

Annual Report

Credit Suisse Index Fund (CH) II Umbrella

Investment Fund under Swiss Law
(type: «other funds for traditional investments»)

February 28, 2023

2 Credit Suisse Index Fund (CH) II Umbrella

Annual Report as at February 28, 2023

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Management and statutory bodies

Management Company

Credit Suisse Funds AG, Zürich

Boards of Directors

- Patrick Tschumper, Chairman (from November 2, 2022, ad interim from September 1, 2022)
- Dr Thomas Schmuckli, Chairman (until April 13, 2022)
- Patrik Marti, Board Member
Managing Director, Credit Suisse (Switzerland) Ltd. (from April 14, 2022, Chairman until August 31, 2022)
- Luca Diener, Vice- Chairman
- Jürg Roth, Board Member
Managing Director, Credit Suisse (Switzerland) AG
- Raymond Rüttimann, Board Member (until August 31, 2022)
Managing Director, Credit Suisse Asset Management (Switzerland) Ltd.
- Christian Schärer, Board Member (until November 1, 2022)
Managing Director, Credit Suisse (Switzerland) AG
- Thomas Vonaesch, Board Member
- Andreas Binder, Board Member (from November 2, 2022)

Executive Board

- Thomas Schärer, CEO
- Patrick Tschumper, Deputy CEO and Director Fund Solutions (until August 31, 2022)
- Emil Stark, Deputy CEO and Director Fund Solutions AM (from September 22, 2022, ad interim from September 1, 2022)
- Gilbert Eyb, Board Member, Legal
- Thomas Federer, Board Member, Performance & Risk Management (until March 31, 2022)
- Michael Dinkel, Board Member, Fund Services (until September 21, 2022)
- Naftali Halonbrenner, Board Member, Fund Services (from September 22, 2022)
- Hans Christoph Nickl, Board Member, COO
- David Dubach, Board Member, Oversight & ManCo Services
- Gabriele Wyss, Board Member, Compliance
- Christian Bieri, Board Member, Real Estate Fund Management
- Marcel Rüttimann, Board Member, Performance & Risk Management (from April 1, 2022 until June 30, 2022 ad interim)
- Marcus Eberlein, Board Member, Performance & Risk Management (from July 1, 2022)
- Ralph Wart, Board Member, Fund Solutions PLF (from September 22, 2022)

Custodian Bank

Credit Suisse (Schweiz) AG, Zürich

Audit Company

PricewaterhouseCoopers AG, Zürich

Information on Third Parties

Transfer of Investment Decisions

The investment decisions of all sub-funds have been transferred to Credit Suisse Asset Management (Switzerland) AG, Zurich, as asset manager.

Transfer of Other Specific Tasks

The fund management company has transferred various sub-tasks of fund administration to the following group companies belonging to Credit Suisse Group AG:

- Credit Suisse AG, Switzerland: sub-tasks in the areas of legal and compliance consulting, facility management and management information system (MIS).
- Credit Suisse (Switzerland) Ltd., Switzerland: sub-tasks in the areas of compliance consulting, human resources, collateral management, IT services and first line of defence support (FLDS).
- Credit Suisse Asset Management (Switzerland) AG, Switzerland: real estate administration (including fund and property accounting and property management).
- Credit Suisse Services AG, Switzerland: sub-tasks in the areas of compliance consulting, financial management of the fund management and tax consulting.
- Credit Suisse Fund Services (Luxembourg) S.A., Luxembourg: fund accounting sub-tasks as well as assisting in monitoring investment regulations.
- Credit Suisse (Poland) Sp.z.o.o., Poland: Sub-tasks in the areas of fund accounting, information management (including product master data, price publications, factsheet production, KIID production and preparation of reports), legal reporting (preparation of the annual report) and other support tasks.

The exact execution of the assignment is governed by a contract concluded between the Fund Management Company and the above group companies. Sub-tasks may be transferred to these companies.

Highlights

Key figures	Currency	28.02.2023	28.02.2022	28.02.2021
Consolidation				
Net assets in millions	USD	1'382.43	1'863.18	1'381.96
Unit class QB				
Total net assets in millions	USD	296.55	139.08	75.98
Asset value per share	USD	1'511.10	1'584.92	1'449.03
Unit class DB				
Total net assets in millions	USD	264.02	577.90	352.63
Asset value per share	USD	1'506.52	1'578.75	1'442.15
Unit class FB				
Total net assets in millions	USD	48.63	211.63	217.09
Asset value per share	USD	1'426.95	1'497.41	1'369.72
Unit class QBH CHF				
Total net assets in millions	USD	254.09	357.43	276.07
Asset value per share	CHF	1'342.28	1'457.26	1'350.72
Unit class QBH EUR				
Total net assets in millions	USD	35.77	37.78	12.52
Asset value per share	EUR	981.80	1'054.58	973.52
Unit class DBH CHF				
Total net assets in millions	USD	307.29	339.44	296.83
Asset value per share	CHF	1'325.19	1'437.04	1'330.43
Unit class DBH EUR				
Total net assets in millions	USD	6.25	10.22	-
Asset value per share	EUR	981.98	1'053.55	-
Unit class FBH CHF				
Total net assets in millions	USD	169.83	189.69	150.84
Asset value per share	CHF	1'163.26	1'263.54	1'171.74

Appropriation of result

Accumulation per unit

For unitholders domiciled in Switzerland and abroad

Accumulation 2023	Unit class QB		Unit class DB		Unit class FB	
For Accumulation available earnings	USD	0.00	USD	0.00	USD	0.00
Less 35% Swiss withholding tax	USD	0.00	USD	0.00	USD	0.00
For Accumulation retained earnings	USD	0.00	USD	0.00	USD	0.00
Coupon no. income		5		5		5

For unitholders domiciled in Switzerland and abroad

Accumulation 2023	Unit class QBH CHF		Unit class QBH EUR		Unit class DBH CHF	
For Accumulation available earnings	USD	0.00	USD	0.00	USD	0.00
Less 35% Swiss withholding tax	USD	0.00	USD	0.00	USD	0.00
For Accumulation retained earnings	USD	0.00	USD	0.00	USD	0.00
Coupon no. income		5		3		5

For unitholders domiciled in Switzerland and abroad

Accumulation 2023	Unit class DBH EUR		Unit class FBH CHF	
For Accumulation available earnings	USD	0.00	USD	0.00
Less 35% Swiss withholding tax	USD	0.00	USD	0.00
For Accumulation retained earnings	USD	0.00	USD	0.00
Coupon no. income			2	5

Exchange rates

Exchange rates as at	28.02.2023
EURO	1.060500
SWISS FRANC	1.066955
OUNCE GOLD	1'824.600000
UNITED STATES DOLLAR	1.000000

Assets as at February 28, 2023

	Consolidated	
	28.02.2023	28.02.2022
	USD	USD
Assets		
Bank deposits, including fiduciary investments with third-party banks, divided to:		
- Sight deposits	3'422'560.08	10'754'567.94
Other Investments		
- Gold bars	1'379'637'257.56	1'852'684'054.67
- Metal account (Gold)	-207'876.68	124'598.61
Derivatives financial instruments	191'800.07	97'567.28
Other Assets	406.60	238.43
Total fund asset minus	1'383'044'147.63	1'863'661'026.93
Other liabilities	180'389.38	218'817.80
Due to bank	432'764.21	259'137.30
Net assets	1'382'430'994.04	1'863'183'071.83
Change in net assets of the fund		
Net assets at beginning of review period	1'863'183'071.83	1'381'960'363.95
Issue of units	422'538'862.91	700'552'187.82
Redemption of units	-763'844'103.09	-351'309'361.16
Other items from unit transactions	-24'350'495.63	-2'375'539.05
Total income	-115'096'341.98	134'355'420.27
Net assets at end of review period	1'382'430'994.04	1'863'183'071.83
Change in units in circulation		
Number at beginning of the review period	1'215'125.780	969'592.126
Number of units issued	281'453.263	490'015.155
Number of units redeemed	-519'058.845	-244'481.501
Number at the end of the review period	977'520.198	1'215'125.780
Currency Unit class		
Net asset per share		

Unit class QB		Unit class DB		Unit class FB		Unit class QBH CHF	
01.03.2022 - 28.02.2023	01.03.2021 - 28.02.2022	01.03.2022 - 28.02.2023	01.03.2021 - 28.02.2022	01.03.2022 - 28.02.2023	01.03.2021 - 28.02.2022	01.03.2022 - 28.02.2023	01.03.2021 - 28.02.2022
USD	USD	USD	USD	USD	USD	USD	USD
139'083'773.46	75'976'619.33	577'895'253.45	352'627'093.58	211'633'395.92	217'093'973.50	357'429'690.66	276'071'404.47
233'190'206.46	103'480'123.05	27'446'646.02	211'684'693.66	6'229'829.65	18'862'146.20	95'519'710.50	146'778'892.98
-64'384'186.91	-50'205'567.61	-319'650'852.94	-30'923'330.70	-161'855'347.93	-43'391'526.37	-156'946'969.10	-86'324'659.52
3'149'978.10	-2'063'724.99	-8'941'664.30	-5'401'154.44	-4'965'446.74	1'088'673.92	-14'102'787.36	-839'641.63
-14'485'626.84	11'896'323.68	-12'725'174.16	49'907'951.35	-2'414'230.69	17'980'128.67	-27'814'064.49	21'743'694.36
296'554'144.27	139'083'773.46	264'024'208.07	577'895'253.45	48'628'200.21	211'633'395.92	254'085'580.21	357'429'690.66
87'754.656	52'432.745	366'045.738	244'515.431	141'332.984	158'495.705	225'020.785	185'032.027
151'265.545	69'126.508	18'117.557	142'513.852	4'201.023	13'507.253	62'767.768	98'264.603
-42'769.316	-33'804.597	-208'908.411	-20'983.545	-111'455.685	-30'669.974	-110'372.911	-58'275.845
196'250.885	87'754.656	175'254.884	366'045.738	34'078.322	141'332.984	177'415.642	225'020.785
(USD)	(USD)	(USD)	(USD)	(USD)	(USD)	(CHF)	(CHF)
1'511.10	1'584.92	1'506.52	1'578.75	1'426.95	1'497.41	1'342.28	1'457.26

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	Unit class QBH EUR	
	01.03.2022 - 28.02.2023	01.03.2021 - 28.02.2022
	USD	USD
Change in net assets of the fund		
Net assets at beginning of review period	37'783'269.70	12'524'257.65
Issue of units	3'809'856.03	30'386'372.22
Redemption of units	-1'120'886.33	-6'295'180.64
Other items from unit transactions	233'253.58	1'086'556.42
Total income	-4'932'373.40	81'264.05
Net assets at end of review period	35'773'119.58	37'783'269.70
Change in units in circulation		
Number at beginning of the review period	31'898.032	10'598.862
Number of units issued	3'504.150	26'705.230
Number of units redeemed	-1'044.500	-5'406.060
Number at the end of the review period	34'357.682	31'898.032
Currency Unit class	(EUR)	(EUR)
Net asset per share	981.80	1'054.58

Unit class DBH CHF		Unit class DBH EUR		Unit class FBH CHF	
01.03.2022 - 28.02.2023	01.03.2021 - 28.02.2022	01.03.2022 - 28.02.2023	01.03.2021 - 28.02.2022	01.03.2022 - 28.02.2023	01.03.2021 - 28.02.2022
USD	USD	USD	USD	USD	USD
339'439'624.71	296'827'147.63	10'224'126.01	0.00	189'693'938.28	150'839'868.74
32'252'034.58	101'747'884.34	0.00	9'889'722.50	24'090'579.67	77'722'352.87
-32'259'682.00	-82'960'590.19	-2'807'922.40	-125'643.00	-24'818'255.48	-51'082'863.13
1'069'607.59	2'916'272.72	-314'576.50	7'918.79	-478'860.03	829'559.57
-33'210'116.12	20'908'910.21	-853'286.79	452'127.72	-18'661'469.49	11'385'020.23
307'291'468.76	339'439'624.71	6'248'340.32	10'224'126.01	169'825'932.95	189'693'938.28
216'701.750	201'977.622	8'640.000	0.000	137'731.835	116'539.734
22'500.989	70'805.594	0.000	8'750.000	19'096.231	60'342.115
-21'869.920	-56'081.466	-2'640.000	-110.000	-19'998.102	-39'150.014
217'332.819	216'701.750	6'000.000	8'640.000	136'829.964	137'731.835
(CHF)	(CHF)	(EUR)	(EUR)	(CHF)	(CHF)
1'325.19	1'437.04	981.98	1'053.55	1'163.26	1'263.54

Income statement for the period from March 1, 2022 to February 28, 2023

	Consolidated	
	01.03.2022 - 28.02.2023	01.03.2021 - 28.02.2022
	USD	USD
Income		
Income from bank balances	2'742.15	606.09
Negative interest	-3'546.49	-6'885.89
Current income paid by new subscribers	-221'776.84	-543'393.82
Total income	-222'581.18	-549'673.62
Expenses		
Interest Due	8'268.26	5'884.40
Audit costs	14'358.57	14'948.04
Statutory remuneration to:		
- Management company	2'385'922.22	2'359'241.45
Other expenses	16'160.42	23'236.53
Current net income paid out upon the redemption of units	-523'720.87	-290'778.50
Total expenses	1'900'988.60	2'112'531.92
Net income	-2'123'569.78	-2'662'205.54
Realised capital gains and losses	28'815'988.76	40'202'288.38
Realized income	26'692'418.98	37'540'082.84
Unrealized capital gain/losses	-141'788'760.96	96'815'337.43
Total income	-115'096'341.98	134'355'420.27
Application of results		
Net income of financial year	-2'123'569.78	-2'662'205.54
Netting of loss against aggregate capital gains	2'123'569.78	2'662'205.54
Net income available for distribution	0.00	0.00

	Unit class QBH EUR	
	01.03.2022 - 28.02.2023	01.03.2021 - 28.02.2022
	USD	USD
Income		
Income from bank balances	62.12	16.57
Negative interest	-75.70	-141.17
Current income paid by new subscribers	-2'244.54	-29'309.70
Total income	-2'258.12	-29'434.30
Expenses		
Interest Due	177.55	103.84
Audit costs	318.23	268.01
Statutory remuneration to:		
- Management company	70'071.39	56'630.34
Other expenses	563.67	158.24
Current net income paid out upon the redemption of units	-1'308.81	-10'862.11
Total expenses	69'822.03	46'298.32
Net income	-72'080.15	-75'732.62
Realised capital gains and losses	-1'147'728.32	-1'847'546.32
Realized income	-1'219'808.47	-1'923'278.94
Unrealized capital gain/losses	-3'712'564.93	2'004'542.99
Total income	-4'932'373.40	81'264.05
Application of results		
Net income of financial year	-72'080.15	-75'732.62
Netting of loss against aggregate capital gains	72'080.15	75'732.62
Net income available for distribution	0.00	0.00

Composition of portfolio and changes in holdings

Description	Currency	28.02.2022 Number/ nominal value	Purchases (1)	Disposals (1)	28.02.2023 Number/ nominal value	Market value USD	in % of total fund assets
Other Investments							
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market							
Commodity							
Precious metals and precious stones							
GOLD	USD	970'068	306'961	520'898	756'131	1'379'637'257.56	99.75
Metallkonto (Gold)	XAU					-207'876.68	-0.02
						1'379'429'380.88	99.74
Total Commodity						1'379'429'380.88	99.74
Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market							
						1'379'429'380.88	99.74
Total Other Investments							
						1'379'429'380.88	99.74
Derivative Financial Instruments							
Securities valued based on parameters observable on the market							
Forward exchange transactions							
Forward exchange transactions (see list)						191'800.07	0.01
Total Forward exchange transactions						191'800.07	0.01
Total Securities valued based on parameters observable on the market							
						191'800.07	0.01
Total Derivative Financial Instruments							
						191'800.07	0.01
Total investments							
						1'379'829'057.63	99.77
Cash at banks						3'422'560.08	0.25
Time deposit						0.00	0.00
Other assets						406.60	0.00
Total fund assets						1'383'044'147.63	100.00
./. Due to bank						432'764.21	0.03
./. Other liabilities						180'389.38	0.01
./. Other loans						0.00	0.00
Net assets						1'382'430'994.04	99.96

(1) Inclusive as well corporate actions

Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value USD	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	1'379'637'257.56	99.75
Securities valued based on parameters observable on the market	191'800.07	0.01
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

List of forward exchange transactions for the period from March 1, 2022 to February 28, 2023

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
03.03.2022	Bought	CHF	8'605'278	USD	9'380'000	0.00	0.00
03.03.2022	Bought	CHF	793'333'936	USD	864'737'000	0.00	0.00
03.03.2022	Bought	CHF	4'488'908	USD	4'890'000	0.00	0.00
03.03.2022	Bought	EUR	42'180'318	USD	47'379'000	0.00	0.00
03.03.2022	Bought	EUR	381'940	USD	429'000	0.00	0.00
03.03.2022	Bought	EUR	160'333	USD	180'000	0.00	0.00
03.03.2022	Bought	USD	879'007'000	CHF	808'202'986	0.00	0.00
03.03.2022	Bought	USD	47'988'000	EUR	43'074'493	0.00	0.00
04.03.2022	Bought	CHF	808'181'890	USD	879'007'000	0.00	0.00
04.03.2022	Bought	CHF	5'610'466	USD	6'102'000	0.00	0.00
04.03.2022	Bought	EUR	43'073'569	USD	47'988'000	0.00	0.00
04.03.2022	Bought	USD	1'626'000	CHF	1'495'802	0.00	0.00
04.03.2022	Bought	USD	883'483'000	CHF	815'410'635	0.00	0.00
04.03.2022	Bought	USD	36'000	EUR	32'310	0.00	0.00
04.03.2022	Bought	USD	67'000	EUR	60'300	0.00	0.00
04.03.2022	Bought	USD	47'885'000	EUR	43'261'630	0.00	0.00
07.03.2022	Bought	CHF	815'353'650	USD	883'483'000	0.00	0.00
07.03.2022	Bought	CHF	2'222'358	USD	2'408'000	0.00	0.00
07.03.2022	Bought	EUR	43'259'183	USD	47'885'000	0.00	0.00
07.03.2022	Bought	USD	2'405'100	CHF	2'218'508	0.00	0.00
07.03.2022	Bought	USD	883'485'900	CHF	812'939'551	0.00	0.00
07.03.2022	Bought	USD	27'000	EUR	24'394	0.00	0.00
07.03.2022	Bought	USD	95'000	EUR	85'659	0.00	0.00
07.03.2022	Bought	USD	47'763'000	EUR	43'170'130	0.00	0.00

List of forward exchange transactions for the period from March 1, 2022 to February 28, 2023

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
08.03.2022	Bought	CHF	1'286'738	USD	1'398'400	0.00	0.00
08.03.2022	Bought	CHF	812'920'556	USD	883'485'900	0.00	0.00
08.03.2022	Bought	EUR	43'169'361	USD	47'763'000	0.00	0.00
08.03.2022	Bought	EUR	59'568	USD	65'900	0.00	0.00
08.03.2022	Bought	USD	520'000	CHF	478'463	0.00	0.00
08.03.2022	Bought	USD	884'364'000	CHF	812'441'329	0.00	0.00
08.03.2022	Bought	USD	67'400	EUR	60'987	0.00	0.00
08.03.2022	Bought	USD	47'762'000	EUR	43'734'891	0.00	0.00
09.03.2022	Bought	CHF	7'345'501	USD	7'996'000	0.00	0.00
09.03.2022	Bought	CHF	812'419'220	USD	884'364'000	0.00	0.00
09.03.2022	Bought	CHF	2'630'459	USD	2'865'000	0.00	0.00
09.03.2022	Bought	EUR	43'733'938	USD	47'762'000	0.00	0.00
09.03.2022	Bought	EUR	92'535	USD	101'000	0.00	0.00
09.03.2022	Bought	USD	1'386'000	CHF	1'277'740	0.00	0.00
09.03.2022	Bought	USD	893'839'000	CHF	827'471'454	0.00	0.00
09.03.2022	Bought	USD	335'000	EUR	306'793	0.00	0.00
09.03.2022	Bought	USD	47'528'000	EUR	43'705'516	0.00	0.00
10.03.2022	Bought	CHF	6'467'073	USD	6'986'000	0.00	0.00
10.03.2022	Bought	CHF	827'451'343	USD	893'839'000	0.00	0.00
10.03.2022	Bought	EUR	807'283	USD	878'000	0.00	0.00
10.03.2022	Bought	EUR	43'704'680	USD	47'528'000	0.00	0.00
10.03.2022	Bought	USD	738'000	CHF	683'623	0.00	0.00
10.03.2022	Bought	USD	900'087'000	CHF	836'160'121	0.00	0.00
10.03.2022	Bought	USD	183'000	EUR	168'479	0.00	0.00
10.03.2022	Bought	USD	48'223'000	EUR	44'304'693	0.00	0.00
11.03.2022	Bought	CHF	21'360'713	USD	22'994'000	0.00	0.00
11.03.2022	Bought	CHF	836'141'219	USD	900'087'000	0.00	0.00
11.03.2022	Bought	EUR	1'373'418	USD	1'494'000	0.00	0.00
11.03.2022	Bought	EUR	44'303'903	USD	48'223'000	0.00	0.00
11.03.2022	Bought	USD	923'081'000	CHF	855'486'548	0.00	0.00
11.03.2022	Bought	USD	21'000	EUR	19'297	0.00	0.00
11.03.2022	Bought	USD	49'696'000	EUR	44'985'562	0.00	0.00
14.03.2022	Bought	CHF	3'055'327	USD	3'297'000	0.00	0.00
14.03.2022	Bought	CHF	855'432'086	USD	923'081'000	0.00	0.00
14.03.2022	Bought	CHF	747'820	USD	808'000	0.00	0.00
14.03.2022	Bought	EUR	44'983'322	USD	49'696'000	0.00	0.00
14.03.2022	Bought	USD	927'186'000	CHF	859'939'981	0.00	0.00
14.03.2022	Bought	USD	479'000	EUR	433'651	0.00	0.00
14.03.2022	Bought	USD	59'000	EUR	53'204	0.00	0.00
14.03.2022	Bought	USD	49'158'000	EUR	44'615'273	0.00	0.00
15.03.2022	Bought	CHF	3'954'515	USD	4'264'000	0.00	0.00
15.03.2022	Bought	CHF	859'920'046	USD	927'186'000	0.00	0.00
15.03.2022	Bought	EUR	44'614'443	USD	49'158'000	0.00	0.00
15.03.2022	Bought	EUR	363'009	USD	400'000	0.00	0.00
15.03.2022	Bought	USD	433'000	CHF	402'240	0.00	0.00
15.03.2022	Bought	USD	931'017'000	CHF	868'520'622	0.00	0.00
15.03.2022	Bought	USD	317'000	EUR	288'247	0.00	0.00
15.03.2022	Bought	USD	49'241'000	EUR	44'904'157	0.00	0.00
16.03.2022	Bought	CHF	868'501'070	USD	931'017'000	0.00	0.00
16.03.2022	Bought	EUR	44'903'321	USD	49'241'000	0.00	0.00
16.03.2022	Bought	USD	1'292'000	CHF	1'205'825	0.00	0.00
16.03.2022	Bought	USD	11'494'000	CHF	10'722'040	0.00	0.00
16.03.2022	Bought	USD	918'231'000	CHF	859'326'481	0.00	0.00
16.03.2022	Bought	USD	137'000	EUR	125'217	0.00	0.00
16.03.2022	Bought	USD	543'000	EUR	495'148	0.00	0.00
16.03.2022	Bought	USD	48'561'000	EUR	44'230'401	0.00	0.00
17.03.2022	Bought	CHF	859'306'556	USD	918'231'000	0.00	0.00
17.03.2022	Bought	EUR	44'229'555	USD	48'561'000	0.00	0.00
17.03.2022	Bought	EUR	127'432	USD	140'000	0.00	0.00
17.03.2022	Bought	USD	5'056'000	CHF	4'731'597	0.00	0.00
17.03.2022	Bought	USD	913'175'000	CHF	859'686'688	0.00	0.00
17.03.2022	Bought	USD	845'000	EUR	769'587	0.00	0.00
17.03.2022	Bought	USD	47'856'000	EUR	43'632'385	0.00	0.00
18.03.2022	Bought	CHF	859'658'379	USD	913'175'000	0.00	0.00
18.03.2022	Bought	EUR	43'631'156	USD	47'856'000	0.00	0.00
18.03.2022	Bought	USD	2'791'000	CHF	2'628'262	0.00	0.00
18.03.2022	Bought	USD	22'348'000	CHF	21'039'033	0.00	0.00
18.03.2022	Bought	USD	888'036'000	CHF	836'130'296	0.00	0.00
18.03.2022	Bought	USD	87'000	EUR	79'398	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
18.03.2022	Bought	USD	958'000	EUR	873'011	0.00	0.00
18.03.2022	Bought	USD	46'811'000	EUR	42'582'940	0.00	0.00
21.03.2022	Bought	CHF	669'392	USD	711'000	0.00	0.00
21.03.2022	Bought	CHF	836'046'820	USD	888'036'000	0.00	0.00
21.03.2022	Bought	EUR	42'579'129	USD	46'811'000	0.00	0.00
21.03.2022	Bought	EUR	26'377	USD	29'000	0.00	0.00
21.03.2022	Bought	EUR	62'761	USD	69'000	0.00	0.00
21.03.2022	Bought	USD	473'000	CHF	445'858	0.00	0.00
21.03.2022	Bought	USD	888'274'000	CHF	830'645'448	0.00	0.00
21.03.2022	Bought	USD	46'909'000	EUR	42'221'942	0.00	0.00
22.03.2022	Bought	CHF	17'196'431	USD	18'391'000	0.00	0.00
22.03.2022	Bought	CHF	830'617'911	USD	888'274'000	0.00	0.00
22.03.2022	Bought	CHF	4'087'903	USD	4'372'000	0.00	0.00
22.03.2022	Bought	EUR	42'220'764	USD	46'909'000	0.00	0.00
22.03.2022	Bought	EUR	1'070'196	USD	1'189'000	0.00	0.00
22.03.2022	Bought	EUR	162'860	USD	181'000	0.00	0.00
22.03.2022	Bought	USD	911'037'000	CHF	850'659'845	0.00	0.00
22.03.2022	Bought	USD	48'279'000	EUR	43'697'334	0.00	0.00
23.03.2022	Bought	CHF	850'631'785	USD	911'037'000	0.00	0.00
23.03.2022	Bought	CHF	2'665'857	USD	2'860'000	0.00	0.00
23.03.2022	Bought	EUR	200'672	USD	222'000	0.00	0.00
23.03.2022	Bought	EUR	43'696'136	USD	48'279'000	0.00	0.00
23.03.2022	Bought	USD	7'675'000	CHF	7'166'485	0.00	0.00
23.03.2022	Bought	USD	906'222'000	CHF	843'466'126	0.00	0.00
23.03.2022	Bought	USD	806'000	EUR	729'510	0.00	0.00
23.03.2022	Bought	USD	47'695'000	EUR	43'164'458	0.00	0.00
24.03.2022	Bought	CHF	843'440'480	USD	906'222'000	0.00	0.00
24.03.2022	Bought	CHF	4'342'893	USD	4'664'000	0.00	0.00
24.03.2022	Bought	EUR	44'372	USD	49'000	0.00	0.00
24.03.2022	Bought	EUR	222'729	USD	246'000	0.00	0.00
24.03.2022	Bought	EUR	43'163'330	USD	47'695'000	0.00	0.00
24.03.2022	Bought	USD	2'019'000	CHF	1'879'176	0.00	0.00
24.03.2022	Bought	USD	908'867'000	CHF	847'543'017	0.00	0.00
24.03.2022	Bought	USD	307'000	EUR	277'827	0.00	0.00
24.03.2022	Bought	USD	47'683'000	EUR	43'262'444	0.00	0.00
25.03.2022	Bought	CHF	847'517'569	USD	908'867'000	0.00	0.00
25.03.2022	Bought	CHF	180'872	USD	194'000	0.00	0.00
25.03.2022	Bought	EUR	43'261'321	USD	47'683'000	0.00	0.00
25.03.2022	Bought	EUR	12'713	USD	14'000	0.00	0.00
25.03.2022	Bought	USD	11'210'000	CHF	10'453'673	0.00	0.00
25.03.2022	Bought	USD	897'851'000	CHF	836'997'353	0.00	0.00
25.03.2022	Bought	USD	665'000	EUR	603'339	0.00	0.00
25.03.2022	Bought	USD	47'032'000	EUR	42'751'311	0.00	0.00
28.03.2022	Bought	CHF	3'571'777	USD	3'832'000	0.00	0.00
28.03.2022	Bought	CHF	836'921'215	USD	897'851'000	0.00	0.00
28.03.2022	Bought	CHF	2'370'822	USD	2'546'000	0.00	0.00
28.03.2022	Bought	EUR	42'747'977	USD	47'032'000	0.00	0.00
28.03.2022	Bought	EUR	183'592	USD	202'000	0.00	0.00
28.03.2022	Bought	EUR	113'584	USD	125'000	0.00	0.00
28.03.2022	Bought	USD	904'229'000	CHF	841'791'988	0.00	0.00
28.03.2022	Bought	USD	47'359'000	EUR	43'027'429	0.00	0.00
29.03.2022	Bought	CHF	14'912'986	USD	16'020'000	0.00	0.00
29.03.2022	Bought	CHF	841'766'217	USD	904'229'000	0.00	0.00
29.03.2022	Bought	CHF	835'743	USD	898'000	0.00	0.00
29.03.2022	Bought	EUR	640'438	USD	705'000	0.00	0.00
29.03.2022	Bought	EUR	43'026'311	USD	47'359'000	0.00	0.00
29.03.2022	Bought	EUR	128'158	USD	141'000	0.00	0.00
29.03.2022	Bought	USD	921'147'000	CHF	857'449'685	0.00	0.00
29.03.2022	Bought	USD	48'205'000	EUR	43'888'161	0.00	0.00
30.03.2022	Bought	CHF	857'423'432	USD	921'147'000	0.00	0.00
30.03.2022	Bought	EUR	43'886'998	USD	48'205'000	0.00	0.00
30.03.2022	Bought	USD	3'406'000	CHF	3'170'461	0.00	0.00
30.03.2022	Bought	USD	2'110'000	CHF	1'963'908	0.00	0.00
30.03.2022	Bought	USD	915'631'000	CHF	856'343'893	0.00	0.00
30.03.2022	Bought	USD	323'000	EUR	294'036	0.00	0.00
30.03.2022	Bought	USD	58'000	EUR	52'799	0.00	0.00
30.03.2022	Bought	USD	47'824'000	EUR	43'597'644	0.00	0.00
31.03.2022	Bought	CHF	856'317'614	USD	915'631'000	0.00	0.00
31.03.2022	Bought	EUR	43'596'504	USD	47'824'000	0.00	0.00

