	3 499	260 416	0.02	
TYLER TECHNOLOGIES INC COM*	USD	962	684		1 646	532 600	0.04	
UDR INC*	USD	9 024	3 238	3 148	9 114	362 644	0.02	
UNITED PARCEL SERVICE INC CL B*	USD	19 382	6 104	2 820	22 666	3 805 527	0.26	
VEEVA SYSTEMS INC COM USD0.00001 CL 'A'*	USD	3 690	1 567		5 257	883 523	0.06	
VERISIGN INC COM*	USD	3 125	818	734	3 209	643 759	0.04	
VERISK ANALYTICS I CL A USD0.001*	USD	4 248	1 673	745	5 176	947 038	0.06	
VERTEX PHARMACEUTI COM USD0.01*	USD	6 719	2 620	971	8 368	2 612 774	0.18	
VICI PPTYs INC COM USD0.01*	USD	14 252	25 957	12 963	27 246	873 071	0.06	
VMWARE INC COM STK USD0.01 CLASS 'A'*	USD	2 378	4 777	1 265	5 890	663 299	0.05	
VORNADO REALTY TR COM USD0.04*	USD	5 644		5 644				
VULCAN MATERIALS COM STK USD1*	USD	4 049	892	820	4 121	675 114	0.05	
WABTEC CORP COM*	USD	4 773			4 773	445 559	0.03	
WASTE CONNECTIONS COM NPV (POST REV SPLT)*	USD	7 876	3 929	2 379	9 426	1 244 316	0.08	
WATERS CORP COM*	USD	1 554	507	497	1 564	468 253	0.03	
WAYFAIR INC COM USD0.001 A*	USD	2 005	2 790	3 742	1 053	39 960	0.00	
WEBSTER FINL CORP CONN COM*	USD		11 758	3 152	8 606	467 312	0.03	

## UBS (CH) Institutional Fund 2



Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>WEST PHARMACEUTICA COM USD0.25*</b>								
WESTERN UN CO COM*	USD	10 920	9 849	9 537	11 232	151 858	0.01	
WILLIS TOWERS WATS COM USD0.000304635*	USD	3 693			3 693	806 454	0.05	
WP CAREY INC COM USD0.001*	USD	4 910	1 848		6 758	516 022	0.04	
ZEBRA TECHNOLOGIES CORP CL A*	USD	1 453	393	491	1 355	384 051	0.03	
ZENDESK INC COM USD0.01*	USD	2 786	1 427	1 932	2 281	175 061	0.01	
ZILLOW GROUP INC COM USD0.0001 CLASS A*	USD	1 083		1 083				
ZILLOW GROUP INC COM USD0.0001 CLASS C WI*	USD	4 444	10 037	4 427	10 054	310 499	0.02	
ZOETIS INC COM USD0.01 CL 'A'*	USD	12 825	4 064	2 404	14 485	2 185 686	0.15	
ZSCALER INC COM USD0.001*	USD	2 346	766		3 112	479 919	0.03	
<b>Total United States</b>						<b>223 460 170</b>	<b>15.19</b>	
<b>Total Bearer shares</b>						<b>404 929 879</b>	<b>27.52</b>	
<b>Other shares</b>								
<b>United States</b>								
CAMDEN PROP TST SBI USD0.01*	USD	2 998	1 151		4 149	479 777	0.03	
<b>Total United States</b>						<b>479 777</b>	<b>0.03</b>	
<b>Total Other shares</b>						<b>479 777</b>	<b>0.03</b>	
<b>Preference shares</b>								
<b>Germany</b>								
BAYERISCHE MOTORENWERKE AG EUR1*	EUR	1 214	2 130		3 344	247 072	0.02	
FUCHS PETROLUB SE PRF NPV (REG)*	EUR	1 387		1 387				
HENKEL AG&CO KGAA NON-VTG PRF NPV*	EUR	5 730	2 240	2 194	5 776	364 375	0.02	
PORSCHE AUTO HL SE NON VTG PRF NPV*	EUR	4 070	1 966	2 189	3 847	215 365	0.01	
SARTORIUS AG NON VTG PRF NPV*	EUR	635	376		1 011	357 090	0.02	
VOLKSWAGEN AG NON VTG PRF NPV*	EUR	5 342	2 019	1 031	6 330	809 791	0.06	
<b>Total Germany</b>						<b>1 993 692</b>	<b>0.14</b>	
<b>Total Preference shares</b>						<b>1 993 692</b>	<b>0.14</b>	
<b>Registered shares</b>								
<b>Argentina</b>								
MERCADOLIBRE INC COM STK USD0.001*	USD	1 169	580	156	1 593	1 437 358	0.10	
<b>Total Argentina</b>						<b>1 437 358</b>	<b>0.10</b>	
<b>Australia</b>								
AMPOL LTD NPV*	AUD	10 129			10 129	176 501	0.01	
COLES GROUP LTD NPV*	AUD	33 566	13 401		46 967	490 808	0.03	
TELSTRA CORPORATION LTD ISSUE 22/DEFERRED DELIVERY*	AUD		77 675		77 675	194 850	0.01	
THE LOTTERY CORP OR NPV*	AUD		40 050		40 050	109 949	0.01	
WOODSIDE ENERGY GROUP LTD*	AUD		60 710		60 710	1 397 828	0.10	
<b>Total Australia</b>						<b>2 369 934</b>	<b>0.16</b>	
<b>Belgium</b>								
AGEAS NPV*	EUR	5 154	3 686	3 585	5 255	182 075	0.01	
KBC GROUP NV NPV*	EUR	6 165	5 229		11 394	571 374	0.04	
UCB NPV*	EUR	4 505	1 326	1 312	4 519	341 128	0.02	
WAREHOUSES DE PAUW NPV (POST SPLIT)*	EUR		9 889		9 889	254 114	0.02	
<b>Total Belgium</b>						<b>1 348 690</b>	<b>0.09</b>	
<b>Canada</b>								
1ST QUANTUM MINLS COM NPV*	CAD	17 193	8 133		25 326	446 494	0.03	
AGNICO EAGLE MINES LTD COM*	CAD	8 715	6 758		15 473	680 321	0.05	
BANK NOVA SCOTIA HALIFAX COM*	CAD	32 044	12 578	2 684	41 938	2 026 090	0.14	
BANK OF MONTREAL COM NPV*	CAD	16 285	9 552	2 866	22 971	2 114 873	0.14	
BCE INC COM NEW*	CAD	2 484			2 484	111 987	0.01	
BLACKBERRY LTD NPV*	CAD	9 891	53 683	50 080	13 494	62 667	0.00	
BROOKFIELD ASSET M LTD VTG SHS NPV CL'A*	CAD	34 304	17 090	3 181	48 213	1 908 319	0.13	
BROOKFIELD RENEWA CLASS A SUB VOTING SHARES*	CAD	5 301			5 301	164 627	0.01	
CAN PACIFIC RYS COM NPV*	CAD	17 604	10 260		27 864	2 076 163	0.14	
CAN PACIFIC RYS COM NPV*	USD		6 653	3 953	2 700	201 274	0.01	
CANADIAN NATL RY CO COM*	CAD	18 273	5 373	5 181	18 465	2 186 493	0.15	
CANADIAN TIRE LTD CL A*	CAD	1 080	2 371	1 234	2 217	248 354	0.02	
CCL INDUSTRIES INC 'B'NON-VTG COM NPV*	CAD	5 430			5 430	254 962	0.02	
CDN IMPERIAL BK OF COMMERCE COM*	CAD	12 230	33 273	17 238	28 265	1 282 993	0.09	
CGI INC COM NPV SUB VOTING SHARES C*	CAD	5 746	1 998		7 744	623 484	0.04	
CONSTELLATION SOFT COM STK NPV*	CAD	460	194		654	945 181	0.06	
DOLLARAMA INC COM NPV*	CAD	8 407	2 399	2 245	8 561	508 436	0.03	
ENBRIDGE INC COM NPV*	CAD	53 597	23 802	11 440	65 959	2 568 623	0.17	
FAIRFAX FINL HLDGS SUB-VTG COM NPV*	CAD	489	336		825	404 980	0.03	
FIRSTSERVICE CORP COM NPV*	CAD	725	1 186		1 911	238 779	0.02	
FORTIS INC COM NPV*	CAD	13 957	3 137	3 326	13 768	536 870	0.04	
FRANCO NEVADA CORP COM NPV*	CAD	5 394	1 017	6 411				
GFL ENVIRON INC COM NPV SUB VTG SHS*	CAD	3 289	5 005		8 294	223 745	0.02	
GILDAN ACTIVEWEAR INC COM*	CAD	3 659	6 841	4 428	6 072	191 511	0.01	
GREAT WEST LIFE CO COM*	CAD	9 875		6 174	3 701	85 640	0.01	
IA FINANCIAL CORP COM NPV*	CAD	2 008			2 008	111 697	0.01	
INTACT FINL CORP COM NPV*	CAD	4 573	2 103	1 026	5 650	858 094	0.06	
LIGHTSPEED COMMERCE COM NPV SUB VTG SHS*	CAD	3 375			3 375	64 651	0.00	
LOBLAW COS LTD COM*	CAD	5 278	1 672	1 594	5 356	438 609	0.03	
MAGNA INTL INC COM NPV*	CAD	8 027	2 165		10 192	567 690	0.04	
MANULIFE FINL CORP COM*	CAD	54 047	25 047	16 282	62 812	1 040 547	0.07	
METRO INC CL A SUB*	CAD	8 253	2 685	2 797	8 141	426 274	0.03	
NATL BK OF CANADA COM NPV*	CAD	10 002	2 054		12 056	820 464	0.06	
NUTRIEN LTD NPV*	CAD	14 921	3 147	1 581	16 487	1 392 355	0.09	
OPEN TEXT CO COM NPV*	CAD	7 244			7 244	209 716	0.01	
PARKLAND CORP COM NPV*	CAD	6 372		5 942	430	8 688	0.00	
PEMBINA PIPELINE C COM NPV*	CAD	14 107	3 907	4 130	13 884	458 173	0.03	
POWER CORP CDA COM*	CAD	14 969	14 157	5 180	23 946	594 334	0.04	
RESTAURANT BRANDS COM NPV*	CAD	6 840	5 354	2 520	9 674	574 537	0.04	
ROGERS COMMS INC CLASS'B'COM CAD1.62478*	CAD	9 128	9 443	4 034	14 537	604 825	0.04	
ROYAL BK OF CANADA COM NPV*	CAD	37 557	16 602	6 385	47 774	4 418 041	0.30	
SAPUTO INC COM*	CAD	4 553			4 553	110 766	0.01	

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<b>Canada</b>								
SHAW COMMUNICATIONS INC CL B CONV*	CAD	13 209	5 519	5 726	13 002	333 772	0.02	
SHOPIFY INC COM NPV CL A*	CAD	3 010	38 255	8 886	32 379	1 109 606	0.08	
SUN LIFE FINL INC COM*	CAD	15 076	10 643	6 373	19 346	821 230	0.06	
TC ENERGY CORPORAT COM NPV*	CAD	25 655	11 202	3 141	33 716	1 480 209	0.10	
THOMSON-REUTERS CP COM NPV(POST REV SPLIT)*	CAD	4 473	2 728	1 353	5 848	621 643	0.04	
TORONTO-DOMINION COM NPV*	CAD	48 615	23 089	10 168	61 536	3 936 328	0.27	
WESTON GEORGE LTD COM*	CAD	1 438			1 438	158 198	0.01	
WHEATON PRECIOUS M COM NPV*	CAD	13 715	3 711		17 426	569 817	0.04	
<b>Total Canada</b>						<b>41 823 133</b>	<b>2.84</b>	
<b>China</b>								
ESR CAYMAN LIMITED USD0.001*	HKD	65 000	54 400	50 800	68 600	117 191	0.01	
<b>Total China</b>						<b>117 191</b>	<b>0.01</b>	
<b>Denmark</b>								
CARLSBERG SER'B'DKK20*	DKK	3 241		1 140	2 101	247 869	0.02	
COLOPLAST DKK1 B*	DKK	2 815	1 146	1 337	2 624	292 838	0.02	
DEMANT A/S DKK0.20*	DKK	1 974	4 075	3 567	2 482	67 896	0.00	
NOVO-NORDISK AS DKK0.2 SER'B**	DKK	46 042	15 027	6 858	54 211	5 899 401	0.40	
TRYG A/S DKK5*	DKK	11 395	6 678	6 232	11 841	256 503	0.02	
VESTAS WIND SYSTEM DKK0.20 (POST SPLIT)*	DKK	25 951	13 009		38 960	768 133	0.05	
<b>Total Denmark</b>						<b>7 532 640</b>	<b>0.51</b>	
<b>Finland</b>								
ELISA OYJ NPV*	EUR	4 325	2 788		7 113	344 102	0.02	
FORTUM OYJ EUR3.40*	EUR	9 409	21 580	14 194	16 795	236 635	0.02	
NESTE OIL OYJ NPV*	EUR	11 402	3 361		14 763	647 451	0.04	
NOKIA OYJ NPV*	EUR	157 494	29 733	45 596	141 631	631 368	0.04	
NORDEA HOLDING ABP NPV*	SEK	83 460	73 380	30 780	126 060	1 204 641	0.08	
ORION CORP SER'B'NPV*	EUR	5 320			5 320	244 944	0.02	
SAMPO PLC SER'A'NPV*	EUR	14 402	3 339		17 741	812 097	0.06	
STORA ENSO OYJ NPV SER'R**	EUR	16 079	26 070	18 279	23 870	311 411	0.02	
UPM-KYMMENE CORP NPV*	EUR	12 818	4 607	4 477	12 948	434 277	0.03	
<b>Total Finland</b>						<b>4 866 925</b>	<b>0.33</b>	
<b>France</b>								
DASSAULT SYSTEMES EURO.10*	EUR	17 285	7 710	3 868	21 127	709 437	0.05	
GECINA EUR7.50*	EUR	814			814	72 662	0.00	
LA FRANCAISE DES EURO.40 (PROMESSES)*	EUR	1 590			1 590	51 898	0.00	
MICHELIN (CGDE) EURO.50 (POST SUBDIVISION)*	EUR		23 964	6 587	17 377	443 608	0.03	
MICHELIN (CGDE) EUR2*	EUR	4 831	1 160	5 991				
<b>Total France</b>						<b>1 277 605</b>	<b>0.09</b>	
<b>Germany</b>								
ADIDAS AG NPV (REGD)*	EUR	5 314	683	1 882	4 115	402 860	0.03	
ALLIANZ SE NPV(REGD)(VINKULIERT)*	EUR	11 041	5 751	2 731	14 061	2 533 967	0.17	
BASF SE NPV*	EUR	24 800	13 358	7 577	30 581	1 374 291	0.09	
BAYER AG NPV (REGD)*	EUR		31 826		31 826	1 675 303	0.11	
BRENTAG AG*	EUR	4 074	1 942	2 257	3 759	228 434	0.02	
DAIMLER TRUCK HOLD NPV (YOUNG SHARE)*	EUR		27 686	17 615	10 071	268 951	0.02	
DELIVERY HERO SE NPV*	EUR	4 136			4 136	136 431	0.01	
DEUTSCHE BANK AG NPV(REGD)*	EUR	56 529	44 614	34 695	66 448	634 886	0.04	
DEUTSCHE BOERSE AG NPV(REGD)*	EUR	4 811	2 923	789	6 945	1 131 020	0.08	
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)*	EUR	10 822	20 324	20 298	10 848	74 496	0.01	
DEUTSCHE POST AG NPV(REGD)*	EUR	26 022	13 445	4 032	35 435	1 258 590	0.09	
DEUTSCHE TELEKOM NPV(REGD)*	EUR	92 943	24 284	18 927	98 300	1 863 271	0.13	
E.ON SE NPV*	EUR	62 043	12 358	17 285	57 116	478 834	0.03	
EVONIK INDUSTRIES NPV*	EUR	7 230			7 230	133 404	0.01	
HANNOVER RUECKVERS ORD NPV(REGD)*	EUR	1 818	878		2 696	439 454	0.03	
INFINEON TECHNOLOG AG NPV (REGD)*	EUR	37 311	10 687	5 939	42 059	1 025 029	0.07	
LEG IMMOBILIEN SE NPV*	EUR	2 383	108	1 972	519	33 942	0.00	
MERCEDES-BENZ ORD NPV(REGD)*	EUR	23 719	3 266		26 985	1 564 071	0.11	
MTU AERO ENGINES H NPV (REGD)*	EUR	1 426	696		2 122	380 417	0.03	
MUENCHENER RUECKVE NPV(REGD)*	EUR	3 648	1 967	539	5 076	1 342 516	0.09	
SCOUT24 AG NPV*	EUR	2 889		2 627	262	13 444	0.00	
SIEMENS AG NPV(REGD)*	EUR	21 456	7 697	2 901	26 252	2 872 837	0.20	
SIEMENS ENERGY AG NPV*	EUR	10 540			10 540	123 172	0.01	
SIEMENS HEALTHINEE NPV*	EUR	9 107	3 074	3 152	9 029	415 983	0.03	
TE CONNECTIVITY LT COM CHF0.57*	USD	8 898	2 752	1 224	10 426	1 275 326	0.09	
TELEFONICA DEUTSCH NPV*	EUR	17 006			17 006	37 106	0.00	
UNIPER SE NPV*	EUR	3 507			3 507	10 517	0.00	
UNITED INTERNET AG NPV(REGD)*	EUR	1 842	4 734	6 465	111	2 078	0.00	
VITESCO TECHNOLOGI NPV*	EUR	1		1				
VONOVIA SE NPV*	EUR	15 110	9 625		24 735	548 020	0.04	
<b>Total Germany</b>						<b>22 278 646</b>	<b>1.51</b>	
<b>Hong Kong</b>								
BUDWEISER BREWING USD0.00001*	HKD	32 100			32 100	67 605	0.00	
NEW WORLD DEVEL CO NPV POST CON*	HKD	50 000		45 000	5 000	10 237	0.00	
<b>Total Hong Kong</b>						<b>77 842</b>	<b>0.01</b>	
<b>Ireland</b>								
CRH ORD EURO.32*	EUR	16 954	4 144		21 098	761 259	0.05	
KINGSPAN GROUP ORD EURO.13(DUBLIN LISTING)*	EUR	2 605			2 605	131 663	0.01	
MEDTRONIC PLC USD0.0001*	USD	37 024	11 072	6 128	41 968	3 668 234	0.25	
SMURFIT KAPPA GRP ORD EURO.001*	EUR	4 115			4 115	136 471	0.01	
<b>Total Ireland</b>						<b>4 697 628</b>	<b>0.32</b>	
<b>Israel</b>								
FIVERR INTERNATIONAL COM NPV*	USD		1 000	1 000				
MIZRAHI TEFAHOT BK ILS0.01*	ILS	6 835			6 835	259 845	0.02	
ZIM INTEGRATED SHI COM NPV*	USD		6 647		6 647	156 255	0.01	
<b>Total Israel</b>						<b>416 100</b>	<b>0.03</b>	
<b>Italy</b>								
ATLANTIA SPA EUR1*	EUR	14 815	6 217		21 032	469 722	0.03	
CNH INDUSTRIAL NV COM EURO.01*	EUR	27 948			27 948	362 263	0.02	
DAVIDE CAMPARI MIL EURO.01*	EUR	19 891		14 669	5 222	46 971	0.00	
ENEL EUR1*	EUR	222 145	50 477	38 075	234 547	1 048 356	0.07	

## UBS (CH) Institutional Fund 2



Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
ENI SPA EUR1*	EUR	69 401	22 767		92 168	1 208 269	0.08	
FERRARI NV EURO.01(NEW)*	EUR	3 410	1 519	760	4 169	822 643	0.06	
INTESA SANPAOLO NPV*	EUR	428 649	137 707	115 554	450 802	860 111	0.06	
IVECO GROUP NV EUR1 *	EUR		5 590	5 590				
MEDIOBANCA SPA EURO.5*	EUR	22 683			22 683	205 779	0.01	
MONCLER SPA NPV*	EUR	5 559	3 487		9 046	390 908	0.03	
NEXI SPA NPV*	EUR	15 278	18 278		33 556	291 076	0.02	
PRYSMIAN SPA EURO.10*	EUR	8 629		4 806	3 823	124 745	0.01	
RECORDATI EURO.125*	EUR	1 986	3 675		5 661	212 939	0.01	
SNAM EUR1*	EUR	61 048	30 573		91 621	407 978	0.03	
TERNA SPA ORD EURO.22*	EUR	25 965	20 364	20 055	26 274	174 323	0.01	
UNICREDIT SPA NPV (POST REV SPLIT)*	EUR	51 422	29 542	12 994	67 970	843 584	0.06	
<b>Total Italy</b>						<b>7 469 666</b>	<b>0.51</b>	
<b>Japan</b>								
ABC-MART INC NPV*	JPY	600		600				
AEON CO LTD NPV*	JPY	15 900	7 500		23 400	437 440	0.03	
AGC INC NPV*	JPY	3 600	10 300	4 300	9 600	301 528	0.02	
AJINOMOTO CO INC NPV*	JPY	9 500	5 100		14 600	402 640	0.03	
ANA HOLDINGS INC NPV*	JPY	2 900			2 900	56 448	0.00	
ASAHI GROUP HLDGS NPV*	JPY	14 200	4 400	4 100	14 500	406 521	0.03	
ASAHI KASEI CORP NPV*	JPY	33 200			33 200	213 363	0.01	
ASTELLAS PHARMA NPV*	JPY	48 000	19 200		67 200	925 946	0.06	
BRIDGESTONE CORP NPV*	JPY	13 400	7 400		20 800	750 922	0.05	
BROTHER INDUSTRIES NPV*	JPY	4 100			4 100	69 868	0.00	
CANON INC NPV*	JPY	23 800	20 800	5 800	38 800	823 944	0.06	
CASIO COMPUTER CO NPV*	JPY	3 600		3 600				
CHUBU ELEC POWER NPV*			14 900	14 900				
DAI NIPPON PRINTING NPV*	JPY	4 500	6 800		11 300	226 953	0.02	
DAIWA SECS GROUP NPV*	JPY	49 300			49 300	192 522	0.01	
DENSO CORP NPV*	JPY	11 500	5 000	2 700	13 800	686 638	0.05	
DENTSU GROUP INC NPV*	JPY	8 000		4 500	3 500	109 225	0.01	
EAST JAPAN RAILWAY NPV*	JPY	9 400	2 900	2 500	9 800	530 502	0.04	
ENEOS HOLDINGS INC NPV*	JPY	81 000	38 800	39 500	80 300	264 813	0.02	
FUJII FILM HLD CORP NPV*	JPY	10 200	2 900	2 800	10 300	472 893	0.03	
FUJITSU NPV*	JPY	5 000	3 900	1 200	7 700	887 822	0.06	
HAKUHODO DY HLDGS NPV*	JPY	4 300			4 300	36 363	0.00	
HAMAMATSU PHOTONIC NPV*	JPY	2 600	3 300		5 900	267 742	0.02	
HINO MOTORS NPV*	JPY	5 300		5 300				
HITACHI CONST MACH NPV*	JPY	2 000			2 000	39 240	0.00	
HITACHI METALS NPV*	JPY	3 900	9 700		13 600	198 886	0.01	
HITACHI NPV*	JPY	27 300	9 400	6 200	30 500	1 388 197	0.09	
HONDA MOTOR CO NPV*	JPY	42 900	20 700	5 700	57 900	1 314 920	0.09	
HOYA CORP NPV*	JPY	9 900	5 000	1 900	13 000	1 214 453	0.08	
IIDA GROUP HOLDING NPV*	JPY	2 700			2 700	37 558	0.00	
INPEX CORPORATION NPV*	JPY	33 700	12 400		46 100	471 170	0.03	
ITOCHU CORP NPV*	JPY	31 900	15 600	5 200	42 300	1 096 208	0.07	
JAPAN AIRLINES CO NPV*	JPY	9 600		8 100	1 500	28 026	0.00	
JAPAN METRO FUND REIT*	JPY	211	189		400	294 903	0.02	
JAPAN POST BANK CO NPV*	JPY	7 500	20 400	18 000	9 900	65 990	0.00	
JAPAN POST HOLD CO NPV*	JPY	61 300	40 200	19 700	81 800	550 534	0.04	
JFE HOLDINGS INC NPV*	JPY	19 200		13 600	5 600	51 391	0.00	
KDDI CORP NPV*	JPY	43 000	10 100	4 800	48 300	1 429 258	0.10	
KEYENCE CORP NPV*	JPY	5 100	1 900	1 100	5 900	2 237 274	0.15	
KONAMI HOLDINGS CORP NPV*	JPY	3 300		2 900	400	17 586	0.00	
KUBOTA CORP NPV*	JPY	25 500	9 200	9 500	25 200	352 320	0.02	
KYOCERA CORP NPV*	JPY	7 400	5 300	2 500	10 200	511 018	0.03	
KYOWA KIRIN CO LTD NPV*	JPY	8 900			8 900	210 031	0.01	
LIXIL CORPORATION COM NPV*	JPY	4 900	7 600		12 500	189 448	0.01	
MARUBENI CORP NPV*	JPY	44 700	14 700		59 400	521 117	0.04	
MAZDA MOTOR CORP NPV*	JPY	10 500	18 000		28 500	192 464	0.01	
MEDIPAL HOLDINGS CORP NPV*	JPY	3 400		3 400				
MERCARI INC NPV*	JPY	2 000		2 000				
MITSUBISHI CHEM HL NPV*	JPY	38 800	28 000		66 800	302 284	0.02	
MITSUBISHI CORP NPV*	JPY	33 100	5 900		39 000	1 058 478	0.07	
MITSUBISHI ELEC CP NPV*	JPY	47 300	13 800		61 100	538 911	0.04	
MITSUBISHI ESTATE NPV*	JPY	30 400	10 900	10 800	30 500	384 629	0.03	
MITSUBISHI HVY IND NPV*	JPY	9 300	5 300		14 600	503 300	0.03	
MITSUBISHI UFJ FIN NPV*	JPY	324 500	96 300	26 500	394 300	1 857 030	0.13	
MIITSUI & CO NPV*	JPY	40 900	6 500	6 100	41 300	915 685	0.06	
MIITSUI O.S.K.LINES NPV*	JPY		15 700	8 000	7 700	152 990	0.01	
MIZUHO FINL GP NPV*	JPY	70 700	44 300	23 600	91 400	988 317	0.07	
MS&AD INSURANCE GROUP HOLDINGS INC NPV*	JPY	13 100			13 100	347 602	0.02	
MURATA MFG CO NPV*	JPY	15 300	5 100		20 400	1 002 669	0.07	
NEC CORP NPV*	JPY	6 800	4 000		10 800	358 125	0.02	
NEXON CO LTD NPV*	JPY	12 900	6 800		19 700	331 199	0.02	
NGK INSULATORS NPV*	JPY	4 700			4 700	54 967	0.00	
NINTENDO CO LTD NPV*	JPY	3 000	40 200	3 800	39 400	1 610 236	0.11	
NIPPON EXPRESS HLD NPV*	JPY		3 100	2 700	400	20 118	0.00	
NIPPON PROLOGIS RE REIT*	JPY	84			84	176 174	0.01	
NIPPON TEL&TEL CP NPV*	JPY	36 300	18 000	10 200	44 100	1 215 601	0.08	
NIPPON YUSEN KK NPV*	JPY	5 000	22 500	5 000	22 500	408 874	0.03	
NISSAN MOTOR CO NPV*	JPY	62 800			62 800	200 590	0.01	
NOMURA HOLDINGS NPV*	JPY	77 200			77 200	250 431	0.02	
NOMURA REAL EST MA REIT*	JPY	76	243	122	197	224 823	0.02	
NOMURA RESEARCH IN NPV*	JPY	10 100	6 100		16 200	360 488	0.02	
NTT DATA CORP NPV*	JPY	19 200			19 200	278 841	0.02	
OMRON CORP NPV*	JPY	4 400	2 400		6 800	318 473	0.02	
ORIX CORP NPV*	JPY	31 200	8 500	9 000	30 700	451 642	0.03	
ORIX JREIT INC REIT*	JPY	109		109				
OSAKA GAS CO NPV*	JPY	12 900		8 700	4 200	62 269	0.00	
OTSUKA CORP NPV*	JPY	1 900			1 900	60 061	0.00	
OTSUKA HLDGS CO NPV*	JPY	9 500	4 800		14 300	458 875	0.03	
PANASONIC CORP NPV*	JPY	57 300	16 100		73 400	526 073	0.04	
RENEAS ELECTRONIC NPV*	JPY	37 900	31 800	28 200	41 500	348 293	0.02	
RESONA HOLDINGS NPV*	JPY	66 700	40 000	35 300	71 400	269 066	0.02	
RICOH CO NPV*	JPY	12 300	20 200	17 500	15 000	110 084	0.01	
ROHM CO LTD NPV*	JPY	2 600	2 000		4 600	324 272	0.02	
SANTEN PHARM CO NPV*	JPY	6 600		6 600				
SEIKO EPSON CORP NPV*	JPY	5 100	20 100	20 300	4 900	66 841	0.00	
SEKISUI CHEMICAL NPV*	JPY	6 600	10 900		17 500	219 157	0.01	
SG HOLDINGS CO LTD NPV*	JPY	9 700		8 900	800	10 622	0.00	
SHIMADZU CORP NPV*	JPY	7 300	5 100		12 400	327 692	0.02	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Japan</b>								
SHIZUOKA FINANCIAL NPV*	JPY		33 100		33 100	209 043	0.01	
SOFTBANK CORP NPV*	JPY	79 000	27 000	12 800	93 200	919 615	0.06	
SOFTBANK GROUP CO NPV*	JPY	31 000	10 600	3 800	37 800	1 628 832	0.11	
SOHGO SECURITY SER NPV*	JPY	1 300		1 300				
SOMPO HOLDINGS INC NPV*	JPY	8 600	3 400		12 000	500 365	0.03	
SONY GROUP CORPORA NPV*	JPY	33 800	12 100	3 600	42 300	2 844 614	0.19	
SUBARU CORPORATION NPV*	JPY	16 400	21 600	18 800	19 200	299 330	0.02	
SUMCO CORPORATION NPV*	JPY	10 500	22 000	10 600	21 900	278 536	0.02	
SUMITOMO CHEM CO NPV*	JPY	27 400			27 400	92 426	0.01	
SUMITOMO CORP NPV*	JPY	28 800	10 100		38 900	496 453	0.03	
SUMITOMO ELECTRIC NPV*	JPY	21 400	12 900		34 300	358 880	0.02	
SUMITOMO MITSUI FG NPV*	JPY	32 100	24 800	9 300	47 600	1 337 395	0.09	
SUMITOMO MITSUI TR NPV*	JPY	9 100	5 100		14 200	408 914	0.03	
SUMITOMO PHARMA CO NPV*	JPY	3 300		3 300				
SUMITOMO RLTY&DEV NPV*	JPY	9 100			9 100	209 236	0.01	
TAKEDA PHARMACEUTI NPV*	JPY	44 000	5 500	5 300	44 200	1 165 980	0.08	
TDK CORP NPV*	JPY	9 300	4 100		13 400	419 980	0.03	
TOKIO MARINE HLDG NPV*	JPY	15 400	71 100	23 800	62 700	1 136 019	0.08	
TOKYO ELECTRON NPV*	JPY	4 100	1 800	900	5 000	1 329 418	0.09	
TOPPAN PRINTING CO NPV*	JPY	4 800	8 600		13 400	200 201	0.01	
TOSHIBA CORP NPV*	JPY	10 500	3 400	4 000	9 900	345 345	0.02	
TOYOTA MOTOR CORP NPV*	JPY	288 000	88 700	28 400	348 300	4 829 696	0.33	
TREND MICRO INC NPV*	JPY	2 500	2 600	2 900	2 200	111 242	0.01	
UNICHARM CORP NPV*	JPY	9 400	4 400	4 200	9 600	292 931	0.02	
UNITED URBAN INVESTMENT CORP*	JPY	55		55				
WEST JAPAN RAILWAY NPV*	JPY	4 800	11 300	8 000	8 100	321 822	0.02	
YAMADA HOLDINGS CO NPV*	JPY	13 300		13 300				
YAMAHA MOTOR CO NPV*	JPY	10 000		7 100	2 900	59 943	0.00	
YASKAWA ELEC CORP NPV*	JPY	7 200	4 500		11 700	325 342	0.02	
YOKOGAWA ELECTRIC NPV*	JPY	4 200			4 200	70 441	0.00	
Z HOLDINGS CORP NPV*	JPY	66 500	75 500	88 500	53 500	138 538	0.01	
<b>Total Japan</b>						<b>57 902 402</b>	<b>3.94</b>	
<b>Jersey (Channel islands)</b>								
CLARIVATE PLC COM NPV*	USD	8 477	12 508		20 985	216 938	0.01	
<b>Total Jersey (Channel islands)</b>						<b>216 938</b>	<b>0.01</b>	
<b>Luxembourg</b>								
ARCELOMITTAL NPV(POST STOCK SPLIT)*	EUR	23 447	5 279	11 491	17 235	386 200	0.03	
EUROFINS SCIENTIFI EURO.01*	EUR	3 418	1 637		5 055	323 891	0.02	
TENARIS S.A. USD1*	EUR	8 581	9 295		17 876	277 680	0.02	
<b>Total Luxembourg</b>						<b>987 770</b>	<b>0.07</b>	
<b>Netherlands</b>								
ADYEN NV EURO.01*	EUR	529	316	183	662	951 131	0.06	
AEGON NV EURO.12*	EUR	58 749	2 677	33 331	28 095	130 189	0.01	
ASML HOLDING NV EURO.09*	EUR	11 471	3 540	2 272	12 739	6 022 816	0.41	
EQT AB NPV*	SEK	8 463	6 708		15 171	298 964	0.02	
JDE PEETS N.V. EURO.01*	EUR	1 355	4 642		5 997	171 897	0.01	
KONINKLIJKE DSM NV EUR1.5*	EUR	4 619	2 635	916	6 338	747 875	0.05	
NN GROUP N.V. EURO.12*	EUR	8 365	4 173	3 377	9 161	388 267	0.03	
PROSUS N.V. EURO.05*	EUR	25 523	7 781	8 368	24 936	1 086 202	0.07	
SHELL PLC ORD EURO.07*	GBP		248 012		248 012	6 869 737	0.47	
UNIVERSAL MUSIC GR EUR10.00*	EUR		26 727		26 727	524 796	0.04	
<b>Total Netherlands</b>						<b>17 191 874</b>	<b>1.17</b>	
<b>Norway</b>								
ADEVINTA ASA SER'B'NOK0.2*	NOK	4 377			4 377	29 997	0.00	
AKER BP ASA NOK1*	NOK		11 070		11 070	353 121	0.02	
DNB BANK ASA NOK12.50*	NOK	23 304	8 093	7 909	23 488	415 995	0.03	
EQUINOR ASA NOK2.50*	NOK	29 376	10 846	5 040	35 182	1 288 035	0.09	
MOWI ASA NOK7.50*	NOK	12 317	7 163		19 480	290 726	0.02	
NORSK HYDRO ASA NOK3.6666*	NOK	44 819	29 964	45 331	29 452	187 047	0.01	
TELENOR ASA ORD NOK6*	NOK	21 283	10 796		32 079	291 794	0.02	
<b>Total Norway</b>						<b>2 856 716</b>	<b>0.19</b>	
<b>Portugal</b>								
GALP ENERGIA EUR1-B*	EUR	10 932	27 080	13 022	24 990	253 971	0.02	
JERONIMO MARTINS EUR5*	EUR	10 755			10 755	223 178	0.02	
<b>Total Portugal</b>						<b>477 150</b>	<b>0.03</b>	
<b>Singapore</b>								
CAPITALAND INVESTM NPV*	SGD	49 200	53 900		103 100	219 464	0.01	
GENTING SINGAPORE LTD*	SGD	112 800	263 300		376 100	214 110	0.01	
GRAB HLDGS LTD COM USD0.000001 CL A*	USD		181 300	96 700	84 600	220 125	0.01	
SINGAPORE TELECOMM NPV*	SGD	152 400			152 400	269 441	0.02	
<b>Total Singapore</b>						<b>923 140</b>	<b>0.06</b>	
<b>Spain</b>								
BANCO SANTANDER SA EURO.50(REGD)*	EUR	470 294	106 307	55 600	521 001	1 351 163	0.09	
BBVA(BILB-VIZ-ARG) EURO.49*	EUR	164 714	66 441		231 155	1 190 951	0.08	
<b>Total Spain</b>						<b>2 542 114</b>	<b>0.17</b>	
<b>Sweden</b>								
ALFA LAVAL AB NPV*	SEK	9 181	5 533	5 360	9 354	230 500	0.02	
ALLEIMA AB NPV*	SEK		7 486	7 486				
ATLAS COPCO AB SER'A'NPV (POST SPLIT)*	SEK	18 274	3 160	21 434				
ATLAS COPCO AB SER'A'NPV (POST SPLIT)*	SEK		115 907	14 190	101 717	1 087 348	0.07	
ATLAS COPCO AB SER'B'NPV (POST SPLIT)*	SEK	9 214	3 617	12 831				
ATLAS COPCO AB SER'B'NPV (POST SPLIT)*	SEK		51 324	16 483	34 841	337 424	0.02	
BOLIDEN AB NPV (POST SPLIT)*	SEK	5 144	4 894	10 038				
BOLIDEN AB NPV (POST SPLIT)*	SEK		10 038	4 569	5 469	159 283	0.01	
ELECTROLUX AB SER'B'NPV (POST SPLIT)*	SEK	4 665	9 561	14 226	14 226	175 548	0.01	
EMBRACER GROUP AB SER'B'NPV (POST SPLIT)*	SEK	9 008	17 329		26 337	126 817	0.01	
EPIROC AB SER'A'NPV (POST SPLIT)*	SEK	16 961			16 961	259 664	0.02	
EPIROC AB SER'B'NPV*	SEK	15 070		10 624	4 446	59 731	0.00	
ERICSSON SER'B' NPV*	SEK	82 517	37 756	19 013	101 260	563 056	0.04	
EVOLUTION AB NPV*	SEK	4 845	1 576	1 852	4 569	427 432	0.03	
FASTIGHETS AB BALD SER'B'NPV (POST SPLIT)*	SEK		23 526		23 526	88 408	0.01	
GETINGE AB SER'B'NPV*	SEK		14 974	7 786	7 188	146 010	0.01	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Sweden</b>								
HENNES & MAURITZ SER'B'NPV*	SEK	19 380	9 330		28 710	289 124	0.02	
HEXAGON AB SER'B'NPV (POST SPLIT)*	SEK	52 962	12 498	16 361	49 099	485 558	0.03	
HOLMEN AB SER'B'NPV (POST SPLIT)*	SEK		6 928	3 777	3 151	114 315	0.01	
INVESTOR AB SER'A'NPV (POST SPLIT)*	SEK		20 624	10 117	10 507	178 793	0.01	
INVESTOR AB SER'B'NPV (POST SPLIT)*	SEK	51 123	26 202	26 184	51 141	835 324	0.06	
KINNEVIK AB SER'B'NPV (POST SPLIT)*	SEK	6 176	10 144		16 320	201 743	0.01	
LIFCO AB SER'B'NPV (POST SPLIT)*	SEK		15 015		15 015	216 954	0.01	
NIBE INDUSTRIER AB SER'B'NPV (POST SPLIT)*	SEK	38 104	17 099		55 203	440 437	0.03	
SANDVIK AB NPV (POST SPLIT)*	SEK	30 294	16 697	9 272	37 719	589 585	0.04	
SKAND ENSKILDA BKN SER'A'NPV*	SEK	39 164	24 711		63 875	673 911	0.05	
SKF AB SER'B'NPV*	SEK	11 264	9 605		20 869	302 012	0.02	
SWEDBANK AB SER'A'NPV*	SEK	28 707	11 718	9 993	30 432	453 772	0.03	
TELE2 AB SHS*	SEK	8 937	12 771	13 688	8 020	65 745	0.00	
VOLVO AB SER'B'NPV (POST SPLIT)*	SEK	41 959	40 637	25 898	56 698	928 350	0.06	
VOLVO CAR AB SER'B'NPV (WI)*	SEK		41 886	30 368	11 518	48 911	0.00	
<b>Total Sweden</b>						<b>9 485 758</b>	<b>0.64</b>	
<b>Switzerland</b>								
COCA-COLA HBC AG ORD CHF6.70*	GBP	3 669	6 925	6 314	4 280	93 821	0.01	
<b>Total Switzerland</b>						<b>93 821</b>	<b>0.01</b>	
<b>United Kingdom</b>								
ABRDN PLC ORD GBP0.1396825396*	GBP	67 665	87 339		155 004	283 970	0.02	
ADMIRAL GROUP ORD GBP0.001*	GBP	3 706			3 706	86 128	0.01	
ANGLO AMERICAN USD0.54945*	GBP		41 761	4 589	37 172	1 117 223	0.08	
ANTOFAGASTA ORD GBP0.05*	GBP	7 239			7 239	98 047	0.01	
ASHTREAD GROUP ORD GBP0.10*	GBP	12 225	2 560	2 995	11 790	618 099	0.04	
ASSOCD BRIT FOODS ORD GBP0.0568*	GBP	9 818	8 295		18 113	281 641	0.02	
AUTO TRADER GROUP ORD GBP0.01*	GBP	18 737	19 720		38 457	231 124	0.02	
AVIVA ORD GBP0.33*	GBP		122 386	31 004	91 382	440 224	0.03	
BARCLAYS ORD GBP0.25*	GBP	483 899	64 799	77 635	471 063	801 990	0.05	
BERKELEY GP HLDGS ORD GBP0.053943*	GBP	4 044		3 456	588	23 516	0.00	
BP ORD USD0.25*	GBP	540 447	170 599	116 795	594 251	3 285 210	0.22	
BUNZL ORD GBP0.32142857*	GBP	9 506	4 373		13 879	454 321	0.03	
BURBERRY GROUP ORD GBP0.0005*	GBP	11 693	7 328	6 759	12 262	256 431	0.02	
COMPASS GROUP ORD GBP0.1105*	GBP	51 122	13 636	6 777	57 981	1 226 901	0.08	
CRODA INTL ORD GBP0.10609756*	GBP	3 983			3 983	310 234	0.02	
DIAGEO ORD GBP0.28 101/108*	GBP	63 397	19 079	11 524	70 952	2 941 432	0.20	
DIRECT LINE INSURA ORD GBP 0.109090909*	GBP	26 375		26 375				
ENTAIN PLC ORD EURO.01*	GBP	16 767			16 767	244 001	0.02	
EXPERIAN ORD USD0.10*	GBP	23 456	4 443		27 899	891 719	0.06	
FERGUSON PLC (NEW) ORD GBP0.10*	GBP	6 296	1 293		7 589	831 569	0.06	
GLAXOSMITHKLINE ORD GBP0.25*	GBP	128 831	36 522	165 353				
HALEON PLC ORD GBP1.25*	GBP		165 353	165 353				
HARGREAVES LANSOW ORD GBP0.004 (WI)*	GBP	10 092	15 280		25 372	223 114	0.02	
HSBC HLDGS ORD USD0.50(UK REG)*	GBP	551 445	108 573	24 148	635 870	3 277 179	0.22	
INTERCONTL HOTELS ORD GBP0.208521303*	GBP	5 870	2 729	2 682	5 917	320 157	0.02	
INTERTEK GROUP ORD GBP0.01*	GBP	4 525	3 193		7 718	324 942	0.02	
JD SPORTS FASHION ORD GBP0.0005*	GBP		84 835	84 835				
LEGAL & GENERAL GP ORD GBP0.025*	GBP	141 310	59 073	50 202	150 181	403 012	0.03	
LIBERTY GLOBAL INC USD0.01 C*	USD	10 396		6 869	3 527	62 334	0.00	
LINDE PLC COM EURO.001*	EUR	652	5 474	2 620	3 506	1 049 516	0.07	
LINDE PLC COM EURO.001*	USD	13 377			13 377	3 980 634	0.27	
LONDON STOCK EXCH ORD GBP0.06918604*	GBP	9 495	1 609	1 564	9 540	831 664	0.06	
M&G PLC ORD GBP0.05*	GBP	91 478			91 478	184 665	0.01	
MELROSE INDUST PLC ORD GBP0.076190476*	GBP	112 671	78 825		191 496	257 933	0.02	
MONDI ORD EURO.20*	GBP	13 268	8 752		22 020	371 062	0.03	
NATWEST GROUP PLC ORD GBP1*	GBP	134 917	53 511	188 428				
NATWEST GROUP PLC ORD GBP1.0769*	GBP		174 969	1	174 968	473 358	0.03	
NEXT ORD GBP0.10*	GBP	3 294	1 801	2 195	2 900	164 699	0.01	
PEARSON ORD GBP0.25*	GBP	14 768	18 199	14 851	18 116	200 469	0.01	
PERSIMMON ORD GBP0.10*	GBP	8 113	9 695		17 808	267 768	0.02	
PHOENIX GP HLDGS ORD GBP0.10*	GBP	10 208	28 415	21 404	17 219	107 612	0.01	
PRUDENTIAL ORD GBP0.05*	GBP	68 180	31 833		100 013	934 336	0.06	
RIO TINTO ORD GBP0.10*	GBP	28 917	9 153		38 070	1 990 145	0.14	
SAINSBURY(J) ORD GBP0.28571428*	GBP	32 224			32 224	72 179	0.00	
SCHROEDERS PLC ORD GBP0.20*	GBP		37 565		37 565	169 538	0.01	
SCHROEDERS VTG SHS GBP1*	GBP	2 390	5 123	7 513				
SMITH & NEPHEW ORD USD0.20*	GBP	20 399	9 340	12 666	17 073	202 619	0.01	
STANDARD CHARTERED ORD USD0.50*	GBP	66 998	21 874		88 872	532 682	0.04	
STELLANTIS N V COM EURO.01*	EUR	54 029	30 163	11 904	72 288	976 682	0.07	
TAYLOR WIMPEY ORD GBP0.01*	GBP	111 715	116 030		227 745	246 089	0.02	
UNILEVER PLC ORD GBP0.031111*	GBP	71 454	20 651	13 384	78 721	3 605 007	0.25	
VODAFONE GROUP ORD USD0.2095238(POST CONS)*	GBP	712 062	130 834		842 896	987 124	0.07	
<b>Total United Kingdom</b>						<b>36 640 296</b>	<b>2.49</b>	
<b>United States</b>								
10X GENOMICS INC COM USD0.00001 CLASS A*	USD	1 877		1 877				
ABBOTT LABS COM*	USD	47 712	15 017	7 613	55 116	5 457 267	0.37	
ABBVIE INC COM USD0.01*	USD	47 893	16 936	6 224	58 605	8 586 207	0.58	
ABIOMED INC COM*	USD	1 232			1 232	310 795	0.02	
ACCENTURE PLC SHS CL A 'NEW'*	USD	17 002	6 295	2 115	21 182	6 018 080	0.41	
ACTIVISION BLIZZARD COM STK USD0.000001*	USD	20 543	7 950	3 883	24 610	1 792 952	0.12	
ADOBE INC COM USD0.0001*	USD	12 538	3 558	1 329	14 767	4 706 817	0.32	
ADVANCE AUTO PARTS COM USD0.0001*	USD	1 965			1 965	373 473	0.03	
ADVANCED MICRO DEV COM USD0.01*	USD	32 548	24 643	6 717	50 474	3 033 742	0.21	
AFFIRM HLDGS INC COM USD0.00001 CLASS A*	USD		12 169	10 850	1 319	26 492	0.00	
AGILENT TECHNOLOGIES INC COM*	USD	7 635	2 061		9 696	1 342 448	0.09	
AGNC INV CORP COM USD0.01*	USD	11 283	12 614	23 897				
AIR PRODS & CHEMS COM USD1*	USD	5 646	2 574	621	7 599	1 904 217	0.13	
AIRBNB INC USD0.0001 A*	USD	2 800	10 783	956	12 627	1 350 965	0.09	
ALEXANDRIA REAL ESTATE EQ INC COM*	USD	4 163	1 158		5 321	773 721	0.05	
ALLEGION PLC CIM USD0.01*	USD	2 705	1 674		4 379	459 132	0.03	
ALLSTATE CORP COM*	USD	7 723	1 474	1 216	7 981	1 008 357	0.07	
ALLY FINANCIAL INC COM USD0.01*	USD	9 828	12 083	8 133	13 778	380 006	0.03	
ALPHABET INC CAP STK USD0.001 CL A*	USD	7 982	209 669	24 082	193 569	18 307 927	1.24	
AMAZON COM INC COM USD0.01*	USD	12 058	325 376	37 521	299 913	30 746 130	2.09	
AMC ENTMT HLDGS IN DEPOSITARY SHS REPR*	USD		14 900	14 900				
AMER EXPRESS CO COM USD0.20*	USD	18 346	4 369	962	21 753	3 231 655	0.22	
AMER FINL GP OHIO COM NPV*	USD	1 542	1 138		2 680	389 186	0.03	
AMER INTL GRP COM USD2.50*	USD	21 562	10 469	5 256	26 775	1 527 320	0.10	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
AMER TOWER CORP COM NEW USD0.01*	USD	11 741	3 155	743	14 153	2 934 559	0.20	
AMERIPRISE FINL INC COM*	USD	2 907	734		3 641	1 126 350	0.08	
AMERISOURCEBERGEN COM STK USD0.01*	USD	3 787	888		4 675	735 555	0.05	
AMETEK INC COM USD0.01*	USD	7 130	1 327		8 457	1 097 357	0.07	
AMGEN INC COM USD0.0001*	USD	14 949	5 385	3 038	17 296	4 679 481	0.32	
AMPHENOL CORP NEW CL A*	USD	17 342	6 264	4 081	19 525	1 481 691	0.10	
ANALOG DEVICES INC COM*	USD	13 892	4 921	2 889	15 924	2 272 784	0.15	
ANNALY CAPITAL MAN COM USD0.01*	USD	38 718	23 093	61 811				
ANNALY CAPITAL MGT COM USD0.01(POST REV SPLT)*	USD		15 453		15 453	286 864	0.02	
AON PLC COM USD0.01 CL A*	USD	6 100	1 762	789	7 073	1 992 472	0.14	
APOLLO GLOBAL MANA COM USD0.00001*	USD		18 769	5 571	13 198	731 189	0.05	
APPLE INC COM NPV*	USD	443 172	154 910	70 416	527 666	80 972 989	5.50	
APPLIED MATLS INC COM*	USD	24 559	6 290	4 142	26 707	2 359 730	0.16	
APLOVIN CORP COM USD0.00003 CL A*	USD		3 900		3 900	66 194	0.00	
APTIV PLC COM USD0.01*	USD	6 654	3 943	1 612	8 985	818 878	0.06	
ARAMARK COM USD0.01*	USD	8 346			8 346	304 857	0.02	
ARCH CAPITAL GROUP COM USD0.01*	USD	9 403	3 455	3 251	9 607	552 817	0.04	
ARCHER DANIELS MIDLAND CO COM*	USD	15 195	5 914	3 255	17 854	1 732 780	0.12	
ASANA INC COM USD0.00001 CL A*	USD		1 426	1 426				
ASSURANT INC COM*	USD	1 938			1 938	263 494	0.02	
AT&T INC COM USD1*	USD	185 837	65 885	16 189	235 533	4 296 987	0.29	
ATHENE HOLDING LTD COM USD0.001 CL A*	USD	3 372		3 372				
ATMOS ENERGY CORP COM*	USD	3 552	1 323		4 875	519 821	0.04	
AUTO DATA PROCESS COM USD0.10*	USD	10 836	3 769	606	13 999	3 386 096	0.23	
AUTODESK INC COM USD0.01*	USD	5 977	2 972	1 526	7 423	1 591 942	0.11	
AUTOLIV INC COM*	USD	2 498		2 498				
AUTOZONE INC COM USD0.01*	USD	618			618	1 566 494	0.11	
AVALARA INC COM USD0.0001*	USD	2 319	1 611	3 930				
AVALONBAY COMMUNI COM USD0.01*	USD	3 417	938		4 355	763 220	0.05	
AVANTOR INC COM USD0.01*	USD	13 761	11 126		24 887	502 347	0.03	
AVERY DENNISON CORP COM*	USD	2 349	800		3 149	534 313	0.04	
BALL CORP COM NPV*	USD	8 451	4 424	2 714	10 161	502 228	0.03	
BATH & BODY WORKS COM USD0.5*	USD	5 861	6 600	4 800	7 661	255 916	0.02	
BAUSCH HEALTH COMP COM NPV*	CAD	9 511		9 511				
BAXTER INTL INC COM USD1*	USD	14 343	11 138	7 166	18 315	996 167	0.07	
BECTON DICKINSON COM USD1*	USD	7 464	2 557	951	9 070	2 141 853	0.15	
BENTLEY SYSTEMS IN COM USD0.01 CLASS B*	USD	4 482			4 482	158 244	0.01	
BEST BUY CO INC COM USD0.10*	USD	6 672	2 418	1 986	7 104	486 349	0.03	
BILL COM HLDGS INC COM USD0.00001*	USD		3 786	953	2 833	378 092	0.03	
BIOGEN INC COM STK USD0.0005*	USD	3 774	1 550	585	4 739	1 344 230	0.09	
BK OF AMERICA CORP COM USD0.01*	USD	206 539	67 442	34 901	239 080	8 622 906	0.59	
BK OF NY MELLON CP COM STK USD0.01*	USD	21 524	11 023	10 709	21 838	920 288	0.06	
BLACKSTONE INC COM USD0.00001*	USD	17 476	10 910	4 496	23 890	2 178 968	0.15	
BOOKING HLDGS INC COM USD0.008*	USD	1 057	306		1 363	2 550 012	0.17	
BORG WARNER INC COM*	USD	7 106	3 887		10 993	412 877	0.03	
BRISTOL-MYRS SQUIB COM STK USD0.10*	USD	59 949	16 909	6 895	69 963	5 424 099	0.37	
BROADCOM CORP COM USD1.00*	USD	10 880	3 324	1 286	12 918	6 077 565	0.41	
BUNGE LIMITED COM USD0.01*	USD	4 154	3 050	1 307	5 897	582 470	0.04	
BURLINGTON STORES COM USD0.0001*	USD	1 710	917		2 627	375 838	0.03	
CAESARS ENT INC COM USD0.00001*	USD	5 537	6 442	2 266	9 713	425 068	0.03	
CAPITAL ONE FINL COM USD0.01*	USD	12 970	1 244	1 380	12 834	1 361 681	0.09	
CARDINAL HEALTH INC COM*	USD	7 847	7 891	5 448	10 290	781 597	0.05	
CARLYLE GROUP INC COM USD0.01*	USD	5 052	4 552		9 604	271 805	0.02	
CARMAX INC COM USD0.50*	USD	4 174	1 581		5 755	362 895	0.02	
CARNIVAL CORP COM USD0.01(PAISED STOCK)*	USD	21 245	11 262	15 222	17 285	156 720	0.01	
CARRIER GLOBAL COR COM USD0.01*	USD	20 584	17 866	7 748	30 702	1 221 627	0.08	
CATERPILLAR INC DEL COM*	USD	14 510	3 937	1 705	16 742	3 626 691	0.25	
CBOE GLOBAL MARKET COM USD0.01*	USD	2 328	1 761	1 263	2 826	352 101	0.02	
CBRE GROUP INC CLASS 'A' USD0.01*	USD	9 344	1 833	1 908	9 269	658 036	0.04	
CENTENE CORP DEL COM*	USD	16 088	5 605	3 595	18 098	1 541 838	0.10	
CENTERPOINT ENERGY INC COM*	USD	15 116		15 116				
CERIDIAN HCM HLDG COM USD0.01*	USD	3 864	2 470	2 285	4 049	268 204	0.02	
CF INDS HLDGS INC COM*	USD	7 332			7 332	779 683	0.05	
CH ROBINSON WORLDW COM USD0.1*	USD	3 828	1 466		5 294	517 718	0.04	
CHARTER COMMUN INC COM USD0.001 CLASS 'A'*	USD	3 437	544		3 981	1 464 593	0.10	
CHEVRON CORP COM USD0.75*	USD	51 157	9 323	60 480				
CHEWY INC COM USD0.01 CL A*	USD	3 102			3 102	120 231	0.01	
CHIPOTLE MEXICAN GRILL INC CL A*	USD	744	173		917	1 374 999	0.09	
CHUBB LIMITED ORD CHF24.15*	USD	11 966	3 961	2 051	13 876	2 984 050	0.20	
CHURCH & DWIGHT INC COM*	USD	7 994			7 994	593 040	0.04	
CIGNA CORP COM USD0.25*	USD	8 813	2 988	983	10 818	3 497 484	0.24	
CISCO SYSTEMS COM USD0.001*	USD	108 369	40 384	13 392	135 361	6 154 062	0.42	
CITIGROUP INC COM USD0.01*	USD	56 169	17 645	12 385	61 429	2 819 247	0.19	
CITIZENS FINL GP COM USD0.01*	USD	10 894	8 258	4 048	15 104	618 217	0.04	
CITRIX SYSTEMS INC COM USD0.001*	USD	3 061	3 032	6 093				
CLOUDFLARE INC COM USD0.001 CL A*	USD	5 907	2 401	2 332	5 976	336 821	0.02	
COGNIZANT TECHNOLO COM CL'A'USD0.01*	USD	13 439	6 371	4 134	15 676	976 563	0.07	
COINBASE GLOBAL IN COM USD0.00001 CL A*	USD		6 130	2 088	4 042	267 983	0.02	
COMCAST CORP COM CLS'A' USD0.01*	USD	118 211	41 045	12 854	146 402	4 650 285	0.32	
CONAGRA BRANDS IN COM USD5*	USD	11 704	8 790	4 280	16 214	595 500	0.04	
CONOCOPHILLIPS COM USD0.01*	USD	36 626	4 404	41 030				
CONSOLIDATED EDISON INC COM*	USD	9 429	8 650	5 931	12 148	1 069 339	0.07	
CONSTELLATION ENE. COM NPV*	USD		11 258	1 866	9 392	888 586	0.06	
COOPER COS INC COM USD0.10*	USD	1 516	516		2 032	555 945	0.04	
CORNING INC COM USD0.50*	USD	23 253	12 509	8 503	27 259	877 580	0.06	
CORTEVA INC COM USD0.01*	USD	18 581	9 893	5 697	22 777	1 489 365	0.10	
COSTCO WHSL CORP NEW COM*	USD	11 531	4 238	1 174	14 595	7 324 882	0.50	
CROWDSTRIKE HOLDIN COM USD0.0005 CL A*	USD	5 194	3 282	1 506	6 970	1 124 407	0.08	
CROWN CASTLE INTL COM USD0.01*	USD	11 368	5 356	1 896	14 828	1 977 461	0.13	
CROWN HOLDINGS INC COM USD5*	USD	3 722	2 954	1 374	5 302	363 937	0.02	
CUMMINS INC COM*	USD	3 543	1 303	682	4 164	1 018 903	0.07	
CVS HEALTH CORP COM STK USD0.01*	USD	35 772	10 143	5 355	40 560	3 843 913	0.26	
D R HORTON INC COM*	USD	9 182	1 909		11 091	853 316	0.06	
DANAHER CORP COM USD0.01*	USD	17 201	6 302	1 979	21 524	5 421 008	0.37	
DARDEN RESTAURANTS INC COM*	USD	3 214	2 365	1 000	4 579	655 930	0.04	
DATADOG INC COM USD0.00001 CL A*	USD	5 195	4 390		9 585	772 267	0.05	
DAVITA INC COM USD0.001*	USD	1 604	1 708	1 540	1 772	129 471	0.01	
DELL TECHNOLOGIES COM USD0.01 CL C*	USD	7 531	6 820	3 747	10 604	407 499	0.03	
DELTA AIRLINES INC COM USD0.0001*	USD	3 137	7 733	3 444	7 426	252 153	0.02	
DENTSPLY SIRONA IN COM NPV*	USD	5 919	4 515		10 434	321 817	0.02	
DIAMONDBACK ENERGY COM USD0.01*	USD		5 375	5 375				
DISCOVER FINL SVCS COM STK USD0.01*	USD	7 677	3 197	1 474	9 400	982 660	0.07	

## UBS (CH) Institutional Fund 2

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
DISH NETWORK CORPO CLASS'A'COM USD0.01*	USD	7 464	8 672	9 146	6 990	104 299	0.01	
DOCUSIGN INC COM USD0.0001*	USD	4 967	3 966	2 343	6 590	318 536	0.02	
DOLLAR GENERAL CP COM USD0.875*	USD	6 643	1 722	1 338	7 027	1 793 581	0.12	
DOLLAR TREE INC*	USD	7 003	953	1 078	6 878	1 090 981	0.07	
DOMINOS PIZZA INC COM USD0.01*	USD	1 067			1 067	354 766	0.02	
DOORDASH INC COM USD0.00001 CLASS A*	USD	1 900	6 674	2 595	5 979	260 461	0.02	
DOVER CORP COM*	USD	4 173	1 669	1 295	4 547	594 693	0.04	
DOW INC COM USD0.01*	USD	19 732	4 199	2 895	21 036	983 960	0.07	
DRAFTKINGS INC NEW COM USD0.0001 CL A*	USD		8 036	8 036				
DUPONT DE NEMOURS COM USD0.01*	USD	14 149	5 144	2 553	16 740	958 246	0.07	
DYNATRACE INC COM USD0.001*	USD	5 803	3 628		9 431	332 598	0.02	
EATON CORP PLC COM USD0.01*	USD	10 687	4 342	1 768	13 261	1 991 571	0.14	
EBAY INC COM USD0.001*	USD	18 826	4 968	3 346	20 448	815 259	0.06	
EDISON INTL COM*	USD	9 169	4 687		13 856	832 538	0.06	
ELANCO ANIMAL HEAL COM NPV*	USD	10 256	23 312	15 848	17 720	233 902	0.02	
ELECTRONIC ARTS INC COM*	USD	8 107	3 612	3 514	8 205	1 034 277	0.07	
ELEVANCE HEALTH INC USD0.01*	USD	6 342	2 455	695	8 102	4 433 253	0.30	
ELI LILLY AND CO COM NPV*	USD	21 724	7 655	2 616	26 763	9 697 883	0.66	
EMBECTA CORPORATIO COM USD0.01*	USD		1 781	1 781				
EMERSON ELEC CO COM*	USD	16 280	6 826	3 645	19 461	1 686 587	0.11	
ENTERGY CORP NEW COM*	USD	5 831	1 313		7 144	765 982	0.05	
EQUINIX INC COM USD0.001 NEW*	USD	2 457	683		3 140	1 779 956	0.12	
EQUITABLE HOLDINGS COM USD0.01*	USD	12 095	4 962	4 840	12 217	374 365	0.03	
ESSENTIAL UTILS IN COM USD0.50*	USD	6 604	3 467	3 009	7 062	312 516	0.02	
ESTEE LAUDER COS CLASS'A'COM USD0.01*	USD	6 005	2 916	841	8 080	1 621 174	0.11	
EVEREST RE GROUP COM USD0.01*	USD	775	543		1 318	425 585	0.03	
EVERSOURCE ENERGY COM USD5*	USD	8 987	2 458		11 445	873 679	0.06	
EXELON CORP COM NPV*	USD	26 575	10 731	3 733	33 573	1 296 554	0.09	
EXPEDIA GROUP INC COM USD0.001*	USD	3 337	2 134		5 471	511 758	0.03	
EXTRA SPACE STORAG COM USD0.01*	USD	3 313	950		4 263	756 994	0.05	
EXXON MOBIL CORP COM NPV*	USD	111 480	22 214	133 694				
FEDEX CORP COM USD0.10*	USD	6 638	1 400		8 038	1 289 297	0.09	
FIDELITY NATL INF COM STK USD0.01*	USD	17 196	4 963	3 073	19 086	1 585 135	0.11	
FIFTH THIRD BANCORP COM*	USD	19 218	3 415	4 327	18 306	653 831	0.04	
FIRST REPUBLIC BAN COM USD0.01*	USD	4 875	1 181		6 056	727 871	0.05	
FISERV INC COM USD0.01*	USD	15 273	8 640	2 918	20 995	2 158 644	0.15	
FLEETCOR TECHNOLOG COM STK USD0.001*	USD	1 967	743		2 710	504 763	0.03	
FORD MOTOR CO COM STK USD0.01*	USD	98 926	47 568	9 626	136 868	1 831 298	0.12	
FORTUNE BRANDS HOME USD0.01 WI*	USD	3 749	2 389	2 372	3 766	227 335	0.02	
FOX CORP COM USD0.01 CL A*	USD	10 505	4 347	4 349	10 503	303 449	0.02	
FOX CORP COM USD0.01 CL B*	USD	3 607	4 700	4 558	3 749	102 049	0.01	
FREEPORT-MCMORAN COM STK USD0.10*	USD		42 115		42 115	1 335 625	0.09	
GARMIN LTD COM CHF10.00*	USD	4 445	1 491		5 936	522 997	0.04	
GEN ELEC CO COM USD0.01(POST REV SPLIT)*	USD	29 554	9 503	3 980	35 077	2 731 388	0.19	
GENERAL MLS INC COM*	USD	17 409	5 364	2 113	20 660	1 686 707	0.11	
GENERAL MOTORS CO COM USD0.01*	USD	33 979	23 332	11 629	45 682	1 794 363	0.12	
GENUINE PARTS CO COM STK USD1*	USD	3 798	1 144		4 942	879 643	0.06	
GILEAD SCIENCES COM USD0.001*	USD	32 498	15 720	6 031	42 187	3 312 475	0.23	
GLOBAL PAYMENTS COM NPV*	USD	8 133	2 434	2 374	8 193	936 834	0.06	
GLOBE LIFE INC COM USD1.00*	USD	2 963	1 568	1 520	3 011	348 092	0.02	
GODADDY INC COM CL A USD0.001*	USD	4 260	4 064	3 542	4 782	384 761	0.03	
GOLDMAN SACHS GRP COM USD0.01*	USD	8 979	2 986	1 328	10 637	3 667 301	0.25	
GRAINGER W W INC COM*	USD	1 147	321		1 468	858 469	0.06	
GSK PLC ORD GBP0.3125*	GBP		132 282	9 128	123 154	2 027 463	0.14	
HALLIBURTON COM STK USD2.50*	USD	26 736	9 949	10 195	26 490	965 489	0.07	
HARTFORD FINL SVCS COM USD0.01*	USD	8 584	6 654	4 469	10 769	780 368	0.05	
HASBRO INC COM*	USD	3 345	1 807	1 884	3 268	213 397	0.01	
HCA HEALTHCARE INC COM USD0.01*	USD	7 207	655	689	7 173	1 561 082	0.11	
HEALTHCARE REALTY COM USD0.01 CL A*	USD		16 205		16 205	329 695	0.02	
HEALTHPEAK PPTYS I COM USD1*	USD	13 167	11 889	5 657	19 399	460 684	0.03	
HERSHEY COMPANY COM USD1.00*	USD	4 092	637	578	4 151	991 878	0.07	
HESS CORPORATION COM USD1*	USD	7 077	1 692	8 769				
HEWLETT PACKARD EN COM USD0.01*	USD	31 914	21 147		53 061	757 748	0.05	
HILTON WORLDWIDE H COM USD0.01*	USD	8 137	3 163	1 173	10 127	1 370 805	0.09	
HOLOGIC INC COM USD0.01*	USD	6 509	6 384	4 359	8 534	579 039	0.04	
HOME DEPOT INC COM USD0.05*	USD	28 333	9 511	4 397	33 447	9 912 089	0.67	
HORMEL FOODS CORP COM USD0.0586*	USD	7 493	6 370	2 936	10 927	507 940	0.03	
HOST HOTELS & RESO COM STK USD0.01*	USD	20 325	8 322		28 647	541 261	0.04	
HOWMET AEROSPACE I COM USD1.00*	USD	7 506	15 787	8 326	14 967	532 476	0.04	
HP INC COM USD0.01*	USD	35 070			35 070	969 360	0.07	
HUMANA INC COM USD0.166*	USD	3 342	1 316	385	4 273	2 386 464	0.16	
HUNTINGTON BANCSHARES INC COM*	USD	36 834	10 548	11 107	36 275	551 067	0.04	
IAC/INTERACTIVECOR COM USD0.0001*	USD	1 951			1 951	95 046	0.01	
INGERSOLL RAND INC COM USD1.00*	USD	11 516	3 193	3 118	11 591	585 785	0.04	
INTEL CORP COM USD0.001*	USD	107 961	37 022	11 673	133 310	3 792 846	0.26	
INTL BUSINESS MCHN COM USD0.20*	USD	22 981	6 415	1 148	28 248	3 909 346	0.27	
INTL PAPER CO COM USD1.00*	USD	10 805	4 413	6 749	8 469	284 857	0.02	
INTUIT INC COM USD0.01*	USD	7 242	1 989	343	8 888	3 802 470	0.26	
INVESCO LTD COM STK USD0.20*	USD	11 794		8 873	2 921	44 783	0.00	
IQVIA HOLDINGS INC COM USD0.01*	USD	4 948	1 064		6 012	1 261 481	0.09	
IRON MTN INC NEW COM NPV*	USD	6 078	6 109	2 952	9 235	462 743	0.03	
JACKSON FINANCIAL COM USD0.01 CL A WI*	USD							
JAZZ PHARMA PLC COM USD0.0001*	USD	1 858	1 989	977	2 870	412 987	0.03	
JOHNSON CTLS INTL COM USD0.01*	USD	19 913	8 210	5 212	22 911	1 326 166	0.09	
KANSAS CITY STHN I COM USD0.01*	USD	2 307		2 307				
KELLOGG CO COM USD0.25*	USD	6 357	4 421	2 032	8 746	672 372	0.05	
KEURIG DR PEPPER COM USD0.01*	USD	17 784	14 072	3 871	27 985	1 087 753	0.07	
KEYCORP NEW COM*	USD	30 092	8 322		38 414	686 973	0.05	
KEYSIGHT TECHNOLOG COM USD0.01 *WD*	USD	5 090	1 027		6 117	1 066 075	0.07	
KIMBERLY-CLARK CP COM USD1.25*	USD	8 431	3 578	1 125	10 884	1 355 639	0.09	
KIMCO REALTY COM USD0.01*	USD		20 448	6 937	13 511	289 082	0.02	
KINDER MORGAN INC USD0.01*	USD	56 907	28 569	13 264	72 212	1 309 463	0.09	
KKR & CO INC COM NPV CLASS A*	USD	13 978	6 311	2 987	17 302	842 027	0.06	
KLA CORPORATION COM USD0.001*	USD	4 127	975		5 102	1 615 739	0.11	
KNIGHT SWIFT TRANS CL A COM STK USD0.01*	USD	5 187	3 399	2 889	5 697	273 832	0.02	
KROGER CO COM USD1*	USD	17 863	7 545	2 894	22 514	1 065 486	0.07	
KYNDRYL HLDGS INC COM USD0.01 WI*	USD		4 855	4 855				
L3HARRIS TECHNOLOG COM USD1.00*	USD	6 122		6 122				
LAB CORP AMER HLDG COM USD0.1*	USD	2 327	628		2 955	656 088	0.04	
LAM RESEARCH CORP COM USD0.001*	USD	3 762	1 310	422	4 650	1 883 639	0.13	
LAS VEGAS SANDS CORP COM*	USD	8 153	3 857	4 058	7 952	302 482	0.02	
LEAR CORP COM USD0.01*	USD	1 804			1 804	250 421	0.02	



Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
LENNAR CORP COM CL'A'USD0.10*	USD	8 035			8 035	648 911	0.04	
LINCOLN NATL CORP COM NPV*	USD	5 455		3 179	2 276	122 700	0.01	
LKQ CORP COM*	USD	8 531	2 803		11 334	631 097	0.04	
LOWE'S COS INC COM USD0.50*	USD	18 895	3 950	1 807	21 038	4 104 434	0.28	
LUCID GROUP INC COM USD0.0001 CL A*	USD		30 770	18 001	12 769	182 606	0.01	
LULULEMON ATHLETIC COM STK USD0.01*	USD	3 344	1 498	905	3 937	1 296 402	0.09	
LUMEN TECHNOLOGIES COM USD1.00*	USD	26 674	13 049	14 798	24 925	183 586	0.01	
LYFT INC COM USD0.0001 CLASS A*	USD	6 590	10 103	9 594	7 099	104 007	0.01	
MARATHON PETROLEUM COM USD0.01*	USD	16 882	2 643	3 012	16 513	1 877 614	0.13	
MARRIOTT INTL INC COM USD0.01 CLASS 'A'*	USD	7 059	2 295		9 354	1 498 792	0.10	
MARVELL TECHNOLOGY COM USD0.002*	USD	20 564	14 286	5 518	29 332	1 164 767	0.08	
MASCO CORP COM*	USD	8 454	2 900	5 167	6 187	286 487	0.02	
MASTERCARD INC COM USD0.0001 CLASS 'A'*	USD	23 583	8 051	2 844	28 790	9 455 388	0.64	
MATCH GRP INC NEW COM NPV*	USD	7 127	3 514		10 641	460 036	0.03	
MCCORMICK & CO INC COM NVITG NPV*	USD	7 272	1 834		9 106	716 633	0.05	
MCDONALD'S CORP COM USD0.01*	USD	20 434	7 813	3 708	24 539	6 695 822	0.46	
MCKESSON CORP COM USD0.01*	USD	4 355	517	378	4 494	1 751 141	0.12	
MERCK & CO INC COM USD0.50*	USD	67 372	23 024	8 094	82 302	8 335 209	0.57	
META PLATFORMS INC*	USD	63 648	18 031	7 799	73 880	6 887 823	0.47	
METLIFE INC COM USD0.01*	USD	18 582	11 184	7 295	22 471	1 646 336	0.11	
MGM RESORTS INTL COM STK USD0.01*	USD	11 583		4 512	7 071	251 704	0.02	
MICROCHIP TECHN LGY COM USD0.001*	USD	13 864	9 919	5 993	17 790	1 099 178	0.07	
MICRON TECHNOLOGY COM USD0.10*	USD	30 387	9 502	3 381	36 508	1 976 564	0.13	
MICROSOFT CORP COM USD0.000125*	USD	190 026	69 011	26 673	232 364	53 979 109	3.67	
MID-AMER APARTMENT COM STK USD0.01*	USD	3 214	896	886	3 224	508 000	0.03	
MODERNA INC COM USD0.0001*	USD	8 733	4 558	1 152	12 139	1 826 225	0.12	
MOHAWK INDS COM USD0.01*	USD	1 759		1 344	415	39 351	0.00	
MOLSON COORS BEVER COM USD0.01 CLASS B*	USD	5 901	2 885	2 846	5 940	299 779	0.02	
MONDELEZ INTL INC COM USD0.01*	USD	38 179	15 640	7 220	46 599	2 867 055	0.19	
MORGAN STANLEY COM STK USD0.01*	USD	36 967	13 512	6 896	43 583	3 583 901	0.24	
MOSAIC CO COM USD0.01*	USD	10 617	2 629	2 594	10 652	572 974	0.04	
MOTOROLA SOLUTIONS COM USD0.01*	USD	4 660	856	574	4 942	1 234 992	0.08	
MSCI INC COM STK US\$0.01*	USD	2 167	412	2 579				
NETAPP INC COM USD0.001*	USD	5 686	2 049		7 735	536 205	0.04	
NETFLIX INC COM USD0.001*	USD	11 688	4 393	1 475	14 606	4 266 397	0.29	
NEWELL BRANDS INC COM USD1*	USD	7 775	6 821		14 596	201 722	0.01	
NEWMONT CORPORATION COM USD1.60*	USD	23 103	7 521	5 799	24 825	1 051 382	0.07	
NIKE INC CLASS'B'COM NPV*	USD	33 647	13 094	4 793	41 948	3 890 656	0.26	
NORFOLK STHN CORP COM USD1*	USD	6 854	902		7 756	1 770 238	0.12	
NORTHERN TRUST CP COM USD1.666*	USD	4 914	2 952	1 499	6 367	537 459	0.04	
NORTONLIFELOCK INC COM USD0.01*	USD	15 493	6 273	6 560	15 206	342 848	0.02	
NOVAVAX INC COM USD0.01(POST REV SPLIT)*	USD	1 735			1 735			
NUCOR CORP COM*	USD	8 231	1 100	1 228	8 103	1 065 371	0.07	
NVIDIA CORP COM USD0.001*	USD	66 318	24 331	7 930	82 719	11 172 957	0.76	
NVR INC COM STK USD0.01*	USD	90	36		126	534 357	0.04	
OAK STREET HEALTH COM USD0.001*	USD	2 126		2 126				
OCCIDENTAL PETRLM COM USD0.20*	USD	22 227	9 713	31 940				
OLD DOMINION FGHT LINES INC COM*	USD	2 911	525		3 436	944 233	0.06	
OMNICOM GROUP INC COM USD0.15*	USD	5 413	4 270	2 187	7 496	545 743	0.04	
ON SEMICONDUCTOR COM USD0.01*	USD	10 178	9 273	5 228	14 223	874 374	0.06	
ONEOK INC*	USD	12 809	2 346		15 155	899 669	0.06	
ORACLE CORP COM USD0.01*	USD	49 941	13 155	10 042	53 054	4 145 032	0.28	
O'REILLY AUTO NEW COM USD0.01*	USD	1 824	481	182	2 123	1 778 645	0.12	
ORION OFFICE REIT COM USD0.01 (WI)*	USD		1 375	1 375				
OTIS WORLDWIDE COR COM USD0.01*	USD	11 434	4 133	2 005	13 562	958 738	0.07	
OWENS CORNING COM STK USD0.01*	USD	3 276	1 733	1 654	3 355	287 437	0.02	
PACCAR INC COM STK USD1*	USD	8 529	4 997	1 689	11 837	1 147 036	0.08	
PACKAGING CORP AMER COM*	USD	2 847	1 069	1 132	2 784	334 916	0.02	
PALANTIR TECH INC COM USD0.001 CLASS A*	USD	35 210	38 911	19 091	55 030	484 076	0.03	
PALO ALTO NETWORKS COM USD0.0001*	USD	2 639	12 159	4 476	10 322	1 772 480	0.12	
PARAMOUNT GLOBAL COM USD0.001 CL B*	USD	16 116	10 920	5 256	21 780	399 309	0.03	
PARKER-HANNIFIN COM STK USD0.50*	USD	3 816			3 816	1 109 838	0.08	
PAYCHEX INC COM*	USD	8 122	4 863	3 490	9 495	1 124 196	0.08	
PAYPAL HOLDINGS IN COM USD0.0001*	USD	29 392	12 218	5 060	36 550	3 057 140	0.21	
PELOTON INTERACTIV COM USD0.000025 CL A*	USD	6 847	10 842	17 689				
PENTAIR PLC COM USD0.01*	USD	4 905	3 803	6 499	2 209	94 948	0.01	
PFIZER INC COM USD0.05*	USD	149 692	56 299	20 016	185 975	8 663 629	0.59	
PG&E CORP COM*	USD		36 266		36 266	541 857	0.04	
PHILLIPS 66 COM USD0.01*	USD	10 751	6 343	1 893	15 201	1 586 501	0.11	
PINTEREST INC COM USD0.00001 CL A*	USD	13 467	11 018	5 577	18 908	465 486	0.03	
PNC FINANCIAL SVCS COM USD5*	USD	11 546	2 699		14 245	2 306 997	0.16	
PPD INC COM USD0.01*	USD	3 933		3 933				
PRINCIPAL FINL GP COM USD0.01*	USD	7 298	4 888	3 973	8 213	724 355	0.05	
PROCTER & GAMBLE COM NPV*	USD	64 938	23 050	9 905	78 083	10 523 324	0.72	
PROLOGIS INC COM USD0.01*	USD	19 255	15 572	3 377	31 450	3 485 730	0.24	
PRUDENTIAL FINL COM USD0.01*	USD	9 786	3 810	2 895	10 701	1 126 482	0.08	
PUBLIC SVC ENTERPRISE GROUP COM*	USD	13 961	2 532	2 280	14 213	797 521	0.05	
QUALCOMM INC COM USD0.0001*	USD	30 381	9 325	3 299	36 407	4 286 860	0.29	
QUEST DIAGNOSTICS INC COM*	USD	4 265	2 421	3 176	3 510	504 590	0.03	
RAYMOND JAMES FINANCIAL INC COM*	USD	4 751	2 886	1 317	6 320	747 205	0.05	
REGENCY CENTERS COM USD0.01*	USD	3 286	2 442		5 728	346 861	0.02	
REGENERON PHARMACE COM USD0.001*	USD	2 671	1 067	253	3 485	2 611 351	0.18	
REGIONS FINANCIAL CORP NEW COM*	USD	24 508	13 410	6 857	31 061	682 300	0.05	
RENAISSANCE RE HLG COM USD1*	USD	958		958				
REPUBLIC SERVICES COM USD0.01*	USD	6 273	2 698	2 530	6 441	854 846	0.06	
RIVIAN AUTOMOTIVE COM USD0.001 CL A*	USD		17 970	4 513	13 457	470 944	0.03	
ROBERT HALF INTL COM USD0.001*	USD	2 388	3 257	1 945	3 700	283 114	0.02	
ROBINHOOD MARKETS COM USD0.0001 CL A*	USD		6 509	6 509				
ROCKWELL AUTOMATIO COM USD1*	USD	2 952	1 002		3 954	1 010 213	0.07	
ROSS STORES INC COM USD0.01*	USD	9 256	6 187	3 355	12 088	1 157 568	0.08	
ROYAL CARIBBEAN GR COM USD0.01*	USD	5 856	5 032	3 563	7 325	391 302	0.03	
ROYALTY PHARMA PLC COM USD0.0001 CLASS A*	USD	4 469	15 362	7 060	12 771	540 874	0.04	
SALESFORCE.COM INC COM USD0.001*	USD	25 806	9 567	3 124	32 249	5 247 297	0.36	
SBA COMMUNICATIONS COM USD0.01 CL A*	USD	2 984	526	458	3 052	824 353	0.06	
SCHEIN HENRY INC COM*	USD	4 172	4 001	1 943	6 230	426 826	0.03	
SCHLUMBERGER COM USD0.01*	USD	36 822	10 230	3 595	43 457	2 262 764	0.15	
SCHWAB(CHARLES)CP COM USD0.01*	USD	39 099	13 423	7 019	45 503	3 627 943	0.25	
SEAGATE TECHNOLOGY COM USD0.00001*	USD	5 750	4 644	2 142	8 252	410 102	0.03	
SEAGEN INC COM USD0.001*	USD	3 426	1 100		4 526	575 958	0.04	
SEALED AIR CORP NEW COM*	USD	3 068	5 598	2 720	5 946	283 361	0.02	
SEI INVESTMENT COM USD0.01*	USD	4 428		2 741	1 687	91 673	0.01	
SENSATA TECHNO PLC COM EURO.01*	USD	4 915	3 659	3 429	5 145	207 036	0.01	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
SERVICENOW INC. COM USD0.001*	USD	5 082	1 663		6 745	2 840 020	0.19	
SIGNATURE BK. COM USD0.01*	USD		1 684		1 684	267 165	0.02	
SIMON PROP. GROUP. COM USD0.0001*	USD	8 801	5 152	2 835	11 118	1 212 548	0.08	
SIRIUS XM HLDGS IN. COM USD0.001*	USD	18 543	24 340		42 883	259 208	0.02	
SKYWORKS SOLUTIONS INC. COM*	USD	4 461	2 658	1 906	5 213	448 706	0.03	
SMUCKER(JM)CO. COM NPV*	USD	3 215	1 056		4 271	643 951	0.04	
SNAP-ON INC. COM USD1*	USD	1 433	681		2 114	469 766	0.03	
SNOWFLAKE INC. COM USD0.0001 CLASS A*	USD	5 093	2 554	759	6 888	1 104 975	0.08	
SOHI TECHNOLOGIES. COM USD0.0001 CL A*	USD		20 194	20 194				
SOUTHWEST AIRLINES. COM USD1*	USD	4 452	4 185		8 637	314 190	0.02	
SQUARE INC. COM USD0.0000001 CL A*	USD	10 565	6 169	1 612	15 122	909 060	0.06	
STANLEY BLACK & DE. COM USD2.50*	USD	3 998	3 613	1 717	5 894	462 967	0.03	
STARBUCKS CORP. COM USD0.001*	USD	31 353	12 209	5 835	37 727	3 269 231	0.22	
STATE STREET CORP. COM STK USD1*	USD	10 769	4 848	2 095	13 522	1 001 378	0.07	
STEEL DYNAMICS INC. COM*	USD	4 231	2 471	1 827	4 875	458 838	0.03	
STERIS PLC. ORD USD0.001*	USD	2 894	852		3 746	646 970	0.04	
SYLVAMO CORPORATI. COM USD1.00 WI*	USD							
SYNCHRONY FINANCIA. COM USD0.001*	USD	13 258	7 975	4 512	16 721	595 045	0.04	
SYSCO CORP. COM USD1*	USD	13 687	4 199	1 800	16 086	1 393 448	0.09	
T. ROWE PRICE GROUP. COM USD0.20*	USD	5 596	1 923	1 375	6 144	652 736	0.04	
T-MOBILE US INC. COM USD0.0001*	USD	16 092	5 575	1 022	20 645	3 131 303	0.21	
TARGET CORP. COM STK USD0.0833*	USD	12 740	4 232	2 183	14 789	2 430 915	0.17	
TELEFLEX INC. COM*	USD	1 139	1 750	667	2 222	477 110	0.03	
TESLA INC. COM USD0.001*	USD	21 767	100 698	35 702	86 763	19 756 860	1.34	
TEXAS INSTRUMENTS. COM USD1*	USD	24 916	6 952	3 359	28 509	4 582 835	0.31	
TEXAS PACIFIC LD. COM USD0.01*	USD		100		100	230 560	0.02	
THERMO FISHER SCIE. COM USD1*	USD	10 455	3 744	1 158	13 041	6 707 710	0.46	
TJX COS INC. COM USD1*	USD	31 158	12 817	4 788	39 187	2 827 502	0.19	
TRACTOR SUPPLY CO. COM USD0.008*	USD	2 754	1 054	791	3 017	663 543	0.05	
TRADEWEB MARKETS I. COM USD0.00001 CL A*	USD	1 739	1 983	2 167	1 555	85 714	0.01	
TRANE TECHNOLOGIES. COM USD1*	USD	6 645	2 346	1 183	7 808	1 247 326	0.08	
TRANSIGM GROUP INC. COM*	USD	1 375	253		1 628	938 040	0.06	
TRAVELERS CO INC. COM NPV*	USD	6 664	1 143	910	6 897	1 273 175	0.09	
TRUIST FINL. CORP. COM USD5*	USD	37 130	11 274	3 138	45 266	2 028 985	0.14	
TWITTER INC. COM USD0.000005*	USD	21 528	7 760	29 288				
TYSON FOODS INC. CL A*	USD	6 810	3 620		10 430	713 425	0.05	
UBER TECHNOLOGIES. COM USD0.00001*	USD	33 023	19 663	5 509	47 177	1 254 433	0.09	
UGI CORP. NEW. COM*	USD	6 908		3 764	3 144	111 161	0.01	
ULTA BEAUTY INC. COM STK USD0.01*	USD	1 349	1 197	796	1 750	734 448	0.05	
UNION PACIFIC CORP. COM USD2.50*	USD	17 565	6 062	3 471	20 156	3 976 534	0.27	
UNITED RENTALS INC. COM*	USD	1 816	570		2 386	753 849	0.05	
UNITEDHEALTH GRP. COM USD0.01*	USD	25 323	8 658	3 112	30 869	17 149 778	1.17	
UNITY SOFTWARE INC. COM USD0.000005*	USD	1 400	4 500		5 900	174 181	0.01	
UNIVERSAL HEALTH S. CLASS'B' COM USD0.01*	USD	2 441		2 441				
UPSTART HLDGS INC. COM USD0.0001*	USD		1 931	1 931				
US BANCORP. COM USD0.01*	USD	36 265	13 840	3 051	47 054	1 998 940	0.14	
VAIL RESORTS INC. COM*	USD	1 133			1 133	248 461	0.02	
VALERO ENERGY CORP. NEW. COM*	USD	11 178	3 047	1 356	12 869	1 616 915	0.11	
VEREIT INC. COM USD0.01(POST REV SPLIT)*	USD	6 908		6 908				
VERIZON COMMUN. COM USD0.10*	USD	107 873	47 134	18 696	136 311	5 097 763	0.35	
VF CORP. COM NPV*	USD	8 961	7 617	3 548	13 030	368 374	0.03	
VIATRIS INC. COM USD0.01*	USD	36 937	17 097	15 037	38 997	395 336	0.03	
VISA INC. COM STK USD0.0001*	USD	45 154	16 506	7 238	54 422	11 282 517	0.77	
VOYA FINL. INC. COM USD0.01*	USD	3 955		3 955				
WALGREENS BOOTS AL. COM USD0.01*	USD	18 252	16 152	7 392	27 012	986 677	0.07	
WALMART INC. COM USD0.10*	USD		53 951	6 490	47 461	6 760 190	0.46	
WALT DISNEY CO. DISNEY. COM USD0.01*	USD	47 723	14 002	4 513	57 212	6 099 938	0.41	
WARNER BROS DISCOV. COM USD0.01 SER A WI*	USD		78 150		78 150	1 016 712	0.07	
WASTE MGMT INC. DEL. COM*	USD	11 384	5 064	2 567	13 881	2 199 983	0.15	
WELLS FARGO & CO. COM USD1 2/3*	USD	110 401	26 993	13 092	124 302	5 720 936	0.39	
WELLTOWER INC. COM USD1*	USD	11 044	4 567		15 611	953 610	0.06	
WESTERN DIGITAL CORP. COM*	USD	9 546	6 633	5 729	10 450	359 436	0.02	
WESTLAKE CHEM. CORP. COM USD0.01*	USD		1 302		1 302	125 933	0.01	
WESTROCK CO. COM USD0.01*	USD	6 564	6 401	3 055	9 910	337 788	0.02	
WEYERHAEUSER CO. COM USD1.25*	USD	20 559	4 428		24 987	773 428	0.05	
WHIRLPOOL CORP. COM*	USD	1 941		942	999	138 205	0.01	
WILLIAMS COS INC. COM USD1*	USD	32 623	20 265	8 717	44 171	1 446 801	0.10	
WORKDAY INC. COM USD0.001 CL A*	USD	4 915	2 231	1 068	6 078	947 784	0.06	
WYNN RESORTS LTD. COM*	USD	2 797	2 470		5 267	336 814	0.02	
XILINX INC. COM USD0.01*	USD	6 312		6 312				
XYLEM INC. COM USD0.01 WI*	USD	4 711	2 130	1 468	5 373	550 769	0.04	
YUM BRANDS INC. COM*	USD	7 649	5 187	2 484	10 352	1 225 042	0.08	
ZIMMER BIOMET HOLDINGS INC. COM USD0.01*	USD	5 239	4 072	1 207	8 104	919 277	0.06	
ZIMVIE INC. COM USD0.01 WI*	USD		629	629				
ZOOM VIDEO COMMUNI. COM USD0.001 CL A*	USD	5 647	3 138	1 737	7 048	588 526	0.04	
ZOOMINFO TECHNOLOG. COM USD0.01 CLASS A*	USD		9 049		9 049	403 254	0.03	
<b>Total United States</b>						<b>791 449 833</b>	<b>53.80</b>	
<b>Total Registered shares</b>						<b>1 016 481 170</b>	<b>69.09</b>	
<b>Depository receipts</b>								
<b>Australia</b>								
JAMES HARDIE ID. PLC. CUF5. EURO.5*	AUD	11 843	5 290		17 133	372 773	0.03	
<b>Total Australia</b>						<b>372 773</b>	<b>0.03</b>	
<b>China</b>								
FUTU HOLDINGS LIM1 SPON ADS EA REP 8 ORD SH5*	USD	1 732	3 654	4 077	1 309	44 356	0.00	
<b>Total China</b>						<b>44 356</b>	<b>0.00</b>	
<b>Hong Kong</b>								
MELCO RESORTS UNSP. ARD EACH REP 3 ORD SH5*	USD	5 110		5 110				
<b>Total Hong Kong</b>							<b>0.00</b>	
<b>Israel</b>								
TEVA PHARMA IND. ADR(CNV 1 ORD ILS0.10)*	USD	26 340			26 340	235 129	0.02	
<b>Total Israel</b>						<b>235 129</b>	<b>0.02</b>	
<b>Netherlands</b>								
ABN AMRO BANK N.V. DR EACH REP SH5*	EUR	17 595		15 436	2 159	21 261	0.00	
<b>Total Netherlands</b>						<b>21 261</b>	<b>0.00</b>	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Singapore</b>								
SEA LTD ADS EACH REP ONE CL A SHS*	USD	1 800	10 546		12 346	613 809	0.04	
<b>Total Singapore</b>						<b>613 809</b>	<b>0.04</b>	
<b>United States</b>								
BLOCK INC SHS CHESS DEPOSITORY INTERESTS REPR 1 SH*	AUD		2 002	2 002				
<b>Total United States</b>							<b>0.00</b>	
<b>Total Depository receipts</b>						<b>1 287 328</b>	<b>0.09</b>	
<b>Investment certificates, closed end</b>								
<b>Canada</b>								
CANADIAN APARTMENT PROP. REAL ESTATE INVESTMENT TRUST*	CAD	1 572	3 901	4 308	1 165	36 060	0.00	
RIOCAN REAL ESTATE INVESTMENT TRUST*	CAD	10 187		9 516	671	9 555	0.00	
<b>Total Canada</b>						<b>45 616</b>	<b>0.00</b>	
<b>Singapore</b>								
CAPITALAND ASCENDAS REIT- UNITS REAL ESTATE INVESTMENT TRUST*	SGD	60 000	88 300		148 300	274 777	0.02	
CAPITALAND INTEGRATED COMMERCIAL TRUST REAL ESTATE INV TRUST*	SGD	92 109			92 109	122 461	0.01	
CDL HOSPITALITY TRUSTS*	SGD		1 352	1 352				
MAPLETREE COMMERCIAL REAL ESTATE INVESTMENT TRUST*	SGD	40 200	111 800		152 000	170 915	0.01	
<b>Total Singapore</b>						<b>568 153</b>	<b>0.04</b>	
<b>United Kingdom</b>								
SEGRO PLC REIT*	GBP	31 962	9 533	13 272	28 223	255 274	0.02	
<b>Total United Kingdom</b>						<b>255 274</b>	<b>0.02</b>	
<b>United States</b>								
DUKE REALTY CORP REIT*	USD	9 850	8 757	18 607				
EQUITY RESIDENTIAL SBI USD0.01*	USD	8 599	4 694	1 953	11 340	715 183	0.05	
VENTAS INC REIT*	USD	11 689	2 741		14 430	565 069	0.04	
<b>Total United States</b>						<b>1 280 252</b>	<b>0.09</b>	
<b>Total Investment certificates, closed end</b>						<b>2 149 295</b>	<b>0.15</b>	
<b>Rights</b>								
<b>Belgium</b>								
ELIA GROUP SA/NV RIGHTS 22-23.06.22*	EUR		565	565				
<b>Total Belgium</b>							<b>0.00</b>	
<b>China</b>								
PROSUS NV (STOCK DIVIDEND) RIGHTS 21-15.11.21*	EUR	23 831		23 831				
<b>Total China</b>							<b>0.00</b>	
<b>France</b>								
ELECTRICITE DE FRANCE SA-RIGHTS 01.04.22*	EUR		12 144	12 144				
<b>Total France</b>							<b>0.00</b>	
<b>Germany</b>								
VONOVIA SE RIGHTS 07.12.21*	EUR		15 110	15 110				
<b>Total Germany</b>							<b>0.00</b>	
<b>Netherlands</b>								
AEGON NV (STOCK DIVIDEND) RIGHTS 14.09.22*	EUR		59 998	59 998				
KONINKLIJKE PHILIPS-SCRIP(STOCK DIVIDEND) RIGHTS 03.06.22*	EUR		25 194	25 194				
UNIVERSAL MUSIC GROUP NV RIGHTS PRP*	EUR		26 727		26 727	6 682	0.00	
<b>Total Netherlands</b>						<b>6 682</b>	<b>0.00</b>	
<b>Singapore</b>								
MAPLETREE COMMERCIAL TRUST RIGHTS 20.07.22*	SGD		12 301	12 301				
MAPLETREE LOGISTICS TRUST RIGHTS 14.12.21*	SGD		1 994	1 994				
MAPLETREE LOGISTICS TRUST RIGHTS 14.12.21*	SGD		1 994	1 994				
<b>Total Singapore</b>							<b>0.00</b>	
<b>Spain</b>								
ACS ACTIVIDADES CO (STOCK DIVIDEND) RIGHTS 28.01.22*	EUR		5 188	5 188				
ACS ACTIVIDADES DE CONST (STOCK DIVIDEND) RIGHTS 14.07.22*	EUR		5 291	5 291				
FERROVIAL SA (STOCK DIVIDEND) RIGHTS 24.05.22*	EUR		15 534	15 534				
FERROVIAL SA (STOCK DIVIDEND) RIGHTS 21-17.11.21*	EUR		9 433	9 433				
IBERDROLA SA (STOCK DIVIDEND) RIGHTS 22-24.01.22*	EUR		153 140	153 140				
TELEFONICA SA (STOCK DIVIDEND) RIGHTS 15.12.21*	EUR		125 696	125 696				
TELEFONICA SA RIGHTS 14.06.22*	EUR		164 894	164 894				
<b>Total Spain</b>							<b>0.00</b>	
<b>Sweden</b>								
SECURITAS AB-B RIGHTS 11.10.22*	SEK		23 644	23 644				
<b>Total Sweden</b>							<b>0.00</b>	
<b>Total Rights</b>						<b>6 682</b>	<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>1 427 327 821</b>	<b>97.02</b>	

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

### Bearer shares

<b>Australia</b>								
MAGELLAN FINANCIAL NPV**	AUD	5 157		5 157				
OIL SEARCH LTD PGK0.10**	AUD	36 834		36 834				
TELSTRA CORP NPV**	AUD	77 675		77 675				
<b>Total Australia</b>							<b>0.00</b>	



Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Germany</b>								
DEUTSCHE WOHNEN SE NPV**	EUR	2 098		2 098				
<b>Total Germany</b>							<b>0.00</b>	
<b>Japan</b>								
NIPPON EXPRESS CO NPV**	JPY	3 100		3 100				
SHIZUOKA BANK NPV**	JPY	7 700	25 400	33 100				
<b>Total Japan</b>							<b>0.00</b>	
<b>United States</b>								
DISCOVERY INC COM USD0.01 SER A**	USD	5 086		5 086				
DISCOVERY INC COM USD0.01 SER C**	USD	8 269		8 269				
<b>Total United States</b>							<b>0.00</b>	
<b>Total Bearer shares</b>							<b>0.00</b>	
<b>Registered shares</b>								
<b>Australia</b>								
AUST & NZ BANK GRP NPV DVP INSTITUTIONAL ENTIT**	AUD		6 211	6 211				
SL LTD NPV INSTITUTIONAL PLACEMENT**	AUD		646	646				
<b>Total Australia</b>							<b>0.00</b>	
<b>Sweden</b>								
ATLAS COPCO AB SER'A'NPV RED SHS 02/06/22**	SEK		21 434	21 434				
ATLAS COPCO AB SER'B'NPV RED SHS 02/06/22**	SEK		12 831	12 831				
BOLIDEN AB NPV (RED SHS 07/06/2022)**	SEK		10 038	10 038				
LUNDIN ENERGY MERG NPV**	SEK		6 807	6 807				
<b>Total Sweden</b>							<b>0.00</b>	
<b>United States</b>								
APOLLO GLOBAL MANA COM USD0.00001 CLASS A**	USD	3 642	1 957	5 599				
DRAFTKINGS INC COM USD0.0001 CL A**	USD	8 036		8 036				
ROBLOX CORPORATION COM USD0.0001 CL A**	USD		12 100	3 810	8 290	371 173	0.03	
<b>Total United States</b>						<b>371 173</b>	<b>0.03</b>	
<b>Total Registered shares</b>						<b>371 173</b>	<b>0.03</b>	
<b>Depository receipts</b>								
<b>Norway</b>								
AKER BP ASA SDS**	SEK		6 473	6 473				
<b>Total Norway</b>							<b>0.00</b>	
<b>Total Depository receipts</b>							<b>0.00</b>	
<b>Rights</b>								
<b>Netherlands</b>								
AEGON NV (STOCK DIVIDEND) RIGHTS 29.06.22**	EUR		58 749	58 749				
KONINKLIJKE DSM NV (STOCK DIVIDEND) RIGHTS 27.05.22**	EUR		5 291	5 291				
NN GROUP NV (STOCK DIVIDEND) RIGHTS 08.06.22**	EUR		8 365	8 365				
NN GROUP NV (STOCK DIVIDEND) RIGHTS 31.08.22**	EUR		8 649	8 649				
UNIVERSAL MUSIC GROUP NV (STOCK DIVIDEND) RIGHTS 16.05.22**	EUR		19 767	19 767				
<b>Total Netherlands</b>							<b>0.00</b>	
<b>Spain</b>								
IBERDROLA SA (STOCK DIVIDEND) RIGHTS 21.07.22**	EUR		183 381	183 381				
<b>Total Spain</b>							<b>0.00</b>	
<b>Total Rights</b>							<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>371 173</b>	<b>0.03</b>	
<b>Total securities and similar instruments</b> (thereof in lending)						<b>1 427 698 994</b>	<b>97.05</b> 0.00)	
Bank deposits at sight						41 895 076	2.85	
Derivative financial instruments						-404 332	-0.03	
Other assets						1 976 602	0.13	
<b>Total fund assets</b>						<b>1 471 166 340</b>	<b>100.00</b>	
Short-term bank liabilities						-26 048 762		
Other liabilities						-11 122		
<b>Net fund assets</b>						<b>1 445 106 456</b>		
<b>Valuation categories</b>								
						<b>Market value as of 31.10.2022</b>	<b>in % of the total fund assets<sup>3</sup></b>	
Investments valued at prices paid on the main market						1 426 923 423	96.99	
Investments valuation based on market-observed parameters						371 239	0.03	
Investments valued with suitable valuation models taking account of the current market circumstances						–	–	
<b>Total</b>						<b>1 427 294 662</b>	<b>97.02</b>	

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
EURO STOXX 50 INDEX FUTURE 16.12.22*	36	EUR	1 288 272	22 700	0.00
FTSE 100 INDEX FUTURE 16.12.22*	7	GBP	573 255	-21 178	0.00
S&P500 EMINI FUTURE 16.12.22*	52	USD	10 103 372	-414 040	-0.03
TOPIX INDX FUTURE 08.12.22*	7	JPY	907 734	8 120	0.00
			12 872 633	-404 398	-0.03

Liquidity linked to open derivative financial instruments: CHF 12 872 633

### 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	1 000 000	USD	639 452	03.11.2022	2	0.00
JPY	125 000 000	USD	841 156	04.11.2022	64	0.00
					66	0.00

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

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

\*\* valuation based on market-observed parameters

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
EURO STOXX 50 INDEX FUTURE 18.03.22	EUR	49	49
EURO STOXX 50 INDEX FUTURE 17.12.21	EUR	14	49
EURO STOXX 50 INDEX FUTURE 16.12.22	EUR	36	0
EURO STOXX 50 INDEX FUTURE 17.06.22	EUR	37	37
EURO STOXX 50 INDEX FUTURE 16.09.22	EUR	30	30
FTSE 100 INDEX FUTURE 17.12.21	GBP	3	9
FTSE 100 INDEX FUTURE 18.03.22	GBP	9	9
FTSE 100 INDEX FUTURE 17.06.22	GBP	6	6
FTSE 100 INDEX FUTURE 16.09.22	GBP	6	6
FTSE 100 INDEX FUTURE 16.12.22	GBP	7	0
S&P500 EMINI FUTURE 17.12.21	USD	20	73
TOPIX INDEX FUTURE 09.12.21	JPY	3	10
S&P500 EMINI FUTURE 18.03.22	USD	73	73
TOPIX INDX FUTURE 10.03.22	JPY	10	10
S&P500 EMINI FUTURE 17.06.22	USD	57	57
TOPIX INDX FUTURE 09.06.22	JPY	6	6
TOPIX INDX FUTURE 08.09.22	JPY	6	6
S&P500 EMINI FUTURE 16.09.22	USD	44	44
S&P500 EMINI FUTURE 16.12.22	USD	52	0
TOPIX INDX FUTURE 08.12.22	JPY	7	0

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
GBP	550 000	USD	690 529	04.05.2022
JPY	500 000 000	USD	3 859 192	06.05.2022
USD	1 724 383	CHF	1 650 000	01.06.2022
USD	308 613	CHF	300 000	22.06.2022
CHF	6 857 237	USD	7 200 000	03.08.2022
HKD	5 400 000	CHF	677 076	05.10.2022
ILS	460 000	CHF	127 285	06.10.2022
CHF	131 615	ILS	470 000	11.10.2022
AUD	1 000 000	USD	639 452	03.11.2022
JPY	125 000 000	USD	841 156	04.11.2022

## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	14 354 350.91	0.99%
Total exposure- reducing positions	1 481 546.64	0.10%

### Repurchase agreements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

*TER for the last 12 months:*

*UBS (CH) Institutional Fund 2*

*– Equities Global ESG Screened Passive II*

*Class I-X*

0.00%

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

See in the appendix of the supplementary information.

### Exchange rates

AUD 1 = CHF	0.639930	JPY 1 = CHF	0.006733
CAD 1 = CHF	0.733661	NOK 1 = CHF	0.096255
DKK 1 = CHF	0.132857	NZD 1 = CHF	0.581386
EUR 1 = CHF	0.989091	SEK 1 = CHF	0.090562
GBP 1 = CHF	1.152214	SGD 1 = CHF	0.707194
HKD 1 = CHF	0.127487	USD 1 = CHF	1.000750
ILS 1 = CHF	0.284344		

# UBS (CH) Institutional Fund 2

## – Equities Japan Passive II

Category Other Funds for Traditional Investments  
(only for LPP accepted Swiss pension facilities)

### Three-year comparison

	ISIN	31.10.2022	31.10.2021	31.10.2020
Net fund assets in CHF		1 384 354 425.79	1 789 600 201.76	1 757 420 715.94
<b>Class I-A1</b>	<b>CH0379896217</b>			
Net asset value per unit in CHF		1 050.59	1 271.27	1 068.61
Number of units outstanding		2 109.6560	2 109.6560	2 031.9020
<b>Class I-X</b>	<b>CH0358367057</b>			
Net asset value per unit in CHF		1 066.91	1 288.18	1 081.10
Number of units outstanding		1 295 459.3910	1 387 170.3240	1 623 581.3400

### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-A1	CHF	-17.4%	19.7%	-6.8%
Class I-X	CHF	-17.2%	19.9%	-6.5%
Benchmark:				
MSCI Japan (gross div. reinv.)	CHF	-17.2%	19.9%	-6.5%

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

### Structure of the securities portfolio

The 10 largest issuers in % of total assets	
Toyota Motor Corp	5.06
Sony Corp	2.92
Keyence Corp	2.54
Daiichi Sankyo Com NPV	1.93
Mitsubishi UFJ Financial	1.93
SoftBank Group Corp	1.79
Kddi Corp NPV	1.64
Nintendo Co Ltd NPV	1.55
Recruit Holdings Co	1.53
Hitachi	1.52
Others	75.67
<b>Total</b>	<b>98.08</b>

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

Breakdown by sectors in % of total assets	
Electronics & semiconductors	18.50
Financial & investment companies	17.37
Vehicles	9.66
Pharmaceuticals, cosmetics & medical products	7.38
Miscellaneous trading companies	4.51
Mechanical engineering & industrial equipment	4.20
Internet, software & IT services	4.03
Telecommunications	3.83
Traffic & transportation	3.78
Chemicals	3.32
Others	21.50
<b>Total</b>	<b>98.08</b>

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

## Statement of assets

	31.10.2022	31.10.2021
Market values	CHF	CHF
Bank deposits		
– at sight	11 960 863.98	9 483 923.95
Securities		
– Shares and other equity instruments	1 361 893 591.58	1 776 203 209.09
Derivative financial instruments	436 428.94	-371 654.44
Other assets	14 363 945.39	15 027 851.42
<b>Total fund assets</b>	<b>1 388 654 829.89</b>	<b>1 800 343 330.02</b>
Loans	-4 300 022.84	-10 742 883.67
Other liabilities	-381.26	-244.59
<b>Net fund assets</b>	<b>1 384 354 425.79</b>	<b>1 789 600 201.76</b>

## Statement of income

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
Income	CHF	CHF
Negative interest	-26 186.38	-15 963.66
Income from securities		
– from shares and other equity instruments	38 736 598.62	40 398 949.65
Purchase of current net income on issue of units	1 101 329.20	1 084 773.30
<b>Total income</b>	<b>39 811 741.44</b>	<b>41 467 759.29</b>
<b>Expenses</b>		
Interest payable	-1 371.58	-3 728.93
Audit expenses	-13 069.40	-13 069.40
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-5 382.34	-5 766.57
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-39 690.21	-41 562.69
Payment of current net income on redemption of units	-2 405 927.21	-3 210 121.80
<b>Total expenses</b>	<b>-2 465 440.74</b>	<b>-3 274 249.39</b>
<b>Net income</b>	<b>37 346 300.70</b>	<b>38 193 509.90</b>
Realized capital gains and losses	-18 240 177.16	27 256 541.94
<b>Realized result</b>	<b>19 106 123.54</b>	<b>65 450 051.84</b>
Unrealized capital gains and losses	-321 830 545.55	277 939 149.90
<b>Total result</b>	<b>-302 724 422.01</b>	<b>343 389 201.74</b>

## Allocation of result

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
	CHF	CHF
Net income of the financial year	37 346 300.70	38 193 509.90
<b>Available for distribution</b>	<b>37 346 300.70</b>	<b>38 193 509.90</b>
Less federal withholding tax <sup>1,2</sup>	-13 071 205.25	-13 367 728.47
Net income retained for reinvestment	-24 275 095.45	-24 825 781.43
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

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

<sup>2</sup> If the reporting procedure pursuant to FTA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.

## Changes in net fund assets

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	1 789 600 201.76	1 757 420 715.94
Paid federal withholding tax	0.00	-13 421 525.85
Balance of unit movements	-102 521 353.96	-297 788 190.07
Total result	-302 724 422.01	343 389 201.74
<b>Net fund assets at the end of the reporting period</b>	<b>1 384 354 425.79</b>	<b>1 789 600 201.76</b>

## Development of the outstanding units

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	2 109.6560	2 031.9020
Units issued	0.0000	77.7540
Units redeemed	0.0000	0.0000
<b>Situation at the end of the period</b>	<b>2 109.6560</b>	<b>2 109.6560</b>
Difference between units issued and units redeemed	0.0000	77.7540
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	1 387 170.3240	1 623 581.3400
Units issued	153 195.4450	164 262.0940
Units redeemed	-244 906.3780	-400 673.1100
<b>Situation at the end of the period</b>	<b>1 295 459.3910</b>	<b>1 387 170.3240</b>
Difference between units issued and units redeemed	-91 710.9330	-236 411.0160

## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 7 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>25.820</b>
Less federal withholding tax <sup>1,2</sup>	CHF	-9.037
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>16.783</b>

### Class I-X

Reinvestment on 7 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>28.786</b>
Less federal withholding tax <sup>1,2</sup>	CHF	-10.075
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>18.711</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance  
<sup>2</sup> If the reporting procedure pursuant to FTA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.

