

# Annual Report

## Credit Suisse Index Fund (CH) II Umbrella

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

February 29, 2024

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

## 2 Credit Suisse Index Fund (CH) II Umbrella

Annual Report as at February 29, 2024

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## Management and statutory bodies

### Management Company

Credit Suisse Funds AG, Zurich

### Boards of Directors

- Andreas Binder, Chairman (from March 1, 2023)
- Patrick Tschumper, Vice-Chairman (from January 1, 2024, Member from 1 March 2023 to 31 December 2023)
- Luca Diener, Vice-Chairman (until December 31, 2023)
- Eugène Del Cioppo, Member (from January 1, 2024)
- Thomas Vonaesch, Board Member
- Jürg Roth, Board Member
- Managing Director, Credit Suisse (Switzerland) AG
- Hans Peter Bär, Member (from April 1, 2023)

### Executive Board

- Thomas Schärer, CEO
- Markus Hafner, Member, COO (from October 2, 2023)
- Hans Christoph Nickl, Member, COO (until October 1, 2023)
- David Dubach, Board Member, Oversight & ManCo Services
- Emil Stark, Member, Deputy CEO and Head of Fund Solutions AM
- Gilbert Eyb, Board Member, Legal
- Ralph Warth, Member, Fund Solutions PLF
- Christian Bieri, Board Member, Real Estate Fund Management
- Naftali Halonbrenner, Member, Fund Services
- Gabriele Wyss, Board Member, Compliance
- Marcus Eberlein, Member, Performance & Risk Management

### Custodian Bank

Credit Suisse (Switzerland) AG

### Audit Company

PricewaterhouseCoopers AG, Zurich

## Information on Third Parties

### Transfer of Investment Decisions

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

### Transfer of Other Specific Tasks

The Fund Management Company has delegated various sub-tasks of fund administration to the following group companies belonging to UBS 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, key investor documentation 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 assigned to these companies.

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	USD	1'485.58	1'382.43	1'863.18
<b>Unit class QB</b>				
Total net assets in millions	USD	324.34	296.55	139.08
Asset value per share	USD	1'693.20	1'511.10	1'584.92
<b>Unit class DB</b>				
Total net assets in millions	USD	292.44	264.02	577.90
Asset value per share	USD	1'689.52	1'506.52	1'578.75
<b>Unit class FB</b>				
Total net assets in millions	USD	44.70	48.63	211.63
Asset value per share	USD	1'598.11	1'426.95	1'497.41
<b>Unit class QBH CHF</b>				
Total net assets in millions	USD	307.23	254.09	357.43
Asset value per share	CHF	1'438.31	1'342.28	1'457.26
<b>Unit class QBH EUR</b>				
Total net assets in millions	USD	34.94	35.77	37.78
Asset value per share	EUR	1'075.59	981.80	1'054.58
<b>Unit class DBH CHF</b>				
Total net assets in millions	USD	324.82	307.29	339.44
Asset value per share	CHF	1'421.65	1'325.19	1'437.04
<b>Unit class DBH EUR</b>				
Total net assets in millions	USD	7.43	6.25	10.22
Asset value per share	EUR	1'077.04	981.98	1'053.55
<b>Unit class FBH CHF</b>				
Total net assets in millions	USD	149.68	169.83	189.69
Asset value per share	CHF	1'245.85	1'163.26	1'263.54

## Appropriation of net income

Accumulation per unit						
For unitholders domiciled in Switzerland and abroad						
Accumulation 2024	Unit class QB		Unit class DB		Unit class FB	
For Accumulation available earnings	USD	0.000	USD	0.000	USD	0.000
Less 35% Swiss withholding tax	USD	0.000	USD	0.000	USD	0.000
<b>For Accumulation retained earnings</b>	<b>USD</b>	<b>0.000</b>	<b>USD</b>	<b>0.000</b>	<b>USD</b>	<b>0.000</b>
<b>Coupon no. income</b>		<b>6</b>		<b>6</b>		<b>6</b>
For unitholders domiciled in Switzerland and abroad						
Accumulation 2024	Unit class QBH CHF		Unit class QBH EUR		Unit class DBH CHF	
For Accumulation available earnings	USD	0.000	USD	0.000	USD	0.000
Less 35% Swiss withholding tax	USD	0.000	USD	0.000	USD	0.000
<b>For Accumulation retained earnings</b>	<b>USD</b>	<b>0.000</b>	<b>USD</b>	<b>0.000</b>	<b>USD</b>	<b>0.000</b>
<b>Coupon no. income</b>		<b>6</b>		<b>4</b>		<b>6</b>
For unitholders domiciled in Switzerland and abroad						
Accumulation 2024	Unit class DBH EUR		Unit class FBH CHF			
For Accumulation available earnings	USD	0.000	USD	0.000	USD	0.000
Less 35% Swiss withholding tax	USD	0.000	USD	0.000	USD	0.000
<b>For Accumulation retained earnings</b>	<b>USD</b>	<b>0.000</b>	<b>USD</b>	<b>0.000</b>	<b>USD</b>	<b>0.000</b>
<b>Coupon no. income</b>				<b>3</b>		<b>6</b>

## Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
EURO	1.082150
SWISS FRANC	1.135639
OUNCE GOLD	2'048.050001
UNITED STATES DOLLAR	1.000000

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	USD	USD
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	1'542'049.04	3'422'560.08
Other Investments		
- Gold bars	1'484'207'449.50	1'379'637'257.56
- Metal account (Gold)	276'937.32	-207'876.68
Derivatives financial instruments	326'032.39	191'800.07
Other assets	2'870.87	406.60
<b>Total fund assets, less</b>	<b>1'486'355'339.12</b>	<b>1'383'044'147.63</b>
Other liabilities	192'447.54	180'389.38
Due to bank	586'645.51	432'764.21
<b>Net assets</b>	<b>1'485'576'246.07</b>	<b>1'382'430'994.04</b>
<b>Change in net assets of the fund</b>		
Consolidated		
	01.03.2023 -	01.03.2022 -
	29.02.2024	28.02.2023
	USD	USD
Net assets at beginning of the reporting period	1'382'430'994.04	1'863'183'071.83
Issue of units	420'750'393.67	422'538'862.91
Redemption of units	-497'677'153.06	-763'844'103.09
Other items from unit transactions	7'918'063.64	-24'350'495.63
Total income	172'153'947.78	-115'096'341.98
<b>Net assets at end of reporting period</b>	<b>1'485'576'246.07</b>	<b>1'382'430'994.04</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	977'520.198	1'215'125.780
Number of units issued	261'513.266	281'453.263
Number of units redeemed	-314'949.943	-519'058.845
<b>Number at the end of the reporting period</b>	<b>924'083.521</b>	<b>977'520.198</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class QB		Unit class DB		Unit class FB		Unit class QBH CHF	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
USD	USD	USD	USD	USD	USD	USD	USD
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
167'543'004.55	233'190'206.46	24'462'775.77	27'446'646.02	2'711'947.22	6'229'829.65	174'652'536.84	95'519'710.50
-181'101'723.76	-64'384'186.91	-28'056'274.72	-319'650'852.94	-12'013'158.00	-161'855'347.93	-151'415'972.84	-156'946'969.10
6'512'159.26	3'149'978.10	392'423.72	-8'941'664.30	590'082.54	-4'965'446.74	-7'883'806.72	-14'102'787.36
34'835'634.36	-14'485'626.84	31'616'321.07	-12'725'174.16	4'779'853.45	-2'414'230.69	37'795'253.65	-27'814'064.49
<b>324'343'218.68</b>	<b>296'554'144.27</b>	<b>292'439'453.91</b>	<b>264'024'208.07</b>	<b>44'696'925.42</b>	<b>48'628'200.21</b>	<b>307'233'591.14</b>	<b>254'085'580.21</b>
196'250.885	87'754.656	175'254.884	366'045.738	34'078.322	141'332.984	177'415.642	225'020.785
103'761.009	151'265.545	14'989.291	18'117.557	1'768.608	4'201.023	105'980.109	62'767.768
-108'455.072	-42'769.316	-17'153.658	-208'908.411	-7'878.346	-111'455.685	-95'301.040	-110'372.911
<b>191'556.822</b>	<b>196'250.885</b>	<b>173'090.517</b>	<b>175'254.884</b>	<b>27'968.584</b>	<b>34'078.322</b>	<b>188'094.711</b>	<b>177'415.642</b>
(USD)	(USD)	(USD)	(USD)	(USD)	(USD)	(CHF)	(CHF)
<b>1'693.20</b>	<b>1'511.10</b>	<b>1'689.52</b>	<b>1'506.52</b>	<b>1'598.11</b>	<b>1'426.95</b>	<b>1'438.31</b>	<b>1'342.28</b>

	Unit class QBH EUR	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	USD	USD
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	35'773'119.58	37'783'269.70
Issue of units	167'044.50	3'809'856.03
Redemption of units	-5'123'907.79	-1'120'886.33
Other items from unit transactions	443'427.16	233'253.58
Total income	3'679'882.57	-4'932'373.40
<b>Net assets at end of reporting period</b>	<b>34'939'566.02</b>	<b>35'773'119.58</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	34'357.682	31'898.032
Number of units issued	150.000	3'504.150
Number of units redeemed	-4'489.530	-1'044.500
<b>Number at the end of the reporting period</b>	<b>30'018.152</b>	<b>34'357.682</b>
<b>Unit class currency</b>	<b>(EUR)</b>	<b>(EUR)</b>
<b>Net asset value per unit</b>	<b>1'075.59</b>	<b>981.80</b>



Unit class DBH CHF		Unit class DBH EUR		Unit class FBH CHF	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
USD	USD	USD	USD	USD	USD
307'291'468.76	339'439'624.71	6'248'340.32	10'224'126.01	169'825'932.95	189'693'938.28
32'523'897.71	32'252'034.58	429'540.85	0.00	18'259'646.23	24'090'579.67
-58'244'255.42	-32'259'682.00	0.00	-2'807'922.40	-61'721'860.53	-24'818'255.48
2'940'848.34	1'069'607.59	-37'985.00	-314'576.50	4'960'914.34	-478'860.03
40'305'943.78	-33'210'116.12	790'280.66	-853'286.79	18'350'778.24	-18'661'469.49
<b>324'817'903.17</b>	<b>307'291'468.76</b>	<b>7'430'176.83</b>	<b>6'248'340.32</b>	<b>149'675'411.23</b>	<b>169'825'932.95</b>
217'332.819	216'701.750	6'000.000	8'640.000	136'829.964	137'731.835
21'019.116	22'500.989	375.000	0.000	13'470.133	19'096.231
-37'161.682	-21'869.920	0.000	-2'640.000	-44'510.615	-19'998.102
<b>201'190.253</b>	<b>217'332.819</b>	<b>6'375.000</b>	<b>6'000.000</b>	<b>105'789.482</b>	<b>136'829.964</b>
(CHF)	(CHF)	(EUR)	(EUR)	(CHF)	(CHF)
<b>1'421.65</b>	<b>1'325.19</b>	<b>1'077.04</b>	<b>981.98</b>	<b>1'245.85</b>	<b>1'163.26</b>

## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	USD	USD
<b>Income</b>		
Income from bank assets	12'301.19	2'742.15
Negative interest	0.00	-3'546.49
Current income paid in on issued units	-447'507.13	-221'776.84
<b>Total income</b>	<b>-435'205.94</b>	<b>-222'581.18</b>
<b>Expenses</b>		
Interest paid	22'544.08	8'268.26
Audit expenses	16'317.43	14'358.57
Remunerations to the following in accordance with the fund regulations:		
- Management company	2'164'760.37	2'385'922.22
Other expenses	22'535.06	16'160.42
Current net income paid out on redeemed units	-440'703.50	-523'720.87
<b>Total expenses</b>	<b>1'785'453.44</b>	<b>1'900'988.60</b>
<b>Net income</b>	<b>-2'220'659.38</b>	<b>-2'123'569.78</b>
Realised capital gains and losses	72'979'927.90	28'815'988.76
<b>Realized income</b>	<b>70'759'268.52</b>	<b>26'692'418.98</b>
Unrealized capital gain/losses	101'394'679.26	-141'788'760.96
<b>Total income</b>	<b>172'153'947.78</b>	<b>-115'096'341.98</b>
<b>Application of net income</b>		
Net income of financial year	-2'220'659.38	-2'123'569.78
Netting of loss against aggregate capital gains	2'220'659.38	2'123'569.78
<b>Net income available for distribution</b>	<b>0.00</b>	<b>0.00</b>



	Unit class QBH EUR	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	USD	USD
<b>Income</b>		
Income from bank assets	308.11	62.12
Negative interest	0.00	-75.70
Current income paid in on issued units	-172.40	-2'244.54
<b>Total income</b>	<b>135.71</b>	<b>-2'258.12</b>
<b>Expenses</b>		
Interest paid	541.11	177.55
Audit expenses	400.69	318.23
Remunerations to the following in accordance with the fund regulations:		
- Management company	70'805.73	70'071.39
Other expenses	838.83	563.67
Current net income paid out on redeemed units	-2'837.88	-1'308.81
<b>Total expenses</b>	<b>69'748.48</b>	<b>69'822.03</b>
<b>Net income</b>	<b>-69'612.77</b>	<b>-72'080.15</b>
Realised capital gains and losses	1'354'178.68	-1'147'728.32
<b>Realized income</b>	<b>1'284'565.91</b>	<b>-1'219'808.47</b>
Unrealized capital gain/losses	2'395'316.66	-3'712'564.93
<b>Total income</b>	<b>3'679'882.57</b>	<b>-4'932'373.40</b>
<b>Application of net income</b>		
Net income of financial year	-69'612.77	-72'080.15
Netting of loss against aggregate capital gains	69'612.77	72'080.15
<b>Net income available for distribution</b>	<b>0.00</b>	<b>0.00</b>



## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value USD	in % of total fund assets
<b>Other Investments</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Commodity</b>							
<b>Precious metals and precious stones</b>							
GOLD	USD	756'131	189'617	221'055	724'693	1'484'207'449.50	99.86
Metal account (Gold)	XAU					276'937.32	0.02
						<b>1'484'484'386.82</b>	<b>99.87</b>
<b>Total Commodity</b>						<b>1'484'484'386.82</b>	<b>99.87</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>1'484'484'386.82</b>	<b>99.87</b>
<b>Total Other Investments</b>						<b>1'484'484'386.82</b>	<b>99.87</b>
<b>Derivative Financial Instruments</b>							
<b>Securities valued based on parameters observable on the market</b>							
<b>Forward exchange transactions</b>							
Forward exchange transactions (see list)						326'032.39	0.02
<b>Total Forward exchange transactions</b>						<b>326'032.39</b>	<b>0.02</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>326'032.39</b>	<b>0.02</b>
<b>Total Derivative Financial Instruments</b>						<b>326'032.39</b>	<b>0.02</b>
<b>Total investments</b>						<b>1'484'810'419.21</b>	<b>99.90</b>
Cash at banks						1'542'049.04	0.10
Time deposit						0.00	0.00
Other assets						2'870.87	0.00
<b>Total fund assets</b>						<b>1'486'355'339.12</b>	<b>100.00</b>
./. Due to bank						586'645.51	0.04
./. Other liabilities						192'447.54	0.01
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>1'485'576'246.07</b>	<b>99.95</b>

(1) Inclusive as well corporate actions

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

Investment categories	Market value in USD	in % of total fund assets
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>	<b>1'484'484'386.82</b>	<b>99.87</b>
<b>Securities valued based on parameters observable on the market</b>	<b>326'032.39</b>	<b>0.02</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>	<b>0.00</b>	<b>0.00</b>

### List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
03.03.2023	Bought	CHF	683'380'320	USD	729'194'907	0.00	0.00
03.03.2023	Bought	CHF	2'756'223	USD	2'941'000	0.00	0.00
03.03.2023	Bought	EUR	39'495'907	USD	41'887'542	0.00	0.00
03.03.2023	Bought	EUR	187'631	USD	199'000	0.00	0.00
03.03.2023	Bought	USD	702'000	CHF	656'868	0.00	0.00
03.03.2023	Bought	USD	731'434'000	CHF	687'109'100	0.00	0.00
03.03.2023	Bought	USD	57'000	EUR	53'698	0.00	0.00
03.03.2023	Bought	USD	42'030'000	EUR	39'382'326	0.00	0.00
06.03.2023	Bought	CHF	10'739'834	USD	11'436'000	0.00	0.00
06.03.2023	Bought	CHF	686'891'352	USD	731'434'000	0.00	0.00
06.03.2023	Bought	EUR	39'375'309	USD	42'030'000	0.00	0.00
06.03.2023	Bought	EUR	689'546	USD	736'000	0.00	0.00
06.03.2023	Bought	USD	3'160'000	CHF	2'964'823	0.00	0.00
06.03.2023	Bought	USD	739'710'000	CHF	696'326'008	0.00	0.00
06.03.2023	Bought	USD	81'000	EUR	75'870	0.00	0.00
06.03.2023	Bought	USD	42'685'000	EUR	40'227'881	0.00	0.00
07.03.2023	Bought	CHF	696'252'777	USD	739'710'000	0.00	0.00
07.03.2023	Bought	EUR	40'225'489	USD	42'685'000	0.00	0.00
07.03.2023	Bought	EUR	24'150	USD	25'617	0.00	0.00
07.03.2023	Bought	USD	3'467'134	CHF	3'263'478	0.00	0.00
07.03.2023	Bought	USD	736'243'000	CHF	691'700'298	0.00	0.00
07.03.2023	Bought	USD	396'067	EUR	373'266	0.00	0.00
07.03.2023	Bought	USD	42'315'000	EUR	39'926'215	0.00	0.00
08.03.2023	Bought	CHF	4'600'208	USD	4'897'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
08.03.2023	Bought	CHF	691'627'705	USD	736'243'000	0.00	0.00
08.03.2023	Bought	EUR	39'922'890	USD	42'314'000	0.00	0.00
08.03.2023	Bought	EUR	135'869	USD	144'000	0.00	0.00
08.03.2023	Bought	USD	1'481'000	CHF	1'389'630	0.00	0.00
08.03.2023	Bought	USD	739'659'000	CHF	689'510'120	0.00	0.00
08.03.2023	Bought	USD	79'000	EUR	74'480	0.00	0.00
08.03.2023	Bought	USD	42'379'000	EUR	39'682'569	0.00	0.00
09.03.2023	Bought	CHF	8'940'943	USD	9'592'000	0.00	0.00
09.03.2023	Bought	CHF	689'438'003	USD	739'659'000	0.00	0.00
09.03.2023	Bought	CHF	827'599	USD	888'000	0.00	0.00
09.03.2023	Bought	EUR	39'680'191	USD	42'379'000	0.00	0.00
09.03.2023	Bought	EUR	371'726	USD	397'000	0.00	0.00
09.03.2023	Bought	EUR	90'824	USD	97'000	0.00	0.00
09.03.2023	Bought	USD	750'139'000	CHF	705'468'223	0.00	0.00
09.03.2023	Bought	USD	42'873'000	EUR	40'508'901	0.00	0.00
10.03.2023	Bought	CHF	705'394'259	USD	750'139'000	0.00	0.00
10.03.2023	Bought	EUR	40'506'455	USD	42'873'000	0.00	0.00
10.03.2023	Bought	USD	10'299'000	CHF	9'684'778	0.00	0.00
10.03.2023	Bought	USD	5'310'000	CHF	4'993'742	0.00	0.00
10.03.2023	Bought	USD	734'530'000	CHF	690'715'286	0.00	0.00
10.03.2023	Bought	USD	574'000	EUR	542'232	0.00	0.00
10.03.2023	Bought	USD	325'000	EUR	307'243	0.00	0.00
10.03.2023	Bought	USD	41'974'000	EUR	39'774'849	0.00	0.00
13.03.2023	Bought	CHF	690'493'457	USD	734'530'000	0.00	0.00
13.03.2023	Bought	CHF	1'129'505	USD	1'202'000	0.00	0.00
13.03.2023	Bought	EUR	39'767'666	USD	41'974'000	0.00	0.00
13.03.2023	Bought	EUR	59'687	USD	63'000	0.00	0.00
13.03.2023	Bought	USD	5'501'000	CHF	5'171'083	0.00	0.00
13.03.2023	Bought	USD	730'231'000	CHF	684'116'912	0.00	0.00
13.03.2023	Bought	USD	436'000	EUR	413'108	0.00	0.00
13.03.2023	Bought	USD	41'601'000	EUR	39'364'692	0.00	0.00
14.03.2023	Bought	CHF	7'847'322	USD	8'377'000	0.00	0.00
14.03.2023	Bought	CHF	684'043'159	USD	730'231'000	0.00	0.00
14.03.2023	Bought	CHF	287'462	USD	307'000	0.00	0.00
14.03.2023	Bought	EUR	39'362'327	USD	41'601'000	0.00	0.00
14.03.2023	Bought	EUR	400'193	USD	423'000	0.00	0.00
14.03.2023	Bought	USD	738'915'000	CHF	679'321'505	0.00	0.00
14.03.2023	Bought	USD	16'000	EUR	15'125	0.00	0.00
14.03.2023	Bought	USD	42'008'000	EUR	39'306'467	0.00	0.00
15.03.2023	Bought	CHF	17'969'890	USD	19'549'000	0.00	0.00
15.03.2023	Bought	CHF	679'244'658	USD	738'915'000	0.00	0.00
15.03.2023	Bought	CHF	5'548'074	USD	6'031'000	0.00	0.00
15.03.2023	Bought	EUR	706'371	USD	755'000	0.00	0.00
15.03.2023	Bought	EUR	367'364	USD	392'000	0.00	0.00
15.03.2023	Bought	EUR	39'304'006	USD	42'008'000	0.00	0.00
15.03.2023	Bought	USD	764'495'000	CHF	697'219'440	0.00	0.00
15.03.2023	Bought	USD	43'155'000	EUR	40'211'892	0.00	0.00
16.03.2023	Bought	CHF	24'719'379	USD	27'108'000	0.00	0.00
16.03.2023	Bought	CHF	697'140'697	USD	764'495'000	0.00	0.00
16.03.2023	Bought	EUR	40'209'276	USD	43'155'000	0.00	0.00
16.03.2023	Bought	EUR	1'155'263	USD	1'240'000	0.00	0.00
16.03.2023	Bought	EUR	77'349	USD	83'000	0.00	0.00
16.03.2023	Bought	USD	593'000	CHF	540'163	0.00	0.00
16.03.2023	Bought	USD	791'010'000	CHF	722'587'635	0.00	0.00
16.03.2023	Bought	USD	44'478'000	EUR	41'479'837	0.00	0.00
17.03.2023	Bought	CHF	722'506'161	USD	791'010'000	0.00	0.00
17.03.2023	Bought	EUR	41'477'246	USD	44'478'000	0.00	0.00
17.03.2023	Bought	USD	339'000	CHF	309'635	0.00	0.00
17.03.2023	Bought	USD	1'845'000	CHF	1'688'712	0.00	0.00
17.03.2023	Bought	USD	788'826'000	CHF	729'111'872	0.00	0.00
17.03.2023	Bought	USD	33'000	EUR	30'796	0.00	0.00
17.03.2023	Bought	USD	89'000	EUR	82'988	0.00	0.00
17.03.2023	Bought	USD	44'356'000	EUR	42'111'459	0.00	0.00
20.03.2023	Bought	CHF	728'859'447	USD	788'826'000	0.00	0.00
20.03.2023	Bought	EUR	42'103'660	USD	44'356'000	0.00	0.00
20.03.2023	Bought	USD	1'738'000	CHF	1'605'924	0.00	0.00
20.03.2023	Bought	USD	1'492'000	CHF	1'379'287	0.00	0.00
20.03.2023	Bought	USD	785'596'000	CHF	730'447'161	0.00	0.00
20.03.2023	Bought	USD	35'000	EUR	33'194	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
20.03.2023	Bought	USD	391'000	EUR	371'103	0.00	0.00
20.03.2023	Bought	USD	43'930'000	EUR	41'360'675	0.00	0.00
21.03.2023	Bought	CHF	730'362'316	USD	785'596'000	0.00	0.00
21.03.2023	Bought	EUR	41'358'358	USD	43'930'000	0.00	0.00
21.03.2023	Bought	EUR	161'004	USD	171'000	0.00	0.00
21.03.2023	Bought	EUR	170'397	USD	181'000	0.00	0.00
21.03.2023	Bought	USD	4'257'000	CHF	3'957'822	0.00	0.00
21.03.2023	Bought	USD	1'590'000	CHF	1'476'585	0.00	0.00
21.03.2023	Bought	USD	779'749'000	CHF	724'191'884	0.00	0.00
21.03.2023	Bought	USD	44'282'000	EUR	41'597'700	0.00	0.00
22.03.2023	Bought	CHF	15'483'676	USD	16'674'000	0.00	0.00
22.03.2023	Bought	CHF	724'102'992	USD	779'749'000	0.00	0.00
22.03.2023	Bought	EUR	41'595'122	USD	44'282'000	0.00	0.00
22.03.2023	Bought	EUR	544'785	USD	580'000	0.00	0.00
22.03.2023	Bought	EUR	75'978	USD	81'000	0.00	0.00
22.03.2023	Bought	USD	859'000	CHF	796'618	0.00	0.00
22.03.2023	Bought	USD	795'564'000	CHF	737'408'272	0.00	0.00
22.03.2023	Bought	USD	44'943'000	EUR	41'916'229	0.00	0.00
23.03.2023	Bought	CHF	4'744'074	USD	5'119'000	0.00	0.00
23.03.2023	Bought	CHF	737'316'782	USD	795'564'000	0.00	0.00
23.03.2023	Bought	EUR	41'914'067	USD	44'943'000	0.00	0.00
23.03.2023	Bought	EUR	476'598	USD	511'000	0.00	0.00
23.03.2023	Bought	USD	1'006'000	CHF	931'170	0.00	0.00
23.03.2023	Bought	USD	799'677'000	CHF	738'661'645	0.00	0.00
23.03.2023	Bought	USD	36'000	EUR	33'579	0.00	0.00
23.03.2023	Bought	USD	45'418'000	EUR	42'168'887	0.00	0.00
24.03.2023	Bought	CHF	738'569'682	USD	799'677'000	0.00	0.00
24.03.2023	Bought	CHF	212'887	USD	231'000	0.00	0.00
24.03.2023	Bought	EUR	42'166'664	USD	45'418'000	0.00	0.00
24.03.2023	Bought	USD	5'262'000	CHF	4'859'804	0.00	0.00
24.03.2023	Bought	USD	794'646'000	CHF	733'974'778	0.00	0.00
24.03.2023	Bought	USD	156'000	EUR	144'829	0.00	0.00
24.03.2023	Bought	USD	75'000	EUR	69'625	0.00	0.00
24.03.2023	Bought	USD	45'187'000	EUR	41'877'039	0.00	0.00
27.03.2023	Bought	CHF	733'721'286	USD	794'646'000	0.00	0.00
27.03.2023	Bought	EUR	41'870'291	USD	45'187'000	0.00	0.00
27.03.2023	Bought	EUR	31'500	USD	34'000	0.00	0.00
27.03.2023	Bought	USD	729'000	CHF	673'093	0.00	0.00
27.03.2023	Bought	USD	423'000	CHF	390'645	0.00	0.00
27.03.2023	Bought	USD	793'494'000	CHF	725'729'612	0.00	0.00
27.03.2023	Bought	USD	45'221'000	EUR	41'527'541	0.00	0.00
28.03.2023	Bought	CHF	15'887'939	USD	17'373'000	0.00	0.00
28.03.2023	Bought	CHF	725'650'025	USD	793'494'000	0.00	0.00
28.03.2023	Bought	EUR	995'328	USD	1'084'000	0.00	0.00
28.03.2023	Bought	EUR	41'525'260	USD	45'221'000	0.00	0.00
28.03.2023	Bought	USD	810'867'000	CHF	744'354'013	0.00	0.00
28.03.2023	Bought	USD	22'000	EUR	20'192	0.00	0.00
28.03.2023	Bought	USD	46'283'000	EUR	43'013'541	0.00	0.00
29.03.2023	Bought	CHF	1'732'855	USD	1'888'000	0.00	0.00
29.03.2023	Bought	CHF	744'269'682	USD	810'867'000	0.00	0.00
29.03.2023	Bought	CHF	1'155'809	USD	1'259'000	0.00	0.00
29.03.2023	Bought	EUR	43'011'130	USD	46'283'000	0.00	0.00
29.03.2023	Bought	EUR	106'934	USD	115'000	0.00	0.00
29.03.2023	Bought	USD	814'014'000	CHF	746'084'532	0.00	0.00
29.03.2023	Bought	USD	311'000	EUR	288'958	0.00	0.00
29.03.2023	Bought	USD	46'087'000	EUR	42'743'992	0.00	0.00
30.03.2023	Bought	CHF	746'004'840	USD	814'014'000	0.00	0.00
30.03.2023	Bought	EUR	42'741'673	USD	46'087'000	0.00	0.00
30.03.2023	Bought	EUR	19'477	USD	21'000	0.00	0.00
30.03.2023	Bought	USD	18'182'000	CHF	16'663'148	0.00	0.00
30.03.2023	Bought	USD	795'832'000	CHF	732'921'480	0.00	0.00
30.03.2023	Bought	USD	1'015'000	EUR	941'401	0.00	0.00
30.03.2023	Bought	USD	45'093'000	EUR	41'629'431	0.00	0.00
31.03.2023	Bought	CHF	5'017'657	USD	5'449'000	0.00	0.00
31.03.2023	Bought	CHF	732'841'977	USD	795'832'000	0.00	0.00
31.03.2023	Bought	EUR	41'627'199	USD	45'093'000	0.00	0.00
31.03.2023	Bought	EUR	612'863	USD	664'000	0.00	0.00
31.03.2023	Bought	USD	3'037'000	CHF	2'793'748	0.00	0.00
31.03.2023	Bought	USD	798'244'000	CHF	733'985'358	0.00	0.00



## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
31.03.2023	Bought	USD	79'000	EUR	72'860	0.00	0.00
31.03.2023	Bought	USD	45'678'000	EUR	42'186'634	0.00	0.00
03.04.2023	Bought	CHF	733'654'885	USD	798'244'000	0.00	0.00
03.04.2023	Bought	EUR	42'177'873	USD	45'678'000	0.00	0.00
03.04.2023	Bought	EUR	113'535	USD	123'000	0.00	0.00
03.04.2023	Bought	USD	18'969'000	CHF	17'434'047	0.00	0.00
03.04.2023	Bought	USD	147'000	CHF	135'074	0.00	0.00
03.04.2023	Bought	USD	779'128'000	CHF	711'460'733	0.00	0.00
03.04.2023	Bought	USD	85'000	EUR	78'438	0.00	0.00
03.04.2023	Bought	USD	45'716'000	EUR	41'887'868	0.00	0.00
04.04.2023	Bought	CHF	689'016	USD	754'000	0.00	0.00
04.04.2023	Bought	CHF	2'139'218	USD	2'343'000	0.00	0.00
04.04.2023	Bought	CHF	711'382'041	USD	779'128'000	0.00	0.00
04.04.2023	Bought	EUR	41'885'630	USD	45'716'000	0.00	0.00
04.04.2023	Bought	EUR	87'158	USD	95'000	0.00	0.00
04.04.2023	Bought	EUR	247'392	USD	270'000	0.00	0.00
04.04.2023	Bought	USD	782'225'000	CHF	714'619'640	0.00	0.00
04.04.2023	Bought	USD	46'081'000	EUR	42'433'814	0.00	0.00
05.04.2023	Bought	CHF	714'541'417	USD	782'225'000	0.00	0.00
05.04.2023	Bought	CHF	3'795'302	USD	4'155'000	0.00	0.00
05.04.2023	Bought	CHF	552'257	USD	605'000	0.00	0.00
05.04.2023	Bought	EUR	42'431'567	USD	46'081'000	0.00	0.00
05.04.2023	Bought	EUR	186'832	USD	203'000	0.00	0.00
05.04.2023	Bought	USD	786'985'000	CHF	718'320'559	0.00	0.00
05.04.2023	Bought	USD	107'000	EUR	98'393	0.00	0.00
05.04.2023	Bought	USD	46'177'000	EUR	42'412'859	0.00	0.00
06.04.2023	Bought	CHF	718'241'860	USD	786'985'000	0.00	0.00
06.04.2023	Bought	CHF	2'129'299	USD	2'331'000	0.00	0.00
06.04.2023	Bought	EUR	42'410'615	USD	46'177'000	0.00	0.00
06.04.2023	Bought	EUR	96'429	USD	105'000	0.00	0.00
06.04.2023	Bought	EUR	89'115	USD	97'000	0.00	0.00
06.04.2023	Bought	USD	3'580'000	CHF	3'267'215	0.00	0.00
06.04.2023	Bought	USD	785'736'000	CHF	712'937'560	0.00	0.00
06.04.2023	Bought	USD	46'379'000	EUR	42'282'271	0.00	0.00
11.04.2023	Bought	CHF	9'434'722	USD	10'404'000	0.00	0.00
11.04.2023	Bought	CHF	712'544'692	USD	785'736'000	0.00	0.00
11.04.2023	Bought	CHF	4'244'845	USD	4'679'000	0.00	0.00
11.04.2023	Bought	EUR	42'270'964	USD	46'379'000	0.00	0.00
11.04.2023	Bought	EUR	631'566	USD	693'000	0.00	0.00
11.04.2023	Bought	EUR	250'038	USD	274'000	0.00	0.00
11.04.2023	Bought	USD	800'819'000	CHF	724'540'990	0.00	0.00
11.04.2023	Bought	USD	47'346'000	EUR	43'394'099	0.00	0.00
12.04.2023	Bought	CHF	5'777'031	USD	6'386'000	0.00	0.00
12.04.2023	Bought	CHF	724'461'709	USD	800'819'000	0.00	0.00
12.04.2023	Bought	EUR	43'391'693	USD	47'346'000	0.00	0.00
12.04.2023	Bought	USD	1'329'000	CHF	1'202'376	0.00	0.00
12.04.2023	Bought	USD	805'876'000	CHF	728'713'373	0.00	0.00
12.04.2023	Bought	USD	1'033'000	EUR	946'633	0.00	0.00
12.04.2023	Bought	USD	193'000	EUR	176'737	0.00	0.00
12.04.2023	Bought	USD	46'120'000	EUR	42'223'606	0.00	0.00
13.04.2023	Bought	CHF	728'627'144	USD	805'876'000	0.00	0.00
13.04.2023	Bought	CHF	606'040	USD	670'000	0.00	0.00
13.04.2023	Bought	EUR	42'221'097	USD	46'120'000	0.00	0.00
13.04.2023	Bought	EUR	53'100	USD	58'000	0.00	0.00
13.04.2023	Bought	USD	12'273'000	CHF	11'096'756	0.00	0.00
13.04.2023	Bought	USD	794'273'000	CHF	717'903'651	0.00	0.00
13.04.2023	Bought	USD	658'000	EUR	602'351	0.00	0.00
13.04.2023	Bought	USD	45'520'000	EUR	41'719'748	0.00	0.00
14.04.2023	Bought	CHF	717'822'794	USD	794'273'000	0.00	0.00
14.04.2023	Bought	CHF	711'060	USD	787'000	0.00	0.00
14.04.2023	Bought	EUR	41'717'416	USD	45'520'000	0.00	0.00
14.04.2023	Bought	EUR	16'491	USD	18'000	0.00	0.00
14.04.2023	Bought	USD	529'000	CHF	478'070	0.00	0.00
14.04.2023	Bought	USD	794'531'000	CHF	712'932'666	0.00	0.00
14.04.2023	Bought	USD	66'000	EUR	60'479	0.00	0.00
14.04.2023	Bought	USD	45'472'000	EUR	41'420'269	0.00	0.00
17.04.2023	Bought	CHF	3'362'748	USD	3'749'000	0.00	0.00
17.04.2023	Bought	CHF	712'691'288	USD	794'531'000	0.00	0.00
17.04.2023	Bought	CHF	3'337'615	USD	3'722'000	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
17.04.2023	Bought	EUR	167'583	USD	184'000	0.00	0.00
17.04.2023	Bought	EUR	193'030	USD	212'000	0.00	0.00
17.04.2023	Bought	EUR	41'413'230	USD	45'472'000	0.00	0.00
17.04.2023	Bought	USD	802'002'000	CHF	712'779'278	0.00	0.00
17.04.2023	Bought	USD	45'868'000	EUR	41'514'762	0.00	0.00
18.04.2023	Bought	CHF	712'699'077	USD	802'002'000	0.00	0.00
18.04.2023	Bought	CHF	22'807'526	USD	25'666'000	0.00	0.00
18.04.2023	Bought	EUR	41'512'436	USD	45'868'000	0.00	0.00
18.04.2023	Bought	EUR	1'099'706	USD	1'215'000	0.00	0.00
18.04.2023	Bought	USD	2'146'000	CHF	1'902'610	0.00	0.00
18.04.2023	Bought	USD	825'522'000	CHF	737'892'840	0.00	0.00
18.04.2023	Bought	USD	47'083'000	EUR	42'780'948	0.00	0.00
19.04.2023	Bought	CHF	737'814'415	USD	825'522'000	0.00	0.00
19.04.2023	Bought	EUR	42'778'519	USD	47'083'000	0.00	0.00
19.04.2023	Bought	USD	14'996'000	CHF	13'402'945	0.00	0.00
19.04.2023	Bought	USD	1'221'000	CHF	1'092'537	0.00	0.00
19.04.2023	Bought	USD	809'305'000	CHF	727'201'008	0.00	0.00
19.04.2023	Bought	USD	71'000	EUR	64'604	0.00	0.00
19.04.2023	Bought	USD	779'000	EUR	707'678	0.00	0.00
19.04.2023	Bought	USD	46'233'000	EUR	42'364'681	0.00	0.00
20.04.2023	Bought	CHF	727'124'528	USD	809'305'000	0.00	0.00
20.04.2023	Bought	EUR	42'362'259	USD	46'233'000	0.00	0.00
20.04.2023	Bought	USD	2'261'000	CHF	2'032'750	0.00	0.00
20.04.2023	Bought	USD	11'870'000	CHF	10'664'934	0.00	0.00
20.04.2023	Bought	USD	795'174'000	CHF	713'867'458	0.00	0.00
20.04.2023	Bought	USD	151'000	EUR	138'315	0.00	0.00
20.04.2023	Bought	USD	798'000	EUR	731'014	0.00	0.00
20.04.2023	Bought	USD	45'284'000	EUR	41'308'473	0.00	0.00
21.04.2023	Bought	CHF	713'792'235	USD	795'174'000	0.00	0.00
21.04.2023	Bought	EUR	41'306'129	USD	45'284'000	0.00	0.00
21.04.2023	Bought	EUR	305'562	USD	335'000	0.00	0.00
21.04.2023	Bought	USD	23'199'000	CHF	20'825'255	0.00	0.00
21.04.2023	Bought	USD	2'070'000	CHF	1'857'659	0.00	0.00
21.04.2023	Bought	USD	769'905'000	CHF	691'721'147	0.00	0.00
21.04.2023	Bought	USD	63'000	EUR	57'468	0.00	0.00
21.04.2023	Bought	USD	45'556'000	EUR	41'567'969	0.00	0.00
24.04.2023	Bought	CHF	691'503'649	USD	769'905'000	0.00	0.00
24.04.2023	Bought	EUR	41'561'139	USD	45'556'000	0.00	0.00
24.04.2023	Bought	EUR	66'625	USD	73'000	0.00	0.00
24.04.2023	Bought	USD	3'904'000	CHF	3'506'483	0.00	0.00
24.04.2023	Bought	USD	766'001'000	CHF	684'613'394	0.00	0.00
24.04.2023	Bought	USD	304'000	EUR	277'372	0.00	0.00
24.04.2023	Bought	USD	45'325'000	EUR	41'281'479	0.00	0.00
25.04.2023	Bought	CHF	9'844'735	USD	11'016'000	0.00	0.00
25.04.2023	Bought	CHF	684'539'858	USD	766'001'000	0.00	0.00
25.04.2023	Bought	EUR	41'279'235	USD	45'325'000	0.00	0.00
25.04.2023	Bought	EUR	381'624	USD	419'000	0.00	0.00
25.04.2023	Bought	EUR	42'841	USD	47'000	0.00	0.00
25.04.2023	Bought	USD	545'000	CHF	487'429	0.00	0.00
25.04.2023	Bought	USD	776'472'000	CHF	693'894'203	0.00	0.00
25.04.2023	Bought	USD	45'791'000	EUR	41'742'024	0.00	0.00
26.04.2023	Bought	CHF	693'818'885	USD	776'472'000	0.00	0.00
26.04.2023	Bought	EUR	41'739'726	USD	45'791'000	0.00	0.00
26.04.2023	Bought	USD	10'458'000	CHF	9'345'018	0.00	0.00
26.04.2023	Bought	USD	2'371'000	CHF	2'116'720	0.00	0.00
26.04.2023	Bought	USD	763'643'000	CHF	678'687'716	0.00	0.00
26.04.2023	Bought	USD	80'000	EUR	72'914	0.00	0.00
26.04.2023	Bought	USD	724'000	EUR	659'752	0.00	0.00
26.04.2023	Bought	USD	44'987'000	EUR	40'792'695	0.00	0.00
27.04.2023	Bought	CHF	5'374'537	USD	6'048'000	0.00	0.00
27.04.2023	Bought	CHF	678'616'316	USD	763'643'000	0.00	0.00
27.04.2023	Bought	EUR	58'918	USD	65'000	0.00	0.00
27.04.2023	Bought	EUR	40'790'428	USD	44'987'000	0.00	0.00
27.04.2023	Bought	EUR	244'778	USD	270'000	0.00	0.00
27.04.2023	Bought	USD	769'691'000	CHF	686'756'795	0.00	0.00
27.04.2023	Bought	USD	45'322'000	EUR	41'285'139	0.00	0.00
28.04.2023	Bought	CHF	1'178'571	USD	1'321'000	0.00	0.00
28.04.2023	Bought	CHF	686'686'753	USD	769'691'000	0.00	0.00
28.04.2023	Bought	EUR	41'282'856	USD	45'322'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
28.04.2023	Bought	EUR	146'652	USD	161'000	0.00	0.00
28.04.2023	Bought	USD	4'226'000	CHF	3'767'525	0.00	0.00
28.04.2023	Bought	USD	766'786'000	CHF	682'784'594	0.00	0.00
28.04.2023	Bought	USD	189'000	EUR	172'025	0.00	0.00
28.04.2023	Bought	USD	45'294'000	EUR	41'021'600	0.00	0.00
02.05.2023	Bought	CHF	11'645'624	USD	13'084'000	0.00	0.00
02.05.2023	Bought	CHF	682'499'349	USD	766'786'000	0.00	0.00
02.05.2023	Bought	EUR	41'012'433	USD	45'294'000	0.00	0.00
02.05.2023	Bought	EUR	1'001'242	USD	1'106'000	0.00	0.00
02.05.2023	Bought	USD	5'040'000	CHF	4'485'957	0.00	0.00
02.05.2023	Bought	USD	774'830'000	CHF	694'906'286	0.00	0.00
02.05.2023	Bought	USD	254'000	EUR	229'844	0.00	0.00
02.05.2023	Bought	USD	46'146'000	EUR	41'908'239	0.00	0.00
03.05.2023	Bought	CHF	694'832'909	USD	774'830'000	0.00	0.00
03.05.2023	Bought	EUR	41'905'895	USD	46'146'000	0.00	0.00
03.05.2023	Bought	USD	11'993'000	CHF	10'755'083	0.00	0.00
03.05.2023	Bought	USD	571'000	CHF	511'044	0.00	0.00
03.05.2023	Bought	USD	762'266'000	CHF	678'454'853	0.00	0.00
03.05.2023	Bought	USD	723'000	EUR	656'627	0.00	0.00
03.05.2023	Bought	USD	25'000	EUR	22'676	0.00	0.00
03.05.2023	Bought	USD	45'398'000	EUR	41'125'847	0.00	0.00
04.05.2023	Bought	CHF	678'379'389	USD	762'266'000	0.00	0.00
04.05.2023	Bought	CHF	4'066'183	USD	4'567'000	0.00	0.00
04.05.2023	Bought	EUR	41'123'433	USD	45'398'000	0.00	0.00
04.05.2023	Bought	EUR	239'993	USD	265'000	0.00	0.00
04.05.2023	Bought	USD	1'104'000	CHF	982'485	0.00	0.00
04.05.2023	Bought	USD	765'729'000	CHF	684'906'304	0.00	0.00
04.05.2023	Bought	USD	80'000	EUR	72'458	0.00	0.00
04.05.2023	Bought	USD	45'583'000	EUR	41'518'731	0.00	0.00
05.05.2023	Bought	CHF	684'828'276	USD	765'729'000	0.00	0.00
05.05.2023	Bought	CHF	3'276'279	USD	3'665'000	0.00	0.00
05.05.2023	Bought	EUR	83'764	USD	92'000	0.00	0.00
05.05.2023	Bought	EUR	41'516'141	USD	45'583'000	0.00	0.00
05.05.2023	Bought	USD	2'483'000	CHF	2'220'619	0.00	0.00
05.05.2023	Bought	USD	766'911'000	CHF	680'633'512	0.00	0.00
05.05.2023	Bought	USD	48'000	EUR	43'718	0.00	0.00
05.05.2023	Bought	USD	159'000	EUR	144'974	0.00	0.00
05.05.2023	Bought	USD	45'468'000	EUR	41'137'087	0.00	0.00
09.05.2023	Bought	CHF	11'409'507	USD	12'862'000	0.00	0.00
09.05.2023	Bought	CHF	680'319'846	USD	766'911'000	0.00	0.00
09.05.2023	Bought	CHF	376'026	USD	424'000	0.00	0.00
09.05.2023	Bought	EUR	41'126'669	USD	45'468'000	0.00	0.00
09.05.2023	Bought	EUR	647'606	USD	716'000	0.00	0.00
09.05.2023	Bought	EUR	25'333	USD	28'000	0.00	0.00
09.05.2023	Bought	USD	780'197'000	CHF	691'839'690	0.00	0.00
09.05.2023	Bought	USD	46'212'000	EUR	42'000'596	0.00	0.00
10.05.2023	Bought	CHF	691'760'110	USD	780'197'000	0.00	0.00
10.05.2023	Bought	CHF	10'840'281	USD	12'226'000	0.00	0.00
10.05.2023	Bought	EUR	41'997'890	USD	46'212'000	0.00	0.00
10.05.2023	Bought	EUR	568'978	USD	626'000	0.00	0.00
10.05.2023	Bought	USD	229'000	CHF	202'933	0.00	0.00
10.05.2023	Bought	USD	792'194'000	CHF	707'151'974	0.00	0.00
10.05.2023	Bought	USD	149'000	EUR	135'411	0.00	0.00
10.05.2023	Bought	USD	46'689'000	EUR	42'420'308	0.00	0.00
11.05.2023	Bought	CHF	707'074'339	USD	792'194'000	0.00	0.00
11.05.2023	Bought	CHF	819'509	USD	919'000	0.00	0.00
11.05.2023	Bought	EUR	42'417'861	USD	46'689'000	0.00	0.00
11.05.2023	Bought	USD	24'559'000	CHF	21'918'220	0.00	0.00
11.05.2023	Bought	USD	768'554'000	CHF	685'050'608	0.00	0.00
11.05.2023	Bought	USD	50'000	EUR	45'377	0.00	0.00
11.05.2023	Bought	USD	935'000	EUR	849'419	0.00	0.00
11.05.2023	Bought	USD	45'704'000	EUR	41'720'144	0.00	0.00
12.05.2023	Bought	CHF	9'726'157	USD	10'913'000	0.00	0.00
12.05.2023	Bought	CHF	932'418	USD	1'046'000	0.00	0.00
12.05.2023	Bought	CHF	684'977'595	USD	768'554'000	0.00	0.00
12.05.2023	Bought	EUR	415'283	USD	455'000	0.00	0.00
12.05.2023	Bought	EUR	41'717'881	USD	45'704'000	0.00	0.00
12.05.2023	Bought	USD	780'513'000	CHF	694'032'160	0.00	0.00
12.05.2023	Bought	USD	30'000	EUR	27'382	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
12.05.2023	Bought	USD	46'129'000	EUR	42'044'005	0.00	0.00
15.05.2023	Bought	CHF	693'809'713	USD	780'513'000	0.00	0.00
15.05.2023	Bought	CHF	2'359'976	USD	2'651'000	0.00	0.00
15.05.2023	Bought	EUR	42'037'242	USD	46'129'000	0.00	0.00
15.05.2023	Bought	EUR	138'508	USD	152'000	0.00	0.00
15.05.2023	Bought	EUR	80'166	USD	88'000	0.00	0.00
15.05.2023	Bought	USD	1'246'000	CHF	1'107'563	0.00	0.00
15.05.2023	Bought	USD	781'918'000	CHF	699'308'363	0.00	0.00
15.05.2023	Bought	USD	46'369'000	EUR	42'471'011	0.00	0.00
16.05.2023	Bought	CHF	699'233'299	USD	781'918'000	0.00	0.00
16.05.2023	Bought	EUR	42'468'685	USD	46'369'000	0.00	0.00
16.05.2023	Bought	USD	11'773'000	CHF	10'528'182	0.00	0.00
16.05.2023	Bought	USD	1'807'000	CHF	1'616'418	0.00	0.00
16.05.2023	Bought	USD	768'338'000	CHF	689'143'866	0.00	0.00
16.05.2023	Bought	USD	73'000	EUR	66'860	0.00	0.00
16.05.2023	Bought	USD	641'000	EUR	587'087	0.00	0.00
16.05.2023	Bought	USD	45'655'000	EUR	42'026'051	0.00	0.00
17.05.2023	Bought	CHF	1'704'878	USD	1'901'000	0.00	0.00
17.05.2023	Bought	CHF	689'070'874	USD	768'338'000	0.00	0.00
17.05.2023	Bought	EUR	42'023'749	USD	45'655'000	0.00	0.00
17.05.2023	Bought	USD	2'214'000	CHF	1'985'592	0.00	0.00
17.05.2023	Bought	USD	768'025'000	CHF	687'804'789	0.00	0.00
17.05.2023	Bought	USD	42'000	EUR	38'664	0.00	0.00
17.05.2023	Bought	USD	101'000	EUR	92'991	0.00	0.00
17.05.2023	Bought	USD	45'512'000	EUR	41'885'549	0.00	0.00
19.05.2023	Bought	CHF	793'268	USD	886'000	0.00	0.00
19.05.2023	Bought	CHF	687'657'328	USD	768'025'000	0.00	0.00
19.05.2023	Bought	EUR	41'880'955	USD	45'512'000	0.00	0.00
19.05.2023	Bought	EUR	60'734	USD	66'000	0.00	0.00
19.05.2023	Bought	USD	768'911'000	CHF	689'076'509	0.00	0.00
19.05.2023	Bought	USD	49'000	EUR	45'069	0.00	0.00
19.05.2023	Bought	USD	45'529'000	EUR	41'897'366	0.00	0.00
22.05.2023	Bought	CHF	688'854'293	USD	768'911'000	0.00	0.00
22.05.2023	Bought	EUR	41'890'477	USD	45'529'000	0.00	0.00
22.05.2023	Bought	USD	4'134'000	CHF	3'703'403	0.00	0.00
22.05.2023	Bought	USD	1'311'000	CHF	1'175'426	0.00	0.00
22.05.2023	Bought	USD	763'466'000	CHF	686'470'454	0.00	0.00
22.05.2023	Bought	USD	58'000	EUR	53'408	0.00	0.00
22.05.2023	Bought	USD	223'000	EUR	205'178	0.00	0.00
22.05.2023	Bought	USD	45'248'000	EUR	41'808'162	0.00	0.00
23.05.2023	Bought	CHF	686'396'398	USD	763'466'000	0.00	0.00
23.05.2023	Bought	CHF	1'087'707	USD	1'210'000	0.00	0.00
23.05.2023	Bought	EUR	41'805'872	USD	45'248'000	0.00	0.00
23.05.2023	Bought	USD	23'331'000	CHF	20'976'062	0.00	0.00
23.05.2023	Bought	USD	741'345'000	CHF	668'804'392	0.00	0.00
23.05.2023	Bought	USD	936'000	EUR	864'857	0.00	0.00
23.05.2023	Bought	USD	44'312'000	EUR	41'080'981	0.00	0.00
24.05.2023	Bought	CHF	668'733'445	USD	741'345'000	0.00	0.00
24.05.2023	Bought	EUR	41'078'749	USD	44'312'000	0.00	0.00
24.05.2023	Bought	USD	6'938'000	CHF	6'258'520	0.00	0.00
24.05.2023	Bought	USD	870'000	CHF	781'239	0.00	0.00
24.05.2023	Bought	USD	733'537'000	CHF	659'486'440	0.00	0.00
24.05.2023	Bought	USD	324'000	EUR	300'353	0.00	0.00
24.05.2023	Bought	USD	121'000	EUR	112'022	0.00	0.00
24.05.2023	Bought	USD	44'104'000	EUR	40'919'254	0.00	0.00
26.05.2023	Bought	CHF	663'733'912	USD	737'519'000	0.00	0.00
26.05.2023	Bought	CHF	2'088'547	USD	2'319'000	0.00	0.00
26.05.2023	Bought	EUR	40'917'022	USD	44'104'000	0.00	0.00
26.05.2023	Bought	EUR	40'836	USD	44'000	0.00	0.00
26.05.2023	Bought	USD	7'848'000	CHF	7'063'035	0.00	0.00
26.05.2023	Bought	USD	731'990'000	CHF	662'194'754	0.00	0.00