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31.03.2022	Bought	EUR	20'960	USD	23'000	0.00	0.00
31.03.2022	Bought	USD	12'282'000	CHF	11'486'691	0.00	0.00
31.03.2022	Bought	USD	903'349'000	CHF	841'358'482	0.00	0.00
31.03.2022	Bought	USD	504'000	EUR	459'455	0.00	0.00
31.03.2022	Bought	USD	47'343'000	EUR	42'644'820	0.00	0.00
01.04.2022	Bought	CHF	841'322'348	USD	903'349'000	0.00	0.00
01.04.2022	Bought	CHF	2'652'134	USD	2'849'000	0.00	0.00
01.04.2022	Bought	EUR	42'643'245	USD	47'343'000	0.00	0.00
01.04.2022	Bought	USD	11'154'000	CHF	10'388'300	0.00	0.00
01.04.2022	Bought	USD	895'044'000	CHF	825'499'081	0.00	0.00
01.04.2022	Bought	USD	56'000	EUR	50'436	0.00	0.00
01.04.2022	Bought	USD	40'000	EUR	36'019	0.00	0.00
01.04.2022	Bought	USD	47'247'000	EUR	42'328'057	0.00	0.00
04.04.2022	Bought	CHF	14'697'165	USD	15'937'000	0.00	0.00
04.04.2022	Bought	CHF	825'424'345	USD	895'044'000	0.00	0.00
04.04.2022	Bought	CHF	3'460'360	USD	3'748'000	0.00	0.00
04.04.2022	Bought	EUR	42'324'701	USD	47'247'000	0.00	0.00
04.04.2022	Bought	EUR	671'701	USD	750'000	0.00	0.00
04.04.2022	Bought	EUR	82'404	USD	92'000	0.00	0.00
04.04.2022	Bought	USD	914'729'000	CHF	841'800'401	0.00	0.00
04.04.2022	Bought	USD	48'089'000	EUR	43'248'226	0.00	0.00
05.04.2022	Bought	CHF	9'042'805	USD	9'827'000	0.00	0.00
05.04.2022	Bought	CHF	841'774'331	USD	914'729'000	0.00	0.00
05.04.2022	Bought	CHF	5'149'908	USD	5'592'000	0.00	0.00
05.04.2022	Bought	EUR	43'247'102	USD	48'089'000	0.00	0.00
05.04.2022	Bought	EUR	134'192	USD	149'000	0.00	0.00
05.04.2022	Bought	USD	930'148'000	CHF	861'456'570	0.00	0.00
05.04.2022	Bought	USD	132'000	EUR	118'636	0.00	0.00
05.04.2022	Bought	USD	48'106'000	EUR	43'593'624	0.00	0.00
06.04.2022	Bought	CHF	861'430'061	USD	930'148'000	0.00	0.00
06.04.2022	Bought	EUR	43'592'474	USD	48'106'000	0.00	0.00
06.04.2022	Bought	USD	7'319'000	CHF	6'778'463	0.00	0.00
06.04.2022	Bought	USD	1'417'000	CHF	1'312'458	0.00	0.00
06.04.2022	Bought	USD	921'412'000	CHF	851'937'535	0.00	0.00
06.04.2022	Bought	USD	698'000	EUR	632'447	0.00	0.00
06.04.2022	Bought	USD	47'408'000	EUR	43'113'860	0.00	0.00
07.04.2022	Bought	CHF	2'160'597	USD	2'335'000	0.00	0.00
07.04.2022	Bought	CHF	851'910'814	USD	921'412'000	0.00	0.00
07.04.2022	Bought	EUR	43'112'715	USD	47'408'000	0.00	0.00
07.04.2022	Bought	USD	336'000	CHF	310'681	0.00	0.00
07.04.2022	Bought	USD	923'411'000	CHF	857'177'499	0.00	0.00
07.04.2022	Bought	USD	38'000	EUR	34'556	0.00	0.00
07.04.2022	Bought	USD	45'000	EUR	40'929	0.00	0.00
07.04.2022	Bought	USD	47'325'000	EUR	43'262'243	0.00	0.00
08.04.2022	Bought	CHF	5'854'138	USD	6'307'000	0.00	0.00
08.04.2022	Bought	CHF	857'150'536	USD	923'411'000	0.00	0.00
08.04.2022	Bought	EUR	43'261'080	USD	47'325'000	0.00	0.00
08.04.2022	Bought	EUR	151'750	USD	166'000	0.00	0.00
08.04.2022	Bought	USD	3'044'000	CHF	2'827'243	0.00	0.00
08.04.2022	Bought	USD	926'674'000	CHF	864'241'193	0.00	0.00
08.04.2022	Bought	USD	69'000	EUR	63'172	0.00	0.00
08.04.2022	Bought	USD	47'422'000	EUR	43'426'342	0.00	0.00
11.04.2022	Bought	CHF	864'159'645	USD	926'674'000	0.00	0.00
11.04.2022	Bought	EUR	43'422'863	USD	47'422'000	0.00	0.00
11.04.2022	Bought	USD	10'366'000	CHF	9'666'720	0.00	0.00
11.04.2022	Bought	USD	916'308'000	CHF	855'165'516	0.00	0.00
11.04.2022	Bought	USD	360'000	EUR	329'668	0.00	0.00
11.04.2022	Bought	USD	62'000	EUR	56'835	0.00	0.00
11.04.2022	Bought	USD	47'000'000	EUR	43'073'821	0.00	0.00
12.04.2022	Bought	CHF	855'138'577	USD	916'308'000	0.00	0.00
12.04.2022	Bought	EUR	43'072'653	USD	47'000'000	0.00	0.00
12.04.2022	Bought	EUR	10'997	USD	12'000	0.00	0.00
12.04.2022	Bought	USD	930'000	CHF	867'875	0.00	0.00
12.04.2022	Bought	USD	915'378'000	CHF	855'396'026	0.00	0.00
12.04.2022	Bought	USD	12'000	EUR	11'004	0.00	0.00
12.04.2022	Bought	USD	47'000'000	EUR	43'233'895	0.00	0.00
13.04.2022	Bought	CHF	2'681'717	USD	2'870'000	0.00	0.00
13.04.2022	Bought	CHF	855'368'381	USD	915'378'000	0.00	0.00
13.04.2022	Bought	CHF	633'081	USD	678'000	0.00	0.00

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13.04.2022	Bought	EUR	43'232'698	USD	47'000'000	0.00	0.00
13.04.2022	Bought	EUR	55'180	USD	60'000	0.00	0.00
13.04.2022	Bought	USD	918'926'000	CHF	855'361'132	0.00	0.00
13.04.2022	Bought	USD	47'060'000	EUR	43'190'558	0.00	0.00
14.04.2022	Bought	CHF	4'684'772	USD	5'033'000	0.00	0.00
14.04.2022	Bought	CHF	855'333'564	USD	918'926'000	0.00	0.00
14.04.2022	Bought	CHF	3'374'682	USD	3'626'000	0.00	0.00
14.04.2022	Bought	EUR	43'189'357	USD	47'060'000	0.00	0.00
14.04.2022	Bought	EUR	321'172	USD	350'000	0.00	0.00
14.04.2022	Bought	USD	927'585'000	CHF	862'308'061	0.00	0.00
14.04.2022	Bought	USD	47'410'000	EUR	43'600'213	0.00	0.00
19.04.2022	Bought	CHF	3'865'890	USD	4'159'000	0.00	0.00
19.04.2022	Bought	CHF	862'169'851	USD	927'585'000	0.00	0.00
19.04.2022	Bought	CHF	1'478'417	USD	1'590'000	0.00	0.00
19.04.2022	Bought	EUR	43'594'136	USD	47'410'000	0.00	0.00
19.04.2022	Bought	EUR	125'060	USD	136'000	0.00	0.00
19.04.2022	Bought	USD	933'334'000	CHF	872'247'290	0.00	0.00
19.04.2022	Bought	USD	47'546'000	EUR	43'830'085	0.00	0.00
20.04.2022	Bought	CHF	1'323'249	USD	1'416'000	0.00	0.00
20.04.2022	Bought	CHF	872'219'850	USD	933'334'000	0.00	0.00
20.04.2022	Bought	CHF	529'170	USD	566'000	0.00	0.00
20.04.2022	Bought	EUR	43'828'906	USD	47'546'000	0.00	0.00
20.04.2022	Bought	EUR	130'905	USD	142'000	0.00	0.00
20.04.2022	Bought	EUR	110'549	USD	120'000	0.00	0.00
20.04.2022	Bought	USD	935'316'000	CHF	881'815'925	0.00	0.00
20.04.2022	Bought	USD	47'808'000	EUR	44'365'668	0.00	0.00
21.04.2022	Bought	CHF	881'786'462	USD	935'316'000	0.00	0.00
21.04.2022	Bought	EUR	44'364'359	USD	47'808'000	0.00	0.00
21.04.2022	Bought	USD	8'747'000	CHF	8'246'208	0.00	0.00
21.04.2022	Bought	USD	5'589'000	CHF	5'261'105	0.00	0.00
21.04.2022	Bought	USD	920'980'000	CHF	874'240'265	0.00	0.00
21.04.2022	Bought	USD	433'000	EUR	400'767	0.00	0.00
21.04.2022	Bought	USD	198'000	EUR	183'733	0.00	0.00
21.04.2022	Bought	USD	47'177'000	EUR	43'738'295	0.00	0.00
22.04.2022	Bought	CHF	874'210'978	USD	920'980'000	0.00	0.00
22.04.2022	Bought	EUR	43'737'067	USD	47'177'000	0.00	0.00
22.04.2022	Bought	EUR	82'506	USD	89'000	0.00	0.00
22.04.2022	Bought	USD	3'254'000	CHF	3'088'684	0.00	0.00
22.04.2022	Bought	USD	2'850'000	CHF	2'703'912	0.00	0.00
22.04.2022	Bought	USD	914'876'000	CHF	865'792'903	0.00	0.00
22.04.2022	Bought	USD	31'000	EUR	28'716	0.00	0.00
22.04.2022	Bought	USD	47'235'000	EUR	43'472'459	0.00	0.00
25.04.2022	Bought	CHF	865'710'564	USD	914'876'000	0.00	0.00
25.04.2022	Bought	CHF	342'846	USD	362'000	0.00	0.00
25.04.2022	Bought	EUR	43'469'030	USD	47'235'000	0.00	0.00
25.04.2022	Bought	EUR	97'621	USD	106'000	0.00	0.00
25.04.2022	Bought	USD	5'130'000	CHF	4'854'442	0.00	0.00
25.04.2022	Bought	USD	910'108'000	CHF	866'377'311	0.00	0.00
25.04.2022	Bought	USD	155'000	EUR	142'639	0.00	0.00
25.04.2022	Bought	USD	47'186'000	EUR	43'519'082	0.00	0.00
26.04.2022	Bought	CHF	866'350'007	USD	910'108'000	0.00	0.00
26.04.2022	Bought	EUR	43'517'926	USD	47'186'000	0.00	0.00
26.04.2022	Bought	USD	5'583'000	CHF	5'314'441	0.00	0.00
26.04.2022	Bought	USD	1'946'000	CHF	1'849'967	0.00	0.00
26.04.2022	Bought	USD	902'579'000	CHF	864'513'633	0.00	0.00
26.04.2022	Bought	USD	72'000	EUR	66'314	0.00	0.00
26.04.2022	Bought	USD	43'000	EUR	39'651	0.00	0.00
26.04.2022	Bought	USD	102'000	EUR	94'457	0.00	0.00
26.04.2022	Bought	USD	46'969'000	EUR	43'592'338	0.00	0.00
27.04.2022	Bought	CHF	864'486'105	USD	902'579'000	0.00	0.00
27.04.2022	Bought	EUR	43'591'156	USD	46'969'000	0.00	0.00
27.04.2022	Bought	USD	4'424'000	CHF	4'237'506	0.00	0.00
27.04.2022	Bought	USD	2'273'000	CHF	2'179'400	0.00	0.00
27.04.2022	Bought	USD	895'882'000	CHF	858'837'279	0.00	0.00
27.04.2022	Bought	USD	174'000	EUR	161'232	0.00	0.00
27.04.2022	Bought	USD	178'000	EUR	165'190	0.00	0.00
27.04.2022	Bought	USD	46'617'000	EUR	43'536'773	0.00	0.00
28.04.2022	Bought	CHF	858'809'776	USD	895'882'000	0.00	0.00
28.04.2022	Bought	EUR	43'535'578	USD	46'617'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
28.04.2022	Bought	USD	18'784'000	CHF	18'007'188	0.00	0.00
28.04.2022	Bought	USD	3'213'000	CHF	3'078'443	0.00	0.00
28.04.2022	Bought	USD	873'885'000	CHF	838'885'906	0.00	0.00
28.04.2022	Bought	USD	137'000	EUR	127'991	0.00	0.00
28.04.2022	Bought	USD	1'268'000	EUR	1'184'216	0.00	0.00
28.04.2022	Bought	USD	45'212'000	EUR	42'419'125	0.00	0.00
29.04.2022	Bought	CHF	4'080'518	USD	4'251'000	0.00	0.00
29.04.2022	Bought	CHF	838'859'252	USD	873'885'000	0.00	0.00
29.04.2022	Bought	EUR	42'417'959	USD	45'212'000	0.00	0.00
29.04.2022	Bought	EUR	13'145	USD	14'000	0.00	0.00
29.04.2022	Bought	EUR	13'137	USD	14'000	0.00	0.00
29.04.2022	Bought	USD	1'896'000	CHF	1'821'680	0.00	0.00
29.04.2022	Bought	USD	876'240'000	CHF	849'821'364	0.00	0.00
29.04.2022	Bought	USD	45'240'000	EUR	42'985'823	0.00	0.00
03.05.2022	Bought	CHF	849'713'586	USD	876'240'000	0.00	0.00
03.05.2022	Bought	EUR	42'981'127	USD	45'240'000	0.00	0.00
03.05.2022	Bought	USD	13'554'000	CHF	13'144'032	0.00	0.00
03.05.2022	Bought	USD	2'289'000	CHF	2'218'996	0.00	0.00
03.05.2022	Bought	USD	860'397'000	CHF	835'892'893	0.00	0.00
03.05.2022	Bought	USD	786'000	EUR	747'265	0.00	0.00
03.05.2022	Bought	USD	236'000	EUR	223'739	0.00	0.00
03.05.2022	Bought	USD	44'218'000	EUR	42'045'988	0.00	0.00
04.05.2022	Bought	CHF	835'866'651	USD	860'397'000	0.00	0.00
04.05.2022	Bought	CHF	1'311'671	USD	1'351'000	0.00	0.00
04.05.2022	Bought	EUR	42'044'829	USD	44'218'000	0.00	0.00
04.05.2022	Bought	EUR	38'034	USD	40'000	0.00	0.00
04.05.2022	Bought	USD	1'712'000	CHF	1'663'234	0.00	0.00
04.05.2022	Bought	USD	860'036'000	CHF	834'793'943	0.00	0.00
04.05.2022	Bought	USD	44'258'000	EUR	41'949'538	0.00	0.00
05.05.2022	Bought	CHF	834'766'422	USD	860'036'000	0.00	0.00
05.05.2022	Bought	CHF	11'365'867	USD	11'710'000	0.00	0.00
05.05.2022	Bought	EUR	41'948'365	USD	44'258'000	0.00	0.00
05.05.2022	Bought	EUR	641'697	USD	677'000	0.00	0.00
05.05.2022	Bought	USD	871'746'000	CHF	852'698'350	0.00	0.00
05.05.2022	Bought	USD	44'935'000	EUR	42'643'751	0.00	0.00
06.05.2022	Bought	CHF	852'658'685	USD	871'746'000	0.00	0.00
06.05.2022	Bought	EUR	42'641'979	USD	44'935'000	0.00	0.00
06.05.2022	Bought	USD	18'118'000	CHF	17'721'759	0.00	0.00
06.05.2022	Bought	USD	4'339'000	CHF	4'241'354	0.00	0.00
06.05.2022	Bought	USD	849'289'000	CHF	834'575'068	0.00	0.00
06.05.2022	Bought	USD	87'000	EUR	82'583	0.00	0.00
06.05.2022	Bought	USD	948'000	EUR	899'545	0.00	0.00
06.05.2022	Bought	USD	43'900'000	EUR	41'619'264	0.00	0.00
09.05.2022	Bought	CHF	834'459'989	USD	849'289'000	0.00	0.00
09.05.2022	Bought	EUR	41'614'080	USD	43'900'000	0.00	0.00
09.05.2022	Bought	USD	3'945'000	CHF	3'876'061	0.00	0.00
09.05.2022	Bought	USD	2'255'000	CHF	2'213'887	0.00	0.00
09.05.2022	Bought	USD	843'089'000	CHF	830'590'206	0.00	0.00
09.05.2022	Bought	USD	30'000	EUR	28'414	0.00	0.00
09.05.2022	Bought	USD	68'000	EUR	64'458	0.00	0.00
09.05.2022	Bought	USD	43'802'000	EUR	41'583'914	0.00	0.00
10.05.2022	Bought	CHF	15'836'387	USD	16'076'000	0.00	0.00
10.05.2022	Bought	CHF	830'552'941	USD	843'089'000	0.00	0.00
10.05.2022	Bought	EUR	41'582'217	USD	43'802'000	0.00	0.00
10.05.2022	Bought	EUR	699'825	USD	737'000	0.00	0.00
10.05.2022	Bought	USD	4'350'000	CHF	4'290'305	0.00	0.00
10.05.2022	Bought	USD	854'815'000	CHF	841'950'034	0.00	0.00
10.05.2022	Bought	USD	135'000	EUR	128'414	0.00	0.00
10.05.2022	Bought	USD	44'404'000	EUR	41'960'236	0.00	0.00
11.05.2022	Bought	CHF	1'234'975	USD	1'255'000	0.00	0.00
11.05.2022	Bought	CHF	841'911'910	USD	854'815'000	0.00	0.00
11.05.2022	Bought	EUR	41'958'543	USD	44'404'000	0.00	0.00
11.05.2022	Bought	EUR	27'411	USD	29'000	0.00	0.00
11.05.2022	Bought	USD	5'724'000	CHF	5'637'751	0.00	0.00
11.05.2022	Bought	USD	850'346'000	CHF	847'327'272	0.00	0.00
11.05.2022	Bought	USD	60'000	EUR	56'694	0.00	0.00
11.05.2022	Bought	USD	44'373'000	EUR	42'144'004	0.00	0.00
12.05.2022	Bought	CHF	847'289'431	USD	850'346'000	0.00	0.00
12.05.2022	Bought	EUR	42'142'319	USD	44'373'000	0.00	0.00

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12.05.2022	Bought	USD	13'748'000	CHF	13'698'947	0.00	0.00
12.05.2022	Bought	USD	5'491'000	CHF	5'451'619	0.00	0.00
12.05.2022	Bought	USD	831'107'000	CHF	825'746'360	0.00	0.00
12.05.2022	Bought	USD	608'000	EUR	577'390	0.00	0.00
12.05.2022	Bought	USD	114'000	EUR	108'040	0.00	0.00
12.05.2022	Bought	USD	43'651'000	EUR	41'407'540	0.00	0.00
13.05.2022	Bought	CHF	2'802'652	USD	2'821'000	0.00	0.00
13.05.2022	Bought	CHF	825'709'376	USD	831'107'000	0.00	0.00
13.05.2022	Bought	EUR	41'405'878	USD	43'651'000	0.00	0.00
13.05.2022	Bought	EUR	39'836	USD	42'000	0.00	0.00
13.05.2022	Bought	USD	1'867'000	CHF	1'857'325	0.00	0.00
13.05.2022	Bought	USD	832'061'000	CHF	824'364'436	0.00	0.00
13.05.2022	Bought	USD	81'000	EUR	76'872	0.00	0.00
13.05.2022	Bought	USD	43'612'000	EUR	41'346'619	0.00	0.00
16.05.2022	Bought	CHF	824'255'436	USD	832'061'000	0.00	0.00
16.05.2022	Bought	EUR	41'341'680	USD	43'612'000	0.00	0.00
16.05.2022	Bought	EUR	18'018	USD	19'000	0.00	0.00
16.05.2022	Bought	USD	205'000	CHF	203'082	0.00	0.00
16.05.2022	Bought	USD	185'000	CHF	183'197	0.00	0.00
16.05.2022	Bought	USD	831'671'000	CHF	830'381'910	0.00	0.00
16.05.2022	Bought	USD	138'000	EUR	130'830	0.00	0.00
16.05.2022	Bought	USD	43'493'000	EUR	41'771'593	0.00	0.00
17.05.2022	Bought	CHF	830'345'732	USD	831'671'000	0.00	0.00
17.05.2022	Bought	EUR	41'769'904	USD	43'493'000	0.00	0.00
17.05.2022	Bought	EUR	28'847	USD	30'000	0.00	0.00
17.05.2022	Bought	USD	11'800'000	CHF	11'781'521	0.00	0.00
17.05.2022	Bought	USD	942'000	CHF	941'000	0.00	0.00
17.05.2022	Bought	USD	818'929'000	CHF	820'628'278	0.00	0.00
17.05.2022	Bought	USD	1'007'000	EUR	967'093	0.00	0.00
17.05.2022	Bought	USD	42'516'000	EUR	40'899'253	0.00	0.00
18.05.2022	Bought	CHF	820'592'654	USD	818'929'000	0.00	0.00
18.05.2022	Bought	EUR	81'653	USD	85'000	0.00	0.00
18.05.2022	Bought	EUR	40'897'604	USD	42'516'000	0.00	0.00
18.05.2022	Bought	USD	13'909'000	CHF	13'936'582	0.00	0.00
18.05.2022	Bought	USD	532'000	CHF	532'563	0.00	0.00
18.05.2022	Bought	USD	804'488'000	CHF	808'309'318	0.00	0.00
18.05.2022	Bought	USD	752'000	EUR	723'450	0.00	0.00
18.05.2022	Bought	USD	41'849'000	EUR	40'229'366	0.00	0.00
19.05.2022	Bought	CHF	808'274'323	USD	804'488'000	0.00	0.00
19.05.2022	Bought	EUR	40'227'757	USD	41'849'000	0.00	0.00
19.05.2022	Bought	EUR	86'499	USD	90'000	0.00	0.00
19.05.2022	Bought	USD	2'184'000	CHF	2'194'302	0.00	0.00
19.05.2022	Bought	USD	143'000	CHF	143'395	0.00	0.00
19.05.2022	Bought	USD	802'161'000	CHF	796'425'549	0.00	0.00
19.05.2022	Bought	USD	97'000	EUR	93'092	0.00	0.00
19.05.2022	Bought	USD	41'842'000	EUR	39'719'018	0.00	0.00
20.05.2022	Bought	CHF	15'612'726	USD	15'726'000	0.00	0.00
20.05.2022	Bought	CHF	796'391'136	USD	802'161'000	0.00	0.00
20.05.2022	Bought	CHF	409'976	USD	413'000	0.00	0.00
20.05.2022	Bought	EUR	39'717'450	USD	41'842'000	0.00	0.00
20.05.2022	Bought	EUR	838'064	USD	883'000	0.00	0.00
20.05.2022	Bought	USD	818'300'000	CHF	809'707'850	0.00	0.00
20.05.2022	Bought	USD	7'000	EUR	6'644	0.00	0.00
20.05.2022	Bought	USD	42'718'000	EUR	40'643'940	0.00	0.00
23.05.2022	Bought	CHF	809'605'153	USD	818'300'000	0.00	0.00
23.05.2022	Bought	CHF	5'786'069	USD	5'853'000	0.00	0.00
23.05.2022	Bought	EUR	40'639'195	USD	42'718'000	0.00	0.00
23.05.2022	Bought	USD	8'233'000	CHF	8'145'327	0.00	0.00
23.05.2022	Bought	USD	815'920'000	CHF	793'258'638	0.00	0.00
23.05.2022	Bought	USD	32'000	EUR	30'430	0.00	0.00
23.05.2022	Bought	USD	390'000	EUR	370'953	0.00	0.00
23.05.2022	Bought	USD	42'296'000	EUR	39'941'074	0.00	0.00
24.05.2022	Bought	CHF	25'064'237	USD	25'781'000	0.00	0.00
24.05.2022	Bought	CHF	793'223'961	USD	815'920'000	0.00	0.00
24.05.2022	Bought	CHF	2'919'769	USD	3'005'000	0.00	0.00
24.05.2022	Bought	EUR	39'939'528	USD	42'296'000	0.00	0.00
24.05.2022	Bought	EUR	723'311	USD	766'000	0.00	0.00
24.05.2022	Bought	EUR	286'922	USD	304'000	0.00	0.00
24.05.2022	Bought	USD	844'706'000	CHF	823'841'762	0.00	0.00