## Inventory of Fund assets

Security	31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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### Securities traded on an exchange

#### Bearer shares

##### Japan

ACOM CO NPV*	JPY	200 800		200 800			
ADVANTEST CORP NPV*	JPY	98 700	3 000	12 000	89 700	4 747 003	0.34
ASIN CORPORATION NPV*	JPY	73 600		3 100	70 500	1 810 874	0.13
ASAHI INTECC CO LT NPV*	JPY	100 100	11 700	6 500	105 300	1 796 551	0.13
AZBIL CORP NPV*	JPY	61 700		6 100	55 600	1 514 251	0.11
BANDAI NAMCO HLDGS NPV*	JPY	97 800	9 900	13 000	94 700	6 275 349	0.45
BENEFIT ONE INC NPV*	JPY		39 900	39 900			
CAPCOM CO LTD NPV*	JPY	85 000	5 000	4 600	85 400	2 383 345	0.17
CENTRAL JAPAN RLWY NPV*	JPY	71 000	4 800	7 100	68 700	7 985 973	0.58
CHIBA BANK NPV*	JPY	260 300			260 300	1 424 850	0.10
CHUGAI PHARM CO NPV*	JPY	329 600	24 700	32 400	321 900	7 477 296	0.54
CONCORDIA FINANCIA NPV*	JPY	525 800			525 800	1 603 701	0.12
COSMOS PHARMACEUTI NPV*	JPY	9 800		9 800			
CYBER AGENT NPV*	JPY	200 300	23 000	18 300	205 000	1 689 428	0.12
DAI-CHI LIFE HOLD NPV*	JPY	500 000	43 100	74 100	469 000	7 444 389	0.54
DAIFUKU CO LTD NPV*	JPY	49 300	4 400	5 100	48 600	2 231 645	0.16
DAIICHI SANKYO COM NPV*	JPY	863 600	60 900	87 500	837 000	26 864 275	1.93
DAIKIN INDUSTRIES NPV*	JPY	122 600	8 000	11 700	118 900	17 920 225	1.29
DAITO TRUST CONST NPV*	JPY	32 000	1 000	3 200	29 800	2 951 437	0.21
DAIWA HOUSE INDS NPV*	JPY	279 500	39 000	31 200	287 300	5 826 330	0.42
DAIWA HOUSE REIT I REIT*	JPY	1 069	41	79	1 031	2 082 497	0.15
DISCO CORPORATION NPV*	JPY	14 400		400	14 000	3 365 122	0.24
EISAI CO NPV*	JPY	116 900	18 100	15 400	119 600	7 226 396	0.52
FANUC CORP NPV*	JPY	94 100	9 500	12 100	91 500	12 093 330	0.87
FAST RETAILING CO NPV*	JPY	28 800	2 100	3 000	27 900	15 589 582	1.12
FUJI ELECTRIC CO L NPV*	JPY	62 600	2 200	4 200	60 600	2 350 172	0.17
GLP J-REIT REIT*	JPY	2 011	392	318	2 085	2 163 282	0.16
GMO PAYMENT GATEWAY NPV*	JPY	20 100	3 200	3 700	19 600	1 415 990	0.10
HANKYU HANSHIN HLD NPV*	JPY	116 600		7 000	109 600	3 257 960	0.23
HARMONIC DRIVE SYS NPV*	JPY	21 200		21 200			
HIKARI TSUSHIN INC NPV*	JPY	10 500		800	9 700	1 173 611	0.08
HIROSE ELECTRIC NPV*	JPY	15 785	700	2 100	14 385	1 870 237	0.13
HISAMITSU PHARM CO NPV*	JPY	23 500		23 500			
HOSHIZAKI CORPORAT NPV*	JPY	27 300	54 600	30 100	51 800	1 487 487	0.11
HULIC CO LTD NPV*	JPY	176 400	12 200		188 600	1 371 418	0.10
IBIDEN CO LTD NPV*	JPY	53 100	5 000	4 300	53 800	1 822 027	0.13
IDEMITSU KOSAN CO LTD*	JPY	100 849	4 500	4 300	101 049	2 211 159	0.16
ISUZU MOTORS NPV*	JPY	287 600	25 400	32 700	280 300	3 291 350	0.24
ITO EN LTD NPV*	JPY	26 500			26 500	936 720	0.07
ITOCHU TECHNO-SOLU NPV*	JPY	46 800			46 800	1 087 100	0.08
JAPAN EXCHANGE GP NPV*	JPY	248 700	16 300	26 700	238 300	3 134 310	0.23
JAPAN POST INSURAN NPV*	JPY	113 200	6 500	26 900	92 800	1 372 722	0.10
JAPAN REAL ESTATE INVESTMENT CORP*	JPY	623		20	603	2 529 355	0.18
JSR CORP NPV*	JPY	100 200	3 100	16 400	86 900	1 658 151	0.12
KAJIMA CORP NPV*	JPY	222 300	10 300	35 100	197 500	1 862 987	0.13
KAKAKU.COM INC NPV*	JPY	65 200	4 900	5 400	64 700	1 098 201	0.08
KANSAI ELEC POWER NPV*	JPY	341 300	22 200	29 100	334 400	2 537 434	0.18
KANSAI PAINT CO NPV*	JPY	88 400		88 400			
KAJO CORP NPV*	JPY	237 000	18 300	29 900	225 400	8 483 406	0.61
KEIO CORPORATION NPV*	JPY	51 600		2 500	49 100	1 725 665	0.12
KEISEI ELEC RY CO NPV*	JPY	65 100	3 500	3 700	64 900	1 726 022	0.12
KIKKOMAN CORP NPV*	JPY	71 200	2 900	5 200	68 900	3 748 306	0.27
KINTETSU GROUP HOL NPV*	JPY	83 300		2 900	80 400	2 722 880	0.20
KIRIN HOLDINGS CO LTD NPV*	JPY	402 600	47 100	59 600	390 100	5 750 762	0.41
KOBAYASHI PHARMACE NPV*	JPY	26 700		1 300	25 400	1 351 031	0.10
KOBE BUSSAN CO LTD NPV*	JPY	68 000	7 100	4 100	71 000	1 546 454	0.11
KOEI TECMO HOLDING NPV*	JPY	28 600	57 200	28 600	57 200	865 759	0.06
KOITO MFG CO LTD NPV*	JPY	51 500	100 000	53 700	97 800	1 392 029	0.10
KOMATSU NPV*	JPY	432 300	59 000	47 900	443 400	8 502 374	0.61
KOSE CORPORATION NPV*	JPY	16 700		900	15 800	1 581 876	0.11
KURITA WATER INDS NPV*	JPY	48 700	2 600	2 400	48 900	1 797 654	0.13
LASERTEC CORP NPV*	JPY	37 100	3 600	4 400	36 300	5 203 395	0.37
LIQON CORP NPV*	JPY	112 100	17 300	129 400			
M3 INC NPV*	JPY	217 100	21 100	29 200	209 000	6 256 339	0.45
MAKITA CORP NPV*	JPY	111 800	8 700	12 900	107 600	1 970 542	0.14
MCDONALD'S HOLDING NPV*	JPY	38 700			38 700	1 344 514	0.10
MEIJI HOLDINGS CO NPV*	JPY	60 300	2 000	7 400	54 900	2 262 186	0.16
MINEBEA MITSUMI INC*	JPY	177 500	4 200	9 400	172 300	2 556 827	0.18
MISUMI GROUP INC NPV*	JPY	138 300	15 300	17 300	136 300	2 918 284	0.21
MITSUBISHI GAS CHM NPV*	JPY	73 900	11 700	85 600			
MITSUBISHI HC CAPI NPV*	JPY	340 800		24 500	316 300	1 358 703	0.10
mitsui chemicals NPV*	JPY	91 600	4 200	8 400	87 400	1 621 204	0.12
mitsui fudosan CO NPV*	JPY	453 700	26 200	48 400	431 500	8 278 544	0.60
MIURA CO LTD NPV*	JPY	44 900		44 900			
MONOTARO CO LTD NPV*	JPY	122 900	11 400	12 800	121 500	1 855 341	0.13
NABTESCO CORP NPV*	JPY	55 000		55 000			
NH FOODS LTD NPV*	JPY	41 800		41 800			
NIDEC CORPORATION NPV*	JPY	220 500	18 000	25 100	213 400	11 836 429	0.85
NIHON M&A CENTER I NPV*	JPY	148 200	4 800	7 300	145 700	1 651 004	0.12
NIPPON BUILDING FD REIT*	JPY	740		18	722	3 213 240	0.23
NIPPON PAINT HLDGS NPV*	JPY	349 800	58 800	12 000	396 600	2 536 768	0.18
NIPPON SANJO HOLDI NPV*	JPY	76 400	13 500	5 200	84 700	1 352 703	0.10
NIPPON SHINYAKU CO NPV*	JPY	24 400			24 400	1 353 697	0.10
NIPPON STEEL CORP NPV*	JPY	418 700	26 900	62 000	383 600	5 275 276	0.38
NISSAN CHEMICAL CO NPV*	JPY	59 700	5 300	3 700	61 300	2 765 284	0.20
NISSHIN SEIFUN GRP NPV*	JPY	95 900			95 900	1 038 267	0.07
NISSIN FOODS HLDG NPV*	JPY	30 800	1 600	2 900	29 500	1 912 726	0.14
NITORI HOLDINGS CO LTD*	JPY	39 300	2 600	3 300	38 600	3 517 629	0.25
NITTO DENKO CORP NPV*	JPY	71 000	3 100	6 700	67 400	3 553 253	0.26
NOMURA REAL ESTATE HOLDINGS INC*	JPY	57 400	5 100	4 700	57 800	1 309 536	0.09
NSK LTD NPV*	JPY	194 000		194 000			
OBAYASHI CORP NPV*	JPY	318 700		12 300	306 400	1 970 138	0.14
OBIC CO LTD NPV*	JPY	34 100	2 000	2 600	33 500	5 045 629	0.36
ODAKYU ELEC RLWY NPV*	JPY	143 500	6 300	6 200	143 600	1 710 357	0.12
OJI HOLDINGS CO NPV*	JPY	400 000			400 000	1 389 678	0.10
OLYMPUS CORP NPV*	JPY	574 500	92 100	75 800	590 800	12 490 351	0.90

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
ONO PHARMACEUTICAL NPV*	JPY	183 600	17 300	26 600	174 300	4 102 734	0.30	
OPEN HOUSE CO LTD NPV*	JPY		42 900	4 500	38 400	1 370 287	0.10	
ORACLE CORP JAPAN NPV*	JPY	19 100			19 100	1 021 077	0.07	
ORIENTAL LAND CO NPV*	JPY	98 200	7 000	9 600	95 600	12 841 191	0.92	
PAN PACIFIC INTERNATIONAL HOLDINGS CORP*	JPY	201 700	13 900	32 400	183 200	3 010 910	0.22	
PEPTIDREAM INC NPV*	JPY	47 400		47 400				
PERSOL HOLDINGS CO NPV*	JPY	87 100	4 000	4 300	86 800	1 745 075	0.13	
PIGEON CORP NPV*	JPY	58 000		58 000				
POLA ORBIS HOLDINGS IN NPV*	JPY	44 900		44 900				
RAKUTEN GROUP INC NPV*	JPY	424 600	11 800	12 900	423 500	1 899 031	0.14	
RECRUIT HLDGS CO L NPV*	JPY	668 300	95 000	75 000	688 300	21 271 346	1.53	
RINNAI CORP NPV*	JPY	17 200	1 300	18 500				
RYOHIN KEIKAKU CO NPV*	JPY	126 200	15 700	141 900				
SBI HOLDINGS INC NPV*	JPY	119 700	13 400	17 500	115 600	2 092 144	0.15	
SCSK CORP*	JPY	77 100	6 300	11 700	71 700	1 060 605	0.08	
SECOM CO NPV*	JPY	102 600	9 600	11 600	100 600	5 751 238	0.41	
SEKISUI HOUSE NPV*	JPY	300 300	32 300	39 800	292 800	4 879 224	0.35	
SHARP CORP NPV*	JPY	107 800	11 500		119 300	715 686	0.05	
SHIMANO INC NPV*	JPY	36 300	1 900	3 200	35 000	5 437 688	0.39	
SHIMIZU CORP NPV*	JPY	278 500		16 200	262 300	1 312 175	0.09	
SHIN-ETSU CHEMICAL NPV*	JPY	174 300	23 000	18 200	179 100	18 739 203	1.35	
SHIONOGI & CO NPV*	JPY	131 400	10 600	16 300	125 700	5 831 214	0.42	
SHISEIDO CO LTD NPV*	JPY	196 700	17 400	22 400	191 700	6 653 579	0.48	
SMC CORP NPV*	JPY	28 000	2 200	2 700	27 500	11 131 564	0.80	
SQUARE-ENIX HOLDIN NPV*	JPY	41 600	2 200	2 300	41 500	1 855 328	0.13	
STANLEY ELECTRIC NPV*	JPY	61 100	9 100	70 200				
SUMITOMO METAL MNG NPV*	JPY	122 700	10 900	14 100	119 500	3 364 778	0.24	
SUNTORY BEVERAGE & NPV*	JPY	69 500		2 600	66 900	2 243 159	0.16	
SUZUKI MOTOR CORP NPV*	JPY	181 300	18 200	24 600	174 900	5 911 505	0.43	
SYSMEX CORP NPV*	JPY	82 400	4 300	7 000	79 700	4 307 945	0.31	
T&D HOLDINGS INC NPV*	JPY	262 100	9 200	22 100	249 200	2 461 403	0.18	
TAISEI CORP NPV*	JPY	94 700		5 900	88 800	2 424 423	0.17	
TAISHO PHARM H NPV*	JPY	18 400		18 400				
TERUMO CORP NPV*	JPY	316 900	34 200	43 800	307 300	9 360 298	0.67	
THK CO LTD NPV*	JPY	60 600		60 600				
TIS INC. NPV*	JPY	108 700	13 700	15 100	107 300	2 900 613	0.21	
TOBU RAILWAY CO NPV*	JPY	89 100	5 000	4 300	89 800	2 079 885	0.15	
TOHO CO LTD NPV*	JPY	57 100	2 800	5 400	54 500	1 944 809	0.14	
TOHO GAS CO NPV*	JPY	37 800		37 800				
TOHOKU ELEC POWER NPV*	JPY	209 700		209 700				
TOKYO CENTURY CORP NPV*	JPY	19 200		19 200				
TOKYO GAS CO NPV*	JPY	181 500	40 000	31 400	190 100	3 400 777	0.24	
TOKYU CORP NPV*	JPY	247 900	27 800	24 300	251 400	2 904 605	0.21	
TORAY INDS INC NPV*	JPY	674 300	93 200	101 900	665 600	3 246 805	0.23	
TOSOH CORP NPV*	JPY	124 600	8 000	7 100	125 500	1 368 028	0.10	
TOTO LTD NPV*	JPY	69 900	2 600	5 500	67 000	1 917 204	0.14	
TOYO SUISAN KAISHA NPV*	JPY	44 500		44 500				
TOYOTA INDUSTRIES NPV*	JPY	72 600	1 500	4 600	69 500	3 584 413	0.26	
TOYOTA TSUSHO CORP NPV*	JPY	106 400	5 000	10 400	101 000	3 400 133	0.24	
TSURUHA HOLDINGS I NPV*	JPY	19 900		19 900				
USS CO LTD NPV*	JPY	109 500	11 000	17 100	103 400	1 564 329	0.11	
WELCIA HOLDINGS CO NPV*	JPY	46 600		4 500	42 100	881 550	0.06	
YAKULT HONSHA CO NPV*	JPY	62 600	2 300	3 900	61 000	3 384 243	0.24	
YAMAHA CORP NPV*	JPY	66 700	2 300	2 400	66 600	2 520 084	0.18	
YAMATO HOLDINGS CO NPV*	JPY	144 300	15 800	22 000	138 100	2 049 320	0.15	
ZOZO INC NPV*	JPY	62 000	3 900	4 900	61 000	1 299 894	0.09	
<b>Total Japan</b>						<b>502 919 088</b>	<b>36.22</b>	
<b>Total Bearer shares</b>						<b>502 919 088</b>	<b>36.22</b>	
<b>Registered shares</b>								
<b>Japan</b>								
ABC-MART INC NPV*	JPY	15 700		15 700				
AEON CO LTD NPV*	JPY	321 100	40 500	50 900	310 700	5 808 225	0.42	
AGC INC NPV*	JPY	95 400	2 600	7 300	90 700	2 848 810	0.21	
AJINOMOTO CO INC NPV*	JPY	231 900	26 200	38 500	219 600	6 056 152	0.44	
ANA HOLDINGS INC NPV*	JPY	76 600	16 000	15 700	76 900	1 496 852	0.11	
ASAHI GROUP HLDGS NPV*	JPY	225 300	15 500	22 200	218 600	6 128 658	0.44	
ASAHI KASEI CORP NPV*	JPY	616 200	25 100	47 000	594 300	3 819 321	0.28	
ASTELLAS PHARMA NPV*	JPY	917 700	77 100	116 000	878 800	12 108 945	0.87	
BRIDGESTONE CORP NPV*	JPY	280 100	27 000	34 000	273 100	9 859 458	0.71	
BROTHER INDUSTRIES NPV*	JPY	113 500	6 100	6 000	113 600	1 935 865	0.14	
CANON INC NPV*	JPY	490 300	31 000	42 800	478 500	10 161 274	0.73	
CASIO COMPUTER CO NPV*	JPY	96 800		96 800				
CHUBU ELEC POWER NPV*	JPY	319 800	20 300	30 500	309 600	2 524 350	0.18	
DAI NIPPON PRINTING NPV*	JPY	106 700	8 700	9 200	106 200	2 132 958	0.15	
DAIWA SEC'S GROUP NPV*	JPY	713 500	58 600	136 300	635 800	2 482 865	0.18	
DENSO CORP NPV*	JPY	213 400	15 200	21 200	207 400	10 319 477	0.74	
DENTSU GROUP INC NPV*	JPY	105 700	6 100	9 000	102 800	3 208 096	0.23	
EAST JAPAN RAILWAY NPV*	JPY	149 100	12 500	17 100	144 500	7 822 191	0.56	
ENEOS HOLDINGS INC NPV*	JPY	1 511 400	117 500	155 000	1 473 900	4 860 616	0.35	
FUJI FILM HLD CORP NPV*	JPY	178 200	14 500	20 300	172 400	7 915 210	0.57	
FUJITSU NPV*	JPY	96 500	7 300	9 500	94 300	10 872 935	0.78	
HAKUHODO DY HLDGS NPV*	JPY	113 800	7 100	7 300	113 600	960 666	0.07	
HAMAMATSU PHOTONIC NPV*	JPY	68 700	1 800	2 100	68 400	3 103 991	0.22	
HINO MOTORS NPV*	JPY	144 600		144 600				
HITACHI CONST MACH NPV*	JPY	53 700	4 200	8 300	49 600	973 141	0.07	
HITACHI METALS NPV*	JPY	103 500	12 100	11 900	103 700	1 516 502	0.11	
HITACHI NPV*	JPY	475 600	40 000	53 000	462 600	21 055 077	1.52	
HONDA MOTOR CO NPV*	JPY	804 000	51 600	76 700	778 900	17 688 970	1.27	
HOYA CORP NPV*	JPY	182 100	13 900	20 800	175 200	16 367 095	1.18	
IIDA GROUP HOLDING NPV*	JPY	69 900	5 200	5 800	69 300	963 980	0.07	
INPEX CORPORATION NPV*	JPY	505 500	26 500	38 100	493 900	5 047 953	0.36	
ITOCHU CORP NPV*	JPY	583 800	41 500	56 800	568 500	14 732 719	1.06	
JAPAN AIRLINES CO NPV*	JPY	70 200	11 500	15 500	66 200	1 236 874	0.09	
JAPAN METRO FUND REIT*	JPY	3 406	139	245	3 300	2 432 947	0.18	
JAPAN POST BANK CO NPV*	JPY	198 100	12 900	11 600	199 400	1 329 122	0.10	
JAPAN POST HOLD CO NPV*	JPY	1 192 600	118 300	178 700	1 132 200	7 619 981	0.55	
JAPAN TOBACCO INC NPV*	JPY	589 400	45 800	65 700	569 500	9 447 980	0.68	
JFE HOLDINGS INC NPV*	JPY	241 900	16 100	23 400	234 600	2 152 922	0.16	
KDDI CORP NPV*	JPY	794 500	53 200	77 600	770 100	22 788 226	1.64	
KEYENCE CORP NPV*	JPY	95 800	6 800	9 700	92 900	35 227 585	2.54	



Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
KONAMI HOLDINGS CORP NPV*	JPY	45 500	2 700	3 700	44 500	1 956 490	0.14	
KUBOTA CORP NPV*	JPY	505 800	37 600	53 900	489 500	6 843 671	0.49	
KYOCERA CORP NPV*	JPY	156 600	13 800	18 100	152 300	7 630 196	0.55	
KYOWA KIRIN CO LTD NPV*	JPY	132 700	8 600	13 200	128 100	3 023 024	0.22	
LAWSON INC NPV*	JPY	26 400		26 400				
LIXIL CORPORATION COM NPV*	JPY	132 400	37 600	30 000	140 000	2 121 818	0.15	
MARUBENI CORP NPV*	JPY	770 300	53 300	90 000	733 600	6 435 885	0.46	
MAZDA MOTOR CORP NPV*	JPY	273 600	15 200	14 200	274 600	1 854 411	0.13	
MEDIPAL HOLDINGS CORP NPV*	JPY	90 800		90 800				
MERCARI INC NPV*	JPY	50 500	2 300	52 800				
MITSUBISHI CHEM HL NPV*	JPY	625 500	81 800	93 600	613 700	2 777 119	0.20	
MITSUBISHI CORP NPV*	JPY	622 200	47 900	66 400	603 700	16 384 700	1.18	
MITSUBISHI ELEC CP NPV*	JPY	898 700	124 600	97 900	925 400	8 162 164	0.59	
MITSUBISHI ESTATE NPV*	JPY	580 200	38 800	58 700	560 300	7 065 826	0.51	
MITSUBISHI HVM IND NPV*	JPY	156 500	23 000	25 500	154 000	5 308 786	0.38	
MITSUBISHI UFJ FIN NPV*	JPY	6 022 700	484 600	811 700	5 695 600	26 824 505	1.93	
MITSUMI & CO NPV*	JPY	748 300	65 300	148 500	665 100	14 746 304	1.06	
MITSUMI O.S.K.LINES NPV*	JPY		230 100	64 500	165 600	3 290 289	0.24	
MIZUHO FINL GP NPV*	JPY	1 187 780	75 900	109 900	1 153 780	12 475 934	0.90	
MS&AD INSURANCE GROUP HOLDINGS INC NPV*	JPY	217 500	13 800	16 800	214 500	5 691 651	0.41	
MURATA MFG CO NPV*	JPY	282 300	26 400	34 100	274 600	13 496 710	0.97	
NEC CORP NPV*	JPY	121 100	5 300	7 900	118 500	3 929 426	0.28	
NEXON CO LTD NPV*	JPY	243 400	10 400	19 600	234 200	3 937 404	0.28	
NGK INSULATORS NPV*	JPY	128 000	6 800	20 400	114 400	1 337 921	0.10	
NINTENDO CO LTD NPV*	JPY	55 000	533 700	61 700	527 000	21 537 923	1.55	
NIPPON EXPRESS HLD NPV*	JPY		38 400	1 600	36 800	1 850 857	0.13	
NIPPON PROLOGIS RE REIT*	JPY	1 029	105	110	1 024	2 147 645	0.15	
NIPPON TEL&TEL CP NPV*	JPY	630 800	58 000	118 300	570 500	15 725 628	1.13	
NIPPON YUSEN KK NPV*	JPY	79 600	234 900	84 400	230 100	4 181 422	0.30	
NISSAN MOTOR CO NPV*	JPY	1 145 800	98 700	122 400	1 122 100	3 584 105	0.26	
NOMURA HOLDINGS NPV*	JPY	1 512 700	102 700	211 700	1 403 700	4 553 503	0.33	
NOMURA REAL EST MA REIT*	JPY	2 063	232	222	2 073	2 365 775	0.17	
NOMURA RESEARCH IN NPV*	JPY	164 140	8 100	13 300	158 940	3 536 789	0.25	
NTT DATA CORP NPV*	JPY	311 900	36 800	49 200	299 500	4 349 622	0.31	
OMRON CORP NPV*	JPY	91 200	9 500	13 100	87 600	4 102 685	0.30	
ORIX CORP NPV*	JPY	599 700	36 200	68 200	567 700	8 351 699	0.60	
ORIX JREIT INC REIT*	JPY	1 263	78	1 341				
OSAKA GAS CO NPV*	JPY	181 900	7 000	11 200	177 700	2 634 567	0.19	
OTSUKA CORP NPV*	JPY	56 500		2 800	53 700	1 697 518	0.12	
OTSUKA HLDGS CO NPV*	JPY	193 000	21 500	27 400	187 100	6 003 885	0.43	
PANASONIC CORP NPV*	JPY	1 083 100	78 600	102 800	1 058 900	7 589 360	0.55	
RENEAS ELECTRONIC NPV*	JPY	612 500	28 600	86 900	554 200	4 651 182	0.33	
RESONA HOLDINGS NPV*	JPY	1 067 400	160 700	190 000	1 038 100	3 912 001	0.28	
RICOH CO NPV*	JPY	332 200	12 700	68 000	276 900	2 032 142	0.15	
ROHM CO LTD NPV*	JPY	42 600	2 600	3 900	41 300	2 911 396	0.21	
SANTEN PHARM CO NPV*	JPY	174 500	9 600	184 100				
SEIKO EPSON CORP NPV*	JPY	137 800	6 600	13 000	131 400	1 792 418	0.13	
SEKISUI CHEMICAL NPV*	JPY	186 500	6 900	14 600	178 800	2 239 159	0.16	
SEVEN & I HOLDINGS NPV*	JPY	369 200	29 000	37 600	360 600	13 484 539	0.97	
SG HOLDINGS CO LTD NPV*	JPY	159 500	15 400	36 100	138 800	1 842 896	0.13	
SHIMADZU CORP NPV*	JPY	118 000	2 800	9 100	111 700	2 951 871	0.21	
SHIZUOKA FINANCIAL NPV*	JPY		210 200		210 200	1 327 517	0.10	
SOFTBANK CORP NPV*	JPY	1 412 300	89 000	127 300	1 374 000	13 557 421	0.98	
SOFTBANK GROUP CO NPV*	JPY	594 500	47 600	66 100	576 000	24 820 297	1.79	
SOHGO SECURITY SER NPV*	JPY	36 000		36 000				
SOMPO HOLDINGS INC NPV*	JPY	156 200	10 200	16 500	149 900	6 250 392	0.45	
SONY GROUP CORPORA NPV*	JPY	620 700	44 700	63 100	602 300	40 503 813	2.92	
SUBARU CORPORATION NPV*	JPY	300 500	30 700	40 200	291 000	4 536 723	0.33	
SUMCO CORPORATION NPV*	JPY	164 600	22 100	18 900	167 800	2 134 167	0.15	
SUMITOMO CHEM CO NPV*	JPY	747 900		20 900	727 000	2 452 317	0.18	
SUMITOMO CORP NPV*	JPY	548 100	42 500	50 000	540 600	6 899 289	0.50	
SUMITOMO ELECTRIC NPV*	JPY	367 500	17 900	44 400	341 000	3 567 877	0.26	
SUMITOMO MITSUI FG NPV*	JPY	641 800	48 200	66 500	623 500	17 518 195	1.26	
SUMITOMO MITSUI TR NPV*	JPY	165 700	4 200	9 200	160 700	4 627 641	0.33	
SUMITOMO PHARMA CO NPV*	JPY	87 600		87 600				
SUMITOMO RLTY&DEV NPV*	JPY	153 500	11 300	15 800	149 000	3 425 954	0.25	
TAKEDA PHARMACEUTI NPV*	JPY	774 700	53 200	110 900	717 000	18 914 205	1.36	
TDK CORP NPV*	JPY	191 100	6 700	12 900	184 900	5 795 102	0.42	
TOKIO MARINE HLDG NPV*	JPY	309 500	905 700	336 200	879 000	15 926 014	1.15	
TOKYO ELEC POWER H NPV*	JPY	752 500		23 200	729 300	2 381 510	0.17	
TOKYO ELECTRON NPV*	JPY	73 600	6 100	8 400	71 300	18 957 505	1.37	
TOPPAN PRINTING CO NPV*	JPY	131 500	5 400	11 400	125 500	1 875 018	0.14	
TOSHIBA CORP NPV*	JPY	201 000	15 900	31 800	185 100	6 456 907	0.46	
TOYOTA MOTOR CORP NPV*	JPY	5 218 000	361 500	512 300	5 067 200	70 264 240	5.06	
TREND MICRO INC NPV*	JPY	67 300	2 000	5 600	63 700	3 220 949	0.23	
UNICHAIR CORP NPV*	JPY	197 600	16 000	20 000	193 600	5 907 446	0.43	
UNITED URBAN INVESTMENT CORP*	JPY	1 463		1 463				
WEST JAPAN RAILWAY NPV*	JPY	105 300	15 600	16 600	104 300	4 143 949	0.30	
YAMADA HOLDINGS CO NPV*	JPY	337 300		337 300				
YAMAHA MOTOR CO NPV*	JPY	145 700	4 800	9 000	141 500	2 924 821	0.21	
YASKAWA ELEC CORP NPV*	JPY	118 600	2 300	7 100	113 800	3 164 440	0.23	
YOKOGAWA ELECTRIC NPV*	JPY	113 500	5 300	11 300	107 500	1 802 963	0.13	
Z HOLDINGS CORP NPV*	JPY	1 310 900	83 300	125 600	1 268 600	3 285 024	0.25	
<b>Total Japan</b>						<b>858 974 504</b>	<b>61.87</b>	

<b>Total Registered shares</b>	<b>858 974 504</b>	<b>61.87</b>
<b>Total Securities traded on an exchange</b>	<b>1 361 893 592</b>	<b>98.08</b>

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

<b>Bearer shares</b>		
<b>Japan</b>		
NIPPON EXPRESS CO NPV**	JPY	38 400
SHIZUOKA BANK NPV**	JPY	225 000
<b>Total Japan</b>		<b>0.00</b>
<b>Total Bearer shares</b>		<b>0.00</b>
<b>Total Securities traded neither on an exchange nor on a regulated market</b>		<b>0.00</b>

Security	31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Total securities and similar instruments</b> (thereof in lending)					<b>1 361 893 592</b>	<b>98.08</b> 0.00)	
Bank deposits at sight					11 960 864	0.86	
Derivative financial instruments					436 429	0.03	
Other assets					14 363 945	1.03	
<b>Total fund assets</b>					<b>1 388 654 830</b>	<b>100.00</b>	
Short-term bank liabilities					-4 300 023		
Other liabilities					-381		
<b>Net fund assets</b>					<b>1 384 354 426</b>		

Valuation categories	Market value as of 31.10.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 362 330 021	98.11
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>1 362 330 021</b>	<b>98.11</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
TOPIX INDX FUTURE 08.12.22*	152	JPY	19 710 806	436 429	0.03
			19 710 806	436 429	0.03

Liquidity linked to open derivative financial instruments: CHF 19 710 806

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

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

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
TOPIX INDEX FUTURE 09.12.21	JPY	10	123
TOPIX INDX FUTURE 10.03.22	JPY	133	133
TOPIX INDX FUTURE 09.06.22	JPY	235	235
TOPIX INDX FUTURE 08.09.22	JPY	134	134
TOPIX INDX FUTURE 08.12.22	JPY	160	8

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
JPY	98 292 480	CHF	800 000	24.11.2021
JPY	406 427 340	CHF	3 300 000	25.11.2021
JPY	37 751 910	CHF	300 000	04.01.2022
JPY	1 645 198 060	CHF	12 200 000	06.05.2022
JPY	453 063 600	CHF	3 400 000	09.05.2022
CHF	3 400 000	JPY	449 819 320	30.05.2022
CHF	3 450 000	JPY	466 530 390	07.06.2022
JPY	254 279 340	CHF	1 800 000	19.07.2022
JPY	21 254 070	CHF	150 000	12.08.2022

## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	19 710 805.93	1.42%
Total exposure- reducing positions	–	–

### Repurchase agreements

This sub-fund may not engage in securities lending.

### Remuneration of the Fund Management

See separate information at the end of the report.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

*TER for the last 12 months:*

*UBS (CH) Institutional Fund 2*

*– Equities Japan Passive II*

Class I-A1 0.22%

Class I-X 0.00%

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

See in the appendix of the supplementary information.

### Exchange rate

JPY 1 = CHF 0.006733

# UBS (CH) Institutional Fund 2

## – Equities USA Passive

Category Other Funds for Traditional Investments  
(only for LPP accepted Swiss pension facilities)

### Three-year comparison

	ISIN	31.10.2022	31.10.2021	31.10.2020
Net fund assets in CHF		2 436 011 390.66	3 601 010 027.49	2 888 316 688.22
<b>Class I-A1</b>	<b>CH0022985854</b>			
Net asset value per unit in CHF		2 374.68	2 608.81	1 836.42
Number of units outstanding		3 961.3130	7 698.8090	6 645.3520
<b>Class I-X</b>	<b>CH0022986027</b>			
Net asset value per unit in CHF		2 646.25	2 900.77	2 038.70
Number of units outstanding		916 997.8580	1 234 472.1040	1 410 760.3880

### Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-A1	CHF	-9.0%	42.7%	3.5%
Class I-X	CHF	-8.8%	43.1%	3.8%
Benchmark:				
MSCI USA (gross div. reinv.)	CHF	-8.5%	42.9%	3.6%

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

### Structure of the securities portfolio

The 10 largest issuers in % of total assets	
Apple Inc	7.18
Microsoft Corp	4.77
Alphabet Inc	3.19
Amazon.Com Inc	2.72
Tesla Inc	1.74
UnitedHealth Group	1.51
Exxon Mobil Corp	1.35
Johnson & Johnson	1.33
Berkshire Hathaway	1.09
JPMorgan Chase & Co	1.07
Others	72.88
<b>Total</b>	<b>98.83</b>

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

Breakdown by sectors in % of total assets	
Internet, software & IT services	15.93
Pharmaceuticals, cosmetics & medical products	9.13
Computer hardware & network equipment providers	9.03
Financial & investment companies	8.87
Banks & credit institutions	6.87
Retail trade, department stores	6.57
Petroleum	4.54
Electronics & semiconductors	3.76
Energy & water supply	2.88
Food & soft drinks	2.82
Others	28.43
<b>Total</b>	<b>98.83</b>

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

## Statement of assets

	31.10.2022	31.10.2021
Market values	CHF	CHF
Bank deposits		
– at sight	27 629 305.87	20 791 231.51
Securities		
– Shares and other equity instruments	2 407 596 638.71	3 579 264 128.43
Derivative financial instruments	-804 075.10	562 641.56
Other assets	1 745 290.36	2 595 724.67
<b>Total fund assets</b>	<b>2 436 167 159.84</b>	<b>3 603 213 726.17</b>
Loans	-150 000.90	-2 200 012.04
Other liabilities	-5 768.28	-3 686.64
<b>Net fund assets</b>	<b>2 436 011 390.66</b>	<b>3 601 010 027.49</b>

## Statement of income

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
Income	CHF	CHF
Income from bank assets	9 086.87	0.39
Negative interest	-5 661.52	-4 825.58
Income from securities		
– from shares and other equity instruments	41 089 246.55	38 833 004.41
– from bonus shares	1 450 774.87	146 049.86
Income from securities lending	406 025.87	411 157.40
Offset payments from securities lending	4 071 592.11	5 319 213.08
Purchase of current net income on issue of units	2 010 624.36	3 470 586.54
<b>Total income</b>	<b>49 031 689.11</b>	<b>48 175 186.10</b>
<b>Expenses</b>		
Interest payable	-30 385.86	-5 303.86
Audit expenses	-20 823.80	-20 823.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-27 747.89	-35 854.44
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Compensation of the class action processing	-3 318.90	-18 385.20
Other expenses	-128 250.13	-67 046.01
Payment of current net income on redemption of units	-9 355 022.69	-3 406 472.60
<b>Total expenses</b>	<b>-9 565 549.27</b>	<b>-3 553 885.91</b>
<b>Net income</b>	<b>39 466 139.84</b>	<b>44 621 300.19</b>
Realized capital gains and losses	459 107 999.63	366 978 525.12
<b>Realized result</b>	<b>498 574 139.47</b>	<b>411 599 825.31</b>
Unrealized capital gains and losses	-846 602 661.09	693 079 445.99
<b>Total result</b>	<b>-348 028 521.62</b>	<b>1 104 679 271.30</b>

## Allocation of result

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
	CHF	CHF
Net income of the financial year	39 466 139.84	44 621 300.19
<b>Available for distribution</b>	<b>39 466 139.84</b>	<b>44 621 300.19</b>
Less federal withholding tax <sup>1,2</sup>	-13 813 148.94	-15 617 455.07
Net income retained for reinvestment	-25 652 990.90	-29 003 845.12
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance  
<sup>2</sup> If the reporting procedure pursuant to FTA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.

## Changes in net fund assets

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	3 601 010 027.49	2 888 316 688.22
Paid federal withholding tax	0.00	-15 271 529.38
Balance of unit movements	-816 970 115.21	-376 714 402.65
Total result	-348 028 521.62	1 104 679 271.30
<b>Net fund assets at the end of the reporting period</b>	<b>2 436 011 390.66</b>	<b>3 601 010 027.49</b>

## Development of the outstanding units

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	7 698.8090	6 645.3520
Units issued	407.9700	1 466.8050
Units redeemed	-4 145.4660	-413.3480
<b>Situation at the end of the period</b>	<b>3 961.3130</b>	<b>7 698.8090</b>
Difference between units issued and units redeemed	-3 737.4960	1 053.4570
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	1 234 472.1040	1 410 760.3880
Units issued	115 577.5050	180 994.9430
Units redeemed	-433 051.7510	-357 283.2270
<b>Situation at the end of the period</b>	<b>916 997.8580</b>	<b>1 234 472.1040</b>
Difference between units issued and units redeemed	-317 474.2460	-176 288.2840

## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 7 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>33.143</b>
Less federal withholding tax <sup>1,2</sup>	CHF	-11.600
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>21.543</b>

### Class I-X

Reinvestment on 7 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>42.895</b>
Less federal withholding tax <sup>1,2</sup>	CHF	-15.013
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>27.882</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance  
<sup>2</sup> If the reporting procedure pursuant to FTA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.

## Inventory of Fund assets

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Bearer shares</b>								
<b>China</b>								
NXP SEMICONDUCTORS EURO.20*	USD	26 121		8 140	17 981	2 628 634	0.11	
<b>Total China</b>						<b>2 628 634</b>	<b>0.11</b>	
<b>Israel</b>								
SOLAREDGE TECHNOLO USD0.0001*	USD	4 553		861	3 692	849 908	0.03	3 442
<b>Total Israel</b>						<b>849 908</b>	<b>0.03</b>	
<b>United Kingdom</b>								
LIBERTY GLOBAL INC USD0.01 A*	USD	14 003			14 003	236 268	0.01	
<b>Total United Kingdom</b>						<b>236 268</b>	<b>0.01</b>	
<b>United States</b>								
3M CO COM*	USD	54 240	5 482	21 631	38 091	4 795 060	0.20	
AFLAC INC COM USD0.10*	USD	62 116	6 747	26 792	42 071	2 741 297	0.11	
AKAMAI TECHNOLOGIES INC COM*	USD	15 721		4 904	10 817	956 182	0.04	
ALBEMARLE CORP COM USD0.01*	USD	10 742		2 693	8 049	2 254 363	0.09	
ALCOA CORP COM USD0.01*	USD		16 849	4 476	12 373	483 280	0.02	
ALIGN TECHNOLOGY INC COM*	USD	7 009		1 972	5 037	979 423	0.04	
ALLEGHANY CORP DEL COM*	USD	1 218		1 218				
ALLIANT ENERGY CORP COM*	USD	24 015		7 234	16 781	876 121	0.04	
ALNYLAM PHARMACEUTICALS INC COM*	USD	11 274	710	3 113	8 871	1 839 982	0.08	
ALPHABET INC CAP STK USD0.001 CL C*	USD	27 352	400 869	31 068	397 153	37 622 699	1.54	
ALTICE USA INC COM USD0.01 CL A*	USD	23 926		23 926				
AMC ENTMT HLDGS IN COM USD0.01 'A'*	USD	47 095		12 282	34 813	232 028	0.01	34 813
AMER ELEC PWR INC COM USD6.50*	USD	46 932	8 542	19 671	35 803	3 150 161	0.13	
AMERCO COM*	USD	1 179		294	885	509 425	0.02	
AMERICAN HOMES 4 R COM USD0.01*	USD		26 597	3 938	22 659	724 271	0.03	
AMERICAN WATER WOR COM STK USD0.01*	USD	17 812		5 267	12 545	1 824 658	0.07	12 545
ANSYS INC COM*	USD	8 160		2 173	5 987	1 325 078	0.05	
ARISTA NETWORKS IN COM USD0.0001*	USD	5 629	25 823	14 684	16 768	2 028 100	0.08	
ARROW ELECTRS INC COM*	USD	7 370		1 864	5 506	557 956	0.02	
BAKER HUGHES COMPA COM USD0.0001 CL A*	USD	67 938	22 632	19 510	71 060	1 966 994	0.08	
BERKLEY(WR)CORP COM USD0.20*	USD	13 535	19 084	17 307	15 312	1 139 761	0.05	
BERKSHIRE HATHAWAY CLASS'B'COM USD0.0033*	USD	124 404	8 695	43 079	90 020	26 583 925	1.09	
BIO RAD LABS INC CL A*	USD	2 169		452	1 717	604 339	0.02	
BIO-TECHNE CORP COM USD0.01*	USD	3 751		1 107	2 644	783 899	0.03	
BIOMARIN PHARMA COM USD0.001*	USD	17 123		4 903	12 220	1 059 413	0.04	3 809
BLACK KNIGHT INC COM USD0.0001 WI*	USD	14 663		2 707	11 956	723 522	0.03	
BLACKROCK INC COM STK USD0.01*	USD	14 445		3 815	10 630	6 871 173	0.28	10 630
BOOZ ALLEN HAMILTO COM USD0.01 CLASS 'A'*	USD	14 124		5 222	8 902	969 709	0.04	
BOSTON BEER INC CL A*	USD	722		722				
BOSTON PPTYs INC COM USD0.01*	USD	13 455		3 371	10 084	733 657	0.03	
BOSTON SCIENTIFIC COM USD0.01*	USD	132 736	30 695	63 142	100 289	4 326 701	0.18	
BROADRIDGE FIN SOL COM STK USD0.01*	USD	11 340	1 373	4 644	8 069	1 211 742	0.05	
BROWN & BROWN INC COM*	USD	22 029	2 964	9 688	15 305	900 456	0.04	
BROWN FORMAN CORP CL B*	USD	28 343		7 443	20 900	1 422 266	0.06	
CABLE ONE INC COM USD1 'WI'*	USD	506			506	435 198	0.02	443
CADENCE DESIGN SYS COM USD0.01*	USD	26 231	3 621	10 333	19 519	2 957 198	0.12	
CAMPBELL SOUP CO CAP USD0.0375*	USD	20 669	5 175	10 048	15 796	836 393	0.03	
CARLISLE COS INC COM*	USD		3 214		3 214	768 079	0.03	
CARVANA CO COM USD0.001 CL A*	USD	6 772		6 772				
CATALENT INC COM USD0.01*	USD	15 578	1 979	6 074	11 483	755 344	0.03	
CDW CORP COM USD0.01*	USD	12 662		3 298	9 364	1 619 406	0.07	
CERNER CORP COM*	USD	29 523	8 000	37 523				
CHARLES RIV LABS INTL INC COM*	USD	4 855		1 510	3 345	710 509	0.03	
CHENIERE ENERGY INC COM NEW*	USD	22 782	1 525	8 518	15 789	2 787 426	0.11	
CINCINNATI FINL CORP COM*	USD	14 475		4 071	10 404	1 075 747	0.04	10 404
CINTAS CORP COM*	USD	8 842		2 454	6 388	2 733 238	0.11	
CLEVELAND CLIFFS COM USD0.125*	USD		38 324		38 324	498 202	0.02	38 324
CLOROX CO DEL COM*	USD	11 104		2 763	8 341	1 219 033	0.05	1 677
CME GROUP INC COM STK USD0.01 CLASS'A'*	USD	34 076	1 878	10 655	25 299	4 387 605	0.18	
CMS ENERGY CORP COM*	USD	27 714	5 867	12 183	21 398	1 221 671	0.05	
COCA-COLA CO COM USD0.25*	USD	384 329	40 435	133 321	291 443	17 455 946	0.72	
COGNEX CORP COM*	USD	17 458		6 268	11 190	517 702	0.02	11 147
COLGATE-PALMOLIVE COM USD1*	USD	73 735	7 559	25 406	55 888	4 129 865	0.17	
CONSTELLATION BRDS CLASS'A'COM USD0.01*	USD	16 568		5 089	11 479	2 838 358	0.12	
COPART INC COM*	USD	19 832	2 919	7 559	15 192	1 748 694	0.07	
COSTAR GROUP INC COM*	USD	36 130	2 153	9 905	28 378	2 349 189	0.10	
COTERRA ENERGY INC COM USD0.10*	USD	50 986	29 009	25 106	54 889	1 709 976	0.07	54 889
COUPA SOFTWARE INC COM USD0.0001*	USD	7 187		1 743	5 444	290 001	0.01	5 444
CSX CORP COM USD1*	USD	211 099	42 805	101 602	152 302	4 429 216	0.18	
DEERE & CO COM USD1*	USD	27 867	1 264	8 973	20 158	7 984 924	0.33	
DEVON ENERGY CORP NEW COM*	USD	60 107	7 316	21 884	45 539	3 525 083	0.14	
DEXCOM INC COM*	USD	9 013	34 298	15 035	28 276	3 417 737	0.14	
DIGITAL REALTY TRU COM STK USD0.01*	USD	26 392	2 871	8 411	20 852	2 091 981	0.09	20 852
DOMINION ENERGY IN COM STK NPV*	USD	74 640	7 294	24 791	57 143	4 001 294	0.16	
DROPBOX INC COM USD0.00001 CL A*	USD	31 628		9 012	22 616	492 267	0.02	86
DUKE ENERGY CORP COM USD0.001 (POST REV SPLT)*	USD	72 720	4 046	21 883	54 883	5 117 833	0.21	
ECOLAB INC COM*	USD	23 381	1 323	6 602	18 102	2 845 414	0.12	
EDWARDS LIFESCIENCES CORP COM*	USD	58 268	5 228	19 520	43 976	3 187 571	0.13	
ENPHASE ENERGY INC COM USD0.00001*	USD	11 964	560	2 758	9 766	3 000 411	0.12	
ENTEGRIS INC COM*	USD		14 380	3 662	10 718	851 004	0.03	
EOG RESOURCES INC COM USD0.01*	USD	53 485	3 322	16 204	40 603	5 547 279	0.23	
EPAM SYS INC COM USD0.001*	USD	5 296		1 149	4 147	1 452 539	0.06	4 147
EQT CORPORATION*	USD		27 229	4 343	22 886	958 268	0.04	
EQUIFAX INC COM*	USD	11 694		3 216	8 478	1 438 438	0.06	
EQUITY LIFESTYLE PPTYs INC*	USD	15 881	1 937	5 204	12 614	807 397	0.03	
ERIE INDTY CO CL A*	USD	1 811			1 811	465 794	0.02	
ESSEX PROP TRUST COM USD0.0001*	USD	6 438		1 814	4 624	1 028 408	0.04	
ETSY INC USD0.001*	USD	12 163		3 801	8 362	785 864	0.03	8 362
EXACT SCIENCES CORP COM*	USD	16 519		2 803	13 716	477 400	0.02	13 716
EXPEDTRS INTL WASH COM USD0.01*	USD	14 746		3 163	11 583	1 134 247	0.05	11 583
F M C CORP COM NEW*	USD	12 118		3 395	8 723	1 037 943	0.04	
F5 NETWORK INC COM STK NPV*	USD	5 325		1 029	4 296	614 402	0.03	
FACTSET RESH SYS INC COM*	USD	3 603		967	2 636	1 122 433	0.05	
FAIR ISAAC CORP COM*	USD	2 536		427	2 109	1 010 631	0.04	856

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
FASTENAL COM USD0.01*	USD	50 781	22 679	32 050	41 410	2 002 846	0.08	
FIDELITY NATL FINL FNF GROUP COM USD0.0001*	USD	26 818	4 230	12 674	18 374	724 111	0.03	
FIRST CTZNS BANCSHARES INC N C CL A*	USD		843		843	693 567	0.03	20
FORTINET INC COM USD0.001*	USD	12 801	59 262	23 120	48 943	2 799 680	0.11	
FORTIVE CORP COM USD0.01*	USD	29 877	8 864	14 094	24 647	1 576 125	0.06	
FRANKLIN RES INC COM*	USD	30 962	6 662	14 021	23 603	553 905	0.02	23 603
GALLAGHER ARTHUR J & CO COM*	USD	19 563	1 412	6 846	14 129	2 645 236	0.11	
GAMING & LEISURE TR AMER USD0.01*	USD		18 352		18 352	920 492	0.04	
GARTNER INC COM*	USD	8 025		2 243	5 782	1 747 011	0.07	
GEN DYNAMICS CORP COM USD1*	USD	22 860	887	7 516	16 231	4 057 545	0.17	
GENERAC HLDGS INC COM USD0.01*	USD	6 104		1 776	4 328	502 035	0.02	
GUIDEWIRE SOFTWARE COM USD0.0001*	USD	7 965		2 296	5 669	337 048	0.01	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD		22 432	22 432				
HEICO CORP NEW CL A*	USD	7 367		2 230	5 137	654 431	0.03	
HEICO CORP NEW COM*	USD	3 157			3 157	513 840	0.02	
HENRY JACK & ASSOC COM USD0.01*	USD	6 792		1 958	4 834	962 978	0.04	
HONEYWELL INTL INC COM USD1*	USD	65 199	6 615	23 619	48 195	9 840 118	0.40	
HORIZON THERAPEUTI COM USD0.0001*	USD	19 434		4 788	14 646	913 423	0.04	
HUBSPOT INC COM USD0.001*	USD	4 303		1 158	3 145	933 381	0.04	
HUNT J B TRANS SVCS INC COM*	USD	7 700		2 091	5 609	960 251	0.04	
IDEX CORP COM*	USD	7 331		997	6 334	1 409 168	0.06	6 334
IDEX LABORATORIES COM USD0.10*	USD	7 944		2 191	5 753	2 070 791	0.09	
IHS MARKIT LTD COM*	USD	35 034	1 842	36 876				
ILLINOIS TOOL WKS COM NPV*	USD	29 685		7 820	21 865	4 672 335	0.19	8 442
ILLUMINA INC COM USD0.01*	USD	13 574	656	2 903	11 327	2 593 788	0.11	
INCYTE CORPORATION COM USD0.001*	USD	18 494	3 178	9 193	12 479	928 385	0.04	
INSULET CORP COM STK USD0.001*	USD	6 169		902	5 267	1 364 175	0.06	
INTERCONTINENTAL E COM USD0.01*	USD	53 235	5 249	18 783	39 701	3 797 070	0.16	39 701
INTERNATIONAL FLAVORS&FRAGRANC COM*	USD	23 774		6 046	17 728	1 731 728	0.07	
INTERPUBLIC GROUP COM USD0.10*	USD	35 918	5 934	11 524	30 328	904 149	0.04	
INTUITIVE SURGICAL COM USD0.001*	USD	33 531	2 233	10 641	25 123	6 196 710	0.25	
INVITATION HOMES I COM USD0.01*	USD	52 325	14 155	22 130	44 350	1 406 506	0.06	44 350
IPG PHOTONICS CORP COM USD0.0001*	USD	3 669		3 669				
JOHNSON & JOHNSON COM USD1*	USD	246 591	23 844	84 709	185 726	32 334 985	1.33	
JP MORGAN CHASE & COM USD1*	USD	283 574	22 330	98 704	207 200	26 101 898	1.07	
JUNIPER NETWORKS COM USD0.00001*	USD	28 187	5 253	6 904	26 536	812 611	0.03	
KRAFT HEINZ CO COM USD0.01*	USD	62 175	4 547	16 782	49 940	1 922 633	0.08	4 465
LAMB WESTON HLDGS COM USD1.00 WI*	USD	12 660		12 660				
LEIDOS HLDGS INC COM USD0.0001*	USD	12 634		3 731	8 903	905 134	0.04	
LENNOX INTL INC COM*	USD	3 050			3 050	712 923	0.03	2 667
LIBERTY BROADBAND COM USD0.01 CL 'A'*	USD	2 290		2 290				
LIBERTY BROADBAND COM USD0.01 CL 'C'*	USD	13 999		4 979	9 020	762 130	0.03	
LIBERTY MEDIA CORP COM USD0.01 SER A SIRIUSXM*	USD	9 100		4 226	4 874	207 008	0.01	4 874
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM*	USD	16 641		4 235	12 406	523 802	0.02	
LIBERTY MEDIA CORP COM USD0.01 SER C FORMULA*	USD	17 496		4 179	13 317	769 367	0.03	
LIVE NATION INC COM*	USD	16 238		4 963	11 275	898 276	0.04	
LOEWS CORP COM*	USD	19 313	2 415	8 519	13 209	753 742	0.03	
LPL FINL HLDGS INC COM USD0.001*	USD		6 044	627	5 417	1 385 895	0.06	
LYONDELLBASELL IND COM USD0.01*	USD	24 743		6 663	18 080	1 383 253	0.06	
M & T BANK CORP COM USD0.50*	USD	12 290	4 751	4 532	12 509	2 107 720	0.09	
MARKEL CORP COM*	USD	1 376		351	1 025	1 237 180	0.05	
MARKETAXESS HLDGS INC COM*	USD	3 617		1 142	2 475	604 452	0.02	607
MARSH & MCLENNAN COM USD1*	USD	47 923	2 720	15 625	35 018	5 659 298	0.23	
MARTIN MARIETTA M. COM USD0.01*	USD	5 986		1 804	4 182	1 406 122	0.06	
MASIMO CORPORATION COM STK USD0.001*	USD	5 123		1 321	3 802	500 718	0.02	
MEDICAL PROP TST COM USD0.001*	USD	57 786		9 677	48 109	551 261	0.02	48 109
METTLER TOLEDO INTERNATIONAL COM*	USD	2 255		587	1 668	2 111 486	0.09	1 668
MOLINA HEALTHCARE INC COM*	USD	5 315		1 411	3 904	1 402 040	0.06	
MONGODB INC COM USD0.001 CL A*	USD	5 084	1 190	1 723	4 551	833 594	0.03	4 481
MONOLITHIC PWR SYS INC COM*	USD	4 188		1 017	3 171	1 077 203	0.04	
MONSTER BEV CORP USD0.005(NEW)*	USD	37 069	4 037	13 107	27 999	2 626 034	0.11	
MOODYS CORP COM USD0.01*	USD	15 659		3 904	11 755	3 115 882	0.13	5 985
NASDAQ INC COM STK USD0.01*	USD	10 353	26 211	11 208	25 356	1 579 341	0.06	
NEUROCRINE BIOSCIENCES INC COM*	USD	8 707		1 734	6 973	803 334	0.03	
NEWS CORP NEW COM USD0.01 CL'A*	USD	38 927		9 322	29 605	499 811	0.02	
NEXTERA ENERGY INC COM USD0.01*	USD	183 881	19 550	65 592	137 839	10 690 534	0.44	
NORDSON CORP COM*	USD	5 332		1 544	3 788	852 939	0.04	
NORTHROP GRUMMAN COM USD1*	USD		11 961	1 752	10 209	5 609 047	0.23	
NOVOOCURE LTD COM USD0.00*	USD	9 287		2 855	6 432	454 826	0.02	6 432
NUANCE COMMUNICATI COM USD0.001*	USD		32 277	32 277				
OKTA INC COM USD0.0001 CL A*	USD	11 991	4 038	6 166	9 863	553 927	0.02	
OMEGA HEALTHCARE INVESTORS INC*	USD	20 232		20 232				
PAYCOM SOFTWARE IN COM USD0.01*	USD	5 004		1 437	3 567	1 235 108	0.05	
PEPSICO INC CAP USD0.016666*	USD	128 701	10 644	42 026	97 319	17 684 437	0.73	
PERKINELMER INC COM USD1*	USD	9 968		1 353	8 615	1 151 655	0.05	
PHILIP MORRIS INTL COM STK NPV 'WI'*	USD	145 334	8 681	44 414	109 601	10 074 402	0.41	
PIONEER NATURAL RE COM STK USD0.01*	USD	21 792	1 250	7 080	15 962	4 095 886	0.17	
PLUG POWER INC COM USD0.01*	USD	49 845	14 674	28 793	35 726	571 330	0.02	35 726
POOL CORPORATION COM USD0.001*	USD	3 958		1 181	2 777	845 480	0.03	
PPG INDS INC COM*	USD	22 122	1 231	5 900	17 453	1 994 278	0.08	
PROGRESSIVE CP(OH) COM USD1*	USD	55 836	1 350	15 885	41 301	5 307 026	0.22	
PTC INC COM USD0.01*	USD	9 836		2 193	7 643	901 250	0.04	
PUBLIC STORAGE COM USD0.10*	USD	14 661		3 463	11 198	3 471 182	0.14	
PULTE GROUP INC COM USD0.01*	USD	24 954	7 513	17 327	15 140	605 903	0.02	
QORVO INC COM USD 0.0001*	USD	11 290		4 700	6 590	567 693	0.02	
QUANTA SVCS INC COM*	USD		10 988	10 988		1 561 906	0.06	10 988
REALTY INCOME CORP*	USD	33 399	23 614	15 165	41 848	2 607 829	0.11	
RESMED INC COM USD0.004*	USD	13 428		3 389	10 039	2 247 308	0.09	1 000
RINGCENTRAL INC COM USD0.0001 CL'A*	USD	6 849		2 521	4 328	153 846	0.01	
ROKU INC COM USD0.0001 CLASS A*	USD	10 758		2 097	8 661	481 393	0.02	8 661
ROLLINS INC COM*	USD	23 408	6 908	13 707	16 609	699 431	0.03	3 800
ROPER TECHNOLOGIES COM USD0.01*	USD	10 101		2 742	7 359	3 052 888	0.13	
RPM INTERNATIONAL COM USD0.01*	USD	12 770		4 426	8 344	789 684	0.03	
S&P GLOBAL INC COM USD1*	USD	22 432	11 658	9 403	24 687	7 936 647	0.33	180
SEMPRA ENERGY COM NPV*	USD	30 218	1 718	10 185	21 751	3 285 558	0.13	
SHERWIN-WILLIAMS COM USD1*	USD	24 268	1 867	8 933	17 202	3 873 869	0.16	
SMITH A O COM*	USD	11 561		3 319	8 242	451 835	0.02	
SNAP INC COM USD0.00001 CL A*	USD	89 572	14 822	30 990	73 404	727 979	0.03	
SOUTHERN CO COM*	USD	100 816	4 773	31 517	74 072	4 853 872	0.20	
SPLUNK INC COM USD0.001*	USD	16 299	1 486	7 078	10 707	890 526	0.04	
SS&C TECH HLDGS COM USD0.01*	USD	20 090	2 378	5 642	16 826	865 842	0.04	
STRYKER CORP COM USD0.10*	USD	31 900	2 284	10 593	23 591	5 412 057	0.22	
SUN COMMUNITIES COM USD0.01*	USD	10 172		1 892	8 280	1 117 395	0.05	
SUNRUN INC COM USD0.0001*	USD	16 695		16 695				



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SVB FINL GROUP COM*	USD	5 312		1 124	4 188	967 986	0.04	1 498
SYNOPSIS INC COM USD0.01*	USD	13 953		3 382	10 571	3 094 865	0.13	
TAKE TWO INTERACTI COM USD0.01*	USD	10 427	5 995	5 463	10 959	1 299 396	0.05	
TARGA RESOURCES CO COM USD0.001*	USD		16 335	2 302	14 033	960 156	0.04	
TELADOC HEALTH INC COM USD0.001*	USD	12 917	3 587	4 065	12 439	368 968	0.02	
TELEDYNE TECHNOLOGIES INC COM*	USD	4 198		849	3 349	1 333 835	0.05	
TERADYNE INC COM USD0.125*	USD	14 922		4 162	10 760	875 982	0.04	10 760
THE TRADE DESK INC COM USD0.000001 CL A*	USD	39 113	8 049	14 970	32 192	1 715 188	0.07	
TRANSUNION COM USD0.01*	USD	18 677	1 993	6 141	14 529	861 780	0.04	
TRIMBLE INC COM NPV*	USD	23 748		7 050	16 698	1 005 305	0.04	
TWILIO INC COM USD0.001 CL A*	USD	15 176		3 645	11 531	858 204	0.04	11 531
TYLER TECHNOLOGIES INC COM*	USD	3 981		794	3 187	1 031 226	0.04	
UDR INC*	USD	27 897	3 272	7 571	23 598	938 960	0.04	
UNITED PARCEL SERVICE INC CL B*	USD	67 967	4 053	20 349	51 671	8 675 345	0.36	
VEEVA SYSTEMS INC COM USD0.00001 CL 'A'*	USD	13 434		3 956	9 478	1 592 929	0.07	
VERISIGN INC COM*	USD	9 405		2 629	6 776	1 359 336	0.06	
VERISK ANALYTICS I CL A USD0.001*	USD	14 880		3 978	10 902	1 994 708	0.08	
VERTEX PHARMACEUTI COM USD0.01*	USD	24 442	2 429	8 882	17 989	5 616 777	0.23	
VICI PPTY'S INC COM USD0.01*	USD	59 397	35 488	25 654	69 231	2 218 439	0.09	
VMWARE INC COM STK USD0.01 CLASS 'A'*	USD	7 413	13 021	5 020	15 414	1 735 838	0.07	
VORNADO REALTY TR COM USD0.04*	USD	15 542		4 991	10 551	249 085	0.01	10 551
VULCAN MATERIALS COM STK USD1*	USD	12 267		3 034	9 233	1 512 576	0.06	
WABTEC CORP COM*	USD	15 771		3 373	12 398	1 157 353	0.05	
WASTE CONNECTIONS COM NPV (POST REV SPLT)*	USD	24 364	4 502	10 348	18 518	2 444 541	0.10	
WATERS CORP COM*	USD	5 879		1 793	4 086	1 223 325	0.05	
WAYFAIR INC COM USD0.001 A*	USD	6 749			6 749	256 114	0.01	5 014
WEBSTER FINL CORP CONN COM*	USD		14 043		14 043	762 545	0.03	
WEC ENERGY GROUP COM USD0.01*	USD	31 064	3 643	12 026	22 681	2 073 009	0.09	22 681
WEST PHARMACEUTICA COM USD0.25*	USD	7 162		1 974	5 188	1 194 654	0.05	
WESTERN UN CO COM*	USD	35 449		9 749	25 700	347 467	0.01	
WILLIS TOWERS WATS COM USD0.000304635*	USD	11 730		3 497	8 233	1 797 870	0.07	
WP CAREY INC COM USD0.001*	USD	17 494		4 659	12 835	980 045	0.04	12 801
XCEL ENERGY INC COM*	USD	47 804	5 081	14 465	38 420	2 503 402	0.10	
ZEBRA TECHNOLOGIES CORP CL A*	USD	5 132		1 307	3 825	1 084 129	0.04	
ZENDESK INC COM USD0.01*	USD	11 706		3 736	7 970	611 678	0.03	
ZILLOW GROUP INC COM USD0.0001 CLASS A*	USD	5 745		5 745				
ZILLOW GROUP INC COM USD0.0001 CLASS C WI*	USD	15 585		4 790	10 795	333 384	0.01	10 795
ZOETIS INC COM USD0.01 CL 'A'*	USD	44 840	3 428	15 220	33 048	4 986 715	0.20	
ZSCALER INC COM USD0.001*	USD	7 391	970	2 769	5 592	862 374	0.04	
<b>Total United States</b>						<b>550 632 413</b>	<b>22.60</b>	
<b>Total Bearer shares</b>						<b>554 347 223</b>	<b>22.75</b>	
<b>Other shares</b>								
<b>United States</b>								
CAMDEN PROP TST SBI USD0.01*	USD	9 715		1 426	8 289	958 512	0.04	
<b>Total United States</b>						<b>958 512</b>	<b>0.04</b>	
<b>Total Other shares</b>						<b>958 512</b>	<b>0.04</b>	
<b>Registered shares</b>								
<b>Argentina</b>								
MERCADOLIBRE INC COM STK USD0.001*	USD	4 232		1 073	3 159	2 850 354	0.12	
<b>Total Argentina</b>						<b>2 850 354</b>	<b>0.12</b>	
<b>Germany</b>								
TE CONNECTIVITY LT COM CHF0.57*	USD	30 362	1 626	9 367	22 621	2 767 039	0.11	
<b>Total Germany</b>						<b>2 767 039</b>	<b>0.11</b>	
<b>Ireland</b>								
MEDTRONIC PLC USD0.0001*	USD	126 153	15 720	48 601	93 272	8 152 486	0.33	
<b>Total Ireland</b>						<b>8 152 486</b>	<b>0.33</b>	
<b>Jersey (Channel islands)</b>								
CLARIVATE PLC COM NPV*	USD	32 421		12 594	19 827	204 967	0.01	19 827
<b>Total Jersey (Channel islands)</b>						<b>204 967</b>	<b>0.01</b>	
<b>United Kingdom</b>								
AMCOR PLC ORD USD0.01*	USD	139 664		37 244	102 420	1 186 913	0.05	
LIBERTY GLOBAL INC USD0.01 C*	USD	31 885	7 545	15 206	24 224	428 117	0.02	
LINDE PLC COM EURO.001*	EUR		2 549	1 181	1 368	409 509	0.02	
LINDE PLC COM EURO.001*	USD	49 019	1 439	16 123	34 335	10 217 169	0.42	971
<b>Total United Kingdom</b>						<b>12 241 708</b>	<b>0.50</b>	
<b>United States</b>								
10X GENOMICS INC COM USD0.00001 CLASS A*	USD	7 345		7 345				
ABBOTT LABS COM*	USD	167 136	17 645	60 432	124 349	12 312 317	0.51	
ABBVIE INC COM USD0.01*	USD	165 790	15 009	56 697	124 102	18 182 159	0.75	
ABIOMED INC COM*	USD	4 182		907	3 275	826 181	0.03	3 275
ACCENTURE PLC SHS CL A 'NEW'*	USD	59 512	4 555	19 772	44 295	12 584 782	0.52	44 295
ACTIVISION BLIZZAR COM STK USD0.000001*	USD	70 923	4 511	20 392	55 042	4 010 063	0.16	
ADOBE INC COM USD0.0001*	USD	45 050	3 536	15 488	33 098	10 549 619	0.43	
ADVANCE AUTO PARTS COM USD0.0001*	USD	6 514		1 993	4 521	859 272	0.04	
ADVANCED MICRO DEV COM USD0.01*	USD	114 945	49 662	51 365	113 242	6 806 416	0.28	
AES CORP COM*	USD	62 490	14 815	27 131	50 174	1 313 536	0.05	
AFFIRM HLDGS INC COM USD0.00001 CLASS A*	USD		14 629		14 629	293 824	0.01	14 629
AGILENT TECHNOLOGIES INC COM*	USD	28 618	5 769	12 671	21 716	3 006 662	0.12	
AGNC INV CORP COM USD0.01*	USD	56 334		56 334				
AIR PRODS & CHEMS COM USD1*	USD	21 283	1 667	7 622	15 328	3 841 010	0.16	
AIRBNB INC USD0.0001 A*	USD	11 597	25 334	9 768	27 163	2 906 174	0.12	
ALEXANDRIA REAL ESTATE EQ INC COM*	USD	12 643	1 114	3 380	10 377	1 508 909	0.06	
ALLEGION PLC CIM USD0.01*	USD	8 749		3 323	5 426	568 908	0.02	
ALLSTATE CORP COM*	USD	28 020	4 593	12 565	20 048	2 532 958	0.10	
ALLY FINANCIAL INC COM USD0.01*	USD	34 961		13 552	21 409	590 475	0.02	15 610
ALPHABET INC CAP STK USD0.001 CL A*	USD	28 229	427 434	32 160	423 503	40 055 287	1.64	
ALTRIA GROUP INC COM USD0.333333*	USD	175 581	12 322	59 776	128 127	5 932 883	0.24	
AMAZON INC INC COM USD0.01*	USD	42 581	805 256	202 529	645 308	66 154 931	2.72	
AMC ENTMT HLDGS IN DEPOSITARY SHS REPR*	USD		34 813		34 813	71 420	0.00	34 813
AMER EXPRESS CO COM USD0.20*	USD	64 426	7 287	26 358	45 355	6 737 999	0.28	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
AMER FINL GP OHIO COM NPV*	USD	6 651			6 651	965 850	0.04	
AMER INTL GRP COM USD2.50*	USD	79 755	3 813	27 251	56 317	3 212 477	0.13	
AMER TOWER CORP COM NEW USD0.01*	USD	42 559	3 535	13 966	32 128	6 661 593	0.27	
AMEREN CORP COM*	USD	23 056	1 605	5 880	18 781	1 532 175	0.06	18 651
AMERIPRISE FINL INC COM*	USD	10 512		2 422	8 090	2 502 656	0.10	827
AMERISOURCEBERGEN COM STK USD0.01*	USD	14 274		3 578	10 696	1 682 886	0.07	
AMETEK INC COM USD0.01*	USD	21 124	1 225	5 940	16 409	2 129 187	0.09	
AMGEN INC COM USD0.0001*	USD	53 316	5 481	21 313	37 484	10 141 400	0.42	
AMPHENOL CORP NEW CL A*	USD	55 296	10 462	25 476	40 282	3 056 875	0.13	
ANALOG DEVICES INC COM*	USD	50 598	2 698	16 411	36 885	5 264 484	0.22	
ANNALY CAPITAL MAN COM USD0.01*	USD	119 973		119 973				
ANNALY CAPITAL MGT COM USD0.01(POST REV SPLT)*	USD		29 993		29 993	556 792	0.02	
AON PLC COM USD0.01 CL A*	USD	21 269		6 442	14 827	4 176 782	0.17	
APA CORPORATION COM USD0.625*	USD		26 467	3 868	22 599	1 028 121	0.04	5 000
APOLLO GLOBAL MANA COM USD0.00001*	USD		34 413	4 489	29 924	1 657 835	0.07	19 839
APPLE INC COM NPV*	USD	1 565 896	119 740	546 212	1 139 424	174 850 316	7.18	
APPLIED MATLS INC COM*	USD	86 496	10 888	35 719	61 665	5 448 486	0.22	
APPROVIN CORP COM USD0.00003 CL A*	USD		8 097		8 097	137 428	0.01	8 097
APTIV PLC COM USD0.01*	USD	25 127		6 613	18 514	1 687 335	0.07	
ARAMARK COM USD0.01*	USD	21 398		5 790	15 608	570 119	0.02	
ARCH CAPITAL GROUP COM USD0.01*	USD	37 926	5 035	18 240	24 721	1 422 524	0.06	
ARCHER DANIELS MIDLAND CO COM*	USD	54 453		15 523	38 930	3 778 263	0.16	
ASANA INC COM USD0.00001 CL A*	USD		4 584	4 584				
ASSURANT INC COM*	USD	5 871		1 150	4 721	641 876	0.03	
AT&T INC COM USD1*	USD	667 720	41 741	210 836	498 625	9 096 751	0.37	
ATHENE HOLDING LTD COM USD0.001 CL A*	USD	11 035		11 035				
ATMOS ENERGY CORP COM*	USD	11 701		2 492	9 209	981 955	0.04	
AUTO DATA PROCESS COM USD0.10*	USD	39 690	4 737	15 028	29 399	7 111 068	0.29	
AUTODESK INC COM USD0.01*	USD	21 155	2 567	8 071	15 651	3 356 525	0.14	
AUTOLIV INC COM*	USD	7 423		7 423				
AUTOZONE INC COM USD0.01*	USD	2 107		647	1 460	3 700 778	0.15	
AVALARA INC COM USD0.0001*	USD	7 435	1 495	8 930				
AVALONBAY COMMUNI COM USD0.01*	USD	12 947		2 753	10 194	1 786 512	0.07	
AVANTOR INC COM USD0.01*	USD	49 813	17 798	26 879	40 732	822 181	0.03	
AVERY DENNISON CORP COM*	USD	8 010		2 422	5 588	948 156	0.04	
BALL CORP COM NPV*	USD	31 150	7 361	17 081	21 430	1 059 222	0.04	
BATH & BODY WORKS COM USD0.5*	USD	25 013	4 285	12 357	16 941	565 915	0.02	
BAXTER INTL INC COM USD1*	USD	47 171	5 304	16 039	36 436	1 981 782	0.08	
BECTON DICKINSON COM USD1*	USD	27 627	1 052	9 069	19 610	4 630 842	0.19	
BENTLEY SYSTEMS IN COM USD0.01 CLASS B*	USD	14 747			14 747	520 664	0.02	13 699
BEST BUY CO INC COM USD0.10*	USD	20 373		5 731	14 642	1 002 410	0.04	
BILL COM HLDGS INC COM USD0.00001*	USD		9 038	2 649	6 389	852 676	0.04	6 389
BIOGEN INC COM STK USD0.0005*	USD	14 459	521	4 415	10 565	2 996 790	0.12	
BK OF AMERICA CORP COM USD0.01*	USD	722 322	47 021	257 859	511 484	18 447 709	0.76	
BK OF NY MELLON CP COM STK USD0.01*	USD	77 344	15 462	37 020	55 786	2 350 910	0.10	
BLACKSTONE INC COM USD0.00001*	USD	62 961	5 325	18 951	49 335	4 499 764	0.18	49 335
BOEING CO COM USD5*	USD	51 914	4 954	16 983	39 885	5 688 274	0.23	
BOOKING HLDGS INC COM USD0.008*	USD	3 922		1 092	2 830	5 294 596	0.22	
BORG WARNER INC COM*	USD	23 038	4 891	12 067	15 862	595 747	0.02	
BRISTOL-MYRS SQUIB COM STK USD0.10*	USD	211 168	21 637	83 044	149 761	11 610 686	0.48	
BROADCOM CORP COM USD1.00*	USD	38 158	2 277	12 082	28 353	13 339 309	0.55	
BUNGE LIMITED COM USD0.01*	USD	14 204		4 223	9 981	985 864	0.04	
BURLINGTON STORES COM USD0.0001*	USD	6 046		1 254	4 792	685 578	0.03	4 792
CAESARS ENT INC COM USD0.00001*	USD	19 778		5 983	13 795	603 708	0.02	13 795
CAPITAL ONE FINL GP COM USD0.01*	USD	41 995	4 467	18 477	27 985	2 969 195	0.12	27 985
CARDINAL HEALTH INC COM*	USD	26 833	2 734	10 402	19 165	1 455 714	0.06	
CARLYLE GROUP INC COM USD0.01*	USD	13 476			13 476	381 387	0.02	
CARMAX INC COM USD0.50*	USD	15 976		5 246	10 730	676 604	0.03	
CARNIVAL CORP COM USD0.01(PAired STOCK)*	USD	79 241		11 042	68 199	618 346	0.03	68 199
CARRIER GLOBAL COR COM USD0.01*	USD	76 540	21 928	37 190	61 278	2 438 241	0.10	1 910
CATERPILLAR INC DEL COM*	USD	51 872	3 184	17 642	37 414	8 104 708	0.33	
CBOE GLOBAL MARKET COM USD0.01*	USD	9 232		1 864	7 368	918 004	0.04	
CBRE GROUP INC CLASS 'A' USD0.01*	USD	31 979	2 263	11 452	22 790	1 617 935	0.07	
CELANESE CORP COM SERIES 'A' USD0.0001*	USD	10 303		3 002	7 301	702 298	0.03	
CENTENE CORP DEL COM*	USD	53 990	7 086	20 027	41 049	3 497 122	0.14	
CENTERPOINT ENERGY INC COM*	USD	57 929	7 034	21 351	43 612	1 248 675	0.05	
CERIDIAN HCM HLDG COM USD0.01*	USD	13 456		2 042	11 414	756 059	0.03	
CF IND HLDGS INC COM*	USD	18 103		3 818	14 285	1 519 063	0.06	
CH ROBINSON WORLDW COM USD0.1*	USD	13 598		4 591	9 007	880 824	0.04	7 780
CHARTER COMMUN INC COM USD0.001 CLASS 'A'*	USD	12 441	381	4 499	8 323	3 061 996	0.13	8 323
CHEVRON CORP COM USD0.75*	USD	181 681	12 941	62 843	131 779	23 856 700	0.98	
CHEWY INC COM USD0.01 CL A*	USD	8 530			8 530	330 615	0.01	7 937
CHIPOTLE MEXICAN GRILL INC CL A*	USD	2 654		664	1 990	2 983 913	0.12	
HUBB LIMITED ORD CHF24.15*	USD	42 870	767	13 541	30 096	6 472 180	0.27	
CHURCH & DWIGHT INC COM*	USD	22 248	1 487	6 369	17 366	1 288 307	0.05	
CIGNA CORP COM USD0.25*	USD	32 496	1 659	11 586	22 569	7 296 610	0.30	
CISCO SYSTEMS COM USD0.001*	USD	396 658	36 045	141 729	290 974	13 228 863	0.54	
CITIGROUP INC COM USD0.01*	USD	193 643	17 585	75 393	135 835	6 234 065	0.26	
CITIZENS FINL GP COM USD0.01*	USD	40 085	8 942	12 822	36 205	1 481 895	0.06	
CITRIX SYSTEMS INC COM USD0.001*	USD	12 511	2 417	14 928				
CLOUDFLARE INC COM USD0.001 CL A*	USD	21 577	2 152	6 919	16 810	947 449	0.04	
COGNIZANT TECHNOLO COM CL'A'USD0.01*	USD	49 545	12 444	24 488	37 501	2 336 188	0.10	
COINBASE GLOBAL IN COM USD0.00001 CL A*	USD		9 057		9 057	600 476	0.02	9 057
COMCAST CORP COM CLS'A' USD0.01*	USD	429 563	33 133	150 217	312 479	9 925 522	0.41	
CONAGRA BRANDS IN COM USD5*	USD	42 038	4 127	10 543	35 622	1 308 308	0.05	
CONOCOPHILLIPS COM USD0.01*	USD	127 790	11 022	46 695	92 117	11 623 744	0.48	6 982
CONSOLIDATED EDISON INC COM*	USD	33 019	1 887	10 332	24 574	2 163 150	0.09	14 060
CONSTELLATION ENE. COM NPV*	USD		31 518	7 657	23 861	2 257 511	0.09	
COOPER COS INC COM USD0.10*	USD	4 875		1 486	3 389	927 214	0.04	
CORNING INC COM USD0.50*	USD	74 959	4 323	20 722	58 560	1 885 288	0.08	
CORTEVA INC COM USD0.01*	USD	69 356	11 151	28 038	52 469	3 430 896	0.14	
COSTCO WHSL CORP NEW COM*	USD	41 547	2 174	12 642	31 079	15 597 808	0.64	
CROWDSTRIKE HOLDIN COM USD0.0005 CL A*	USD	17 567	2 127	5 369	14 325	2 310 922	0.09	
CROWN CASTLE INTL COM USD0.01*	USD	40 969	3 293	13 623	30 639	4 086 015	0.17	
CROWN HOLDINGS INC COM USD5*	USD	13 452		4 978	8 474	581 668	0.02	
CUMMINS INC COM*	USD	14 178		4 113	10 065	2 462 839	0.10	
CVS HEALTH CORP COM STK USD0.01*	USD	122 677	9 632	39 097	93 212	8 833 797	0.36	
D R HORTON INC COM*	USD	32 009		9 688	22 321	1 717 326	0.07	20 638
DANAHER CORP COM USD0.01*	USD	60 344	7 235	19 018	48 561	12 230 513	0.50	
DARDEN RESTAURANTS INC COM*	USD	12 064		3 391	8 673	1 242 384	0.05	8 673
DATADOG INC COM USD0.00001 CL A*	USD	17 570	4 044	4 677	16 937	1 364 621	0.06	
DAVITA INC COM USD0.001*	USD	5 466		1 714	3 752	274 139	0.01	
DELL TECHNOLOGIES COM USD0.01 CL C*	USD	26 552	7 830	14 987	19 395	745 327	0.03	
DELTA AIRLINES INC COM USD0.0001*	USD	13 595	4 803	5 620	12 778	433 883	0.02	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
DENTSPLY SIRONA IN COM NPV*	USD	20 445		3 771	16 674	514 278	0.02	
DIAMONDBACK ENERGY COM USD0.01*	USD		16 198	4 819	11 379	1 789 096	0.07	
DISCOVER FINL SVCS COM STK USD0.01*	USD	29 281		9 993	19 288	2 016 336	0.08	
DISH NETWORK CORPO CLASS'A COM USD0.01*	USD	23 668		6 398	17 270	257 689	0.01	
DOCUSIGN INC COM USD0.0001*	USD	18 192	4 207	7 112	15 287	738 916	0.03	15 287
DOLLAR GENERAL CP COM USD0.875*	USD	21 741	1 657	7 533	15 865	4 049 403	0.17	
DOLLAR TREE INC*	USD	21 751		6 340	15 411	2 444 475	0.10	6 374
DOMINOS PIZZA INC COM USD0.01*	USD	3 659		1 157	2 502	831 888	0.03	
DOORDASH INC COM USD0.00001 CLASS A*	USD	6 543	10 755	4 382	12 916	562 655	0.02	7 902
DOVER CORP COM*	USD	12 662	1 291	4 311	9 642	1 261 058	0.05	1 028
DOW INC COM USD0.01*	USD	67 737	2 707	17 794	52 650	2 462 707	0.10	17 809
DRAFTKINGS INC NEW COM USD0.0001 CL A*	USD		29 329	29 329				
DTE ENERGY CO COM*	USD	18 366	1 963	6 389	13 940	1 563 986	0.06	
DUPONT DE NEMOURS COM USD0.01*	USD	50 069		14 738	35 331	2 022 449	0.08	
DYNATRACE INC COM USD0.001*	USD	16 047		3 453	12 594	444 145	0.02	
EASTMAN CHEM CO COM*	USD	12 759		3 879	8 880	682 584	0.03	8 880
EATON CORP PLC COM USD0.01*	USD	36 662	3 892	12 646	27 908	4 191 295	0.17	
EBAY INC COM USD0.001*	USD	64 637	13 710	39 374	38 973	1 553 849	0.06	
EDISON INTL COM*	USD	35 458		9 294	26 164	1 572 065	0.06	
ELANCO ANIMAL HEAL COM NPV*	USD	37 392		9 400	27 992	369 491	0.02	
ELECTRONIC ARTS INC COM*	USD	26 938	2 952	9 628	20 262	2 554 116	0.10	
ELEVANCE HEALTH INC USD0.01*	USD	23 036	1 033	7 057	17 012	9 308 627	0.38	
ELI LILLY AND CO COM NPV*	USD	76 591	4 945	24 834	56 702	20 546 626	0.84	
EMBECTA CORPORATIO COM USD0.01*	USD		4 846	4 846				
EMERSON ELEC CO COM*	USD	55 565	8 671	22 726	41 510	3 597 462	0.15	
ENTERGY CORP NEW COM*	USD	18 597		3 909	14 688	1 574 853	0.06	14 688
EQUINIX INC COM USD0.001 NEW*	USD	8 559		2 256	6 303	3 572 949	0.15	5 763
EQUITABLE HOLDINGS COM USD0.01*	USD	38 988		14 947	24 041	736 688	0.03	
ESSENTIAL UTILS IN COM USD0.50*	USD	20 314		4 391	15 923	704 643	0.03	
ESTEE LAUDER COS CLASS'A COM USD0.01*	USD	21 585		5 477	16 108	3 231 915	0.13	
EVEREST RE GROUP COM USD0.01*	USD	3 663		779	2 884	931 249	0.04	
EVERGY INC COM NPV*	USD	20 586		5 424	15 162	927 548	0.04	1 000
EVERSOURCE ENERGY COM USD5*	USD	32 342		8 352	23 990	1 831 330	0.08	
EXELON CORP COM NPV*	USD	88 944	7 351	26 840	69 455	2 682 279	0.11	
EXPEDIA GROUP INC COM USD0.001*	USD	13 436		3 278	10 158	950 180	0.04	
EXTRA SPACE STORAG COM USD0.01*	USD	12 975		3 561	9 414	1 671 673	0.07	9 414
EXXON MOBIL CORP COM NPV*	USD	397 643	26 111	127 797	295 957	32 819 591	1.35	
FEDEX CORP COM USD0.10*	USD	23 692	1 639	8 304	17 027	2 731 134	0.11	
FIDELITY NATL INF COM STK USD0.01*	USD	58 578	3 684	19 058	43 204	3 588 189	0.15	
FIFTH THIRD BANCORP COM*	USD	68 648	9 095	28 436	49 307	1 761 087	0.07	
FIRST REPUBLIC BAN COM USD0.01*	USD	16 768		4 677	12 091	1 453 218	0.06	
FIRSTENERGY CORP COM USD0.10*	USD	51 597	5 531	20 451	36 677	1 384 127	0.06	
FISERV INC COM USD0.01*	USD	56 821	7 577	20 996	43 402	4 462 466	0.18	43 402
FLEETCOR TECHNOLOG COM STK USD0.001*	USD	7 805		2 431	5 374	1 000 959	0.04	
FORD MOTOR CO COM STK USD0.01*	USD	369 450		98 381	271 069	3 626 911	0.15	271 069
FORTUNE BRANDS HOME USD0.01 WI*	USD	12 151		3 224	8 927	538 881	0.02	
FOX CORP COM USD0.01 CL A*	USD	31 750	5 955	17 225	20 480	591 701	0.02	20 480
FOX CORP COM USD0.01 CL B*	USD	13 816		5 581	8 235	224 160	0.01	
FREEPORT-MCMORAN COM STK USD0.10*	USD	137 007	15 145	47 920	104 232	3 305 589	0.14	104 232
GARMIN LTD COM CHF10.00*	USD	15 209		4 934	10 275	905 289	0.04	
GEN ELEC CO COM USD0.01(POST REV SPLIT)*	USD	102 504	6 680	31 714	77 470	6 032 462	0.25	
GENERAL MLS INC COM*	USD	56 869	8 530	22 927	42 472	3 467 464	0.14	
GENERAL MOTORS CO COM USD0.01*	USD	122 941	17 891	42 224	98 608	3 873 267	0.16	
GENUINE PARTS CO COM STK USD1*	USD	13 943	1 044	4 415	10 572	1 881 746	0.08	
GILEAD SCIENCES COM USD0.001*	USD	115 265	16 031	42 072	89 224	7 005 765	0.29	
GLOBAL PAYMENTS COM NPV*	USD	27 280	3 111	10 966	19 425	2 221 165	0.09	19 425
GLOBE LIFE INC COM USD1.00*	USD	9 681		2 621	7 060	816 183	0.03	
GODADDY INC COM CL A USD0.001*	USD	16 395		5 269	11 126	895 201	0.04	
GOLDMAN SACHS GRP COM USD0.01*	USD	31 971	2 774	10 535	24 210	8 346 843	0.34	13 770
GRAINGER W W INC COM*	USD	4 250		989	3 261	1 906 995	0.08	
HALLIBURTON COM STK USD2.50*	USD	87 001	8 527	33 400	62 128	2 264 399	0.09	
HARTFORD FINL SVCS COM USD0.01*	USD	32 088		9 513	22 575	1 635 882	0.07	
HASBRO INC COM*	USD	11 846		2 874	8 972	585 862	0.02	
HCA HEALTHCARE INC COM USD0.01*	USD	25 201	2 828	11 287	16 742	3 643 613	0.15	
HEALTHCARE REALTY COM USD0.01 CL A*	USD		28 379		28 379	577 378	0.02	7 294
HEALTHPEAK PPTYS I COM USD1*	USD	48 285	11 634	20 049	39 870	946 825	0.04	
HERSHEY COMPANY COM USD1.00*	USD	13 954		3 776	10 178	2 432 024	0.10	
HESS CORPORATION COM USD1*	USD	25 821	1 061	6 918	19 964	2 818 634	0.12	1 000
HEWLETT PACKARD EN COM USD0.01*	USD	120 671		30 509	90 162	1 287 577	0.05	
HILTON WORLDWIDE H COM USD0.01*	USD	25 228		6 141	19 087	2 583 644	0.11	
HOLOGIC INC COM USD0.01*	USD	21 973	2 146	5 471	18 648	1 265 283	0.05	
HOME DEPOT INC COM USD0.05*	USD	99 983	8 057	35 588	72 452	21 471 302	0.88	
HORMEL FOODS CORP COM USD0.0586*	USD	28 351	2 946	9 096	22 201	1 032 010	0.04	
HOST HOTELS & RESO COM STK USD0.01*	USD	67 647		20 381	47 266	893 051	0.04	
HOWMET AEROSPACE I COM USD1.00*	USD	37 816	11 441	20 360	28 897	1 028 059	0.04	
HP INC COM USD0.01*	USD	117 844	23 321	65 078	76 087	2 103 099	0.09	36 606
HUMANA INC COM USD0.166*	USD	12 134		3 209	8 925	4 984 600	0.20	
HUNTINGTON BANCSHARES INC COM*	USD	144 745		46 016	98 729	1 499 830	0.06	49 465
HUNTINGTON INGALLS COM USD0.01*	USD	4 067		1 192	2 875	739 631	0.03	
IAC/INTERACTIVECOR COM USD0.0001*	USD	7 298		1 866	5 432	264 628	0.01	
INGERSOLL RAND INC COM USD1.00*	USD	39 103	11 181	20 945	29 339	1 482 731	0.06	
INTEL CORP COM USD0.001*	USD	380 051	27 793	119 074	288 770	8 215 888	0.34	
INTL BUSINESS MCHN COM USD0.20*	USD	83 412	4 105	23 806	63 711	8 817 202	0.36	62 644
INTL PAPER CO COM USD1.00*	USD	33 301	7 213	13 832	26 682	897 455	0.04	
INTUIT INC COM USD0.01*	USD	25 740	747	7 634	18 853	8 065 702	0.33	9 286
INVESCO LTD COM STK USD0.20*	USD	34 350	9 545	21 950	21 945	336 450	0.01	21 342
IQVIA HOLDINGS INC COM USD0.01*	USD	17 804	886	5 671	13 019	2 731 741	0.11	
IRON MTN INC NEW COM NPV*	USD	28 127	5 004	13 639	19 492	976 696	0.04	19 492
JACOBS SOLUTIONS COM USD1.00*	USD		8 600		8 600	991 635	0.04	
JAZZ PHARMA PLC COM USD0.0001*	USD	6 061		2 024	4 037	580 916	0.02	
JOHNSON CTLIS INTL COM USD0.01*	USD	67 227	8 825	25 914	50 138	2 902 157	0.12	
KANSAS CITY STHN I COM USD0.01*	USD	8 963		8 963				
KELLOGG CO COM USD0.25*	USD	23 159		5 491	17 668	1 358 274	0.06	
KEURIG DR PEPPER COM USD0.01*	USD	68 363	15 464	29 628	54 199	2 106 668	0.09	
KEYCORP NEW COM*	USD	92 567	18 926	48 729	62 764	1 122 434	0.05	62 764
KEYSIGHT TECHNOLOG COM USD0.01 *WD**	USD	17 048	2 166	6 001	13 213	2 302 770	0.09	
KIMBERLY-CLARK CP COM USD1.25*	USD	31 862		8 492	23 370	2 910 812	0.12	
KIMCO REALTY COM USD0.01*	USD		58 615	19 198	39 417	843 368	0.03	
KINDER MORGAN INC USD0.01*	USD	187 764		46 869	140 895	2 554 932	0.10	140 895
KKR & CO INC COM NPV CLASS A*	USD	47 582	3 029	9 894	40 717	1 981 553	0.08	
KLA CORPORATION COM USD0.001*	USD	14 442		4 044	10 398	3 292 915	0.14	10 398
KNIGHT SWIFT TRANS CL A COM STK USD0.01*	USD	12 759			12 759	613 274	0.03	
KROGER CO COM USD1*	USD	70 970	6 912	27 252	50 630	2 396 088	0.10	
KYNDRYL HLDGS INC COM USD0.01 WI*	USD		16 682	16 682				

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
L3HARRIS TECHNOLOG COM USD1.00*	USD	19 741		19 741				
LAB CORP AMER HLDG COM USD0.1*	USD	8 912		2 560	6 352	1 410 312	0.06	
LAM RESEARCH CORP COM USD0.001*	USD	13 517		3 676	9 841	3 986 428	0.16	9 841
LAS VEGAS SANDS CORP COM*	USD	33 906	11 910	22 725	23 091	878 347	0.04	23 091
LEAR CORP COM USD0.01*	USD	4 833			4 833	670 888	0.03	
LENNAR CORP COM CL'A*USD0.10*	USD	26 118	2 123	10 117	18 124	1 463 704	0.06	
LINCOLN NATL CORP COM NPV*	USD	17 623		6 998	10 625	572 798	0.02	
LKQ CORP COM*	USD	27 119	3 970	12 966	18 123	1 009 120	0.04	
LOWE'S COS INC COM USD0.50*	USD	66 198	5 139	26 704	44 633	8 707 729	0.36	
LUCID GROUP INC COM USD0.0001 CL A*	USD		44 571	17 169	27 402	391 868	0.02	26 756
LULULEMON ATHLETIC COM STK USD0.01*	USD	11 547	663	4 154	8 056	2 652 734	0.11	
LUMEN TECHNOLOGIES COM USD1.00*	USD	88 752		18 794	69 958	515 277	0.02	68 458
LYFT INC COM USD0.00001 CLASS A*	USD	23 992			23 992	351 506	0.01	
MARATHON OIL CORP COM USD1*	USD		62 825	9 848	52 977	1 614 360	0.07	
MARATHON PETROLEUM COM USD0.01*	USD	60 559	8 947	30 361	39 145	4 450 991	0.18	
MARRIOTT INTL INC COM USD0.01 CLASS 'A'*	USD	25 650	4 821	10 607	19 864	3 182 810	0.13	
MARVELL TECHNOLOGY COM USD0.002*	USD	76 747	11 585	28 194	60 138	2 388 066	0.10	
MASCO CORP COM*	USD	24 741	3 425	13 164	15 002	694 663	0.03	
MASTERCARD INC COM USD0.0001 CLASS 'A'*	USD	83 111	5 083	27 094	61 100	20 066 837	0.82	
MATCH GRP INC NEW COM NPV*	USD	24 741	1 904	5 798	20 847	901 266	0.04	
MCCORMICK & CO INC COM NVTG NPV*	USD	24 669		7 199	17 470	1 374 871	0.06	
MCDONALD'S CORP COM USD0.01*	USD	69 519	4 636	22 503	51 652	14 093 997	0.58	
MCKESSON CORP COM USD0.01*	USD	14 774	1 149	5 605	10 318	4 020 533	0.17	
MERCK & CO INC COM USD0.50*	USD	237 031	18 796	77 146	178 681	18 096 079	0.74	
META PLATFORMS INC*	USD	224 785	18 558	81 586	161 757	15 080 584	0.62	
METLIFE INC COM USD0.01*	USD	70 404	7 577	28 517	49 464	3 623 975	0.15	
MGM RESORTS INTL COM STK USD0.01*	USD	37 167	9 875	21 032	26 010	925 870	0.04	
MICROCHIP TECHN LGY COM USD0.001*	USD	49 090	8 460	17 689	39 861	2 462 864	0.10	
MICRON TECHNOLOGY COM USD0.10*	USD	104 997	12 806	38 494	79 309	4 293 835	0.18	
MICROSOFT CORP COM USD0.0000125*	USD	671 533	55 933	227 628	499 838	116 114 416	4.77	
MID-AMER APARTMENT COM STK USD0.01*	USD	10 472		2 392	8 080	1 273 150	0.05	
MODERNA INC COM USD0.0001*	USD	31 895	4 085	11 614	24 366	3 665 688	0.15	18 658
MOHAWK INDS COM USD0.01*	USD	5 420		1 382	4 038	382 887	0.02	
MOLSON COORS BEVER COM USD0.01 CLASS B*	USD	19 452		6 717	12 735	642 708	0.03	
MONDELEZ INTL INC COM USD0.01*	USD	130 116	24 949	55 720	99 345	6 112 311	0.25	
MORGAN STANLEY COM STK USD0.01*	USD	129 856	15 457	52 133	93 180	7 662 343	0.31	
MOSAIC CO COM USD0.01*	USD	32 175		7 077	25 098	1 350 029	0.06	
MOTOROLA SOLUTIONS COM USD0.01*	USD	15 820		4 108	11 712	2 926 797	0.12	
MSCI INC COM STK USS0.01*	USD	7 757		2 086	5 671	2 660 899	0.11	
NETAPP INC COM USD0.001*	USD	21 790	2 471	9 694	14 567	1 009 813	0.04	
NETFLIX INC COM USD0.001*	USD	41 720	4 428	14 690	31 458	9 188 848	0.38	
NEWELL BRANDS INC COM USD1*	USD	32 043			32 043	442 846	0.02	32 043
NEWMONT CORPORATIO COM USD1.60*	USD	77 758		22 752	55 006	2 329 600	0.10	
NIKE INC CLASS'B' COM NPV*	USD	120 494	9 882	41 016	89 360	8 288 096	0.34	
NISOURCE INC COM NPV*	USD	39 812		11 244	28 568	734 462	0.03	
NORFOLK STNH CORP COM USD1*	USD	23 177		6 625	16 552	3 777 846	0.16	
NORTHERN TRUST CP COM USD1.666*	USD	18 474		5 149	13 325	1 124 807	0.05	
NORTONLIFELOCK INC COM USD0.01*	USD	50 463	6 337	11 716	45 084	1 016 504	0.04	
NOVAVAX INC COM USD0.01(POST REV SPLIT)*	USD	6 739		6 739				
NRG ENERGY INC COM USD0.01*	USD	21 510		4 839	16 671	740 748	0.03	16 671
NUCOR CORP COM*	USD	27 423		8 794	18 629	2 449 314	0.10	
NVIDIA CORP COM USD0.001*	USD	233 834	21 355	79 394	175 795	23 744 846	0.97	85 533
NVR INC COM STK USD0.01*	USD	355		106	249	1 055 991	0.04	
OAK STREET HEALTH COM USD0.001*	USD	9 714		9 714				
OCCIDENTAL PETRLM COM USD0.20*	USD	90 154	9 092	33 172	66 074	4 800 570	0.20	
OLD DOMINION FGHT LINES INC COM*	USD	9 273		2 640	6 633	1 822 788	0.07	6 190
OMNICO GROUP INC COM USD0.15*	USD	20 957	3 039	10 131	13 865	1 009 435	0.04	1 995
ON SEMICONDUCTOR COM USD0.01*	USD	39 991	2 330	10 790	31 531	1 938 402	0.08	
ONEOK INC*	USD	40 893	2 599	10 255	33 237	1 973 098	0.08	
ORACLE CORP COM USD0.01*	USD	176 290	13 243	78 030	111 503	8 711 568	0.36	
OREILLY AUTO NEW COM USD0.01*	USD	6 412		1 807	4 605	3 858 059	0.16	
ORION OFFICE REIT COM USD0.01 (WI)*	USD		4 861	4 861				
OTIS WORLDWIDE COR COM USD0.01*	USD	37 318	1 979	8 977	30 320	2 143 411	0.09	
OWENS CORNING COM STK USD0.01*	USD	10 095		2 283	7 812	669 287	0.03	
PACCAR INC COM STK USD1*	USD	31 660	1 648	8 280	25 028	2 425 279	0.10	
PACKAGING CORP AMER COM*	USD	8 981		1 158	7 823	941 108	0.04	7 823
PALANTIR TECH INC COM USD0.001 CLASS A*	USD	143 229		32 107	111 122	977 495	0.04	
PALO ALTO NETWORKS COM USD0.0001*	USD	8 967	21 392	9 233	21 126	3 627 729	0.15	
PARAMOUNT GLOBAL COM USD0.001 CL B*	USD	56 785		15 384	41 401	759 035	0.03	40 573
PARKER-HANNIFIN COM STK USD0.50*	USD	11 987		2 694	9 293	2 702 757	0.11	112
PAYCHEX INC COM*	USD	29 847	2 987	9 706	23 128	2 738 326	0.11	
PAYPAL HOLDINGS IN COM USD0.0001*	USD	105 001	11 762	39 528	77 235	6 460 143	0.27	
PELOTON INTERACTIV COM USD0.000025 CL A*	USD	23 171		23 171				
PENTAIR PLC COM USD0.01*	USD	17 127		6 778	10 349	444 823	0.02	
PFIZER INC COM USD0.05*	USD	526 820	35 675	168 285	394 210	18 364 238	0.75	
PG&E CORP COM*	USD	137 623		33 341	104 282	1 558 098	0.06	97 431
PHILLIPS 66 COM USD0.01*	USD	43 078	6 520	16 467	33 131	3 457 823	0.14	3 851
PINNACLE WEST CAP CORP COM*	USD	10 711		10 711				
PINTEREST INC COM USD0.00001 CL A*	USD	49 314	5 414	11 153	43 575	1 072 749	0.04	24 793
PNC FINANCIAL SVCS COM USD5*	USD	40 033	1 059	12 206	28 886	4 678 127	0.19	28 886
PPD INC COM USD0.01*	USD	11 933		11 933				
PPL CORP COM USD0.01*	USD	71 335	6 440	25 961	51 814	1 373 582	0.06	51 814
PRINCIPAL FINL GP COM USD0.01*	USD	26 952	8 563	18 708	16 807	1 482 312	0.06	16 807
PROCTER & GAMBLE COM NPV*	USD	231 268	19 158	81 681	168 745	22 741 933	0.93	
PROLOGIS INC COM USD0.01*	USD	69 961	17 191	21 701	65 451	7 254 085	0.30	
PRUDENTIAL FINL COM USD0.01*	USD	36 721		10 525	26 196	2 757 624	0.11	21 139
PUBLIC SVC ENTERPRISE GROUP COM*	USD	47 114	4 842	16 020	35 936	2 016 443	0.08	
QUALCOMM INC COM USD0.0001*	USD	106 024	5 936	33 512	78 448	9 237 114	0.38	
QUEST DIAGNOSTICS INC COM*	USD	12 494		4 249	8 245	1 185 283	0.05	
RAYMOND JAMES FINANCIAL INC COM*	USD	17 483	3 691	7 127	14 047	1 660 757	0.07	
RAYTHEON TECHNOLOG COM USD1.00*	USD	140 916	8 306	44 298	104 924	9 956 355	0.41	
REGENCY CENTERS COM USD0.01*	USD	12 738		3 008	9 730	589 204	0.02	
REGENERON PHARMACE COM USD0.001*	USD	9 797	253	2 468	7 582	5 681 280	0.23	
REGIONS FINANCIAL CORP NEW COM*	USD	85 175	20 098	44 390	60 883	1 337 384	0.05	
RENAISSANCE RE HLG COM USD1*	USD	4 888		4 888				
REPUBLIC SERVICES COM USD0.01*	USD	21 301	3 310	9 524	15 087	2 002 339	0.08	
RIVIAN AUTOMOTIVE COM USD0.001 CL A*	USD		27 041	5 315	21 726	760 328	0.03	21 080
ROBERT HALF INTL COM USD0.001*	USD	10 163		2 579	7 584	580 308	0.02	320
ROBINHOOD MARKETS COM USD0.0001 CL A*	USD		14 608	14 608				
ROCKWELL AUTOMATIO COM USD1*	USD	10 778		2 271	8 507	2 173 466	0.09	
ROSS STORES INC COM USD0.01*	USD	32 554	1 913	9 910	24 557	2 351 622	0.10	
ROYAL CARIBBEAN GR COM USD0.01*	USD	22 376		7 382	14 994	800 980	0.03	14 994
ROYALTY PHARMA PLC COM USD0.0001 CLASS A*	USD	14 829	17 333	8 945	23 217	983 280	0.04	
SALESFORCE.COM INC COM USD0.001*	USD	91 302	9 300	30 322	70 280	11 435 395	0.47	

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SBA COMMUNICATIONS COM USD0.01 CL A*	USD	10 547		3 002	7 545	2 037 923	0.08	
SCHEIN HENRY INC COM*	USD	14 214		5 069	9 145	626 536	0.03	6 410
SCHLUMBERGER COM USD0.01*	USD	134 178	13 576	46 027	101 727	5 296 825	0.22	
SCHWAB(CHARLES)CP COM USD0.01*	USD	137 167	12 450	46 634	102 983	8 210 809	0.34	
SEAGATE TECHNOLOGY COM USD0.00001*	USD	19 583		5 334	14 249	708 136	0.03	14 249
SEAGEN INC COM USD0.001*	USD	12 695		3 266	9 429	1 199 891	0.05	
SEALED AIR CORP NEW COM*	USD	15 929		6 689	9 240	440 339	0.02	
SEI INVESTMENT COM USD0.01*	USD	13 022		6 209	6 813	370 223	0.02	6 813
SENSATA TECHNO PLC COM EURO.01*	USD	14 836		4 617	10 219	411 214	0.02	10 219
SERVICENOW INC COM USD0.001*	USD	18 546	862	5 514	13 894	5 850 146	0.24	
SIGNATURE BK COM USD0.01*	USD		5 606	1 200	4 406	699 007	0.03	
SIMON PROP GROUP COM USD0.0001*	USD	30 623	4 516	11 208	23 931	2 609 956	0.11	
SIRIUS XM HLDGS IN COM USD0.001*	USD	109 441		55 498	53 943	326 060	0.01	53 943
SKYWORKS SOLUTIONS INC COM*	USD	15 558		4 096	11 462	986 586	0.04	
SMUCKER(JM)CO COM NPV*	USD	10 538		3 109	7 429	1 120 093	0.05	7 320
SNAP-ON INC COM USD1*	USD	5 058		1 280	3 778	839 534	0.03	3 778
SNOWFLAKE INC COM USD0.0001 CLASS A*	USD	17 686	3 489	5 571	15 604	2 503 197	0.10	
SOFI TECHNOLOGIES COM USD0.0001 CL A*	USD		40 845	40 845				
SOUTHWEST AIRLINES COM USD1*	USD	14 938	5 002	9 022	10 918	397 167	0.02	
SQUARE INC COM USD0.0000001 CL A*	USD	36 524	16 498	15 978	37 044	2 226 902	0.09	
STANLEY BLACK & DE COM USD2.50*	USD	15 349	2 834	6 963	11 220	881 318	0.04	11 220
STARBUCKS CORP COM USD0.001*	USD	110 570	12 388	41 374	81 584	7 069 657	0.29	
STATE STREET CORP COM STK USD1*	USD	35 383	2 372	12 827	24 928	1 846 056	0.08	
STEEL DYNAMICS INC COM*	USD	21 348	2 885	11 580	12 653	1 190 907	0.05	
STERIS PLC ORD USD0.001*	USD	9 364		2 268	7 096	1 225 546	0.05	
SYLVAMO CORPORATI COM USD1.00 WI*	USD	0		0				
SYNCHRONY FINANCIAC COM USD0.001*	USD	54 339	10 249	29 998	34 590	1 230 943	0.05	
SYSCO CORP COM USD1*	USD	47 662	2 992	15 403	35 251	3 053 615	0.13	
T ROWE PRICE GROUP COM USD0.20*	USD	21 167	1 206	6 039	16 334	1 735 318	0.07	16 334
T-MOBILE US INC COM USD0.0001*	USD	58 159	7 887	21 627	44 419	6 737 193	0.28	
TARGET CORP COM STK USD0.0833*	USD	46 811	4 661	18 754	32 718	5 377 962	0.22	
TELEFLEX INC COM*	USD	4 334		1 031	3 303	709 223	0.03	
TESLA INC COM USD0.001*	USD	76 858	197 757	88 430	186 185	42 396 308	1.74	
TEXAS INSTRUMENTS COM USD1*	USD	86 048	9 657	30 528	65 177	10 477 234	0.43	
TEXAS PACIFIC LD COM USD0.01*	USD		363		363	836 932	0.03	
THERMO FISHER SCIE COM USD1*	USD	36 867	2 132	11 322	27 677	14 235 817	0.58	
TJX COS INC COM USD1*	USD	113 215	12 738	43 490	82 463	5 950 041	0.24	
TRACTOR SUPPLY CO COM USD0.008*	USD	10 391		2 713	7 678	1 688 660	0.07	
TRADEWEB MARKETS I COM USD0.00001 CL A*	USD	9 690		2 650	7 040	388 054	0.02	
TRANE TECHNOLOGIES COM USD1*	USD	22 118	2 561	8 865	15 814	2 526 282	0.10	
TRANSDIGM GROUP INC COM*	USD	4 900		1 205	3 695	2 129 029	0.09	
TRAVELERS CO INC COM NPV*	USD	22 878		6 341	16 537	3 052 703	0.13	
TRUIST FINL CORP COM USD5*	USD	127 328	13 461	45 287	95 502	4 280 743	0.18	
TWITTER INC COM USD0.000005*	USD	74 350	9 543	83 893				
TYSON FOODS INC CL A*	USD	27 192		7 012	20 180	1 380 337	0.06	
UBER TECHNOLOGIES COM USD0.00001*	USD	113 557	37 302	46 510	104 349	2 774 632	0.11	
UGI CORP NEW COM*	USD	16 934			16 934	598 727	0.02	326
ULTA BEAUTY INC COM STK USD0.01*	USD	4 685		1 038	3 647	1 530 589	0.06	
UNION PACIFIC CORP COM USD2.50*	USD	62 164	3 923	22 203	43 884	8 657 780	0.36	
UNITED RENTALS INC COM*	USD	7 148		2 015	5 133	1 621 755	0.07	
UNITEDHEALTH GRP COM USD0.01*	USD	88 645	7 897	30 467	66 075	36 709 047	1.51	17 178
UNITY SOFTWARE INC COM USD0.000005*	USD	4 825	13 259	3 533	14 551	429 576	0.02	14 551
UNIVERSAL HEALTH S CLASS'B'COM USD0.01*	USD	7 874		3 365	4 509	522 850	0.02	906
UPSTART HLDGS INC COM USD0.0001*	USD		7 426	7 426				
US BANCORP COM USD0.01*	USD	131 610	14 636	47 819	98 427	4 181 360	0.17	
VAIL RESORTS INC COM*	USD	4 032		1 035	2 997	657 225	0.03	
VALERO ENERGY CORP NEW COM*	USD	39 242	2 773	13 955	28 060	3 525 575	0.14	
VEREIT INC COM USD0.01(POST REV SPLIT)*	USD	21 574		21 574				
VERIZON COMMUN COM USD0.10*	USD	388 479	36 319	130 894	293 904	10 991 430	0.45	
VF CORP COM NPV*	USD	30 725	3 448	9 101	25 072	708 815	0.03	25 072
VIATRIS INC COM USD0.01*	USD	114 835		31 084	83 751	849 034	0.03	
VISA INC COM STK USD0.0001*	USD	158 098	13 589	55 523	116 164	24 082 583	0.99	116 164
VISTRA CORP COM USD0.01*	USD	39 700		10 522	29 178	670 721	0.03	
VOYA FINL INC COM USD0.01*	USD	13 060		13 060				
WALGREENS BOOTS AL COM USD0.01*	USD	69 769	8 443	24 311	53 901	1 968 862	0.08	49 798
WALMART INC COM USD0.10*	USD	145 156	15 205	53 987	106 374	15 151 567	0.62	
WALT DISNEY CO. DISNEY COM USD0.01*	USD	170 530	13 491	56 114	127 907	13 637 432	0.56	
WARNER BROS DISCOV COM USD0.01 SER A WI*	USD		198 304	37 486	160 818	2 092 202	0.09	
WASTE MGMT INC DEL COM*	USD	38 820	4 832	14 164	29 488	4 673 517	0.19	
WELLS FARGO & CO COM USD1 2/3*	USD	387 217	20 912	141 727	266 402	12 261 017	0.50	18 600
WELLTOWER INC COM USD1*	USD	40 276	4 837	12 509	32 604	1 991 641	0.08	32 604
WESTERN DIGITAL CORP COM*	USD	29 789	3 516	12 035	21 270	731 598	0.03	
WESTLAKE CHEM CORP COM USD0.01*	USD		2 087		2 087	201 860	0.01	
WESTROCK CO COM USD0.01*	USD	25 451		8 247	17 204	586 408	0.02	
WEYERHAEUSER CO COM USD1.25*	USD	70 692	9 829	30 767	49 754	1 540 045	0.06	28 530
WHIRLPOOL CORP COM*	USD	5 678		1 978	3 700	511 872	0.02	
WILLIAMS COS INC COM USD1*	USD	112 806	12 714	37 482	88 038	2 883 645	0.12	
WORKDAY INC COM USD0.001 CL A*	USD	17 605	965	4 449	14 121	2 201 984	0.09	
WYNN RESORTS LTD COM*	USD	10 199	2 667	5 061	7 805	499 114	0.02	7 805
XILINX INC COM USD0.01*	USD	22 887	1 183	24 070				
XYLEM INC COM USD0.01 WI*	USD	16 402	1 603	4 950	13 055	1 338 227	0.05	
YUM BRANDS INC COM*	USD	28 374	5 522	14 082	19 814	2 344 763	0.10	
ZIMMER BIOMET HOLDINGS INC COM USD0.01*	USD	19 149		4 818	14 331	1 625 637	0.07	
ZIMVIE INC COM USD0.01 WI*	USD		1 915	1 915				
ZOOM VIDEO COMMUNI COM USD0.001 CL A*	USD	20 276	3 203	6 922	16 557	1 382 552	0.06	
ZOOMINFO TECHNOLOG COM USD0.01 CLASS A*	USD		27 835	8 726	19 109	851 562	0.03	19 109
<b>Total United States</b>						<b>1 822 424 119</b>	<b>74.81</b>	
<b>Total Registered shares</b>						<b>1 848 640 672</b>	<b>75.88</b>	
<b>Investment certificates, closed end</b>								
<b>United States</b>								
DUKE REALTY CORP REIT*	USD	35 816	10 369	46 185				
EQUITY RESIDENTIAL SBI USD0.01*	USD	31 399		7 062	24 337	1 534 868	0.06	
VENTAS INC REIT*	USD	36 288	3 421	12 696	27 013	1 057 811	0.04	
<b>Total United States</b>						<b>2 592 679</b>	<b>0.11</b>	
<b>Total Investment certificates, closed end</b>						<b>2 592 679</b>	<b>0.11</b>	
<b>Total Securities traded on an exchange</b>						<b>2 406 539 087</b>	<b>98.78</b>	



Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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## Securities traded neither on an exchange nor on a regulated market

### Bearer shares

#### United States

DISCOVERY INC COM USD0.01 SER A**	USD	15 110		15 110				
DISCOVERY INC COM USD0.01 SER C**	USD	24 885		24 885				
<b>Total United States</b>							<b>0.00</b>	

#### Total Bearer shares

**0.00**

### Registered shares

#### United States

APOLLO GLOBAL MANA COM USD0.00001 CLASS A**	USD	15 636		15 636				
DRAFTKINGS INC COM USD0.0001 CL A**	USD	29 329		29 329				
JACOBS ENG GROUP COM USD1**	USD	12 549		12 549				
ROBLOX CORPORATION COM USD0.0001 CL A**	USD		29 513	5 893	23 620	1 057 552	0.05	23 620
<b>Total United States</b>						<b>1 057 552</b>	<b>0.05</b>	

#### Total Registered shares

**1 057 552 0.05**

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

**1 057 552 0.05**

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

**2 407 596 639 98.83**  
224 700 158 (9.22)

Bank deposits at sight						27 629 306	1.13	
Derivative financial instruments						-804 075	-0.03	
Other assets						1 745 290	0.07	
<b>Total fund assets</b>						<b>2 436 167 160</b>	<b>100.00</b>	

Short-term bank liabilities						-150 001		
Other liabilities						-5 768		
<b>Net fund assets</b>						<b>2 436 011 391</b>		

### Valuation categories

**Market value as of  
31.10.2022**

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

Investments valued at prices paid on the main market			2 405 735 012	98.75
Investments valuation based on market-observed parameters			1 057 552	0.05
Investments valued with suitable valuation models taking account of the current market circumstances			–	–
<b>Total</b>			<b>2 406 792 564</b>	<b>98.80</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
S&P500 EMINI FUTURE 16.12.22*	125	USD	24 286 952	-804 075	-0.03
			24 286 952	-804 075	-0.03

Liquidity linked to open derivative financial instruments: CHF 24 286 952

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

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

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
S&P500 EMINI FUTURE 17.12.21	USD	0	91
S&P500 EMINI FUTURE 18.03.22	USD	174	174
S&P500 EMINI FUTURE 17.06.22	USD	178	178
S&P500 EMINI FUTURE 16.09.22	USD	146	146
S&P500 EMINI FUTURE 16.12.22	USD	136	11

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
USD	61 208 324	CHF	59 500 000	22.06.2022
USD	485 921 643	CHF	465 200 000	05.07.2022

## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	24 286 951.56	1.00%
Total exposure- reducing positions	–	–

### Repurchase agreements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

*TER for the last 12 months:*

*UBS (CH) Institutional Fund 2*

*– Equities USA Passive*

Class I-A1 0.22%

Class I-X 0.01%

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

See in the appendix of the supplementary information.

### Exchange rates

EUR 1 = CHF 0.989091

USD 1 = CHF 1.000750

# UBS (CH) Institutional Fund 2 – Equities USA Passive II

Category Other Funds for Traditional Investments  
(only for LPP accepted Swiss pension facilities)

## Three-year comparison

	ISIN	31.10.2022	31.10.2021	31.10.2020
Net fund assets in CHF		8 723 500 759.34	9 820 429 222.35	8 259 136 751.19
<b>Class I-X</b>	<b>CH0125121043</b>			
Net asset value per unit in CHF		4 072.49	4 464.05	3 137.72
Number of units outstanding		2 142 056.3410	2 199 892.5380	2 632 207.3280

## Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-X	CHF	-8.8%	43.0%	3.7%
Benchmark:				
MSCI USA (gross div. reinv.)	CHF	-8.5%	42.9%	3.6%

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

## Structure of the securities portfolio

The 10 largest issuers in % of total assets	
Apple Inc	7.13
Microsoft Corp	4.74
Alphabet Inc	3.17
Amazon.Com Inc	2.70
Tesla Inc	1.73
UnitedHealth Group	1.49
Exxon Mobil Corp	1.35
Johnson & Johnson	1.32
Berkshire Hathaway	1.09
JPMorgan Chase & Co	1.07
Others	72.40
<b>Total</b>	<b>98.19</b>

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

Breakdown by sectors in % of total assets	
Internet, software & IT services	15.85
Pharmaceuticals, cosmetics & medical products	9.07
Computer hardware & network equipment providers	8.98
Financial & investment companies	8.80
Banks & credit institutions	6.83
Retail trade, department stores	6.52
Petroleum	4.51
Electronics & semiconductors	3.74
Energy & water supply	2.86
Food & soft drinks	2.80
Others	28.23
<b>Total</b>	<b>98.19</b>

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



## Statement of assets

	31.10.2022	31.10.2021
Market values	CHF	CHF
Bank deposits		
– at sight	156 018 202.54	90 459 420.24
Securities		
– Shares and other equity instruments	8 625 460 964.10	9 787 844 746.68
Derivative financial instruments	-3 526 330.27	1 032 069.20
Other assets	6 548 288.70	7 098 466.22
<b>Total fund assets</b>	<b>8 784 501 125.07</b>	<b>9 886 434 702.34</b>
Loans	-61 000 365.73	-66 000 000.00
Other liabilities	0.00	-5 479.99
<b>Net fund assets</b>	<b>8 723 500 759.34</b>	<b>9 820 429 222.35</b>

## Statement of income

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
Income	CHF	CHF
Income from bank assets	2 991.32	0.00
Negative interest	-4 529.41	-2 349.80
Income from securities		
– from shares and other equity instruments	138 454 923.06	130 588 798.20
– from bonus shares	3 967 238.08	419 094.07
Purchase of current net income on issue of units	7 412 410.85	6 762 194.19
<b>Total income</b>	<b>149 833 033.90</b>	<b>137 767 736.66</b>
Expenses		
Interest payable	-2 346.55	-49 997.98
Audit expenses	-18 669.80	-18 669.80
Compensation of the class action processing	-7 757.40	-28 244.29
Other expenses	-261 818.61	-197 125.97
Payment of current net income on redemption of units	-9 078 684.71	-16 675 642.39
<b>Total expenses</b>	<b>-9 369 277.07</b>	<b>-16 969 680.43</b>
<b>Net income</b>	<b>140 463 756.83</b>	<b>120 798 056.23</b>
Realized capital gains and losses	396 039 380.45	1 042 022 799.28
<b>Realized result</b>	<b>536 503 137.28</b>	<b>1 162 820 855.51</b>
Unrealized capital gains and losses	-1 389 239 143.03	2 093 329 100.87
<b>Total result</b>	<b>-852 736 005.75</b>	<b>3 256 149 956.38</b>

## Allocation of result

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
	CHF	CHF
Net income of the financial year	140 463 756.83	120 798 056.23
<b>Available for distribution</b>	<b>140 463 756.83</b>	<b>120 798 056.23</b>
Less federal withholding tax <sup>1,2</sup>	-49 162 314.89	-42 279 319.68
Net income retained for reinvestment	-91 301 441.94	-78 518 736.55
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

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

<sup>2</sup> If the reporting procedure pursuant to FTA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.

## Changes in net fund assets

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	9 820 429 222.35	8 259 136 751.19
Paid federal withholding tax	0.00	-48 866 591.82
Balance of unit movements	-244 192 457.26	-1 645 990 893.40
Total result	-852 736 005.75	3 256 149 956.38
<b>Net fund assets at the end of the reporting period</b>	<b>8 723 500 759.34</b>	<b>9 820 429 222.35</b>

## Development of the outstanding units

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
Class I-X	Number	Number
Situation at the beginning of the financial year	2 199 892.5380	2 632 207.3280
Units issued	243 301.8810	434 375.2650
Units redeemed	-301 138.0780	-866 690.0550
<b>Situation at the end of the period</b>	<b>2 142 056.3410</b>	<b>2 199 892.5380</b>
Difference between units issued and units redeemed	-57 836.1970	-432 314.7900

## Net income retained for reinvestment (accumulation)

### Class I-X

Reinvestment on 7 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>65.574</b>
Less federal withholding tax <sup>1,2</sup>	CHF	-22.951
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>42.623</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance  
<sup>2</sup> If the reporting procedure pursuant to FTA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.