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26.05.2023	Bought	USD	171'000	EUR	158'645	0.00	0.00
26.05.2023	Bought	USD	43'977'000	EUR	40'856'769	0.00	0.00
30.05.2023	Bought	CHF	661'914'401	USD	731'990'000	0.00	0.00
30.05.2023	Bought	EUR	40'847'911	USD	43'977'000	0.00	0.00
30.05.2023	Bought	EUR	70'602	USD	76'000	0.00	0.00
30.05.2023	Bought	USD	561'000	CHF	507'282	0.00	0.00
30.05.2023	Bought	USD	1'425'000	CHF	1'288'988	0.00	0.00
30.05.2023	Bought	USD	730'004'000	CHF	660'690'120	0.00	0.00
30.05.2023	Bought	USD	95'000	EUR	88'273	0.00	0.00
30.05.2023	Bought	USD	43'958'000	EUR	40'973'491	0.00	0.00
31.05.2023	Bought	CHF	660'618'580	USD	730'004'000	0.00	0.00
31.05.2023	Bought	EUR	40'971'253	USD	43'958'000	0.00	0.00
31.05.2023	Bought	USD	7'830'000	CHF	7'085'610	0.00	0.00
31.05.2023	Bought	USD	895'000	CHF	810'838	0.00	0.00
31.05.2023	Bought	USD	721'279'000	CHF	654'308'245	0.00	0.00
31.05.2023	Bought	USD	22'000	EUR	20'522	0.00	0.00
31.05.2023	Bought	USD	612'000	EUR	570'427	0.00	0.00
31.05.2023	Bought	USD	43'324'000	EUR	40'467'837	0.00	0.00
01.06.2023	Bought	CHF	1'058'547	USD	1'167'000	0.00	0.00
01.06.2023	Bought	CHF	654'232'511	USD	721'279'000	0.00	0.00
01.06.2023	Bought	EUR	40'465'365	USD	43'324'000	0.00	0.00
01.06.2023	Bought	EUR	43'899	USD	47'000	0.00	0.00
01.06.2023	Bought	USD	3'004'000	CHF	2'723'300	0.00	0.00
01.06.2023	Bought	USD	719'442'000	CHF	650'339'596	0.00	0.00
01.06.2023	Bought	USD	150'000	EUR	140'116	0.00	0.00
01.06.2023	Bought	USD	43'221'000	EUR	40'285'027	0.00	0.00
02.06.2023	Bought	CHF	650'266'716	USD	719'442'000	0.00	0.00
02.06.2023	Bought	CHF	5'482'590	USD	6'066'000	0.00	0.00
02.06.2023	Bought	EUR	40'282'729	USD	43'221'000	0.00	0.00
02.06.2023	Bought	EUR	202'267	USD	217'000	0.00	0.00
02.06.2023	Bought	USD	1'328'000	CHF	1'201'109	0.00	0.00
02.06.2023	Bought	USD	724'180'000	CHF	662'015'665	0.00	0.00
02.06.2023	Bought	USD	36'000	EUR	33'576	0.00	0.00
02.06.2023	Bought	USD	43'402'000	EUR	40'719'788	0.00	0.00
05.06.2023	Bought	CHF	661'796'673	USD	724'180'000	0.00	0.00
05.06.2023	Bought	EUR	61'896	USD	66'000	0.00	0.00
05.06.2023	Bought	EUR	40'713'004	USD	43'402'000	0.00	0.00
05.06.2023	Bought	USD	1'249'000	CHF	1'141'371	0.00	0.00
05.06.2023	Bought	USD	2'314'000	CHF	2'112'478	0.00	0.00
05.06.2023	Bought	USD	720'617'000	CHF	654'932'760	0.00	0.00
05.06.2023	Bought	USD	84'000	EUR	78'847	0.00	0.00
05.06.2023	Bought	USD	43'384'000	EUR	40'418'495	0.00	0.00
06.06.2023	Bought	CHF	7'045'368	USD	7'753'000	0.00	0.00
06.06.2023	Bought	CHF	654'861'996	USD	720'617'000	0.00	0.00
06.06.2023	Bought	EUR	40'416'304	USD	43'384'000	0.00	0.00
06.06.2023	Bought	EUR	345'701	USD	371'000	0.00	0.00
06.06.2023	Bought	EUR	115'507	USD	124'000	0.00	0.00
06.06.2023	Bought	USD	218'000	CHF	198'099	0.00	0.00
06.06.2023	Bought	USD	728'152'000	CHF	660'615'902	0.00	0.00
06.06.2023	Bought	USD	43'879'000	EUR	40'917'399	0.00	0.00
07.06.2023	Bought	CHF	660'544'033	USD	728'152'000	0.00	0.00
07.06.2023	Bought	EUR	40'915'171	USD	43'879'000	0.00	0.00
07.06.2023	Bought	USD	9'739'000	CHF	8'834'539	0.00	0.00
07.06.2023	Bought	USD	1'194'000	CHF	1'083'260	0.00	0.00
07.06.2023	Bought	USD	717'219'000	CHF	650'051'441	0.00	0.00
07.06.2023	Bought	USD	92'000	EUR	85'774	0.00	0.00
07.06.2023	Bought	USD	175'000	EUR	163'142	0.00	0.00
07.06.2023	Bought	USD	43'612'000	EUR	40'721'202	0.00	0.00
08.06.2023	Bought	CHF	649'981'153	USD	717'219'000	0.00	0.00
08.06.2023	Bought	CHF	3'818'588	USD	4'215'000	0.00	0.00
08.06.2023	Bought	EUR	40'718'982	USD	43'612'000	0.00	0.00
08.06.2023	Bought	EUR	137'231	USD	147'000	0.00	0.00
08.06.2023	Bought	USD	4'590'000	CHF	4'159'600	0.00	0.00
08.06.2023	Bought	USD	716'844'000	CHF	651'360'301	0.00	0.00
08.06.2023	Bought	USD	282'000	EUR	263'261	0.00	0.00
08.06.2023	Bought	USD	43'477'000	EUR	40'668'057	0.00	0.00
09.06.2023	Bought	CHF	651'291'125	USD	716'844'000	0.00	0.00
09.06.2023	Bought	CHF	620'048	USD	683'000	0.00	0.00
09.06.2023	Bought	EUR	40'665'843	USD	43'477'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
09.06.2023	Bought	EUR	97'253	USD	104'000	0.00	0.00
09.06.2023	Bought	USD	4'059'000	CHF	3'687'857	0.00	0.00
09.06.2023	Bought	USD	713'468'000	CHF	647'650'577	0.00	0.00
09.06.2023	Bought	USD	256'000	EUR	239'458	0.00	0.00
09.06.2023	Bought	USD	43'325'000	EUR	40'467'584	0.00	0.00
12.06.2023	Bought	CHF	4'697'822	USD	5'177'000	0.00	0.00
12.06.2023	Bought	CHF	647'448'666	USD	713'468'000	0.00	0.00
12.06.2023	Bought	EUR	40'461'125	USD	43'325'000	0.00	0.00
12.06.2023	Bought	EUR	314'674	USD	337'000	0.00	0.00
12.06.2023	Bought	USD	2'126'000	CHF	1'929'851	0.00	0.00
12.06.2023	Bought	USD	716'519'000	CHF	645'547'793	0.00	0.00
12.06.2023	Bought	USD	39'000	EUR	36'425	0.00	0.00
12.06.2023	Bought	USD	43'623'000	EUR	40'503'426	0.00	0.00
13.06.2023	Bought	CHF	3'113'334	USD	3'456'000	0.00	0.00
13.06.2023	Bought	CHF	645'481'300	USD	716'519'000	0.00	0.00
13.06.2023	Bought	CHF	1'149'277	USD	1'276'000	0.00	0.00
13.06.2023	Bought	EUR	40'501'275	USD	43'623'000	0.00	0.00
13.06.2023	Bought	EUR	173'609	USD	187'000	0.00	0.00
13.06.2023	Bought	EUR	33'407	USD	36'000	0.00	0.00
13.06.2023	Bought	USD	721'251'000	CHF	650'623'938	0.00	0.00
13.06.2023	Bought	USD	43'846'000	EUR	40'763'467	0.00	0.00
14.06.2023	Bought	CHF	138'906	USD	154'000	0.00	0.00
14.06.2023	Bought	CHF	650'556'862	USD	721'251'000	0.00	0.00
14.06.2023	Bought	EUR	40'761'299	USD	43'846'000	0.00	0.00
14.06.2023	Bought	USD	572'000	CHF	516'133	0.00	0.00
14.06.2023	Bought	USD	720'833'000	CHF	655'489'489	0.00	0.00
14.06.2023	Bought	USD	67'000	EUR	62'318	0.00	0.00
14.06.2023	Bought	USD	121'000	EUR	112'482	0.00	0.00
14.06.2023	Bought	USD	43'658'000	EUR	40'619'272	0.00	0.00
15.06.2023	Bought	CHF	655'421'730	USD	720'833'000	0.00	0.00
15.06.2023	Bought	EUR	40'617'107	USD	43'658'000	0.00	0.00
15.06.2023	Bought	USD	6'398'000	CHF	5'817'573	0.00	0.00
15.06.2023	Bought	USD	2'285'000	CHF	2'077'179	0.00	0.00
15.06.2023	Bought	USD	712'150'000	CHF	644'816'218	0.00	0.00
15.06.2023	Bought	USD	72'000	EUR	66'957	0.00	0.00
15.06.2023	Bought	USD	129'000	EUR	120'025	0.00	0.00
15.06.2023	Bought	USD	43'457'000	EUR	40'232'748	0.00	0.00
16.06.2023	Bought	CHF	3'354'248	USD	3'705'000	0.00	0.00
16.06.2023	Bought	CHF	644'748'777	USD	712'150'000	0.00	0.00
16.06.2023	Bought	EUR	40'230'531	USD	43'457'000	0.00	0.00
16.06.2023	Bought	EUR	259'178	USD	280'000	0.00	0.00
16.06.2023	Bought	USD	479'000	CHF	434'149	0.00	0.00
16.06.2023	Bought	USD	715'376'000	CHF	642'371'879	0.00	0.00
16.06.2023	Bought	USD	45'000	EUR	41'712	0.00	0.00
16.06.2023	Bought	USD	43'692'000	EUR	40'247'980	0.00	0.00
20.06.2023	Bought	CHF	6'710'959	USD	7'477'000	0.00	0.00
20.06.2023	Bought	CHF	642'101'181	USD	715'376'000	0.00	0.00
20.06.2023	Bought	CHF	1'036'137	USD	1'155'000	0.00	0.00
20.06.2023	Bought	EUR	40'239'232	USD	43'692'000	0.00	0.00
20.06.2023	Bought	EUR	130'790	USD	142'000	0.00	0.00
20.06.2023	Bought	EUR	106'890	USD	116'000	0.00	0.00
20.06.2023	Bought	USD	724'008'000	CHF	647'516'555	0.00	0.00
20.06.2023	Bought	USD	43'950'000	EUR	40'287'836	0.00	0.00
21.06.2023	Bought	CHF	647'447'919	USD	724'008'000	0.00	0.00
21.06.2023	Bought	CHF	3'386'944	USD	3'797'000	0.00	0.00
21.06.2023	Bought	EUR	40'285'672	USD	43'950'000	0.00	0.00
21.06.2023	Bought	EUR	11'913	USD	13'000	0.00	0.00
21.06.2023	Bought	EUR	113'346	USD	124'000	0.00	0.00
21.06.2023	Bought	USD	1'513'000	CHF	1'352'976	0.00	0.00
21.06.2023	Bought	USD	726'292'000	CHF	649'199'009	0.00	0.00
21.06.2023	Bought	USD	44'087'000	EUR	40'349'118	0.00	0.00
22.06.2023	Bought	CHF	4'321'223	USD	4'835'000	0.00	0.00
22.06.2023	Bought	CHF	649'129'285	USD	726'292'000	0.00	0.00
22.06.2023	Bought	EUR	40'347'198	USD	44'087'000	0.00	0.00
22.06.2023	Bought	USD	2'159'000	CHF	1'930'252	0.00	0.00
22.06.2023	Bought	USD	3'224'000	CHF	2'888'788	0.00	0.00
22.06.2023	Bought	USD	725'744'000	CHF	652'407'569	0.00	0.00
22.06.2023	Bought	USD	665'000	EUR	608'622	0.00	0.00
22.06.2023	Bought	USD	135'000	EUR	123'561	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
22.06.2023	Bought	USD	195'000	EUR	178'494	0.00	0.00
22.06.2023	Bought	USD	43'092'000	EUR	39'528'143	0.00	0.00
23.06.2023	Bought	CHF	652'336'736	USD	725'744'000	0.00	0.00
23.06.2023	Bought	EUR	39'526'243	USD	43'092'000	0.00	0.00
23.06.2023	Bought	USD	11'233'000	CHF	10'096'917	0.00	0.00
23.06.2023	Bought	USD	846'000	CHF	760'375	0.00	0.00
23.06.2023	Bought	USD	713'665'000	CHF	638'801'542	0.00	0.00
23.06.2023	Bought	USD	87'000	EUR	79'781	0.00	0.00
23.06.2023	Bought	USD	527'000	EUR	483'386	0.00	0.00
23.06.2023	Bought	USD	42'478'000	EUR	38'772'511	0.00	0.00
26.06.2023	Bought	CHF	638'616'988	USD	713'665'000	0.00	0.00
26.06.2023	Bought	CHF	1'989'937	USD	2'225'000	0.00	0.00
26.06.2023	Bought	EUR	38'767'062	USD	42'478'000	0.00	0.00
26.06.2023	Bought	EUR	117'803	USD	129'000	0.00	0.00
26.06.2023	Bought	USD	690'000	CHF	617'426	0.00	0.00
26.06.2023	Bought	USD	715'200'000	CHF	641'498'640	0.00	0.00
26.06.2023	Bought	USD	21'000	EUR	19'166	0.00	0.00
26.06.2023	Bought	USD	42'586'000	EUR	38'857'612	0.00	0.00
27.06.2023	Bought	CHF	641'435'559	USD	715'200'000	0.00	0.00
27.06.2023	Bought	EUR	38'855'815	USD	42'586'000	0.00	0.00
27.06.2023	Bought	EUR	12'773	USD	14'000	0.00	0.00
27.06.2023	Bought	USD	1'318'000	CHF	1'182'035	0.00	0.00
27.06.2023	Bought	USD	2'240'000	CHF	2'007'988	0.00	0.00
27.06.2023	Bought	USD	711'642'000	CHF	639'196'844	0.00	0.00
27.06.2023	Bought	USD	117'000	EUR	106'800	0.00	0.00
27.06.2023	Bought	USD	42'483'000	EUR	39'046'157	0.00	0.00
28.06.2023	Bought	CHF	3'713'602	USD	4'135'000	0.00	0.00
28.06.2023	Bought	CHF	639'135'501	USD	711'642'000	0.00	0.00
28.06.2023	Bought	EUR	39'044'374	USD	42'483'000	0.00	0.00
28.06.2023	Bought	USD	1'104'000	CHF	991'562	0.00	0.00
28.06.2023	Bought	USD	714'673'000	CHF	639'596'601	0.00	0.00
28.06.2023	Bought	USD	132'000	EUR	121'293	0.00	0.00
28.06.2023	Bought	USD	29'000	EUR	26'650	0.00	0.00
28.06.2023	Bought	USD	42'322'000	EUR	38'796'913	0.00	0.00
29.06.2023	Bought	CHF	1'180'297	USD	1'319'000	0.00	0.00
29.06.2023	Bought	CHF	639'535'854	USD	714'673'000	0.00	0.00
29.06.2023	Bought	EUR	38'795'134	USD	42'322'000	0.00	0.00
29.06.2023	Bought	USD	2'408'000	CHF	2'154'091	0.00	0.00
29.06.2023	Bought	USD	713'584'000	CHF	639'335'585	0.00	0.00
29.06.2023	Bought	USD	39'000	EUR	35'750	0.00	0.00
29.06.2023	Bought	USD	24'000	EUR	21'991	0.00	0.00
29.06.2023	Bought	USD	42'259'000	EUR	38'589'875	0.00	0.00
30.06.2023	Bought	CHF	639'275'430	USD	713'584'000	0.00	0.00
30.06.2023	Bought	EUR	38'588'116	USD	42'259'000	0.00	0.00
30.06.2023	Bought	EUR	116'893	USD	128'000	0.00	0.00
30.06.2023	Bought	USD	285'000	CHF	255'316	0.00	0.00
30.06.2023	Bought	USD	2'444'000	CHF	2'188'467	0.00	0.00
30.06.2023	Bought	USD	710'855'000	CHF	637'870'095	0.00	0.00
30.06.2023	Bought	USD	69'000	EUR	62'997	0.00	0.00
30.06.2023	Bought	USD	42'318'000	EUR	38'815'663	0.00	0.00
03.07.2023	Bought	CHF	637'676'032	USD	710'855'000	0.00	0.00
03.07.2023	Bought	CHF	149'708	USD	167'000	0.00	0.00
03.07.2023	Bought	EUR	38'809'668	USD	42'318'000	0.00	0.00
03.07.2023	Bought	USD	4'150'000	CHF	3'722'957	0.00	0.00
03.07.2023	Bought	USD	706'872'000	CHF	634'099'528	0.00	0.00
03.07.2023	Bought	USD	283'000	EUR	259'588	0.00	0.00
03.07.2023	Bought	USD	126'000	EUR	115'457	0.00	0.00
03.07.2023	Bought	USD	41'909'000	EUR	38'486'404	0.00	0.00
05.07.2023	Bought	CHF	633'977'239	USD	706'872'000	0.00	0.00
05.07.2023	Bought	EUR	38'482'732	USD	41'909'000	0.00	0.00
05.07.2023	Bought	USD	951'000	CHF	852'911	0.00	0.00
05.07.2023	Bought	USD	2'122'000	CHF	1'904'205	0.00	0.00
05.07.2023	Bought	USD	703'799'000	CHF	629'669'259	0.00	0.00
05.07.2023	Bought	USD	40'000	EUR	36'733	0.00	0.00
05.07.2023	Bought	USD	204'000	EUR	187'343	0.00	0.00
05.07.2023	Bought	USD	41'665'000	EUR	38'187'634	0.00	0.00
06.07.2023	Bought	CHF	1'892'849	USD	2'116'000	0.00	0.00
06.07.2023	Bought	CHF	629'608'028	USD	703'799'000	0.00	0.00
06.07.2023	Bought	CHF	3'779'254	USD	4'225'000	0.00	0.00

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06.07.2023	Bought	EUR	38'185'849	USD	41'665'000	0.00	0.00
06.07.2023	Bought	EUR	197'053	USD	215'000	0.00	0.00
06.07.2023	Bought	EUR	125'497	USD	137'000	0.00	0.00
06.07.2023	Bought	USD	710'140'000	CHF	636'401'193	0.00	0.00
06.07.2023	Bought	USD	42'017'000	EUR	38'522'600	0.00	0.00
07.07.2023	Bought	CHF	1'818'986	USD	2'030'000	0.00	0.00
07.07.2023	Bought	CHF	636'339'411	USD	710'140'000	0.00	0.00
07.07.2023	Bought	CHF	1'993'151	USD	2'223'000	0.00	0.00
07.07.2023	Bought	EUR	38'520'813	USD	42'017'000	0.00	0.00
07.07.2023	Bought	USD	714'393'000	CHF	641'294'879	0.00	0.00
07.07.2023	Bought	USD	41'000	EUR	37'607	0.00	0.00
07.07.2023	Bought	USD	1'030'000	EUR	944'328	0.00	0.00
07.07.2023	Bought	USD	40'946'000	EUR	37'656'342	0.00	0.00
10.07.2023	Bought	CHF	641'111'995	USD	714'393'000	0.00	0.00
10.07.2023	Bought	EUR	37'651'145	USD	40'946'000	0.00	0.00
10.07.2023	Bought	USD	557'000	CHF	499'889	0.00	0.00
10.07.2023	Bought	USD	713'836'000	CHF	640'152'420	0.00	0.00
10.07.2023	Bought	USD	75'000	EUR	68'963	0.00	0.00
10.07.2023	Bought	USD	113'000	EUR	103'901	0.00	0.00
10.07.2023	Bought	USD	40'758'000	EUR	37'492'411	0.00	0.00
11.07.2023	Bought	CHF	640'090'317	USD	713'836'000	0.00	0.00
11.07.2023	Bought	CHF	640'361	USD	714'000	0.00	0.00
11.07.2023	Bought	EUR	37'490'666	USD	40'758'000	0.00	0.00
11.07.2023	Bought	EUR	16'551	USD	18'000	0.00	0.00
11.07.2023	Bought	USD	5'661'000	CHF	5'076'434	0.00	0.00
11.07.2023	Bought	USD	708'889'000	CHF	630'946'654	0.00	0.00
11.07.2023	Bought	USD	363'000	EUR	334'000	0.00	0.00
11.07.2023	Bought	USD	40'413'000	EUR	36'917'638	0.00	0.00
12.07.2023	Bought	CHF	4'335'905	USD	4'872'000	0.00	0.00
12.07.2023	Bought	CHF	4'889'863	USD	5'496'000	0.00	0.00
12.07.2023	Bought	CHF	630'884'698	USD	708'889'000	0.00	0.00
12.07.2023	Bought	EUR	36'915'918	USD	40'413'000	0.00	0.00
12.07.2023	Bought	EUR	262'094	USD	287'000	0.00	0.00
12.07.2023	Bought	EUR	258'428	USD	283'000	0.00	0.00
12.07.2023	Bought	USD	719'257'000	CHF	638'987'919	0.00	0.00
12.07.2023	Bought	USD	40'983'000	EUR	37'344'183	0.00	0.00
13.07.2023	Bought	CHF	638'924'912	USD	719'257'000	0.00	0.00
13.07.2023	Bought	CHF	1'626'560	USD	1'832'000	0.00	0.00
13.07.2023	Bought	EUR	37'342'444	USD	40'983'000	0.00	0.00
13.07.2023	Bought	EUR	18'219	USD	20'000	0.00	0.00
13.07.2023	Bought	EUR	81'951	USD	90'000	0.00	0.00
13.07.2023	Bought	USD	502'000	CHF	445'923	0.00	0.00
13.07.2023	Bought	USD	720'587'000	CHF	635'665'822	0.00	0.00
13.07.2023	Bought	USD	41'093'000	EUR	37'391'265	0.00	0.00
14.07.2023	Bought	CHF	8'060'219	USD	9'138'000	0.00	0.00
14.07.2023	Bought	CHF	635'603'491	USD	720'587'000	0.00	0.00
14.07.2023	Bought	EUR	37'389'523	USD	41'093'000	0.00	0.00
14.07.2023	Bought	EUR	225'633	USD	248'000	0.00	0.00
14.07.2023	Bought	EUR	27'295	USD	30'000	0.00	0.00
14.07.2023	Bought	USD	729'725'000	CHF	632'926'979	0.00	0.00
14.07.2023	Bought	USD	41'371'000	EUR	37'204'471	0.00	0.00
17.07.2023	Bought	CHF	11'411'732	USD	13'161'000	0.00	0.00
17.07.2023	Bought	CHF	632'739'585	USD	729'725'000	0.00	0.00
17.07.2023	Bought	CHF	4'072'477	USD	4'691'000	0.00	0.00
17.07.2023	Bought	EUR	37'199'333	USD	41'371'000	0.00	0.00
17.07.2023	Bought	EUR	142'954	USD	159'000	0.00	0.00
17.07.2023	Bought	EUR	669'827	USD	745'000	0.00	0.00
17.07.2023	Bought	USD	747'577'000	CHF	642'280'780	0.00	0.00
17.07.2023	Bought	USD	42'275'000	EUR	37'766'442	0.00	0.00
18.07.2023	Bought	CHF	642'217'759	USD	747'577'000	0.00	0.00
18.07.2023	Bought	CHF	588'740	USD	685'000	0.00	0.00
18.07.2023	Bought	CHF	2'391'696	USD	2'783'000	0.00	0.00
18.07.2023	Bought	CHF	5'037'464	USD	5'863'946	0.00	0.00
18.07.2023	Bought	EUR	15'188	USD	17'000	0.00	0.00
18.07.2023	Bought	EUR	56'299	USD	63'000	0.00	0.00
18.07.2023	Bought	EUR	37'764'705	USD	42'275'000	0.00	0.00
18.07.2023	Bought	EUR	271'542	USD	304'000	0.00	0.00
18.07.2023	Bought	USD	756'909'000	CHF	650'979'585	0.00	0.00
18.07.2023	Bought	USD	42'659'000	EUR	37'946'770	0.00	0.00



## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
19.07.2023	Bought	CHF	650'916'005	USD	756'909'000	0.00	0.00
19.07.2023	Bought	CHF	840'790	USD	976'000	0.00	0.00
19.07.2023	Bought	EUR	37'944'991	USD	42'659'000	0.00	0.00
19.07.2023	Bought	EUR	32'908	USD	37'000	0.00	0.00
19.07.2023	Bought	EUR	45'375	USD	51'000	0.00	0.00
19.07.2023	Bought	USD	3'471'000	CHF	2'985'029	0.00	0.00
19.07.2023	Bought	USD	754'414'000	CHF	649'097'806	0.00	0.00
19.07.2023	Bought	USD	42'747'000	EUR	38'054'838	0.00	0.00
20.07.2023	Bought	CHF	649'034'963	USD	754'414'000	0.00	0.00
20.07.2023	Bought	EUR	38'053'057	USD	42'747'000	0.00	0.00
20.07.2023	Bought	EUR	34'709	USD	39'000	0.00	0.00
20.07.2023	Bought	USD	1'531'000	CHF	1'317'112	0.00	0.00
20.07.2023	Bought	USD	172'000	CHF	147'979	0.00	0.00
20.07.2023	Bought	USD	752'711'000	CHF	645'562'589	0.00	0.00
20.07.2023	Bought	USD	162'000	EUR	144'221	0.00	0.00
20.07.2023	Bought	USD	42'624'000	EUR	37'934'195	0.00	0.00
21.07.2023	Bought	CHF	10'128'464	USD	11'811'000	0.00	0.00
21.07.2023	Bought	CHF	645'500'039	USD	752'711'000	0.00	0.00
21.07.2023	Bought	EUR	37'932'437	USD	42'624'000	0.00	0.00
21.07.2023	Bought	EUR	488'551	USD	549'000	0.00	0.00
21.07.2023	Bought	USD	764'522'000	CHF	657'144'885	0.00	0.00
21.07.2023	Bought	USD	43'173'000	EUR	38'582'459	0.00	0.00
24.07.2023	Bought	CHF	273'251	USD	318'000	0.00	0.00
24.07.2023	Bought	CHF	656'955'513	USD	764'522'000	0.00	0.00
24.07.2023	Bought	EUR	38'577'188	USD	43'173'000	0.00	0.00
24.07.2023	Bought	USD	832'000	CHF	714'858	0.00	0.00
24.07.2023	Bought	USD	764'008'000	CHF	661'210'724	0.00	0.00
24.07.2023	Bought	USD	71'000	EUR	63'397	0.00	0.00
24.07.2023	Bought	USD	79'000	EUR	70'585	0.00	0.00
24.07.2023	Bought	USD	43'023'000	EUR	38'594'304	0.00	0.00
25.07.2023	Bought	CHF	661'147'235	USD	764'008'000	0.00	0.00
25.07.2023	Bought	EUR	38'592'542	USD	43'023'000	0.00	0.00
25.07.2023	Bought	USD	1'983'000	CHF	1'716'068	0.00	0.00
25.07.2023	Bought	USD	3'175'000	CHF	2'749'448	0.00	0.00
25.07.2023	Bought	USD	758'850'000	CHF	657'142'852	0.00	0.00
25.07.2023	Bought	USD	155'000	EUR	139'076	0.00	0.00
25.07.2023	Bought	USD	42'868'000	EUR	38'574'989	0.00	0.00
26.07.2023	Bought	CHF	657'079'109	USD	758'850'000	0.00	0.00
26.07.2023	Bought	EUR	38'573'216	USD	42'868'000	0.00	0.00
26.07.2023	Bought	USD	1'113'000	CHF	962'979	0.00	0.00
26.07.2023	Bought	USD	5'359'000	CHF	4'640'305	0.00	0.00
26.07.2023	Bought	USD	752'378'000	CHF	651'559'348	0.00	0.00
26.07.2023	Bought	USD	51'000	EUR	45'858	0.00	0.00
26.07.2023	Bought	USD	420'000	EUR	377'911	0.00	0.00
26.07.2023	Bought	USD	42'397'000	EUR	38'256'154	0.00	0.00
27.07.2023	Bought	CHF	923'090	USD	1'066'000	0.00	0.00
27.07.2023	Bought	CHF	651'496'675	USD	752'378'000	0.00	0.00
27.07.2023	Bought	EUR	38'254'397	USD	42'397'000	0.00	0.00
27.07.2023	Bought	USD	822'000	CHF	712'304	0.00	0.00
27.07.2023	Bought	USD	752'622'000	CHF	651'716'463	0.00	0.00
27.07.2023	Bought	USD	136'000	EUR	122'741	0.00	0.00
27.07.2023	Bought	USD	9'000	EUR	8'127	0.00	0.00
27.07.2023	Bought	USD	42'252'000	EUR	38'257'531	0.00	0.00
28.07.2023	Bought	CHF	651'648'727	USD	752'622'000	0.00	0.00
28.07.2023	Bought	CHF	2'100'213	USD	2'428'000	0.00	0.00
28.07.2023	Bought	EUR	38'255'505	USD	42'252'000	0.00	0.00
28.07.2023	Bought	USD	3'062'000	CHF	2'651'334	0.00	0.00
28.07.2023	Bought	USD	751'988'000	CHF	649'078'442	0.00	0.00
28.07.2023	Bought	USD	30'000	EUR	27'152	0.00	0.00
28.07.2023	Bought	USD	164'000	EUR	148'486	0.00	0.00
28.07.2023	Bought	USD	42'058'000	EUR	38'013'720	0.00	0.00
31.07.2023	Bought	CHF	5'386'829	USD	6'243'000	0.00	0.00
31.07.2023	Bought	CHF	648'876'909	USD	751'988'000	0.00	0.00
31.07.2023	Bought	EUR	231'338	USD	256'000	0.00	0.00
31.07.2023	Bought	EUR	38'007'674	USD	42'058'000	0.00	0.00
31.07.2023	Bought	USD	758'231'000	CHF	658'864'827	0.00	0.00
31.07.2023	Bought	USD	42'314'000	EUR	38'503'326	0.00	0.00
02.08.2023	Bought	CHF	658'724'555	USD	758'231'000	0.00	0.00
02.08.2023	Bought	EUR	38'499'087	USD	42'314'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
02.08.2023	Bought	USD	5'524'000	CHF	4'799'113	0.00	0.00
02.08.2023	Bought	USD	7'833'000	CHF	6'801'198	0.00	0.00
02.08.2023	Bought	USD	744'874'000	CHF	646'306'313	0.00	0.00
02.08.2023	Bought	USD	411'000	EUR	373'894	0.00	0.00
02.08.2023	Bought	USD	327'000	EUR	297'482	0.00	0.00
02.08.2023	Bought	USD	41'576'000	EUR	37'674'483	0.00	0.00
03.08.2023	Bought	CHF	3'387'716	USD	3'905'000	0.00	0.00
03.08.2023	Bought	CHF	646'235'550	USD	744'874'000	0.00	0.00
03.08.2023	Bought	CHF	392'775	USD	452'000	0.00	0.00
03.08.2023	Bought	EUR	37'672'694	USD	41'576'000	0.00	0.00
03.08.2023	Bought	EUR	233'773	USD	258'000	0.00	0.00
03.08.2023	Bought	EUR	92'468	USD	102'000	0.00	0.00
03.08.2023	Bought	USD	749'231'000	CHF	649'487'375	0.00	0.00
03.08.2023	Bought	USD	41'936'000	EUR	38'032'304	0.00	0.00
04.08.2023	Bought	CHF	2'378'318	USD	2'744'000	0.00	0.00
04.08.2023	Bought	CHF	649'417'697	USD	749'231'000	0.00	0.00
04.08.2023	Bought	CHF	4'621'773	USD	5'320'000	0.00	0.00
04.08.2023	Bought	EUR	38'030'496	USD	41'936'000	0.00	0.00
04.08.2023	Bought	EUR	284'760	USD	314'000	0.00	0.00
04.08.2023	Bought	USD	757'295'000	CHF	664'564'227	0.00	0.00
04.08.2023	Bought	USD	42'250'000	EUR	38'667'460	0.00	0.00
07.08.2023	Bought	CHF	664'352'942	USD	757'295'000	0.00	0.00
07.08.2023	Bought	CHF	2'347'986	USD	2'675'644	0.00	0.00
07.08.2023	Bought	EUR	38'662'096	USD	42'250'000	0.00	0.00
07.08.2023	Bought	USD	13'000'000	CHF	11'404'822	0.00	0.00
07.08.2023	Bought	USD	9'044'000	CHF	7'941'536	0.00	0.00
07.08.2023	Bought	USD	737'926'644	CHF	646'165'466	0.00	0.00
07.08.2023	Bought	USD	350'000	EUR	320'271	0.00	0.00
07.08.2023	Bought	USD	108'124	EUR	98'862	0.00	0.00
07.08.2023	Bought	USD	509'000	EUR	466'198	0.00	0.00
07.08.2023	Bought	USD	41'282'876	EUR	37'759'189	0.00	0.00
08.08.2023	Bought	CHF	646'099'052	USD	737'926'644	0.00	0.00
08.08.2023	Bought	EUR	37'757'458	USD	41'282'876	0.00	0.00
08.08.2023	Bought	EUR	15'353	USD	16'806	0.00	0.00
08.08.2023	Bought	USD	1'522'644	CHF	1'333'201	0.00	0.00
08.08.2023	Bought	USD	314'943	CHF	275'337	0.00	0.00
08.08.2023	Bought	USD	736'089'000	CHF	641'906'412	0.00	0.00
08.08.2023	Bought	USD	171'876	EUR	157'205	0.00	0.00
08.08.2023	Bought	USD	41'128'000	EUR	37'317'171	0.00	0.00
09.08.2023	Bought	CHF	641'838'692	USD	736'089'000	0.00	0.00
09.08.2023	Bought	CHF	163'875	USD	188'000	0.00	0.00
09.08.2023	Bought	CHF	4'439'103	USD	5'091'000	0.00	0.00
09.08.2023	Bought	EUR	348'337	USD	384'000	0.00	0.00
09.08.2023	Bought	EUR	61'615	USD	68'000	0.00	0.00
09.08.2023	Bought	EUR	37'315'461	USD	41'128'000	0.00	0.00
09.08.2023	Bought	USD	741'368'000	CHF	648'272'938	0.00	0.00
09.08.2023	Bought	USD	41'580'000	EUR	37'797'938	0.00	0.00
10.08.2023	Bought	CHF	648'203'990	USD	741'368'000	0.00	0.00
10.08.2023	Bought	CHF	1'364'739	USD	1'561'000	0.00	0.00
10.08.2023	Bought	EUR	37'796'203	USD	41'580'000	0.00	0.00
10.08.2023	Bought	EUR	73'624	USD	81'000	0.00	0.00
10.08.2023	Bought	USD	7'263'000	CHF	6'350'629	0.00	0.00
10.08.2023	Bought	USD	735'666'000	CHF	644'349'251	0.00	0.00
10.08.2023	Bought	USD	372'000	EUR	338'068	0.00	0.00
10.08.2023	Bought	USD	41'289'000	EUR	37'717'527	0.00	0.00
11.08.2023	Bought	CHF	644'280'834	USD	735'666'000	0.00	0.00
11.08.2023	Bought	CHF	1'174'249	USD	1'341'000	0.00	0.00
11.08.2023	Bought	EUR	37'715'801	USD	41'289'000	0.00	0.00
11.08.2023	Bought	EUR	59'338	USD	65'000	0.00	0.00
11.08.2023	Bought	USD	4'408'000	CHF	3'860'302	0.00	0.00
11.08.2023	Bought	USD	732'599'000	CHF	642'232'913	0.00	0.00
11.08.2023	Bought	USD	395'000	EUR	360'839	0.00	0.00
11.08.2023	Bought	USD	40'959'000	EUR	37'287'318	0.00	0.00
14.08.2023	Bought	CHF	642'031'449	USD	732'599'000	0.00	0.00
14.08.2023	Bought	CHF	1'611'547	USD	1'838'000	0.00	0.00
14.08.2023	Bought	EUR	37'282'261	USD	40'959'000	0.00	0.00
14.08.2023	Bought	EUR	75'591	USD	83'000	0.00	0.00
14.08.2023	Bought	USD	1'118'000	CHF	979'813	0.00	0.00
14.08.2023	Bought	USD	733'319'000	CHF	640'737'476	0.00	0.00