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24.05.2022	Bought	USD	43'366'000	EUR	41'074'067	0.00	0.00
25.05.2022	Bought	CHF	823'805'186	USD	844'706'000	0.00	0.00
25.05.2022	Bought	EUR	41'072'437	USD	43'366'000	0.00	0.00
25.05.2022	Bought	USD	4'391'000	CHF	4'282'397	0.00	0.00
25.05.2022	Bought	USD	2'573'000	CHF	2'508'387	0.00	0.00
25.05.2022	Bought	USD	837'742'000	CHF	808'881'788	0.00	0.00
25.05.2022	Bought	USD	263'000	EUR	249'097	0.00	0.00
25.05.2022	Bought	USD	82'000	EUR	77'687	0.00	0.00
25.05.2022	Bought	USD	43'021'000	EUR	40'321'855	0.00	0.00
27.05.2022	Bought	CHF	18'883'002	USD	19'559'000	0.00	0.00
27.05.2022	Bought	CHF	1'399'898	USD	1'449'000	0.00	0.00
27.05.2022	Bought	CHF	808'810'245	USD	837'742'000	0.00	0.00
27.05.2022	Bought	EUR	40'318'605	USD	43'021'000	0.00	0.00
27.05.2022	Bought	EUR	4'026'374	USD	4'296'000	0.00	0.00
27.05.2022	Bought	EUR	27'145	USD	29'000	0.00	0.00
27.05.2022	Bought	USD	858'750'000	CHF	824'013'562	0.00	0.00
27.05.2022	Bought	USD	47'346'000	EUR	44'142'878	0.00	0.00
31.05.2022	Bought	CHF	5'860'956	USD	6'109'000	0.00	0.00
31.05.2022	Bought	CHF	823'864'999	USD	858'750'000	0.00	0.00
31.05.2022	Bought	CHF	4'493'657	USD	4'682'000	0.00	0.00
31.05.2022	Bought	EUR	44'135'743	USD	47'346'000	0.00	0.00
31.05.2022	Bought	EUR	424'086	USD	455'000	0.00	0.00
31.05.2022	Bought	EUR	103'391	USD	111'000	0.00	0.00
31.05.2022	Bought	USD	869'541'000	CHF	837'020'167	0.00	0.00
31.05.2022	Bought	USD	47'912'000	EUR	44'869'061	0.00	0.00
01.06.2022	Bought	CHF	836'980'429	USD	869'541'000	0.00	0.00
01.06.2022	Bought	EUR	44'867'158	USD	47'912'000	0.00	0.00
01.06.2022	Bought	EUR	123'613	USD	132'000	0.00	0.00
01.06.2022	Bought	USD	10'287'000	CHF	9'902'060	0.00	0.00
01.06.2022	Bought	USD	1'217'000	CHF	1'171'285	0.00	0.00
01.06.2022	Bought	USD	858'037'000	CHF	821'016'136	0.00	0.00
01.06.2022	Bought	USD	834'000	EUR	780'804	0.00	0.00
01.06.2022	Bought	USD	47'210'000	EUR	44'077'019	0.00	0.00
02.06.2022	Bought	CHF	7'763'751	USD	8'114'000	0.00	0.00
02.06.2022	Bought	CHF	820'975'979	USD	858'037'000	0.00	0.00
02.06.2022	Bought	EUR	44'075'237	USD	47'210'000	0.00	0.00
02.06.2022	Bought	EUR	306'223	USD	328'000	0.00	0.00
02.06.2022	Bought	USD	993'000	CHF	949'569	0.00	0.00
02.06.2022	Bought	USD	865'158'000	CHF	828'393'976	0.00	0.00
02.06.2022	Bought	USD	76'000	EUR	70'972	0.00	0.00
02.06.2022	Bought	USD	47'462'000	EUR	44'028'123	0.00	0.00
03.06.2022	Bought	CHF	828'355'909	USD	865'158'000	0.00	0.00
03.06.2022	Bought	CHF	1'802'767	USD	1'883'000	0.00	0.00
03.06.2022	Bought	EUR	44'026'359	USD	47'462'000	0.00	0.00
03.06.2022	Bought	EUR	279'204	USD	301'000	0.00	0.00
03.06.2022	Bought	EUR	53'805	USD	58'000	0.00	0.00
03.06.2022	Bought	USD	1'173'000	CHF	1'123'135	0.00	0.00
03.06.2022	Bought	USD	865'868'000	CHF	829'977'771	0.00	0.00
03.06.2022	Bought	USD	47'821'000	EUR	44'650'669	0.00	0.00
07.06.2022	Bought	CHF	829'827'110	USD	865'868'000	0.00	0.00
07.06.2022	Bought	CHF	2'619'510	USD	2'736'000	0.00	0.00
07.06.2022	Bought	EUR	44'643'416	USD	47'821'000	0.00	0.00
07.06.2022	Bought	EUR	138'936	USD	149'000	0.00	0.00
07.06.2022	Bought	USD	10'091'000	CHF	9'670'801	0.00	0.00
07.06.2022	Bought	USD	858'513'000	CHF	827'113'746	0.00	0.00
07.06.2022	Bought	USD	861'000	EUR	803'593	0.00	0.00
07.06.2022	Bought	USD	47'109'000	EUR	44'152'132	0.00	0.00
08.06.2022	Bought	CHF	2'814'109	USD	2'921'000	0.00	0.00
08.06.2022	Bought	CHF	827'075'971	USD	858'513'000	0.00	0.00
08.06.2022	Bought	EUR	44'150'352	USD	47'109'000	0.00	0.00
08.06.2022	Bought	EUR	195'878	USD	209'000	0.00	0.00
08.06.2022	Bought	USD	2'683'000	CHF	2'587'818	0.00	0.00
08.06.2022	Bought	USD	858'751'000	CHF	835'092'410	0.00	0.00
08.06.2022	Bought	USD	237'000	EUR	222'708	0.00	0.00
08.06.2022	Bought	USD	47'081'000	EUR	43'978'070	0.00	0.00
10.06.2022	Bought	CHF	835'016'410	USD	858'751'000	0.00	0.00
10.06.2022	Bought	CHF	3'419'972	USD	3'515'000	0.00	0.00
10.06.2022	Bought	EUR	43'974'574	USD	47'081'000	0.00	0.00
10.06.2022	Bought	EUR	107'414	USD	115'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
10.06.2022	Bought	EUR	137'430	USD	147'000	0.00	0.00
10.06.2022	Bought	USD	8'404'000	CHF	8'172'310	0.00	0.00
10.06.2022	Bought	USD	853'862'000	CHF	831'789'667	0.00	0.00
10.06.2022	Bought	USD	47'343'000	EUR	44'108'933	0.00	0.00
13.06.2022	Bought	CHF	831'675'250	USD	853'862'000	0.00	0.00
13.06.2022	Bought	CHF	3'283'074	USD	3'369'000	0.00	0.00
13.06.2022	Bought	EUR	44'103'751	USD	47'343'000	0.00	0.00
13.06.2022	Bought	EUR	164'911	USD	177'000	0.00	0.00
13.06.2022	Bought	EUR	20'486	USD	22'000	0.00	0.00
13.06.2022	Bought	USD	2'997'000	CHF	2'919'060	0.00	0.00
13.06.2022	Bought	USD	854'234'000	CHF	836'508'644	0.00	0.00
13.06.2022	Bought	USD	47'542'000	EUR	44'647'083	0.00	0.00
14.06.2022	Bought	CHF	836'470'631	USD	854'234'000	0.00	0.00
14.06.2022	Bought	EUR	44'645'335	USD	47'542'000	0.00	0.00
14.06.2022	Bought	USD	6'355'000	CHF	6'223'013	0.00	0.00
14.06.2022	Bought	USD	1'801'000	CHF	1'762'740	0.00	0.00
14.06.2022	Bought	USD	846'078'000	CHF	836'200'039	0.00	0.00
14.06.2022	Bought	USD	433'000	EUR	406'226	0.00	0.00
14.06.2022	Bought	USD	145'000	EUR	136'142	0.00	0.00
14.06.2022	Bought	USD	46'964'000	EUR	44'608'663	0.00	0.00
15.06.2022	Bought	CHF	836'162'220	USD	846'078'000	0.00	0.00
15.06.2022	Bought	EUR	44'606'798	USD	46'964'000	0.00	0.00
15.06.2022	Bought	USD	10'387'000	CHF	10'265'628	0.00	0.00
15.06.2022	Bought	USD	4'107'000	CHF	4'062'061	0.00	0.00
15.06.2022	Bought	USD	831'584'000	CHF	829'151'617	0.00	0.00
15.06.2022	Bought	USD	718'000	EUR	681'786	0.00	0.00
15.06.2022	Bought	USD	751'000	EUR	713'844	0.00	0.00
15.06.2022	Bought	USD	45'495'000	EUR	43'659'971	0.00	0.00
16.06.2022	Bought	CHF	829'113'946	USD	831'584'000	0.00	0.00
16.06.2022	Bought	EUR	236'011	USD	246'000	0.00	0.00
16.06.2022	Bought	EUR	43'658'208	USD	45'495'000	0.00	0.00
16.06.2022	Bought	USD	3'418'000	CHF	3'407'684	0.00	0.00
16.06.2022	Bought	USD	3'899'000	CHF	3'886'901	0.00	0.00
16.06.2022	Bought	USD	824'267'000	CHF	824'514'280	0.00	0.00
16.06.2022	Bought	USD	144'000	EUR	138'041	0.00	0.00
16.06.2022	Bought	USD	45'597'000	EUR	43'789'375	0.00	0.00
17.06.2022	Bought	CHF	824'459'878	USD	824'267'000	0.00	0.00
17.06.2022	Bought	EUR	43'786'738	USD	45'597'000	0.00	0.00
17.06.2022	Bought	USD	3'577'000	CHF	3'577'941	0.00	0.00
17.06.2022	Bought	USD	4'859'000	CHF	4'856'936	0.00	0.00
17.06.2022	Bought	USD	815'831'000	CHF	816'606'039	0.00	0.00
17.06.2022	Bought	USD	169'000	EUR	162'331	0.00	0.00
17.06.2022	Bought	USD	176'000	EUR	168'919	0.00	0.00
17.06.2022	Bought	USD	45'252'000	EUR	43'466'818	0.00	0.00
21.06.2022	Bought	CHF	1'699'207	USD	1'698'000	0.00	0.00
21.06.2022	Bought	CHF	816'385'765	USD	815'831'000	0.00	0.00
21.06.2022	Bought	EUR	43'456'157	USD	45'252'000	0.00	0.00
21.06.2022	Bought	EUR	275'622	USD	287'000	0.00	0.00
21.06.2022	Bought	USD	880'000	CHF	880'418	0.00	0.00
21.06.2022	Bought	USD	816'649'000	CHF	791'659'541	0.00	0.00
21.06.2022	Bought	USD	149'000	EUR	143'154	0.00	0.00
21.06.2022	Bought	USD	45'390'000	EUR	43'247'930	0.00	0.00
22.06.2022	Bought	CHF	21'479'278	USD	22'158'000	0.00	0.00
22.06.2022	Bought	CHF	791'613'808	USD	816'649'000	0.00	0.00
22.06.2022	Bought	CHF	3'665'817	USD	3'786'000	0.00	0.00
22.06.2022	Bought	EUR	43'245'297	USD	45'390'000	0.00	0.00
22.06.2022	Bought	EUR	58'112	USD	61'000	0.00	0.00
22.06.2022	Bought	EUR	343'674	USD	361'000	0.00	0.00
22.06.2022	Bought	USD	842'593'000	CHF	819'126'785	0.00	0.00
22.06.2022	Bought	USD	45'812'000	EUR	43'801'352	0.00	0.00
23.06.2022	Bought	CHF	12'017'677	USD	12'363'000	0.00	0.00
23.06.2022	Bought	CHF	819'082'128	USD	842'593'000	0.00	0.00
23.06.2022	Bought	EUR	340'392	USD	356'000	0.00	0.00
23.06.2022	Bought	EUR	43'798'621	USD	45'812'000	0.00	0.00
23.06.2022	Bought	USD	7'413'000	CHF	7'196'580	0.00	0.00
23.06.2022	Bought	USD	847'543'000	CHF	816'692'435	0.00	0.00
23.06.2022	Bought	USD	149'000	EUR	142'268	0.00	0.00
23.06.2022	Bought	USD	46'019'000	EUR	43'564'572	0.00	0.00
24.06.2022	Bought	CHF	3'307'778	USD	3'433'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
24.06.2022	Bought	CHF	816'648'617	USD	847'543'000	0.00	0.00
24.06.2022	Bought	CHF	2'929'841	USD	3'038'000	0.00	0.00
24.06.2022	Bought	EUR	43'561'887	USD	46'019'000	0.00	0.00
24.06.2022	Bought	EUR	409'847	USD	433'000	0.00	0.00
24.06.2022	Bought	USD	854'014'000	CHF	819'084'827	0.00	0.00
24.06.2022	Bought	USD	46'452'000	EUR	43'830'498	0.00	0.00
27.06.2022	Bought	CHF	818'952'968	USD	854'014'000	0.00	0.00
27.06.2022	Bought	CHF	4'519'762	USD	4'711'000	0.00	0.00
27.06.2022	Bought	EUR	43'822'352	USD	46'452'000	0.00	0.00
27.06.2022	Bought	EUR	338'811	USD	359'000	0.00	0.00
27.06.2022	Bought	USD	5'087'000	CHF	4'878'230	0.00	0.00
27.06.2022	Bought	USD	853'638'000	CHF	817'785'204	0.00	0.00
27.06.2022	Bought	USD	170'000	EUR	160'397	0.00	0.00
27.06.2022	Bought	USD	46'641'000	EUR	44'303'124	0.00	0.00
28.06.2022	Bought	CHF	817'741'668	USD	853'638'000	0.00	0.00
28.06.2022	Bought	CHF	4'759'551	USD	4'960'000	0.00	0.00
28.06.2022	Bought	EUR	44'300'448	USD	46'641'000	0.00	0.00
28.06.2022	Bought	EUR	47'520	USD	50'000	0.00	0.00
28.06.2022	Bought	USD	4'490'000	CHF	4'301'088	0.00	0.00
28.06.2022	Bought	USD	854'108'000	CHF	815'524'525	0.00	0.00
28.06.2022	Bought	USD	359'000	EUR	340'951	0.00	0.00
28.06.2022	Bought	USD	46'332'000	EUR	43'947'413	0.00	0.00
29.06.2022	Bought	CHF	815'480'539	USD	854'108'000	0.00	0.00
29.06.2022	Bought	EUR	54'978	USD	58'000	0.00	0.00
29.06.2022	Bought	EUR	43'944'741	USD	46'332'000	0.00	0.00
29.06.2022	Bought	USD	4'508'000	CHF	4'304'283	0.00	0.00
29.06.2022	Bought	USD	235'000	CHF	224'451	0.00	0.00
29.06.2022	Bought	USD	849'365'000	CHF	812'247'750	0.00	0.00
29.06.2022	Bought	USD	413'000	EUR	391'660	0.00	0.00
29.06.2022	Bought	USD	45'977'000	EUR	43'392'950	0.00	0.00
30.06.2022	Bought	CHF	812'204'262	USD	849'365'000	0.00	0.00
30.06.2022	Bought	CHF	2'923'521	USD	3'061'000	0.00	0.00
30.06.2022	Bought	EUR	43'390'308	USD	45'977'000	0.00	0.00
30.06.2022	Bought	EUR	89'636	USD	95'000	0.00	0.00
30.06.2022	Bought	EUR	84'799	USD	90'000	0.00	0.00
30.06.2022	Bought	USD	4'182'000	CHF	3'998'992	0.00	0.00
30.06.2022	Bought	USD	848'244'000	CHF	812'490'515	0.00	0.00
30.06.2022	Bought	USD	46'162'000	EUR	43'904'434	0.00	0.00
01.07.2022	Bought	CHF	812'420'959	USD	848'244'000	0.00	0.00
01.07.2022	Bought	EUR	43'900'622	USD	46'162'000	0.00	0.00
01.07.2022	Bought	USD	4'451'000	CHF	4'263'065	0.00	0.00
01.07.2022	Bought	USD	843'793'000	CHF	803'965'970	0.00	0.00
01.07.2022	Bought	USD	89'000	EUR	84'494	0.00	0.00
01.07.2022	Bought	USD	457'000	EUR	434'613	0.00	0.00
01.07.2022	Bought	USD	45'616'000	EUR	43'528'379	0.00	0.00
05.07.2022	Bought	CHF	5'107'723	USD	5'362'000	0.00	0.00
05.07.2022	Bought	CHF	803'787'930	USD	843'793'000	0.00	0.00
05.07.2022	Bought	EUR	43'517'628	USD	45'616'000	0.00	0.00
05.07.2022	Bought	USD	1'455'000	CHF	1'388'277	0.00	0.00
05.07.2022	Bought	USD	847'700'000	CHF	811'525'250	0.00	0.00
05.07.2022	Bought	USD	13'000	EUR	12'404	0.00	0.00
05.07.2022	Bought	USD	193'000	EUR	184'312	0.00	0.00
05.07.2022	Bought	USD	45'410'000	EUR	43'469'104	0.00	0.00
06.07.2022	Bought	CHF	811'479'898	USD	847'700'000	0.00	0.00
06.07.2022	Bought	EUR	43'466'375	USD	45'410'000	0.00	0.00
06.07.2022	Bought	EUR	130'782	USD	137'000	0.00	0.00
06.07.2022	Bought	USD	4'484'000	CHF	4'292'632	0.00	0.00
06.07.2022	Bought	USD	514'000	CHF	490'391	0.00	0.00
06.07.2022	Bought	USD	842'702'000	CHF	811'668'656	0.00	0.00
06.07.2022	Bought	USD	298'000	EUR	285'020	0.00	0.00
06.07.2022	Bought	USD	45'249'000	EUR	43'537'812	0.00	0.00
07.07.2022	Bought	CHF	811'624'161	USD	842'702'000	0.00	0.00
07.07.2022	Bought	CHF	4'921'258	USD	5'119'000	0.00	0.00
07.07.2022	Bought	EUR	43'535'110	USD	45'249'000	0.00	0.00
07.07.2022	Bought	EUR	265'709	USD	277'000	0.00	0.00
07.07.2022	Bought	USD	12'409'000	CHF	11'951'790	0.00	0.00
07.07.2022	Bought	USD	1'473'000	CHF	1'416'637	0.00	0.00
07.07.2022	Bought	USD	833'939'000	CHF	809'087'618	0.00	0.00
07.07.2022	Bought	USD	91'000	EUR	87'346	0.00	0.00

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07.07.2022	Bought	USD	634'000	EUR	610'055	0.00	0.00
07.07.2022	Bought	USD	44'801'000	EUR	43'735'601	0.00	0.00
08.07.2022	Bought	CHF	809'044'253	USD	833'939'000	0.00	0.00
08.07.2022	Bought	EUR	43'732'928	USD	44'801'000	0.00	0.00
08.07.2022	Bought	USD	21'118'000	CHF	20'487'797	0.00	0.00
08.07.2022	Bought	USD	2'700'000	CHF	2'616'082	0.00	0.00
08.07.2022	Bought	USD	810'121'000	CHF	786'019'900	0.00	0.00
08.07.2022	Bought	USD	1'471'000	EUR	1'436'194	0.00	0.00
08.07.2022	Bought	USD	106'000	EUR	103'399	0.00	0.00
08.07.2022	Bought	USD	43'224'000	EUR	42'400'997	0.00	0.00
11.07.2022	Bought	CHF	785'894'332	USD	810'121'000	0.00	0.00
11.07.2022	Bought	CHF	1'331'045	USD	1'370'000	0.00	0.00
11.07.2022	Bought	EUR	78'658	USD	80'000	0.00	0.00
11.07.2022	Bought	EUR	42'393'324	USD	43'224'000	0.00	0.00
11.07.2022	Bought	USD	10'446'000	CHF	10'133'393	0.00	0.00
11.07.2022	Bought	USD	801'045'000	CHF	779'336'680	0.00	0.00
11.07.2022	Bought	USD	710'000	EUR	696'345	0.00	0.00
11.07.2022	Bought	USD	42'594'000	EUR	41'882'830	0.00	0.00
12.07.2022	Bought	CHF	779'295'427	USD	801'045'000	0.00	0.00
12.07.2022	Bought	EUR	41'880'330	USD	42'594'000	0.00	0.00
12.07.2022	Bought	USD	3'256'000	CHF	3'167'521	0.00	0.00
12.07.2022	Bought	USD	230'000	CHF	223'634	0.00	0.00
12.07.2022	Bought	USD	797'559'000	CHF	778'656'852	0.00	0.00
12.07.2022	Bought	USD	33'000	EUR	32'467	0.00	0.00
12.07.2022	Bought	USD	223'000	EUR	219'265	0.00	0.00
12.07.2022	Bought	USD	42'338'000	EUR	41'619'645	0.00	0.00
13.07.2022	Bought	CHF	778'615'618	USD	797'559'000	0.00	0.00
13.07.2022	Bought	CHF	440'617	USD	451'000	0.00	0.00
13.07.2022	Bought	EUR	41'617'158	USD	42'338'000	0.00	0.00
13.07.2022	Bought	EUR	92'292	USD	94'000	0.00	0.00
13.07.2022	Bought	USD	7'320'000	CHF	7'146'216	0.00	0.00
13.07.2022	Bought	USD	790'690'000	CHF	774'718'062	0.00	0.00
13.07.2022	Bought	USD	317'000	EUR	311'583	0.00	0.00
13.07.2022	Bought	USD	42'115'000	EUR	41'767'494	0.00	0.00
14.07.2022	Bought	CHF	774'676'946	USD	790'690'000	0.00	0.00
14.07.2022	Bought	CHF	2'114'424	USD	2'158'000	0.00	0.00
14.07.2022	Bought	EUR	41'764'993	USD	42'115'000	0.00	0.00
14.07.2022	Bought	EUR	22'815	USD	23'000	0.00	0.00
14.07.2022	Bought	USD	4'118'000	CHF	4'034'705	0.00	0.00
14.07.2022	Bought	USD	788'730'000	CHF	773'862'440	0.00	0.00
14.07.2022	Bought	USD	356'000	EUR	353'023	0.00	0.00
14.07.2022	Bought	USD	41'782'000	EUR	41'574'543	0.00	0.00
15.07.2022	Bought	CHF	773'821'031	USD	788'730'000	0.00	0.00
15.07.2022	Bought	CHF	2'250'040	USD	2'294'000	0.00	0.00
15.07.2022	Bought	EUR	41'572'069	USD	41'782'000	0.00	0.00
15.07.2022	Bought	EUR	9'932	USD	10'000	0.00	0.00
15.07.2022	Bought	USD	7'629'000	CHF	7'484'614	0.00	0.00
15.07.2022	Bought	USD	783'395'000	CHF	765'416'085	0.00	0.00
15.07.2022	Bought	USD	384'000	EUR	382'077	0.00	0.00
15.07.2022	Bought	USD	41'408'000	EUR	40'950'582	0.00	0.00
18.07.2022	Bought	CHF	765'296'225	USD	783'395'000	0.00	0.00
18.07.2022	Bought	CHF	2'287'717	USD	2'340'000	0.00	0.00
18.07.2022	Bought	EUR	375'731	USD	379'000	0.00	0.00
18.07.2022	Bought	EUR	40'943'342	USD	41'408'000	0.00	0.00
18.07.2022	Bought	USD	1'026'000	CHF	1'002'323	0.00	0.00
18.07.2022	Bought	USD	784'709'000	CHF	773'291'484	0.00	0.00
18.07.2022	Bought	USD	260'000	EUR	257'132	0.00	0.00
18.07.2022	Bought	USD	41'527'000	EUR	41'544'864	0.00	0.00
19.07.2022	Bought	CHF	773'250'679	USD	784'709'000	0.00	0.00
19.07.2022	Bought	EUR	41'542'387	USD	41'527'000	0.00	0.00
19.07.2022	Bought	USD	16'478'000	CHF	16'237'553	0.00	0.00
19.07.2022	Bought	USD	1'165'000	CHF	1'145'405	0.00	0.00
19.07.2022	Bought	USD	767'066'000	CHF	750'860'964	0.00	0.00
19.07.2022	Bought	USD	88'000	EUR	87'756	0.00	0.00
19.07.2022	Bought	USD	971'000	EUR	971'308	0.00	0.00
19.07.2022	Bought	USD	40'468'000	EUR	40'163'162	0.00	0.00
20.07.2022	Bought	CHF	8'322'923	USD	8'503'000	0.00	0.00
20.07.2022	Bought	CHF	750'821'076	USD	767'066'000	0.00	0.00
20.07.2022	Bought	EUR	441'474	USD	445'000	0.00	0.00

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20.07.2022	Bought	EUR	40'160'790	USD	40'468'000	0.00	0.00
20.07.2022	Bought	USD	1'228'000	CHF	1'200'788	0.00	0.00
20.07.2022	Bought	USD	774'341'000	CHF	754'091'983	0.00	0.00
20.07.2022	Bought	USD	40'913'000	EUR	40'127'701	0.00	0.00
21.07.2022	Bought	CHF	7'329'973	USD	7'527'000	0.00	0.00
21.07.2022	Bought	CHF	754'053'266	USD	774'341'000	0.00	0.00
21.07.2022	Bought	CHF	2'784'194	USD	2'850'000	0.00	0.00
21.07.2022	Bought	EUR	40'125'344	USD	40'913'000	0.00	0.00
21.07.2022	Bought	EUR	539'408	USD	550'000	0.00	0.00
21.07.2022	Bought	EUR	235'155	USD	239'000	0.00	0.00
21.07.2022	Bought	USD	784'718'000	CHF	759'960'147	0.00	0.00
21.07.2022	Bought	USD	41'702'000	EUR	40'682'894	0.00	0.00
22.07.2022	Bought	CHF	1'910'701	USD	1'973'000	0.00	0.00
22.07.2022	Bought	CHF	759'921'539	USD	784'718'000	0.00	0.00
22.07.2022	Bought	EUR	40'680'492	USD	41'702'000	0.00	0.00
22.07.2022	Bought	EUR	36'103	USD	37'000	0.00	0.00
22.07.2022	Bought	EUR	39'061	USD	40'000	0.00	0.00
22.07.2022	Bought	USD	433'000	CHF	419'080	0.00	0.00
22.07.2022	Bought	USD	786'258'000	CHF	762'965'893	0.00	0.00
22.07.2022	Bought	USD	41'779'000	EUR	40'933'318	0.00	0.00
25.07.2022	Bought	CHF	762'850'313	USD	786'258'000	0.00	0.00
25.07.2022	Bought	CHF	799'467	USD	824'000	0.00	0.00
25.07.2022	Bought	EUR	40'926'044	USD	41'779'000	0.00	0.00
25.07.2022	Bought	USD	1'042'000	CHF	1'013'079	0.00	0.00
25.07.2022	Bought	USD	786'040'000	CHF	762'065'780	0.00	0.00
25.07.2022	Bought	USD	96'000	EUR	94'103	0.00	0.00
25.07.2022	Bought	USD	168'000	EUR	164'479	0.00	0.00
25.07.2022	Bought	USD	41'515'000	EUR	40'731'729	0.00	0.00
26.07.2022	Bought	CHF	412'007	USD	425'000	0.00	0.00
26.07.2022	Bought	CHF	762'027'264	USD	786'040'000	0.00	0.00
26.07.2022	Bought	EUR	40'729'319	USD	41'515'000	0.00	0.00
26.07.2022	Bought	EUR	128'521	USD	131'000	0.00	0.00
26.07.2022	Bought	USD	1'466'000	CHF	1'422'228	0.00	0.00
26.07.2022	Bought	USD	784'999'000	CHF	754'266'289	0.00	0.00
26.07.2022	Bought	USD	297'000	EUR	291'494	0.00	0.00
26.07.2022	Bought	USD	41'349'000	EUR	40'432'002	0.00	0.00
27.07.2022	Bought	CHF	18'457'468	USD	19'211'000	0.00	0.00
27.07.2022	Bought	CHF	754'227'039	USD	784'999'000	0.00	0.00
27.07.2022	Bought	CHF	2'770'294	USD	2'882'000	0.00	0.00
27.07.2022	Bought	EUR	40'429'587	USD	41'349'000	0.00	0.00
27.07.2022	Bought	EUR	766'267	USD	784'000	0.00	0.00
27.07.2022	Bought	EUR	127'160	USD	130'000	0.00	0.00
27.07.2022	Bought	USD	807'092'000	CHF	778'722'716	0.00	0.00
27.07.2022	Bought	USD	42'263'000	EUR	41'372'255	0.00	0.00
28.07.2022	Bought	CHF	778'681'393	USD	807'092'000	0.00	0.00
28.07.2022	Bought	EUR	41'370'259	USD	42'263'000	0.00	0.00
28.07.2022	Bought	USD	10'663'000	CHF	10'287'918	0.00	0.00
28.07.2022	Bought	USD	545'000	CHF	525'914	0.00	0.00
28.07.2022	Bought	USD	795'884'000	CHF	765'839'379	0.00	0.00
28.07.2022	Bought	USD	81'000	EUR	79'284	0.00	0.00
28.07.2022	Bought	USD	415'000	EUR	406'157	0.00	0.00
28.07.2022	Bought	USD	41'767'000	EUR	41'229'776	0.00	0.00
29.07.2022	Bought	CHF	765'781'359	USD	795'884'000	0.00	0.00
29.07.2022	Bought	CHF	2'316'006	USD	2'404'000	0.00	0.00
29.07.2022	Bought	EUR	41'226'907	USD	41'767'000	0.00	0.00
29.07.2022	Bought	EUR	22'731	USD	23'000	0.00	0.00
29.07.2022	Bought	USD	798'288'000	CHF	769'829'033	0.00	0.00
29.07.2022	Bought	USD	346'000	EUR	341'410	0.00	0.00
29.07.2022	Bought	USD	41'444'000	EUR	40'968'357	0.00	0.00
02.08.2022	Bought	CHF	769'593'139	USD	798'288'000	0.00	0.00
02.08.2022	Bought	EUR	40'956'900	USD	41'444'000	0.00	0.00
02.08.2022	Bought	USD	1'542'000	CHF	1'486'539	0.00	0.00
02.08.2022	Bought	USD	2'403'000	CHF	2'316'749	0.00	0.00
02.08.2022	Bought	USD	794'343'000	CHF	759'669'928	0.00	0.00
02.08.2022	Bought	USD	60'000	EUR	59'271	0.00	0.00
02.08.2022	Bought	USD	144'000	EUR	142'162	0.00	0.00
02.08.2022	Bought	USD	41'240'000	EUR	40'613'784	0.00	0.00
03.08.2022	Bought	CHF	21'348'705	USD	22'325'000	0.00	0.00
03.08.2022	Bought	CHF	759'613'291	USD	794'343'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
03.08.2022	Bought	CHF	2'115'668	USD	2'213'000	0.00	0.00
03.08.2022	Bought	EUR	40'610'977	USD	41'240'000	0.00	0.00
03.08.2022	Bought	EUR	1'046'552	USD	1'063'000	0.00	0.00
03.08.2022	Bought	EUR	38'359	USD	39'000	0.00	0.00
03.08.2022	Bought	USD	818'881'000	CHF	779'902'264	0.00	0.00
03.08.2022	Bought	USD	42'342'000	EUR	41'526'894	0.00	0.00
04.08.2022	Bought	CHF	779'844'370	USD	818'881'000	0.00	0.00
04.08.2022	Bought	CHF	2'337'880	USD	2'457'000	0.00	0.00
04.08.2022	Bought	EUR	41'524'059	USD	42'342'000	0.00	0.00
04.08.2022	Bought	EUR	179'445	USD	183'000	0.00	0.00
04.08.2022	Bought	USD	31'181'000	CHF	29'693'853	0.00	0.00
04.08.2022	Bought	USD	790'157'000	CHF	753'730'762	0.00	0.00
04.08.2022	Bought	USD	11'000	EUR	10'780	0.00	0.00
04.08.2022	Bought	USD	42'514'000	EUR	41'708'607	0.00	0.00
05.08.2022	Bought	CHF	11'392'438	USD	11'944'000	0.00	0.00
05.08.2022	Bought	CHF	753'676'637	USD	790'157'000	0.00	0.00
05.08.2022	Bought	EUR	41'705'882	USD	42'514'000	0.00	0.00
05.08.2022	Bought	EUR	683'304	USD	697'000	0.00	0.00
05.08.2022	Bought	USD	1'141'000	CHF	1'087'365	0.00	0.00
05.08.2022	Bought	USD	800'960'000	CHF	772'344'903	0.00	0.00
05.08.2022	Bought	USD	75'000	EUR	73'474	0.00	0.00
05.08.2022	Bought	USD	43'136'000	EUR	42'586'212	0.00	0.00
08.08.2022	Bought	CHF	772'181'107	USD	800'960'000	0.00	0.00
08.08.2022	Bought	EUR	42'577'843	USD	43'136'000	0.00	0.00
08.08.2022	Bought	USD	13'945'000	CHF	13'443'970	0.00	0.00
08.08.2022	Bought	USD	3'746'000	CHF	3'610'196	0.00	0.00
08.08.2022	Bought	USD	783'269'000	CHF	749'784'250	0.00	0.00
08.08.2022	Bought	USD	502'000	EUR	495'449	0.00	0.00
08.08.2022	Bought	USD	222'000	EUR	218'916	0.00	0.00
08.08.2022	Bought	USD	42'412'000	EUR	41'541'294	0.00	0.00
09.08.2022	Bought	CHF	13'947'881	USD	14'572'000	0.00	0.00
09.08.2022	Bought	CHF	749'730'205	USD	783'269'000	0.00	0.00
09.08.2022	Bought	CHF	1'428'771	USD	1'493'000	0.00	0.00
09.08.2022	Bought	EUR	41'538'585	USD	42'412'000	0.00	0.00
09.08.2022	Bought	EUR	712'856	USD	728'000	0.00	0.00
09.08.2022	Bought	EUR	128'075	USD	131'000	0.00	0.00
09.08.2022	Bought	USD	799'334'000	CHF	769'977'660	0.00	0.00
09.08.2022	Bought	USD	43'271'000	EUR	42'567'780	0.00	0.00
10.08.2022	Bought	CHF	769'920'907	USD	799'334'000	0.00	0.00
10.08.2022	Bought	EUR	42'564'954	USD	43'271'000	0.00	0.00
10.08.2022	Bought	USD	3'090'000	CHF	2'976'260	0.00	0.00
10.08.2022	Bought	USD	6'338'000	CHF	6'110'345	0.00	0.00
10.08.2022	Bought	USD	789'906'000	CHF	753'135'876	0.00	0.00
10.08.2022	Bought	USD	164'000	EUR	161'323	0.00	0.00
10.08.2022	Bought	USD	284'000	EUR	279'545	0.00	0.00
10.08.2022	Bought	USD	42'823'000	EUR	41'916'349	0.00	0.00
11.08.2022	Bought	CHF	753'080'424	USD	789'906'000	0.00	0.00
11.08.2022	Bought	CHF	3'053'757	USD	3'200'000	0.00	0.00
11.08.2022	Bought	CHF	9'784'436	USD	10'263'000	0.00	0.00
11.08.2022	Bought	EUR	97'959	USD	100'000	0.00	0.00
11.08.2022	Bought	EUR	377'748	USD	386'000	0.00	0.00
11.08.2022	Bought	EUR	41'913'605	USD	42'823'000	0.00	0.00
11.08.2022	Bought	USD	803'369'000	CHF	765'128'636	0.00	0.00
11.08.2022	Bought	USD	43'309'000	EUR	42'372'981	0.00	0.00
12.08.2022	Bought	CHF	3'898'169	USD	4'093'400	0.00	0.00
12.08.2022	Bought	CHF	765'072'721	USD	803'369'000	0.00	0.00
12.08.2022	Bought	CHF	827'915	USD	868'700	0.00	0.00
12.08.2022	Bought	EUR	42'370'203	USD	43'309'000	0.00	0.00
12.08.2022	Bought	EUR	322'772	USD	330'000	0.00	0.00
12.08.2022	Bought	USD	808'331'000	CHF	759'952'390	0.00	0.00
12.08.2022	Bought	USD	63'700	EUR	62'309	0.00	0.00
12.08.2022	Bought	USD	43'575'000	EUR	42'083'152	0.00	0.00
15.08.2022	Bought	CHF	3'805'724	USD	4'049'000	0.00	0.00
15.08.2022	Bought	CHF	759'784'257	USD	808'331'000	0.00	0.00
15.08.2022	Bought	CHF	6'084'030	USD	6'470'000	0.00	0.00
15.08.2022	Bought	EUR	42'074'932	USD	43'575'000	0.00	0.00
15.08.2022	Bought	EUR	130'337	USD	135'000	0.00	0.00
15.08.2022	Bought	EUR	413'501	USD	428'000	0.00	0.00
15.08.2022	Bought	USD	818'850'000	CHF	769'145'805	0.00	0.00

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15.08.2022	Bought	USD	44'138'000	EUR	42'673'035	0.00	0.00
16.08.2022	Bought	CHF	1'764'770	USD	1'879'000	0.00	0.00
16.08.2022	Bought	CHF	769'088'895	USD	818'850'000	0.00	0.00
16.08.2022	Bought	EUR	42'670'242	USD	44'138'000	0.00	0.00
16.08.2022	Bought	USD	401'000	CHF	376'917	0.00	0.00
16.08.2022	Bought	USD	820'328'000	CHF	774'594'714	0.00	0.00
16.08.2022	Bought	USD	9'000	EUR	8'699	0.00	0.00
16.08.2022	Bought	USD	44'129'000	EUR	43'086'732	0.00	0.00
17.08.2022	Bought	CHF	774'537'127	USD	820'328'000	0.00	0.00
17.08.2022	Bought	EUR	43'083'859	USD	44'129'000	0.00	0.00
17.08.2022	Bought	USD	4'343'000	CHF	4'100'539	0.00	0.00
17.08.2022	Bought	USD	2'129'000	CHF	2'008'054	0.00	0.00
17.08.2022	Bought	USD	813'856'000	CHF	768'198'678	0.00	0.00
17.08.2022	Bought	USD	443'000	EUR	432'409	0.00	0.00
17.08.2022	Bought	USD	110'000	EUR	107'282	0.00	0.00
17.08.2022	Bought	USD	43'576'000	EUR	42'743'359	0.00	0.00
18.08.2022	Bought	CHF	768'140'895	USD	813'856'000	0.00	0.00
18.08.2022	Bought	EUR	42'740'546	USD	43'576'000	0.00	0.00
18.08.2022	Bought	USD	5'643'000	CHF	5'326'174	0.00	0.00
18.08.2022	Bought	USD	1'030'000	CHF	973'021	0.00	0.00
18.08.2022	Bought	USD	807'183'000	CHF	767'388'878	0.00	0.00
18.08.2022	Bought	USD	557'000	EUR	546'351	0.00	0.00
18.08.2022	Bought	USD	28'000	EUR	27'492	0.00	0.00
18.08.2022	Bought	USD	42'991'000	EUR	42'228'356	0.00	0.00
19.08.2022	Bought	CHF	767'332'375	USD	807'183'000	0.00	0.00
19.08.2022	Bought	CHF	83'654	USD	88'000	0.00	0.00
19.08.2022	Bought	EUR	42'225'573	USD	42'991'000	0.00	0.00
19.08.2022	Bought	EUR	206'358	USD	210'000	0.00	0.00
19.08.2022	Bought	USD	700'000	CHF	670'300	0.00	0.00
19.08.2022	Bought	USD	7'010'000	CHF	6'663'755	0.00	0.00
19.08.2022	Bought	USD	800'261'000	CHF	762'829'592	0.00	0.00
19.08.2022	Bought	USD	308'000	EUR	302'557	0.00	0.00
19.08.2022	Bought	USD	42'893'000	EUR	42'209'626	0.00	0.00
22.08.2022	Bought	CHF	762'662'337	USD	800'261'000	0.00	0.00
22.08.2022	Bought	EUR	42'201'325	USD	42'893'000	0.00	0.00
22.08.2022	Bought	USD	4'690'000	CHF	4'469'828	0.00	0.00
22.08.2022	Bought	USD	795'571'000	CHF	759'253'184	0.00	0.00
22.08.2022	Bought	USD	247'000	EUR	243'009	0.00	0.00
22.08.2022	Bought	USD	42'646'000	EUR	42'100'795	0.00	0.00
23.08.2022	Bought	CHF	1'234'825	USD	1'294'000	0.00	0.00
23.08.2022	Bought	CHF	759'197'733	USD	795'571'000	0.00	0.00
23.08.2022	Bought	EUR	42'098'031	USD	42'646'000	0.00	0.00
23.08.2022	Bought	EUR	16'782	USD	17'000	0.00	0.00
23.08.2022	Bought	USD	3'180'000	CHF	3'033'405	0.00	0.00
23.08.2022	Bought	USD	793'685'000	CHF	761'342'336	0.00	0.00
23.08.2022	Bought	USD	217'000	EUR	214'246	0.00	0.00
23.08.2022	Bought	USD	42'446'000	EUR	42'265'105	0.00	0.00
24.08.2022	Bought	CHF	761'286'143	USD	793'685'000	0.00	0.00
24.08.2022	Bought	EUR	42'262'320	USD	42'446'000	0.00	0.00
24.08.2022	Bought	USD	8'235'000	CHF	7'899'053	0.00	0.00
24.08.2022	Bought	USD	2'421'000	CHF	2'321'596	0.00	0.00
24.08.2022	Bought	USD	783'029'000	CHF	754'252'684	0.00	0.00
24.08.2022	Bought	USD	97'000	EUR	96'603	0.00	0.00
24.08.2022	Bought	USD	624'000	EUR	621'396	0.00	0.00
24.08.2022	Bought	USD	41'725'000	EUR	41'870'290	0.00	0.00
25.08.2022	Bought	CHF	754'197'637	USD	783'029'000	0.00	0.00
25.08.2022	Bought	EUR	41'867'546	USD	41'725'000	0.00	0.00
25.08.2022	Bought	USD	7'262'000	CHF	6'994'446	0.00	0.00
25.08.2022	Bought	USD	3'939'000	CHF	3'799'524	0.00	0.00
25.08.2022	Bought	USD	771'828'000	CHF	742'807'267	0.00	0.00
25.08.2022	Bought	USD	135'000	EUR	135'633	0.00	0.00
25.08.2022	Bought	USD	614'000	EUR	616'039	0.00	0.00
25.08.2022	Bought	USD	40'976'000	EUR	41'020'713	0.00	0.00
26.08.2022	Bought	CHF	3'067'981	USD	3'188'000	0.00	0.00
26.08.2022	Bought	CHF	742'753'625	USD	771'828'000	0.00	0.00
26.08.2022	Bought	CHF	3'492'491	USD	3'632'000	0.00	0.00
26.08.2022	Bought	EUR	41'018'048	USD	40'976'000	0.00	0.00
26.08.2022	Bought	EUR	193'243	USD	193'000	0.00	0.00
26.08.2022	Bought	EUR	234'020	USD	234'000	0.00	0.00