## Inventory of Fund assets

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Bearer shares</b>								
<b>China</b>								
NXP SEMICONDUCTORS EURO.20*	USD	72 525		6 317	66 208	9 678 918	0.11	
<b>Total China</b>						<b>9 678 918</b>	<b>0.11</b>	
<b>Israel</b>								
SOLAREDGE TECHNOLO USD0.0001*	USD	14 482		1 767	12 715	2 927 025	0.03	
<b>Total Israel</b>						<b>2 927 025</b>	<b>0.03</b>	
<b>United Kingdom</b>								
LIBERTY GLOBAL INC USD0.01 A*	USD	41 306			41 306	696 941	0.01	
<b>Total United Kingdom</b>						<b>696 941</b>	<b>0.01</b>	
<b>United States</b>								
3M CO COM*	USD	149 600	20 362	28 635	141 327	17 790 856	0.20	
AFLAC INC COM USD0.10*	USD	166 252	30 309	40 749	155 812	10 152 528	0.12	
AKAMAI TECHNOLOGIES INC COM*	USD	39 567			39 567	3 497 574	0.04	
ALBEMARLE CORP COM USD0.01*	USD	30 726	1 803	2 295	30 234	8 467 936	0.10	
ALCOA CORP COM USD0.01*	USD		49 705		49 705	1 941 441	0.02	
ALIGN TECHNOLOGY INC COM*	USD	19 682			19 682	3 827 081	0.04	
ALLEGHANY CORP DEL COM*	USD	4 529	577	5 106				
ALLIANT ENERGY CORP COM*	USD	61 014			61 014	3 185 488	0.04	
ALNYLAM PHARMACEUTICALS INC COM*	USD	29 679			29 679	6 155 883	0.07	
ALPHABET INC CAP STK USD0.001 CL C*	USD	74 851	1 458 858	111 489	1 422 220	134 728 316	1.53	
ALTICE USA INC COM USD0.01 CL A*	USD	50 793		50 793				
AMC ENTMT HLDGS IN COM USD0.01 'A'*	USD	129 512			129 512	863 197	0.01	
AMER ELEC PWR INC COM USD6.50*	USD	125 590	26 401	20 442	131 549	11 574 462	0.13	
AMERCO COM*	USD	3 045			3 045	1 752 767	0.02	
AMERICAN HOMES 4 R COM USD0.01*	USD		95 927	14 873	81 054	2 590 806	0.03	
AMERICAN WATER WOR COM STK USD0.01*	USD	48 644		3 468	45 176	6 570 804	0.07	
ANSYS INC COM*	USD	23 678		1 833	21 845	4 834 864	0.06	
ARISTA NETWORKS IN COM USD0.0001*	USD	14 107	65 214	19 554	59 767	7 228 857	0.08	
ARROW ELECTRS INC COM*	USD	16 950			16 950	1 717 644	0.02	
BAKER HUGHES COMPA COM USD0.0001 CL A*	USD	182 390	73 845	15 289	240 946	6 669 565	0.08	
BERKLEY(WR)CORP COM USD0.20*	USD	35 998	70 292	51 570	54 720	4 073 126	0.05	
BERKSHIRE HATHAWAY CLASS'B'COM USD0.0033*	USD	339 261	27 709	43 360	323 610	95 565 695	1.09	
BIO RAD LABS INC CL A*	USD	6 206			6 206	2 184 349	0.02	
BIO-TECHNE CORP COM USD0.01*	USD	9 162			9 162	2 716 370	0.03	
BIOMARIN PHARMA COM USD0.001*	USD	43 090			43 090	3 735 686	0.04	
BLACK KNIGHT INC COM USD0.0001 WI*	USD	44 074		8 678	35 396	2 142 001	0.02	
BLACKROCK INC COM STK USD0.01*	USD	38 919		837	38 082	24 615 993	0.28	
BOOZ ALLEN HAMILTO COM USD0.01 CLASS 'A'*	USD	29 929	13 291	7 528	35 692	3 887 988	0.04	
BOSTON BEER INC CL A*	USD	2 531		2 531				
BOSTON PPTY'S INC COM USD0.01*	USD	41 091		5 789	35 302	2 568 380	0.03	
BOSTON SCIENTIFIC COM USD0.01*	USD	356 916	97 777	88 990	365 703	15 777 280	0.18	
BROADRIDGE FIN SOL COM STK USD0.01*	USD	28 587			28 587	4 292 983	0.05	
BROWN & BROWN INC COM*	USD	59 280			59 280	3 487 685	0.04	
BROWN FORMAN CORP CL B*	USD	79 744			79 744	5 426 659	0.06	
CABLE ONE INC COM USD1 'WI'*	USD	1 422			1 422	1 223 026	0.01	
CADENCE DESIGN SYS COM USD0.01*	USD	69 335	6 803	6 589	69 549	10 536 920	0.12	
CAMPBELL SOUP CO CAP USD0.0375*	USD	50 177			50 177	2 656 856	0.03	
CARLISLE COS INC COM*	USD		11 478		11 478	2 743 002	0.03	
CARVANA CO COM USD0.001 CL A*	USD	18 626		18 626				
CATALENT INC COM USD0.01*	USD	42 406			42 406	2 789 437	0.03	
CDW CORP COM USD0.01*	USD	35 634	3 510	6 438	32 706	5 656 163	0.06	
CERNER CORP COM*	USD	76 471	13 121	89 592				
CHARLES RIV LABS INTL INC COM*	USD	13 709			13 709	2 911 918	0.03	
CHENIERE ENERGY INC COM NEW*	USD	59 917	2 966	4 022	58 861	10 391 457	0.12	
CINCINNATI FINL CORP COM*	USD	38 084			38 084	3 937 790	0.04	
CINTAS CORP COM*	USD	24 381		1 401	22 980	9 832 468	0.11	
CLEVELAND CLIFFS COM USD0.125*	USD		136 704		136 704	1 777 117	0.02	
CLOROX CO DEL COM*	USD	31 614			31 614	4 620 371	0.05	
CME GROUP INC COM STK USD0.01 CLASS'A'*	USD	90 856	2 613	2 859	90 610	15 714 490	0.18	
CMS ENERGY CORP COM*	USD	72 851			72 851	4 159 267	0.05	
COCA-COLA CO COM USD0.25*	USD	1 048 631	120 480	130 665	1 038 446	62 197 606	0.71	
COGNEX CORP COM*	USD	49 156		8 916	40 240	1 861 690	0.02	
COLGATE-PALMOLIVE COM USD1*	USD	207 720	35 376	39 553	203 543	15 040 887	0.17	
CONSTELLATION BRDS CLASS'A'COM USD0.01*	USD	44 877		4 739	40 138	9 924 735	0.11	
COPART INC COM*	USD	55 265	9 050	9 279	55 036	6 334 988	0.07	
COSTAR GROUP INC COM*	USD	101 262	16 050	16 920	100 392	8 310 655	0.09	
COTERRA ENERGY INC COM USD0.10*	USD	141 083	89 998	18 215	212 866	6 631 488	0.08	
COUPA SOFTWARE INC COM USD0.0001*	USD	20 467			20 467	1 090 276	0.01	
CSX CORP COM USD1*	USD	587 689	156 926	191 580	553 035	16 083 251	0.18	
DEERE & CO COM USD1*	USD	76 622	1 894	4 943	73 573	29 143 506	0.33	
DEVON ENERGY CORP NEW COM*	USD	169 559	14 755	26 179	158 135	12 240 916	0.14	
DEXCOM INC COM*	USD	25 553	98 128	25 553	98 128	11 860 789	0.14	
DIGITAL REALTY TRU COM STK USD0.01*	USD	73 163		3 756	69 407	6 963 270	0.08	
DOMINION ENERGY IN COM STK NPV*	USD	208 234	21 814	20 682	209 366	14 660 326	0.17	
DROPBOX INC COM USD0.00001 CL A*	USD	80 178	23 912	23 840	80 250	1 746 747	0.02	
DUKE ENERGY CORP COM USD0.001 (POST REV SPLT)*	USD	198 271	10 843	15 504	193 610	18 054 110	0.21	
ECOLAB INC COM*	USD	65 200			65 200	10 248 645	0.12	
EDWARDS LIFESCIENCES CORP COM*	USD	157 486	16 605	16 364	157 727	11 432 735	0.13	
ENPHASE ENERGY INC COM USD0.00001*	USD	31 078	7 286	3 495	34 869	10 712 812	0.12	
ENTEGRIS INC COM*	USD		37 065		37 065	2 942 943	0.03	
EOG RESOURCES INC COM USD0.01*	USD	149 973	4 314	4 880	149 407	20 412 341	0.23	
EPAM SYS INC COM USD0.001*	USD	14 998			14 998	5 253 237	0.06	
EQT CORPORATION*	USD		86 940		86 940	3 640 298	0.04	
EQUIFAX INC COM*	USD	31 630			31 630	5 366 572	0.06	
EQUITY LIFESTYLE PPTY'S INC*	USD	42 753			42 753	2 736 533	0.03	
ERIE INDTY CO CL A*	USD	8 526			8 526	2 192 911	0.02	
ESSEX PROP TRUST COM USD0.0001*	USD	17 644		1 922	15 722	3 496 678	0.04	
ETSY INC USD0.001*	USD	34 212		2 404	31 808	2 989 330	0.03	
EXACT SCIENCES CORP COM*	USD	46 596			46 596	1 621 824	0.02	
EXPEDTRS INTL WASH COM USD0.01*	USD	44 623	5 199	10 140	39 682	3 885 796	0.04	
F M C CORP COM NEW*	USD	30 625			30 625	3 644 043	0.04	
F5 NETWORK INC COM STK NPV*	USD	16 564			16 564	2 368 937	0.03	
FACTSET RESH SYS INC COM*	USD	9 789			9 789	4 168 245	0.05	
FAIR ISAAC CORP COM*	USD	7 562			7 562	3 623 704	0.04	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
FASSTENAL COM USD0.01*	USD	143 409			143 409	6 936 155	0.08	
FIDELITY NATL FINL FNF GROUP COM USD0.0001*	USD	68 382			68 382	2 694 903	0.03	
FIRST CTZNS BANCSHARES INC N C CL A*	USD		2 397		2 397	1 972 100	0.02	
FORTINET INC COM USD0.001*	USD	35 392	177 672	44 847	168 217	9 622 495	0.11	
FORTIVE CORP COM USD0.01*	USD	84 751			84 751	5 419 651	0.06	
FRANKLIN RES INC COM*	USD	74 372			74 372	1 745 331	0.02	
GALLAGHER ARTHUR J & CO COM*	USD	52 558			52 558	9 839 925	0.11	
GAMING & LEISURE P COM USD0.01*	USD		65 834		65 834	3 302 075	0.04	
GARTNER INC COM*	USD	21 908		1 925	19 983	6 037 792	0.07	
GEN DYNAMICS CORP COM USD1*	USD	62 298		3 333	58 965	14 740 504	0.17	
GENERAC HLDGS INC COM USD0.01*	USD	16 630			16 630	1 929 029	0.02	
GUIDEWIRE SOFTWARE COM USD0.0001*	USD	19 587			19 587	1 164 536	0.01	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD		80 942	80 942				
HEICO CORP NEW CL A*	USD	21 530			21 530	2 742 825	0.03	
HEICO CORP NEW COM*	USD	11 941			11 941	1 943 541	0.02	
HENRY JACK & ASSOC COM USD0.01*	USD	20 830		2 953	17 877	3 561 265	0.04	
HONEYWELL INTL INC COM USD1*	USD	176 200	18 230	22 038	172 392	35 197 794	0.40	
HORIZON THERAPEUTI COM USD0.0001*	USD	52 040	25 080	25 750	51 370	3 203 779	0.04	
HUBSPOT INC COM USD0.001*	USD	11 360			11 360	3 371 448	0.04	
HUNT J B TRANS SVCS INC COM*	USD	23 962		3 277	20 685	3 541 237	0.04	
IDEX CORP COM*	USD	18 840			18 840	4 191 462	0.05	
IDEX LABORATORIES COM USD0.10*	USD	21 591			21 591	7 771 675	0.09	
IHS MARKIT LTD COM*	USD	98 167		98 167				
ILLINOIS TOOL WKS COM NPV*	USD	78 869			78 869	16 853 528	0.19	
ILLUMINA INC COM USD0.01*	USD	37 273	3 645	2 297	38 621	8 843 885	0.10	
INCYTE CORPORATION COM USD0.001*	USD	46 809			46 809	3 482 391	0.04	
INSULET CORP COM STK USD0.001*	USD	17 681			17 681	4 579 452	0.05	
INTERCONTINENTAL E COM USD0.01*	USD	145 674	4 316	9 733	140 257	13 414 415	0.15	
INTERNATIONAL FLAVORS&FRAGRANC COM*	USD	64 157			64 157	6 267 062	0.07	
INTERPUBLIC GROUP COM USD0.10*	USD	102 300	35 958	34 743	103 515	3 086 025	0.04	
INTUITIVE SURGICAL COM USD0.001*	USD	91 794	1 952	4 626	89 120	21 981 880	0.25	
INVITATION HOMES I COM USD0.01*	USD	147 707	28 671	14 286	162 092	5 140 548	0.06	
IPG PHOTONICS CORP COM USD0.0001*	USD	10 127			10 127			
JOHNSON & JOHNSON COM USD1*	USD	673 974	71 200	81 075	664 099	115 619 953	1.32	
JP MORGAN CHASE & COM USD1*	USD	776 264	90 613	123 781	743 096	93 611 080	1.07	
JUNIPER NETWORKS COM USD0.00001*	USD	80 733			80 733	2 472 283	0.03	
KRAFT HEINZ CO COM USD0.01*	USD	180 418	37 445	30 636	187 227	7 208 025	0.08	
LAMB WESTON HLDGS COM USD1.00 WI*	USD	36 477		36 477				
LEIDOS HLDGS INC COM USD0.0001*	USD	35 017	5 532	5 560	34 989	3 557 198	0.04	
LENNOX INTL INC COM*	USD	8 901			8 901	2 080 566	0.02	
LIBERTY BROADBAND COM USD0.01 CL 'A'*	USD	6 946		6 946				
LIBERTY BROADBAND COM USD0.01 CL 'C'*	USD	39 704		8 444	31 260	2 641 261	0.03	
LIBERTY MEDIA CORP COM USD0.01 SER A SIRIUSXM*	USD	23 926			23 926	1 016 181	0.01	
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM*	USD	39 844			39 844	1 682 279	0.02	
LIBERTY MEDIA CORP COM USD0.01 SER C FORMULA*	USD	52 643			52 643	3 041 360	0.03	
LIVE NATION INC COM*	USD	40 780			40 780	3 248 931	0.04	
LOEWS CORP COM*	USD	56 773		9 618	47 155	2 690 795	0.03	
LPL FINL HLDGS INC COM USD0.001*	USD		20 546		20 546	5 256 524	0.06	
LYONDELLBASELL IND COM USD0.01*	USD	71 893		5 417	66 476	5 085 902	0.06	
M & T BANK CORP COM USD0.50*	USD	32 841	12 996		45 837	7 723 364	0.09	
MARKEL CORP COM*	USD	3 616			3 616	4 364 529	0.05	
MARKETAXESS HLDGS INC COM*	USD	9 830			9 830	2 400 712	0.03	
MARSH & MCLENNAN COM USD1*	USD	131 512	3 342	10 478	124 376	20 100 544	0.23	
MARTIN MARIETTA M. COM USD0.01*	USD	17 734		1 456	16 278	5 473 184	0.06	
MASIMO CORPORATION COM STK USD0.001*	USD	13 456			13 456	1 772 138	0.02	
MEDICAL PROP TST COM USD0.001*	USD	147 604			147 604	1 691 333	0.02	
METTLER TOLEDO INTERNATIONAL COM*	USD	6 174			6 174	7 815 535	0.09	
MOLINA HEALTHCARE INC COM*	USD	16 725		1 868	14 857	5 335 582	0.06	
MONGODB INC COM USD0.001 CL A*	USD	13 846	3 179		17 025	3 118 423	0.04	
MONOLITHIC PWR SYS INC COM*	USD	11 679			11 679	3 967 410	0.05	
MONSTER BEV CORP USD0.005(NEW)*	USD	103 138	19 378	19 372	103 144	9 673 906	0.11	
MOODYS CORP COM USD0.01*	USD	43 480	1 816	4 400	40 896	10 840 248	0.12	
NASDAQ INC COM STK USD0.01*	USD	28 200	84 600	28 200	84 600	5 269 453	0.06	
NEUROCRINE BIOSCIENCES INC COM*	USD	25 808			25 808	2 973 245	0.03	
NEWS CORP NEW COM USD0.01 CL'A'*	USD	99 827			99 827	1 685 345	0.02	
NEXTERA ENERGY INC COM USD0.01*	USD	503 993	32 806	35 917	500 882	38 847 469	0.44	
NORDSON CORP COM*	USD	14 683			14 683	3 306 153	0.04	
NORTHROP GRUMMAN COM USD1*	USD		37 114		37 114	20 391 239	0.23	
NOVOOCURE LTD COM USD0.00*	USD	24 233			24 233	1 713 588	0.02	
NUANCE COMMUNICATI COM USD0.001*	USD		89 832	89 832				
OKTA INC COM USD0.0001 CL A*	USD	31 616	7 054		38 670	2 171 788	0.02	
OMEGA HEALTHCARE INVESTORS INC*	USD	53 527		53 527				
PAYCOM SOFTWARE IN COM USD0.01*	USD	12 789			12 789	4 428 313	0.05	
PEPSICO INC CAP USD0.016666*	USD	351 407	46 339	48 663	349 083	63 434 031	0.72	
PERKINELMER INC COM USD1*	USD	27 686	6 078		33 764	4 513 578	0.05	
PHILIP MORRIS INTL COM STK NPV 'WI'*	USD	400 322	19 204	25 299	394 227	36 236 907	0.41	
PIONEER NATURAL RE COM STK USD0.01*	USD	53 960	7 437	4 530	56 867	14 592 203	0.17	
PLUG POWER INC COM USD0.01*	USD	124 452	20 386	22 489	122 349	1 956 603	0.02	
POOL CORPORATION COM USD0.001*	USD	11 086		1 344	9 742	2 966 032	0.03	
PPG INDS INC COM*	USD	62 404		4 172	58 232	6 653 916	0.08	
PROGRESSIVE CP(OH) COM USD1*	USD	152 680	9 523	11 896	150 307	19 313 893	0.22	
PTC INC COM USD0.01*	USD	29 945			29 945	3 531 066	0.04	
PUBLIC STORAGE COM USD0.10*	USD	41 763		1 501	40 262	12 480 508	0.14	
PULTE GROUP INC COM USD0.01*	USD	65 313	25 155	36 921	53 547	2 142 951	0.02	
QORVO INC COM USD 0.0001*	USD	29 848		5 109	24 739	2 131 130	0.02	
QUANTA SVCS INC COM*	USD		36 699		36 699	5 216 636	0.06	
REALTY INCOME CORP*	USD	93 084	91 244	31 469	152 859	9 525 669	0.11	
RESMED INC COM USD0.004*	USD	37 426			37 426	8 378 101	0.10	
RINGCENTRAL INC COM USD0.0001 CL'A'*	USD	19 352			19 352	687 899	0.01	
ROKU INC COM USD0.0001 CLASS A*	USD	28 789			28 789	1 600 140	0.02	
ROLLINS INC COM*	USD	59 039			59 039	2 486 224	0.03	
ROPER TECHNOLOGIES COM USD0.01*	USD	26 950			26 950	11 180 232	0.13	
RPM INTERNATIONAL COM USD0.01*	USD	34 535	5 800	6 967	33 368	3 157 978	0.04	
S&P GLOBAL INC COM USD1*	USD	61 728	34 368	8 202	87 894	28 257 124	0.32	
SEMPRA ENERGY COM NPV*	USD	83 107		3 473	79 634	12 028 971	0.14	
SHERWIN-WILLIAMS COM USD1*	USD	64 597	2 176	4 202	62 571	14 090 912	0.16	
SMITH A O COM*	USD	28 834	9 137	8 570	29 401	1 611 795	0.02	
SNAP INC COM USD0.00001 CL A*	USD	246 415	61 428	42 354	265 489	2 632 969	0.03	
SOUTHERN CO COM*	USD	274 324	32 577	35 448	271 453	17 788 074	0.20	
SPLUNK INC COM USD0.001*	USD	42 909		4 549	38 360	3 190 491	0.04	
SS&C TECH HLDGS COM USD0.01*	USD	60 297	8 018	16 550	51 765	2 663 753	0.03	
STRYKER CORP COM USD0.10*	USD	87 806	4 888	7 274	85 420	19 596 367	0.22	
SUN COMMUNITIES COM USD0.01*	USD	29 408			29 408	3 968 643	0.05	
SUNRUN INC COM USD0.0001*	USD	47 773		47 773				

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SVB FINL GROUP COM*	USD	14 479			14 479	3 346 578	0.04	
SYNOPSIS INC COM USD0.01*	USD	40 119		1 775	38 344	11 225 950	0.13	
TAKE TWO INTERACTI COM USD0.01*	USD	30 492	8 911		39 403	4 671 969	0.05	
TARGA RESOURCES CO COM USD0.001*	USD		56 635		56 635	3 875 039	0.04	
TELADOC HEALTH INC COM USD0.001*	USD	35 416			35 416	1 050 518	0.01	
TELEDYNE TECHNOLOGIES INC COM*	USD	11 983			11 983	4 772 571	0.05	
TERADYNE INC COM USD0.125*	USD	41 874			41 874	3 409 005	0.04	
THE TRADE DESK INC COM USD0.000001 CL A*	USD	112 333			112 333	5 985 094	0.07	
TRANSUNION COM USD0.01*	USD	49 556			49 556	2 939 387	0.03	
TRIMBLE INC COM NPV*	USD	61 765			61 765	3 718 569	0.04	
TWILIO INC COM USD0.001 CL A*	USD	42 091			42 091	3 132 655	0.04	
TYLER TECHNOLOGIES INC COM*	USD	11 306			11 306	3 658 311	0.04	
UDR INC*	USD	69 297	43 764	32 341	80 720	3 211 834	0.04	
UNITED PARCEL SERVICE INC CL B*	USD	186 337	5 758	6 479	185 616	31 164 152	0.35	
VEEVA SYSTEMS INC COM USD0.00001 CL 'A'*	USD	35 114			35 114	5 901 468	0.07	
VERISIGN INC COM*	USD	27 169		3 247	23 922	4 799 001	0.05	
VERISK ANALYTICS I CL A USD0.001*	USD	40 534	5 804	5 575	40 763	7 458 289	0.08	
VERTEX PHARMACEUTI COM USD0.01*	USD	64 923	4 639	4 632	64 930	20 273 354	0.23	
VICI PPTY'S INC COM USD0.01*	USD	137 528	105 879		243 407	7 799 738	0.09	
VMWARE INC COM STK USD0.01 CLASS 'A'*	USD	21 178	31 962	1	53 139	5 984 216	0.07	
VORNADO REALTY TR COM USD0.04*	USD	48 267	17 604	16 537	49 334	1 164 662	0.01	
VULCAN MATERIALS COM STK USD1*	USD	33 172			33 172	5 434 329	0.06	
WABTEC CORP COM*	USD	43 558			43 558	4 066 138	0.05	
WASTE CONNECTIONS COM NPV (POST REV SPLT)*	USD	63 646	14 113	14 144	63 615	8 397 748	0.10	
WATERS CORP COM*	USD	16 051		1 677	14 374	4 303 495	0.05	
WAYFAIR INC COM USD0.001 A*	USD	19 175			19 175	727 661	0.01	
WEBSTER FINL CORP CONN COM*	USD		48 219		48 219	2 618 325	0.03	
WEC ENERGY GROUP COM USD0.01*	USD	81 141	5 444	5 318	81 267	7 427 682	0.08	
WEST PHARMACEUTICA COM USD0.25*	USD	19 558			19 558	4 503 671	0.05	
WESTERN UN CO COM*	USD	107 420			107 420	1 452 333	0.02	
WILLIS TOWERS WATS COM USD0.000304635*	USD	32 726		5 174	27 552	6 016 631	0.07	
WP CAREY INC COM USD0.001*	USD	45 116	7 746	6 696	46 166	3 525 108	0.04	
XCEL ENERGY INC COM*	USD	136 183			136 183	8 873 525	0.10	
ZEBRA TECHNOLOGIES CORP CL A*	USD	13 578			13 578	3 848 445	0.04	
ZENDESK INC COM USD0.01*	USD	29 572			29 572	2 269 578	0.03	
ZILLOW GROUP INC COM USD0.0001 CLASS A*	USD	16 953		16 953				
ZILLOW GROUP INC COM USD0.0001 CLASS C WI*	USD	40 155			40 155	1 240 113	0.01	
ZOTIS INC COM USD0.01 CL 'A'*	USD	120 861	3 038	6 224	117 675	17 756 344	0.20	
ZSCALER INC COM USD0.001*	USD	21 313			21 313	3 286 797	0.04	
<b>Total United States</b>						<b>1 978 016 991</b>	<b>22.52</b>	
<b>Total Bearer shares</b>						<b>1 991 319 876</b>	<b>22.67</b>	
<b>Other shares</b>								
<b>United States</b>								
CAMDEN PROP TST SBI USD0.01*	USD	25 469			25 469	2 945 150	0.03	
<b>Total United States</b>						<b>2 945 150</b>	<b>0.03</b>	
<b>Total Other shares</b>						<b>2 945 150</b>	<b>0.03</b>	
<b>Registered shares</b>								
<b>Argentina</b>								
MERCADOLIBRE INC COM STK USD0.001*	USD	11 628			11 628	10 491 900	0.12	
<b>Total Argentina</b>						<b>10 491 900</b>	<b>0.12</b>	
<b>Germany</b>								
TE CONNECTIVITY LT COM CHF0.57*	USD	84 734		4 527	80 207	9 811 054	0.11	
<b>Total Germany</b>						<b>9 811 054</b>	<b>0.11</b>	
<b>Ireland</b>								
MEDTRONIC PLC USD0.0001*	USD	344 194	36 482	43 125	337 551	29 503 816	0.34	
<b>Total Ireland</b>						<b>29 503 816</b>	<b>0.34</b>	
<b>Jersey (Channel islands)</b>								
CLARIVATE PLC COM NPV*	USD	92 555		37 509	55 046	569 052	0.01	
<b>Total Jersey (Channel islands)</b>						<b>569 052</b>	<b>0.01</b>	
<b>United Kingdom</b>								
AMCOR PLC ORD USD0.01*	USD	425 112		50 395	374 717	4 342 477	0.05	
LIBERTY GLOBAL INC USD0.01 C*	USD	81 151			81 151	1 434 202	0.02	
LINDE PLC COM EURO.001*	EUR		14 034	11 142	2 892	865 716	0.01	
LINDE PLC COM EURO.001*	USD	133 119		9 324	123 795	36 838 051	0.42	
<b>Total United Kingdom</b>						<b>43 480 446</b>	<b>0.49</b>	
<b>United States</b>								
10X GENOMICS INC COM USD0.00001 CLASS A*	USD	18 578		18 578				
ABBOTT LABS COM*	USD	455 833	35 309	48 319	442 823	43 845 767	0.50	
ABBVIE INC COM USD0.01*	USD	454 484	49 934	58 592	445 826	65 317 878	0.74	
ABIOMED INC COM*	USD	11 468			11 468	2 893 022	0.03	
ACCENTURE PLC SHS CL A 'NEW'*	USD	162 815	15 807	19 469	159 153	45 217 424	0.51	
ACTIVISION BLIZZAR COM STK USD0.000001*	USD	197 811	33 423	33 515	197 719	14 404 739	0.16	
ADOBE INC COM USD0.0001*	USD	122 886	4 296	8 479	118 703	37 835 261	0.43	
ADVANCE AUTO PARTS COM USD0.0001*	USD	17 570		2 757	14 813	2 815 395	0.03	
ADVANCED MICRO DEV COM USD0.01*	USD	309 927	139 440	39 145	410 222	24 656 412	0.28	
AES CORP COM*	USD	173 662			173 662	4 546 405	0.05	
AFFIRM HLDGS INC COM USD0.00001 CLASS A*	USD		52 368		52 368	1 051 814	0.01	
AGILENT TECHNOLOGIES INC COM*	USD	79 342		4 194	75 148	10 404 523	0.12	
AGNC INV CORP COM USD0.01*	USD	141 307	43 985	185 292				
AIR PRODS & CHEMS COM USD1*	USD	56 612	4 220	4 321	56 511	14 160 967	0.16	
AIRBNB INC USD0.0001 A*	USD	29 543	79 962	14 458	95 047	10 169 096	0.12	
ALEXANDRIA REAL ESTATE EQ INC COM*	USD	36 015	3 403		39 418	5 731 731	0.07	
ALLEGION PLC CIM USD0.01*	USD	23 167			23 167	2 429 027	0.03	
ALLSTATE CORP COM*	USD	76 077	4 065	13 115	67 027	8 468 505	0.10	
ALLY FINANCIAL INC COM USD0.01*	USD	100 613		13 399	87 214	2 405 421	0.03	
ALPHABET INC CAP STK USD0.001 CL A*	USD	77 191	1 551 270	110 623	1 517 838	143 558 458	1.63	
ALTRIA GROUP INC COM USD0.333333*	USD	480 583		24 406	456 177	21 123 140	0.24	
AMAZON INC INC COM USD0.01*	USD	116 552	2 394 175	200 289	2 310 438	236 858 780	2.70	
AMC ENTMT HLDGS IN DEPOSITARY SHS REPR*	USD		129 512		129 512	265 699	0.00	
AMER EXPRESS CO COM USD0.20*	USD	175 754	10 706	23 949	162 511	24 142 852	0.27	

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AMER FINL GP OHIO COM NPV*	USD	19 218			19 218	2 790 816	0.03	
AMER INTL GRP COM USD2.50*	USD	222 704	10 225	29 325	203 604	11 614 132	0.13	
AMER TOWER CORP COM NEW USD0.01*	USD	116 638	2 246	4 557	114 327	23 705 177	0.27	
AMEREN CORP COM*	USD	67 522	5 877	6 022	67 377	5 496 692	0.06	
AMERIPRISE FINL INC COM*	USD	30 355		1 964	28 391	8 782 808	0.10	
AMERISOURCEBERGEN COM STK USD0.01*	USD	37 498	3 963	3 644	37 817	5 950 048	0.07	
AMETEK INC COM USD0.01*	USD	59 873	8 809	9 012	59 670	7 742 615	0.09	
AMGEN INC COM USD0.0001*	USD	146 896	9 225	21 535	134 586	36 412 614	0.41	
AMPHENOL CORP NEW CL A*	USD	150 508	7 267	7 562	150 213	11 399 195	0.13	
ANALOG DEVICES INC COM*	USD	138 605	6 982	13 646	131 941	18 831 538	0.21	
ANNALY CAPITAL MAN COM USD0.01*	USD	392 088		392 088				
ANNALY CAPITAL MGT COM USD0.01(POST REV SPLT)*	USD		98 022		98 022	1 819 672	0.02	
AON PLC COM USD0.01 CL A*	USD	57 343	1 904	5 972	53 275	15 007 627	0.17	
APA CORPORATION COM USD0.625*	USD		104 956	13 543	91 413	4 158 752	0.05	
APOLLO GLOBAL MANA COM USD0.00001*	USD		105 871	9 501	96 370	5 339 044	0.06	
APPLE INC COM NPV*	USD	4 282 656	337 083	536 677	4 083 062	626 566 300	7.13	
APPLIED MATLS INC COM*	USD	232 848	22 264	30 754	224 358	19 823 424	0.23	
APPROVIN CORP COM USD0.00003 CL A*	USD		31 315		31 315	531 501	0.01	
APTIV PLC COM USD0.01*	USD	71 477		3 945	67 532	6 154 752	0.07	
ARAMARK COM USD0.01*	USD	48 928	16 672	15 299	50 301	1 837 363	0.02	
ARCH CAPITAL GROUP COM USD0.01*	USD	106 573		15 529	91 044	5 238 956	0.06	
ARCHER DANIELS MIDLAND CO COM*	USD	142 049			142 049	13 786 244	0.16	
ASANA INC COM USD0.00001 CL A*	USD		13 638	13 638				
ASSURANT INC COM*	USD	16 000		3 113	12 887	1 752 141	0.02	
AT&T INC COM USD1*	USD	1 840 719	169 171	201 280	1 808 610	32 995 689	0.38	
ATHENE HOLDING LTD COM USD0.001 CL A*	USD	34 494		34 494				
ATMOS ENERGY CORP COM*	USD	36 002			36 002	3 838 890	0.04	
AUTO DATA PROCESS COM USD0.10*	USD	110 226		5 250	104 976	25 391 729	0.29	
AUTODESK INC COM USD0.01*	USD	56 027			56 027	12 015 591	0.14	
AUTOLIV INC COM*	USD	21 797		21 797				
AUTOZONE INC COM USD0.01*	USD	5 865		811	5 054	12 810 776	0.15	
AVALARA INC COM USD0.0001*	USD	21 385		21 385				
AVALONBAY COMMUNI COM USD0.01*	USD	35 841			35 841	6 281 183	0.07	
AVANTOR INC COM USD0.01*	USD	133 157	27 894	17 169	143 882	2 904 277	0.03	
AVERY DENNISON CORP COM*	USD	21 101			21 101	3 580 358	0.04	
BALL CORP COM NPV*	USD	80 283			80 283	3 968 151	0.05	
BATH & BODY WORKS COM USD0.5*	USD	67 107		13 543	53 564	1 789 307	0.02	
BAXTER INTL INC COM USD1*	USD	125 609	8 216	8 242	125 583	6 830 555	0.08	
BECTON DICKINSON COM USD1*	USD	74 322	4 202	6 463	72 061	17 016 987	0.19	
BENTLEY SYSTEMS IN COM USD0.01 CLASS B*	USD	40 268			40 268	1 421 721	0.02	
BEST BUY CO INC COM USD0.10*	USD	59 800	5 457	12 347	52 910	3 622 288	0.04	
BILL COM HLDGS INC COM USD0.00001*	USD		24 554		24 554	3 276 977	0.04	
BIOGEN INC COM STK USD0.0005*	USD	38 416	1 844	2 701	37 559	10 653 707	0.12	
BK OF AMERICA CORP COM USD0.01*	USD	1 973 749	138 585	283 044	1 829 290	65 977 057	0.75	
BK OF NY MELLON CP COM STK USD0.01*	USD	212 649	23 005	36 089	199 565	8 409 985	0.10	
BLACKSTONE INC COM USD0.00001*	USD	174 021	4 634	4 591	174 064	15 876 091	0.18	
BOEING CO COM USD5*	USD	142 461	10 601	10 435	142 627	20 341 018	0.23	
BOOKING HLDGS INC COM USD0.008*	USD	10 801		544	10 257	19 189 638	0.22	
BORG WARNER INC COM*	USD	59 906			59 906	2 249 958	0.03	
BRISTOL-MYRS SQUIB COM STK USD0.10*	USD	572 086	86 484	123 993	534 577	41 444 740	0.47	
BROADCOM CORP COM USD1.00*	USD	105 235	4 076	7 877	101 434	47 721 917	0.54	
BUNGE LIMITED COM USD0.01*	USD	34 681			34 681	3 425 582	0.04	
BURLINGTON STORES COM USD0.0001*	USD	18 399			18 399	2 632 294	0.03	
CAESARS ENT INC COM USD0.00001*	USD	54 370			54 370	2 379 383	0.03	
CAPITAL ONE FINL COM USD0.01*	USD	116 392	9 849	26 540	99 701	10 578 228	0.12	
CARDINAL HEALTH INC COM*	USD	78 363	12 144	21 114	69 393	5 270 879	0.06	
CARLYLE GROUP INC COM USD0.01*	USD	34 335	16 245		50 580	1 431 475	0.02	
CARMAX INC COM USD0.50*	USD	40 821			40 821	2 574 060	0.03	
CARNIVAL CORP COM USD0.01(PAired STOCK)*	USD	225 013	40 497	37 515	227 995	2 067 184	0.02	
CARRIER GLOBAL COR COM USD0.01*	USD	210 599	13 873	13 912	210 560	8 378 145	0.10	
CATERPILLAR INC DEL COM*	USD	140 776	14 754	19 435	136 095	29 481 218	0.34	
CBOE GLOBAL MARKET COM USD0.01*	USD	28 485			28 485	3 549 042	0.04	
CBRE GROUP INC CLASS 'A' USD0.01*	USD	82 882			82 882	5 884 059	0.07	
CELANESE CORP COM SERIES 'A' USD0.0001*	USD	30 878		3 499	27 379	2 633 643	0.03	
CENTENE CORP DEL COM*	USD	150 717	19 952	21 450	149 219	12 712 541	0.14	
CENTERPOINT ENERGY INC COM*	USD	154 778	16 898	17 587	154 089	4 411 793	0.05	
CERIDIAN HCM HLDG COM USD0.01*	USD	33 325			33 325	2 207 436	0.03	
CF INDS HLDGS INC COM*	USD	55 302			55 302	5 880 798	0.07	
CH ROBINSON WORLDW COM USD0.1*	USD	34 825			34 825	3 405 651	0.04	
CHARTER COMMUN INC COM USD0.001 CLASS 'A'*	USD	34 348		5 426	28 922	10 640 280	0.12	
CHEVRON CORP COM USD0.75*	USD	495 347	44 952	70 546	469 753	85 042 051	0.97	
CHEWY INC COM USD0.01 CL A*	USD	20 866			20 866	808 746	0.01	
CHIPOTLE MEXICAN GRILL INC CL A*	USD	7 395			7 395	11 088 460	0.13	
CHUBB LIMITED ORD CHF24.15*	USD	114 043	3 294	11 192	106 145	22 826 606	0.26	
CHURCH & DWIGHT INC COM*	USD	60 106			60 106	4 459 000	0.05	
CIGNA CORP COM USD0.25*	USD	87 165	7 965	14 414	80 716	26 095 668	0.30	
CISCO SYSTEMS COM USD0.001*	USD	1 073 797	168 442	195 092	1 047 147	47 607 567	0.54	
CITIGROUP INC COM USD0.01*	USD	529 235	51 856	84 029	497 062	22 812 360	0.26	
CITIZENS FINL GP COM USD0.01*	USD	114 856	33 183	24 350	123 689	5 062 674	0.06	
CITRIX SYSTEMS INC COM USD0.001*	USD	31 225		31 225				
CLOUDFLARE INC COM USD0.001 CL A*	USD	60 412	6 200		66 612	3 754 402	0.04	
COGNIZANT TECHNOLO COM CL'A'USD0.01*	USD	137 739	21 817	28 875	130 681	8 140 993	0.09	
COINBASE GLOBAL IN COM USD0.00001 CL A*	USD		38 189	7 043	31 146	2 064 970	0.02	
COMCAST CORP COM CLS'A' USD0.01*	USD	1 167 433	66 831	102 809	1 131 455	35 939 316	0.41	
CONAGRA BRANDS IN COM USD5*	USD	120 786			120 786	4 436 171	0.05	
CONOCOPHILLIPS COM USD0.01*	USD	348 623	25 930	49 960	324 593	40 958 627	0.47	
CONSOLIDATED EDISON INC COM*	USD	87 989			87 989	7 745 317	0.09	
CONSTELLATION ENE. COM NPV*	USD		82 599		82 599	7 814 766	0.09	
COOPER COS INC COM USD0.10*	USD	13 248			13 248	3 624 587	0.04	
CORNING INC COM USD0.50*	USD	205 696	16 044	15 266	206 474	6 647 250	0.08	
CORTEVA INC COM USD0.01*	USD	191 113	10 648	21 412	180 349	11 792 842	0.13	
COSTCO WHSL CORP NEW COM*	USD	113 572	5 499	8 196	110 875	55 645 515	0.63	
CROWDSTRIKE HOLDIN COM USD0.0005 CL A*	USD	47 564	5 641	3 097	50 108	8 083 468	0.09	
CROWN CASTLE INTL COM USD0.01*	USD	112 610	9 402	12 430	109 582	14 613 849	0.17	
CROWN HOLDINGS INC COM USD5*	USD	35 346		5 502	29 844	2 048 535	0.02	
CUMMINS INC COM*	USD	37 444		2 947	34 497	8 441 188	0.10	
CVS HEALTH CORP COM STK USD0.01*	USD	336 391	42 370	48 330	330 431	31 315 285	0.36	
D R HORTON INC COM*	USD	87 165		7 586	79 579	6 122 622	0.07	
DANAHER CORP COM USD0.01*	USD	165 320	23 371	14 228	174 463	43 940 034	0.50	
DARDEN RESTAURANTS INC COM*	USD	33 639		3 807	29 832	4 273 355	0.05	
DATADOG INC COM USD0.00001 CL A*	USD	44 245	18 013		62 258	5 016 151	0.06	
DAVITA INC COM USD0.001*	USD	15 319			15 319	1 119 279	0.01	
DELL TECHNOLOGIES COM USD0.01 CL C*	USD	72 537			72 537	2 787 510	0.03	
DELTA AIRLINES INC COM USD0.0001*	USD	35 071	13 434	13 190	35 315	1 199 137	0.01	



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DENTSPLY SIRONA IN COM NPV*	USD	54 248			54 248	1 673 177	0.02	
DIAMONDBACK ENERGY COM USD0.01*	USD		45 289	3 327	41 962	6 597 594	0.08	
DISCOVER FINL SVCS COM STK USD0.01*	USD	76 780		4 945	71 835	7 509 512	0.09	
DISH NETWORK CORPO CLASS'A COM USD0.01*	USD	69 720			69 720	1 040 305	0.01	
DOCUSIGN INC COM USD0.0001*	USD	49 421			49 421	2 388 825	0.03	
DOLLAR GENERAL CP COM USD0.875*	USD	58 558	2 002	2 231	58 329	14 887 969	0.17	
DOLLAR TREE INC*	USD	60 570		4 694	55 876	8 862 988	0.10	
DOMINOS PIZZA INC COM USD0.01*	USD	10 239		1 202	9 037	3 004 705	0.03	
DOORDASH INC COM USD0.00001 CLASS A*	USD	17 248	39 015	11 867	44 396	1 934 007	0.02	
DOVER CORP COM*	USD	35 629			35 629	4 659 846	0.05	
DOW INC COM USD0.01*	USD	193 491	37 985	48 995	182 481	8 535 559	0.10	
DRAFTKINGS INC NEW COM USD0.0001 CL A*	USD		78 337	78 337				
DTE ENERGY CO COM*	USD	49 951			49 951	5 604 207	0.06	
DUPONT DE NEMOURS COM USD0.01*	USD	137 527		8 412	129 115	7 390 917	0.08	
DYNATRACE INC COM USD0.001*	USD	44 450			44 450	1 567 593	0.02	
EASTMAN CHEM CO COM*	USD	33 230			33 230	2 554 311	0.03	
EATON CORP PLC COM USD0.01*	USD	101 441	11 698	11 694	101 445	15 235 269	0.17	
EBAY INC COM USD0.001*	USD	168 677	22 176	43 466	147 387	5 876 302	0.07	
EDISON INTL COM*	USD	91 299	10 625	8 118	93 806	5 636 336	0.06	
ELANCO ANIMAL HEAL COM NPV*	USD	113 618			113 618	1 499 745	0.02	
ELECTRONIC ARTS INC COM*	USD	74 847	4 931	9 637	70 141	8 841 587	0.10	
ELEVANCE HEALTH INC USD0.01*	USD	62 042	2 865	4 733	60 174	32 926 014	0.37	
ELI LILLY AND CO COM NPV*	USD	209 522	14 169	20 495	203 196	73 630 421	0.84	
EMBECTA CORPORATIO COM USD0.01*	USD		14 421	14 421				
EMERSON ELEC CO COM*	USD	152 719	20 958	25 848	147 829	12 811 593	0.15	
ENTERGY CORP NEW COM*	USD	54 194		4 699	49 495	5 306 871	0.06	
EQUINIX INC COM USD0.001 NEW*	USD	23 269		755	22 514	12 762 395	0.15	
EQUITABLE HOLDINGS COM USD0.01*	USD	100 841	56 714	56 417	101 138	3 099 168	0.04	
ESSENTIAL UTILS IN COM USD0.50*	USD	62 462	11 049	12 366	61 145	2 705 860	0.03	
ESTEE LAUDER COS CLASS'A COM USD0.01*	USD	60 642	1 996	3 748	58 890	11 815 711	0.13	
EVEREST RE GROUP COM USD0.01*	USD	12 129		1 967	10 162	3 281 330	0.04	
EVERGY INC COM NPV*	USD	61 969		7 750	54 219	3 316 893	0.04	
EVERSOURCE ENERGY COM USD5*	USD	85 530			85 530	6 529 122	0.07	
EXELON CORP COM NPV*	USD	247 797	23 604	23 338	248 063	9 579 931	0.11	
EXPEDIA GROUP INC COM USD0.001*	USD	37 527			37 527	3 510 279	0.04	
EXTRA SPACE STORAG COM USD0.01*	USD	33 512			33 512	5 950 829	0.07	
EXXON MOBIL CORP COM NPV*	USD	1 093 166	98 299	125 040	1 066 425	118 259 182	1.35	
FEDEX CORP COM USD0.10*	USD	64 633	2 841	5 143	62 331	9 997 905	0.11	
FIDELITY NATL INF COM STK USD0.01*	USD	158 865		6 033	152 832	12 693 040	0.14	
FIFTH THIRD BANCORP COM*	USD	181 645	65 984	72 182	175 447	6 266 400	0.07	
FIRST REPUBLIC BAN COM USD0.01*	USD	45 836			45 836	5 509 032	0.06	
FIRSTENERGY CORP COM USD0.10*	USD	134 491			134 491	5 075 459	0.06	
FISERV INC COM USD0.01*	USD	151 232	9 039	5 491	154 780	15 914 024	0.18	
FLEETCOR TECHNOLOG COM STK USD0.001*	USD	20 267		2 491	17 776	3 310 950	0.04	
FORD MOTOR CO COM STK USD0.01*	USD	1 006 679	35 456	73 681	968 454	12 957 941	0.15	
FORTUNE BRANDS HOME USD0.01 WI*	USD	39 263		6 144	33 119	1 999 236	0.02	
FOX CORP COM USD0.01 CL A*	USD	86 423	47 053	62 431	71 045	2 052 607	0.02	
FOX CORP COM USD0.01 CL B*	USD	39 686			39 686	1 080 269	0.01	
FREEPORT-MCMORAN COM STK USD0.10*	USD	365 736	63 948	62 358	367 326	11 649 291	0.13	
GARMIN LTD COM CHF10.00*	USD	37 317			37 317	3 287 853	0.04	
GEN ELEC CO COM USD0.01(POST REV SPLIT)*	USD	283 656	13 162	21 721	275 097	21 421 352	0.24	
GENERAL MLS INC COM*	USD	157 313	7 550	14 792	150 071	12 251 974	0.14	
GENERAL MOTORS CO COM USD0.01*	USD	328 441	65 971	39 512	354 900	13 940 272	0.16	
GENUINE PARTS CO COM STK USD1*	USD	37 523	7 914	8 840	36 597	6 514 024	0.07	
GILEAD SCIENCES COM USD0.001*	USD	320 941	42 481	45 897	317 525	24 931 696	0.28	
GLOBAL PAYMENTS COM NPV*	USD	75 672		3 994	71 678	8 196 071	0.09	
GLOBE LIFE INC COM USD1.00*	USD	28 403		7 325	21 078	2 436 757	0.03	
GODADDY INC COM CL A USD0.001*	USD	46 693	7 741	16 264	38 170	3 071 170	0.03	
GOLDMAN SACHS GRP COM USD0.01*	USD	87 803	5 020	7 074	85 749	29 563 544	0.34	
GRAINGER W W INC COM*	USD	11 961			11 961	6 994 652	0.08	
HALLIBURTON COM STK USD2.50*	USD	226 988			226 988	8 273 103	0.09	
HARTFORD FINL SVCS COM USD0.01*	USD	93 781	8 554	16 528	85 807	6 217 945	0.07	
HASBRO INC COM*	USD	37 140		6 149	30 991	2 023 679	0.02	
HCA HEALTHCARE INC COM USD0.01*	USD	68 945	2 597	10 963	60 579	13 183 996	0.15	
HEALTHCARE REALTY COM USD0.01 CL A*	USD		102 741		102 741	2 090 291	0.02	
HEALTHPEAK PPTYS I COM USD1*	USD	136 131			136 131	3 232 811	0.04	
HERSHEY COMPANY COM USD1.00*	USD	38 253	2 317	2 521	38 049	9 091 773	0.10	
HESS CORPORATION COM USD1*	USD	75 753	5 766	13 672	67 847	9 579 034	0.11	
HEWLETT PACKARD EN COM USD0.01*	USD	342 735			342 735	4 894 497	0.06	
HILTON WORLDWIDE H COM USD0.01*	USD	69 926			69 926	9 465 284	0.11	
HOLOGIC INC COM USD0.01*	USD	68 564		8 527	60 037	4 073 561	0.05	
HOME DEPOT INC COM USD0.05*	USD	271 850	24 798	38 020	258 628	76 644 950	0.87	
HORMEL FOODS CORP COM USD0.0586*	USD	71 501			71 501	3 323 712	0.04	
HOST HOTELS & RESO COM STK USD0.01*	USD	177 334			177 334	3 350 577	0.04	
HOWMET AEROSPACE I COM USD1.00*	USD	100 645	15 751	15 223	101 173	3 599 398	0.04	
HP INC COM USD0.01*	USD	326 832		63 836	262 996	7 269 397	0.08	
HUMANA INC COM USD0.166*	USD	33 535		1 514	32 021	17 883 682	0.20	
HUNTINGTON BANCSHARES INC COM*	USD	367 563			367 563	5 583 791	0.06	
HUNTINGTON INGALLS COM USD0.01*	USD	11 395		2 401	8 994	2 313 822	0.03	
IAC/INTERACTIVECOR COM USD0.0001*	USD	23 139			23 139	1 127 251	0.01	
INGERSOLL RAND INC COM USD1.00*	USD	98 945			98 945	5 000 470	0.06	
INTEL CORP COM USD0.001*	USD	1 038 412	67 722	80 624	1 025 510	29 177 116	0.33	
INTL BUSINESS MCHN COM USD0.20*	USD	228 026	21 104	21 294	227 836	31 531 071	0.36	
INTL PAPER CO COM USD1.00*	USD	94 122	27 382	23 945	97 559	3 281 417	0.04	
INTUIT INC COM USD0.01*	USD	70 112		2 525	67 587	28 915 113	0.33	
INVESCO LTD COM STK USD0.20*	USD	83 853			83 853	1 285 591	0.01	
IQVIA HOLDINGS INC COM USD0.01*	USD	49 264		2 620	46 644	9 787 182	0.11	
IRON MTN INC NEW COM NPV*	USD	74 121			74 121	3 714 022	0.04	
JACOBS SOLUTIONS COM USD1.00*	USD		32 177		32 177	3 710 215	0.04	
JAZZ PHARMA PLC COM USD0.0001*	USD	17 144			17 144	2 466 985	0.03	
JOHNSON CTLS INTL COM USD0.01*	USD	179 344	44 807	48 623	175 528	10 160 154	0.12	
KANSAS CITY STHN I COM USD0.01*	USD	23 504		23 504				
KELLOGG CO COM USD0.25*	USD	61 852			61 852	4 755 034	0.05	
KEURIG DR PEPPER COM USD0.01*	USD	173 465	75 059	45 955	202 569	7 873 681	0.09	
KEYCORP NEW COM*	USD	250 651		28 695	221 956	3 969 328	0.05	
KEYSIGHT TECHNOLOG COM USD0.01 *WD**	USD	45 824			45 824	7 986 235	0.09	
KIMBERLY-CLARK CP COM USD1.25*	USD	87 094		4 048	83 046	10 343 657	0.12	
KIMCO REALTY COM USD0.01*	USD		184 983	22 718	162 265	3 471 828	0.04	
KINDER MORGAN INC USD0.01*	USD	543 889		34 837	509 052	9 230 940	0.11	
KKR & CO INC COM NPV CLASS A*	USD	130 959	10 956		141 915	6 906 502	0.08	
KLA CORPORATION COM USD0.001*	USD	39 048		1 550	37 498	11 875 142	0.14	
KNIGHT SWIFT TRANS CL A COM STK USD0.01*	USD	40 523			40 523	1 947 779	0.02	
KROGER CO COM USD1*	USD	181 029		10 125	170 904	8 088 112	0.09	
KYNDRYL HLDGS INC COM USD0.01 WI*	USD		46 632	46 632				

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L3HARRIS TECHNOLOG COM USD1.00*	USD	53 146		53 146				
LAB CORP AMER HLDG COM USD0.1*	USD	24 511	2 124	2 303	24 332	5 402 346	0.06	
LAM RESEARCH CORP COM USD0.001*	USD	37 500		2 103	35 397	14 338 744	0.16	
LAS VEGAS SANDS CORP COM*	USD	90 106	30 124	28 190	92 040	3 501 064	0.04	
LEAR CORP COM USD0.01*	USD	17 667			17 667	2 452 428	0.03	
LENNAR CORP COM CL'A*USD0.10*	USD	66 414	5 931	6 482	65 863	5 319 130	0.06	
LINCOLN NATL CORP COM NPV*	USD	44 982			44 982	2 424 998	0.03	
LKQ CORP COM*	USD	74 683	10 281	20 632	64 332	3 582 117	0.04	
LOWE'S COS INC COM USD0.50*	USD	180 743	16 335	36 917	160 161	31 246 804	0.36	
LUCID GROUP INC COM USD0.0001 CL A*	USD		109 988		109 988	1 572 907	0.02	
LULULEMON ATHLETIC COM STK USD0.01*	USD	31 804	1 802	5 049	28 557	9 403 443	0.11	
LUMEN TECHNOLOGIES COM USD1.00*	USD	232 085			232 085	1 709 427	0.02	
LYFT INC COM USD0.00001 CLASS A*	USD	66 228			66 228	970 305	0.01	
MARATHON OIL CORP COM USD1*	USD		188 357		188 357	5 739 772	0.07	
MARATHON PETROLEUM COM USD0.01*	USD	172 170	17 764	54 478	135 456	15 402 054	0.18	
MARRIOTT INTL INC COM USD0.01 CLASS 'A'*	USD	69 568	3 701	3 644	69 625	11 156 019	0.13	
MARVELL TECHNOLOGY COM USD0.002*	USD	205 426	40 314	38 298	207 442	8 237 472	0.09	
MASCO CORP COM*	USD	58 867			58 867	2 725 819	0.03	
MASTERCARD INC COM USD0.0001 CLASS 'A'*	USD	226 732	16 507	23 665	219 574	72 113 840	0.82	
MATCH GRP INC NEW COM NPV*	USD	66 563	7 171		73 734	3 187 698	0.04	
MCCORMICK & CO INC COM NVTG NPV*	USD	65 315			65 315	5 140 224	0.06	
MCDONALD'S CORP COM USD0.01*	USD	191 574	17 974	23 182	186 366	50 852 664	0.58	
MCKESSON CORP COM USD0.01*	USD	41 954		5 886	36 068	14 054 330	0.16	
MERCK & CO INC COM USD0.50*	USD	647 741	53 855	62 433	639 163	64 731 808	0.74	
META PLATFORMS INC*	USD	614 513	47 241	81 608	580 146	54 086 936	0.62	
METLIFE INC COM USD0.01*	USD	191 480	26 635	44 780	173 335	12 699 373	0.14	
MGM RESORTS INTL COM STK USD0.01*	USD	102 840	16 250	29 504	89 586	3 188 964	0.04	
MICROCHIP TECHN LGY COM USD0.001*	USD	136 104	48 664	41 857	142 911	8 829 943	0.10	
MICRON TECHNOLOGY COM USD0.10*	USD	289 628	30 240	39 672	280 196	15 169 973	0.17	
MICROSOFT CORP COM USD0.0000125*	USD	1 837 998	147 550	192 851	1 792 697	416 450 859	4.74	
MID-AMER APARTMENT COM STK USD0.01*	USD	31 287		2 788	28 499	4 490 533	0.05	
MODERNA INC COM USD0.0001*	USD	87 645	6 687	10 501	83 831	12 611 766	0.14	
MOHAWK INDS COM USD0.01*	USD	15 888		3 929	11 959	1 133 965	0.01	
MOLSON COORS BEVER COM USD0.01 CLASS B*	USD	43 846			43 846	2 212 812	0.03	
MONDELEZ INTL INC COM USD0.01*	USD	355 017	68 381	72 092	351 306	21 614 492	0.25	
MORGAN STANLEY COM STK USD0.01*	USD	360 121	46 156	77 084	329 193	27 070 076	0.31	
MOSAIC CO COM USD0.01*	USD	89 610	9 345	8 591	90 364	4 860 708	0.06	
MOTOROLA SOLUTIONS COM USD0.01*	USD	44 069		2 503	41 566	10 387 230	0.12	
MSCI INC COM STK US\$0.01*	USD	21 940		1 326	20 614	9 672 329	0.11	
NETAPP INC COM USD0.001*	USD	54 898			54 898	3 805 637	0.04	
NETFLIX INC COM USD0.001*	USD	114 073	5 447	7 185	112 335	32 812 931	0.37	
NEWELL BRANDS INC COM USD1*	USD	96 985			96 985	1 340 367	0.02	
NEWMONT CORPORATIO COM USD1.60*	USD	211 558		11 487	200 071	8 473 355	0.10	
NIKE INC CLASS'B' COM NPV*	USD	327 188	31 449	37 366	321 271	29 797 728	0.34	
NISOURCE INC COM NPV*	USD	95 188			95 188	2 447 214	0.03	
NORFOLK STHN CORP COM USD1*	USD	62 545		2 162	60 383	13 781 879	0.16	
NORTHERN TRUST CP COM USD1.666*	USD	53 500		5 395	48 105	4 060 700	0.05	
NORTONLIFELOCK INC COM USD0.01*	USD	157 008	46 547	44 419	159 136	3 588 023	0.04	
NOVAVAX INC COM USD0.01(POST REV SPLIT)*	USD	18 452		18 452				
NRG ENERGY INC COM USD0.01*	USD	55 276	25 192	26 481	53 987	2 398 821	0.03	
NUCOR CORP COM*	USD	79 430		13 925	65 505	8 612 501	0.10	
NVIDIA CORP COM USD0.001*	USD	638 781	62 066	69 722	631 125	85 246 828	0.97	
NVR INC COM STK USD0.01*	USD	1 018		111	907	3 846 522	0.04	
OAK STREET HEALTH COM USD0.001*	USD	28 010		28 010				
OCCIDENTAL PETRLM COM USD0.20*	USD	234 242	9 885	10 652	233 475	16 962 998	0.19	
OLD DOMINION FGHT LINES INC COM*	USD	24 171			24 171	6 642 335	0.08	
OMNICOM GROUP INC COM USD0.15*	USD	52 379			52 379	3 813 430	0.04	
ON SEMICONDUCTOR COM USD0.01*	USD	103 088	35 311	27 837	110 562	6 796 918	0.08	
ONEOK INC*	USD	111 596			111 596	6 624 840	0.08	
ORACLE CORP COM USD0.01*	USD	482 562	29 242	109 727	402 077	31 413 694	0.36	
OREILLY AUTO NEW COM USD0.01*	USD	17 721		908	16 813	14 085 896	0.16	
ORION OFFICE REIT COM USD0.01 (WI)*	USD		13 989	13 989				
OTIS WORLDWIDE COR COM USD0.01*	USD	106 575	41 664	44 790	103 449	7 313 118	0.08	
OWENS CORNING COM STK USD0.01*	USD	24 413			24 413	2 091 564	0.02	
PACCAR INC COM STK USD1*	USD	84 405	7 225	6 215	85 415	8 276 938	0.09	
PACKAGING CORP AMER COM*	USD	24 177			24 177	2 908 497	0.03	
PALANTIR TECH INC COM USD0.001 CLASS A*	USD	390 935	81 045	47 646	424 334	3 732 693	0.04	
PALO ALTO NETWORKS COM USD0.0001*	USD	24 698	75 162	25 697	74 163	12 735 173	0.14	
PARAMOUNT GLOBAL COM USD0.001 CL B*	USD	157 625			157 625	2 889 856	0.03	
PARKER-HANNIFIN COM STK USD0.50*	USD	34 449		2 080	32 369	9 414 134	0.11	
PAYCHEX INC COM*	USD	81 032			81 032	9 594 086	0.11	
PAYPAL HOLDINGS IN COM USD0.0001*	USD	286 448	35 885	44 919	277 414	23 203 652	0.26	
PELOTON INTERACTIV COM USD0.000025 CL A*	USD	66 088		66 088				
PENTAIR PLC COM USD0.01*	USD	45 818		11 061	34 757	1 493 933	0.02	
PFIZER INC COM USD0.05*	USD	1 444 425	49 314	77 672	1 416 067	65 967 357	0.75	
PG&E CORP COM*	USD	387 940			387 940	5 796 288	0.07	
PHILLIPS 66 COM USD0.01*	USD	114 829	7 092		121 921	12 724 677	0.14	
PINNACLE WEST CAP CORP COM*	USD	31 976		31 976				
PINTEREST INC COM USD0.00001 CL A*	USD	133 907	41 716	25 164	150 459	3 704 067	0.04	
PNC FINANCIAL SVCS COM USD5*	USD	107 547	12 872	16 329	104 090	16 857 518	0.19	
PPD INC COM USD0.01*	USD	25 537	13 687	39 224				
PPL CORP COM USD0.01*	USD	186 469	44 219	42 496	188 192	4 988 945	0.06	
PRINCIPAL FINL GP COM USD0.01*	USD	72 557	8 343	17 081	63 819	5 628 587	0.06	
PROCTER & GAMBLE COM NPV*	USD	629 754	51 833	73 384	608 203	81 968 128	0.93	
PROLOGIS INC COM USD0.01*	USD	188 708	54 916	8 127	235 497	26 100 873	0.30	
PRUDENTIAL FINL COM USD0.01*	USD	100 641		7 040	93 601	9 853 274	0.11	
PUBLIC SVC ENTERPRISE GROUP COM*	USD	131 208	16 403	24 346	123 265	6 916 652	0.08	
QUALCOMM INC COM USD0.0001*	USD	291 404	11 479	22 192	280 691	33 050 873	0.38	
QUEST DIAGNOSTICS INC COM*	USD	33 787		4 045	29 742	4 275 643	0.05	
RAYMOND JAMES FINANCIAL INC COM*	USD	51 549	5 650	6 549	50 650	5 988 279	0.07	
RAYTHEON TECHNOLOG COM USD1.00*	USD	385 892	46 313	55 668	376 537	35 730 016	0.41	
REGENCY CENTERS COM USD0.01*	USD	39 092			39 092	2 367 231	0.03	
REGENERON PHARMACE COM USD0.001*	USD	27 106			27 106	20 310 839	0.23	
REGIONS FINANCIAL CORP NEW COM*	USD	243 164			243 164	5 341 453	0.06	
RENAISSANCE RE HLG COM USD1*	USD	10 877		10 877				
REPUBLIC SERVICES COM USD0.01*	USD	56 322	3 507	3 649	56 180	7 456 180	0.08	
RIVIAN AUTOMOTIVE COM USD0.001 CL A*	USD		88 315	6 501	81 814	2 863 181	0.03	
ROBERT HALF INTL COM USD0.001*	USD	27 058			27 058	2 070 406	0.02	
ROBINHOOD MARKETS COM USD0.0001 CL A*	USD		45 674	45 674				
ROCKWELL AUTOMATIO COM USD1*	USD	29 369			29 369	7 503 529	0.09	
ROSS STORES INC COM USD0.01*	USD	89 449	7 173	6 701	89 921	8 610 994	0.10	
ROYAL CARIBBEAN GR COM USD0.01*	USD	59 077			59 077	3 155 895	0.04	
ROYALTY PHARMA PLC COM USD0.0001 CLASS A*	USD	47 071	42 958		90 029	3 812 885	0.04	
SALESFORCE.COM INC COM USD0.001*	USD	250 318	30 259	28 234	252 343	41 059 220	0.47	



Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
SBA COMMUNICATIONS COM USD0.01 CL A*	USD	28 969		1 600	27 369	7 392 433	0.08	
SCHEIN HENRY INC COM*	USD	38 239		6 894	31 345	2 147 488	0.02	
SCHLUMBERGER COM USD0.01*	USD	356 777			356 777	18 577 030	0.21	
SCHWAB(Charles)CP COM USD0.01*	USD	367 205	53 751	54 133	366 823	29 246 707	0.33	
SEAGATE TECHNOLOGY COM USD0.00001*	USD	51 278			51 278	2 548 375	0.03	
SEAGEN INC COM USD0.001*	USD	34 850			34 850	4 434 850	0.05	
SEALED AIR CORP NEW COM*	USD	35 993			35 993	1 715 272	0.02	
SEI INVESTMENT COM USD0.01*	USD	34 208		9 530	24 678	1 341 020	0.02	
SENSATA TECHNO PLC COM EURO.01*	USD	46 317		11 052	35 265	1 419 069	0.02	
SERVICENOW INC COM USD0.001*	USD	50 596	1 246	1 140	50 702	21 348 359	0.24	
SIGNATURE BK COM USD0.01*	USD		15 920		15 920	2 525 690	0.03	
SIMON PROP GROUP COM USD0.0001*	USD	86 646		3 943	82 703	9 019 733	0.10	
SIRIUS XM HLDGS IN COM USD0.001*	USD	290 378		87 306	203 072	1 227 475	0.01	
SKYWORKS SOLUTIONS INC COM*	USD	41 987			41 987	3 614 010	0.04	
SMUCKER(JM)CO COM NPV*	USD	30 815		4 028	26 787	4 038 756	0.05	
SNAP-ON INC COM USD1*	USD	13 952			13 952	3 100 365	0.04	
SNOWFLAKE INC COM USD0.0001 CLASS A*	USD	48 777	18 667	9 767	57 677	9 252 557	0.11	
SOFI TECHNOLOGIES COM USD0.0001 CL A*	USD		119 216	119 216				
SOUTHWEST AIRLINES COM USD1*	USD	34 411			34 411	1 251 778	0.01	
SQUARE INC COM USD0.0000001 CL A*	USD	100 895	50 769	20 564	131 100	7 881 083	0.09	
STANLEY BLACK & DE COM USD2.50*	USD	41 779		6 074	35 705	2 804 587	0.03	
STARBUCKS CORP COM USD0.001*	USD	302 240	37 018	51 964	287 294	24 895 445	0.28	
STATE STREET CORP COM STK USD1*	USD	94 095			94 095	6 968 252	0.08	
STEEL DYNAMICS INC COM*	USD	54 742	7 518	16 324	45 936	4 323 521	0.05	
STERIS PLC ORD USD0.001*	USD	24 841			24 841	4 290 275	0.05	
SYLVAMO CORPORATI COM USD1.00 WI*	USD	1		1				
SYNCHRONY FINANCIAC COM USD0.001*	USD	145 447	15 570	29 182	131 835	4 691 569	0.05	
SYSCO CORP COM USD1*	USD	128 765			128 765	11 154 258	0.13	
T ROWE PRICE GROUP COM USD0.20*	USD	59 309	4 202	8 537	54 974	5 840 417	0.07	
T-MOBILE US INC COM USD0.0001*	USD	157 838	15 489	15 944	157 383	23 870 857	0.27	
TARGET CORP COM STK USD0.0833*	USD	126 192	9 375	19 748	115 819	19 037 538	0.22	
TELEFLEX INC COM*	USD	12 141			12 141	2 606 927	0.03	
TESLA INC COM USD0.001*	USD	209 848	696 492	240 571	665 769	151 602 695	1.73	
TEXAS INSTRUMENTS COM USD1*	USD	237 459	20 370	26 088	231 741	37 252 475	0.42	
TEXAS PACIFIC LD COM USD0.01*	USD		1 296		1 296	2 988 055	0.03	
THERMO FISHER SCIE COM USD1*	USD	100 875	7 001	9 191	98 685	50 759 170	0.58	
TJX COS INC COM USD1*	USD	302 159	53 639	59 139	296 659	21 405 156	0.24	
TRACTOR SUPPLY CO COM USD0.008*	USD	29 132			29 132	6 407 141	0.07	
TRADEWEB MARKETS I COM USD0.00001 CL A*	USD	27 237			27 237	1 501 339	0.02	
TRANE TECHNOLOGIES COM USD1*	USD	60 230	6 838	7 219	59 849	9 560 861	0.11	
TRANSIDGM GROUP INC COM*	USD	13 253			13 253	7 636 270	0.09	
TRAVELERS CO INC COM NPV*	USD	63 007		3 072	59 935	11 063 902	0.13	
TRUIST FINL CORP COM USD5*	USD	341 467	32 476	31 941	342 002	15 329 758	0.17	
TWITTER INC COM USD0.000005*	USD	205 545	27 026	232 571				
TYSON FOODS INC CL A*	USD	77 177		5 859	71 318	4 878 241	0.06	
UBER TECHNOLOGIES COM USD0.00001*	USD	317 951	97 934	41 128	374 757	9 964 761	0.11	
UGI CORP NEW COM*	USD	47 529			47 529	1 680 459	0.02	
ULTA BEAUTY INC COM STK USD0.01*	USD	13 978		1 377	12 601	5 288 445	0.06	
UNION PACIFIC CORP COM USD2.50*	USD	168 898	15 843	27 125	157 616	31 095 723	0.35	
UNITED RENTALS INC COM*	USD	18 590			18 590	5 873 451	0.07	
UNITEDHEALTH GRP COM USD0.01*	USD	242 451	23 084	29 678	235 857	131 034 216	1.49	
UNITY SOFTWARE INC COM USD0.000005*	USD	12 815	34 394		47 209	1 393 710	0.02	
UNIVERSAL HEALTH S CLASS'B' COM USD0.01*	USD	18 970			18 970	2 199 702	0.03	
UPSTART HLDGS INC COM USD0.0001*	USD		20 212	20 212				
US BANCORP COM USD0.01*	USD	365 817	33 310	44 412	354 715	15 068 945	0.17	
VAIL RESORTS INC COM*	USD	10 155			10 155	2 226 934	0.03	
VALERO ENERGY CORP NEW COM*	USD	104 425	5 169	8 925	100 669	12 648 472	0.14	
VEREIT INC COM USD0.01(POST REV SPLIT)*	USD	51 041		51 041				
VERIZON COMMUN COM USD0.10*	USD	1 060 419	89 865	85 196	1 065 088	39 832 190	0.45	
VF CORP COM NPV*	USD	83 417			83 417	2 358 298	0.03	
VIATRIS INC COM USD0.01*	USD	310 562			310 562	3 148 353	0.04	
VISA INC COM STK USD0.0001*	USD	434 073	43 844	62 101	415 816	86 205 048	0.98	
VISTRA CORP COM USD0.01*	USD	103 090			103 090	2 369 753	0.03	
VOYA FINL INC COM USD0.01*	USD	24 208		24 208				
WALGREENS BOOTS AL COM USD0.01*	USD	183 740	13 713	13 321	184 132	6 725 859	0.08	
WALMART INC COM USD0.10*	USD	396 342	39 241	51 947	383 636	54 643 864	0.62	
WALT DISNEY CO. DISNEY COM USD0.01*	USD	467 204	47 499	54 228	460 475	49 095 801	0.56	
WARNER BROS DISCOV COM USD0.01 SER A WI*	USD		567 953	1	567 952	7 388 914	0.08	
WASTE MGMT INC DEL COM*	USD	107 465	10 006	14 095	103 376	16 383 936	0.19	
WELLS FARGO & CO COM USD1 2/3*	USD	1 058 570	75 459	183 157	950 872	43 763 401	0.50	
WELLTOWER INC COM USD1*	USD	105 181	29 687	18 523	116 345	7 107 025	0.08	
WESTERN DIGITAL CORP COM*	USD	79 815			79 815	2 745 299	0.03	
WESTLAKE CHEM CORP COM USD0.01*	USD		6 161		6 161	595 907	0.01	
WESTROCK CO COM USD0.01*	USD	70 045		11 499	58 546	1 995 572	0.02	
WEYERHAEUSER CO COM USD1.25*	USD	186 499			186 499	5 772 740	0.07	
WHIRLPOOL CORP COM*	USD	16 873			16 873	2 334 273	0.03	
WILLIAMS COS INC COM USD1*	USD	310 948	17 030	15 732	312 246	10 227 476	0.12	
WORKDAY INC COM USD0.001 CL A*	USD	47 508	8 960	6 628	49 840	7 771 893	0.09	
WYNN RESORTS LTD COM*	USD	28 379			28 379	1 814 778	0.02	
XILINX INC COM USD0.01*	USD	64 242		64 242				
XYLEM INC COM USD0.01 WI*	USD	45 332			45 332	4 646 839	0.05	
YUM BRANDS INC COM*	USD	75 658	5 275	9 616	71 317	8 439 560	0.10	
ZIMMER BIOMET HOLDINGS INC COM USD0.01*	USD	53 953		4 613	49 340	5 596 884	0.06	
ZIMVIE INC COM USD0.01 WI*	USD		5 395	5 395				
ZOOM VIDEO COMMUNI COM USD0.001 CL A*	USD	54 729			54 729	4 570 013	0.05	
ZOOMINFO TECHNOLOG COM USD0.01 CLASS A*	USD		75 001	13 619	61 382	2 735 390	0.03	
<b>Total United States</b>						<b>6 523 875 583</b>	<b>74.27</b>	
<b>Total Registered shares</b>						<b>6 617 731 851</b>	<b>75.33</b>	
<b>Investment certificates, closed end</b>								
<b>United States</b>								
DUKE REALTY CORP REIT*	USD	95 573		95 573				
EQUITY RESIDENTIAL SBI USD0.01*	USD	94 061		6 815	87 246	5 502 367	0.06	
VENTAS INC REIT*	USD	96 889	10 074	9 970	96 993	3 798 183	0.04	
<b>Total United States</b>						<b>9 300 549</b>	<b>0.11</b>	
<b>Total Investment certificates, closed end</b>						<b>9 300 549</b>	<b>0.11</b>	
<b>Total Securities traded on an exchange</b>						<b>8 621 297 426</b>	<b>98.14</b>	

Security	31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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## Securities traded neither on an exchange nor on a regulated market

### Bearer shares

#### United States

DISCOVERY INC COM USD0.01 SER A**	USD	38 718	38 718				
DISCOVERY INC COM USD0.01 SER C**	USD	83 819	83 819				
<b>Total United States</b>						<b>0.00</b>	

#### Total Bearer shares

**0.00**

### Registered shares

#### United States

APOLLO GLOBAL MANA COM USD0.00001 CLASS A**	USD	40 959	8 246	49 205			
DRAFTKINGS INC COM USD0.0001 CL A**	USD	78 337	78 337				
JACOBS ENG GROUP COM USD1**	USD	32 177	32 177				
ROBLOX CORPORATION COM USD0.0001 CL A**	USD		120 854	27 863	92 991	4 163 538	0.05
<b>Total United States</b>						<b>4 163 538</b>	<b>0.05</b>

#### Total Registered shares

**4 163 538**

**0.05**

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

**4 163 538**

**0.05**

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

**8 625 460 964**  
**98.19**  
**0.00)**

Bank deposits at sight					156 018 203	1.78	
Derivative financial instruments					-3 526 330	-0.04	
Other assets					6 548 288	0.07	
<b>Total fund assets</b>					<b>8 784 501 125</b>	<b>100.00</b>	

#### Short-term bank liabilities

-61 000 366

#### Net fund assets

**8 723 500 759**

### Valuation categories

**Market value as of  
31.10.2022**

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

Investments valued at prices paid on the main market	8 617 771 096	98.10
Investments valuation based on market-observed parameters	4 163 538	0.05
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>8 621 934 634</b>	<b>98.15</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
S&P500 EMINI FUTURE 16.12.22*	425	USD	82 575 635	-3 526 330	-0.04
			82 575 635	-3 526 330	-0.04

Liquidity linked to open derivative financial instruments: CHF 82 575 635

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

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

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
S&P500 EMINI FUTURE 17.12.21	USD	0	140
S&P500 EMINI FUTURE 18.03.22	USD	462	462
S&P500 EMINI FUTURE 17.06.22	USD	552	552
S&P500 EMINI FUTURE 16.09.22	USD	405	405
S&P500 EMINI FUTURE 16.12.22	USD	445	20

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
CHF	33 000 000	USD	34 390 906	27.05.2022
CHF	10 000 000	USD	10 499 856	03.08.2022

## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	82 575 635.32	0.95%
Total exposure- reducing positions	–	–

### Repurchase agreements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

*TER for the last 12 months:*  
*UBS (CH) Institutional Fund 2*  
*– Equities USA Passive II*  
Class I-X

0.00%

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

See in the appendix of the supplementary information.

### Exchange rates

CAD 1 = CHF 0.733661      USD 1 = CHF 1.000750  
EUR 1 = CHF 0.989091

# UBS (CH) Institutional Fund 2 – Equities Global Small Cap Passive II

Category Other Funds for Traditional Investments  
(only for LPP accepted Swiss pension facilities)

## Three-year comparison

	ISIN	31.10.2022	31.10.2021	31.10.2020
Net fund assets in CHF		2 479 996 187.24	2 482 049 548.94	1 940 251 701.62
<b>Class I-A1</b>	<b>CH0209674040</b>			
Net asset value per unit in CHF		1 869.63	2 173.66	1 504.00
Number of units outstanding		484.5000	495.9530	210.7860
<b>Class I-B</b>	<b>CH0209675138</b>			
Net asset value per unit in CHF		2 045.75	2 373.81	1 640.09
Number of units outstanding		15 605.1380	22 398.9900	23 186.7440
<b>Class I-X</b>	<b>CH0209675195</b>			
Net asset value per unit in CHF		2 051.87	2 379.57	1 643.40
Number of units outstanding		1 192 653.5250	1 020 267.7750	1 157 298.6820

## Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-A1	CHF	-14.0%	45.1%	-7.3%
Class I-B	CHF	-13.8%	45.4%	-7.1%
Class I-X	CHF	-13.8%	45.5%	-7.0%
Benchmark:				
MSCI World Small Cap ex Switzerland (div. reinv.: US gross, others net.)	CHF	-13.9%	45.4%	-7.1%

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

## Structure of the securities portfolio

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

First Solar Inc	0.21
Ovintiv Inc	0.20
Hubbell Inc	0.20
First Horizon Corp	0.20
Darling Ingredients	0.19
Lamb Weston Holdings	0.19
Graco Inc	0.19
Reliance Steel & Aluminum Co	0.19
Toro Co	0.18
Chesapeake Energy	0.17
Others	96.00
<b>Total</b>	<b>97.92</b>

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

### Breakdown by risk domicile in % of total assets

United States	61.63
Japan	10.46
United Kingdom	4.85
Canada	4.19
Australia	3.66
Sweden	1.82
Germany	1.43
France	1.17
Israel	1.06
Italy	0.96
Others	6.69
<b>Total</b>	<b>97.92</b>

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

## Statement of assets

	31.10.2022	31.10.2021
Market values	CHF	CHF
Bank deposits		
– at sight	46 978 030.02	17 844 890.26
Securities		
– Shares and other equity instruments	2 435 323 544.33	2 467 786 964.08
– Units of other collective investment schemes	2 978 775.87	2 813 264.66
Derivative financial instruments	137 105.43	295 822.23
Other assets	4 436 842.33	3 334 192.54
<b>Total fund assets</b>	<b>2 489 854 297.98</b>	<b>2 492 075 133.77</b>
Loans	-9 105 889.37	-9 445 118.72
Other liabilities	-752 221.37	-580 466.11
<b>Net fund assets</b>	<b>2 479 996 187.24</b>	<b>2 482 049 548.94</b>

## Statement of income

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
Income	CHF	CHF
Income from bank assets	9 142.90	0.00
Negative interest	-17 807.45	-12 201.89
Income from securities		
– from shares and other equity instruments	47 337 082.03	39 851 552.56
– from bonus shares	2 391 480.99	3 542 879.58
– from units of other collective investment schemes	133 391.48	88 224.16
Purchase of current net income on issue of units	3 867 129.33	591 150.42
<b>Total income</b>	<b>53 720 419.28</b>	<b>44 061 604.83</b>
<b>Expenses</b>		
Interest payable	-14 166.31	-12 061.42
Audit expenses	-18 669.80	-18 669.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-5 162.88	-1 880.91
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-15 593.99	-27 536.34
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Compensation of the class action processing	-2 649.10	-2 512.96
Other expenses	-56 457.91	-50 007.34
Payment of current net income on redemption of units	-1 097 842.56	-2 595 318.84
<b>Total expenses</b>	<b>-1 210 542.55</b>	<b>-2 707 987.61</b>
<b>Net income</b>	<b>52 509 876.73</b>	<b>41 353 617.22</b>
Realized capital gains and losses	101 095 691.97	170 055 907.17
<b>Realized result</b>	<b>153 605 568.70</b>	<b>211 409 524.39</b>
Unrealized capital gains and losses	-520 894 158.89	634 640 105.02
<b>Total result</b>	<b>-367 288 590.19</b>	<b>846 049 629.41</b>

## Allocation of result

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
	CHF	CHF
Net income of the financial year	52 509 876.73	41 353 617.22
<b>Available for distribution</b>	<b>52 509 876.73</b>	<b>41 353 617.22</b>
Less federal withholding tax <sup>1,2</sup>	-18 378 456.86	-14 473 766.03
Net income retained for reinvestment	-34 131 419.87	-26 879 851.19
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

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

<sup>2</sup> If the reporting procedure pursuant to FTA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.

## Changes in net fund assets

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	2 482 049 548.94	1 940 251 701.62
Paid federal withholding tax	0.00	-11 810 067.54
Balance of unit movements	365 235 228.49	-292 441 714.55
Total result	-367 288 590.19	846 049 629.41
<b>Net fund assets at the end of the reporting period</b>	<b>2 479 996 187.24</b>	<b>2 482 049 548.94</b>

## Development of the outstanding units

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	495.9530	210.7860
Units issued	2 180.9470	285.1670
Units redeemed	-2 192.4000	0.0000
<b>Situation at the end of the period</b>	<b>484.5000</b>	<b>495.9530</b>
Difference between units issued and units redeemed	-11.4530	285.1670
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	22 398.9900	23 186.7440
Units issued	8 273.5280	2 062.3750
Units redeemed	-15 067.3800	-2 850.1290
<b>Situation at the end of the period</b>	<b>15 605.1380</b>	<b>22 398.9900</b>
Difference between units issued and units redeemed	-6 793.8520	-787.7540
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	1 020 267.7750	1 157 298.6820
Units issued	211 680.0120	66 224.7360
Units redeemed	-39 294.2620	-203 255.6430
<b>Situation at the end of the period</b>	<b>1 192 653.5250</b>	<b>1 020 267.7750</b>
Difference between units issued and units redeemed	172 385.7500	-137 030.9070

## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 7 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>34.761</b>
Less federal withholding tax <sup>1,2</sup>	CHF	-12.166
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>22.595</b>

### Class I-B

Reinvestment on 7 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>42.138</b>
Less federal withholding tax <sup>1,2</sup>	CHF	-14.748
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>27.390</b>

### Class I-X

Reinvestment on 7 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>43.462</b>
Less federal withholding tax <sup>1,2</sup>	CHF	-15.212
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>28.250</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance  
<sup>2</sup> if the reporting procedure pursuant to FTA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.

## Inventory of Fund assets

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Bearer shares</b>								
<b>Australia</b>								
ABACUS PROPERTY GROUP*	AUD	104 506	123 475		227 981	408 497	0.02	
ACCENT GROUP LTD NPV*	AUD	113 184	153 445		266 629	252 523	0.01	
ADBRI LTD NPV*	AUD	141 140			141 140	142 253	0.01	
AGL ENERGY NPV*	AUD		207 709		207 709	905 179	0.04	
ALS LIMITED NPV*	AUD	149 818	79 719	27 703	201 834	1 477 585	0.06	
ALTUM NPV*	AUD	30 184	9 633		39 817	902 250	0.04	
ALUMINA LTD NPV*	AUD	870 164	180 312	203 180	847 296	731 983	0.03	
AMP LIMITED NPV(POST RECON)*	AUD	787 031	386 102		1 173 133	945 910	0.04	
ANSELL NPV*	AUD	41 166	32 057	14 490	58 733	1 061 024	0.04	
APPEN LTD NPV*	AUD	40 755			40 755	66 244	0.00	
ARB CORPORATION NPV*	AUD	21 370	8 388		29 758	552 438	0.02	
ARENA REIT STAPLED UNITS*	AUD	29 946	81 492		111 438	280 258	0.01	
AUB GROUP LTD NPV*	AUD	30 421	25 909	23 820	32 510	430 229	0.02	
AUSTAL LIMITED NPV*	AUD	100 781			100 781	160 587	0.01	
AUSTRALIAN AGRIC NPV*	AUD	43 775			43 775	49 023	0.00	
AUSTRALIAN PHARMAC NPV*	AUD	102 069		102 069				
AVENTUS RETAIL PRO UNITS*	AUD	63 436		63 436				
BAPCOR LTD NPV*	AUD	119 600	56 933		176 533	747 853	0.03	
BEACH ENERGY LTD NPV*	AUD	557 141			557 141	566 884	0.02	
BEGA CHEESE LTD NPV*	AUD	93 619			93 619	192 310	0.01	
BK OF QUEENSLAND NPV*	AUD	204 297	53 033	50 322	207 008	974 983	0.04	
BLACKMORES LTD NPV*	AUD	3 869	52		3 921	170 623	0.01	
BORAL LIMITED NPV*	AUD	147 798			147 798	272 391	0.01	
BRAINCHIP HOLDINGS NPV*	AUD	338 701	283 640		622 341	256 874	0.01	
BRAVURA SOLUTIONS NPV*	AUD	84 975		84 975				
BREVILLE GROUP LTD NPV*	AUD	18 274	34 554	17 832	34 996	444 540	0.02	
BRICKWORKS NPV*	AUD	22 306	53 237	29 733	45 810	648 745	0.03	
BWP TRUST NPV*	AUD	163 562			163 562	427 046	0.02	
BWX LTD NPV*	AUD	43 310		43 310				
CARSALES.COM LTD NPV*	AUD	86 754	42 278		129 032	1 677 851	0.07	
CEDAR WOODS PROPS NPV*	AUD	10 396	238	10 634				
CENTURIA INDUSTRIA NPV*	AUD	136 557			136 557	264 782	0.01	
CHALLENGER LIMITED NPV*	AUD	163 596	50 136		213 732	960 149	0.04	
CHAMPION IRON LTD NPV*	AUD	109 485	58 364		167 849	502 686	0.02	
CHARTER HALL GROUP NPV (STAPLED)*	AUD	156 073	25 672		181 745	1 504 974	0.06	
CHARTER HALL LONG NPV (STAPLED)*	AUD	201 390			201 390	560 608	0.02	
CIMIC GROUP LTD NPV*	AUD	15 870	20 696	36 566				
CLEANAWAY WASTE MG NPV*	AUD	701 808			701 808	1 212 591	0.05	
CLINUVEL PHARM LTD NPV*	AUD	15 062			15 062	188 531	0.01	
CODAN LTD NPV*	AUD	33 928	46 372		80 300	198 865	0.01	
COLLINS FOOD LTD NPV*	AUD	39 770			39 770	239 230	0.01	
COOPER ENERGY LTD NPV*	AUD	824 793		824 793				
CORPORATE TRAVEL NPV*	AUD	36 061	18 235		54 296	607 006	0.02	
COSTA GROUP HLDGS NPV*	AUD	131 107	150 714	145 918	135 903	220 900	0.01	
CREDIT CORP GROUP NPV*	AUD	21 264	35 469	16 096	40 637	483 170	0.02	
CROMWELL PROP GP NPV (STAPLED UNITS)*	AUD	667 708			667 708	299 100	0.01	
CSR LIMITED NPV*	AUD	164 549			164 549	487 538	0.02	
DATA 3 LTD NPV*	AUD	67 467			67 467	297 901	0.01	
DOMAIN HOLDINGS AU NPV*	AUD	111 287	9 026		120 313	257 153	0.01	
DOWNER EDI LTD NPV*	AUD	197 333	63 133	62 649	197 817	568 384	0.02	
EAGERS AUTOMOTIVE NPV*	AUD	55 072	27 623	26 800	55 895	443 176	0.02	
ECLIPX GROUP LTD NPV*	AUD		151 152		151 152	181 846	0.01	
ELDERS LIMITED NPV*	AUD	47 206	26 790		73 996	615 579	0.02	
EMECO HOLDINGS LTD NPV*	AUD	287 591		287 591				
EMERCHANTS LTD NPV*	AUD	94 030			94 030	24 370	0.00	
FLIGHT CENTRE TRAVEL GROUP LTD NPV*	AUD	48 024	18 122	18 365	47 781	509 098	0.02	
G.U.D. HOLDINGS NPV*	AUD	31 492	41 086	49 790	22 788	117 245	0.00	
G8 EDUCATION LTD NPV*	AUD	250 277			250 277	154 554	0.01	
GDI PROPERTY GROUP NPV(STAPLED UNITS)*	AUD	198 964			198 964	100 585	0.00	
GENWORTH MORTGAGE NPV*	AUD	98 277			98 277	170 433	0.01	
GOLD ROAD RES LTD NPV*	AUD	228 153	364 791		592 944	514 144	0.02	
GRAINCORP 'A'NPV*	AUD	57 703			57 703	309 069	0.01	
GRANGE RESOURCES NPV*	AUD		258 608		258 608	102 604	0.00	
GROWTHPOINT PROPER NPV*	AUD	92 886			92 886	197 342	0.01	
GWA GROUP LTD NPV*	AUD	99 141			99 141	128 790	0.01	
HANSEN TECHNOLOGIE NPV*	AUD	81 953			81 953	258 550	0.01	
HARVEY NORMAN HLDG NPV*	AUD	198 817			198 817	529 272	0.02	
HT & E LTD NPV*	AUD	148 807		148 807				
HUB24 LIMITED NPV*	AUD	15 665	13 131		28 796	466 951	0.02	
IDP EDUCATION LTD NPV*	AUD	62 016	11 710	73 726				
IGO LTD NPV*	AUD	229 603	37 175		266 778	2 610 296	0.10	
ILUKA RESOURCES NPV*	AUD	144 958			144 958	802 399	0.03	
IMDEX LTD NPV*	AUD		138 113		138 113	180 300	0.01	
INCITEC PIVOT NPV*	AUD	649 518			649 518	1 558 672	0.06	
INGENIA COMMUNITIE NPV (UNITS)*	AUD	109 769	25 889		135 658	340 301	0.01	
INGHAM'S GROUP LTD NPV*	AUD	87 147	130 114		217 261	351 750	0.01	
INTEGRAL DIAGNOSTI NPV*	AUD	54 345	7 012		61 357	103 265	0.00	
INTEGRATED RESEARC NPV*	AUD	41 874		41 874				
INVOCARE LTD NPV*	AUD	58 954			58 954	385 564	0.02	
IOOF HOLDINGS LTD NPV*	AUD	170 796	159 522	113 099	217 219	437 865	0.02	
IPH LTD NPV*	AUD	38 607	64 005		102 612	652 705	0.03	
IRESS LIMITED NPV*	AUD	41 475	34 097		75 572	490 862	0.02	
JB HI-FI NPV*	AUD	34 032	7 758		41 790	1 147 527	0.05	
JUMBO INTERACTIVE NPV*	AUD	25 619			25 619	223 619	0.01	
KAROON GAS AUSTRAL NPV*	AUD		181 617		181 617	246 391	0.01	
KOGAN.COM LTD NPV*	AUD	25 417			25 417	53 512	0.00	
LIFESTYLE COMMUNIT NPV*	AUD	36 762			36 762	412 865	0.02	
LINK ADMINISTRATIO NPV*	AUD	168 834	68 988	76 035	161 787	355 116	0.01	
LOVISA HLDGS LTD NPV*	AUD	18 690			18 690	291 831	0.01	
LYNAS RARE EARTHS NPV*	AUD	302 571	38 255		340 826	1 816 812	0.07	
MAYNE PHARMA GROUP NPV*	AUD	674 888			674 888	116 608	0.00	
MCMILLAN SHAKESPEA NPV*	AUD	25 987			25 987	217 851	0.01	
MESOBLAST LTD NPV*	AUD	182 951			182 951	108 295	0.00	
METCASH LIMITED NPV*	AUD	367 222	84 553	119 788	331 987	871 038	0.03	
MINCOR RESOURCES NPV*	AUD		150 010		150 010	128 634	0.01	
MINERAL RESS LTD NPV*	AUD	53 847		53 847				

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
MONADELPHOUS GROUP NPV*	AUD	26 018			26 018	227 768	0.01	
MOUNT GIBSON IRON NPV*	AUD	218 276		218 276				
NANOSONICS LTD NPV*	AUD	82 987			82 987	218 265	0.01	
NATIONAL STORAGE REIT UNITS*	AUD	466 922			466 922	779 861	0.03	
NEARMAP LTD NPV*	AUD	137 833			137 833	181 699	0.01	
NEOMETALS LTD NPV*	AUD		341 682		341 682	241 611	0.01	
NETWEALTH GROUP LTD*	AUD	29 865	30 091		59 956	466 550	0.02	
NEW HOPE CORP NPV*	AUD	185 278			185 278	669 892	0.03	
NEXTDC LTD NPV*	AUD	161 489			161 489	859 802	0.03	
NIB HOLDINGS LTD NPV*	AUD	152 793	49 306		202 099	862 625	0.03	
NICK SCALI NPV*	AUD	26 718			26 718	172 173	0.01	
NINE ENTERTAINMENT NPV*	AUD	496 256			496 256	654 192	0.03	
NRW HOLDINGS LTD NPV*	AUD	121 707			121 707	198 604	0.01	
NUFARM NPV*	AUD	103 964			103 964	370 570	0.01	
OBJECTIVE CORP LTD NPV*	AUD	7 881			7 881	74 842	0.00	
OOH MEDIA LIMITED NPV*	AUD	180 519			180 519	146 132	0.01	
OROCOBRE LTD NPV*	AUD	163 747		163 747				
ORORA LTD NPV*	AUD	276 592	93 803		370 395	718 191	0.03	
OZ MINERALS LTD NPV*	AUD	113 056	28 261	14 671	126 646	1 958 846	0.08	
PACT GROUP HLDGS L NPV*	AUD	55 251			55 251	50 737	0.00	
PALADIN ENERGY LTD NPV*	AUD	799 041			799 041	434 630	0.02	
PERPETUAL LIMITED NPV*	AUD	19 303	26 125	13 754	31 674	504 701	0.02	
PERSEUS MINING LTD NPV*	AUD	350 522			350 522	409 365	0.02	
PILBARA MINERALS L NPV*	AUD	628 784	273 366		902 150	2 938 521	0.12	
PINNACLE INV MGMT NPV*	AUD	34 550			34 550	179 972	0.01	
PLATINUM ASSET MAN NPV*	AUD	97 194	201 676		298 870	342 348	0.01	
PREMIER INVESTMENT NPV*	AUD	30 178	20 352	22 820	27 710	443 843	0.02	
PRO MEDICUS NPV*	AUD	8 022	14 795		22 817	815 043	0.03	
PWR HLDGS LTD NPV*	AUD		41 465		41 465	266 674	0.01	
QUBE HLDGS LTD NPV*	AUD	611 404			611 404	1 064 215	0.04	
RAMELIUS RESOURCES NPV*	AUD	260 326	4 006		264 332	124 328	0.00	
RED 5 NPV*	AUD		955 468		955 468	97 829	0.00	
REGIS RESOURCES LT NPV*	AUD	273 699			273 699	267 101	0.01	
RELiance WORLDWIDE NPV*	AUD	276 858			276 858	568 715	0.02	
RESOLUTE MINING NPV*	AUD	417 066		417 066				
RURAL FUNDS GROUP NPV STAPLED UNITS*	AUD	183 285			183 285	299 088	0.01	
SANDFIRE RESOURCES NPV*	AUD	119 254			119 254	265 573	0.01	
SCA PROPERTY GROUP NPV (STAPLED)*	AUD	408 834			408 834	711 620	0.03	
SEALINK TRAVEL GRP NPV*	AUD	26 969		26 969				
SELECT HARVESTS NPV*	AUD	31 502	428		31 930	108 295	0.00	
SEVEN GROUP HLDGS NPV*	AUD	45 263	38 759	24 891	59 131	693 980	0.03	
SG FLEET GROUP LTD NPV*	AUD	87 445			87 445	112 477	0.00	
SILVER LAKE RES NPV*	AUD	314 210			314 210	223 190	0.01	
SIMS LTD NPV*	AUD	57 836	24 690	26 025	56 501	441 834	0.02	
SMARTGROUP CORPORA NPV*	AUD	53 313			53 313	167 854	0.01	
SOUTHERN CROSS MED NPV*	AUD	98 659			98 659	60 925	0.00	
SPARK INFR GROUP NPV*	AUD	587 768		587 768				
ST BARBARA LIMITED NPV*	AUD	256 882			256 882	83 837	0.00	
STEADFAST GROUP LI SHS*	AUD	313 635			313 635	1 015 564	0.04	
SUPER CHEAP AUTO G NPV*	AUD	48 962	38 578	39 120	48 420	318 530	0.01	
SYRAH RES LTD NPV*	AUD		371 858	203 603	168 255	257 335	0.01	
TABCORP HLDGS LTD NPV*	AUD		681 372		681 372	420 769	0.02	
TASSAL GROUP NPV*	AUD	65 012			65 012	215 920	0.01	
TECHNOLOGY ONE NPV(POST RECON)*	AUD	69 905	29 263		99 168	764 699	0.03	
TEMPLE & WEBSTER G NPV*	AUD	25 801			25 801	92 461	0.00	
THE STAR ENTERTAIN NPV*	AUD	294 320	121 818	122 828	293 310	551 831	0.02	
WEBJET LTD NPV*	AUD	111 514	62 635		174 149	588 420	0.02	
WESTERN AREAS NL NPV*	AUD	89 541		89 541				
WESTGOLD RESOURCES NPV*	AUD	115 647	266 924		382 571	178 718	0.01	
WHITEHAVEN COAL NPV*	AUD	308 733	192 819	164 588	336 964	1 947 168	0.08	
WORLEY LIMITED NPV*	AUD	107 661	34 451		142 112	1 297 738	0.05	
<b>Total Australia</b>						<b>70 454 810</b>	<b>2.83</b>	
<b>Austria</b>								
AGRANA BETEILIGUNG NPV*	EUR	5 572			5 572	75 504	0.00	
ANDRITZ AG NPV(BR)*	EUR	16 697	13 560		30 257	1 408 362	0.06	
AT&S AUSTRIA TECH NPV*	EUR	7 383			7 383	228 202	0.01	
BAWAG GROUP AG NPV*	EUR	25 358	6 192		31 550	1 526 589	0.06	
CA IMMOBILIEN ANLA NPV*	EUR		16 260		16 260	513 840	0.02	
DO & CO AG NPV*	EUR	1 941			1 941	152 818	0.01	
EVN AG NPV*	EUR	13 627			13 627	226 975	0.01	
FACC AG NVP*	EUR	9 580			9 580	61 591	0.00	
IMMOFINANZ AG NPV (POST SPLIT)*	EUR	23 590	10 369	33 959				
KONTRON AG NPV*	EUR	16 342			16 342	236 799	0.01	
LENZING AG NPV*	EUR	3 914			3 914	187 371	0.01	
OESTERREICH POST NPV*	EUR	13 292			13 292	379 291	0.02	
PORR AG NPV*	EUR	1 700	600		2 300	23 750	0.00	
RAIFFEISEN BK INTL NPV (REGD)*	EUR		52 637		52 637	732 524	0.03	
S IMMO AG NPV*	EUR	10 008	10 117		20 125	452 849	0.02	
SCHOELLER BLECKMAN EUR1 (BR)*	EUR	2 904			2 904	159 988	0.01	
SEMPERIT AG HLDG NPV*	EUR	1 156			1 156	22 868	0.00	
STRABAG SE NPV (BR)*	EUR		11 610		11 610	446 128	0.02	
TELEKOM AUSTRIA(TA NPV(BR)*	EUR	69 033			69 033	401 486	0.02	
UNIQA INSURANCE GR NPV*	EUR	47 612			47 612	308 928	0.01	
VIENNA INSURANCE GROUP NPV (BR)*	EUR	16 878			16 878	378 116	0.02	
WIENERBERGER AG NPV*	EUR	38 929	8 733		47 662	1 090 867	0.04	
ZUMTOBEL AG NPV(BR)*	EUR	18 487		18 487				
<b>Total Austria</b>						<b>9 014 846</b>	<b>0.36</b>	
<b>Belgium</b>								
ACKERMANS NPV*	EUR	5 942	6 155	1 606	10 491	1 464 132	0.06	
AEDIFICA NPV*	EUR	10 844	2 303		13 147	1 003 877	0.04	
AGFA GEVAERT NV NPV*	EUR	72 223			72 223	218 234	0.01	
BEFIMMO SA NPV SICAFI*	EUR	11 291		11 291				
BEKAERT SA NPV*	EUR	10 866			10 866	303 079	0.01	
BPOST -PROMESSES NPV*	EUR	30 652			30 652	151 588	0.01	
CFE NPV*	EUR	2 160		2 160				
COLRUYT SA NPV*	EUR		11 060		11 060	266 811	0.01	
DEME GROUP NV NPV*	EUR		2 160		2 160	240 563	0.01	
ECONOCOM GROUP NPV (POST SPLIT)*	EUR	21 096			21 096	57 485	0.00	
EURONAV NPV*	EUR	43 048			43 048	750 657	0.03	
EURONAV NPV*	USD	17 898			17 898	319 361	0.01	
FAGRON NPV*	EUR	21 976			21 976	273 877	0.01	
GALAPAGOS NV NPV*	EUR	12 681	3 939		16 620	759 303	0.03	



Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
GIMV NPV*	EUR	8 312			8 312	355 572	0.01	
IBA NPV*	EUR	8 691			8 691	121 378	0.00	
KBC ANCORA NPV (POST SPLIT)*	EUR	12 677	7 473		20 150	717 088	0.03	
KINEPOLIS GROUP NPV*	EUR	3 391			3 391	127 989	0.01	
MELEXIS NPV*	EUR	7 597			7 597	524 486	0.02	
MITHRA PHARMACEUTI NPV*	EUR	4 046			4 046	26 092	0.00	
MONTEA NV NPV*	EUR	3 505	2 430		5 935	405 635	0.02	
ONTEX GROUP NV NPV*	EUR	21 024	34 267		55 291	326 486	0.01	
RECTICEL NPV*	EUR	19 464			19 464	269 138	0.01	
SA D'IETERN NV NPV*	EUR	6 334	1 513	7 847				
TESSENDERLO GROUP NPV*	EUR	9 234			9 234	279 935	0.01	
VAN DE VELDE NPV*	EUR	600			600	18 931	0.00	
X-FAB SIL FOUND NPV*	EUR	31 042			31 042	161 039	0.01	
XIOR STUDENT HOUSI NPV*	EUR	5 767			5 767	162 281	0.01	
<b>Total Belgium</b>						<b>9 305 019</b>	<b>0.37</b>	
<b>Bermuda</b>								
LIBERTY LATIN AMER COM USD0.01 WI CL A*	USD	14 971	23 345		38 316	298 322	0.01	
LIBERTY LATIN AMER COM USD0.01 WI CL C*	USD	55 114			55 114	429 660	0.02	
MYOVANT SCIENCES COM USD0.000017727*	USD	12 880			12 880	344 670	0.01	
<b>Total Bermuda</b>						<b>1 072 652</b>	<b>0.04</b>	
<b>Canada</b>								
ABSOLUTE SOFTWARE COM NPV*	CAD	12 600	30 767		43 367	520 521	0.02	
AECON GROUP INC COM*	CAD	18 497			18 497	131 091	0.01	
AG GROWTH INTL INC COM NPV*	CAD	6 187			6 187	158 417	0.01	
ALAMOS GOLD INC COM NPV*	CAD	138 060	40 816		178 876	1 410 769	0.06	
ALTIUS MINERALS CO COM NPV*	CAD	18 603			18 603	290 982	0.01	
ALTUS GROUP LTD COM NPV*	CAD	14 748	7 775		22 523	799 939	0.03	
ARC RESOURCES COM NPV*	CAD	208 096	22 056	230 152				
ARGONAUT GOLD INC COM NPV*	CAD	67 900	96 537		164 437	48 256	0.00	
ARITZIA INC SUB VTG SHS*	CAD	27 300			27 300	1 058 329	0.04	
ARTIS REAL ESTATE TRUST UNITS*	CAD	20 176	29 250		49 426	346 301	0.01	
ATCO LTD CL 1 NON VTG*	CAD		24 147		24 147	749 374	0.03	
ATHABASKA OIL CORP COM NPV*	CAD		168 600		168 600	340 162	0.01	
ATS AUTOMATION TOOLING SYS INC COM*	CAD	24 245			24 245	766 646	0.03	
AUTOCANADA INC COM NPV*	CAD	9 587			9 587	149 534	0.01	
B2GOLD CORP COM NPV*	CAD		348 300		348 300	1 063 022	0.04	
BALLARD POWER SYS COM NPV*	CAD		91 100		91 100	515 978	0.02	
BAYTEX ENERGY CORP COM NPV*	CAD		189 600		189 600	1 029 355	0.04	
BIOHAVEN PHARMACEU COM NPV*	USD	17 587	7 462	25 049				
BIRCHCLIFF ENERGY NEW COM NPV*	CAD	108 396			108 396	842 179	0.03	
BOMBARDIER INC CLASS B'SUB-VTG NPV*	CAD	825 692		825 692				
BORALEX INC CL A'COM NPV*	CAD	30 153			30 153	854 576	0.03	
BRP INC SUB VTG NPV*	CAD	13 800		13 800				
CALIAN GROUP LTD COM NPV*	CAD		8 800		8 800	370 974	0.01	
CANACCORD GENUITY GROUP INC NPV*	CAD	38 096	23 254	29 953	31 397	160 783	0.01	
CANACOL ENERGY LTD COM NPV (POST REV SPLIT)*	CAD	74 794			74 794	110 296	0.00	
CANADA GOOSE HLDGS COM NPV SUB VTNG SHS*	CAD	19 600			19 600	320 525	0.01	
CANFOR CORP NEW COM*	CAD	18 896	12 734		31 630	475 020	0.02	
CANOPY GROWTH CORP COM NPV*	CAD		72 393		72 393	270 340	0.01	
CAPITAL POWER CORP COM NPV*	CAD	34 697	8 452		43 149	1 443 547	0.06	
CARDINAL ENERGY GR COM NPV*	CAD		45 200		45 200	306 412	0.01	
CASCADES INC COM*	CAD	34 395			34 395	223 071	0.01	
CDN WESTERN BANK COM NPV*	CAD	27 196			27 196	472 878	0.02	
CELESTICA INC SUB VTG SHS*	CAD	25 094	21 880		46 974	515 222	0.02	
CENTERRA GOLD INC COM*	CAD	76 000			76 000	352 950	0.01	
CHORUS AVIATION IN VTG & VARIABLE VTG SHS*	CAD	17 000			17 000	32 178	0.00	
CI FINANCIAL CORP COM NPV*	CAD	57 732			57 732	577 732	0.02	
CINEPLEX INC COM NPV*	CAD	24 797			24 797	168 463	0.01	
CITY OFFICE REIT I COM USD0.01*	USD	16 500			16 500	175 361	0.01	
COGECO COMMUNICATI SUB VTG SHS*	CAD	4 200			4 200	214 094	0.01	
COGECO INC SUB-VTG SHS NPV*	CAD	1 200			1 200	51 080	0.00	
COMPUTER MODELLING COM NPV*	CAD	29 500		29 500				
CORBY SPIRIT & WIN COM NPV CL A*	CAD		20 314		20 314	251 871	0.01	
CORUS ENTERTAINMENT INC COM CL B NON VTG*	CAD	75 697			75 697	119 402	0.00	
CRESCENT POINT EN COM NPV*	CAD	186 702	52 416		239 118	1 868 345	0.08	
CREW ENERGY INC COM*	CAD		52 000		52 000	229 665	0.01	
CROMBIE REAL STATE TRUST UNITS*	CAD	17 409			17 409	190 435	0.01	
CT REAL ESTATE INV UNITS*	CAD	20 600			20 600	234 258	0.01	
DENISON MINES CORP COM NPV*	CAD	133 600	154 394		287 994	363 419	0.01	
DESCARTES SYSTEMS COM NPV*	CAD	28 439			28 439	1 961 270	0.08	
DREAM INDL REAL ES TR UNIT*	CAD	30 950	1 439		32 389	260 200	0.01	
DREAM OFFICE REAL TRUST UNITS SER A*	CAD	12 788			12 788	144 577	0.01	
DUNDEE PRECIOUS METALS INC COM*	CAD	58 700	45 864		104 564	474 096	0.02	
ECN CAPITAL CORP COM NPV*	CAD	80 300			80 300	242 132	0.01	
ELEMENT FLEET MGMT COM NPV*	CAD	145 100			145 100	1 932 143	0.08	
ENDEAVOUR SILVER C COM NPV*	CAD	46 700	69 875		116 575	396 843	0.02	
ENERFLEX LTD COM NPV*	CAD	33 197			33 197	171 462	0.01	
ENERGY FUELS INC COM NPV*	CAD	29 800	30 440		60 240	435 328	0.02	
ENERPLUS CORP COM NPV*	CAD	79 200			79 200	1 372 462	0.06	
ENGHOUSE SYSTEMS COM NPV*	CAD	14 800			14 800	328 894	0.01	
EQUITABLE GP INC COM NPV*	CAD	10 400		10 400				
EVERTZ TECHNOLOGIE COM NPV*	CAD	4 500			4 500	39 023	0.00	
EXCHANGE INCOME CO COM NPV*	CAD	5 300			5 300	176 922	0.01	
EXTENDICARE INC COM NPV*	CAD	36 797			36 797	189 246	0.01	
FIERA SCEPTRE INC CLASS A*	CAD	14 600	31 426	46 026				
FINNING INTL INC COM NEW*	CAD	54 514			54 514	1 158 649	0.05	
FIRST MAJESTIC SIL COM NPV*	CAD	69 877			69 877	587 509	0.02	
FIRST NATL FINL CP COM NPV*	CAD	8 758			8 758	219 749	0.01	
FORTUNA SILVER MIN COM NPV*	CAD	61 041			61 041	169 729	0.01	
FREEHOLD ROYALTIES COM NPV*	CAD	51 598			51 598	641 650	0.03	
GDI INTEGRATED FAC SUB VTG SHS*	CAD	3 900			3 900	133 965	0.01	
GIBSON ENERGY INC COM NPV*	CAD	49 137			49 137	838 160	0.03	
GOEASY LTD COM NPV*	CAD	3 200			3 200	259 493	0.01	
GOGOLD RESOURCES COM NPV*	CAD		94 900		94 900	105 133	0.00	
GRANITE REAL EST STAPLED UNIT (1 ORD & 1 UNI)*	CAD	8 899	3 536		12 435	635 148	0.03	
HARDWOODS DISTRIBU COM NPV*	CAD		11 800		11 800	216 690	0.01	
HOME CAP GROUP INC COM*	CAD	14 696			14 696	283 995	0.01	
HUDBAY MINERALS IN COM NPV*	CAD	81 393			81 393	308 726	0.01	
IAMGOLD CORP COM*	CAD	180 293			180 293	264 548	0.01	
INNERGEX RENEWABLE COM NPV*	CAD	44 525			44 525	489 994	0.02	
INTERFOR CORP COM NPV*	CAD	21 300			21 300	378 173	0.02	
INTERRENT REAL EST TRUST UNITS*	CAD	21 502	434		21 936	184 593	0.01	
INTERTAPE POLYMER GROUP INC COM*	CAD	18 000	8 821	26 821				