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14.08.2023	Bought	USD	11'000	EUR	10'013	0.00	0.00
14.08.2023	Bought	USD	41'031'000	EUR	37'238'281	0.00	0.00
15.08.2023	Bought	CHF	640'670'744	USD	733'319'000	0.00	0.00
15.08.2023	Bought	CHF	5'275'888	USD	6'039'000	0.00	0.00
15.08.2023	Bought	EUR	37'236'601	USD	41'031'000	0.00	0.00
15.08.2023	Bought	EUR	245'945	USD	271'000	0.00	0.00
15.08.2023	Bought	USD	4'540'000	CHF	3'965'142	0.00	0.00
15.08.2023	Bought	USD	734'818'000	CHF	643'369'900	0.00	0.00
15.08.2023	Bought	USD	188'000	EUR	170'570	0.00	0.00
15.08.2023	Bought	USD	41'114'000	EUR	37'469'697	0.00	0.00
16.08.2023	Bought	CHF	643'301'194	USD	734'818'000	0.00	0.00
16.08.2023	Bought	EUR	37'468'004	USD	41'114'000	0.00	0.00
16.08.2023	Bought	USD	2'361'000	CHF	2'066'916	0.00	0.00
16.08.2023	Bought	USD	1'173'000	CHF	1'028'349	0.00	0.00
16.08.2023	Bought	USD	731'284'000	CHF	643'054'585	0.00	0.00
16.08.2023	Bought	USD	169'000	EUR	154'025	0.00	0.00
16.08.2023	Bought	USD	115'000	EUR	104'953	0.00	0.00
16.08.2023	Bought	USD	40'830'000	EUR	37'444'631	0.00	0.00
17.08.2023	Bought	CHF	642'985'113	USD	731'284'000	0.00	0.00
17.08.2023	Bought	CHF	1'127'871	USD	1'285'000	0.00	0.00
17.08.2023	Bought	EUR	37'442'924	USD	40'830'000	0.00	0.00
17.08.2023	Bought	USD	10'977'000	CHF	9'651'692	0.00	0.00
17.08.2023	Bought	USD	721'592'000	CHF	632'078'512	0.00	0.00
17.08.2023	Bought	USD	497'000	EUR	455'766	0.00	0.00
17.08.2023	Bought	USD	26'000	EUR	23'808	0.00	0.00
17.08.2023	Bought	USD	40'307'000	EUR	36'836'285	0.00	0.00
18.08.2023	Bought	CHF	2'090'613	USD	2'387'000	0.00	0.00
18.08.2023	Bought	CHF	632'009'961	USD	721'592'000	0.00	0.00
18.08.2023	Bought	CHF	135'977	USD	155'000	0.00	0.00
18.08.2023	Bought	EUR	36'834'609	USD	40'307'000	0.00	0.00
18.08.2023	Bought	EUR	124'311	USD	136'000	0.00	0.00
18.08.2023	Bought	USD	724'134'000	CHF	636'477'579	0.00	0.00
18.08.2023	Bought	USD	15'000	EUR	13'729	0.00	0.00
18.08.2023	Bought	USD	40'428'000	EUR	37'067'464	0.00	0.00
21.08.2023	Bought	CHF	636'274'242	USD	724'134'000	0.00	0.00
21.08.2023	Bought	CHF	1'592'119	USD	1'813'000	0.00	0.00
21.08.2023	Bought	EUR	37'062'387	USD	40'428'000	0.00	0.00
21.08.2023	Bought	USD	3'363'000	CHF	2'955'041	0.00	0.00
21.08.2023	Bought	USD	722'584'000	CHF	634'681'656	0.00	0.00
21.08.2023	Bought	USD	94'000	EUR	86'174	0.00	0.00
21.08.2023	Bought	USD	40'334'000	EUR	37'034'248	0.00	0.00
22.08.2023	Bought	CHF	634'615'901	USD	722'584'000	0.00	0.00
22.08.2023	Bought	EUR	37'032'545	USD	40'334'000	0.00	0.00
22.08.2023	Bought	EUR	49'637	USD	54'000	0.00	0.00
22.08.2023	Bought	USD	2'572'000	CHF	2'258'828	0.00	0.00
22.08.2023	Bought	USD	1'085'000	CHF	953'672	0.00	0.00
22.08.2023	Bought	USD	718'927'000	CHF	633'554'419	0.00	0.00
22.08.2023	Bought	USD	221'000	EUR	202'934	0.00	0.00
22.08.2023	Bought	USD	40'167'000	EUR	36'941'287	0.00	0.00
23.08.2023	Bought	CHF	633'488'062	USD	718'927'000	0.00	0.00
23.08.2023	Bought	CHF	384'415	USD	436'000	0.00	0.00
23.08.2023	Bought	EUR	33'117	USD	36'000	0.00	0.00
23.08.2023	Bought	EUR	36'939'581	USD	40'167'000	0.00	0.00
23.08.2023	Bought	USD	4'101'000	CHF	3'613'666	0.00	0.00
23.08.2023	Bought	USD	715'262'000	CHF	629'859'717	0.00	0.00
23.08.2023	Bought	USD	258'000	EUR	237'269	0.00	0.00
23.08.2023	Bought	USD	39'945'000	EUR	36'687'852	0.00	0.00
24.08.2023	Bought	CHF	629'792'840	USD	715'262'000	0.00	0.00
24.08.2023	Bought	CHF	282'666	USD	321'000	0.00	0.00
24.08.2023	Bought	EUR	36'686'141	USD	39'945'000	0.00	0.00
24.08.2023	Bought	EUR	33'981	USD	37'000	0.00	0.00
24.08.2023	Bought	USD	1'166'000	CHF	1'026'271	0.00	0.00
24.08.2023	Bought	USD	714'417'000	CHF	628'758'402	0.00	0.00
24.08.2023	Bought	USD	40'000	EUR	36'738	0.00	0.00
24.08.2023	Bought	USD	39'942'000	EUR	36'803'066	0.00	0.00
25.08.2023	Bought	CHF	2'278'320	USD	2'589'000	0.00	0.00
25.08.2023	Bought	CHF	628'693'390	USD	714'417'000	0.00	0.00
25.08.2023	Bought	EUR	33'176	USD	36'000	0.00	0.00
25.08.2023	Bought	EUR	36'801'368	USD	39'942'000	0.00	0.00

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25.08.2023	Bought	USD	1'500'000	CHF	1'319'703	0.00	0.00
25.08.2023	Bought	USD	715'506'000	CHF	629'160'167	0.00	0.00
25.08.2023	Bought	USD	115'000	EUR	105'972	0.00	0.00
25.08.2023	Bought	USD	39'863'000	EUR	36'757'370	0.00	0.00
28.08.2023	Bought	CHF	7'571'870	USD	8'614'000	0.00	0.00
28.08.2023	Bought	CHF	628'967'696	USD	715'506'000	0.00	0.00
28.08.2023	Bought	CHF	997'084	USD	1'135'000	0.00	0.00
28.08.2023	Bought	EUR	36'752'341	USD	39'863'000	0.00	0.00
28.08.2023	Bought	EUR	324'476	USD	352'000	0.00	0.00
28.08.2023	Bought	EUR	118'789	USD	129'000	0.00	0.00
28.08.2023	Bought	USD	725'255'000	CHF	639'783'698	0.00	0.00
28.08.2023	Bought	USD	40'344'000	EUR	37'222'176	0.00	0.00
29.08.2023	Bought	CHF	639'717'700	USD	725'255'000	0.00	0.00
29.08.2023	Bought	EUR	37'220'476	USD	40'344'000	0.00	0.00
29.08.2023	Bought	USD	2'377'000	CHF	2'096'709	0.00	0.00
29.08.2023	Bought	USD	722'878'000	CHF	641'228'930	0.00	0.00
29.08.2023	Bought	USD	15'000	EUR	13'838	0.00	0.00
29.08.2023	Bought	USD	40'329'000	EUR	37'440'120	0.00	0.00
30.08.2023	Bought	CHF	641'163'437	USD	722'878'000	0.00	0.00
30.08.2023	Bought	EUR	37'438'400	USD	40'329'000	0.00	0.00
30.08.2023	Bought	USD	3'235'000	CHF	2'869'387	0.00	0.00
30.08.2023	Bought	USD	1'772'000	CHF	1'571'374	0.00	0.00
30.08.2023	Bought	USD	717'871'000	CHF	632'905'942	0.00	0.00
30.08.2023	Bought	USD	545'000	EUR	506'001	0.00	0.00
30.08.2023	Bought	USD	133'000	EUR	123'420	0.00	0.00
30.08.2023	Bought	USD	39'651'000	EUR	36'616'888	0.00	0.00
01.09.2023	Bought	CHF	6'443'538	USD	7'310'000	0.00	0.00
01.09.2023	Bought	CHF	632'765'239	USD	717'871'000	0.00	0.00
01.09.2023	Bought	CHF	1'982'725	USD	2'255'000	0.00	0.00
01.09.2023	Bought	EUR	36'613'389	USD	39'651'000	0.00	0.00
01.09.2023	Bought	EUR	464'458	USD	503'000	0.00	0.00
01.09.2023	Bought	EUR	101'322	USD	110'000	0.00	0.00
01.09.2023	Bought	USD	727'436'000	CHF	637'779'513	0.00	0.00
01.09.2023	Bought	USD	40'264'000	EUR	36'843'791	0.00	0.00
05.09.2023	Bought	CHF	8'862'770	USD	10'113'000	0.00	0.00
05.09.2023	Bought	CHF	637'511'089	USD	727'436'000	0.00	0.00
05.09.2023	Bought	CHF	1'277'786	USD	1'457'000	0.00	0.00
05.09.2023	Bought	EUR	36'837'127	USD	40'264'000	0.00	0.00
05.09.2023	Bought	EUR	572'695	USD	626'000	0.00	0.00
05.09.2023	Bought	EUR	107'995	USD	118'000	0.00	0.00
05.09.2023	Bought	USD	739'006'000	CHF	652'743'308	0.00	0.00
05.09.2023	Bought	USD	41'008'000	EUR	37'777'286	0.00	0.00
06.09.2023	Bought	CHF	652'674'580	USD	739'006'000	0.00	0.00
06.09.2023	Bought	EUR	37'775'543	USD	41'008'000	0.00	0.00
06.09.2023	Bought	USD	108'527'000	CHF	95'847'791	0.00	0.00
06.09.2023	Bought	USD	542'000	CHF	478'961	0.00	0.00
06.09.2023	Bought	USD	629'937'000	CHF	556'900'214	0.00	0.00
06.09.2023	Bought	USD	51'000	EUR	47'052	0.00	0.00
06.09.2023	Bought	USD	295'000	EUR	271'796	0.00	0.00
06.09.2023	Bought	USD	40'662'000	EUR	37'621'805	0.00	0.00
07.09.2023	Bought	CHF	697'433	USD	789'000	0.00	0.00
07.09.2023	Bought	CHF	556'841'630	USD	629'937'000	0.00	0.00
07.09.2023	Bought	EUR	37'620'078	USD	40'662'000	0.00	0.00
07.09.2023	Bought	USD	1'060'000	CHF	938'552	0.00	0.00
07.09.2023	Bought	USD	629'666'000	CHF	559'899'007	0.00	0.00
07.09.2023	Bought	USD	51'000	EUR	47'186	0.00	0.00
07.09.2023	Bought	USD	152'000	EUR	140'817	0.00	0.00
07.09.2023	Bought	USD	40'459'000	EUR	37'778'961	0.00	0.00
08.09.2023	Bought	CHF	559'842'337	USD	629'666'000	0.00	0.00
08.09.2023	Bought	CHF	647'378	USD	728'000	0.00	0.00
08.09.2023	Bought	EUR	37'777'211	USD	40'459'000	0.00	0.00
08.09.2023	Bought	USD	9'440'000	CHF	8'393'000	0.00	0.00
08.09.2023	Bought	USD	620'954'000	CHF	554'542'970	0.00	0.00
08.09.2023	Bought	USD	50'000	EUR	46'643	0.00	0.00
08.09.2023	Bought	USD	651'000	EUR	607'916	0.00	0.00
08.09.2023	Bought	USD	39'758'000	EUR	37'121'969	0.00	0.00
11.09.2023	Bought	CHF	554'372'828	USD	620'954'000	0.00	0.00
11.09.2023	Bought	EUR	34'548	USD	37'000	0.00	0.00
11.09.2023	Bought	EUR	37'116'875	USD	39'758'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
11.09.2023	Bought	USD	1'718'000	CHF	1'533'830	0.00	0.00
11.09.2023	Bought	USD	1'589'000	CHF	1'418'498	0.00	0.00
11.09.2023	Bought	USD	617'647'000	CHF	551'497'006	0.00	0.00
11.09.2023	Bought	USD	105'000	EUR	98'027	0.00	0.00
11.09.2023	Bought	USD	39'690'000	EUR	37'075'440	0.00	0.00
12.09.2023	Bought	CHF	551'439'750	USD	617'647'000	0.00	0.00
12.09.2023	Bought	EUR	37'073'753	USD	39'690'000	0.00	0.00
12.09.2023	Bought	EUR	35'509	USD	38'000	0.00	0.00
12.09.2023	Bought	USD	1'358'000	CHF	1'212'403	0.00	0.00
12.09.2023	Bought	USD	616'289'000	CHF	549'575'716	0.00	0.00
12.09.2023	Bought	USD	140'000	EUR	130'771	0.00	0.00
12.09.2023	Bought	USD	39'588'000	EUR	36'945'647	0.00	0.00
13.09.2023	Bought	CHF	549'517'969	USD	616'289'000	0.00	0.00
13.09.2023	Bought	CHF	3'817'085	USD	4'281'000	0.00	0.00
13.09.2023	Bought	EUR	39'197	USD	42'000	0.00	0.00
13.09.2023	Bought	EUR	36'943'992	USD	39'588'000	0.00	0.00
13.09.2023	Bought	EUR	178'242	USD	191'000	0.00	0.00
13.09.2023	Bought	USD	436'000	CHF	388'863	0.00	0.00
13.09.2023	Bought	USD	620'134'000	CHF	552'818'454	0.00	0.00
13.09.2023	Bought	USD	39'821'000	EUR	37'056'579	0.00	0.00
14.09.2023	Bought	CHF	552'760'782	USD	620'134'000	0.00	0.00
14.09.2023	Bought	CHF	213'854	USD	240'000	0.00	0.00
14.09.2023	Bought	EUR	37'054'914	USD	39'821'000	0.00	0.00
14.09.2023	Bought	EUR	45'588	USD	49'000	0.00	0.00
14.09.2023	Bought	USD	690'000	CHF	615'022	0.00	0.00
14.09.2023	Bought	USD	619'684'000	CHF	553'222'891	0.00	0.00
14.09.2023	Bought	USD	39'870'000	EUR	37'215'424	0.00	0.00
15.09.2023	Bought	CHF	553'165'880	USD	619'684'000	0.00	0.00
15.09.2023	Bought	EUR	37'213'739	USD	39'870'000	0.00	0.00
15.09.2023	Bought	USD	5'469'000	CHF	4'881'832	0.00	0.00
15.09.2023	Bought	USD	1'055'000	CHF	940'818	0.00	0.00
15.09.2023	Bought	USD	613'160'000	CHF	547'398'590	0.00	0.00
15.09.2023	Bought	USD	48'000	EUR	44'740	0.00	0.00
15.09.2023	Bought	USD	424'000	EUR	395'755	0.00	0.00
15.09.2023	Bought	USD	39'398'000	EUR	36'689'234	0.00	0.00
18.09.2023	Bought	CHF	1'788'472	USD	2'004'000	0.00	0.00
18.09.2023	Bought	CHF	547'229'358	USD	613'160'000	0.00	0.00
18.09.2023	Bought	EUR	36'684'212	USD	39'398'000	0.00	0.00
18.09.2023	Bought	EUR	207'630	USD	223'000	0.00	0.00
18.09.2023	Bought	USD	168'000	CHF	149'806	0.00	0.00
18.09.2023	Bought	USD	614'996'000	CHF	550'083'172	0.00	0.00
18.09.2023	Bought	USD	14'000	EUR	13'031	0.00	0.00
18.09.2023	Bought	USD	39'607'000	EUR	37'142'938	0.00	0.00
19.09.2023	Bought	CHF	550'025'978	USD	614'996'000	0.00	0.00
19.09.2023	Bought	CHF	577'688	USD	646'000	0.00	0.00
19.09.2023	Bought	EUR	37'141'234	USD	39'607'000	0.00	0.00
19.09.2023	Bought	USD	3'036'000	CHF	2'715'204	0.00	0.00
19.09.2023	Bought	USD	612'606'000	CHF	549'476'952	0.00	0.00
19.09.2023	Bought	USD	526'000	EUR	493'144	0.00	0.00
19.09.2023	Bought	USD	12'000	EUR	11'247	0.00	0.00
19.09.2023	Bought	USD	39'069'000	EUR	36'630'507	0.00	0.00
20.09.2023	Bought	CHF	6'156'765	USD	6'865'000	0.00	0.00
20.09.2023	Bought	CHF	549'419'428	USD	612'606'000	0.00	0.00
20.09.2023	Bought	EUR	36'628'817	USD	39'069'000	0.00	0.00
20.09.2023	Bought	EUR	493'097	USD	526'000	0.00	0.00
20.09.2023	Bought	EUR	24'358	USD	26'000	0.00	0.00
20.09.2023	Bought	USD	154'000	CHF	137'967	0.00	0.00
20.09.2023	Bought	USD	619'317'000	CHF	556'084'734	0.00	0.00
20.09.2023	Bought	USD	39'621'000	EUR	37'113'953	0.00	0.00
21.09.2023	Bought	CHF	556'026'518	USD	619'317'000	0.00	0.00
21.09.2023	Bought	EUR	37'112'506	USD	39'621'000	0.00	0.00
21.09.2023	Bought	EUR	33'654	USD	36'000	0.00	0.00
21.09.2023	Bought	USD	1'450'000	CHF	1'301'854	0.00	0.00
21.09.2023	Bought	USD	652'000	CHF	584'411	0.00	0.00
21.09.2023	Bought	USD	617'215'000	CHF	554'104'766	0.00	0.00
21.09.2023	Bought	USD	93'000	EUR	87'114	0.00	0.00
21.09.2023	Bought	USD	39'564'000	EUR	37'010'290	0.00	0.00
22.09.2023	Bought	CHF	4'133'660	USD	4'605'000	0.00	0.00
22.09.2023	Bought	CHF	554'046'131	USD	617'215'000	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
22.09.2023	Bought	EUR	37'008'822	USD	39'564'000	0.00	0.00
22.09.2023	Bought	EUR	266'587	USD	285'000	0.00	0.00
22.09.2023	Bought	USD	1'423'000	CHF	1'277'961	0.00	0.00
22.09.2023	Bought	USD	620'397'000	CHF	554'976'136	0.00	0.00
22.09.2023	Bought	USD	60'000	EUR	56'176	0.00	0.00
22.09.2023	Bought	USD	39'789'000	EUR	37'120'413	0.00	0.00
25.09.2023	Bought	CHF	2'706'946	USD	3'027'000	0.00	0.00
25.09.2023	Bought	CHF	554'804'907	USD	620'397'000	0.00	0.00
25.09.2023	Bought	CHF	1'589'489	USD	1'778'000	0.00	0.00
25.09.2023	Bought	EUR	37'116'026	USD	39'789'000	0.00	0.00
25.09.2023	Bought	EUR	165'096	USD	177'000	0.00	0.00
25.09.2023	Bought	EUR	99'820	USD	107'000	0.00	0.00
25.09.2023	Bought	USD	625'202'000	CHF	564'494'886	0.00	0.00
25.09.2023	Bought	USD	40'073'000	EUR	37'592'638	0.00	0.00
26.09.2023	Bought	CHF	564'434'866	USD	625'202'000	0.00	0.00
26.09.2023	Bought	CHF	2'479'555	USD	2'747'000	0.00	0.00
26.09.2023	Bought	EUR	37'591'150	USD	40'073'000	0.00	0.00
26.09.2023	Bought	EUR	119'105	USD	127'000	0.00	0.00
26.09.2023	Bought	USD	18'162'000	CHF	16'397'089	0.00	0.00
26.09.2023	Bought	USD	609'787'000	CHF	552'436'533	0.00	0.00
26.09.2023	Bought	USD	933'000	EUR	875'218	0.00	0.00
26.09.2023	Bought	USD	39'267'000	EUR	36'841'710	0.00	0.00
27.09.2023	Bought	CHF	1'800'800	USD	1'988'000	0.00	0.00
27.09.2023	Bought	CHF	552'377'383	USD	609'787'000	0.00	0.00
27.09.2023	Bought	EUR	210'158	USD	224'000	0.00	0.00
27.09.2023	Bought	EUR	26'264	USD	28'000	0.00	0.00
27.09.2023	Bought	EUR	36'840'245	USD	39'267'000	0.00	0.00
27.09.2023	Bought	USD	611'775'000	CHF	558'764'696	0.00	0.00
27.09.2023	Bought	USD	39'519'000	EUR	37'363'146	0.00	0.00
28.09.2023	Bought	CHF	558'706'578	USD	611'775'000	0.00	0.00
28.09.2023	Bought	EUR	37'361'670	USD	39'519'000	0.00	0.00
28.09.2023	Bought	USD	3'894'000	CHF	3'556'250	0.00	0.00
28.09.2023	Bought	USD	1'820'000	CHF	1'660'763	0.00	0.00
28.09.2023	Bought	USD	606'061'000	CHF	553'757'936	0.00	0.00
28.09.2023	Bought	USD	202'000	EUR	190'757	0.00	0.00
28.09.2023	Bought	USD	153'000	EUR	144'645	0.00	0.00
28.09.2023	Bought	USD	39'164'000	EUR	37'003'023	0.00	0.00
29.09.2023	Bought	CHF	553'700'966	USD	606'061'000	0.00	0.00
29.09.2023	Bought	EUR	37'001'562	USD	39'164'000	0.00	0.00
29.09.2023	Bought	USD	1'123'000	CHF	1'026'250	0.00	0.00
29.09.2023	Bought	USD	5'409'000	CHF	4'941'744	0.00	0.00
29.09.2023	Bought	USD	599'529'000	CHF	551'462'961	0.00	0.00
29.09.2023	Bought	USD	89'000	EUR	84'139	0.00	0.00
29.09.2023	Bought	USD	265'000	EUR	250'376	0.00	0.00
29.09.2023	Bought	USD	38'810'000	EUR	36'915'848	0.00	0.00
02.10.2023	Bought	CHF	551'266'316	USD	599'529'000	0.00	0.00
02.10.2023	Bought	EUR	36'909'771	USD	38'810'000	0.00	0.00
02.10.2023	Bought	USD	9'157'000	CHF	8'420'237	0.00	0.00
02.10.2023	Bought	USD	775'000	CHF	712'344	0.00	0.00
02.10.2023	Bought	USD	589'597'000	CHF	540'395'130	0.00	0.00
02.10.2023	Bought	USD	547'000	EUR	520'311	0.00	0.00
02.10.2023	Bought	USD	108'000	EUR	102'716	0.00	0.00
02.10.2023	Bought	USD	38'155'000	EUR	36'118'973	0.00	0.00
03.10.2023	Bought	CHF	540'339'119	USD	589'597'000	0.00	0.00
03.10.2023	Bought	CHF	1'546'371	USD	1'689'000	0.00	0.00
03.10.2023	Bought	EUR	36'117'517	USD	38'155'000	0.00	0.00
03.10.2023	Bought	EUR	126'724	USD	134'000	0.00	0.00
03.10.2023	Bought	USD	4'049'000	CHF	3'710'629	0.00	0.00
03.10.2023	Bought	USD	587'237'000	CHF	537'217'914	0.00	0.00
03.10.2023	Bought	USD	233'000	EUR	220'578	0.00	0.00
03.10.2023	Bought	USD	38'056'000	EUR	35'978'256	0.00	0.00
04.10.2023	Bought	CHF	1'871'536	USD	2'046'000	0.00	0.00
04.10.2023	Bought	CHF	537'162'714	USD	587'237'000	0.00	0.00
04.10.2023	Bought	EUR	35'976'820	USD	38'056'000	0.00	0.00
04.10.2023	Bought	EUR	61'389	USD	65'000	0.00	0.00
04.10.2023	Bought	USD	1'946'000	CHF	1'779'561	0.00	0.00
04.10.2023	Bought	USD	587'337'000	CHF	539'837'295	0.00	0.00
04.10.2023	Bought	USD	84'000	EUR	79'441	0.00	0.00
04.10.2023	Bought	USD	38'037'000	EUR	36'242'628	0.00	0.00

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05.10.2023	Bought	CHF	539'781'498	USD	587'337'000	0.00	0.00
05.10.2023	Bought	EUR	36'241'194	USD	38'037'000	0.00	0.00
05.10.2023	Bought	USD	11'644'000	CHF	10'701'232	0.00	0.00
05.10.2023	Bought	USD	2'754'000	CHF	2'527'780	0.00	0.00
05.10.2023	Bought	USD	572'939'000	CHF	527'791'407	0.00	0.00
05.10.2023	Bought	USD	101'000	EUR	96'159	0.00	0.00
05.10.2023	Bought	USD	953'000	EUR	907'865	0.00	0.00
05.10.2023	Bought	USD	36'983'000	EUR	35'302'596	0.00	0.00
06.10.2023	Bought	CHF	527'736'978	USD	572'939'000	0.00	0.00
06.10.2023	Bought	CHF	853'622	USD	925'000	0.00	0.00
06.10.2023	Bought	EUR	35'301'225	USD	36'983'000	0.00	0.00
06.10.2023	Bought	EUR	28'698	USD	30'000	0.00	0.00
06.10.2023	Bought	USD	4'859'000	CHF	4'475'547	0.00	0.00
06.10.2023	Bought	USD	569'005'000	CHF	523'057'846	0.00	0.00
06.10.2023	Bought	USD	332'000	EUR	316'926	0.00	0.00
06.10.2023	Bought	USD	36'681'000	EUR	34'960'923	0.00	0.00
10.10.2023	Bought	CHF	4'449'280	USD	4'842'000	0.00	0.00
10.10.2023	Bought	CHF	522'841'624	USD	569'005'000	0.00	0.00
10.10.2023	Bought	EUR	34'955'545	USD	36'681'000	0.00	0.00
10.10.2023	Bought	EUR	5'703	USD	6'000	0.00	0.00
10.10.2023	Bought	USD	704'000	CHF	644'706	0.00	0.00
10.10.2023	Bought	USD	573'143'000	CHF	523'881'359	0.00	0.00
10.10.2023	Bought	USD	36'687'000	EUR	34'834'832	0.00	0.00
11.10.2023	Bought	CHF	2'137'720	USD	2'339'000	0.00	0.00
11.10.2023	Bought	CHF	523'826'395	USD	573'143'000	0.00	0.00
11.10.2023	Bought	CHF	616'211	USD	674'000	0.00	0.00
11.10.2023	Bought	EUR	34'833'489	USD	36'687'000	0.00	0.00
11.10.2023	Bought	EUR	108'250	USD	114'000	0.00	0.00
11.10.2023	Bought	EUR	26'597	USD	28'000	0.00	0.00
11.10.2023	Bought	USD	576'156'000	CHF	526'491'353	0.00	0.00
11.10.2023	Bought	USD	36'829'000	EUR	34'947'759	0.00	0.00
12.10.2023	Bought	CHF	526'436'042	USD	576'156'000	0.00	0.00
12.10.2023	Bought	CHF	7'420'153	USD	8'178'000	0.00	0.00
12.10.2023	Bought	EUR	34'946'402	USD	36'829'000	0.00	0.00
12.10.2023	Bought	EUR	14'671	USD	15'549	0.00	0.00
12.10.2023	Bought	EUR	487'380	USD	514'000	0.00	0.00
12.10.2023	Bought	USD	584'334'000	CHF	529'202'087	0.00	0.00
12.10.2023	Bought	USD	40'000	EUR	37'954	0.00	0.00
12.10.2023	Bought	USD	37'319'000	EUR	35'214'577	0.00	0.00
13.10.2023	Bought	CHF	529'147'160	USD	584'334'000	0.00	0.00
13.10.2023	Bought	CHF	7'782'142	USD	8'594'000	0.00	0.00
13.10.2023	Bought	EUR	41'475	USD	44'000	0.00	0.00
13.10.2023	Bought	EUR	35'213'195	USD	37'319'000	0.00	0.00
13.10.2023	Bought	EUR	342'511	USD	363'000	0.00	0.00
13.10.2023	Bought	USD	100'000	CHF	90'455	0.00	0.00
13.10.2023	Bought	USD	592'828'000	CHF	534'938'346	0.00	0.00
13.10.2023	Bought	USD	37'726'000	EUR	35'511'837	0.00	0.00
16.10.2023	Bought	CHF	5'828'203	USD	6'461'000	0.00	0.00
16.10.2023	Bought	CHF	534'772'354	USD	592'828'000	0.00	0.00
16.10.2023	Bought	CHF	543'229	USD	602'000	0.00	0.00
16.10.2023	Bought	EUR	286'117	USD	304'000	0.00	0.00
16.10.2023	Bought	EUR	35'507'689	USD	37'726'000	0.00	0.00
16.10.2023	Bought	EUR	98'913	USD	105'000	0.00	0.00
16.10.2023	Bought	USD	599'891'000	CHF	543'711'208	0.00	0.00
16.10.2023	Bought	USD	38'135'000	EUR	36'128'085	0.00	0.00
17.10.2023	Bought	CHF	147'716	USD	163'000	0.00	0.00
17.10.2023	Bought	CHF	543'654'818	USD	599'891'000	0.00	0.00
17.10.2023	Bought	EUR	36'126'665	USD	38'135'000	0.00	0.00
17.10.2023	Bought	USD	2'067'000	CHF	1'873'357	0.00	0.00
17.10.2023	Bought	USD	597'987'000	CHF	541'058'638	0.00	0.00
17.10.2023	Bought	USD	106'000	EUR	100'445	0.00	0.00
17.10.2023	Bought	USD	82'000	EUR	77'684	0.00	0.00
17.10.2023	Bought	USD	37'947'000	EUR	36'127'957	0.00	0.00
18.10.2023	Bought	CHF	8'031'758	USD	8'878'000	0.00	0.00
18.10.2023	Bought	CHF	541'001'231	USD	597'987'000	0.00	0.00
18.10.2023	Bought	CHF	1'309'736	USD	1'448'000	0.00	0.00
18.10.2023	Bought	EUR	499'801	USD	525'000	0.00	0.00
18.10.2023	Bought	EUR	36'126'530	USD	37'947'000	0.00	0.00
18.10.2023	Bought	USD	608'313'000	CHF	548'377'745	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
18.10.2023	Bought	USD	74'000	EUR	70'488	0.00	0.00
18.10.2023	Bought	USD	38'398'000	EUR	36'397'934	0.00	0.00
19.10.2023	Bought	CHF	4'342'690	USD	4'818'000	0.00	0.00
19.10.2023	Bought	CHF	548'319'955	USD	608'313'000	0.00	0.00
19.10.2023	Bought	EUR	233'171	USD	246'000	0.00	0.00
19.10.2023	Bought	EUR	36'396'502	USD	38'398'000	0.00	0.00
19.10.2023	Bought	EUR	65'418	USD	69'000	0.00	0.00
19.10.2023	Bought	USD	200'000	CHF	180'209	0.00	0.00
19.10.2023	Bought	USD	612'931'000	CHF	551'913'719	0.00	0.00
19.10.2023	Bought	USD	38'713'000	EUR	36'602'846	0.00	0.00
20.10.2023	Bought	CHF	2'448'011	USD	2'719'000	0.00	0.00
20.10.2023	Bought	CHF	551'856'103	USD	612'931'000	0.00	0.00
20.10.2023	Bought	CHF	452'728	USD	503'000	0.00	0.00
20.10.2023	Bought	EUR	224'067	USD	237'000	0.00	0.00
20.10.2023	Bought	EUR	47'212	USD	50'000	0.00	0.00
20.10.2023	Bought	EUR	36'601'417	USD	38'713'000	0.00	0.00
20.10.2023	Bought	USD	616'153'000	CHF	553'274'586	0.00	0.00
20.10.2023	Bought	USD	39'000'000	EUR	37'007'164	0.00	0.00
23.10.2023	Bought	CHF	10'026'009	USD	11'169'000	0.00	0.00
23.10.2023	Bought	CHF	553'103'912	USD	616'153'000	0.00	0.00
23.10.2023	Bought	EUR	536'054	USD	565'000	0.00	0.00
23.10.2023	Bought	EUR	37'002'926	USD	39'000'000	0.00	0.00
23.10.2023	Bought	USD	221'000	CHF	198'458	0.00	0.00
23.10.2023	Bought	USD	627'101'000	CHF	562'290'112	0.00	0.00
23.10.2023	Bought	USD	114'000	EUR	108'196	0.00	0.00
23.10.2023	Bought	USD	39'451'000	EUR	37'328'855	0.00	0.00
24.10.2023	Bought	CHF	562'231'540	USD	627'101'000	0.00	0.00
24.10.2023	Bought	CHF	318'270	USD	355'000	0.00	0.00
24.10.2023	Bought	EUR	37'327'445	USD	39'451'000	0.00	0.00
24.10.2023	Bought	EUR	71'911	USD	76'000	0.00	0.00
24.10.2023	Bought	USD	473'000	CHF	423'493	0.00	0.00
24.10.2023	Bought	USD	626'983'000	CHF	558'986'694	0.00	0.00
24.10.2023	Bought	USD	11'000	EUR	10'402	0.00	0.00
24.10.2023	Bought	USD	39'516'000	EUR	37'319'734	0.00	0.00
25.10.2023	Bought	CHF	12'480'981	USD	14'001'000	0.00	0.00
25.10.2023	Bought	CHF	558'928'823	USD	626'983'000	0.00	0.00
25.10.2023	Bought	CHF	624'185	USD	700'000	0.00	0.00
25.10.2023	Bought	EUR	699'771	USD	741'000	0.00	0.00
25.10.2023	Bought	EUR	37'318'306	USD	39'516'000	0.00	0.00
25.10.2023	Bought	EUR	37'772	USD	40'000	0.00	0.00
25.10.2023	Bought	USD	641'684'000	CHF	572'913'442	0.00	0.00
25.10.2023	Bought	USD	40'297'000	EUR	37'910'532	0.00	0.00
26.10.2023	Bought	CHF	572'853'766	USD	641'684'000	0.00	0.00
26.10.2023	Bought	EUR	37'909'084	USD	40'297'000	0.00	0.00
26.10.2023	Bought	EUR	63'914	USD	68'000	0.00	0.00
26.10.2023	Bought	USD	11'528'000	CHF	10'291'830	0.00	0.00
26.10.2023	Bought	USD	456'000	CHF	406'934	0.00	0.00
26.10.2023	Bought	USD	629'700'000	CHF	562'511'010	0.00	0.00
26.10.2023	Bought	USD	221'000	EUR	207'909	0.00	0.00
26.10.2023	Bought	USD	40'144'000	EUR	37'875'271	0.00	0.00
27.10.2023	Bought	CHF	562'453'078	USD	629'700'000	0.00	0.00
27.10.2023	Bought	CHF	140'372	USD	157'000	0.00	0.00
27.10.2023	Bought	EUR	37'873'813	USD	40'144'000	0.00	0.00
27.10.2023	Bought	USD	4'261'000	CHF	3'806'057	0.00	0.00
27.10.2023	Bought	USD	625'596'000	CHF	559'939'700	0.00	0.00
27.10.2023	Bought	USD	207'000	EUR	195'299	0.00	0.00
27.10.2023	Bought	USD	114'000	EUR	107'696	0.00	0.00
27.10.2023	Bought	USD	39'823'000	EUR	37'616'776	0.00	0.00
30.10.2023	Bought	CHF	4'527'450	USD	5'060'000	0.00	0.00
30.10.2023	Bought	CHF	559'767'661	USD	625'596'000	0.00	0.00
30.10.2023	Bought	EUR	304'118	USD	322'000	0.00	0.00
30.10.2023	Bought	EUR	37'612'442	USD	39'823'000	0.00	0.00
30.10.2023	Bought	EUR	32'104	USD	34'000	0.00	0.00
30.10.2023	Bought	USD	630'656'000	CHF	566'644'416	0.00	0.00
30.10.2023	Bought	USD	40'179'000	EUR	38'109'646	0.00	0.00
31.10.2023	Bought	CHF	566'586'396	USD	630'656'000	0.00	0.00
31.10.2023	Bought	EUR	38'108'157	USD	40'179'000	0.00	0.00
31.10.2023	Bought	EUR	22'798	USD	24'000	0.00	0.00
31.10.2023	Bought	USD	5'009'000	CHF	4'500'171	0.00	0.00



## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
31.10.2023	Bought	USD	625'647'000	CHF	564'802'829	0.00	0.00
31.10.2023	Bought	USD	355'000	EUR	336'712	0.00	0.00
31.10.2023	Bought	USD	39'848'000	EUR	37'667'076	0.00	0.00
01.11.2023	Bought	CHF	312'325	USD	346'000	0.00	0.00
01.11.2023	Bought	CHF	564'739'639	USD	625'647'000	0.00	0.00
01.11.2023	Bought	EUR	154'068	USD	163'000	0.00	0.00
01.11.2023	Bought	EUR	37'665'239	USD	39'848'000	0.00	0.00
01.11.2023	Bought	EUR	123'637	USD	131'000	0.00	0.00
01.11.2023	Bought	USD	1'067'000	CHF	963'048	0.00	0.00
01.11.2023	Bought	USD	624'926'000	CHF	563'589'513	0.00	0.00
01.11.2023	Bought	USD	40'142'000	EUR	37'800'273	0.00	0.00
02.11.2023	Bought	CHF	3'432'163	USD	3'806'000	0.00	0.00
02.11.2023	Bought	CHF	563'529'770	USD	624'926'000	0.00	0.00
02.11.2023	Bought	CHF	238'124	USD	264'000	0.00	0.00
02.11.2023	Bought	EUR	370'990	USD	394'000	0.00	0.00
02.11.2023	Bought	EUR	37'798'757	USD	40'142'000	0.00	0.00
02.11.2023	Bought	EUR	35'819	USD	38'000	0.00	0.00
02.11.2023	Bought	USD	628'996'000	CHF	572'403'343	0.00	0.00
02.11.2023	Bought	USD	40'574'000	EUR	38'385'998	0.00	0.00
03.11.2023	Bought	CHF	572'343'588	USD	628'996'000	0.00	0.00
03.11.2023	Bought	EUR	38'384'480	USD	40'574'000	0.00	0.00
03.11.2023	Bought	USD	2'621'000	CHF	2'385'055	0.00	0.00
03.11.2023	Bought	USD	3'425'000	CHF	3'115'551	0.00	0.00
03.11.2023	Bought	USD	622'950'000	CHF	567'102'532	0.00	0.00
03.11.2023	Bought	USD	37'000	EUR	35'004	0.00	0.00
03.11.2023	Bought	USD	166'000	EUR	157'127	0.00	0.00
03.11.2023	Bought	USD	40'371'000	EUR	38'311'744	0.00	0.00
06.11.2023	Bought	CHF	566'924'680	USD	622'950'000	0.00	0.00
06.11.2023	Bought	EUR	38'307'258	USD	40'371'000	0.00	0.00
06.11.2023	Bought	EUR	17'086	USD	18'000	0.00	0.00
06.11.2023	Bought	USD	3'861'000	CHF	3'513'796	0.00	0.00
06.11.2023	Bought	USD	873'000	CHF	794'666	0.00	0.00
06.11.2023	Bought	USD	618'216'000	CHF	560'258'250	0.00	0.00
06.11.2023	Bought	USD	348'000	EUR	330'219	0.00	0.00
06.11.2023	Bought	USD	40'041'000	EUR	37'708'716	0.00	0.00
07.11.2023	Bought	CHF	3'718'766	USD	4'104'000	0.00	0.00
07.11.2023	Bought	CHF	560'200'138	USD	618'216'000	0.00	0.00
07.11.2023	Bought	EUR	345'601	USD	367'000	0.00	0.00
07.11.2023	Bought	EUR	37'707'264	USD	40'041'000	0.00	0.00
07.11.2023	Bought	USD	2'373'000	CHF	2'149'796	0.00	0.00
07.11.2023	Bought	USD	619'947'000	CHF	556'929'387	0.00	0.00
07.11.2023	Bought	USD	125'000	EUR	117'734	0.00	0.00
07.11.2023	Bought	USD	40'283'000	EUR	37'530'163	0.00	0.00
08.11.2023	Bought	CHF	7'214'624	USD	8'032'000	0.00	0.00
08.11.2023	Bought	CHF	556'871'732	USD	619'947'000	0.00	0.00
08.11.2023	Bought	CHF	402'776	USD	449'000	0.00	0.00
08.11.2023	Bought	EUR	542'192	USD	582'000	0.00	0.00
08.11.2023	Bought	EUR	62'393	USD	67'000	0.00	0.00
08.11.2023	Bought	EUR	37'528'722	USD	40'283'000	0.00	0.00
08.11.2023	Bought	USD	628'428'000	CHF	563'794'180	0.00	0.00
08.11.2023	Bought	USD	40'932'000	EUR	38'095'770	0.00	0.00
09.11.2023	Bought	CHF	563'735'862	USD	628'428'000	0.00	0.00
09.11.2023	Bought	CHF	604'569	USD	674'000	0.00	0.00
09.11.2023	Bought	EUR	38'094'281	USD	40'932'000	0.00	0.00
09.11.2023	Bought	EUR	17'678	USD	19'000	0.00	0.00
09.11.2023	Bought	USD	2'834'000	CHF	2'542'203	0.00	0.00
09.11.2023	Bought	USD	626'268'000	CHF	563'874'798	0.00	0.00
09.11.2023	Bought	USD	177'000	EUR	164'733	0.00	0.00
09.11.2023	Bought	USD	40'774'000	EUR	38'160'037	0.00	0.00
10.11.2023	Bought	CHF	563'816'555	USD	626'268'000	0.00	0.00
10.11.2023	Bought	CHF	620'336	USD	689'000	0.00	0.00
10.11.2023	Bought	EUR	38'158'545	USD	40'774'000	0.00	0.00
10.11.2023	Bought	EUR	36'499	USD	39'000	0.00	0.00
10.11.2023	Bought	USD	10'786'000	CHF	9'710'269	0.00	0.00
10.11.2023	Bought	USD	616'171'000	CHF	553'629'644	0.00	0.00
10.11.2023	Bought	USD	757'000	EUR	708'461	0.00	0.00
10.11.2023	Bought	USD	40'056'000	EUR	37'412'787	0.00	0.00
13.11.2023	Bought	CHF	553'458'964	USD	616'171'000	0.00	0.00
13.11.2023	Bought	CHF	787'501	USD	877'000	0.00	0.00

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13.11.2023	Bought	EUR	135'411	USD	145'000	0.00	0.00
13.11.2023	Bought	EUR	37'408'475	USD	40'056'000	0.00	0.00
13.11.2023	Bought	USD	617'048'000	CHF	554'942'119	0.00	0.00
13.11.2023	Bought	USD	93'000	EUR	86'851	0.00	0.00
13.11.2023	Bought	USD	40'108'000	EUR	37'429'891	0.00	0.00
14.11.2023	Bought	CHF	554'884'918	USD	617'048'000	0.00	0.00
14.11.2023	Bought	CHF	814'321	USD	905'000	0.00	0.00
14.11.2023	Bought	EUR	37'428'442	USD	40'108'000	0.00	0.00
14.11.2023	Bought	EUR	43'892	USD	47'000	0.00	0.00
14.11.2023	Bought	USD	2'214'000	CHF	1'990'911	0.00	0.00
14.11.2023	Bought	USD	615'739'000	CHF	556'043'104	0.00	0.00
14.11.2023	Bought	USD	53'000	EUR	49'460	0.00	0.00
14.11.2023	Bought	USD	40'102'000	EUR	37'582'119	0.00	0.00
15.11.2023	Bought	CHF	555'985'532	USD	615'739'000	0.00	0.00
15.11.2023	Bought	EUR	37'580'650	USD	40'102'000	0.00	0.00
15.11.2023	Bought	USD	265'000	CHF	239'310	0.00	0.00
15.11.2023	Bought	USD	7'129'000	CHF	6'437'024	0.00	0.00
15.11.2023	Bought	USD	608'345'000	CHF	549'000'945	0.00	0.00
15.11.2023	Bought	USD	36'000	EUR	33'736	0.00	0.00
15.11.2023	Bought	USD	458'000	EUR	429'215	0.00	0.00
15.11.2023	Bought	USD	39'608'000	EUR	37'049'717	0.00	0.00
16.11.2023	Bought	CHF	548'943'639	USD	608'345'000	0.00	0.00
16.11.2023	Bought	CHF	1'308'897	USD	1'452'000	0.00	0.00
16.11.2023	Bought	EUR	66'354	USD	71'000	0.00	0.00
16.11.2023	Bought	EUR	37'048'268	USD	39'608'000	0.00	0.00
16.11.2023	Bought	USD	4'382'000	CHF	3'954'028	0.00	0.00
16.11.2023	Bought	USD	605'415'000	CHF	540'120'992	0.00	0.00
16.11.2023	Bought	USD	219'000	EUR	204'852	0.00	0.00
16.11.2023	Bought	USD	39'460'000	EUR	36'410'611	0.00	0.00
17.11.2023	Bought	CHF	1'530'881	USD	1'719'000	0.00	0.00
17.11.2023	Bought	CHF	15'836'830	USD	17'753'000	0.00	0.00
17.11.2023	Bought	CHF	540'063'902	USD	605'415'000	0.00	0.00
17.11.2023	Bought	EUR	138'121	USD	150'000	0.00	0.00
17.11.2023	Bought	EUR	1'058'294	USD	1'147'000	0.00	0.00
17.11.2023	Bought	EUR	36'409'187	USD	39'460'000	0.00	0.00
17.11.2023	Bought	USD	624'887'000	CHF	553'774'859	0.00	0.00
17.11.2023	Bought	USD	40'757'000	EUR	37'510'469	0.00	0.00
20.11.2023	Bought	CHF	773'387	USD	873'000	0.00	0.00
20.11.2023	Bought	CHF	553'599'266	USD	624'887'000	0.00	0.00
20.11.2023	Bought	CHF	137'529	USD	155'000	0.00	0.00
20.11.2023	Bought	EUR	37'506'113	USD	40'757'000	0.00	0.00
20.11.2023	Bought	USD	625'915'000	CHF	555'468'267	0.00	0.00
20.11.2023	Bought	USD	95'000	EUR	87'425	0.00	0.00
20.11.2023	Bought	USD	18'000	EUR	16'583	0.00	0.00
20.11.2023	Bought	USD	40'644'000	EUR	37'365'203	0.00	0.00
21.11.2023	Bought	CHF	4'178'526	USD	4'709'000	0.00	0.00
21.11.2023	Bought	CHF	555'410'745	USD	625'915'000	0.00	0.00
21.11.2023	Bought	CHF	771'205	USD	869'000	0.00	0.00
21.11.2023	Bought	EUR	392'528	USD	427'000	0.00	0.00
21.11.2023	Bought	EUR	37'363'761	USD	40'644'000	0.00	0.00
21.11.2023	Bought	EUR	63'572	USD	69'000	0.00	0.00
21.11.2023	Bought	USD	631'493'000	CHF	559'818'544	0.00	0.00
21.11.2023	Bought	USD	41'140'000	EUR	37'786'452	0.00	0.00
22.11.2023	Bought	CHF	1'031'805	USD	1'164'000	0.00	0.00
22.11.2023	Bought	CHF	559'760'763	USD	631'493'000	0.00	0.00
22.11.2023	Bought	EUR	15'614	USD	17'000	0.00	0.00
22.11.2023	Bought	EUR	46'867	USD	51'000	0.00	0.00
22.11.2023	Bought	EUR	37'784'991	USD	41'140'000	0.00	0.00
22.11.2023	Bought	USD	632'657'000	CHF	559'426'952	0.00	0.00
22.11.2023	Bought	USD	41'208'000	EUR	37'668'998	0.00	0.00
24.11.2023	Bought	CHF	559'311'809	USD	632'657'000	0.00	0.00
24.11.2023	Bought	CHF	383'655	USD	434'000	0.00	0.00
24.11.2023	Bought	EUR	43'861	USD	48'000	0.00	0.00
24.11.2023	Bought	EUR	37'666'081	USD	41'208'000	0.00	0.00
24.11.2023	Bought	USD	3'121'000	CHF	2'759'126	0.00	0.00
24.11.2023	Bought	USD	629'970'000	CHF	555'966'164	0.00	0.00
24.11.2023	Bought	USD	109'000	EUR	99'634	0.00	0.00
24.11.2023	Bought	USD	41'147'000	EUR	37'630'436	0.00	0.00
27.11.2023	Bought	CHF	11'327'863	USD	12'839'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
27.11.2023	Bought	CHF	555'796'072	USD	629'970'000	0.00	0.00
27.11.2023	Bought	EUR	764'444	USD	836'000	0.00	0.00
27.11.2023	Bought	EUR	37'626'031	USD	41'147'000	0.00	0.00
27.11.2023	Bought	USD	642'809'000	CHF	569'181'657	0.00	0.00
27.11.2023	Bought	USD	69'000	EUR	63'126	0.00	0.00
27.11.2023	Bought	USD	41'914'000	EUR	38'567'239	0.00	0.00
28.11.2023	Bought	CHF	569'122'519	USD	642'809'000	0.00	0.00
28.11.2023	Bought	EUR	38'565'685	USD	41'914'000	0.00	0.00
28.11.2023	Bought	USD	4'792'000	CHF	4'242'909	0.00	0.00
28.11.2023	Bought	USD	227'000	CHF	200'906	0.00	0.00
28.11.2023	Bought	USD	1'705'000	CHF	1'506'507	0.00	0.00
28.11.2023	Bought	USD	636'085'000	CHF	560'931'557	0.00	0.00
28.11.2023	Bought	USD	42'000	EUR	38'636	0.00	0.00
28.11.2023	Bought	USD	396'000	EUR	364'375	0.00	0.00
28.11.2023	Bought	USD	103'000	EUR	94'408	0.00	0.00
28.11.2023	Bought	USD	41'373'000	EUR	37'818'099	0.00	0.00
29.11.2023	Bought	CHF	560'873'037	USD	636'085'000	0.00	0.00
29.11.2023	Bought	CHF	196'699	USD	223'000	0.00	0.00
29.11.2023	Bought	CHF	4'158'423	USD	4'716'000	0.00	0.00
29.11.2023	Bought	EUR	51'219	USD	56'000	0.00	0.00
29.11.2023	Bought	EUR	329'960	USD	361'000	0.00	0.00
29.11.2023	Bought	EUR	37'816'626	USD	41'373'000	0.00	0.00
29.11.2023	Bought	USD	641'024'000	CHF	564'742'144	0.00	0.00
29.11.2023	Bought	USD	41'790'000	EUR	38'223'726	0.00	0.00
30.11.2023	Bought	CHF	5'116'186	USD	5'808'000	0.00	0.00
30.11.2023	Bought	CHF	564'683'875	USD	641'024'000	0.00	0.00
30.11.2023	Bought	EUR	266'150	USD	291'000	0.00	0.00
30.11.2023	Bought	EUR	38'222'258	USD	41'790'000	0.00	0.00
30.11.2023	Bought	USD	553'000	CHF	487'165	0.00	0.00
30.11.2023	Bought	USD	646'279'000	CHF	567'659'160	0.00	0.00
30.11.2023	Bought	USD	34'000	EUR	31'085	0.00	0.00
30.11.2023	Bought	USD	42'047'000	EUR	38'290'684	0.00	0.00
01.12.2023	Bought	CHF	3'248'739	USD	3'699'000	0.00	0.00
01.12.2023	Bought	CHF	567'597'440	USD	646'279'000	0.00	0.00
01.12.2023	Bought	CHF	950'927	USD	1'085'000	0.00	0.00
01.12.2023	Bought	EUR	312'347	USD	343'000	0.00	0.00
01.12.2023	Bought	EUR	62'715	USD	69'000	0.00	0.00
01.12.2023	Bought	EUR	38'288'428	USD	42'047'000	0.00	0.00
01.12.2023	Bought	USD	651'063'000	CHF	569'647'572	0.00	0.00
01.12.2023	Bought	USD	42'459'000	EUR	38'687'016	0.00	0.00
04.12.2023	Bought	CHF	569'471'785	USD	651'063'000	0.00	0.00
04.12.2023	Bought	CHF	97'113'167	USD	111'030'000	0.00	0.00
04.12.2023	Bought	CHF	857'608	USD	980'000	0.00	0.00
04.12.2023	Bought	EUR	422'719	USD	464'000	0.00	0.00
04.12.2023	Bought	EUR	38'682'561	USD	42'459'000	0.00	0.00
04.12.2023	Bought	USD	763'073'000	CHF	663'530'127	0.00	0.00
04.12.2023	Bought	USD	23'000	EUR	20'966	0.00	0.00
04.12.2023	Bought	USD	42'900'000	EUR	39'318'119	0.00	0.00
05.12.2023	Bought	CHF	663'460'840	USD	763'073'000	0.00	0.00
05.12.2023	Bought	CHF	3'282'139	USD	3'765'000	0.00	0.00
05.12.2023	Bought	EUR	39'316'620	USD	42'900'000	0.00	0.00
05.12.2023	Bought	USD	2'844'000	CHF	2'472'685	0.00	0.00
05.12.2023	Bought	USD	763'994'000	CHF	666'508'366	0.00	0.00
05.12.2023	Bought	USD	94'000	EUR	86'134	0.00	0.00
05.12.2023	Bought	USD	407'000	EUR	372'995	0.00	0.00
05.12.2023	Bought	USD	42'399'000	EUR	39'129'713	0.00	0.00
06.12.2023	Bought	CHF	666'438'842	USD	763'994'000	0.00	0.00
06.12.2023	Bought	CHF	3'783'804	USD	4'350'000	0.00	0.00
06.12.2023	Bought	EUR	13'843	USD	15'000	0.00	0.00
06.12.2023	Bought	EUR	39'128'199	USD	42'399'000	0.00	0.00
06.12.2023	Bought	USD	3'272'000	CHF	2'854'130	0.00	0.00
06.12.2023	Bought	USD	765'072'000	CHF	668'634'674	0.00	0.00
06.12.2023	Bought	USD	98'000	EUR	90'083	0.00	0.00
06.12.2023	Bought	USD	42'316'000	EUR	39'125'329	0.00	0.00
07.12.2023	Bought	CHF	279'643	USD	320'000	0.00	0.00
07.12.2023	Bought	CHF	668'566'583	USD	765'072'000	0.00	0.00
07.12.2023	Bought	EUR	122'039	USD	132'000	0.00	0.00
07.12.2023	Bought	EUR	39'123'821	USD	42'316'000	0.00	0.00
07.12.2023	Bought	USD	737'000	CHF	643'525	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

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07.12.2023	Bought	USD	764'655'000	CHF	668'444'579	0.00	0.00
07.12.2023	Bought	USD	136'000	EUR	125'692	0.00	0.00
07.12.2023	Bought	USD	42'312'000	EUR	39'157'836	0.00	0.00
08.12.2023	Bought	CHF	668'376'524	USD	764'655'000	0.00	0.00
08.12.2023	Bought	EUR	39'156'351	USD	42'312'000	0.00	0.00
08.12.2023	Bought	USD	9'775'000	CHF	8'544'249	0.00	0.00
08.12.2023	Bought	USD	523'000	CHF	458'171	0.00	0.00
08.12.2023	Bought	USD	754'357'000	CHF	659'043'993	0.00	0.00
08.12.2023	Bought	USD	66'000	EUR	61'206	0.00	0.00
08.12.2023	Bought	USD	520'000	EUR	481'231	0.00	0.00
08.12.2023	Bought	USD	41'726'000	EUR	38'667'408	0.00	0.00
11.12.2023	Bought	CHF	1'609'599	USD	1'843'000	0.00	0.00
11.12.2023	Bought	CHF	658'840'317	USD	754'357'000	0.00	0.00
11.12.2023	Bought	EUR	15'752	USD	17'000	0.00	0.00
11.12.2023	Bought	EUR	38'663'001	USD	41'726'000	0.00	0.00
11.12.2023	Bought	USD	756'200'000	CHF	662'847'110	0.00	0.00
11.12.2023	Bought	USD	41'743'000	EUR	38'706'477	0.00	0.00
12.12.2023	Bought	CHF	662'779'430	USD	756'200'000	0.00	0.00
12.12.2023	Bought	EUR	38'705'023	USD	41'743'000	0.00	0.00
12.12.2023	Bought	EUR	36'129	USD	39'000	0.00	0.00
12.12.2023	Bought	USD	81'000	CHF	70'940	0.00	0.00
12.12.2023	Bought	USD	2'425'000	CHF	2'125'442	0.00	0.00
12.12.2023	Bought	USD	753'694'000	CHF	662'970'346	0.00	0.00
12.12.2023	Bought	USD	53'000	EUR	49'142	0.00	0.00
12.12.2023	Bought	USD	41'729'000	EUR	38'750'987	0.00	0.00
13.12.2023	Bought	CHF	662'903'267	USD	753'694'000	0.00	0.00
13.12.2023	Bought	EUR	38'749'526	USD	41'729'000	0.00	0.00
13.12.2023	Bought	EUR	105'110	USD	113'000	0.00	0.00
13.12.2023	Bought	USD	10'278'000	CHF	9'039'922	0.00	0.00
13.12.2023	Bought	USD	743'416'000	CHF	653'722'860	0.00	0.00
13.12.2023	Bought	USD	579'000	EUR	537'673	0.00	0.00
13.12.2023	Bought	USD	41'263'000	EUR	38'403'835	0.00	0.00
14.12.2023	Bought	CHF	653'656'696	USD	743'416'000	0.00	0.00
14.12.2023	Bought	CHF	878'881	USD	1'000'000	0.00	0.00
14.12.2023	Bought	EUR	38'402'376	USD	41'263'000	0.00	0.00
14.12.2023	Bought	USD	8'534'000	CHF	7'503'818	0.00	0.00
14.12.2023	Bought	USD	735'882'000	CHF	644'890'191	0.00	0.00
14.12.2023	Bought	USD	56'000	EUR	52'100	0.00	0.00
14.12.2023	Bought	USD	474'000	EUR	441'151	0.00	0.00
14.12.2023	Bought	USD	40'733'000	EUR	37'780'457	0.00	0.00
15.12.2023	Bought	CHF	74'480	USD	85'000	0.00	0.00
15.12.2023	Bought	CHF	644'824'697	USD	735'882'000	0.00	0.00
15.12.2023	Bought	EUR	37'779'007	USD	40'733'000	0.00	0.00
15.12.2023	Bought	USD	233'000	CHF	204'081	0.00	0.00
15.12.2023	Bought	USD	735'734'000	CHF	644'539'771	0.00	0.00
15.12.2023	Bought	USD	40'733'000	EUR	37'734'958	0.00	0.00
18.12.2023	Bought	CHF	2'215'706	USD	2'530'000	0.00	0.00
18.12.2023	Bought	CHF	644'343'330	USD	735'734'000	0.00	0.00
18.12.2023	Bought	EUR	100'968	USD	109'000	0.00	0.00
18.12.2023	Bought	EUR	37'730'637	USD	40'733'000	0.00	0.00
18.12.2023	Bought	USD	601'000	CHF	526'536	0.00	0.00
18.12.2023	Bought	USD	737'663'000	CHF	638'836'813	0.00	0.00
18.12.2023	Bought	USD	40'842'000	EUR	37'147'665	0.00	0.00
19.12.2023	Bought	CHF	25'304'440	USD	29'222'000	0.00	0.00
19.12.2023	Bought	CHF	638'771'161	USD	737'663'000	0.00	0.00
19.12.2023	Bought	CHF	2'307'897	USD	2'670'000	0.00	0.00
19.12.2023	Bought	EUR	1'735'301	USD	1'908'000	0.00	0.00
19.12.2023	Bought	EUR	116'377	USD	128'000	0.00	0.00
19.12.2023	Bought	EUR	37'146'236	USD	40'842'000	0.00	0.00
19.12.2023	Bought	USD	769'555'000	CHF	667'088'752	0.00	0.00
19.12.2023	Bought	USD	42'878'000	EUR	39'281'755	0.00	0.00
20.12.2023	Bought	CHF	667'021'031	USD	769'555'000	0.00	0.00
20.12.2023	Bought	CHF	1'971'760	USD	2'272'000	0.00	0.00
20.12.2023	Bought	EUR	39'280'226	USD	42'878'000	0.00	0.00
20.12.2023	Bought	USD	8'002'000	CHF	6'935'645	0.00	0.00
20.12.2023	Bought	USD	763'825'000	CHF	662'923'718	0.00	0.00
20.12.2023	Bought	USD	12'000	EUR	11'000	0.00	0.00
20.12.2023	Bought	USD	564'000	EUR	516'690	0.00	0.00
20.12.2023	Bought	USD	42'302'000	EUR	38'755'841	0.00	0.00

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21.12.2023	Bought	CHF	662'856'883	USD	763'825'000	0.00	0.00
21.12.2023	Bought	EUR	38'754'332	USD	42'302'000	0.00	0.00
21.12.2023	Bought	USD	3'856'000	CHF	3'346'206	0.00	0.00
21.12.2023	Bought	USD	759'969'000	CHF	653'383'348	0.00	0.00
21.12.2023	Bought	USD	143'000	EUR	131'004	0.00	0.00
21.12.2023	Bought	USD	29'000	EUR	26'557	0.00	0.00
21.12.2023	Bought	USD	42'130'000	EUR	38'347'062	0.00	0.00
27.12.2023	Bought	CHF	8'787'969	USD	10'228'000	0.00	0.00
27.12.2023	Bought	CHF	652'980'564	USD	759'969'000	0.00	0.00
27.12.2023	Bought	CHF	2'923'548	USD	3'399'000	0.00	0.00
27.12.2023	Bought	EUR	493'206	USD	542'000	0.00	0.00
27.12.2023	Bought	EUR	90'170	USD	99'000	0.00	0.00
27.12.2023	Bought	EUR	38'338'192	USD	42'130'000	0.00	0.00
27.12.2023	Bought	USD	773'596'000	CHF	665'841'813	0.00	0.00
27.12.2023	Bought	USD	42'771'000	EUR	38'969'420	0.00	0.00
28.12.2023	Bought	CHF	665'772'190	USD	773'596'000	0.00	0.00
28.12.2023	Bought	CHF	2'081'433	USD	2'419'000	0.00	0.00
28.12.2023	Bought	EUR	38'967'876	USD	42'771'000	0.00	0.00
28.12.2023	Bought	EUR	82'967	USD	91'000	0.00	0.00
28.12.2023	Bought	USD	5'192'000	CHF	4'468'427	0.00	0.00
28.12.2023	Bought	USD	770'823'000	CHF	660'518'229	0.00	0.00
28.12.2023	Bought	USD	261'000	EUR	237'788	0.00	0.00
28.12.2023	Bought	USD	42'601'000	EUR	38'762'077	0.00	0.00
29.12.2023	Bought	CHF	4'650'959	USD	5'429'000	0.00	0.00
29.12.2023	Bought	CHF	660'448'084	USD	770'823'000	0.00	0.00
29.12.2023	Bought	EUR	155'578	USD	171'000	0.00	0.00
29.12.2023	Bought	EUR	38'759'697	USD	42'601'000	0.00	0.00
29.12.2023	Bought	USD	776'252'000	CHF	656'592'754	0.00	0.00
29.12.2023	Bought	USD	42'772'000	EUR	38'515'984	0.00	0.00
03.01.2024	Bought	CHF	13'568'536	USD	16'051'000	0.00	0.00
03.01.2024	Bought	CHF	656'189'103	USD	776'252'000	0.00	0.00
03.01.2024	Bought	CHF	4'823'338	USD	5'731'000	0.00	0.00
03.01.2024	Bought	EUR	816'505	USD	907'000	0.00	0.00
03.01.2024	Bought	EUR	38'505'339	USD	42'772'000	0.00	0.00
03.01.2024	Bought	EUR	118'694	USD	132'000	0.00	0.00
03.01.2024	Bought	USD	798'034'000	CHF	667'435'736	0.00	0.00
03.01.2024	Bought	USD	43'811'000	EUR	39'450'604	0.00	0.00
04.01.2024	Bought	CHF	12'173'058	USD	14'557'000	0.00	0.00
04.01.2024	Bought	CHF	667'363'913	USD	798'034'000	0.00	0.00
04.01.2024	Bought	EUR	203'485	USD	226'000	0.00	0.00
04.01.2024	Bought	EUR	39'446'448	USD	43'811'000	0.00	0.00
04.01.2024	Bought	USD	2'483'000	CHF	2'083'985	0.00	0.00
04.01.2024	Bought	USD	810'108'000	CHF	690'732'915	0.00	0.00
04.01.2024	Bought	USD	59'000	EUR	53'247	0.00	0.00
04.01.2024	Bought	USD	43'978'000	EUR	40'328'024	0.00	0.00
08.01.2024	Bought	CHF	690'435'606	USD	810'108'000	0.00	0.00
08.01.2024	Bought	CHF	3'876'406	USD	4'550'000	0.00	0.00
08.01.2024	Bought	EUR	40'323'327	USD	43'978'000	0.00	0.00
08.01.2024	Bought	EUR	29'331	USD	32'000	0.00	0.00
08.01.2024	Bought	USD	37'847'000	CHF	32'261'086	0.00	0.00
08.01.2024	Bought	USD	776'811'000	CHF	660'111'460	0.00	0.00
08.01.2024	Bought	USD	1'839'000	EUR	1'686'203	0.00	0.00
08.01.2024	Bought	USD	42'171'000	EUR	38'492'994	0.00	0.00
09.01.2024	Bought	CHF	3'014'519	USD	3'548'000	0.00	0.00
09.01.2024	Bought	CHF	660'041'547	USD	776'811'000	0.00	0.00
09.01.2024	Bought	CHF	1'290'484	USD	1'518'000	0.00	0.00
09.01.2024	Bought	EUR	304'850	USD	334'000	0.00	0.00
09.01.2024	Bought	EUR	38'491'494	USD	42'171'000	0.00	0.00
09.01.2024	Bought	EUR	29'199	USD	32'000	0.00	0.00
09.01.2024	Bought	USD	781'877'000	CHF	662'523'476	0.00	0.00
09.01.2024	Bought	USD	42'537'000	EUR	38'745'730	0.00	0.00
10.01.2024	Bought	CHF	2'105'461	USD	2'485'000	0.00	0.00
10.01.2024	Bought	CHF	662'452'325	USD	781'877'000	0.00	0.00
10.01.2024	Bought	CHF	4'979'114	USD	5'866'000	0.00	0.00
10.01.2024	Bought	EUR	169'411	USD	186'000	0.00	0.00
10.01.2024	Bought	EUR	38'744'181	USD	42'537'000	0.00	0.00
10.01.2024	Bought	EUR	222'718	USD	244'000	0.00	0.00
10.01.2024	Bought	USD	790'228'000	CHF	668'809'468	0.00	0.00
10.01.2024	Bought	USD	42'967'000	EUR	39'162'375	0.00	0.00