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26.08.2022	Bought	USD	778'648'000	CHF	751'688'092	0.00	0.00
26.08.2022	Bought	USD	41'403'000	EUR	41'440'296	0.00	0.00
29.08.2022	Bought	CHF	751'525'744	USD	778'648'000	0.00	0.00
29.08.2022	Bought	EUR	233'477	USD	233'000	0.00	0.00
29.08.2022	Bought	EUR	41'432'280	USD	41'403'000	0.00	0.00
29.08.2022	Bought	USD	2'383'000	CHF	2'300'000	0.00	0.00
29.08.2022	Bought	USD	304'000	CHF	293'571	0.00	0.00
29.08.2022	Bought	USD	775'961'000	CHF	747'948'808	0.00	0.00
29.08.2022	Bought	USD	245'000	EUR	245'155	0.00	0.00
29.08.2022	Bought	USD	41'391'000	EUR	41'456'501	0.00	0.00
30.08.2022	Bought	CHF	3'565'118	USD	3'699'000	0.00	0.00
30.08.2022	Bought	CHF	747'894'491	USD	775'961'000	0.00	0.00
30.08.2022	Bought	CHF	424'344	USD	440'000	0.00	0.00
30.08.2022	Bought	EUR	41'453'803	USD	41'391'000	0.00	0.00
30.08.2022	Bought	EUR	95'167	USD	95'000	0.00	0.00
30.08.2022	Bought	EUR	55'168	USD	55'000	0.00	0.00
30.08.2022	Bought	USD	780'100'000	CHF	751'353'315	0.00	0.00
30.08.2022	Bought	USD	41'541'000	EUR	41'466'361	0.00	0.00
01.09.2022	Bought	CHF	751'243'087	USD	780'100'000	0.00	0.00
01.09.2022	Bought	EUR	41'460'898	USD	41'541'000	0.00	0.00
01.09.2022	Bought	EUR	76'861	USD	77'000	0.00	0.00
01.09.2022	Bought	USD	622'000	CHF	598'977	0.00	0.00
01.09.2022	Bought	USD	779'478'000	CHF	760'653'606	0.00	0.00
01.09.2022	Bought	USD	41'618'000	EUR	41'679'269	0.00	0.00
02.09.2022	Bought	CHF	760'597'874	USD	779'478'000	0.00	0.00
02.09.2022	Bought	EUR	41'676'522	USD	41'618'000	0.00	0.00
02.09.2022	Bought	USD	16'052'000	CHF	15'663'365	0.00	0.00
02.09.2022	Bought	USD	4'104'000	CHF	3'992'166	0.00	0.00
02.09.2022	Bought	USD	759'322'000	CHF	741'078'530	0.00	0.00
02.09.2022	Bought	USD	545'000	EUR	545'606	0.00	0.00
02.09.2022	Bought	USD	172'000	EUR	171'575	0.00	0.00
02.09.2022	Bought	USD	40'901'000	EUR	40'683'749	0.00	0.00
06.09.2022	Bought	CHF	740'862'882	USD	759'322'000	0.00	0.00
06.09.2022	Bought	CHF	2'687'448	USD	2'759'000	0.00	0.00
06.09.2022	Bought	EUR	40'673'238	USD	40'901'000	0.00	0.00
06.09.2022	Bought	EUR	222'282	USD	224'000	0.00	0.00
06.09.2022	Bought	USD	8'991'000	CHF	8'772'447	0.00	0.00
06.09.2022	Bought	USD	753'090'000	CHF	741'643'032	0.00	0.00
06.09.2022	Bought	USD	289'000	EUR	287'324	0.00	0.00
06.09.2022	Bought	USD	40'836'000	EUR	41'103'584	0.00	0.00
07.09.2022	Bought	CHF	741'589'563	USD	753'090'000	0.00	0.00
07.09.2022	Bought	EUR	41'100'862	USD	40'836'000	0.00	0.00
07.09.2022	Bought	USD	3'596'000	CHF	3'540'082	0.00	0.00
07.09.2022	Bought	USD	12'734'000	CHF	12'539'870	0.00	0.00
07.09.2022	Bought	USD	736'760'000	CHF	721'493'596	0.00	0.00
07.09.2022	Bought	USD	270'000	EUR	271'609	0.00	0.00
07.09.2022	Bought	USD	739'000	EUR	743'693	0.00	0.00
07.09.2022	Bought	USD	39'827'000	EUR	39'709'638	0.00	0.00
08.09.2022	Bought	CHF	7'671'045	USD	7'834'000	0.00	0.00
08.09.2022	Bought	CHF	721'441'286	USD	736'760'000	0.00	0.00
08.09.2022	Bought	CHF	4'424'863	USD	4'516'000	0.00	0.00
08.09.2022	Bought	EUR	39'707'005	USD	39'827'000	0.00	0.00
08.09.2022	Bought	EUR	632'195	USD	634'000	0.00	0.00
08.09.2022	Bought	EUR	152'565	USD	153'000	0.00	0.00
08.09.2022	Bought	USD	677'000	CHF	664'411	0.00	0.00
08.09.2022	Bought	USD	748'433'000	CHF	736'420'650	0.00	0.00
08.09.2022	Bought	USD	43'000	EUR	43'343	0.00	0.00
08.09.2022	Bought	USD	40'571'000	EUR	40'962'189	0.00	0.00
09.09.2022	Bought	CHF	736'366'763	USD	748'433'000	0.00	0.00
09.09.2022	Bought	EUR	40'959'455	USD	40'571'000	0.00	0.00
09.09.2022	Bought	USD	5'027'000	CHF	4'946'085	0.00	0.00
09.09.2022	Bought	USD	2'009'000	CHF	1'976'171	0.00	0.00
09.09.2022	Bought	USD	741'397'000	CHF	728'088'924	0.00	0.00
09.09.2022	Bought	USD	114'000	EUR	115'029	0.00	0.00
09.09.2022	Bought	USD	580'000	EUR	585'569	0.00	0.00
09.09.2022	Bought	USD	39'877'000	EUR	40'084'638	0.00	0.00
12.09.2022	Bought	CHF	2'519'832	USD	2'569'000	0.00	0.00
12.09.2022	Bought	CHF	727'926'558	USD	741'397'000	0.00	0.00
12.09.2022	Bought	CHF	833'596	USD	849'000	0.00	0.00

List of forward exchange transactions for the period from March 1, 2022 to February 28, 2023

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
12.09.2022	Bought	EUR	228'083	USD	227'000	0.00	0.00
12.09.2022	Bought	EUR	40'076'646	USD	39'877'000	0.00	0.00
12.09.2022	Bought	USD	744'815'000	CHF	725'020'797	0.00	0.00
12.09.2022	Bought	USD	49'000	EUR	49'245	0.00	0.00
12.09.2022	Bought	USD	40'055'000	EUR	40'224'344	0.00	0.00
13.09.2022	Bought	CHF	724'967'915	USD	744'815'000	0.00	0.00
13.09.2022	Bought	CHF	10'408'053	USD	10'693'000	0.00	0.00
13.09.2022	Bought	EUR	366'579	USD	365'000	0.00	0.00
13.09.2022	Bought	EUR	40'221'671	USD	40'055'000	0.00	0.00
13.09.2022	Bought	USD	1'363'000	CHF	1'324'850	0.00	0.00
13.09.2022	Bought	USD	754'145'000	CHF	725'130'025	0.00	0.00
13.09.2022	Bought	USD	178'000	EUR	178'571	0.00	0.00
13.09.2022	Bought	USD	40'242'000	EUR	40'080'875	0.00	0.00
14.09.2022	Bought	CHF	12'648'559	USD	13'155'000	0.00	0.00
14.09.2022	Bought	CHF	725'076'481	USD	754'145'000	0.00	0.00
14.09.2022	Bought	EUR	485'890	USD	488'000	0.00	0.00
14.09.2022	Bought	EUR	40'078'200	USD	40'242'000	0.00	0.00
14.09.2022	Bought	USD	1'964'000	CHF	1'887'934	0.00	0.00
14.09.2022	Bought	USD	765'336'000	CHF	728'178'937	0.00	0.00
14.09.2022	Bought	USD	60'000	EUR	59'771	0.00	0.00
14.09.2022	Bought	USD	40'670'000	EUR	40'148'868	0.00	0.00
15.09.2022	Bought	CHF	12'865'809	USD	13'523'000	0.00	0.00
15.09.2022	Bought	CHF	728'124'598	USD	765'336'000	0.00	0.00
15.09.2022	Bought	CHF	501'676	USD	527'000	0.00	0.00
15.09.2022	Bought	EUR	40'146'949	USD	40'670'000	0.00	0.00
15.09.2022	Bought	EUR	720'507	USD	730'000	0.00	0.00
15.09.2022	Bought	USD	779'386'000	CHF	748'932'271	0.00	0.00
15.09.2022	Bought	USD	61'000	EUR	60'226	0.00	0.00
15.09.2022	Bought	USD	41'339'000	EUR	41'270'079	0.00	0.00
16.09.2022	Bought	CHF	748'875'766	USD	779'386'000	0.00	0.00
16.09.2022	Bought	EUR	41'268'052	USD	41'339'000	0.00	0.00
16.09.2022	Bought	USD	14'283'000	CHF	13'724'578	0.00	0.00
16.09.2022	Bought	USD	2'739'000	CHF	2'632'067	0.00	0.00
16.09.2022	Bought	USD	762'364'000	CHF	731'907'558	0.00	0.00
16.09.2022	Bought	USD	793'000	EUR	791'755	0.00	0.00
16.09.2022	Bought	USD	184'000	EUR	183'914	0.00	0.00
16.09.2022	Bought	USD	40'362'000	EUR	40'378'555	0.00	0.00
20.09.2022	Bought	CHF	731'678'087	USD	762'364'000	0.00	0.00
20.09.2022	Bought	CHF	1'287'121	USD	1'340'000	0.00	0.00
20.09.2022	Bought	EUR	40'370'437	USD	40'362'000	0.00	0.00
20.09.2022	Bought	USD	1'397'000	CHF	1'340'807	0.00	0.00
20.09.2022	Bought	USD	762'307'000	CHF	732'331'564	0.00	0.00
20.09.2022	Bought	USD	112'000	EUR	112'009	0.00	0.00
20.09.2022	Bought	USD	40'250'000	EUR	40'269'482	0.00	0.00
21.09.2022	Bought	CHF	732'276'297	USD	762'307'000	0.00	0.00
21.09.2022	Bought	EUR	40'267'597	USD	40'250'000	0.00	0.00
21.09.2022	Bought	EUR	55'023	USD	55'000	0.00	0.00
21.09.2022	Bought	USD	1'946'000	CHF	1'868'929	0.00	0.00
21.09.2022	Bought	USD	5'173'000	CHF	4'969'256	0.00	0.00
21.09.2022	Bought	USD	755'188'000	CHF	726'586'765	0.00	0.00
21.09.2022	Bought	USD	411'000	EUR	411'156	0.00	0.00
21.09.2022	Bought	USD	39'894'000	EUR	39'766'861	0.00	0.00
22.09.2022	Bought	CHF	726'531'259	USD	755'188'000	0.00	0.00
22.09.2022	Bought	EUR	39'765'046	USD	39'894'000	0.00	0.00
22.09.2022	Bought	EUR	269'437	USD	270'000	0.00	0.00
22.09.2022	Bought	USD	12'276'000	CHF	11'810'470	0.00	0.00
22.09.2022	Bought	USD	742'912'000	CHF	716'872'934	0.00	0.00
22.09.2022	Bought	USD	714'000	EUR	711'782	0.00	0.00
22.09.2022	Bought	USD	39'450'000	EUR	39'464'207	0.00	0.00
23.09.2022	Bought	CHF	716'799'386	USD	742'912'000	0.00	0.00
23.09.2022	Bought	EUR	39'461'404	USD	39'450'000	0.00	0.00
23.09.2022	Bought	EUR	7'007	USD	7'000	0.00	0.00
23.09.2022	Bought	USD	1'052'000	CHF	1'015'052	0.00	0.00
23.09.2022	Bought	USD	1'063'000	CHF	1'025'458	0.00	0.00
23.09.2022	Bought	USD	740'797'000	CHF	714'906'145	0.00	0.00
23.09.2022	Bought	USD	153'000	EUR	153'077	0.00	0.00
23.09.2022	Bought	USD	39'304'000	EUR	39'778'156	0.00	0.00
26.09.2022	Bought	CHF	3'487'860	USD	3'615'000	0.00	0.00
26.09.2022	Bought	CHF	714'720'946	USD	740'797'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
26.09.2022	Bought	EUR	39'769'534	USD	39'304'000	0.00	0.00
26.09.2022	Bought	USD	492'000	CHF	474'765	0.00	0.00
26.09.2022	Bought	USD	743'920'000	CHF	730'492'244	0.00	0.00
26.09.2022	Bought	USD	160'000	EUR	161'929	0.00	0.00
26.09.2022	Bought	USD	125'000	EUR	126'453	0.00	0.00
26.09.2022	Bought	USD	39'019'000	EUR	39'754'052	0.00	0.00
27.09.2022	Bought	CHF	730'423'059	USD	743'920'000	0.00	0.00
27.09.2022	Bought	EUR	39'751'331	USD	39'019'000	0.00	0.00
27.09.2022	Bought	EUR	9'168	USD	9'000	0.00	0.00
27.09.2022	Bought	USD	10'704'000	CHF	10'509'979	0.00	0.00
27.09.2022	Bought	USD	2'370'000	CHF	2'326'913	0.00	0.00
27.09.2022	Bought	USD	730'846'000	CHF	717'471'518	0.00	0.00
27.09.2022	Bought	USD	266'000	EUR	270'689	0.00	0.00
27.09.2022	Bought	USD	38'762'000	EUR	39'942'706	0.00	0.00
28.09.2022	Bought	CHF	717'405'742	USD	730'846'000	0.00	0.00
28.09.2022	Bought	CHF	5'166'695	USD	5'206'000	0.00	0.00
28.09.2022	Bought	EUR	39'939'912	USD	38'762'000	0.00	0.00
28.09.2022	Bought	EUR	110'200	USD	106'000	0.00	0.00
28.09.2022	Bought	USD	13'085'000	CHF	12'844'576	0.00	0.00
28.09.2022	Bought	USD	1'754'000	CHF	1'718'257	0.00	0.00
28.09.2022	Bought	USD	5'206'000	CHF	5'159'276	0.00	0.00
28.09.2022	Bought	USD	716'007'000	CHF	709'545'037	0.00	0.00
28.09.2022	Bought	USD	106'000	EUR	109'864	0.00	0.00
28.09.2022	Bought	USD	222'000	EUR	228'206	0.00	0.00
28.09.2022	Bought	USD	888'000	EUR	914'905	0.00	0.00
28.09.2022	Bought	USD	37'652'000	EUR	39'030'559	0.00	0.00
29.09.2022	Bought	CHF	709'479'164	USD	716'007'000	0.00	0.00
29.09.2022	Bought	EUR	39'027'897	USD	37'652'000	0.00	0.00
29.09.2022	Bought	USD	6'635'000	CHF	6'584'315	0.00	0.00
29.09.2022	Bought	USD	709'372'000	CHF	702'100'937	0.00	0.00
29.09.2022	Bought	USD	208'000	EUR	216'226	0.00	0.00
29.09.2022	Bought	USD	37'444'000	EUR	38'932'385	0.00	0.00
30.09.2022	Bought	CHF	702'038'512	USD	709'372'000	0.00	0.00
30.09.2022	Bought	EUR	38'929'807	USD	37'444'000	0.00	0.00
30.09.2022	Bought	USD	1'400'000	CHF	1'385'544	0.00	0.00
30.09.2022	Bought	USD	1'870'000	CHF	1'851'833	0.00	0.00
30.09.2022	Bought	USD	706'102'000	CHF	692'986'155	0.00	0.00
30.09.2022	Bought	USD	257'000	EUR	267'113	0.00	0.00
30.09.2022	Bought	USD	73'000	EUR	76'019	0.00	0.00
30.09.2022	Bought	USD	37'114'000	EUR	38'531'577	0.00	0.00
03.10.2022	Bought	CHF	1'039'034	USD	1'059'000	0.00	0.00
03.10.2022	Bought	CHF	692'777'855	USD	706'102'000	0.00	0.00
03.10.2022	Bought	CHF	3'250'735	USD	3'320'000	0.00	0.00
03.10.2022	Bought	EUR	38'522'770	USD	37'114'000	0.00	0.00
03.10.2022	Bought	EUR	255'372	USD	246'000	0.00	0.00
03.10.2022	Bought	EUR	209'403	USD	202'000	0.00	0.00
03.10.2022	Bought	USD	710'481'000	CHF	696'999'623	0.00	0.00
03.10.2022	Bought	USD	37'562'000	EUR	38'470'677	0.00	0.00
04.10.2022	Bought	CHF	531'667	USD	542'000	0.00	0.00
04.10.2022	Bought	CHF	696'937'101	USD	710'481'000	0.00	0.00
04.10.2022	Bought	CHF	523'786	USD	535'000	0.00	0.00
04.10.2022	Bought	EUR	38'468'081	USD	37'562'000	0.00	0.00
04.10.2022	Bought	EUR	363'453	USD	355'000	0.00	0.00
04.10.2022	Bought	EUR	206'443	USD	202'000	0.00	0.00
04.10.2022	Bought	USD	711'558'000	CHF	700'333'173	0.00	0.00
04.10.2022	Bought	USD	38'119'000	EUR	38'909'882	0.00	0.00
05.10.2022	Bought	CHF	8'304'595	USD	8'438'000	0.00	0.00
05.10.2022	Bought	CHF	700'270'555	USD	711'558'000	0.00	0.00
05.10.2022	Bought	EUR	404'188	USD	396'000	0.00	0.00
05.10.2022	Bought	EUR	38'907'182	USD	38'119'000	0.00	0.00
05.10.2022	Bought	EUR	187'986	USD	184'000	0.00	0.00
05.10.2022	Bought	USD	2'958'000	CHF	2'907'758	0.00	0.00
05.10.2022	Bought	USD	717'038'000	CHF	710'369'547	0.00	0.00
05.10.2022	Bought	USD	38'699'000	EUR	39'416'378	0.00	0.00
06.10.2022	Bought	CHF	710'305'013	USD	717'038'000	0.00	0.00
06.10.2022	Bought	EUR	39'413'668	USD	38'699'000	0.00	0.00
06.10.2022	Bought	EUR	209'612	USD	206'000	0.00	0.00
06.10.2022	Bought	USD	6'455'000	CHF	6'394'471	0.00	0.00
06.10.2022	Bought	USD	919'000	CHF	912'001	0.00	0.00

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06.10.2022	Bought	USD	709'664'000	CHF	696'393'283	0.00	0.00
06.10.2022	Bought	USD	256'000	EUR	260'748	0.00	0.00
06.10.2022	Bought	USD	38'649'000	EUR	38'815'908	0.00	0.00
07.10.2022	Bought	CHF	21'082'679	USD	21'487'000	0.00	0.00
07.10.2022	Bought	CHF	4'790'623	USD	4'886'000	0.00	0.00
07.10.2022	Bought	CHF	696'328'704	USD	709'664'000	0.00	0.00
07.10.2022	Bought	EUR	1'410'002	USD	1'404'000	0.00	0.00
07.10.2022	Bought	EUR	188'458	USD	188'000	0.00	0.00
07.10.2022	Bought	EUR	38'813'308	USD	38'649'000	0.00	0.00
07.10.2022	Bought	USD	736'037'000	CHF	725'548'473	0.00	0.00
07.10.2022	Bought	USD	40'241'000	EUR	40'830'594	0.00	0.00
11.10.2022	Bought	CHF	725'296'012	USD	736'037'000	0.00	0.00
11.10.2022	Bought	EUR	40'819'552	USD	40'241'000	0.00	0.00
11.10.2022	Bought	USD	7'599'000	CHF	7'487'933	0.00	0.00
11.10.2022	Bought	USD	2'087'000	CHF	2'055'985	0.00	0.00
11.10.2022	Bought	USD	726'351'000	CHF	718'542'727	0.00	0.00
11.10.2022	Bought	USD	498'000	EUR	505'179	0.00	0.00
11.10.2022	Bought	USD	219'000	EUR	222'041	0.00	0.00
11.10.2022	Bought	USD	39'524'000	EUR	40'164'626	0.00	0.00
12.10.2022	Bought	CHF	6'858'711	USD	6'934'000	0.00	0.00
12.10.2022	Bought	CHF	718'482'875	USD	726'351'000	0.00	0.00
12.10.2022	Bought	EUR	40'161'895	USD	39'524'000	0.00	0.00
12.10.2022	Bought	EUR	383'035	USD	377'000	0.00	0.00
12.10.2022	Bought	USD	4'126'000	CHF	4'076'199	0.00	0.00
12.10.2022	Bought	USD	729'159'000	CHF	723'234'583	0.00	0.00
12.10.2022	Bought	USD	137'000	EUR	139'353	0.00	0.00
12.10.2022	Bought	USD	39'764'000	EUR	40'646'584	0.00	0.00
13.10.2022	Bought	CHF	723'170'417	USD	729'159'000	0.00	0.00
13.10.2022	Bought	EUR	40'643'767	USD	39'764'000	0.00	0.00
13.10.2022	Bought	USD	8'697'000	CHF	8'624'789	0.00	0.00
13.10.2022	Bought	USD	1'053'000	CHF	1'043'633	0.00	0.00
13.10.2022	Bought	USD	8'324'000	CHF	8'322'676	0.00	0.00
13.10.2022	Bought	USD	711'085'000	CHF	709'165'070	0.00	0.00
13.10.2022	Bought	USD	50'000	EUR	51'125	0.00	0.00
13.10.2022	Bought	USD	612'000	EUR	625'346	0.00	0.00
13.10.2022	Bought	USD	446'000	EUR	459'656	0.00	0.00
13.10.2022	Bought	USD	38'656'000	EUR	39'825'270	0.00	0.00
14.10.2022	Bought	CHF	709'101'073	USD	711'085'000	0.00	0.00
14.10.2022	Bought	EUR	39'822'558	USD	38'656'000	0.00	0.00
14.10.2022	Bought	USD	7'813'000	CHF	7'791'038	0.00	0.00
14.10.2022	Bought	USD	1'380'000	CHF	1'373'491	0.00	0.00
14.10.2022	Bought	USD	701'892'000	CHF	700'909'351	0.00	0.00
14.10.2022	Bought	USD	499'000	EUR	513'934	0.00	0.00
14.10.2022	Bought	USD	92'000	EUR	94'472	0.00	0.00
14.10.2022	Bought	USD	38'065'000	EUR	39'248'742	0.00	0.00
17.10.2022	Bought	CHF	3'542'206	USD	3'548'000	0.00	0.00
17.10.2022	Bought	CHF	700'726'859	USD	701'892'000	0.00	0.00
17.10.2022	Bought	EUR	39'240'686	USD	38'065'000	0.00	0.00
17.10.2022	Bought	EUR	111'314	USD	108'000	0.00	0.00
17.10.2022	Bought	USD	1'863'000	CHF	1'857'852	0.00	0.00
17.10.2022	Bought	USD	703'577'000	CHF	706'461'666	0.00	0.00
17.10.2022	Bought	USD	38'173'000	EUR	39'288'398	0.00	0.00
18.10.2022	Bought	CHF	706'398'344	USD	703'577'000	0.00	0.00
18.10.2022	Bought	EUR	39'285'713	USD	38'173'000	0.00	0.00
18.10.2022	Bought	USD	4'320'000	CHF	4'322'311	0.00	0.00
18.10.2022	Bought	USD	9'494'000	CHF	9'531'881	0.00	0.00
18.10.2022	Bought	USD	689'763'000	CHF	692'073'706	0.00	0.00
18.10.2022	Bought	USD	341'000	EUR	350'935	0.00	0.00
18.10.2022	Bought	USD	111'000	EUR	113'660	0.00	0.00
18.10.2022	Bought	USD	37'721'000	EUR	38'680'271	0.00	0.00
19.10.2022	Bought	CHF	698'253	USD	696'000	0.00	0.00
19.10.2022	Bought	CHF	692'013'697	USD	689'763'000	0.00	0.00
19.10.2022	Bought	CHF	395'730	USD	394'000	0.00	0.00
19.10.2022	Bought	EUR	38'677'649	USD	37'721'000	0.00	0.00
19.10.2022	Bought	EUR	58'435	USD	57'000	0.00	0.00
19.10.2022	Bought	EUR	114'965	USD	112'000	0.00	0.00
19.10.2022	Bought	USD	690'853'000	CHF	688'469'557	0.00	0.00
19.10.2022	Bought	USD	37'890'000	EUR	38'610'078	0.00	0.00
20.10.2022	Bought	CHF	10'170'157	USD	10'206'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
20.10.2022	Bought	CHF	688'409'798	USD	690'853'000	0.00	0.00
20.10.2022	Bought	CHF	922'727	USD	925'000	0.00	0.00
20.10.2022	Bought	EUR	38'607'489	USD	37'890'000	0.00	0.00
20.10.2022	Bought	EUR	464'480	USD	456'000	0.00	0.00
20.10.2022	Bought	EUR	135'621	USD	133'000	0.00	0.00
20.10.2022	Bought	USD	701'984'000	CHF	698'368'782	0.00	0.00
20.10.2022	Bought	USD	38'479'000	EUR	39'064'975	0.00	0.00
21.10.2022	Bought	CHF	698'308'763	USD	701'984'000	0.00	0.00
21.10.2022	Bought	EUR	39'062'369	USD	38'479'000	0.00	0.00
21.10.2022	Bought	EUR	18'308	USD	18'000	0.00	0.00
21.10.2022	Bought	USD	3'578'000	CHF	3'559'183	0.00	0.00
21.10.2022	Bought	USD	598'000	CHF	595'827	0.00	0.00
21.10.2022	Bought	USD	697'808'000	CHF	700'494'561	0.00	0.00
21.10.2022	Bought	USD	149'000	EUR	151'255	0.00	0.00
21.10.2022	Bought	USD	38'348'000	EUR	39'170'582	0.00	0.00
24.10.2022	Bought	CHF	700'316'620	USD	697'808'000	0.00	0.00
24.10.2022	Bought	EUR	39'162'674	USD	38'348'000	0.00	0.00
24.10.2022	Bought	EUR	37'806	USD	37'000	0.00	0.00
24.10.2022	Bought	USD	15'232'000	CHF	15'286'988	0.00	0.00
24.10.2022	Bought	USD	682'576'000	CHF	683'122'061	0.00	0.00
24.10.2022	Bought	USD	757'000	EUR	773'024	0.00	0.00
24.10.2022	Bought	USD	37'628'000	EUR	38'225'076	0.00	0.00
25.10.2022	Bought	CHF	3'328'292	USD	3'326'000	0.00	0.00
25.10.2022	Bought	CHF	683'063'701	USD	682'576'000	0.00	0.00
25.10.2022	Bought	EUR	38'222'501	USD	37'628'000	0.00	0.00
25.10.2022	Bought	EUR	226'524	USD	223'000	0.00	0.00
25.10.2022	Bought	EUR	53'928	USD	53'000	0.00	0.00
25.10.2022	Bought	USD	685'902'000	CHF	689'502'986	0.00	0.00
25.10.2022	Bought	USD	37'904'000	EUR	38'699'665	0.00	0.00
26.10.2022	Bought	CHF	6'103'208	USD	6'094'000	0.00	0.00
26.10.2022	Bought	CHF	689'443'312	USD	685'902'000	0.00	0.00
26.10.2022	Bought	EUR	293'504	USD	288'000	0.00	0.00
26.10.2022	Bought	EUR	38'697'038	USD	37'904'000	0.00	0.00
26.10.2022	Bought	USD	6'283'000	CHF	6'315'521	0.00	0.00
26.10.2022	Bought	USD	685'713'000	CHF	686'227'285	0.00	0.00
26.10.2022	Bought	USD	37'890'000	EUR	38'333'131	0.00	0.00
26.10.2022	Bought	USD	302'000	EUR	308'260	0.00	0.00
27.10.2022	Bought	CHF	4'681'214	USD	4'678'000	0.00	0.00
27.10.2022	Bought	CHF	686'167'765	USD	685'713'000	0.00	0.00
27.10.2022	Bought	CHF	582'561	USD	582'000	0.00	0.00
27.10.2022	Bought	EUR	38'330'537	USD	37'890'000	0.00	0.00
27.10.2022	Bought	EUR	290'326	USD	287'000	0.00	0.00
27.10.2022	Bought	EUR	204'481	USD	202'000	0.00	0.00
27.10.2022	Bought	USD	690'973'000	CHF	688'174'559	0.00	0.00
27.10.2022	Bought	USD	38'379'000	EUR	38'540'098	0.00	0.00
28.10.2022	Bought	CHF	4'645'987	USD	4'671'000	0.00	0.00
28.10.2022	Bought	CHF	3'307'181	USD	3'321'000	0.00	0.00
28.10.2022	Bought	CHF	688'116'518	USD	690'973'000	0.00	0.00
28.10.2022	Bought	EUR	397'244	USD	396'000	0.00	0.00
28.10.2022	Bought	EUR	38'537'501	USD	38'379'000	0.00	0.00
28.10.2022	Bought	EUR	70'285	USD	70'000	0.00	0.00
28.10.2022	Bought	USD	698'965'000	CHF	690'227'938	0.00	0.00
28.10.2022	Bought	USD	38'845'000	EUR	38'664'822	0.00	0.00
31.10.2022	Bought	CHF	6'134'709	USD	6'214'000	0.00	0.00
31.10.2022	Bought	CHF	690'053'196	USD	698'965'000	0.00	0.00
31.10.2022	Bought	CHF	2'790'718	USD	2'828'000	0.00	0.00
31.10.2022	Bought	EUR	38'657'038	USD	38'845'000	0.00	0.00
31.10.2022	Bought	EUR	352'211	USD	354'000	0.00	0.00
31.10.2022	Bought	EUR	166'876	USD	168'000	0.00	0.00
31.10.2022	Bought	USD	708'007'000	CHF	700'856'129	0.00	0.00
31.10.2022	Bought	USD	39'367'000	EUR	39'377'632	0.00	0.00
01.11.2022	Bought	CHF	700'791'701	USD	708'007'000	0.00	0.00
01.11.2022	Bought	CHF	1'790'081	USD	1'811'000	0.00	0.00
01.11.2022	Bought	EUR	39'374'714	USD	39'367'000	0.00	0.00
01.11.2022	Bought	EUR	30'979	USD	31'000	0.00	0.00
01.11.2022	Bought	USD	6'412'000	CHF	6'346'828	0.00	0.00
01.11.2022	Bought	USD	703'406'000	CHF	700'873'738	0.00	0.00
01.11.2022	Bought	USD	382'000	EUR	382'078	0.00	0.00
01.11.2022	Bought	USD	39'016'000	EUR	39'217'184	0.00	0.00