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JAMIESON WELLNESS COM NPV*	CAD	17 600			17 600	430 371	0.02	
KELT EXPLORATION L COM NPV*	CAD		103 900		103 900	448 979	0.02	
KILLAM APT REAL ES TRUST UNIT*	CAD	20 097			20 097	232 814	0.01	
KINAXIS INC COM NPV*	CAD	9 900			9 900	1 056 148	0.04	
KNIGHT THERAPEUTIC COM NPV*	CAD	28 800			28 800	117 268	0.00	
LABRADOR IRON ORE COM NPV*	CAD	19 300			19 300	399 869	0.02	
LASSONDE INDUSTRIE CLASS'A/AVTG NPV*	CAD	1 500			1 500	129 407	0.01	
LAURENTIAN BK CDA QUE COM*	CAD	11 910			11 910	265 632	0.01	
LINAMAR CORP COM*	CAD	16 300			16 300	697 310	0.03	
LITHIUM AMERICAS C COM NPV (POST REV SPLIT)*	CAD	28 200	17 606		45 806	1 139 246	0.05	
LUNDIN GOLD INC COM NPV*	CAD	19 300	34 094		53 394	385 463	0.02	
MAG SILVER CORP COM NPV*	CAD	33 098			33 098	439 517	0.02	
MAPLE LEAF FOODS COM NPV*	CAD	19 595	12 162		31 757	470 404	0.02	
MARTINREA INTL INC COM*	CAD	21 797	41 759	34 994	28 562	182 936	0.01	
MASONITE INTL CORP COM NPV*	USD	8 043			8 043	575 747	0.02	
MEG ENERGY CORP COM NPV*	CAD	98 914			98 914	1 478 237	0.06	
METHANEX CORP COM*	CAD	21 136			21 136	737 341	0.03	
MIRATI THERAPEUTIC COM NPV*	USD	10 632	6 494		17 126	1 153 787	0.05	
MORGUARD NA RES RE TR UNIT*	CAD	11 200			11 200	130 650	0.01	
MTY FOOD GROUP INC COM NPV*	CAD	6 300	5 775		12 075	489 191	0.02	
MULLEN GROUP LTD COM NPV*	CAD	33 697	26 047		59 744	600 058	0.02	
NEW GOLD INC COM NPV*	CAD	269 488			269 488	243 187	0.01	
NEXGEN ENERGY LTD COM NPV*	CAD	120 200			120 200	504 424	0.02	
NORTH WEST CO INC VAR VTG AND COM VTG SHS*	CAD	11 898	9 445		21 343	555 095	0.02	
NOVAGOLD RESOURCES COM NPV*	CAD	92 190			92 190	425 432	0.02	
NUVISTA ENERGY LTD COM*	CAD		73 600		73 600	729 505	0.03	
OCEANAGOLD CORP COM NPV*	CAD	190 462	236 205		426 667	619 797	0.02	
OSISKO MINING CORP COM NPV *WI*	CAD	32 656	42 786		75 442	808 647	0.03	
OSISKO MNG INC COM NPV*	CAD	90 300			90 300	188 149	0.01	
PARAMOUNT RES LTD CL A*	CAD	17 000	15 474		32 474	687 587	0.03	
PAREX RESOURCES IN COM NPV*	CAD	38 218			38 218	582 651	0.02	
PARK LAWN CORP COM NPV*	CAD	9 500			9 500	147 411	0.01	
PASON SYSTEMS INC COM*	CAD	35 297			35 297	374 715	0.02	
PEYTO EXPLORATION COM NPV*	CAD	46 000			46 000	429 280	0.02	
POLLARD BANKNOTE L COM NPV*	CAD		4 700		4 700	57 620	0.00	
PRAIRIESKY ROYALTY COM NPV*	CAD	74 774			74 774	1 160 811	0.05	
PREMIUM BRANDS HLD COM NPV*	CAD	11 900	3 237		15 137	892 543	0.04	
PRETIUM RES INC COM NPV*	CAD	63 500		63 500				
REAL MATTERS INC COM NPV*	CAD	30 500			30 500	103 380	0.00	
RICHELIEU HARDWARE COM NPV*	CAD	17 800	10 670		28 470	763 849	0.03	
ROGERS SUGAR INC COM NPV*	CAD	45 610			45 610	200 439	0.01	
RUSSEL METALS INC COM*	CAD	20 397	14 456		34 853	721 593	0.03	
SABINA GOLD&SILVER COM NPV*	CAD	130 800			130 800	106 519	0.00	
SANDSTORM GOLD LTD COM NPV(POST REV SPLIT)*	CAD	72 700			72 700	357 892	0.01	
SAVARIA CORP COM NPV*	CAD	6 400	18 659		25 059	239 002	0.01	
SEABRIDGE GOLD INC COM*	CAD	13 998	14 451		28 449	303 686	0.01	
SIENNA SENIOR LVI COM NPV*	CAD	29 197			29 197	251 693	0.01	
SIERRA WIRELESS INC COM*	CAD	12 098			12 098	359 205	0.01	
SILVERCORP METALS COM NPV*	CAD	67 300			67 300	163 926	0.01	
SLEEP COUNTRY CANA COM NPV*	CAD	10 600			10 600	174 356	0.01	
SPIN MASTER CORP SUB VTG NPV*	CAD	7 800			7 800	240 920	0.01	
SSR MINING INC COM NPV*	CAD	66 505	13 566		80 071	1 102 055	0.04	
STANTEC INC COM NPV*	CAD	33 898	4 903		38 801	1 897 595	0.08	
STELLA JONES INC COM NPV*	CAD	11 041	18 524		29 565	889 969	0.04	
STORAGEVAULT CANAD COM NPV*	CAD		131 600		131 600	603 436	0.02	
SUMMIT INDL INCOME COM NPV*	CAD	20 500	15 307		35 807	457 364	0.02	
SUNOPTA INC COM*	CAD	26 200			26 200	294 480	0.01	
SUPERIOR PLUS CORP*	CAD	45 095	30 966		76 061	578 119	0.02	
TAMARACK VALLEY EN COM NPV*	CAD		218 200		218 200	840 445	0.03	
TELUS CORPORATION NPV*	CAD		16 846	16 846				
TFI INTERNATIONAL COM NPV*	CAD	27 484		27 484				
TIMBERCREEK FINL C COM NPV*	CAD	18 500	76 912	56 493	38 919	219 575	0.01	
TOREX GOLD RES INC COM NPV (POST REV SPLIT)*	CAD	29 520	52 161	25 523	56 158	382 345	0.02	
TOURMALINE OIL CP COM NPV*	CAD	85 734		85 734				
TRANSALTA CORP COM*	CAD	88 584			88 584	779 887	0.03	
TRANSALTA RENEWABL COM NPV*	CAD	40 500	18 610		59 110	634 455	0.03	
TRANSCONTINENTAL INC CL A SUB VTG*	CAD	24 997			24 997	285 176	0.01	
TRICAN WELL SERVIC COM NPV*	CAD		108 100		108 100	287 098	0.01	
TRICON RESIDENTIAL COM NPV*	CAD	70 900	17 747		88 647	746 623	0.03	
TRILLIUM THERAPEUT NPV (POST REV SPLIT)*	CAD	34 300		34 300				
UNI-SELECT INC COM NPV*	CAD		21 300		21 300	577 417	0.02	
VERMILION ENERGY I COM NPV*	CAD	37 856	31 596		69 452	1 619 834	0.07	
WESDOME GOLD MIN L COM NPV*	CAD	50 300			50 300	301 499	0.01	
WESTPORT FUEL SYST COM NPV*	CAD	30 400		30 400				
WESTSHORE TERM INV COM NPV*	CAD	9 447	16 191		25 638	458 390	0.02	
WHITECAP RESOURCES COM NPV*	CAD	158 796	67 538		226 334	1 753 513	0.07	
WINPAK COM NPV*	CAD	3 800	9 182		12 982	395 452	0.02	
XENON PHARMACEUTIC COM NPV*	USD	2 200	18 234		20 434	747 832	0.03	
YAMANA GOLD INC COM*	CAD		311 355		311 355	1 366 005	0.05	
<b>Total Canada</b>						<b>76 746 504</b>	<b>3.08</b>	
<b>Cayman Islands</b>								
THERAVANCE BIOPHAR COM USD0.00001 WHEN ISSUED*	USD	18 118			18 118	180 772	0.01	
<b>Total Cayman Islands</b>						<b>180 772</b>	<b>0.01</b>	
<b>China</b>								
ELKEM ASA NOK5*	NOK	96 757			96 757	322 056	0.01	
HEALTH & HAPPINESS HKD0.01*	HKD	96 000			96 000	90 566	0.00	
SUN CENTURY GP LTD HKD0.10*	HKD	970 000		970 000				
YANGZIJIANG SHIPBU NPV*	SGD	711 700			711 700	603 972	0.02	
YANLORD LAND GROUP NPV*	SGD	83 800			83 800	51 262	0.00	
<b>Total China</b>						<b>1 067 856</b>	<b>0.04</b>	
<b>Colombia</b>								
FONTERA ENERGY COR COM NPV*	CAD		27 000		27 000	225 821	0.01	
<b>Total Colombia</b>						<b>225 821</b>	<b>0.01</b>	
<b>Denmark</b>								
ALK-ABELLO A/S SER'B'DKK0.50 (POST SPLIT)*	DKK		57 835		57 835	958 934	0.04	
ALM. BRAND DKK80(REGD)*	DKK	29 743	267 687		297 430	407 010	0.02	
AMBU A/S SER'B'DKK0.5*	DKK		83 332		83 332	933 968	0.04	
BAVARIAN NORDIC DKK10*	DKK	18 726	10 323		29 049	926 245	0.04	
CBRAIN A/S DKK0.25*	DKK	2 195		2 195				
CHEMOMETEC A/S DKK1*	DKK	4 692			4 692	442 900	0.02	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
D/S NORDEN DKK1 (POST SUBD)*	DKK	5 940			5 940	308 407	0.01	
DFDS AS DKK20*	DKK	11 987			11 987	364 376	0.01	
FLSMIDTH & CO A/S DKK20*	DKK	13 384	7 387	11 317	9 454	218 863	0.01	
ISS A/S DKK1*	DKK	49 617	15 932	14 166	51 383	944 116	0.04	
JYSKE BANK A/S DKK10*	DKK	16 999	4 739		21 738	1 174 855	0.05	
MATAS AS DKK2.5*	DKK	19 936			19 936	190 966	0.01	
NILFISK HLDG A/S DKK20*	DKK	5 388			5 388	100 216	0.00	
NKT A/S DKK20*	DKK	16 394			16 394	819 819	0.03	
NNIT A/S DKK10*	DKK	13 984		13 984				
PER AARSLEFF HLDNG DKK2'B*	DKK	5 061			5 061	141 538	0.01	
RINGJOBING LNOBK DKK1 (POST SPLIT)*	DKK	8 630	1 983		10 613	1 156 207	0.05	
ROYAL UNIBREW A/S DKK2 (POST SPLIT)*	DKK	16 049	5 393	2 819	18 623	1 064 644	0.04	
SCANDINAVIAN TOBAC DKK1*	DKK	23 163			23 163	388 671	0.02	
SCHOUW & CO DKK10*	DKK	5 290			5 290	335 944	0.01	
SIMCORP DKK1*	DKK	13 366	3 038		16 404	980 722	0.04	
SOLAR A/S SER'B'DKK100*	DKK		962		962	72 595	0.00	
SPAR NORD BANK AS DKK10*	DKK	32 435			32 435	393 000	0.02	
SYDBANK DKK10*	DKK	19 485	21 599	11 632	29 452	898 401	0.04	
TOPDANMARK AS DKK1*	DKK	11 828	10 088		21 916	1 013 268	0.04	
ZEALAND PHARMA AS DKK1*	DKK	14 005			14 005	361 340	0.01	
<b>Total Denmark</b>						<b>14 597 006</b>	<b>0.59</b>	
<b>Egypt</b>								
CENTAMIN PLC ORD NPV*	GBP	261 058	197 131		458 189	468 381	0.02	
<b>Total Egypt</b>						<b>468 381</b>	<b>0.02</b>	
<b>Faeroe Islands</b>								
P/F BAKKAFROST DKK1*	NOK	18 067			18 067	903 432	0.04	
<b>Total Faeroe Islands</b>						<b>903 432</b>	<b>0.04</b>	
<b>Finland</b>								
AKTIA BANK PLC NPV SER'A*	EUR	18 067			18 067	179 771	0.01	
BASWARE OYJ NPV*	EUR	1 762		1 762				
CARGOTEC CORP NPV ORD 'B'*	EUR	13 041			13 041	491 184	0.02	
CAVERION CORP NPV*	EUR	33 676			33 676	149 722	0.01	
FINNAIR EURO.85*	EUR	232 331			232 331	98 583	0.00	
HUHTAMAKI OYJ NPV'I*	EUR	31 296	7 058		38 354	1 378 959	0.06	
KEMIRA OYJ NPV*	EUR	26 425	17 849		44 274	585 048	0.02	
KONECRANES OYJ NPV*	EUR	20 423	8 479		28 902	727 818	0.03	
METSA BOARD CORP ORD'B'NPV*	EUR	50 073	27 503		77 576	583 913	0.02	
ORIOLA OYJ SER'B'NPV*	EUR	18 075			18 075	32 824	0.00	
OUTOKUMPU OYJ SER'A'NPV*	EUR	92 843			92 843	373 106	0.01	
QT GROUP OYJ NPV*	EUR	5 391			5 391	230 671	0.01	
REMEDY ENTERTAINME NPV*	EUR	2 558	6 762		9 320	175 148	0.01	
REVENIO GROUP OYJ NPV*	EUR	5 749			5 749	214 146	0.01	
ROVIO ENTERTAINMEN NPV*	EUR	21 409			21 409	122 182	0.00	
SANOMA OYJ NPV*	EUR	32 587			32 587	382 266	0.02	
TIETO OYJ NPV*	EUR	31 622	11 260		42 882	1 023 879	0.04	
TOKMANNI GROUP COR NPV*	EUR	16 426			16 426	198 861	0.01	
UPONOR OYJ NPV*	EUR	14 191	13 031		27 222	361 873	0.01	
VALMET CORP NPV*	EUR	44 804	22 236	0	67 040	1 527 089	0.06	
YIT CORP NPV*	EUR	57 908			57 908	145 367	0.01	
<b>Total Finland</b>						<b>8 982 410</b>	<b>0.36</b>	
<b>France</b>								
AB SCIENCE EURO.01*	EUR	11 351			11 351	102 616	0.00	
ABC ARBITRAGE EURO.016*	EUR	17 753	32 959		50 712	328 039	0.01	
AIR FRANCE-KLM EUR1.00*	EUR	58 823	176 469		235 292	309 874	0.01	
AKKA TECHNOLOGIES EUR1.53*	EUR	4 677		4 677				
AKWEL EURO.8*	EUR	876			876	12 737	0.00	
ALBIOMA EURO.0385(POST SUBDIVISION)*	EUR	9 930		9 930				
ALD EUR1.5 (AIW)*	EUR	27 083			27 083	289 306	0.01	
ALTAREA NPV*	EUR	385	51		436	58 132	0.00	
ALTEN NPV*	EUR	9 040			9 040	1 057 766	0.04	
ANTIN INFRA PARTN EURO.01 (PROMESSES)*	EUR		8 938		8 938	194 668	0.01	
ARAMIS GROUP SA EURO.02*	EUR		23 982		23 982	110 300	0.00	
ATOS SE EUR1*	EUR		33 048		33 048	322 952	0.01	
AUBAY EURO.50*	EUR	2 464			2 464	107 964	0.00	
BELIEVE SA EURO.005*	EUR		20 730		20 730	189 866	0.01	
BENETEAU EURO.50*	EUR	13 323	23 299		36 622	406 416	0.02	
BIC EUR3.82*	EUR	7 730			7 730	444 214	0.02	
BOIRON EUR1*	EUR	1 200			1 200	54 835	0.00	
BONDUELLE EUR1.75*	EUR	5 759			5 759	66 987	0.00	
CASINO GUICH-PERR EUR1.53*	EUR	12 331			12 331	118 794	0.00	
CELLECTIS EURO.05*	EUR	8 820		8 820				
CGG EURO.01*	EUR	246 624	318 732		565 356	480 343	0.02	
CHARGEURS EURO.16*	EUR	5 541	10 566		16 107	213 161	0.01	
CIE DES ALPES NPV*	EUR	2 450			2 450	30 242	0.00	
DERICHEBOURG EUR2*	EUR	27 210	30 875		58 085	254 050	0.01	
ELIOR GROUP EURO.01*	EUR	30 342	94 381	124 723				
ELIS EUR1.00*	EUR	64 282	1 835		66 117	759 245	0.03	
ERAMET EUR3.05*	EUR	4 145			4 145	272 021	0.01	
ESKER EUR2*	EUR		3 356		3 356	441 147	0.02	
EUROAPI SA EUR1*	EUR		30 128		30 128	527 597	0.02	
EUROPCAR MOBILITY EUR1*	EUR		947 333	947 333				
EUTELSAT COMMUNICA EUR1*	EUR	55 528	22 313		77 841	782 237	0.03	
FAURECIA EUR7*	EUR		43 634		43 634	652 549	0.03	
FNAC DARTY EUR1*	EUR	6 210			6 210	192 130	0.01	
GROUPE GUILLIN EUR0.62 (POST SUBDIVISION)*	EUR	4 623			4 623	82 489	0.00	
GTT EURO.01*	EUR	7 146	1 926		9 072	1 056 126	0.04	
GUERBET EUR1*	EUR	4 408		4 408				
ICADE NPV*	EUR	6 526	4 394		10 920	406 761	0.02	
ID LOGISTICS EURO.50*	EUR	1 102			1 102	296 474	0.01	
IMERYS EUR2*	EUR	10 660	7 046		17 706	726 083	0.03	
INTER PARFUMS EUR3*	EUR	6 536	654	1	7 189	346 996	0.01	
IPSOS EURO.25 (POST SUBDIVISION)*	EUR	14 980			14 980	726 013	0.03	
JC DECAUX SA NPV*	EUR	21 834			21 834	275 779	0.01	
KAUFMAN & BROAD SA EURO.26*	EUR	7 457			7 457	181 441	0.01	
KORIAN EUR5*	EUR	23 784			23 784	224 895	0.01	
LE NOBLE AGE EUR2*	EUR	1 485			1 485	43 330	0.00	
LISI EURO.40*	EUR	4 379			4 379	86 538	0.00	
MAISONS DU MONDE EUR3.24*	EUR	14 565	13 377		27 942	274 161	0.01	
MANITOU EUR1*	EUR	6 055			6 055	123 672	0.00	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
MAUREL ET PROM EURO.77*	EUR		74 040		74 040	333 207	0.01	
MCPHY ENERGY EURO.12*	EUR	7 635	19 411	25 234	1 812	20 611	0.00	
MERCIALYS EUR1*	EUR	24 343	28 731		53 074	460 119	0.02	
MERSEN EUR2*	EUR	8 276			8 276	268 492	0.01	
NEXANS EUR1*	EUR	7 158	2 687		9 845	921 177	0.04	
NEXITY EUR5*	EUR	12 937			12 937	259 500	0.01	
ORPEA EUR2.5*	EUR		20 563		20 563	167 021	0.01	
PEUGEOT INVEST EUR1.00*	EUR	943			943	77 788	0.00	
PHARMAGEST INTERAC EURO.20 (POST SUBDIVISION)*	EUR		3 878		3 878	272 718	0.01	
PLASTIC OMNIUM EURO.06*	EUR	17 445			17 445	244 844	0.01	
QUADIENT EUR1*	EUR	12 389	12 403		24 792	349 187	0.01	
REXEL EUR5*	EUR	64 782	11 347		76 129	1 363 280	0.05	
RUBIS EUR1.25(POST SPLIT)*	EUR	33 833			33 833	769 670	0.03	
SCOR SE EUR7.876972 (POST CONS)*	EUR		49 860		49 860	750 837	0.03	
SMCP SAS EUR1.10 (PROMESSES)*	EUR	11 392			11 392	71 719	0.00	
SOITEC S.A.EUR2 (POST CONS)*	EUR	7 381	2 333		9 714	1 248 564	0.05	
SOLUTION 30 SE EURO.1275 (POST SUB)*	EUR	32 327			32 327	62 478	0.00	
SOPRA STERIA GROUP EUR1.00*	EUR	5 485			5 485	726 972	0.03	
SPIE PROMESSES EURO.46*	EUR	37 546			37 546	879 390	0.04	
STORE ELECTRONIC EUR2*	EUR		1 804		1 804	205 197	0.01	
TECHNIP ENERGIES EURO.01*	EUR	31 832	19 415		51 247	662 238	0.03	
TF1 - TV FRANCAISE EURO.20*	EUR	25 827			25 827	164 001	0.01	
TRIGANO EUR4.25678*	EUR	3 231			3 231	331 080	0.01	
VICAT EUR4*	EUR	5 457			5 457	125 221	0.01	
VILMORIN & CIE EUR15.25 (POST SUBDIVISION)*	EUR	1 899	4 525		6 424	284 973	0.01	
VIRBAC EUR1.25*	EUR	1 680			1 680	412 095	0.02	
VIVALIS PROMESSES EURO.15*	EUR	20 056			20 056	135 806	0.01	
VOLTALIA EUR5.70 (POST CONS)*	EUR	2 939	18 225		21 164	403 591	0.02	
WAVESTONE EURO.025 (POST SUBDIVISION)*	EUR		4 455		4 455	192 119	0.01	
<b>Total France</b>						<b>25 794 840</b>	<b>1.04</b>	
<b>Georgia</b>								
TBC BANK GROUP PLC ORD GBP0.01*	GBP	9 318			9 318	202 272	0.01	
<b>Total Georgia</b>						<b>202 272</b>	<b>0.01</b>	
<b>Germany</b>								
1&1 AG NPV*	EUR	7 484	15 615	9 378	13 721	181 041	0.01	
AAREAL BANK AG NPV*	EUR	22 572		22 572				
AAREAL BANK AG NPV (ASD 24.05.2022 CSH)*	EUR		22 572		22 572	714 425	0.03	
ABOUT YOU HLDG AG NPV*	EUR		18 152		18 152	88 782	0.00	
ADESSO AG NPV*	EUR		1 105		1 105	109 513	0.00	
ADO PROPERTIES S.A NPV*	EUR	21 975			21 975	32 646	0.00	
ADVA OPTI. NETW NPV*	EUR	20 600		20 600				
AIXTRON SE ORD NPV*	EUR	30 435	12 495		42 930	1 056 871	0.04	
ALSTRIA OFFICE REIT AG*	EUR	53 729		53 729				
AMADEUS FIRE AG NPV*	EUR	2 373			2 373	239 875	0.01	
ATOSS SOFTWARE AG NPV*	EUR		1 370		1 370	167 214	0.01	
AURELIUS EQUITY OP NPV*	EUR	10 231			10 231	216 757	0.01	
AURUBIS AG*	EUR	10 286	2 793		13 079	826 890	0.03	
AUTO1 GRP NPV*	EUR		29 519		29 519	198 977	0.01	
BASLER AG NPV*	EUR	876	1 752		2 628	71 482	0.00	
BAYWA AG NPV(VINK)*	EUR	6 219			6 219	280 800	0.01	
BERTRANDT AG NPV*	EUR	3 824			3 824	114 036	0.00	
BIKE24 HOLDING AG NPV*	EUR		6 431		6 431	18 669	0.00	
BILFINGER NPV*	EUR	8 872	8 261		17 133	477 880	0.02	
BORUSSIA DORTMUND NPV*	EUR	26 692			26 692	99 003	0.00	
CANCOM SE NPV*	EUR	12 476			12 476	308 991	0.01	
CECONOMY AG ORD NPV*	EUR	55 748			55 748	90 926	0.00	
CEWE STIFTUNG & CO KGAA NPV*	EUR	1 441			1 441	113 025	0.00	
CORESTATE CAPHLDG NPV*	EUR	4 282		4 282				
CROPENERGIES AG NPV (BR)*	EUR	9 105			9 105	145 352	0.01	
CTS EVENTIM NPV*	EUR	20 658			20 658	987 714	0.04	
DATAGROUP IT SERVI NPV (BR)*	EUR	1 268			1 268	69 105	0.00	
DERMAPHARM HLDG SE NPV*	EUR	8 039			8 039	306 125	0.01	
DEUTSCHE PFAND AG NPV*	EUR	40 167			40 167	299 754	0.01	
DEUTZ AG NPV*	EUR	39 242	53 443		92 685	350 561	0.01	
DRAEGERWERK KGAA NPV*	EUR	1 379			1 379	49 853	0.00	
DUERR AG ORD NPV*	EUR	16 966			16 966	449 393	0.02	
ECKERT & ZIEGLER ORD NPV*	EUR	5 116			5 116	202 610	0.01	
ELMOS SEMICONDUCTO NPV*	EUR	5 178			5 178	236 870	0.01	
ENCAVIS AG NPV*	EUR	36 278	14 670		50 948	949 893	0.04	
EVOTEC SE NPV*	EUR	45 627			45 627	871 672	0.04	
FIELMANN AG NPV*	EUR		13 076		13 076	417 230	0.02	
FRAPORT AG NPV*	EUR	11 472			11 472	442 981	0.02	
GERRESHEIMER GROUP NPV (BR)*	EUR	10 737			10 737	615 953	0.02	
GFT TECHNOLOGIES NPV*	EUR		6 143		6 143	200 811	0.01	
GRAND CITY PROPERT NPV*	EUR	33 581	11 905		45 486	443 150	0.02	
HEIDELBERGER DRUCKMASCHINEN ORD NPV*	EUR		101 049		101 049	139 725	0.01	
HENSOLDT AG NPV*	EUR	4 878	10 521		15 399	362 498	0.01	
HOCHTIEF AG NPV*	EUR	3 687	6 686		10 373	551 980	0.02	
HOME24 SE NPV*	EUR	6 381		6 381				
HORNBAACH BAUMARKT ORD NPV*	EUR	2 849		2 849				
HORNBAACH HLDG AG NPV*	EUR	3 458			3 458	235 999	0.01	
INDUS HOLDING AG NPV*	EUR	5 194			5 194	102 644	0.00	
INSTONE REAL ESTAT NPV*	EUR	7 961			7 961	58 033	0.00	
JOST WERKE AG NPV (REGD)*	EUR	5 270			5 270	225 180	0.01	
KOENIG & BAUER AG NPV*	EUR	4 531		4 531				
KRONES AG ORD NPV*	EUR	4 604			4 604	426 917	0.02	
KWS SAAT SE & CO. NPV*	EUR	5 170			5 170	300 680	0.01	
LANXESS AG NPV*	EUR		32 256		32 256	1 092 716	0.04	
LPKF LASER & ELECT NPV*	EUR	9 396		9 396				
MEDIOS AG NPV*	EUR	2 843			2 843	52 528	0.00	
METRO AG (NEW) NPV*	EUR	36 718			36 718	280 734	0.01	
MISTER SPEX SE NPV*	EUR		9 663	9 663				
MLP SE NPV*	EUR	3 660			3 660	17 014	0.00	
MORPHOSYS ORD NPV*	EUR	11 715			11 715	221 953	0.01	
NORDEX AG NPV*	EUR	32 425	38 207		70 632	660 750	0.03	
NORTHERN BITCOIN NPV*	EUR	1 724			1 724	12 797	0.00	
OHB TECHNOLOGY AG NPV*	EUR	1 233			1 233	34 635	0.00	
PFEIFFER VAC TECHN ORD NPV*	EUR	2 251			2 251	318 382	0.01	
PVA TEPLA AG ORD NPV*	EUR		5 574		5 574	93 724	0.00	
RHEINMETALL AG NPV*	EUR	13 743	2 739	16 482				
SAF HOLLAND NPV (BR)*	EUR		22 377	22 377				
SALZGITTER AG ORD NPV*	EUR	11 019			11 019	246 749	0.01	

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SECUNET SECURITY A ORD NPV*	EUR	245			245	53 797	0.00	
SGL CARBON SE ORD NPV*	EUR	30 413			30 413	216 134	0.01	
SILTRONIC AG NPV*	EUR		7 457		7 457	465 035	0.02	
SIXT AG ORD NPV*	EUR	4 736			4 736	445 012	0.02	
SMA SOLAR TECH AG NPV (BR)*	EUR	3 771			3 771	182 912	0.01	
SOFTWARE AG NPV*	EUR	18 816			18 816	412 786	0.02	
STABILUS S.A. EURO.01*	EUR	8 555		8 555				
STABILUS SE EUR1*	EUR		8 555		8 555	470 046	0.02	
SUEDZUCKER AG NPV*	EUR	26 577			26 577	339 103	0.01	
SYNLAB AG NPV*	EUR		32 963		32 963	424 823	0.02	
TAG IMMOBILIEN AG NPV*	EUR	49 646	27 310		76 956	482 959	0.02	
TAKKT AG NPV*	EUR	11 514			11 514	149 188	0.01	
TEAMVIEWER AG NPV*	EUR		63 215		63 215	608 622	0.02	
THYSSENKRUPP AG NPV*	EUR	128 502	29 527		158 029	833 419	0.03	
VERBIO VGT BIOENERGIE AG*	EUR	8 051			8 051	634 665	0.03	
VOSSLOH AG ORD NPV*	EUR	2 742			2 742	98 720	0.00	
WACKER CHEMIE AG NPV(BR)*	EUR	5 174	1 715	6 889				
WASHTEC AG NPV*	EUR	3 316		3 316				
WESTWING GROUP AG NPV (BR)*	EUR	3 983		3 983				
ZOPLUS AG NPV (BR)*	EUR	2 266		2 266				
<b>Total Germany</b>						<b>23 699 691</b>	<b>0.95</b>	
<b>Guernsey (Channel islands)</b>								
REGIONAL REIT LTD ORD NPV*	GBP	70 000	215 793		285 793	219 969	0.01	
SIRIUS REAL ESTATE ORD NPV*	GBP	433 135	3 567	146 475	290 227	235 754	0.01	
<b>Total Guernsey (Channel islands)</b>						<b>455 723</b>	<b>0.02</b>	
<b>Hong Kong</b>								
ASM PACIFIC TECH HKD0.10*	HKD	78 400	24 800		103 200	568 365	0.02	
BANK OF EAST ASIA NPV*	HKD	255 600	174 241		429 841	412 088	0.02	
CAFE DE CORAL HLDG HKD0.10*	HKD	142 000			142 000	165 824	0.01	
CHAMPION REAL ESTATE INVESTMENT TRUST*	HKD	740 000			740 000	221 699	0.01	
CHINESE ESTATES HL HKD0.10*	HKD	265 000			265 000	47 973	0.00	
CHOW SANG SANG HLD INTL HKD0.25*	HKD	177 000			177 000	163 371	0.01	
CITIC TELECOM INTL HKD0.10*	HKD	256 000			256 000	75 717	0.00	
CITYCHAMP WATCH & HKD0.1*	HKD	464 000			464 000	60 337	0.00	
CMBC CAPITAL HOLDI HKD0.01*	HKD	3 260 000		3 260 000				
COMBA TELECOM SYS HKD0.10*	HKD	492 000			492 000	68 996	0.00	
COWELL E HOLDINGS USD0.004*	HKD		159 000		159 000	194 595	0.01	
CRYSTAL INTL GROUP HKD0.01*	HKD	152 500			152 500	38 883	0.00	
DAH SING BANKING G HKD1*	HKD	161 088			161 088	96 111	0.00	
DAH SING FINANCIAL HKD2*	HKD	51 144			51 144	101 323	0.00	
F E CONSORTM INTL HKD0.10*	HKD	612 380	61 238		673 618	152 003	0.01	
FIRST PACIFIC CO USD0.01*	HKD	510 000			510 000	135 238	0.01	
GUOTAI JUNAN INTL NPV*	HKD	1 432 800			1 432 800	102 291	0.00	
HAITONG INTL SECS HKD0.10*	HKD	652 172	65 217	0	717 389	52 131	0.00	
HANG LUNG GROUP HKD1*	HKD	300 000			300 000	389 344	0.02	
HKBN LTD HKD0.0001*	HKD	291 000			291 000	196 622	0.01	
HONG KONG TECH VEN NPV*	HKD	133 000			133 000	69 518	0.00	
HONGKONG&SHANG HOT NPV*	HKD	108 370		108 370				
HUTCHISON TEL HK H HKD0.25*	HKD	1 070 000			1 070 000	141 867	0.01	
HYSAN DEVELOPMENT HKD5*	HKD	208 000			208 000	453 974	0.02	
JOHNSON ELEC. HLDGS COM HKD0.05 (POST REV/SPL)*	HKD	147 133			147 133	151 748	0.01	
K WAH INTL HKD0.10*	HKD	685 000			685 000	192 122	0.01	
KERRY LOGISTICS NE HKD0.5*	HKD	202 000			202 000	320 873	0.01	
KERRY PROPERTIES HKD1*	HKD	251 000			251 000	397 429	0.02	
L.K. TECH HLDG LTD HKD0.10*	HKD		327 500		327 500	296 856	0.01	
LIFESTYLE INTERNAT HKD0.005*	HKD	182 000			182 000	107 892	0.00	
LUK FOOK HLDGS HKD0.10*	HKD	92 000			92 000	200 093	0.01	
MAN WAH HOLDINGS LTD HKD0.4*	HKD	536 000	213 600		749 600	418 570	0.02	
MELCO INTL DEV HKD0.50*	HKD	272 000			272 000	142 173	0.01	
MGM CHINA HLDGS LT HKD1*	HKD	191 600	360 000		551 600	222 216	0.01	
NWS HOLDINGS LTD HKD1*	HKD	447 000			447 000	317 415	0.01	
PACIFIC BASIN SHIP USD0.01*	HKD	1 717 000			1 717 000	415 899	0.02	
PACIFIC TEXTILES H HKD0.001*	HKD	455 000			455 000	135 735	0.01	
PCCW LIMITED HKD0.25*	HKD	885 000	950 000		1 835 000	701 813	0.03	
PERFECT MEDICAL HE HKD0.1*	HKD	60 000			60 000	21 265	0.00	
POKPHAND(CP)CO USD0.05(BERMUDA REGD)*	HKD		1 200 000	1 200 000				
REALORD GP HLDGS L HKD0.10*	HKD	38 000	186 000		224 000	263 010	0.01	
SA SA INTL HLDGS HKD0.10*	HKD	849 264			849 264	89 864	0.00	
SHANGRI-LA ASIA HKD1*	HKD	460 000			460 000	254 514	0.01	
SHUN TAK HLDGS HKD0.25*	HKD	342 000			342 000	44 472	0.00	
SJM HOLDINGS LTD. HKD1.00*	HKD		465 000		465 000	145 239	0.01	
SMARTONE TELECOM HKD0.10*	HKD	274 561			274 561	135 811	0.01	
STELLA INTL HLDG HKD0.1*	HKD	184 000			184 000	178 277	0.01	
SUN HUNG KAI CO HKD0.20*	HKD	76 000			76 000	26 548	0.00	
SUNVISION HLDGS HKD0.10*	HKD	174 000			174 000	92 280	0.00	
THEME INTL HLDGS HKD0.0025*	HKD		1 720 000		1 720 000	164 458	0.01	
UNITED ENERGY GROUP LIMITED HKD0.01*	HKD		1 782 000		1 782 000	172 658	0.01	
UNITED LABORATORIE HKD0.01*	HKD	274 000			274 000	114 924	0.00	
VALUE PARTNERS GP HKD0.10*	HKD	534 000			534 000	127 305	0.01	
VITASOY INTL HKD0.25*	HKD	258 000			258 000	440 746	0.02	
VIVA CHINA HOLDING HKD0.05*	HKD		2 632 000		2 632 000	328 834	0.01	
VPOWER GROUP INTL HKD0.1*	HKD	187 890		187 890				
VST HLDGS HKD0.10*	HKD	198 000			198 000	95 164	0.00	
VTECH HLDGS USD0.05*	HKD	59 800			59 800	318 289	0.01	
YUE YUEN INDL HLDG HKD0.25*	HKD	237 000			237 000	241 110	0.01	
<b>Total Hong Kong</b>						<b>11 183 873</b>	<b>0.45</b>	
<b>India</b>								
RHI MAGNESITA N.V. ORD EUR1.00 (DI)*	EUR	6 786			6 786	144 979	0.01	
RHI MAGNESITA N.V. ORD EUR1.00 (DI)*	GBP	4 250			4 250	90 691	0.00	
<b>Total India</b>						<b>235 669</b>	<b>0.01</b>	
<b>Ireland</b>								
AIB GROUP PLC ORD EURO.625*	EUR	199 969	161 681		361 650	1 048 075	0.04	
BANK OF IRELAND GR EUR1*	EUR	331 689			331 689	2 393 604	0.10	
CAIRN HOMES PLC ORD EURO.001 (WI)*	EUR	141 103			141 103	136 912	0.01	
DALATA HOTEL GROUP ORD EURO.01*	EUR	46 921			46 921	150 598	0.01	
GLANBIA ORD EURO.06(DUBLIN LISTING)*	EUR	68 597			68 597	793 151	0.03	
GLENVEAGH PROPS ORD EURO.001*	EUR	226 576			226 576	221 863	0.01	
GRENCORE GROUP ORD EURO.63*	GBP	126 825	224 595		351 420	271 290	0.01	
IRISH RESIDENTIAL EURO.10*	EUR	148 276	142 906		291 182	315 078	0.01	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
ORIGIN ENTERPRISES ORD EURO.01*	EUR	74 013			74 013	274 521	0.01	
PROTHENA CORP PLC USD0.01*	USD	10 872			10 872	668 477	0.03	
<b>Total Ireland</b>						<b>6 273 569</b>	<b>0.25</b>	
<b>Isle of Man</b>								
KAPE TECHNOLOGIES PLC USD0.0001*	GBP		59 645		59 645	151 192	0.01	
STRIX GROUP PLC ORD GBPO.01*	GBP	30 291			30 291	37 694	0.00	
<b>Total Isle of Man</b>						<b>188 886</b>	<b>0.01</b>	
<b>Israel</b>								
AFI PROPERTIES LTD ILS1*	ILS	7 739		7 739				
AIRPORT CITY ILS1*	ILS	26 344			26 344	438 584	0.02	
ALONY HETZ ILS1*	ILS	44 532	18 279		62 811	741 188	0.03	
AMOT ILS1*	ILS	68 399	70 644	56 645	82 398	501 389	0.02	
ASHTROM GROUP LTD ILS0.01*	ILS	14 218			14 218	311 094	0.01	
AUDIOCODES ILS0.01*	ILS	7 865			7 865	161 197	0.01	
AZORIM INV DEV ILS1*	ILS	16 374			16 374	57 314	0.00	
BEZEQ ISRAEL TELCM ILS1*	ILS	714 266	200 924	915 190				
BIG SHOPPING CENTE ILS1*	ILS	2 588	5 882	2 296	6 174	696 248	0.03	
BLUE SQUARE REAL ILS1*	ILS	1 780			1 780	118 891	0.00	
CAESARSTONE SDOT Y ILS0.04*	USD	4 100		4 100				
CAMTEK ILS0.01*	ILS	7 193			7 193	163 562	0.01	
CELLCOM ISRAEL LTD ILS0.01*	ILS	25 173			25 173	126 836	0.01	
CLAL INSURANCE ENT ILS1*	ILS	17 765	18 794		36 559	634 220	0.03	
COMPUGEN ILS0.01*	USD	31 397		31 397				
DANEL-ADIR YEHOUSHU ILS1*	ILS	964	1 138		2 102	245 054	0.01	
DELEK AUTOMOTIVE S ILS1*	ILS	13 473	26 169		39 642	513 213	0.02	
DELEK GROUP ILS1*	ILS	3 444			3 444	529 400	0.02	
DELTA-GALIL IND ORD ILS1*	ILS	1 564	3 965		5 529	251 542	0.01	
DIMRI BUILDING ILS1*	ILS	1 589			1 589	97 142	0.00	
ELECTRA CONSUMER P ILS1*	ILS	3 750			3 750	130 621	0.01	
ELECTRA REAL ESTAT NPV*	ILS		6 901		6 901	85 260	0.00	
ELECTRA(ISRAEL) ILS1*	ILS	472	368		840	491 432	0.02	
EQUITAL ILS1*	ILS	7 926	299	0	8 225	254 922	0.01	
ERGIXS-RENEWABLE NPV*	ILS	74 440			74 440	261 619	0.01	
F.I.B.I. HLDGS ILS0.05*	ILS	2 629			2 629	124 615	0.01	
FIRST INTER BK ISR ILS0.05*	ILS	20 644			20 644	896 350	0.04	
FORMULA SYST(1985) ILS1*	ILS	3 958			3 958	323 000	0.01	
FOX-WIZEL LTD ILS0.01*	ILS	1 747	1 485		3 232	396 089	0.02	
GAZIT GLOBE ILS1*	ILS	34 996			34 996	113 639	0.00	
GILAT SATELLITE ORD ILS0.01*	ILS	10 615			10 615	63 898	0.00	
HAREL INSURANCE ILS0.1*	ILS	44 696			44 696	432 616	0.02	
HILAN LTD ILS1*	ILS	5 651			5 651	297 585	0.01	
I.D.I. INSURANCE ILS1.00*	ILS	5 699			5 699	152 471	0.01	
INCREDIMAIL LTD COM STK ILS0.01*	ILS		10 627		10 627	244 548	0.01	
ISRAEL CORP ILS1*	ILS	1 362			1 362	592 921	0.02	
ISRAEL PHOENIX ASS ILS1*	ILS	68 603			68 603	747 308	0.03	
KORNIT DIGITAL LTD ORD ILS0.01*	USD	13 800	18 724	13 800	18 724	500 681	0.02	
MATRIX ILS1*	ILS	13 268			13 268	287 742	0.01	
MAYTRONICS LTD ILS0.1*	ILS	21 176			21 176	229 651	0.01	
MEGA OR HOLDINGS L ILS1*	ILS	3 868			3 868	113 064	0.00	
MELISRON ILS1*	ILS	6 411	3 189		9 600	716 275	0.03	
MENORA MIVTACHIM ILS1*	ILS	5 116			5 116	104 739	0.00	
MIGDAL INSURANCE ILS0.01*	ILS		167 558		167 558	201 964	0.01	
MIVNE REAL ESTATE ILS1*	ILS	196 474			196 474	614 529	0.02	
NANO-X IMAGING LTD*	USD	9 600	20 557		30 157	428 551	0.02	
NAPHTHA ISRAEL PET ILS2*	ILS	5 839			5 839	30 533	0.00	
NETO MALINDA ILS1*	ILS		9 859		9 859	333 318	0.01	
NOVA LTD ILS0.01*	ILS	6 943	2 469		9 412	694 487	0.03	
NOVA LTD ILS0.01*	USD	2 100			2 100	154 907	0.01	
OIL REFINERIES LTD COM STK ILS1*	ILS	853 827			853 827	319 985	0.01	
OPC ENERGY LTD ILS0.01*	ILS	24 447	22 933		47 380	586 042	0.02	
PARTNER COMMUNICAT ILS0.01*	ILS	31 785			31 785	240 860	0.01	
PAZ OIL CO LTD ILS5*	ILS	3 427			3 427	411 509	0.02	
PLUS500 LTD ORD ILS0.01 (DI)*	GBP	21 817	13 503		35 320	734 566	0.03	
PRASHKOVSKY INVS ILS0.01*	ILS	3 266			3 266	78 881	0.00	
PROPERTY & BLDG ILS1*	ILS	697			697	51 945	0.00	
RADWARE COM ILS0.10*	USD	13 000			13 000	299 484	0.01	
RAMI LEVI ILS0.01*	ILS	3 769			3 769	262 779	0.01	
SHAPIR ENGINEERING NPV*	ILS	43 083			43 083	356 732	0.01	
SHIKUN & BINUI LTD ILS1*	ILS	95 296	4 640		99 936	398 680	0.02	
SHUFERSAL LTD ILS0.10*	ILS	74 157	103 732	43 668	134 221	920 921	0.04	
STRAUSS GROUP LTD ILS1(SER'A)*	ILS	20 231			20 231	508 987	0.02	
SUMMIT R/EST HLDGS ILS1*	ILS	10 545			10 545	147 882	0.01	
TADIRAN GROUP LTD ILS1*	ILS	2 053			2 053	279 796	0.01	
TOWER SEMICONDUCTO ORD ILS1*	ILS	34 153	6 858	41 011				
<b>Total Israel</b>						<b>21 205 261</b>	<b>0.85</b>	
<b>Italy</b>								
A2A SPA EURO.52*	EUR	498 932	139 544		638 476	708 555	0.03	
ACEA SPA EUR5.16*	EUR	20 808			20 808	262 408	0.01	
ANIMA HLDG SPA NPV*	EUR	80 536			80 536	249 806	0.01	
ASCOPIAVE EUR1*	EUR	20 383			20 383	48 285	0.00	
AUTOGRILL SPA EURO.52*	EUR	59 071	39 284		98 355	615 796	0.02	
AZIMUT HLDG S.P.A. EURO.22*	EUR	34 514	9 737		44 251	713 423	0.03	
BANCA GENERALI SPA*	EUR	19 854			19 854	594 228	0.02	
BANCA IFIS EUR1*	EUR	8 668			8 668	102 453	0.00	
BANCA MEDIOLANUM NPV*	EUR	55 480	26 626		82 106	615 574	0.02	
BANCO BPM NPV*	EUR	470 826	101 869		572 695	1 733 896	0.07	
BCA MPS NPV (POST CONSOLIDATION)*	EUR	82 936		82 936				
BCA MPS NPV (POST SPLT)*	EUR		829	0	829	1 566	0.00	
BCA POP DI SONDRIO EUR3*	EUR	134 051			134 051	481 297	0.02	
BFF BANK SPA NPV*	EUR	30 693	32 196		62 889	444 129	0.02	
BIESSE EUR1*	EUR	4 545	10 439		14 984	180 662	0.01	
BPER BANCA EUR3*	EUR	294 702	256 680		551 382	1 021 200	0.04	
BREMBO SPA NPV (POST SPLT)*	EUR	56 669			56 669	593 018	0.02	
BRUNELLO CUCINELLI EUR100*	EUR	12 637			12 637	733 075	0.03	
BUZZI UNICEM SPA EURO.6*	EUR	27 096	12 432		39 528	656 631	0.03	
CATTOLICA ASSICURA EUR3*	EUR	49 242		49 242				
CIR SPA CIE INDUST EURO.50*	EUR	446 493			446 493	188 794	0.01	
CREDITO EMILIANO EUR1*	EUR	39 092			39 092	231 993	0.01	
DANIELI & C DI RISP EUR1(NON CNV)*	EUR	6 159			6 159	84 676	0.00	
DANIELI & C EUR1*	EUR	2 123		2 123				



Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
DATALOGIC SPA EURO.52*	EUR	6 556			6 556	49 931	0.00	
DE LONGHI SPA EUR1.50*	EUR	24 979			24 979	431 623	0.02	
DIGITAL BROS SPA EURO.40*	EUR		3 906		3 906	92 181	0.00	
DOVALUE NPV*	EUR	16 764			16 764	96 668	0.00	
ENAV S.P.A. EUR1*	EUR	82 955			82 955	320 816	0.01	
ERG SPA EURO.10*	EUR	23 952			23 952	751 943	0.03	
ESPRINET EURO.15(POST SUBDIVISION)*	EUR	5 559			5 559	37 086	0.00	
FINCANTIERI SPA NPV*	EUR	149 773			149 773	76 218	0.00	
HERA EUR1*	EUR	301 491			301 491	719 264	0.03	
IMM GRANDE DISTRIB NPV (POST SPLIT)*	EUR	18 401			18 401	53 054	0.00	
INTERPUMP GROUP EURO.52*	EUR	24 747	5 834		30 581	1 185 093	0.05	
IREN SPA EUR1*	EUR	206 980			206 980	307 902	0.01	
ITALGAS SPA NPV*	EUR	165 055	40 127		205 182	1 058 352	0.04	
ITALMOBILIARE NPV(POST SPLIT)*	EUR	1 940			1 940	49 602	0.00	
JUVENTUS F.C. NPV*	EUR	148 512	133 659		282 171	77 030	0.00	
LA DORIA SPA EUR1.38*	EUR		14 469	14 469				
LEONARDO SPA EUR4.40*	EUR	118 595	27 662		146 257	1 176 387	0.05	
MAIRE TECNIMONT SP NPV*	EUR	35 545			35 545	110 464	0.00	
MARR EURO.50*	EUR	8 004			8 004	84 392	0.00	
MUTUIONLINE NPV*	EUR	2 902			2 902	64 296	0.00	
OVS SPA NPV*	EUR		95 215		95 215	177 993	0.01	
PIAGGIO NPV*	EUR	54 140			54 140	139 228	0.01	
RAI WAY SPA NPV*	EUR	12 325			12 325	59 100	0.00	
REPLY SPA EURO.13(POST SUBD)*	EUR	6 990			6 990	761 204	0.03	
SAIPEM NPV(POST CONS)*	EUR	202 111		202 111				
SALVATORE FERRAGAM EURO.10*	EUR	19 936			19 936	293 412	0.01	
SARAS RAFFINERIE NPV*	EUR	170 064			170 064	205 719	0.01	
SESA S.P.A NPV*	EUR	2 383	2 286		4 669	506 602	0.02	
TAMBURI INVESTMENT NPV*	EUR	27 049			27 049	190 488	0.01	
TECHNOGYM S P A NPV*	EUR	46 322			46 322	318 884	0.01	
TINEXTA SPA NPV*	EUR	6 688			6 688	134 947	0.01	
TOD'S SPA EUR2*	EUR	2 674	7 533		10 207	318 619	0.01	
UNIPOL GRUPPO FIN NPV PRIV (POST CONSOLID)*	EUR	111 116	53 287		164 403	708 327	0.03	
WEBUILD SPA NPV*	EUR	117 727			117 727	160 342	0.01	
ZIGNAGO VETRO EURO.1*	EUR	3 000			3 000	37 803	0.00	
<b>Total Italy</b>						<b>21 016 432</b>	<b>0.84</b>	
<b>Japan</b>								
77TH BANK NPV*	JPY	23 900			23 900	289 812	0.01	
ACTIVIA PROPERTIES REIT*	JPY	179	195	98	276	818 577	0.03	
ADASTRIA CO LTD NPV*	JPY	7 120			7 120	96 932	0.00	
ADEKA CORPORATION NPV*	JPY	27 200			27 200	407 660	0.02	
ADVAN GROUP CO LTD NPV*	JPY	6 300		6 300				
ADVANCE RES INV REIT*	JPY	427	196	97	526	1 225 367	0.05	
AEON DELIGHT CO NPV*	JPY	5 600			5 600	112 133	0.00	
AEON FINANCIAL SER NPV*	JPY	37 200			37 200	364 677	0.01	
AEON REIT INVESTME NPV REIT*	JPY	500	212		712	767 016	0.03	
AI HOLDINGS CORPOR NPV*	JPY	18 500			18 500	274 529	0.01	
AICA KOGYO CO NPV*	JPY	17 300			17 300	372 735	0.01	
AICHI CORPORATION NPV*	JPY	14 100			14 100	74 998	0.00	
AICHI STEEL CORP NPV*	JPY	1 400		1 400				
AIDA ENGINEERING NPV*	JPY	19 000			19 000	110 656	0.00	
AIFUL CORP NPV*	JPY	140 500			140 500	383 121	0.02	
AIN PHARMACIEZ INC NPV*	JPY	9 800			9 800	412 392	0.02	
AIR WATER INC NPV*	JPY	43 500	17 700		61 200	685 249	0.03	
AKATSUKI INC NPV*	JPY	1 300		1 300				
ALPEN CO LTD NPV*	JPY	10 300			10 300	140 432	0.01	
ALTECH CORPORATION NPV*	JPY	9 000		9 000				
AMADA CO LTD NPV*	JPY	84 300	68 300		152 600	1 075 736	0.04	
AMANO CORPORATION NPV*	JPY	19 000			19 000	325 827	0.01	
AMUSE INC NPV*	JPY	8 000		8 000				
ANGES MG INC NPV*	JPY	43 100			43 100	47 301	0.00	
ANICOM HOLDINGS NPV*	JPY	19 600			19 600	78 520	0.00	
ANRITSU CORP NPV*	JPY	42 400	44 500	26 800	60 100	606 570	0.02	
AOKI HOLDINGS INC NPV*	JPY	9 400			9 400	45 505	0.00	
AOZORA BANK LTD*	JPY	38 800	24 200	23 800	39 200	674 872	0.03	
ARATA CORPORATION NPV*	JPY	4 900			4 900	135 595	0.01	
ARCLAND SERVICE CO NPV*	JPY	9 200			9 200	135 098	0.01	
ARCLANDS CORP NPV*	JPY	6 300			6 300	62 566	0.00	
ARCS COMPANY LTD NPV*	JPY	13 400			13 400	178 999	0.01	
ARGO GRAPHICS NPV*	JPY	5 800			5 800	151 323	0.01	
ARIAKE JAPAN CO NPV*	JPY	7 400			7 400	256 592	0.01	
ARUHI CORPORATION NPV*	JPY	9 600		9 600				
AS ONE CORPORATION NPV*	JPY	5 100	10 200	5 100	10 200	436 779	0.02	
ASAHI HOLDINGS INC NPV*	JPY	17 600	13 900		31 500	402 754	0.02	
ASICS CORP NPV*	JPY	47 700	14 700		62 400	959 589	0.04	
ASKUL CORP NPV*	JPY	13 600			13 600	142 388	0.01	
ATOM CORP*	JPY	40 000			40 000	212 761	0.01	
AUTOBACS SEVEN CO NPV*	JPY	1 500	20 800	1 500	20 800	198 164	0.01	
AVEX INC NPV*	JPY	13 800			13 800	154 889	0.01	
AWA BANK NPV*	JPY	9 000			9 000	113 255	0.00	
AXIAL RETAILING IN NPV*	JPY	2 500			2 500	57 062	0.00	
BAYCURRENT CONSULT NPV*	JPY	4 400	51 700	5 100	51 000	1 438 761	0.06	
BELC CO LTD NPV*	JPY	3 400	5 500		8 900	340 963	0.01	
BELLSYSTEM24 HOLDI NPV*	JPY	18 500			18 500	172 266	0.01	
BELLUNA CO LTD NPV*	JPY	12 500			12 500	60 344	0.00	
BENEFIT ONE INC NPV*	JPY	22 900	18 000	22 900	18 000	250 142	0.01	
BENESSE HOLDINGS INC NPV*	JPY	9 300	13 300		22 600	333 849	0.01	
BIC CAMERA INC. NPV*	JPY	30 400			30 400	236 816	0.01	
BIPROGY INC NPV*	JPY	25 400			25 400	549 818	0.02	
BK OF KYOTO NPV*	JPY	12 900	5 600		18 500	667 638	0.03	
BK OF NAGOYA NPV*	JPY	1 400		1 400				
BML INC NPV*	JPY	9 000			9 000	203 907	0.01	
BROADLEAF CO LTD NPV*	JPY	18 800		18 800				
BUNKA SHUTTER CO NPV*	JPY	23 400			23 400	168 422	0.01	
C I TAKIRON CORPOR NPV*	JPY	15 500			15 500	53 641	0.00	
CALBEE INC NPV*	JPY	16 800	25 100		41 900	842 098	0.03	
CANON ELECTRONICS NPV*	JPY	11 600			11 600	122 698	0.00	
CANON MARKETING JP NPV*	JPY	17 100			17 100	361 518	0.01	
CAWACHI LIMITED NPV*	JPY		14 900		14 900	206 761	0.01	
CENTRAL GLASS CO NPV*	JPY	14 500			14 500	342 673	0.01	
CENTRAL SEC PATROL NPV*	JPY	3 500		3 500				

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
CHIYODA CORP NPV*	JPY	47 400			47 400	117 763	0.00	
CHOFU SEISAKUSHO NPV*	JPY	8 000			8 000	109 451	0.00	
CHUBU SHIRYO CO NPV*	JPY	5 700		5 700				
CHUDENKO CORP NPV*	JPY	11 400			11 400	157 502	0.01	
CHUGOKU MAR PAINTS NPV*	JPY	22 600			22 600	139 078	0.01	
CITIZEN WATCH CO NPV*	JPY	73 700			73 700	310 136	0.01	
CKD CORP NPV*	JPY	15 800			15 800	194 357	0.01	
COCA-COLA BOTTLERS NPV*	JPY	23 700	33 900		57 600	521 226	0.02	
COLOPL INC NPV*	JPY	20 600			20 600	97 228	0.00	
COLOWIDE CO LTD NPV*	JPY	20 000			20 000	245 752	0.01	
COMFORIA RESIDENTI REIT*	JPY	180	97		277	588 415	0.02	
COMP ENG & CONSULT NPV*	JPY	13 800		13 800				
COMSYS HOLDINGS NPV*	JPY	38 100	12 000		50 100	823 061	0.03	
COMTURE CORPORATIO NPV*	JPY	200	10 800		11 000	179 527	0.01	
COSMO ENERGY HLDGS NPV*	JPY	17 700	13 300		31 000	798 358	0.03	
COSMOS PHARMACEUTI NPV*	JPY		9 200		9 200	891 979	0.04	
CRE LOGISTICS REIT NPV*	JPY	128	139		267	367 808	0.01	
CREATE RESTAURANTS NPV*	JPY	15 300	44 500		59 800	378 069	0.02	
CREATE SD HOLDINGS NPV*	JPY	12 800	11 000		23 800	507 973	0.02	
CREDIT SAISON CO NPV*	JPY	33 400	25 300		58 700	628 405	0.03	
CYBERDYNE INC NPV*	JPY	36 300			36 300	81 143	0.00	
CYBOZU INC NPV*	JPY	4 200			4 200	53 842	0.00	
DAI-DAN CO LTD NPV*	JPY	3 100		3 100				
DAIBIRU CORP NPV*	JPY	14 700		14 700				
DAICEL CORP*	JPY	70 500			70 500	402 522	0.02	
DAIDO STEEL CO NPV*	JPY	7 900			7 900	205 314	0.01	
DAIHEN CORP NPV*	JPY	6 600			6 600	170 862	0.01	
DAIHO CONSTRUCTION NPV*	JPY	6 000			6 000	170 478	0.01	
DAIICHIKOSHO CO NPV*	JPY	14 600			14 600	419 745	0.02	
DAIKEN CORP NPV*	JPY	1 800			1 800	24 142	0.00	
DAIKI ALUMINIUM NPV*	JPY		10 600		10 600	91 567	0.00	
DAIKOKUTENBUSSAN C NPV*	JPY	3 400			3 400	103 930	0.00	
DAIKYONISHIKAWA CO NPV*	JPY	17 700		17 700				
DAINICHISEIKA C&C NPV*	JPY	1 000		1 000				
DAIO PAPER CORP NPV*	JPY	25 000			25 000	184 819	0.01	
DAISEKI CO LTD NPV*	JPY	16 440			16 440	509 172	0.02	
DAITO PHARM NPV*	JPY	2 400		2 400				
DAIWA INDUSTRIES NPV*	JPY	13 600			13 600	114 277	0.00	
DAIWA OFFICE INVES REIT*	JPY	103	53		156	737 337	0.03	
DAIWA SECS LIVING REIT*	JPY	639			639	496 491	0.02	
DAIWA SEIKO INC NPV*	JPY		4 500		4 500	70 716	0.00	
DAIWABO HOLDINGS NPV*	JPY	29 500			29 500	381 949	0.02	
DCM JAPAN HOLDINGS NPV*	JPY	44 300			44 300	345 694	0.01	
DEMAE-CAN CO LTD NPV*	JPY	8 700	45 200	53 900				
DENA CO LTD NPV*	JPY	12 700	17 700		30 400	397 286	0.02	
DENKA CO LTD NPV*	JPY	23 200			23 200	538 123	0.02	
DENYO CO LTD NPV*	JPY	1 600		1 600				
DESCENTE LTD NPV*	JPY	11 000			11 000	265 143	0.01	
DEXERIALS CORP NPV*	JPY	21 600			21 600	505 374	0.02	
DIC NPV*	JPY	21 100			21 100	354 878	0.01	
DIGITAL ARTS INC NPV*	JPY	3 500			3 500	147 754	0.01	
DIGITAL GARAGE NPV*	JPY	10 800			10 800	259 595	0.01	
DIGITAL HLDGS INC NPV*	JPY	5 900		5 900				
DIP CORPORATION NPV*	JPY	4 600	8 700		13 300	373 415	0.01	
DMG MORI SEIKI CO NPV*	JPY	33 400	20 500		53 900	626 012	0.03	
DOSHISHA CO NPV*	JPY	14 400			14 400	146 595	0.01	
DOUTOR NICHIRE HO NPV*	JPY	9 200			9 200	102 825	0.00	
DOWA HOLDINGS NPV*	JPY	17 000			17 000	541 968	0.02	
DTS CORPORATION NPV*	JPY	17 800			17 800	424 256	0.02	
DUSKIN CO LTD NPV*	JPY	5 700	11 900		17 600	337 961	0.01	
DYDO GROUP HOLDING NPV*	JPY	4 100			4 100	125 327	0.01	
EAGLE INDUSTRY CO NPV*	JPY	3 000		3 000				
EARTH CORPORATION NPV*	JPY	5 000			5 000	173 373	0.01	
EBARA CORP NPV*	JPY	31 600	6 200		37 800	1 233 077	0.05	
EBARA-UDYLITE NPV*	JPY	7 700			7 700	146 355	0.01	
EBASE CO LTD NPV*	JPY	9 800		9 800				
EDION CORP NPV*	JPY	20 200			20 200	160 622	0.01	
EGUARANTEE INC. NPV*	JPY	11 700			11 700	189 534	0.01	
EIKEN CHEMICAL CO NPV*	JPY	11 900			11 900	147 264	0.01	
EIZO CORP NPV*	JPY	3 600			3 600	87 744	0.00	
ELAN CORPORATION NPV*	JPY	10 600			10 600	81 575	0.00	
ELECOM CO NPV*	JPY	15 200			15 200	141 230	0.01	
ELEMATEC CORP NPV*	JPY	7 600		7 600				
EM SYSTEMS CO LTD NPV*	JPY	11 400			11 400	75 681	0.00	
EN JAPAN INC NPV*	JPY	9 700			9 700	169 086	0.01	
ENIGMO INC NPV*	JPY	8 200		8 200				
ENPLAS CORP NPV*	JPY	2 600		2 600				
EREX CO LTD NPV*	JPY	5 800			5 800	98 526	0.00	
ES-CON JAPAN LTD NPV*	JPY	13 800			13 800	75 354	0.00	
ESPEC CORP NPV*	JPY	8 600		8 600				
EUGLENA CO LTD NPV*	JPY	31 800			31 800	190 770	0.01	
EVOLABLE ASIA CORP NPV*	JPY		4 600		4 600	76 747	0.00	
EXEDY CORP NPV*	JPY	9 200			9 200	107 967	0.00	
EZAKI GLICO CO NPV*	JPY	14 000			14 000	315 303	0.01	
F&A AQUA HOLDINGS NPV*	JPY	9 600		9 600				
F.C.C. CO LTD NPV*	JPY	16 500			16 500	160 641	0.01	
FANCL CORP NPV*	JPY	26 700	15 500		42 200	801 530	0.03	
FERROTEC HOLDINGS NPV*	JPY	12 800	34 400	21 400	25 800	438 096	0.02	
FINANCIAL PRODUCTS NPV*	JPY	37 900			37 900	296 517	0.01	
FOOD & LIFE COMPAN NPV*	JPY	37 000	11 600		48 600	820 997	0.03	
FP CORP NPV*	JPY	17 400			17 400	415 308	0.02	
FRONTIER REAL ESTATE INVESTMENT CORP*	JPY	145	130	60	215	759 980	0.03	
FUJI CO(TOKYO) NPV*	JPY		10 700		10 700	132 702	0.01	
FUJI CORPORATION NPV*	JPY	23 700			23 700	314 035	0.01	
FUJI KYUKO CO LTD NPV*	JPY	5 700			5 700	176 538	0.01	
FUJI OIL HOLDINGS INC NPV*	JPY	19 900			19 900	313 660	0.01	
FUJI SEAL INTL INC NPV*	JPY	14 300			14 300	167 818	0.01	
FUJI SOFT INCORP NPV*	JPY	10 600			10 600	578 090	0.02	
FUJIBO HOLDINGS NPV*	JPY	1 000		1 000				
FUJICCO CO LTD NPV*	JPY		16 900		16 900	216 308	0.01	
FUJIKURA NPV*	JPY	77 100	50 000		127 100	753 065	0.03	
FUJIMI INC NPV*	JPY	6 800			6 800	284 776	0.01	
FUJIMORI KOGYO CO NPV*	JPY	6 900			6 900	144 482	0.01	
FUJITEC CO LTD NPV*	JPY	27 500			27 500	547 691	0.02	



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FUJITSU GENERAL NPV*	JPY	22 200			22 200	508 202	0.02	
FUJIYA CO LTD NPV*	JPY	2 800			2 800	48 167	0.00	
FUKUDA CORP NPV*	JPY	1 200		1 200				
FUKUI COMPUTER INC NPV*	JPY	3 800			3 800	88 908	0.00	
FUKUOKA FINANCIAL NPV*	JPY	41 200	29 300		70 500	1 198 072	0.05	
FUKUOKA REIT CORP*	JPY	134			134	156 624	0.01	
FUKUSHIMA GALILEE NPV*	JPY	3 300			3 300	90 986	0.00	
FUKUYAMA TRANSPORT NPV*	JPY	11 300			11 300	246 887	0.01	
FULLCAST CO LTD NPV*	JPY	6 100	14 600		20 700	415 467	0.02	
FUNAI SOKEN HOLDIN NPV*	JPY	16 300			16 300	291 158	0.01	
FURUKAWA CO NPV*	JPY	3 700	26 800		30 500	267 988	0.01	
FURUKAWA ELECTRIC NPV*	JPY	19 800			19 800	306 085	0.01	
FURUKAWA-SKY ALUMI NPV*	JPY	15 600			15 600	222 777	0.01	
FUSO CHEMICAL CO NPV*	JPY	8 000			8 000	181 251	0.01	
FUTABA INDUSTRIAL NPV*	JPY	18 400		18 400				
FUTURE CORPORATION NPV*	JPY	13 000	26 000	13 000	26 000	292 869	0.01	
FUYO GENERAL LEASE NPV*	JPY	6 100			6 100	339 246	0.01	
G-TEKT CORPORATION NPV*	JPY	5 400			5 400	48 356	0.00	
GAKKEN HOLDINGS CO NPV*	JPY	8 800		8 800				
GENKY DRUGSTORES C NPV*	JPY	2 700			2 700	68 989	0.00	
GEO HOLDINGS CORP NPV*	JPY	11 400			11 400	149 366	0.01	
GIKEN LTD NPV*	JPY	8 900			8 900	192 353	0.01	
GLORY LTD NPV*	JPY	18 200			18 200	281 228	0.01	
GMO CLICK HLDGS IN NPV*	JPY	17 600			17 600	67 663	0.00	
GMO GLOBALSIGN HOL NPV*	JPY	1 900			1 900	59 166	0.00	
GMO INTERNET INC NPV*	JPY	25 200			25 200	436 222	0.02	
GNI LTD NPV*	JPY	18 000	21 900	18 000	21 900	208 791	0.01	
GOLDCREST CO LTD NPV*	JPY	14 200			14 200	167 313	0.01	
GOLDWIN INC NPV*	JPY	4 700	4 700		9 400	492 393	0.02	
GRACE TECHNOLOGY I NPV*	JPY	10 600		10 600				
GREE INC NPV*	JPY	22 100	32 700	40 900	13 900	78 333	0.00	
GS YUASA CORP NPV*	JPY	10 100	28 200		38 300	584 595	0.02	
GUNGHO ONLINE ENTE NPV*	JPY	15 680	12 100	10 400	17 380	257 792	0.01	
GUNMA BANK NPV*	JPY	156 900			156 900	427 841	0.02	
GUNZE LTD NPV*	JPY	6 100			6 100	156 891	0.01	
H.I.S. CO LTD NPV*	JPY	10 300			10 300	142 790	0.01	
H.U. GROUP HLDGS I NPV*	JPY	17 600			17 600	328 244	0.01	
H2O RETAILING CO NPV*	JPY	27 300			27 300	229 761	0.01	
HACHIJUNI BANK NPV*	JPY	133 000			133 000	424 458	0.02	
HAMAKYOREX CO LTD NPV*	JPY	5 100			5 100	114 174	0.00	
HANWA CO LTD NPV*	JPY	10 200			10 200	247 233	0.01	
HARMONIC DRIVE SYS NPV*	JPY		25 100		25 100	839 914	0.03	
HASEKO CORPORATION NPV*	JPY	92 400	43 500	46 000	89 900	927 306	0.04	
HAZAMA ANDO CORP NPV*	JPY	66 000			66 000	383 495	0.02	
HEALIOS KK NPV*	JPY	8 900		8 900				
HEIWA CORP NPV*	JPY	22 996			22 996	371 593	0.01	
HEIWA REAL EST REI REIT*	JPY	266			266	275 987	0.01	
HEIWA REAL ESTATE NPV*	JPY	9 200			9 200	255 825	0.01	
HEIWADO CO LTD NPV*	JPY	11 000			11 000	139 459	0.01	
HIBIYA ENGINEERING NPV*	JPY	1 900		1 900				
HIDAY HIDAKA CORP NPV*	JPY	6 000			6 000	75 422	0.00	
HIOKI E.E. CORP NPV*	JPY	3 900			3 900	186 435	0.01	
HIRATA CORPORATION NPV*	JPY	2 800			2 800	82 196	0.00	
HISAMITSU PHARM CO NPV*	JPY		17 000		17 000	420 068	0.02	
HITACHI TRANSPORT NPV*	JPY	12 500	4 900		17 400	1 041 491	0.04	
HITACHI ZOKEN CORP NPV*	JPY	57 200			57 200	330 821	0.01	
HOGY MEDICAL CO NPV*	JPY	5 500			5 500	122 203	0.00	
HOKKAIDO ELECTRIC NPV*	JPY	70 900			70 900	216 246	0.01	
HOKUETSU CORPORATI NPV*	JPY	50 200			50 200	260 931	0.01	
HOKUHOKU FINANCIAL NPV*	JPY	49 600			49 600	298 221	0.01	
HOKURIKU ELEC PWR NPV*	JPY	69 500			69 500	233 034	0.01	
HOKUTO CORP NPV*	JPY		24 800		24 800	320 596	0.01	
HORIBA LTD NPV*	JPY	12 400			12 400	510 949	0.02	
HOSHINO RESORTS REIT*	JPY	64	129	51	142	674 990	0.03	
HOSIDEN CORP NPV*	JPY	17 900			17 900	189 216	0.01	
HOSOKAWA MICRON CO NPV*	JPY	8 400		8 400				
HOUSE FOODS GROUIP NPV*	JPY	20 300			20 300	380 377	0.02	
HULIC REIT INC REIT*	JPY	358	305		663	777 171	0.03	
HYAKUGO BANK LTD NPV*	JPY	32 000			32 000	70 884	0.00	
HYAKUJUSHI BANK NPV*	JPY	2 600		2 600				
ICHIBANYA CO LTD NPV*	JPY	6 500			6 500	200 877	0.01	
ICHIGO INC NPV*	JPY	112 400			112 400	253 522	0.01	
ICHIGO REAL ES INV REIT*	JPY	446			446	251 942	0.01	
ICHIKOH INDUSTRIES NPV*	JPY	14 100		14 100				
IDEC CORPORATION NPV*	JPY	11 000			11 000	236 259	0.01	
IDOM INC NPV*	JPY	36 700			36 700	184 089	0.01	
IHI CORP NPV*	JPY	40 800	10 600		51 400	1 148 962	0.05	
IINO KAIUN KAISHA NPV*	JPY	7 500			7 500	37 418	0.00	
INABA DENKISANGYO NPV*	JPY	19 400			19 400	362 859	0.01	
INABATA & CO NPV*	JPY	17 800			17 800	294 462	0.01	
INDUSTRIAL & INFRA INVESTMENT UNITS*	JPY	582	325	148	759	802 317	0.03	
INFO SVC INTL DENT NPV*	JPY	6 900			6 900	211 613	0.01	
INFOCOM CORP NPV*	JPY	7 100			7 100	102 157	0.00	
INFOMART CORPORATI NPV*	JPY	65 500			65 500	213 007	0.01	
INTERNET INITIATIV NPV*	JPY	9 200	43 900	17 700	35 400	557 253	0.02	
INVINCIBLE INVESTM REIT*	JPY	2 048			2 048	643 949	0.03	
IRISO ELECTRONICS NPV*	JPY	8 400			8 400	244 325	0.01	
ISETAN MITSUKOSHI NPV*	JPY	101 700	44 700		146 400	1 301 126	0.05	
ITC NETWORKS CORP*	JPY	6 700			6 700	51 336	0.00	
ITOCHU ENEX CO LTD NPV*	JPY	28 800			28 800	198 368	0.01	
ITOHAM YONEKYU HLD NPV*	JPY	45 100			45 100	201 931	0.01	
IWATANI CORP*	JPY	15 300			15 300	564 516	0.02	
IZUMI CO LTD NPV*	JPY	12 200			12 200	246 343	0.01	
J FRONT RETAILING NPV*	JPY	84 200			84 200	681 430	0.03	
J-OIL MILLS INC NPV*	JPY	11 200			11 200	119 297	0.00	
J-STREAM IMC NPV*	JPY	4 800		4 800				
JAC RECRUITMENT CO NPV*	JPY	6 800			6 800	115 833	0.00	
JACCS CO LTD NPV*	JPY	8 500			8 500	206 600	0.01	
JAFCO GROUP CO LTD NPV*	JPY	10 200	30 600	10 200	30 600	470 362	0.02	
JAPAN AIRPORT TERM NPV*	JPY	13 300	11 400		24 700	1 061 017	0.04	
JAPAN AVIATN ELECT NPV*	JPY	13 400			13 400	209 223	0.01	
JAPAN DISPLAY INC NPV*	JPY	73 700			73 700	24 811	0.00	
JAPAN HOTEL REIT I REIT*	JPY	1 418			1 418	747 554	0.03	
JAPAN INVESTMENT A NPV*	JPY	7 500		7 500				

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JAPAN LIFELINE CO NPV*	JPY	25 400			25 400	171 701	0.01	
JAPAN MATERIAL CO NPV*	JPY	24 100	17 400	20 600	20 900	276 089	0.01	
JAPAN MEDICAL DYNA NPV*	JPY	8 400		8 400				
JAPAN PETROLEUM EX NPV*	JPY	10 700			10 700	278 084	0.01	
JAPAN PULP & PAPER NPV*	JPY	1 300		1 300				
JAPAN SECS FINANCE NPV*	JPY	50 900			50 900	305 351	0.01	
JAPAN STEEL WORKS NPV*	JPY	21 100			21 100	436 850	0.02	
JAPAN WOOL TEXTILE NPV*	JPY	15 000			15 000	100 691	0.00	
JCR PHARMACEUTICAL NPV*	JPY	20 700	16 400		37 100	553 289	0.02	
JEOL LTD NPV*	JPY	12 500	5 200		17 700	650 684	0.03	
JGC HLDGS CORP NPV*	JPY	72 100			72 100	869 917	0.03	
JIG-SAW INC NPV*	JPY	1 800		1 800				
JINS HOLDINGS INC NPV*	JPY	5 900			5 900	177 965	0.01	
JM HOLDINGS CO LTD NPV*	JPY	5 600		5 600				
JOSHIN DENKI CO NPV*	JPY	2 600			2 600	33 523	0.00	
JOYFUL HONDA CO LT NPV*	JPY	20 200			20 200	246 714	0.01	
JSP CORP NPV*	JPY	10 100		10 100				
JTEKT CORPORATION NPV*	JPY	63 900			63 900	451 746	0.02	
JUSTSYSTEMS CORP NPV*	JPY	11 900			11 900	251 583	0.01	
K'S HOLDINGS CORP NPV*	JPY	59 900	48 800	31 600	77 100	605 282	0.02	
KADOKAWA CORPORATI NPV*	JPY	15 602	31 204	15 602	31 204	561 373	0.02	
KAGA ELECTRONICS NPV*	JPY	2 300			2 300	68 370	0.00	
KAGOME CO LTD NPV*	JPY	30 000			30 000	600 713	0.02	
KAKEN PHARM NPV*	JPY	8 100			8 100	207 512	0.01	
KAMEDA SEIKA CO NPV*	JPY	5 900			5 900	182 533	0.01	
KAMEI CORP NPV*	JPY	16 300		16 300				
KAMIGUMI CO LTD NPV*	JPY	25 800	14 100		39 900	759 726	0.03	
KANAMOTO CO LTD NPV*	JPY	14 400			14 400	208 258	0.01	
KANDENKO CO LTD NPV*	JPY	24 900			24 900	140 156	0.01	
KANEKA CORP NPV*	JPY	17 200			17 200	427 326	0.02	
KANEMATSU CORP NPV*	JPY	33 900			33 900	335 751	0.01	
KANEMATSU ELECTRON NPV*	JPY	4 000			4 000	119 038	0.00	
KANSAI PAINT CO NPV*	JPY		73 400		73 400	958 743	0.04	
KANTO DENKA KOGYO NPV*	JPY	24 100			24 100	154 151	0.01	
KAPPA CREATE NPV*	JPY	11 200			11 200	105 949	0.00	
KATAKURA INDS NPV*	JPY	5 600			5 600	76 766	0.00	
KATITAS CO LTD NPV*	JPY	19 300			19 300	433 369	0.02	
KATO SANGYO CO NPV*	JPY	10 200			10 200	238 992	0.01	
KAWASAKI HEAVY IND NPV*	JPY	44 700	13 100		57 800	983 028	0.04	
KAWASAKI KISEN KAI NPV*	JPY	16 600	71 800	22 100	66 300	1 009 296	0.04	
KEEPER TECHNICAL L NPV*	JPY	2 900			2 900	80 348	0.00	
KEIHAN HOLDINGS CO NPV*	JPY	22 500	9 700		32 200	829 262	0.03	
KEIHANSHIN RL EST NPV*	JPY	17 800			17 800	158 557	0.01	
KEIKYU CORP*	JPY	50 100	24 100		74 200	762 865	0.03	
KEIYO BANK NPV*	JPY	19 000			19 000	66 777	0.00	
KEYIO CO LTD NPV*	JPY	34 400			34 400	210 073	0.01	
KENEDIX OFFICE INV REIT*	JPY	141	282	141	282	642 706	0.03	
KENEDIX RESIDENTIA REIT*	JPY	278	165		443	649 630	0.03	
KENEDIX RETAIL REIT*	JPY	137	412	232	317	570 509	0.02	
KEWPIE CORP NPV*	JPY	34 200			34 200	540 896	0.02	
KEY COFFEE INC NPV*	JPY	12 500		12 500				
KFC HOLDINGS JAPAN NPV*	JPY	8 800			8 800	164 833	0.01	
KH NEOCHEM CO LTD NPV*	JPY	9 600			9 600	164 111	0.01	
KI-STAR REAL ESTAT NPV*	JPY		3 400		3 400	105 990	0.00	
KINDEN CORP NPV*	JPY	37 400	26 700		64 100	653 414	0.03	
KINTETSU WORLD EXP NPV*	JPY	14 900		14 900				
KISOJI CO LTD NPV*	JPY	8 900			8 900	131 831	0.01	
KISSEI PHARM CO NPV*	JPY	9 000			9 000	159 308	0.01	
KITANOTATSUJIN COR NPV*	JPY	38 500		38 500				
KITZ CORPORATION NPV*	JPY	24 200			24 200	144 036	0.01	
KIYO BANK LTD NPV*	JPY	23 300			23 300	224 805	0.01	
KOA CORPORATION NPV*	JPY	7 800			7 800	112 596	0.00	
KOHNAN SHOJI NPV*	JPY	8 000			8 000	167 785	0.01	
KOKUYO CO LTD NPV*	JPY	26 100			26 100	324 397	0.01	
KOMEDA HOLDINGS CO NPV*	JPY	11 700			11 700	195 599	0.01	
KOMERI CO LTD NPV*	JPY	13 100			13 100	228 883	0.01	
KOMORI CORP NPV*	JPY	18 000		18 000				
KONISHI CO LTD NPV*	JPY	2 800			2 800	32 784	0.00	
KONOIKE TRANSPORT NPV*	JPY	10 700			10 700	112 746	0.00	
KOSHIDAKA HLDG CO NPV*	JPY	13 900			13 900	104 631	0.00	
KOTOBUKI SPIRITS NPV*	JPY	5 600			5 600	287 685	0.01	
KUMAGAI GUMI CO NPV*	JPY	9 900			9 900	167 573	0.01	
KUMIAI CHEM IND CO NPV*	JPY	26 037	37 200		63 237	416 404	0.02	
KURA SUSHI INC NPV*	JPY	5 600			5 600	131 211	0.01	
KURARAY CO NPV*	JPY	71 300	28 800		100 100	689 468	0.03	
KUREHA CORPORATION NPV*	JPY	4 800			4 800	308 961	0.01	
KUSURI NO AOKI HLD NPV*	JPY	5 600			5 600	270 718	0.01	
KYB CORP NPV*	JPY	6 400			6 400	140 261	0.01	
KYOEI STEEL LTD NPV*	JPY	12 500			12 500	110 504	0.00	
KYOKUTO KAIHATSU NPV*	JPY	7 400			7 400	68 906	0.00	
KYORIN HOLDINGS INC NPV*	JPY	14 900			14 900	184 490	0.01	
KYORITSU MAINTENAN NPV*	JPY	9 740	7 300		17 040	703 290	0.03	
KYOWA EXEO CORP NPV*	JPY	25 500	28 200		53 700	787 836	0.03	
KYUDENKO CORP NPV*	JPY	15 800			15 800	336 162	0.01	
KYUSHU ELEC POWER NPV*	JPY	96 800	70 500	38 300	129 000	640 120	0.03	
KYUSHU FINANCIAL G NPV*	JPY	142 800			142 800	361 510	0.01	
KYUSHU RAILWAY COR NPV*	JPY	31 200	27 000		58 200	1 218 675	0.05	
LASALLE LOGIPORT R REIT*	JPY	548	163		711	759 716	0.03	
LEC INC NPV*	JPY	4 900		4 900				
LEOPALACE 21 CORP NPV*	JPY	71 100			71 100	135 475	0.01	
LIFE CORPORATION NPV*	JPY	3 600			3 600	53 761	0.00	
LIFENET INSURANCE NPV*	JPY	10 000		10 000				
LIFULL CO LTD NPV*	JPY	23 200		23 200				
LINK AND MOTIVATIO NPV*	JPY	20 400			20 400	123 617	0.00	
LINTEC CORP NPV*	JPY	15 600			15 600	234 435	0.01	
LION CORP NPV*	JPY		103 100		103 100	1 044 025	0.04	
M&A CAPITAL PARTNE NPV*	JPY	5 000			5 000	127 926	0.01	
MABUCHI MOTOR CO NPV*	JPY	14 300			14 300	388 975	0.02	
MACNICA HLDGS INC NPV*	JPY	20 500			20 500	411 039	0.02	
MAEDA KOSEN CO.LTD NPV*	JPY	11 200			11 200	228 112	0.01	
MAKINO MILLING NPV*	JPY	7 100			7 100	219 659	0.01	
MANDOM CORP NPV*	JPY	11 800			11 800	119 729	0.00	
MANI INC NPV*	JPY	26 200			26 200	382 794	0.02	
MARUHA NICHIRO COR NPV*	JPY	12 700			12 700	196 071	0.01	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
MARUI GROUP NPV*	JPY	46 600	19 300		65 900	1 088 841	0.04	
MARUICHI STL TUBE NPV*	JPY	22 000			22 000	416 378	0.02	
MARUSAN SECURITIES NPV*	JPY	6 300		6 300				
MARUWA CO LTD NPV*	JPY	2 900			2 900	341 892	0.01	
MARUWA UNYU KIKAN NPV*	JPY	17 600			17 600	167 677	0.01	
MARVELOUS ENTERTAI NPV*	JPY	16 500		16 500				
MATSUDA SANGYO NPV*	JPY	2 300			2 300	34 440	0.00	
MATSUI SECURITIES NPV*	JPY	47 500			47 500	253 293	0.01	
MATSUMOTOKIYOSHI H NPV*	JPY	39 410			39 410	1 438 170	0.06	
MATSUYA CO (TOKYO) NPV*	JPY	3 700		3 700				
MATSUYA FOODS HOLD NPV*	JPY	5 700			5 700	156 006	0.01	
MAX CO LTD NPV*	JPY	13 700			13 700	195 828	0.01	
MAXELL HOLDINGS NPV*	JPY	11 100			11 100	92 298	0.00	
MCJ CO LTD NPV*	JPY	23 500			23 500	148 731	0.01	
MEBUIFINANCIAL G NPV*	JPY	309 300	134 100		443 400	862 776	0.03	
MEDIA DO CO LTD NPV*	JPY	2 600		2 600				
MEDICAL DATA VISIO NPV*	JPY	10 000		10 000				
MEDPEER INC NPV*	JPY	4 800			4 800	49 447	0.00	
MEGACHIPS CORP NPV*	JPY	4 500			4 500	77 321	0.00	
MEGMILK SNOW BRAND NPV*	JPY	18 300			18 300	199 605	0.01	
MEIDENSHA CORP NPV*	JPY	14 400			14 400	192 066	0.01	
MEIKO ELECTRONICS NPV*	JPY	5 200			5 200	92 535	0.00	
MEITEC CORPORATION NPV*	JPY	8 500	25 500	8 500	25 500	430 770	0.02	
MELCO HLDGS INC NPV*	JPY	5 800			5 800	122 034	0.00	
MENICON CO LTD NPV*	JPY	20 200			20 200	346 406	0.01	
METAWATER CO LTD NPV*	JPY	11 400			11 400	146 296	0.01	
MICRONICS JAPAN CO NPV*	JPY	14 900			14 900	138 242	0.01	
MILBON CO LTD NPV*	JPY	9 760			9 760	403 481	0.02	
MIMASU SEMICONDUCT NPV*	JPY	6 400			6 400	99 281	0.00	
MIRAI CORPORATION REIT*	JPY	725			725	233 818	0.01	
MIRAIT ONE CORP NPV*	JPY	31 500			31 500	303 073	0.01	
MIROKU JYOHO SERV NPV*	JPY	13 000		13 000				
MITSUBISHI ESTATL REIT*	JPY	101	60		161	476 961	0.02	
MITSUBISHI GAS CHM NPV*	JPY		57 400		57 400	731 202	0.03	
MITSUBISHI LOGISNE NPV*	JPY	11 900			11 900	61 454	0.00	
MITSUBISHI LOGISTI NPV*	JPY	17 400	10 700		28 100	617 723	0.02	
MITSUBISHI MOTOR C NPV*	JPY	173 500	63 100		236 600	796 506	0.03	
MITSUBISHI PENCIL NPV*	JPY	18 500			18 500	180 486	0.01	
MITSUBISHI RESEARC NPV*	JPY	3 500			3 500	122 539	0.00	
MITSUBOSHI BELTING NPV*	JPY	2 000			2 000	42 619	0.00	
MITSUMI DM SUGAR HOLDINGS CO.,LTD*	JPY	5 900			5 900	75 476	0.00	
MITSUMI FUDOSAN LOG REIT*	JPY	174	84		258	856 389	0.03	
MITSUMI HIGH TEC NPV*	JPY	5 100	3 400		8 500	440 671	0.02	
MITSUMI MINING & SM NPV*	JPY	18 000			18 000	364 790	0.01	
MITSUMI-SOKO HOLDIN NPV*	JPY	9 700			9 700	202 459	0.01	
MITSUUROKO CO LTD NPV*	JPY	6 900			6 900	47 572	0.00	
MIURA CO LTD NPV*	JPY		40 700		40 700	831 683	0.03	
MIXI INC NPV*	JPY	16 100			16 100	252 789	0.01	
MIZUHO LEASING CO NPV*	JPY	11 100			11 100	242 143	0.01	
MIZUNO CORP NPV*	JPY	5 800			5 800	99 580	0.00	
MOCHIDA PHARM CO NPV*	JPY	7 500			7 500	172 952	0.01	
MODEC INC(JAPAN) NPV*	JPY	12 000			12 000	130 807	0.01	
MONEX GROUP INC NPV*	JPY	53 300			53 300	185 892	0.01	
MONOGATARI CORPORA NPV*	JPY	2 000			2 000	91 837	0.00	
MORI TRUST HOTEL R REIT*	JPY	177			177	168 153	0.01	
MORI TRUST SOGO REIT INC*	JPY	287			287	286 568	0.01	
MORINAGA & CO NPV*	JPY	5 000	7 700		12 700	318 091	0.01	
MORINAGA MILK IND NPV*	JPY	11 500	9 000		20 500	582 466	0.02	
MORITA CORP NPV*	JPY	8 500			8 500	73 083	0.00	
MOS FOOD SERVICES NPV*	JPY	8 900			8 900	189 057	0.01	
MTI LTD NPV*	JPY	9 900		9 900				
MUSASHI SEIMITSU NPV*	JPY	17 500			17 500	202 308	0.01	
MUSASHINO BANK NPV*	JPY	11 600			11 600	134 101	0.01	
NABTESCO CORP NPV*	JPY		46 000		46 000	980 248	0.04	
NAGAILEBEN CO NPV*	JPY	6 700			6 700	92 116	0.00	
NAGASE & CO NPV*	JPY	39 200			39 200	535 252	0.02	
NAGAWA CO LTD NPV*	JPY		1 100		1 100	55 028	0.00	
NAGOYA RAILROAD CO NPV*	JPY	45 400	28 500		73 900	1 133 451	0.05	
NAKANISHI INC NPV*	JPY	25 800			25 800	471 796	0.02	
NANKAI ELEC RAIL NPV*	JPY	39 300			39 300	796 459	0.03	
NANTO BANK NPV*	JPY	11 300			11 300	162 131	0.01	
NEC NETWORKS & SYS NPV*	JPY	7 400	17 400		24 800	266 161	0.01	
NET ONE SYSTEMS CO NPV*	JPY	20 000	8 200		28 200	580 999	0.02	
NH FOODS LTD NPV*	JPY		26 200		26 200	625 348	0.03	
NHK SPRING CO LTD NPV*	JPY	63 300			63 300	351 185	0.01	
NICHI-IKO PHARM NPV*	JPY	24 600			24 600	77 184	0.00	
NICHIAS CORP NPV*	JPY	21 200			21 200	327 727	0.01	
NICHICON CORP NPV*	JPY	12 500			12 500	117 911	0.00	
NICHIDEN CORP NPV*	JPY	2 000			2 000	23 713	0.00	
NICHIHA CORP NPV*	JPY	7 800			7 800	147 993	0.01	
NICHIREI CORP NPV*	JPY	36 600	14 400		51 000	794 581	0.03	
NICHIREKI CO LTD NPV*	JPY	3 900		3 900				
NIFCO INC NPV*	JPY	29 100			29 100	676 933	0.03	
NIHON CHOUZAI CO NPV*	JPY	3 000		3 000				
NIHON KOHDEN CORP NPV*	JPY	27 500			27 500	617 494	0.02	
NIHON NOHYAKU CO NPV*	JPY	4 500		4 500				
NIHON PARKERIZING NPV*	JPY	25 600			25 600	166 848	0.01	
NIKKISO CO LTD NPV*	JPY	20 500			20 500	136 921	0.01	
NIKKON HOLDINGS CO LTD NPV*	JPY	21 800			21 800	341 259	0.01	
NIPPON CORPORATION NPV*	JPY		9 000		9 000	94 833	0.00	
NIPPO CORPORATION NPV*	JPY	14 600		14 600				
NIPPON CARBON CO NPV*	JPY	3 800			3 800	107 841	0.00	
NIPPON CERAMIC NPV*	JPY	5 900			5 900	102 727	0.00	
NIPPON DENSETSU NPV*	JPY	11 500			11 500	128 919	0.01	
NIPPON ELEC GLASS NPV*	JPY	22 900	12 100		35 000	607 513	0.02	
NIPPON GAS CO LTD NPV*	JPY	35 100			35 100	510 701	0.02	
NIPPON KANZAI CO NPV*	JPY	11 600			11 600	197 598	0.01	
NIPPON KAYAKU CO NPV*	JPY	43 200			43 200	343 800	0.01	
NIPPON KOEI CO NPV*	JPY	1 800		1 800				
NIPPON LIGHT METAL NPV*	JPY	15 660	21 100		36 760	359 126	0.01	
NIPPON PAPER INDUS NPV*	JPY	31 300			31 300	182 502	0.01	
NIPPON PARKING DEV NPV*	JPY	38 700			38 700	67 226	0.00	
NIPPON REIT INVEST NPV REIT*	JPY	151	206	102	255	630 102	0.03	
NIPPON ROAD CO LTD NPV*	JPY	300			300	12 382	0.00	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
NIPPON SEIKI CO NPV*	JPY	10 500			10 500	53 446	0.00	
NIPPON SHEET GLASS NPV*	JPY	36 000		36 000				
NIPPON SHOKUBAI CO NPV*	JPY	11 000			11 000	395 493	0.02	
NIPPON SIGNAL CO NPV*	JPY	31 200			31 200	211 958	0.01	
NIPPON SODA CO LTD NPV*	JPY	6 800			6 800	203 052	0.01	
NIPPON STEEL TRADI NPV*	JPY	7 100			7 100	244 756	0.01	
NIPPON SUISAN NPV*	JPY	84 400	63 300		147 700	527 061	0.02	
NIPPON TV HLDG NPV*	JPY	15 800			15 800	118 082	0.00	
NIPRO CORP NPV*	JPY	47 900			47 900	361 854	0.01	
NISHI NIPPON RR CO NPV*	JPY	22 700			22 700	446 133	0.02	
NISHI-NIPPON FINAN NPV*	JPY	37 800			37 800	192 915	0.01	
NISHIMATSU CONSTCN NPV*	JPY	16 300			16 300	397 284	0.02	
NISHIMATSUYA CHAIN NPV*	JPY	13 700			13 700	125 909	0.01	
NISHIO RENT ALL CO NPV*	JPY	9 800			9 800	197 420	0.01	
NISSAN SHATAI CO NPV*	JPY	20 700	43 600		64 300	371 019	0.01	
NISSAI ASB MACHINE NPV*	JPY	2 100		2 100				
NISSHA CO LTD NPV*	JPY	16 100			16 100	190 026	0.01	
NISSHIN OILIO GP NPV*	JPY	9 900			9 900	212 633	0.01	
NISSHINBO HOLDINGS INC*	JPY	46 100			46 100	320 321	0.01	
NISSIN ELECTRIC NPV*	JPY	20 700			20 700	192 612	0.01	
NITTA CORP NPV*	JPY	2 800			2 800	54 464	0.00	
NITTETSU MINING CO NPV*	JPY	400		400				
NITTO BOSEKI CO NPV*	JPY	7 700			7 700	114 523	0.00	
NITTO KOGYO CORP NPV*	JPY	11 400			11 400	188 972	0.01	
NITTO KOHKI CO LTD NPV*	JPY	2 500		2 500				
NITTOKU CO LTD NPV*	JPY	7 800		7 800				
NOEVIR HLDGS CO NPV*	JPY	3 800			3 800	140 718	0.01	
NOF CORP NPV*	JPY	24 200	7 100		31 300	1 078 993	0.04	
NOHMI BOSAI NPV*	JPY	11 900			11 900	128 676	0.01	
NOJIMA CORP NPV*	JPY	12 000	24 000	12 000	24 000	200 372	0.01	
NOMURA CO LTD NPV*	JPY	35 800			35 800	262 492	0.01	
NORITAKE CO LTD NPV*	JPY	4 300			4 300	119 570	0.00	
NORITSU KOKI CO NPV*	JPY	10 000			10 000	180 443	0.01	
NORITZ CORP NPV*	JPY	8 600			8 600	88 476	0.00	
NORTH PACIFIC BANK LTD*	JPY	40 100			40 100	63 718	0.00	
NS SOLUTIONS CORP NPV*	JPY	9 900			9 900	228 297	0.01	
NS UNITED KAIUN KAISHA LTD NPV*	JPY	6 500			6 500	161 927	0.01	
NSD CO LTD NPV*	JPY	25 400			25 400	435 066	0.02	
NSK LTD NPV*	JPY		168 300		168 300	890 658	0.04	
NTN CORP NPV*	JPY	113 100	123 100		236 200	421 435	0.02	
NTT UD REIT INVEST REIT*	JPY	338	227		565	553 878	0.02	
OBARA CORP NPV*	JPY	1 700			1 700	39 489	0.00	
OBIC BUSINESS CONS NPV*	JPY	7 000			7 000	201 719	0.01	
OGAKI KYORITSU BK NPV*	JPY	12 400			12 400	146 522	0.01	
OHSO FOOD SERVICE NPV*	JPY	5 200			5 200	221 971	0.01	
OILES CORPORATION NPV*	JPY	9 400			9 400	94 555	0.00	
OISIX INC NPV*	JPY	9 400			9 400	106 516	0.00	
OKAMOTO INDUSTRIES NPV*	JPY	3 500			3 500	87 427	0.00	
OKAMURA CORP NPV*	JPY	17 800			17 800	164 070	0.01	
OKASAN SECURITIES NPV*	JPY	63 000			63 000	150 158	0.01	
OKI ELECTRIC IND NPV*	JPY	24 900			24 900	123 558	0.00	
OKINAWA CELLULAR NPV*	JPY	1 700	3 400	1 700	3 400	64 395	0.00	
OKINAWA ELEC POWER NPV*	JPY	13 803			13 803	96 002	0.00	
OKUMA CORPORATION NPV*	JPY	7 300			7 300	245 261	0.01	
OKUMURA CORP NPV*	JPY	10 700			10 700	202 583	0.01	
OKUWA CO LTD NPV*	JPY	6 300		6 300				
ONWARD HOLDINGS NPV*	JPY	18 000		18 000				
OPEN DOOR INC NPV*	JPY	3 500			3 500	41 946	0.00	
OPEN HOUSE CO LTD NPV*	JPY	21 400		21 400				
OPTEX GROUP COMPAN NPV*	JPY	8 600			8 600	118 644	0.00	
OPTIM CORPORATION NPV*	JPY	6 200		6 200				
OPTORUN CO LTD NPV*	JPY	9 900			9 900	141 044	0.01	
ORGANO CORP NPV*	JPY	800	3 200	800	3 200	55 479	0.00	
ORIENT CORP NPV*	JPY	207 200	20 720	207 200	20 720	168 105	0.01	
OSAKA ORGANIC CHEM NPV*	JPY	4 000			4 000	53 594	0.00	
OSAKA SODA CO LTD NPV*	JPY	6 400			6 400	155 773	0.01	
OSG CORPORATION CO NPV*	JPY	26 400			26 400	336 480	0.01	
OUTSOURCING INC NPV*	JPY	34 800			34 800	272 967	0.01	
PACIFIC INDUSTRIAL NPV*	JPY	11 400			11 400	80 363	0.00	
PACIFIC METALS CO NPV*	JPY		11 100	11 100				
PACK CORP (THE) NPV*	JPY	3 700		3 700				
PAL GROUP HOLDINGS NPV*	JPY	8 000			8 000	114 514	0.00	
PALTAC CORP NPV*	JPY	11 500			11 500	327 524	0.01	
PARAMOUNT BED HLDG NPV*	JPY	15 000			15 000	267 432	0.01	
PASONA GROUP INC NPV*	JPY	6 000			6 000	82 896	0.00	
PENTA OCEAN CONST NPV*	JPY	92 700			92 700	461 866	0.02	
PEPTIDREAM INC NPV*	JPY		34 200		34 200	376 025	0.02	
PHARMA FOODS INTER NPV*	JPY	6 600			6 600	58 613	0.00	
PIGEON CORP NPV*	JPY		37 400		37 400	490 529	0.02	
PILOT CORP (NEW) NPV*	JPY	8 600			8 600	335 260	0.01	
PIOLAX INC NPV*	JPY	15 400			15 400	191 821	0.01	
PKSHA TECHNOLOGY I NPV*	JPY	3 800			3 800	49 917	0.00	
PLENUS CO LTD NPV*	JPY	3 400			3 400	60 320	0.00	
PLUS ALPHA CONSULT NPV*	JPY		4 000		4 000	63 694	0.00	
POLA ORBIS HOLDINGS IN NPV*	JPY		29 800		29 800	330 055	0.01	
PRESSANCE CORPORAT NPV*	JPY	4 400	18 900		23 300	239 709	0.01	
PRESTIGE INTERNATI NPV*	JPY	29 800			29 800	144 462	0.01	
PRIMA MEAT PACKERS NPV*	JPY	7 600			7 600	100 652	0.00	
PROTO CORPORATION NPV*	JPY	3 400		3 400				
QOL HOLDINGS CO LT NPV*	JPY	3 400		3 400				
RAITO KOGYO CO LTD NPV*	JPY	14 600			14 600	199 452	0.01	
RAIZNEXT CORP NPV*	JPY	9 100			9 100	76 403	0.00	
RAKUS CO LTD NPV*	JPY	21 500	22 100		43 600	488 184	0.02	
RELIA INC NPV*	JPY	13 500			13 500	90 713	0.00	
RELO GROUP INC NPV*	JPY	39 900			39 900	564 690	0.02	
RENGO CO NPV*	JPY	61 800			61 800	343 279	0.01	
RESORTTRUST INC NPV*	JPY	29 600			29 600	456 385	0.02	
RESTAR HOLDINGS CO NPV*	JPY	9 300			9 300	132 183	0.01	
RETAIL PARTNERS CO NPV*	JPY	8 300			8 300	68 513	0.00	
RICOH LEASING NPV*	JPY	4 800			4 800	117 315	0.00	
RIKEN VITAMIN CO NPV*	JPY	8 800			8 800	111 686	0.00	
RINGER HUT CO LTD NPV*	JPY	5 700			5 700	84 086	0.00	
RINNAI CORP NPV*	JPY		16 300		16 300	1 112 833	0.04	
RISO KAGAKU CORP NPV*	JPY	3 400			3 400	54 185	0.00	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
RISO KYOIKU CO LTD NPV*	JPY	32 900			32 900	68 226	0.00	
ROCK FIELD CO LTD NPV*	JPY	4 000		4 000				
ROHTO PHARM NPV*	JPY	29 400	8 900		38 300	1 192 656	0.05	
ROLAND CORPORATION NPV*	JPY	1 600			1 600	45 569	0.00	
RORZE CORP NPV*	JPY	3 100			3 100	156 332	0.01	
ROUND ONE CORP NPV*	JPY	17 600	101 200	44 400	74 400	317 089	0.01	
ROYAL HOLDINGS CO NPV*	JPY	13 800			13 800	220 951	0.01	
RS TECHNOLOGIES CO NPV*	JPY	3 400			3 400	169 172	0.01	
RYOBI LTD NPV*	JPY	5 900		5 900				
RYOHIN KEIKAKU CO NPV*	JPY		64 900		64 900	612 192	0.02	
RYOSAN CO LTD NPV*	JPY	7 300			7 300	129 413	0.01	
RYOSHOKU LTD NPV*	JPY	5 100			5 100	103 357	0.00	
RYOYO ELECTRO CORP NPV*	JPY	2 200			2 200	33 995	0.00	
S FOODS INC NPV*	JPY	6 500			6 500	119 257	0.00	
S-POOL INC NPV*	JPY	15 300			15 300	98 172	0.00	
SAGAMI RAILWAY CO NPV*	JPY	25 400			25 400	385 300	0.02	
SAIBU GAS HOLDINGS NPV*	JPY	4 600			4 600	53 426	0.00	
SAIZERIYA COMPANY NPV*	JPY	9 500			9 500	177 561	0.01	
SAKATA INX CORP NPV*	JPY	23 500			23 500	168 509	0.01	
SAKATA SEED CORP NPV*	JPY	8 800			8 800	290 324	0.01	
SAMTY CO.LTD. NPV*	JPY	7 500			7 500	118 719	0.00	
SAMTY RESIDENTIAL REIT*	JPY	200			200	161 725	0.01	
SAN-A CO LTD NPV*	JPY	4 500			4 500	131 343	0.01	
SAN-AI OBBLI CO LT NPV*	JPY	20 600			20 600	170 599	0.01	
SAN-IN GODO BANK NPV*	JPY	72 000			72 000	343 218	0.01	
SANBIO COMPANY LTD NPV*	JPY	12 200			12 200	71 710	0.00	
SANGETSU CO LTD NPV*	JPY	17 000			17 000	180 389	0.01	
SANKEN ELECTRIC CO NPV*	JPY	8 200			8 200	282 124	0.01	
SANKI ENGINEERING NPV*	JPY		31 600		31 600	342 545	0.01	
SANKYO CO LTD NPV*	JPY	13 700			13 700	453 366	0.02	
SANKYU INC NPV*	JPY	18 700			18 700	559 652	0.02	
SANRIO CO LTD NPV*	JPY	4 000	13 500		17 500	467 182	0.02	
SANWA HOLDINGS NPV*	JPY	62 100			62 100	536 024	0.02	
SANYO CHEMICAL IND NPV*	JPY	3 200			3 200	90 814	0.00	
SANYO DENKI CO NPV*	JPY	2 500			2 500	91 736	0.00	
SANYO SPEC STEEL NPV*	JPY	10 300			10 300	132 665	0.01	
SAPPORO HOLDINGS NPV*	JPY	18 800			18 800	415 180	0.02	
SATO CORP NPV*	JPY	6 600			6 600	81 631	0.00	
SB TECHNOLOGY CORP NPV*	JPY	4 800			4 800	70 033	0.00	
SBS HOLDINGS INC NPV*	JPY	5 600			5 600	109 343	0.00	
SCREEN HOLDINGS CO NPV*	JPY	9 300	7 400		16 700	920 884	0.04	
SEIBU HOLDINGS INC NPV*	JPY	48 100	37 000		85 100	763 200	0.03	
SEIKAGAKU CORP NPV*	JPY	6 500		6 500				
SEIKO GROUP CORP NPV*	JPY	8 200	13 800		22 000	466 592	0.02	
SEINO HOLDINGS NPV*	JPY	47 300			47 300	364 327	0.01	
SEIREN CO LTD NPV*	JPY	11 100			11 100	174 358	0.01	
SEKISUI HOUSE REIT REIT*	JPY	1 279			1 279	689 775	0.03	
SEKISUI JUSHI CORP NPV*	JPY	8 900			8 900	102 109	0.00	
SENKO GROUP HOLDIN NPV*	JPY	31 400			31 400	210 146	0.01	
SENSHU IKEDA HLDGS NPV*	JPY	40 400		40 400				
SEPTENI HOLDINGS NPV*	JPY		48 500		48 500	144 987	0.01	
SERIA CO LTD NPV*	JPY	16 400			16 400	268 542	0.01	
SEVEN BANK NPV*	JPY	164 600			164 600	297 009	0.01	
SHIBAURA MACHINE C NPV*	JPY	6 800			6 800	132 407	0.01	
SHIBUYA KOGYO CO NPV*	JPY	4 400			4 400	76 136	0.00	
SHIFT INC NPV*	JPY	3 700			3 700	580 696	0.02	
SHIGA BANK NPV*	JPY	14 500			14 500	245 729	0.01	
SHIKOKU ELEC POWER NPV*	JPY	64 000			64 000	308 530	0.01	
SHIMA SEIKI MFG NPV*	JPY	2 700			2 700	37 758	0.00	
SHIN-ETSU POLYMER NPV*	JPY	23 800			23 800	198 702	0.01	
SHINKO ELEC INDS NPV*	JPY	23 700			23 700	572 061	0.02	
SHINMAYWA INDS NPV*	JPY	11 400			11 400	77 830	0.00	
SHINNIHON CORP NPV*	JPY	8 400		8 400				
SHINSEI BANK NPV*	JPY	24 800	16 400	14 100	27 100	403 242	0.02	
SHIP HEALTHCARE HOLDINGS INC NPV*	JPY	28 200			28 200	541 316	0.02	
SHIZUOKAGAS CO NPV*	JPY	3 300		3 300				
SHO-BOND HOLDINGS NPV*	JPY	7 900	6 100		14 000	607 042	0.02	
SHOCHIKU CO LTD NPV*	JPY	2 800			2 800	222 645	0.01	
SHOEI CO LTD NPV*	JPY	6 200			6 200	229 176	0.01	
SHOEI FOODS CORP NPV*	JPY	2 200			2 200	60 805	0.00	
SHOWA DENKO KK NPV*	JPY	48 600	14 900		63 500	928 620	0.04	
SHOWA SANGYO CO NPV*	JPY	9 900			9 900	168 507	0.01	
SIA REIT INC REIT*	JPY		219	116	103	171 917	0.01	
SIIX CORP NPV*	JPY	9 700			9 700	75 041	0.00	
SINFONIA TECHNOLOG NPV*	JPY	12 200		12 200				
SINKO INDUSTRIES NPV*	JPY	4 700		4 700				
SKY PERFECT JSAT C NPV*	JPY	20 100			20 100	70 508	0.00	
SKYLARK HOLDINGS C NPV*	JPY	65 400	41 500	21 900	85 000	908 239	0.04	
SMS CO LTD NPV*	JPY	25 400			25 400	584 877	0.02	
SNOW PEAK INC NPV*	JPY	2 200	16 400	6 200	12 400	163 804	0.01	
SODICK CO LTD NPV*	JPY	13 600		13 600				
SOJITZ CORPORATION NPV*	JPY	80 240	31 300	18 700	92 840	1 371 438	0.06	
SOLASTO CORPORATIO NPV*	JPY	25 400			25 400	153 402	0.01	
SOSEI GROUP CORP NPV*	JPY	26 300			26 300	359 996	0.01	
SOURCENEXT CORP NPV*	JPY	23 600		23 600				
SPARX GROUP CO.LTD NPV*	JPY	8 200	1 640	8 200	1 640	16 585	0.00	
STANLEY ELECTRIC NPV*	JPY		46 000		46 000	782 960	0.03	
STAR MICRONICS CO NPV*	JPY	10 400			10 400	119 388	0.00	
STARTS CORPORATION NPV*	JPY	12 900			12 900	228 428	0.01	
STRIKE COMPANY LTD NPV*	JPY	3 100			3 100	95 907	0.00	
SUGI HOLDINGS NPV*	JPY	12 300			12 300	494 406	0.02	
SUMITOMO BAKELITE NPV*	JPY	10 200			10 200	276 764	0.01	
SUMITOMO DENSETSU NPV*	JPY	6 500			6 500	114 487	0.00	
SUMITOMO FORESTRY NPV*	JPY	42 800	47 100	40 700	49 200	771 837	0.03	
SUMITOMO HEAVY IND NPV*	JPY	35 200	10 800		46 000	874 326	0.04	
SUMITOMO MITSUI CO NPV*	JPY	31 060			31 060	91 388	0.00	
SUMITOMO OSAKA CEM NPV*	JPY	11 300			11 300	240 800	0.01	
SUMITOMO RIKO CO L NPV*	JPY	7 800			7 800	30 827	0.00	
SUMITOMO RUBBER NPV*	JPY	43 200			43 200	371 141	0.01	
SUMITOMO SEIKA NPV*	JPY	2 800		2 800				
SUMITOMO WAREHOUSE NPV*	JPY	17 000			17 000	231 095	0.01	
SUN FRONTIER FUDOS NPV*	JPY	8 200			8 200	63 436	0.00	
SUNDRUG CO LTD NPV*	JPY	15 100	22 100		37 200	866 610	0.03	
SURUGA BANK NPV*	JPY	61 700			61 700	163 676	0.01	

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SUZUKEN CO LTD NPV*	JPY	12 900	8 300		21 200	472 464	0.02	
SYSTEMA CORP NPV*	JPY	21 700	86 800	21 700	86 800	243 703	0.01	
T-GAIA CORPORATION NPV*	JPY	8 700			8 700	96 944	0.00	
T.HASEGAWA CO NPV*	JPY	16 400			16 400	350 032	0.01	
TACHI-S CO LTD NPV*	JPY	20 900		20 900				
TADANO LTD NPV*	JPY	28 700			28 700	175 844	0.01	
TAIHEI DENGYO NPV*	JPY	2 500			2 500	55 294	0.00	
TAIHEIYO CEMENT NPV*	JPY	25 400	30 100	15 700	39 800	541 569	0.02	
TAIKISHA LTD NPV*	JPY	11 300			11 300	267 048	0.01	
TAIKO PHARMACEUTIC NPV*	JPY	7 800		7 800				
TAISHO PHARM H NPV*	JPY		19 100		19 100	689 291	0.03	
TAIYO INK MFG CO NPV*	JPY	13 600			13 600	240 274	0.01	
TAIYO YUDEN CO LTD NPV*	JPY	40 000	12 800	5 900	46 900	1 280 466	0.05	
TAKAMATSU CORP NPV*	JPY	4 200			4 200	54 860	0.00	
TAKARA BIO INC NPV*	JPY	17 900			17 900	210 066	0.01	
TAKARA HOLDINGS NPV*	JPY	51 800			51 800	361 322	0.01	
TAKARA LEBEN CO NPV*	JPY	13 500		13 500				
TAKARA STANDARD CO NPV*	JPY	15 600			15 600	134 128	0.01	
TAKASAGO INTL CORP NPV*	JPY	2 400			2 400	45 213	0.00	
TAKASAGO THML ENG NPV*	JPY	20 400			20 400	248 607	0.01	
TAKASHIMAYA CO NPV*	JPY	41 300			41 300	511 093	0.02	
TAKEUCHI MFG CO NPV*	JPY	12 500			12 500	252 485	0.01	
TAKEI CHEMICAL CO NPV*	JPY	1 500		1 500				
TAKUMA CO LTD NPV*	JPY	25 900			25 900	215 537	0.01	
TAMA HOME CO LTD NPV*	JPY	2 500			2 500	39 304	0.00	
TAMRON CO LTD NPV*	JPY	5 300			5 300	117 937	0.00	
TAMURA CORP NPV*	JPY	21 100		21 100				
TATSUTA ELEC WIRE NPV*	JPY	9 200		9 200				
TBS HOLDINGS INC NPV*	JPY	13 400			13 400	139 031	0.01	
TECHMATRIX CORP NPV*	JPY	10 300			10 300	117 478	0.00	
TECHNOPRO HLDGS IN NPV*	JPY	40 200			40 200	959 504	0.04	
TEIJIN LTD NPV*	JPY	41 200	23 900		65 100	591 724	0.02	
TEIKOKU SEN-I CO NPV*	JPY	5 800		5 800				
TENMA CORPORATION NPV*	JPY	2 400			2 400	33 433	0.00	
THK CO LTD NPV*	JPY		50 700		50 700	886 853	0.04	
TKC CORPORATION NPV*	JPY	9 400			9 400	240 500	0.01	
TOA CORP(CONST) NPV*	JPY	9 200			9 200	150 645	0.01	
TOAGOSEI CO LTD NPV*	JPY	34 200			34 200	263 195	0.01	
TOC CO LTD NPV*	JPY	24 700			24 700	128 719	0.01	
TOCALO CO LTD NPV*	JPY	19 500			19 500	156 238	0.01	
TODA CORP NPV*	JPY	81 200			81 200	406 209	0.02	
TOEI ANIMATION NPV*	JPY	3 300	5 300	3 300	5 300	546 331	0.02	
TOEI CO LTD NPV*	JPY	1 800			1 800	221 904	0.01	
TOENEC CORP NPV*	JPY	800			800	18 960	0.00	
TOHO BANK NPV*	JPY	49 700			49 700	68 599	0.00	
TOHO GAS CO NPV*	JPY		25 200		25 200	470 834	0.02	
TOHO HOLDINGS CO LTD*	JPY	20 300			20 300	276 364	0.01	
TOHO TITANIUM CO NPV*	JPY	15 800			15 800	239 037	0.01	
TOHOKU ELEC POWER NPV*	JPY		146 200		146 200	615 222	0.02	
TOKAI CARBON CO NPV*	JPY	65 900			65 900	430 833	0.02	
TOKAI CORP(GIFU) NPV*	JPY	4 400			4 400	55 961	0.00	
TOKAI HLDGS CORP NPV*	JPY	31 100			31 100	185 942	0.01	
TOKAI RIKI CO NPV*	JPY	18 100			18 100	189 136	0.01	
TOKAI TOKYO FINANCIAL HOLDINGS NPV*	JPY	47 500			47 500	109 057	0.00	
TOKEN CORPORATION NPV*	JPY	2 770			2 770	146 404	0.01	
TOKUSHU TOKAI HOLD NPV*	JPY	2 100			2 100	41 357	0.00	
TOKUYAMA CORP NPV*	JPY	15 600			15 600	182 234	0.01	
TOKYO CENTURY CORP NPV*	JPY		10 800		10 800	368 669	0.01	
TOKYO OHKA KOGYO NPV*	JPY	10 900			10 900	471 157	0.02	
TOKYO SEIMITSU CO NPV*	JPY	13 500			13 500	407 662	0.02	
TOKYO STEEL MFG NPV*	JPY	34 800			34 800	298 975	0.01	
TOKYO TATEMONO CO NPV*	JPY	62 400	18 300		80 700	1 113 320	0.04	
TOKYOTOKEIBA CO NPV*	JPY	5 500			5 500	153 494	0.01	
TOKYU CONST(NEW) NPV*	JPY	27 300			27 300	114 697	0.00	
TOKYU REIT INC*	JPY	205	176		381	543 063	0.02	
TOMONY HOLDINGS IN NPV*	JPY	58 000			58 000	126 135	0.01	
TOMY COMPANY LTD NPV*	JPY	23 600			23 600	207 520	0.01	
TOPCON CORPORATION NPV*	JPY	32 100			32 100	352 504	0.01	
TOPPAN FORMS NPV*	JPY	17 500		17 500				
TOPRE CORPORATION NPV*	JPY	13 500			13 500	106 983	0.00	
TORIDOLL HLDGS COR NPV*	JPY	13 400			13 400	260 740	0.01	
TORII PHARM CO LTD NPV*	JPY	2 800			2 800	56 934	0.00	
TOSEI CORPORATION NPV*	JPY	10 600			10 600	101 487	0.00	
TOSHIBA TEC CORP NPV*	JPY	11 000			11 000	285 510	0.01	
TOSHO CO LTD NPV*	JPY	2 000			2 000	15 338	0.00	
TOTETSU KOGYO CO NPV*	JPY	10 200			10 200	169 561	0.01	
TOWA PHARM CO LTD NPV*	JPY	12 300		10 900	1 400	21 067	0.00	
TOYO CONSTRUCTION NPV*	JPY	6 400			6 400	38 739	0.00	
TOYO GOSEI CO LTD NPV*	JPY	1 100			1 100	56 732	0.00	
TOYO INK MFG CO NPV*	JPY	15 700			15 700	202 429	0.01	
TOYO SUISAN KAISHA NPV*	JPY		36 900		36 900	1 386 325	0.06	
TOYO TANSO CO LTD NPV*	JPY	4 300			4 300	107 990	0.00	
TOYO TIRE CORPORAT NPV*	JPY	20 200	23 500		43 700	512 842	0.02	
TOYODO CO NPV*	JPY	23 800			23 800	166 654	0.01	
TOYODA GOSEI NPV*	JPY	12 900	16 400		29 300	468 725	0.02	
TOYOTA BOSHOKU CP NPV*	JPY	23 300			23 300	297 126	0.01	
TPR CO LTD*	JPY	2 700		2 700				
TRANCOM CO LTD NPV*	JPY	1 000			1 000	51 372	0.00	
TRANSOCOSMOS INC NPV*	JPY	9 100			9 100	209 849	0.01	
TRI CHEMICAL LABOR NPV*	JPY	6 800			6 800	102 052	0.00	
TRUSCO NAKAYAMA NPV*	JPY	12 900	18 100		31 000	416 398	0.02	
TS TECH CO LTD NPV*	JPY	34 200			34 200	358 064	0.01	
TSUBAKI NAKASHIMA NPV*	JPY	17 800		17 800				
TSUBAKIMOTO CHAIN NPV*	JPY	9 400			9 400	201 577	0.01	
TSUGAMI CORP NPV*	JPY	17 300			17 300	130 108	0.01	
TSUKISHIMA KIKAI NPV*	JPY	11 400		11 400				
TSUMURA & CO NPV*	JPY	20 000			20 000	418 115	0.02	
TSURUHA HOLDINGS I NPV*	JPY		18 000		18 000	1 048 318	0.04	
TSURUMI MFG CO NPV*	JPY	2 600		2 600				
TV ASAHI HOLDINGS NPV*	JPY	3 800			3 800	35 666	0.00	
U-NEXT CO LTD NPV*	JPY	3 700			3 700	56 924	0.00	
UBE CORPORATION NPV*	JPY	27 700			27 700	357 525	0.01	
UCHIDA YOKO CO NPV*	JPY	3 300		3 300				
ULVAC INC NPV*	JPY	14 300	6 400		20 700	819 506	0.03	



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UNION TOOL CO NPV*	JPY	1 000			1 000	24 138	0.00	
UNIPRES CORP NPV*	JPY	10 700		10 700				
UNITED ARROWS LTD NPV*	JPY	5 100			5 100	69 466	0.00	
UNITED SUPER MARKE NPV*	JPY	16 000			16 000	112 898	0.00	
UNITED TECHNOLOGY NPV*	JPY	10 800			10 800	176 917	0.01	
UNIVERSAL ENT CORP NPV*	JPY	8 800			8 800	119 092	0.00	
USHIO INC NPV*	JPY	18 000	16 400		34 400	358 074	0.01	
UZABASE INC NPV*	JPY	6 500	22 600	29 100				
V TECHNOLOGY NPV*	JPY	2 600		2 600				
V-CUBE INC NPV*	JPY	8 400		8 400				
VALOR HOLDINGS CO LTD NPV*	JPY	12 400			12 400	143 600	0.01	
VALUECOMMERCE CO.L NPV*	JPY	5 300			5 300	77 543	0.00	
VECTOR INC. NPV*	JPY	12 300			12 300	91 676	0.00	
VISION INC NPV*	JPY	5 100			5 100	43 197	0.00	
VT HOLDINGS CO LTD NPV*	JPY	9 000			9 000	29 207	0.00	
WACOAL HOLDINGS NPV*	JPY	15 800			15 800	254 781	0.01	
WACOM CO LTD NPV*	JPY	54 800			54 800	238 720	0.01	
WAKITA & CO NPV*	JPY	15 800			15 800	124 997	0.01	
WEST HOLDINGS CORP NPV*	JPY	6 890	7 900		14 790	443 629	0.02	
WORKMAN CO LTD NPV*	JPY		9 300		9 300	318 717	0.01	
WORLDINTEC CO LTD NPV*	JPY	3 200		3 200				
WOWOW INC NPV*	JPY	2 200		2 200				
XEBIO HOLDINGS CO LTD NPV*	JPY	8 300		8 300				
YA-MAN LTD. NPV*	JPY	8 900			8 900	66 874	0.00	
YAMABIKO CORPO NPV*	JPY	9 900			9 900	76 321	0.00	
YAMAGUCHI FINANCIA NPV*	JPY	68 900			68 900	362 769	0.01	
YAMASHIN-FILTER CO NPV*	JPY	15 600		15 600				
YAMATO KOGYO CO NPV*	JPY	12 300			12 300	357 761	0.01	
YAMAZEN CORP NPV*	JPY	18 700	30 400		49 100	305 793	0.01	
YAKO CO LTD NPV*	JPY	7 900			7 900	344 141	0.01	
YELLOW HAT LTD NPV*	JPY	8 600			8 600	103 299	0.00	
YODOGAWA STEEL WKS NPV*	JPY	9 900			9 900	161 374	0.01	
YOKOGAWA BRIDGE CP NPV*	JPY	11 800			11 800	156 991	0.01	
YOKOHAMA REITO CO NPV*	JPY	7 700			7 700	46 763	0.00	
YOKOWO CO LTD NPV*	JPY	6 300			6 300	86 108	0.00	
YONEX CO LTD NPV*	JPY	9 200			9 200	85 667	0.00	
YOSHINOYA HOLDINGS NPV*	JPY	22 500	14 200		36 700	577 717	0.02	
YUASA TRADING CO NPV*	JPY	3 100			3 100	77 331	0.00	
YURTEC CORPORATION NPV*	JPY	7 000			7 000	33 557	0.00	
ZENKOKU HOSHO CO L NPV*	JPY	18 100	8 500		26 600	879 362	0.04	
ZENRIN CO LTD NPV*	JPY	18 200			18 200	107 345	0.00	
ZENSHO HOLDINGS CO LTD NPV*	JPY	25 000	11 000		36 000	899 251	0.04	
ZEON CORPORATION NPV*	JPY	45 400			45 400	383 317	0.02	
ZERIA PHARMACEUTIC NPV*	JPY	11 400			11 400	170 167	0.01	
ZIGEXN CO LTD NPV*	JPY	26 100		26 100				
ZOJIRUSHI CORP NPV*	JPY	17 800			17 800	179 889	0.01	
ZUKEN INC NPV*	JPY	2 200			2 200	49 696	0.00	
<b>Total Japan</b>						<b>224 557 649</b>	<b>9.02</b>	
<b>Jersey (Channel islands)</b>								
JTC PLC ORD GBP0.01*	GBP		45 272		45 272	364 619	0.01	
SANNE GROUP PLC ORD GBP0.01*	GBP	46 142	20 800	66 942				
<b>Total Jersey (Channel islands)</b>						<b>364 619</b>	<b>0.01</b>	
<b>Luxembourg</b>								
APERAM S.A. NPV*	EUR	10 572	14 608		25 180	658 746	0.03	
BEFESA SA NPV*	EUR	12 749	4 033		16 782	583 286	0.02	
<b>Total Luxembourg</b>						<b>1 242 032</b>	<b>0.05</b>	
<b>Macau</b>								
WYNN MACAU LTD HKD0.10*	HKD		565 200		565 200	225 533	0.01	
<b>Total Macau</b>						<b>225 533</b>	<b>0.01</b>	
<b>Netherlands</b>								
AALBERTS NV EURO.25*	EUR	30 706	10 898		41 604	1 447 662	0.06	
ACCELL GROUP EURO.01*	EUR	8 427	5 151	13 578				
AERCAP HOLDINGS EURO.01*	USD	41 864	4 086	45 950				
AMG ADVANCED METAL EURO.02*	EUR	11 550			11 550	361 684	0.01	
ARCADIS NV EURO.02*	EUR	23 008	12 374		35 382	1 203 163	0.05	
ASR NEDERLAND N.V. EURO.16*	EUR	43 917	19 102	12 104	50 915	2 245 534	0.09	
BASIC-FIT N.V. EURO.06*	EUR	16 503			16 503	416 236	0.02	
BRUNEL INTL EURO.03*	EUR	7 160			7 160	65 932	0.00	
CORBION N.V. EURO.25*	EUR	22 196			22 196	591 876	0.02	
EURONEXT EUR1.60*	EUR	26 510		26 510				
EXPRO GROUP HOLDIN EURO.01*	USD	6 052	16 708		22 760	431 170	0.02	
FLOW TRADERS NV EURO.10*	EUR	14 847			14 847	357 728	0.01	
FORFARMERS NV EURO.01*	EUR	27 077		27 077				
FUGRO NV EURO.05*	EUR	22 188	24 925		47 113	612 778	0.02	
IMCD NV EURO.16*	EUR	18 566		18 566				
INTERTRUST NV EURO.6*	EUR	11 713	19 225		30 938	610 786	0.02	
KON BAM GROEP NV EURO.10*	EUR	114 354	119 368	85 642	148 080	323 687	0.01	
KONINKLIJKE BOSKAL EURO.01*	EUR	27 321	9 565	36 886				
MELTWATER BV USD0.0001*	NOK	12 126			12 126	14 940	0.00	
MERUS B V EURO.09*	USD	6 200	14 009		20 209	414 595	0.02	
NSI N.V. POST SPLIT EUR3.68*	EUR	10 394	617		11 011	263 559	0.01	
OCI N.V. EURO.02*	EUR	34 065		34 065				
PHARMING GROUP NV EURO.01 (POST SPLIT)*	EUR	246 857			246 857	255 884	0.01	
POSTNL NV EURO.48*	EUR	158 095	104 565	79 519	183 141	287 474	0.01	
SBM OFFSHORE NV EURO.25*	EUR	47 797	2 709		50 506	684 384	0.03	
SHOP APOTHEKE EURO NPV*	EUR	4 374			4 374	181 488	0.01	
SIGNIFY NV EURO.01*	EUR	40 612	11 618		52 230	1 449 586	0.06	
SLIGRO FOOD GROUP EURO.06*	EUR	6 949			6 949	100 899	0.00	
TKH GROUP NV CVA EURO.25*	EUR	14 039			14 039	497 947	0.02	
UNIQUE N.V. COM EURO.05*	USD	12 283			12 283	228 881	0.01	
VAN LANSCHOT KEMPE CVA REP CLASS 'A' NPV*	EUR	5 715			5 715	123 511	0.00	
VASTNED RETAIL EURS*	EUR	3 975			3 975	80 795	0.00	
VOPAK(KON) EURO.50*	EUR		30 511		30 511	624 688	0.03	
WERELDHAVE NV EUR10*	EUR	6 039	14 486		20 525	251 734	0.01	
<b>Total Netherlands</b>						<b>14 128 600</b>	<b>0.57</b>	
<b>New Zealand</b>								
AIR NEW ZEALAND NPV*	NZD	279 097	558 194		837 291	379 695	0.02	
ARGOSY PROPERTY LT NPV*	NZD	149 793			149 793	103 199	0.00	