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11.01.2024	Bought	CHF	668'739'138	USD	790'228'000	0.00	0.00
11.01.2024	Bought	CHF	2'296'777	USD	2'713'000	0.00	0.00
11.01.2024	Bought	EUR	39'160'826	USD	42'967'000	0.00	0.00
11.01.2024	Bought	EUR	44'641	USD	49'000	0.00	0.00
11.01.2024	Bought	USD	14'207'000	CHF	12'022'546	0.00	0.00
11.01.2024	Bought	USD	778'734'000	CHF	663'676'052	0.00	0.00
11.01.2024	Bought	USD	750'000	EUR	683'579	0.00	0.00
11.01.2024	Bought	USD	42'266'000	EUR	38'712'218	0.00	0.00
12.01.2024	Bought	CHF	663'606'822	USD	778'734'000	0.00	0.00
12.01.2024	Bought	EUR	70'525	USD	77'000	0.00	0.00
12.01.2024	Bought	EUR	38'710'687	USD	42'266'000	0.00	0.00
12.01.2024	Bought	USD	599'000	CHF	510'433	0.00	0.00
12.01.2024	Bought	USD	911'000	CHF	775'857	0.00	0.00
12.01.2024	Bought	USD	777'224'000	CHF	661'767'375	0.00	0.00
12.01.2024	Bought	USD	72'000	EUR	65'860	0.00	0.00
12.01.2024	Bought	USD	42'271'000	EUR	38'542'056	0.00	0.00
16.01.2024	Bought	CHF	661'491'460	USD	777'224'000	0.00	0.00
16.01.2024	Bought	CHF	393'367	USD	462'000	0.00	0.00
16.01.2024	Bought	EUR	38'536'002	USD	42'271'000	0.00	0.00
16.01.2024	Bought	EUR	53'832	USD	59'000	0.00	0.00
16.01.2024	Bought	USD	2'662'000	CHF	2'265'671	0.00	0.00
16.01.2024	Bought	USD	775'024'000	CHF	662'684'271	0.00	0.00
16.01.2024	Bought	USD	43'000	EUR	39'202	0.00	0.00
16.01.2024	Bought	USD	42'287'000	EUR	38'630'613	0.00	0.00
17.01.2024	Bought	CHF	662'614'132	USD	775'024'000	0.00	0.00
17.01.2024	Bought	EUR	38'629'070	USD	42'287'000	0.00	0.00
17.01.2024	Bought	USD	1'355'000	CHF	1'158'501	0.00	0.00
17.01.2024	Bought	USD	683'000	CHF	584'648	0.00	0.00
17.01.2024	Bought	USD	772'986'000	CHF	657'772'437	0.00	0.00
17.01.2024	Bought	USD	10'000	EUR	9'137	0.00	0.00
17.01.2024	Bought	USD	42'277'000	EUR	38'553'046	0.00	0.00
18.01.2024	Bought	CHF	657'702'868	USD	772'986'000	0.00	0.00
18.01.2024	Bought	CHF	9'086'106	USD	10'680'000	0.00	0.00
18.01.2024	Bought	CHF	989'603	USD	1'162'000	0.00	0.00
18.01.2024	Bought	EUR	530'701	USD	582'000	0.00	0.00
18.01.2024	Bought	EUR	38'551'516	USD	42'277'000	0.00	0.00
18.01.2024	Bought	EUR	31'009	USD	34'000	0.00	0.00
18.01.2024	Bought	USD	2'250'000	CHF	1'923'707	0.00	0.00
18.01.2024	Bought	USD	782'578'000	CHF	673'017'080	0.00	0.00
18.01.2024	Bought	USD	136'000	EUR	124'187	0.00	0.00
18.01.2024	Bought	USD	42'757'000	EUR	39'311'359	0.00	0.00
19.01.2024	Bought	CHF	672'945'083	USD	782'578'000	0.00	0.00
19.01.2024	Bought	CHF	1'556'176	USD	1'808'000	0.00	0.00
19.01.2024	Bought	EUR	39'309'805	USD	42'757'000	0.00	0.00
19.01.2024	Bought	EUR	16'544	USD	18'000	0.00	0.00
19.01.2024	Bought	USD	15'040'000	CHF	12'933'377	0.00	0.00
19.01.2024	Bought	USD	769'346'000	CHF	667'907'730	0.00	0.00
19.01.2024	Bought	USD	618'000	EUR	568'190	0.00	0.00
19.01.2024	Bought	USD	42'157'000	EUR	38'856'168	0.00	0.00
22.01.2024	Bought	CHF	667'700'776	USD	769'346'000	0.00	0.00
22.01.2024	Bought	EUR	38'851'553	USD	42'157'000	0.00	0.00
22.01.2024	Bought	USD	13'635'000	CHF	11'833'721	0.00	0.00
22.01.2024	Bought	USD	755'711'000	CHF	656'750'645	0.00	0.00
22.01.2024	Bought	USD	41'000	EUR	37'762	0.00	0.00
22.01.2024	Bought	USD	595'000	EUR	548'361	0.00	0.00
22.01.2024	Bought	USD	41'521'000	EUR	38'262'913	0.00	0.00
23.01.2024	Bought	CHF	639'538	USD	736'000	0.00	0.00
23.01.2024	Bought	CHF	656'682'631	USD	755'711'000	0.00	0.00
23.01.2024	Bought	EUR	84'775	USD	92'000	0.00	0.00
23.01.2024	Bought	EUR	38'261'414	USD	41'521'000	0.00	0.00
23.01.2024	Bought	USD	1'017'000	CHF	882'657	0.00	0.00
23.01.2024	Bought	USD	755'430'000	CHF	656'393'127	0.00	0.00
23.01.2024	Bought	USD	56'000	EUR	51'537	0.00	0.00
23.01.2024	Bought	USD	41'557'000	EUR	38'185'243	0.00	0.00
24.01.2024	Bought	CHF	3'959'267	USD	4'557'000	0.00	0.00
24.01.2024	Bought	CHF	656'324'383	USD	755'430'000	0.00	0.00
24.01.2024	Bought	EUR	325'257	USD	354'000	0.00	0.00
24.01.2024	Bought	EUR	38'183'752	USD	41'557'000	0.00	0.00
24.01.2024	Bought	USD	759'987'000	CHF	660'694'698	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
24.01.2024	Bought	USD	41'911'000	EUR	38'501'677	0.00	0.00
25.01.2024	Bought	CHF	660'625'540	USD	759'987'000	0.00	0.00
25.01.2024	Bought	EUR	38'500'170	USD	41'911'000	0.00	0.00
25.01.2024	Bought	EUR	15'610	USD	17'000	0.00	0.00
25.01.2024	Bought	USD	757'000	CHF	657'947	0.00	0.00
25.01.2024	Bought	USD	1'994'000	CHF	1'733'265	0.00	0.00
25.01.2024	Bought	USD	757'236'000	CHF	659'893'312	0.00	0.00
25.01.2024	Bought	USD	154'000	EUR	141'471	0.00	0.00
25.01.2024	Bought	USD	41'774'000	EUR	38'563'582	0.00	0.00
26.01.2024	Bought	CHF	447'868	USD	514'000	0.00	0.00
26.01.2024	Bought	CHF	659'825'540	USD	757'236'000	0.00	0.00
26.01.2024	Bought	EUR	38'562'048	USD	41'774'000	0.00	0.00
26.01.2024	Bought	USD	2'150'000	CHF	1'873'944	0.00	0.00
26.01.2024	Bought	USD	755'600'000	CHF	652'347'260	0.00	0.00
26.01.2024	Bought	USD	53'000	EUR	48'924	0.00	0.00
26.01.2024	Bought	USD	138'000	EUR	127'353	0.00	0.00
26.01.2024	Bought	USD	41'583'000	EUR	38'144'292	0.00	0.00
29.01.2024	Bought	CHF	10'201'736	USD	11'820'000	0.00	0.00
29.01.2024	Bought	CHF	652'144'381	USD	755'600'000	0.00	0.00
29.01.2024	Bought	EUR	323'778	USD	353'000	0.00	0.00
29.01.2024	Bought	EUR	38'139'793	USD	41'583'000	0.00	0.00
29.01.2024	Bought	USD	1'980'000	CHF	1'708'507	0.00	0.00
29.01.2024	Bought	USD	765'440'000	CHF	664'363'648	0.00	0.00
29.01.2024	Bought	USD	48'000	EUR	44'018	0.00	0.00
29.01.2024	Bought	USD	41'888'000	EUR	38'675'961	0.00	0.00
30.01.2024	Bought	CHF	664'294'758	USD	765'440'000	0.00	0.00
30.01.2024	Bought	EUR	38'674'440	USD	41'888'000	0.00	0.00
30.01.2024	Bought	USD	2'667'000	CHF	2'313'924	0.00	0.00
30.01.2024	Bought	USD	1'690'000	CHF	1'466'726	0.00	0.00
30.01.2024	Bought	USD	761'083'000	CHF	656'966'846	0.00	0.00
30.01.2024	Bought	USD	146'000	EUR	134'727	0.00	0.00
30.01.2024	Bought	USD	148'000	EUR	136'643	0.00	0.00
30.01.2024	Bought	USD	41'594'000	EUR	38'291'369	0.00	0.00
31.01.2024	Bought	CHF	3'523'256	USD	4'082'000	0.00	0.00
31.01.2024	Bought	CHF	656'898'729	USD	761'083'000	0.00	0.00
31.01.2024	Bought	EUR	86'531	USD	94'000	0.00	0.00
31.01.2024	Bought	EUR	38'289'885	USD	41'594'000	0.00	0.00
31.01.2024	Bought	USD	1'742'000	CHF	1'504'309	0.00	0.00
31.01.2024	Bought	USD	763'423'000	CHF	659'444'787	0.00	0.00
31.01.2024	Bought	USD	77'000	EUR	70'877	0.00	0.00
31.01.2024	Bought	USD	41'611'000	EUR	38'534'056	0.00	0.00
01.02.2024	Bought	CHF	496'643	USD	575'000	0.00	0.00
01.02.2024	Bought	CHF	659'372'262	USD	763'423'000	0.00	0.00
01.02.2024	Bought	EUR	38'532'182	USD	41'611'000	0.00	0.00
01.02.2024	Bought	USD	763'998'000	CHF	659'597'673	0.00	0.00
01.02.2024	Bought	USD	30'000	EUR	27'772	0.00	0.00
01.02.2024	Bought	USD	162'000	EUR	150'010	0.00	0.00
01.02.2024	Bought	USD	41'419'000	EUR	38'221'751	0.00	0.00
02.02.2024	Bought	CHF	659'527'309	USD	763'998'000	0.00	0.00
02.02.2024	Bought	CHF	7'267'693	USD	8'419'000	0.00	0.00
02.02.2024	Bought	EUR	38'220'237	USD	41'419'000	0.00	0.00
02.02.2024	Bought	EUR	508'433	USD	551'000	0.00	0.00
02.02.2024	Bought	USD	419'000	CHF	361'617	0.00	0.00
02.02.2024	Bought	USD	771'998'000	CHF	662'258'484	0.00	0.00
02.02.2024	Bought	USD	41'970'000	EUR	38'637'514	0.00	0.00
05.02.2024	Bought	CHF	662'038'465	USD	771'998'000	0.00	0.00
05.02.2024	Bought	CHF	24'275'554	USD	28'308'000	0.00	0.00
05.02.2024	Bought	CHF	3'427'188	USD	3'992'000	0.00	0.00
05.02.2024	Bought	EUR	38'632'926	USD	41'970'000	0.00	0.00
05.02.2024	Bought	EUR	211'706	USD	230'000	0.00	0.00
05.02.2024	Bought	EUR	64'478	USD	70'000	0.00	0.00
05.02.2024	Bought	USD	804'298'000	CHF	692'942'942	0.00	0.00
05.02.2024	Bought	USD	42'270'000	EUR	39'034'075	0.00	0.00
06.02.2024	Bought	CHF	692'869'107	USD	804'298'000	0.00	0.00
06.02.2024	Bought	CHF	1'157'572	USD	1'349'000	0.00	0.00
06.02.2024	Bought	EUR	39'032'511	USD	42'270'000	0.00	0.00
06.02.2024	Bought	EUR	63'535	USD	69'000	0.00	0.00
06.02.2024	Bought	USD	7'968'000	CHF	6'864'185	0.00	0.00
06.02.2024	Bought	USD	797'679'000	CHF	690'470'942	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
06.02.2024	Bought	USD	339'000	EUR	313'036	0.00	0.00
06.02.2024	Bought	USD	42'000'000	EUR	38'881'689	0.00	0.00
07.02.2024	Bought	CHF	690'398'035	USD	797'679'000	0.00	0.00
07.02.2024	Bought	EUR	38'880'148	USD	42'000'000	0.00	0.00
07.02.2024	Bought	USD	6'249'000	CHF	5'408'441	0.00	0.00
07.02.2024	Bought	USD	1'698'000	CHF	1'471'555	0.00	0.00
07.02.2024	Bought	USD	789'732'000	CHF	688'290'925	0.00	0.00
07.02.2024	Bought	USD	23'000	EUR	21'309	0.00	0.00
07.02.2024	Bought	USD	317'000	EUR	293'460	0.00	0.00
07.02.2024	Bought	USD	41'660'000	EUR	38'842'012	0.00	0.00
08.02.2024	Bought	CHF	688'219'849	USD	789'732'000	0.00	0.00
08.02.2024	Bought	EUR	38'840'527	USD	41'660'000	0.00	0.00
08.02.2024	Bought	USD	641'000	CHF	558'544	0.00	0.00
08.02.2024	Bought	USD	11'153'000	CHF	9'719'650	0.00	0.00
08.02.2024	Bought	USD	777'938'000	CHF	677'156'132	0.00	0.00
08.02.2024	Bought	USD	50'000	EUR	46'596	0.00	0.00
08.02.2024	Bought	USD	417'000	EUR	388'788	0.00	0.00
08.02.2024	Bought	USD	41'193'000	EUR	38'340'469	0.00	0.00
09.02.2024	Bought	CHF	4'045'391	USD	4'648'000	0.00	0.00
09.02.2024	Bought	CHF	677'938'000	USD	777'938'000	0.00	0.00
09.02.2024	Bought	CHF	1'436'349	USD	1'651'000	0.00	0.00
09.02.2024	Bought	EUR	38'338'988	USD	41'193'000	0.00	0.00
09.02.2024	Bought	EUR	270'831	USD	291'000	0.00	0.00
09.02.2024	Bought	EUR	28'829	USD	31'000	0.00	0.00
09.02.2024	Bought	USD	784'237'000	CHF	683'697'817	0.00	0.00
09.02.2024	Bought	USD	41'515'000	EUR	38'591'680	0.00	0.00
12.02.2024	Bought	CHF	3'476'433	USD	3'989'000	0.00	0.00
12.02.2024	Bought	CHF	683'482'936	USD	784'237'000	0.00	0.00
12.02.2024	Bought	EUR	316'943	USD	341'000	0.00	0.00
12.02.2024	Bought	EUR	38'587'207	USD	41'515'000	0.00	0.00
12.02.2024	Bought	USD	788'226'000	CHF	689'421'871	0.00	0.00
12.02.2024	Bought	USD	50'000	EUR	46'438	0.00	0.00
12.02.2024	Bought	USD	41'806'000	EUR	38'845'939	0.00	0.00
13.02.2024	Bought	CHF	689'349'669	USD	788'226'000	0.00	0.00
13.02.2024	Bought	CHF	694'016	USD	794'000	0.00	0.00
13.02.2024	Bought	EUR	38'844'442	USD	41'806'000	0.00	0.00
13.02.2024	Bought	EUR	32'503	USD	35'000	0.00	0.00
13.02.2024	Bought	USD	8'563'000	CHF	7'488'677	0.00	0.00
13.02.2024	Bought	USD	780'457'000	CHF	682'899'875	0.00	0.00
13.02.2024	Bought	USD	32'000	EUR	29'734	0.00	0.00
13.02.2024	Bought	USD	41'809'000	EUR	38'760'488	0.00	0.00
14.02.2024	Bought	CHF	682'828'853	USD	780'457'000	0.00	0.00
14.02.2024	Bought	EUR	38'758'978	USD	41'809'000	0.00	0.00
14.02.2024	Bought	USD	1'033'000	CHF	903'760	0.00	0.00
14.02.2024	Bought	USD	1'410'000	CHF	1'233'767	0.00	0.00
14.02.2024	Bought	USD	778'014'000	CHF	681'734'768	0.00	0.00
14.02.2024	Bought	USD	11'000	EUR	10'198	0.00	0.00
14.02.2024	Bought	USD	41'798'000	EUR	38'818'667	0.00	0.00
15.02.2024	Bought	CHF	681'663'813	USD	778'014'000	0.00	0.00
15.02.2024	Bought	EUR	38'817'146	USD	41'798'000	0.00	0.00
15.02.2024	Bought	USD	4'462'000	CHF	3'909'328	0.00	0.00
15.02.2024	Bought	USD	773'552'000	CHF	685'715'170	0.00	0.00
15.02.2024	Bought	USD	250'000	EUR	232'177	0.00	0.00
15.02.2024	Bought	USD	41'548'000	EUR	38'766'503	0.00	0.00
16.02.2024	Bought	CHF	685'644'004	USD	773'552'000	0.00	0.00
16.02.2024	Bought	CHF	609'242	USD	687'000	0.00	0.00
16.02.2024	Bought	EUR	38'764'984	USD	41'548'000	0.00	0.00
16.02.2024	Bought	EUR	42'914	USD	46'000	0.00	0.00
16.02.2024	Bought	USD	17'077'000	CHF	15'135'994	0.00	0.00
16.02.2024	Bought	USD	757'162'000	CHF	671'110'539	0.00	0.00
16.02.2024	Bought	USD	640'000	EUR	597'146	0.00	0.00
16.02.2024	Bought	USD	40'954'000	EUR	38'199'795	0.00	0.00
20.02.2024	Bought	CHF	670'832'660	USD	757'162'000	0.00	0.00
20.02.2024	Bought	EUR	38'193'824	USD	40'954'000	0.00	0.00
20.02.2024	Bought	EUR	35'409	USD	38'000	0.00	0.00
20.02.2024	Bought	USD	3'409'000	CHF	3'020'244	0.00	0.00
20.02.2024	Bought	USD	753'753'000	CHF	663'566'454	0.00	0.00
20.02.2024	Bought	USD	40'733'000	EUR	37'848'913	0.00	0.00
20.02.2024	Bought	USD	259'000	EUR	241'539	0.00	0.00



## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
21.02.2024	Bought	CHF	10'720'553	USD	12'179'000	0.00	0.00
21.02.2024	Bought	CHF	663'497'108	USD	753'753'000	0.00	0.00
21.02.2024	Bought	EUR	549'119	USD	591'000	0.00	0.00
21.02.2024	Bought	EUR	37'847'436	USD	40'733'000	0.00	0.00
21.02.2024	Bought	USD	765'932'000	CHF	674'594'609	0.00	0.00
21.02.2024	Bought	USD	28'000	EUR	26'029	0.00	0.00
21.02.2024	Bought	USD	41'296'000	EUR	38'336'709	0.00	0.00
22.02.2024	Bought	CHF	674'524'143	USD	765'932'000	0.00	0.00
22.02.2024	Bought	CHF	676'311	USD	768'000	0.00	0.00
22.02.2024	Bought	CHF	6'448'811	USD	7'312'000	0.00	0.00
22.02.2024	Bought	EUR	38'335'211	USD	41'296'000	0.00	0.00
22.02.2024	Bought	EUR	24'132	USD	26'000	0.00	0.00
22.02.2024	Bought	EUR	357'533	USD	385'000	0.00	0.00
22.02.2024	Bought	USD	3'640'000	CHF	3'205'187	0.00	0.00
22.02.2024	Bought	USD	770'372'000	CHF	677'965'879	0.00	0.00
22.02.2024	Bought	USD	119'000	EUR	110'471	0.00	0.00
22.02.2024	Bought	USD	41'588'000	EUR	38'423'800	0.00	0.00
23.02.2024	Bought	CHF	2'308'070	USD	2'623'000	0.00	0.00
23.02.2024	Bought	CHF	677'894'234	USD	770'372'000	0.00	0.00
23.02.2024	Bought	CHF	234'151	USD	266'000	0.00	0.00
23.02.2024	Bought	EUR	376'009	USD	407'000	0.00	0.00
23.02.2024	Bought	EUR	38'422'309	USD	41'588'000	0.00	0.00
23.02.2024	Bought	EUR	9'244	USD	10'000	0.00	0.00
23.02.2024	Bought	USD	773'261'000	CHF	681'126'952	0.00	0.00
23.02.2024	Bought	USD	42'005'000	EUR	38'873'722	0.00	0.00
26.02.2024	Bought	CHF	1'334'912	USD	1'516'000	0.00	0.00
26.02.2024	Bought	CHF	680'911'908	USD	773'261'000	0.00	0.00
26.02.2024	Bought	EUR	38'869'189	USD	42'005'000	0.00	0.00
26.02.2024	Bought	EUR	17'566	USD	19'000	0.00	0.00
26.02.2024	Bought	USD	347'000	CHF	305'275	0.00	0.00
26.02.2024	Bought	USD	774'430'000	CHF	683'047'260	0.00	0.00
26.02.2024	Bought	USD	106'000	EUR	98'084	0.00	0.00
26.02.2024	Bought	USD	41'918'000	EUR	38'775'265	0.00	0.00
27.02.2024	Bought	CHF	682'975'315	USD	774'430'000	0.00	0.00
27.02.2024	Bought	EUR	67'523	USD	73'000	0.00	0.00
27.02.2024	Bought	EUR	38'773'755	USD	41'918'000	0.00	0.00
27.02.2024	Bought	USD	2'303'000	CHF	2'030'120	0.00	0.00
27.02.2024	Bought	USD	772'127'000	CHF	680'282'493	0.00	0.00
27.02.2024	Bought	USD	113'000	EUR	104'463	0.00	0.00
27.02.2024	Bought	USD	41'878'000	EUR	38'698'886	0.00	0.00
28.02.2024	Bought	CHF	1'831'493	USD	2'079'000	0.00	0.00
28.02.2024	Bought	CHF	680'211'458	USD	772'127'000	0.00	0.00
28.02.2024	Bought	EUR	147'851	USD	160'000	0.00	0.00
28.02.2024	Bought	EUR	38'697'385	USD	41'878'000	0.00	0.00
28.02.2024	Bought	USD	2'234'000	CHF	1'966'816	0.00	0.00
28.02.2024	Bought	USD	771'972'000	CHF	679'759'945	0.00	0.00
28.02.2024	Bought	USD	48'000	EUR	44'331	0.00	0.00
28.02.2024	Bought	USD	41'990'000	EUR	38'695'111	0.00	0.00
29.02.2024	Bought	CHF	679'688'151	USD	771'972'000	0.00	0.00
29.02.2024	Bought	CHF	1'731'843	USD	1'967'000	0.00	0.00
29.02.2024	Bought	EUR	38'693'614	USD	41'990'000	0.00	0.00
29.02.2024	Bought	EUR	103'205	USD	112'000	0.00	0.00
29.02.2024	Bought	USD	1'029'000	CHF	906'221	0.00	0.00
29.02.2024	Bought	USD	772'910'000	CHF	679'581'118	0.00	0.00
29.02.2024	Bought	USD	42'102'000	EUR	38'810'841	0.00	0.00
01.03.2024	Bought	CHF	3'245'696	USD	3'692'000	0.00	0.00
01.03.2024	Bought	CHF	679'498'416	USD	772'910'000	0.00	0.00
01.03.2024	Bought	EUR	103'236	USD	112'000	0.00	0.00
01.03.2024	Bought	EUR	38'808'533	USD	42'102'000	0.00	0.00
01.03.2024	Bought	USD	776'602'000	CHF	683'448'590	0.00	0.00
01.03.2024	Bought	USD	42'214'000	EUR	38'962'573	0.00	0.00
04.03.2024	Bought	CHF	683'231'142	USD	776'602'000	0.00	0.00
04.03.2024	Bought	CHF	281'943	USD	321'000	0.00	0.00
04.03.2024	Bought	EUR	38'957'989	USD	42'214'000	0.00	0.00
04.03.2024	Bought	EUR	78'389	USD	85'000	0.00	0.00
04.03.2024	Bought	USD	787'000	CHF	692'363	0.00	0.00
04.03.2024	Bought	USD	776'136'000	CHF	683'426'555	0.00	0.00
04.03.2024	Bought	USD	205'000	EUR	189'193	0.00	0.00
04.03.2024	Bought	USD	42'094'000	EUR	38'898'489	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.03.2024	Bought	CHF	5'552'010	USD	6'306'000	2'405.31	0.00
05.03.2024	Bought	CHF	683'354'840	USD	776'136'000	317'736.50	0.02
05.03.2024	Bought	EUR	304'944	USD	330'000	62.20	0.00
05.03.2024	Bought	EUR	38'896'983	USD	42'094'000	6'927.55	0.00
05.03.2024	Bought	USD	377'000	CHF	332'733	-1'062.94	0.00
05.03.2024	Bought	USD	37'000	EUR	34'218	-36.23	0.00
<b>Total Forward exchange transactions</b>						<b>326'032.39</b>	<b>0.02</b>

Off Balance sheet	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Currency risk	0.00	0.00%	0.00	0.00%
<b>Total commitment-increasing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>
<b>Exposure-reducing derivative positions:</b>				
- Currency risk	824'356'669.85	55.49%	773'403'466.38	55.95%
<b>Total commitment-reducing positions</b>	<b>824'356'669.85</b>	<b>55.49%</b>	<b>773'403'466.38</b>	<b>55.95%</b>

## Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
<b>Consolidation</b>				
Net assets in millions	CHF	115.44	143.58	154.55
<b>Unit class A</b>				
Total net assets in millions	CHF	2.99	3.68	4.97
Asset value per share	CHF	109.57	106.21	109.08
<b>Unit class IA</b>				
Total net assets in millions	CHF	30.50	41.87	46.18
Asset value per share	CHF	1'108.15	1'070.40	1'095.48
<b>Unit class UA</b>				
Total net assets in millions	CHF	23.02	26.33	27.38
Asset value per share	CHF	109.93	106.46	109.22
<b>Unit class AH CHF</b>				
Total net assets in millions	CHF	1.22	1.28	1.38
Asset value per share	CHF	99.94	95.22	103.94
<b>Unit class IAH CHF</b>				
Total net assets in millions	CHF	35.84	46.14	48.65
Asset value per share	CHF	1'010.97	959.72	1'043.92
<b>Unit class UAH CHF</b>				
Total net assets in millions	CHF	21.86	24.28	26.00
Asset value per share	CHF	100.28	95.44	104.07

## Appropriation of net income

### Distribution per unit

#### For unitholders domiciled in Switzerland and abroad

Distribution 2024		Unit class A		Unit class IA		Unit class UA
Net distribution from capital gains	CHF	2.19	CHF	22.16	CHF	2.20
Coupon no. capital gains		4		4		4

#### For unitholders domiciled in Switzerland and abroad

Distribution 2024		Unit class AH CHF		Unit class IAH CHF		Unit class UAH CHF
Net distribution from capital gains	CHF	2.00	CHF	20.22	CHF	2.01
Coupon no. capital gains		5		5		5

Payable as of 16.04.2024 at CREDIT SUISSE (SCHWEIZ) AG and all its offices in Switzerland.