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02.11.2022	Bought	CHF	700'812'964	USD	703'406'000	0.00	0.00
02.11.2022	Bought	EUR	39'214'397	USD	39'016'000	0.00	0.00
02.11.2022	Bought	EUR	11'060	USD	11'000	0.00	0.00
02.11.2022	Bought	USD	9'622'000	CHF	9'586'764	0.00	0.00
02.11.2022	Bought	USD	693'784'000	CHF	694'286'993	0.00	0.00
02.11.2022	Bought	USD	482'000	EUR	484'425	0.00	0.00
02.11.2022	Bought	USD	38'545'000	EUR	39'011'184	0.00	0.00
03.11.2022	Bought	CHF	694'224'553	USD	693'784'000	0.00	0.00
03.11.2022	Bought	CHF	289'382	USD	289'000	0.00	0.00
03.11.2022	Bought	EUR	39'009'131	USD	38'545'000	0.00	0.00
03.11.2022	Bought	USD	7'108'000	CHF	7'112'528	0.00	0.00
03.11.2022	Bought	USD	686'965'000	CHF	686'621'518	0.00	0.00
03.11.2022	Bought	USD	371'000	EUR	375'344	0.00	0.00
03.11.2022	Bought	USD	122'000	EUR	123'418	0.00	0.00
03.11.2022	Bought	USD	38'052'000	EUR	38'541'086	0.00	0.00
04.11.2022	Bought	CHF	7'188'555	USD	7'193'000	0.00	0.00
04.11.2022	Bought	CHF	686'546'776	USD	686'965'000	0.00	0.00
04.11.2022	Bought	EUR	381'831	USD	377'000	0.00	0.00
04.11.2022	Bought	EUR	38'538'350	USD	38'052'000	0.00	0.00
04.11.2022	Bought	USD	3'115'000	CHF	3'118'184	0.00	0.00
04.11.2022	Bought	USD	725'000	CHF	722'687	0.00	0.00
04.11.2022	Bought	USD	690'318'000	CHF	689'593'166	0.00	0.00
04.11.2022	Bought	USD	256'000	EUR	259'769	0.00	0.00
04.11.2022	Bought	USD	38'173'000	EUR	38'672'259	0.00	0.00
07.11.2022	Bought	CHF	5'757'922	USD	5'766'000	0.00	0.00
07.11.2022	Bought	CHF	689'371'712	USD	690'318'000	0.00	0.00
07.11.2022	Bought	EUR	38'664'209	USD	38'173'000	0.00	0.00
07.11.2022	Bought	EUR	246'093	USD	243'000	0.00	0.00
07.11.2022	Bought	USD	2'945'000	CHF	2'941'840	0.00	0.00
07.11.2022	Bought	USD	693'139'000	CHF	702'357'749	0.00	0.00
07.11.2022	Bought	USD	147'000	EUR	149'032	0.00	0.00
07.11.2022	Bought	USD	38'269'000	EUR	39'223'705	0.00	0.00
08.11.2022	Bought	CHF	702'282'335	USD	693'139'000	0.00	0.00
08.11.2022	Bought	EUR	39'221'000	USD	38'269'000	0.00	0.00
08.11.2022	Bought	USD	18'748'000	CHF	18'995'792	0.00	0.00
08.11.2022	Bought	USD	674'391'000	CHF	673'177'096	0.00	0.00
08.11.2022	Bought	USD	944'000	EUR	967'320	0.00	0.00
08.11.2022	Bought	USD	37'325'000	EUR	37'719'928	0.00	0.00
09.11.2022	Bought	CHF	673'103'588	USD	674'391'000	0.00	0.00
09.11.2022	Bought	CHF	1'914'011	USD	1'919'000	0.00	0.00
09.11.2022	Bought	CHF	27'370'935	USD	27'424'000	0.00	0.00
09.11.2022	Bought	EUR	37'717'374	USD	37'325'000	0.00	0.00
09.11.2022	Bought	EUR	126'133	USD	125'000	0.00	0.00
09.11.2022	Bought	EUR	1'487'405	USD	1'472'000	0.00	0.00
09.11.2022	Bought	USD	703'734'000	CHF	696'415'166	0.00	0.00
09.11.2022	Bought	USD	38'922'000	EUR	38'937'186	0.00	0.00
10.11.2022	Bought	CHF	7'915'728	USD	8'000'000	0.00	0.00
10.11.2022	Bought	CHF	696'339'163	USD	703'734'000	0.00	0.00
10.11.2022	Bought	EUR	38'934'552	USD	38'922'000	0.00	0.00
10.11.2022	Bought	EUR	449'980	USD	450'000	0.00	0.00
10.11.2022	Bought	EUR	50'048	USD	50'000	0.00	0.00
10.11.2022	Bought	USD	90'000	CHF	89'210	0.00	0.00
10.11.2022	Bought	USD	711'644'000	CHF	700'933'758	0.00	0.00
10.11.2022	Bought	USD	39'422'000	EUR	39'159'630	0.00	0.00
14.11.2022	Bought	CHF	700'632'377	USD	711'644'000	0.00	0.00
14.11.2022	Bought	CHF	3'937'512	USD	4'000'000	0.00	0.00
14.11.2022	Bought	EUR	39'149'142	USD	39'422'000	0.00	0.00
14.11.2022	Bought	EUR	261'912	USD	264'000	0.00	0.00
14.11.2022	Bought	USD	758'000	CHF	746'293	0.00	0.00
14.11.2022	Bought	USD	714'886'000	CHF	703'483'568	0.00	0.00
14.11.2022	Bought	USD	16'000	EUR	15'890	0.00	0.00
14.11.2022	Bought	USD	39'670'000	EUR	39'575'810	0.00	0.00
15.11.2022	Bought	CHF	17'120'521	USD	17'400'000	0.00	0.00
15.11.2022	Bought	CHF	703'411'365	USD	714'886'000	0.00	0.00
15.11.2022	Bought	EUR	39'573'137	USD	39'670'000	0.00	0.00
15.11.2022	Bought	EUR	790'672	USD	793'000	0.00	0.00
15.11.2022	Bought	USD	1'444'000	CHF	1'419'035	0.00	0.00
15.11.2022	Bought	USD	730'842'000	CHF	706'943'467	0.00	0.00
15.11.2022	Bought	USD	115'000	EUR	114'477	0.00	0.00

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15.11.2022	Bought	USD	40'348'000	EUR	39'620'294	0.00	0.00
16.11.2022	Bought	CHF	18'412'465	USD	19'039'000	0.00	0.00
16.11.2022	Bought	CHF	706'870'382	USD	730'842'000	0.00	0.00
16.11.2022	Bought	CHF	6'023'904	USD	6'226'000	0.00	0.00
16.11.2022	Bought	CHF	6'034'038	USD	6'380'000	0.00	0.00
16.11.2022	Bought	EUR	39'617'610	USD	40'348'000	0.00	0.00
16.11.2022	Bought	EUR	1'074'326	USD	1'094'000	0.00	0.00
16.11.2022	Bought	EUR	238'798	USD	243'000	0.00	0.00
16.11.2022	Bought	EUR	335'997	USD	347'000	0.00	0.00
16.11.2022	Bought	USD	762'487'000	CHF	721'083'956	0.00	0.00
16.11.2022	Bought	USD	42'032'000	EUR	40'689'648	0.00	0.00
17.11.2022	Bought	CHF	21'409'732	USD	22'642'000	0.00	0.00
17.11.2022	Bought	CHF	721'008'470	USD	762'487'000	0.00	0.00
17.11.2022	Bought	EUR	40'686'860	USD	42'032'000	0.00	0.00
17.11.2022	Bought	EUR	793'614	USD	820'000	0.00	0.00
17.11.2022	Bought	USD	1'204'000	CHF	1'137'229	0.00	0.00
17.11.2022	Bought	USD	783'925'000	CHF	740'887'518	0.00	0.00
17.11.2022	Bought	USD	42'852'000	EUR	41'333'809	0.00	0.00
18.11.2022	Bought	CHF	4'699'371	USD	4'973'000	0.00	0.00
18.11.2022	Bought	CHF	740'810'458	USD	783'925'000	0.00	0.00
18.11.2022	Bought	EUR	41'330'979	USD	42'852'000	0.00	0.00
18.11.2022	Bought	EUR	403'183	USD	418'000	0.00	0.00
18.11.2022	Bought	USD	3'059'000	CHF	2'887'522	0.00	0.00
18.11.2022	Bought	USD	785'839'000	CHF	740'791'565	0.00	0.00
18.11.2022	Bought	USD	206'000	EUR	198'306	0.00	0.00
18.11.2022	Bought	USD	43'064'000	EUR	41'388'590	0.00	0.00
21.11.2022	Bought	CHF	2'922'314	USD	3'101'000	0.00	0.00
21.11.2022	Bought	CHF	740'557'385	USD	785'839'000	0.00	0.00
21.11.2022	Bought	EUR	41'380'159	USD	43'064'000	0.00	0.00
21.11.2022	Bought	EUR	160'455	USD	167'000	0.00	0.00
21.11.2022	Bought	EUR	14'415	USD	15'000	0.00	0.00
21.11.2022	Bought	USD	300'000	CHF	283'160	0.00	0.00
21.11.2022	Bought	USD	788'640'000	CHF	753'032'904	0.00	0.00
21.11.2022	Bought	USD	43'246'000	EUR	41'872'985	0.00	0.00
22.11.2022	Bought	CHF	752'952'463	USD	788'640'000	0.00	0.00
22.11.2022	Bought	EUR	41'870'155	USD	43'246'000	0.00	0.00
22.11.2022	Bought	EUR	17'439	USD	18'000	0.00	0.00
22.11.2022	Bought	USD	13'624'000	CHF	13'007'841	0.00	0.00
22.11.2022	Bought	USD	3'052'000	CHF	2'915'972	0.00	0.00
22.11.2022	Bought	USD	771'964'000	CHF	734'021'969	0.00	0.00
22.11.2022	Bought	USD	42'594'000	EUR	41'105'171	0.00	0.00
22.11.2022	Bought	USD	670'000	EUR	648'601	0.00	0.00
23.11.2022	Bought	CHF	733'942'843	USD	771'964'000	0.00	0.00
23.11.2022	Bought	CHF	2'273'620	USD	2'391'000	0.00	0.00
23.11.2022	Bought	EUR	41'102'414	USD	42'594'000	0.00	0.00
23.11.2022	Bought	USD	2'619'000	CHF	2'489'949	0.00	0.00
23.11.2022	Bought	USD	771'736'000	CHF	740'094'824	0.00	0.00
23.11.2022	Bought	USD	32'000	EUR	30'881	0.00	0.00
23.11.2022	Bought	USD	42'562'000	EUR	41'551'063	0.00	0.00
25.11.2022	Bought	CHF	739'936'618	USD	771'736'000	0.00	0.00
25.11.2022	Bought	EUR	41'545'470	USD	42'562'000	0.00	0.00
25.11.2022	Bought	USD	971'000	CHF	930'758	0.00	0.00
25.11.2022	Bought	USD	10'701'000	CHF	10'260'226	0.00	0.00
25.11.2022	Bought	USD	760'064'000	CHF	723'960'960	0.00	0.00
25.11.2022	Bought	USD	26'000	EUR	25'398	0.00	0.00
25.11.2022	Bought	USD	741'000	EUR	723'482	0.00	0.00
25.11.2022	Bought	USD	41'795'000	EUR	40'623'815	0.00	0.00
28.11.2022	Bought	CHF	6'881'463	USD	7'227'000	0.00	0.00
28.11.2022	Bought	CHF	723'731'421	USD	760'064'000	0.00	0.00
28.11.2022	Bought	EUR	40'615'699	USD	41'795'000	0.00	0.00
28.11.2022	Bought	EUR	196'371	USD	202'000	0.00	0.00
28.11.2022	Bought	EUR	47'706	USD	49'000	0.00	0.00
28.11.2022	Bought	USD	991'000	CHF	945'027	0.00	0.00
28.11.2022	Bought	USD	766'300'000	CHF	722'161'120	0.00	0.00
28.11.2022	Bought	USD	42'046'000	EUR	40'526'847	0.00	0.00
29.11.2022	Bought	CHF	4'143'823	USD	4'399'000	0.00	0.00
29.11.2022	Bought	CHF	722'086'023	USD	766'300'000	0.00	0.00
29.11.2022	Bought	CHF	4'824'919	USD	5'121'000	0.00	0.00
29.11.2022	Bought	CHF	6'290'935	USD	6'667'000	0.00	0.00

List of forward exchange transactions for the period from March 1, 2022 to February 28, 2023

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
29.11.2022	Bought	EUR	40'524'156	USD	42'046'000	0.00	0.00
29.11.2022	Bought	EUR	64'566	USD	67'000	0.00	0.00
29.11.2022	Bought	EUR	52'070	USD	54'000	0.00	0.00
29.11.2022	Bought	EUR	483'168	USD	503'000	0.00	0.00
29.11.2022	Bought	USD	782'487'000	CHF	740'702'194	0.00	0.00
29.11.2022	Bought	USD	42'670'000	EUR	41'014'255	0.00	0.00
30.11.2022	Bought	CHF	740'623'476	USD	782'487'000	0.00	0.00
30.11.2022	Bought	EUR	121'067	USD	126'000	0.00	0.00
30.11.2022	Bought	EUR	41'011'546	USD	42'670'000	0.00	0.00
30.11.2022	Bought	USD	2'672'000	CHF	2'528'987	0.00	0.00
30.11.2022	Bought	USD	2'393'000	CHF	2'264'812	0.00	0.00
30.11.2022	Bought	USD	777'422'000	CHF	734'702'661	0.00	0.00
30.11.2022	Bought	USD	80'000	EUR	76'961	0.00	0.00
30.11.2022	Bought	USD	42'716'000	EUR	41'086'114	0.00	0.00
01.12.2022	Bought	CHF	720'067	USD	762'000	0.00	0.00
01.12.2022	Bought	CHF	734'621'809	USD	777'422'000	0.00	0.00
01.12.2022	Bought	EUR	41'083'300	USD	42'716'000	0.00	0.00
01.12.2022	Bought	EUR	105'790	USD	110'000	0.00	0.00
01.12.2022	Bought	USD	1'776'000	CHF	1'681'800	0.00	0.00
01.12.2022	Bought	USD	776'408'000	CHF	738'635'751	0.00	0.00
01.12.2022	Bought	USD	270'000	EUR	260'066	0.00	0.00
01.12.2022	Bought	USD	42'556'000	EUR	41'078'806	0.00	0.00
02.12.2022	Bought	CHF	738'556'557	USD	776'408'000	0.00	0.00
02.12.2022	Bought	EUR	41'076'050	USD	42'556'000	0.00	0.00
02.12.2022	Bought	USD	247'000	CHF	234'899	0.00	0.00
02.12.2022	Bought	USD	2'817'000	CHF	2'679'604	0.00	0.00
02.12.2022	Bought	USD	773'344'000	CHF	736'784'936	0.00	0.00
02.12.2022	Bought	USD	24'000	EUR	23'179	0.00	0.00
02.12.2022	Bought	USD	42'532'000	EUR	41'293'204	0.00	0.00
05.12.2022	Bought	CHF	736'551'386	USD	773'344'000	0.00	0.00
05.12.2022	Bought	EUR	41'285'019	USD	42'532'000	0.00	0.00
05.12.2022	Bought	EUR	93'214	USD	96'000	0.00	0.00
05.12.2022	Bought	USD	16'773'000	CHF	15'975'041	0.00	0.00
05.12.2022	Bought	USD	2'193'000	CHF	2'082'720	0.00	0.00
05.12.2022	Bought	USD	754'378'000	CHF	708'474'099	0.00	0.00
05.12.2022	Bought	USD	308'000	EUR	298'442	0.00	0.00
05.12.2022	Bought	USD	42'320'000	EUR	40'368'198	0.00	0.00
06.12.2022	Bought	CHF	708'398'963	USD	754'378'000	0.00	0.00
06.12.2022	Bought	CHF	1'332'470	USD	1'421'000	0.00	0.00
06.12.2022	Bought	CHF	17'107'467	USD	18'218'000	0.00	0.00
06.12.2022	Bought	EUR	40'365'533	USD	42'320'000	0.00	0.00
06.12.2022	Bought	EUR	1'889'874	USD	1'982'000	0.00	0.00
06.12.2022	Bought	USD	774'017'000	CHF	728'427'399	0.00	0.00
06.12.2022	Bought	USD	53'000	EUR	50'476	0.00	0.00
06.12.2022	Bought	USD	44'249'000	EUR	42'254'180	0.00	0.00
07.12.2022	Bought	CHF	728'351'622	USD	774'017'000	0.00	0.00
07.12.2022	Bought	EUR	42'251'392	USD	44'249'000	0.00	0.00
07.12.2022	Bought	EUR	74'160	USD	78'000	0.00	0.00
07.12.2022	Bought	USD	8'888'000	CHF	8'363'848	0.00	0.00
07.12.2022	Bought	USD	248'000	CHF	232'719	0.00	0.00
07.12.2022	Bought	USD	764'881'000	CHF	717'649'598	0.00	0.00
07.12.2022	Bought	USD	559'000	EUR	533'680	0.00	0.00
07.12.2022	Bought	USD	43'768'000	EUR	41'595'469	0.00	0.00
08.12.2022	Bought	CHF	386'529	USD	412'000	0.00	0.00
08.12.2022	Bought	CHF	717'575'787	USD	764'881'000	0.00	0.00
08.12.2022	Bought	EUR	41'592'670	USD	43'768'000	0.00	0.00
08.12.2022	Bought	EUR	185'221	USD	195'000	0.00	0.00
08.12.2022	Bought	USD	1'458'000	CHF	1'371'839	0.00	0.00
08.12.2022	Bought	USD	763'835'000	CHF	717'966'708	0.00	0.00
08.12.2022	Bought	USD	185'000	EUR	176'038	0.00	0.00
08.12.2022	Bought	USD	43'778'000	EUR	41'689'363	0.00	0.00
09.12.2022	Bought	CHF	717'891'852	USD	763'835'000	0.00	0.00
09.12.2022	Bought	EUR	41'686'544	USD	43'778'000	0.00	0.00
09.12.2022	Bought	USD	2'040'000	CHF	1'917'255	0.00	0.00
09.12.2022	Bought	USD	632'000	CHF	593'931	0.00	0.00
09.12.2022	Bought	USD	761'163'000	CHF	714'825'680	0.00	0.00
09.12.2022	Bought	USD	136'000	EUR	129'481	0.00	0.00
09.12.2022	Bought	USD	41'000	EUR	39'015	0.00	0.00
09.12.2022	Bought	USD	43'601'000	EUR	41'502'232	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
12.12.2022	Bought	CHF	714'601'137	USD	761'163'000	0.00	0.00
12.12.2022	Bought	CHF	2'677'543	USD	2'852'000	0.00	0.00
12.12.2022	Bought	CHF	153'162	USD	163'000	0.00	0.00
12.12.2022	Bought	EUR	309'350	USD	325'000	0.00	0.00
12.12.2022	Bought	EUR	41'493'906	USD	43'601'000	0.00	0.00
12.12.2022	Bought	USD	764'178'000	CHF	715'499'861	0.00	0.00
12.12.2022	Bought	USD	102'000	EUR	97'188	0.00	0.00
12.12.2022	Bought	USD	43'824'000	EUR	41'562'580	0.00	0.00
13.12.2022	Bought	CHF	715'426'500	USD	764'178'000	0.00	0.00
13.12.2022	Bought	CHF	2'283'573	USD	2'442'000	0.00	0.00
13.12.2022	Bought	EUR	41'559'785	USD	43'824'000	0.00	0.00
13.12.2022	Bought	EUR	267'388	USD	282'000	0.00	0.00
13.12.2022	Bought	EUR	67'283	USD	71'000	0.00	0.00
13.12.2022	Bought	USD	13'343'000	CHF	12'491'490	0.00	0.00
13.12.2022	Bought	USD	753'277'000	CHF	702'732'113	0.00	0.00
13.12.2022	Bought	USD	44'177'000	EUR	41'904'915	0.00	0.00
14.12.2022	Bought	CHF	702'662'812	USD	753'277'000	0.00	0.00
14.12.2022	Bought	CHF	2'120'227	USD	2'275'000	0.00	0.00
14.12.2022	Bought	EUR	41'902'089	USD	44'177'000	0.00	0.00
14.12.2022	Bought	EUR	59'764	USD	63'000	0.00	0.00
14.12.2022	Bought	EUR	72'970	USD	77'000	0.00	0.00
14.12.2022	Bought	USD	7'219'000	CHF	6'733'804	0.00	0.00
14.12.2022	Bought	USD	748'333'000	CHF	700'701'605	0.00	0.00
14.12.2022	Bought	USD	44'317'000	EUR	42'119'219	0.00	0.00
15.12.2022	Bought	CHF	700'627'145	USD	748'333'000	0.00	0.00
15.12.2022	Bought	EUR	42'116'369	USD	44'317'000	0.00	0.00
15.12.2022	Bought	USD	4'417'000	CHF	4'135'478	0.00	0.00
15.12.2022	Bought	USD	2'656'000	CHF	2'486'560	0.00	0.00
15.12.2022	Bought	USD	741'260'000	CHF	686'740'327	0.00	0.00
15.12.2022	Bought	USD	116'000	EUR	110'241	0.00	0.00
15.12.2022	Bought	USD	1'000	EUR	950	0.00	0.00
15.12.2022	Bought	USD	207'000	EUR	196'578	0.00	0.00
15.12.2022	Bought	USD	43'993'000	EUR	41'356'911	0.00	0.00
16.12.2022	Bought	CHF	18'067'062	USD	19'504'000	0.00	0.00
16.12.2022	Bought	CHF	686'656'565	USD	741'260'000	0.00	0.00
16.12.2022	Bought	CHF	3'066'335	USD	3'314'000	0.00	0.00
16.12.2022	Bought	EUR	41'353'563	USD	43'993'000	0.00	0.00
16.12.2022	Bought	EUR	1'191'769	USD	1'268'000	0.00	0.00
16.12.2022	Bought	EUR	93'885	USD	100'000	0.00	0.00
16.12.2022	Bought	USD	764'078'000	CHF	705'723'071	0.00	0.00
16.12.2022	Bought	USD	45'361'000	EUR	42'573'700	0.00	0.00
19.12.2022	Bought	CHF	705'484'679	USD	764'078'000	0.00	0.00
19.12.2022	Bought	CHF	2'536'980	USD	2'750'000	0.00	0.00
19.12.2022	Bought	EUR	43'144	USD	46'000	0.00	0.00
19.12.2022	Bought	EUR	42'563'174	USD	45'361'000	0.00	0.00
19.12.2022	Bought	USD	8'491'000	CHF	7'839'910	0.00	0.00
19.12.2022	Bought	USD	758'337'000	CHF	704'153'821	0.00	0.00
19.12.2022	Bought	USD	2'423'000	EUR	2'275'152	0.00	0.00
19.12.2022	Bought	USD	42'984'000	EUR	40'361'700	0.00	0.00
20.12.2022	Bought	CHF	704'074'954	USD	758'337'000	0.00	0.00
20.12.2022	Bought	EUR	40'358'373	USD	42'984'000	0.00	0.00
20.12.2022	Bought	USD	14'152'000	CHF	13'139'566	0.00	0.00
20.12.2022	Bought	USD	709'000	CHF	658'831	0.00	0.00
20.12.2022	Bought	USD	743'476'000	CHF	693'254'196	0.00	0.00
20.12.2022	Bought	USD	610'000	EUR	572'712	0.00	0.00
20.12.2022	Bought	USD	42'374'000	EUR	39'937'418	0.00	0.00
21.12.2022	Bought	CHF	1'186'855	USD	1'273'000	0.00	0.00
21.12.2022	Bought	CHF	693'179'849	USD	743'476'000	0.00	0.00
21.12.2022	Bought	EUR	39'934'144	USD	42'374'000	0.00	0.00
21.12.2022	Bought	EUR	109'268	USD	116'000	0.00	0.00
21.12.2022	Bought	USD	1'481'000	CHF	1'380'866	0.00	0.00
21.12.2022	Bought	USD	743'268'000	CHF	693'820'610	0.00	0.00
21.12.2022	Bought	USD	74'000	EUR	69'738	0.00	0.00
21.12.2022	Bought	USD	42'416'000	EUR	40'093'769	0.00	0.00
22.12.2022	Bought	CHF	693'748'884	USD	743'268'000	0.00	0.00
22.12.2022	Bought	EUR	40'091'018	USD	42'416'000	0.00	0.00
22.12.2022	Bought	USD	919'000	CHF	855'282	0.00	0.00
22.12.2022	Bought	USD	505'000	CHF	471'356	0.00	0.00
22.12.2022	Bought	USD	741'844'000	CHF	686'910'452	0.00	0.00

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22.12.2022	Bought	USD	70'000	EUR	65'959	0.00	0.00
22.12.2022	Bought	USD	97'000	EUR	91'683	0.00	0.00
22.12.2022	Bought	USD	42'249'000	EUR	39'701'737	0.00	0.00
23.12.2022	Bought	CHF	11'798'451	USD	12'743'000	0.00	0.00
23.12.2022	Bought	CHF	686'839'457	USD	741'844'000	0.00	0.00
23.12.2022	Bought	CHF	1'897'478	USD	2'048'000	0.00	0.00
23.12.2022	Bought	EUR	39'699'043	USD	42'249'000	0.00	0.00
23.12.2022	Bought	EUR	638'127	USD	679'000	0.00	0.00
23.12.2022	Bought	EUR	97'858	USD	104'000	0.00	0.00
23.12.2022	Bought	USD	756'635'000	CHF	701'022'328	0.00	0.00
23.12.2022	Bought	USD	43'032'000	EUR	40'533'132	0.00	0.00
27.12.2022	Bought	CHF	700'726'483	USD	756'635'000	0.00	0.00
27.12.2022	Bought	CHF	3'282'219	USD	3'544'000	0.00	0.00
27.12.2022	Bought	EUR	40'522'105	USD	43'032'000	0.00	0.00
27.12.2022	Bought	EUR	388'972	USD	413'000	0.00	0.00
27.12.2022	Bought	USD	2'037'000	CHF	1'887'837	0.00	0.00
27.12.2022	Bought	USD	758'142'000	CHF	705'413'224	0.00	0.00
27.12.2022	Bought	USD	68'000	EUR	64'109	0.00	0.00
27.12.2022	Bought	USD	43'377'000	EUR	40'934'056	0.00	0.00
30.12.2022	Bought	CHF	705'181'991	USD	758'142'000	0.00	0.00
30.12.2022	Bought	EUR	40'925'096	USD	43'377'000	0.00	0.00
30.12.2022	Bought	USD	6'666'000	CHF	6'200'433	0.00	0.00
30.12.2022	Bought	USD	3'640'000	CHF	3'386'288	0.00	0.00
30.12.2022	Bought	USD	747'836'000	CHF	694'290'942	0.00	0.00
30.12.2022	Bought	USD	154'000	EUR	145'380	0.00	0.00
30.12.2022	Bought	USD	501'000	EUR	472'531	0.00	0.00
30.12.2022	Bought	USD	42'722'000	EUR	40'259'336	0.00	0.00
03.01.2023	Bought	CHF	320'058	USD	345'000	0.00	0.00
03.01.2023	Bought	CHF	693'797'371	USD	747'836'000	0.00	0.00
03.01.2023	Bought	EUR	40'239'898	USD	42'722'000	0.00	0.00
03.01.2023	Bought	EUR	171'308	USD	182'000	0.00	0.00
03.01.2023	Bought	USD	119'000	CHF	110'298	0.00	0.00
03.01.2023	Bought	USD	748'062'000	CHF	690'835'257	0.00	0.00
03.01.2023	Bought	USD	69'000	EUR	64'963	0.00	0.00
03.01.2023	Bought	USD	42'835'000	EUR	40'159'569	0.00	0.00
04.01.2023	Bought	CHF	690'754'466	USD	748'062'000	0.00	0.00
04.01.2023	Bought	CHF	7'432'197	USD	8'049'000	0.00	0.00
04.01.2023	Bought	EUR	40'156'607	USD	42'835'000	0.00	0.00
04.01.2023	Bought	EUR	346'863	USD	370'000	0.00	0.00
04.01.2023	Bought	EUR	57'175	USD	61'000	0.00	0.00
04.01.2023	Bought	USD	672'000	CHF	620'346	0.00	0.00
04.01.2023	Bought	USD	755'439'000	CHF	708'865'430	0.00	0.00
04.01.2023	Bought	USD	43'266'000	EUR	40'979'457	0.00	0.00
06.01.2023	Bought	CHF	754'291	USD	804'000	0.00	0.00
06.01.2023	Bought	CHF	708'715'098	USD	755'439'000	0.00	0.00
06.01.2023	Bought	EUR	40'973'810	USD	43'266'000	0.00	0.00
06.01.2023	Bought	EUR	179'037	USD	189'000	0.00	0.00
06.01.2023	Bought	EUR	4'740	USD	5'000	0.00	0.00
06.01.2023	Bought	USD	1'237'000	CHF	1'160'989	0.00	0.00
06.01.2023	Bought	USD	755'006'000	CHF	701'740'327	0.00	0.00
06.01.2023	Bought	USD	43'460'000	EUR	40'976'806	0.00	0.00
09.01.2023	Bought	CHF	701'524'017	USD	755'006'000	0.00	0.00
09.01.2023	Bought	CHF	14'072'537	USD	15'145'000	0.00	0.00
09.01.2023	Bought	EUR	40'968'396	USD	43'460'000	0.00	0.00
09.01.2023	Bought	EUR	541'205	USD	574'000	0.00	0.00
09.01.2023	Bought	EUR	12'254	USD	13'000	0.00	0.00
09.01.2023	Bought	USD	1'307'000	CHF	1'212'536	0.00	0.00
09.01.2023	Bought	USD	768'844'000	CHF	720'868'134	0.00	0.00
09.01.2023	Bought	USD	44'047'000	EUR	41'882'512	0.00	0.00
10.01.2023	Bought	CHF	720'795'017	USD	768'844'000	0.00	0.00
10.01.2023	Bought	EUR	41'879'621	USD	44'047'000	0.00	0.00
10.01.2023	Bought	USD	9'650'000	CHF	9'047'010	0.00	0.00
10.01.2023	Bought	USD	6'511'000	CHF	6'093'814	0.00	0.00
10.01.2023	Bought	USD	752'683'000	CHF	700'823'141	0.00	0.00
10.01.2023	Bought	USD	636'000	EUR	604'566	0.00	0.00
10.01.2023	Bought	USD	299'000	EUR	284'018	0.00	0.00
10.01.2023	Bought	USD	43'112'000	EUR	40'663'642	0.00	0.00
11.01.2023	Bought	CHF	6'416'631	USD	6'892'000	0.00	0.00
11.01.2023	Bought	CHF	700'751'561	USD	752'683'000	0.00	0.00