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CHORUS LTD SHS*	NZD	134 060	55 666		189 726	916 626	0.04	
CONTACT ENERGY NPV*	NZD	266 563	66 509		333 072	1 462 007	0.06	
FLETCHER BUILDING NPV*	NZD	271 539			271 539	811 446	0.03	
GENESIS ENERGY LTD NPV*	NZD	144 574	173 551		318 125	523 418	0.02	
INFRATIL LTD NPV*	NZD	249 085	139 655	88 778	299 962	1 524 200	0.06	
KIWI PROPERTY GRP NPV*	NZD	626 044			626 044	329 396	0.01	
OCEANIA HEALTHCARE NPV*	NZD	152 788	392 038		544 826	272 408	0.01	
PRECINCT PROPRIETIE UNITS NPV*	NZD	449 978			449 978	323 089	0.01	
RESTAURANT BRANDS NPV*	NZD	12 411		12 411				
RYMAN HEALTHCARE G NPV*	NZD		111 754		111 754	544 467	0.02	
SKYCITY ENT GP NPV*	NZD	213 955			213 955	360 732	0.01	
SUMMERSET GROUP HO NPV*	NZD	60 403	32 446		92 849	522 537	0.02	
SYNLAIT MILK LTD NPV*	NZD	53 166			53 166	96 439	0.00	
THE A2 MILK CO LTD NPV*	NZD		277 597		277 597	936 067	0.04	
Z ENERGY LIMITED NPV*	NZD	156 242		156 242				
<b>Total New Zealand</b>						<b>9 105 727</b>	<b>0.37</b>	
<b>Norway</b>								
AKER ASA SER 'A' NOK28*	NOK	8 490	2 869		11 359	800 888	0.03	
AKER SOLUTIONS ASA NOK1.08*	NOK	34 358	87 588		121 946	467 169	0.02	
ATEA ASA NOK10*	NOK	23 089			23 089	256 913	0.01	
AUSTEVOLL SEAFOOD NOK0.50*	NOK	31 053	26 294		57 347	424 484	0.02	
BONHEUR ASA NOK1.25*	NOK	5 237			5 237	148 958	0.01	
BORREGAARD ASA NOK10*	NOK	34 053			34 053	458 233	0.02	
BW LPG LTD USD0.01*	NOK	22 288			22 288	180 423	0.01	
CRAYON GROUP HLD NOK1*	NOK	13 711	12 493		26 204	217 293	0.01	
DNO ASA NOK0.25*	NOK	40 640	282 981		323 621	422 396	0.02	
ENTRA ASA NOK1*	NOK	42 038			42 038	382 585	0.02	
EUROPRIJ ASA NOK1*	NOK	45 296			45 296	269 882	0.01	
FRONTLINE LTD COM USD1 (POST REV SPLIT)*	NOK	34 084			34 084	426 171	0.02	
GOLDEN OCEAN GROUP USD0.01*	NOK	28 739			28 739	236 240	0.01	
GRIEG SEAFOOD NOK4.00*	NOK	13 243			13 243	91 779	0.00	
HEXAGON COMPOSITES NOK0.10*	NOK	34 578			34 578	79 547	0.00	
KONGSBERG GRUPPEN NOK5*	NOK	30 126		30 126				
LEROY SEAFOOD GROU NOK1.00*	NOK	106 728			106 728	491 055	0.02	
NEL ASA NOK0.20*	NOK	478 443			478 443	585 098	0.02	
NORDIC SEMICONDUCT NOK0.01*	NOK	54 572	10 073		64 645	914 072	0.04	
NORWEGIAN AIR SHUT NOK0.10*	NOK		1 025 788	755 352	270 436	216 629	0.01	
PROTECTOR FORS ASA NOK1*	NOK	29 999			29 999	357 480	0.01	
REC SILICON ASA NOK1*	NOK	134 802	120 222	134 802	120 222	231 208	0.01	
SALMAR ASA NOK0.25*	NOK	19 843	4 141	23 984				
SBANKEN ASA NOK10*	NOK	43 099		43 099				
SCATEC ASA NOK0.025*	NOK	42 537			42 537	301 348	0.01	
SCHIBSTED ASA SER'A'NOK0.50*	NOK		30 005		30 005	462 390	0.02	
SCHIBSTED ASA SER'B'NOK0.5*	NOK		42 348		42 348	628 959	0.03	
SELVAAG BOLIG AS NOK2*	NOK	6 442			6 442	20 866	0.00	
SPAREBANK 1 OSTLAN NOK50 GRUNNFONDSBEVIS*	NOK	10 000			10 000	108 191	0.00	
SPAREBANK 1 SR BK NOK25*	NOK	68 908			68 908	701 745	0.03	
SPAREBK 1 NORD-NOR GRUNNFONDSBEVIS NOK18*	NOK	27 615			27 615	229 393	0.01	
STOLT-NIELSEN LTD USD1*	NOK	1 788			1 788	42 940	0.00	
STOREBRAND ASA SER'A'NOK5*	NOK	157 087	54 324	30 500	180 911	1 407 020	0.06	
SUBSEA 7 S.A. COM USD2*	NOK	82 014			82 014	821 004	0.03	
TGS ASA NOK0.25*	NOK	33 058			33 058	451 844	0.02	
TOMRA SYSTEMS ASA NOK1*	NOK	34 569	5 567	40 136				
VEIDEKKE NOK2.50*	NOK	43 284			43 284	360 386	0.01	
WALLENIUS WILH ASA NOK0.52*	NOK	53 435			53 435	380 354	0.02	
XXL ASA NOK0.4*	NOK	64 031		64 031				
<b>Total Norway</b>						<b>13 574 941</b>	<b>0.55</b>	
<b>Poland</b>								
INPOST S.A. EURO.01*	EUR		86 067		86 067	550 098	0.02	
<b>Total Poland</b>						<b>550 098</b>	<b>0.02</b>	
<b>Portugal</b>								
ALTRI SGPS S.A. EURO.125*	EUR	40 935			40 935	228 152	0.01	
BCO COM PORTUGUES NPV*	EUR	2 664 307	1 696 363		4 360 670	622 812	0.03	
CORTICEIRA AMORIM EUR1*	EUR	18 613			18 613	180 049	0.01	
CTT CORREIOS DE PO EURO.17*	EUR	70 924	76 347	70 924	76 347	235 982	0.01	
NOS SGPS EURO.01*	EUR	74 617			74 617	292 555	0.01	
REN-REDES ENERGET EUR1(REGD)*	EUR	47 278	93 097		140 375	363 770	0.01	
<b>Total Portugal</b>						<b>1 923 321</b>	<b>0.08</b>	
<b>Singapore</b>								
AEM HOLDINGS LTD NPV (POST SPLIT)*	SGD	57 400			57 400	130 303	0.01	
AIMS AMP CAPITAL INDUS NPV (REIT)*	SGD	72 400	261 500		333 900	290 442	0.01	
BEST WORLD INTL NPV (POST SUBDIVISION)*	SGD	102 000		77 041	24 959	0	0.00	
CAPITALAND INDIA TRUST-BR*	SGD	201 000			201 000	159 203	0.01	
CHINA AVIATION OIL NPV*	SGD	80 700	372 300		453 000	213 039	0.01	
COMFORTDELGRO CORP SGD0.25*	SGD	752 400			752 400	675 758	0.03	
COSCO SHIPPING INT NPV*	SGD	557 600		557 600				
ESR-LOGOS REIT NPV (REIT)*	SGD	652 034	150 500	0	802 534	192 966	0.01	
FAR EAST HOSPITALI NPV STAPLED(H-REIT&H-BT)*	SGD	49 635		49 635				
FIRST RESOURCES LT NPV*	SGD	249 000			249 000	262 376	0.01	
FRASERS CENTREPOINT TRUST - UNITS REIT*	SGD	386 594			386 594	568 666	0.02	
FRASERS HOSPITALIT NPV STAPLED UNITS (REIT)*	SGD	354 300			354 300	111 499	0.00	
FRASERS LOG & COM NPV UNITS (REIT)*	SGD	943 574			943 574	734 019	0.03	
FRENCKEN GROUP LTD NPV*	SGD		87 000		87 000	51 682	0.00	
GOLDEN AGRI RESOUR USD0.025*	SGD	2 271 100			2 271 100	465 771	0.02	
HAW PAR CORP LTD SGD1*	SGD		64 500		64 500	431 052	0.02	
HOUR GLASS NPV (POST-SPLIT)*	SGD		237 800		237 800	327 933	0.01	
HUTCHISON PORT HL NPV (USD)*	USD	2 381 800			2 381 800	388 525	0.02	
IFAST CORPORATION NPV*	SGD	27 800	105 700		133 500	382 362	0.02	
IGG INC USD0.000025*	HKD	269 000			269 000	69 960	0.00	
JAPFA LTD NPV*	SGD	105 050			105 050	37 888	0.00	
KENON HLDGS LTD COM NP*	ILS	7 367			7 367	283 841	0.01	
KEPPEL DC REIT NPV*	SGD	485 057			485 057	603 732	0.02	
KEPPEL INFRASTRUCT TRUST WEF 2015*	SGD	1 488 800			1 488 800	558 021	0.02	
MANULIFE US REIT NPV UNITS*	USD	540 648			540 648	197 485	0.01	
MAPLETREE IND TST NPV (REIT)*	SGD	586 551			586 551	912 572	0.04	
MAPLETREE NORTH A NPV*	SGD	862 800	30 694	893 494				
NANOFILM TECHNOLOGIES INTERNATIONAL LTD*	SGD	21 100	90 800		111 900	137 695	0.01	
NETLINK NBN TRUST NPV*	SGD	920 500			920 500	556 581	0.02	
QUE COMMERCIAL REI UNITS*	SGD	988 520			988 520	227 199	0.01	



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OUE LIMITED NPV*	SGD	76 100			76 100	67 810	0.00	
OXLEY HOLDINGS LTD NPV (POST SPLT)*	SGD	690 300		690 300				
PARKWAY LIFE REAL ESTATE INVESTMENT TRUST*	SGD	158 700			158 700	448 927	0.02	
RAFFLES MEDICAL NPV (POST CONS)*	SGD	353 039			353 039	332 057	0.01	
RIVERSTONE HOLDING NPV*	SGD	172 800			172 800	65 990	0.00	
SATS LTD NPV*	SGD	195 600			195 600	377 633	0.02	
SEMBCORP INDUSTRIE SGDO.25 (POST REORG)*	SGD	260 600			260 600	536 298	0.02	
SEMBCORP MARINE SGDO.10*	SGD	6 360 837	8 921 300	6 360 837	8 921 300	801 254	0.03	
SHENG SIONG GROUP NPV*	SGD	325 400			325 400	358 989	0.01	
SIA ENGINEERING CO SGDO.10*	SGD	144 600			144 600	220 882	0.01	
SINGAPORE POST LTD*	SGD	654 700			654 700	250 020	0.01	
SINGAPORE PRESS HD SGDO.20*	SGD	665 900		665 900				
SPH REIT UNITS*	SGD	364 600	520 734		885 334	510 274	0.02	
STARHUB LTD NPV*	SGD	286 300			286 300	216 642	0.01	
SUNTEC REIT NPV (REIT)*	SGD	397 700	533 900		931 600	849 880	0.03	
<b>Total Singapore</b>						<b>14 007 223</b>	<b>0.56</b>	
<b>South Korea</b>								
MAGNACHIP SEMI CP COM USD0.01*	USD	9 100	13 013		22 113	220 189	0.01	
<b>Total South Korea</b>						<b>220 189</b>	<b>0.01</b>	
<b>Spain</b>								
ACCIONA SA EUR1*	EUR	7 813	1 512	9 325				
ALMIRALL SA EURO.12*	EUR	30 744	472		31 216	291 310	0.01	
APPLUS SERVICES SA EUR1*	EUR	36 263			36 263	214 846	0.01	
ATRESMEDIA CORP EURO.75*	EUR	40 188			40 188	116 069	0.00	
AUDAX RENOVABLES EURO.10*	EUR	26 034			26 034	18 991	0.00	
BCO DE SABADELL EURO.125*	EUR	1 845 973	341 292	380 846	1 806 419	1 421 509	0.06	
CIE AUTOMOTIVE SA EURO.25(POST SUBD)*	EUR	19 108			19 108	486 475	0.02	
CONSTR Y AUX FERRO EURO.301*	EUR	5 395			5 395	140 874	0.01	
CORP FINANC ALBA EUR1*	EUR	6 136			6 136	273 108	0.01	
DISTRIBUIDORA INTL EURO.01*	EUR	6 293 880			6 293 880	76 570	0.00	
EBRO FOODS SA EURO.60*	EUR	15 326			15 326	239 206	0.01	
ENCE ENERGIA Y CEL EURO.90*	EUR	69 729			69 729	238 906	0.01	
FAES FARMA SA EURO.1(REGD)*	EUR	119 299	6 278		125 577	473 850	0.02	
FLUIDRA SA EUR1*	EUR	23 088	6 808		29 896	405 994	0.02	
GESTAMP AUTOMOCION EURO.5*	EUR	47 924			47 924	168 559	0.01	
GLOBAL DOMINION AC EURO.125*	EUR	11 727	51 616		63 343	232 439	0.01	
GPO CATALANA OCCID EURO.30(POST SUBD)*	EUR	17 562			17 562	477 687	0.02	
GRENERGY RENEVABLE EURO.35*	EUR	2 717			2 717	83 846	0.00	
INDRA SISTEMAS SA EURO.20 SER 'A'*	EUR	52 462			52 462	469 602	0.02	
INM COLONIAL SOCIM EUR2.5*	EUR	102 071			102 071	538 608	0.02	
LABORAT FARMA ROVI EURO.06*	EUR	5 065			5 065	230 549	0.01	
LAR ESPANA REAL EUR2*	EUR	19 622			19 622	76 564	0.00	
LOGISTA HOLDINGS EURO.2*	EUR	8 666	14 903		23 569	488 151	0.02	
MEDIASET ESPANA COMUNICACION SA EURO.5*	EUR	45 960			45 960	142 922	0.01	
MELIA HOTELS INTL EURO.2*	EUR	31 203			31 203	145 054	0.01	
MERLIN PROPERTIES EUR1*	EUR	120 867			120 867	1 024 531	0.04	
METROVACESA S.A EUR7.2*	EUR	14 465		14 465				
NEINOR HOMES SA EUR10*	EUR	29 869		21 465	8 404	67 080	0.00	
PHARMA MAR EURO.6 POST CONSOLIDATION*	EUR	5 349			5 349	320 719	0.01	
PROSEGUR CASH EURO.02*	EUR	177 459			177 459	106 718	0.00	
SACYR EUR1*	EUR	120 071	5 815		125 886	309 041	0.01	
SOLARIA ENERGIA Y EURO.01*	EUR	23 638			23 638	374 082	0.02	
SOLARPACK CORP TEC EURO.4*	EUR	5 220		5 220				
SOLTEC POWER HOLDINGS SA*	EUR	4 288			4 288	18 093	0.00	
TALGO SA EURO.301*	EUR	44 701	876		45 577	126 449	0.01	
TECNICAS REUNIDAS ORD EURO.10*	EUR	8 694			8 694	62 129	0.00	
UNICAJA BANCO EURO.25*	EUR	476 888			476 888	422 630	0.02	
VISCOFAN SA EURO.70*	EUR	9 629			9 629	573 819	0.02	
<b>Total Spain</b>						<b>10 856 980</b>	<b>0.44</b>	
<b>Sweden</b>								
ACADEMEDIA AB NPV*	SEK	31 311			31 311	134 010	0.01	
AFRY AB SER'B'NPV*	SEK	27 903	13 240		41 143	552 564	0.02	
ALIMAK GROUP AB NPV*	SEK	8 442			8 442	52 982	0.00	
AMBEA AB NPV*	SEK	23 698			23 698	83 742	0.00	
ATRIUM LJUNGBERG SER'B'NPV*	SEK	15 722			15 722	210 297	0.01	
ATTENDO AB NPV*	SEK	29 629			29 629	61 125	0.00	
AXFOOD AB NPV (POST SPLIT)*	SEK	32 925	10 889		43 814	1 084 818	0.04	
BACTIGUARD HOLDING SER'B'NPV*	SEK	3 849		3 849				
BILIA AB SER'A'NPV (POST SPLIT)*	SEK	8 924	23 759	22 998	9 685	102 620	0.00	
BILLERUD AB NPV*	SEK	52 250	70 122	21 192	101 180	1 306 652	0.05	
BIOARCTIC AB SER'B'NPV*	SEK	8 879			8 879	185 264	0.01	
BIOGAIA AB SER'B'NPV*	SEK	5 168		5 168				
BIOTAGE AB NPV*	SEK	18 627			18 627	305 666	0.01	
BONAVA AB SER'B'NPV*	SEK	30 097			30 097	88 093	0.00	
BONESUPPORT HLG AB NPV*	SEK	10 777		10 777				
BOOZT AB NPV (WI)*	SEK	20 488			20 488	149 548	0.01	
BRAVIDA HOLDING AB NPV*	SEK	57 222	20 691		77 913	730 291	0.03	
BUFAB HLDNG AB NPV*	SEK	5 521	7 462		12 983	245 147	0.01	
BURE EQUITY AB NPV*	SEK	18 907			18 907	365 395	0.01	
CAMURUS AB NPV*	SEK	11 164			11 164	259 027	0.01	
CASTELLUM AB NPV*	SEK	77 922	41 476	9 278	110 120	1 259 549	0.05	
CATENA AB NPV*	SEK	9 513			9 513	323 413	0.01	
CELLAVISION AB NPV*	SEK	5 569			5 569	104 398	0.00	
CLO OHLSON AB SER'B'NPV*	SEK	12 127			12 127	80 996	0.00	
CLOETTA AB SER'B'NPV*	SEK	64 455			64 455	117 794	0.00	
COOR SERVICE MANAG NPV*	SEK	27 828	29 574		57 402	304 888	0.01	
COREM PROPERTY GRP SER'B'NPV (POST SPLIT)*	SEK	190 710			190 710	118 825	0.00	
DIOS FASTIGHETER NPV*	SEK	37 841			37 841	248 625	0.01	
DOMETIC GROUP AB NPV*	SEK	99 588	36 272		135 860	778 335	0.03	
DUNI AB NPV*	SEK	10 332			10 332	69 521	0.00	
DUSTIN GROUP AB NPV*	SEK	31 589			31 589	131 595	0.01	
ELEKTA SER'B'NPV*	SEK	123 455	57 415	23 224	157 646	800 924	0.03	
FAGERHULT AB NPV (POST SPLIT)*	SEK	9 873			9 873	39 341	0.00	
FINGERPRINT CARDS SER'B'NPV (POST SPLIT)*	SEK	82 173			82 173	38 905	0.00	
GRANGES AB NPV*	SEK	30 916			30 916	209 006	0.01	
HANSA BIOPHARMA AB NPV*	SEK	13 326		13 326				
HEXATRONIC GROUP NPV*	SEK	8 401		8 401				
HEXPOL NPV (POST SPLIT) B*	SEK	89 384	29 453		118 837	1 173 070	0.05	
HMS NETWORKS AB NPV*	SEK	7 979			7 979	205 361	0.01	
HUFVUDSTADEN AB SER'A'NPV*	SEK	31 637	19 439		51 076	608 721	0.02	
INDUTRADE AB NPV*	SEK	91 736	12 160	103 896				
INSTALCO AB SER'A'NPV*	SEK	11 242		11 242				

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INTRUM AB NPV*	SEK	22 072	22 721	10 251	34 542	435 131	0.02	
INVESTMENT AB OERESUND NPV (POST SPLIT)*	SEK	5 650			5 650	58 638	0.00	
INVISIO AB NPV*	SEK	8 172			8 172	121 372	0.00	
INWIDO AB NPV*	SEK	22 603			22 603	203 060	0.01	
JM AB NPV*	SEK	18 595	27 556	17 358	28 793	433 896	0.02	
KARO BIO AB NPV*	SEK	40 823	8 747	49 570				
KNOW IT NPV*	SEK	3 277	16 676		19 953	397 175	0.02	
KUNGSLEDEN NPV*	SEK	57 468		57 468				
LEOVEGAS AB NPV*	SEK	30 852	41 725	72 577				
LINDAB INTERNATIONAL AB*	SEK	26 435			26 435	281 296	0.01	
MIPS AB NPV*	SEK	9 376			9 376	303 471	0.01	
MUNTERS GROUP AB SER'B'NPV*	SEK	35 596			35 596	277 717	0.01	
MYCRONIC AB NPV*	SEK	27 396			27 396	430 708	0.02	
NCC SER'B'NPV*	SEK	20 298	20 370	21 734	18 934	157 838	0.01	
NEW WAVE GROUP AB SER'B'NPV*	SEK	3 456	14 845		18 301	254 407	0.01	
NOBIA AB NPV*	SEK	40 659	45 563		86 222	143 753	0.01	
NOBINA AB NPV*	SEK	32 217						
ONCOPEPTIDES AB NPV*	SEK	18 985		18 985				
PANDOX AB SER'B'NPV*	SEK	31 088			31 088	380 641	0.02	
PARADOX INTERACTIV NPV*	SEK	11 546			11 546	199 297	0.01	
PEAB AB SER'B'NPV*	SEK	40 817	103 811	77 699	66 929	347 308	0.01	
PLATZER FASTIGHETE NPV*	SEK	12 359			12 359	76 669	0.00	
POWERCELL SWEDEN NPV*	SEK	18 131			18 131	199 500	0.01	
RATOS AB SER'B'NPV*	SEK	77 049			77 049	288 668	0.01	
SAAB AB SER'B'NPV*	SEK	22 346	11 389	7 208	26 527	937 392	0.04	
SAGAX AB NPV B*	SEK	42 289		42 289				
SAGAX AB SER'D'NPV*	SEK	55 413		55 413				
SAMHALLSBYGG I NOR SER'B'NPV*	SEK	293 583	43 471		337 054	463 358	0.02	
SAS AB NPV*	SEK	1 360 926		1 360 926				
SCANDI STANDARD AB NPV*	SEK	10 000			10 000			
SCANDIC HOTELS GRO NPV*	SEK	48 526	68 491	59 595	57 422	182 165	0.01	
SDIPTech SER'B'NPV*	SEK	6 095	8 612		14 707	283 693	0.01	
SINCH AB NPV (POST SPLIT)*	SEK		252 306		252 306	593 968	0.02	
SSAB AB SER'A'NPV*	SEK	63 555	44 860	45 848	62 567	301 101	0.01	
SSAB AB SER'B'NPV*	SEK	180 587	52 382		232 969	1 083 178	0.04	
STORYTEL SER'B'NPV*	SEK	14 824			14 824	52 357	0.00	
SWEDISH ORPHAN BIOVITRUM AB NPV*	SEK	62 934		62 934				
THULE GROUP AB NPV*	SEK	32 659	4 503		37 162	732 325	0.03	
TOBII AB NPV*	SEK	32 282		32 282				
TRELLEBORG AB SER'B'NPV*	SEK	73 400	22 983		96 383	2 123 676	0.09	
VITEC SOFTWARE GP SER'B'NPV*	SEK		11 408		11 408	419 038	0.02	
VOLATI AB NPV*	SEK		5 749		5 749	52 585	0.00	
XVIVO PERFUSION AB NPV*	SEK	5 399			5 399	77 644	0.00	
<b>Total Sweden</b>						<b>24 823 531</b>	<b>1.00</b>	

#### Switzerland

CRISPR THERAPEUTIC COM CHF0.03*	USD	20 996	5 123		26 119	1 368 094	0.05	
FERREXPO PLC ORD GBP0.10*	GBP	104 293			104 293	122 691	0.00	
RESURS HOLDING AB NPV*	SEK	7 960	90 986	95 196	3 750	8 151	0.00	
VARTA AG NPV*	EUR	6 183	3 894		10 077	270 805	0.01	
<b>Total Switzerland</b>						<b>1 769 741</b>	<b>0.07</b>	

#### United Kingdom

888 HOLDINGS ORD GBP0.005*	GBP	123 762			123 762	132 333	0.01	
AB DYNAMICS PLC ORD GBP0.01*	GBP	9 422		9 422				
ABCAM ORD GBP0.002*	GBP	75 518	17 773		93 291	1 444 681	0.06	
ADV MED SOLUTIONS ORD GBP0.05*	GBP	70 282			70 282	221 075	0.01	
ALLIANCE PHARMA ORD GBP0.01*	GBP	75 000	204 736		279 736	200 480	0.01	
AO WORLD PLC ORD GBP0.0025 (WI)*	GBP	100 698			100 698	51 863	0.00	
ASCENTIAL PLC ORD GBP0.10*	GBP	142 941			142 941	316 221	0.01	
ASHMORE GROUP ORD GBP0.01*	GBP	152 553			152 553	362 797	0.01	
ASOS PLC ORD GBP0.035*	GBP	23 113	8 475		31 588	205 092	0.01	
ASSURA PLC ORD GBP0.10*	GBP	991 903	9 076		1 000 979	645 295	0.03	
AVON PROTECTION PL ORD GBP1*	GBP	9 782			9 782	117 218	0.00	
BABCOCK INTL GROUP ORD GBP0.60*	GBP	100 417			100 417	318 874	0.01	
BALFOUR BEATTY GBP0.50*	GBP	228 356	85 141		313 497	1 078 589	0.04	
BARR(AG) ORD GBP0.04167*	GBP	38 385			38 385	198 582	0.01	
BEAZLEY PLC (UK) ORD GBP0.05*	GBP	194 773	42 818		237 591	1 709 603	0.07	
BELLWAY GBP0.125*	GBP	35 060	13 271		48 331	1 033 006	0.04	
BIFFA PLC ORD GBP0.01*	GBP	109 530			109 530	519 195	0.02	
BIG YELLOW GROUP PLC*	GBP	59 695	13 929		73 624	955 192	0.04	
BLUE PRISM GROUP P ORD GBP0.01*	GBP	28 721		28 721				
BODYCOTE PLC ORD GBP0.172727*	GBP	61 935			61 935	353 672	0.01	
BOOHOO GROUP PLC ORD GBP0.01*	GBP	339 953			339 953	158 990	0.01	
BREWIN DOLPHIN ORD GBP0.01*	GBP	113 805		113 805				
BRITVIC ORD GBP0.2*	GBP	85 674	28 193		113 867	954 473	0.04	
CAPITA PLC ORD GBP0.02066666*	GBP	528 484			528 484	147 969	0.01	
CAPITAL & COUNTIES ORD GBP0.25*	GBP	215 426	129 175		344 601	425 245	0.02	
CENTRAL ASIA METAL ORD USD0.01*	GBP	73 154			73 154	180 800	0.01	
CHEMRING GROUP ORD GBP0.01(POST SUBD)*	GBP	42 149	72 177		114 326	397 818	0.02	
CINEWORLD GROUP ORD GBP0.01*	GBP	371 287		371 287				
CIVITAS SOCIAL HOU ORD GBP0.01*	GBP	177 969			177 969	122 215	0.00	
CLARKSON ORD GBP0.25*	GBP		10 183		10 183	324 417	0.01	
CLINIGEN GROUP PLC ORD GBP0.001*	GBP	41 957		41 957				
CLIPPER LOGISTICS ORD GBP0.0005*	GBP	19 871	23 445	43 316				
CLOSE BROS GROUP ORD GBP0.25*	GBP	48 928	18 928		67 856	767 773	0.03	
CLS HLDGS ORD GBP0.025*	GBP	23 125	161 804	27 472	157 457	260 162	0.01	
CMC MARKETS ORD GBP0.25 (WI)*	GBP	32 119	80 990		113 109	319 950	0.01	
COMPUTACENTER ORD GBP0.075555*	GBP	22 533	7 379		29 912	623 817	0.03	
CONTOURGLOBAL PLC ORD GBP0.01*	GBP	78 636			78 636	229 232	0.01	
CONVATEC GROUP PLC ORD GBP0.1*	GBP	507 226	115 537		622 763	1 564 272	0.06	
COUNTRYSIDE PROPER ORD GBP0.01*	GBP	175 304			175 304	429 426	0.02	
CRANEWARE PLC ORD GBP0.01*	GBP	12 318			12 318	262 570	0.01	
CRANSWICK ORD GBP0.10*	GBP	16 560	5 296		21 856	748 936	0.03	
CREST NICHOLSON HL ORD GBP0.05*	GBP	97 348			97 348	226 575	0.01	
CUSTODIAN REIT PLC ORD GBP0.01*	GBP	196 956			196 956	200 838	0.01	
CVS GROUP PLC ORD GBP0.002*	GBP	24 599			24 599	535 972	0.02	
DECHRA PHARMA ORD GBP0.01*	GBP	32 003	4 537		36 540	1 103 069	0.04	
DERWENT LONDON PLC REIT*	GBP	34 211	6 084		40 295	1 004 712	0.04	
DIPLOMA ORD GBP0.05*	GBP	43 872	8 704		52 576	1 505 988	0.06	
DIXONS CARPHONE ORD GBP0.001*	GBP	366 593			366 593	275 401	0.01	
DOMINO'S PIZZA GRP ORD GBP0.00520833*	GBP	152 072			152 072	396 346	0.02	
DOTDIGITAL GROUP ORD GBP0.005*	GBP		115 793	115 793				
DRAPER ESPRIT PLC ORD GBP0.01*	GBP	32 754		32 754				
DRAX GROUP ORD GBP0.1155172*	GBP	136 969			136 969	822 229	0.03	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
DUNELM GROUP LTD*	GBP	31 317	15 055		46 372	463 242	0.02	
ELECTROCOMPONENTS ORD GBP0.10*	GBP	150 269	37 429		187 698	2 072 930	0.08	
ELEMENTIS ORD GBP0.05*	GBP	204 620			204 620	218 083	0.01	
EMIS GROUP PLC ORD GBP0.01*	GBP	25 486			25 486	545 608	0.02	
EMPIRIC STUDENT PR GBP0.01*	GBP	278 318			278 318	262 959	0.01	
ENERGEAN OIL & GAS ORD GBP0.01*	GBP	32 401	21 937		54 338	895 934	0.04	
ENQUEST PLC ORD GBP0.05*	GBP		776 452		776 452	241 552	0.01	
EQUINITI GROUP PLC ORD GBP0.001 (WI)*	GBP	90 441		90 441				
ERGOMED PLC ORD GBP0.01*	GBP	8 000	18 983		26 983	381 166	0.02	
ESSENTIA ORD GBP0.25*	GBP	104 646			104 646	271 293	0.01	
EURASIA MINING ORD GBP0.001*	GBP	502 559		502 559				
EUROMONEY INST INV ORD GBP0.0025*	GBP	41 174			41 174	686 949	0.03	
FD TECHNOLOGIES PL ORD GBP0.005*	GBP	8 841			8 841	136 910	0.01	
FEVERTREE DRINKS ORD GBP0.0025*	GBP	34 701	7 648		42 349	466 237	0.02	
FIRSTGROUP ORD GBP0.05*	GBP	432 851		171 014	261 837	317 380	0.01	
FORTERRA PLC ORD GBP0.01 (WI)*	GBP	64 513	79 735	81 882	62 366	157 012	0.01	
FRASERS GROUP PLC ORD GBP0.10*	GBP	72 229			72 229	538 870	0.02	
FRONTIER DEVELOPME GBP0.005*	GBP	10 533			10 533	160 927	0.01	
FUTURE PLC ORD GBP0.15*	GBP	40 415			40 415	567 183	0.02	
GAMES WORKSHOP GRP ORD GBP0.05*	GBP	10 298	2 320		12 618	930 472	0.04	
GAMMA COMMUNICATIO ORD GBP0.0025*	GBP	20 806	13 655		34 461	422 476	0.02	
GB GROUP ORD GBP0.025*	GBP	69 324			69 324	303 689	0.01	
GENUIT GROUP PLC ORD GBP0.001*	GBP	51 797	35 283		87 080	256 355	0.01	
GENUS ORD GBP0.10*	GBP	17 230	3 870		21 100	620 921	0.02	
GO-AHEAD GROUP ORD GBP0.10*	GBP	18 160		18 160				
GRAINGER PLC ORD GBP0.05*	GBP	224 930			224 930	588 310	0.02	
GREAT PORTLAND EST ORD GBP0.15263157894*	GBP	65 418			65 418	387 430	0.02	
GREATLAND GOLD ORD GBP0.001*	GBP	1 186 546			1 186 546	107 732	0.00	
GREGGS ORD GBP0.02*	GBP	34 376	9 186		43 562	1 012 889	0.04	
GUINNESS PEAT GRP ORD GBP0.05(POST CAP RETURN)*	GBP	381 235			381 235	265 755	0.01	
GULF KEYSTONE PETR COM SHS USD1.00 (DI)*	GBP		73 230		73 230	176 347	0.01	
GYM GROUP PLC ORD 0.01P (WI)*	GBP		22 673		22 673	30 200	0.00	
HALFORDS GROUP ORD GBP0.01*	GBP	44 904			44 904	91 216	0.00	
HAYS ORD GBP0.01*	GBP	551 635	166 890		718 525	909 856	0.04	
HELICAL PLC ORD GBP0.01*	GBP	51 692			51 692	196 549	0.01	
HILL & SMITH ORD GBP0.25*	GBP	28 559			28 559	325 112	0.01	
HISCOX ORD GBP0.065*	GBP	116 487	22 925		139 412	1 444 406	0.06	
HOCHSCHILD MINING PLC*	GBP	84 972			84 972	52 233	0.00	
HOMESERVE ORD GBP0.0269230769*	GBP	103 714	17 085		120 799	1 650 749	0.07	
HOTEL CHOCOLAT GRO ORD GBP0.001*	GBP	16 827			16 827	28 501	0.00	
HOWDEN JOINERY GROUP PLC GBP0.10*	GBP	196 986	22 444		219 430	1 299 547	0.05	
HUNTING ORD GBP0.25*	GBP	36 940			36 940	113 855	0.00	
IBSTOCK PLC ORD GBP0.01 (WI)*	GBP	128 675			128 675	230 546	0.01	
IDEAGEN ORD GBP0.01*	GBP		59 358	59 358				
IG DESIGN GROUP PLC ORD GBP0.05*	GBP	41 058		41 058				
IG GROUP HLDGS ORD GBP0.00005*	GBP	124 426	53 557		177 983	1 631 367	0.07	
IMPACT HEALTHCARE ORD GBP0.01*	GBP		178 480		178 480	215 518	0.01	
IMPAX GROUP ORD GBP0.01*	GBP		30 714		30 714	237 107	0.01	
INCHCAPE ORD GBP0.10*	GBP	132 776	31 183		163 959	1 405 533	0.06	
INDIVIOR PLC ORD USD2*	GBP	239 885		239 885				
INTERMED CAP GRP ORD GBP0.2625*	GBP	95 921	11 056		106 977	1 309 025	0.05	
INTERNATIONAL DISTRIBUTIONS SERVICES PLC ORD GBP0.01 (WI)*	GBP	268 144	56 130		324 274	755 859	0.03	
IOMART GROUP ORD GBP0.01*	GBP	49 605		49 605				
IP GROUP ORD GBP0.02*	GBP	273 575			273 575	185 978	0.01	
IQE ORD GBP0.01*	GBP	276 498		276 498				
ITM POWER ORD GBP0.05*	GBP	119 871	46 812		166 683	158 752	0.01	
ITV ORD GBP0.10*	GBP	1 180 094	250 829		1 430 923	1 104 648	0.04	
IWG PLC ORD GBP0.01*	GBP	252 911			252 911	384 658	0.02	
JET2 PLC ORD GBP0.0125*	GBP	54 091	17 191		71 282	697 958	0.03	
JOHNSON SERVICE GP ORD GBP0.10*	GBP	67 447	119 568		187 015	199 751	0.01	
JUPITER FUND MGT ORD GBP0.02*	GBP	137 019			137 019	163 874	0.01	
JUST GROUP PLC ORD GBP0.10*	GBP	334 440			334 440	223 501	0.01	
KAINOS GROUP PLC ORD GBP0.005*	GBP	26 421			26 421	376 575	0.02	
KELLER GROUP ORD GBP0.10*	GBP	9 236	25 045		34 281	248 054	0.01	
KEYWORDS STUDIOS P ORD GBP0.01*	GBP	16 380	9 306		25 686	713 258	0.03	
KIER GROUP ORD GBP0.01*	GBP		253 978		253 978	174 997	0.01	
LANCASHIRE HLDGS COM SHS USD0.50*	GBP	88 539			88 539	505 182	0.02	
LEARNING TECHS GP ORD GBP0.00375*	GBP	159 543			159 543	197 799	0.01	
LIONTRUST ASSET MA ORD GBP0.01*	GBP	16 228			16 228	159 682	0.01	
LONDONMETRIC PROPERTY PLC ORD GBP0.10*	GBP	292 147	1 958		294 105	633 351	0.03	
LUXFER HLDGS PLC ORD GBP0.50*	USD	10 000			10 000	144 809	0.01	
LXI REIT PLC ORD GBP0.01*	GBP	143 610	534 330		677 940	951 418	0.04	
MARKS & SPENCER GP ORD GBP0.25*	GBP	632 701	130 607		763 308	927 866	0.04	
MARLOWE PLC ORD GBP0.5*	GBP		53 698		53 698	494 972	0.02	
MARSHALLS GROUP ORD GBP0.25*	GBP	71 799			71 799	208 805	0.01	
MARSTON'S PLC ORD GBP0.07375*	GBP	209 748	270 783		480 531	194 118	0.01	
MARWYN MATERIALS ORD NPV*	GBP	450 353			450 353	271 386	0.01	
MEDICLINIC INTERNA ORD GBP0.10*	GBP	137 076	41 032		178 108	1 017 883	0.04	
MEGGITT ORD GBP0.05*	GBP	259 439	25 783	285 222				
MENZIES(JOHN) ORD GBP0.25*	GBP		34 526	34 526				
MIMECAST LIMITED COM USD0.012*	USD	18 800	3 462	22 262				
MITCHELLS & BUTLERS ORD GBP0.085416*	GBP	105 415			105 415	141 137	0.01	
MITIE GROUP ORD GBP0.025*	GBP	388 535			388 535	319 640	0.01	
MONEYSUPERMARKET.C ORD GBP0*	GBP	79 146	93 482		172 628	364 791	0.01	
MORGAN ADVANCED MATERIALS ORD GBP0.25*	GBP	76 824			76 824	217 753	0.01	
MORGAN SINDALL ORD GBP0.05*	GBP	11 648			11 648	206 683	0.01	
NAKED WINES PLC ORD GBP0.075*	GBP	6 809		6 809				
NATL EXPRESS GRP ORD GBP0.05*	GBP	189 764			189 764	369 954	0.01	
NCC GROUP ORD GBP0.01*	GBP	126 786			126 786	290 708	0.01	
NUMIS CORP ORD GBP0.05*	GBP	40 166			40 166	83 859	0.00	
ON THE BEACH GROUP ORD GBP0.01*	GBP	49 818			49 818	59 353	0.00	
PAGEGROUP PLC ORD GBP0.01*	GBP	111 204			111 204	540 968	0.02	
PANTHEON RESOURCES ORD GBP0.01*	GBP		356 913	153 415	203 498	234 708	0.01	
PARAGON GRP OF COS ORD GBP1*	GBP	80 807	35 744		116 551	574 768	0.02	
PETROFAC ORD USD0.02*	GBP	70 955	17 738		88 693	110 062	0.00	
PETS AT HOME GROUP ORD GBP0.01(WI)*	GBP	169 905			169 905	563 417	0.02	
PLAYTECH ORD NPV*	GBP	109 712			109 712	656 076	0.03	
POLAR CAPITAL HLDG ORD GBP0.025*	GBP		35 787		35 787	173 390	0.01	
PREMIER FOODS ORD GBP0.10*	GBP	253 420			253 420	302 506	0.01	
PRIMARY HLTH PROP ORD GBP0.125*	GBP	425 949	4 516		430 465	551 042	0.02	
PROVIDENT FINL ORD GBX20.727272*	GBP	99 295			99 295	186 830	0.01	
PZ CUSSONS ORD GBP0.01*	GBP	46 493	103 823		150 316	346 392	0.01	
QINETIQ GROUP ORD GBP0.01*	GBP	204 609			204 609	847 297	0.03	
QUOTIENT LTD COM NPV*	USD	20 500		20 500				

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
RANK GROUP ORD GBP0.1388888*	GBP	29 967			29 967	18 093	0.00	
RATHBONE BROTHERS ORD GBP0.05*	GBP	17 856			17 856	385 555	0.02	
REACH PLC ORD GBP0.10*	GBP	59 424	75 274		134 698	142 552	0.01	
REDDE NORTHGATE PL ORD GBP0.50*	GBP	91 056			91 056	349 370	0.01	
RENISHAW ORD GBP0.20*	GBP	12 256	5 753		18 009	726 672	0.03	
RESTAURANT GROUP ORD GBP0.28125*	GBP	226 956			226 956	83 158	0.00	
RESTORE GBP GBP0.05*	GBP	47 357			47 357	196 435	0.01	
ROTORC ORD GBP0.005*	GBP	266 153	67 334		333 487	984 444	0.04	
RWS HOLDINGS PLC ORD GBP0.01*	GBP	61 864	41 769		103 633	365 625	0.01	
SABRE INSURANCE GP ORD GBP0.001*	GBP	105 137			105 137	108 784	0.00	
SAFESTORE HLDGS ORD GBP0.01*	GBP	72 219			72 219	751 818	0.03	
SAVILLS ORD GBP0.025*	GBP	46 575	18 775		65 350	621 578	0.02	
SECURE INCOME REIT ORD GBP0.1*	GBP	69 999	44 016	114 015				
SENIOR GBP0.10*	GBP	114 299	161 519		275 818	413 142	0.02	
SERCO GROUP ORD GBP0.02*	GBP	402 443			402 443	757 686	0.03	
SERICA ENERGY PLC ORD USD0.10*	GBP	71 928			71 928	248 629	0.01	
SHAFTESBURY ORD GBP0.25*	GBP	54 371			54 371	230 290	0.01	
SIG ORD GBP0.10*	GBP	50 944			50 944	18 226	0.00	
SMART METERING SYS ORD GBP0.01*	GBP	37 371			37 371	315 195	0.01	
SMITH(DS) ORD GBP0.10*	GBP	451 021	132 577		583 598	1 951 390	0.08	
SOFTCAT PLC ORD GBP0.0005 (WI)*	GBP	43 472	14 340		57 812	746 052	0.03	
SOLOMON GOLD ORD GBP0.01*	GBP	702 283			702 283	129 469	0.01	
SPECTRIS ORD GBP0.05*	GBP	38 130	7 393		45 523	1 584 057	0.06	
SPIRE HEALTHCARE G ORD GBP0.01 (WI)*	GBP	82 285	93 961		176 246	440 668	0.02	
SPIRENT COMMS ORD GBX3.333333*	GBP	204 918	77 091		282 009	844 830	0.03	
STHREE ORD GBP0.01*	GBP	13 583			13 583	58 220	0.00	
SUMO GROUP PLC ORD GBP0.01*	GBP		43 784	43 784				
SYNTHOMER PLC ORD GBP0.10*	GBP	116 739			116 739	151 322	0.01	
TATE & LYLE ORD GBP0.25*	GBP	122 205	32 690	154 895				
TELECOM PLUS ORD GBP0.05*	GBP	25 844			25 844	632 778	0.03	
TORM PLC USD0.01*	DKK	9 505			9 505	254 834	0.01	
TRAVIS PERKINS ORD GBP0.11205105*	GBP	74 683			74 683	708 026	0.03	
TRITAX BIG BOX REI ORD GBP0.01*	GBP	581 321	86 005		667 326	1 078 770	0.04	
TULLOW OIL ORD GBP0.10*	GBP	411 633			411 633	192 087	0.01	
TYMAN PLC ORD GBP0.05*	GBP		81 099		81 099	179 598	0.01	
ULTRA ELECTRONIC ORD GBP0.05*	GBP	24 296		24 296				
UNITE GROUP ORD GBP0.25*	GBP	107 939	18 632		126 571	1 299 406	0.05	
VESUVIUS PLC ORD GBP0.10*	GBP	83 409			83 409	325 988	0.01	
VICTORIA ORD GBP0.05*	GBP	23 903			23 903	138 808	0.01	
VICTREX ORD GBP0.01*	GBP	28 155	12 113		40 268	766 948	0.03	
VIRGIN MONEY UK PL ORD GBP0.10*	GBP	429 689	103 952		533 641	836 836	0.03	
VISTRY GROUP PLC GBP0.50*	GBP	71 851	19 875		91 726	637 298	0.03	
VOLUTION GRP PLC ORD GBP0.01 (WI)*	GBP		71 818		71 818	255 696	0.01	
WATKIN JONES PLC ORD GBP0.01*	GBP	79 197			79 197	85 412	0.00	
WEIR GROUP ORD GBP0.125*	GBP	84 110	12 048		96 158	1 686 847	0.07	
WETHERSPOON (J.D) ORD GBP0.02*	GBP	25 190			25 190	130 899	0.01	
WH SMITH PLC GBP0.2209*	GBP	44 146			44 146	598 688	0.02	
WOOD GROUP (JOHN) ORD GBP0.0428571(POST CONS)*	GBP	239 782			239 782	386 516	0.02	
WORKSPACE GROUP ORD GBP1*	GBP	40 886			40 886	192 866	0.01	
YOUGOV ORD GBP0.002*	GBP		20 576		20 576	211 949	0.01	
<b>Total United Kingdom</b>						<b>89 940 877</b>	<b>3.61</b>	

#### United States

1-800-FLOWERS.COM CL'A' COM STK USD0.01*	USD	7 495			7 495	54 680	0.00	
1ST BANCORP P R COM USD1*	USD	67 459	45 458	20 209	92 708	1 464 957	0.06	
1ST FINL BANCORP COM NPV*	USD	35 697			35 697	931 319	0.04	
1ST OF LONG ISLAND COM USD0.10*	USD	6 200			6 200	109 078	0.00	
1ST SOURCE CORP COM*	USD	2 970			2 970	172 865	0.01	
2U INC COM USD0.001*	USD	26 820			26 820	166 140	0.01	
3 D SYSTEMS INC COM USD0.001*	USD	41 865			41 865	369 945	0.01	
8X8 INC NEW COM USD0.001*	USD	34 244	36 232		70 476	298 337	0.01	
A MARK PRECIOUS ME COM USD0.01*	USD		11 700	3 900	7 800	237 376	0.01	
A10 NETWORKS INC COM USD0.00001*	USD	16 810	22 733		39 543	664 821	0.03	
AAON INC COM PAR \$0.004*	USD	16 318			16 318	1 053 137	0.04	
AAR CORP COM*	USD	11 666			11 666	517 425	0.02	
ABERCROMBIE & FITCH CO CL A*	USD	20 191			20 191	355 224	0.01	
ABM INDS INC COM*	USD	21 694	5 322		27 016	1 203 384	0.05	
ACADIA HEALTHCARE COM USD0.01*	USD	27 190	4 232		31 422	2 556 525	0.10	
ACADIA PHARMACEUTICALS INC COM*	USD	44 203			44 203	709 106	0.03	
ACCELERATE DIAGNOS COM USD*	USD	14 300		14 300				
ACCELERON PHARMA COM USD0.001*	USD	18 035		18 035				
ACCO BRANDS CORP COM STK USD0.01*	USD	19 686			19 686	90 624	0.00	
ACI WORLDWIDE INC COM USD0.005*	USD	34 833	16 034	9 953	40 914	996 184	0.04	
ACLARIS THERAPEUTI COM USD0.00001*	USD	11 259	23 946		35 205	549 962	0.02	
ACUSHNET HOLDINGS COM USD0.001*	USD	12 457			12 457	580 558	0.02	
ADDUS HOMECARE COR COM USD0.001*	USD	5 777			5 777	592 124	0.02	
ADIENT PLC COM USD0.001*	USD	31 523			31 523	1 103 502	0.04	
ADT INC COM USD0.01*	USD	44 600	30 148		74 748	632 842	0.03	
ADTALEM GBL ED INC COM USD0.01*	USD	15 605	9 375	7 584	17 396	725 957	0.03	
ADVANCED DRAINAGE COM USD0.01*	USD	19 020	6 659		25 679	2 977 914	0.12	
ADVANCED ENERGY INDS COM*	USD	12 394	3 157		15 551	1 224 003	0.05	
ADVANSIX INC COM USD0.01*	USD	9 247			9 247	336 658	0.01	
ADVERUM BIOTECHNOL COM USD0.0001*	USD	21 000		21 000				
AECOM TECHNOLOGY C COM STK USD0.01*	USD	44 910	7 286		52 196	3 932 262	0.16	
AERIE PHARMACEUTIC COM USD0.001*	USD	17 160			17 160	261 371	0.01	
AEROJET ROCKETDYNE COM USD0.10*	USD	19 583	7 045		26 628	1 291 094	0.05	
AEROVIRONMENT INC COM STK USD0.0001*	USD	7 614			7 614	697 204	0.03	
AGENUS INC COM USD0.01*	USD	49 865	161 227		211 092	530 238	0.02	
AGILYSYS INC COM*	USD	5 100	9 603		14 703	944 199	0.04	
AGIOS PHARMACEUTIC COM USD0.001*	USD	21 233			21 233	585 195	0.02	
AGREE REALTY CORP*	USD	18 663	8 907		27 570	1 895 480	0.08	
AIR LEASE CORP COM USD0.01*	USD	33 467	13 130		46 597	1 645 641	0.07	
AIR TRANSPORT SERVICES GROUP INC*	USD	6 493			6 493	189 738	0.01	
AKEBIA THERAPEUTIC COM USD0.00001*	USD	52 041		52 041				
ALAMO GROUP INC COM*	USD	4 154			4 154	632 214	0.03	
ALARM COM HLDGS IN COM USD0.01*	USD	13 990	4 101		18 091	1 065 273	0.04	
ALASKA AIRGROUP COM USD1*	USD	8 502	11 779	5 799	14 482	644 353	0.03	
ALAUNOS THERAPEUTICS INC*	USD	67 871		67 871				
ALBANY INTL CORP CL A*	USD	11 573			11 573	1 061 114	0.04	
ALCOA CORP COM USD0.01*	USD	59 890	3 741	63 631				
ALEXANDER & BALDWI COM USD0.01*	USD	18 534	11 883		30 417	592 968	0.02	
ALEXANDERS INC*	USD	463			463	108 836	0.00	
ALKERMES PLC COM USD0.01*	USD	50 612	10 782		61 394	1 394 689	0.06	
ALLEGHENY TECHNOLOGIES INC COM*	USD	41 610			41 610	1 239 242	0.05	
ALLEGIANCE BANCSHA COMD USD1.00*	USD	4 945		4 945				

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
ALLEGIANTRAVEL CO*	USD	2 024			2 024	152 015	0.01	
ALLETE INC COM NEW*	USD	17 099	4 512		21 611	1 216 963	0.05	
ALLISON TRANSMISSI COM USD0.01*	USD	33 267			33 267	1 406 585	0.06	
ALLSCRIPTS HEALTHCARE SOLUTION COM*	USD	48 790			48 790	717 751	0.03	
ALPHA & OMEGA SEMI COM USD0.002*	USD	2 485	5 343		7 828	256 559	0.01	
ALPHA METALLURGICA COM USD0.01*	USD		5 900		5 900	996 962	0.04	
ALTERYX INC COM USD0.0001 CL A*	USD	18 200	4 798		22 998	1 121 533	0.05	
ALTICE USA INC COM USD0.01 CL A*	USD		97 942		97 942	647 882	0.03	
ALTRA INDUSTRIAL MOTION CORP USD0.001*	USD	22 135			22 135	1 332 197	0.05	
AMBAC FINL GROUP COM USD0.01*	USD	16 085			16 085	226 164	0.01	
AMBARELLA INC COM USD0.00045*	USD	12 492			12 492	684 200	0.03	
AMC NETWORKS INC COM USD0.01 CL 'A'*	USD	8 970			8 970	202 066	0.01	
AMEDISYS INC COM*	USD	11 420			11 420	1 115 314	0.04	
AMER EAGLE OUTFITT COM USD0.01*	USD	53 255	45 508	19 997	78 766	895 453	0.04	
AMER WOODMARKCOM NPV*	USD	5 827			5 827	264 453	0.01	
AMERESCO INC COM USD0.0001 CL 'A'*	USD	7 700	5 126		12 826	776 298	0.03	
AMERICAN AIRLINES COM USD1*	USD	43 779	14 513		58 292	827 201	0.03	
AMERICAN ASSETS TR COM USD0.01*	USD	14 919	7 599		22 518	619 259	0.02	
AMERICAN AXLE & MFG HLDGS INC COM*	USD	27 065			27 065	262 457	0.01	
AMERICAN EQTY INVT LIFE HLD CO COM*	USD	24 588	6 758		31 346	1 351 398	0.05	
AMERICAN HOMES 4 R COM USD0.01*	USD	91 725	13 493	105 218				
AMERICAN PUBLIC ED COM STK USD0.01*	USD	9 180			9 180	117 684	0.00	
AMERICAN SOFTWARE INC CL A*	USD	6 100			6 100	104 571	0.00	
AMERICAN STS WTR CO COM*	USD	11 692	2 635		14 327	1 296 992	0.05	
AMERICAN VANGUARD CORP COM*	USD	7 789			7 789	181 386	0.01	
AMERICAS CAR MART INC COM*	USD	2 600			2 600	177 869	0.01	
AMERICOLD REAL TR COM USD0.01*	USD	73 714	29 883		103 597	2 514 111	0.10	
AMERIS BANCORP COM*	USD	22 781			22 781	1 174 329	0.05	
AMERISAFE INC COM*	USD	6 918			6 918	404 383	0.02	
AMICUS THERAPEUTIC COM STK USD0.01*	USD	82 475			82 475	825 369	0.03	
AMKOR TECHNOLOGY INC COM*	USD	35 105	13 244		48 349	1 005 930	0.04	
AMN HEALTHCARE SVS COM USD0.01*	USD	16 504	2 565	2 326	16 743	2 102 822	0.08	
AMPHASTAR PHARMACE COM USD0.0001*	USD	14 700			14 700	454 571	0.02	
AMYRIS INC COM USD0.0001(POST SPLT)*	USD	47 700	64 105	86 015	25 790	72 524	0.00	
ANAPTYSBIO INC COM USD0.001*	USD	13 474			13 474	389 016	0.02	
ANAVEX LIFE SCIENC USD0.001 (POST REV SPLIT)*	USD	20 500	31 859		52 359	637 687	0.03	
ANDERSONS INC COM*	USD	6 002	6 201		12 203	430 723	0.02	
ANGI INC COM USD0.001*	USD	23 717			23 717	51 030	0.00	
ANGIODYNAMICS INC COM*	USD	9 798			9 798	138 157	0.01	
ANI PHARMACEUTICAL COM USD0.0001*	USD	3 191			3 191	123 233	0.00	
ANIK THERAPEUTICS COM USD0.01*	USD	6 909			6 909	196 501	0.01	
ANTARES PHARMA COM USD0.01*	USD	62 800		62 800				
ANYWHERE REAL ESTATE INC*	USD	38 587	36 291	16 928	57 950	430 891	0.02	
APELLIS PHARMACEUT COM USD0.0001*	USD	18 481	11 166		29 647	1 794 692	0.07	
APOGEE ENTERPRISES INC COM*	USD	9 499			9 499	436 141	0.02	
APOLLO COMMERCIAL COM USD0.01*	USD	48 003	19 728		67 731	763 223	0.03	
APPFOLIO INC COM USD0.0001 CL A CMN ST*	USD	5 800			5 800	727 691	0.03	
APIAN CORP COM USD0.0001 CL A*	USD	11 300	6 200		17 500	854 991	0.03	
APPLE HOSPITA.REIT COM NPV*	USD	77 952			77 952	1 335 539	0.05	
APPLIED INDL TECHNOLOGIES INC COM*	USD	13 484			13 484	1 678 398	0.07	
APTARGROUP INC COM*	USD	18 766	7 864		26 630	2 642 345	0.11	
ARCBEST CORP COM USD0.01*	USD	9 674	2 980	2 542	10 112	803 799	0.03	
ARCHROCK INC COM USD0.01*	USD	44 824	26 036		70 860	532 558	0.02	
ARCUS BIOSCIENCES COM USD0.0001*	USD	15 400			15 400	392 686	0.02	
ARDELYX INC COM USD0.0001*	USD	20 900		20 900				
ARENA PHARMACEUTIC COM USD0.0001(POST SPLT)*	USD	19 561		19 561				
ARES COML REAL EST COM USD0.01*	USD	16 200			16 200	200 058	0.01	
ARGAN INC COM STK USD0.15*	USD	6 400			6 400	222 054	0.01	
ARGO GP INTL HLDGS COM USD1.00*	USD	12 653			12 653	314 916	0.01	
ARMADA HOFFLER PPT COM USD0.01*	USD	21 036			21 036	246 095	0.01	
ARMOUR RESIDENTIAL COM USD0.0001 (POST REV/S)*	USD	12 789	38 013		50 802	270 469	0.01	
ARMSTRONG WORLD IN COM STK USD0.01*	USD	15 491	8 773	4 785	19 479	1 473 132	0.06	
ARROW FINL CORP COM*	USD	3 768		3 768				
ARROWHEAD PHARMACE COM USD0.001*	USD	33 034	5 808		38 842	1 353 104	0.05	
ARTISAN PARTNERS A COM USD0.01 CL A'*	USD	20 962			20 962	598 075	0.02	
ARTIVION INC*	USD	14 291			14 291	159 607	0.01	
ASBURY AUTOMOTIVE GROUP INC COM*	USD	6 574	1 407		7 981	1 259 947	0.05	
ASGN INCORPORATED COM USD0.01*	USD	16 956	2 239		19 195	1 628 573	0.07	
ASHLAND GLOBAL HLD COM USD0.01*	USD	16 898	13 904	8 372	22 430	2 355 121	0.09	
ASPEN AEROGELS INC COM USD0.00001*	USD		6 800		6 800	86 289	0.00	
ASPEN TECHNOLOGY INC COM*	USD	22 134	1 801	23 935				
ASSOCD BANC-CORP COM USD0.01*	USD	41 147	35 226	24 692	51 681	1 259 376	0.05	
ASSURED GUARANTY COM USD0.01*	USD	20 759	5 241		26 000	1 540 094	0.06	
ASTEC INDS INC COM*	USD	5 196			5 196	226 976	0.01	
ATARA BIOTHEAPEUT COM USD0.0001*	USD	24 027			24 027	112 050	0.00	
ATHENEX INC COM USD0.001*	USD	22 608		22 608				
ATHERSYS INC COM STK USD0.001*	USD	60 013		60 013				
ATKORE INTL GROUP COM USD0.01*	USD	15 529			15 529	1 481 024	0.06	
ATLAS AIR WORLDWID COM STK USD0.01*	USD	4 274	2 578	4 274	2 578	260 934	0.01	
ATN INTL INC COM*	USD	2 551			2 551	110 082	0.00	
ATRICURE INC COM USD0.001*	USD	15 892			15 892	669 873	0.03	
ATRION CORP COM USD0.1*	USD	236			236	141 779	0.01	
AUTONATION INC COM*	USD	17 367	3 896	5 140	16 123	1 715 322	0.07	
AVAYA HOLDINGS COR COM USD0.01*	USD	26 723			26 723	42 254	0.00	
AVID TECHNOLOGY INC COM*	USD	10 600			10 600	291 613	0.01	
AVIS BUDGET GROUP COM*	USD	17 421		4 449	12 972	3 069 660	0.12	
AVISTA CORP COM*	USD	17 252	12 358	5 482	24 128	990 714	0.04	
AVNET INC COM*	USD	28 881	6 340		35 221	1 416 594	0.06	
AXCELIS TECHS INC COM USD0.001(POST REV SPLIT)*	USD	11 900			11 900	690 718	0.03	
AXOGEN INC COM USD0.01*	USD	19 568		19 568				
AXON ENTERPRISE I COM USD0.00001*	USD	21 547	3 945		25 492	3 710 337	0.15	
AXSOME THERAPEUTIC COM USD0.0001*	USD	10 000			10 000	451 839	0.02	
AZENTA INC COM USD0.01*	USD	25 231	3 461		28 692	1 274 880	0.05	
AZZ INC COM*	USD	9 399			9 399	378 123	0.02	
B & G FOODS INC COM STK CLASS 'A' USD0.01*	USD	23 059			23 059	377 990	0.02	
B. RILEY FINANCIAL COM USD0.0001*	USD	4 234	4 135		8 369	340 706	0.01	
BADGER METER INC COM*	USD	9 660			9 660	1 087 372	0.04	
BALCHEM CORP COM USD0.0666*	USD	11 338			11 338	1 586 241	0.06	
BANC OF CALIFORNIA COM USD0.01*	USD	8 802	13 172		21 974	366 801	0.01	
BANCFIRST CORP COM*	USD	4 800	4 463		9 263	888 246	0.04	
BANCORP INC DEL COM*	USD	19 005			19 005	524 551	0.02	
BANDWIDTH INC COM USD0.001 CL A*	USD	7 200			7 200	85 528	0.00	
BANK HAWAII CORP COM*	USD	11 839	3 086		14 925	1 134 404	0.05	
BANK OF MARIN BANC COM STK NPV*	USD	3 886			3 886	140 390	0.01	



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BANKUNITED INC COM USD0.01*	USD	31 139	13 236	6 603	37 772	1 358 922	0.05	
BANNER CORP COM USD0.01*	USD	11 404			11 404	853 088	0.03	
BARNES GROUP INC COM*	USD	15 510	7 253		22 763	805 731	0.03	
BARRETT BUSINESS SERVICES INC COM*	USD	1 201			1 201	104 830	0.00	
BEACON ROOFING SUP COM USD0.01*	USD	17 396			17 396	981 000	0.04	
BED BATH & BEYOND INC COM*	USD	38 694	16 542	48 165	7 071	32 339	0.00	
BELDEN INC COM*	USD	14 998	5 517		20 515	1 429 531	0.06	
BENCHMARK ELECTRS INC COM*	USD	13 368			13 368	379 802	0.02	
BENEFITFOCUS INC COM USD0.001*	USD	9 133			9 133	64 436	0.00	
BERKSHIRE HILLS BANCORP INC COM*	USD	18 569			18 569	543 551	0.02	
BERRY GLOBAL GROUP COM USD0.01*	USD	42 298	10 288		52 586	2 490 236	0.10	
BGC PARTNERS INC COM CLASS'A' USD0.01*	USD	105 482			105 482	418 022	0.02	
BIG LOTS INC COM USD0.01*	USD	12 136			12 136	229 178	0.01	
BIOCRIST PHARMACEUTICALS COM*	USD	54 853	16 705		71 558	956 016	0.04	
BIODELIVERY SCI COM USD0.001*	USD	45 200		45 200				
BJS RESTAURANTS IN COM NPV*	USD	8 873			8 873	291 697	0.01	
BLACK HILLS CORP COM*	USD	17 900	3 843		21 743	1 422 406	0.06	
BLACKBAUD INC COM USD0.001*	USD	16 214			16 214	887 571	0.04	
BLACKLINE INC COM USD0.01*	USD	17 787	3 728		21 515	1 205 744	0.05	
BLACKSTONE MORTGAG COM CLS'A'USD0.01*	USD	45 135	19 565		64 700	1 616 123	0.06	
BLOCK(H&R)INC COM NPV*	USD	53 683	10 900		64 583	2 659 584	0.11	
BLOOMIN BRANDS INC COM USD0.01*	USD	24 150	12 881		37 031	889 781	0.04	
BLUCORA INC COM USD0.0001*	USD	15 555	15 667		31 222	688 337	0.03	
BLUE BIRD CORP COM USD0.0001*	USD	1 965			1 965	18 033	0.00	
BLUEBIRD BIO INC COM USD0.01*	USD	23 010		23 010				
BLUEPRINT MEDICINE COM USD0.001*	USD	17 711	5 092		22 803	1 182 994	0.05	
BLUEROCK RESIDENTI COM USD0.01 CL A*	USD		19 432	19 432				
BOISE CASCADE COMP COM USD0.01*	USD	13 534			13 534	904 343	0.04	
BOK FINL CORP COM NEW*	USD	8 791	4 767		13 558	1 495 076	0.06	
BONANZA CREEK ENER COM USD0.001*	USD	6 700		6 700				
BOOT BARN HOLDINGS COM USD0.0001*	USD	9 511			9 511	540 630	0.02	
BOSTON BEER INC CL A*	USD		3 446		3 446	1 287 322	0.05	
BOSTON OMAHA CORP COM USD0.001 CL A*	USD	3 800			3 800	105 985	0.00	
BOTTOMLINE TECH DEL INC COM*	USD	15 386		15 386				
BOX INC COM USD0.0001 CL 'A'*	USD	54 761			54 761	1 592 000	0.06	
BOYD GAMING CORP COM USD0.01*	USD	22 820	13 553	4 403	31 970	1 847 972	0.07	
BRADY CORP CL A*	USD	15 065			15 065	689 741	0.03	
BRANDYWINE REALTY TRUST - SBI*	USD	46 852			46 852	307 580	0.01	
BREAD FINANCIAL HOLDINGS INC USD0.01*	USD	15 095	15 072	7 565	22 602	816 770	0.03	
BRIGHT HORIZONS FA COM USD0.001*	USD	20 086	2 027		22 113	1 445 504	0.06	
BRIGHTCOVE INC COM USD0.001*	USD	8 900		8 900				
BRINKER INTL INC COM USD0.10*	USD	14 891			14 891	497 583	0.02	
BRINKS CO COM*	USD	16 298			16 298	972 579	0.04	
BRIXMOR PROPERTY G COM USD0.01*	USD	96 580	36 107	13 154	119 533	2 549 159	0.10	
BROOKDALE SENIOR L COM STK USD0.01*	USD	59 003	99 151	86 303	71 851	321 415	0.01	
BROOKLINE BANCORP INC DEL COM*	USD	20 990	21 905		42 895	590 249	0.02	
BRUKER CORPORATION COM USD0.01*	USD	35 578	9 088	3 229	41 437	2 564 386	0.10	
BRUNSWICK CORP COM*	USD	24 651	6 760		31 411	2 221 480	0.09	
BRYN MAWR BANK COR COM USD1*	USD	3 426		3 426				
BUCKLE INC COM*	USD	9 887			9 887	389 147	0.02	
BUILDERS 1ST SRCE COM USD0.01*	USD	62 805	11 839	6 529	68 115	4 203 121	0.17	
BWX TECHNOLOGIES I COM USD0.01*	USD	32 235	4 483		36 718	2 093 761	0.08	
BYLINE BANCORP INC COM USD0.01*	USD	6 000	11 205		17 205	398 078	0.02	
CABOT CORP COM*	USD	18 154	4 946		23 100	1 698 661	0.07	
CACI INTL INC CLASS'A'COM USD0.10*	USD	7 295	1 061		8 356	2 542 380	0.10	
CACTUS INC COM USD0.01 CL A*	USD	14 094	12 155		26 249	1 358 616	0.05	
CADIZ INC COM USD 0.01*	USD	9 200		9 200				
CAI INTERNATIONAL COM STK USD0.0001 *DEFAULTED**	USD	6 935		6 935				
CAL MAINE FOODS IN COM STK USD0.01*	USD	14 545			14 545	822 554	0.03	
CALAVO GROWERS INC COM*	USD	5 100			5 100	176 541	0.01	
CALERES INC COM USD0.01*	USD	10 555			10 555	288 685	0.01	
CALIFORNIA WTR SVC GROUP COM*	USD	13 394	3 793		17 187	1 067 425	0.04	
CALIX NETWORKS INC COM USD0.01*	USD	20 507			20 507	1 511 268	0.06	
CAMDEN NATL CORP COM*	USD	4 200			4 200	182 921	0.01	
CAMPING WORLD HLDG COM USD0.01*	USD	13 092	6 714		19 806	551 614	0.02	
CANNAE HLDGS INC COM USD0.0001*	USD	28 260	12 920		41 180	954 444	0.04	
CAPITOL FED FIN IN COM USD0.01*	USD	37 554	24 251		61 805	505 944	0.02	
CARA THERAPEUTICS COM USD0.001*	USD	12 956	27 946		40 902	384 767	0.02	
CARDIOVASCULAR SYS COM USD0.001*	USD	14 034			14 034	202 803	0.01	
CARDLYTICS INC COM USD0.0001*	USD	9 200	4 361		13 561	127 976	0.01	
CAREDX INC COM USD0.001*	USD	15 700	6 746		22 446	447 235	0.02	
CARETRUST REIT INC COM USD0.01 WHEN ISSUED*	USD	30 134			30 134	563 325	0.02	
CARGURUS INC COM USD0.001 CL A*	USD	27 800	17 151		44 951	654 977	0.03	
CARLISLE COS INC COM*	USD	15 794	2 258	18 052				
CARPENTER TECH CP COM USD5*	USD	15 076	7 188		22 264	833 298	0.03	
CARRIAGE SERVICES COM USD0.01*	USD	7 500			7 500	183 212	0.01	
CARS COM INC COM USD0.01*	USD	23 741			23 741	329 772	0.01	
CARTERS INC COM USD0.01*	USD	14 036	2 702	2 603	14 135	960 062	0.04	
CARVANA CO COM USD0.001 CL A*	USD		25 697		25 697	347 941	0.01	
CASA SYSTEMS INC COM USD0.001*	USD	5 800			5 800	18 284	0.00	
CASELLA WASTE SYS INC CL A*	USD	17 551			17 551	1 436 924	0.06	
CASEYS GEN STORES INC COM*	USD	12 356	1 229		13 585	3 163 736	0.13	
CASS INFORMATION SYS INC COM*	USD	3 696			3 696	158 233	0.01	
CATALYST PHARMACEU COM STK USD0.001*	USD	33 800			33 800	469 158	0.02	
CATCHMARK TIMBER T USD0.01 CL 'A'*	USD	19 809		19 809				
CATHAY GENERAL BANCORP COM*	USD	19 195	13 348		32 543	1 485 074	0.06	
CAVCO INDS INC DEL COM*	USD	2 414			2 414	547 592	0.02	
CBIZ INC COM*	USD	15 309	6 647		21 956	1 090 713	0.04	
CBTX INC COM USD0.01*	USD	2 200	9 505	11 705				
CDK GLOBAL INC COM USD0.01*	USD	33 035	15 006	48 041				
CENTENNIAL RESOURC COM USD0.01*	USD	56 923	90 462	147 385				
CENTRAL GARDEN & P COM STK NV 'A' SHS USD0.01*	USD	13 517	6 016		19 533	765 095	0.03	
CENTRAL GARDEN & PET CO COM*	USD	2 800	5 453		8 253	340 857	0.01	
CENTRAL PAC FINL COM NEW*	USD	8 598			8 598	176 563	0.01	
CENTURY ALUM CO COM*	USD	20 395			20 395	147 158	0.01	
CENTURY COMMUNITIE COM USD0.01*	USD	9 139	5 814		14 953	666 057	0.03	
CERUS CORP COM*	USD	65 084			65 084	238 386	0.01	
CEVA INC COM USD0.001*	USD	7 936			7 936	219 674	0.01	
CHANNELADVISOR COR COM USD0.001*	USD	10 204			10 204	235 276	0.01	
CHART INDS INC COM PAR \$0.01*	USD	12 199	1 829		14 028	3 128 906	0.13	
CHASE CORP(MASS) COM USD0.10*	USD	2 067	3 276		5 343	503 742	0.02	
CHATHAM LODGING TR COM USD0.01*	USD	17 309			17 309	224 666	0.01	
CHEESECAKE FACTORY INC COM*	USD	15 092	7 522	8 201	14 413	516 517	0.02	
CHEFS WAREHOUSE IN COM USD0.01*	USD	9 963			9 963	365 218	0.01	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
CHEGG INC. COM USD0.001*	USD	44 082	9 520		53 602	1 157 062	0.05	
CHEMED CORP NEW COM*	USD	5 443			5 443	2 543 079	0.10	
CHEMOCENTRYX INC. COM USD0.001*	USD	17 233	11 088	28 321				
CHESAPEAKE UTILS CORP COM*	USD	6 400			6 400	796 629	0.03	
CHICO'S FAS INC. COM USD0.01*	USD		46 725		46 725	274 949	0.01	
CHILDRENS PLACE IN COM USD0.10*	USD	5 073			5 073	205 509	0.01	
CHIMERA INVESTMENT COM USD0.01*	USD	70 316			70 316	474 989	0.02	
CHIMERIX INC. COM USD0.001*	USD	20 700			20 700	36 666	0.00	
CHOICE HOTELS INTL INC. COM*	USD	10 727	4 024		14 751	1 916 706	0.08	
CHURCHILL DOWNS INC. COM*	USD	11 784			11 784	2 451 849	0.10	
CHUYS HLDGS INC. COM USD0.01*	USD	1 874			1 874	54 949	0.00	
Ciena Corp COM STK USD0.01*	USD	50 796	13 886	5 776	58 906	2 823 714	0.11	
CINEMARK HLDGS INC. COM STK USD0.001*	USD	34 605	14 896		49 501	525 600	0.02	
CIRCOR INTL INC. COM*	USD	4 018		4 018				
CIRRUS LOGIC INC. COM*	USD	17 757	6 475		24 232	1 627 672	0.07	
CITI TRENDS INC. COM USD0.01*	USD	1 677		1 677				
CITY HLDG CO. COM*	USD	4 092			4 092	412 988	0.02	
CLARUS CORPORATION COM USD0.0001*	USD		18 108		18 108	219 452	0.01	
CLEAN ENERGY FUELS COM STK USD0.0001*	USD	46 300	46 687		92 987	624 411	0.03	
CLEAN HARBORS INC. COM*	USD	16 723	2 569		19 292	2 364 270	0.09	
CLEARFIELD INC. COM STK USD0.01*	USD		5 598		5 598	680 499	0.03	
CLEARWATER PAPER COM USD0.0001*	USD	6 599			6 599	293 744	0.01	
CLEVELAND CLIFFS COM USD0.125*	USD	143 263	37 551	180 814				
CLOVIS ONCOLOGY IN COM USD0.001*	USD	33 629		33 629				
CNO FINANCIAL GROUP INC. COM USD0.01*	USD	35 456	29 196	13 107	51 545	1 137 936	0.05	
CNX RESOURCES CORP COM USD0.01 WI*	USD	68 277	20 496	13 861	74 912	1 260 215	0.05	
COCA-COLA CONSOLID COM USD1*	USD	1 414			1 414	689 149	0.03	
CODEXIS INC. COM USD0.0001*	USD	23 951			23 951	134 706	0.01	
COEUR MINING INC. STK USD1*	USD	80 433			80 433	304 265	0.01	
COGENT COMMUNICATI COM USD0.001*	USD	14 436	4 229		18 665	980 834	0.04	
COHEN & STEERS INC. COM*	USD	7 921	4 743		12 664	762 438	0.03	
COHERENT INC. COM*	USD	8 149	1 982	10 131				
COHERUS BIOSCIENCE COM USD0.0001*	USD	23 884			23 884	207 947	0.01	
COHU INC. COM*	USD	14 890			14 890	490 546	0.02	
COLFAX CORP COM STK USD0.001*	USD	37 174	11 671	48 845				
COLLEGIUM PHARMACE COM USD0.001*	USD	12 822			12 822	230 199	0.01	
COLUMBIA BKG SYS INC. COM*	USD	26 756	7 235	8 508	25 483	853 556	0.03	
COLUMBIA PPTY TR I COM USD0.01*	USD	39 658		39 658				
COLUMBIA SPORTSWEAR CO. COM*	USD	9 963	2 816		12 779	952 750	0.04	
COLUMBUS MCKINNON CORP N Y COM*	USD	6 011			6 011	171 562	0.01	
COMFORT SYS USA INC. COM*	USD	13 237			13 237	1 633 081	0.07	
COMMERCE BANCSHARES INC. COM*	USD	32 618	9 175	1	41 792	2 962 766	0.12	
COMMERCIAL METALS CO. COM*	USD	38 823	6 754		45 577	2 075 309	0.08	
COMMSCOPE HLDG CO. COM USD0.01*	USD	56 992	26 749		83 741	1 109 562	0.04	
COMMUNITY BK SYS INC. COM*	USD	18 591			18 591	1 161 507	0.05	
COMMUNITY HEALTH SYS INC. NEWCO COM*	USD	31 664	58 836		90 500	259 930	0.01	
COMMUNITY HEALTHCA USD0.01*	USD	8 036			8 036	278 254	0.01	
COMMUNITY TR BANCORP INC. COM*	USD	6 840			6 840	323 706	0.01	
COMMVAULT SYSTEMS COM STK USD0.01*	USD	16 111			16 111	981 735	0.04	
COMPASS DIVERSIFIED TR SH BEN INT*	USD		27 868		27 868	593 476	0.02	
COMPASS MINERALS INTL INC. COM*	USD	11 403			11 403	451 213	0.02	
COMPUTER PROGRAMS & SYS INC. COM*	USD	5 500			5 500	177 783	0.01	
COMSTOCK RES INC. COM USD0.50(POST REV SPLIT)*	USD	33 300			33 300	625 843	0.03	
COMTECH TELECOMMUNICATIONS CP COM NEW*	USD	9 311			9 311	102 964	0.00	
CONDUENT INC. COM USD0.01 WI*	USD	52 402			52 402	216 058	0.01	
CONMED CORP COM*	USD	9 580	3 908		13 488	1 076 205	0.04	
CONNECTONE BANCORP. COM NPV*	USD	15 597			15 597	390 998	0.02	
CONSOL ENERGY INC. COM USD0.01 WI*	USD		11 617		11 617	732 652	0.03	
CONSOLIDATED COMM HLDGS INC. COM*	USD	21 794			21 794	112 759	0.00	
CONTAINER STORE GR COM USD0.01*	USD	12 500			12 500	67 926	0.00	
CORCEPT THERAPEUTI COM STK USD0.00001*	USD	39 163			39 163	1 120 902	0.05	
CORE LABORATORIES ORD EURO.01*	USD	16 243			16 243	316 326	0.01	
CORESITE REALTY COM USD0.01*	USD	14 188		14 188				
CORVEL CORP. COM*	USD	2 199			2 199	361 369	0.01	
COTERRA ENERGY INC. COM USD0.10*	USD	1		1				
COTY INC. COM USD0.01 CL 'A'*	USD	102 215	54 853	27 063	130 005	872 988	0.04	
COVANTA HLDG CORP. COM*	USD	37 019		37 019				
COWEN INC. COM USD0.01 CL A*	USD	10 863			10 863	419 844	0.02	
CRA INTL INC. COM*	USD		1 100		1 100	113 099	0.00	
CRACKER BARREL OLD COM USD0.01*	USD	6 146	2 058		8 204	937 764	0.04	
CREDIT ACCEP CORP MICH COM*	USD	3 120			3 120	1 453 824	0.06	
CROCS INC. COM*	USD	21 705	6 709	5 047	23 367	1 654 455	0.07	
CROSS CTRY HEALTHCARE INC. COM*	USD		24 891		24 891	923 900	0.04	
CSG SYS INTL INC. COM*	USD	10 026			10 026	648 868	0.03	
CSW INDUSTRIALS IN COM USD0.01*	USD	5 037			5 037	649 857	0.03	
CTS CORP. COM*	USD	12 203			12 203	482 624	0.02	
CUBESMART COM USD0.01*	USD	65 043	18 473		83 516	3 499 438	0.14	
CUE BIOPHARMA INC. COM USD0.001*	USD	6 781		6 781				
CULLEN FROST BANKERS INC. COM*	USD	19 790	1 909		21 699	3 366 953	0.14	
CURTISS-WRIGHT CP COM USD1*	USD	12 235	1 927		14 162	2 378 591	0.10	
CUSTOMERS BANCORP. COM USD1*	USD	14 240			14 240	480 105	0.02	
CUTERA INC. COM*	USD		7 164		7 164	329 576	0.01	
CVB FINL CORP. COM*	USD	32 905	26 899		59 804	1 718 859	0.07	
CVR ENERGY INC. COM STK USD0.01*	USD	8 745	16 222		13 575	530 637	0.02	
CYRUSONE COM USD0.01*	USD	40 605	5 924	46 529				
CYTOKINETICS INC. COM USD0.001(POST REV SPLIT)*	USD	20 434	6 885		27 319	1 193 642	0.05	
CYTOMX THERAPEUTIC USD0.00001*	USD	13 392		13 392				
DANA INCORPORATED COM STK USD0.01*	USD	49 247	15 832	15 814	49 265	786 859	0.03	
DARLING INGR INC. COM USD0.01*	USD	53 950	6 785		60 735	4 770 058	0.19	
DAVE & BUSTER'S EN COM USD0.01*	USD	13 157			13 157	524 700	0.02	
DECIPHERA PHARMACE COM USD0.01*	USD	12 122			12 122	196 766	0.01	
DECKERS OUTDOOR CORP. COM*	USD	9 449			9 449	3 308 968	0.13	
DELEK US HOLDINGS COM USD0.01*	USD	24 658			24 658	731 905	0.03	
DELUXE CORP. COM*	USD	14 255			14 255	262 203	0.01	
DENALI THERAPEUTIC COM USD0.01*	USD	26 694			26 694	766 158	0.03	
DENNY'S CORP. COM*	USD	19 189			19 189	217 574	0.01	
DIAMOND HILL INVES CLASS'A' COM NPV*	USD	821	1 444		2 265	407 892	0.02	
DIAMONDROCK HOSPI COM USD0.01*	USD	71 126			71 126	664 815	0.03	
DICERNA PHARMACEUT. COM USD0.0001*	USD	21 536		21 536				
DICKS SPORTING GOO COM USD0.01*	USD	21 382			21 382	2 434 241	0.10	
DIEBOLD NIXDORF IN COM USD1.25*	USD	25 057			25 057	62 439	0.00	
DIGI INTL INC. COM*	USD	8 500			8 500	343 062	0.01	
DIGITAL TURBINE IN COM USD0.0001*	USD	27 200	25 160		52 360	765 029	0.03	
DILLARDS INC. CL A*	USD	2 419	1 678	1 201	2 896	952 890	0.04	



Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
DINE BRANDS GLOBAL COM USD0.01*	USD	5 891			5 891	425 001	0.02	
DIODES INC COM*	USD	14 736			14 736	1 056 921	0.04	
DIVERSEY HLDGS LTD USD0.0001*	USD		38 213		38 213	206 505	0.01	
DIVERSIFIED EN CO ORD GBPO.01*	GBP	274 946			274 946	398 530	0.02	
DMC GLOBAL INC COM USD0.05*	USD	5 100			5 100	110 447	0.00	
DOLBY LABORATORIES INC COM*	USD	20 714	6 920		27 634	1 848 442	0.07	
DOMTAR CORPORATION COM STK USD0.01*	USD	17 748		17 748				
DONALDSON INC COM*	USD	36 982	9 169		46 151	2 653 363	0.11	
DONNELLEY FINANCIA COM USD0.01*	USD	6 238	7 865		14 103	570 612	0.02	
DORIAN LPG LTD COM USD0.01*	USD	9 900			9 900	179 027	0.01	
DORMAN PRODUCTS IN COM USD0.01*	USD	7 438	2 687		10 125	827 022	0.03	
DOUGLAS DYNAMICS I COM USD0.01*	USD	9 638			9 638	327 456	0.01	
DOUGLAS EMMETT INC*	USD	55 935			55 935	984 635	0.04	
DRIL QUIP INC COM USD0.01*	USD	11 577			11 577	288 252	0.01	
DSP GROUP INC COM*	USD	5 000		5 000				
DUCOMMUN INC DEL COM*	USD	3 600			3 600	170 083	0.01	
DULUTH HOLDINGS IN COM NPV CL B*	USD	2 325			2 325	20 243	0.00	
DURECT CORP COM*	USD	55 900		55 900				
DXP ENTERPRISES IN COM USD0.01*	USD	8 000			8 000	229 052	0.01	
DYCOM INDUSTRIES COM USD0.333*	USD	11 070			11 070	1 309 234	0.05	
DYNAVAX TECHNOLOGI COM USD0.001(POST REV SPLIT)*	USD	37 314	21 714	22 845	36 183	414 606	0.02	
E L F BEAUTY INC COM USD0.01*	USD	13 063	9 991		23 054	998 064	0.04	
EAGLE BANCORP INC COM USD0.01*	USD	8 830	5 212		14 042	636 299	0.03	
EAGLE MATERIALS INC COM*	USD	12 802			12 802	1 566 987	0.06	
EAGLE PHARMACEUTIC COM USD0.001*	USD	4 800			4 800	151 169	0.01	
EARTHSTONE ENERGY COM USD0.001 CL A*	USD		15 930		15 930	257 622	0.01	
EASTERLY GOVERNMEN COM USD0.01*	USD	28 293	12 985		41 278	718 363	0.03	
EASTGROUP PPTY INC COM*	USD	13 443	1 803		15 246	2 390 687	0.10	
EASTMAN KODAK CO COM USD0.01*	USD	17 900			17 900	95 837	0.00	
EBIX INC COM USD0.10*	USD	10 997			10 997	217 794	0.01	
ECHO GLOBAL LOGIST USD0.01*	USD	10 699		10 699				
ECHOSTAR CORP COM STK USD0.001 CL 'A'*	USD	9 858	10 586		20 444	386 068	0.02	
EDGEWELL PERSONAL COM USD0.01*	USD	17 133			17 133	671 946	0.03	
EDITAS MEDICINE IN COM USD0.0001*	USD	22 028			22 028	276 659	0.01	
EGAIN COMMS CORP COM USD0.001*	USD	10 600		10 600				
EHEALTH INC COM STK USD0.001*	USD	8 900		8 900				
EL POLLO LOCO HOLD COM USD0.01*	USD	8 683			8 683	87 243	0.00	
EMCOR GROUP INC COM*	USD	17 973			17 973	2 537 892	0.10	
EMERGENT BIOSOLUTIONS INC*	USD	16 149			16 149	337 121	0.01	
EMPIRE ST RLTY TR COM USD0.01 CL 'A'*	USD	54 171			54 171	399 540	0.02	
EMPLOYERS HOLDINGS COM STK USD0.01*	USD	12 853			12 853	560 940	0.02	
ENANTA PHARMACEUTI COM USD0.01*	USD	5 000	8 510		13 510	609 893	0.02	
ENCOMPASS HLTH CRP COM USD0.01*	USD	28 268	12 375	4 587	36 056	1 964 361	0.08	
ENCORE CAPITAL GP COM USD0.01*	USD	8 754			8 754	446 088	0.02	
ENCORE WIRE CORP COM*	USD	8 164			8 164	1 124 127	0.05	
ENDO INTERNATIONAL COM USD0.0001*	USD	74 549		74 549				
ENERGIZER HLDGS IN COM USD0.01 WI*	USD	20 688			20 688	598 125	0.02	
ENERGY RECOVERY IN USD0.001*	USD	15 053	15 987		31 040	799 258	0.03	
ENERSYS COM USD0.01*	USD	12 767			12 767	846 959	0.03	
ENLINK MIDSTREAM L COM UNIT REPSTG LTD LIABILI*	USD	97 663			97 663	1 161 107	0.05	
ENNIS INC COM*	USD	8 599	14 392		22 991	519 066	0.02	
ENOVA INTERNATIONA COM USD0.00001*	USD	10 216			10 216	383 285	0.02	
ENPRO INDS INC COM*	USD	6 484			6 484	691 064	0.03	
ENSGN GROUP INC COM USD0.001*	USD	18 758			18 758	1 685 356	0.07	
ENSTAR GROUP LTD COM STK USD1.00*	USD	3 656			3 656	733 651	0.03	
ENTEGRI INC COM*	USD	43 790	4 497	48 287				
ENTERPRISE FINL SVCS CORP COM*	USD	7 201	5 416		12 617	675 137	0.03	
ENVSTNET INC COM USD0.01*	USD	14 914	3 488		18 402	908 083	0.04	
EPIZYME INC COM USD0.0001*	USD	28 413		28 413				
EPLUS INC COM USD0.01*	USD	5 000	10 000	5 000	10 000	487 565	0.02	
EQT CORPORATION*	USD	91 854	24 555	116 409				
EQUITY COMMONWEALT USD0.01( BNF INT)*	USD	38 567	9 442		48 009	1 256 857	0.05	
ESCO TECHNOLOGIES INC COM*	USD	8 558			8 558	737 996	0.03	
ESPERION THERAPEUT COM USD0.001*	USD	10 183		10 183				
ESSENT GRP LTD COM USD0.015*	USD	35 046	5 999		41 045	1 625 780	0.07	
ETHAN ALLEN INTERIORS INC COM*	USD	8 773			8 773	224 669	0.01	
EURONET WORLDWIDE INC COM*	USD	17 713			17 713	1 489 185	0.06	
EVERBRIDGE INC COM USD0.001*	USD	11 698			11 698	366 773	0.01	
EVERCORE INC COM USD0.01 CLASS 'A'*	USD	13 201	3 554		16 755	1 762 271	0.07	
EVERI HLDGS INC USD0.001*	USD	32 514	13 968		46 482	882 890	0.04	
EVERTEC INC USD0.01*	USD	20 620			20 620	738 956	0.03	
EVOLANT HEALTH INC COM USD0.01 CL 'A'*	USD	26 421	8 654		35 075	1 116 573	0.04	
EVOLUS INC COM USD0.00001*	USD		19 600		19 600	167 902	0.01	
EVOQUA WATER TECHN COM USD0.01*	USD	31 576	21 607	5 866	47 317	1 855 270	0.07	
EXELIXIS INC COM USD0.001*	USD	102 296	29 562		131 858	2 187 845	0.09	
EXLSERVICE HOLDINGS INC*	USD	11 661			11 661	2 122 143	0.09	
EXPONENT INC COM*	USD	17 050	2 576		19 626	1 870 975	0.08	
EXTREME NETWORKS INC COM*	USD	37 894			37 894	680 328	0.03	
FABRINET COM USD0.01*	USD	12 693			12 693	1 453 168	0.06	
FARMLAND PARTNERS COM USD0.01*	USD		17 328		17 328	242 947	0.01	
FARO TECHNOLOGIES COM USD0.001*	USD	6 800			6 800	198 777	0.01	
FATE THERAPEUTICS COM USD0.001*	USD	24 453	11 307		35 760	748 660	0.03	
FB FINANCIAL CORP COM USD1.00*	USD	13 860			13 860	582 002	0.02	
FEDERAL AGRIC MTG CORP CL C*	USD	4 303			4 303	496 077	0.02	
FEDERAL SIGNAL CORP COM*	USD	20 651			20 651	964 092	0.04	
FEDERATED HERMES COM NPV CLASS B*	USD	26 762	8 015		34 777	1 209 407	0.05	
FERRO CORP COM*	USD	23 341		23 341				
FIBROGEN INC COM USD0.01*	USD	28 535	14 443		42 978	700 207	0.03	
FIRST AMERICAN FIN COM USD0.00001*	USD	31 519	22 623	9 190	44 952	2 267 280	0.09	
FIRST BANCORP N C COM*	USD	6 634	6 042		12 676	565 393	0.02	
FIRST BANCSHARES I COM USD1*	USD	3 300			3 300	108 123	0.00	
FIRST BUSEY CORP COM USD0.001*	USD	15 547			15 547	410 904	0.02	
FIRST COMMUNITY BA COM USD1*	USD	1 400			1 400	52 175	0.00	
FIRST COMWLTH FINL CORP PA COM*	USD	38 212	18 233	18 189	38 256	549 002	0.02	
FIRST CTZNS BANCSHARES INC N C CL A*	USD	1 736	1 968	3 704				
FIRST FINL BANKSHARES COM*	USD	41 663	14 746		56 409	2 172 811	0.09	
FIRST FINL CORP IND COM*	USD	3 593			3 593	174 355	0.01	
FIRST FOUNDATION I COM USD0.001*	USD	7 696	9 984		17 680	282 384	0.01	
FIRST HAWAIIAN COM USD0.01*	USD	38 796	9 506		48 302	1 236 492	0.05	
FIRST HORIZON CORP COM USD0.625*	USD	175 669	39 768	16 801	198 636	4 872 220	0.20	
FIRST INDUSTRIAL REALTY TRUST INC*	USD	37 176	16 365		53 541	2 552 070	0.10	
FIRST INTERSTATE B COM NPV CL 'A'*	USD	17 862	18 264	1	36 125	1 648 897	0.07	
FIRST MERCHANTS CORP COM*	USD	16 592	6 317		22 909	1 029 386	0.04	
FIRST MIDWEST BANC COM USD0.01*	USD	38 515		38 515				

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
FIRST SOLAR INC COM STK USD0.001*	USD	28 340	7 217		35 557	5 179 915	0.21	
FIVE BELOW INC COM USD0.01*	USD	17 852	4 678		22 530	3 299 738	0.13	
FIVE PT HLDGS LLC COM CL A REP CL A LTD LIAB*	USD	22 337			22 337	50 967	0.00	
FIVE9 INC COM USD0.001*	USD	22 670	4 394		27 064	1 632 100	0.07	
FLAGSTAR BANCORP COM USD0.001 (POST REV SPLT)*	USD	14 881	5 310		20 191	781 978	0.03	
FLEX LTD COM USD0.01*	USD	159 630	45 839	35 007	170 462	3 340 149	0.13	
FLEXION THERAPEUTI COM USD0.001*	USD	13 536		13 536				
FLOOR AND DECOR HO COM USD0.001 CL A*	USD	32 703	9 072		41 775	3 067 331	0.12	
FLOWERS FOODS INC COM*	USD	62 710	9 921		72 631	2 086 800	0.08	
FLOWERVE CORP COM*	USD	37 686	8 585		46 271	1 328 048	0.05	
FLUSHING FINL CORP COM*	USD	3 167	11 658		14 825	292 272	0.01	
FNB CORP PA COM*	USD	93 386	60 683		154 069	2 227 967	0.09	
FOOT LOCKER INC COM USD0.01*	USD	30 477	6 480	5 862	31 095	986 451	0.04	
FORESTAR GROUP INC COM USD1.00*	USD	6 385			6 385	73 994	0.00	
FORMA THERAPEUTICS COM USD0.001*	USD	6 500		6 500				
FORMFACTOR INC COM*	USD	28 182			28 182	569 985	0.02	
FORRESTER RESH INC COM*	USD	3 014			3 014	127 648	0.01	
FORTERRA INC COM USD0.001*	USD	8 819	10 913	19 732				
FORWARD AIR CORP COM*	USD	8 286			8 286	877 897	0.04	
FOUR CORNERS PTY COM USD0.0001*	USD	20 799	9 876		30 675	786 483	0.03	
FOX FACTORY HLDG COM USD0.001*	USD	14 394			14 394	1 265 461	0.05	
FRANKLIN ELEC INC COM*	USD	12 859			12 859	1 054 457	0.04	
FRANKLIN STREET PR COM USD0.0001*	USD	28 497			28 497	82 133	0.00	
FRESH DEL MONTE PR COM USD0.01*	USD	10 198			10 198	266 163	0.01	
FRESHPET INC COM USD0.001*	USD	14 080	4 508		18 588	1 096 584	0.04	
FRP HOLDINGS INC USD0.1*	USD	1 497			1 497	90 831	0.00	
FTI CONSULTING INC COM USD0.01*	USD	11 325	2 965		14 290	2 225 621	0.09	
FULGENT GENETICS COM USD0.0001*	USD	4 700	2 754		7 454	295 624	0.01	
FULLER H B CO COM*	USD	14 933	4 085		19 018	1 326 739	0.05	
FULTON FINL CORP PA COM*	USD	50 018	32 316	20 229	62 105	1 133 023	0.05	
FUNKO INC COM USD0.0001 CL A*	USD	7 500	12 107		19 607	405 188	0.02	
FUTUREFUEL CORP COM USD0.0001*	USD	17 600			17 600	120 474	0.00	
G-III APPAREL GP COM USD0.01*	USD	15 906			15 906	310 400	0.01	
G1 THERAPEUTICS IN COM USD0.0001*	USD	13 289		13 289				
GAMESTOP CORP COM USD0.001 CLASS 'A'*	USD	20 138	98 293	25 763	92 668	2 625 399	0.11	
GAMING & LEISURE P COM USD0.01*	USD	71 221	19 755	90 976				
GAP INC DEL COM*	USD	73 785	38 771	42 341	70 215	791 917	0.03	
GATES INDL CORP PL COM USD0.01*	USD	18 197	40 913		59 110	659 571	0.03	
GATX CORP COM USD0.625*	USD	7 821	3 852		11 673	1 223 197	0.05	
GCP APPLIED TECHNO COM USD0.01*	USD	21 070		21 070				
GENCO SHIPPING & T COM USD0.01*	USD	15 100			15 100	202 492	0.01	
GENTEX CORP COM*	USD	74 266	17 162		91 428	2 423 744	0.10	
GENTHERM INC COM NPV*	USD	11 171			11 171	653 099	0.03	
GENWORTH FINANCIAL COM CL A*USD0.001*	USD	161 452			161 452	754 546	0.03	
GEO GROUP INC COM USD0.01 NEW*	USD	43 687			43 687	369 869	0.01	
GERON CORP COM*	USD	101 164			101 164	224 753	0.01	
GETTY REALTY CORP*	USD	11 813	8 915		20 728	653 214	0.03	
GIBRALTAR INDS INC COM*	USD	11 584			11 584	592 155	0.02	
GLACIER BANCORP COM USD0.01*	USD	34 929	7 469	0	42 398	2 430 379	0.10	
GLADSTONE COMMERC COM USD0.001*	USD	9 199			9 199	161 932	0.01	
GLADSTONE LAND COR COM USD0.001*	USD		8 600		8 600	175 141	0.01	
GLAUKOS CORPORATIO COM USD0.001*	USD	12 345	5 146		17 491	981 456	0.04	
GLOBAL BLOOD THERA COM USD0.001*	USD	20 980		20 980				
GLOBAL INDUSTRIAL COM USD0.01*	USD	3 800			3 800	120 702	0.00	
GLOBAL MED REIT IN COM USD0.001*	USD	13 400	16 760		30 160	275 869	0.01	
GLOBAL NET LEASE COM USD0.01(POST REV SPLIT)*	USD	29 234	18 524		47 758	585 474	0.02	
GLOBALSTAR INC COM STK USD0.0001*	USD	187 930			187 930	408 114	0.02	
GLOBUS MED INC COM USD0.001-A*	USD	25 147	16 399	7 968	33 578	2 251 413	0.09	
GMS INC COM USD0.01*	USD	12 840	4 999		17 839	842 632	0.03	
GOGO INC COM USD0.0001*	USD	15 121			15 121	215 182	0.01	
GOLDEN ENTMT INC COM USD0.01*	USD	5 483			5 483	231 666	0.01	
GOODYEAR TIRE&RUBR COM NPV*	USD	90 758	20 620		111 378	1 415 561	0.06	
GOPRO INC. COM USD0.0001 CL A*	USD	31 932			31 932	174 160	0.01	
GORMAN RUPP CO COM*	USD	5 658			5 658	153 673	0.01	
GRACO INC COM*	USD	50 072	27 893	11 237	66 728	4 646 416	0.19	
GRAHAM HOLDINGS CO COM USD1*	USD	1 630			1 630	1 017 671	0.04	
GRAN TIERRA ENERGY COM USD0.01*	USD		142 990		142 990	193 181	0.01	
GRAND CANYON EDUCA COM USD0.01*	USD	15 192		5 110	10 082	1 015 313	0.04	
GRANITE CONSTR INC COM*	USD	14 390	7 406		21 796	735 730	0.03	
GRANITE PT MTG TR COM USD0.01*	USD	20 567			20 567	161 778	0.01	
GRAPHIC PACK HLDG COM STK USD0.01*	USD	78 134	41 627		119 761	2 751 775	0.11	
GRAY TELEVISION INC COM*	USD	27 218			27 218	385 424	0.02	
GREAT LAKES DREDGE COM STK USD0.01*	USD	22 406			22 406	169 516	0.01	
GREAT SOUTHN BANCORP INC COM*	USD	3 230			3 230	200 346	0.01	
GREAT WESTERN BANC COM USD0.01*	USD	21 677		21 677				
GREEN BRICK PARTNE COM USD0.01*	USD	7 210	12 379		19 589	453 433	0.02	
GREEN DOT CORP COM CL A USD0.001*	USD	14 185			14 185	270 143	0.01	
GREEN PLAINS INC COM STK USD0.001*	USD	14 705			14 705	425 146	0.02	
GREENBRIER COS INC COM*	USD	12 075			12 075	426 688	0.02	
GREIF INC CL A*	USD	9 278			9 278	614 757	0.02	
GRIFFON CORP COM*	USD	17 812			17 812	572 907	0.02	
GROUP 1 AUTOMOTIVE INC COM*	USD	5 919			5 919	1 024 755	0.04	
GUESS INC COM STK USD0.01*	USD	14 362			14 362	244 050	0.01	
H & E EQUIPMENT SERVICES INC COM*	USD	15 361			15 361	580 466	0.02	
HACKETT GROUP INC COM STK USD0.001*	USD	14 213			14 213	310 645	0.01	
HAEMONETICS CORP COM USD0.01*	USD	16 338	5 637		21 975	1 868 176	0.08	
HAIN CELESTIAL GROUP INC COM*	USD	24 781	16 449		41 230	771 992	0.03	
HALOZYME THERAPEUT COM USD0.001*	USD	42 884	7 640		50 524	2 417 364	0.10	
HAMILTON LANE INC COM USD0.001 CL A*	USD	8 300	7 957		16 257	973 223	0.04	
HANCOCK WHITNEY CO COM USD3.33*	USD	28 154	5 242		33 396	1 867 234	0.07	
HANESBRANDS INC COM*	USD	111 509	17 289		128 798	879 061	0.04	
HANGER ORTHOPEDIC USD0.01*	USD	12 100	16 736	28 836				
HANMI FINANCIAL CO COM USD0.001 (POST REV-SPT)*	USD		14 167		14 167	379 677	0.02	
HANNON ARMSTRONG S COM USD0.01*	USD	26 762	5 903		32 665	888 501	0.04	
HANOVER INS GROUP COM USD0.01*	USD	10 694	1 879		12 573	1 843 200	0.07	
HARLEY DAVIDSON INC COM*	USD	50 496			50 496	2 172 957	0.09	
HARMONIC INC COM*	USD	45 300			45 300	700 410	0.03	
HARSCO CORP COM*	USD	30 710			30 710	162 578	0.01	
HAVERTY FURNITURE INC COM*	USD	5 699			5 699	151 593	0.01	
HAWAIIAN ELEC INDS COM NPV*	USD	35 608	15 956	8 821	42 743	1 627 163	0.07	
HAWAIIAN HOLDINGS CLASS'A COM USD0.01*	USD	7 291			7 291	105 288	0.00	
HAWKINS INC COM USD0.05*	USD	1 200	3 962		5 162	232 619	0.01	
HCI GROUP INC COM NPV*	USD	1 100			1 100	40 334	0.00	
HEALTHCARE REALTY COM USD0.01*	USD	44 597	9 114	53 711				

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
HEALTHCARE SERVICE COM USD0.01*	USD	25 166			25 166	351 581	0.01	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	73 601	33 869	107 470				
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	25 852	4 818		30 670	2 391 292	0.10	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	7 199			7 199	177 949	0.01	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	7 091	18 706		25 797	384 147	0.02	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	8 248	5 242		13 490	665 826	0.03	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	179 040	52 079	55 201	175 918	804 548	0.03	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	4 040			4 040	113 852	0.00	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	8 365			8 365	792 090	0.03	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	54 130			54 130	379 194	0.02	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	31 630	11 583		43 213	919 397	0.04	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	6 085	3 809		9 894	1 164 506	0.05	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	16 600			16 600	237 558	0.01	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	8 339			8 339	281 152	0.01	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	10 900		10 900				
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	3 436			3 436	94 458	0.00	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	33 124			33 124	127 623	0.01	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	2 641			2 641	189 660	0.01	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	26 505	6 905		33 410	1 862 333	0.07	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	5 700			5 700	356 061	0.01	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	31 513	27 418	6 771	52 160	1 473 581	0.06	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	22 016		22 016				
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	24 513			24 513	1 083 797	0.04	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	19 337	9 198	9 400	19 135	554 374	0.02	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	26 922	11 879		38 801	1 523 693	0.06	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD		998		998	246 941	0.01	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	14 413			14 413	418 146	0.02	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	46 463	22 194		68 657	1 751 379	0.07	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	6 204			6 204	161 177	0.01	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	35 614	17 419		53 033	720 198	0.03	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	15 911			15 911	628 319	0.03	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	6 094	12 573		18 667	278 534	0.01	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	33 187	20 096		53 283	1 411 992	0.06	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	47 294		47 294				
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	17 018			17 018	1 521 188	0.06	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	13 085			13 085	803 367	0.03	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	11 265			11 265	874 820	0.04	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	15 907	6 569	1 517	20 959	4 981 076	0.20	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	47 887	12 700	14 342	46 245	510 928	0.02	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	58 695	25 519	8 250	75 964	2 034 321	0.08	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	5 930			5 930	436 953	0.02	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	4 000			4 000	116 727	0.00	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	6 099	2 560		8 659	1 036 653	0.04	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	8 892			8 892	226 382	0.01	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	6 985			6 985	1 037 421	0.04	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	14 672	4 640		19 312	2 023 483	0.08	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD		4 600		4 600	119 966	0.00	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	34 476	18 083	52 559				
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	64 025	54 812		118 837	706 421	0.03	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	6 400	5 391		11 791	1 352 616	0.05	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	10 800			10 800	249 991	0.01	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	36 882	42 753		79 635	1 335 684	0.05	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	11 973	6 916	3 344	15 545	1 353 585	0.05	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	13 331			13 331	841 684	0.03	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	21 821			21 821	102 199	0.00	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	45 169	29 513		74 682	419 280	0.02	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	12 488			12 488	840 698	0.03	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	5 179			5 179	489 109	0.02	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	7 630			7 630	763 496	0.03	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	17 781	21 244	16 461	22 564	306 197	0.01	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	8 459			8 459	191 825	0.01	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	24 897		24 897				
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	66 039			66 039	142 751	0.01	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	23 953			23 953	54 174	0.00	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	11 720	2 617		14 337	1 356 006	0.05	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	26 156	21 670		47 826	828 968	0.03	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	11 373	3 231		14 604	1 724 857	0.07	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	8 446			8 446	726 901	0.03	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	2 900			2 900	76 472	0.00	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	10 967	3 231		14 198	885 625	0.04	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	23 609	5 842		29 451	1 481 023	0.06	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	17 651	7 156		24 807	1 310 295	0.05	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	4 584			4 584	371 032	0.01	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	26 750	7 450		34 200	2 743 186	0.11	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	10 422			10 422	144 662	0.01	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	10 532			10 532	525 625	0.02	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	21 547			21 547	243 879	0.01	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	20 246			20 246	1 004 955	0.04	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	8 152			8 152	345 986	0.01	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	13 398	10 054	23 452				
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	25 052	12 075	8 692	28 435	1 299 600	0.05	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	52 792		52 792				
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	67 925	15 929	83 854				
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	57 674	14 936		72 610	187 474	0.01	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	37 505	8 388		45 893	2 029 992	0.08	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	35 662	18 269		53 931	504 093	0.02	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD		14 195		14 195	1 216 856	0.05	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	10 492			10 492	1 338 628	0.05	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	40 897	13 729	9 757	44 869	2 313 834	0.09	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	9 650	4 871		14 521	821 052	0.03	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	51 795	44 462	43 539	52 718	577 167	0.02	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	14 239			14 239	696 667	0.03	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	26 458	6 187		32 645	2 495 622	0.10	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	5 586			5 586	825 168	0.03	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	14 812			14 812	1 147 160	0.05	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	40 471	18 666	4 487	54 650	3 513 896	0.14	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	7 070			7 070	624 254	0.03	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	10 819			10 819	273 601	0.01	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	43 154	17 826		60 980	1 389 556	0.06	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	37 711	9 934		47 645	938 357	0.04	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	23 342	10 793		34 135	362 444	0.01	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	20 200	58 154	28 090	50 264	404 426	0.02	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	11 517			11 517	1 051 138	0.04	
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	1 500			1 500	78 989	0.00	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
KADANT INC COM USD0.01*	USD	4 453			4 453	793 006	0.03	
KADMON HOLDINGS COM USD0.001*	USD	50 502		50 502				
KAISER ALUMINUM CO COM USD0.01*	USD	5 499			5 499	444 597	0.02	
KALA PHARMACEUTICA COM USD0.001*	USD	17 700		17 700				
KAMAN CORP COM*	USD	9 457			9 457	303 797	0.01	
KAR AUCTION SERVIC COM USD0.01*	USD	23 988	35 239	16 701	42 526	618 366	0.02	
KARYOPHARM THERAPE COM USD0.0001*	USD	20 712			20 712	98 663	0.00	
KB HOME COM*	USD	26 653	15 669	6 219	36 103	1 041 269	0.04	
KBR INC COM STK USD0.001*	USD	43 355	13 298		56 653	2 821 735	0.11	
KEARNY FIN CORP MD COM USD0.01*	USD	34 192			34 192	346 967	0.01	
KELLY SVCS INC CL A*	USD	5 899			5 899	96 462	0.00	
KEMPER CORP COM USD0.10*	USD	21 133	4 236		25 369	1 210 247	0.05	
KENAMETAL INC COM*	USD	26 031	17 518	18 762	24 787	662 557	0.03	
KENNEDY-WILSON HOL COM STK USD0.0001*	USD	36 348	11 742		48 090	799 374	0.03	
KFORCE INC COM*	USD	7 673			7 673	485 835	0.02	
KILROY REALTY CORP*	USD	33 759	3 753		37 512	1 604 465	0.06	
KIMBALL ELECTRONIC COM NPV(WHEN ISSUED)*	USD	8 248	12 752		21 000	434 396	0.02	
KIMBALL INTL INC CLASS'B'COM USD0.05*	USD	9 338		9 338				
KIMBELL RTY PARTNE UNIT LTD PARTNERSHIP INT*	USD		13 299		13 299	253 403	0.01	
KINSALE CAPITAL GR COM USD0.01*	USD	7 707			7 707	2 430 837	0.10	
KIRBY CORP COM*	USD	5 305			5 305	370 301	0.01	
KITE REALTY GROUP COM USD0.01 (POST REV SPLIT)*	USD	73 138			73 138	1 437 508	0.06	
KKR REAL ESTATE FI COM USD0.01*	USD	9 348	13 896		23 244	405 214	0.02	
KNOWLES CORP COM USD1 WI*	USD	25 091	28 350	21 987	31 454	432 817	0.02	
KOPPERS HOLDINGS INC COM*	USD	5 431			5 431	135 659	0.01	
KORN FERRY COM USD0.01*	USD	16 569	7 081		23 650	1 315 690	0.05	
KRATON CORPORATION COM USD0.01*	USD	11 897		11 897				
KRATOS DEFENSE & S COM USD0.001*	USD	41 377			41 377	458 801	0.02	
KRONOS WORLDWIDE INC COM*	USD	9 699			9 699	92 210	0.00	
KULICKE & SOFFA INDS INC COM*	USD	20 013			20 013	839 975	0.03	
KURA ONCOLOGY INC COM USD0.0001*	USD	21 296			21 296	330 762	0.01	
LA-Z-BOY INC COM USD1*	USD	15 471			15 471	383 504	0.02	
LADDER CAPITAL COR COM USD0.001 CL A*	USD	37 924			37 924	404 953	0.02	
LAKELAND BANCORP INC COM*	USD	13 965	14 314		28 279	527 799	0.02	
LAKELAND FINL CORP COM*	USD	7 651			7 651	632 829	0.03	
LAMAR ADVERTISING COM USD0.001 CL A*	USD	27 648	4 984		32 632	3 011 907	0.12	
LAMB WESTON HLDGS COM USD1.00 WI*	USD		59 306	5 231	54 075	4 665 843	0.19	
LANCASTER COLONY CORP COM*	USD	5 721	2 745		8 466	1 527 395	0.06	
LANDEC CORP COM USD0.001*	USD	4 099		4 099				
LANDS END INC COM USD0.01*	USD	8 787			8 787	92 157	0.00	
LANDSTAR SYSTEMS COM USD0.01*	USD	11 202	1 625		12 827	2 005 337	0.08	
LANTHEUS HOLDINGS COM USD0.01*	USD	19 172	5 736		24 908	1 844 325	0.07	
LATTICE SEMICONDUCTOR CORP COM*	USD	46 353	8 010	3 567	50 796	2 465 962	0.10	
LAUREATE EDUCATION COM USD0.004 CL A*	USD	28 405	21 625		50 030	632 853	0.03	
LCI INDUSTRIES COM USD0.01*	USD	8 847			8 847	939 459	0.04	
LEGGETT & PLATT IN COM USD0.01*	USD	42 615	7 169		49 784	1 681 470	0.07	
LEMAITRE VASCULAR COM STK USD0.01*	USD	7 700			7 700	334 431	0.01	
LENDINGTREE INC COM USD0.01*	USD	4 138			4 138	104 480	0.00	
LEXICON PHARMACEUT USD0.001 144A*	USD	19 250			19 250	41 419	0.00	
LEXINGTON REALTY TRUST*	USD	85 778	17 459		103 237	1 000 084	0.04	
LGI HOMES INC COM USD0.01*	USD	7 383			7 383	680 115	0.03	
LHC GROUP INC COM*	USD	10 171	2 611	1 557	11 225	1 877 104	0.08	
LIBERTY ENERGY INC USD0.01 CL A*	USD	33 200	17 933		51 133	865 308	0.03	
LIBERTY MEDIA CORP COM USD0.01 SER C BRAVES GR*	USD	12 900			12 900	402 265	0.02	
LIFE STORAGE INC COM USD0.01*	USD	24 604	6 536		31 140	3 446 979	0.14	
LIGAND PHARM INC 'B'COM USD0.001*	USD	6 048			6 048	530 505	0.02	
LIMELIGHT NETWORKS COM STK USD0.001*	USD	55 655			55 655	149 824	0.01	
LINCOLN ELEC HLDGS INC COM*	USD	17 476	2 076		19 552	2 778 466	0.11	
LINDBLAD EXPEDITIO COM USD0.0001*	USD	8 262			8 262	69 370	0.00	
LINDSAY MFG CO COM*	USD	2 800			2 800	474 396	0.02	
LIQUIDITY SERVICES INC COM*	USD		10 700		10 700	183 964	0.01	
LITHIA MTRS INC CL A*	USD	8 987	1 737		10 724	2 126 554	0.09	
LITTELFUSE INC COM*	USD	8 587			8 587	1 892 705	0.08	
LIVANOVA PLC ORD GBP1.00 (DI)*	USD	16 398	3 291		19 689	928 047	0.04	
LIVE OAK BANCSHARE COM NPV*	USD	6 108	3 853		9 961	323 676	0.01	
LIVEPERSON INC COM USD0.001*	USD	22 020			22 020	232 926	0.01	
LL FLOORING HOLDINGS INC COM USD0.001*	USD	9 254			9 254	77 051	0.00	
LORAL SPACE & COMMUNICATNS LTD COM*	USD	3 400		3 400				
LOUISIANA PACIFIC COM USD1*	USD	34 304		3 889	30 415	1 724 302	0.07	
LPL FINL HLDGS INC COM USD0.001*	USD	25 617	3 942	29 559				
LSB INDS INC COM*	USD		14 222		14 222	250 922	0.01	
LTC PROPERTIES INC*	USD	7 594	11 632		19 226	744 027	0.03	
LUMENTUM HLDGS INC USD0.001*	USD	25 599			25 599	1 907 275	0.08	
M & T BANK CORP COM USD0.50*	USD		18 900	18 900				
M D C HLDGS INC COM*	USD	18 390	6 776		25 166	767 131	0.03	
M/I HOMES INC COM*	USD	10 270			10 270	426 422	0.02	
MACERICH CO COM USD0.01*	USD	51 839	56 143	25 953	82 029	913 668	0.04	
MACOM TECHNOLOGY S COM USD0.001*	USD	16 894			16 894	978 389	0.04	
MACROGENICS INC COM USD0.01*	USD	16 400			16 400	84 031	0.00	
MADDEN STEVEN LTD COM*	USD	28 871			28 871	863 024	0.03	
MADISON SQUARE GRD COM USD0.01 CLASS A*	USD	3 317	3 122	2 088	4 351	681 921	0.03	
MADRIGAL PHARMACEU COM*	USD	3 324	4 711		8 035	569 465	0.02	
MAGELLAN HEALTH IN COM USD0.01*	USD	6 662	2 997	9 659				
MALIBU BOATS INC COM USD0.01 CL A*	USD	7 600			7 600	402 342	0.02	
MANHATTAN ASSOCIAT COM STK USD0.01*	USD	20 624	4 449		25 073	3 052 920	0.12	
MANITOWOC CO INC COM USD0.01(POST REV SPLIT)*	USD	16 619			16 619	151 679	0.01	
MANNKIND CORP COM USD0.01(POST REV SPLIT)*	USD	60 500			60 500	204 643	0.01	
MANTECH INTL CORP CL A*	USD	9 181	10 369	19 550				
MARCUS & MILLICHAP USD0.0001*	USD	7 800	6 182		13 982	515 483	0.02	
MARCUS CORP COM*	USD	6 240			6 240	93 920	0.00	
MARINEMAX INC COM*	USD	8 521			8 521	275 520	0.01	
MARRIOTT VACATIONS WORLD-WI*	USD	13 097	1 786		14 883	2 200 761	0.09	
MARTEN TRANS LTD COM*	USD	21 505			21 505	403 952	0.02	
MASTEC INC COM*	USD	19 351	3 116		22 467	1 733 055	0.07	
MATADOR RESOURCES COM USD0.01*	USD	36 005	6 925		42 930	2 854 838	0.11	
MATERION CORP COM NPV*	USD	5 899			5 899	505 982	0.02	
MATSON INC COM NPV*	USD	2 602	2 471		5 073	373 551	0.02	
MATTEL INC COM USD1*	USD	112 773	33 907	13 856	132 824	2 520 232	0.10	
MATTHEWS INTL CORP CL A*	USD	8 376	7 987		16 363	440 167	0.02	
MAXIMUS INC COM*	USD	19 087	7 947		27 034	1 668 437	0.07	
MAXLINEAR INC COM USD0.01 CL'A*	USD	25 077			25 077	774 959	0.03	
MBIA INC COM USD1*	USD	28 195			28 195	303 606	0.01	
MCEWEN MINING INC COM USD0.10*	USD	155 229		155 229				
MCGRATH RENTCORP COM*	USD	7 357			7 357	692 445	0.03	

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MDU RES GROUP INC COM USD1*	USD	63 619	57 134	39 064	81 689	2 328 248	0.09	
MEDIFAST INC COM*	USD	3 699	1 338		5 037	589 721	0.02	
MEDNAX INC COM USD0.01*	USD	25 703	13 346		39 049	758 119	0.03	
MEDPACE HOLDINGS COM USD0.01*	USD	9 734			9 734	2 162 374	0.09	
MERCANTILE BANK CORP COM*	USD	2 600			2 600	90 938	0.00	
MERCER INTL INC COM*	USD	9 300			9 300	124 900	0.01	
MERCURY GENL CORP NEW COM*	USD	8 651			8 651	251 067	0.01	
MERCURY SYSTEMS IN COM USD0.01*	USD	19 648			19 648	951 676	0.04	
MEREDITH CORP COM USD1*	USD	14 561		14 561				
MERIDIAN BANCORP I COM NPV*	USD	25 149		25 149				
MERIDIAN BIOSCIENCE INC COM*	USD	16 786			16 786	537 051	0.02	
MERIT MED SYS INC COM*	USD	16 841	3 996		20 837	1 434 035	0.06	
MERITAGE HOMES CORP COM*	USD	12 172	6 236	5 334	13 074	996 463	0.04	
MERITOR INC COM USD1*	USD	22 896	14 239	37 135				
MERSANA THERAPEUTI COM USD0.0001*	USD	18 600	44 955		63 555	499 917	0.02	
MESA LABORATORIES COM USD0.01*	USD	1 438			1 438	190 261	0.01	
METHODE ELECTRS INC COM*	USD	13 266			13 266	547 367	0.02	
METROPOLITAN BK HL COM USD0.01*	USD		2 600		2 600	171 729	0.01	
MFA FINANCIAL INC*	USD	147 355		147 355				
MGE ENERGY INC COM*	USD	13 921			13 921	948 592	0.04	
MGIC INVESTMENT CP COM USD1*	USD	90 965	46 074	18 506	118 533	1 619 189	0.07	
MGM GROWTH PPTYS L CL A COM*	USD	48 918	7 018	55 936				
MGP INGREDIENTS COM NPV*	USD	4 800			4 800	538 243	0.02	
MICROSTRATEGY COM CL'A' USD0.001*	USD	2 354	405		2 759	738 614	0.03	
MICROVISION INC WA COM USD0.01 (POST REV SPLIT)*	USD	48 000	65 485		113 485	415 667	0.02	
MIDDLESEX WATER CO COM*	USD	5 764			5 764	516 092	0.02	
MIDLAND STS BANCOR COM USD0.01*	USD	8 100			8 100	227 294	0.01	
MIDWESTONE FINANCI COM STK USD1*	USD	1 900			1 900	63 888	0.00	
MILLERKNOLL INC COM USD0.20*	USD	24 103			24 103	510 884	0.02	
MIMEDX GROUP INC COM STK USD0.001*	USD	18 504			18 504	54 813	0.00	
MINERALS TECHNOLOGIES INC COM*	USD	10 250			10 250	564 275	0.02	
MITEK SYSTEMS INC COM USD0.001*	USD	17 400			17 400	196 942	0.01	
MKS INSTRUMENT INC COM*	USD	18 147	3 316	1 733	19 730	1 622 035	0.07	
MODEL N INC COM USD0.00015*	USD	11 315			11 315	430 292	0.02	
MODINE MFG CO COM*	USD	8 608			8 608	154 371	0.01	
MOELIS & COMPANY COM USD0.01 CL'A'*	USD	19 255	5 803		25 058	1 064 761	0.04	
MONARCH CASINO & RESORT INC COM*	USD	6 000			6 000	476 817	0.02	
MONEYGRAM INTL INC COM USD0.01 (POST REV-SPLIT)*	USD		96 522	40 802	55 720	590 517	0.02	
MONMOUTH REAL ESTA COM CL'A' USD0.01*	USD	35 723		35 723				
MONRO INC COM USD0.01*	USD	11 213			11 213	535 822	0.02	
MOOG INC CL A*	USD	10 275			10 275	871 459	0.04	
MORNINGSTAR INC COM*	USD	8 327	1 107		9 434	2 192 029	0.09	
MOVADO GROUP INC COM*	USD	2 638			2 638	87 304	0.00	
MRC GLOBAL INC COM USD0.01*	USD	25 914	35 309	23 785	37 438	375 785	0.02	
MSA SAFETY INC COM NPV*	USD	12 510			12 510	1 680 602	0.07	
MSC INDUSTRIAL DIR CL A COM USD0.001*	USD	14 781	3 442		18 223	1 513 279	0.06	
MUELLER INDS INC COM*	USD	14 665	3 799		18 464	1 157 452	0.05	
MUELLER WTR PRODS INC COM SER A*	USD	45 830	21 060		66 890	783 200	0.03	
MURPHY OIL CORP COM USD1*	USD	50 677	6 421		57 098	2 771 901	0.11	
MURPHY USA INC COM USD0.01*	USD	8 424			8 424	2 651 419	0.11	
MYERS INDS INC COM*	USD	16 168			16 168	328 295	0.01	
MYR GROUP INC COM NPV*	USD	4 767			4 767	417 473	0.02	
MYRIAD GENETICS IN COM USD0.01*	USD	26 777			26 777	555 772	0.02	
NANOSTRING TECHNOL COM USD0.0001*	USD	15 100			15 100	158 064	0.01	
NAPCO SEC TECH INC COM USD0.01*	USD	6 000	12 000	6 000	12 000	341 296	0.01	
NATERA INC COM USD0.0001*	USD	24 571	7 002		31 573	1 483 780	0.06	
NATIONAL BANK HOLD COM USD0.01*	USD	11 780			11 780	516 587	0.02	
NATIONAL INSTRS CORP COM*	USD	41 066	6 589		47 655	1 820 833	0.07	
NATIONAL PRESTO INDS INC COM*	USD	2 008			2 008	141 650	0.01	
NATIONAL STORAGE A USD0.01(BEN OF INT)*	USD	27 046	4 223		31 269	1 334 936	0.05	
NATIONAL VISION HL COM USD0.01*	USD	26 939	9 257		36 196	1 341 705	0.05	
NATL BEVERAGE CORP COM STK USD0.01*	USD	6 600			6 600	313 207	0.01	
NATL FUEL GAS CO COM USD1*	USD	27 313	7 280		34 593	2 336 433	0.09	
NATL HEALTHCARE COM USD0.01*	USD	3 599			3 599	219 416	0.01	
NATL HLTH INVSTRS COM STK USD0.01*	USD	13 154	3 995		17 149	973 078	0.04	
NATL RESEARCH CORP COM USD0.001 CL'A'*	USD	5 039			5 039	205 392	0.01	
NATL WSTN LIFE INS COM USD0.01 CL A*	USD	267			267	52 911	0.00	
NATUS MEDICAL INC COM USD0.001*	USD	14 662		14 662				
NAUTILUS INC COM NPV*	USD	9 065		9 065				
NAVIENT CORP COM USD0.01*	USD	55 164	12 782	13 039	54 907	831 915	0.03	
NBT BANCORP INC COM*	USD	12 883	9 009		21 892	1 038 240	0.04	
NCINO INC COM USD0.0005*	USD		16 894		16 894	532 222	0.02	
NCR CORP COM STK USD0.01*	USD	42 652	6 491		49 143	1 045 564	0.04	
NEENAH INC COM USD0.01*	USD	6 365		6 365				
NELNET INC CL A*	USD	7 160			7 160	638 363	0.03	
NEOGEN CORP COM*	USD	36 108	32 170		68 278	901 946	0.04	
NEOGENOMICS INC COM NPV*	USD	38 220			38 220	290 881	0.01	
NEOPHOTONICS CORP COM USD0.0025*	USD	17 800		17 800				
NETGEAR INC COM*	USD	11 490			11 490	225 948	0.01	
NETSCOUT SYS INC COM*	USD	16 036	15 404		31 440	1 130 172	0.05	
NEVRO CORP COM USD0.001*	USD	10 875			10 875	417 260	0.02	
NEW JERSEY RES COM*	USD	31 316	9 219		40 535	1 810 840	0.07	
NEW RELIC INC COM USD0.001*	USD	16 836	4 069		20 905	1 239 341	0.05	
NEW RESIDENTIAL IN COM NPV (POST REV SPLIT)*	USD	148 176	50 064	33 661	164 579	1 388 442	0.06	
NEW YORK MTG TRUST COM STK USD0.02*	USD	138 509			138 509	372 869	0.01	
NEW YORK TIMES CO CLASS'A' COM USD0.10*	USD	45 605	18 865		64 470	1 868 451	0.08	
NEWMARK GROUP INC COM USD0.01 CL A*	USD	46 332	16 299		62 631	513 333	0.02	
NEWMARKET CORP COM*	USD	2 461			2 461	749 542	0.03	
NEXPOINT RESIDENTI COM USD0.001 'WI'*	USD	8 447			8 447	385 472	0.02	
NEXSTAR MEDIA GROU COM USD0.01 CL'A'*	USD	14 496			14 496	2 485 027	0.10	
NEXTERA ENERGY PAR COM UNIT LTD PARTNERSHIP IN*	USD	23 234	8 294		31 528	2 337 030	0.09	
NICOLET BANKSHARES COM USD0.01*	USD	1 930			1 930	147 350	0.01	
NMI HOLDINGS INC COM USD0.01 CL 'A'*	USD	25 586	13 089		38 675	848 779	0.03	
NORDSTROM INC COM NPV*	USD	37 121	9 773	9 521	37 373	760 737	0.03	
NORTHFIELD BANCORP COM USD0.01*	USD	11 197			11 197	179 735	0.01	
NORTHWEST BANCCHAR COM USD0.01*	USD	39 498	22 495	27 975	34 018	512 695	0.02	
NORTHWESTERN CORP NEW COM USD0.01*	USD	14 811	4 437		19 248	1 017 634	0.04	
NOVANTA INC COM*	USD	11 899			11 899	1 683 780	0.07	
NOW INC COM USD0.01 'WI'*	USD	32 360	26 421		58 781	748 843	0.03	
NU SKIN ENTERPRISES INC CL A*	USD	16 101	5 231		21 332	815 280	0.03	
NUANCE COMMUNICATI COM USD0.001*	USD	94 905		94 905				
NUTANIX INC COM USD0.00025 CL A*	USD	65 941	28 360		94 301	2 585 785	0.10	
NUVASIVE INC COM*	USD	16 856			16 856	744 413	0.03	
NV5 HOLDINGS INC COM USD0.01*	USD	2 902			2 902	420 960	0.02	



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OCEANEERING INTL INC COM*	USD	34 426			34 426	481 981	0.02	
OCEANFIRST FINL CORP COM*	USD	23 445	13 042		36 487	824 494	0.03	
OCULAR THERAPEUTIX COM USD0.0001*	USD	20 800		20 800				
OFG BANCORP COM USD1*	USD	23 629			23 629	659 271	0.03	
OLD NATL BANCORP IND COM*	USD	48 598	93 522	32 254	109 866	2 150 591	0.09	
OLD REP INTL CORP COM*	USD	80 940	32 569		113 509	2 636 520	0.11	
OLD SECOND BANCORP COM USD1*	USD		18 482		18 482	295 934	0.01	
OLIN CORP COM PAR \$1*	USD	47 427	10 076	5 151	52 352	2 774 117	0.11	
OLLIES BARGAIN OUT COM USD0.001*	USD	19 929			19 929	1 116 861	0.04	
OMEGA HEALTHCARE INVESTORS INC*	USD		89 905		89 905	2 859 324	0.11	
OMEROS CORP COM USD0.01*	USD	17 600		17 600				
OMNICELL INC COM*	USD	14 524	2 970		17 494	1 353 651	0.05	
ONE GAS INC COM USD0.01 'WI'*	USD	16 402	3 294		19 696	1 527 191	0.06	
ONE LIBERTY PTYS INC*	USD	6 856			6 856	154 650	0.01	
ONEMAIN HLDGS INC USD0.01*	USD	26 021	25 434		51 455	1 985 593	0.08	
OPKO HEALTH INC COM USD0.01*	USD	144 219			144 219	274 222	0.01	
ORASURE TECHNOLOGIES INC COM*	USD	25 765			25 765	112 420	0.00	
ORION ENGINEERED C COM NPV*	USD	23 900			23 900	381 730	0.02	
ORMAT TECHNOLOGIES COM STK USD0.001*	USD	12 694	4 659		17 353	1 570 756	0.06	
ORMAT TECHNOLOGIES COM STK USD0.001*	ILS	2 037			2 037	185 984	0.01	
ORTHOPEDIATRICS CO COM USD0.00025*	USD	2 000			2 000	85 044	0.00	
OSHKOSH CORP COM USD0.01*	USD	22 256	3 823		26 079	2 296 673	0.09	
OSI SYSTEMS INC COM*	USD	5 420			5 420	445 750	0.02	
OTTER TAIL CORP COM*	USD	12 734			12 734	859 170	0.03	
OUTFRONT MEDIA INC COM NPV*	USD	35 970	16 973		52 943	956 338	0.04	
OVERSTOCK COM INC DEL COM*	USD	14 932			14 932	347 429	0.01	
OWENS & MINOR INC COM USD2*	USD	24 483	13 328	6 497	31 314	532 737	0.02	
OXFORD INDS INC COM*	USD	4 700			4 700	478 490	0.02	
PACIFIC BIOSCIENCE COM USD0.0001*	USD	58 968	23 547		82 515	696 949	0.03	
PACIFIC PREMIER BA COM USD0.01*	USD	30 020	7 919		37 939	1 382 395	0.06	
PACIRA PHARMACEUTI COM USD0.001*	USD	14 596			14 596	756 056	0.03	
PACWEST BANCORP COM NPV*	USD	37 919	9 042		46 961	1 168 326	0.05	
PAPA JOHNS INTL INC COM*	USD	9 717	2 106		11 823	859 349	0.03	
PAR PACIFIC HOLDI COM USD0.01*	USD	16 493			16 493	377 643	0.02	
PAR TECHNOLOGY CP COM USD0.02*	USD	7 200			7 200	207 371	0.01	
PARAMOUNT GP INC COM USD0.01*	USD	45 427	37 242		82 669	535 270	0.02	
PARK NATL CORP COM*	USD	5 046	2 128		7 174	1 058 959	0.04	
PARTY CITY HOLDCO COM USD0.01*	USD		44 195		44 195	74 746	0.00	
PATHWARD FINANCIAL COM USD0.01*	USD	10 890			10 890	458 050	0.02	
PATRICK INDS INC COM NPV*	USD	8 346			8 346	381 782	0.02	
PATTERSON COMPANIES INC COM*	USD	28 869			28 869	750 290	0.03	
PATTERSON UTI ENERGY INC COM*	USD	61 831	29 643		91 474	1 615 727	0.06	
PAYLOCITY HLDG COR COM USD0.001*	USD	12 858	1 427		14 285	3 313 603	0.13	
PBF ENERGY INC COM USD0.001*	USD	30 290	11 301		41 591	1 841 782	0.07	
PC CONNECTION COM USD0.01*	USD	2 517			2 517	133 854	0.01	
PDC ENERGY INC COM USD0.01*	USD	34 993			34 993	2 526 288	0.10	
PDF SOLUTIONS INC COM USD0.00015*	USD	12 662			12 662	298 794	0.01	
PEABODY ENERGY CO COM USD0.01*	USD		55 066	13 344	41 722	997 904	0.04	
PEAPACK-GLADSTONE FINL CORP COM*	USD		3 525		3 525	139 589	0.01	
PEBBLEBROOK HOTEL COM USD0.01 SBI*	USD	46 251			46 251	742 422	0.03	
PEGASYSTEMS INC COM*	USD	14 200			14 200	528 778	0.02	
PENN ENTERTAINMENT INC*	USD	52 160	18 390	8 329	62 221	2 061 060	0.08	
PENNYMAC MORTGAGE COM USD0.01*	USD	32 169			32 169	446 519	0.02	
PENSKE AUTOMATIVE COM STK USD0.0001*	USD	10 584			10 584	1 182 272	0.05	
PENUMBRA INC COM USD0.001*	USD	11 051	2 503		13 554	2 325 847	0.09	
PEOPLE'S UNITED FINANCIAL INC COM STK USD0.01*	USD	133 863	41 387	175 250				
PEOPLES BANCORP INC COM*	USD	6 919	9 238		16 157	489 439	0.02	
PERFICIENT INC COM*	USD	11 706			11 706	784 539	0.03	
PERFORMANCE FOOD G COM USD0.01*	USD	51 370	4 727	1	56 096	2 921 425	0.12	
PETIQ INC COM USD0.001 CL A*	USD	6 300			6 300	51 825	0.00	
PETMED EXPRESS INC COM*	USD	5 599			5 599	119 460	0.00	
PGT INNOVATIONS IN COM USD0.01*	USD	20 257			20 257	432 000	0.02	
PHIBRO ANIMAL HEAL COM USD0.0001 CL'A'*	USD	8 300			8 300	122 018	0.00	
PHOTRONICS INC COM USD0.01*	USD	12 630	22 393		35 023	568 499	0.02	
PHYSICIANS REALTY COM USD0.01*	USD	60 182	33 467		93 649	1 411 412	0.06	
PIEDMONT OFFICE RE COM USD0.01 CL A*	USD	37 989	17 613		55 602	581 477	0.02	
PILGRIMS PRIDE COR COM USD0.01 (NEW)*	USD	16 700			16 700	385 224	0.02	
PINNACLE FINL PARTNERS INC COM*	USD	25 846	3 201		29 047	2 412 418	0.10	
PIPER SANDLER COMP COM USD0.01*	USD	6 471			6 471	828 715	0.03	
PITNEY BOWES INC COM*	USD	63 915			63 915	198 925	0.01	
PJT PARTNERS INC COM USD0.01*	USD	6 334	5 796		12 130	903 149	0.04	
PLANET FITNESS INC COM USD0.0001 A*	USD	27 447	9 830	4 140	33 137	2 171 438	0.09	
PLANTRONICS INC NEW COM*	USD	11 502	18 360	29 862				
PLAYA HOTELS & RES COM USD0.01*	USD	45 462			45 462	280 711	0.01	
PLEXUS CORP COM*	USD	10 386			10 386	1 022 749	0.04	
PNM RES INC COM*	USD	23 288	21 374	10 313	34 349	1 597 395	0.06	
POLARIS INC COM USD0.01*	USD	18 943	5 009	2 744	21 208	2 156 349	0.09	
POPULAR INC COM USD0.01*	USD	26 816			26 816	1 897 850	0.08	
PORTLAND GEN ELEC CO COM NEW*	USD	27 692	15 398	9 931	33 159	1 491 283	0.06	
POST HOLDINGS INC COM USD0.01 'WI'*	USD	19 930	7 884	7 074	20 740	1 876 717	0.08	
POTLATCHDELTIC COR COM USD1*	USD	22 455	9 190	0	31 645	1 408 942	0.06	
POWER INTEGRATIONS INC COM*	USD	21 561			21 561	1 439 413	0.06	
PRA GROUP INC COM USD0.01*	USD	15 345			15 345	514 443	0.02	
PREFERED BANK LOS COM STK NPV*	USD	5 865			5 865	451 181	0.02	
PREMIER INC COM USD0.01 CL'A'*	USD	40 159			40 159	1 401 796	0.06	
PRESTIGE BRANDS HL COM USD0.01*	USD	16 437			16 437	896 159	0.04	
PRICESMART INC COM*	USD	6 440			6 440	412 276	0.02	
PRIMERICA INC COM USD0.01*	USD	12 957	3 177		16 134	2 336 341	0.09	
PRIMORIS SERVICES COM STK USD0.0001*	USD	8 906	14 970		23 876	482 418	0.02	
PROASSURANCE CORP COM*	USD	16 798			16 798	373 363	0.01	
PROGRESS SOFTWARE COM USD0.01*	USD	15 767			15 767	805 193	0.03	
PROPETRO HLDG CORP COM USD0.001*	USD	30 674			30 674	363 453	0.01	
PROS HOLDINGS INC COM STK USD0.001*	USD	14 411			14 411	359 824	0.01	
PROSPERITY BANCSHA COM USD1*	USD	30 616	14 337	8 624	36 329	2 602 017	0.10	
PROTAGONIST THERAP COM USD0.00001*	USD	12 200			12 200	98 894	0.00	
PROTO LABS INC COM USD0.001*	USD	8 537			8 537	326 273	0.01	
PROVIDENT FINL SVCS INC COM*	USD	22 383			22 383	502 203	0.02	
PS BUSINESS PKS INC CALIF COM*	USD	7 542	1 355	8 897				
PTC THERAPEUTICS I COM USD0.001*	USD	21 386			21 386	809 425	0.03	
PUMA BIOTECHNOLOGY COM USD0.0001*	USD	11 335		11 335				
PURE STORAGE INC COM USD0.0001 CL A*	USD	83 118	29 218	7 642	104 694	3 233 280	0.13	
Q2 HLDGS INC COM USD0.0001*	USD	16 399	4 299		20 698	642 948	0.03	
QAD INC COM USD 0.001 CLASS 'A'*	USD	2 102		2 102				
QCR HOLDINGS INC COM USD1*	USD	2 000	8 345		10 345	524 988	0.02	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
QUAKER CHEMICAL CP COM USD1*	USD	4 912			4 912	799 487	0.03	
QUALYS INC COM USD0.001*	USD	11 486			11 486	1 638 672	0.07	
QUANEX BLDG PRODS COM STK USD0.01 'WI'	USD	12 398			12 398	274 946	0.01	
QUANTA SVCS INC COM*	USD	45 176	8 295	53 471				
QUANTERIX CORPORAT COM USD0.001*	USD	8 100			8 100	89 734	0.00	
QUINSTREET INC COM USD0.001*	USD	17 930			17 930	204 735	0.01	
QUOTIENT TECHNOLOG COM USD0.0001*	USD	27 596			27 596	67 937	0.00	
RADIAN GROUP INC COM*	USD	57 618			57 618	1 203 390	0.05	
RADIUS HEALTH INC COM USD0.001*	USD	19 130		19 130				
RADNET INC COM STK USD0.01*	USD	12 464			12 464	238 490	0.01	
RALPH LAUREN CORP CLASS 'A' COM USD0.01*	USD	15 953	8 688	5 723	18 918	1 754 825	0.07	
RAMBUS INC COM USD0.001*	USD	37 266	18 795	12 158	43 903	1 325 108	0.05	
RANGE RES CORP COM USD0.01*	USD	79 797	21 988		101 785	2 901 011	0.12	
RANGER OIL CORP COM USD0.01 CLASS A*	USD		7 170		7 170	293 473	0.01	
RAPID7 INC COM USD0.01*	USD	17 391	7 923		25 314	1 146 824	0.05	
RAVEN INDS INC COM*	USD	12 641		12 641				
RBC BEARINGS INC COM*	USD	8 555	1 410		9 965	2 528 321	0.10	
RE/MAX HOLDINGS COM USD0.0001 CL 'A'*	USD	6 565			6 565	127 851	0.01	
REATA PHARMACEUTIC COM USD0.001*	USD	8 484			8 484	273 390	0.01	
RED ROCK RESORTS I COM USD0.01 CL A*	USD	21 578			21 578	899 398	0.04	
REDFIN CORPORATION COM USD0.001*	USD	32 005	24 729		56 734	273 095	0.01	
REDWOOD TRUST INC COM STK USD0.01*	USD	36 491			36 491	260 376	0.01	
REGAL BELOIT CORP COM USD0.01*	USD	20 561	5 270	1	25 830	3 270 980	0.13	
REGENXBIO INC COM USD0.0001*	USD	13 682			13 682	324 096	0.01	
RELIANCE STEEL & ALUMINUM CO COM*	USD	19 880	2 967		22 847	4 606 666	0.19	
RENASANT CORP COM*	USD	19 868			19 868	802 673	0.03	
RENEWABLE ENRGY GR COM USD0.0001*	USD	14 520	6 106	20 626				
RENT A CTR INC NEW COM*	USD	16 710			16 710	348 665	0.01	
REPLIGEN CORP COM*	USD	15 738	4 009		19 747	3 606 333	0.14	
REPUBLIC BANCORP KY CL A*	USD	3 600			3 600	166 985	0.01	
RESOLUTE FST PRODS COM USD0.001*	CAD		16 900		16 900	351 508	0.01	
RESOURCES CONNECTI COM USD0.01*	USD	13 031			13 031	238 255	0.01	
RETAIL OPPORTUNITY COM STK USD0.0001*	USD	43 584			43 584	631 570	0.03	
REV GROUP INC COM USD0.001*	USD	7 200			7 200	99 002	0.00	
REVANACE THERAPEUTI COM USD0.001*	USD	21 614	8 363		29 977	669 288	0.03	
REX AMERICAN RESOURCES CORP COM USD0.01*	USD	2 709	8 127	2 709	8 127	243 912	0.01	
REXFORD INDUSTRIAL COM USD0.01*	USD	39 883	20 646	3 854	56 675	3 135 344	0.13	
RH COM USD0.0001*	USD	5 364	2 054		7 418	1 885 065	0.08	
RHYTHM PHARMACEUTI COM USD0.001*	USD	9 359			9 359	235 743	0.01	
RIBBON COMMUNICATI COM USD0.0001*	USD	25 783			25 783	68 376	0.00	
RIGEL PHARMACEUTICALS INC COM NEW*	USD	42 606			42 606	31 066	0.00	
RIOT BLOCKCHAIN IN COM NPV*	USD	26 200	24 186		50 386	347 420	0.01	
RLJ CORP COM USD1.00*	USD	13 770			13 770	1 792 407	0.07	
RLJ LODGING TR COM USD0.01*	USD	53 952			53 952	657 088	0.03	
ROGERS CORP CAP USD1*	USD	6 942	947	994	6 895	1 623 817	0.07	
ROYAL GOLD INC COM*	USD	21 446	6 127	2 560	25 013	2 377 016	0.10	
RPC INC COM USD0.10*	USD	18 898			18 898	210 492	0.01	
RUSH ENTERPRISES INC CL A*	USD	17 106			17 106	854 058	0.03	
RUTHS CHRIS STEAK HSE INC COM*	USD	13 978			13 978	290 681	0.01	
RYDER SYSTEM INC COM USD0.50*	USD	17 759	14 883	10 369	22 273	1 794 544	0.07	
RYERSON HOLDING CO COM USD0.01*	USD		13 693		13 693	459 745	0.02	
RYMAN HOSPITALITY COM USD0.01*	USD	18 181			18 181	1 617 867	0.06	
S & T BANCORP INC COM*	USD	11 932	8 351		20 283	767 475	0.03	
SABRA HEALTHCARE REIT INC COM USD0.01 'WI'	USD	68 525	20 930		89 455	1 222 872	0.05	
SABRE CORP COM USD0.01*	USD	101 230			101 230	588 587	0.02	
SAFETY INS GROUP INC COM*	USD	6 055			6 055	526 877	0.02	
SAGE THERAPEUTICS COM USD0.0001*	USD	18 179			18 179	685 135	0.03	
SAIA INC COM*	USD	8 978			8 978	1 786 704	0.07	
SAILPOINT TECHNOLO COM USD0.0001*	USD	31 745	5 046	36 791				
SALLY BEAUTY HOLDI COM STK USD0.01*	USD	38 182			38 182	485 657	0.02	
SANDERSON FARM INC COM USD1*	USD	6 829	4 256	11 085				
SANDRIDGE ENERGY I COM USD0.001*	USD		10 338		10 338	195 431	0.01	
SANDY SPRING BANCORP INC COM*	USD	11 146			11 146	395 311	0.02	
SANFILIPPOJOHN B) COM USD0.01*	USD	2 348			2 348	195 994	0.01	
SANGAMO THERAPEUTI COM USD0.01*	USD	39 390			39 390	173 052	0.01	
SANMINA CORP COM USD0.01*	USD	20 197			20 197	1 132 891	0.05	
SAREPTA THERA INC COM USD0.0001*	USD	21 498	10 020		31 518	3 596 378	0.14	
SAUL CENTERS INC COM USD0.01*	USD	3 986			3 986	163 349	0.01	
SCANSOURCE INC COM*	USD	8 043			8 043	249 359	0.01	
SCHNEIDER NATL INC COM NPV CL B*	USD	11 200	10 488		21 688	482 703	0.02	
SCHNITZER STL INDS CL A*	USD	4 699	5 935		10 634	287 227	0.01	
SCHOLASTIC CORP COM*	USD	8 799			8 799	335 846	0.01	
SCHWEITZER-MAUDUIT INTL INC COM*	USD	8 799	8 644	1	17 442	414 384	0.02	
SCIENCE APPLICATIO USD0.0001*	USD	18 318	5 711	3 775	20 254	2 195 964	0.09	
SCOTTS MIRACLE GRO CO CL A*	USD	12 192	2 127		14 319	657 878	0.03	
SCRIPPS (EW) CO COM USD0.01 CL 'A'*	USD	19 695			19 695	279 682	0.01	
SEABOARD CORP COM*	USD	117			117	438 655	0.02	
SEACOAST BANKING COM USD0.10*	USD	16 707	7 076		23 783	735 446	0.03	
SEAWORLD ENTERTAIN COM USD0.01*	USD	17 795			17 795	1 035 733	0.04	
SELECT ENGY SVCS COM USD0.01 CL A*	USD	20 900			20 900	201 836	0.01	
SELECT MED HLDGS COM USD0.001*	USD	35 997	13 253		49 250	1 265 689	0.05	
SELECTIVE INS GROUP INC COM*	USD	20 260			20 260	1 988 591	0.08	
SEMTECH CORP COM*	USD	22 042			22 042	610 801	0.02	
SENSEONICS HOLDING COM USD0.001*	USD	116 300	99 954		216 254	255 371	0.01	
SENSIENT TECHNOLOGIES CORP COM*	USD	12 866			12 866	920 094	0.04	
SERES THERAPEUTICS COM USD0.001*	USD	23 135			23 135	205 130	0.01	
SERITAGE GROWTH PR COM USD0.01 CL A*	USD	14 384			14 384	154 456	0.01	
SERVICE CORP INTL COM*	USD	54 681	13 728	4 838	63 571	3 855 928	0.15	
SERVISFIRST BANC SH COM USD0.001*	USD	14 110	2 978		17 088	1 288 204	0.05	
SHAKE SHACK INC COM USD0.01 'A'*	USD	11 895	5 325		17 220	957 633	0.04	
SHENANDOAH TELECOMMUNICATIONS COM*	USD	17 750			17 750	402 517	0.02	
SHOE CARNAVAL INC COM*	USD	6 962			6 962	167 074	0.01	
SHUTTERSTOCK INC COM USD0.01*	USD	7 273			7 273	364 141	0.01	
SIGA PHARMACEUTICA COM USD0.0001*	USD	14 900	40 586	20 701	34 785	319 914	0.01	
SIGNET JEWELERS LT ORD USD0.18*	USD	17 600	7 119	2 607	22 112	1 443 669	0.06	
SILGAN HLDGS INC COM USD0.01*	USD	24 845	5 805		30 650	1 452 673	0.06	
SILICON LABORATORIES INC COM*	USD	14 870	3 342	4 617	13 595	1 563 509	0.06	
SIMMONS 1ST NATL CORP CL A \$1 PAR*	USD	37 781	20 794		58 575	1 399 234	0.06	
SIMPLY GOOD FOODS COM USD0.01*	USD	29 669			29 669	1 137 175	0.05	
SIMPSON MANUFACTURING CO INC COM*	USD	11 444	2 049		13 493	1 154 247	0.05	
SIMULATIONS PLUS I COM USD0.001*	USD	6 100			6 100	253 340	0.01	
SINCLAIR BROADCAST GROUP INC CL A*	USD	14 954	10 669	12 086	13 537	241 275	0.01	
SITEONE LANDSCAPE COM USD0.01*	USD	14 966			14 966	1 735 411	0.07	
SIX FLAGS ENT CORP COM USD0.01*	USD	23 804	8 514		32 318	721 232	0.03	



Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
SIW GROUP COM USD1.042*	USD	9 499			9 499	671 893	0.03	
SKECHERS U S A INC CL A*	USD	43 912	6 677		50 589	1 743 086	0.07	
SKYLINE CHAMPION C COM USD0.0277*	USD	19 200	4 047	3 428	19 819	1 154 529	0.05	
SKYWEST INC COM*	USD	5 533			5 533	97 897	0.00	
SLEEP NUMBER CORP COM USD0.01*	USD	8 761			8 761	243 212	0.01	
SLM CORP COM USD0.20*	USD	92 129	15 997		108 126	1 795 156	0.07	
SM ENERGY CO COM USD0.01*	USD	31 928	14 083		46 011	2 071 127	0.08	
SMART GLOBAL HLDGS COM USD0.03*	USD	5 483	10 966	5 483	10 966	148 481	0.01	
SMARTSHEET INC COM NPV CL A*	USD	37 300	5 598		42 898	1 499 122	0.06	
SONIC AUTOMOTIVE INC CL A*	USD	6 971			6 971	326 139	0.01	
SONOCO PRODS CO COM*	USD	29 975	4 619		34 594	2 149 206	0.09	
SORRENTO THERAPEUT COM USD0.0001*	USD	82 500			82 500	129 622	0.01	
SOUTH JERSEY INDS INC COM*	USD	32 030	27 687	10 856	48 861	1 695 281	0.07	
SOUTHSIDE BANCSHARES INC COM*	USD	14 651			14 651	502 026	0.02	
SOUTHSTATE CORP COM USD2.5*	USD	25 052	4 224		29 276	2 649 414	0.11	
SOUTHWEST GAS HOLD COM USD1*	USD	17 869	7 542		25 411	1 858 174	0.07	
SP PLUS C USD0.001*	USD	7 778			7 778	288 235	0.01	
SPARTANNASH CO COM NPV*	USD	12 900			12 900	461 004	0.02	
SPECTRUM PHARMACEU COM USD0.001*	USD	55 504		55 504				
SPIRE INC COM*	USD	18 098	4 511		22 609	1 579 518	0.06	
SPIRIT AIRLINES IN COM USD0.0001*	USD	8 532	12 369	11 175	9 726	214 132	0.01	
SPORTSMANS WAREHOU COM USD0.01*	USD	12 000	26 767		38 767	348 389	0.01	
SPROUTS FMRS MKT I COM USD0.001*	USD	39 792	20 143	11 286	48 649	1 436 222	0.06	
SPS COMMERCE INC COM USD0.001*	USD	11 368	1 818		13 186	1 669 544	0.07	
SPX FLOW INC COM USD0.01 'WI'*	USD	14 301	3 203	17 504				
ST JOE CO COM*	USD	13 142			13 142	467 285	0.02	
STAAR SURGICAL CO COM USD0.01*	USD	12 166	3 785		15 951	1 131 295	0.05	
STAG INDL INC COM USD0.01*	USD	50 399	12 917		63 316	2 001 653	0.08	
STANDARD BIOTOOLS INC USD0.001*	USD	32 200		32 200				
STANDARD MTR PRODS INC COM*	USD	8 765			8 765	332 706	0.01	
STANDEX INTL CORP COM*	USD	1 301	2 514		3 815	378 159	0.02	
STAR GAS PARTNERS L P UNIT LTD PARTNR*	USD	19 300			19 300	170 354	0.01	
STARWOOD PROPERTY COM USD0.01*	USD	81 237	33 086	10 618	103 705	2 144 152	0.09	
STATE AUTO FINL CORP COM*	USD	3 885	5 534	9 419				
STEELCASE INC CL A*	USD	28 890	20 840		49 730	386 692	0.02	
STEPAN CO COM*	USD	7 750			7 750	810 017	0.03	
STERLING BANCORP D COM USD0.01*	USD	57 413	35 858	93 271				
STERLING INFRASTRU COM USD0.01*	USD	12 800			12 800	345 731	0.01	
STEWART INFORMATION SVCS CORP COM*	USD	8 748			8 748	341 078	0.01	
STHWESTN ENERGY CO COM USD0.01*	USD	210 599	109 995		320 594	2 223 383	0.09	
STIFEL FINANCIAL COM USD0.15*	USD	34 630	5 154		39 784	2 463 282	0.10	
STOCK YARDS BANCOR COM NPV*	USD	9 000			9 000	704 238	0.03	
STONERIDGE INC COM NPV*	USD	13 334			13 334	278 489	0.01	
STORE CAPITAL CORP COM USD0.01*	USD	69 569	35 161	8 024	96 706	3 077 557	0.12	
STURM RUGER & CO COM USD1*	USD	5 625	5 481		11 106	623 847	0.03	
SUMMIT HOTEL PROPE COM USD0.01*	USD	37 984			37 984	328 428	0.01	
SUMMIT MATERIALS CL A COM USD0.01*	USD	37 881	8 420		46 301	1 220 946	0.05	
SUNCOKE ENERGY INC COM USD0.01*	USD	21 897			21 897	159 091	0.01	
SUNPOWER CORP USD0.001*	USD	29 294	13 131		42 425	785 027	0.03	
SUNRUN INC COM USD0.0001*	USD		72 418		72 418	1 631 352	0.07	
SUNSTONE HOTEL INVESTORS INC*	USD	71 578	21 878		93 456	1 042 816	0.04	
SUPER MICRO COMPUT COM STK USD0.001*	USD	15 676			15 676	1 091 711	0.04	
SUPERNUS PHARMACEU COM USD0.001*	USD	19 609			19 609	672 504	0.03	
SURGERY PARTNERS COM USD0.01*	USD	8 733	5 682		14 415	392 238	0.02	
SURMODICS INC COM USD0.05*	USD	3 499			3 499	119 545	0.00	
SWITCH INC COM USD0.001 CL A*	USD	25 200	46 774	10 362	61 612	2 099 462	0.08	
SYNAPTICS INC COM USD0.001*	USD	11 777	2 200		13 977	1 239 291	0.05	
SYNDAX PHARMACEUTI COM USD0.0001*	USD	11 600			11 600	266 536	0.01	
SYNEOS HEALTH INC COM USD0.01 CL A*	USD	31 963	6 241		38 204	1 926 161	0.08	
SYNNEX CORP COM*	USD	14 854	2 426		17 280	1 582 479	0.06	
SYNOVUS FINANCIAL COM USD1 (POST REV SPLIT)*	USD	47 314	12 649	5 726	54 237	2 162 965	0.09	
TABULA RASA HEALTH COM USD0.0001*	USD	7 286		7 286				
TACTILE SYSTEMS TE COM USD0.001*	USD	5 653			5 653	42 090	0.00	
TANDEM DIABETES CA COM USD0.001(POST REV SPLIT)*	USD	19 600	1 811		21 411	1 203 129	0.05	
TANGER FACTORY OUTLET CENTERS INC*	USD	29 970	17 802		47 772	861 019	0.03	
TARGA RESOURCES CO COM USD0.001*	USD	67 223	13 280	80 503				
TAYLOR MORRISON HO COM USD0.00001 CLASS A*	USD	41 890			41 890	1 104 210	0.04	
TECHTARGET INC COM STK USD0.001*	USD	10 039			10 039	648 503	0.03	
TEGNA INC COM USD1*	USD	67 434	32 465	18 369	81 530	1 703 623	0.07	
TEJON RANCH CO COM USD0.50*	USD	11 193			11 193	189 752	0.01	
TELEPH & DATA SYST COM USD0.01*	USD	31 319	14 445		45 764	778 571	0.03	
TELLURIAN INC USD0.01*	USD	17 947	221 054		239 001	645 787	0.03	
TEMPUR SEALY INTL INC COM*	USD	63 670	26 308	27 042	62 936	1 693 618	0.07	
TENET HEALTHCARE COM USD0.05 (POST REV SPLIT)*	USD	30 032	9 845	3 076	36 801	1 633 717	0.07	
TENNANT CO COM USD0.375*	USD	7 005			7 005	408 347	0.02	
TENNECO INC*	USD	20 938	21 643		42 581	839 475	0.03	
TERADATA CORP COM STK USD0.01 'WI'*	USD	38 300	14 525	6 053	46 772	1 478 636	0.06	
TEREX CORP NEW COM*	USD	22 804	7 251		30 055	1 219 344	0.05	
TERRENO REALTY COR COM USD0.01*	USD	21 765	3 477		25 242	1 443 410	0.06	
TETRA TECH INC COM USD0.01*	USD	18 401	1 757		20 158	2 850 058	0.11	
TEXAS CAPITAL BANCSHARES INC COM*	USD	16 672			16 672	1 001 070	0.04	
TEXAS ROADHOUSE COM USD0.001*	USD	22 072	3 203		25 275	2 502 837	0.10	
TFS FINANCIAL CORP COM STK USD0.01*	USD	23 264			23 264	327 104	0.01	
TG THERAPEUTICS IN COM USD0.001*	USD	36 850			36 850	214 628	0.01	
THE RMR GROUP INC COM USD0.001 CL A WI*	USD	2 903			2 903	79 515	0.00	
THERAPEUTICSMD INC COM USD0.10*	USD	92 004		92 004				
THERMON GROUP HOLD COM USD0.001*	USD	12 930			12 930	229 809	0.01	
THOR INDS INC COM*	USD	17 549	3 291		20 840	1 699 108	0.07	
TI FLUID SYSTEMS ORD GBP0.01*	GBP	115 883			115 883	185 328	0.01	
TIDEWATER INC NEW COM USD0.001*	USD		13 198		13 198	447 748	0.02	
TIMKEN CO COM NPV*	USD	21 171	3 814		24 985	1 782 517	0.07	
TIMKENSTEEL CORP COM NPV 'WI'*	USD		11 218		11 218	195 789	0.01	
TITAN INTL INC ILL COM*	USD		14 265		14 265	213 564	0.01	
TIVITY HEALTH INC COM USD0.001*	USD	11 291	10 913	22 204				
TOLL BROS INC COM USD0.01*	USD	37 825	7 839	3 820	41 844	1 803 992	0.07	
TOMPKINS FINL CORP COM USD0.10*	USD	3 655	3 418		7 073	586 367	0.02	
TOOTSIE ROLL INDS INC COM*	USD	9 106	273	0	9 379	379 102	0.02	
TOPBUILD CORP COM USD0.01 'WI'*	USD	10 869	1 968		12 837	2 185 725	0.09	
TOPGOLF CALLAWAY BRANDS CORP USD0.01*	USD	33 305	12 169		45 474	851 912	0.03	
TOWNEBANK (VA) COM STK NPV*	USD	26 207			26 207	863 906	0.03	
TPG RE FIN TR INC COM USD0.001*	USD	17 489			17 489	148 243	0.01	
TPI COMPOSITES INC COM USD0.01*	USD	4 051	28 624	16 834	15 841	157 895	0.01	
TREDEGAR CORP COM*	USD	8 088			8 088	88 144	0.00	
TREEHOUSE FOODS INC COM*	USD	19 061			19 061	958 343	0.04	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
TREX INC COM*	USD	38 352	5 841		44 193	2 126 835	0.09	
TRI POINTE HOMES COM USD0.01*	USD	37 236	14 414		51 650	865 786	0.03	
TRICO BANCSHARES COM*	USD	8 326			8 326	482 520	0.02	
TRIMAS CORP COM STK USD0.01*	USD	13 694			13 694	313 143	0.01	
TRINET GROUP INC COM USD0.00025*	USD	11 796	3 014		14 810	963 076	0.04	
TRINITY INDS INC COM USD0.01*	USD	27 277			27 277	778 796	0.03	
TRIPADVISOR INC COM USD0.001*	USD	28 330	9 698		38 028	898 895	0.04	
TRIPLE-S MANAGEMEN COM STK USD1.00 CLASS 'B'*	USD	9 661		9 661				
TRISTATE CAP HLDGS COM NPV*	USD	12 322		12 322				
TRITON INTL LTD COM USD0.01 CL A*	USD	22 843			22 843	1 387 381	0.06	
TRIUMPH BANCORP COM USD0.01*	USD	9 094			9 094	468 692	0.02	
TRIUMPH GROUP INC NEW COM*	USD	6 700	13 617		20 317	184 007	0.01	
TRUEBLUE INC COM NPV*	USD	19 210			19 210	377 952	0.02	
TRUECAR INC COM USD0.0001*	USD	37 758			37 758	68 015	0.00	
TRUPANION INC COM USD0.00001*	USD	10 518			10 518	531 242	0.02	
TRUSTMARK CORP COM*	USD	21 892			21 892	801 191	0.03	
TTEC HLDGS INC COM USD0.01*	USD	5 299			5 299	235 823	0.01	
TTM TECHNOLOGIES INC COM*	USD	16 285	18 201		34 486	528 377	0.02	
TUCOWS INC COM NPV(POST REV SPLIT)*	USD	4 400			4 400	197 928	0.01	
TUPPERWARE BRANDS CORP COM*	USD	17 322			17 322	133 999	0.01	
TURNING POINT BRAN COM USD0.01*	USD	2 800			2 800	66 017	0.00	
TUTOR PERINI CORP USD1*	USD	15 060	22 868		37 928	281 637	0.01	
TWO HARBORS INVESE COM USD0.01(POST REV SPLIT)*	USD	97 133	50 274		147 407	525 163	0.02	
U S PHYSICAL THERAPY INC COM*	USD	3 406			3 406	302 680	0.01	
U S SILICA HLDGS I COM USD0.01*	USD	21 772			21 772	313 534	0.01	
ULTRA CLEAN HLDGS INC COM*	USD	12 789			12 789	398 164	0.02	
ULTRAGENYX PHARMAC COM USD0.001*	USD	21 066	3 900		24 966	1 010 882	0.04	
UMB FINL CORP COM*	USD	16 549			16 549	1 378 241	0.06	
UMPQUA HLDGS CORP COM*	USD	57 717	28 125		85 842	1 707 819	0.07	
UNDER ARMOUR INC COM STK USD0.000333 CL A*	USD	55 507	24 790	11 205	69 092	515 121	0.02	
UNDER ARMOUR INC COM STK USD0.000333 CL C*	USD	63 068	16 475		79 543	522 193	0.02	
UNIFIRST CORP MASS COM*	USD	3 657	1 534		5 191	955 912	0.04	
UNISYS CORP COM*	USD	22 788			22 788	193 843	0.01	
UNITED BANKSHARES INC WEST VA COM*	USD	46 323	6 866		53 189	2 254 244	0.09	
UNITED CMNTY BKS COM CAP USD1*	USD	31 609	7 593		39 202	1 510 409	0.06	
UNITED FIRE GROUP COM USD0.001*	USD	7 899			7 899	214 223	0.01	
UNITED NAT FOODS INC COM*	USD	20 341	7 553		27 894	1 183 872	0.05	
UNITED STATES STL CORP NEW COM*	USD	82 080	25 878	11 071	96 887	1 974 099	0.08	
UNITI GROUP INC COM USD0.0001*	USD	77 274			77 274	600 096	0.02	
UNITIL CORP COM NPV*	USD	4 516			4 516	238 217	0.01	
UNIVAR SOLUTIONS I COM USD0.01*	USD	52 158	9 038		61 196	1 560 444	0.06	
UNIVERSAL CORP VA COM*	USD	6 313			6 313	319 741	0.01	
UNIVERSAL DISPLAY COM USD0.01*	USD	14 659	2 437		17 096	1 629 102	0.07	
UNIVERSAL ELECTRON COM USD0.01*	USD	3 728			3 728	76 146	0.00	
UNIVERSAL INSURANC COM USD0.01*	USD	12 267			12 267	123 253	0.00	
UNIVEST FINANCIAL COM USD5*	USD	11 500			11 500	323 853	0.01	
UPLAND SOFTWARE IN COM USD0.0001*	USD	8 898			8 898	71 594	0.00	
URANIUM ENERGY COR COM USD0.001*	USD		119 300		119 300	502 630	0.02	
URBAN EDGE PPTYS COM USD0.01*	USD	41 301			41 301	583 608	0.02	
URBAN OUTFITTERS INC COM*	USD	20 377			20 377	486 560	0.02	
URSTADT BIDDLE PROPERTIES INC-A*	USD	7 899	14 501		22 400	420 091	0.02	
US CELLULAR CORP COM USD1*	USD	5 054			5 054	157 651	0.01	
US FOODS HLDG CORP COM USD0.01*	USD	68 096	35 635	28 894	74 837	2 228 819	0.09	
USANA HLTH SCIENCE COM USD0.001*	USD	4 334			4 334	227 749	0.01	
UTD STS LIME&MINER COM USD0.10*	USD	800			800	100 996	0.00	
VALLEY NATL BANCORP COM*	USD	128 288	38 893		167 181	1 985 927	0.08	
VALMONT INDS INC COM*	USD	7 405			7 405	2 365 597	0.10	
VALVOLINE INC USD0.01*	USD	57 168	8 104		65 272	1 917 823	0.08	
VANDA PHARMACE INC COM STK USD0.001*	USD	13 956			13 956	146 229	0.01	
VAREX IMAGING CORP COM USD0.01 WI*	USD	11 637			11 637	257 487	0.01	
VARONIS SYSTEMS IN COM USD0.001*	USD	34 428	6 014		40 442	1 083 444	0.04	
VECTOR GROUP LTD COM*	USD	40 242			40 242	427 691	0.02	
VECTRUS INC COM USD0.01 'WI'*	USD	3 500			3 500	143 573	0.01	
VEECO INSTRS INC DEL COM*	USD	14 676			14 676	267 744	0.01	
VERACYTE INC COM USD0.001*	USD	19 900	10 900		30 800	619 853	0.02	
VERICEL CORP COM NPV*	USD	14 800			14 800	398 122	0.02	
VERINT SYS INC COM*	USD	21 183	8 323	6 018	23 488	832 804	0.03	
VERIS RESIDENTIAL COM STK USD0.01*	USD	28 464			28 464	450 923	0.02	
VERITEX HLDGS INC COM USD0.01*	USD	17 503			17 503	553 159	0.02	
VERITIV CORP COM USD1*	USD	3 935			3 935	457 826	0.02	
VERITONE INC COM USD0.001*	USD	8 600	12 784		21 384	158 574	0.01	
VIAD CORP COM NEW*	USD	8 667			8 667	323 348	0.01	
VIASAT INC COM USD0.0001*	USD	16 581	6 214		22 795	934 383	0.04	
VIAVI SOLUTIONS IN COM NPV*	USD	70 040	72 129	39 862	102 307	1 545 994	0.06	
VICI PPTYS INC COM USD0.01*	USD		76 409	76 409				
VICOR CORP COM*	USD	8 252			8 252	394 494	0.02	
VIEWRAY INC COM USD0.001*	USD	39 581	51 442		91 023	390 782	0.02	
VIPER ENERGY PARTN COM UNITS REPRESENTING INT*	USD	20 200			20 200	674 175	0.03	
VIRNETX HOLDING CO COM USD0.0001*	USD	22 700		22 700				
VIRTU FINANCIAL IN COM CL A USD0.00001*	USD	30 474			30 474	682 520	0.03	
VIRTUS INVESTMENT COM USD0.01*	USD	3 000			3 000	514 856	0.02	
VISHAY INTERTECHNOLOGY INC COM*	USD	32 957	26 345		59 302	1 240 935	0.05	
VISHAY PRECISION COM USD0.10*	USD	4 800			4 800	162 122	0.01	
VISTA OUTDOOR INC COM NPV*	USD	18 649			18 649	541 973	0.02	
VISTEON CORP COM USD0.01*	USD	10 077			10 077	1 315 732	0.05	
VOCERA COMMUNICATI COM USD0.0003*	USD	12 705		12 705				
VONAGE HLDGS CORP COM*	USD	79 865	13 132	92 997				
VUZIX CORP COM USD0.001*	USD	13 800	23 674		37 474	187 511	0.01	
W & T OFFSHORE INC COM*	USD		36 973		36 973	280 836	0.01	
WABASH NATL CORP COM*	USD	17 363			17 363	376 191	0.02	
WALKER AND DUNLOP COM USD0.01*	USD	10 545			10 545	949 340	0.04	
WARRIOR MET COAL I COM USD0.01*	USD	21 139			21 139	785 691	0.03	
WASHINGTON FED INC COM*	USD	23 806			23 806	921 983	0.04	
WASHINGTON REAL ESTATE INVT TR SH BEN INT*	USD	30 126			30 126	575 537	0.02	
WASHINGTON TR BANCORP COM*	USD	5 757			5 757	279 424	0.01	
WATERSTONE FINANCI COM USD0.01*	USD	13 504			13 504	229 470	0.01	
WATSCO INC COM*	USD	11 146	1 309		12 455	3 377 338	0.14	
WATTS WATER TECHNOLOGIES INC CL A*	USD	8 617			8 617	1 262 130	0.05	
WD-40 CO COM USD0.001*	USD	5 065			5 065	811 819	0.03	
WEATHERFORD INTL COM USD0.001*	USD		28 427		28 427	1 185 726	0.05	
WEBSTER FINL CORP CONN COM*	USD	28 410	32 882	61 292				
WEIS MKTS INC COM*	USD	6 347			6 347	594 969	0.02	
WELBILT INC COM USD0.01*	USD	45 499	23 297	68 796				
WENDY'S COMPANY COM CLASS 'A' USD0.1*	USD	60 474	11 773		72 247	1 502 419	0.06	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
WERNER ENTERPRISES COM USD0.01*	USD	15 791	12 204	10 292	17 703	694 478	0.03	
WESBANCO INC COM*	USD	23 305			23 305	943 161	0.04	
WESCO INTL INC COM USD0.01*	USD	15 605	4 008	2 045	17 568	2 422 159	0.10	
WESTAMERICA BANCORPORATION COM*	USD	8 811			8 811	553 129	0.02	
WESTERN ALLIANCE BANCORP COM*	USD	31 882	8 466		40 348	2 712 208	0.11	
WEX INC COM USD0.01*	USD	14 862	2 233		17 095	2 808 078	0.11	
WHITE MOUNTNS INSU COM USD1*	USD	1 150			1 150	1 629 794	0.07	
WIDOPENWEST INC COM USD0.01*	USD	23 270			23 270	319 271	0.01	
WILEY(JOHN)& SONS' CLASS'A'COM USD1*	USD	15 100			15 100	637 547	0.03	
WILLDAN GROUP INC COM STK USD0.01*	USD	4 900			4 900	67 769	0.00	
WILLIAMS-SONOMA IN COM USD0.01*	USD	25 050	2 016		27 066	3 354 096	0.13	
WINGSTOP INC COM USD0.01*	USD	9 974			9 974	1 580 967	0.06	
WINMARK CORPORATIO COM NPV*	USD	1 213			1 213	305 468	0.01	
WINTRUST FINANCIAL CORP COM*	USD	19 777			19 777	1 852 911	0.07	
WISDOMTREE INVTs I COM USD1*	USD	34 297	45 268		79 565	432 362	0.02	
WOLVERINE WORLD WIDE INC COM*	USD	28 143	12 549		40 692	697 577	0.03	
WOODWARD INC COM*	USD	18 854	2 185		21 039	1 930 723	0.08	
WORKHORSE GROUP IN COM USD0.001(POST REV SPLIT)*	USD	36 300	163 661	60 814	139 147	375 979	0.02	
WORKIVA INC COM USD0.001*	USD	12 849	2 316		15 165	1 180 874	0.05	
WORLD ACCEP CORP DEL COM*	USD	1 800			1 800	146 306	0.01	
WORLD FUEL SVCS CORP COM*	USD	22 136			22 136	564 670	0.02	
WORLD WRESTLING ENTMT INC CL A*	USD	15 387	4 229		19 616	1 548 667	0.06	
WORTHINGTON INDS INC COM*	USD	12 245			12 245	582 809	0.02	
WSFS FINL CORP COM*	USD	17 566	3 083	0	20 649	962 139	0.04	
XBIOTECH INC NPV*	USD	4 700		4 700				
XENCOR INC COM USD0.01*	USD	19 185			19 185	537 583	0.02	
XENIA HOTELS & RES COM USD0.01*	USD	42 381			42 381	724 410	0.03	
YELP INC COM USD0.000001*	USD	25 209			25 209	969 004	0.04	
YEYT INC COM USD0.001*	USD	26 316	64 944		91 260	485 867	0.02	
YORK WATER CO COM NPV*	USD	4 074			4 074	177 597	0.01	
ZOGENIX INC COM USD0.001(POST REV SPLIT)*	USD	19 652		19 652				
ZUMIEZ INC COM*	USD	5 403			5 403	121 280	0.00	
ZUORA INC COM USD0.0001 CLASS A*	USD	39 900	30 318		70 218	540 381	0.02	
ZYNGA INC COM USD0.00000625 'CL A'*	USD	302 969	29 138	332 107				
<b>Total United States</b>						<b>1 095 602 294</b>	<b>44.00</b>	
<b>Total Bearer shares</b>						<b>1 806 169 080</b>	<b>72.54</b>	
<b>Other shares</b>								
<b>Ireland</b>								
GRAFTON GROUP UT(1 ORD 1 C ORD & 5 A ORD)*	EUR	6 059			6 059	48 177	0.00	
GRAFTON GROUP UT(1 ORD 1 C ORD & 5 A ORD)*	GBP	68 613	19 846		88 459	703 273	0.03	
<b>Total Ireland</b>						<b>751 450</b>	<b>0.03</b>	
<b>Norway</b>								
SPAREBANKEN 1 SMN*	NOK	52 164			52 164	563 362	0.02	
<b>Total Norway</b>						<b>563 362</b>	<b>0.02</b>	
<b>Singapore</b>								
CAPITALAND ASCOTT TRUST*	SGD	724 058			724 058	489 007	0.02	
<b>Total Singapore</b>						<b>489 007</b>	<b>0.02</b>	
<b>United States</b>								
CORPORATE OFFICE PPTYs TR SH BEN INT*	USD	31 665	38 479	10 935	59 209	1 579 103	0.06	
<b>Total United States</b>						<b>1 579 103</b>	<b>0.06</b>	
<b>Total Other shares</b>						<b>3 382 923</b>	<b>0.14</b>	
<b>Preference shares</b>								
<b>Germany</b>								
DRAEGERWERK KGAA NON-VTG PRF NPV*	EUR	2 622			2 622	105 681	0.00	
EINHELL GERMANY AG NON VTG PRF NPV*	EUR		587		587	80 587	0.00	
FUCHS PETROLUB SE PRF NPV (REG)*	EUR		32 453		32 453	930 870	0.04	
JUNGHEINRICH NON-VTG PRF NPV*	EUR	17 401			17 401	433 377	0.02	
SCHAEFFLER AG NPV*	EUR		33 267		33 267	171 266	0.01	
SIXT SE NON VTG PRF NPV*	EUR	5 606			5 606	327 146	0.01	
STO SE & CO. KGAA NON VTG PRF NPV*	EUR	1 164			1 164	150 130	0.01	
<b>Total Germany</b>						<b>2 199 057</b>	<b>0.09</b>	
<b>Total Preference shares</b>						<b>2 199 057</b>	<b>0.09</b>	
<b>Registered shares</b>								
<b>Australia</b>								
29METALS LIMITED NPV*	AUD		226 920		226 920	268 644	0.01	
ALLKEM LTD*	AUD		198 875		198 875	1 837 721	0.07	
APM HUMAN SVCS IN. NPV*	AUD		211 266	121 233	90 033	188 400	0.01	
APN INDUSTRIA REIT NPV (STAPLED)*	AUD		57 432	57 432				
ATLAS ARTERIA NPV(STAPLED)*	AUD	324 066	249 856		573 922	2 420 307	0.10	
AUSSIE BROADBAND L NPV*	AUD		139 597		139 597	209 037	0.01	
AUST ETHICAL INVES NPV*	AUD	23 848			23 848	70 659	0.00	
AUSTRALIAN CLINICA NPV*	AUD		60 987		60 987	131 913	0.01	
AUSTRALIAN STRATEG NPV*	AUD		30 164		30 164	38 123	0.00	
AVZ MINERALS LTD NPV*	AUD		982 347		982 347	245 167	0.01	
BELLEVUE GOLD LTD NPV*	AUD	143 769			143 769	68 082	0.00	
BENDIGO & ADELAIDE NPV*	AUD	177 923	36 889		214 812	1 238 556	0.05	
BETMAKERS TECHNOLO NPV*	AUD	176 870			176 870	31 126	0.00	
BOSS RESOURCES LTD NPV*	AUD		144 595		144 595	243 356	0.01	
CALIX LIMITED NPV*	AUD		53 990		53 990	140 618	0.01	
CAPRICORN METALS L NPV*	AUD		130 017		130 017	282 054	0.01	
CENTURIA CAPITAL NPV STAPLED*	AUD	176 671			176 671	190 501	0.01	
CENTURIA OFFICE RE NPV*	AUD	115 188			115 188	110 937	0.00	
CETTIRE LTD NPV*	AUD		103 301	103 301				
CHALICE MINING LTD NPV*	AUD	96 944	52 563		149 507	408 528	0.02	
CHARTER HALL SOCIA NPV*	AUD	126 725			126 725	281 400	0.01	
CITY CHIC COLLECTI NPV*	AUD	64 267			64 267	53 670	0.00	
CORE LITHIUM LTD NPV*	AUD		397 958		397 958	352 711	0.01	
DE GREY MINING LTD NPV*	AUD	356 216	413 116	335 970	433 362	293 960	0.01	
DETERRA ROYALTIES NPV*	AUD	131 517	81 031	77 674	134 874	353 007	0.01	
DEXUS INDUSTRIA REIT*	AUD		173 784		173 784	294 705	0.01	
DICKER DATA LTD NPV*	AUD	29 638			29 638	204 266	0.01	
DUBBER CORPORATION NPV*	AUD		108 974	108 974				

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
ELECTRO OPTIC SYST NPV*	AUD	36 079		36 079				
EVT LIMITED*	AUD	7 986	46 712		54 698	522 943	0.02	
FALCON METALS LTD NPV*	AUD		31 952	31 952				
HEALIUS LTD NPV*	AUD	180 936	85 416		266 352	584 632	0.02	
HOME CONSORTIUM NPV DFD 24/12/21(EX-SPLIT)*	AUD		48 848	48 848				
HOMECO DAILY NEEDS NPV*	AUD		401 301	0	401 301	328 710	0.01	
IMUGENE NPV*	AUD	1 059 322	1 910 617		2 969 939	332 597	0.01	
IONEER LTD NPV*	AUD		580 075		580 075	206 020	0.01	
IRONGATE GROUP UNITS*	AUD	100 000	273 761	373 761				
JOHNS LYNG GROUP NPV*	AUD		94 959		94 959	394 986	0.02	
JUDO CAPITAL HLDGS NPV*	AUD		418 601		418 601	313 414	0.01	
KELSIAN GROUP LTD NPV*	AUD		75 213		75 213	224 772	0.01	
LAKE RESOURCES NPV*	AUD		310 786		310 786	210 814	0.01	
LEO LITHIUM LIMITE NPV*	AUD		674 907		674 907	267 774	0.01	
LIONTOWN RESOURCES NPV*	AUD		655 352		655 352	790 530	0.03	
MA FINANCIAL GROUP NPV*	AUD	14 996			14 996	42 608	0.00	
MAAS GROUP HOLDING NPV*	AUD	18 461	406		18 867	27 528	0.00	
MEGAPORT LTD NPV*	AUD	38 757			38 757	151 043	0.01	
NICKEL MINES LTD NPV*	AUD	339 189			339 189	158 452	0.01	
NOVONIX LIMITED NPV*	AUD		155 244	62 951	92 293	158 284	0.01	
NUJIX LTD NPV*	AUD	59 349		59 349				
OMNI BRIDGEWAY LTD NPV*	AUD	117 889			117 889	340 992	0.01	
PENDAL GROUP LTD*	AUD	86 875	71 041		157 916	496 181	0.02	
PEPPER MONEY LIMIT NPV*	AUD		87 193		87 193	79 511	0.00	
PERENTI GLOBAL LTD NPV*	AUD	228 810			228 810	140 565	0.01	
PEXA GROUP LTD NPV*	AUD		35 452		35 452	350 965	0.01	
POINTS BET HOLDINGS NPV*	AUD	54 309			54 309	70 898	0.00	
POLYNOVO LIMITED NPV*	AUD	202 295			202 295	258 909	0.01	
REDBUBBLE LTD NPV*	AUD	67 310		67 310				
SAYONA MINING LTD NPV*	AUD		1 278 828		1 278 828	192 315	0.01	
SIERRA RUTILE HOLD NPV*	AUD		144 958	144 958				
SIGMA HEALTHCARE L NPV*	AUD	584 984			584 984	237 711	0.01	
SITEMINDER LTD NPV*	AUD		156 391	93 308	63 083	125 143	0.01	
TELI PHARMACEUTIC NPV*	AUD	55 343	201 329	180 635	76 037	337 202	0.01	
TYRO PAYMENTS LTD NPV*	AUD	79 585			79 585	77 921	0.00	
UNITED MALT GROUP NPV*	AUD	84 960			84 960	169 086	0.01	
UNITI GROUP LIMITE NPV*	AUD	184 886	69 102	253 988				
VENTIA SERVICES GR NPV*	AUD		158 102		158 102	280 252	0.01	
VIVA ENERGY GROUP NPV*	AUD	303 139			303 139	548 985	0.02	
VULCAN ENERGY RESO NPV*	AUD		71 398	35 943	35 455	172 888	0.01	
WAYPOINT REIT NPV (STAPLED)*	AUD	225 744	359 361	371 569	213 536	373 049	0.01	
WAYPOINT REIT NPV DFD 17/11/21(EX-SPLIT)*	AUD		211 793	211 793				
WEST AFRICAN RES NPV*	AUD	9 071	459 838		468 909	312 071	0.01	
ZIP CO LTD NPV*	AUD	150 406		150 406				
ZIP CO LTD ZIP CO LTD*	AUD		150 406		150 406	58 712	0.00	
<b>Total Australia</b>						<b>19 295 906</b>	<b>0.77</b>	
<b>Belgium</b>								
BARCO NPV*	EUR	23 029	328		23 357	505 014	0.02	
SHURGARD SELF STOR NPV*	EUR		13 641		13 641	594 331	0.02	
TELENET GRP HLDG NPV*	EUR	13 866			13 866	211 618	0.01	
VGP N.V. NPV*	EUR	1 563	1 036		2 599	197 426	0.01	
WAREHOUSES DE PAUW NPV (POST SPLIT)*	EUR	48 516		48 516				
<b>Total Belgium</b>						<b>1 508 390</b>	<b>0.06</b>	
<b>Bermuda</b>								
SIRIUSPOINT LTD COM USD0.1*	USD	27 745			27 745	178 534	0.01	
<b>Total Bermuda</b>						<b>178 534</b>	<b>0.01</b>	
<b>Canada</b>								
ADVANTAGE ENERGY L COM NPV*	CAD	57 800	41 737		99 537	752 172	0.03	
AIRBOSS OF AMER CP COM NPV*	CAD	4 300			4 300	22 588	0.00	
ALGOMA STEEL GROUP COM NPV*	CAD		25 900		25 900	175 387	0.01	
ANAERGIA INC. COM NPV SUB VTG SHS*	CAD		16 800		16 800	126 706	0.01	
ANDLAUER HEALTHCAR COM NPV*	CAD	3 300			3 300	126 429	0.01	
ATLAS CORP COM USD0.01*	USD	35 400	19 500		54 900	812 580	0.03	
AURORA CANNABIS IN COM NPV(POST REV SPLIT)*	CAD	56 800			56 800	81 677	0.00	
AYA GOLD & SILVER COM NPV*	CAD		45 700		45 700	264 874	0.01	
BADGER INFRASTRUCT COM NPV*	CAD	11 200			11 200	236 485	0.01	
BELLUS HEALTH INC. COM NPV (POST REV SPLT)*	CAD		25 900		25 900	240 183	0.01	
BOMBARDIER INC. CLASS'B'SUB-VTG NPV (P/S)*	CAD		33 028	1	33 027	969 467	0.04	
BOYD GROUP SERVICE COM NPV*	CAD	7 417			7 417	1 054 901	0.04	
BROOKFIELD ASST MG CL A EXCHANGEABLE LTD VTG S*	CAD		7 200		7 200	284 455	0.01	
BROOKFIELD INFR CO COM SUB VTG SHS CL A*	CAD	13 000	45 593	23 438	35 155	1 516 045	0.06	
CALIBRE MINING COR. COM NPV*	CAD	77 300			77 300	39 131	0.00	
CAPSTONE COPPER CO COM NPV*	CAD		114 863		114 863	266 295	0.01	
CARGOJET INC. COM AND VAR VOTING SHS*	CAD	1 830			1 830	178 297	0.01	
COLLIERS INTL GP SUB-VTG COM NPV*	CAD	11 675			11 675	1 095 184	0.04	
COLUMBIA CARE INC. COM NPV*	CAD		86 300	86 300				
COMINAR REAL ESTAT TRUST UNITS*	CAD		59 726	59 726				
CONVERGE TECHNOLOG COM NPV*	CAD	62 200	33 283		95 483	390 891	0.02	
CRONOS GROUP INC. COM NPV*	CAD	73 783			73 783	246 299	0.01	
DEFINITY FINL CORP COM NPV*	CAD		27 500		27 500	814 088	0.03	
DENTALCORP HLDGS L COM NPV SUB VTG SHS*	CAD		33 300		33 300	185 431	0.01	
DOCEBO INC. COM NPV*	CAD	3 000			3 000	87 181	0.00	
DREAM UNLIMITED CO COM NPV CL A SUB VTG NEW(PO)*	CAD	11 999			11 999	218 759	0.01	
DYE & DURHAM LTD. COM NPV*	CAD	16 500			16 500	182 428	0.01	
ELDORADO GOLD CORP COM NPV (POST REV SPLIT)*	CAD	61 660			61 660	344 258	0.01	
ENTHUSIAST GAMING COM NPV*	CAD	29 900	92 811	92 746	29 965	19 786	0.00	
EQUINOX GOLD CORP COM NPV(POST REV SPLIT)*	CAD	83 846			83 846	276 200	0.01	
ERO COPPER CORP COM NPV*	CAD	19 400	35 172		54 572	620 979	0.02	
FILO MINING CORP COM NPV*	CAD		43 400		43 400	519 643	0.02	
FIRST CAP REAL EST UNIT*	CAD	31 400	21 728		53 128	617 800	0.02	
HEADWATER EXPLORAT COM NPV*	CAD		72 500		72 500	384 035	0.02	
HEXO CORP COM NPV (POST REV SPLIT)*	CAD	38 400		38 400				
HLS THERAPEUTICS I COM NPV*	CAD	7 000			7 000	49 045	0.00	
HUT 8 MINING CORP COM NPV*	CAD		98 700		98 700	221 582	0.01	
K92 MNG INC. COM NPV*	CAD	78 900			78 900	358 313	0.01	
LARGO RESOURCES COM NPV (POST REV SPLIT)*	CAD		34 792		34 792	219 264	0.01	
LIFEWORX INC. COM NPV*	CAD	18 898	18 797	37 695				
MAGNET FORENSICS I COM NPV SUB VTG SHS*	CAD		5 000		5 000	96 990	0.00	
MCEWEN MINING INC. COM NPV (POST REV SPLIT)*	USD		15 523	1	15 522	56 698	0.00	
MDA LTD COM NPV*	CAD		7 800		7 800	38 284	0.00	
MIND MEDICINE (MIN SUB VOTING SHARES)*	CAD	83 500		83 500				

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MINTO APT REAL EST TRUST UNITS*	CAD	9 400			9 400	91 929	0.00	
NANOXPLORE INC COM NPV*	CAD		45 300		45 300	107 681	0.00	
NEIGHBOURLY PHARMA COM NPV*	CAD		5 200		5 200	88 547	0.00	
NEW PAC MET CORP COM NPV*	CAD	26 800	92 564		119 364	287 238	0.01	
NFI GROUP INC COM NPV*	CAD	22 700			22 700	146 556	0.01	
OBSIDIAN ENERGY LT COM NPV (POST REV SPLIT)*	CAD		23 700		23 700	215 434	0.01	
ORGANIGRAM HLDGS I COM NPV*	CAD	83 800			83 800	85 458	0.00	
ORLA MINING LTD COM NPV*	CAD	46 700			46 700	147 326	0.01	
PET VALU HOLDINGS COM NPV*	CAD		11 000		11 000	296 098	0.01	
PIPESTONE ENERGY C COM NPV*	USD		122 200	50 300	71 900	218 020	0.01	
PRECISION DRILLING COM NPV(POST REV SPLIT)*	CAD		6 700		6 700	494 010	0.02	
PRIMARIS REAL ESTA TR UNIT SER A*	CAD		16 727		16 727	172 175	0.01	
PYROGENESIS CDA IN COM NPV*	CAD	30 200			30 200	24 372	0.00	
RECIPE UNLMTD CORP COM SUB VTG*	CAD	12 723			12 723	193 408	0.01	
REPAIR THERAPEUTIC COM NPV*	USD	1 200			1 200	18 086	0.00	
SECURE ENERGY SERV COM NPV*	CAD		119 700		119 700	627 907	0.03	
SIERRA ONCOLOGY IN COM USD0.001(POST REV SPLIT)*	USD		4 325	4 325				
SILVERCREST METALS COM NPV*	CAD	31 100			31 100	155 839	0.01	
SKEENA RESOURCES COM NPV(POST REV SPLIT)*	CAD		43 000		43 000	193 701	0.01	
SLATE GROCERY REIT UNIT CL U (USD)*	CAD	7 600	23 853		31 453	326 754	0.01	
SNC-LAVALIN GROUP INC COM*	CAD	58 218	31 790	17 773	72 235	1 250 175	0.05	
SOLARIS RESOURCES COM NPV*	CAD	18 600			18 600	66 184	0.00	
SPARTAN DELTA CORP COM NPV*	CAD		43 400		43 400	399 285	0.02	
SPROTT INC COM NPV(POST REV SPLIT)*	CAD	9 730			9 730	348 574	0.01	
STELCO HOLDINGS IN COM NPV*	CAD	11 200			11 200	281 925	0.01	
SURGE ENERGY INC COM NPV (POST REV SPLIT)*	CAD		25 300		25 300	189 885	0.01	
TECSYS INC COM NPV*	CAD		1 800		1 800	39 459	0.00	
TELESAT CORP CL A & CL B SHS INTER CONV*	USD		3 400	3 400				
THE LION ELECTRIC COM NPV*	CAD		12 200		12 200	37 056	0.00	
TILRAY BRANDS INC USD0.0001 CLASS 2*	USD	58 100	44 140		102 240	416 429	0.02	
TILRAY BRANDS INC USD0.0001 CLASS 2*	CAD	79 032			79 032	321 804	0.01	
TOPAZ ENERGY CORP COM NPV*	CAD		33 828		33 828	571 813	0.02	
TRISURA GROUP LTD COM NPV (POST REV SPLIT)*	CAD	9 200	8 051		17 251	501 572	0.02	
TURQUOISE HILL RES COM NPV(POST REV SPLIT)*	CAD	35 074			35 074	987 096	0.04	
VICTORIA GOLD CORP COM NPV(POST REV SPLIT)*	CAD	25 000			25 000	126 006	0.01	
WALLBRIDGE MINING COM NPV*	CAD	141 500		141 500				
WELL HEALTH TECHNO COM NPV*	CAD	46 700			46 700	100 045	0.00	
<b>Total Canada</b>						<b>23 718 659</b>	<b>0.95</b>	
<b>China</b>								
IDEANOMICS INC COM USD0.001*	USD	113 700			113 700	34 705	0.00	
INDIE SEMICONDUCTO COM USD0.0001 CL A*	USD		57 163	18 800	38 363	300 224	0.01	
VESYNC CO LTD HKD0.01*	HKD	54 000			54 000	14 388	0.00	
<b>Total China</b>						<b>349 316</b>	<b>0.01</b>	
<b>Costa Rica</b>								
ESTABLISHMENT LABS COM NPV*	USD	3 400	7 145		10 545	595 079	0.02	
<b>Total Costa Rica</b>						<b>595 079</b>	<b>0.02</b>	
<b>Denmark</b>								
BETTER COLLECTIVE EURO0.01*	SEK	8 427			8 427	109 514	0.00	
DRILLING CO OF 197 DKK10*	DKK	8 977		8 977				
H.LUNDBECK A/S DKK5*	DKK	14 277	18 961	33 238				
H.LUNDBECK A/S SER'A'DKK1*	DKK		33 238		33 238	113 047	0.00	
H.LUNDBECK A/S SER'B'DKK1*	DKK		132 952		132 952	497 583	0.02	
NETCOMPANY GROUP DKK1*	DKK	13 482	5 867		19 349	664 769	0.03	
NTG NORDIC TPT A/S DKK20*	DKK	1 504			1 504	48 955	0.00	
<b>Total Denmark</b>						<b>1 433 868</b>	<b>0.06</b>	
<b>Finland</b>								
ANORA GROUP OYJ NPV*	EUR		11 304		11 304	78 488	0.00	
CITYCON OYJ NPV (POST SPLIT)*	EUR	31 256			31 256	194 919	0.01	
F-SECURE OYJ (NEW) NPV*	EUR		9 282		9 282	26 257	0.00	
HARVIA OYJ NPV*	EUR	2 901			2 901	41 204	0.00	
KOJAMO OYJ NPV*	EUR	38 194	14 184		52 378	682 293	0.03	
METSO OUTOTEC OYJ NPV*	EUR	214 710	31 089		245 799	1 867 630	0.08	
MUSTI GROUP OYJ NPV*	EUR	13 714			13 714	257 995	0.01	
NOKIAN RENKAAT OYJ NPV*	EUR	44 576	16 444		61 020	688 643	0.03	
SPINNOVA OYJ NPV*	EUR		8 214		8 214	32 059	0.00	
WITHSECURE OYJ EUR1*	EUR		9 282		9 282	15 020	0.00	
<b>Total Finland</b>						<b>3 884 508</b>	<b>0.16</b>	
<b>France</b>								
CARMILA EUR6*	EUR	10 915			10 915	152 870	0.01	
COFACE EUR2.00*	EUR	34 439			34 439	383 894	0.02	
CROMWELL EU REIT NPV CROMWELL REIT EUR*	EUR	45 500			45 500	70 656	0.00	
LAGARDERE SA EUR6.10*	EUR	13 724		13 724				
NACON SA EUR1*	EUR	15 206		15 206				
NEOEN SA EUR2*	EUR	12 527	36		12 563	438 885	0.02	
TECHNICO CREA STUD EUR0.5*	EUR		45 813		45 813	71 459	0.00	
VALLOUREC SA EURO.02*	EUR		58 644	19 130	39 514	421 119	0.02	
VANTIVA SA-RG*	EUR	45 813			45 813	34 098	0.00	
VERALLIA EUR3.38*	EUR	13 749	8 030		21 779	617 808	0.02	
<b>Total France</b>						<b>2 190 788</b>	<b>0.09</b>	
<b>Georgia</b>								
BANK OF GEORGIA GR ORD GBP0.01*	GBP	14 374			14 374	351 941	0.01	
<b>Total Georgia</b>						<b>351 941</b>	<b>0.01</b>	
<b>Germany</b>								
COMPUGROUP MEDICAL NPV (REGD)*	EUR	7 308	3 384		10 692	338 412	0.01	
CUREVAC NV COM EUR 0.12*	EUR		17 865		17 865	130 282	0.01	
DEUTSCHE EUROSHOP NPV (REGD)*	EUR	16 056		16 056				
DIC ASSET AG NPV (REG)*	EUR	19 521			19 521	134 770	0.01	
DT BETEILIGUNGS AG NPV (REG)*	EUR	2 966			2 966	75 248	0.00	
ELRINGKLINGER AG NPV (REGD)*	EUR	9 748			9 748	69 854	0.00	
EXASOL AG ORD NPV*	EUR	4 768		4 768				
FLATEXDEGIRO AG NPV (REG)*	EUR	17 640			17 640	154 551	0.01	
FREENET AG NPV (REGD)*	EUR	43 991	9 531		53 522	1 053 998	0.04	
GRENKE AG*	EUR	9 524			9 524	194 431	0.01	
HAMBORNER REIT AG NPV*	EUR	32 963			32 963	235 397	0.01	
HAMBURGER HAFEN NPV (REGD)*	EUR	13 209			13 209	154 950	0.01	
HUGO BOSS AG NPV (REGD)*	EUR	17 500	8 978	4 605	21 873	1 009 028	0.04	
HYPOPORT SE NPV (REGD)*	EUR	1 245			1 245	121 910	0.00	

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JENOPTIK AG NPV (POST CONS)*	EUR	18 610			18 610	409 003	0.02	
K&S AG NPV*	EUR	63 862	14 601		78 463	1 735 294	0.07	
KLOECKNER & CO SE NPV (REGD)*	EUR	21 013	20 574		41 587	326 393	0.01	
NAGARRO SE NPV*	EUR	1 484	1 186		2 670	266 200	0.01	
NEW WORK SE NPV (REGD)*	EUR	885		885				
NORMA GROUP SE NPV*	EUR	10 136			10 136	160 908	0.01	
PATRIZIA AG NPV (REGD)*	EUR	16 974			16 974	124 741	0.01	
PNE AG NPV (REGD)*	EUR	13 654			13 654	260 107	0.01	
PROSIEBENSAT1 MED. NPV*	EUR	55 826	23 020		78 846	536 543	0.02	
STRATEC SE NPV REG*	EUR	3 217			3 217	270 144	0.01	
STROEER SE&CO KGAA NPV*	EUR	9 596			9 596	391 612	0.02	
TUI AG NPV (REGD)*	GBP	389 492			389 492	591 489	0.02	
VITESCO TECHNOLOGI NPV*	EUR	3 744	4 939		8 683	465 485	0.02	
WACKER NEUSON SE NPV(REGD)*	EUR	12 374			12 374	195 457	0.01	
WUSTENROT & WURTTTE NPV*	EUR	11 807			11 807	166 765	0.01	
ZEAL NETWORK SE NPV*	EUR	2 858			2 858	72 225	0.00	
<b>Total Germany</b>						<b>9 645 197</b>	<b>0.39</b>	
<b>Ghana</b>								
KOSMOS ENERGY LTD COM USD0.01*	USD	157 300			157 300	1 021 643	0.04	
<b>Total Ghana</b>						<b>1 021 643</b>	<b>0.04</b>	
<b>Hong Kong</b>								
C-MER EYE CARE HLD HKD0.1*	HKD	62 000			62 000	25 689	0.00	
CMBC CAPITAL HOLDI HKD0.4*	HKD		81 500	81 500				
CMBC CAPITAL HOLDI HKD0.4 (PARALLEL 04/02/22)*	HKD		81 500	81 500				
HUOBI TECHNOLOGY H HKD0.001*	HKD	30 500		30 500				
NISSIN FOODS COMPA NPV*	HKD	194 000			194 000	155 814	0.01	
SUNLIGHT REAL EST NPV REIT*	HKD	515 000			515 000	164 139	0.01	
TELEVISION BROADCT NPV*	HKD	70 000		70 000				
<b>Total Hong Kong</b>						<b>345 641</b>	<b>0.01</b>	
<b>Ireland</b>								
C&C GROUP ORD EURO0.01*	EUR	8 936			8 936	16 834	0.00	
C&C GROUP ORD EURO0.01*	GBP	75 963			75 963	143 104	0.01	
CIMPRESS PLC COM EURO0.01*	USD	6 299			6 299	146 751	0.01	
UNIPHAR PLC ORD EURO0.08*	EUR	86 465			86 465	299 326	0.01	
<b>Total Ireland</b>						<b>606 016</b>	<b>0.02</b>	
<b>Israel</b>								
ALTSCHULER SHAHAM F ILS0.01*	ILS		29 520		29 520	68 393	0.00	
COGNYTE SOFTWARE L COM NPV WI*	USD	23 897			23 897	65 049	0.00	
DORAL GP RENEWABLE NPV*	ILS	32 240			32 240	99 281	0.00	
ELCO HOLDINGS ILS0.25*	ILS	2 824			2 824	163 810	0.01	
ELECTREON WIRELESS ILS1*	ILS	1 506			1 506	22 859	0.00	
ENLIGHT RENEWABLE ILS1*	ILS	291 018	355 700	191 774	454 944	926 870	0.04	
FATTAL HOLDINGS ILS1*	ILS	2 329			2 329	238 075	0.01	
FIVERR INTERNATION COM NPV*	USD	9 200	18 022	9 200	18 022	558 199	0.02	
GAV-YAM LANDS CORP ILS0.01*	ILS	45 300		45 300				
ISRACARD LTD NPV*	ILS	73 361			73 361	218 193	0.01	
ISRAEL CANADA T.R ILS1*	ILS	27 284			27 284	79 132	0.00	
JFROG LTD ILS0.01*	USD	9 400	10 213		19 613	498 544	0.02	
NAYAX LTD NPV*	ILS		40 356	36 687	3 669	91 799	0.00	
NEOGAMES S A COM NPV*	USD	1 800		1 800				
O.Y. NOFAR ENERGY NPV ORD*	ILS		9 621		9 621	255 594	0.01	
ONE SOFTWARE TECHN ILS1*	ILS		16 569		16 569	230 618	0.01	
RETAILORS LTD ILS0*	ILS		4 055		4 055	78 405	0.00	
RISKIFIED LTD COM NPV CL A*	USD		33 400	33 400				
SAPIENS INTL CP NV COM EURO.01*	ILS	7 486	14 667		22 153	437 660	0.02	
SIMILARWEB LTD COM ILS0.01*	USD		33 200		33 200	207 323	0.01	
TABOOLA COM LTD COM NPV*	USD		38 800		38 800	68 339	0.00	
TERA LIGHT LTD NPV*	ILS	5 116		5 116				
UROGEN PHARMA LTD COM ILS0.01*	USD	9 200		9 200				
ZIM INTEGRATED SHI COM NPV*	USD		15 700	15 700				
<b>Total Israel</b>						<b>4 308 144</b>	<b>0.17</b>	
<b>Italy</b>								
ARISTON HLDG NV EURO.01*	EUR		26 464		26 464	225 893	0.01	
CAREL INDUSTRIES S NPV*	EUR	15 958			15 958	348 035	0.01	
CEMENTIR HOLDING N NPV*	EUR	11 513			11 513	67 072	0.00	
DIGITAL VALUE SPA NPV*	EUR		1 090		1 090	69 646	0.00	
EL.EN. SPA NPV*	EUR	14 960			14 960	183 184	0.01	
GVS SPA NPV*	EUR	17 951			17 951	92 149	0.00	
ILLIMITY BANK SPA NPV*	EUR	17 395			17 395	118 372	0.00	
IVECO GROUP NV EUR1*	EUR		68 073		68 073	368 297	0.01	
MFE-MEDIAFOREUROPE EURO.52*	EUR	112 223		112 223				
MFE-MEDIAFOREUROPE EURO.06 A*	EUR		112 223		112 223	39 360	0.00	
PIRELLI & C SPA NPV*	EUR	106 901			106 901	403 696	0.02	
SAIPEM SPA NPV (POST SPLIT)*	EUR		42 443	42 443				
SAIPEM SPA NPV POST SPLIT*	EUR		407 424	0	407 424	396 532	0.02	
SECO SPA NPV*	EUR		37 716		37 716	213 382	0.01	
TECHNOPROBE SPA NPV*	EUR		33 006		33 006	227 216	0.01	
WIIT SPA NPV*	EUR		3 800		3 800	57 844	0.00	
<b>Total Italy</b>						<b>2 810 679</b>	<b>0.11</b>	
<b>Japan</b>								
ABC-MART INC NPV*	JPY		11 400		11 400	508 889	0.02	
AEON MALL CO LTD NPV*	JPY	17 100	18 100		35 200	383 228	0.02	
AI INSIDE INC NPV*	JPY	700		700				
ALFRESA HOLDINGS NPV*	JPY	42 900	19 800		62 700	722 307	0.03	
ALLEGRO MICROSYSTE COM USD0.01*	USD	16 174	11 162		27 336	695 129	0.03	
ALPS ALPINE CO LTD NPV*	JPY	65 100	23 500	21 500	67 100	578 278	0.02	
AMVIS HOLDINGS INC NPV*	JPY		22 500	7 500	15 000	291 570	0.01	
ARTERIA NETWORKS C NPV*	JPY	12 700			12 700	102 695	0.00	
BASE INC NPV*	JPY	400	32 600	33 000				
BENEXT-YUMESHIN GR NPV*	JPY	11 466			11 466	138 805	0.01	
BENGO4.COM INC NPV*	JPY	2 600			2 600	55 668	0.00	
CASIO COMPUTER CO NPV*	JPY		88 000		88 000	766 693	0.03	
CELLEBRITE DI LTD COM USD0.0001*	USD		16 200		16 200	78 305	0.00	
CELLSOURCE CO LTD NPV*	JPY	2 700			2 700	79 896	0.00	
CHANGE INC NPV*	JPY	11 200			11 200	150 215	0.01	
CHATWORK CO LTD NPV*	JPY	6 900		6 900				
CHUGIN FINANCIAL G NPV*	JPY		52 600		52 600	317 321	0.01	
CHUGOKU ELEC POWER NPV*	JPY	66 500	38 300		104 800	492 517	0.02	



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CURVES HOLDINGS CO NPV*	JPY	13 900			13 900	80 953	0.00	
DAISHI HOKUETSU FI NPV*	JPY	13 650			13 650	241 250	0.01	
EDULAB INC NPV*	JPY	800		800				
ELEC POWER DEV NPV*	JPY	39 000	27 600	14 800	51 800	721 248	0.03	
FREEE K K NPV*	JPY	9 300	16 000		25 300	495 699	0.02	
GA TECHNOLOGIES CO NPV*	JPY	4 100		4 100				
GIFTEE INC NPV*	JPY	3 700		3 700				
GMO FINANCIAL GATE NPV*	JPY	500			500	46 929	0.00	
HENNGE K K NPV*	JPY	2 900	5 800	8 700				
HINO MOTORS NPV*	JPY		99 700		99 700	414 847	0.02	
HIROGIN HOLDINGS I NPV*	JPY	110 500			110 500	456 066	0.02	
HOKKOKU FINANCIAL NPV*	JPY	6 200			6 200	189 519	0.01	
INFRONEER HLDGS IN NPV*	JPY	73 440			73 440	510 290	0.02	
INSOURCE CO LTD NPV*	JPY	5 800			5 800	117 739	0.00	
IR JAPAN HOLDINGS NPV*	JPY	2 700			2 700	39 630	0.00	
ITOCHU ADVANCE LOG REIT*	JPY	170			170	166 425	0.01	
IYOGIN HOLDINGS IN NPV*	JPY		105 700		105 700	496 035	0.02	
JAPAN ELEVATOR SER NPV*	JPY	13 800			13 800	163 344	0.01	
JAPAN EXCELLENT IN REIT*	JPY	305	257		562	520 288	0.02	
JAPAN PRIME REALTY INVESTMENT CORP*	JPY	279	182	92	369	1 002 477	0.04	
JDC CORPORATION NPV*	JPY	15 500			15 500	59 903	0.00	
JMDC INC NPV*	JPY	6 000	3 600		9 600	341 925	0.01	
JTOWER INC NPV*	JPY	2 200			2 200	89 615	0.00	
JUROKU FINANCIAL G NPV*	JPY	11 200			11 200	188 447	0.01	
KAMAKURA SHINSHO L NPV*	JPY	7 300		7 300				
KOBE STEEL NPV*	JPY	83 500	48 300		131 800	541 315	0.02	
KONICA MINOLTA INC NPV*	JPY	164 900			164 900	502 948	0.02	
LAWSON INC NPV*	JPY		8 800		8 800	281 437	0.01	
LITALICO MEDIA & S NPV*	JPY	8 800			8 800	186 637	0.01	
MAKUAKE INC NPV*	JPY	1 500		1 500				
MANAGEMENT SOLUTIO NPV*	JPY		6 700		6 700	132 580	0.01	
MEDIPAL HOLDINGS CORP NPV*	JPY		79 800		79 800	991 297	0.04	
MEDLEY INC NPV*	JPY	5 900			5 900	143 802	0.01	
MERCARI INC NPV*	JPY		39 900		39 900	664 894	0.03	
MITSUBISHI MATERLS NPV*	JPY	37 600			37 600	492 646	0.02	
NETSCOUT SYSTEMS NPV*	JPY	36 400		36 400				
MODALIS THERAPEUTI NPV*	JPY	5 700		5 700				
MONEY FORWARD INC NPV*	JPY	11 600	4 500		16 100	459 617	0.02	
NACHI-FUJIKOSHI CO NPV*	JPY	3 700			3 700	97 156	0.00	
NGK SPARK PLUG CO NPV*	JPY	31 700	50 400	15 300	66 800	1 218 850	0.05	
NIKON CORP NPV*	JPY	99 300			99 300	962 087	0.04	
NOK CORP NPV*	JPY	24 700			24 700	202 225	0.01	
OKINAWA FINANCIAL NPV*	JPY	5 500			5 500	76 358	0.00	
ORIX JREIT INC REIT*	JPY		1 072		1 072	1 439 933	0.06	
ORO CO LTD NPV*	JPY	4 500		4 500				
PARK 24 CO LTD NPV*	JPY	38 900	15 800		54 700	731 059	0.03	
PLAID INC NPV*	JPY	3 700	48 500		52 200	238 289	0.01	
PR TIMES INC NPV*	JPY	2 000		2 000				
PREMIER ANTI-AGING NPV*	JPY	700		700				
RAKSUL INC NPV*	JPY	5 600			5 600	110 776	0.00	
RENOVA INC NPV*	JPY	10 300	19 900	15 900	14 300	314 839	0.01	
RPA HOLDINGS INC NPV*	JPY	5 800		5 800				
SANSAN INC NPV*	JPY	4 300	17 200	4 300	17 200	171 973	0.01	
SANTEN PHARM CO NPV*	JPY		157 900		157 900	1 082 267	0.04	
SAWAI GROUP HOLDIN NPV*	JPY	12 200			12 200	351 978	0.01	
SEGA SAMMY HLDGS I NPV*	JPY	44 300	17 400		61 700	791 379	0.03	
SHIMAMURA CO NPV*	JPY	4 300	3 900		8 200	664 177	0.03	
SOHGO SECURITY SER NPV*	JPY		34 900		34 900	871 774	0.04	
SOSILA LOGISTICS R REIT*	JPY	175			175	167 903	0.01	
SRE HLDGS CORP NPV*	JPY	1 800			1 800	45 932	0.00	
STAR ASIA INVESTME REIT*	JPY	405	552		957	365 342	0.01	
SUMITOMO PHARMA CO NPV*	JPY		63 500		63 500	443 360	0.02	
TAKARA LEBEN REAL REIT*	JPY	236			236	161 122	0.01	
TKP CORPORATION NPV*	JPY	7 200			7 200	146 159	0.01	
TOKYU FUDOSAN HLDG NPV*	JPY	151 200	89 900		241 100	1 225 600	0.05	
TOYO SEIKAN GROUP NPV*	JPY	47 300			47 300	541 714	0.02	
TRE HLDGS CORP NPV*	JPY		19 600		19 600	211 937	0.01	
UNITED URBAN INVESTMENT CORP*	JPY		1 189		1 189	1 258 459	0.05	
VISIONAL INC NPV*	JPY		7 400		7 400	505 213	0.02	
WEALTHNAVI INC NPV*	JPY	6 100			6 100	57 130	0.00	
WORLD CO LTD NPV*	JPY	6 700		6 700				
YAKUODO HLDGS CO L NPV*	JPY	3 800		3 800				
YAMADA HOLDINGS CO NPV*	JPY		221 900		221 900	715 644	0.03	
YAMAZAKI BAKING CO NPV*	JPY	29 000	20 400		49 400	503 900	0.02	
YOKOHAMA RUBBER CO NPV*	JPY	39 800	17 000	16 500	40 300	631 673	0.03	
<b>Total Japan</b>						<b>32 407 524</b>	<b>1.30</b>	
<b>Jersey (Channel islands)</b>								
TP ICAP GROUP PLC ORD GBP0.25*	GBP	259 897			259 897	551 001	0.02	
<b>Total Jersey (Channel islands)</b>						<b>551 001</b>	<b>0.02</b>	
<b>Kazakhstan</b>								
FREEDOM HOLDING CO COM USD0.001*	USD	6 300			6 300	349 660	0.01	
<b>Total Kazakhstan</b>						<b>349 660</b>	<b>0.01</b>	
<b>Luxembourg</b>								
B&S GROUP SA EUR0.06*	EUR	4 052			4 052	21 241	0.00	
GLOBAL FASHION GRO EUR1*	EUR	16 544			16 544	27 916	0.00	
<b>Total Luxembourg</b>						<b>49 158</b>	<b>0.00</b>	
<b>Morocco</b>								
VIVO ENERGY PLC ORD USD0.50*	GBP		228 271	228 271				
<b>Total Morocco</b>							<b>0.00</b>	
<b>Netherlands</b>								
ALFEN NV EUR0.10*	EUR	6 691	2 432		9 123	970 475	0.04	
BE SEMICONDUCTOR EUR0.01*	EUR	21 634	7 697		29 331	1 500 451	0.06	
CM.COM EUR0.06*	EUR	2 961			2 961	33 270	0.00	
EUROCOMMERCIAL EUR10.00*	EUR	14 281	190	0	14 471	318 610	0.01	
MFE-MEDIAFOREUROPE EUR0.6 B*	EUR		112 223		112 223	56 054	0.00	
TOMTOM NV EUR0.20*	EUR	31 129			31 129	244 006	0.01	
<b>Total Netherlands</b>						<b>3 122 867</b>	<b>0.13</b>	



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<b>New Zealand</b>								
PUSHPAY HOLDINGS NPV*	NZD	305 136	356 010		661 146	480 476	0.02	
<b>Total New Zealand</b>						<b>480 476</b>	<b>0.02</b>	
<b>Norway</b>								
AKER CARBON CAPTURE AS*	NOK	128 694			128 694	144 685	0.01	
AKER HORIZONS ASA NOK1*	NOK	30 790	114 649		145 439	182 760	0.01	
ATLANTIC SAPPH ASA NOK0.10*	NOK	4 418	60 392	64 810				
BANK NORWEGIAN ASA NOK1*	NOK	42 925		42 925				
BW ENERGY LIMITED USD0.01*	NOK	21 698	657	2	22 353	56 587	0.00	
ELMERA GROUP ASA NOK0.3*	NOK	22 759		22 759				
ELOPAK ASA NOK1.40*	NOK		46 182		46 182	104 241	0.00	
FREYR BATTERY SA*	USD		25 500		25 500	339 660	0.01	
KAHOOT AS NOK0.10*	NOK	68 461			68 461	146 094	0.01	
LINK MOBILITY NOK*	NOK	17 475	200 401		217 876	169 661	0.01	
MPC CONTAIN SHIPS NOK10*	NOK		93 985		93 985	148 363	0.01	
NYKODE THERAPEUTICS ASA*	NOK	42 819			42 819	102 791	0.00	
OCEAN YIELD ASA NOK10*	NOK	34 191		34 191				
PEXIP HOLDING ASA NOK0.015*	NOK	21 645		21 645				
QUANTAFUEL ASA NOK0.01*	NOK	28 238		28 238				
TOMRA SYSTEMS ASA NOK0.50 (POST SPLIT)*	NOK		99 932		99 932	1 616 179	0.06	
<b>Total Norway</b>						<b>3 011 022</b>	<b>0.12</b>	
<b>Portugal</b>								
GREENVOLT ENERGI COM NPV*	EUR	744	11 479	4 412	7 811	60 107	0.00	
SEMAPA SOC INVEST EUR1*	EUR		19 834		19 834	252 675	0.01	
SONAE EUR1*	EUR	192 290			192 290	185 152	0.01	
THE NAVIGATOR COMP EUR1*	EUR	20 738	84 990		105 728	403 449	0.02	
<b>Total Portugal</b>						<b>901 383</b>	<b>0.04</b>	
<b>Singapore</b>								
ARA LOGOS LOGISTIC NPV (REIT)*	SGD	74 948		74 948				
HAFNIA LIMITED USD0.01*	NOK	23 595	95 013		118 608	611 931	0.02	
KBS US PRIME PROPE PRIME US REIT*	USD	322 000			322 000	151 454	0.01	
KEPPEL-KBS US REIT USD1.00*	USD	196 100			196 100	105 973	0.00	
LENDLEASE GBL COMM NPV*	SGD		912 700		912 700	451 819	0.02	
MAXEON SOLAR TECHN COM NPV*	USD		29 200	19 700	9 500	164 283	0.01	
OLAM GRP LTD NPV*	SGD		429 400		429 400	406 917	0.02	
SASSEUR REIT NPV (STAPLED UNITS)*	SGD	63 100			63 100	31 683	0.00	
SES AI CORPORATION COM USD0.0001 CL A*	USD		69 508		69 508	418 056	0.02	
SILVERLAKE AXIS NPV*	SGD		675 720		675 720	155 306	0.01	
WHEELS UP EXPERIEN COM USD0.0001 CL A*	USD		28 300		28 300	50 129	0.00	
YANGZJIANG FINANCIAL HOLDING LTD NPV*	SGD		711 700		711 700	156 026	0.01	
<b>Total Singapore</b>						<b>2 703 577</b>	<b>0.11</b>	
<b>Spain</b>								
ACERINOX SA EURO.25*	EUR	47 446	29 758		77 204	676 718	0.03	
BANKINTER SA EURO.3(REGD)*	EUR	170 104	50 140		220 244	1 332 318	0.05	
EDREAMS ODIGEO EURO.10*	EUR		27 895		27 895	115 881	0.00	
LINEA DIRECTA SA EURO.04*	EUR	215 759	152 397		368 156	345 387	0.01	
MAPFRE SA EURO.10*	EUR	288 905	136 545		425 450	730 103	0.03	
PROSEGUR SEGURIDAD EURO.06(REGD)*	EUR	87 116			87 116	162 595	0.01	
<b>Total Spain</b>						<b>3 363 002</b>	<b>0.14</b>	
<b>Sweden</b>								
AAK AB NPV (POST SPLIT)*	SEK	60 455	53 250	41 823	71 882	1 048 073	0.04	
ADDLIFE AB SER'B'NPV (POST SPLIT)*	SEK		50 208		50 208	469 243	0.02	
ADDTech AB SER'B'NPV (POST SPLIT)*	SEK	92 744	15 492		108 236	1 309 555	0.05	
ALLEIMA AB NPV*	SEK		106 550		106 550	363 009	0.01	
ARJO AB SER'B'NPV*	SEK	85 834	22 270	20 772	87 332	348 469	0.01	
AVANZA BANK HLDG NPV (POST SPLIT)*	SEK	43 800	16 266		60 066	1 199 452	0.05	
BEIJER ALMA AB SER'B'NPV*	SEK	3 269	9 826		13 095	183 104	0.01	
BEIJER REF AB SER'B'NPV (POST SPLIT)*	SEK	78 774	17 938		96 712	1 500 318	0.06	
BETSSON AB SER'B'NPV (POST SPLIT)*	SEK	33 585		33 585				
BETSSON AB SER'B'NPV (POST SPLIT)*	SEK		33 585		33 585	244 538	0.01	
BIOGAIA AB SER'B'NPV (POST SPLIT)*	SEK		25 840		25 840	204 761	0.01	
BYGGHEMMA GROUP FI NPV*	SEK	23 747	49 596	73 343				
CALLIDITAS THERAPE SER'B'NPV*	SEK	8 472			8 472	64 448	0.00	
CELLINK AB SER'B'NPV*	SEK	8 552	22 240		30 792	118 236	0.00	
CIBUS NORDIC REAL NPV*	SEK	7 786	15 224		23 010	314 346	0.01	
CINT GROUP AB*	SEK	18 148	27 736		45 884	242 257	0.01	
COLLECTOR BANK AB NPV*	SEK		72 236		72 236	176 564	0.01	
CREADES AB SER'A'NPV (POST SPLIT)*	SEK	14 100			14 100	94 684	0.00	
DESENIO GROUP AB NPV*	SEK	7 025		7 025				
ELECTROLUX PROFESS SER'B'NPV*	SEK	78 026			78 026	294 660	0.01	
ENAD GLOBAL 7 AB NPV*	SEK	14 505		14 505				
FABEGE AB NPV (POST SPLIT)*	SEK	74 936	62 018	32 335	104 619	759 665	0.03	
FORTNOX AB NPV (POST SPLIT)*	SEK		220 104		220 104	936 953	0.04	
GARO AKTIEBOLAG NPV (POST SPLIT)*	SEK	6 076			6 076	61 298	0.00	
GETINGE AB SER'B'NPV*	SEK	71 458		71 458				
HEMNET AB NPV*	SEK		21 124		21 124	262 468	0.01	
HOLMEN AB SER'B'NPV (POST SPLIT)*	SEK	32 346		32 346				
HUMBLE GROUP AB NPV*	SEK		41 481		41 481	31 649	0.00	
INSTALCO AB NPV (POST SPLIT)*	SEK		91 260		91 260	365 423	0.01	
K-FAST HOLDING AB SER'B'NPV (POST SPLIT)*	SEK	10 752			10 752	22 103	0.00	
LIFCO AB SER'B'NPV (POST SPLIT)*	SEK	77 494		77 494				
LIME TECHNOLOGIES NPV*	SEK	2 925			2 925	53 456	0.00	
LOOMIS AB NPV*	SEK	22 920	13 993		36 913	1 031 623	0.04	
MEKONOMEN AB NPV*	SEK	8 446			8 446	79 778	0.00	
NOLATO AB SER'B'NPV (POST SPLIT)*	SEK	69 030			69 030	291 319	0.01	
NORDIC ENTERTAINM SER'B'NPV*	SEK	25 527			25 527	466 054	0.02	
NORDNET AB NPV*	SEK	30 302	16 188		46 490	576 801	0.02	
NYFOSA AB NPV*	SEK	64 783			64 783	386 920	0.02	
OX2 AB NPV*	SEK		12 627		12 627	87 137	0.00	
RENEWCELL AB NPV*	SEK	5 825			5 825	30 464	0.00	
RVRC HOLDING AB NPV (WI)*	SEK		36 394		36 394	90 176	0.00	
SAMHALLSBYGG I NOR SER'D'NPV*	SEK	54 073		54 073				
SECTRA AB SER'B'NPV (POST SPLIT)*	SEK		44 992		44 992	596 516	0.02	
SEDANA MEDICAL AB NPV*	SEK	19 048			19 048	34 500	0.00	
SKISTAR AB SER'B'NPV (POST SPLIT)*	SEK	17 666			17 666	169 106	0.01	
SOLID FÖRSÄKRING NPV*	SEK		9 895	9 895				
STILLFRONT GP AB NPV (POST SPLIT)*	SEK	105 940	133 238		239 178	465 916	0.02	
STORSKOGEN GROUP SER'B'NPV (WI)*	SEK		483 088		483 088	353 757	0.01	

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<b>Sweden</b>								
SURGICAL SCIENCE S NPV (POST SPLIT)*	SEK		8 262		8 262	119 192	0.00	
SVOLDER AB SER'B'NPV (POST SPLIT)*	SEK		64 280		64 280	333 620	0.01	
SWECO AB SER'B'NPV (POST SPLIT)*	SEK	62 786	19 596		82 382	619 236	0.02	
SWEDENCARE AB NPV (POST SPLIT)*	SEK	24 450			24 450	84 252	0.00	
TOBII DYNAVOX AB NPV*	SEK		32 282	32 282				
TROAX GROUP AB NPV*	SEK	9 461			9 461	140 516	0.01	
VEONEER INC COM USD1*	USD	35 667		35 667				
VESTUM AB NPV*	SEK		17 902	17 902				
VESTUM AB NPV (POST SPLIT)*	SEK		53 706		53 706	75 076	0.00	
VIMIAN GROUP AB*	SEK		30 955		30 955	101 593	0.00	
VITROLIFE AB NPV (POST SPLIT)*	SEK	22 005	9 856		31 861	515 331	0.02	
VNV GLOBAL AB NPV*	SEK		39 677		39 677	85 159	0.00	
WALLENSTAM SER'B'NPV (POST SPLIT)*	SEK		112 462		112 462	397 003	0.02	
WIHLBORGS FAST. AB NPV (POST SPLIT)*	SEK	47 551		47 551				
WIHLBORGS FAST. AB NPV (POST SPLIT)*	SEK		95 102		95 102	623 554	0.03	
XANO INDUSTRI AB SER'B'NPV (POST SPLIT)*	SEK		15 456		15 456	145 012	0.01	
<b>Total Sweden</b>						<b>18 568 343</b>	<b>0.75</b>	
<b>Switzerland</b>								
TRANSCOAN LTD COM CHF0.10*	USD	195 183	95 061	61 638	228 606	841 901	0.03	
<b>Total Switzerland</b>						<b>841 901</b>	<b>0.03</b>	
<b>Taiwan</b>								
MEDTECS INTL (BM) USD0.05*	SGD	198 100		198 100				
<b>Total Taiwan</b>							<b>0.00</b>	
<b>United Republic of Tanzania</b>								
HELIOS TOWERS PLC ORD GBP1.00*	GBP		248 393		248 393	359 183	0.01	
<b>Total United Republic of Tanzania</b>						<b>359 183</b>	<b>0.01</b>	
<b>United Arab Emirates</b>								
BORR DRILLING LTD USD0.10 (POST SPLIT)*	NOK		45 310		45 310	221 119	0.01	
NETWORK INTL HLDGS ORD GBPO.1 (WJ)*	GBP	176 269			176 269	660 073	0.03	
<b>Total United Arab Emirates</b>						<b>881 192</b>	<b>0.04</b>	
<b>United Kingdom</b>								
ACLARA RESOURCES INC*	CAD		11 675	11 675				
AIRTEL AFRICA PLC ORD USD0.5*	GBP	287 991	137 965		425 956	555 086	0.02	
AJ BELL PLC ORD GBPO.000125 (WJ)*	GBP	101 128			101 128	378 460	0.02	
ARGO BLOCKCHAIN PL ORD GBPO.001*	GBP	29 484	439 691		469 175	40 544	0.00	
ASTON MARTIN LAGON ORD GBPO.1*	GBP	23 032	162 828		185 860	226 143	0.01	
AUCTION TECHNOLOGY GROUP PLC*	GBP	14 513	20 572		35 085	301 978	0.01	
AVAST PLC ORD GBPO.10 (WJ)*	GBP	203 221	32 974	236 195				
B & M EUROPEAN VAL ORD GBPO.1 (DI)*	GBP	309 464			309 464	1 150 290	0.05	
BRIDGEPOINT GROUP ORD GBPO.00005*	GBP		229 826		229 826	527 764	0.02	
BYTES TECHNOLOGY G ORD GBPO.01*	GBP	59 613	44 910		104 523	432 595	0.02	
CAPRICORN ENERGY PLC ORD GBPO.016153846*	GBP	197 218			197 218	562 639	0.02	
CENTRICA ORD GBPO.061728395*	GBP	1 763 918	536 495		2 300 413	2 030 864	0.08	
CERES POWER HLDGS ORD GBPO.10*	GBP	27 303			27 303	103 122	0.00	
DARKTRACE PLC ORD GBPO.01*	GBP		70 593		70 593	290 784	0.01	
DELIVEROO HLDGS PL CLASS A ORD GBPO.005*	GBP		184 397		184 397	185 184	0.01	
DIRECT LINE INSURA ORD GBP 0.109090909*	GBP		445 521		445 521	1 035 911	0.04	
DR. MARTENS PLC ORD GBPO.01*	GBP	134 763	90 793		225 556	646 603	0.03	
DUCK CREEK TECHNOL COM USD0.01*	USD	9 560	26 919		36 479	435 886	0.02	
EASYJET ORD GBPO.27285714*	GBP	104 886	52 745		157 631	632 780	0.03	
ENDEAVOUR MINING P ORD USD0.01*	CAD	62 197		62 197				
FLEX LNG LTD (BM) USD0.10 (POST SPLIT)*	NOK	15 515			15 515	482 368	0.02	
FUNDING CIRCLE HLD ORD GBPO.001*	GBP	41 354		41 354				
GAN LTD COM USD0.01*	USD	10 600		10 600				
HAMMERSON ORD GBPO.05*	GBP	1 137 268	57 293		1 194 561	263 234	0.01	
HARBOUR ENERGY PLC ORD GBPO.00002*	GBP	44 197	117 436		161 633	703 785	0.03	
HOME REIT PLC ORD GBPO.01*	GBP		381 145		381 145	369 334	0.01	
IMI ORD GBPO.2857*	GBP	87 059	12 218		99 277	1 404 688	0.06	
INDIVIOR PLC USD0.5*	GBP		47 977		47 977	917 091	0.04	
INTEGRAFIN HOLDING ORD GBPO.01*	GBP	114 422			114 422	332 233	0.01	
INVESTEC ORD GBPO.0002*	GBP	202 034	103 713		305 747	1 544 773	0.06	
MAN GROUP PLC (N) ORD USD0.0342857142*	GBP	508 569			508 569	1 269 819	0.05	
MICRO FOCUS INTL ORD GBPO.10*	GBP	114 743			114 743	687 219	0.03	
MOONPIG GROUP PLC ORD GBPO.1*	GBP	26 065			26 065	41 355	0.00	
NINETY ONE PLC ORD GBP1*	GBP	125 276	34 141	1	159 416	373 975	0.02	
NVENT ELECTRIC PLC COM USD0.01*	USD	51 042	14 660		65 702	2 399 922	0.10	
OSB GROUP PLC ORD GBP3.04*	GBP	132 600	39 766		172 366	823 803	0.03	
OXFORD BIOMEDICA ORD GBPO.50*	GBP	17 536			17 536	65 364	0.00	
OXFORD NANOPORE TE ORD GBPO.0001 (WJ)*	GBP		118 361		118 361	357 990	0.01	
PENNON GROUP ORD GBPO.6105*	GBP	93 730			93 730	904 475	0.04	
QUILTER PLC ORD GBPO.07*	GBP	622 593		622 593				
QUILTER PLC ORD GBPO.08167*	GBP		533 651	0	533 651	594 343	0.02	
REDROW ORD GBPO.105*	GBP	92 294	38 899		131 193	632 766	0.03	
RENEWI PLC ORD GBP1*	GBP		25 765		25 765	157 043	0.01	
RIGHTMOVE ORD GBPO.001*	GBP	294 688			294 688	1 669 875	0.07	
S4 CAPITAL PLC ORD GBPO.25*	GBP	77 263			77 263	156 414	0.01	
SAGA PLC ORD GBPO.15*	GBP	14 897			14 897	14 744	0.00	
SSP GROUP PLC ORD GBPO.01085*	GBP	267 345			267 345	623 162	0.03	
SUPERMARKET INCOME ORD GBPO.01*	GBP		324 960		324 960	383 784	0.02	
TARGET HLTHCARE RE ORD GBPO.01*	GBP		103 232		103 232	103 126	0.00	
TATE & LYLE ORD GBPO.2916666667*	GBP		162 515	0	162 515	1 312 636	0.05	
TEAM17 GROUP PLC ORD GBPO.01*	GBP	22 578			22 578	107 311	0.00	
THG PLC ORD GBPO.005*	GBP		292 208		292 208	179 117	0.01	
TRAINLINE PLC ORD GBPO.01*	GBP	160 293			160 293	614 469	0.02	
TRUSTPILOT GROUP PLC*	GBP		70 251		70 251	87 986	0.00	
URBAN LOGISTICS ORD GBPO.01*	GBP		102 972		102 972	156 019	0.01	
VICTORIAN PLUMBING ORD GBPO.001*	GBP		58 734	58 734				
WAREHOUSE REIT PLC ORD GBPO.01*	GBP	143 347			143 347	198 200	0.01	
WICKES GROUP PLC ORD GBPO.1*	GBP	83 684			83 684	122 263	0.00	
YELLOW CAKE PLC ORD GBPO.01*	GBP		60 505		60 505	298 797	0.01	
<b>Total United Kingdom</b>						<b>29 890 116</b>	<b>1.20</b>	
<b>United States</b>								
10X GENOMICS INC COM USD0.00001 CLASS A*	USD		34 573		34 573	940 399	0.04	
1LIFE HEALTHCARE I COM USD0.001*	USD	24 900	25 046		49 946	854 717	0.03	

Security	31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
23ANDME HLDG CO COM USD0.0001 CL A*	USD	120 162		120 162	377 592	0.02	
2SEVENTY BIO INC COM USD0.0001 (WI)*	USD	29 052		29 052	461 692	0.02	
4D MOLECULAR THERA COM USD0.0001*	USD	12 582		12 582	109 042	0.00	
908 DEVICES INC COM USD0.001*	USD	1 900		1 900	30 404	0.00	
ACADEMY SPORTS & O COM USD0.01*	USD	21 546	8 178	29 724	1 309 729	0.05	
ACCEL ENTMT INC COM USD0.0001 CLASS A-1*	USD	15 700		15 700	154 290	0.01	
ACCOLADE INC COM USD0.0001*	USD	8 300	11 231	19 531	210 702	0.01	
ACM RESEARCH INC COM USD0.0001 CL A*	USD	4 009	12 027	4 009	77 031	0.00	
ACUITY BRANDS INC COM STK USD0.01*	USD	11 773		11 773	2 162 790	0.09	
ACV AUCTIONS INC COM USD0.001 CL A*	USD	68 676		68 676	626 795	0.03	
ADAPTHEALTH CORP COM USD0.0001 CL A*	USD	16 100	10 159	26 259	599 154	0.02	
ADAPTIVE BIOTECHNO COM USD0.0001*	USD	31 310		31 310	243 774	0.01	
ADTRAN HOLDINGS IN COM USD0.01*	USD		36 340	1	816 786	0.03	
ADVANTAGE SOLUTIO COM USD0.01 CLASS A*	USD	11 700		11 700	39 576	0.00	
AERSALE CORPORATIO COM USD0.0001*	USD		18 200		386 129	0.02	
AEVA TECHNOLOGIES COM USD0.0001*	USD		112 737	112 737	225 643	0.01	
AEYE INC COM USD0.0001 CL A*	USD		49 600		43 209	0.00	
AFFILIATED MNGRS COM USD0.01*	USD	14 291		14 291	1 775 701	0.07	
AGCO CORP COM USD0.01*	USD	20 851	2 198	23 049	2 864 141	0.12	
AGILITI INC COM USD0.0001*	USD		11 900		208 049	0.01	
AGILON HEALTH INC COM USD0.01*	USD		85 289	85 289	1 694 256	0.07	
AGNC INV CORP COM USD0.01*	USD		184 997	184 997	1 521 816	0.06	
AKERO THERAPEUTICS COM USD0.0001*	USD	5 200	13 040	18 240	771 401	0.03	
ALBIREO PHARMA INC COM USD0.01*	USD	3 600		3 600	73 927	0.00	
ALECTOR INC COM USD0.0001*	USD	17 263		17 263	158 939	0.01	
ALIGHT INC COM USD0.0001 CL A*	USD		114 734	114 734	951 858	0.04	
ALIGNMENT HEALTHCA COM USD0.001*	USD		31 400	31 400	416 048	0.02	
ALKAMI TECHNOLOGY COM USD0.001*	USD		18 926	18 926	300 202	0.01	
ALLAKOS INC COM USD0.001*	USD	8 900		8 900			
ALLBIRDS INC COM USD0.0001 CLASS A*	USD		48 885	48 885	168 291	0.01	
ALLOGENE THERAPEUT COM USD0.001*	USD	23 500	32 447	55 947	576 686	0.02	
ALLOVIR INC COM USD0.0001*	USD	8 800		8 800	61 030	0.00	
ALPHATEC HLDGS INC COM USD0.0001*	USD	21 600		21 600	221 350	0.01	
ALTAIR ENGINEERING COM USD0.0001 CL A*	USD	14 200		14 200	697 032	0.03	
ALTO INGREDIENTS I COM USD0.001*	USD	19 700		19 700	81 422	0.00	
ALTUS POWER INC COM USD0.0001 CL A*	USD		30 877	30 877	307 766	0.01	
ALX ONCOLOGY HLDGS COM USD0.001*	USD	2 000		2 000	24 298	0.00	
AMALGAMATED FINL C COM USD0.01*	USD		14 695	14 695	338 091	0.01	
AMERANT BANCORP IN COM USD0.10 CL A*	USD		8 066	8 066	242 969	0.01	
AMERICAN NATIONAL COM USD1.00*	USD	2 100	1 455	3 555			
AMERICAN WELL CORP COM USD0.01 CL A*	USD	19 600	59 789	79 389	324 945	0.01	
AMMO INC COM USD0.001*	USD		43 000	43 000	139 855	0.01	
AMNEAL PHARMACEUTI USD0.01 CLASS A*	USD	25 531		25 531	56 210	0.00	
AMPLITUDE INC COM USD0.0001 CLASS A*	USD		15 647	15 647	263 067	0.01	
ANAPLAN INC COM USD0.0001*	USD	39 600	10 057	49 657			
ANTERIX INC COM USD0.0001*	USD	3 477	6 112	9 589	368 014	0.01	
ANTERO MIDSTREAM C COM USD1.00*	USD	103 523	36 336	139 859	1 490 615	0.06	
ANTERO RES CORP USD0.01*	USD	84 534	18 884	103 418	3 794 147	0.15	
APA CORPORATION COM USD0.625*	USD	122 639	8 361	131 000			
APARTMENT INCOME R COM USD0.01 WI*	USD	49 820	10 903	60 723	2 335 335	0.09	
APARTMENT INV&MGMT COM USD0.01 CL A (POST REV)*	USD	59 120		59 120	469 765	0.02	
API GROUP CORPORAT COM USD0.0001*	USD	43 701	12 209	55 910	922 647	0.04	
APOLLO MEDICAL COM USD0.001*	USD	7 739	8 728	16 467	584 358	0.02	
APPHARVEST INC COM USD0.0001*	USD	17 100	57 561	74 661	159 147	0.01	
APPLIED MOLECULAR COM USD0.0001*	USD	4 100		4 100			
APPLIED THERAPEUTI COM USD0.0001*	USD	4 072		4 072			
APRIA INC COM USD0.01*	USD		9 011	9 011			
ARCH RESOURCES INC COM USD0.01 CL A*	USD	5 293		5 293	806 676	0.03	
ARCHAEA ENERGY INC COM USD0.0001 CL A*	USD		25 284	25 284	653 069	0.03	
ARCONIC CORPORATIO COM USD0.01*	USD	35 100	12 765	47 865	994 423	0.04	
ARCOSA INC COM USD0.01*	USD	17 331		17 331	1 113 485	0.04	
ARCTURUS THERAPEU COM USD0.001*	USD	7 300		7 300	129 307	0.01	
ARCUTIS BIOTHERAPE COM USD0.0001*	USD	7 700		7 700	136 238	0.01	
ARES MANAGEMNT COR COM USD0.01 CLASS A*	USD	36 870	18 500	55 370	4 201 856	0.17	
ARKO CORP COM USD0.0001*	USD	24 274		24 274	248 995	0.01	
ARLO TECHNOLOGIES COM USD0.001*	USD		35 559	35 559	183 266	0.01	
ARRAY TECHNOLOGIES COM USD0.001*	USD	38 200	23 191	61 391	1 112 010	0.04	
ARVINAS INC COM USD0.001*	USD	11 900	4 000	15 900	790 982	0.03	
ASANA INC COM USD0.00001 CL A*	USD	19 876	26 969	19 876	555 978	0.02	
ASPEN TECHNOLOGY COM USD0.10*	USD		10 053	1	2 428 876	0.10	
ASPIRA WOMENS HEAL COM USD0.001*	USD	15 400		15 400			
ASSETMARK FINANCIA COM USD0.001*	USD	2 200		2 200	45 596	0.00	
ASTRA SPACE INC COM USD0.0001 CL A*	USD		23 800	23 800	15 015	0.00	
ATEA PHARMACEUTICA COM USD0.001*	USD	6 100	35 802	41 902	251 601	0.01	
ATLANTIC UNION BAN COM USD1.33*	USD	30 479		30 479	1 053 534	0.04	
ATRECA INC COM USD0.0001 CL A*	USD	10 400		10 400			
AUDACY INC COM USD0.01 CL A*	USD	36 500		36 500	12 624	0.00	
AUTOLIV INC COM*	USD		33 955	33 955	2 730 330	0.11	
AVANOS MEDICAL INC COM USD0.01*	USD	16 048		16 048	355 730	0.01	
AVEANNA HEALTHCARE COM USD0.01*	USD		18 700	18 700	26 012	0.00	
AVEPOINT INC COM USD0.0001 CL A*	USD		53 200	53 200	232 658	0.01	
AVID BIOSERVICES I COM USD0.001*	USD	21 318		21 318	361 398	0.01	
AVIDITY BIOSCIENCE COM USD0.0001*	USD		16 020	16 020	228 937	0.01	
AVIDXCHANGE HLDGS COM USD0.001*	USD		31 200	31 200	284 133	0.01	
AVIENT CORPORATION COM USD0.01*	USD	30 838		30 838	1 064 400	0.04	
AVROBIO INC COM USD0.0001*	USD	13 400		13 400			
AXALTA COATING SYS COM USD1.00*	USD	59 318	62 225	21 277	100 266	2 339 957	0.09
AXIS CAPITAL HLDGS COM USD0.0125*	USD	21 457	9 156	30 613	1 674 868	0.07	
AXONICS INC COM USD0.0001*	USD	8 000	4 592	12 592	921 670	0.04	
AXOS FINANCIAL INC COM USD0.01*	USD	17 100		17 100	666 716	0.03	
BALLYS CORPORATION COM USD0.01*	USD	11 091		11 091	250 179	0.01	
BANK FIRST CORPORA COM USD0.01*	USD	3 500		3 500	301 751	0.01	
BANK OZK COM USD0.01*	USD	39 936	5 536	45 472	1 955 852	0.08	
BARK INC USD0.0001*	USD		25 300	25 300	46 334	0.00	
BEAM THERAPEUTICS COM USD0.01*	USD	9 400	11 527	20 927	922 735	0.04	
BELLRING BRANDS IN COM USD0.01*	USD		42 886	1	42 885	1 039 454	0.04
BERRY CORPORATION COM USD0.01*	USD		31 800	31 800	282 278	0.01	
BEYOND MEAT INC COM USD0.0001*	USD	17 600		17 600	276 527	0.01	
BIGCOMMERCE HLDGS COM USD0.0001 SER 1*	USD	11 500		11 500	171 018	0.01	
BILL COM HLDGS INC COM USD0.00001*	USD	22 472		22 472			
BIOATLA INC COM USD0.0001*	USD	1 200		1 200			
BIOHAVEN LTD COM NPV WI*	USD		11 347	11 347			