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11.01.2023	Bought	CHF	5'287'312	USD	5'688'000	0.00	0.00
11.01.2023	Bought	EUR	349'884	USD	371'000	0.00	0.00
11.01.2023	Bought	EUR	40'660'869	USD	43'112'000	0.00	0.00
11.01.2023	Bought	EUR	379'582	USD	403'000	0.00	0.00
11.01.2023	Bought	USD	765'263'000	CHF	702'855'802	0.00	0.00
11.01.2023	Bought	USD	43'886'000	EUR	40'860'295	0.00	0.00
12.01.2023	Bought	CHF	18'672'384	USD	20'333'000	0.00	0.00
12.01.2023	Bought	CHF	702'781'266	USD	765'263'000	0.00	0.00
12.01.2023	Bought	CHF	1'429'452	USD	1'557'000	0.00	0.00
12.01.2023	Bought	EUR	40'857'526	USD	43'886'000	0.00	0.00
12.01.2023	Bought	EUR	1'007'213	USD	1'082'000	0.00	0.00
12.01.2023	Bought	EUR	104'223	USD	112'000	0.00	0.00
12.01.2023	Bought	USD	787'153'000	CHF	726'542'219	0.00	0.00
12.01.2023	Bought	USD	45'080'000	EUR	42'028'715	0.00	0.00
13.01.2023	Bought	CHF	726'467'203	USD	787'153'000	0.00	0.00
13.01.2023	Bought	CHF	1'665'230	USD	1'806'000	0.00	0.00
13.01.2023	Bought	EUR	42'025'855	USD	45'080'000	0.00	0.00
13.01.2023	Bought	EUR	27'942	USD	30'000	0.00	0.00
13.01.2023	Bought	USD	6'425'000	CHF	5'929'819	0.00	0.00
13.01.2023	Bought	USD	782'534'000	CHF	728'500'027	0.00	0.00
13.01.2023	Bought	USD	114'000	EUR	106'260	0.00	0.00
13.01.2023	Bought	USD	44'996'000	EUR	41'845'845	0.00	0.00
17.01.2023	Bought	CHF	728'213'229	USD	782'534'000	0.00	0.00
17.01.2023	Bought	EUR	41'834'535	USD	44'996'000	0.00	0.00
17.01.2023	Bought	EUR	28'815	USD	31'000	0.00	0.00
17.01.2023	Bought	USD	6'555'000	CHF	6'099'840	0.00	0.00
17.01.2023	Bought	USD	2'819'000	CHF	2'619'265	0.00	0.00
17.01.2023	Bought	USD	773'160'000	CHF	718'149'666	0.00	0.00
17.01.2023	Bought	USD	46'000	EUR	42'766	0.00	0.00
17.01.2023	Bought	USD	44'981'000	EUR	41'635'966	0.00	0.00
18.01.2023	Bought	CHF	4'984'698	USD	5'367'000	0.00	0.00
18.01.2023	Bought	CHF	718'078'535	USD	773'160'000	0.00	0.00
18.01.2023	Bought	CHF	208'286	USD	224'000	0.00	0.00
18.01.2023	Bought	EUR	41'633'130	USD	44'981'000	0.00	0.00
18.01.2023	Bought	EUR	438'584	USD	474'000	0.00	0.00
18.01.2023	Bought	USD	778'751'000	CHF	721'227'779	0.00	0.00
18.01.2023	Bought	USD	71'000	EUR	65'662	0.00	0.00
18.01.2023	Bought	USD	45'384'000	EUR	41'902'215	0.00	0.00
19.01.2023	Bought	CHF	9'478'030	USD	10'235'000	0.00	0.00
19.01.2023	Bought	CHF	721'155'355	USD	778'751'000	0.00	0.00
19.01.2023	Bought	CHF	2'081'922	USD	2'247'000	0.00	0.00
19.01.2023	Bought	CHF	3'657'886	USD	3'950'000	0.00	0.00
19.01.2023	Bought	EUR	41'899'356	USD	45'384'000	0.00	0.00
19.01.2023	Bought	EUR	606'578	USD	657'000	0.00	0.00
19.01.2023	Bought	EUR	50'845	USD	55'000	0.00	0.00
19.01.2023	Bought	EUR	217'060	USD	235'000	0.00	0.00
19.01.2023	Bought	USD	795'183'000	CHF	732'005'711	0.00	0.00
19.01.2023	Bought	USD	46'331'000	EUR	42'876'048	0.00	0.00
20.01.2023	Bought	CHF	1'564'760	USD	1'700'000	0.00	0.00
20.01.2023	Bought	CHF	731'930'804	USD	795'183'000	0.00	0.00
20.01.2023	Bought	EUR	42'873'148	USD	46'331'000	0.00	0.00
20.01.2023	Bought	EUR	8'332	USD	9'000	0.00	0.00
20.01.2023	Bought	USD	205'000	CHF	188'758	0.00	0.00
20.01.2023	Bought	USD	796'678'000	CHF	727'406'848	0.00	0.00
20.01.2023	Bought	USD	207'000	EUR	191'780	0.00	0.00
20.01.2023	Bought	USD	46'133'000	EUR	42'598'201	0.00	0.00
23.01.2023	Bought	CHF	11'028'758	USD	12'083'000	0.00	0.00
23.01.2023	Bought	CHF	727'187'761	USD	796'678'000	0.00	0.00
23.01.2023	Bought	CHF	170'881	USD	187'000	0.00	0.00
23.01.2023	Bought	EUR	328'596	USD	356'000	0.00	0.00
23.01.2023	Bought	EUR	42'589'687	USD	46'133'000	0.00	0.00
23.01.2023	Bought	USD	808'948'000	CHF	741'764'869	0.00	0.00
23.01.2023	Bought	USD	92'000	EUR	85'021	0.00	0.00
23.01.2023	Bought	USD	46'397'000	EUR	43'009'168	0.00	0.00
24.01.2023	Bought	CHF	741'691'012	USD	808'948'000	0.00	0.00
24.01.2023	Bought	CHF	230'887	USD	252'000	0.00	0.00
24.01.2023	Bought	EUR	43'006'294	USD	46'397'000	0.00	0.00
24.01.2023	Bought	USD	4'611'000	CHF	4'227'535	0.00	0.00
24.01.2023	Bought	USD	804'589'000	CHF	740'887'275	0.00	0.00

List of forward exchange transactions for the period from March 1, 2022 to February 28, 2023

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
24.01.2023	Bought	USD	112'000	EUR	103'800	0.00	0.00
24.01.2023	Bought	USD	128'000	EUR	118'521	0.00	0.00
24.01.2023	Bought	USD	46'157'000	EUR	42'617'608	0.00	0.00
25.01.2023	Bought	CHF	740'814'058	USD	804'589'000	0.00	0.00
25.01.2023	Bought	EUR	42'614'755	USD	46'157'000	0.00	0.00
25.01.2023	Bought	EUR	305'576	USD	331'000	0.00	0.00
25.01.2023	Bought	USD	6'724'000	CHF	6'191'042	0.00	0.00
25.01.2023	Bought	USD	797'865'000	CHF	736'229'929	0.00	0.00
25.01.2023	Bought	USD	46'488'000	EUR	42'782'205	0.00	0.00
26.01.2023	Bought	CHF	736'158'919	USD	797'865'000	0.00	0.00
26.01.2023	Bought	EUR	42'779'343	USD	46'488'000	0.00	0.00
26.01.2023	Bought	USD	1'882'000	CHF	1'736'431	0.00	0.00
26.01.2023	Bought	USD	3'593'000	CHF	3'315'042	0.00	0.00
26.01.2023	Bought	USD	792'390'000	CHF	731'494'828	0.00	0.00
26.01.2023	Bought	USD	32'000	EUR	29'451	0.00	0.00
26.01.2023	Bought	USD	54'000	EUR	49'687	0.00	0.00
26.01.2023	Bought	USD	46'402'000	EUR	42'677'924	0.00	0.00
27.01.2023	Bought	CHF	174'463	USD	189'000	0.00	0.00
27.01.2023	Bought	CHF	731'424'068	USD	792'390'000	0.00	0.00
27.01.2023	Bought	CHF	1'246'651	USD	1'349'000	0.00	0.00
27.01.2023	Bought	EUR	42'675'075	USD	46'402'000	0.00	0.00
27.01.2023	Bought	USD	793'928'000	CHF	730'612'242	0.00	0.00
27.01.2023	Bought	USD	26'000	EUR	23'908	0.00	0.00
27.01.2023	Bought	USD	160'000	EUR	147'114	0.00	0.00
27.01.2023	Bought	USD	46'216'000	EUR	42'389'889	0.00	0.00
30.01.2023	Bought	CHF	6'417'606	USD	6'976'000	0.00	0.00
30.01.2023	Bought	CHF	730'396'294	USD	793'928'000	0.00	0.00
30.01.2023	Bought	CHF	349'580	USD	380'000	0.00	0.00
30.01.2023	Bought	EUR	42'381'434	USD	46'216'000	0.00	0.00
30.01.2023	Bought	EUR	122'024	USD	133'000	0.00	0.00
30.01.2023	Bought	USD	801'284'000	CHF	738'743'784	0.00	0.00
30.01.2023	Bought	USD	123'000	EUR	112'799	0.00	0.00
30.01.2023	Bought	USD	46'226'000	EUR	42'589'300	0.00	0.00
31.01.2023	Bought	CHF	1'162'435	USD	1'261'000	0.00	0.00
31.01.2023	Bought	CHF	738'670'867	USD	801'284'000	0.00	0.00
31.01.2023	Bought	EUR	42'586'459	USD	46'226'000	0.00	0.00
31.01.2023	Bought	USD	2'343'000	CHF	2'159'288	0.00	0.00
31.01.2023	Bought	USD	800'202'000	CHF	738'608'051	0.00	0.00
31.01.2023	Bought	USD	442'000	EUR	407'207	0.00	0.00
31.01.2023	Bought	USD	98'000	EUR	90'241	0.00	0.00
31.01.2023	Bought	USD	45'686'000	EUR	42'142'258	0.00	0.00
01.02.2023	Bought	CHF	738'531'232	USD	800'202'000	0.00	0.00
01.02.2023	Bought	EUR	42'139'369	USD	45'686'000	0.00	0.00
01.02.2023	Bought	USD	3'552'000	CHF	3'278'258	0.00	0.00
01.02.2023	Bought	USD	1'873'000	CHF	1'726'790	0.00	0.00
01.02.2023	Bought	USD	794'777'000	CHF	733'579'171	0.00	0.00
01.02.2023	Bought	USD	112'000	EUR	103'168	0.00	0.00
01.02.2023	Bought	USD	156'000	EUR	143'899	0.00	0.00
01.02.2023	Bought	USD	45'418'000	EUR	41'783'273	0.00	0.00
02.02.2023	Bought	CHF	1'935'284	USD	2'097'000	0.00	0.00
02.02.2023	Bought	CHF	733'505'018	USD	794'777'000	0.00	0.00
02.02.2023	Bought	EUR	41'780'452	USD	45'418'000	0.00	0.00
02.02.2023	Bought	EUR	236'397	USD	257'000	0.00	0.00
02.02.2023	Bought	USD	1'516'000	CHF	1'399'764	0.00	0.00
02.02.2023	Bought	USD	795'358'000	CHF	730'735'162	0.00	0.00
02.02.2023	Bought	USD	120'000	EUR	110'382	0.00	0.00
02.02.2023	Bought	USD	45'555'000	EUR	41'953'695	0.00	0.00
03.02.2023	Bought	CHF	730'656'502	USD	795'358'000	0.00	0.00
03.02.2023	Bought	CHF	4'062'049	USD	4'422'000	0.00	0.00
03.02.2023	Bought	EUR	41'950'593	USD	45'555'000	0.00	0.00
03.02.2023	Bought	EUR	27'636	USD	30'000	0.00	0.00
03.02.2023	Bought	USD	8'991'000	CHF	8'259'402	0.00	0.00
03.02.2023	Bought	USD	790'789'000	CHF	722'978'843	0.00	0.00
03.02.2023	Bought	USD	100'000	EUR	92'068	0.00	0.00
03.02.2023	Bought	USD	45'485'000	EUR	41'646'828	0.00	0.00
06.02.2023	Bought	CHF	3'341'354	USD	3'656'000	0.00	0.00
06.02.2023	Bought	CHF	722'749'514	USD	790'789'000	0.00	0.00
06.02.2023	Bought	CHF	845'606	USD	925'000	0.00	0.00
06.02.2023	Bought	EUR	41'637'652	USD	45'485'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
06.02.2023	Bought	EUR	192'234	USD	210'000	0.00	0.00
06.02.2023	Bought	EUR	94'267	USD	103'000	0.00	0.00
06.02.2023	Bought	USD	795'370'000	CHF	723'548'089	0.00	0.00
06.02.2023	Bought	USD	45'798'000	EUR	41'883'945	0.00	0.00
07.02.2023	Bought	CHF	4'416'998	USD	4'856'000	0.00	0.00
07.02.2023	Bought	CHF	723'471'733	USD	795'370'000	0.00	0.00
07.02.2023	Bought	EUR	41'880'824	USD	45'798'000	0.00	0.00
07.02.2023	Bought	EUR	196'498	USD	215'000	0.00	0.00
07.02.2023	Bought	USD	1'552'000	CHF	1'413'540	0.00	0.00
07.02.2023	Bought	USD	798'674'000	CHF	736'878'197	0.00	0.00
07.02.2023	Bought	USD	264'000	EUR	241'661	0.00	0.00
07.02.2023	Bought	USD	45'749'000	EUR	42'133'134	0.00	0.00
08.02.2023	Bought	CHF	736'801'125	USD	798'674'000	0.00	0.00
08.02.2023	Bought	CHF	1'345'617	USD	1'457'000	0.00	0.00
08.02.2023	Bought	EUR	42'129'980	USD	45'749'000	0.00	0.00
08.02.2023	Bought	EUR	131'866	USD	143'000	0.00	0.00
08.02.2023	Bought	USD	32'169'000	CHF	29'678'412	0.00	0.00
08.02.2023	Bought	USD	767'962'000	CHF	712'766'267	0.00	0.00
08.02.2023	Bought	USD	1'571'000	EUR	1'446'855	0.00	0.00
08.02.2023	Bought	USD	44'321'000	EUR	41'302'990	0.00	0.00
09.02.2023	Bought	CHF	712'692'543	USD	767'962'000	0.00	0.00
09.02.2023	Bought	EUR	41'300'481	USD	44'321'000	0.00	0.00
09.02.2023	Bought	USD	2'880'000	CHF	2'670'350	0.00	0.00
09.02.2023	Bought	USD	2'313'000	CHF	2'146'629	0.00	0.00
09.02.2023	Bought	USD	762'769'000	CHF	704'361'489	0.00	0.00
09.02.2023	Bought	USD	168'000	EUR	156'468	0.00	0.00
09.02.2023	Bought	USD	418'000	EUR	389'494	0.00	0.00
09.02.2023	Bought	USD	43'735'000	EUR	40'903'649	0.00	0.00
10.02.2023	Bought	CHF	191'129	USD	207'000	0.00	0.00
10.02.2023	Bought	CHF	704'286'738	USD	762'769'000	0.00	0.00
10.02.2023	Bought	CHF	2'206'904	USD	2'390'000	0.00	0.00
10.02.2023	Bought	EUR	40'901'171	USD	43'735'000	0.00	0.00
10.02.2023	Bought	EUR	22'436	USD	24'000	0.00	0.00
10.02.2023	Bought	USD	765'366'000	CHF	704'902'086	0.00	0.00
10.02.2023	Bought	USD	240'000	EUR	224'449	0.00	0.00
10.02.2023	Bought	USD	43'519'000	EUR	40'577'913	0.00	0.00
13.02.2023	Bought	CHF	2'696'675	USD	2'929'000	0.00	0.00
13.02.2023	Bought	CHF	704'675'155	USD	765'366'000	0.00	0.00
13.02.2023	Bought	EUR	40'570'555	USD	43'519'000	0.00	0.00
13.02.2023	Bought	EUR	201'367	USD	216'000	0.00	0.00
13.02.2023	Bought	USD	450'000	CHF	414'270	0.00	0.00
13.02.2023	Bought	USD	767'845'000	CHF	705'764'732	0.00	0.00
13.02.2023	Bought	USD	25'000	EUR	23'316	0.00	0.00
13.02.2023	Bought	USD	43'710'000	EUR	40'612'108	0.00	0.00
14.02.2023	Bought	CHF	5'129'095	USD	5'581'000	0.00	0.00
14.02.2023	Bought	CHF	705'689'867	USD	767'845'000	0.00	0.00
14.02.2023	Bought	EUR	40'609'663	USD	43'710'000	0.00	0.00
14.02.2023	Bought	EUR	408'810	USD	440'000	0.00	0.00
14.02.2023	Bought	USD	1'714'000	CHF	1'576'868	0.00	0.00
14.02.2023	Bought	USD	771'712'000	CHF	713'100'474	0.00	0.00
14.02.2023	Bought	USD	147'000	EUR	136'748	0.00	0.00
14.02.2023	Bought	USD	44'003'000	EUR	41'214'046	0.00	0.00
15.02.2023	Bought	CHF	713'025'386	USD	771'712'000	0.00	0.00
15.02.2023	Bought	EUR	41'211'544	USD	44'003'000	0.00	0.00
15.02.2023	Bought	USD	11'532'000	CHF	10'655'130	0.00	0.00
15.02.2023	Bought	USD	640'000	CHF	591'350	0.00	0.00
15.02.2023	Bought	USD	759'540'000	CHF	699'726'225	0.00	0.00
15.02.2023	Bought	USD	67'000	EUR	62'749	0.00	0.00
15.02.2023	Bought	USD	740'000	EUR	693'087	0.00	0.00
15.02.2023	Bought	USD	43'196'000	EUR	40'294'776	0.00	0.00
16.02.2023	Bought	CHF	154'757	USD	168'000	0.00	0.00
16.02.2023	Bought	CHF	699'652'398	USD	759'540'000	0.00	0.00
16.02.2023	Bought	CHF	565'492	USD	614'237	0.00	0.00
16.02.2023	Bought	EUR	40'292'318	USD	43'196'000	0.00	0.00
16.02.2023	Bought	EUR	131'545	USD	141'000	0.00	0.00
16.02.2023	Bought	USD	760'322'000	CHF	701'168'948	0.00	0.00
16.02.2023	Bought	USD	59'000	EUR	55'038	0.00	0.00
16.02.2023	Bought	USD	43'278'000	EUR	40'381'439	0.00	0.00
17.02.2023	Bought	CHF	2'828'154	USD	3'067'000	0.00	0.00

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17.02.2023	Bought	CHF	701'094'057	USD	760'322'000	0.00	0.00
17.02.2023	Bought	EUR	40'378'990	USD	43'278'000	0.00	0.00
17.02.2023	Bought	EUR	299'456	USD	321'000	0.00	0.00
17.02.2023	Bought	USD	4'075'000	CHF	3'760'471	0.00	0.00
17.02.2023	Bought	USD	759'314'000	CHF	702'783'073	0.00	0.00
17.02.2023	Bought	USD	165'000	EUR	153'997	0.00	0.00
17.02.2023	Bought	USD	43'434'000	EUR	40'692'925	0.00	0.00
21.02.2023	Bought	CHF	702'483'144	USD	759'314'000	0.00	0.00
21.02.2023	Bought	EUR	40'683'072	USD	43'434'000	0.00	0.00
21.02.2023	Bought	USD	13'934'000	CHF	12'891'444	0.00	0.00
21.02.2023	Bought	USD	1'224'000	CHF	1'132'048	0.00	0.00
21.02.2023	Bought	USD	744'156'000	CHF	689'088'456	0.00	0.00
21.02.2023	Bought	USD	91'000	EUR	85'269	0.00	0.00
21.02.2023	Bought	USD	833'000	EUR	780'047	0.00	0.00
21.02.2023	Bought	USD	42'510'000	EUR	39'827'237	0.00	0.00
22.02.2023	Bought	CHF	559'257	USD	604'000	0.00	0.00
22.02.2023	Bought	CHF	689'015'157	USD	744'156'000	0.00	0.00
22.02.2023	Bought	EUR	39'824'834	USD	42'510'000	0.00	0.00
22.02.2023	Bought	USD	2'300'000	CHF	2'126'798	0.00	0.00
22.02.2023	Bought	USD	742'460'000	CHF	688'780'142	0.00	0.00
22.02.2023	Bought	USD	54'000	EUR	50'529	0.00	0.00
22.02.2023	Bought	USD	9'000	EUR	8'432	0.00	0.00
22.02.2023	Bought	USD	42'447'000	EUR	39'802'424	0.00	0.00
23.02.2023	Bought	CHF	688'708'123	USD	742'460'000	0.00	0.00
23.02.2023	Bought	CHF	1'473'548	USD	1'589'000	0.00	0.00
23.02.2023	Bought	EUR	39'800'020	USD	42'447'000	0.00	0.00
23.02.2023	Bought	EUR	114'399	USD	122'000	0.00	0.00
23.02.2023	Bought	USD	1'542'000	CHF	1'430'179	0.00	0.00
23.02.2023	Bought	USD	742'507'000	CHF	687'412'981	0.00	0.00
23.02.2023	Bought	USD	50'000	EUR	46'882	0.00	0.00
23.02.2023	Bought	USD	42'519'000	EUR	39'801'363	0.00	0.00
24.02.2023	Bought	CHF	432'314	USD	467'000	0.00	0.00
24.02.2023	Bought	CHF	687'339'918	USD	742'507'000	0.00	0.00
24.02.2023	Bought	CHF	2'237'414	USD	2'416'000	0.00	0.00
24.02.2023	Bought	EUR	39'798'997	USD	42'519'000	0.00	0.00
24.02.2023	Bought	EUR	173'292	USD	185'000	0.00	0.00
24.02.2023	Bought	USD	745'390'000	CHF	693'100'892	0.00	0.00
24.02.2023	Bought	USD	62'000	EUR	58'032	0.00	0.00
24.02.2023	Bought	USD	42'642'000	EUR	40'124'961	0.00	0.00
27.02.2023	Bought	CHF	692'880'629	USD	745'390'000	0.00	0.00
27.02.2023	Bought	EUR	40'117'766	USD	42'642'000	0.00	0.00
27.02.2023	Bought	USD	951'000	CHF	884'029	0.00	0.00
27.02.2023	Bought	USD	2'228'000	CHF	2'070'610	0.00	0.00
27.02.2023	Bought	USD	742'211'000	CHF	692'853'968	0.00	0.00
27.02.2023	Bought	USD	54'000	EUR	50'810	0.00	0.00
27.02.2023	Bought	USD	182'000	EUR	171'220	0.00	0.00
27.02.2023	Bought	USD	42'406'000	EUR	40'018'119	0.00	0.00
28.02.2023	Bought	CHF	692'780'119	USD	742'211'000	0.00	0.00
28.02.2023	Bought	EUR	40'015'710	USD	42'406'000	0.00	0.00
28.02.2023	Bought	USD	6'245'000	CHF	5'829'239	0.00	0.00
28.02.2023	Bought	USD	1'024'000	CHF	956'142	0.00	0.00
28.02.2023	Bought	USD	734'942'000	CHF	690'735'239	0.00	0.00
28.02.2023	Bought	USD	87'000	EUR	82'135	0.00	0.00
28.02.2023	Bought	USD	267'000	EUR	251'961	0.00	0.00
28.02.2023	Bought	USD	42'052'000	EUR	39'887'315	0.00	0.00
01.03.2023	Bought	CHF	690'653'660	USD	734'942'000	0.00	0.00
01.03.2023	Bought	EUR	39'884'887	USD	42'052'000	0.00	0.00
01.03.2023	Bought	USD	8'512'000	CHF	7'998'888	0.00	0.00
01.03.2023	Bought	USD	2'678'000	CHF	2'516'490	0.00	0.00
01.03.2023	Bought	USD	723'752'000	CHF	678'264'187	0.00	0.00
01.03.2023	Bought	USD	96'000	EUR	90'994	0.00	0.00
01.03.2023	Bought	USD	468'000	EUR	443'944	0.00	0.00
01.03.2023	Bought	USD	41'488'000	EUR	39'133'716	0.00	0.00
02.03.2023	Bought	CHF	2'619'818	USD	2'795'907	0.00	0.00
02.03.2023	Bought	CHF	678'187'831	USD	723'752'000	0.00	0.00
02.03.2023	Bought	CHF	2'481'303	USD	2'647'000	0.00	0.00
02.03.2023	Bought	EUR	39'131'346	USD	41'488'000	0.00	0.00
02.03.2023	Bought	EUR	213'670	USD	226'542	0.00	0.00
02.03.2023	Bought	EUR	163'293	USD	173'000	0.00	0.00

List of forward exchange transactions for the period from March 1, 2022 to February 28, 2023

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
02.03.2023	Bought	USD	729'194'907	CHF	683'454'698	0.00	0.00
02.03.2023	Bought	USD	41'887'542	EUR	39'498'290	0.00	0.00
03.03.2023	Bought	CHF	683'380'320	USD	729'194'907	184'425.92	0.01
03.03.2023	Bought	CHF	2'756'223	USD	2'941'000	746.97	0.00
03.03.2023	Bought	EUR	39'495'907	USD	41'887'542	5'647.92	0.00
03.03.2023	Bought	EUR	187'631	USD	199'000	19.51	0.00
03.03.2023	Bought	USD	702'000	CHF	656'868	917.55	0.00
03.03.2023	Bought	USD	57'000	EUR	53'698	42.20	0.00
Total Forward exchange transactions						191'800.07	0.01

Off Balance sheet

	28.02.2023		28.02.2022	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
Exposure-increasing derivative positions:				
- Currency risk	0.00	0.00%	0.00	0.00%
Total commitment-increasing positions	0.00	0.00%	0.00	0.00%
Exposure-reducing derivative positions:				
- Currency risk	773'403'466.38	55.95%	926'999'924.41	49.75%
Total commitment-reducing positions	773'403'466.38	55.95%	926'999'924.41	49.75%

Payments and withdrawals by transfers of assets in kind instead of cash according to the funds prospectus

Unit Class	Date	Shares	Currency	NAV	Unit Class payments	Unit Class withdrawal
EA	25.03.2022	33'670.594	USD	1'531.91	x	

Highlights

Key figures	Currency	28.02.2023	28.02.2022	28.02.2021
Consolidation				
Net assets in millions	CHF	143.58	154.55	124.26
Unit class A				
Total net assets in millions	CHF	3.68	4.97	3.42
Asset value per share	CHF	106.21	109.08	98.15
Unit class IA				
Total net assets in millions	CHF	41.87	46.18	38.45
Asset value per share	CHF	1'070.40	1'095.48	982.31
Unit class UA				
Total net assets in millions	CHF	26.33	27.38	16.30
Asset value per share	CHF	106.46	109.22	98.18
Unit class AH				
Total net assets in millions	CHF	1.28	1.38	0.85
Asset value per share	CHF	95.22	103.94	96.24
Unit class IAH				
Total net assets in millions	CHF	46.14	48.65	45.20
Asset value per share	CHF	959.72	1'043.92	963.21
Unit class UAH				
Total net assets in millions	CHF	24.28	26.00	20.04
Asset value per share	CHF	95.44	104.07	96.27

Appropriation of result

Distribution per unit

For unitholders domiciled in Switzerland and abroad

Distribution 2023	Unit class A		Unit class IA		Unit class UA
Net distribution from capital gains	CHF	2.13	CHF	21.41	CHF 2.13
Coupon no. capital gains	CHF	3	CHF	3	CHF 3
Repayment of capital	CHF	0.00	CHF	0.00	CHF 0.00
Coupon No. Repayment of capital	CHF	0	CHF	0	CHF 0

For unitholders domiciled in Switzerland and abroad

Distribution 2023	Unit class AH		Unit class IAH		Unit class UAH
Net distribution from capital gains	CHF	0.00	CHF	0.00	CHF 0.00
Coupon no. capital gains	CHF	0	CHF	0	CHF 0
Repayment of capital	CHF	1.91	CHF	19.19	CHF 1.91
Coupon No. Repayment of capital	CHF	4	CHF	4	CHF 4

Payable as of 11.05.2023 at CREDIT SUISSE (SCHWEIZ) AG and all its offices in Switzerland.

Exchange rates

Exchange rates as at	28.02.2023
EURO	0.993950
SWISS FRANC	1.000000
OUNCE GOLD	1'710.100113
UNITED STATES DOLLAR	0.937247

Annual Report as at February 28, 2023

Assets as at February 28, 2023

	Consolidated	
	28.02.2023	28.02.2022
	CHF	CHF
Assets		
Bank deposits, including fiduciary investments with third-party banks, divided to:		
- Sight deposits	1'136'090.56	1'115'467.54
Other Investments		
- Gold bars	143'235'567.40	155'811'185.44
- Metal account (Gold)	300'379.08	-277'101.12
Derivatives financial instruments	-1'000'388.91	-1'877'214.51
Other Assets	10'392.28	0.00
Total fund asset minus	143'682'040.41	154'772'337.35
Other liabilities	103'304.59	107'133.64
Due to bank	0.00	110'384.89
Net assets	143'578'735.82	154'554'818.82
Change in net assets of the fund		
Net assets at beginning of review period	154'554'818.82	124'256'308.06
Distribution capital gain	-1'866'097.14	-308'737.92
Partial capital repayment	-1'269'933.60	-367'047.16
Issue of units	18'291'876.31	36'146'993.92
Redemption of units	-20'892'215.65	-19'224'872.08
Other items from unit transactions	2'618.94	-270'598.66
Total income	-5'242'331.86	14'322'772.66
Net assets at end of review period	143'578'735.82	154'554'818.82
Change in units in circulation		
Number at beginning of the review period	648'033.125	503'901.422
Number of units issued	111'899.960	205'538.945
Number of units redeemed	-122'904.861	-61'407.242
Number at the end of the review period	637'028.224	648'033.125
Currency Unit class		
Net asset per share		

Unit class A		Unit class IA		Unit class UA		Unit class AH	
01.03.2022 - 28.02.2023	01.03.2021 - 28.02.2022	01.03.2022 - 28.02.2023	01.03.2021 - 28.02.2022	01.03.2022 - 28.02.2023	01.03.2021 - 28.02.2022	01.03.2022 - 28.02.2023	01.03.2021 - 28.02.2022
CHF	CHF	CHF	CHF	CHF	CHF	CHF	CHF
4'966'675.75	3'416'639.23	46'178'857.39	38'450'587.50	27'377'212.75	16'299'893.25	1'377'154.16	849'553.53
-110'595.83	-19'039.73	-931'264.91	-199'185.48	-537'108.82	-90'512.71	-5'372.90	0.00
0.00	0.00	0.00	0.00	0.00	0.00	-24'036.66	-5'661.97
820'154.75	1'620'591.85	3'598'840.35	8'174'728.50	7'068'314.61	10'940'871.91	207'423.01	702'717.10
-1'883'566.82	-517'765.83	-6'769'735.47	-5'137'546.22	-7'449'326.59	-2'271'783.75	-184'024.84	-261'248.25
-90'061.46	-46'186.20	-38'193.54	-20'628.83	47'331.87	-350'693.08	268.67	-14'472.71
-25'230.10	512'436.43	-167'752.26	4'910'901.92	-177'499.47	2'849'437.13	-90'699.34	106'266.46
3'677'376.29	4'966'675.75	41'870'751.56	46'178'857.39	26'328'924.35	27'377'212.75	1'280'712.10	1'377'154.16
45'530.765	34'810.136	42'154.102	39'142.916	250'659.941	166'028.547	13'249.756	8'827.544
7'380.621	15'809.968	3'254.459	7'940.592	65'959.673	106'428.118	2'035.751	7'067.212
-18'288.943	-5'089.339	-6'291.753	-4'929.406	-69'298.059	-21'796.724	-1'835.058	-2'645.000
34'622.443	45'530.765	39'116.808	42'154.102	247'321.555	250'659.941	13'450.449	13'249.756
(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)
106.21	109.08	1'070.40	1'095.48	106.46	109.22	95.22	103.94

	Unit class IAH	
	01.03.2022 - 28.02.2023	01.03.2021 - 28.02.2022
	CHF	CHF
Change in net assets of the fund		
Net assets at beginning of review period	48'654'240.36	45'199'936.23
Distribution capital gain	-186'180.68	0.00
Partial capital repayment	-818'329.04	-250'002.97
Issue of units	3'725'856.92	8'897'787.64
Redemption of units	-2'174'740.34	-9'289'993.72
Other items from unit transactions	29'535.42	184'455.30
Total income	-3'093'538.45	3'912'057.88
Net assets at end of review period	46'136'844.19	48'654'240.36
Change in units in circulation		
Number at beginning of the review period	46'607.054	46'926.143
Number of units issued	3'702.237	8'994.642
Number of units redeemed	-2'235.977	-9'313.731
Number at the end of the review period	48'073.314	46'607.054
Currency Unit class	(CHF)	(CHF)
Net asset per share	959.72	1'043.92

Unit class UAH	
01.03.2022 - 28.02.2023	01.03.2021 - 28.02.2022
CHF	CHF
26'000'678.30	20'039'698.28
-95'574.00	0.00
-427'567.90	-111'382.22
2'871'286.67	5'810'296.92
-2'430'821.59	-1'746'534.31
53'737.98	-23'073.21
-1'687'612.24	2'031'672.84
24'284'127.22	26'000'678.30
249'831.507	208'166.136
29'567.219	59'298.413
-24'955.071	-17'633.042
254'443.655	249'831.507
(CHF)	(CHF)
95.44	104.07

Income statement for the period from March 1, 2022 to February 28, 2023

	Consolidated	
	01.03.2022 - 28.02.2023	01.03.2021 - 28.02.2022
	CHF	CHF
Income		
Income from bank balances	18'438.32	-82.81
Negative interest	-1'771.16	-2'853.10
Current income paid by new subscribers	-56'924.69	-125'198.64
Total income	-40'257.53	-128'134.55
Expenses		
Interest Due	188.35	578.65
Audit costs	14'001.00	14'001.00
Statutory remuneration to:		
- Management company	1'126'830.53	1'092'314.85
- Custodian bank	63'067.82	61'536.99
Other expenses	3'887.20	4'104.77
Current net income paid out upon the redemption of units	-83'147.99	-101'044.53
Total expenses	1'124'826.91	1'071'491.73
Net Income	-1'165'084.44	-1'199'626.28
Realised capital gains and losses	-304'016.96	2'272'895.38
Realized income	-1'469'101.40	1'073'269.10
Unrealized capital gain/losses	-3'773'230.46	13'249'503.56
Total income	-5'242'331.86	14'322'772.66
Application of results		
Net income of financial year	-1'165'084.44	-1'199'626.28
Earmarked for distribution: capital gain of financial year	1'438'031.57	1'849'210.75
Netting of loss against aggregate capital gains	1'165'084.44	1'199'626.28
Net income available for distribution	1'438'031.57	1'849'210.75
Earmarked for distribution: capital gain of financial year	1'438'031.57	1'849'210.75

Unit class A		Unit class IA		Unit class UA		Unit class AH	
01.03.2022 - 28.02.2023	01.03.2021 - 28.02.2022	01.03.2022 - 28.02.2023	01.03.2021 - 28.02.2022	01.03.2022 - 28.02.2023	01.03.2021 - 28.02.2022	01.03.2022 - 28.02.2023	01.03.2021 - 28.02.2022
CHF	CHF	CHF	CHF	CHF	CHF	CHF	CHF
512.36	-2.53	5'462.31	-26.43	3'326.96	-13.38	165.66	-0.45
-58.90	-81.73	-533.55	-846.95	-314.41	-430.64	-16.09	-23.97
-1'947.58	-7'541.65	-3'648.38	-26'954.90	-30'887.22	-47'586.59	-329.08	-3'034.97
-1'494.12	-7'625.91	1'280.38	-27'828.28	-27'874.67	-48'030.61	-179.51	-3'059.39
5.38	16.59	56.09	176.15	34.04	83.04	1.71	4.49
432.14	404.37	4'194.11	4'120.74	2'514.29	2'143.86	125.76	120.06
44'661.74	40'537.84	275'831.80	264'138.11	231'800.85	193'347.55	13'983.01	13'082.88
1'956.14	1'777.65	18'899.60	18'105.93	11'318.77	9'445.30	566.23	529.59
86.82	88.86	838.16	909.71	499.78	491.77	45.48	45.74
-10'838.56	-2'145.97	-19'210.45	-19'506.76	-32'245.80	-13'140.82	-714.49	-2'299.13
36'303.66	40'679.34	280'609.31	267'943.88	213'921.93	192'370.70	14'007.70	11'483.63
-37'797.78	-48'305.25	-279'328.93	-295'772.16	-241'796.60	-240'401.31	-14'187.21	-14'543.02
103'109.08	126'056.11	1'165'690.17	1'170'090.21	732'028.06	694'507.35	-41'339.58	5'098.45
65'311.30	77'750.86	886'361.24	874'318.05	490'231.46	454'106.04	-55'526.79	-9'444.57
-90'541.40	434'685.57	-1'054'113.50	4'036'583.87	-667'730.93	2'395'331.09	-35'172.55	115'711.03
-25'230.10	512'436.43	-167'752.26	4'910'901.92	-177'499.47	2'849'437.13	-90'699.34	106'266.46
-37'797.78	-48'305.25	-279'328.93	-295'772.16	-241'796.60	-240'401.31	-14'187.21	-14'543.02
73'745.80	99'257.07	837'490.86	923'174.83	526'794.91	546'438.67	0.00	5'034.91
37'797.78	48'305.25	279'328.93	295'772.16	241'796.60	240'401.31	14'187.21	14'543.02
73'745.80	99'257.07	837'490.86	923'174.83	526'794.91	546'438.67	0.00	5'034.91
73'745.80	99'257.07	837'490.86	923'174.83	526'794.91	546'438.67	0.00	5'034.91

	Unit class IAH	
	01.03.2022 - 28.02.2023	01.03.2021 - 28.02.2022
	CHF	CHF
Income		
Income from bank balances	5'888.07	-26.63
Negative interest	-555.53	-1'004.15
Current income paid by new subscribers	-8'117.07	-19'670.95
Total income	-2'784.53	-20'701.73
Expenses		
Interest Due	59.64	204.57
Audit costs	4'420.74	4'912.32
Statutory remuneration to:		
- Management company	327'732.72	355'311.34
- Custodian bank	19'906.71	21'572.59
Other expenses	1'587.18	1'728.14
Current net income paid out upon the redemption of units	-9'510.36	-53'500.34
Total expenses	344'196.63	330'228.62
Net Income	-346'981.16	-350'930.35
Realised capital gains and losses	-1'481'487.57	180'746.81
Realized income	-1'828'468.73	-170'183.54
Unrealized capital gain/losses	-1'265'069.72	4'082'241.42
Total income	-3'093'538.45	3'912'057.88
Application of results		
Net income of financial year	-346'981.16	-350'930.35
Earmarked for distribution: capital gain of financial year	0.00	180'369.30
Netting of loss against aggregate capital gains	346'981.16	350'930.35
Net income available for distribution	0.00	180'369.30
Earmarked for distribution: capital gain of financial year	0.00	180'369.30

Unit class UAH	
01.03.2022 - 28.02.2023	01.03.2021 - 28.02.2022
CHF	CHF
3'082.96	-13.39
-292.68	-465.66
-11'995.36	-20'409.58
-9'205.08	-20'888.63
31.49	93.81
2'313.96	2'299.65
232'820.41	225'897.13
10'420.37	10'105.93
829.78	840.55
-10'628.33	-10'451.51
235'787.68	228'785.56
-244'992.76	-249'674.19
-782'017.12	96'396.45
-1'027'009.88	-153'277.74
-660'602.36	2'184'950.58
-1'687'612.24	2'031'672.84
-244'992.76	-249'674.19
0.00	94'935.97
244'992.76	249'674.19
0.00	94'935.97
0.00	94'935.97

Composition of portfolio and changes in holdings

Description	Currency	28.02.2022 Number/ nominal value	Purchases (1)	Disposals (1)	28.02.2023 Number/ nominal value	Market value CHF	in % of total fund assets
Other Investments							
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market							
Commodity							
Precious metals and precious stones							
GOLD	USD	88'926	14'015	19'182	83'759	143'235'567.40	99.69
Metallkonto (Gold)	XAU					300'379.08	0.21
						143'535'946.48	99.90
Total Commodity						143'535'946.48	99.90
Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market						143'535'946.48	99.90
Total Other Investments						143'535'946.48	99.90
Derivative Financial Instruments							
Options							
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market							
Precious metals and precious stones							
GOLD - 1 OZ - 995 (call) -1730- 22.11.22	USD		220	220			
GOLD - 1 OZ - 995 (call) -1745- 27.12.22	USD		215	215			
GOLD - 1 OZ - 995 (call) -1750- 22.11.22	USD		213	213			
GOLD - 1 OZ - 995 (call) -1760- 27.12.22	USD		215	215			
GOLD - 1 OZ - 995 (call) -1765- 22.11.22	USD		217	217			
GOLD - 1 OZ - 995 (call) -1765- 26.10.22	USD		179	179			
GOLD - 1 OZ - 995 (call) -1780- 27.12.22	USD		214	214			
GOLD - 1 OZ - 995 (call) -1805- 26.10.22	USD		357	357			
GOLD - 1 OZ - 995 (call) -1815- 25.08.22	USD		179	179			
GOLD - 1 OZ - 995 (call) -1820- 22.11.22	USD		213	213			
GOLD - 1 OZ - 995 (call) -1825- 25.08.22	USD		225	225			
GOLD - 1 OZ - 995 (call) -1835- 25.08.22	USD		180	180			
GOLD - 1 OZ - 995 (call) -1835- 26.10.22	USD		355	355			
GOLD - 1 OZ - 995 (call) -1850- 26.01.23	USD		175	175			
GOLD - 1 OZ - 995 (call) -1850- 26.10.22	USD		442	442			
GOLD - 1 OZ - 995 (call) -1860- 26.01.23	USD		171	171			
GOLD - 1 OZ - 995 (call) -1880- 25.08.22	USD		182	182			
GOLD - 1 OZ - 995 (call) -1880- 26.01.23	USD		171	171			
GOLD - 1 OZ - 995 (call) -1880- 27.09.22	USD		441	441			
GOLD - 1 OZ - 995 (call) -1880- 27.12.22	USD		213	213			
GOLD - 1 OZ - 995 (call) -1885- 27.09.22	USD		438	438			
GOLD - 1 OZ - 995 (call) -1905- 27.09.22	USD		438	438			
GOLD - 1 OZ - 995 (call) -1910- 23.02.23	USD		214	214			
GOLD - 1 OZ - 995 (call) -1910- 28.03.22	USD	-221	221				
GOLD - 1 OZ - 995 (call) -1925- 26.01.23	USD		169	169			
GOLD - 1 OZ - 995 (call) -1925- 26.07.22	USD		222	222			
GOLD - 1 OZ - 995 (call) -1930- 25.08.22	USD		180	180			
GOLD - 1 OZ - 995 (call) -1930- 28.03.22	USD	-221	221				
GOLD - 1 OZ - 995 (call) -1935- 25.04.23	USD			166	-166	-185'143.69	-0.13
GOLD - 1 OZ - 995 (call) -1935- 26.01.23	USD		170	170			
GOLD - 1 OZ - 995 (call) -1935- 27.06.22	USD		222	222			
GOLD - 1 OZ - 995 (call) -1945- 25.04.23	USD			167	-167	-159'650.58	-0.11
GOLD - 1 OZ - 995 (call) -1950- 25.08.22	USD		180	180			
GOLD - 1 OZ - 995 (call) -1950- 26.07.22	USD		223	223			
GOLD - 1 OZ - 995 (call) -1955- 23.02.23	USD		213	213			
GOLD - 1 OZ - 995 (call) -1960- 26.07.22	USD		222	222			
GOLD - 1 OZ - 995 (call) -1960- 28.03.22	USD	-221	221				
GOLD - 1 OZ - 995 (call) -1970- 27.06.22	USD		220	220			
GOLD - 1 OZ - 995 (call) -1975- 28.03.23	USD		1	209	-208	-21'444.20	-0.01
GOLD - 1 OZ - 995 (call) -1980- 26.07.22	USD		222	222			
GOLD - 1 OZ - 995 (call) -1980- 27.06.22	USD		227	227			
GOLD - 1 OZ - 995 (call) -1985- 28.03.23	USD		2	210	-208	-17'545.26	-0.01
GOLD - 1 OZ - 995 (call) -1990- 23.02.23	USD		215	215			
GOLD - 1 OZ - 995 (call) -2015- 26.04.22	USD	-221	227	6			
GOLD - 1 OZ - 995 (call) -2020- 27.06.22	USD		227	227			
GOLD - 1 OZ - 995 (call) -2025- 25.05.22	USD		179	179			
GOLD - 1 OZ - 995 (call) -2030- 23.02.23	USD		214	214			
GOLD - 1 OZ - 995 (call) -2030- 25.05.22	USD		180	180			
GOLD - 1 OZ - 995 (call) -2030- 26.04.22	USD		220	220			
GOLD - 1 OZ - 995 (call) -2035- 26.04.22	USD		227	227			
GOLD - 1 OZ - 995 (call) -2035- 28.03.23	USD		211	211			
GOLD - 1 OZ - 995 (call) -2040- 28.03.23	USD		127	210	-83	-2'333.75	0.00
GOLD - 1 OZ - 995 (call) -2060- 25.05.22	USD		180	180			

Description	Currency	28.02.2022 Number/ nominal value	Purchases (1)	Disposals (1)	28.02.2023 Number/ nominal value	Market value CHF	in % of total fund assets
GOLD - 1 OZ - 995 (call) -2080- 25.05.22	USD		358	358			
GOLD - 1 OZ - 995 (call) -2160- 26.04.22	USD		220	220			
Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market						-386'117.48	-0.27
Total Options						-386'117.48	-0.27
Securities valued based on parameters observable on the market							
Forward exchange transactions							
Forward exchange transactions (see list)						-614'271.43	-0.43
Total Forward exchange transactions						-614'271.43	-0.43
Total Securities valued based on parameters observable on the market						-614'271.43	-0.43
Total Derivative Financial Instruments						-1'000'388.91	-0.70
Total investments						142'235'178.49	98.99
Cash at banks						1'136'090.56	0.79
Time deposit						0.00	0.00
Other assets						10'392.28	0.01
Total fund assets						143'682'040.41	100.00
./. Due to bank						0.00	0.00
./. Other liabilities						103'304.59	0.07
./. Other loans						0.00	0.00
Net assets						143'578'735.82	99.93

(1) Inclusive as well corporate actions

Summarized breakdown of the portfolio in accordance with FINMA Art. 84 (2)

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	142'849'449.92	99.42
Securities valued based on parameters observable on the market	-614'271.43	-0.43
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.03.2022	Bought	CHF	197'254	USD	215'000	0.00	0.00
04.03.2022	Bought	CHF	1'779'285	USD	1'940'000	0.00	0.00
04.03.2022	Bought	CHF	73'326'943	USD	79'963'000	0.00	0.00
04.03.2022	Bought	CHF	130'884	USD	141'000	0.00	0.00
04.03.2022	Bought	CHF	130'847	USD	141'000	0.00	0.00
04.03.2022	Bought	CHF	77'060	USD	84'000	0.00	0.00
04.03.2022	Bought	CHF	52'408	USD	57'000	0.00	0.00
04.03.2022	Bought	USD	82'541'000	CHF	76'183'692	0.00	0.00
11.03.2022	Bought	CHF	76'170'255	USD	82'541'000	0.00	0.00
11.03.2022	Bought	CHF	284'673	USD	309'400	0.00	0.00
11.03.2022	Bought	CHF	68'894	USD	75'000	0.00	0.00
11.03.2022	Bought	CHF	24'153	USD	26'000	0.00	0.00
11.03.2022	Bought	USD	176'200	CHF	162'601	0.00	0.00
11.03.2022	Bought	USD	257'000	CHF	236'991	0.00	0.00
11.03.2022	Bought	USD	48'000	CHF	44'433	0.00	0.00
11.03.2022	Bought	USD	82'470'000	CHF	76'420'826	0.00	0.00
18.03.2022	Bought	CHF	76'408'208	USD	82'470'000	0.00	0.00
18.03.2022	Bought	CHF	1'615'764	USD	1'744'000	0.00	0.00
18.03.2022	Bought	CHF	64'780	USD	70'000	0.00	0.00
18.03.2022	Bought	CHF	25'186	USD	27'000	0.00	0.00
18.03.2022	Bought	USD	21'000	CHF	19'652	0.00	0.00
18.03.2022	Bought	USD	84'290'000	CHF	79'361'564	0.00	0.00
25.03.2022	Bought	CHF	79'342'683	USD	84'290'000	0.00	0.00
25.03.2022	Bought	USD	4'068'000	CHF	3'829'444	0.00	0.00
25.03.2022	Bought	USD	84'000	CHF	78'429	0.00	0.00
25.03.2022	Bought	USD	46'000	CHF	42'813	0.00	0.00
25.03.2022	Bought	USD	29'000	CHF	27'044	0.00	0.00
25.03.2022	Bought	USD	80'063'000	CHF	74'621'919	0.00	0.00
01.04.2022	Bought	CHF	74'602'143	USD	80'063'000	0.00	0.00
01.04.2022	Bought	CHF	1'040'967	USD	1'117'000	0.00	0.00
01.04.2022	Bought	CHF	190'856	USD	205'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
01.04.2022	Bought	CHF	25'250	USD	27'000	0.00	0.00
01.04.2022	Bought	USD	81'412'000	CHF	75'083'845	0.00	0.00
08.04.2022	Bought	CHF	75'067'644	USD	81'412'000	0.00	0.00
08.04.2022	Bought	CHF	366'987	USD	398'000	0.00	0.00
08.04.2022	Bought	CHF	319'400	USD	346'000	0.00	0.00
08.04.2022	Bought	CHF	430'630	USD	465'000	0.00	0.00
08.04.2022	Bought	CHF	553'205	USD	596'000	0.00	0.00
08.04.2022	Bought	USD	25'000	CHF	23'115	0.00	0.00
08.04.2022	Bought	USD	83'192'000	CHF	77'583'195	0.00	0.00
19.04.2022	Bought	CHF	77'555'076	USD	83'192'000	0.00	0.00
19.04.2022	Bought	CHF	579'884	USD	622'000	0.00	0.00
19.04.2022	Bought	CHF	32'642	USD	35'000	0.00	0.00
19.04.2022	Bought	CHF	34'392	USD	37'000	0.00	0.00
19.04.2022	Bought	USD	83'886'000	CHF	78'398'178	0.00	0.00
22.04.2022	Bought	CHF	78'390'905	USD	83'886'000	0.00	0.00
22.04.2022	Bought	CHF	627'944	USD	672'000	0.00	0.00
22.04.2022	Bought	USD	121'000	CHF	114'069	0.00	0.00
22.04.2022	Bought	USD	10'000	CHF	9'492	0.00	0.00
22.04.2022	Bought	USD	84'427'000	CHF	79'897'491	0.00	0.00
29.04.2022	Bought	CHF	79'879'694	USD	84'427'000	0.00	0.00
29.04.2022	Bought	CHF	182'832	USD	193'000	0.00	0.00
29.04.2022	Bought	USD	861'000	CHF	814'649	0.00	0.00
29.04.2022	Bought	USD	15'000	CHF	14'379	0.00	0.00
29.04.2022	Bought	USD	56'000	CHF	53'754	0.00	0.00
29.04.2022	Bought	USD	83'688'000	CHF	81'159'786	0.00	0.00
06.05.2022	Bought	CHF	81'140'035	USD	83'688'000	0.00	0.00
06.05.2022	Bought	CHF	34'972	USD	36'000	0.00	0.00
06.05.2022	Bought	USD	4'083'000	CHF	3'959'044	0.00	0.00
06.05.2022	Bought	USD	113'000	CHF	109'539	0.00	0.00
06.05.2022	Bought	USD	19'000	CHF	18'441	0.00	0.00
06.05.2022	Bought	USD	35'000	CHF	34'235	0.00	0.00
06.05.2022	Bought	USD	79'474'000	CHF	78'101'484	0.00	0.00
13.05.2022	Bought	CHF	78'076'132	USD	79'474'000	0.00	0.00
13.05.2022	Bought	USD	2'168'000	CHF	2'129'754	0.00	0.00
13.05.2022	Bought	USD	30'000	CHF	29'492	0.00	0.00
13.05.2022	Bought	USD	85'000	CHF	83'720	0.00	0.00
13.05.2022	Bought	USD	40'000	CHF	39'856	0.00	0.00
13.05.2022	Bought	USD	38'000	CHF	37'752	0.00	0.00
13.05.2022	Bought	USD	77'113'000	CHF	76'394'307	0.00	0.00
20.05.2022	Bought	CHF	76'370'525	USD	77'113'000	0.00	0.00
20.05.2022	Bought	CHF	188'070	USD	190'000	0.00	0.00
20.05.2022	Bought	USD	10'000	CHF	10'047	0.00	0.00
20.05.2022	Bought	USD	1'171'000	CHF	1'159'840	0.00	0.00
20.05.2022	Bought	USD	42'000	CHF	41'929	0.00	0.00
20.05.2022	Bought	USD	45'000	CHF	44'675	0.00	0.00
20.05.2022	Bought	USD	76'035'000	CHF	75'227'508	0.00	0.00
27.05.2022	Bought	CHF	532'060	USD	538'000	0.00	0.00
27.05.2022	Bought	CHF	75'204'804	USD	76'035'000	0.00	0.00
27.05.2022	Bought	CHF	59'487	USD	61'000	0.00	0.00
27.05.2022	Bought	USD	46'000	CHF	44'410	0.00	0.00
27.05.2022	Bought	USD	1'287'000	CHF	1'273'077	0.00	0.00
27.05.2022	Bought	USD	622'000	CHF	604'619	0.00	0.00
27.05.2022	Bought	USD	990'000	CHF	962'336	0.00	0.00
27.05.2022	Bought	USD	73'689'000	CHF	70'956'391	0.00	0.00
03.06.2022	Bought	CHF	70'933'547	USD	73'689'000	0.00	0.00
03.06.2022	Bought	CHF	3'546'787	USD	3'685'000	0.00	0.00
03.06.2022	Bought	USD	30'000	CHF	28'871	0.00	0.00
03.06.2022	Bought	USD	77'344'000	CHF	74'537'186	0.00	0.00
10.06.2022	Bought	CHF	74'513'519	USD	77'344'000	0.00	0.00
10.06.2022	Bought	CHF	519'278	USD	534'000	0.00	0.00
10.06.2022	Bought	USD	658'000	CHF	633'865	0.00	0.00
10.06.2022	Bought	USD	273'000	CHF	263'272	0.00	0.00
10.06.2022	Bought	USD	76'947'000	CHF	74'954'073	0.00	0.00
17.06.2022	Bought	CHF	74'929'465	USD	76'947'000	0.00	0.00
17.06.2022	Bought	CHF	291'376	USD	299'000	0.00	0.00
17.06.2022	Bought	CHF	21'932	USD	22'000	0.00	0.00
17.06.2022	Bought	USD	21'000	CHF	20'753	0.00	0.00
17.06.2022	Bought	USD	19'000	CHF	18'603	0.00	0.00
17.06.2022	Bought	USD	642'000	CHF	625'184	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
17.06.2022	Bought	USD	18'000	CHF	18'005	0.00	0.00
17.06.2022	Bought	USD	76'568'000	CHF	76'623'895	0.00	0.00
24.06.2022	Bought	CHF	76'588'405	USD	76'568'000	0.00	0.00
24.06.2022	Bought	CHF	18'416	USD	19'000	0.00	0.00
24.06.2022	Bought	CHF	57'349	USD	59'000	0.00	0.00
24.06.2022	Bought	CHF	22'161	USD	23'000	0.00	0.00
24.06.2022	Bought	USD	3'251'000	CHF	3'252'638	0.00	0.00
24.06.2022	Bought	USD	12'000	CHF	11'589	0.00	0.00
24.06.2022	Bought	USD	73'406'000	CHF	70'396'354	0.00	0.00
01.07.2022	Bought	CHF	70'367'359	USD	73'406'000	0.00	0.00
01.07.2022	Bought	CHF	3'669'060	USD	3'827'000	0.00	0.00
01.07.2022	Bought	CHF	246'554	USD	257'000	0.00	0.00
01.07.2022	Bought	USD	21'000	CHF	20'049	0.00	0.00
01.07.2022	Bought	USD	60'000	CHF	57'468	0.00	0.00
01.07.2022	Bought	USD	77'409'000	CHF	73'752'199	0.00	0.00
08.07.2022	Bought	CHF	73'723'658	USD	77'409'000	0.00	0.00
08.07.2022	Bought	CHF	19'144	USD	20'000	0.00	0.00
08.07.2022	Bought	USD	134'000	CHF	127'623	0.00	0.00
08.07.2022	Bought	USD	73'000	CHF	69'641	0.00	0.00
08.07.2022	Bought	USD	87'000	CHF	84'405	0.00	0.00
08.07.2022	Bought	USD	77'135'000	CHF	74'840'234	0.00	0.00
15.07.2022	Bought	CHF	74'812'234	USD	77'135'000	0.00	0.00
15.07.2022	Bought	CHF	32'056	USD	33'000	0.00	0.00
15.07.2022	Bought	CHF	182'862	USD	188'000	0.00	0.00
15.07.2022	Bought	CHF	44'087	USD	45'000	0.00	0.00
15.07.2022	Bought	USD	60'000	CHF	58'864	0.00	0.00
15.07.2022	Bought	USD	3'439'000	CHF	3'335'366	0.00	0.00
15.07.2022	Bought	USD	73'902'000	CHF	72'207'723	0.00	0.00
22.07.2022	Bought	CHF	72'181'118	USD	73'902'000	0.00	0.00
22.07.2022	Bought	CHF	218'105	USD	223'000	0.00	0.00
22.07.2022	Bought	USD	2'288'000	CHF	2'234'722	0.00	0.00
22.07.2022	Bought	USD	11'000	CHF	10'838	0.00	0.00
22.07.2022	Bought	USD	166'000	CHF	161'647	0.00	0.00
22.07.2022	Bought	USD	32'000	CHF	30'990	0.00	0.00
22.07.2022	Bought	USD	71'628'000	CHF	69'569'411	0.00	0.00
29.07.2022	Bought	CHF	69'542'873	USD	71'628'000	0.00	0.00
29.07.2022	Bought	CHF	42'647	USD	44'000	0.00	0.00
29.07.2022	Bought	CHF	71'392	USD	74'000	0.00	0.00
29.07.2022	Bought	USD	20'000	CHF	19'400	0.00	0.00
29.07.2022	Bought	USD	212'000	CHF	206'181	0.00	0.00
29.07.2022	Bought	USD	70'000	CHF	67'246	0.00	0.00
29.07.2022	Bought	USD	49'000	CHF	47'264	0.00	0.00
29.07.2022	Bought	USD	71'395'000	CHF	68'874'043	0.00	0.00
05.08.2022	Bought	CHF	68'837'288	USD	71'395'000	0.00	0.00
05.08.2022	Bought	CHF	948'392	USD	984'000	0.00	0.00
05.08.2022	Bought	USD	183'000	CHF	176'402	0.00	0.00
05.08.2022	Bought	USD	24'000	CHF	22'849	0.00	0.00
05.08.2022	Bought	USD	72'172'000	CHF	69'617'111	0.00	0.00
12.08.2022	Bought	CHF	69'582'375	USD	72'172'000	0.00	0.00
12.08.2022	Bought	CHF	2'591'637	USD	2'689'000	0.00	0.00
12.08.2022	Bought	CHF	12'459	USD	13'000	0.00	0.00
12.08.2022	Bought	CHF	118'457	USD	123'000	0.00	0.00
12.08.2022	Bought	USD	392'000	CHF	377'712	0.00	0.00
12.08.2022	Bought	USD	36'000	CHF	34'318	0.00	0.00
12.08.2022	Bought	USD	109'400	CHF	104'182	0.00	0.00
12.08.2022	Bought	USD	74'460'000	CHF	70'017'716	0.00	0.00
19.08.2022	Bought	CHF	69'981'693	USD	74'460'000	0.00	0.00
19.08.2022	Bought	CHF	1'855'793	USD	1'975'000	0.00	0.00
19.08.2022	Bought	CHF	478'564	USD	509'000	0.00	0.00
19.08.2022	Bought	CHF	11'268	USD	12'000	0.00	0.00
19.08.2022	Bought	USD	15'000	CHF	14'259	0.00	0.00
19.08.2022	Bought	USD	76'941'000	CHF	73'340'161	0.00	0.00
26.08.2022	Bought	CHF	73'302'514	USD	76'941'000	0.00	0.00
26.08.2022	Bought	CHF	11'449	USD	12'000	0.00	0.00
26.08.2022	Bought	USD	1'324'000	CHF	1'261'490	0.00	0.00
26.08.2022	Bought	USD	112'000	CHF	107'866	0.00	0.00
26.08.2022	Bought	USD	123'000	CHF	118'369	0.00	0.00
26.08.2022	Bought	USD	75'394'000	CHF	72'795'169	0.00	0.00
02.09.2022	Bought	CHF	72'758'150	USD	75'394'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
02.09.2022	Bought	USD	45'000	CHF	43'911	0.00	0.00
02.09.2022	Bought	USD	1'953'000	CHF	1'884'426	0.00	0.00
02.09.2022	Bought	USD	33'000	CHF	31'839	0.00	0.00
02.09.2022	Bought	USD	99'000	CHF	95'396	0.00	0.00
02.09.2022	Bought	USD	73'264'000	CHF	71'542'296	0.00	0.00
09.09.2022	Bought	CHF	71'505'884	USD	73'264'000	0.00	0.00
09.09.2022	Bought	CHF	252'233	USD	259'000	0.00	0.00
09.09.2022	Bought	USD	32'000	CHF	31'332	0.00	0.00
09.09.2022	Bought	USD	1'683'000	CHF	1'641'733	0.00	0.00
09.09.2022	Bought	USD	66'000	CHF	64'984	0.00	0.00
09.09.2022	Bought	USD	54'000	CHF	53'131	0.00	0.00
09.09.2022	Bought	USD	71'688'000	CHF	70'404'068	0.00	0.00
16.09.2022	Bought	CHF	70'367'521	USD	71'688'000	0.00	0.00
16.09.2022	Bought	CHF	248'026	USD	253'000	0.00	0.00
16.09.2022	Bought	CHF	187'815	USD	193'000	0.00	0.00
16.09.2022	Bought	CHF	32'686	USD	34'000	0.00	0.00
16.09.2022	Bought	CHF	627'470	USD	653'000	0.00	0.00
16.09.2022	Bought	USD	1'804'000	CHF	1'770'747	0.00	0.00
16.09.2022	Bought	USD	71'017'000	CHF	68'171'349	0.00	0.00
23.09.2022	Bought	CHF	68'132'652	USD	71'017'000	0.00	0.00
23.09.2022	Bought	CHF	1'662'862	USD	1'733'000	0.00	0.00
23.09.2022	Bought	CHF	45'108	USD	47'000	0.00	0.00
23.09.2022	Bought	USD	32'000	CHF	30'876	0.00	0.00
23.09.2022	Bought	USD	91'000	CHF	87'541	0.00	0.00
23.09.2022	Bought	USD	72'674'000	CHF	70'109'335	0.00	0.00
30.09.2022	Bought	CHF	70'069'335	USD	72'674'000	0.00	0.00
30.09.2022	Bought	CHF	40'247	USD	41'000	0.00	0.00
30.09.2022	Bought	CHF	41'615	USD	42'000	0.00	0.00
30.09.2022	Bought	USD	60'000	CHF	59'381	0.00	0.00
30.09.2022	Bought	USD	1'806'000	CHF	1'741'938	0.00	0.00
30.09.2022	Bought	USD	130'000	CHF	125'451	0.00	0.00
30.09.2022	Bought	USD	70'761'000	CHF	69'447'676	0.00	0.00
07.10.2022	Bought	CHF	69'403'238	USD	70'761'000	0.00	0.00
07.10.2022	Bought	CHF	474'793	USD	487'000	0.00	0.00
07.10.2022	Bought	CHF	34'441	USD	35'000	0.00	0.00
07.10.2022	Bought	CHF	55'471	USD	56'000	0.00	0.00
07.10.2022	Bought	USD	2'824'000	CHF	2'769'807	0.00	0.00
07.10.2022	Bought	USD	171'000	CHF	167'782	0.00	0.00
07.10.2022	Bought	USD	68'344'000	CHF	67'385'817	0.00	0.00
14.10.2022	Bought	CHF	67'344'838	USD	68'344'000	0.00	0.00
14.10.2022	Bought	CHF	2'579'083	USD	2'618'000	0.00	0.00
14.10.2022	Bought	CHF	215'598	USD	218'000	0.00	0.00
14.10.2022	Bought	USD	148'000	CHF	145'773	0.00	0.00
14.10.2022	Bought	USD	34'000	CHF	33'715	0.00	0.00
14.10.2022	Bought	USD	201'000	CHF	200'951	0.00	0.00
14.10.2022	Bought	USD	81'000	CHF	80'772	0.00	0.00
14.10.2022	Bought	USD	70'716'000	CHF	70'626'191	0.00	0.00
21.10.2022	Bought	CHF	70'583'888	USD	70'716'000	0.00	0.00
21.10.2022	Bought	USD	2'290'000	CHF	2'285'496	0.00	0.00
21.10.2022	Bought	USD	200'000	CHF	199'514	0.00	0.00
21.10.2022	Bought	USD	17'000	CHF	17'063	0.00	0.00
21.10.2022	Bought	USD	68'209'000	CHF	68'462'737	0.00	0.00
28.10.2022	Bought	CHF	68'422'153	USD	68'209'000	0.00	0.00
28.10.2022	Bought	USD	10'000	CHF	10'006	0.00	0.00
28.10.2022	Bought	USD	112'000	CHF	112'049	0.00	0.00
28.10.2022	Bought	USD	66'000	CHF	65'725	0.00	0.00
28.10.2022	Bought	USD	523'000	CHF	524'718	0.00	0.00
28.10.2022	Bought	USD	67'498'000	CHF	66'656'975	0.00	0.00
04.11.2022	Bought	CHF	66'616'199	USD	67'498'000	0.00	0.00
04.11.2022	Bought	CHF	1'208'916	USD	1'225'000	0.00	0.00
04.11.2022	Bought	CHF	197'231	USD	200'000	0.00	0.00
04.11.2022	Bought	USD	56'000	CHF	56'030	0.00	0.00
04.11.2022	Bought	USD	5'200	CHF	5'180	0.00	0.00
04.11.2022	Bought	USD	72'000	CHF	71'954	0.00	0.00
04.11.2022	Bought	USD	68'790'000	CHF	68'743'223	0.00	0.00
14.11.2022	Bought	CHF	68'669'274	USD	68'790'000	0.00	0.00
14.11.2022	Bought	USD	848'000	CHF	846'182	0.00	0.00
14.11.2022	Bought	USD	351'000	CHF	350'232	0.00	0.00
14.11.2022	Bought	USD	67'000	CHF	65'965	0.00	0.00