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
BIOLIFE SOLUTIONS COM USD0.001*	USD	9 000			9 000	211 839	0.01	
BIONANO GENOMICS COM USD0.0001*	USD	85 300	92 353		177 653	416 020	0.02	
BIOXCEL THERAPEUTI COM USD0.001*	USD	4 400			4 400	55 438	0.00	
BJS WHSL CLUB HLDG COM USD0.01*	USD	46 700	4 178		50 878	3 940 911	0.16	
BLACK DIAMOND THER COM USD0.0001*	USD	5 400		5 400				
BLINK CHARGING CO COM USD0.001*	USD	15 100			15 100	223 648	0.01	
BLOOM ENERGY CORP COM USD0.0001 CL A*	USD	50 993	12 193		63 186	1 183 097	0.05	
BLUE OWL CAPITAL I COM USD0.0001 CL A*	USD		84 345		84 345	845 771	0.03	
BLUELINX HLDGS INC COM USD0.01*	USD		3 383		3 383	238 545	0.01	
BONANZA CREEK ENER COM USD0.001*	USD		21 802		21 802	1 525 321	0.06	
BOWLERO CORP COM USD0.0001 CL A RG*	USD		22 498		22 498	327 817	0.01	
BOXED INC COM USD0.0001*	USD		45 350		45 350	22 687	0.00	
BRAZE INC COM USD0.0001 CL A*	USD		8 074		8 074	239 250	0.01	
BRIDGEBIO PHARMA I COM USD0.001*	USD	20 180	28 622		48 802	509 387	0.02	
BRIGHAM MINERALS I COM USD0.01 CL A*	USD	9 200	15 263		24 463	758 922	0.03	
BRIGHTHOUSE FINL I COM USD0.01 WI*	USD	27 075			27 075	1 546 329	0.06	
BRIGHTSPHERE INVE. COM USD0.001*	USD	20 300			20 300	382 333	0.02	
BRIGHTSPIRE CAPITA COM USD0.01 CL A*	USD	23 162			23 162	178 018	0.01	
BRIGHTVIEW HLDGS I USD0.01*	USD	15 400			15 400	137 471	0.01	
BROADMARK RLTY CAP COM USD0.001*	USD	31 800	31 285		63 085	367 430	0.01	
BROADSTONE NET LEA COM USD0.00025*	USD	40 890	26 215		67 105	1 151 042	0.05	
BRP GROUP INC COM USD0.01 CL A*	USD	11 700	8 046		19 746	560 219	0.02	
BTRS HOLDINGS INC COM USD0.0001*	USD	10 900			10 900	102 973	0.00	
BUMBLE INC COM USD0.01 A*	USD	18 200	10 532	7 971	20 761	527 725	0.02	
BURFORD CAPITAL LT ORD NPV*	GBP	65 302			65 302	530 455	0.02	
BUTTERFLY NETWORK COM USD0.0001 CL A*	USD	29 100	109 215	88 813	49 502	242 742	0.01	
C3 AI INC COM USD0.001 CLASS A*	USD	9 814	21 634		31 448	412 592	0.02	
C4 THERAPEUTICS IN COM USD0.0001*	USD	3 400			3 400	32 733	0.00	
CADRE HLDGS INC COM USD0.0001*	USD		12 205	12 205				
CALIFORNIA RESOURC COM USD0.01*	USD	9 200	11 719		20 919	944 364	0.04	
CALLON PETROLEUM COM USD0.01(POST REV SPLIT)*	USD	13 700	4 244		17 944	789 410	0.03	
CAMBIUM NETWORKS C COM USD0.0001*	USD	2 300			2 300	44 538	0.00	
CANO HEALTH INC COM USD0.0001 CL A*	USD		82 000		82 000	293 780	0.01	
CANOO INC COM USD0.0001 CL A*	USD	35 300	38 613		73 913	101 337	0.00	
CANTALOUPE INC COM NPV*	USD	12 800			12 800	42 912	0.00	
CAPRI HOLDINGS LTD COM NPV*	USD	49 271	10 314		59 585	2 723 884	0.11	
CARIBOU BIOSCIENCE COM USD0.0001*	USD		29 300		29 300	285 596	0.01	
CARLOTZ INC COM USD0.0001 CL A*	USD	32 900		32 900				
CARNIVAL PLC ORD USD1.66*	GBP	55 095			55 095	441 956	0.02	
CARPARTS COM INC COM USD0.001*	USD	12 800			12 800	59 949	0.00	
CASSAVA SCIENCES I COM USD0.001*	USD	13 800	5 727	5 413	14 114	514 700	0.02	
CASTLE BIOSCIENCES COM USD0.001*	USD	2 400	6 200		8 600	219 637	0.01	
CCC INTELLIGENT SO COM USD0.0001*	USD		53 343		53 343	498 063	0.02	
CEL-SCI CORP COM USD0.01*	USD	12 900		12 900				
CELLEX THERAPEUTI COM USD0.001(POST REV SPLIT)*	USD	16 100			16 100	566 017	0.02	
CELSIUS HOLDINGS I COM USD0.001*	USD	11 000	4 347		15 347	1 398 853	0.06	
CELULARITY INC COM USD0.0001 CL A*	USD		29 133		29 133	67 931	0.00	
CENTERSPACE COM NPV*	USD	5 263			5 263	364 999	0.01	
CENTRUS ENERGY COR COM USD0.01 'A'*	USD		4 500		4 500	213 055	0.01	
CERENCE INC COM USD0.01*	USD	13 484			13 484	232 099	0.01	
CEREVEL THERAPEUTI COM USD0.0001*	USD	10 678	9 878		20 556	575 177	0.02	
CERTARA INC COM USD0.01*	USD	20 018	22 660		42 678	522 343	0.02	
CHAMPIONX CORPORAT COM USD0.01*	USD	63 511	11 325		74 836	2 143 413	0.09	
CHANGE HEALTHCARE COM USD0.001*	USD	75 600	71 798	147 398				
CHARGEPOINT HOLDIN COM USD0.0001 CL A*	USD		86 031		86 031	1 203 615	0.05	
CHARLOTTE WEB HOL COM NPV*	CAD	21 300		21 300				
CHESAPEAKE ENERGY COM USD0.01*	USD	22 855	19 389		42 244	4 323 534	0.17	
CHINOOK THERAPEUTI COM USD0.0001*	USD		15 109		15 109	328 867	0.01	
CHORD ENERGY CORP*	USD	4 900	8 583	0	13 483	2 065 661	0.08	
CINCOR PHARMA INC COM USD0.00001*	USD		6 880		6 880	231 617	0.01	
CIT GROUP INC COM NEW USD0.01*	USD	31 736		31 736				
CITIZENS FINL GP COM USD0.01*	USD		24 905	24 905				
CLEAR CHANNEL OUTD COM USD0.01 CL A*	USD	98 800			98 800	141 390	0.01	
CLEAR SECURE INC COM USD0.00001 CL A*	USD		20 736		20 736	560 707	0.02	
CLEARWATER ANALYTI COM USD0.001 CLASS A*	USD		13 449		13 449	219 249	0.01	
CLEARWAY ENRGY INC COM USD0.01 CLASS A*	USD	9 700			9 700	313 836	0.01	
CLEARWAY ENRGY INC COM USD0.01 CLASS C*	USD	28 600	7 683		36 283	1 261 417	0.05	
CLOVER HEALTH INVE COM USD0.0001 CL A*	USD	37 900	165 184		203 084	321 113	0.01	
CMC MATERIALS INC COM NPV*	USD	9 979		9 979				
COHERENT CORP COM NPV*	USD		52 559		52 559	1 767 816	0.07	
COLFAX CORP COM USD0.001 WI*	USD		20 167	1	20 166	997 957	0.04	
COLUMBIA FINANCIAL COM USD0.01*	USD	25 000			25 000	513 885	0.02	
COMERICA INC COM*	USD	43 515	5 918	3 152	46 281	3 265 258	0.13	
COMPASS INC COM USD0.00001 CL A*	USD		152 682		152 682	403 383	0.02	
CONCENTRIX CORP COM USD0.0001*	USD	14 586	1 380		15 966	1 952 988	0.08	
CONSENSUS CLOUD SO COM USD0.001*	USD	4 937		0	4 937	277 371	0.01	
CONSTRUCTION PARTN COM USD0.001 CL A*	USD	10 100			10 100	314 750	0.01	
CONTEXTLOGIC INC COM USD0.0001 CL A*	USD		75 900		75 900	59 474	0.00	
CONTINENTAL RES IN COM STK USD0.01*	USD	27 641		27 641				
CORE & MAIN INC COM USD0.01 CL A*	USD		30 230		30 230	713 358	0.03	
CORECIVIC INC COM USD0.01*	USD	42 510	27 066		69 576	729 007	0.03	
COREPOINT LODGING COM USD0.01*	USD		17 358		17 358			
CORNERSTONE BUILDI COM USD0.01*	USD	19 900		19 900				
CORSAIR GAMING INC COM USD0.0001*	USD	8 800			8 800	121 531	0.00	
CORTEXYME INC COM USD0.001*	USD	6 410		6 410				
COUCHBASE INC COM USD0.00001*	USD		4 300		4 300	55 081	0.00	
COURSERA INC COM USD0.00001*	USD		25 400		25 400	327 652	0.01	
COUSINS PROPERTIES COM USD1(POST REV SPLIT)*	USD	46 181	6 636		52 817	1 255 873	0.05	
COVETRUS INC COM USD0.001*	USD	35 700	12 504	48 204				
CRANE HOLDINGS CO COM USD1.00*	USD		16 240		16 240	1 630 744	0.07	
CREDO TECH GRP HLD COM USD0.00005*	USD		20 528		20 528	282 266	0.01	
CRESCENT ENERGY CO COM USD0.04 CL A*	USD		6 380		6 380	87 982	0.00	
CRINETICS PHARMACE COM USD0.001*	USD	4 800			4 800	88 674	0.00	
CROSSFIRST BANKSHA COM USD0.01*	USD	600	16 101		16 701	232 485	0.01	
CRYOPORT INC COM USD0.01*	USD	14 100			14 100	391 710	0.02	
CRYPTYDE INC COM USD0.001 WI*	USD		4 130	4 130				
CULLINAN MANAGEME COM USD0.001*	USD	2 100			2 100	27 615	0.00	
CURIOSITYSTREAM IN COM USD0.0001 CL A*	USD	10 000		10 000				
CURIS INC COM USD0.01(POST REV SPLIT)*	USD	19 500		19 500				
CUSHMAN AND WAKER COM USD0.01*	USD	37 600	11 653		49 253	569 299	0.02	
CYTEK BIOSCIENCES COM USD0.001*	USD		24 098		24 098	374 281	0.02	
CYXTERA TECHNOLOGI COM USD0.0001 CLASS A*	USD		18 898		18 898	45 767	0.00	
DANIMER SCIENTIFIC COM USD0.0001*	USD	27 700	58 346		86 046	225 610	0.01	
DATTO HLDG CORP USD0.001*	USD		6 898	6 898				

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
DERMTECH INC. COM USD0.0001*	USD	6 000			6 000	19 334	0.00	
DESIGNER BRANDS IN COM CL A NPV*	USD	23 398			23 398	356 619	0.01	
DESKTOP METAL INC COM USD0.0001 CL A*	USD	31 600	63 914		95 514	241 832	0.01	
DIAMONDBACK ENERGY COM USD0.01*	USD	56 814		56 814				
DICE THERAPEUTICS COM USD0.0001*	USD		7 158		7 158	254 371	0.01	
DIGITALBRIDGE GROU COM USD0.01 CL A*	USD	165 922	35 809	201 731				
DIGITALBRIDGE GROU COM USD0.01 CL A*	USD		50 433	1	50 432	646 014	0.03	
DIGITALOCEAN HLDGS COM USD0.00025*	USD		19 300		19 300	693 776	0.03	
DIME COMMTY BANC. COM USD0.01*	USD	14 736			14 736	509 216	0.02	
DIVERSIFIED HEALTH SHS OF BENEFICIAL INTEREST*	USD	72 288			72 288	98 385	0.00	
DOCGO INC COM USD0.0001 CL A*	USD		42 800		42 800	424 038	0.02	
DOMA HOLDINGS INC COM USD0.0001*	USD		43 500		43 500	23 621	0.00	
DOMO INC COM USD0.001 CLASS B*	USD	8 500			8 500	150 308	0.01	
DOUBLEVERIFY HLDGS COM USD0.001*	USD		11 228		11 228	328 441	0.01	
DOUGLAS ELLIMAN IN COM USD0.01*	USD		20 121		20 121	93 029	0.00	
DRAFTKINGS INC NEW COM USD0.0001 CL A*	USD		151 999		151 999	2 403 385	0.10	
DRIVEN BRANDS HLDG COM USD0.01*	USD	7 200	11 729		18 929	605 803	0.02	
DT MIDSTREAM INC COM USD0.01 WI*	USD	25 641	12 217		37 858	2 261 818	0.09	
DUN & BRADSTREET H COM USD0.0001*	USD		76 100		76 100	978 618	0.04	
DUOLINGO INC COM USD0.0001 CLASS A*	USD		4 917		4 917	402 709	0.02	
DUTCH BROS INC COM USD0.00001 CLASS A*	USD		7 169		7 169	264 806	0.01	
DXC TECHNOLOGY CO COM USD0.01*	USD	82 565	7 529		90 094	2 592 145	0.10	
DYNE THERAPEUTICS COM USD0.0001*	USD	6 100			6 100	69 592	0.00	
DYNEX CAPITAL INC COM USD0.01(POST REV SPLT)*	USD	7 258	17 246	15 906	8 598	102 737	0.00	
E2OPEN PARENT HOLD COM USD0.0001 CL A*	USD	17 000	56 054		73 054	426 224	0.02	
EAGLE BULK SHIPPIN COM USD0.01(POST REV SPLT)*	USD		7 400	4 091	3 309	160 209	0.01	
EARGO INC COM USD0.0001*	USD	4 400		4 400				
EAST WEST BANCORP INC COM*	USD	45 864	13 636	3 338	56 162	4 022 529	0.16	
EASTERN BANKSHARES COM USD0.01*	USD	42 200	26 700		68 900	1 321 804	0.05	
ECOVYST INC COM USD0.01*	USD	9 500			9 500	94 596	0.00	
EFINITIVE HEALTHC COM USD0.001 CLASS A*	USD		13 064		13 064	206 305	0.01	
ELASTIC N V COM USD0.01*	USD	20 600	5 996		26 596	1 702 090	0.07	
ELEMENT SOLUTIONS COM USD0.01*	USD	69 720	11 025		80 745	1 389 856	0.06	
ELLINGTON FINL INC COM NPV*	USD	16 300	34 378	30 237	20 441	273 706	0.01	
EMBARK TECHNOLOGY COM USD0.0001*	USD		231 105	231 105				
EMBARK TECHNOLOGY COM USD0.0001*	USD		11 555	0	11 555	69 845	0.00	
EMBECTA CORPORATIO COM USD0.01*	USD		27 400		27 400	847 843	0.03	
ENACT HLDGS INC COM USD0.01*	USD		16 969		16 969	435 411	0.02	
ENDEAVOR GROUP HOL COM 0.00001 CL A*	USD		43 231		43 231	944 873	0.04	
ENERGY VAULT HLDGS COM USD0.0001*	USD		26 374		26 374	84 988	0.00	
ENERPAC TOOL GROUP COM USD0.20 CLASS A*	USD	22 413			22 413	569 941	0.02	
ENHABIT INC COM USD0.01 WI*	USD		18 028		18 028	224 076	0.01	
ENOVIX CORP COM USD0.0001*	USD		27 400		27 400	517 426	0.02	
ENVISTA HLDGS CORP COM USD0.01*	USD	52 500	13 784		66 284	2 189 676	0.09	
ENVIVA INC COM USD0.001*	USD		15 164		15 164	908 094	0.04	
EQRX INC COM USD0.0001*	USD		63 466		63 466	326 460	0.01	
EQUITRANS MIDSTREA COM NPV*	USD	119 495	61 229		180 724	1 522 837	0.06	
ERASCA INC COM USD0.0001*	USD		8 400		8 400	68 679	0.00	
ESAB CORPORATION COM USD0.001 WI*	USD		16 282	1	16 281	607 737	0.02	
ESSENTIAL PROPERTI USD0.01*	USD	35 100	22 078		57 178	1 231 393	0.05	
EUROPEAN WAX CTR I COM USD0.0001 CLASS A*	USD		12 701		12 701	182 777	0.01	
EVENTBRITE INC COM USD0.00001 CLASS A*	USD	18 200	17 916		36 116	237 460	0.01	
EVERQUOTE INC COM USD0.001 CL A*	USD	5 400			5 400	32 911	0.00	
EVGO INC COM USD0.0001 CL A*	USD		38 421	26 543	11 878	88 082	0.00	
EVO PAYMENTS INC COM USD0.0001 CL A*	USD	15 900	9 702		25 602	863 178	0.03	
EVOLV TECHNOLOGIES COM USD0.0001 CL A*	USD		22 900		22 900	67 147	0.00	
EXP WORLD HOLD INC COM USD0.00001*	USD	18 700	10 075		28 775	380 403	0.02	
FARADAY FUTURE INT COM USD0.0001*	USD		43 600		43 600	23 566	0.00	
FASTLY INC COM USD0.00002 CL A*	USD	32 400	6 630		39 030	331 613	0.01	
FED REALTY INV TR COM USD0.01*	USD		24 430		24 430	2 419 895	0.10	
FED REALTY INV TR SBI USD0.01*	USD	22 244		22 244				
FIGS INC COM USD0.0001 CL A*	USD		33 800		33 800	249 631	0.01	
FIRST ADVANTAGE CO COM USD0.001*	USD		15 000		15 000	210 908	0.01	
FIRSTCASH HOLDINGS COM USD0.01*	USD		14 371		14 371	1 415 886	0.06	
FISKER INC COM USD0.0001 CL A*	USD	52 000	37 947		89 947	733 618	0.03	
FLUOR CORP NEW COM*	USD	44 590	35 477	18 026	62 041	1 878 769	0.08	
FLYWIRE CORP COM USD0.0001*	USD		15 090		15 090	331 474	0.01	
FOCUS FINANCIAL PA COM USD0.01 CL A*	USD	16 457			16 457	572 968	0.02	
FRANCHISE GROUP IN COM USD0.01 CL A*	USD	5 300			5 300	160 976	0.01	
FREQUENCY THERAPEU COM USD0.001*	USD	8 300		8 300				
FRESHWORKS INC COM USD0.00001 CLASS A*	USD		47 574		47 574	647 016	0.03	
FRONTDOOR INC COM USD0.01*	USD	29 012	9 993		39 005	861 096	0.03	
FRONTIER COMMUN.PA COM NPV*	USD		70 500		70 500	1 652 348	0.07	
FRONTIER GROUP HLD COM USD0.001*	USD		31 200	27 105	4 095	53 726	0.00	
FUBOTV INC COM USD0.0001*	USD	4 265	128 402	90 084	42 583	155 971	0.01	
FUELCELL ENERGY COM USD0.0001(POST REV SPLT)*	USD	101 600	114 386	75 470	140 516	438 739	0.02	
FULCRUM THERAPEUTI COM USD0.001*	USD		14 800		14 800	82 350	0.00	
GANNETT CO INC COM USD0.01*	USD	41 900			41 900	60 801	0.00	
GATOS SILVER INC COM USD0.001*	USD		20 200	20 200				
GENERATION BIO CO COM USD0.0001*	USD	9 300			9 300	47 652	0.00	
GENESCO INC COM USD1*	USD	6 453			6 453	303 777	0.01	
GERMAN AMERN BNCRP COM NPV*	USD	11 384			11 384	447 613	0.02	
GEVO INC COM USD0.01*	USD	58 200	100 053		158 253	356 336	0.01	
GINKGO BIOWORKS HO COM USD0.0001 CL A*	USD		246 998		246 998	674 810	0.03	
GITLAB INC COM USD0.0000025 CLASS A*	USD		19 061		19 061	924 389	0.04	
GLATFELTER CORP COM USD0.01*	USD	21 052			21 052	59 622	0.00	
GOHEALTH INC COM USD0.0001 CLASS A*	USD	14 900		14 900				
GOLDEN NUGGET ONLI COM USD0.0001 CL A*	USD		20 700	20 700				
GOOSEHEAD INS INC COM USD0.01 CL A*	USD	5 200			5 200	216 014	0.01	
GOSSAMER BIO INC COM USD0.0001*	USD	16 000			16 000	177 733	0.01	
GRAFTECH INTL LTD COM USD0.01*	USD	31 887	57 996		89 883	457 848	0.02	
GRID DYNAMICS HOLD COM USD0.0001 CL A*	USD	11 016	19 417		30 433	414 504	0.02	
GROCERY OUTLET HLD COM USD0.001*	USD	23 700	9 422		33 122	1 145 886	0.05	
GROUPON INC COM USD0.0001(POST REV SPLT)*	USD	7 479	11 472	18 951				
GROWGENERATION COR COM USD0.001*	USD	16 700			16 700	59 664	0.00	
GUARDANT HEALTH IN COM USD0.00001*	USD	26 700	6 659		33 359	1 652 509	0.07	
GULFPORT ENERGY CO COM USD0.01*	USD		4 658		4 658	417 250	0.02	
GXO LOGISTICS INC COM USD0.01*	USD	24 800	18 756	0	43 556	1 592 730	0.06	
HAGERTY INC COM USD0.0001 CL A*	USD		20 855		20 855	189 714	0.01	
HARBORONE BANCORP. COM USD0.01*	USD	16 724	16 827		33 551	511 365	0.02	
HARMONY BIOSCIENCE COM USD0.00001*	USD	3 200	5 559		8 759	455 810	0.02	
HAYWARD HLDGS INC COM USD0.001*	USD		28 600		28 600	264 748	0.01	
HEALTH CATALYST IN COM USD0.001*	USD	10 000			10 000	88 266	0.00	
HELIOS TECHNOLOGIE COM USD0.001*	USD	11 137			11 137	631 830	0.03	



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HELMERICH & PAYNE COM USD0.10*	USD	35 861	8 773		44 634	2 211 487	0.09	
HERTZ GLOBAL HLDGS COM USD0.01*	USD		81 161		81 161	1 494 482	0.06	
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST*	USD		9 300		9 300	269 344	0.01	
HF SINCLAIR CORP COM USD0.01*	USD		56 259		56 259	3 443 944	0.14	
HILLMAN SOLUTIONS COM USD0.0001*	USD		56 847		56 847	444 308	0.02	
HIMS & HERS HEALTH COM USD0.0001 CL A*	USD	22 900	94 138	57 980	59 058	268 324	0.01	
HIPPO HOLDINGS INC COM USD0.0001*	USD		46 700	46 700				
HIPPO HOLDINGS INC COM USD0.0001 (POST SPLT)*	USD		1 868		1 868	32 303	0.00	
HOLLEY INC COM USD0.0001*	USD		20 500		20 500	81 651	0.00	
HOMOLOGY MEDICINES COM USD0.0001*	USD	15 000		15 000				
HONEST CO INC (THE) COM USD0.0001*	USD		16 100		16 100	53 331	0.00	
HOVNANIAN ENTERPRI COM USD0.01 CLASS A (P/S)*	USD	1 000			1 000	40 360	0.00	
HUMANIGEN INC COM USD0.001(PST REV SPLT)*	USD	11 100		11 100				
HYATT HOTELS CORP COM USD0.01 CLASS 'A'*	USD	12 400	10 318	3 356	19 362	1 825 462	0.07	
HYDROFARM HLDGS GR COM USD0.0001*	USD	3 900			3 900	10 070	0.00	
HYLIION HLDGS CORP COM USD0.0001 CL A*	USD	29 000			29 000	82 712	0.00	
HYZON MOTORS INC COM USD0.0001 CL A*	USD		33 300		33 300	63 651	0.00	
I3 VERTICALS INC COM USD0.0001 CLASS A*	USD	2 500			2 500	54 441	0.00	
IAA INC COM USD0.01*	USD	43 702	12 996	5 233	51 465	1 953 532	0.08	
ICOSAVAX INC COM USD0.0001*	USD		6 000	6 000				
IDEAYA BIOSCIENCES COM USD0.0001*	USD		4 800		4 800	81 133	0.00	
IGM BIOSCIENCES IN COM USD0.01*	USD	3 000			3 000	60 045	0.00	
IHEARTMEDIA INC COM USD0.001 CLASS A*	USD	36 317			36 317	300 930	0.01	
IMMUNITYBIO INC COM USD0.0001*	USD	10 900	41 339		52 239	287 530	0.01	
IMMUNOVANT INC COM USD0.0001*	USD	11 000			11 000	123 292	0.00	
INARI MEDICAL INC COM USD0.001*	USD	5 000	15 156		20 156	1 551 764	0.06	
INFORMATICA INC COM USD0.01 CLASS A*	USD		13 365		13 365	258 940	0.01	
INGREDION INC COM USD0.01*	USD	20 846	2 893		23 739	2 117 206	0.09	
INHIBRX INC COM USD0.0001*	USD		12 580		12 580	405 128	0.02	
INMODE LTD COM ILS0.01*	USD	14 200	30 953	14 200	30 953	1 063 104	0.04	
INSPIRE MEDICAL SY COM USD0.001*	USD	8 807	1 119		9 926	1 936 525	0.08	
INTERNATIONAL MONE COM USD0.0001*	USD	7 000			7 000	189 352	0.01	
INTREPID POTASH IN COM USD0.001(POST REV SPLT)*	USD		4 512		4 512	204 321	0.01	
INVENTRUST PPTYS C COM USD0.001(POST REV SPLT)*	USD		25 180		25 180	635 012	0.03	
INVESCO MORTGAGE C COM USD0.01(POST REV SPLT)*	USD		5 279	0	5 279	61 863	0.00	
IONQ INC COM USD0.0001*	USD		52 514		52 514	309 539	0.01	
ISTAR FINANCIAL CLASS'A'SBI USD0.001*	USD	26 536			26 536	278 306	0.01	
ITEOS THERAPEUTICS COM USD0.001*	USD		14 200	7 500	6 700	130 614	0.01	
IVERIC BIO INC COM USD0.001*	USD	21 400	17 202		38 602	924 052	0.04	
JACKSON FINANCIAL COM USD0.01 CL A WI*	USD		29 595	10 591	19 004	729 540	0.03	
JAMF HOLDING CORP COM USD0.001*	USD	7 500	8 006		15 506	367 302	0.01	
JANUS INTL GRP INC COM USD0.0001*	USD		21 000		21 000	202 382	0.01	
JEFFERIES FINL GRP COM USD0.0001*	USD	66 881	7 300		74 181	2 554 483	0.10	
JOINT CORP COM USD0.001*	USD	3 600			3 600	59 517	0.00	
JONES LANG LASALLE INC COM*	USD	16 525	1 098		17 623	2 805 746	0.11	
KARUNA THERAPEUTICS INC COM USD0.0001*	USD	4 829	5 479		10 308	2 262 652	0.09	
KEROS THERAPEUTICS COM USD0.0001*	USD	3 200	7 385		10 585	533 249	0.02	
KEZAR LIFE SCIENCE COM USD0.001*	USD		26 227		26 227	197 244	0.01	
KIMCO REALTY COM USD0.01*	USD	197 421		197 421				
KINETIK HOLDINGS I COM USD0.0001 CL A (POST RE)*	USD		18 600	6 200	12 400	433 829	0.02	
KINIKSA PHARMACEUT COM USD0.000273235 CL A*	USD	5 300			5 300	60 571	0.00	
KNOWBE4 INC COM USD0.00001 CL A*	USD		26 552		26 552	653 138	0.03	
KODIAK SCIENCES IN COM USD0.0001*	USD	11 700	24 635		36 335	261 081	0.01	
KOHL'S CORPORATION COM USD0.01*	USD	51 226	5 604	4 983	51 847	1 553 982	0.06	
KONTOOR BRANDS INC COM NPV*	USD	16 000			16 000	571 628	0.02	
KRISPY KREME INC COM USD0.01*	USD		32 900		32 900	472 469	0.02	
KRONOS BIO INC COM USD0.001*	USD	3 300		3 300				
KRYSTAL BIOTECH IN COM USD0.00001*	USD	4 100			4 100	313 885	0.01	
KYMERA THERAPEUTIC USD0.0001*	USD	6 597	6 676		13 273	403 005	0.02	
KYNDRYL HLDGS INC COM USD0.01 WI*	USD		68 900		68 900	666 763	0.03	
LAREDO PETE INC COM USD0.01(POST REV SPLT)*	USD		9 476		9 476	613 083	0.02	
LATCH INC COM USD0.0001 CL A*	USD		16 400		16 400	21 992	0.00	
LATHAM GROUP INC COM USD0.0001*	USD		27 400		27 400	121 199	0.00	
LEMONADE INC COM USD0.00001*	USD	12 800	11 164		23 964	580 364	0.02	
LENDING CLUB CORP COM USD0.01(POST REV SPLT)*	USD	28 740			28 740	306 023	0.01	
LESLIES INC COM USD0.001*	USD	32 800	12 347		45 147	634 339	0.03	
LEVI STRAUSS & CO COM USD0.001 CL A*	USD	19 000	28 828		47 828	716 044	0.03	
LIGHTWAVE LOGIC COM USD0.001*	USD		43 079		43 079	365 153	0.01	
LIONS GATE ENTERTAINMENT VOTING SHS CL B*	USD	41 967	37 132		79 099	600 812	0.02	
LIONS GATE ENTERTAINMENT VOTING SHARES CL A*	USD	23 056			23 056	185 971	0.01	
LIVENT CORPORATION COM USD0.001*	USD	50 135	12 269		62 404	1 971 572	0.08	
LIVERAMP HOLDINGS COM USD0.10*	USD	23 797			23 797	437 241	0.02	
LORDSTOWN MOTORS C COM USD0.0001 CL A*	USD	33 300	112 403	119 763	25 940	46 987	0.00	
LOVESAC COMPANY COM USD0.00001*	USD	4 400			4 400	107 176	0.00	
LOYALTY VENTURES I COM USD0.01 (WI)*	USD		6 038		6 038	7 130	0.00	
LUMINAR TECHNOLOGI COM USD0.0001 CL A*	USD	57 564	20 670		78 234	633 388	0.03	
MACY'S INC COM STK USD0.01*	USD	102 656			102 656	2 141 983	0.09	
MADISON SQUARE G E COM USD0.01 CLASS A*	USD	4 212	6 493		10 705	525 260	0.02	
MAGNITE INC COM USD0.00001*	USD	36 600	18 904		55 504	404 928	0.02	
MAGNOLIA OIL & GAS COM USD0.0001 CLASS A*	USD	49 700	10 474		60 174	1 546 427	0.06	
MANDIANT INC COM USD0.0001*	USD	80 313	23 221	103 534				
MANPOWER GROUP COM USD0.01*	USD	17 471	3 598	3 004	18 065	1 416 274	0.06	
MARATHON DIGITAL H COM USD0.0001*	USD	30 800	9 377		40 177	527 116	0.02	
MARATHON OIL CORP COM USD1*	USD	260 936	29 742	290 678				
MARAVAI LIFESCIENC USD0.01 A*	USD	32 119	19 337		51 456	854 810	0.03	
MARKFORGED HOLDING COM USD0.0001*	USD		19 500		19 500	42 542	0.00	
MARQETA INC COM USD0.0001 A*	USD		152 265		152 265	1 200 748	0.05	
MATTERPORT INC COM USD0.0001*	USD		62 300		62 300	217 590	0.01	
MAXAR TECHN INC COM NPV*	USD	24 800	7 039		31 839	711 817	0.03	
MAXCYTE INC COM STK USD0.01 (DI)*	USD		27 600		27 600	191 135	0.01	
MCAFFEE CORP COM USD0.001 CL A*	USD	18 674	10 667	29 341				
MEDIAALPHA INC COM USD0.01 CLASS A*	USD	4 300			4 300	47 249	0.00	
MEIRAGTX HLDGS PLC COM USD0.00003881*	USD	4 400			4 400	32 012	0.00	
MERIDIANLINK INC COM USD0.001*	USD		6 100		6 100	109 882	0.00	
META MATLS INC COM USD0.001*	USD		391 042		391 042	414 815	0.02	
METROMILE INC COM USD0.0001*	USD	25 400		25 400				
MFA FINANCIAL INC COM USD0.01(POST REV SPLT)*	USD		36 839	1	36 838	367 182	0.01	
MICROVAST HLDGS IN COM USD0.0001*	USD		33 200		33 200	81 401	0.00	
MIDDLEBY CORP COM USD0.01*	USD	17 936	4 958	1 687	21 207	2 968 236	0.12	
MIND MEDICINE (MIN COM NPV (POST REV SPLT))*	CAD		5 567	1	5 566	16 416	0.00	
MIRION TECH INC COM USD0.001 CL A*	USD		69 400		69 400	561 173	0.02	
MISSION PRODUCE IN COM USD0.001*	USD		15 616		15 616	260 045	0.01	
MISTER CAR WASH IN COM USD0.01*	USD		39 100		39 100	345 512	0.01	
MODIVCARE INC COM USD0.001*	USD	4 700			4 700	457 371	0.02	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
MOLECULAR TEMPLATE COM USD0.001*	USD	7 300		7 300				
MOMENTIVE GLOBAL I COM USD0.00001*	USD	41 600	24 550		66 150	513 709	0.02	
MOMENTUS INC COM USD0.0001 CL A*	USD		18 300	18 300				
MONTAUK RENEWABLES COM USD0.01*	USD		18 959		18 959	284 029	0.01	
MONTE ROSA THERAPE COM USD0.0001*	USD		7 700		7 700	70 893	0.00	
MONTRON ENVIRONME COM USD0.000004*	USD	5 100	5 994		11 094	486 060	0.02	
MORPHIC HOLDING IN COM USD0.0001*	USD	4 500			4 500	126 140	0.01	
MP MATERIALS CORP COM USD0.0001 CL A*	USD	20 759	14 209		34 968	1 051 227	0.04	
MR COOPER GRP INC COM USD0.01*	USD	15 714	19 420	6 798	28 336	1 119 828	0.04	
MULTIPLAN CORP COM USD0.0001 CL A*	USD	31 600	75 605		107 205	307 909	0.01	
N ABLE INC COM USD0.001*	USD	10 494			10 494	113 735	0.00	
NABORS INDS LTD COM USD0.001(POST REV SPLT)*	USD	1 700			1 700	296 073	0.01	
NATIONAL RETAIL PROPERTIES INC*	USD	49 991	27 932	10 059	67 864	2 854 463	0.11	
NEKTAR THERAPEUTICS COM*	USD	64 633			64 633	243 202	0.01	
NEOLEUKIN THERAPEU COM USD0.000001*	USD	8 000		8 000				
NETSTREIT CORP COM USD0.01*	USD	6 300	12 200		18 500	348 431	0.01	
NEW FORTRESS ENRGY COM USD0.01*	USD		20 138		20 138	1 109 831	0.04	
NEW YORK CMNTY BANCORP INC COM*	USD	153 761	43 429		197 190	1 837 216	0.07	
NEXTDECADE CORP COM USD0.0001*	USD		34 700		34 700	243 082	0.01	
NEXTDOOR HLDGS INC COM USD0.0001 CL A*	USD		81 268		81 268	220 401	0.01	
NEXTGEN HEALTHCARE COM USD0.01*	USD	21 898			21 898	439 165	0.02	
NEXTIER OILFIELD S COM USD0.01*	USD	45 030	73 618	38 758	79 890	805 895	0.03	
NGM BIOPHARMACEUTI COM USD0.001*	USD	9 754			9 754	52 125	0.00	
NIELSEN HLDGS PLC COM EURO.07*	USD	107 323	28 629	135 952				
NIKOLA CORPORATION COM USD0.0001*	USD	56 500	86 542	26 488	116 554	442 071	0.02	
NKARTA INC COM USD0.0001*	USD	2 000		2 000				
NLIGHT INC COM USD0.0001*	USD	11 500	22 092		33 592	362 057	0.01	
NOBLE CORPORATION COM USD0.0001 CL A*	USD		16 100		16 100	580 679	0.02	
NOBLE CORPORATION COM USD0.0001 CL A*	DKK		14 486	0	14 486	515 398	0.02	
NORTHERN OIL & GAS COM USD0.001(POST REV SPLT)*	USD	15 300	28 423	13 038	30 685	1 044 687	0.04	
NORTHWEST NATURAL COM NPV*	USD	11 499			11 499	553 402	0.02	
NORTONLIFELOCK INC COM USD0.01*	USD		7 133	7 133				
NORWEGIAN CRUISE L COM USD0.001*	USD	118 938	46 057		164 995	2 788 856	0.11	
NOV INC COM USD0.01*	USD	127 368			127 368	2 855 183	0.11	
NOVAVAX INC COM USD0.01(POST REV SPLIT)*	USD		28 173		28 173	627 883	0.03	
NURIX THERAPEUTICS USD0.001*	USD	5 600			5 600	71 341	0.00	
NUVATION BIO INC COM USD0.0001 CL A*	USD	37 700			37 700	83 002	0.00	
O-I GLASS INC COM USD0.01*	USD	49 440	43 994	36 452	56 982	930 073	0.04	
OAK STREET HEALTH COM USD0.001*	USD		42 000		42 000	850 297	0.03	
OCUGEN INC COM USD0.01*	USD	55 800	108 610		164 410	282 997	0.01	
OFFICE PROPERTIES COM USD0.01 SHS OF BEN INT*	USD	15 219			15 219	233 025	0.01	
OGE ENERGY CORP COM USD0.01*	USD	61 114	13 550		74 664	2 736 994	0.11	
OLO INC USD0.001 CL A*	USD		29 700		29 700	261 853	0.01	
OMEGA FLEX INC COM USD0.01*	USD	1 243			1 243	117 427	0.00	
ON24 INC COM USD0.0001*	USD	3 000			3 000	24 438	0.00	
ONESPAN INC COM USD0.001*	USD	12 629			12 629	138 897	0.01	
ONESPAWORLD HLDGS COM USD0.0001*	USD	12 600			12 600	114 368	0.00	
ONTO INNOVATION IN COM USD0.001*	USD	17 904			17 904	1 197 601	0.05	
ONTRAK INC COM USD0.0001*	USD	2 100		2 100				
OPEN LENDING CORP COM USD0.0001 CL A*	USD	25 000			25 000	179 384	0.01	
OPENDOOR TECHNOLOG COM USD0.0001*	USD	35 200	115 970		151 170	391 824	0.02	
OPORTUN FINANCIAL COM USD0.0001*	USD		5 900		5 900	32 474	0.00	
OPTIMIZERX CORP COM USD0.001(POST REV SPLT)*	USD	3 700			3 700	57 078	0.00	
OPTION CARE HEALTH COM USD0.0001(POST REV SPLT)*	USD	37 405	21 166		58 571	1 773 688	0.07	
ORGANOGENESIS HOLD COM USD0.0001 CL A*	USD	9 800			9 800	32 168	0.00	
ORGANON & CO COM USD0.01 WI*	USD	77 000	41 706	16 377	102 329	2 680 982	0.11	
ORIC PHARMACEUTICA COM USD0.0001*	USD	4 100		4 100				
ORIGIN BANCORP INC COM USD 5.00*	USD	8 700			8 700	359 841	0.01	
ORIGIN MATLS INC COM USD0.0001 CLASS A*	USD		38 200		38 200	217 139	0.01	
ORION OFFICE REIT COM USD0.01 (WI)*	USD		25 700		25 700	240 990	0.01	
ORTHO CLINICAL DI.ORD USD0.00001*	USD	22 600	27 536	50 136				
ORTHOFIX MEDICAL I COM USD0.10*	USD	5 100			5 100	81 967	0.00	
OSCAR HEALTH INC COM USD0.00001 CLS A*	USD		49 300	27 200	22 100	82 495	0.00	
OUTSET MEDICAL INC COM USD0.001*	USD	9 300	6 543		15 843	246 385	0.01	
OVIINTIV INC COM USD0.01*	CAD	91 700	7 367		99 067	5 014 302	0.20	
PACTIV EVERGREEN I COM USD0.001*	USD	5 300	22 796		28 096	306 757	0.01	
PAE INCORPORATED COM USD0.0001 CL A*	USD	21 500	27 703	49 203				
PAGERDUTY INC COM USD0.00005*	USD	20 400	8 474		28 874	720 658	0.03	
PALOMAR HOLDINGS I COM USD0.0001*	USD	6 700	2 697		9 397	836 584	0.03	
PARAGON 28 INC COM USD0.01*	USD		14 995		14 995	299 675	0.01	
PARK HOTELS & RESO COM USD0.01 WI*	USD	79 136	14 353		93 489	1 223 753	0.05	
PARSONS CORPORATIO COM USD1.00*	USD	4 400	8 380		12 780	599 576	0.02	
PASSAGE BIO INC COM USD0.0001*	USD	8 100		8 100				
PAYA HOLDINGS INC COM USD0.0001 CL A*	USD	15 600			15 600	125 518	0.01	
PAYCOR HCM INC COM USD0.001*	USD		10 775		10 775	328 560	0.01	
PAYMENTUS HLDGS IN COM USD0.0001 CL A*	USD		4 800		4 800	49 957	0.00	
PAYONEER GLOBAL IN COM USD0.0001 CL A*	USD		72 900		72 900	565 399	0.02	
PELTON INTERACTIV COM USD0.000025 CL A*	USD		114 474		114 474	962 303	0.04	
PENNANT GROUP INC COM USD0.001*	USD	7 951			7 951	97 950	0.00	
PENNYMAC FINL SVCS COM USD0.0001*	USD	18 700	4 146	4 131	18 715	998 632	0.04	
PERDOCEO EDUCATION COM USD0.01*	USD	16 566	24 300		40 866	467 449	0.02	
PERELLA WEINBERG P COM USD0.0001 CL A*	USD		33 000		33 000	260 235	0.01	
PERIMETER SOLN SA COM USD1*	USD		65 941		65 941	527 264	0.02	
PERMIAN RESOURCES COM USD0.0001*	USD		112 589		112 589	1 100 820	0.04	
PERRIGO CO LTD COM EURO.001*	USD	40 136	7 180		47 316	1 907 318	0.08	
PERSONALIS INC COM USD0.0001*	USD	9 200		9 200				
PETCO HEALTH & WEL COM USD0.0001 CLASS A*	USD	16 843	26 232		43 075	453 920	0.02	
PHATHOM PHARMACEUT COM USD0.0001*	USD	1 700			1 700	18 034	0.00	
PHILLIPS EDISON & COM USD0.01*	USD		44 400		44 400	1 339 220	0.05	
PHREESIA INC COM USD0.01*	USD	13 827			13 827	378 037	0.02	
PIEDMONT LITHIUM I COM NPV*	USD	4 400			4 400	273 973	0.01	
PING IDENTITY HLDG COM USD0.001*	USD	13 500	18 623	32 123				
PINNACLE WEST CAP CORP COM*	USD		39 880		39 880	2 682 345	0.11	
PLAINS GP HLDGS LP LTD PARTNER INT CL A NEW IN*	PLSD	55 340			55 340	694 484	0.03	
PLANET LABS PBC COM USD0.0001 CL A*	USD		51 938		51 938	272 879	0.01	
PLAYSTUDIOS INC COM USD0.0001 CL A*	USD		38 419		38 419	173 400	0.01	
PLBY GROUP INC COM USD0.0001*	USD	4 000			4 000	14 491	0.00	
PLIANT THERAPEUTIC COM USD0.0001*	USD	1 800		1 800				
PLYMOUTH INDL REIT COM USD0.01*	USD		19 000		19 000	350 623	0.01	
PMV PHARMACEUTICAL COM USD0.00001*	USD	3 300	17 044		20 344	250 622	0.01	
POINT BIOPHARMA GL COM USD0.0001 CL A*	USD		16 200		16 200	151 259	0.01	
PORCH GROUP INC COM USD0.0001*	USD	22 700			22 700	30 895	0.00	
PORTILLOS INC COM USD0.01 CLASS A*	USD		11 192		11 192	240 136	0.01	
POSHMARK INC COM USD0.001 CLASS A*	USD	2 800	14 120	14 735	2 185	39 053	0.00	



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POWERSCHOOL HLDGS COM USD0.0001 CL A*	USD		31 861		31 861	637 698	0.03	
PRAXIS PRECISION M COM USD0.0001*	USD	5 900			5 900	11 632	0.00	
PRECIGEN INC COM NPV*	USD	27 271			27 271	44 212	0.00	
PRECISION BIOSCIEN COM USD0.000005*	USD	12 400		12 400				
PRELUDE THERAPEUTI COM USD0.0001*	USD	1 400		1 400				
PREMIER FINANCIAL COM USD0.01*	USD	9 022			9 022	260 480	0.01	
PRIMO WATER CORP COM NPV*	CAD	49 530			49 530	721 677	0.03	
PRIVIA HEALTH GROU USD0.01*	USD		31 311		31 311	1 049 079	0.04	
PROCEPT BIOROBOTIC COM USD0.00001*	USD		8 421		8 421	382 853	0.02	
PROCORE TECHNOLOGI COM USD0.0001*	USD		12 301		12 301	672 877	0.03	
PROG HOLDINGS INC COM USD0.5*	USD	20 793			20 793	343 758	0.01	
PROGYNY INC COM USD0.0001*	USD	15 100	11 611		26 711	1 188 729	0.05	
PROMETHEUS BIOSCIE COM USD0.0001*	USD		6 200		6 200	325 868	0.01	
PROTERRA INC COM USD0.0001 CL A*	USD		77 300		77 300	482 714	0.02	
PROVENTION BIO INC COM USD0.0001*	USD	18 200			18 200	126 403	0.01	
PUBMATIC INC COM USD0.0001 CL A*	USD	2 200	25 561		27 761	483 404	0.02	
PULMONX CORP COM USD0.001*	USD	5 800			5 800	77 546	0.00	
PURECYCLE TECHNOLO COM USD0.001*	USD		54 745		54 745	453 081	0.02	
PURPLE INNOVATION COM USD0.0001*	USD	17 200			17 200	60 589	0.00	
PVH CORP COM USD1*	USD	23 130	4 118		27 248	1 399 416	0.06	
QUANTUM-SI INC COM USD0.0001 CL A*	USD		55 600		55 600	168 594	0.01	
QUIDELORTHO CORPOR COM USD0.001*	USD		20 056	0	20 056	1 802 781	0.07	
QURATE RETAIL INC COM USD0.01 SERIES A*	USD	126 100			126 100	295 295	0.01	
R1 RCM INC COM USD0.01*	USD		46 969		46 969	830 095	0.03	
RACKSPACE TECHNOLO COM USD0.01*	USD	11 900			11 900	61 331	0.00	
RADIUS GLOBAL INFR COM NPV CLASS A*	USD	14 700	15 647		30 347	283 957	0.01	
RANKLIN BSP REALT COM USD0.01*	USD	11 531	16 387	17 584	10 334	145 715	0.01	
RANPAK HOLDGS CORP COM USD0.0001 CLASS A*	USD	9 300			9 300	35 367	0.00	
RAPT THERAPEUTICS COM USD0.0001*	USD	5 600			5 600	122 284	0.00	
RAYMOND JAMES FINANCIAL INC COM*	USD		3 081	3 081				
READY CAPITAL CORP COM USD0.0001*	USD	19 827			19 827	240 483	0.01	
RECURSION PHARMACE COM USD0.00001 CL A*	USD		39 626		39 626	418 368	0.02	
REINSURANCE GROUP COM USD0.01*	USD	20 299	9 607	3 000	26 906	3 962 726	0.16	
REKOR SYSTEMS INC COM USD0.0001*	USD	9 800		9 800				
RELAY THERAPEUTICS COM USD0.001*	USD	8 000	25 396		33 396	742 616	0.03	
RELmada THERAPEUTI COM USD0.001(POST REV SPLT)*	USD	4 700			4 700	30 056	0.00	
REMITLY GLOBAL INC*	USD		51 481		51 481	598 658	0.02	
RENAISSANCE RE HLG COM USD1*	USD		15 067		15 067	2 332 311	0.09	
REPAY HOLDINGS COR COM USD0.0001 CL A*	USD	23 000			23 000	140 175	0.01	
REPLIMUNE GROUP IN COM USD0.001*	USD	6 600			6 600	121 267	0.00	
RESIDEO TECHNOLOGI COM USD0.001*	USD	46 431	33 283	25 332	54 382	1 285 466	0.05	
REVOLUTION MEDICIN COM USD0.0001*	USD	13 200	18 910		32 110	651 037	0.03	
REVOLVE GROUP INC COM USD0.001 CL A*	USD	9 000	15 465		24 465	587 600	0.02	
REXNORD CORP COM USD0.01*	USD	34 372	8 037		42 409	996 935	0.04	
REYNOLDS CONSUMER COM USD0.001*	USD	11 500	10 561		22 061	674 248	0.03	
RIMINI STR INC COM USD0.001*	USD		35 637		35 637	200 074	0.01	
RITE AID CORP COM USD1.00(POST REV SPLT)*	USD	20 391			20 391	106 521	0.00	
ROCKET COS INC COM USD0.00001 CL A*	USD	47 285			47 285	326 511	0.01	
ROCKET LAB USA INC COM USD0.0001 CL A*	USD		65 900		65 900	335 683	0.01	
ROCKET PHARMACEUTI COM USD0.01*	USD	11 153			11 153	208 271	0.01	
ROIvANT SCIENCES L COM 0.0000000341740141*	USD		77 712		77 712	399 739	0.02	
ROMEO POWER INC COM USD0.0001 CL A*	USD	31 400		31 400				
ROOT INC COM USD0.0001 CLASS A*	USD		32 800	32 800				
ROOT INC COM USD0.0001 CLASS A (POST)*	USD		1 822	0	1 822	15 553	0.00	
ROVER GROUP INC COM USD0.0001 CL A*	USD		25 300		25 300	111 150	0.00	
RPT REALTY COM USD0.01 SHS OF BEN INT*	USD	6 457	31 212		37 669	350 584	0.01	
RUBIUS THERAPEUTIC COM USD0.001*	USD	10 300		10 300				
RUSH STREET INTERA COM USD0.0001 CL A*	USD	15 800			15 800	65 619	0.00	
RYAN SPECIALTY GRO COM USD0.001 CL A*	USD		33 487		33 487	1 503 018	0.06	
SAFEHOLD INC COM USD0.01*	USD	4 700	5 697		10 397	304 340	0.01	
SAMSARA INC COM USD0.0001 CL A*	USD		23 595		23 595	290 672	0.01	
SANA BIOTECHNOLOGY COM USD0.0001*	USD		14 600		14 600	84 744	0.00	
SCHOLAR ROCK HOLDI COM USD0.001*	USD	6 700	8 134		14 834	144 888	0.01	
SCHRODINGER INC COM USD0.01*	USD	14 073			14 073	337 583	0.01	
SEER INC COM USD0.00001 CLASS A*	USD	3 400	7 435		10 835	84 902	0.00	
SELECTQUOTE INC COM USD0.01*	USD	18 400	30 600		49 000	33 051	0.00	
SEMA4 HLDGS CORP COM USD0.0001 CL A*	USD		54 900		54 900	56 589	0.00	
SEMRUSH HOLDINGS I COM USD0.00001 CL A*	USD		29 890		29 890	365 829	0.01	
SERVICE PPTYS TR COM USD0.01 SH BEN INT*	USD	57 479			57 479	466 504	0.02	
SHATTUCK LABS INC COM USD0.0001*	USD	2 900		2 900				
SHIFT4 PMTS INC COM USD0.0001 CLASS A*	USD	10 500	8 974		19 474	895 891	0.04	
SHOALS TECHNOLOGIE COM USD0.00001 CLASS A*	USD	27 000	18 798		45 798	1 059 186	0.04	
SHOCKWAVE MEDICAL COM USD0.001*	USD	9 400	4 016		13 416	3 935 850	0.16	
SHOTSPOTTER INC COM USD0.005*	USD	900			900	34 226	0.00	
SHYFT GROUP INC COM USD0.01*	USD	14 319			14 319	329 297	0.01	
SI BONE INC COM USD0.0001*	USD	7 800			7 800	151 746	0.01	
SIGNATURE BK COM USD0.01*	USD	17 752	1 247	18 999				
SIGNIFY HEALTH INC COM USD0.01 CL A*	USD	8 300	17 791		26 091	763 212	0.03	
SILK ROAD MEDICAL COM USD0.001*	USD	8 600	5 018		13 618	600 732	0.02	
SILVERGATE CAP COR COM USD0.01 CLASS A*	USD	8 500	2 413		10 913	619 886	0.02	
SITE CENTERS CORP COM USD0.10*	USD	53 856	16 223		70 079	868 229	0.03	
SITIME CORPORATION COM USD0.0001*	USD	2 700	2 906		5 606	503 852	0.02	
SKILLSOFT CORP COM USD0.0001 CL A*	USD		11 500		11 500	20 600	0.00	
SKILLZ INC COM USD0.0001 CL A*	USD	29 400			29 400	30 305	0.00	
SKYWATER TECHNOLOG COM USD0.01*	USD		7 000	7 000				
SL GREEN RLTY CORP COM USD0.01(POST REV SPLT)*	USD	22 913	790	23 703				
SL GREEN RLTY CORP COM USD0.01(POST REV SPLT)*	USD		22 999	0	22 999	913 285	0.04	
SMARTRENT INC COM USD0.00001 CL A*	USD		48 840		48 840	134 411	0.01	
SMILEDIRECTCLUB IN COM USD0.0001 CL A*	USD	32 300		32 300				
SMITH AND WESSON B COM USD0.001*	USD	19 835			19 835	224 105	0.01	
SNAP ONE HLDNS COR COM USD0.01*	USD		6 500		6 500	77 538	0.00	
SOFI TECHNOLOGIES COM USD0.0001 CL A*	USD		223 052		223 052	1 214 313	0.05	
SOLARWINDS CORP COM USD0.001(POST REV SPLT)*	USD	10 494			10 494	97 982	0.00	
SOLID POWER INC COM USD0.0001 CL A*	USD		37 146		37 146	208 545	0.01	
SOMALOGIC INC COM USD0.0001 CL A*	USD		50 936		50 936	176 880	0.01	
SONOS INC COM USD0.001*	USD	36 000	8 221		44 221	713 377	0.03	
SOTERA HEALTH CO COM USD0.01*	USD	22 979	26 911		49 890	343 501	0.01	
SOVOS BRANDS INC COM USD0.001*	USD		18 300		18 300	253 828	0.01	
SPECTRUM BRANDS HO COM USD0.01*	USD	10 247	9 932	4 360	15 819	730 436	0.03	
SPIRE GLOBAL INC COM USD0.0001*	USD		29 200	29 200				
SPIRIT AEROSYSTEMS COM STK USD0.01 CLASS A**	USD	34 385	5 277		39 662	919 261	0.04	
SPIRIT REALTY CAPI COM USD0.01(POST REV SPLT)*	USD	37 394	11 908		49 302	1 915 832	0.08	
SPRINGWORKS THERAP COM USD0.0001*	USD	6 600			6 600	158 585	0.01	
SPRINKLR INC COM USD0.00003 CL A*	USD		31 900		31 900	295 296	0.01	

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SPROUT SOCIAL INC COM USD0.0001 CLASS A*	USD	13 000	5 191		18 191	1 098 286	0.04	
SPX TECHNOLOGIES COM USD0.01*	USD		19 924		19 924	1 312 780	0.05	
SQUARESPACE INC COM USD0.0001 CL A*	USD		23 800		23 800	528 994	0.02	
STAGWELL INC CLASS A SUB-VTG COM NPV*	USD		37 800		37 800	287 117	0.01	
STELLAR BANCORP IN COM USD0.01*	USD		18 719		18 719	615 193	0.02	
STEM INC COM USD0.0001*	USD		44 400		44 400	604 293	0.02	
STEPSTONE GROUP IN COM USD0.001 CLASS A*	USD	7 200	5 696		12 896	380 975	0.02	
STERICYCLE INC COM USD0.01*	USD	29 774	9 254	5 024	34 004	1 517 035	0.06	
STERLING CHECK COR COM USD0.01*	USD		39 637		39 637	774 691	0.03	
STITCH FIX INC COM USD0.00002 CL A*	USD	19 300	21 399		40 699	162 918	0.01	
STOKE THERAPEUTICS COM USD0.0001*	USD	3 300			3 300	49 042	0.00	
STONEX GROUP INC COM USD0.01*	USD	5 308			5 308	495 714	0.02	
STRATEGIC EDUCATIO COM USD0.01*	USD	8 385			8 385	578 999	0.02	
SUMO LOGIC INC COM USD0.0001*	USD		32 560		32 560	251 226	0.01	
SUNNOVA ENERGY INT COM USD0.0001*	USD	24 100	10 770		34 870	646 975	0.03	
SUTRO BIOPHARMA IN COM USD0.001*	USD	9 000		9 000				
SYLVAMO CORPORATI COM USD1.00 WI*	USD		12 300		12 300	592 935	0.02	
TALOS ENERGY INC COM USD0.01*	USD	13 712			13 712	292 010	0.01	
TANGO THERAPEUTICS COM NPV*	USD		7 100		7 100	57 127	0.00	
TAPESTRY INC COM USD0.01*	USD	90 542	31 069	20 292	101 319	3 212 193	0.13	
TARGET HOSPITALITY COM USD0.0001*	USD		18 365		18 365	223 670	0.01	
TASKUS INC COM USD0.01 CL A*	USD		7 800		7 800	157 600	0.01	
TATTOOED CHEF INC COM USD0.0001 CLASS A*	USD	10 300			10 300	48 962	0.00	
TCR2 THERAPEUTICS COM USD0.0001*	USD	6 700		6 700				
TECHNIPFMC PLC COM USD1*	USD	142 754			142 754	1 512 899	0.06	
TELOS CORPORATION COM USD0.001*	USD	6 400			6 400	67 891	0.00	
TENABLE HOLDINGS I COM USD0.01*	USD	19 700	24 920	5 365	39 255	1 596 520	0.06	
TERMINIX GLOBAL HO COM USD0.01*	USD	42 346	5 937	48 283				
TEXAS PACIFIC LD COM USD0.01*	USD	2 127	148	2 275				
THE AARONS COMPAN COM USD0.5*	USD	12 346			12 346	128 742	0.01	
THE AZEK COMPANY I COM USD0.001 CLASS A*	USD	28 200	26 749		54 949	962 879	0.04	
THE BEACHBODY COMP COM USD0.0001 CL A*	USD		50 000		50 000	50 538	0.00	
THE BEAUTY HEALTH COM USD0.0001 CL A*	USD		37 000		37 000	423 227	0.02	
THE CHEMOURS CO COM USD0.30 WI*	USD	44 002	38 873	19 086	63 789	1 827 649	0.07	
THE DUCKHORN PORTF COM USD0.01*	USD		13 700		13 700	200 444	0.01	
THE NECESSITY RETA COM USD0.01 CLASS A*	USD	31 300			31 300	214 253	0.01	
THE ODP CORP COM USD0.01*	USD	18 488			18 488	732 119	0.03	
THE REALREAL INC COM USD0.00001*	USD	28 300			28 300	47 863	0.00	
THREDUP INC COM USD0.0001 CL A*	USD		7 800		7 800	9 601	0.00	
THRYV HOLDINGS INC COM USD0.001*	USD		7 200		7 200	147 422	0.01	
TORO CO COM*	USD	31 671	24 351	12 443	43 579	4 597 980	0.18	
TPG INC COM USD0.001 CL A*	USD		9 378		9 378	288 590	0.01	
TRAEGER INC COM USD0.0001*	USD		10 100		10 100	41 946	0.00	
TRANSMEDICS GROUP COM NPV*	USD	7 300			7 300	352 270	0.01	
TRAVEL PLUS LEISUR COM USD0.01*	USD	28 396	4 733		33 129	1 259 183	0.05	
TRAVELCENTERS OF COM USD0.0001*	USD		6 400		6 400	407 217	0.02	
TRAVERE THERAPEUTI COM USD0.0001*	USD	17 393	9 043		26 436	573 562	0.02	
TRICIDA INC COM USD0.001*	USD		25 200	20 466	4 734	1 574	0.00	
TRINSEO PLC COM USD0.01*	USD	11 106			11 106	209 172	0.01	
TRONOX HOLDINGS PL COM USD0.01*	USD	31 589	11 171		42 760	513 505	0.02	
TRUSTCO BANK CP NY USD1*	USD	8 967			8 967	334 899	0.01	
TURNING POINT THER COM USD0.0001*	USD	14 600		14 600				
TUSIMPLE HLDGS INC COM USD0.0001 CL A*	USD		10 300		10 300	35 356	0.00	
TWIST BIOSCIENCE C COM USD0.00001*	USD	13 800	7 305		21 105	693 397	0.03	
UFP INDUSTRIES INC COM USD1.00*	USD	20 277	3 311		23 588	1 681 433	0.07	
UNUM GROUP COM USD0.10*	USD	59 991	39 800	22 353	77 438	3 533 046	0.14	
UPSTART HLDGS INC COM USD0.0001*	USD	6 800	29 096	6 800	29 096	674 951	0.03	
UPWORK INC COM USD0.0001*	USD	37 319	11 238		48 557	653 581	0.03	
US ECOLOGY INC COM USD0.01*	USD	9 400	5 633	15 033				
UTD THERAPEUTIC COM USD0.01*	USD	15 032	4 370	2 125	17 277	3 985 854	0.16	
UTZ BRANDS INC COM USD0.0001 CL A*	USD	14 500	14 954		29 454	477 807	0.02	
UWM HLDGS CORP COM USD0.0001 CL A*	USD	25 500			25 500	83 703	0.00	
VALARIS LTD COM USD0.40*	USD		8 600		8 600	576 030	0.02	
VAPOTHERM INC COM USD0.001*	USD	6 500		6 500				
VAXART INC COM USD0.01*	USD	39 500	91 006		130 506	218 108	0.01	
VAXCYTE INC COM USD0.001*	USD	4 500	13 538		18 038	787 227	0.03	
VELODYNE LIDAR INC COM USD0.0001*	USD	24 600	47 390		71 990	71 143	0.00	
VERRA MOBILITY COR COM USD0.0001*	USD	44 600	21 806		66 406	1 134 401	0.05	
VERTEX INC COM USD0.001 CLASS A*	USD	4 400			4 400	79 347	0.00	
VERTIV HOLDINGS CO COM USD0.0001*	USD	78 100	61 822	10 242	129 680	1 857 113	0.07	
VERU INC COM USD0.01*	USD	20 800	59 334	46 439	33 695	412 736	0.02	
VERVE THERAPEUTICS COM USD0.001*	USD		8 100		8 100	305 599	0.01	
VICTORIAS SECRET A COM USD0.01 WI*	USD	24 800	5 508		30 308	1 140 435	0.05	
VICTORY CAP HLDGS COM USD0.01 CL A*	USD	9 000			9 000	260 475	0.01	
VIKING THERAPEUTIC COM USD0.00001*	USD	31 200		31 200				
VIMEO INC COM USD0.01*	USD	40 000	8 158		48 158	183 138	0.01	
VINCO VENTURES INC COM USD0.001*	USD		303 399		303 399	276 786	0.01	
VIR BIOTECHNOLOGY COM USD0.0001*	USD	21 900			21 900	481 723	0.02	
VIRGIN GALACTIC HL COM USD0.0001*	USD	42 786	59 811		102 597	474 354	0.02	
VIRIDIAN THERAPEUT COM USD0.01*	USD		11 010		11 010	219 263	0.01	
VITAL FARMS INC COM USD0.0001*	USD	5 600			5 600	74 200	0.00	
VIVINT SMART HOME COM USD0.0001 CL A*	USD	18 000			18 000	137 803	0.01	
VOBILE GROUP LTD USD0.000025*	HKD	320 000	722 000		1 042 000	248 413	0.01	
VOLTA INC COM USD0.0001 CL A*	USD		30 600		30 600	33 991	0.00	
VONTIER CORP COM USD0.0001*	USD	48 800	19 098		67 898	1 297 824	0.05	
VOYA FINL INC COM USD0.01*	USD		39 961		39 961	2 733 783	0.11	
VROOM INC COM USD0.001*	USD	20 500		20 500				
WARBY PARKER INC COM USD0.0001 CLASS A*	USD		39 580		39 580	635 735	0.03	
WESTLAKE CHEM CORP COM USD0.01*	USD	11 951	2 197	14 148				
WEWORK INC COM USD0.0001 CL A*	USD		100 488		100 488	258 448	0.01	
WHITING PETROLEUM COM USD0.001 NEW*	USD	11 800		11 800				
WILLSCOT MOBILE MI COM USD0.01 CL A*	USD	59 242	31 247	6 916	83 573	3 557 025	0.14	
WINNEBAGO INDS INC COM*	USD	11 056			11 056	660 428	0.03	
WM TECHNOLOGY INC COM USD0.0001 CL A*	USD		37 300		37 300	76 522	0.00	
WOLFSPEED INC COM USD0.00125*	USD	33 565	11 500		45 065	3 551 530	0.14	
WW INTERNATIONAL I COM NPV*	USD	15 068			15 068	68 158	0.00	
WYNDHAM HOTELS R COM USD0.01 WI*	USD	30 131	6 780		36 911	2 804 754	0.11	
XEROX HLDGS CORP COM USD1.00*	USD	53 247		15 840	37 407	547 675	0.02	
XL FLEET CORP COM USD0.0001 CL A*	USD	30 800		30 800				
XOMETRY INC COM USD0.000001 CL A*	USD		4 800		4 800	288 504	0.01	
XPFL INC COM USD0.001*	USD	1 895	4 057		5 952	412 128	0.02	
XPERI HOLDING CORP COM USD0.001*	USD	38 013		38 013				
XPERI INC COM USD0.001 WI*	USD		15 205		15 205	212 576	0.01	
XPO LOGISTICS INC COM USD0.001*	USD	29 004	8 728		37 732	1 953 718	0.08	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
Y-MABS THERAPEUTIC COM USD0.0001*	USD	6 500			6 500	23 483	0.00	
YETI HOLDINGS INC COM USD0.01*	USD	26 376	4 512		30 888	991 630	0.04	
ZENTALIS PHARMAEU COM USD0.001 CL A*	USD	5 600	11 102		16 702	419 367	0.02	
ZETA GLOBAL HLDGS COM USD0.001 CL A*	USD		31 300		31 300	261 238	0.01	
ZIMVIE INC COM USD0.01 WJ*	USD		12 914		12 914	113 341	0.00	
ZIONS BANCORPORATI COM USD0.001*	USD	50 506	13 048	8 833	54 721	2 844 340	0.11	
ZIPRECRUITER INC COM USD0.00001 CL A*	USD		28 203		28 203	473 319	0.02	
ZOMEDICA CORP NPV*	USD	291 000	859 818	1 150 818				
ZOOMINFO TECHNOLOG COM USD0.01 CLASS A*	USD	55 486	4 064	59 550				
ZYNEX INC COM USD0.001*	USD	7 000	700	7 700				
<b>Total United States</b>						<b>426 395 799</b>	<b>17.13</b>	
<b>Total Registered shares</b>						<b>596 120 512</b>	<b>23.94</b>	
<b>Depository receipts</b>								
<b>Australia</b>								
5E ADVANCED MATERIALS IN-CDI*	AUD		119 800		119 800	154 094	0.01	
CORONADO GLOBAL RE NPV CDI 10:1*	AUD	107 122	228 185		335 307	399 106	0.02	
<b>Total Australia</b>						<b>553 199</b>	<b>0.02</b>	
<b>France</b>								
SES S.A. FDR EACH REP 1 'A' NPV*	EUR	104 492	55 149		159 641	1 133 403	0.05	
<b>Total France</b>						<b>1 133 403</b>	<b>0.05</b>	
<b>Hong Kong</b>								
MELCO RESORTS UNSP ARD EACH REP 3 ORD SHS*	USD		103 300		103 300	565 475	0.02	
<b>Total Hong Kong</b>						<b>565 475</b>	<b>0.02</b>	
<b>Israel</b>								
NANO DIMENSION LTD-SHS ADS REPR 1 SH*	USD	94 200			94 200	233 791	0.01	
<b>Total Israel</b>						<b>233 791</b>	<b>0.01</b>	
<b>Liechtenstein</b>								
IMPLANTICA AG SDR CHF2*	SEK	4 237			4 237	18 303	0.00	
<b>Total Liechtenstein</b>						<b>18 303</b>	<b>0.00</b>	
<b>Malta</b>								
KINDRED GROUP PLC SDR EACH REP 1 GBP0.000625*	SEK	77 822	57 456	25 788	109 490	951 900	0.04	
<b>Total Malta</b>						<b>951 900</b>	<b>0.04</b>	
<b>Netherlands</b>								
FASTNED B.V. EURO.01*	EUR	1 489			1 489	51 193	0.00	
<b>Total Netherlands</b>						<b>51 193</b>	<b>0.00</b>	
<b>Sweden</b>								
MILLICOM INTL CELL SDR EACH REP 1 USD1.50*	SEK	33 163	33 605	8 517	58 251	631 984	0.03	
<b>Total Sweden</b>						<b>631 984</b>	<b>0.03</b>	
<b>Total Depository receipts</b>						<b>4 139 248</b>	<b>0.17</b>	
<b>Investment certificates, closed end</b>								
<b>Australia</b>								
CHARTER HALL RETAIL REIT*	AUD	133 617			133 617	342 877	0.01	
<b>Total Australia</b>						<b>342 877</b>	<b>0.01</b>	
<b>Belgium</b>								
COFINIMMO SA NPV*	EUR	9 273	356		9 629	799 536	0.03	
<b>Total Belgium</b>						<b>799 536</b>	<b>0.03</b>	
<b>Canada</b>								
ALLIED PROPERTIES REIT*	CAD	21 198			21 198	410 421	0.02	
<b>Total Canada</b>						<b>410 421</b>	<b>0.02</b>	
<b>Global</b>								
PICTON PROPERTY INCOME LTD*	GBP	255 484			255 484	253 160	0.01	
<b>Total Global</b>						<b>253 160</b>	<b>0.01</b>	
<b>Hong Kong</b>								
PROSPERITY REAL ESTATE INVESTMENT TRUST*	HKD	205 000			205 000	43 384	0.00	
<b>Total Hong Kong</b>						<b>43 384</b>	<b>0.00</b>	
<b>Japan</b>								
GLOBAL ONE REAL ESTATE INVESTMENT CORP*	JPY	371			371	286 761	0.01	
HANKYU HANSHIN REIT INC*	JPY	191			191	198 428	0.01	
JAPAN LOGISTICS FUND INC*	JPY	223	189		412	883 509	0.04	
MORI HILLS REIT INVESTMENT CORP*	JPY	527			527	577 301	0.02	
NIPPON ACCOMMODATIONS FUND*	JPY	133	52		185	788 461	0.03	
STARTS PROCEED INVESTMENT CORP-JPY*	JPY	65	136		201	320 872	0.01	
<b>Total Japan</b>						<b>3 055 333</b>	<b>0.12</b>	
<b>New Zealand</b>								
MACQUARIE GOODM PR NPV*	NZD	418 691			418 691	503 881	0.02	
<b>Total New Zealand</b>						<b>503 881</b>	<b>0.02</b>	
<b>Singapore</b>								
CAPITALAND RETAIL CHINA TRUST*	SGD	121 508	308 800		430 308	295 182	0.01	
CDL HOSPITALITY TRUSTS*	SGD	356 800			356 800	292 699	0.01	
KEPPEL REIT NPV (REIT)*	SGD	723 967			723 967	458 227	0.02	
STARHILL GLOBAL REAL ESTATE INVESTMENT TRUST*	SGD	564 500			564 500	205 594	0.01	
<b>Total Singapore</b>						<b>1 251 701</b>	<b>0.05</b>	
<b>United Kingdom</b>								
BMO COMMERCIAL PROPERTY TRUST*	GBP	331 981			331 981	319 398	0.01	
UK COMMERCIAL PROPERTY REIT LTD/FUND-DISTRIBUTIVE*	GBP	289 630			289 630	203 567	0.01	
<b>Total United Kingdom</b>						<b>522 965</b>	<b>0.02</b>	

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<b>United States</b>								
ACADIA REALTY TRUST*	USD	31 717			31 717	443 419	0.02	
AMER CAMPUS COMMUN COM USD0.01*	USD	38 690	12 763	51 453				
ARBOR REALTY TRUST INC*	USD	37 147	47 355	20 793	63 709	877 931	0.04	
EPR PROPERTIES*	USD	25 132	11 902	5 287	31 747	1 226 353	0.05	
RAYONIER INC COM NPV*	USD	44 822	6 967		51 789	1 746 598	0.07	
UMH PROPERTIES INC*	USD	17 429			17 429	305 934	0.01	
UNIVERSAL HEALTH REALTY INCOME TRUST*	USD	4 234			4 234	206 223	0.01	
<b>Total United States</b>						<b>4 806 459</b>	<b>0.19</b>	
<b>Total Investment certificates, closed end</b>						<b>11 989 717</b>	<b>0.48</b>	
<b>Investment certificates, open end</b>								
<b>Belgium</b>								
INTERVEST OFFICES & WAREHOUSES SA*	EUR	3 610			3 610	78 375	0.00	
RETAIL ESTATES SICAFI*	EUR	4 089			4 089	241 046	0.01	
<b>Total Belgium</b>						<b>319 421</b>	<b>0.01</b>	
<b>Canada</b>								
BOARDWALK REAL ESTATE INVESTMENT TRUST*	CAD	10 199			10 199	362 757	0.01	
CHOICE PROPERTIES REIT*	CAD	29 100	23 414		52 514	504 324	0.02	
H&R REAL ESTATE INVESTMENT TRUST-CAD*	CAD	45 169	21 739	26 280	40 628	334 138	0.01	
NEXUS INDUSTRIAL REIT-TRUST UNITS*	USD		40 100	40 100				
NEXUS INDUSTRIAL REIT-TRUST UNITS*	CAD		40 100		40 100	260 659	0.01	
NORTHWEST HEALTHCARE PROPERTIES REAL ESTATE INVESTMENT TRUST*	CAD	25 689	27 756		53 445	421 121	0.02	
SMART REAL ESTATE INVESTMENT TRUST UNITS VARIABLE VOTING*	CAD	21 094			21 094	413 205	0.02	
<b>Total Canada</b>						<b>2 296 205</b>	<b>0.09</b>	
<b>Israel</b>								
REIT 1 LTD*	ILS	68 849			68 849	363 150	0.01	
<b>Total Israel</b>						<b>363 150</b>	<b>0.01</b>	
<b>Total Investment certificates, open end</b>						<b>2 978 776</b>	<b>0.12</b>	
<b>Rights</b>								
<b>Australia</b>								
CHALICE MINING LTD-RIGHTS 01.12.21*	AUD		16 480	16 480				
<b>Total Australia</b>							<b>0.00</b>	
<b>Austria</b>								
PORR AG-RIGHTS 21-03.11.21*	EUR	1 700		1 700				
<b>Total Austria</b>							<b>0.00</b>	
<b>Colombia</b>								
MILLICOM INTERNATIONAL CELLULAR SA RIGHTS 13.06.22*	SEK		34 269	34 269				
<b>Total Colombia</b>							<b>0.00</b>	
<b>Denmark</b>								
ALM. BRAND A/S RIGTHS 26.11.21*	DKK		267 687	267 687				
<b>Total Denmark</b>							<b>0.00</b>	
<b>France</b>								
AIR FRANCE-KLM RIGHTS 09.06.22*	EUR		58 823	58 823				
ALTAREA RIGHTS 02.12.21*	EUR		385	385				
FAURECIA SE RIGHTS 17.06.22*	EUR		33 566	33 566				
<b>Total France</b>							<b>0.00</b>	
<b>Germany</b>								
NORDEX SE-RIGHTS 26.07.22*	EUR		58 661	58 661				
TAG IMMOBILIEN AG RIGHTS 25.07.22*	EUR		64 236	64 236				
<b>Total Germany</b>							<b>0.00</b>	
<b>Israel</b>								
SHIKUN & BINUI LTD RIGHTS 05.07.22*	ILS		465	465				
<b>Total Israel</b>							<b>0.00</b>	
<b>Italy</b>								
BANCA MONTE DEI PASCHI RIGHTS 31.10.22*	EUR		829		829	0	0.00	
BANCA POPOLARE DI SONDRIO SCPA RIGHTS 07.03.22*	EUR		134 051	134 051				
BANCA POPOLARE DI SONDRIO SCRL RIGHTS 07.03.22*	EUR		134 051	134 051				
JUVENTUS FOOTBALL CLUB SPA RIGHTS 16.12.21*	EUR		148 512	148 512				
JUVENTUS FOOTBALL CLUB S RIGHTS 21.12.21*	EUR		2	2				
<b>Total Italy</b>							<b>0.00</b>	
<b>Macau</b>								
SJM HOLDINGS LTD RIGHTS 14.09.22*	HKD		93 000	93 000				
SJM HOLDINGS LTD RIGHTS 14.09.22*	HKD		93 000	93 000				
<b>Total Macau</b>							<b>0.00</b>	
<b>Netherlands</b>								
NSI NV (STOCK DIVIDEND) RIGHTS 05.05.22*	EUR		10 394	10 394				
NSI NV (STOCK DIVIDEND) RIGHTS 02.08.22*	EUR		10 667	10 667				
POSTNL NV (STOCK DIVIDEND) RIGHTS 10.05.22*	EUR		158 095	158 095				
POSTNL NV (STOCK DIVIDEND) RIGHTS 29.08.22*	EUR		172 043	172 043				
SBM OFFSHORE NV (STOCK DIVIDEND) RIGHTS PRP*	EUR		47 797	47 797				
<b>Total Netherlands</b>							<b>0.00</b>	
<b>New Zealand</b>								
AIR NEW ZEALAND LTD RIGHTS 02.05.22*	NZD		558 194	558 194				
<b>Total New Zealand</b>							<b>0.00</b>	
<b>Portugal</b>								
GREENVOLT-ENERGIAS RENOVAVEIS SA RIGHTS 04.07.22*	EUR		6 813	6 813				
<b>Total Portugal</b>							<b>0.00</b>	
<b>Spain</b>								
ALMIRALL SA (STOCK DIVIDEND) RIGHTS 30.05.22*	EUR		30 744	30 744				
FAES FARMA SA RIGHTS (STOCK DIVIDEND) 30.12.21*	EUR		119 299	119 299				

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SACYR SA (STOCK DIVIDEND) RIGHTS 28.01.22*	EUR		120 071	120 071				
SACYR SA RIGHTS (STOCK DIVIDEND) 17.06.22*	EUR		122 739	122 739				
TALGO SA (STOCK DIVIDEND) RIGHTS 22.04.22*	EUR		44 701	44 701				
<b>Total Spain</b>							<b>0.00</b>	
<b>Sweden</b>								
AXFOOD AB RIGHTS 23.05.22*	SEK		42 401	42 401				
BILLERUDKORSNAS AB RIGHTS 17.06.22*	SEK		101 977	101 977				
KARO PHARMA AB RIGHTS 22-11.04.22*	SEK		122 469	122 469				
STILLFRONT GROUP AB RIGHTS 22-16.03.22*	SEK		105 940	105 940				
<b>Total Sweden</b>							<b>0.00</b>	
<b>United Kingdom</b>								
ASTON MARTIN LAGONDA GLOBAL RIGHTS 26.09.22*	GBP		148 688	148 688				
LXI REIT PLC RIGHTS 08.02.22*	GBP		17 233	17 233				
MARSHALLS PLC RIGHTS 27.04.22*	GBP		5 523	5 523				
PETROFAC LTD RIGHTS 21-11.11.21*	GBP	17 739		17 739				
<b>Total United Kingdom</b>							<b>0.00</b>	
<b>United States</b>								
ALDER BIOPHARMACEUTICALS INC. CVR RIGHTS PRP*	USD	24 611		24 611				
ALEXION PHARMACEUTICALS INC. CVR RIGHTS PRP*	USD	43 645			43 645	20 092	0.00	
LANTHEUS HOLDINGS INC. CVR RIGHTS PRP*	USD	21 200			21 200	0	0.00	
NEWSTAR FINANCIAL INC. CVR RIGHTS PRP*	USD	9 700		9 700				
NEXSTAR BROADCASTING GROUP INC. CVR RIGHTS 17-PRP*	USD	20 714		20 714				
<b>Total United States</b>						<b>20 092</b>	<b>0.00</b>	
<b>Total Rights</b>						<b>20 092</b>	<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>2 426 999 404</b>	<b>97.48</b>	

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

<b>Bearer shares</b>								
<b>Cyprus</b>								
ATALAYA MINING PLC ORD GBPO.075*	GBP		54 873		54 873	174 502	0.01	
<b>Total Cyprus</b>						<b>174 502</b>	<b>0.01</b>	
<b>Israel</b>								
TREMOR INTL LTD ORD ILS0.01 (DI)*	GBP	20 041			20 041	78 511	0.00	
<b>Total Israel</b>						<b>78 511</b>	<b>0.00</b>	
<b>Japan</b>								
NEXTAGE CO LTD NPV*	JPY	8 100	11 000		19 100	369 079	0.01	
<b>Total Japan</b>						<b>369 079</b>	<b>0.01</b>	
<b>United Kingdom</b>								
AVACTA GROUP ORD GBPO.10*	GBP	96 669			96 669	140 343	0.01	
NEXT FIFTEEN COMMU ORD GBPO.025*	GBP		22 424		22 424	226 851	0.01	
<b>Total United Kingdom</b>						<b>367 194</b>	<b>0.01</b>	
<b>Total Bearer shares</b>						<b>989 287</b>	<b>0.04</b>	
<b>Total Securities traded on other regulated markets which are open to the public</b>						<b>989 287</b>		<b>0.04</b>

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

<b>Bearer shares</b>								
<b>Australia</b>								
INTEGRAL DIAGNOSTICS-PLACEME**	AUD		7 012	7 012				
MAGELLAN FINANCIAL NPV**	AUD		50 044		50 044	318 005	0.01	
<b>Total Australia</b>						<b>318 005</b>	<b>0.01</b>	
<b>Austria</b>								
IMMOFINANZ AG NPV (TENDER OFFER)**	EUR		33 959	33 959				
<b>Total Austria</b>							<b>0.00</b>	
<b>Canada</b>								
AURINIA PHARMACEUT COM NPV**	CAD	42 600		42 600				
AURINIA PHARMACEUT COM NPV**	USD		73 678		73 678	599 451	0.02	
CAPSTONE MINING CO COM NPV**	CAD	60 200	54 663	114 863				
IMAX CORP COM NPV**	USD	18 668			18 668	237 822	0.01	
VILLAGE FARMS INTL COM NPV**	CAD	20 900		20 900				
<b>Total Canada</b>						<b>837 273</b>	<b>0.03</b>	
<b>Denmark</b>								
ALK-ABELLO A/S DKK10 ORD 'B'**	DKK	2 230		2 230				
<b>Total Denmark</b>							<b>0.00</b>	
<b>Finland</b>								
WITHSECURE OYJ**	EUR	9 282		9 282				
<b>Total Finland</b>							<b>0.00</b>	
<b>Germany</b>								
ADVA OPTICAL NETWO NPV(ASD) ACRON HOLDCO 120122**	EUR	20 600		20 600				
ALSTRIA OFFICE REI REIT**	EUR		53 729	53 729				
HORNBAACH BAUMARKT NPV (ASD) 22.02.2022 CSH**	EUR		2 849	2 849				
ZOPLUS AG NPV**	EUR		2 266	2 266				
<b>Total Germany</b>							<b>0.00</b>	
<b>Hong Kong</b>								
BRIGHTOIL PETROLEU HKD0.025**	HKD	562 000			562 000	1	0.00	
<b>Total Hong Kong</b>						<b>1</b>	<b>0.00</b>	
<b>Ireland</b>								
HIBERNIA REIT PLC ORD EURO.10**	EUR	286 596		286 596				
<b>Total Ireland</b>							<b>0.00</b>	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Israel</b>								
ITURAN ILS0.333**	USD	6 091			6 091	146 172	0.01	
<b>Total Israel</b>						<b>146 172</b>	<b>0.01</b>	
<b>Italy</b>								
BIO ON SPA NPV**	EUR	2 200			2 200	0	0.00	
FALCK RENEWABLES EUR1**	EUR	47 819		47 819				
<b>Total Italy</b>							<b>0.00</b>	
<b>Japan</b>								
AOMORI BANK NPV**	JPY	5 900		5 900				
CHUGOKU BANK NPV**	JPY	52 600		52 600				
IYO BANK NPV**	JPY	105 700		105 700				
<b>Total Japan</b>							<b>0.00</b>	
<b>Malaysia</b>								
SILVERLAKE AXIS USD0.02**	SGD	675 720		675 720				
<b>Total Malaysia</b>							<b>0.00</b>	
<b>Malta</b>								
KAMBI GRP PLC EURO.001**	SEK	9 426			9 426	149 045	0.01	
<b>Total Malta</b>						<b>149 045</b>	<b>0.01</b>	
<b>Norway</b>								
BW OFFSHORE LTD USD0.50**	NOK	34 393			34 393	87 662	0.00	
<b>Total Norway</b>						<b>87 662</b>	<b>0.00</b>	
<b>Singapore</b>								
ACCORDIA GOLF TRUS UNITS**	SGD	212 800			212 800	109 106	0.00	
<b>Total Singapore</b>						<b>109 106</b>	<b>0.00</b>	
<b>Spain</b>								
ZARDOYA-OTIS EURO.10**	EUR	59 452		59 452				
<b>Total Spain</b>							<b>0.00</b>	
<b>Sweden</b>								
COLLECTOR AB NPV**	SEK	72 236		72 236				
FORTNOX AB NPV**	SEK	15 194		15 194				
MODERN TIMES GROUP SER'B'NPV**	SEK	37 373		37 373				
SVOLDER AB SER'B'NPV**	SEK	5 963		5 963				
WALLENSTAM SER'B'NPV (POST SPLIT)**	SEK	56 231		56 231				
<b>Total Sweden</b>							<b>0.00</b>	
<b>United Kingdom</b>								
GCP STUDENT LIVING ORD GBP0.01**	GBP	163 590		163 590				
PETROPAYLOVSK PLC ORD GBP0.01**	GBP	938 169		938 169				
SILENCE THERAPEUTI ORD GBP0.05**	GBP	9 227		9 227				
STAGECOACH GROUP ORD GBP0.0054824(POST CONSO)**	GBP	100 697		100 697				
THOMAS COOK GROUP ORD GBP0.30**	GBP	264 383			264 383	3	0.00	
<b>Total United Kingdom</b>						<b>3</b>	<b>0.00</b>	
<b>United States</b>								
ADTRAN HOLDINGS INC USD0.01**	USD	19 357		19 357				
CONTANGO OIL & GAS COM USD0.04**	USD	31 900		31 900				
CRANE CO COM**	USD	13 647	2 593	16 240				
FIRSTCASH INC COM USD0.01**	USD	14 371		14 371				
LIGHT & WONDER INC COM USD0.001**	USD	28 063	4 275		32 338	1 816 817	0.07	
NEW YORK REIT LIQUIDATING LLC-ESCROW**	USD	2 780			2 780	20 281	0.00	
R1 RCM INC COM USD0.01**	USD	36 816	10 153	46 969				
RAZER INC USD0.01**	HKD		842 000	842 000				
SPX CORP COM USD10**	USD	15 012	4 912	19 924				
VBI VACCINES INC C COM NPV**	USD	68 900			68 900	49 652	0.00	
ZOGENIX INC OR SHS**	USD		19 652		19 652	0	0.00	
<b>Total United States</b>						<b>1 886 751</b>	<b>0.08</b>	
<b>Total Bearer shares</b>						<b>3 534 017</b>	<b>0.14</b>	
<b>Preference shares</b>								
<b>United States</b>								
OVERSTOCK COM INC PFD DIGITAL VTG SER A-1**	USD	984		984				
<b>Total United States</b>							<b>0.00</b>	
<b>Total Preference shares</b>							<b>0.00</b>	
<b>Registered shares</b>								
<b>Australia</b>								
ATLAS ARTERIA NPV DVP INSTITUTIONAL ENTIT**	AUD		194 550	194 550				
AUB GROUP LIMITED NPV CHESS DVP INSTL OFFER &**	AUD		5 850	5 850				
CARSALLES.COM LTD NPV INSTITUTIONAL ENTITLEME**	AUD		25 006	25 006				
CHALICE MINING LTD NPV DFD 14/12/21(EX-ENTITLE)**	AUD		31 953	31 953				
DOMAIN HLDGS AUSTR NPV DVP INSTITUTIONAL ENTIT**	AUD		9 026	9 026				
GUD HOLDINGS LTD**	AUD		9 102	9 102				
HOME CONSORTIUM NPV (STAPLED)**	AUD	48 848	48 848	48 848	48 848	150 045	0.01	
INGENIA COMMUNITIE NPV CHESS CONDITIONAL PLACE**	AUD		25 889	25 889				
JOHNS LYNG GROUP NPV JLG INSTI ENTI DEC 20 2**	AUD		1 460	1 460				
<b>Total Australia</b>						<b>150 045</b>	<b>0.01</b>	
<b>Canada</b>								
EQB INC COM NPV**	CAD		10 400		10 400	368 380	0.01	
ESSA PHARMA INC COM NPV**	USD	5 800		5 800				
LARGO RESOURCES COM NPV (POST REV SPLIT)**	CAD	5 140		5 140				
ZYMEWORKS INC COM NPV**	USD	11 180		11 180				
<b>Total Canada</b>						<b>368 380</b>	<b>0.01</b>	
<b>Denmark</b>								
DRILLING CO 1972 DKK10 (TEMP ACPT SHARE)**	DKK		8 977	8 977				
<b>Total Denmark</b>							<b>0.00</b>	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Finland</b>								
METSO OYJ NPV**	EUR	11 740	34 980	46 720				
<b>Total Finland</b>							<b>0.00</b>	
<b>Germany</b>								
DEUTSCHE EUROSHP NPV (TENDER OFFER)**	EUR		16 056	16 056				
SILTRONIC AG NPV (ASD) GLOBALWAFERS 27/01**	EUR	5 202		5 202				
<b>Total Germany</b>							<b>0.00</b>	
<b>Israel</b>								
ALTSHULER SHAHM ILS0.01**	ILS	29 520		29 520				
<b>Total Israel</b>							<b>0.00</b>	
<b>Italy</b>								
AMCO - ASSET MANAGEMENT CO SPA**	EUR	1 310			1 310	0	0.00	
<b>Total Italy</b>							<b>0.00</b>	
<b>Sweden</b>								
BETSSON AB NPV (RED SHS 08/06/2022)**	SEK		33 585	33 585				
BETSSON AB NPV B (REDEMPTION SHS)**	SEK		33 585	33 585				
BETSSON AB SER'B'NPV (POST SPLIT)**	SEK		33 585	33 585				
HEXATRONIC GROUP NPV (POST SPLIT)**	SEK		79 561		79 561	1 078 618	0.04	
MODERN TIMES GROUP SER'B'NPV (POST SPLIT)**	SEK		37 373		37 373	279 938	0.01	
MODERN TIMES GROUP SER'B'NPV(RED) SHS 01/07/22**	SEK		37 373	37 373				
SECTRA AB SER'B'NPV (POST SPLIT)**	SEK		44 992	44 992				
SECTRA AB SER'B'NPV(RED SHS 24/10/22)**	SEK		44 992	44 992				
XANO INDUSTRI AB SER'B'NPV**	SEK		7 728	7 728				
<b>Total Sweden</b>						<b>1 358 556</b>	<b>0.05</b>	
<b>United States</b>								
ADEIA INC COM USD0.001**	USD		38 013		38 013	425 304	0.02	
BELLRING BRANDS IN COM USD0.01 CLASS A**	USD	15 787		15 787				
CADENCE BANK COM USD2.50**	USD	63 330	17 480	10 873	69 937	1 935 208	0.08	
DENBURY INC COM USD0.001**	USD	12 294	6 625		18 919	1 730 683	0.07	
HOLLYFRONTIER CORP COM USD0.01**	USD	50 259		50 259				
MIND MEDICINE (MIN) COM NPV**	CAD		83 500	83 500				
NCINO OPCO INC USD0.0005**	USD	6 500	6 838	13 338				
NOBLE CORP NEW USD0.0001**	USD		16 100	16 100				
QUIDEL CORP COM USD0.001**	USD	12 348	2 419	14 767				
STRIDE INC COM USD0.0001**	USD	13 715	8 841	7 623	14 933	500 780	0.02	
<b>Total United States</b>						<b>4 591 975</b>	<b>0.18</b>	
<b>Total Registered shares</b>						<b>6 468 956</b>	<b>0.26</b>	
<b>Investment certificates, closed end</b>								
<b>Hong Kong</b>								
FORTUNE REAL ESTATE INVESTMENT TRUST**	HKD	465 000			465 000	296 999	0.00	
<b>Total Hong Kong</b>						<b>296 999</b>	<b>0.00</b>	
<b>Total Investment certificates, closed end</b>						<b>296 999</b>	<b>0.00</b>	
<b>Rights</b>								
<b>Austria</b>								
IMMOFINANZ AG RIGHTS 22-PRP**	EUR		33 959		33 959	0	0.00	
<b>Total Austria</b>							<b>0.00</b>	
<b>Iraq</b>								
UCB SA RIGHTS PRP**	USD		19 652		19 652	13 373	0.00	
<b>Total Iraq</b>						<b>13 373</b>	<b>0.00</b>	
<b>Italy</b>								
SAIPEM SPA RIGHTS 11.07.22**	EUR		4 244	4 244				
<b>Total Italy</b>							<b>0.00</b>	
<b>Netherlands</b>								
AALBERTS INDUSTRIES NV DRIP (STOCK DIVIDEND) RIGHTS PRP**	EUR		35 095	35 095				
<b>Total Netherlands</b>							<b>0.00</b>	
<b>United Kingdom</b>								
AVACTA GROUP PLC RIGHTS 07.11.22**	GBP		795		795	284	0.00	
<b>Total United Kingdom</b>						<b>284</b>	<b>0.00</b>	
<b>United States</b>								
GINGER ACQUISITION INC RIGHTS PRP**	USD		19 130		19 130	0	0.00	
<b>Total United States</b>							<b>0.00</b>	
<b>Total Rights</b>						<b>13 658</b>	<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>10 313 629</b>	<b>0.40</b>	
<b>Total securities and similar instruments</b> (thereof in lending)						<b>2 438 302 320</b>	<b>97.92</b> (0.00)	
Bank deposits at sight						46 978 030	1.89	
Derivative financial instruments						137 105	0.01	
Other assets						4 436 843	0.18	
<b>Total fund assets</b>						<b>2 489 854 298</b>	<b>100.00</b>	
Short-term bank liabilities						-9 105 889		
Other liabilities						-752 222		
<b>Net fund assets</b>						<b>2 479 996 187</b>		



Valuation categories	Market value as of 31.10.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	2 428 125 718	97.53
Investments valuation based on market-observed parameters	10 313 707	0.40
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>2 438 439 425</b>	<b>97.93</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Replacement in CHF	In % of total assets
<b>Options/warrants on equities/equity baskets</b>					
EZION HOLDINGS LTD CALL WARRANT 0.27630 18-16.04.23*	76 752	SGD	10 639	1	0.00
WEBUILD SPA CALL WARRANT 0.000000 21-31.08.30*	10 653	EUR	14 509	14 509	0.00
ABENGOA SA CALL WARRANT EURO.0002 13-31.03.25*	62 393	EUR	401	617	0.00
POINTSBET HOLDINGS PTY LTD CALL WARRANT 10.00000 22-08.07.24*	2 688	AUD	3 509	0	0.00
			29 058	15 127	0.00

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
FTSE 250 INDEX FUTURE 16.12.22*	82	GBP	3 376 391	-156 443	-0.01
RUSSELL 2000 E-MINI INDEX FUTURE 16.12.22*	394	USD	36 531 478	278 343	0.02
			39 907 869	121 900	0.01

Liquidity linked to open derivative financial instruments: CHF 39 907 869

### 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>						
ILS	500 000	CHF	142 171	03.11.2022	-1	0.00
JPY	150 000 000	USD	1 009 387	04.11.2022	77	0.00
AUD	850 000	USD	543 534	03.11.2022	2	0.00
					78	0.00

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

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

\*\* valuation based on market-observed parameters

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Options/warrants on equities/equity baskets</b>			
MAGELLAN FINANCIAL GROUP CALL WARRANT 35.00000 22-16.04.27	AUD	6 256	6 256
POINTSBET HOLDINGS PTY LTD CALL WARRANT 10.00000 22-08.07.24	AUD	2 689	1
<b>Futures on indices/commodities/currencies</b>			
EURO STOXX 50 INDEX FUTURE 18.03.22	EUR	18	18
EURO STOXX 50 INDEX FUTURE 17.12.21	EUR	0	19
FTSE 250 INDEX FUTURE 17.12.21	GBP	24	36
FTSE 250 INDEX FUTURE 18.03.22	GBP	72	72
FTSE 250 INDEX FUTURE 17.06.22	GBP	85	85
FTSE 250 INDEX FUTURE 16.09.22	GBP	69	69
FTSE 250 INDEX FUTURE 16.12.22	GBP	86	4
RUSSELL 2000 E-MINI INDEX FUTURE 17.12.21	USD	81	152
TOPIX INDEX FUTURE 09.12.21	JPY	0	5
TOPIX INDEX FUTURE 10.03.22	JPY	5	5
RUSSELL 2000 E-MINI INDEX FUTURE 18.03.22	USD	288	288
RUSSELL 2000 E-MINI INDEX FUTURE 17.06.22	USD	340	340
RUSSELL 2000 E-MINI INDEX FUTURE 16.09.22	USD	316	316
RUSSELL 2000 E-MINI INDEX FUTURE 16.12.22	USD	415	21

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
JPY	120 000 000	USD	1 053 873	24.11.2021
USD	427 240	CHF	400 000	29.11.2021
AUD	850 000	CHF	563 374	04.01.2022
JPY	70 000 000	USD	607 880	05.01.2022
JPY	130 000 000	USD	1 065 714	30.03.2022
AUD	850 000	USD	637 543	30.03.2022
CAD	1 290 000	CHF	954 569	04.07.2022
CHF	3 809 600	USD	4 000 000	03.08.2022
CAD	621 103	CHF	450 000	12.10.2022
ILS	500 000	CHF	142 171	03.11.2022
AUD	850 000	USD	543 534	03.11.2022
JPY	150 000 000	USD	1 009 387	04.11.2022

## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	41 491 012.71	1.67%
Total exposure- reducing positions	1 696 052.79	0.68%

### Repurchase agreements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

*TER for the last 12 months:*

*UBS (CH) Institutional Fund 2*

*– Equities Global Small Cap Passive II*

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

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

See in the appendix of the supplementary information.

### Exchange rates

AUD 1 = CHF	0.639930	JPY 1 = CHF	0.006733
CAD 1 = CHF	0.733661	NOK 1 = CHF	0.096255
DKK 1 = CHF	0.132857	NZD 1 = CHF	0.581386
EUR 1 = CHF	0.989091	SEK 1 = CHF	0.090562
GBP 1 = CHF	1.152214	SGD 1 = CHF	0.707194
HKD 1 = CHF	0.127487	USD 1 = CHF	1.000750
ILS 1 = CHF	0.284344		

# UBS (CH) Institutional Fund 2 – Global Real Estate Securities Passive (CHF hedged) II

Category Other Funds for Traditional Investments  
(only for LPP accepted Swiss pension facilities)

## Three-year comparison

	ISIN	31.10.2022	31.10.2021	31.10.2020
Net fund assets in CHF		998 683 377.31	1 386 597 613.35	932 308 474.93
<b>Class I-A1</b>	<b>CH0047710022</b>			
Net asset value per unit in CHF		1 431.51	1 813.99	1 299.80
Number of units outstanding		26 266.9680	26 955.0870	16 599.9900
<b>Class I-X</b>	<b>CH0047710147</b>			
Net asset value per unit in CHF		1 312.96	1 659.79	1 187.36
Number of units outstanding		731 995.9340	805 947.5560	767 025.1960

## Performance

	Currency	2021/2022	2020/2021	2019/2020
Class I-A1	CHF	-21.1%	41.2%	-24.4%
Class I-X	CHF	-20.9%	41.5%	-24.2%

Benchmark:

FTSE EPRA Nareit Developed Index (div. reinv.: US gross - others net) (CHF hedged)	CHF	-21.1%	41.5%	-24.3%
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Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

ProLogis Inc	3.50
Equinix Inc	1.77
Public Storage	1.66
Realty Income Corp	1.32
Simon Property Group	1.22
VICI Properties Inc	1.06
Digital Realty Trust	0.98
Welltower Inc	0.97
Avalonbay Communities Inc	0.84
Alexandria Real Estate Eq Inc	0.80
Others	36.49
<b>Total</b>	<b>50.61</b>

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

### Breakdown by risk domicile in % of total assets

United States	32.08
Japan	5.37
Hong Kong	2.07
United Kingdom	1.94
Australia	1.86
Singapore	1.69
Canada	1.41
Germany	0.96
Sweden	0.77
Switzerland	0.52
Others	1.94
<b>Total</b>	<b>50.61</b>

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

## Statement of assets

	31.10.2022	31.10.2021
Market values	CHF	CHF
Bank deposits		
– at sight	1 000 582 632.56 <sup>1</sup>	1 304 010 677.93 <sup>2</sup>
Securities		
– Shares and other equity instruments	1 000 980 826.34	1 356 993 295.28
– Units of other collective investment schemes	8 914 910.27	12 429 419.88
Derivative financial instruments	-17 491 530.34	23 906 486.87
Other assets	2 350 528.76	2 386 255.12
<b>Total fund assets</b>	<b>1 995 337 367.59</b>	<b>2 699 726 135.08</b>
Loans	-996 093 209.48 <sup>3</sup>	-1 312 373 120.94 <sup>4</sup>
Other liabilities	-560 780.80	-755 400.79
<b>Net fund assets</b>	<b>998 683 377.31</b>	<b>1 386 597 613.35</b>

## Statement of income

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
Income	CHF	CHF
Income from bank assets	343.24	1.84
Negative interest	-5 308.99	-2 909.53
Income from securities		
– from shares and other equity instruments	45 106 267.51	38 480 752.62
– from bonus shares	6 247 316.98	1 202 332.04
– from units of other collective investment schemes	442 201.98	461 331.60
Purchase of current net income on issue of units	1 396 412.09	1 891 934.11
<b>Total income</b>	<b>53 187 232.81</b>	<b>42 033 442.68</b>
<b>Expenses</b>		
Interest payable	-78 767.49	-82 108.33
Audit expenses	-15 438.80	-15 438.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-105 768.96	-94 747.02
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Compensation of the class action processing	0.00	-21 934.99
Other expenses	-42 990.45	-38 253.54
Payment of current net income on redemption of units	-5 288 173.22	-1 475 719.59
<b>Total expenses</b>	<b>-5 531 138.92</b>	<b>-1 728 202.27</b>
<b>Net income</b>	<b>47 656 093.89</b>	<b>40 305 240.41</b>
Realized capital gains and losses	-4 810 604.97	-7 899 139.33
<b>Realized result</b>	<b>42 845 488.92</b>	<b>32 406 101.08</b>
Unrealized capital gains and losses	-326 410 919.45	364 681 225.02
<b>Total result</b>	<b>-283 565 430.53</b>	<b>397 087 326.10</b>

## Allocation of result

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
	CHF	CHF
Net income of the financial year	47 656 093.89	40 305 240.41
<b>Available for distribution</b>	<b>47 656 093.89</b>	<b>40 305 240.41</b>
Less federal withholding tax <sup>5,6</sup>	-16 679 632.86	-14 106 834.14
Net income retained for reinvestment	-30 976 461.03	-26 198 406.27
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

<sup>1</sup> CHF 5 364 758.13 from receivables of securities transactions and CHF 993 540 887.29 from receivables of currency forward transactions

<sup>2</sup> CHF 3 034 753.88 from receivables of securities transactions and CHF 1 299 067 693.17 from receivables of currency forward transactions

<sup>3</sup> CHF -993 536 148.10 from liabilities of currency forward transactions

<sup>4</sup> CHF -10 698 012.46 from liabilities of securities transactions and CHF -1 299 042 007.07 from liabilities of currency forward transactions

<sup>5</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance

<sup>6</sup> If the reporting procedure pursuant to FTA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.

## Changes in net fund assets

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	1 386 597 613.35	932 308 474.93
Paid federal withholding tax	0.00	-14 103 025.76
Balance of unit movements	-104 348 805.51	71 304 838.08
Total result	-283 565 430.53	397 087 326.10
<b>Net fund assets at the end of the reporting period</b>	<b>998 683 377.31</b>	<b>1 386 597 613.35</b>

## Development of the outstanding units

	1.11.2021-31.10.2022	1.11.2020-31.10.2021
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	26 955.0870	16 599.9900
Units issued	805.2270	11 304.7680
Units redeemed	-1 493.3460	-949.6710
<b>Situation at the end of the period</b>	<b>26 266.9680</b>	<b>26 955.0870</b>
Difference between units issued and units redeemed	-688.1190	10 355.0970
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	805 947.5560	767 025.1960
Units issued	75 992.0790	85 756.8180
Units redeemed	-149 943.7010	-46 834.4580
<b>Situation at the end of the period</b>	<b>731 995.9340</b>	<b>805 947.5560</b>
Difference between units issued and units redeemed	-73 951.6220	38 922.3600

## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 7 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>64.504</b>
Less federal withholding tax <sup>1,2</sup>	CHF	-22.576
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>41.928</b>

### Class I-X

Reinvestment on 7 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>62.789</b>
Less federal withholding tax <sup>1,2</sup>	CHF	-21.976
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>40.813</b>

<sup>1</sup> or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance  
<sup>2</sup> If the reporting procedure pursuant to FTA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.