List of forward exchange transactions for the period from March 1, 2022 to February 28, 2023

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
14.11.2022	Bought	USD	67'524'000	CHF	66'472'651	0.00	0.00
18.11.2022	Bought	CHF	66'445'102	USD	67'524'000	0.00	0.00
18.11.2022	Bought	CHF	1'985'925	USD	2'019'000	0.00	0.00
18.11.2022	Bought	USD	154'000	CHF	151'368	0.00	0.00
18.11.2022	Bought	USD	136'000	CHF	128'585	0.00	0.00
18.11.2022	Bought	USD	89'000	CHF	84'103	0.00	0.00
18.11.2022	Bought	USD	69'164'000	CHF	65'204'361	0.00	0.00
25.11.2022	Bought	CHF	65'156'223	USD	69'164'000	0.00	0.00
25.11.2022	Bought	CHF	5'682'035	USD	6'032'000	0.00	0.00
25.11.2022	Bought	USD	32'000	CHF	30'417	0.00	0.00
25.11.2022	Bought	USD	65'000	CHF	61'352	0.00	0.00
25.11.2022	Bought	USD	9'000	CHF	8'590	0.00	0.00
25.11.2022	Bought	USD	158'000	CHF	150'493	0.00	0.00
25.11.2022	Bought	USD	74'932'000	CHF	70'632'402	0.00	0.00
02.12.2022	Bought	CHF	70'581'553	USD	74'932'000	0.00	0.00
02.12.2022	Bought	CHF	427'685	USD	454'000	0.00	0.00
02.12.2022	Bought	USD	45'000	CHF	42'519	0.00	0.00
02.12.2022	Bought	USD	652'000	CHF	613'985	0.00	0.00
02.12.2022	Bought	USD	75'000	CHF	71'342	0.00	0.00
02.12.2022	Bought	USD	74'614'000	CHF	71'075'058	0.00	0.00
09.12.2022	Bought	CHF	71'022'604	USD	74'614'000	0.00	0.00
09.12.2022	Bought	CHF	15'037	USD	16'000	0.00	0.00
09.12.2022	Bought	USD	174'000	CHF	165'653	0.00	0.00
09.12.2022	Bought	USD	186'000	CHF	176'572	0.00	0.00
09.12.2022	Bought	USD	51'000	CHF	47'842	0.00	0.00
09.12.2022	Bought	USD	74'219'000	CHF	69'696'836	0.00	0.00
16.12.2022	Bought	CHF	69'644'735	USD	74'219'000	0.00	0.00
16.12.2022	Bought	CHF	1'808'339	USD	1'927'000	0.00	0.00
16.12.2022	Bought	CHF	25'180	USD	27'000	0.00	0.00
16.12.2022	Bought	USD	67'000	CHF	62'063	0.00	0.00
16.12.2022	Bought	USD	129'000	CHF	121'138	0.00	0.00
16.12.2022	Bought	USD	75'977'000	CHF	70'164'760	0.00	0.00
23.12.2022	Bought	CHF	70'109'570	USD	75'977'000	0.00	0.00
23.12.2022	Bought	CHF	2'650'566	USD	2'872'000	0.00	0.00
23.12.2022	Bought	CHF	145'684	USD	158'000	0.00	0.00
23.12.2022	Bought	USD	48'000	CHF	44'552	0.00	0.00
23.12.2022	Bought	USD	25'000	CHF	23'147	0.00	0.00
23.12.2022	Bought	USD	72'000	CHF	67'196	0.00	0.00
23.12.2022	Bought	USD	94'000	CHF	87'621	0.00	0.00
23.12.2022	Bought	USD	78'768'000	CHF	72'957'285	0.00	0.00
30.12.2022	Bought	CHF	72'902'730	USD	78'768'000	0.00	0.00
30.12.2022	Bought	CHF	223'233	USD	240'000	0.00	0.00
30.12.2022	Bought	USD	264'000	CHF	244'422	0.00	0.00
30.12.2022	Bought	USD	251'000	CHF	232'439	0.00	0.00
30.12.2022	Bought	USD	78'493'000	CHF	72'887'815	0.00	0.00
06.01.2023	Bought	CHF	72'811'520	USD	78'493'000	0.00	0.00
06.01.2023	Bought	USD	264'000	CHF	243'224	0.00	0.00
06.01.2023	Bought	USD	485'000	CHF	449'807	0.00	0.00
06.01.2023	Bought	USD	88'000	CHF	81'563	0.00	0.00
06.01.2023	Bought	USD	77'656'000	CHF	72'144'754	0.00	0.00
13.01.2023	Bought	CHF	72'092'957	USD	77'656'000	0.00	0.00
13.01.2023	Bought	CHF	1'642'136	USD	1'768'000	0.00	0.00
13.01.2023	Bought	USD	177'000	CHF	164'060	0.00	0.00
13.01.2023	Bought	USD	26'000	CHF	23'874	0.00	0.00
13.01.2023	Bought	USD	79'221'000	CHF	73'759'504	0.00	0.00
20.01.2023	Bought	CHF	73'707'797	USD	79'221'000	0.00	0.00
20.01.2023	Bought	CHF	1'440'993	USD	1'549'000	0.00	0.00
20.01.2023	Bought	USD	40'000	CHF	37'144	0.00	0.00
20.01.2023	Bought	USD	370'000	CHF	343'642	0.00	0.00
20.01.2023	Bought	USD	86'000	CHF	79'157	0.00	0.00
20.01.2023	Bought	USD	80'274'000	CHF	73'280'529	0.00	0.00
27.01.2023	Bought	CHF	73'228'720	USD	80'274'000	0.00	0.00
27.01.2023	Bought	CHF	2'467'073	USD	2'704'000	0.00	0.00
27.01.2023	Bought	USD	15'000	CHF	13'702	0.00	0.00
27.01.2023	Bought	USD	24'000	CHF	22'093	0.00	0.00
27.01.2023	Bought	USD	41'000	CHF	37'825	0.00	0.00
27.01.2023	Bought	USD	494'000	CHF	456'004	0.00	0.00
27.01.2023	Bought	USD	82'404'000	CHF	75'822'393	0.00	0.00
03.02.2023	Bought	CHF	75'769'324	USD	82'404'000	0.00	0.00

List of forward exchange transactions for the period from March 1, 2022 to February 28, 2023

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
03.02.2023	Bought	CHF	116'807	USD	127'000	0.00	0.00
03.02.2023	Bought	CHF	53'281	USD	58'000	0.00	0.00
03.02.2023	Bought	USD	719'000	CHF	661'183	0.00	0.00
03.02.2023	Bought	USD	100'000	CHF	92'274	0.00	0.00
03.02.2023	Bought	USD	81'770'000	CHF	74'735'327	0.00	0.00
10.02.2023	Bought	CHF	74'679'805	USD	81'770'000	0.00	0.00
10.02.2023	Bought	CHF	744'542	USD	815'000	0.00	0.00
10.02.2023	Bought	CHF	86'800	USD	95'000	0.00	0.00
10.02.2023	Bought	CHF	37'281	USD	41'000	0.00	0.00
10.02.2023	Bought	CHF	30'439	USD	33'000	0.00	0.00
10.02.2023	Bought	CHF	38'045	USD	41'000	0.00	0.00
10.02.2023	Bought	USD	104'000	CHF	96'026	0.00	0.00
10.02.2023	Bought	USD	82'691'000	CHF	76'141'046	0.00	0.00
17.02.2023	Bought	CHF	76'084'403	USD	82'691'000	0.00	0.00
17.02.2023	Bought	CHF	16'598	USD	18'000	0.00	0.00
17.02.2023	Bought	USD	65'000	CHF	59'798	0.00	0.00
17.02.2023	Bought	USD	88'000	CHF	80'849	0.00	0.00
17.02.2023	Bought	USD	2'447'000	CHF	2'251'959	0.00	0.00
17.02.2023	Bought	USD	150'000	CHF	138'567	0.00	0.00
17.02.2023	Bought	USD	79'959'000	CHF	74'000'455	0.00	0.00
24.02.2023	Bought	CHF	73'945'308	USD	79'959'000	0.00	0.00
24.02.2023	Bought	CHF	23'143	USD	25'000	0.00	0.00
24.02.2023	Bought	USD	75'000	CHF	69'429	0.00	0.00
24.02.2023	Bought	USD	595'000	CHF	550'308	0.00	0.00
24.02.2023	Bought	USD	132'000	CHF	122'415	0.00	0.00
24.02.2023	Bought	USD	79'182'000	CHF	73'617'881	0.00	0.00
03.03.2023	Bought	CHF	73'563'055	USD	79'182'000	-625'463.96	-0.44
03.03.2023	Bought	CHF	32'659	USD	35'000	-133.43	0.00
03.03.2023	Bought	USD	40'000	CHF	37'477	0.72	0.00
03.03.2023	Bought	USD	65'000	CHF	60'916	-15.47	0.00
03.03.2023	Bought	USD	1'174'000	CHF	1'090'863	9'097.37	0.01
03.03.2023	Bought	USD	301'000	CHF	279'645	2'372.49	0.00
03.03.2023	Bought	USD	50'000	CHF	46'976	-129.15	0.00
Total Forward exchange transactions						-614'271.43	-0.43

Off Balance sheet

	28.02.2023		28.02.2022	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
Exposure-increasing derivative positions:				
- Marketrisk (Price change risk)	0.00	0.00%	0.00	0.00%
- Currency risk	0.00	0.00%	0.00	0.00%
Total commitment-increasing positions	0.00	0.00%	0.00	0.00%
Exposure-reducing derivative positions:				
- Marketrisk (Price change risk)	143'223'874.01	99.75%	157'439'878.84	101.87%
- Currency risk	72'718'150.40	50.65%	75'672'754.20	48.96%
Total commitment-reducing positions	215'942'024.41	150.40%	233'112'633.04	150.83%

Notes to the Annual report as at February 28, 2023

Note 1: Information on matters of particular economic or legal importance

On March 19, 2023, Credit Suisse Group AG and UBS Group AG signed a merger agreement, which was completed as of June 12, 2023. The Fund uses several of the services of and has banking relationships with consolidated subsidiaries of Credit Suisse Group AG and UBS Group AG. These relationships and service providers may change in the future.

Note 2: US sales restrictions

Units of this collective investment scheme may not be offered, sold or distributed within the United States and its territories. Units of this collective investment scheme may not be offered, sold or delivered to US citizens or persons domiciled or resident in the USA and/or other natural persons or legal entities whose income and/or proceeds, regardless of origin, are subject to US income tax, as well as persons who are deemed to be US persons pursuant to provision S of the US Securities Act of 1933 and/or the US Commodity Exchange Act, as amended.

Note 3: Key figures and technical data

Fund name	Unit class	Swiss securities number	Currency	Custodian bank fee	Management ¹ commission	Total Expense ² Ratio (TER)	Portfolio Turnover ³ Ratio (PTR) (unaudited)
CSIF (CH) II Gold Blue	QB	35 276 535	USD	n/a	0.1700%	0.1712%	20.05
	DB	20 910 676	USD	n/a	0.0840%	0.0852%	20.05
	FB	20 910 678	USD	n/a	0.2202%	0.2213%	20.05
	QBH CHF	35 276 539	CHF	n/a	0.2003%	0.2029%	20.05
	QBH EUR	38 385 960	EUR	n/a	0.2001%	0.2026%	20.05
	DBH CHF	22 091 896	CHF	n/a	0.0841%	0.0867%	20.05
	DBH EUR	38 385 962	EUR	n/a	0.0840%	0.0865%	20.05
	FBH CHF	22 091 908	CHF	n/a	0.2502%	0.2528%	20.05
CSIF (CH) II Gold Income Maximizer Blue	A	57 581 160	CHF	0.0425%	0.9702%	1.0239%	12.29
	IA	57 581 155	CHF	0.0425%	0.6201%	0.6739%	12.29
	UA	57 581 150	CHF	0.0425%	0.8701%	0.9240%	12.29
	AH	57 581 145	CHF	0.0425%	1.0504%	1.1058%	12.29
	IAH	57 581 148	CHF	0.0425%	0.7003%	0.7557%	12.29
	UAH	57 581 158	CHF	0.0425%	0.9504%	1.0058%	12.29

¹ The fund management company has not concluded any fee-sharing agreements or agreements concerning retrocessions in the form of soft commissions.

² The TER (total expense ratio) refers to the sum of all periodically levied costs and commissions charged to the fund assets retrospectively as a percentage of the average fund assets. Any rebates/portfolio maintenance commissions from target funds were credited to the fund and thus reduce the TER.

³ The PTR (Portfolio Turnover Rate) is considered an indicator of the relevance of the incidental costs incurred by the fund when buying and selling investments and denotes the turnover rate of the fund portfolio. The PTR (Portfolio Turnover Rate) is considered an indicator of the relevance of the incidental costs incurred by the fund when buying and selling investments and denotes the turnover rate of the fund portfolio.

Fund name	Unit class	Swiss securities number	Minimum Tracking Error	Maximum Tracking Error	Average Tracking Error	Tracking Error at the end of the reporting year
CSIF (CH) II Gold Blue	QB	35 276 535	0.03	0.08	0.05	0.08
	DB	20 910 676	0.03	0.08	0.05	0.08
	FB	20 910 678	0.03	0.08	0.05	0.08
	QBH CHF	35 276 539	0.03	0.18	0.08	0.17
	QBH EUR	38 385 960	-	-	-	0.12
	DBH CHF	22 091 896	0.02	0.18	0.08	0.17
	DBH EUR	38 385 962	-	-	-	0.12
	FBH CHF	22 091 908	0.03	0.18	0.08	0.17
CSIF (CH) II Gold Income Maximizer Blue	A	57 581 160	-	-	-	2.60
	IA	57 581 155	-	-	-	2.61
	UA	57 581 150	-	-	-	2.61
	AH	57 581 145	-	-	-	2.66
	IAH	57 581 148	-	-	-	2.65
	UAH	57 581 158	-	-	-	2.64

Tracking Error (ex post) in %, annualised values rolling over two years

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Note 4: Fund performance

Fund name/Benchmark	Unit class	Swiss securities number	Inception date	Currency	Cumulative since launch	2022 ¹	2021 ¹	2020 ¹
CSIF (CH) II Gold Blue	QB	35 276 535	10.09.2018	USD	-	0.2%	-4.5%	24.4%
	DB	20 910 676	23.12.2013	USD	-	0.3%	-4.4%	24.5%
	FB	20 910 678	28.01.2014	USD	-	0.2%	-4.6%	24.3%
London Gold Fixing PM				USD	-	0.4%	-4.3%	24.6%
	QBH EUR	38 385 960	03.07.2020	EUR	-1.8%	-1.7%	-5.6%	-
London Gold Fixing PM (AM) (Hedged into EUR)	DBH EUR	38 385 962	04.01.2022	EUR	-1.8%	-	-	-
				EUR	-	-2.0%	-4.5%	-
London Gold Fixing PM (AM) (Hedged into EUR)	QBH CHF	35 276 539	10.09.2018	CHF	-	-2.6%	-5.8%	21.7%
	DBH CHF	22 091 896	03.02.2016	CHF	-	-2.5%	-5.7%	21.9%
	FBH CHF	22 091 908	04.05.2016	CHF	-	-2.7%	-5.9%	21.7%
London Gold Fixing PM (Hedged into CHF)				CHF	-	-1.5%	-5.3%	23.0%
CSIF (CH) II Gold Income Maximizer Blue	A CHF	57 581 160	04.12.2020	CHF	8.8%	3.4%	1.3%	-
	IA CHF	57 581 155	04.12.2020	CHF	9.7%	3.7%	1.7%	-
	UA CHF	57 581 150	04.12.2020	CHF	9.1%	3.5%	1.4%	-
London Gold Fixing PM				CHF	-	2.0%	-1.4%	-
	AH CHF	57 581 145	04.12.2020	CHF	-2.3%	-1.4%	-3.3%	-
	IAH CHF	57 581 148	04.12.2020	CHF	-1.5%	-1.1%	-3.0%	-
London Gold Fixing PM (Hedged into CHF)	UAH CHF	57 581 158	04.12.2020	CHF	-2.1%	-1.3%	-3.2%	-
				CHF	-	-1.5%	-5.3%	-

¹ Fund performance is based on official published net asset values, which are based on the stock market closing prices at the end of the relevant month.

Historical performance is not an indicator of current or future performance. Performance data exclude commissions and expenses charged on the issue and redemption of units.

The tracking difference between the Fund's performance and the performance of the replicated index is primarily due to the following factors: Fees charged in connection with management of the Fund, currency hedging costs and transaction costs. In addition, the CSIF (CH) II Gold Income Maximizer sub-fund adopts an innovative portfolio management approach and implements call option overwriting to generate a recurring return for investors based on a physical gold deposit strategy that replicates the performance of the gold price.

Note 5: Identity of the contracting parties in OTC transactions

Fund name	Counterparty
CSIF (CH) II Gold Blue	CREDIT SUISSE (SCHWEIZ) AG CITIBANK N.A. LONDON UBS AG LONDON BRANCH MERRILL LYNCH INTERNATIONAL LONDON JP MORGAN SECURITIES PLC LONDON
CSIF (CH) II Gold Income Maximizer Blue	CREDIT SUISSE (SCHWEIZ) AG CITIBANK N.A. LONDON UBS AG LONDON BRANCH JP MORGAN SECURITIES PLC LONDON

Note 6: Collateral received

None

Note 7: Direct and indirect operational costs and fees from securities lending

None

Note 8: Portfolio composition

The composition of the portfolio shows portfolio changes without fractions. This may lead to rounding differences in the calculation of the total.

Note 9: Off-balance sheet transactions (commitment approach I)

For currency derivatives, only the net sale requires covering, therefore only the sell side (net) is shown in off-balance sheet transactions as exposure reducing derivatives.

Note 10: Sub-funds or unit classes launched during the year – presentation of comparatives

Information on the statement of assets and income of sub-funds or unit classes launched during the current reporting period is shown with zero values in the previous period.

The following unit classes were activated, or deactivated due to redemptions of the entire current portfolio.

Fund name	Unit class	Swiss securities number	Launch date	liquidation date
CSIF (CH) II Gold Blue	DBH EUR	38 385 962	04.01.2022	

Note 11: Valuation of the fund assets and units

1. The net asset value of a sub-fund and the share of each classes (quotas) are calculated at fair value at the end of the accounting year in the unit of account of the corresponding sub-fund at a minimum for each day on which units are issued or redeemed (see Section 17 Article 1). For days on which the stock exchanges of the main investment countries of a sub-fund or precious metal trading in London are closed (e.g. bank and stock exchange holidays), no calculation of the assets of the corresponding sub-fund takes place.
2. Investments traded on a stock exchange or other regulated market open to the public shall be valued at the price paid on the principal market or the last price quoted (bid, ask or mid-market). The value of precious metal is calculated based on the end-of-day fixing of the precious metal trade in London. Other investments or investments for which current prices are not available shall be valued at the price that would probably be obtained by diligent sale at the time of the estimate. In this case, the fund management company applies appropriate valuation models and principles recognised in practice to determine the market value. The provisions of Article 4 below remain reserved.
3. Open-ended collective investment schemes are valued at their redemption price or net asset value. If they are regularly traded on a stock exchange or on another regulated market open to the public, the fund management company may value them in accordance with Article 2.
4. The value of money market instruments that are not traded on a stock exchange or another regulated market open to the public is determined as follows – The valuation price of such investments is successively adjusted to the redemption price, starting from the net acquisition price, while ensuring that the investment return calculated therefrom remains constant. In the event of significant changes in market conditions, the valuation basis of the individual investments is adjusted to the new market return. In the absence of a current market price, the valuation is generally based on money market instruments with the same characteristics (quality and domicile of the issuer, issue currency, maturity).
5. Bank balances are measured at their receivable amount plus accrued interest. In the event of significant changes in market conditions or creditworthiness, the valuation basis for bank balances is adjusted to the new circumstances.
6. The net asset value of a unit of a class of a sub-fund is calculated by dividing the quota attributable to the unit class in question in the market value of the assets of this sub-fund less any liabilities of this sub-fund allocated to the unit class in question by the number of units of the corresponding class in circulation. It is rounded to the smallest common unit (four decimal places for precious metals) of the unit of account.
7. The share of the fair value of the net fund assets of a sub-fund (assets of a sub-fund less liabilities) attributable to the relevant unit classes shall be determined initially upon the first issue of several unit classes (if such issue takes place simultaneously) or that of a further unit class on the basis of the amounts accruing to the relevant sub-fund for each unit class. The share is recalculated for each of the following events:
 - a) issue and redemption of units;
 - b) the record date for distributions insofar as (i) such distributions only arise on individual unit classes (distribution classes) or (ii) the distributions of the various unit classes differ as a percentage of their relevant net asset value or (iii) different commission or cost charges arise regarding the distributions of the various unit classes as a percentage of the distribution;
 - c) the net asset value calculation as part of the allocation of liabilities (including costs and commissions due or accrued) to the various unit classes if the liabilities of the different unit classes differ as a percentage of their respective net asset values, namely where (i) different commission rates are applied to the different unit classes or where (ii) class-specific cost charges are made;
 - d) the net asset value calculation as part of the allocation of income or capital gains to the various unit classes, provided that the income or capital gains arise from transactions occurring only in the interest of one unit class or in the interest of several unit classes but not in proportion to their share of net assets of a sub-fund.

Note 12: Changes to the Fund Contract with effect from October 14, 2022

In its decision of October 12, 2022, the Swiss Financial Market Supervisory Authority FINMA approved the changes to the Fund Contract requested by the Fund Management Company and the Custodian Bank. The changes took effect from October 14, 2022. The notice on the electronic platform fundinfo (www.fundinfo.com) on September 8, 2022 reads as follows:

The Fund Management Company, Credit Suisse Funds AG, Zurich, with the agreement of the Custodian Bank, Credit Suisse (Switzerland) Ltd., Zurich, intends to make the following changes, subject to the approval of the Swiss Financial Market Supervisory Authority FINMA:

1. § 6 Units and unit classes

a) Section 6.4 is adapted as follows for the DB and DBH unit classes:

"Class DB/DBH units are accumulating units for which an all-in management fee is charged. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) and may only be acquired by such investors who have signed an asset management agreement or similar other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest through a financial intermediary that has signed a cooperation agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of mandate under asset management agreements do not qualify for this class: Private Mandates, Premium Mandates, MyChoice and investor groups of the Credit Suisse Investment Foundations. For the aforementioned agreements, compensation for the asset management component is charged to investors directly and paid to the asset manager under a separate contractual agreement between legal entities of the Credit Suisse Group."

b) Section 6.4 is adapted as follows for the ZB and ZBH unit classes:

"Class ZB/ZBH units are accumulating units for which no management fee is charged. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management agreement or similar other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest through a financial intermediary that has signed a cooperation agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) do not qualify for this class. The Fund Management Company and the Custodian Bank must ensure that investors meet the criteria for Qualified Investors. Purchases of class Z units must be explicitly provided for in the asset management agreement, in a similar other written agreement or in the cooperation agreement. For the aforementioned agreements, compensation for the fund management, asset management and custodial services is charged to investors directly. Costs incurred in the management of the ZB/ZBH unit classes are paid to the Fund Management Company and the asset manager under a separate contractual agreement between legal entities of the Credit Suisse Group."

2. Section 17 Issue and redemption of units

The fourth paragraph of Section 17.2 is supplemented as follows:

"The incidental costs for the purchase and sale of investments (namely bid/offer spreads, standard brokerage fees, commissions, taxes and duties) of a maximum of 2.5% of the net asset value of the sub-funds, as well as the costs for the review and maintenance of quality standards for physical investments or processing fees incurred in connection with the investment in physical precious metal, including any VAT, etc., which accrue to the respective sub-fund on average from the investment of the amount paid in or from the sale of a portion of the investments corresponding to the redeemed unit, shall be charged to the investor (issue and redemption fees). In this context, the charging of issue and redemption fees may be waived in favour of the respective sub-fund to the extent that issues and redemptions can be offset against each other on a bank business day so that issue or redemption fees are only charged to the respective sub-fund based on the net investment or net divestment requirement resulting from the difference between issues and redemptions. If issue fees are levied in this way based on a net investment requirement, subscribing investors shall be treated equally among themselves on the respective bank business day. Accordingly, when redemption fees are levied based on a net divestment requirement of the relevant sub-fund, redeeming investors shall be treated equally among themselves on the respective bank business day."

3. Section 19 Fees and incidental costs charged to investors

a) Section 19.3 is supplemented as follows:

"When issuing and redeeming units, the Fund Management Company shall also charge to the assets of the corresponding sub-fund the incidental costs (issue and redemption fees) incurred by the sub-fund from the investment of the amount paid in or from the sale of a portion of the investments corresponding to the redeemed unit (pursuant to Section 17.2). In this context, the charging of issue and redemption fees may be waived in favour of the respective sub-fund to the extent that issues and redemptions can be offset against each other on a bank business day so that issue or redemption fees are only charged to the respective sub-fund based on the net investment or net divestment requirement resulting from the difference between issues and redemptions. If issue fees are levied in this way based on a net investment requirement, subscribing investors shall be treated equally among themselves on the respective bank business day. Accordingly, when redemption fees are levied based on a net divestment requirement of the relevant sub-fund, redeeming investors shall be treated equally among themselves on the respective bank business day."

b) Section 19.4 is adapted as follows:

"For the sub-funds CSIF (CH) II Gold Blue and CSIF (CH) II Gold Income Maximizer, commission shall be payable to the Custodian Bank and the asset manager for disbursement in kind rather than receiving a cash payment pursuant to Section 18, in each case in the amount of a maximum of 0.10% of the equivalent value for the standard unit 1 bar of approx. 400 ounces (oz.) (approx. 12.5 kg) with a fineness of 995/1000 or better plus VAT at the applicable rate. Further costs (minting costs, delivery, insurance, deduction for fineness difference, etc.) plus any VAT at the applicable rate to be borne by the investor may be charged according to the expenditure incurred. This commission and any other costs are payable before the actual delivery. No commission in favour of the Custodian Bank or the asset manager is payable on the contribution in kind of physical gold. Any further costs (processing fees) shall be charged to the investor according to the expenditure incurred (see Section 17.2). Such costs shall be payable on delivery of the investments."

4. Section 20 Fees and incidental costs charged to the sub-funds' assets

Section 20.1 is supplemented as follows for the DB and DBH and ZB and ZBH unit classes:

"DB and DBH classes (all currencies) For the DB and DBH unit classes, the Fund Management Company charges the relevant sub-funds an all-in management fee of up to 0.5% per annum of the net asset value of the sub-fund concerned. This all-in management fee includes compensation for fund management, distribution and Custodian Bank fee. Compensation for asset management is not charged to the sub-fund's assets but to investors directly pursuant to Section 6.4, and is paid to the asset manager under a separate contractual agreement between legal entities of the Credit Suisse Group. ZB and ZBH classes (all currencies) No all-in management fee is charged to the sub-fund's assets. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly pursuant to Section 6.4 and paid to the Fund Management Company, asset manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group."

5. Formal and editorial changes

Additional formal changes have been made which do not affect the interests of investors and are not therefore published.

6. Amendment of the prospectus

The Fund's prospectus has been amended accordingly. The changes in the wording, the Prospectus with integrated Fund Contract, the key information document and the latest annual or semi-annual reports may be obtained free of charge from the Fund Management Company and the Custodian Bank. In compliance with Article 41(1) and (2bis) in conjunction with Article 35a(1) of the Swiss Collective Investment Schemes Ordinance (CISO), investors are informed that the review and determination of the conformity of the amendments to the Fund Contract with the law by the Swiss Financial Market Supervisory Authority FINMA shall extend to the provisions pursuant to Article 35a(1)(a)-(g) CISO. Investors are hereby informed that within 30 days of this publication they may lodge objections to the intended amendments to the Fund Contract with the Swiss Financial Market Supervisory Authority FINMA, Laupenstrasse 27, Postfach, 3003 Bern, or demand redemption of their units in cash in compliance with the contractual time limit, unless they are exempt from the right to object on the basis of Article 27(3) CISA in conjunction with Article 41(1bis) CISO.

Short form report by the statutory auditor of the collective investment scheme

for the attention of the Board of Directors of the fund management company Credit Suisse Funds AG, Zurich

Short form report on the audit of the financial statements

Opinion

We have audited the financial statements of the Credit Suisse Index Fund (CH) II Umbrella investment funds with the sub-funds

- CSIF (CH) II Gold Blue
- CSIF (CH) II Gold Income Maximizer Blue

which comprise the statement of net assets as at February 28, 2023, the statement of income for the year then ended, information regarding the appropriation of net income and the disclosure of costs as well as additional information pursuant to art. 89 para. 1 let. b–h of the Swiss Collective Investment Schemes Act (CISA).

In our opinion, the financial statements (pages 3 until 64) are compliant with the Swiss Collective Investment Schemes Act, the relevant ordinances as well as the fund contract and the prospectus.

Basis for opinion

We conducted our audit of financial statements in accordance with Swiss law and the Swiss Standards on Auditing (SA-CH). Our responsibilities under those provisions and standards are further described in the “Responsibility of the auditor of the collective investment scheme for the auditing of the financial statements” section of our report. We are independent of the investment fund as well as of the fund management company in accordance with the provisions of Swiss law and the requirements of the Swiss audit profession, and we have fulfilled our other ethical responsibilities in accordance with these requirements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Other information

The Board of Directors of the fund management company is responsible for the other information. The other information comprises the information included in the annual report, but does not include the financial statements and our auditor’s report thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated.

If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report in this regard.

PricewaterhouseCoopers AG, Birchstrasse 160, Postfach, 8050 Zürich
Telephone: +41 58 792 44 00, www.pwc.ch

Responsibility of the Board of Directors of the fund management company for the financial statements

The Board of Directors of the fund management company is responsible for preparing the financial statements in accordance with the Swiss Collective Investment Schemes Act, the corresponding ordinances as well as the fund contract and the prospectus, and for such internal control as the Board of Directors of the fund management company determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

Responsibility of the auditor of the collective investment scheme for the auditing of the financial statements

Our objectives are to obtain reasonable assurance that the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with Swiss law and SA-CH will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of the financial statements.

As part of an audit in accordance with Swiss law and SA-CH, we exercise professional judgment and maintain professional scepticism throughout the audit. We also:

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the investment fund's internal control.
- Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made.

We communicate with the Board of Directors of the fund management company and/or its relevant committee regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

PricewaterhouseCoopers AG

Raffael Simone
Licensed audit expert
Lead auditor

Yael Fries
Licensed audit expert

Zurich, June 20, 2023

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

CREDIT SUISSE 

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