## Inventory of Fund assets

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Bearer shares</b>								
<b>Australia</b>								
ABACUS PROPERTY GROUP*	AUD	354 847			354 847	635 816	0.03	
ARENA REIT STAPLED UNITS*	AUD	243 140	85 585	121 713	207 012	520 619	0.03	
AVENTUS RETAIL PRO UNITS*	AUD	317 049		317 049				
BWP TRUST NPV*	AUD	384 269	86 419	146 634	324 054	846 077	0.04	
CENTURIA INDUSTRIA NPV*	AUD	368 857	54 535	49 838	373 554	724 316	0.04	
CHARTER HALL LONG NPV (STAPLED)*	AUD	411 378	212 754	179 153	444 979	1 238 685	0.06	
CROMWELL PROP GP NPV (STAPLED UNITS)*	AUD	1 328 443		460 855	867 588	388 637	0.02	
DEXUS NPV (STAPLED)*	AUD	822 343	198 931	308 896	712 378	3 537 565	0.18	
GPT GROUP NPV (STAPLED SECURITIES)*	AUD	1 467 923	246 136	434 459	1 279 600	3 529 260	0.18	
GROWTHPOINT PROPER NPV*	AUD	215 571	48 557	91 647	172 481	366 447	0.02	
HOTEL PROPERTY INV NPV(STAPLED SECURITY)*	AUD	128 134			128 134	255 010	0.01	
INGENIA COMMUNITIE NPV (UNITS)*	AUD	238 396	176 759	151 205	263 950	662 125	0.03	
LIFESTYLE COMMUNIT NPV*	AUD	71 988	36 730	48 090	60 628	680 899	0.03	
MIRVAC GROUP STAPLED SECURITIES*	AUD	3 013 703	162 976	525 289	2 651 390	3 512 175	0.18	
NATIONAL STORAGE R REIT UNITS*	AUD	880 549		70 305	810 244	1 353 283	0.07	
SCA PROPERTY GROUP NPV (STAPLED)*	AUD	827 931	71 672	124 059	775 544	1 349 918	0.07	
SCENTRE GROUP NPV STAPLED UNIT*	AUD	3 927 778	353 993	774 634	3 507 137	6 508 530	0.33	
STOCKLAND NPV (STAPLED)*	AUD	1 814 148	350 781	572 655	1 592 274	3 668 196	0.18	
VICINITY CENTRES NPV (STAPLED SECURITY)*	AUD	2 859 857	233 640	568 444	2 525 053	3 142 840	0.16	
<b>Total Australia</b>						<b>32 920 398</b>	<b>1.65</b>	
<b>Austria</b>								
CA IMMOBILIEN ANLA NPV*	EUR	30 546	3 599	8 062	26 083	824 261	0.04	
<b>Total Austria</b>						<b>824 261</b>	<b>0.04</b>	
<b>Belgium</b>								
AEDIFICA NPV*	EUR	27 603	5 374	5 958	27 019	2 063 113	0.10	
ASCENCIO SCA NPV*	EUR	3 258	3 556	3 258	3 556	180 785	0.01	
BEFIMMO SA NPV SICAFI*	EUR	18 443		18 443				
HOME INVEST BELGIU NPV (POST SPLIT)*	EUR		4 239		4 239	97 272	0.00	
MONTEA NV NPV*	EUR	9 907	230	1 283	8 854	605 137	0.03	
XIOR STUDENT HOUSI NPV*	EUR	16 137			16 137	454 089	0.02	
<b>Total Belgium</b>						<b>3 400 396</b>	<b>0.17</b>	
<b>Canada</b>								
ARTIS REAL ESTATE TRUST UNITS*	CAD	69 340		13 703	55 637	389 818	0.02	
CROMBIE REAL STATE TRUST UNITS*	CAD	70 499	41 819	42 441	69 877	764 376	0.04	
DREAM INDL REAL ES TR UNIT*	CAD	152 653	64 759	49 993	167 419	1 344 975	0.07	
DREAM OFFICE REAL TRUST UNITS SER'A**	CAD	24 266	8 009	32 275				
GRANITE REAL EST STAPLED UNIT (1 ORD & 1 UNI)*	CAD	45 601	9 978	12 629	42 950	2 193 777	0.11	
INTERRENT REAL EST TRUST UNITS*	CAD	99 313	44 994	49 328	94 979	799 257	0.04	
KILLAM APT REAL ES TRUST UNIT*	CAD	78 915	48 763	53 586	74 092	858 319	0.04	
STORAGEVAULT CANAD COM NPV*	CAD		117 600		117 600	539 241	0.03	
SUMMIT INDL INCOME COM NPV*	CAD	116 856	26 896	18 666	125 086	1 597 728	0.08	
TRICON RESIDENTIAL COM NPV*	CAD	178 648	41 041	54 642	165 047	1 390 096	0.07	
<b>Total Canada</b>						<b>9 877 587</b>	<b>0.50</b>	
<b>France</b>								
COVIVIO EUR3*	EUR	37 063	1 909	5 185	33 787	1 811 279	0.09	
ICADE NPV*	EUR	24 471	2 170	4 281	22 360	832 892	0.04	
KLEPIERRE EUR1.40*	EUR	137 771	6 609	17 687	126 693	2 550 078	0.13	
MERCIALYS EUR1*	EUR	50 714	27 698	39 533	38 879	337 057	0.02	
<b>Total France</b>						<b>5 531 305</b>	<b>0.28</b>	
<b>Germany</b>								
ADO PROPERTIES S.A NPV*	EUR	65 642	10 623	16 794	59 471	88 351	0.00	
ALSTRIA OFFICE REIT AG*	EUR	139 480	32 398	171 878				
AROUNDTOWN SA EURO.01*	EUR	917 787	209 295	391 002	736 080	1 461 925	0.07	
DEUTSCHE WOHNEN AG NPV (BR)*	EUR	34 282	3 775	4 737	33 320	672 972	0.03	
GRAND CITY PROPERT NPV*	EUR	78 059	6 782	23 837	61 004	594 334	0.03	
TAG IMMOBILIEN AG NPV*	EUR	98 965	24 040	24 602	98 403	617 556	0.03	
TLG IMMOBILIEN AG NPV*	EUR	5 782		5 782				
<b>Total Germany</b>						<b>3 435 139</b>	<b>0.17</b>	
<b>Guernsey (Channel islands)</b>								
REGIONAL REIT LTD ORD NPV*	GBP	253 451			253 451	195 076	0.01	
SIRIUS REAL ESTATE ORD NPV*	GBP	720 828	103 897	117 824	706 901	574 223	0.03	
<b>Total Guernsey (Channel islands)</b>						<b>769 299</b>	<b>0.04</b>	
<b>Hong Kong</b>								
CHAMPION REAL ESTATE INVESTMENT TRUST*	HKD	1 463 000			1 463 000	438 305	0.02	
CK ASSET HOLDINGS HKD1*	HKD	1 512 500	192 500	375 500	1 329 500	7 356 010	0.37	
HANG LUNG PROP HKD1*	HKD	1 527 000	72 000	1 599 000				
HENDERSON LAND DEV HKD2*	HKD	974 000	74 000	1 048 000				
HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)*	USD	890 000	96 500	252 800	733 700	2 826 864	0.14	
HYSAN DEVELOPMENT HKD5*	HKD	482 669		47 000	435 669	950 878	0.05	
SINO LAND CO HKD1*	HKD	2 662 457	152 860	284 000	2 531 317	2 707 527	0.14	
SUN HUNG KAI PROP NPV*	HKD	1 079 333	180 500	305 000	954 833	10 279 957	0.52	
SWIRE PROPERTIES LTD HKD1*	HKD	809 000		106 600	702 400	1 350 362	0.07	
THE LINK REAL ESTATE INVESTMENT TRUST*	HKD	1 581 704	291 734	459 500	1 413 938	8 363 972	0.42	
WHARF REAL ESTATE HKD0.1*	HKD	1 233 000	104 000	274 000	1 063 000	4 194 287	0.21	
<b>Total Hong Kong</b>						<b>38 468 161</b>	<b>1.93</b>	
<b>Ireland</b>								
IRISH RESIDENTIAL EURO.10*	EUR	310 847			310 847	336 357	0.02	
<b>Total Ireland</b>						<b>336 357</b>	<b>0.02</b>	
<b>Israel</b>								
AMOT ILS1*	ILS	112 546	17 547	18 173	111 920	681 030	0.03	
AZRIELI GROUP ILS0.01*	ILS	28 826	5 313	9 174	24 965	1 860 558	0.09	
<b>Total Israel</b>						<b>2 541 588</b>	<b>0.13</b>	

## UBS (CH) Institutional Fund 2

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Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Italy</b>								
IMM GRANDE DISTRIB NPV (POST SPLIT)*	EUR	35 597	33 329	35 597	33 329	96 094	0.00	
<b>Total Italy</b>						<b>96 094</b>	<b>0.00</b>	
<b>Japan</b>								
ACTIVIA PROPERTIES REIT*	JPY	541	89	141	489	1 450 305	0.07	
ADVANCE RES INV REIT*	JPY	966	102	193	875	2 038 396	0.10	
AEON REIT INVESTME NPV REIT*	JPY	1 146	349	341	1 154	1 243 169	0.06	
COMFORIA RESIDENTI REIT*	JPY	453	112	116	449	953 784	0.05	
CRE LOGISTICS REIT NPV*	JPY		515	184	331	455 972	0.02	
DAIWA HOUSE REIT I REIT*	JPY	1 640	123	363	1 400	2 827 833	0.14	
DAIWA OFFICE INVES REIT*	JPY	207	25	51	181	855 500	0.04	
DAIWA SECS LIVING REIT*	JPY	1 445	157	281	1 321	1 026 392	0.05	
FRONTIER REAL ESTATE INVESTMENT CORP*	JPY	375	39	82	332	1 173 551	0.06	
FUKUOKA REIT CORP*	JPY	586		105	481	562 211	0.03	
GLP J-REIT REIT*	JPY	3 266	407	874	2 799	2 904 090	0.15	
HEIWA REAL EST REI REIT*	JPY	683	95	100	678	703 456	0.04	
HEIWA REAL ESTATE NPV*	JPY		24 700	3 600	21 100	586 728	0.03	
HOSHINO RESORTS REIT*	JPY	161	52	52	161	765 306	0.04	
HULIC CO LTD NPV*	JPY	310 900	33 900	64 500	280 300	2 038 221	0.10	
HULIC REIT INC REIT*	JPY	939	226	316	849	995 201	0.05	
ICHIGO REAL ES INV REIT*	JPY	969		183	786	444 006	0.02	
INDUSTRIAL & INFRA INVESTMENT UNITS*	JPY	1 480	283	457	1 306	1 380 535	0.07	
INVESCO OFFICE J-R REIT*	JPY	2 216		2 216				
INVINCIBLE INVESTM REIT*	JPY	3 605	871	1 293	3 183	1 000 825	0.05	
JAPAN HOTEL REIT I REIT*	JPY	3 354	582	862	3 074	1 620 579	0.08	
JAPAN REAL ESTATE INVESTMENT CORP*	JPY	977	128	219	886	3 716 433	0.19	
KENEDIX OFFICE INV REIT*	JPY	295	538	295	538	1 226 155	0.06	
KENEDIX RESIDENTIA REIT*	JPY	736	563	636	663	972 245	0.05	
KENEDIX RETAIL REIT*	JPY	479	118	239	358	644 298	0.03	
LASALLE LOGIPORT R REIT*	JPY	1 392	408	586	1 214	1 297 180	0.07	
MIRAI CORPORATION REIT*	JPY		1 372	309	1 063	342 826	0.02	
MITSUBISHI ESTAT.L REIT*	JPY	299	55	71	283	838 385	0.04	
mitsui fudosan CO NPV*	JPY	699 154	127 000	214 200	611 954	11 740 645	0.59	
mitsui fudosan LOG REIT*	JPY	396	33	67	362	1 201 600	0.06	
MORI TRUST SOGO REIT INC*	JPY	722	131	221	632	631 049	0.03	
NIPPON BUILDING FD REIT*	JPY	1 135	144	239	1 040	4 628 490	0.23	
NIPPON REIT INVEST NPV REIT*	JPY	335	45	89	291	719 057	0.04	
NOMURA REAL ESTATE HOLDINGS INC*	JPY	87 400		12 200	75 200	1 703 756	0.09	
NTT UD REIT INVEST REIT*	JPY	909	340	334	915	896 989	0.04	
SAMTJ RESIDENTIAL REIT*	JPY		311		311	251 483	0.01	
SEKISUI HOUSE NPV*	JPY		384 500	5 900	378 600	6 308 997	0.32	
SEKISUI HOUSE REIT REIT*	JPY	3 055	211	421	2 845	1 534 332	0.08	
SIA REIT INC REIT*	JPY		321	180	141	235 342	0.01	
TOKYO TATEMONO CO NPV*	JPY	146 900	18 700	34 100	131 500	1 814 146	0.09	
TOKYU REIT INC*	JPY	720	269	349	640	912 232	0.05	
<b>Total Japan</b>						<b>66 641 700</b>	<b>3.34</b>	
<b>Netherlands</b>								
NSI N.V. POST SPLIT EUR3.68*	EUR	15 766	935	3 719	12 982	310 737	0.02	
UNIBAIL-RODAMCO-WVE NPV(1 ORD UNIBAIL-R & 1CLS)*	EUR	85 570	16 613	53 586	48 597	2 301 442	0.12	
VASTNED RETAIL EUR5*	EUR	12 978			12 978	263 789	0.01	
WERELDHAVE NV EUR10*	EUR	33 360		8 268	25 092	307 747	0.02	
<b>Total Netherlands</b>						<b>3 183 714</b>	<b>0.16</b>	
<b>New Zealand</b>								
ARGOSY PROPERTY LT NPV*	NZD	646 974			646 974	445 728	0.02	
CALAN HEALTHCARE P UNITS NPV*	NZD		404 635	78 147	326 488	444 168	0.02	
KIWI PROPERTY GRP NPV*	NZD	1 280 836		225 141	1 055 695	555 458	0.03	
PRECINCT PROPERTIE UNITS NPV*	NZD	990 858			990 858	711 447	0.04	
STRIDE STAPLED GRP NPV UNITS*	NZD	244 156	101 453		345 609	321 491	0.02	
<b>Total New Zealand</b>						<b>2 478 293</b>	<b>0.12</b>	
<b>Norway</b>								
ENTRA ASA NOK1*	NOK	68 638		29 175	39 463	359 150	0.02	
<b>Total Norway</b>						<b>359 150</b>	<b>0.02</b>	
<b>Singapore</b>								
AIMS AMP CAPITAL INDUS NPV (REIT)*	SGD	283 500	152 500		436 000	379 254	0.02	
CITY DEVELOPMENTS SGDO.50*	SGD	366 000	143 800	198 600	311 200	1 679 201	0.08	
ESR-LOGOS REIT NPV (REIT)*	SGD	1 641 800	3 718 481	1 576 200	3 784 081	909 867	0.05	
FAR EAST HOSPITALI NPV STAPLED(H-REIT&H-BT)*	SGD	423 200			423 200	172 089	0.01	
FRASERS CENTREPOINT TRUST - UNITS REIT*	SGD	820 603	91 200	168 100	743 703	1 093 960	0.05	
FRASERS LOG & COM NPV UNITS (REIT)*	SGD	2 142 300	146 700	248 300	2 040 700	1 587 488	0.08	
KEPPEL DC REIT NPV*	SGD	1 001 025		81 300	919 725	1 144 746	0.06	
MANULIFE US REIT NPV UNITS*	USD	1 187 900			1 187 900	433 909	0.02	
MAPLETREE IND TST NPV (REIT)*	SGD	1 448 208	79 200	244 100	1 283 308	1 996 605	0.10	
MAPLETREE LOGISTICS TRUST-UNITS REIT*	SGD	2 294 967	200 113	395 100	2 099 980	2 257 341	0.11	
QUE COMMERCIAL REI UNITS*	SGD	1 191 300			1 191 300	273 806	0.01	
PARKWAY LIFE REAL ESTATE INVESTMENT TRUST*	SGD	308 400	80 500	130 300	258 600	731 521	0.04	
SPH REIT UNITS*	SGD	507 100	687 500	366 700	827 900	477 171	0.02	
SUNTEC REIT NPV (REIT)*	SGD	1 632 000		299 500	1 332 500	1 215 613	0.06	
UOL GROUP LIMITED SGD1*	SGD	377 950	143 100	196 600	324 450	1 420 290	0.07	
<b>Total Singapore</b>						<b>15 772 859</b>	<b>0.79</b>	
<b>Spain</b>								
INM COLONIAL SOCIM EUR2.5*	EUR	247 933	16 711	37 876	226 768	1 196 610	0.06	
LAR ESPANA REAL EUR2*	EUR	45 329			45 329	176 872	0.01	
MERLIN PROPERTIES EUR1*	EUR	253 269	27 213	57 943	222 539	1 886 355	0.09	
<b>Total Spain</b>						<b>3 259 837</b>	<b>0.16</b>	
<b>Sweden</b>								
ATRIUM LJUNGBERG SER'B'NPV*	SEK	38 560		8 524	30 036	401 761	0.02	
CASTELLUM AB NPV*	SEK	157 702	102 377	83 414	176 665	2 020 689	0.10	
CATENA AB NPV*	SEK	19 764	2 477	2 601	19 640	667 700	0.03	
COREM PROPERTY GRP SER'B'NPV (POST SPLIT)*	SEK	516 731			516 731	321 958	0.02	
DIOS FASTIGHETER NPV*	SEK	72 603		15 313	57 290	376 411	0.02	
FASTIGHETS AB BALD SER'B'NPV*	SEK	76 861	7 339	84 200				
HUFVUDSTADEN AB SER'A'NPV*	SEK	77 173	40 230	40 898	76 505	911 783	0.05	
KUNGLSLEDEN NPV*	SEK	136 929		136 929				



Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
NP3 FASTIGHETER AB NPV*	SEK		21 844		21 844	347 378	0.02	
PANDOX AB SER'B'NPV*	SEK	70 953		10 247	60 706	743 283	0.04	
PLATZER FASTIGHETE NPV*	SEK	38 479			38 479	238 704	0.01	
SAGAX AB NPV B*	SEK	130 587	23 708	36 947	117 348	2 163 710	0.11	
SAMHALLSBYGG I NOR SER'B'NPV*	SEK	765 574	190 794	224 438	731 930	1 006 206	0.05	
STENDORREN FAST AB NPV*	SEK		7 038		7 038	122 376	0.01	
<b>Total Sweden</b>						<b>9 321 958</b>	<b>0.47</b>	

#### United Kingdom

ASSURA PLC ORD GBPO.10*	GBP	1 952 717	604 345	629 528	1 927 534	1 242 611	0.06	
BIG YELLOW GROUP PLC*	GBP	125 688	15 523	32 060	109 151	1 416 117	0.07	
BRITISH LAND CO PLC REIT*	GBP	713 137	75 211	190 593	597 755	2 520 105	0.13	
CAPITAL & COUNTIES ORD GBPO.25*	GBP	575 981		68 711	507 270	625 982	0.03	
CIVITAS SOCIAL HOU ORD GBPO.01*	GBP	511 082		128 534	382 548	262 703	0.01	
CLS HLDGS ORD GBPO.025*	GBP	102 141		2 744	99 397	164 231	0.01	
CUSTODIAN REIT PLC ORD GBPO.01*	GBP	246 841			246 841	251 706	0.01	
DERWENT LONDON PLC REIT*	GBP	77 669	11 182	20 667	68 184	1 700 093	0.09	
EMPIRIC STUDENT PR GBPO.01*	GBP	452 407			452 407	427 441	0.02	
GRAINGER PLC ORD GBPO.05*	GBP	562 550		72 975	489 575	1 280 495	0.06	
GREAT PORTLAND EST ORD GBPO.15263157894*	GBP	196 623	37 802	50 983	183 442	1 086 413	0.05	
HELICAL PLC ORD GBPO.01*	GBP	89 087			89 087	338 736	0.02	
IMPACT HEALTHCARE ORD GBPO.01*	GBP	152 546	19 068		171 614	207 227	0.01	
LAND SECURITIES GP ORD GBPO.106666666*	GBP	548 480	83 451	153 630	478 301	3 143 502	0.16	
LONDONMETRIC PROPERTY PLC ORD GBPO.10*	GBP	719 942	74 910	166 407	628 445	1 353 348	0.07	
LXI REIT PLC ORD GBPO.01*	GBP	514 014	655 571	159 530	1 010 055	1 417 507	0.07	
NEWRIVER REIT PLC ORD GBPO.01*	GBP	279 150	138 933	279 150	138 933	112 056	0.01	
PHOENIX SPREE DEUT ORD NPV*	GBP	50 398			50 398	153 303	0.01	
PRIMARY HLTH PROP ORD GBPO.125*	GBP	1 002 659	241 684	403 084	841 259	1 076 903	0.05	
SAFESTORE HLDGS ORD GBPO.01*	GBP	155 121	17 553	35 338	137 336	1 429 702	0.07	
SHAFTESBURY ORD GBPO.25*	GBP	204 192	19 628	18 399	205 421	870 068	0.04	
TRITAX BIG BOX REI ORD GBPO.01*	GBP	1 410 620	133 516	282 403	1 261 733	2 039 662	0.10	
UNITE GROUP ORD GBPO.25*	GBP	246 394	20 417	58 550	208 261	2 138 054	0.11	
WORKSPACE GROUP ORD GBP1*	GBP	98 199			98 199	463 221	0.02	
<b>Total United Kingdom</b>						<b>25 721 186</b>	<b>1.29</b>	

#### United States

AGREE REALTY CORP*	USD	50 157	20 781	17 448	53 490	3 677 519	0.18	
ALEXANDER & BALDWI COM USD0.01*	USD	54 779		6 080	48 699	949 368	0.05	
AMERICAN ASSETS TR COM USD0.01*	USD	36 788	8 256	12 019	33 025	908 208	0.05	
AMERICAN HOMES 4 R COM USD0.01*	USD	214 159	65 075	71 165	208 069	6 650 708	0.33	
AMERICOLD REAL TR COM USD0.01*	USD	193 580	35 073	46 428	182 225	4 422 270	0.22	
APPLE HOSPITA.REIT COM NPV*	USD	164 499	18 925	39 564	143 860	2 464 730	0.12	
ARMADA HOFFLER PPT COM USD0.01*	USD	42 055	10 345		52 400	613 015	0.03	
BOSTON PPTY INC COM USD0.01*	USD	116 406	22 286	32 144	106 548	7 751 849	0.39	
BRANDYWINE REALTY TRUST - SBI*	USD	123 358	22 625	34 991	110 992	728 654	0.04	
BRIXMOR PROPERTY G COM USD0.01*	USD	220 373	50 975	65 736	205 612	4 384 878	0.22	
CARETRUST REIT INC COM USD0.01 WHEN ISSUED*	USD	69 949	15 717	20 481	65 185	1 218 569	0.06	
COLUMBIA PPTY TR I COM USD0.01*	USD	85 918	16 883	102 801				
COMMUNITY HEALTHCA USD0.01*	USD	17 134	10 432	13 450	14 116	488 780	0.02	
CORESITE REALTY COM USD0.01*	USD	32 663	1 975	34 638				
CUBESMART COM USD0.01*	USD	152 814	47 042	46 359	153 497	6 431 740	0.32	
CYRUSONE COM USD0.01*	USD	92 270	13 390	105 660				
DIAMONDRICK HOSPIT COM USD0.01*	USD	156 052	77 939	92 405	141 586	1 323 405	0.07	
DIGITAL REALTY TRU COM STK USD0.01*	USD	211 071	41 661	58 028	194 704	19 533 715	0.98	
DOUGLAS EMMETT INC*	USD	126 619	26 844	38 874	114 589	2 017 132	0.10	
EASTERLY GOVERNMENT COM USD0.01*	USD	60 168	27 992	27 885	60 275	1 048 968	0.05	
EASTGROUP PPTY INC COM*	USD	29 450	3 148	4 513	28 085	4 403 939	0.22	
EMPIRE ST RLTY TR COM USD0.01 CL 'A'*	USD	101 536	29 994	31 503	100 027	737 752	0.04	
EQUITY COMMONWEALTH USD0.01(BNF INT)*	USD	88 655	42 686	59 490	71 851	1 881 032	0.09	
EQUITY LIFESTYLE PPTY INC*	USD	131 113	14 476	25 329	120 260	7 697 598	0.39	
ESSEX PROP TRUST COM USD0.0001*	USD	48 359	7 082	11 182	44 259	9 843 497	0.49	
FIRST INDUSTRIAL REALTY TRUST INC*	USD	97 531	25 225	33 738	89 018	4 243 107	0.21	
FOUR CORNERS PPTY COM USD0.0001*	USD	56 015	11 369	11 710	55 674	1 427 438	0.07	
GAMING & LEISURE P COM USD0.01*	USD	166 931	53 413	52 356	167 988	8 425 873	0.42	
GETTY REALTY CORP*	USD	33 095	4 716	8 863	28 948	912 256	0.05	
GLOBAL NET LEASE COM USD0.01(POST REV SPLIT)*	USD	74 038	30 896	30 963	73 971	906 824	0.05	
HEALTHCARE REALTY COM USD0.01*	USD	106 173	25 931	132 104				
HEALTHCARE TR AMER USD0.01 (POST REV SPLIT)*	USD	165 315	49 620	214 935				
HIGHWOODS PPTY INC*	USD	77 938	6 870	14 985	69 823	1 972 582	0.10	
HUDSON PACIFIC PROPERTIES INC*	USD	110 119	39 694	54 640	95 173	1 051 498	0.05	
INDEPENDENCE RLTY COM USD0.01*	USD	79 667	122 066	53 144	148 589	2 492 219	0.12	
INDUSTRIAL LOGISTI COM SHS OF BEN INT USD0.01*	USD	47 526	6 448	53 974				
INVITATION HOMES I COM USD0.01*	USD	433 988	116 276	131 286	418 978	13 287 371	0.67	
JBG SMITH PPTY INC COM USD0.01*	USD	90 619	21 627	40 354	71 892	1 415 896	0.07	
KENNEDY-WILSON HOL COM STK USD0.0001*	USD	88 511	19 432	27 823	80 120	1 331 791	0.07	
KILROY REALTY CORP*	USD	86 087	10 566	17 945	78 708	3 366 503	0.17	
KITE REALTY GROUP COM USD0.01 (POST REV SPLIT)*	USD	163 143	27 080	43 615	146 608	2 881 541	0.14	
LEXINGTON REALTY TRUST*	USD	206 910	29 643	47 537	189 016	1 831 047	0.09	
LIFE STORAGE INC COM USD0.01*	USD	58 496	12 657	13 896	57 257	6 337 947	0.32	
LTC PROPERTIES INC*	USD	27 460	8 722	8 393	27 789	1 075 407	0.05	
MACERICH CO COM USD0.01*	USD	160 564	38 279	53 708	145 135	1 616 564	0.08	
MEDICAL PROP TST COM USD0.001*	USD	446 214	72 376	116 860	401 730	4 603 258	0.23	
MONMOUTH REAL ESTA COM CL'A' USD0.01*	USD	68 759	8 101	76 860				
NATIONAL STORAGE A USD0.01(BEN OF INT)*	USD	61 835	14 690	17 263	59 262	2 530 013	0.13	
NATL HLTH INVSTRS COM STK USD0.01*	USD	32 114	2 802	4 975	29 941	1 698 928	0.09	
NEXPOINT RESIDENTI COM USD0.01 'WI'*	USD	16 685			16 685	761 407	0.04	
OMEGA HEALTHCARE INVESTORS INC*	USD	181 825	54 733	74 948	161 610	5 139 818	0.26	
PARAMOUNT GP INC COM USD0.01*	USD	136 727	44 052	61 190	119 589	774 321	0.04	
PEBBLEBROOK HOTEL COM USD0.01 SBI*	USD	95 397	12 487	20 298	87 586	1 405 933	0.07	
PHYSICIANS REALTY COM USD0.01*	USD	162 791	48 814	60 803	150 802	2 272 781	0.11	
PIEDMONT OFFICE RE COM USD0.01 CL A*	USD	92 284	17 524	26 445	83 363	871 797	0.04	
PS BUSINESS PKS INC CALIF COM*	USD	15 805		15 805				
PUBLIC STORAGE COM USD0.10*	USD	112 891	24 913	30 915	106 889	33 133 699	1.66	
REALTY INCOME CORP*	USD	291 872	257 865	126 468	423 269	26 376 728	1.32	
RETAIL OPPORTUNITY COM STK USD0.0001*	USD	87 949	41 825	44 620	85 154	1 233 955	0.06	
REXFORD INDUSTRIAL COM USD0.01*	USD	104 668	47 951	36 786	115 833	6 408 051	0.32	
RLJ LODGING TR COM USD0.01*	USD	119 381	10 604	19 744	110 241	1 342 639	0.07	
RYMAN HOSPITALITY COM USD0.01*	USD	39 338	7 084	9 798	36 624	3 259 049	0.16	
SABRA HEALTHCARE REIT INC COM USD0.01 'WI'*	USD	162 650	41 356	48 904	155 102	2 120 282	0.11	
STAG INDL INC COM USD0.01*	USD	120 624	33 384	33 156	120 852	3 820 578	0.19	
STORE CAPITAL CORP COM USD0.01*	USD	185 587	65 004	76 389	174 202	5 543 778	0.28	
SUMMIT HOTEL PROPE COM USD0.01*	USD	83 818		14 349	69 469	600 662	0.03	

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Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
SUN COMMUNITIES COM USD0.01*	USD	86 202	19 109	21 797	83 514	11 270 309	0.56	
SUNSTONE HOTEL INVESTORS INC*	USD	155 907	12 455	23 572	144 790	1 615 619	0.08	
TANGER FACTORY OUTLET CENTERS INC*	USD	79 703		8 350	71 353	1 286 031	0.06	
TERRENO REALTY COR COM USD0.01*	USD	51 169	10 992	11 780	50 381	2 880 929	0.14	
UDR INC*	USD	222 031	73 179	73 350	221 860	8 827 769	0.44	
URBAN EDGE PPTYs COM USD0.01*	USD	85 847	25 588	32 035	79 400	1 121 969	0.06	
VERIS RESIDENTIAL COM STK USD0.01*	USD	66 737		8 051	58 686	929 696	0.05	
VICI PPTYs INC COM USD0.01*	USD	442 402	356 346	140 371	658 377	21 097 042	1.06	
VORNADO REALTY TR COM USD0.04*	USD	130 131	24 898	36 346	118 683	2 801 832	0.14	
WASHINGTON REAL ESTATE INVT TR SH BEN INT*	USD	65 390	8 508	11 728	62 170	1 187 715	0.06	
WP CAREY INC COM USD0.001*	USD	137 859	36 151	42 420	131 590	10 047 847	0.50	
XENIA HOTELS & RES COM USD0.01*	USD	82 196	7 692	13 726	76 162	1 301 823	0.07	
<b>Total United States</b>						<b>312 019 453</b>	<b>15.64</b>	
<b>Total Bearer shares</b>						<b>536 958 734</b>	<b>26.91</b>	
<b>Other shares</b>								
<b>Singapore</b>								
CAPITALAND ASCOTT TRUST*	SGD	1 371 100	189 600	337 300	1 223 400	826 248	0.04	
<b>Total Singapore</b>						<b>826 248</b>	<b>0.04</b>	
<b>United States</b>								
CAMDEN PROP TST SBI USD0.01*	USD	72 485	16 420	18 596	70 309	8 130 298	0.41	
CORPORATE OFFICE PPTYs TR SH BEN INT*	USD	82 876	11 301	18 462	75 715	2 019 318	0.10	
<b>Total United States</b>						<b>10 149 616</b>	<b>0.51</b>	
<b>Total Other shares</b>						<b>10 975 864</b>	<b>0.55</b>	
<b>Preference shares</b>								
<b>Bermuda</b>								
BROOKFIELD PPTY PF 6.25% CL A CUM RED PRF UNIT*	USD	0		0				
<b>Total Bermuda</b>							<b>0.00</b>	
<b>Total Preference shares</b>							<b>0.00</b>	
<b>Registered shares</b>								
<b>Australia</b>								
APN INDUSTRIA REIT NPV (STAPLED)*	AUD	181 324		181 324				
CENTURIA OFFICE RE NPV*	AUD	356 796			356 796	343 628	0.02	
CHARTER HALL SOCIA NPV*	AUD	252 916		45 664	207 252	460 215	0.02	
DEXUS INDUSTRIA REIT*	AUD		181 324		181 324	307 492	0.02	
HOME CONSORTIUM NPV DFD 24/12/21(EX-SPLIT)*	AUD		100 001	100 001				
HOMECO DAILY NEEDS NPV*	AUD	165 386	1 361 129	317 371	1 209 144	990 422	0.05	
IRONGATE GROUP UNITS*	AUD		381 616	381 616				
WAYPOINT REIT NPV (STAPLED)*	AUD	622 623	584 145	695 434	511 334	893 304	0.04	
WAYPOINT REIT NPV DFD 17/11/21(EX-SPLIT)*	AUD		584 145	584 145				
<b>Total Australia</b>						<b>2 995 061</b>	<b>0.15</b>	
<b>Belgium</b>								
SHURGARD SELF STOR NPV*	EUR	19 203		2 322	16 881	735 496	0.04	
VGP N.V. NPV*	EUR		5 863	760	5 103	387 635	0.02	
WAREHOUSES DE PAUW NPV (POST SPLIT)*	EUR	107 071	14 865	27 955	93 981	2 414 991	0.12	
<b>Total Belgium</b>						<b>3 538 123</b>	<b>0.18</b>	
<b>Canada</b>								
BROOKFIELD ASSET M LTD VTG SHS NPV CL'A**	USD	0		0				
COMINAR REAL ESTAT TRUST UNITS*	CAD	126 858	35 131	161 989				
FIRST CAP REAL EST UNIT*	CAD	165 236	41 520	62 049	144 707	1 682 729	0.08	
PRIMARIS REAL ESTA TR UNIT SER A*	CAD		68 302	0	68 302	703 050	0.04	
<b>Total Canada</b>						<b>2 385 779</b>	<b>0.12</b>	
<b>Finland</b>								
CITYCON OYJ NPV (POST SPLIT)*	EUR	53 347	60 966	58 861	55 452	345 811	0.02	
KOJAMO OYJ NPV*	EUR	148 817	13 378	28 924	133 271	1 736 032	0.09	
<b>Total Finland</b>						<b>2 081 843</b>	<b>0.10</b>	
<b>France</b>								
CARMILA EUR6*	EUR	28 910	11 588		40 498	567 196	0.03	
CROMWELL EU REIT NPV CROMWELL REIT EUR*	EUR	261 100			261 100	405 455	0.02	
GECINA EUR7.50*	EUR	40 537	2 435	8 467	34 505	3 080 106	0.15	
<b>Total France</b>						<b>4 052 757</b>	<b>0.20</b>	
<b>Germany</b>								
DEUTSCHE EUROSHOP NPV (REGD)*	EUR	41 480	5 287	41 480	5 287	113 476	0.01	
HAMBORNER REIT AG NPV*	EUR	62 391			62 391	445 549	0.02	
LEG IMMOBILIEN SE NPV*	EUR	56 127	18 616	25 363	49 380	3 229 389	0.16	
VONOVIA SE NPV*	EUR	438 942	308 549	213 303	534 188	11 835 279	0.59	
<b>Total Germany</b>						<b>15 623 693</b>	<b>0.78</b>	
<b>Hong Kong</b>								
NEW WORLD DEVEL CO NPV POST CON*	HKD	1 086 108	194 000	319 000	961 108	1 967 805	0.10	
SUNLIGHT REAL EST NPV REIT*	HKD	590 000			590 000	188 043	0.01	
<b>Total Hong Kong</b>						<b>2 155 847</b>	<b>0.11</b>	
<b>Japan</b>								
AEON MALL CO LTD NPV*	JPY	86 330	20 600	31 000	75 930	826 662	0.04	
HEALTHCARE & MEDIC REIT*	JPY		229		229	315 307	0.02	
ITOCHU ADVANCE LOG REIT*	JPY		462	102	360	352 429	0.02	
JAPAN EXCELLENT IN REIT*	JPY	1 004		138	866	801 724	0.04	
JAPAN METRO FUND REIT*	JPY	5 157	1 249	1 840	4 566	3 366 313	0.17	
JAPAN PRIME REALTY INVESTMENT CORP*	JPY	653	177	218	612	1 662 645	0.08	
MITSUBISHI ESTATE NPV*	JPY	867 800	138 600	248 300	758 100	9 560 240	0.48	
NIPPON PROLOGIS RE REIT*	JPY	1 721	253	446	1 528	3 204 689	0.16	
NOMURA REAL EST MA REIT*	JPY	3 452	426	888	2 990	3 412 286	0.17	
ORIX JREIT INC REIT*	JPY	1 998	388	591	1 795	2 411 081	0.12	
SANKEI REAL ESTATE REIT*	JPY		288		288	180 917	0.01	
SOSILA LOGISTICS R REIT*	JPY	476	116	116	476	456 695	0.02	

## UBS (CH) Institutional Fund 2

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
STAR ASIA INVESTME REIT*	JPY		1 288		1 288	491 704	0.02	
SUMITOMO RLTY&DEV NPV*	JPY	299 600	58 300	92 200	265 700	6 109 234	0.31	
TAKARA LEBEN REAL REIT*	JPY		550	144	406	277 184	0.01	
UNITED URBAN INVESTMENT CORP*	JPY	2 323	388	749	1 962	2 076 615	0.10	
Total Japan						35 505 725	1.78	
Netherlands								
EUROCOMMERCIAL EUR10.00*	EUR	37 965	506	5 351	33 120	729 209	0.04	
Total Netherlands						729 209	0.04	
Singapore								
ARA LOGOS LOGISTIC NPV (REIT)*	SGD	792 800	240 600	1 033 400				
CAPITALAND INVESTM NPV*	SGD	2 071 952	262 500	631 000	1 703 452	3 626 059	0.18	
KBS US PRIME PROPE PRIME US REIT*	USD	329 700	176 900		506 600	238 281	0.01	
KEPPEL-KBS US REIT USD1.00*	USD	451 600	197 100		648 700	350 561	0.02	
LENDLEASE GBL COMM NPV*	SGD	497 800	450 608		948 408	469 496	0.02	
Total Singapore						4 684 396	0.23	
South Korea								
ESR KENDALL SQUARE KRW1000*	KRW		54 443		54 443	136 358	0.01	
JR GLOBAL REIT KRW1000*	KRW		80 120		80 120	237 256	0.01	
LOTTE REIT CO LTD KRW500*	KRW		52 773		52 773	133 102	0.01	
Total South Korea						506 716	0.03	
Sweden								
CIBUS NORDIC REAL NPV*	SEK	30 597	19 494	18 344	31 747	433 704	0.02	
FABEGE AB NPV (POST SPLIT)*	SEK	194 086	59 247	81 343	171 990	1 248 863	0.06	
FASTIGHETS AB BALD SER'B'NPV (POST SPLIT)*	SEK		469 538	58 829	410 709	1 543 390	0.08	
K-FAST HOLDING AB SER'B'NPV (POST SPLIT)*	SEK	38 289		38 289				
NYFOSA AB NPV*	SEK	139 723	19 782	33 932	125 573	749 992	0.04	
WALLENSTAM SER'B'NPV (POST SPLIT)*	SEK		243 340	25 619	217 721	768 578	0.04	
WIHLBORGS FAST. AB NPV (POST SPLIT)*	SEK	101 429	21 126	122 555				
WIHLBORGS FAST. AB NPV (POST SPLIT)*	SEK		204 074	15 756	188 318	1 234 741	0.06	
Total Sweden						5 979 269	0.30	
Switzerland								
ALLREAL HOLDING AG CHF1*	CHF	10 822	735	2 262	9 295	1 332 903	0.07	
HIAG IMMOBILIEN HL CHF1*	CHF	2 172	2 427	3 040	1 559	125 655	0.01	
INTERSHOP HLDG AG CHF10(REG)*	CHF	869			869	529 221	0.03	
MOBIMO HLDG AG CHF23.40 (REGD)*	CHF	5 041	504	528	5 017	1 171 470	0.06	
PEACH PROPERTY GRO CHF1.00 (REGD)*	CHF	6 231	2 396		8 627	183 755	0.01	
PSP SWISS PROPERTY CHFO.10 (REGD)*	CHF	33 048	2 694	7 360	28 382	3 036 874	0.15	
SWISS PRIME SITE CHF15.3 (REGD)*	CHF	57 110	9 391	16 024	50 477	4 078 542	0.20	
Total Switzerland						10 458 420	0.52	
United Kingdom								
HAMMERSON ORD GBPO.05*	GBP	3 107 609	910 247	1 557 136	2 460 720	542 246	0.03	
HOME REIT PLC ORD GBPO.01*	GBP		560 964		560 964	543 581	0.03	
PRS REIT PLC (THE) ORD GBPO.01*	GBP	380 298			380 298	385 602	0.02	
SUPERMARKET INCOME ORD GBPO.01*	GBP		911 191	78 311	832 880	983 647	0.05	
TARGET HLTHCARE RE ORD GBPO.01*	GBP	352 611	101 354		453 965	453 497	0.02	
TRIPLE POINT SOCIA ORD GBPO.01*	GBP	244 973			244 973	186 857	0.01	
TRITAX EUROBOX PLC ORD EURO.01 (GBP)*	GBP	579 065			579 065	393 652	0.02	
URBAN LOGISTICS ORD GBPO.01*	GBP		292 465		292 465	443 132	0.02	
WAREHOUSE REIT PLC ORD GBPO.01*	GBP		288 865		288 865	399 401	0.02	
Total United Kingdom						4 331 615	0.22	
United States								
ALEXANDRIA REAL ESTATE EQ INC COM*	USD	115 689	30 234	35 627	110 296	16 038 028	0.80	
APARTMENT INCOME R COM USD0.01 WI*	USD	116 911	13 689	27 253	103 347	3 974 604	0.20	
APARTMENT INV&MGMT COM USD0.01 CL A (POST REV)*	USD	114 071		13 742	100 329	797 210	0.04	
AVALONBAY COMMUNI COM USD0.01*	USD	104 592	17 867	26 759	95 700	16 771 553	0.84	
BROADSTONE NET LEA COM USD0.00025*	USD	116 430	21 271	23 449	114 252	1 959 748	0.10	
CENTERSPACE COM NPV*	USD	10 183	4 591	5 914	8 860	614 459	0.03	
COUSINS PROPERTIES COM USD1(POST REV SPLIT)*	USD	110 043	16 545	22 222	104 366	2 481 596	0.12	
DIGITALBRIDGE GROU COM USD0.01 CL A*	USD	356 702	20 177	376 879				
DIVERSIFIED HEALTH SHS OF BENEFICIAL INTEREST*	USD	187 822		187 822				
EQUINIX INC COM USD0.001 NEW*	USD	67 063	12 817	17 645	62 235	35 278 833	1.77	
ESSENTIAL PROPERTI USD0.01*	USD	86 301	32 241	25 950	92 592	1 994 074	0.10	
EXTRA SPACE STORAG COM USD0.01*	USD	98 660	18 010	26 530	90 140	16 006 437	0.80	
FED REALTY INV TR COM USD0.01*	USD		66 043	11 615	54 428	5 391 324	0.27	
FED REALTY INV TR SBI USD0.01*	USD	57 624	2 938	60 562				
HEALTHCARE REALTY COM USD0.01 CL A*	USD		280 270	19 332	260 938	5 308 848	0.27	
HEALTHPEAK PPTYS I COM USD1*	USD	404 015	88 121	126 392	365 744	8 685 614	0.44	
HOST HOTELS & RESO COM STK USD0.01*	USD	525 251	114 559	152 926	486 884	9 199 264	0.46	
INVENTRUST PPTYS C COM USD0.001(POST REV SPLT)*	USD		57 700	9 600	48 100	1 213 029	0.06	
KIMCO REALTY COM USD0.01*	USD	439 244	112 360	141 418	410 186	8 776 354	0.44	
MID-AMER APARTMENT COM STK USD0.01*	USD	86 698	11 424	20 042	78 080	12 302 916	0.62	
NATIONAL RETAIL PROPERTIES INC*	USD	129 840	31 710	41 346	120 204	5 055 963	0.25	
NETSTREIT CORP COM USD0.01*	USD		40 939		40 939	771 050	0.04	
OFFICE PROPERTIES COM USD0.01 SHS OF BEN INT*	USD	37 233			37 233	570 092	0.03	
ORION OFFICE REIT COM USD0.01 (WI)*	USD		42 304	1	42 303	396 676	0.02	
PARK HOTELS & RESO COM USD0.01 WI*	USD	177 987	32 324	61 872	148 439	1 943 038	0.10	
PHILLIPS EDISON & COM USD0.01*	USD		86 813	6 170	80 643	2 432 403	0.12	
PROLOGIS INC COM USD0.01*	USD	553 448	237 330	161 468	629 310	69 748 396	3.50	
REGENCY CENTERS COM USD0.01*	USD	125 977	22 578	32 371	116 184	7 035 567	0.35	
RPT REALTY COM USD0.01 SHS OF BEN INT*	USD	64 786			64 786	602 962	0.03	
SAFEHOLD INC COM USD0.01*	USD	12 847	4 199		17 046	498 969	0.03	
SERVICE PPTYS TR COM USD0.01 SH BEN INT*	USD	119 294	51 006	53 372	116 928	948 997	0.05	
SIMON PROP GROUP COM USD0.0001*	USD	245 290	51 269	73 088	223 471	24 372 135	1.22	
SITE CENTERS CORP COM USD0.10*	USD	131 778	37 303	38 743	130 338	1 614 795	0.08	
SL GREEN RLTY CORP COM USD0.01(POST REV SPLIT)*	USD	49 553	6 218	55 771				
SL GREEN RLTY CORP COM USD0.01(POST REV SPLT)*	USD		56 260	13 812	42 448	1 685 600	0.08	
SPIRIT REALTY CAPI COM USD0.01(POST REV SPLIT)*	USD	88 668	36 194	31 415	93 447	3 631 268	0.18	
THE NECESSITY RETA COM USD0.01 CLASS A*	USD	91 972	20 167	19 375	92 764	634 982	0.03	
VEREIT INC COM USD0.01(POST REV SPLIT)*	USD	172 959		172 959				
WELLTOWER INC COM USD1*	USD	316 894	92 556	92 730	316 720	19 347 088	0.97	
Total United States						288 083 874	14.44	
Total Registered shares						383 112 325	19.20	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Depository receipts</b>								
<b>Netherlands</b>								
UNIBAIL-RODAMCO-WE CDI 20:1*	AUD	380 840			380 840	894 419	0.04	
<b>Total Netherlands</b>						<b>894 419</b>	<b>0.04</b>	
<b>Total Depository receipts</b>						<b>894 419</b>	<b>0.04</b>	
<b>Investment certificates, closed end</b>								
<b>Australia</b>								
CHARTER HALL RETAIL REIT*	AUD	380 088	93 589	148 844	324 833	833 560	0.04	
<b>Total Australia</b>						<b>833 560</b>	<b>0.04</b>	
<b>Belgium</b>								
COFINIMMO SA NPV*	EUR	23 197	3 990	5 268	21 919	1 820 027	0.09	
NEXTENSA*	EUR	1 898			1 898	94 240	0.00	
<b>Total Belgium</b>						<b>1 914 267</b>	<b>0.10</b>	
<b>Canada</b>								
ALLIED PROPERTIES REIT*	CAD	95 618	8 746	17 326	87 038	1 685 170	0.08	
CANADIAN APARTMENT PROP. REAL ESTATE INVESTMENT TRUST*	CAD	130 200	27 800	40 100	117 900	3 649 376	0.18	
RIOCAN REAL ESTATE INVESTMENT TRUST*	CAD	235 082	77 285	110 286	202 081	2 877 705	0.14	
<b>Total Canada</b>						<b>8 212 251</b>	<b>0.41</b>	
<b>Global</b>								
PICTON PROPERTY INCOME LTD*	GBP	482 073			482 073	477 688	0.02	
<b>Total Global</b>						<b>477 688</b>	<b>0.02</b>	
<b>Hong Kong</b>								
PROSPERITY REAL ESTATE INVESTMENT TRUST*	HKD	547 000			547 000	115 760	0.01	
<b>Total Hong Kong</b>						<b>115 760</b>	<b>0.01</b>	
<b>Japan</b>								
GLOBAL ONE REAL ESTATE INVESTMENT CORP*	JPY	758		142	616	476 132	0.02	
HANKYU HANSHIN REIT INC*	JPY	511		101	410	425 946	0.02	
JAPAN LOGISTICS FUND INC*	JPY	635	52	57	630	1 350 997	0.07	
MORI HILLS REIT INVESTMENT CORP*	JPY	1 233		214	1 019	1 116 262	0.06	
NIPPON ACCOMMODATIONS FUND*	JPY	354	59	84	329	1 402 181	0.07	
STARTS PROCEED INVESTMENT CORP-JPY*	JPY	172	78	77	173	276 174	0.01	
<b>Total Japan</b>						<b>5 047 692</b>	<b>0.25</b>	
<b>New Zealand</b>								
MACQUARIE GOODM PR NPV*	NZD	843 151		94 742	748 409	900 687	0.05	
<b>Total New Zealand</b>						<b>900 687</b>	<b>0.05</b>	
<b>Singapore</b>								
CAPITALAND ASCENDAS REIT- UNITS REAL ESTATE INVESTMENT TRUST*	SGD	2 611 452	512 700	847 700	2 276 452	4 217 919	0.21	
CAPITALAND INTEGRATED COMMERCIAL TRUST REAL ESTATE INV TRUST*	SGD	3 663 389	281 300	429 300	3 515 389	4 673 796	0.23	
CDL HOSPITALITY TRUSTS*	SGD	631 800	50 785	1	682 584	559 954	0.03	
KEPPEL REIT NPV (REIT)*	SGD	1 552 361	174 200	307 600	1 418 961	898 115	0.05	
MAPLETREE COMMERCIAL REAL ESTATE INVESTMENT TRUST*	SGD	1 747 845		205 200	1 542 645	1 734 609	0.09	
STARHILL GLOBAL REAL ESTATE INVESTMENT TRUST*	SGD	771 400			771 400	280 948	0.01	
<b>Total Singapore</b>						<b>12 365 341</b>	<b>0.62</b>	
<b>United Kingdom</b>								
ABERDEEN STANDARD EUROPEAN LOGISTICS INCOME PLC-GBP*	GBP	207 056			207 056	186 087	0.01	
BMO COMMERCIAL PROPERTY TRUST*	GBP	454 735		96 792	357 943	344 376	0.02	
SCHRODER REAL ESTATE INVESTMENT TRUST LTD*	GBP	498 498			498 498	260 192	0.01	
SEGRO PLC REIT*	GBP	888 331	158 510	247 585	799 256	7 229 171	0.36	
UK COMMERCIAL PROPERTY REIT LTD/FUND-DISTRIBUTIVE*	GBP	623 249		134 655	488 594	343 408	0.02	
<b>Total United Kingdom</b>						<b>8 363 235</b>	<b>0.42</b>	
<b>United States</b>								
ACADIA REALTY TRUST*	USD	65 188			65 188	911 359	0.05	
AMER CAMPUS COMMUN COM USD0.01*	USD	102 077	16 782	118 859				
DUKE REALTY CORP REIT*	USD	280 904	54 544	335 448				
EPR PROPERTIES*	USD	55 546	8 571	12 685	51 432	1 986 764	0.10	
EQUITY RESIDENTIAL SBI USD0.01*	USD	275 751	59 771	81 977	253 545	15 990 390	0.80	
UNIVERSAL HEALTH REALTY INCOME TRUST*	USD	11 198		4 336	6 862	334 224	0.02	
VENTAS INC REIT*	USD	294 974	56 385	80 128	271 231	10 621 229	0.53	
<b>Total United States</b>						<b>29 843 966</b>	<b>1.50</b>	
<b>Total Investment certificates, closed end</b>						<b>68 074 447</b>	<b>3.41</b>	
<b>Investment certificates, open end</b>								
<b>Belgium</b>								
INTERVEST OFFICES & WAREHOUSES SA*	EUR	18 280			18 280	396 869	0.02	
RETAIL ESTATES SICAFI*	EUR	8 765			8 765	516 695	0.03	
<b>Total Belgium</b>						<b>913 564</b>	<b>0.05</b>	
<b>Canada</b>								
BOARDWALK REAL ESTATE INVESTMENT TRUST*	CAD	28 600		2 967	25 633	911 711	0.05	
CHARTWELL RETIREMENT - TRUST UNIT*	CAD	162 500	22 000	28 800	155 700	902 425	0.05	
CHOICE PROPERTIES REIT*	CAD	189 289	38 203	55 099	172 393	1 655 597	0.08	
H&R REAL ESTATE INVESTMENT TRUST-CAD*	CAD	212 001	38 598	72 551	178 048	1 464 327	0.07	
NORTHWEST HEALTHCARE PROPERTIES REAL ESTATE INVESTMENT TRUST*	CAD	136 642	47 737	43 353	141 026	1 111 217	0.06	
SMART REAL ESTATE INVESTMENT TRUST UNITS VARIABLE VOTING*	CAD	98 261	17 508	30 080	85 689	1 678 540	0.08	
<b>Total Canada</b>						<b>7 723 816</b>	<b>0.39</b>	
<b>United Kingdom</b>								
BMO REAL ESTATE IN ORD GBPO.01*	GBP	107 804			107 804	87 943	0.00	
STANDARD LIFE INVESTMENT PROPERTY INCOME FUND LIMITED*	GBP	322 716	297 006	322 716	297 006	189 587	0.01	
<b>Total United Kingdom</b>						<b>277 530</b>	<b>0.01</b>	
<b>Total Investment certificates, open end</b>						<b>8 914 910</b>	<b>0.45</b>	

Security	31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Rights</b>							
<b>Germany</b>							
TAG IMMOBILIEN AG RIGHTS 25.07.22*	EUR	92 470	92 470				
VONOVIA SE RIGHTS 07.12.21*	EUR	452 931	452 931				
<b>Total Germany</b>						<b>0.00</b>	
<b>Netherlands</b>							
NSI NV (STOCK DIVIDEND) RIGHTS 05.05.22*	EUR	15 766	15 766				
NSI NV (STOCK DIVIDEND) RIGHTS 02.08.22*	EUR	16 180	16 180				
<b>Total Netherlands</b>						<b>0.00</b>	
<b>Singapore</b>							
LENDLEASE GLOBAL COMM RIGHTS 12.04.22*	SGD	213 208	213 208				
MAPLETREE COMMERCIAL TRUST RIGHTS 20.07.22*	SGD	503 384	503 384				
MAPLETREE LOGISTICS TRUST RIGHTS 14.12.21*	SGD	84 914	84 914				
MAPLETREE LOGISTICS TRUST RIGHTS 14.12.21*	SGD	84 914	84 914				
<b>Total Singapore</b>						<b>0.00</b>	
<b>Switzerland</b>							
HIAG IMMOBILIEN HOLDING RIGHTS 15.11.21*	CHF	2 172	2 172				
MOBIMO HOLDING AG RIGHTS 03.05.22*	CHF	5 041	5 041				
<b>Total Switzerland</b>						<b>0.00</b>	
<b>United Kingdom</b>							
IMPACT HEALTHCARE REIT PLC RIGHTS 15.02.22*	GBP	19 068	19 068				
LXI REIT PLC RIGHTS 08.02.22*	GBP	61 682	61 682				
<b>Total United Kingdom</b>						<b>0.00</b>	
<b>Total Rights</b>						<b>0.00</b>	
<b>Total Securities traded on an exchange</b>					<b>1 008 930 699</b>	<b>50.56</b>	

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

### Bearer shares

<b>Germany</b>							
ALSTRIA OFFICE REI REIT**	EUR	40 113	40 113				
TLG IMMOBILIEN AG NPV**	EUR	5 782	5 782				
<b>Total Germany</b>						<b>0.00</b>	
<b>Ireland</b>							
HIBERNIA REIT PLC ORD EURO.10**	EUR	464 575	88 895	553 470			
<b>Total Ireland</b>						<b>0.00</b>	
<b>Sweden</b>							
WALLENSTAM SER'B'NPV (POST SPLIT)**	SEK	124 346	19 088	143 434			
<b>Total Sweden</b>						<b>0.00</b>	
<b>United Kingdom</b>							
GCP STUDENT LIVING ORD GBPO.01**	GBP	354 173		354 173			
<b>Total United Kingdom</b>						<b>0.00</b>	
<b>Total Bearer shares</b>						<b>0.00</b>	

### Registered shares

<b>Australia</b>							
HOME CONSORTIUM NPV (STAPLED)**	AUD	110 805	100 001	110 805	100 001	307 169	0.02
INGENIA COMMUNITIE NPV CHESS CONDITIONAL PLACE**	AUD		56 225	56 225			
<b>Total Australia</b>						<b>307 169</b>	<b>0.02</b>
<b>Germany</b>							
DEUTSCHE EUROSHP NPV (TENDER OFFER)**	EUR	13 050	13 050				
<b>Total Germany</b>						<b>0.00</b>	
<b>Total Registered shares</b>						<b>307 169</b>	<b>0.02</b>

### Investment certificates, closed end

<b>Hong Kong</b>							
FORTUNE REAL ESTATE INVESTMENT TRUST**	HKD	1 030 000		1 030 000	657 869	0.03	
<b>Total Hong Kong</b>					<b>657 869</b>	<b>0.03</b>	
<b>Total Investment certificates, closed end</b>					<b>657 869</b>	<b>0.03</b>	

<b>Total Securities traded neither on an exchange nor on a regulated market</b>					<b>965 038</b>	<b>0.05</b>	
<b>Total securities and similar instruments</b> (thereof in lending)					<b>1 009 895 737</b>	<b>50.61</b> (0.00)	
Bank deposits at sight					1 000 582 633	50.15	
Derivative financial instruments					-17 491 530	-0.88	
Other assets					2 350 528	0.12	
<b>Total fund assets</b>					<b>1 995 337 368</b>	<b>100.00</b>	
Short-term bank liabilities					-996 093 209		
Other liabilities					-560 782		
<b>Net fund assets</b>					<b>998 683 377</b>		

Valuation categories	Market value as of 31.10.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 008 930 699	50.56
Investments valuation based on market-observed parameters	-16 526 492	-0.83
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>992 404 207</b>	<b>49.73</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>						
JPY	15 865 200 000	CHF	107 893 282	02.11.2022	1 073 899	0.05
GBP	32 838 700	CHF	36 011 969	02.11.2022	-1 825 225	-0.09
EUR	47 413 400	CHF	45 690 919	02.11.2022	-1 205 261	-0.06
HKD	368 935 800	CHF	46 172 000	02.11.2022	-862 338	-0.04
SEK	153 045 100	CHF	13 555 672	02.11.2022	-304 386	-0.02
AUD	53 140 900	CHF	33 554 599	02.11.2022	-451 835	-0.02
CAD	36 342 700	CHF	25 963 298	02.11.2022	-699 916	-0.04
USD	607 570 600	CHF	596 472 715	02.11.2022	-11 553 563	-0.58
NOK	3 746 600	CHF	337 578	02.11.2022	-23 051	0.00
SGD	51 199 300	CHF	35 036 745	02.11.2022	-1 171 085	-0.06
NZD	5 607 000	CHF	3 113 646	02.11.2022	-146 184	-0.01
ILS	8 486 900	CHF	2 347 594	02.11.2022	-65 608	0.00
EUR	2 213 300	CHF	2 146 075	02.11.2022	-43 080	0.00
USD	5 538 000	CHF	5 460 651	02.11.2022	-81 503	0.00
SGD	556 100	CHF	384 508	02.11.2022	-8 763	0.00
CAD	816 600	CHF	591 681	02.11.2022	-7 426	0.00
HKD	2 584 900	CHF	325 759	02.11.2022	-3 781	0.00
JPY	27 421 600	CHF	188 282	02.11.2022	3 654	0.00
SEK	8 059 200	CHF	725 662	02.11.2022	-4 194	0.00
GBP	1 512 000	CHF	1 692 499	02.11.2022	-49 648	0.00
JPY	14 559 900	CHF	98 912	02.11.2022	881	0.00
USD	561 600	CHF	549 737	02.11.2022	-12 284	0.00
CHF	122 890	AUD	196 300	02.11.2022	2 728	0.00
CHF	1 430 379	USD	1 436 700	02.11.2022	7 399	0.00
CHF	254 885	JPY	37 241 700	02.11.2022	-4 139	0.00
JPY	26 506 700	CHF	176 880	02.11.2022	-1 588	0.00
USD	1 022 600	CHF	1 016 205	02.11.2022	-7 162	0.00
KRW	840 406 900	CHF	577 064	03.11.2022	-13 366	0.00
KRW	337 644 700	CHF	232 635	03.11.2022	-4 578	0.00
CHF	827 651	KRW	1 178 051 600	03.11.2022	-9	0.00
AUD	56 851 300	CHF	36 293 074	02.12.2022	-1 022	0.00
CAD	38 758 000	CHF	28 347 640	02.12.2022	-272	0.00
USD	633 551 200	CHF	631 954 651	02.12.2022	-21 541	0.00
JPY	15 825 334 700	CHF	106 557 147	02.12.2022	-1 936	0.00
SEK	160 598 800	CHF	14 524 778	02.12.2022	-147	0.00
GBP	35 024 400	CHF	40 256 100	02.12.2022	-1 940	0.00
EUR	49 655 600	CHF	49 058 342	02.12.2022	-732	0.00
NOK	3 452 200	CHF	331 521	02.12.2022	-11	0.00
SGD	48 257 200	CHF	34 020 336	02.12.2022	-2 805	0.00
NZD	5 423 200	CHF	3 144 312	02.12.2022	-6	0.00
ILS	9 032 600	CHF	2 564 635	02.12.2022	-239	0.00
HKD	332 205 000	CHF	42 238 559	02.12.2022	-1 388	-0.01
KRW	1 180 932 000	CHF	826 904	05.12.2022	1 921	0.00
					-17 491 530	-0.88

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

\*\* valuation based on market-observed parameters

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
USD	5 300 000	EUR	4 705 435	26.11.2021
USD	3 350 000	CHF	3 136 407	29.11.2021
HKD	2 134 900	CHF	249 983	02.12.2021
CHF	633 698	SEK	5 941 100	02.12.2021
SGD	405 800	CHF	273 975	02.12.2021
CHF	5 288 799	EUR	5 013 200	02.12.2021
CHF	1 187 133	AUD	1 731 000	02.12.2021
CHF	358 471	GBP	287 700	02.12.2021
JPY	76 396 200	CHF	609 696	02.12.2021
CHF	5 352 876	USD	5 873 800	02.12.2021
CHF	145 413	JPY	18 029 400	02.12.2021
CHF	889 023	USD	973 900	02.12.2021
AUD	446 500	CHF	300 476	02.12.2021
HKD	3 345 000	CHF	391 855	02.12.2021
USD	6 359 000	CHF	5 803 160	02.12.2021
JPY	117 724 500	CHF	951 408	02.12.2021
GBP	311 700	CHF	385 499	02.12.2021
SEK	2 102 500	CHF	223 813	02.12.2021
SGD	381 600	CHF	258 417	02.12.2021
CAD	506 500	CHF	370 978	02.12.2021
EUR	556 100	CHF	588 107	02.12.2021
CAD	1 222 700	CHF	895 982	02.12.2021

## UBS (CH) Institutional Fund 2

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
SGD	1 383 600	CHF	943 014	02.12.2021
EUR	2 016 500	CHF	2 114 869	02.12.2021
NZD	262 900	CHF	170 807	02.12.2021
AUD	1 618 700	CHF	1 087 896	02.12.2021
USD	19 524 800	CHF	18 090 293	02.12.2021
JPY	361 467 800	CHF	2 941 501	02.12.2021
GBP	1 130 200	CHF	1 409 377	02.12.2021
SEK	7 622 900	CHF	791 595	02.12.2021
HKD	12 128 000	CHF	1 442 364	02.12.2021
EUR	670 700	CHF	702 720	02.12.2021
AUD	538 300	CHF	363 418	02.12.2021
SEK	2 535 300	CHF	263 037	02.12.2021
HKD	4 033 700	CHF	482 389	02.12.2021
JPY	120 221 200	CHF	975 995	02.12.2021
CAD	406 600	CHF	298 714	02.12.2021
USD	6 493 900	CHF	6 048 821	02.12.2021
GBP	375 800	CHF	469 058	02.12.2021
SGD	460 200	CHF	314 580	02.12.2021
CHF	2 832 400	USD	3 025 500	02.12.2021
CHF	168 853	AUD	250 800	02.12.2021
CHF	146 663	SGD	214 400	02.12.2021
CHF	454 209	JPY	56 010 700	02.12.2021
CHF	225 618	HKD	1 879 300	02.12.2021
CHF	327 603	EUR	312 500	02.12.2021
CHF	218 507	GBP	175 100	02.12.2021
HKD	2 755 200	CHF	325 893	02.12.2021
EUR	458 100	CHF	478 209	02.12.2021
GBP	256 800	CHF	315 939	02.12.2021
USD	4 435 500	CHF	4 091 727	02.12.2021
JPY	82 115 300	CHF	669 486	02.12.2021
AUD	367 700	CHF	241 734	02.12.2021
SGD	314 300	CHF	211 395	02.12.2021
NOK	14 330 100	CHF	1 452 877	04.01.2022
SGD	64 319 000	CHF	43 334 636	04.01.2022
GBP	55 976 300	CHF	68 484 372	04.01.2022
CAD	57 479 900	CHF	41 418 924	04.01.2022
JPY	16 239 398 000	CHF	132 243 624	04.01.2022
EUR	100 798 200	CHF	104 982 434	04.01.2022
ILS	11 147 000	CHF	3 273 950	04.01.2022
AUD	76 661 800	CHF	50 247 517	04.01.2022
HKD	551 258 800	CHF	65 334 361	04.01.2022
SEK	389 245 600	CHF	39 695 021	04.01.2022
USD	940 179 900	CHF	868 654 774	04.01.2022
CHF	437 341	SGD	649 100	04.01.2022
CHF	830 303	GBP	678 000	04.01.2022
AUD	652 600	CHF	427 918	04.01.2022
CHF	199 821	SEK	1 966 200	04.01.2022
CHF	17 396 652	USD	18 922 300	04.01.2022
CHF	1 368 146	JPY	167 904 700	04.01.2022
CHF	1 186 754	EUR	1 138 800	04.01.2022
CHF	1 327 066	CAD	1 844 900	04.01.2022
CHF	1 459 784	HKD	12 376 100	04.01.2022
AUD	221 200	CHF	144 217	04.01.2022
GBP	158 200	CHF	193 788	04.01.2022
HKD	1 541 400	CHF	182 776	04.01.2022
USD	2 635 200	CHF	2 437 362	04.01.2022
EUR	285 100	CHF	297 521	04.01.2022
JPY	45 972 100	CHF	374 990	04.01.2022
CHF	288 019	AUD	436 000	04.01.2022
CHF	380 880	GBP	311 800	04.01.2022
CHF	586 865	EUR	562 000	04.01.2022
CHF	360 335	HKD	3 038 900	04.01.2022
CHF	4 802 838	USD	5 195 200	04.01.2022
CHF	738 907	JPY	90 631 800	04.01.2022
CHF	195 848	JPY	24 104 100	04.01.2022
CHF	1 274 383	USD	1 381 700	04.01.2022
CHF	183 544	SGD	272 400	04.01.2022
CHF	168 031	SEK	1 657 000	04.01.2022
CHF	155 619	EUR	149 500	04.01.2022
CHF	171 430	CAD	238 000	04.01.2022
NZD	6 578 300	CHF	4 123 759	05.01.2022
AUD	81 291 400	CHF	53 817 589	02.02.2022
EUR	99 537 500	CHF	103 115 475	02.02.2022
GBP	57 302 200	CHF	70 662 666	02.02.2022
JPY	16 827 392 400	CHF	133 072 833	02.02.2022
NZD	7 150 400	CHF	4 455 786	02.02.2022
NOK	9 802 400	CHF	1 011 380	02.02.2022
ILS	11 652 300	CHF	3 408 777	02.02.2022
CAD	60 001 000	CHF	43 245 841	02.02.2022
USD	1 002 989 100	CHF	913 168 417	02.02.2022
SEK	382 060 800	CHF	38 428 628	02.02.2022
CHF	520 691	AUD	789 100	02.02.2022
GBP	326 800	CHF	403 386	02.02.2022
USD	1 010 200	CHF	927 344	02.02.2022
EUR	575 200	CHF	596 565	02.02.2022
CAD	600 500	CHF	431 594	02.02.2022
SEK	2 204 000	CHF	221 938	02.02.2022
JPY	97 072 600	CHF	773 013	02.02.2022
USD	3 621 000	CHF	3 298 785	02.02.2022
CAD	219 000	CHF	159 159	02.02.2022
EUR	361 000	CHF	373 239	02.02.2022
GBP	208 000	CHF	256 844	02.02.2022
JPY	61 039 000	CHF	489 255	02.02.2022
AUD	290 000	CHF	190 184	02.02.2022
CHF	981 975	JPY	121 710 000	02.02.2022
CHF	6 724 701	USD	7 220 000	02.02.2022
CHF	517 647	GBP	415 000	02.02.2022
CHF	747 674	EUR	720 000	02.02.2022
CHF	380 276	AUD	579 000	02.02.2022
CHF	319 568	CAD	436 000	02.02.2022
CHF	980 699	JPY	121 440 600	02.02.2022
CHF	515 410	GBP	413 100	02.02.2022
CHF	375 517	AUD	577 200	02.02.2022
CHF	407 902	SEK	4 134 800	02.02.2022
CHF	316 854	CAD	435 100	02.02.2022
CHF	6 700 964	USD	7 204 300	02.02.2022
CHF	745 924	EUR	718 200	02.02.2022

## UBS (CH) Institutional Fund 2

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Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
SGD	200 000	CHF	137 210	03.02.2022
SGD	64 347 800	CHF	43 442 345	04.02.2022
SGD	430 600	CHF	292 019	04.02.2022
SGD	234 000	CHF	158 567	04.02.2022
HKD	2 000 000	CHF	239 117	04.02.2022
CHF	320 791	SGD	466 000	04.02.2022
CHF	319 002	SGD	465 000	04.02.2022
SGD	800 000	CHF	550 859	04.02.2022
HKD	553 121 700	CHF	64 588 341	07.02.2022
HKD	2 203 000	CHF	257 740	07.02.2022
CHF	475 809	HKD	3 980 000	07.02.2022
HKD	3 300 000	CHF	393 811	07.02.2022
CHF	473 755	HKD	3 969 900	07.02.2022
HKD	10 000 000	CHF	1 194 036	07.02.2022
SGD	60 184 900	CHF	41 407 820	02.03.2022
NOK	9 190 700	CHF	958 540	02.03.2022
NZD	6 687 200	CHF	4 084 341	02.03.2022
ILS	11 259 500	CHF	3 298 083	02.03.2022
JPY	16 006 251 100	CHF	129 267 293	02.03.2022
GBP	53 720 700	CHF	67 043 004	02.03.2022
EUR	95 865 400	CHF	100 038 229	02.03.2022
CAD	56 029 500	CHF	40 986 980	02.03.2022
USD	900 235 000	CHF	837 548 036	02.03.2022
HKD	542 881 600	CHF	64 780 255	02.03.2022
AUD	71 335 800	CHF	46 764 897	02.03.2022
SEK	327 485 600	CHF	32 649 508	02.03.2022
AUD	1 072 600	CHF	700 968	02.03.2022
CAD	226 000	CHF	163 917	02.03.2022
SEK	7 524 600	CHF	747 005	02.03.2022
CHF	238 379	SGD	349 400	02.03.2022
GBP	364 700	CHF	452 856	02.03.2022
USD	8 529 600	CHF	7 855 429	02.03.2022
CHF	340 644	AUD	521 800	02.03.2022
CHF	681 783	EUR	644 000	02.03.2022
CHF	296 252	SGD	431 200	02.03.2022
CHF	487 721	GBP	389 800	02.03.2022
CHF	795 095	JPY	99 083 500	02.03.2022
CHF	6 057 024	USD	6 549 600	02.03.2022
CHF	243 803	SEK	2 414 500	02.03.2022
CHF	293 555	CAD	405 500	02.03.2022
CHF	598 194	HKD	5 038 800	02.03.2022
SEK	308 678 500	CHF	29 986 138	04.04.2022
HKD	523 429 800	CHF	61 361 191	04.04.2022
SGD	61 294 300	CHF	41 353 345	04.04.2022
NZD	6 452 600	CHF	3 998 418	04.04.2022
NOK	8 848 000	CHF	921 373	04.04.2022
ILS	10 596 300	CHF	3 030 027	04.04.2022
USD	889 646 800	CHF	814 902 234	04.04.2022
JPY	15 545 105 000	CHF	123 727 454	04.04.2022
EUR	92 290 300	CHF	95 080 790	04.04.2022
GBP	52 132 400	CHF	64 095 118	04.04.2022
CAD	57 016 100	CHF	41 183 983	04.04.2022
AUD	73 431 700	CHF	48 832 962	04.04.2022
JPY	338 871 200	CHF	2 708 725	04.04.2022
AUD	1 983 400	CHF	1 319 360	04.04.2022
HKD	1 402 300	CHF	164 626	04.04.2022
CAD	277 400	CHF	200 296	04.04.2022
SEK	9 357 200	CHF	891 395	04.04.2022
GBP	870 300	CHF	1 063 351	04.04.2022
EUR	1 127 000	CHF	1 149 300	04.04.2022
SGD	570 600	CHF	385 295	04.04.2022
CHF	5 334 251	USD	5 808 700	04.04.2022
CHF	146 613	JPY	18 329 300	04.04.2022
CHF	944 396	USD	1 019 900	04.04.2022
CHF	162 121	SGD	235 400	04.04.2022
CHF	247 950	GBP	201 700	04.04.2022
CHF	194 350	AUD	287 000	04.04.2022
CHF	367 257	EUR	355 500	04.04.2022
CHF	240 081	HKD	1 997 000	04.04.2022
CHF	2 204 449	USD	2 343 100	04.04.2022
CHF	335 331	JPY	42 110 400	04.04.2022
CHF	160 182	CAD	218 000	04.04.2022
AUD	206 200	CHF	144 196	04.04.2022
HKD	1 434 500	CHF	171 328	04.04.2022
EUR	255 400	CHF	262 008	04.04.2022
JPY	43 417 300	CHF	328 659	04.04.2022
USD	2 415 800	CHF	2 258 954	04.04.2022
GBP	144 900	CHF	177 285	04.04.2022
JPY	495 586 700	CHF	3 745 982	04.04.2022
AUD	2 352 900	CHF	1 632 993	04.04.2022
USD	27 576 200	CHF	25 431 130	04.04.2022
EUR	2 914 600	CHF	3 001 184	04.04.2022
CAD	1 944 100	CHF	1 440 094	04.04.2022
NZD	256 100	CHF	165 166	04.04.2022
SEK	9 582 000	CHF	955 190	04.04.2022
HKD	16 375 000	CHF	1 929 381	04.04.2022
GBP	1 653 700	CHF	2 009 074	04.04.2022
SGD	2 099 300	CHF	1 431 272	04.04.2022
ILS	501 000	CHF	145 294	04.04.2022
ILS	11 140 100	CHF	3 210 655	03.05.2022
NOK	7 579 100	CHF	796 540	03.05.2022
NZD	7 645 700	CHF	4 886 795	03.05.2022
USD	945 841 500	CHF	869 526 279	03.05.2022
AUD	76 958 100	CHF	53 146 879	03.05.2022
CAD	57 947 300	CHF	42 643 360	03.05.2022
EUR	91 917 300	CHF	94 099 692	03.05.2022
SEK	334 156 200	CHF	32 980 472	03.05.2022
HKD	552 829 700	CHF	64 910 266	04.05.2022
SGD	66 544 800	CHF	45 195 337	04.05.2022
GBP	56 351 500	CHF	68 194 500	04.05.2022
GBP	2 850 000	CHF	3 473 172	04.05.2022
HKD	28 000 000	CHF	3 463 911	04.05.2022
SGD	5 000 000	CHF	3 514 578	05.05.2022
AUD	120 000	CHF	82 647	05.05.2022
JPY	16 954 963 000	CHF	128 481 925	06.05.2022
JPY	560 000 000	CHF	4 195 486	06.05.2022
JPY	380 000 000	CHF	2 851 652	10.05.2022

## UBS (CH) Institutional Fund 2

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
JPY	165 000 000	CHF	1 248 018	10.05.2022
HKD	3 200 000	CHF	401 620	10.05.2022
SEK	267 531 600	CHF	26 497 365	02.06.2022
HKD	510 980 000	CHF	63 163 888	02.06.2022
NOK	6 257 500	CHF	651 046	02.06.2022
SGD	62 911 300	CHF	44 158 011	02.06.2022
NZD	7 070 800	CHF	4 448 198	02.06.2022
ILS	10 772 900	CHF	3 129 684	02.06.2022
EUR	82 069 300	CHF	84 026 653	02.06.2022
JPY	16 108 088 200	CHF	120 628 302	02.06.2022
USD	887 360 700	CHF	860 092 993	02.06.2022
CAD	53 087 900	CHF	40 261 014	02.06.2022
AUD	71 636 100	CHF	49 369 164	02.06.2022
CHF	42 899 648	USD	44 000 000	02.06.2022
CHF	843 057	HKD	6 774 600	02.06.2022
CHF	2 144 167	EUR	2 081 200	02.06.2022
CHF	3 270 798	USD	3 351 300	02.06.2022
CHF	350 371	JPY	46 625 000	02.06.2022
CHF	204 020	SGD	289 300	02.06.2022
CHF	1 254 290	CAD	1 653 600	02.06.2022
CHF	1 037 603	JPY	137 229 600	02.06.2022
CHF	223 160	SEK	2 248 800	02.06.2022
CHF	337 339	CAD	439 400	02.06.2022
CHF	708 970	EUR	683 500	02.06.2022
CHF	380 275	SGD	535 000	02.06.2022
CHF	7 062 625	USD	7 177 100	02.06.2022
CHF	540 403	HKD	4 308 000	02.06.2022
CHF	437 016	AUD	622 200	02.06.2022
GBP	52 010 500	CHF	63 278 939	07.06.2022
CHF	616 632	GBP	504 600	07.06.2022
CHF	535 764	GBP	440 100	07.06.2022
CHF	61 689 682	GBP	51 065 800	07.06.2022
GBP	49 009 100	CHF	59 121 785	05.07.2022
HKD	518 387 400	CHF	63 275 394	05.07.2022
SEK	263 905 900	CHF	25 837 082	05.07.2022
AUD	67 879 300	CHF	46 616 041	05.07.2022
USD	797 572 300	CHF	763 148 282	05.07.2022
CAD	49 106 700	CHF	37 142 491	05.07.2022
EUR	76 957 900	CHF	79 015 677	05.07.2022
SGD	59 938 700	CHF	41 831 891	05.07.2022
ILS	9 465 000	CHF	2 723 095	05.07.2022
NZD	6 419 400	CHF	3 996 564	05.07.2022
NOK	5 889 200	CHF	599 583	05.07.2022
JPY	16 375 077 500	CHF	121 950 253	05.07.2022
CHF	222 818	AUD	321 600	05.07.2022
CHF	844 873	JPY	113 867 000	05.07.2022
CHF	632 490	SEK	6 436 600	05.07.2022
CHF	386 477	GBP	320 700	05.07.2022
CHF	522 910	HKD	4 278 400	05.07.2022
CAD	186 400	CHF	141 550	05.07.2022
CHF	374 410	EUR	363 500	05.07.2022
CHF	7 106 144	USD	7 412 000	05.07.2022
CHF	44 474 990	AUD	67 557 700	05.07.2022
CHF	114 591 019	JPY	16 261 210 500	05.07.2022
CHF	56 607 909	GBP	48 688 400	05.07.2022
CHF	76 663 795	EUR	76 594 400	05.07.2022
CHF	570 661	NOK	5 889 200	05.07.2022
CHF	24 053 879	SEK	257 469 300	05.07.2022
CHF	3 821 058	NZD	6 419 400	05.07.2022
CHF	41 231 567	SGD	59 938 700	05.07.2022
CHF	2 587 374	ILS	9 465 000	05.07.2022
USD	7 000 000	CHF	6 742 421	06.07.2022
SGD	340 000	CHF	237 363	13.07.2022
JPY	34 000 000	CHF	240 149	20.07.2022
AUD	63 574 500	CHF	41 789 426	02.08.2022
USD	754 491 500	CHF	721 081 107	02.08.2022
JPY	16 648 987 700	CHF	117 314 550	02.08.2022
GBP	47 033 700	CHF	54 616 003	02.08.2022
EUR	67 551 300	CHF	67 620 135	02.08.2022
NOK	5 101 500	CHF	493 724	02.08.2022
SEK	196 257 900	CHF	18 320 871	02.08.2022
NZD	6 478 400	CHF	3 848 649	02.08.2022
SGD	62 048 900	CHF	42 608 423	02.08.2022
HKD	460 834 100	CHF	56 178 159	02.08.2022
ILS	9 308 400	CHF	2 543 940	02.08.2022
CHF	2 329 269	JPY	327 738 600	02.08.2022
CHF	763 518	SEK	8 221 300	02.08.2022
CHF	1 143 604	HKD	9 334 500	02.08.2022
CHF	789 473	SGD	1 149 200	02.08.2022
CHF	1 405 188	AUD	2 157 500	02.08.2022
CHF	10 382 495	USD	10 818 600	02.08.2022
CHF	2 401 974	GBP	2 082 100	02.08.2022
CHF	2 990 908	EUR	2 989 300	02.08.2022
USD	182 600	CHF	176 886	02.08.2022
CHF	500 926	JPY	69 999 200	02.08.2022
CHF	174 977	AUD	263 400	02.08.2022
CHF	224 858	GBP	192 800	02.08.2022
CHF	273 997	EUR	276 900	02.08.2022
CHF	3 276 518	USD	3 372 100	02.08.2022
CHF	239 933	HKD	1 936 400	02.08.2022
CHF	181 219	SGD	261 200	02.08.2022
CHF	501 109	JPY	69 839 900	02.08.2022
CHF	149 373	SEK	1 611 100	02.08.2022
CHF	176 020	AUD	262 800	02.08.2022
CHF	225 580	GBP	192 300	02.08.2022
CHF	274 469	EUR	276 300	02.08.2022
CHF	181 715	SGD	260 600	02.08.2022
CHF	3 102 995	USD	3 182 200	02.08.2022
CHF	240 226	HKD	1 932 000	02.08.2022
USD	531 300	CHF	519 957	02.08.2022
CHF	148 832	SGD	213 100	02.08.2022
CHF	142 806	AUD	214 900	02.08.2022
CHF	3 064 042	USD	3 132 900	02.08.2022
CHF	403 273	JPY	57 097 300	02.08.2022
CHF	182 370	GBP	157 300	02.08.2022
CHF	222 788	EUR	225 800	02.08.2022
CHF	127 717	NZD	212 000	02.08.2022

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Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	196 894	HKD	1 579 500	02.08.2022
CHF	1 248 862	USD	1 290 500	02.08.2022
CHF	198 954	JPY	28 323 000	02.08.2022
CHF	111 254	EUR	112 100	02.08.2022
CAD	44 430 400	CHF	32 913 774	03.08.2022
CHF	146 553	CAD	195 800	03.08.2022
CHF	290 670	CAD	385 900	03.08.2022
CAD	227 600	CHF	171 363	03.08.2022
CHF	140 554	CAD	187 200	03.08.2022
AUD	64 789 600	CHF	42 981 939	02.09.2022
CAD	45 722 600	CHF	33 906 691	02.09.2022
USD	793 223 200	CHF	753 762 725	02.09.2022
SEK	219 923 100	CHF	20 526 286	02.09.2022
JPY	16 388 051 500	CHF	116 772 669	02.09.2022
GBP	47 970 600	CHF	55 508 124	02.09.2022
EUR	67 752 100	CHF	65 785 866	02.09.2022
HKD	443 804 900	CHF	53 777 057	02.09.2022
NOK	5 150 900	CHF	506 670	02.09.2022
SGD	61 088 900	CHF	41 979 007	02.09.2022
NZD	6 531 600	CHF	3 891 717	02.09.2022
ILS	9 806 500	CHF	2 737 388	02.09.2022
JPY	187 607 700	CHF	1 349 356	02.09.2022
SEK	9 110 700	CHF	856 353	02.09.2022
CAD	829 700	CHF	614 111	02.09.2022
SGD	553 500	CHF	381 156	02.09.2022
HKD	4 454 100	CHF	538 599	02.09.2022
AUD	1 641 500	CHF	1 094 165	02.09.2022
GBP	1 144 300	CHF	1 330 974	02.09.2022
EUR	1 564 100	CHF	1 524 236	02.09.2022
USD	5 984 400	CHF	5 673 846	02.09.2022
CHF	491 904	JPY	70 383 600	02.09.2022
CHF	188 340	AUD	282 100	02.09.2022
CHF	284 877	EUR	294 300	02.09.2022
CHF	236 348	GBP	208 500	02.09.2022
CHF	181 701	SGD	261 700	02.09.2022
CHF	235 197	HKD	1 903 400	02.09.2022
CHF	147 068	CAD	197 600	02.09.2022
CHF	3 289 939	USD	3 393 600	02.09.2022
GBP	90 000	CHF	99 008	21.09.2022
HKD	411 342 700	CHF	51 052 062	03.10.2022
ILS	9 603 200	CHF	2 814 336	03.10.2022
CHF	689 757	HKD	5 535 600	03.10.2022
NOK	4 813 800	CHF	472 434	04.10.2022
SGD	56 059 500	CHF	39 121 523	04.10.2022
NZD	6 189 500	CHF	3 693 634	04.10.2022
USD	703 475 400	CHF	684 799 535	04.10.2022
SEK	195 366 800	CHF	17 912 687	04.10.2022
AUD	59 422 400	CHF	39 675 564	04.10.2022
JPY	15 577 095 100	CHF	109 661 325	04.10.2022
GBP	41 862 800	CHF	47 446 377	04.10.2022
EUR	58 321 100	CHF	57 210 550	04.10.2022
CAD	41 990 300	CHF	31 204 504	04.10.2022
AUD	241 600	CHF	161 372	04.10.2022
CHF	1 011 180	JPY	143 741 600	04.10.2022
CHF	489 464	SGD	700 700	04.10.2022
CHF	354 484	CAD	477 400	04.10.2022
CHF	677 807	GBP	599 300	04.10.2022
SEK	2 139 500	CHF	195 086	04.10.2022
CHF	253 655	EUR	259 000	04.10.2022
CHF	5 390 627	USD	5 516 700	04.10.2022
CHF	202 216	JPY	29 326 700	04.10.2022
CHF	1 302 371	USD	1 326 300	04.10.2022
KRW	856 855 000	CHF	623 746	06.10.2022
CHF	589 582	KRW	856 855 000	06.10.2022
JPY	15 865 200 000	CHF	107 893 282	02.11.2022
GBP	32 838 700	CHF	36 011 969	02.11.2022
EUR	47 413 400	CHF	45 690 919	02.11.2022
HKD	368 935 800	CHF	46 172 000	02.11.2022
SEK	153 045 100	CHF	13 555 672	02.11.2022
AUD	53 140 900	CHF	33 554 599	02.11.2022
CAD	36 342 700	CHF	25 963 298	02.11.2022
USD	607 570 600	CHF	596 472 715	02.11.2022
NOK	3 746 600	CHF	337 578	02.11.2022
SGD	51 199 300	CHF	35 036 745	02.11.2022
NZD	5 607 000	CHF	3 113 646	02.11.2022
ILS	8 486 900	CHF	2 347 594	02.11.2022
EUR	2 213 300	CHF	2 146 075	02.11.2022
USD	5 538 000	CHF	5 460 651	02.11.2022
SGD	556 100	CHF	384 508	02.11.2022
CAD	816 600	CHF	591 681	02.11.2022
HKD	2 584 900	CHF	325 759	02.11.2022
JPY	27 421 600	CHF	188 282	02.11.2022
SEK	8 059 200	CHF	725 662	02.11.2022
GBP	1 512 000	CHF	1 692 499	02.11.2022
JPY	14 559 900	CHF	98 912	02.11.2022
USD	561 600	CHF	549 737	02.11.2022
CHF	122 890	AUD	196 300	02.11.2022
CHF	1 430 379	USD	1 436 700	02.11.2022
CHF	254 885	JPY	37 241 700	02.11.2022
JPY	26 506 700	CHF	176 880	02.11.2022
USD	1 022 600	CHF	1 016 205	02.11.2022
KRW	840 406 900	CHF	577 064	03.11.2022
KRW	337 644 700	CHF	232 635	03.11.2022
CHF	827 651	KRW	1 178 051 600	03.11.2022
AUD	56 851 300	CHF	36 293 074	02.12.2022
CAD	38 758 000	CHF	28 347 640	02.12.2022
USD	633 551 200	CHF	631 954 651	02.12.2022
JPY	15 825 334 700	CHF	106 557 147	02.12.2022
SEK	160 598 800	CHF	14 524 778	02.12.2022
GBP	35 024 400	CHF	40 256 100	02.12.2022
EUR	49 655 600	CHF	49 058 342	02.12.2022
NOK	3 452 200	CHF	331 521	02.12.2022
SGD	48 257 200	CHF	34 020 336	02.12.2022
NZD	5 423 200	CHF	3 144 312	02.12.2022
ILS	9 032 600	CHF	2 564 635	02.12.2022
HKD	332 205 000	CHF	42 238 559	02.12.2022
KRW	1 180 932 000	CHF	826 904	05.12.2022

## UBS (CH) Institutional Fund 2

## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	992 769 181.73	99.41%
Total exposure- reducing positions	–	–

### Repurchase agreements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

*TER for the last 12 months:*

*UBS (CH) Institutional Fund 2*

*– Global Real Estate Securities Passive (CHF hedged) II*

Class I-A1 0.24%

Class I-X 0.00%

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

See in the appendix of the supplementary information.

### Exchange rates

AUD 1 = CHF	0.639930	KRW 1 = CHF	0.000703
CAD 1 = CHF	0.733661	NOK 1 = CHF	0.096255
EUR 1 = CHF	0.989091	NZD 1 = CHF	0.581386
GBP 1 = CHF	1.152214	SEK 1 = CHF	0.090562
HKD 1 = CHF	0.127487	SGD 1 = CHF	0.707194
ILS 1 = CHF	0.284344	USD 1 = CHF	1.000750
JPY 1 = CHF	0.006733		

# UBS (CH) Institutional Fund 2 – Equities Canada Passive II

Category Other Funds for Traditional Investments  
(only for LPP accepted Swiss pension facilities)

## Most important figures

	ISIN	31.10.2022	31.10.2021
Net fund assets in CHF		503 167 508.15	266 792 924.15
<b>Class I-X</b>	<b>CH0512686178</b>		<sup>1</sup>
Net asset value per unit in CHF		996.81	1 049.36
Number of units outstanding		504 778.7890	254 242.2630

<sup>1</sup> Initial subscription: 16.8.2021

## Performance

	Currency	2021/2022	2021
Class I-X	CHF	-5.0%	-
Benchmark:			
MSCI Canada (gross div. reinv.)	CHF	-5.0%	-

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

Royal Bank of Canada Com Npv	7.53
Toronto-Dominion Com Npv	6.68
Enbridge Inc Com Npv	4.53
Canadian Natl Ry Co Com	4.00
Can Pacific Rys Com Npv	3.98
Canadian Nat Res Ltd Com	3.98
Bank of Montreal Com Npv	3.55
Bank Nova Scotia Halifax Com	3.32
Brookfield Asset M Ltd Vtg Shs Npv	3.20
Suncor Energy Inc Com Npv	2.84
Others	55.10
<b>Total</b>	<b>98.71</b>

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

### Breakdown by risk domicile in % of total assets

Canada	98.61
United States	0.10
<b>Total</b>	<b>98.71</b>

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

## Statement of assets

	31.10.2022	31.10.2021
Market values	CHF	CHF
Bank deposits		
– at sight	5 495 869.62	4 084 960.25
Securities		
– Shares and other equity instruments	498 995 740.80	265 547 350.31
Derivative financial instruments	10 638.08	22 019.05
Other assets	1 017 485.65	488 594.54
<b>Total fund assets</b>	<b>505 519 734.15</b>	<b>270 142 924.15</b>
Loans	-2 350 015.34	-3 350 000.00
Other liabilities	-2 210.66	0.00
<b>Net fund assets</b>	<b>503 167 508.15</b>	<b>266 792 924.15</b>

## Statement of income

	1.11.2021-31.10.2022	16.8.2021-31.10.2021
Income	CHF	CHF
Income from bank assets	1 388.95	0.00
Negative interest	-2 834.46	-1 050.26
Income from securities		
– from shares and other equity instruments	10 190 318.14	1 078 232.03
Purchase of current net income on issue of units	6 265 159.49	413 167.47
<b>Total income</b>	<b>16 454 032.12</b>	<b>1 490 349.24</b>
<b>Expenses</b>		
Interest payable	-1 059.60	0.00
Audit expenses	-15 438.80	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-45 297.82	-5 282.69
Payment of current net income on redemption of units	-381 364.68	-38 427.37
<b>Total expenses</b>	<b>-443 160.90</b>	<b>-43 710.06</b>
<b>Net income</b>	<b>16 010 871.22</b>	<b>1 446 639.18</b>
Realized capital gains and losses	349 261.98	117 367.86
<b>Realized result</b>	<b>16 360 133.20</b>	<b>1 564 007.04</b>
Unrealized capital gains and losses	-33 563 594.23	10 588 179.50
<b>Total result</b>	<b>-17 203 461.03</b>	<b>12 152 186.54</b>

## Allocation of result

	1.11.2021-31.10.2022	16.8.2021-31.10.2021
	CHF	CHF
Net income of the financial year	16 010 871.22	1 446 639.18
<b>Available for distribution</b>	<b>16 010 871.22</b>	<b>1 446 639.18</b>
Less federal withholding tax <sup>1,2</sup>	-5 603 804.93	-506 323.71
Net income retained for reinvestment	-10 407 066.29	-940 315.47
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

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

<sup>2</sup> If the reporting procedure pursuant to FTA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.

## Changes in net fund assets

	1.11.2021-31.10.2022	16.8.2021-31.10.2021
	CHF	CHF
Net fund assets at the beginning of the financial year	266 792 924.15	0.00
Balance of unit movements	253 578 045.03	254 640 737.61
Total result	-17 203 461.03	12 152 186.54
<b>Net fund assets at the end of the reporting period</b>	<b>503 167 508.15</b>	<b>266 792 924.15</b>

## Development of the outstanding units

	1.11.2021-31.10.2022	16.8.2021-31.10.2021
Class I-X	Number	Number
Situation at the beginning of the financial year	254 242.2630	0.0000
Units issued	277 340.7540	265 767.2680
Units redeemed	-26 804.2280	-11 525.0050
<b>Situation at the end of the period</b>	<b>504 778.7890</b>	<b>254 242.2630</b>
Difference between units issued and units redeemed	250 536.5260	254 242.2630

## Net income retained for reinvestment (accumulation)

### Class I-X

Reinvestment on 7 February 2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>31.718</b>
Less federal withholding tax <sup>1,2</sup>	CHF	-11.101
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>20.617</b>

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

<sup>2</sup> If the reporting procedure pursuant to FIA Circular No. 24, item 2.4, dated 20.11.2017 in conjunction with ART. 38a of the Swiss Corporate Income Tax Treaty applies, gross reinvestment takes place.



## Inventory of Fund assets

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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### Securities traded on an exchange

#### Bearer shares

##### Canada

AIR CANADA VAR VTG SHS NPV*	CAD	24 839	28 516	1 588	51 767	744 776	0.15	
ALGONQUIN PWR&UTIL COM NPV*	CAD	88 740	111 249	4 779	195 210	2 159 726	0.43	
ALTAGAS LTD COM NPV*	CAD	39 275	46 515	3 941	81 849	1 475 414	0.29	
ARC RESOURCES COM NPV*	CAD		201 557	1 976	199 581	2 808 427	0.56	
ATCO LTD CL 1 NON VTG*	CAD	11 232						
B2GOLD CORP COM NPV*	CAD	156 103		156 103				
BALLARD POWER SYS COM NPV*	CAD	33 627	3 946	37 573				
BRP INC SUB VTG NPV*	CAD		10 872		10 872	726 567	0.14	
CAE INC COM NPV*	CAD	42 712	51 238	1 684	92 266	1 759 991	0.35	
CAMECO CORP COM*	CAD	57 743	70 089	4 389	123 443	2 926 164	0.58	
CANADIAN UTILS LTD CL A*	CAD	19 138	19 901	1 985	37 054	985 459	0.19	
CANOPY GROWTH CORP COM NPV*	CAD	34 195		34 195				
EMERA INC COM*	CAD	36 278	42 547	1 900	76 925	2 849 497	0.56	
EMPIRE LTD CL A*	CAD	24 640	24 090	965	47 765	1 226 516	0.24	
HYDRO ONE INC COM NPV*	CAD	47 504	50 518	2 478	95 544	2 394 510	0.47	
IGM FINANCIAL INC COM*	CAD	11 772	12 900		24 672	660 139	0.13	
IVANHOE MINES LTD COM NPV CL'A**	CAD	86 062	96 222	7 177	175 107	1 214 033	0.24	
KEYERA CORPORATION COM NPV*	CAD	31 986	31 795		63 781	1 366 374	0.27	
KINROSS GOLD CORP COM NPV*	CAD	182 949	191 077		374 026	1 355 577	0.27	
KIRKLAND LAKE GOLD COM NPV*	CAD	38 175	2 137	40 312				
LUNDIN MINING CORP COM*	CAD	95 583	95 012		190 595	998 401	0.20	
NORTHLAND POWER IN COM NPV*	CAD	32 742	36 618	1 776	67 584	1 965 499	0.39	
NUVEI CORPORATION SUB VOTING SHARES (CAD)*	CAD	8 206	11 569		19 775	594 834	0.12	
ONEX CORP SUB VTG*	CAD	11 244	10 226	468	21 002	1 056 550	0.21	
PAN AMER SILVER COM NPV*	CAD	30 153	32 689	2 383	60 459	964 752	0.19	
QUEBECOR INC CL B*	CAD	24 022	23 981	1 267	46 736	880 525	0.17	
RITCHIE BROS AUCTIONEERS COM*	CAD	15 900	17 462	1 404	31 958	2 086 724	0.41	
TELUS CORPORATION COM NPV*	CAD	64 748	4 213	64 748	4 213	87 936	0.02	
TELUS CORPORATION NPV*	CAD		133 602	3 768	129 834	2 709 980	0.54	
TFI INTERNATIONAL COM NPV*	CAD		24 997	922	24 075	2 190 374	0.43	
TMX GROUP LTD COM NPV*	CAD	8 044	8 098		16 142	1 551 164	0.31	
TOROMONT INDS LTD COM*	CAD	12 134	12 235	637	23 732	1 822 957	0.36	
TOURMALINE OIL CP COM NPV*	CAD		94 098	1 949	92 149	5 189 445	1.03	
WEST FRASER TIMBER COM NPV*	CAD	13 912	9 515	5 812	17 615	1 321 938	0.26	
WSP GLOBAL INC COM NPV*	CAD	16 862	20 276	914	36 224	4 449 907	0.88	
YAMANA GOLD INC COM*	CAD	141 719		141 719				
<b>Total Canada</b>						<b>52 524 154</b>	<b>10.39</b>	

#### Total Bearer shares

**52 524 154 10.39**

#### Registered shares

##### Canada

1ST QUANTUM MINLS COM NPV*	CAD	84 526	91 414	4 937	171 003	3 014 760	0.60	
AGNICO EAGLE MINES LTD COM*	CAD	34 759	104 967	7 739	131 987	5 803 243	1.15	
ALIMENTATION COUCH COM NPV*	CAD		240 140		240 140	10 747 059	2.13	
ALIMENTATION COUCH MULTIPLE VTG SHS NPV*	CAD		251 738	251 738				
BANK NOVA SCOTIA HALIFAX COM*	CAD	174 735	190 399	18 177	346 957	16 762 035	3.32	
BANK OF MONTREAL COM NPV*	CAD	93 179	108 804	6 926	195 057	17 958 331	3.55	
BARRICK GOLD CORP COM NPV*	CAD	255 377	276 418	15 560	516 235	7 760 411	1.54	
BCE INC COM NEW*	CAD	10 261	12 782	1 688	21 355	962 757	0.19	
BLACKBERRY LTD NPV*	CAD	77 212	86 405	4 860	158 757	737 279	0.15	
BROOKFIELD ASSET M LTD VTG SHS NPV CL'A**	CAD	184 859	241 073	16 633	409 299	16 200 464	3.20	
BROOKFIELD RENEWA CLASS A SUB VOTING SHARES*	CAD	18 360	20 683	1 624	37 419	1 162 079	0.23	
CAN PACIFIC RYS COM NPV*	CAD	96 074	182 944	9 001	270 017	20 119 126	3.98	
CANADIAN NAT RES LTD COM*	CAD	170 725	184 354	19 586	335 493	20 111 941	3.98	
CANADIAN NATL RY CO COM*	CAD	102 369	94 202	25 932	170 639	20 205 851	4.00	
CANADIAN TIRE LTD CL A*	CAD	8 339	8 059	207	16 191	1 813 759	0.36	
CCL INDUSTRIES INC 'B'NON-VTG COM NPV*	CAD	21 778	22 245	641	43 382	2 036 971	0.40	
CDN IMPERIAL BK OF COMMERCE COM*	CAD	64 520	269 832	72 298	262 054	11 895 049	2.35	
CDNOVUS ENERGY INC COM NPV*	CAD	188 351	228 762	15 208	401 905	8 120 498	1.61	
CGI INC COM NPV SUB VOTING SHARES C*	CAD	31 856	34 365	3 370	62 851	5 060 256	1.00	
CONSTELLATION SOFT COM STK NPV*	CAD	2 907	3 014	85	5 836	8 434 368	1.67	
DOLLARAMA INC COM NPV*	CAD	42 219	45 256	7 025	80 450	4 777 913	0.95	
ENBRIDGE INC COM NPV*	CAD	291 862	320 490	24 134	588 218	22 906 806	4.53	
FAIRFAX FINL HLDGS SUB-VTG COM NPV*	CAD	3 779	3 653	754	6 678	3 278 131	0.65	
FIRSTSERVICE CORP COM NPV*	CAD	5 808	5 834	149	11 493	1 436 048	0.28	
FORTIS INC COM NPV*	CAD	67 486	76 300	5 437	138 349	5 394 791	1.07	
FRANCO NEVADA CORP COM NPV*	CAD	27 586	29 696	1 705	55 577	6 863 599	1.36	
GFL ENVIRON INC COM NPV SUB VTG SHS*	CAD	22 669	30 341	893	52 117	1 405 945	0.28	
GILDAN ACTIVEWEAR INC COM*	CAD	28 762	28 999	3 617	54 144	1 707 706	0.34	
GREAT WEST LIFECO INC COM*	CAD	40 370	42 420	1 488	81 302	1 881 301	0.37	
IA FINANCIAL CORP COM NPV*	CAD	15 335	16 726	1 052	31 009	1 724 912	0.34	
IMPERIAL OIL LTD COM NEW*	CAD	37 349	38 317	8 044	67 622	3 676 716	0.73	
INTACT FINL CORP COM NPV*	CAD	25 389	27 291	1 561	51 119	7 763 704	1.54	
INTER PIPELINE LTD COM NPV*	CAD			14 867				
LIGHTSPEED COMMERCE COM NPV SUB VTG SHS*	CAD	15 356	24 427	1 417	38 366	734 935	0.15	
LOBLAW COS LTD COM*	CAD	24 816	25 671	2 147	48 340	3 958 621	0.78	
MAGNA INTL INC COM NPV*	CAD	41 317	45 149	5 325	81 141	4 519 515	0.89	
MANULIFE FINL CORP COM*	CAD	279 686	307 656	29 331	558 011	9 244 044	1.83	
METRO INC CL A SUB*	CAD	35 584	36 284	2 008	69 860	3 657 965	0.72	
NATL BK OF CANADA COM NPV*	CAD	48 485	53 409	4 366	97 528	6 637 207	1.31	
NUTRIEN LTD NPV*	CAD	82 154	86 844	8 919	160 079	13 518 943	2.67	
OPEN TEXT CO COM NPV*	CAD	39 014	46 769	6 632	79 151	2 291 442	0.45	
PARKLAND CORP COM NPV*	CAD	21 470	23 890	995	44 365	896 396	0.18	
PEMBINA PIPELINE C COM NPV*	CAD	79 184	88 225	7 504	159 905	5 276 875	1.04	
POWER CORP CDA COM*	CAD	80 466	91 111	10 572	161 005	3 996 103	0.79	
RESTAURANT BRANDS COM NPV*	CAD	39 734	49 245	3 430	85 549	5 080 742	1.01	
ROGERS COMMS INC CLASS'B'COM CAD1.62478*	CAD	50 952	54 698	2 660	102 990	4 284 992	0.85	
ROYAL BK OF CANADA COM NPV*	CAD	205 253	223 796	17 345	411 704	38 073 539	7.53	
SAPUTO INC COM*	CAD	35 866	36 798		72 664	1 767 784	0.35	

Security		31.10.2021 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.10.2022 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
SHAW COMMUNICATIONS INC CL B CONV*	CAD	64 727	77 902	4 177	138 452	3 554 172	0.70	
SHOPIFY INC COM NPV CL A*	CAD	16 249	333 792	18 662	331 379	11 356 125	2.25	
SUN LIFE FINL INC COM*	CAD	84 164	92 849	7 043	169 970	7 215 161	1.43	
SUNCOR ENERGY INC COM NPV 'NEW'*	CAD	216 698	222 843	22 159	417 382	14 349 320	2.84	
TC ENERGY CORPORAT COM NPV*	CAD	141 200	155 059	11 435	284 824	12 504 418	2.47	
TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV*	CAD	67 696	77 423	5 727	139 392	4 240 989	0.84	
THOMSON-REUTERS CP COM NPV(POST REV SPLIT)*	USD		5 752		5 752	611 781	0.12	
THOMSON-REUTERS CP COM NPV(POST REV SPLIT)*	CAD	24 939	20 293	1 412	43 820	4 658 071	0.92	
TORONTO-DOMINION COM NPV*	CAD	262 116	286 851	20 737	528 230	33 789 755	6.68	
WESTON GEORGE LTD COM*	CAD	11 052	10 936	741	21 247	2 337 434	0.46	
WHEATON PRECIOUS M COM NPV*	CAD	64 838	72 313	5 959	131 192	4 289 882	0.85	
<b>Total Canada</b>						<b>444 570 017</b>	<b>87.94</b>	
<b>United States</b>								
BAUSCH HEALTH COMP COM NPV*	CAD	44 098	42 186	8 312	77 972	506 836	0.10	
<b>Total United States</b>						<b>506 836</b>	<b>0.10</b>	
<b>Total Registered shares</b>						<b>445 076 853</b>	<b>88.04</b>	
<b>Investment certificates, closed end</b>								
<b>Canada</b>								
CANADIAN APARTMENT PROP. REAL ESTATE INVESTMENT TRUST*	CAD	12 137	12 810		24 947	772 188	0.15	
RIOCAN REAL ESTATE INVESTMENT TRUST*	CAD	22 030	28 174	6 487	43 717	622 546	0.12	
<b>Total Canada</b>						<b>1 394 734</b>	<b>0.28</b>	
<b>Total Investment certificates, closed end</b>						<b>1 394 734</b>	<b>0.28</b>	
<b>Total Securities traded on an exchange</b>						<b>498 995 741</b>	<b>98.71</b>	

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

### Registered shares

<b>Canada</b>								
ALIMENTATION COUCHE TARD INC SUB VTG SH**	CAD	118 503	1 794	120 297				
<b>Total Canada</b>							<b>0.00</b>	
<b>Total Registered shares</b>							<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>							<b>0.00</b>	
<b>Total securities and similar instruments</b> (thereof in lending)						<b>498 995 741</b>	<b>98.71</b> (0.00)	
Bank deposits at sight						5 495 870	1.09	
Derivative financial instruments						10 638	0.00	
Other assets						1 017 485	0.20	
<b>Total fund assets</b>						<b>505 519 734</b>	<b>100.00</b>	
Short-term bank liabilities						-2 350 015		
Other liabilities						-2 211		
<b>Net fund assets</b>						<b>503 167 508</b>		

Valuation categories	Market value as of 31.10.2022	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	499 006 379	98.71
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>499 006 379</b>	<b>98.71</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
S&P/TSX 60 IX FUTURE 15.12.22*	20	CAD	3 455 836	10 638	0.00
			3 455 836	10 638	0.00

Liquidity linked to open derivative financial instruments: CHF 3 455 836

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

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

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
S&P/TSX 60 INDEX FUTURE 16.12.21	CAD	0	6
S&P/TSX 60 IX FUTURE 17.03.22	CAD	7	7
S&P/TSX 60 IX FUTURE 16.06.22	CAD	11	11
S&P/TSX 60 IX FUTURE 15.09.22	CAD	12	12
S&P/TSX 60 IX FUTURE 15.12.22	CAD	20	0

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
CAD	2 085 196	CHF	1 490 000	04.01.2022
CAD	2 432 511	CHF	1 800 000	04.07.2022
CAD	1 109 682	CHF	800 000	11.10.2022

## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	3 455 835.78	0.69%
Total exposure- reducing positions	–	–

### Repurchase agreements

This sub-fund may not engage in securities lending.

### Deposits made in securities instead of in cash

*UBS (CH) Institutional Fund 2*

– *Equities Canada Passive II Class I-X*

During the period under review, securities (instead of in cash) in the value of CHF 253 858 036.25 were deposited which corresponds to 244 962.7890 units.

### Remuneration of the Fund Management

See separate information at the end of the report.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

*TER for the last 12 months:*

*UBS (CH) Institutional Fund 2*

– *Equities Canada Passive II I-X*

Class I-X

0.02%

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

See in the appendix of the supplementary information.

### Exchange rates

CAD 1 = CHF 0.733661

USD 1 = CHF 1.000750

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

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

1. The net asset value for the sub-funds named in § 17 prov. 2 b) and the proportion of the individual classes or valuation net asset value for the sub-funds named in § 17 prov. 2 a) and the proportion of the individual classes shall be calculated in the accounting currency of the sub-fund at the market value as of the close of the financial year and for each day on which units are issued or redeemed. The sub-fund is not calculated on days when the stock exchanges or markets in the sub-fund's main investment countries are closed (such as bank and stock exchange holidays). However, on days on which no units are issued or redeemed, the fund management company may calculate the net asset value per unit ("non-negotiable net asset value"), e.g. if the last calendar day of a month falls on a day specified in prov. 6.2.1 a) of the appendix. Such non-negotiable net asset values may be published. However, they may be used only for performance calculations and performance statistics (in particular to compare against the benchmark) or for commission calculations, and must under no circumstances be used as the basis for issue and redemption orders.
2. Investments listed on a stock exchange or traded on another regulated market open to the public shall be valued at the current prices paid on the main market. Other investments or investments for which no current market price is available shall be valued at the price likely to be obtained if a sale were conducted with due 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 shall be 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 that are not listed on a stock exchange or traded on another regulated market open to the public shall be calculated as follows: The valuation price of such investments shall be based on the relevant interest-rate curve. The valuation based on the interest-rate curve shall comprise the two components of interest rate and spread. Consequently, the following principles shall be applied: For each money market instrument, the next rates of interest in respect of the residual term shall be interpolated. The interest rate calculated as a result shall then be converted into a market price by adding a spread that reflects the underlying borrower's credit rating. This spread shall be adjusted in the event of a significant change in the borrower's credit rating.
5. Bank deposits shall be valued using their exposure amount plus accrued interest. In the event of significant changes to 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 shall be valued at the current prices paid on the main market. Derivative financial instruments not listed on a stock exchange or traded on another regulated market open to the public (OTC derivatives) shall be valued at the price that would probably be obtained in a diligent sale at the time of the valuation. In such cases the fund management company shall use appropriate and recognized valuation models and principles to determine the market value.
7. The percentages of the market value of a sub-fund's net assets (sub-fund assets less liabilities) which are to be attributed to each unit class shall be determined for the first time upon the initial issue of multiple unit classes (if they are issued simultaneously) or the initial issue of an additional unit class, on the basis of the inflows to the sub-fund for each unit class. The percentage shall be recalculated if one of the following events occurs:
  - a) upon the issue and redemption of units;
  - b) for the calculation of the net asset value, in terms of the allocation of liabilities (including costs commissions that are due or have accrued) to the various unit classes, provided the liabilities of the various unit classes vary as percentages of their respective net asset values, namely if (i) different commission rates are applied for the different unit classes or if (ii) class-specific cost charges arise;
  - c) 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 only in the interests of one unit class or in the interests of several unit classes, but not in proportion to their share of the net assets of a sub-fund.

### *Calculation of the net asset value*

This provision shall apply only to sub-funds that are not listed under § 17, prov. 2 a): The net asset value of a unit of a sub-fund class represents the percentage of the unit class concerned in the market value of a sub-fund's assets, less all the liabilities of this sub-fund allocated to that unit class, divided by the number of units of the relevant class in circulation. This is rounded to the smallest unit of the respective sub-fund's accounting currency.

# Appendix to Supplementary information

## Remuneration of the Fund Management

### Actual commission charged:

Sub-fund	Unit class	Accounting currency	Commission b.p/p.a.
UBS (CH) Institutional Fund 2 – Equities Global Passive	I-A1	CHF	24
	I-A2	CHF	24
	I-A3	CHF	17
	I-B	CHF	5.5
	I-X	CHF	0
	U-X	CHF	0
UBS (CH) Institutional Fund 2 – Equities Global Passive II	I-A1	CHF	24
	I-A2	CHF	24
	I-A3	CHF	17
	I-B	CHF	5.5
	I-X	CHF	0
	U-X	CHF	0
UBS (CH) Institutional Fund 2 – Equities Global (ex Switzerland) Opportunity	I-A1	CHF	85
	I-A2	CHF	80
	I-A3	CHF	70
	I-B	CHF	5.5
	I-X	CHF	0
	U-X	CHF	0
UBS (CH) Institutional Fund 2 – Equities Global Climate Aware II	I-A1	CHF	26
	I-A2	CHF	26
	I-A3	CHF	19
	I-B	CHF	5.5
	I-X	CHF	0
	U-X	CHF	0
UBS (CH) Institutional Fund 2 – Equities Global (ex Switzerland) Sustainable	I-A1	CHF	72
	I-A2	CHF	68
	I-A3	CHF	60
	I-B	CHF	5.5
	I-X	CHF	0
	U-X	CHF	0
UBS (CH) Institutional Fund 2 – Equities Global ESG Leaders Passive II	I-A1	CHF	20
	I-A2	CHF	20
	I-A3	CHF	17
	I-B	CHF	5.5
	I-X	CHF	0
	U-X	CHF	0
UBS (CH) Institutional Fund 2 – Equities Global ESG Screened Passive II	I-A1	CHF	20
	I-A2	CHF	20
	I-A3	CHF	17
	I-B	CHF	5.5
	I-X	CHF	0
	U-X	CHF	0
UBS (CH) Institutional Fund 2 – Equities Japan Passive II	I-A1	CHF	22
	I-A2	CHF	22
	I-A3	CHF	19
	I-B	CHF	5.25
	I-X	CHF	0
	U-X	CHF	0
UBS (CH) Institutional Fund 2 – Equities USA Passive	I-A1	CHF	22
	I-A2	CHF	22
	I-A3	CHF	17
	I-B	CHF	5.5
	I-X	CHF	0
	U-X	CHF	0
UBS (CH) Institutional Fund 2 – Equities USA Passive II	I-A1	CHF	22
	I-A2	CHF	22
	I-A3	CHF	17
	I-B	CHF	5.5
	I-X	CHF	0
	U-X	CHF	0

Sub-fund	Unit class	Accounting currency	Commission b.p/p.a.
UBS (CH) Institutional Fund 2 – Equities Global Small Cap Passive II	I-A1	CHF	25
	I-A2	CHF	25
	I-A3	CHF	20
	I-B	CHF	5.5
	I-X	CHF	0
	U-X	CHF	0
UBS (CH) Institutional Fund 2 – Global Real Estate Securities Passive (CHF hedged) II	I-A1	CHF	24
	I-A2	CHF	24
	I-A3	CHF	17
	I-B	CHF	5.5
	I-X	CHF	0
	U-X	CHF	0
UBS (CH) Institutional Fund 2 – Equities Canada Passive II	I-A1	CHF	35
	I-A2	CHF	35
	I-A3	CHF	33
	I-B	CHF	5.25
	I-X	CHF	0
	U-X	CHF	0

### Maximum fee as per fund contract:

Unit classes “I-A1”, “I-A2” and “I-A3”

A maximum commission of 1.300% applies to above unit classes.

Unit class “I-B”

A maximum fee of 0.200% applies to these unit class.

Unit class “I-X” 0.000% p.a.

Costs to be borne by the investor arising in connection with the services provided for class “I-X” units are covered by an individually negotiated, written agreement between UBS and the investor (cf. § 6 prov. 4)

Unit class “U-X” 0.000% p.a.

Costs to be borne by the investor arising in connection with the services provided for class “U-X” units are covered by an individually negotiated, written agreement between UBS and the investor (cf. § 6 prov. 4)

The following remuneration and incidental costs of the fund management company and the custodian bank, which are also charged to the assets of the respective sub-fund, are not included in the flat fee or commission:

- any incidental costs relating to the purchase and sale of investments (such as brokerage fees at standard market rates, commissions, taxes and duties) that may be incurred in connection with the management of the sub-fund. These costs shall be directly offset against the cost/selling price of the respective investments, with the exception of incidental costs incurred in connection with the purchase/sale of investments during unit issuing and redemption, which are covered by the application of swinging single pricing as set out in § 16 prov. 7, subject to § 17 prov. 2 b);

- Supervisory authority fees for the foundation, amendment, dissolution or consolidation of the umbrella fund and/or the respective sub-funds;
- Annual fee paid to the supervisory authorities;
- Fees paid to external auditors for annual audits and for certificates in connection with the foundation, amendment, dissolution or merger of the umbrella fund and/or the respective sub-funds;
- Fees paid to legal and tax advisors in connection with the foundation, amendment, dissolution or consolidation of the fund and for the general representation of the interests of the umbrella fund or the respective sub-funds and its investors;
- Costs of publishing the net asset value of the respective sub-funds and all costs associated with notifications to the investors, including translation costs, where such costs were not necessitated by misconduct on the part of the fund management company;
- Costs for the translation of the fund contracts and appendices as well as annual reports;
- The costs of printing legal documents as well as the annual reports of the umbrella fund or the respective sub-funds;
- Any costs for registering the umbrella fund or the respective sub-funds with a foreign supervisory authority, specifically commissions charged by the foreign supervisory authority, translation costs and remuneration paid to the representative or paying agent abroad;
- Costs in connection with the exercising of voting and creditors' rights by the umbrella fund and/or the respective sub-funds, including fees for external advisors;
- Costs and fees associated with intellectual property registered in the name of the umbrella fund or the respective sub-funds or with rights of use in respect of the fund;
- All costs incurred in connection with any exceptional measures to protect the interests of investors that are taken by the fund management company, the asset manager of the collective investments or the custodian bank;
- Should the fund management company participate in a class action in the interests of the investors, all costs incurred as a result (such as legal and custodian bank costs) may be charged to the fund assets. The fund management company may also charge all administrative costs, provided these can be substantiated and are reported and included in the disclosure of the fund's TER;
- License fees for using the index;
- Costs in connection with enabling full exemption from withholding tax.

Any management commission charged by the target funds in which investments are made may not exceed 3%, taking into account any retrocessions and rebates. The annual report shall indicate the maximum rate for the management commission of the target funds invested in, factoring in any retrocessions and rebates for each sub-fund.

If the fund management company acquires units in other collective investment schemes that are managed directly or indirectly by the fund management company itself or a company to which it is related by virtue of common management or control or by a significant direct or indirect interest (related target funds), it may not charge any issuing or redemption commissions of the related target funds to the sub-funds for such investments.

#### *Retrocessions and other pecuniary benefits*

Pursuant to Article 21 of the Swiss Collective Investment Schemes Act, retrocessions and other pecuniary benefits must be credited to the collective investment scheme. The fund management company did not pay out any retrocessions or reimbursements/discounts in the case of the sub-funds of UBS (CH) Institutional Fund 2. Any received retrocessions and discounts were paid out to the sub-funds concerned.



**Maximum Management fee rate for the target fund in which the fund is invested**

<b>Target Funds</b>	
UBS (CH) Institutional Fund – Equities Israel Passive II - I-X	0.00
UBS (CH) Institutional Fund – Equities Pacific (ex Japan) Passive II I-X	0.00
UBS (CH) Institutional Fund – Equities UK Passive II I-X	0.00
UBS (CH) Institutional Fund 2 – Equities Canada Passive II I-X	0.00
UBS (CH) Institutional Fund 2 – Equities Japan Passive II - I-X	0.00
UBS (CH) Institutional Fund 2 – Equities USA Passive II I-X	0.00
UBS (CH) Institutional Fund 2 – Equities USA Passive I-X	0.00
UBS (CH) Investment Fund – Equities Pacific (ex Japan) Passive I-X	0.00
UBS (CH) Investment Fund – Equities UK Passive I-X	0.00
UBS (Lux) Institutional Fund – Equities Europe (ex UK ex Switzerland) Passive II XA	0.00
UBS (Lux) Institutional Fund – Equities Europe (ex UK ex Switzerland) Passive XA	0.00

## OTC-Derivatives and Securities Lending

If the sub-funds enters into OTC transactions, it may be exposed to risks related to the creditworthiness of the OTC counterparties: when the sub-funds 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-funds 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-funds. 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-funds in connection with the security to be delayed, restricted or even eliminated, which would force the sub-funds 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: 31.10.2022	UBS (CH) Institutional Fund 2 – Equities Global ESG Leaders Passive II	UBS (CH) Institutional Fund 2 – Equities Global ESG Screened Passive II	UBS (CH) Institutional Fund 2 – Equities Global Small Cap Passive II	UBS (CH) Institutional Fund 2 – Global Real Estate Securities Passive (CHF hedged) II
Currency:	CHF	CHF	CHF	CHF
<b>Counterparty and market value of OTC derivatives</b>				
Abengoa SA	-	-	617.12	-
Ezion Holdings Ltd	-	-	0.54	-
UBS AG	5.84	66.23	77.95	-17 491 530.34
Webuild SpA	-	-	14 509.16	-
<b>By asset type and received collateral:</b>				
– Bonds	-	-	-	-
– Equities	-	-	-	-
– Cash	-	-	-	-
– Target funds	-	-	-	-
– Money market instruments	-	-	-	-
– Other collateral	-	-	-	-
<b>Total received collateral</b>	-	-	-	-

## Securities Lending and Collateral

Reporting Period: 1 November 2021 - 31 October 2022	UBS (CH) Institutional Fund 2 – Equities Global (ex Switzerland) Opportunity	UBS (CH) Institutional Fund 2 – Equities Global (ex Switzerland) Sustainable	UBS (CH) Institutional Fund 2 – Equities USA Passive
<b>Counterparty Exposure from Securities Lending as of 31 October 2022</b>			
UBS AG			
– Market value of securities lent	11 191 482.96 CHF	10 084 777.48 CHF	222 691 596.36 CHF
– Collateral	11 754 359.25 CHF	10 591 991.96 CHF	233 891 883.28 CHF
<b>Collateral Breakdown (Weight in %) as of 31 October 2022</b>			
<b>by Asset Type:</b>			
– Bonds	30.02	30.02	30.02
– Equities	69.98	69.98	69.98
<b>Securities Lending</b>			
<b>Securities Lending revenues</b>	38 152.19 CHF	37 811.97 CHF	676 706.89 CHF
<b>Securities Lending operational Costs</b>	14 307.00 CHF	15 124.00 CHF	270 681.02 CHF
<b>Securities Lending Fund Revenues</b>	23 845.19 CHF	22 687.97 CHF	406 025.87 CHF

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

# Facts and conditions (unaudited)

**Valid as at 31 October 2022**

**All information subject to change at any time.**

**Keys to and explanations of the tables can be found on the following pages.**

## *Classes*

Name	Requisite investment volume per sub-fund and investor
I-A1	≤ 10 m CHF
I-A2	≥ 10 m CHF to ≤ 30 m CHF
I-A3	> 30 m CHF

## **Flat fee**

The flat fee covers all costs incurred in connection with asset management, distribution and fund administration (including fund management company, administrator and custodian bank), with the exception of other costs that are additionally charged to the sub-funds.

## **Other costs**

Costs charged directly to the sub-funds (e.g. audit costs, supervisory fees, licence fees).

## **TER target funds**

Total expense ratio (TER) of the underlying target funds as defined by the AMAS.

## **S / R method**

Method used in subscriptions and redemptions of sub-fund units.

- 1) NAV  
Issue price = redemption price = NAV (NAV = net asset value)
- 2) Dil. protection = Protection against dilution
  - Issue price = NAV plus protection against dilution
  - Redemption price = NAV minus protection against dilution
  - Difference with NAV (= protection against dilution) always in favour of the sub-fund, in full, i.e. in favour of performance for investors.
- 3) SSP (Swinging Single Pricing)
  - Issue price = redemption price = NAV plus swing factor if net subscriptions on the day of trading
  - Issue price = redemption price = NAV minus swing factor if net redemptions on the day of trading
  - Difference with NAV always in favour of the sub-fund, in full, i.e. in favour of performance for investors.
  - The swing factors are geared to the brokerage charged by third-party brokers, taxes and duties as well as the difference calculated between the bid/ask rates of transactions resulting in subscriptions or redemptions. A UBS committee comprising financial experts monitors the market on an ongoing basis and adjusts the swing factors where necessary.

## S / R - in basis points

Difference between the issue (= subscription) price or redemption price and the NAV in basis points of the NAV (application of dilution protection or swing factor).

## Cut-off time

Point at which subscription and redemption of units close.

## Forward pricing method

		Forward Pricing 1 (FP 1)			Forward Pricing 2 (FP 2)				
Order entry		Day X	(e.g. Monday)		Day X	(e.g. Monday)			
Closing prices on stock exchange		Day X	(Monday)		Day X + 1	(Tuesday)			
Price fixing and settlement		Day X + 1	(Tuesday)		Day X + 2	(Wednesday)			
Value date		Day X + 3	(Thursday)		Day X + 4	(Friday)			

  

Class	ISIN	Flat fee in % p.a.	Other costs in % p.a.	TER target funds in % p.a.	Audited TER in % p.a.	S / R method	S / R in basis points	Cut-off time	Forward pricing method
<b>UBS (CH) Institutional Fund 2 – Equities Global Passive</b>									
Benchmark: MSCI World ex Switzerland (div. reinv.: US gross, others net)									
I-A1	CH0022985227	0.2400	0.00	0.00	0.24	VWS	1/4	14.00h	Forward Pricing 1
I-A2	CH0122756478	0.2400	0.00	0.00	0.24	VWS	1/4	14.00h	Forward Pricing 1
I-B	CH0022985268	0.0550	0.00	0.00	0.06	VWS	1/4	14.00h	Forward Pricing 1
I-X	CH0022985367	0.0000	0.00	0.00	0.00	VWS	1/4	14.00h	Forward Pricing 1
<b>UBS (CH) Institutional Fund 2 – Equities Global Passive II</b>									
Benchmark: MSCI World ex Switzerland (div. reinv.: US gross, others net)									
I-A1	CH0046164197	0.2400	0.00	0.00	0.24	VWS	1/4	14.00h	Forward Pricing 1
I-X	CH0046164783	0.0000	0.00	0.00	0.00	VWS	1/4	14.00h	Forward Pricing 1
<b>UBS (CH) Institutional Fund 2 – Equities Global (ex Switzerland) Opportunity</b>									
Benchmark: MSCI World ex Switzerland (div. reinv.: US gross - others net)									
I-B	CH0518771164	0.0550	0.01	0.00	0.07	SSP	7/2	15.00h	Forward Pricing 1
I-X	CH0518771149	0.0000	0.02	0.00	0.02	SSP	7/2	15.00h	Forward Pricing 1
<b>UBS (CH) Institutional Fund 2 – Equities Global Climate Aware II</b>									
Benchmark: MSCI World ex Switzerland (div. reinv.: US gross - others net)									
I-A1	CH0452413971	0.2600	0.01	0.00	0.27	VWS	1/4	15.00h	Forward Pricing 1
I-B	CH0452414003	0.0550	0.00	0.00	0.06	VWS	1/4	15.00h	Forward Pricing 1
I-X	CH0452413963	0.0000	0.01	0.00	0.01	VWS	1/4	15.00h	Forward Pricing 1
<b>UBS (CH) Institutional Fund 2 – Equities Global (ex Switzerland) Sustainable</b>									
Benchmark: MSCI World ex Switzerland (div. reinv.: US gross - others net)									
I-B	CH0032887587	0.0550	0.01	0.00	0.07	SSP	10/3	15.00h	Forward Pricing 1
I-X	CH0032887918	0.0000	0.01	0.00	0.01	SSP	10/3	15.00h	Forward Pricing 1
<b>UBS (CH) Institutional Fund 2 – Equities Global ESG Leaders Passive II</b>									
Benchmark: MSCI World ex Switzerland ESG Leaders Index (div. reinv.: US gross, others net)									
I-X	CH1140318861	0.0000	0.01	0.00	0.01	VWS	1/4	14.00h	Forward Pricing 1
<b>UBS (CH) Institutional Fund 2 – Equities Global ESG Screened Passive II</b>									
Benchmark: MSCI World ex Switzerland ESG Screened (gross US, others net div. reinv.)									
I-X	CH0582160575	0.0000	0.00	0.00	0.00	VWS	1/4	15.00h	Forward Pricing 1
<b>UBS (CH) Institutional Fund 2 – Equities Japan Passive II</b>									
Benchmark: MSCI Japan (gross div. reinv.)									
I-A1	CH0379896217	0.2200	0.00	0.00	0.22	VWS	2/2	15.30h	Forward Pricing 2
I-X	CH0358367057	0.0000	0.00	0.00	0.00	VWS	2/2	15.30h	Forward Pricing 2
<b>UBS (CH) Institutional Fund 2 – Equities USA Passive</b>									
Benchmark: MSCI USA (gross div. reinv.)									
I-A1	CH0022985854	0.2200	0.00	0.00	0.22	VWS	-/0	15.30h	Forward Pricing 1
I-X	CH0022986027	0.0000	0.00	0.00	0.00	VWS	-/0	15.30h	Forward Pricing 1
<b>UBS (CH) Institutional Fund 2 – Equities USA Passive II</b>									
Benchmark: MSCI USA (gross div. reinv.)									
I-X	CH0125121043	0.0000	0.00	0.00	0.00	VWS	-/0	15.30h	Forward Pricing 1
<b>UBS (CH) Institutional Fund 2 – Equities Global Small Cap Passive II</b>									
Benchmark: MSCI World Small Cap ex Switzerland (div. reinv.: US gross - others net)									
I-A1	CH0209674040	0.2500	0.01	0.00	0.26	VWS	5/8	14.00h	Forward Pricing 1
I-B	CH0209675138	0.0550	0.00	0.00	0.06	VWS	5/8	14.00h	Forward Pricing 1
I-X	CH0209675195	0.0000	0.00	0.00	0.00	VWS	5/8	14.00h	Forward Pricing 1
<b>UBS (CH) Institutional Fund 2 – Global Real Estate Securities Passive (CHF hedged) II</b>									
Benchmark: FTSE EPRA Nareit Developed Index (div. reinv.: US gross - others net) (CHF hedged)									
I-A1	CH0047710022	0.2400	0.00	0.00	0.24	VWS	2/4	15.00h	Forward Pricing 2
I-X	CH0047710147	0.0000	0.00	0.00	0.00	VWS	2/4	15.00h	Forward Pricing 2
<b>UBS (CH) Institutional Fund 2 – Equities Canada Passive II</b>									
Benchmark: MSCI Canada (gross div. reinv.)									
I-X	CH0512686178	0.0000	0.02	0.00	0.02	VWS	1/1	15.30h	Forward Pricing 1

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



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