### Exchange rates

<b>Exchange rates as at</b>	<b>29.02.2024</b>
EURO	0.952900
SWISS FRANC	1.000000
OUNCE GOLD	1'803.434686
UNITED STATES DOLLAR	0.880562

## Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
<b>Assets</b>		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	538'532.36	1'136'090.56
Other Investments		
- Gold bars	114'912'252.20	143'235'567.40
- Metal account (Gold)	413'220.99	300'379.08
Derivatives financial instruments	-361'935.15	-1'000'388.91
Other assets	21'841.01	10'392.28
<b>Total fund assets, less</b>	<b>115'523'911.41</b>	<b>143'682'040.41</b>
Other liabilities	88'038.47	103'304.59
<b>Net assets</b>	<b>115'435'872.94</b>	<b>143'578'735.82</b>
	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	143'578'735.82	154'554'818.82
Distribution capital gain	-1'334'517.48	-1'866'097.14
Partial capital repayment	-1'344'157.07	-1'269'933.60
Issue of units	5'409'307.31	18'291'876.31
Redemption of units	-38'898'356.21	-20'892'215.65
Other items from unit transactions	1'176'174.03	2'618.94
Total income	6'848'686.54	-5'242'331.86
<b>Net assets at end of reporting period</b>	<b>115'435'872.94</b>	<b>143'578'735.82</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	637'028.224	648'033.125
Number of units issued	33'226.668	111'899.960
Number of units redeemed	-140'323.921	-122'904.861
<b>Number at the end of the reporting period</b>	<b>529'930.971</b>	<b>637'028.224</b>
<b>Unit class currency</b>		
<b>Net asset value per unit</b>		

Unit class A		Unit class IA		Unit class UA		Unit class AH CHF	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF	CHF	CHF
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
-70'866.86	-110'595.83	-763'493.85	-931'264.91	-500'156.77	-537'108.82	0.00	-5'372.90
0.00	0.00	0.00	0.00	0.00	0.00	-24'630.31	-24'036.66
444'658.19	820'154.75	1'780'957.24	3'598'840.35	1'854'369.38	7'068'314.61	84'762.50	207'423.01
-1'219'251.95	-1'883'566.82	-14'213'584.17	-6'769'735.47	-5'922'369.97	-7'449'326.59	-202'819.14	-184'024.84
14'793.06	-90'061.46	236'098.10	-38'193.54	113'633.46	47'331.87	6'221.91	268.67
145'804.74	-25'230.10	1'587'770.53	-167'752.26	1'143'328.04	-177'499.47	79'615.83	-90'699.34
<b>2'992'513.47</b>	<b>3'677'376.29</b>	<b>30'498'499.41</b>	<b>41'870'751.56</b>	<b>23'017'728.49</b>	<b>26'328'924.35</b>	<b>1'223'862.89</b>	<b>1'280'712.10</b>
34'622.443	45'530.765	39'116.808	42'154.102	247'321.555	250'659.941	13'450.449	13'249.756
4'201.203	7'380.621	1'641.266	3'254.459	17'606.425	65'959.673	880.543	2'035.751
-11'511.567	-18'288.943	-13'236.168	-6'291.753	-55'548.977	-69'298.059	-2'085.350	-1'835.058
<b>27'312.079</b>	<b>34'622.443</b>	<b>27'521.906</b>	<b>39'116.808</b>	<b>209'379.003</b>	<b>247'321.555</b>	<b>12'245.642</b>	<b>13'450.449</b>
(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)
<b>109.57</b>	<b>106.21</b>	<b>1'108.15</b>	<b>1'070.40</b>	<b>109.93</b>	<b>106.46</b>	<b>99.94</b>	<b>95.22</b>

	Unit class IAH CHF	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Change in net assets of the fund</b>		
Net assets at beginning of the reporting period	46'136'844.19	48'654'240.36
Distribution capital gain	0.00	-186'180.68
Partial capital repayment	-848'825.70	-818'329.04
Issue of units	411'212.39	3'725'856.92
Redemption of units	-12'919'098.27	-2'174'740.34
Other items from unit transactions	610'013.48	29'535.42
Total income	2'449'232.05	-3'093'538.45
<b>Net assets at end of reporting period</b>	<b>35'839'378.14</b>	<b>46'136'844.19</b>
<b>Change in units in circulation</b>		
Number at beginning of the reporting period	48'073.314	46'607.054
Number of units issued	413.000	3'702.237
Number of units redeemed	-13'035.862	-2'235.977
<b>Number at the end of the reporting period</b>	<b>35'450.452</b>	<b>48'073.314</b>
<b>Unit class currency</b>	<b>(CHF)</b>	<b>(CHF)</b>
<b>Net asset value per unit</b>	<b>1'010.97</b>	<b>959.72</b>

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Unit class UAH CHF	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF
24'284'127.22	26'000'678.30
0.00	-95'574.00
-470'701.06	-427'567.90
833'347.61	2'871'286.67
-4'421'232.71	-2'430'821.59
195'414.02	53'737.98
1'442'935.35	-1'687'612.24
<b>21'863'890.43</b>	<b>24'284'127.22</b>
254'443.655	249'831.507
8'484.231	29'567.219
-44'905.997	-24'955.071
<b>218'021.889</b>	<b>254'443.655</b>
(CHF)	(CHF)
<b>100.28</b>	<b>95.44</b>



## Income statement for the period from March 1, 2023 to February 29, 2024

	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	35'347.75	18'438.32
Negative interest	0.00	-1'771.16
Current income paid in on issued units	-19'888.85	-56'924.69
<b>Total income</b>	<b>15'458.90</b>	<b>-40'257.53</b>
<b>Expenses</b>		
Interest paid	372.88	188.35
Audit expenses	14'053.00	14'001.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	979'064.38	1'126'830.53
- Custodian bank	54'319.65	63'067.82
Other expenses	8'388.25	3'887.20
Current net income paid out on redeemed units	-136'403.38	-83'147.99
<b>Total expenses</b>	<b>919'794.78</b>	<b>1'124'826.91</b>
<b>Net Income</b>	<b>-904'335.88</b>	<b>-1'165'084.44</b>
Realised capital gains and losses	3'617'872.90	-304'016.96
<b>Realized income</b>	<b>2'713'537.02</b>	<b>-1'469'101.40</b>
Unrealized capital gain/losses	4'135'149.52	-3'773'230.46
<b>Total income</b>	<b>6'848'686.54</b>	<b>-5'242'331.86</b>
<b>Application of net income</b>		
Net income of financial year	-904'335.88	-1'165'084.44
Earmarked for distribution: capital gain of financial year	2'309'856.12	1'438'031.57
Netting of loss against aggregate capital gains	904'335.88	1'165'084.44
<b>Net income available for distribution</b>	<b>2'309'856.12</b>	<b>1'438'031.57</b>
Earmarked for distribution: capital gain of financial year	2'309'856.12	1'438'031.57

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Unit class A		Unit class IA		Unit class UA		Unit class AH CHF	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF	CHF	CHF	CHF	CHF	CHF	CHF
950.90	512.36	9'869.33	5'462.31	6'640.75	3'326.96	350.73	165.66
0.00	-58.90	0.00	-533.55	0.00	-314.41	0.00	-16.09
-2'322.05	-1'947.58	-4'130.13	-3'648.38	-8'306.92	-30'887.22	-346.75	-329.08
<b>-1'371.15</b>	<b>-1'494.12</b>	<b>5'739.20</b>	<b>1'280.38</b>	<b>-1'666.17</b>	<b>-27'874.67</b>	<b>3.98</b>	<b>-179.51</b>
10.04	5.38	102.98	56.09	71.90	34.04	3.79	1.71
380.52	432.14	3'910.44	4'194.11	2'658.61	2'514.29	141.28	125.76
33'498.42	44'661.74	220'966.60	275'831.80	209'795.98	231'800.85	13'436.95	13'983.01
1'468.35	1'956.14	15'151.96	18'899.60	10'252.91	11'318.77	543.75	566.23
191.61	86.82	1'943.24	838.16	1'387.18	499.78	99.46	45.48
-7'881.05	-10'838.56	-44'025.53	-19'210.45	-24'684.90	-32'245.80	-1'200.62	-714.49
<b>27'667.89</b>	<b>36'303.66</b>	<b>198'049.69</b>	<b>280'609.31</b>	<b>199'481.68</b>	<b>213'921.93</b>	<b>13'024.61</b>	<b>14'007.70</b>
<b>-29'039.04</b>	<b>-37'797.78</b>	<b>-192'310.49</b>	<b>-279'328.93</b>	<b>-201'147.85</b>	<b>-241'796.60</b>	<b>-13'020.63</b>	<b>-14'187.21</b>
79'508.44	103'109.08	809'584.71	1'165'690.17	611'887.13	732'028.06	44'040.96	-41'339.58
<b>50'469.40</b>	<b>65'311.30</b>	<b>617'274.22</b>	<b>886'361.24</b>	<b>410'739.28</b>	<b>490'231.46</b>	<b>31'020.33</b>	<b>-55'526.79</b>
95'335.34	-90'541.40	970'496.31	-1'054'113.50	732'588.76	-667'730.93	48'595.50	-35'172.55
<b>145'804.74</b>	<b>-25'230.10</b>	<b>1'587'770.53</b>	<b>-167'752.26</b>	<b>1'143'328.04</b>	<b>-177'499.47</b>	<b>79'615.83</b>	<b>-90'699.34</b>
-29'039.04	-37'797.78	-192'310.49	-279'328.93	-201'147.85	-241'796.60	-13'020.63	-14'187.21
59'813.45	73'745.80	609'885.44	837'490.86	460'633.81	526'794.91	24'491.28	0.00
29'039.04	37'797.78	192'310.49	279'328.93	201'147.85	241'796.60	13'020.63	14'187.21
<b>59'813.45</b>	<b>73'745.80</b>	<b>609'885.44</b>	<b>837'490.86</b>	<b>460'633.81</b>	<b>526'794.91</b>	<b>24'491.28</b>	<b>0.00</b>
59'813.45	73'745.80	609'885.44	837'490.86	460'633.81	526'794.91	24'491.28	0.00

	Unit class IAH CHF	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
<b>Income</b>		
Income from bank assets	11'128.24	5'888.07
Negative interest	0.00	-555.53
Current income paid in on issued units	-842.60	-8'117.07
<b>Total income</b>	<b>10'285.64</b>	<b>-2'784.53</b>
<b>Expenses</b>		
Interest paid	115.74	59.64
Audit expenses	4'400.85	4'420.74
Remunerations to the following in accordance with the fund regulations:		
- Management company	280'578.15	327'732.72
- Custodian bank	17'028.50	19'906.71
Other expenses	2'990.68	1'587.18
Current net income paid out on redeemed units	-37'058.27	-9'510.36
<b>Total expenses</b>	<b>268'055.65</b>	<b>344'196.63</b>
<b>Net Income</b>	<b>-257'770.01</b>	<b>-346'981.16</b>
Realised capital gains and losses	1'286'403.97	-1'481'487.57
<b>Realized income</b>	<b>1'028'633.96</b>	<b>-1'828'468.73</b>
Unrealized capital gain/losses	1'420'598.09	-1'265'069.72
<b>Total income</b>	<b>2'449'232.05</b>	<b>-3'093'538.45</b>
<b>Application of net income</b>		
Net income of financial year	-257'770.01	-346'981.16
Earmarked for distribution: capital gain of financial year	716'808.14	0.00
Netting of loss against aggregate capital gains	257'770.01	346'981.16
<b>Net income available for distribution</b>	<b>716'808.14</b>	<b>0.00</b>
Earmarked for distribution: capital gain of financial year	716'808.14	0.00

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Unit class UAH CHF	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF
6'407.80	3'082.96
0.00	-292.68
-3'940.40	-11'995.36
<b>2'467.40</b>	<b>-9'205.08</b>
68.43	31.49
2'561.30	2'313.96
220'788.28	232'820.41
9'874.18	10'420.37
1'776.08	829.78
-21'553.01	-10'628.33
<b>213'515.26</b>	<b>235'787.68</b>
<b>-211'047.86</b>	<b>-244'992.76</b>
786'447.69	-782'017.12
<b>575'399.83</b>	<b>-1'027'009.88</b>
867'535.52	-660'602.36
<b>1'442'935.35</b>	<b>-1'687'612.24</b>
-211'047.86	-244'992.76
438'224.00	0.00
211'047.86	244'992.76
<b>438'224.00</b>	<b>0.00</b>
438'224.00	0.00

## Composition of portfolio and changes in holdings

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
<b>Other Investments</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Commodity</b>							
<b>Precious metals and precious stones</b>							
GOLD	USD	83'759	2'819	22'860	63'719	114'912'252.20	99.47
Metal account (Gold)	XAU					413'220.99	0.36
						<b>115'325'473.19</b>	<b>99.83</b>
<b>Total Commodity</b>						<b>115'325'473.19</b>	<b>99.83</b>
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>						<b>115'325'473.19</b>	<b>99.83</b>
<b>Total Other Investments</b>						<b>115'325'473.19</b>	<b>99.83</b>
<b>Derivative Financial Instruments</b>							
<b>Options</b>							
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Precious metals and precious stones</b>							
GOLD - 1 OZ - 995 (call) -1930- 27.11.23	USD		179	179			
GOLD - 1 OZ - 995 (call) -1935- 25.04.23	USD	-166	333	167			
GOLD - 1 OZ - 995 (call) -1945- 25.04.23	USD	-167	172	5			
GOLD - 1 OZ - 995 (call) -1970- 27.11.23	USD		180	180			
GOLD - 1 OZ - 995 (call) -1975- 28.03.23	USD	-208	214	6			
GOLD - 1 OZ - 995 (call) -1985- 28.03.23	USD	-208	209	1			
GOLD - 1 OZ - 995 (call) -2005- 26.10.23	USD		182	182			
GOLD - 1 OZ - 995 (call) -2020- 25.04.23	USD		167	167			
GOLD - 1 OZ - 995 (call) -2020- 26.09.23	USD		185	185			
GOLD - 1 OZ - 995 (call) -2020- 27.11.23	USD		182	182			
GOLD - 1 OZ - 995 (call) -2025- 26.10.23	USD		144	144			
GOLD - 1 OZ - 995 (call) -2035- 28.08.23	USD		187	187			
GOLD - 1 OZ - 995 (call) -2040- 26.09.23	USD		185	185			
GOLD - 1 OZ - 995 (call) -2040- 26.10.23	USD		144	144			
GOLD - 1 OZ - 995 (call) -2040- 28.03.23	USD	-83	83				
GOLD - 1 OZ - 995 (call) -2040- 28.08.23	USD		187	187			
GOLD - 1 OZ - 995 (call) -2045- 26.07.23	USD		151	151			
GOLD - 1 OZ - 995 (call) -2045- 26.10.23	USD		145	145			
GOLD - 1 OZ - 995 (call) -2045- 27.11.23	USD		177	177			
GOLD - 1 OZ - 995 (call) -2050- 26.10.23	USD		142	142			
GOLD - 1 OZ - 995 (call) -2050- 28.08.23	USD		187	187			
GOLD - 1 OZ - 995 (call) -2065- 26.09.23	USD		188	188			
GOLD - 1 OZ - 995 (call) -2070- 25.04.23	USD		164	164			
GOLD - 1 OZ - 995 (call) -2070- 26.07.23	USD		299	299			
GOLD - 1 OZ - 995 (call) -2075- 26.07.23	USD		151	151			
GOLD - 1 OZ - 995 (call) -2075- 26.09.23	USD		222	222			
GOLD - 1 OZ - 995 (call) -2080- 25.05.23	USD		202	202			
GOLD - 1 OZ - 995 (call) -2080- 26.12.23	USD		338	338			
GOLD - 1 OZ - 995 (call) -2085- 26.07.23	USD		152	152			
GOLD - 1 OZ - 995 (call) -2085- 26.12.23	USD		170	170			
GOLD - 1 OZ - 995 (call) -2095- 28.08.23	USD		187	187			
GOLD - 1 OZ - 995 (call) -2100- 25.01.24	USD		137	137			
GOLD - 1 OZ - 995 (call) -2105- 27.06.23	USD		196	196			
GOLD - 1 OZ - 995 (call) -2115- 25.03.24	USD		3	161	-158	-55'651.51	-0.05
GOLD - 1 OZ - 995 (call) -2115- 26.12.23	USD		172	172			
GOLD - 1 OZ - 995 (call) -2115- 27.06.23	USD		194	194			
GOLD - 1 OZ - 995 (call) -2120- 25.05.23	USD		198	198			
GOLD - 1 OZ - 995 (call) -2125- 25.01.24	USD		137	137			
GOLD - 1 OZ - 995 (call) -2125- 25.05.23	USD		199	199			
GOLD - 1 OZ - 995 (call) -2130- 25.05.23	USD		200	200			
GOLD - 1 OZ - 995 (call) -2130- 27.06.23	USD		191	191			
GOLD - 1 OZ - 995 (call) -2145- 25.01.24	USD		275	275			
GOLD - 1 OZ - 995 (call) -2145- 25.03.24	USD		165	165			
GOLD - 1 OZ - 995 (call) -2150- 25.04.24	USD		2	159	-157	-134'100.77	-0.12
GOLD - 1 OZ - 995 (call) -2150- 27.06.23	USD		191	191			
GOLD - 1 OZ - 995 (call) -2155- 25.03.24	USD		5	163	-158	-19'478.03	-0.02
GOLD - 1 OZ - 995 (call) -2155- 25.04.24	USD			157	-157	-124'423.39	-0.11
GOLD - 1 OZ - 995 (call) -2155- 26.02.24	USD		169	169			
GOLD - 1 OZ - 995 (call) -2160- 26.02.24	USD		166	166			
GOLD - 1 OZ - 995 (call) -2165- 25.01.24	USD		135	135			
GOLD - 1 OZ - 995 (call) -2165- 25.03.24	USD		163	163			
GOLD - 1 OZ - 995 (call) -2165- 26.02.24	USD		170	170			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CHF	in % of total fund assets
GOLD - 1 OZ - 995 (call) -2190- 26.02.24	USD		169	169		-333'653.70	-0.29
<b>Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>							
<b>Total Options</b>						<b>-333'653.70</b>	<b>-0.29</b>
<b>Derivative Financial Instruments</b>							
<b>Securities valued based on parameters observable on the market</b>							
<b>Forward exchange transactions</b>							
Forward exchange transactions (see list)						-28'281.45	-0.02
<b>Total Forward exchange transactions</b>						<b>-28'281.45</b>	<b>-0.02</b>
<b>Total Securities valued based on parameters observable on the market</b>						<b>-28'281.45</b>	<b>-0.02</b>
<b>Total Derivative Financial Instruments</b>						<b>-361'935.15</b>	<b>-0.31</b>
<b>Total investments</b>						<b>114'963'538.04</b>	<b>99.51</b>
Cash at banks						538'532.36	0.47
Time deposit						0.00	0.00
Other assets						21'841.01	0.02
<b>Total fund assets</b>						<b>115'523'911.41</b>	<b>100.00</b>
./. Due to bank						0.00	0.00
./. Other liabilities						88'038.47	0.08
./. Other loans						0.00	0.00
<b>Net assets</b>						<b>115'435'872.94</b>	<b>99.92</b>

(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
<b>Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market</b>	<b>114'991'819.49</b>	<b>99.54</b>
<b>Securities valued based on parameters observable on the market</b>	<b>-28'281.45</b>	<b>-0.02</b>
<b>Securities valued based on appropriate valuation models taking into account current market conditions</b>	<b>0.00</b>	<b>0.00</b>

**List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024**

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
03.03.2023	Bought	CHF	73'563'055	USD	79'182'000	0.00	0.00
03.03.2023	Bought	CHF	32'659	USD	35'000	0.00	0.00
03.03.2023	Bought	USD	1'174'000	CHF	1'090'863	0.00	0.00
03.03.2023	Bought	USD	301'000	CHF	279'645	0.00	0.00
03.03.2023	Bought	USD	50'000	CHF	46'976	0.00	0.00
03.03.2023	Bought	USD	40'000	CHF	37'477	0.00	0.00
03.03.2023	Bought	USD	65'000	CHF	60'916	0.00	0.00
03.03.2023	Bought	USD	77'587'000	CHF	72'877'469	0.00	0.00
10.03.2023	Bought	CHF	72'823'391	USD	77'587'000	0.00	0.00
10.03.2023	Bought	USD	1'145'000	CHF	1'074'848	0.00	0.00
10.03.2023	Bought	USD	355'000	CHF	332'985	0.00	0.00
10.03.2023	Bought	USD	16'821	CHF	15'828	0.00	0.00
10.03.2023	Bought	USD	42'000	CHF	39'496	0.00	0.00
10.03.2023	Bought	USD	76'028'000	CHF	71'488'368	0.00	0.00
17.03.2023	Bought	CHF	71'434'844	USD	76'028'000	0.00	0.00
17.03.2023	Bought	CHF	36'624	USD	39'000	0.00	0.00
17.03.2023	Bought	USD	116'000	CHF	105'952	0.00	0.00
17.03.2023	Bought	USD	75'951'000	CHF	70'193'914	0.00	0.00
24.03.2023	Bought	CHF	70'134'672	USD	75'951'000	0.00	0.00
24.03.2023	Bought	CHF	3'630'483	USD	3'931'000	0.00	0.00
24.03.2023	Bought	USD	225'000	CHF	208'144	0.00	0.00
24.03.2023	Bought	USD	405'000	CHF	376'411	0.00	0.00
24.03.2023	Bought	USD	35'000	CHF	32'494	0.00	0.00
24.03.2023	Bought	USD	367'000	CHF	340'082	0.00	0.00
24.03.2023	Bought	USD	105'000	CHF	96'974	0.00	0.00
24.03.2023	Bought	USD	78'745'000	CHF	72'729'669	0.00	0.00
31.03.2023	Bought	CHF	72'669'745	USD	78'745'000	0.00	0.00
31.03.2023	Bought	CHF	770'601	USD	835'000	0.00	0.00
31.03.2023	Bought	CHF	50'469	USD	55'000	0.00	0.00
31.03.2023	Bought	USD	104'000	CHF	96'033	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
31.03.2023	Bought	USD	20'000	CHF	18'285	0.00	0.00
31.03.2023	Bought	USD	31'000	CHF	28'409	0.00	0.00
31.03.2023	Bought	USD	611'000	CHF	562'624	0.00	0.00
31.03.2023	Bought	USD	78'869'000	CHF	72'542'918	0.00	0.00
11.04.2023	Bought	CHF	72'447'407	USD	78'869'000	0.00	0.00
11.04.2023	Bought	CHF	399'449	USD	435'000	0.00	0.00
11.04.2023	Bought	USD	90'000	CHF	82'599	0.00	0.00
11.04.2023	Bought	USD	92'000	CHF	83'936	0.00	0.00
11.04.2023	Bought	USD	63'000	CHF	57'509	0.00	0.00
11.04.2023	Bought	USD	73'000	CHF	66'586	0.00	0.00
11.04.2023	Bought	USD	1'034'000	CHF	937'665	0.00	0.00
11.04.2023	Bought	USD	77'952'000	CHF	70'529'411	0.00	0.00
14.04.2023	Bought	CHF	70'506'103	USD	77'952'000	0.00	0.00
14.04.2023	Bought	CHF	2'169'725	USD	2'399'000	0.00	0.00
14.04.2023	Bought	USD	293'000	CHF	265'111	0.00	0.00
14.04.2023	Bought	USD	102'000	CHF	92'180	0.00	0.00
14.04.2023	Bought	USD	79'956'000	CHF	71'750'116	0.00	0.00
21.04.2023	Bought	CHF	71'693'507	USD	79'956'000	0.00	0.00
21.04.2023	Bought	CHF	506'563	USD	565'000	0.00	0.00
21.04.2023	Bought	CHF	390'009	USD	435'000	0.00	0.00
21.04.2023	Bought	USD	40'000	CHF	35'535	0.00	0.00
21.04.2023	Bought	USD	47'000	CHF	42'128	0.00	0.00
21.04.2023	Bought	USD	33'000	CHF	29'488	0.00	0.00
21.04.2023	Bought	USD	181'000	CHF	162'480	0.00	0.00
21.04.2023	Bought	USD	80'655'000	CHF	72'464'485	0.00	0.00
28.04.2023	Bought	CHF	72'410'865	USD	80'655'000	0.00	0.00
28.04.2023	Bought	CHF	190'335	USD	212'000	0.00	0.00
28.04.2023	Bought	USD	39'000	CHF	35'008	0.00	0.00
28.04.2023	Bought	USD	261'000	CHF	233'173	0.00	0.00
28.04.2023	Bought	USD	60'000	CHF	53'531	0.00	0.00
28.04.2023	Bought	USD	80'507'000	CHF	71'668'136	0.00	0.00
05.05.2023	Bought	CHF	71'615'002	USD	80'507'000	0.00	0.00
05.05.2023	Bought	CHF	274'051	USD	308'000	0.00	0.00
05.05.2023	Bought	USD	608'000	CHF	540'888	0.00	0.00
05.05.2023	Bought	USD	80'000	CHF	71'727	0.00	0.00
05.05.2023	Bought	USD	23'000	CHF	20'466	0.00	0.00
05.05.2023	Bought	USD	69'000	CHF	61'709	0.00	0.00
05.05.2023	Bought	USD	80'035'000	CHF	71'028'661	0.00	0.00
12.05.2023	Bought	CHF	70'971'677	USD	80'035'000	0.00	0.00
12.05.2023	Bought	CHF	347'613	USD	392'000	0.00	0.00
12.05.2023	Bought	USD	1'538'000	CHF	1'370'716	0.00	0.00
12.05.2023	Bought	USD	78'889'000	CHF	70'133'899	0.00	0.00
19.05.2023	Bought	CHF	70'080'964	USD	78'889'000	0.00	0.00
19.05.2023	Bought	CHF	796'988	USD	897'000	0.00	0.00
19.05.2023	Bought	CHF	209'959	USD	236'000	0.00	0.00
19.05.2023	Bought	USD	50'000	CHF	44'767	0.00	0.00
19.05.2023	Bought	USD	202'000	CHF	181'121	0.00	0.00
19.05.2023	Bought	USD	151'000	CHF	135'315	0.00	0.00
19.05.2023	Bought	USD	79'619'000	CHF	71'600'491	0.00	0.00
26.05.2023	Bought	CHF	71'546'350	USD	79'619'000	0.00	0.00
26.05.2023	Bought	CHF	45'863	USD	51'000	0.00	0.00
26.05.2023	Bought	USD	1'354'000	CHF	1'216'954	0.00	0.00
26.05.2023	Bought	USD	78'316'000	CHF	70'842'304	0.00	0.00
02.06.2023	Bought	CHF	70'789'049	USD	78'316'000	0.00	0.00
02.06.2023	Bought	USD	1'585'000	CHF	1'432'762	0.00	0.00
02.06.2023	Bought	USD	239'000	CHF	216'203	0.00	0.00
02.06.2023	Bought	USD	22'000	CHF	19'953	0.00	0.00
02.06.2023	Bought	USD	97'000	CHF	87'671	0.00	0.00
02.06.2023	Bought	USD	76'373'000	CHF	69'814'621	0.00	0.00
09.06.2023	Bought	CHF	69'760'702	USD	76'373'000	0.00	0.00
09.06.2023	Bought	USD	947'000	CHF	865'010	0.00	0.00
09.06.2023	Bought	USD	300'000	CHF	273'754	0.00	0.00
09.06.2023	Bought	USD	562'000	CHF	510'542	0.00	0.00
09.06.2023	Bought	USD	353'000	CHF	320'148	0.00	0.00
09.06.2023	Bought	USD	24'000	CHF	21'747	0.00	0.00
09.06.2023	Bought	USD	38'000	CHF	34'526	0.00	0.00
09.06.2023	Bought	USD	74'149'000	CHF	67'310'603	0.00	0.00
09.06.2023	Bought	USD	74'149'000	CHF	67'310'979	0.00	0.00
16.06.2023	Bought	CHF	67'261'225	USD	74'149'000	0.00	0.00

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
16.06.2023	Bought	CHF	1'011'362	USD	1'115'000	0.00	0.00
16.06.2023	Bought	USD	24'000	CHF	21'613	0.00	0.00
16.06.2023	Bought	USD	269'000	CHF	244'159	0.00	0.00
16.06.2023	Bought	USD	2'075'000	CHF	1'871'229	0.00	0.00
16.06.2023	Bought	USD	101'000	CHF	91'438	0.00	0.00
16.06.2023	Bought	USD	72'795'000	CHF	65'358'263	0.00	0.00
23.06.2023	Bought	CHF	65'309'927	USD	72'795'000	0.00	0.00
23.06.2023	Bought	CHF	535'665	USD	597'000	0.00	0.00
23.06.2023	Bought	CHF	137'235	USD	153'000	0.00	0.00
23.06.2023	Bought	USD	23'000	CHF	20'674	0.00	0.00
23.06.2023	Bought	USD	38'000	CHF	33'974	0.00	0.00
23.06.2023	Bought	USD	73'484'000	CHF	65'758'627	0.00	0.00
30.06.2023	Bought	CHF	65'714'096	USD	73'484'000	0.00	0.00
30.06.2023	Bought	CHF	169'804	USD	190'000	0.00	0.00
30.06.2023	Bought	USD	60'000	CHF	53'875	0.00	0.00
30.06.2023	Bought	USD	831'000	CHF	743'309	0.00	0.00
30.06.2023	Bought	USD	84'000	CHF	75'251	0.00	0.00
30.06.2023	Bought	USD	72'699'000	CHF	65'249'533	0.00	0.00
07.07.2023	Bought	CHF	65'203'878	USD	72'699'000	0.00	0.00
07.07.2023	Bought	CHF	14'337	USD	16'000	0.00	0.00
07.07.2023	Bought	USD	497'000	CHF	445'682	0.00	0.00
07.07.2023	Bought	USD	54'000	CHF	48'408	0.00	0.00
07.07.2023	Bought	USD	131'000	CHF	117'174	0.00	0.00
07.07.2023	Bought	USD	72'033'000	CHF	64'658'982	0.00	0.00
14.07.2023	Bought	CHF	64'615'546	USD	72'033'000	0.00	0.00
14.07.2023	Bought	CHF	106'757	USD	119'000	0.00	0.00
14.07.2023	Bought	CHF	73'210	USD	83'000	0.00	0.00
14.07.2023	Bought	USD	51'000	CHF	45'720	0.00	0.00
14.07.2023	Bought	USD	93'000	CHF	82'603	0.00	0.00
14.07.2023	Bought	USD	72'091'000	CHF	62'518'036	0.00	0.00
21.07.2023	Bought	CHF	62'474'998	USD	72'091'000	0.00	0.00
21.07.2023	Bought	CHF	2'000'411	USD	2'308'000	0.00	0.00
21.07.2023	Bought	CHF	228'979	USD	264'000	0.00	0.00
21.07.2023	Bought	CHF	34'352	USD	40'000	0.00	0.00
21.07.2023	Bought	USD	77'000	CHF	66'206	0.00	0.00
21.07.2023	Bought	USD	118'000	CHF	101'190	0.00	0.00
21.07.2023	Bought	USD	74'508'000	CHF	64'050'802	0.00	0.00
28.07.2023	Bought	CHF	64'007'066	USD	74'508'000	0.00	0.00
28.07.2023	Bought	CHF	1'968'697	USD	2'292'000	0.00	0.00
28.07.2023	Bought	CHF	37'092	USD	43'000	0.00	0.00
28.07.2023	Bought	USD	258'000	CHF	221'707	0.00	0.00
28.07.2023	Bought	USD	32'000	CHF	27'703	0.00	0.00
28.07.2023	Bought	USD	366'000	CHF	316'901	0.00	0.00
28.07.2023	Bought	USD	61'000	CHF	52'819	0.00	0.00
28.07.2023	Bought	USD	76'126'000	CHF	65'711'963	0.00	0.00
04.08.2023	Bought	CHF	65'663'547	USD	76'126'000	0.00	0.00
04.08.2023	Bought	USD	50'000	CHF	43'372	0.00	0.00
04.08.2023	Bought	USD	679'000	CHF	585'636	0.00	0.00
04.08.2023	Bought	USD	75'397'000	CHF	66'168'407	0.00	0.00
11.08.2023	Bought	CHF	66'119'550	USD	75'397'000	0.00	0.00
11.08.2023	Bought	CHF	301'436	USD	343'000	0.00	0.00
11.08.2023	Bought	USD	1'897'000	CHF	1'663'523	0.00	0.00
11.08.2023	Bought	USD	272'000	CHF	237'807	0.00	0.00
11.08.2023	Bought	USD	56'000	CHF	49'044	0.00	0.00
11.08.2023	Bought	USD	73'515'000	CHF	64'452'071	0.00	0.00
18.08.2023	Bought	CHF	64'404'948	USD	73'515'000	0.00	0.00
18.08.2023	Bought	CHF	28'043	USD	32'000	0.00	0.00
18.08.2023	Bought	USD	675'000	CHF	591'322	0.00	0.00
18.08.2023	Bought	USD	27'000	CHF	23'632	0.00	0.00
18.08.2023	Bought	USD	34'000	CHF	29'778	0.00	0.00
18.08.2023	Bought	USD	72'811'000	CHF	63'989'947	0.00	0.00
25.08.2023	Bought	CHF	63'942'402	USD	72'811'000	0.00	0.00
25.08.2023	Bought	CHF	128'229	USD	146'000	0.00	0.00
25.08.2023	Bought	USD	92'000	CHF	80'959	0.00	0.00
25.08.2023	Bought	USD	1'123'000	CHF	986'358	0.00	0.00
25.08.2023	Bought	USD	1'357'000	CHF	1'195'514	0.00	0.00
25.08.2023	Bought	USD	70'385'000	CHF	61'884'604	0.00	0.00
01.09.2023	Bought	CHF	61'839'205	USD	70'385'000	0.00	0.00
01.09.2023	Bought	CHF	145'496	USD	165'000	0.00	0.00



## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
01.09.2023	Bought	USD	614'000	CHF	539'482	0.00	0.00
01.09.2023	Bought	USD	140'000	CHF	123'406	0.00	0.00
01.09.2023	Bought	USD	69'796'000	CHF	61'199'227	0.00	0.00
08.09.2023	Bought	CHF	61'154'341	USD	69'796'000	0.00	0.00
08.09.2023	Bought	CHF	1'197'604	USD	1'367'000	0.00	0.00
08.09.2023	Bought	CHF	76'290	USD	87'000	0.00	0.00
08.09.2023	Bought	USD	58'000	CHF	51'214	0.00	0.00
08.09.2023	Bought	USD	64'000	CHF	56'902	0.00	0.00
08.09.2023	Bought	USD	71'128'000	CHF	63'513'036	0.00	0.00
15.09.2023	Bought	CHF	63'467'322	USD	71'128'000	0.00	0.00
15.09.2023	Bought	USD	39'000	CHF	34'767	0.00	0.00
15.09.2023	Bought	USD	84'000	CHF	74'916	0.00	0.00
15.09.2023	Bought	USD	1'246'000	CHF	1'111'968	0.00	0.00
15.09.2023	Bought	USD	139'000	CHF	124'077	0.00	0.00
15.09.2023	Bought	USD	69'620'000	CHF	62'148'382	0.00	0.00
22.09.2023	Bought	CHF	62'103'198	USD	69'620'000	0.00	0.00
22.09.2023	Bought	USD	34'000	CHF	30'523	0.00	0.00
22.09.2023	Bought	USD	462'000	CHF	412'142	0.00	0.00
22.09.2023	Bought	USD	53'000	CHF	47'284	0.00	0.00
22.09.2023	Bought	USD	19'000	CHF	17'036	0.00	0.00
22.09.2023	Bought	USD	132'000	CHF	118'488	0.00	0.00
22.09.2023	Bought	USD	68'920'000	CHF	61'658'589	0.00	0.00
29.09.2023	Bought	CHF	61'614'652	USD	68'920'000	0.00	0.00
29.09.2023	Bought	CHF	530'076	USD	593'000	0.00	0.00
29.09.2023	Bought	CHF	119'700	USD	134'000	0.00	0.00
29.09.2023	Bought	USD	24'000	CHF	21'735	0.00	0.00
29.09.2023	Bought	USD	68'000	CHF	62'097	0.00	0.00
29.09.2023	Bought	USD	130'000	CHF	118'772	0.00	0.00
29.09.2023	Bought	USD	69'425'000	CHF	63'858'504	0.00	0.00
06.10.2023	Bought	CHF	63'809'364	USD	69'425'000	0.00	0.00
06.10.2023	Bought	CHF	26'643	USD	29'000	0.00	0.00
06.10.2023	Bought	CHF	53'958	USD	59'000	0.00	0.00
06.10.2023	Bought	USD	19'000	CHF	17'501	0.00	0.00
06.10.2023	Bought	USD	2'853'000	CHF	2'622'392	0.00	0.00
06.10.2023	Bought	USD	67'000	CHF	61'569	0.00	0.00
06.10.2023	Bought	USD	66'574'000	CHF	61'203'475	0.00	0.00
13.10.2023	Bought	CHF	61'159'097	USD	66'574'000	0.00	0.00
13.10.2023	Bought	USD	2'554'000	CHF	2'346'138	0.00	0.00
13.10.2023	Bought	USD	295'000	CHF	270'071	0.00	0.00
13.10.2023	Bought	USD	143'000	CHF	130'666	0.00	0.00
13.10.2023	Bought	USD	30'000	CHF	27'405	0.00	0.00
13.10.2023	Bought	USD	72'000	CHF	65'198	0.00	0.00
13.10.2023	Bought	USD	63'480'000	CHF	57'281'178	0.00	0.00
20.10.2023	Bought	CHF	2'083'755	USD	2'311'000	0.00	0.00
20.10.2023	Bought	CHF	57'239'484	USD	63'480'000	0.00	0.00
20.10.2023	Bought	CHF	90	USD	100	0.00	0.00
20.10.2023	Bought	USD	47'000	CHF	42'395	0.00	0.00
20.10.2023	Bought	USD	93'000	CHF	84'118	0.00	0.00
20.10.2023	Bought	USD	112'000	CHF	100'939	0.00	0.00
20.10.2023	Bought	USD	65'539'000	CHF	58'850'745	0.00	0.00
27.10.2023	Bought	CHF	2'184'865	USD	2'435'000	0.00	0.00
27.10.2023	Bought	CHF	58'807'928	USD	65'539'000	0.00	0.00
27.10.2023	Bought	USD	102'000	CHF	91'419	0.00	0.00
27.10.2023	Bought	USD	51'000	CHF	45'782	0.00	0.00
27.10.2023	Bought	USD	48'000	CHF	42'849	0.00	0.00
27.10.2023	Bought	USD	177'000	CHF	158'102	0.00	0.00
27.10.2023	Bought	USD	67'596'000	CHF	60'501'800	0.00	0.00
03.11.2023	Bought	CHF	668'097	USD	747'000	0.00	0.00
03.11.2023	Bought	CHF	60'457'815	USD	67'596'000	0.00	0.00
03.11.2023	Bought	USD	35'000	CHF	31'297	0.00	0.00
03.11.2023	Bought	USD	276'000	CHF	247'889	0.00	0.00
03.11.2023	Bought	USD	59'000	CHF	53'247	0.00	0.00
03.11.2023	Bought	USD	375'000	CHF	341'242	0.00	0.00
03.11.2023	Bought	USD	67'598'000	CHF	61'537'839	0.00	0.00
10.11.2023	Bought	CHF	61'492'866	USD	67'598'000	0.00	0.00
10.11.2023	Bought	CHF	31'705	USD	35'000	0.00	0.00
10.11.2023	Bought	USD	35'000	CHF	31'840	0.00	0.00
10.11.2023	Bought	USD	74'000	CHF	66'621	0.00	0.00
10.11.2023	Bought	USD	67'524'000	CHF	60'670'314	0.00	0.00

Annual Report as at February 29, 2024

## List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
17.11.2023	Bought	CHF	79'010	USD	88'000	0.00	0.00
17.11.2023	Bought	CHF	60'626'302	USD	67'524'000	0.00	0.00
17.11.2023	Bought	USD	14'000	CHF	12'566	0.00	0.00
17.11.2023	Bought	USD	71'000	CHF	64'095	0.00	0.00
17.11.2023	Bought	USD	310'000	CHF	279'695	0.00	0.00
17.11.2023	Bought	USD	67'217'000	CHF	59'567'705	0.00	0.00
24.11.2023	Bought	CHF	1'145'937	USD	1'294'000	0.00	0.00
24.11.2023	Bought	CHF	59'523'833	USD	67'217'000	0.00	0.00
24.11.2023	Bought	CHF	15'967	USD	18'000	0.00	0.00
24.11.2023	Bought	USD	38'000	CHF	33'702	0.00	0.00
24.11.2023	Bought	USD	55'000	CHF	48'744	0.00	0.00
24.11.2023	Bought	USD	11'000	CHF	9'725	0.00	0.00
24.11.2023	Bought	USD	385'000	CHF	339'790	0.00	0.00
24.11.2023	Bought	USD	68'040'000	CHF	60'266'430	0.00	0.00
01.12.2023	Bought	CHF	1'027'632	USD	1'161'000	0.00	0.00
01.12.2023	Bought	CHF	60'222'816	USD	68'040'000	0.00	0.00
01.12.2023	Bought	USD	104'000	CHF	91'341	0.00	0.00
01.12.2023	Bought	USD	63'000	CHF	55'538	0.00	0.00
01.12.2023	Bought	USD	192'000	CHF	169'885	0.00	0.00
01.12.2023	Bought	USD	68'842'000	CHF	60'233'308	0.00	0.00
08.12.2023	Bought	CHF	60'189'566	USD	68'842'000	0.00	0.00
08.12.2023	Bought	CHF	959'969	USD	1'098'000	0.00	0.00
08.12.2023	Bought	USD	363'000	CHF	317'188	0.00	0.00
08.12.2023	Bought	USD	69'577'000	CHF	60'785'946	0.00	0.00
15.12.2023	Bought	CHF	270'628	USD	310'000	0.00	0.00
15.12.2023	Bought	CHF	60'742'092	USD	69'577'000	0.00	0.00
15.12.2023	Bought	CHF	32'530	USD	37'000	0.00	0.00
15.12.2023	Bought	USD	51'000	CHF	44'847	0.00	0.00
15.12.2023	Bought	USD	78'000	CHF	68'145	0.00	0.00
15.12.2023	Bought	USD	134'000	CHF	117'416	0.00	0.00
15.12.2023	Bought	USD	69'661'000	CHF	61'026'519	0.00	0.00
22.12.2023	Bought	CHF	60'982'716	USD	69'661'000	0.00	0.00
22.12.2023	Bought	USD	50'000	CHF	43'385	0.00	0.00
22.12.2023	Bought	USD	51'000	CHF	44'195	0.00	0.00
22.12.2023	Bought	USD	77'000	CHF	67'438	0.00	0.00
22.12.2023	Bought	USD	192'000	CHF	165'051	0.00	0.00
22.12.2023	Bought	USD	1'294'000	CHF	1'132'775	0.00	0.00
22.12.2023	Bought	USD	87'000	CHF	75'314	0.00	0.00
22.12.2023	Bought	USD	67'910'000	CHF	58'480'696	0.00	0.00
29.12.2023	Bought	CHF	2'653'069	USD	3'083'000	0.00	0.00
29.12.2023	Bought	CHF	58'438'810	USD	67'910'000	0.00	0.00
29.12.2023	Bought	USD	70'993'000	CHF	60'049'429	0.00	0.00
05.01.2024	Bought	CHF	664'293	USD	786'000	0.00	0.00
05.01.2024	Bought	CHF	60'000'870	USD	70'993'000	0.00	0.00
05.01.2024	Bought	CHF	335'871	USD	399'000	0.00	0.00
05.01.2024	Bought	USD	45'000	CHF	37'627	0.00	0.00
05.01.2024	Bought	USD	72'133'000	CHF	61'496'989	0.00	0.00
12.01.2024	Bought	CHF	496'680	USD	583'000	0.00	0.00
12.01.2024	Bought	CHF	61'451'726	USD	72'133'000	0.00	0.00
12.01.2024	Bought	CHF	43'375	USD	51'000	0.00	0.00
12.01.2024	Bought	USD	47'000	CHF	39'769	0.00	0.00
12.01.2024	Bought	USD	313'000	CHF	265'843	0.00	0.00
12.01.2024	Bought	USD	160'000	CHF	135'982	0.00	0.00
12.01.2024	Bought	USD	145'000	CHF	123'561	0.00	0.00
12.01.2024	Bought	USD	72'102'000	CHF	61'391'248	0.00	0.00
19.01.2024	Bought	CHF	61'346'624	USD	72'102'000	0.00	0.00
19.01.2024	Bought	USD	116'000	CHF	99'157	0.00	0.00
19.01.2024	Bought	USD	638'000	CHF	542'845	0.00	0.00
19.01.2024	Bought	USD	397'000	CHF	341'393	0.00	0.00
19.01.2024	Bought	USD	70'951'000	CHF	61'596'111	0.00	0.00
26.01.2024	Bought	CHF	61'551'482	USD	70'951'000	0.00	0.00
26.01.2024	Bought	CHF	138'987	USD	160'000	0.00	0.00
26.01.2024	Bought	USD	60'000	CHF	52'149	0.00	0.00
26.01.2024	Bought	USD	1'424'000	CHF	1'235'388	0.00	0.00
26.01.2024	Bought	USD	29'000	CHF	25'269	0.00	0.00
26.01.2024	Bought	USD	69'598'000	CHF	60'087'433	0.00	0.00
02.02.2024	Bought	CHF	124'235	USD	144'000	0.00	0.00
02.02.2024	Bought	CHF	60'043'371	USD	69'598'000	0.00	0.00
02.02.2024	Bought	USD	54'000	CHF	46'615	0.00	0.00

List of forward exchange transactions for the period from March 1, 2023 to February 29, 2024

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
02.02.2024	Bought	USD	207'000	CHF	178'615	0.00	0.00
02.02.2024	Bought	USD	858'000	CHF	740'411	0.00	0.00
02.02.2024	Bought	USD	68'623'000	CHF	58'868'241	0.00	0.00
09.02.2024	Bought	CHF	669'456	USD	781'000	0.00	0.00
09.02.2024	Bought	CHF	58'824'178	USD	68'623'000	0.00	0.00
09.02.2024	Bought	CHF	219'839	USD	256'000	0.00	0.00
09.02.2024	Bought	USD	93'000	CHF	81'040	0.00	0.00
09.02.2024	Bought	USD	86'000	CHF	74'852	0.00	0.00
09.02.2024	Bought	USD	69'481'000	CHF	60'573'536	0.00	0.00
16.02.2024	Bought	CHF	60'529'485	USD	69'481'000	0.00	0.00
16.02.2024	Bought	USD	1'503'000	CHF	1'309'332	0.00	0.00
16.02.2024	Bought	USD	70'000	CHF	62'044	0.00	0.00
16.02.2024	Bought	USD	67'908'000	CHF	60'190'256	0.00	0.00
23.02.2024	Bought	CHF	60'146'686	USD	67'908'000	0.00	0.00
23.02.2024	Bought	CHF	105'302	USD	119'000	0.00	0.00
23.02.2024	Bought	USD	2'308'000	CHF	2'044'170	0.00	0.00
23.02.2024	Bought	USD	529'000	CHF	465'549	0.00	0.00
23.02.2024	Bought	USD	129'000	CHF	113'579	0.00	0.00
23.02.2024	Bought	USD	37'000	CHF	32'558	0.00	0.00
23.02.2024	Bought	USD	65'024'000	CHF	57'276'390	0.00	0.00
01.03.2024	Bought	CHF	1'373'068	USD	1'560'000	0.00	0.00
01.03.2024	Bought	CHF	57'233'839	USD	65'024'000	0.00	0.00
01.03.2024	Bought	USD	23'000	CHF	20'257	0.00	0.00
01.03.2024	Bought	USD	132'000	CHF	116'079	0.00	0.00
01.03.2024	Bought	USD	14'000	CHF	12'308	0.00	0.00
01.03.2024	Bought	USD	41'000	CHF	36'146	0.00	0.00
01.03.2024	Bought	USD	66'374'000	CHF	58'412'439	0.00	0.00
08.03.2024	Bought	CHF	253'261	USD	288'000	-128.70	0.00
08.03.2024	Bought	CHF	58'369'369	USD	66'374'000	-28'193.57	-0.02
08.03.2024	Bought	USD	22'000	CHF	19'315	40.82	0.00
<b>Total Forward exchange transactions</b>						<b>-28'281.45</b>	<b>-0.02</b>

Off Balance sheet

	29.02.2024		28.02.2023	
	Underlying equivalent in fund currency	in % of NAV	Underlying equivalent in fund currency	in % of NAV
<b>Exposure-increasing derivative positions:</b>				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
- Currency risk	0.00	0.00%	0.00	0.00%
<b>Total commitment-increasing positions</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>
<b>Exposure-reducing derivative positions:</b>				
- Marketrisk (Equity price risk)	113'614'720.36	98.42%	143'223'874.01	99.75%
- Currency risk	58'680'641.02	50.83%	72'718'150.40	50.65%
<b>Total commitment-reducing positions</b>	<b>172'295'361.38</b>	<b>149.26%</b>	<b>215'942'024.41</b>	<b>150.40%</b>

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**Notes to the Annual report as at February 29, 2024****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. Credit Suisse Funds AG was merged with UBS Fund Management (Switzerland) AG as of April 30, 2024.

At this point in time, UBS Fund Management (Switzerland) AG took over as the Fund Management Company. This may result in changes in relationships and service providers in future.

The previous auditing company for Credit Suisse Funds AG remains the statutory auditing company for this investment fund.

**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 <sup>1</sup> commission	Total Expense <sup>2</sup> Ratio (TER)	Portfolio Turnover <sup>3</sup> Ratio (PTR) (unaudited)
CSIF (CH) II Gold Blue	QB	35 276 535	USD	n/a	0.1704%	0.1722%	-7.66
	DB	20 910 676	USD	n/a	0.0842%	0.0860%	-7.66
	FB	20 910 678	USD	n/a	0.2205%	0.2222%	-7.66
	QBH CHF	35 276 539	CHF	n/a	0.2005%	0.2040%	-7.66
	QBH EUR	38 385 960	EUR	n/a	0.2005%	0.2040%	-7.66
	DBH CHF	22 091 896	CHF	n/a	0.0842%	0.0877%	-7.66
	DBH EUR	38 385 962	EUR	n/a	0.0842%	0.0877%	-7.66
	FBH CHF	22 091 908	CHF	n/a	0.2506%	0.2541%	-7.66
CSIF (CH) II Gold Income Maximizer Blue	A	57 581 160	CHF	0.0426%	0.9721%	1.0313%	0.79
	IA	57 581 155	CHF	0.0426%	0.6214%	0.6805%	0.79
	UA	57 581 150	CHF	0.0426%	0.8718%	0.9312%	0.79
	AH CHF	57 581 145	CHF	0.0426%	1.0524%	1.1138%	0.79
	IAH CHF	57 581 148	CHF	0.0426%	0.7016%	0.7626%	0.79
	UAH CHF	57 581 158	CHF	0.0426%	0.9521%	1.0134%	0.79

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

<sup>2</sup> 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.

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	0.04	0.07	0.06	0.04
	DB	20 910 676	0.04	0.07	0.06	0.04
	FB	20 910 678	0.04	0.07	0.06	0.04
	QBH CHF	35 276 539	0.10	0.17	0.12	0.10
	QBH EUR	38 385 960	0.05	0.13	0.08	0.07
	DBH CHF	22 091 896	0.10	0.17	0.12	0.10
	DBH EUR	38 385 962	-	-	-	0.07
	FBH CHF	22 091 908	0.10	0.17	0.12	0.10
CSIF (CH) II Gold Income Maximizer Blue	A	57 581 160	2.82	3.10	2.96	2.89
	IA	57 581 155	2.83	3.10	2.96	2.89
	UA	57 581 150	2.84	3.11	2.97	2.89
	AH CHF	57 581 145	2.87	3.17	3.00	2.91
	IAH CHF	57 581 148	2.87	3.16	3.00	2.90
	UAH CHF	57 581 158	2.86	3.15	2.99	2.91

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

**Note 4: Fund performance**

Fund name/Benchmark	Unit class	Swiss securities number	Inception date	Currency	Cumulative since launch	2023 <sup>1</sup>	2022 <sup>1</sup>	2021 <sup>1</sup>
CSIF (CH) II Gold Blue	QB	35 276 535	10.09.2018	USD	-	14.4%	0.2%	-4.5%
	DB	20 910 676	23.12.2013	USD	-	14.5%	0.3%	-4.4%
	FB	20 910 678	28.01.2014	USD	-	14.3%	0.2%	-4.6%
London Gold Fixing PM				USD	-	14.6%	0.4%	-4.3%
	QBH EUR	38 385 960	03.07.2020	EUR	-	11.6%	-1.7%	-5.6%
London Gold Fixing PM (AM) (Hedged into EUR)	DBH EUR	38 385 962	04.01.2022	EUR	7.7%	11.8%	-	-
				EUR	-	12.7%	-2.0%	-4.5%
	QBH CHF	35 276 539	10.09.2018	CHF	-	9.4%	-2.6%	-5.8%
London Gold Fixing PM (Hedged into CHF)	DBH CHF	22 091 896	03.02.2016	CHF	-	9.5%	-2.5%	-5.7%
	FBH CHF	22 091 908	04.05.2016	CHF	-	9.3%	-2.7%	-5.9%
				CHF	-	11.2%	-1.5%	-5.3%
CSIF (CH) II Gold Income Maximizer Blue	A	57 581 160	04.12.2020	CHF	-	2.9%	3.4%	1.3%
	IA	57 581 155	04.12.2020	CHF	-	3.3%	3.7%	1.7%
	UA	57 581 150	04.12.2020	CHF	-	3.0%	3.5%	1.4%
London Gold Fixing PM				CHF	-	4.2%	2.0%	-1.4%
	AH CHF	57 581 145	04.12.2020	CHF	-	8.1%	-1.4%	-3.3%
	IAH CHF	57 581 148	04.12.2020	CHF	-	8.5%	-1.1%	-3.0%
	UAH CHF	57 581 158	04.12.2020	CHF	-	8.2%	-1.3%	-3.2%
London Gold Fixing PM (Hedged into CHF)				CHF	-	11.2%	-1.5%	-5.3%

<sup>1</sup> 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	BNP-PARIBAS SA PARIS CITIBANK N.A. LONDON CREDIT SUISSE (SCHWEIZ) AG JP MORGAN SECURITIES PLC LONDON MERRILL LYNCH INTERNATIONAL LONDON UBS AG LONDON BRANCH
CSIF (CH) II Gold Income Maximizer Blue	BNP-PARIBAS SA PARIS CITIBANK N.A. LONDON CREDIT SUISSE (SCHWEIZ) AG JP MORGAN SECURITIES PLC LONDON MERRILL LYNCH INTERNATIONAL LONDON UBS AG LONDON BRANCH

**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: 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 11: Changes to the Fund Contract with effect from 16 February 2024**

In its decision of 14 February 2024, 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 as of 16 February 2024. The notice published on the electronic platform [www.fundinfo.com](http://www.fundinfo.com) on 9 January 2024 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 to the Fund Contract in accordance with the strategic alignment of the product offering, subject to the approval of the Swiss Financial Market Supervisory Authority FINMA:

**1. Section 6 Units and unit classes****Point 4 of Section 6:****1.1 The following changes will be made to all D unit classes from 1 April 2024:**

- a) The Platinum Mandates do not qualify for the D unit classes from 1 April 2024.
- b) Investment groups of the Credit Suisse Investment Foundations are no longer excluded for the D unit classes from 1 April 2024.
- c) Investors who invest via a financial intermediary that has concluded a cooperation agreement with one of the parties named in the respective D unit class will do so from 1 April 2024 based on an asset management agreement with the financial intermediary.

**1.2 The following changes will be made to all Z unit classes from 1 April 2024:**

- d) The following asset management agreements do not qualify for the Z unit classes from 1 April 2024: Platinum Mandates, Private Mandates, Premium Mandates and MyChoice.
- e) Investors who invest via a financial intermediary that has concluded a cooperation agreement with one of the parties named in the respective Z unit class will do so from 1 April 2024 based on an asset management agreement with the financial intermediary.

Pursuant to Section 6 Point 6 of the Fund Contract, the Fund Management Company and the Custodian Bank are obliged to request that investors who no longer meet the requirements for holding a unit class redeem their units within 30 calendar days in accordance with Section 17 or exchange them for units of another class whose conditions they do meet. If the investor fails to comply with this request, the Fund Management Company, in cooperation with the Custodian Bank, shall either effect a compulsory switch into a different unit class of the corresponding sub-fund or, if this is not possible, a compulsory redemption of the units within the meaning of Section 5 point 8(b).

The wording is supplemented as follows (changes highlighted):

Until 31 March 2024:	New and valid from 1 April 2024:
<p>Until 31 March 2024: Class DB units are accumulating units and may only be held by investors who have concluded an asset management or similar 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 via 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., Zurich. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of mandate do not qualify for this class: Private Mandates, Premium Mandates, MyChoice and investor groups of the Credit Suisse Investment Foundations.</p>	<p>New and valid from 1 April 2024: Class DB units are accumulating units and may only be held by investors who have concluded an asset management or similar 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, based on an asset management agreement, invest via 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., Zurich. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of mandate do not qualify for this class: Platinum Mandates, Private Mandates, Premium Mandates and MyChoice <del>as well as investment groups of the Credit Suisse Investment Foundations.</del></p>
<p>Until 31 March 2024: Class DBH CHF, DBH AUD, DBH CAD, DBH DKK, DBH EUR, DBH GBP, DBH HKD, DBH JPY, DBH NOK, DBH NZD, DBH SEK, DBH SGD and DBH USD units (collectively "DBH classes") are accumulation units for which the risk exposure with regard to investment currencies is hedged against the CHF, AUD, CAD, DKK, EUR, GBP, HKD, JPY, NOK, NZD, SEK, SGD and USD, respectively, to the best possible extent and where economically worthwhile. They may only be held by investors who have concluded an asset management or similar 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 via 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., Zurich. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of mandate do not qualify for this class: Private Mandates, Premium Mandates, MyChoice and investor groups of the Credit Suisse Investment Foundations.</p>	<p>New and valid from 1 April 2024: Class DBH CHF, DBH AUD, DBH CAD, DBH DKK, DBH EUR, DBH GBP, DBH HKD, DBH JPY, DBH NOK, DBH NZD, DBH SEK, DBH SGD and DBH USD units (collectively "DBH classes") are accumulation units for which the risk exposure with regard to investment currencies is hedged against the CHF, AUD, CAD, DKK, EUR, GBP, HKD, JPY, NOK, NZD, SEK, SGD and USD, respectively, to the best possible extent and where economically worthwhile. They may only be held by investors who have concluded an asset management or similar 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, based on an asset management agreement, via 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., Zurich. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of mandate do not qualify for this class: Platinum Mandates, Private Mandates, Premium Mandates and MyChoice <del>as well as investment groups of the Credit Suisse Investment Foundations.</del></p>
<p>Until 31 March 2024: Class ZB units are accumulating units for which no management fee is charged. They may only be held by investors pursuant to Art. 10(3) and (3ter) CISA who have concluded an asset management or similar 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 via 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., Zurich. 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 ZB units must be explicitly provided for in the asset management agreement, in the similar 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 unit classes are paid to the Fund Management Company under a separate contractual agreement.</p>	<p>New and valid from 1 April 2024: Class ZB units are accumulating units for which no management fee is charged. They may only be held by investors pursuant to Art. 10(3) and (3ter) CISA who have concluded an asset management or similar 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, based on an asset management agreement, via 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., Zurich. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of mandate do not qualify for this class: Platinum Mandates, Private Mandates, Premium Mandates and MyChoice. The Fund Management Company and the Custodian Bank must ensure that investors meet the criteria for Qualified Investors. Purchases of class ZB units must be explicitly provided for in the asset management agreement, in the similar 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 unit classes are paid to the Fund Management Company under a separate contractual agreement.</p>

<b>Until 31 March 2024:</b>	<b>New and valid from 1 April 2024:</b>
<p>Until 31 March 2024: Class ZBH CHF, ZBH AUD, ZBH CAD, ZBH DKK, ZBH EUR, ZBH GBP, ZBH HKD, ZBH JPY, ZBH NOK, ZBH NZD, ZBH SEK, ZBH SGD and ZBH USD units (collectively "ZBH classes") are accumulation units for which no management fee is charged and for which the risk exposure with regard to investment currencies is hedged against the CHF, AUD, CAD, DKK, EUR, GBP, HKD, JPY, NOK, NZD, SEK, SGD and USD, respectively, to the best possible extent and where economically worthwhile. They may only be held by investors pursuant to Art. 10(3) and (3ter) CISA who have concluded an asset management or similar 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 via 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., Zurich. 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.</p> <p>Purchases of class ZBH units must be explicitly provided for in the asset management agreement, in the similar 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 ZBH unit classes are paid to the Fund Management Company under a separate contractual agreement.</p>	<p>New and valid from 1 April 2024: Class ZBH CHF, ZBH AUD, ZBH CAD, ZBH DKK, ZBH EUR, ZBH GBP, ZBH HKD, ZBH JPY, ZBH NOK, ZBH NZD, ZBH SEK, ZBH SGD and ZBH USD units (collectively "ZBH classes") are accumulation units for which no management fee is charged and for which the risk exposure with regard to investment currencies is hedged against the CHF, AUD, CAD, DKK, EUR, GBP, HKD, JPY, NOK, NZD, SEK, SGD and USD, respectively, to the best possible extent and where economically worthwhile. They may only be held by investors pursuant to Art. 10(3) and (3ter) CISA who have concluded an asset management or similar 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, based on an asset management agreement, via 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., Zurich. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of mandate do not qualify for this class: Platinum Mandates, Private Mandates, Premium Mandates and MyChoice. The Fund Management Company and the Custodian Bank must ensure that investors meet the criteria for Qualified Investors.</p> <p>Purchases of class ZBH units must be explicitly provided for in the asset management agreement, in the similar 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 ZBH unit classes are paid to the Fund Management Company under a separate contractual agreement.</p>



# Summary report by the auditing company according to the Swiss Collective Investment Schemes Act

for the Board of Directors of the Fund Management Company UBS Fund Management (Switzerland) AG, Basel

## Summary report on the audit of the financial statements

### Audit opinion

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

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

comprising the balance sheet as at 29 February 2024, the income statement for the year ended, information concerning the allocation of income and the disclosure of costs as well as other information provided for under Article 89(1)(b)–(h) of the Swiss Collective Investment Schemes Act (Kollektivanlagengesetz, KAG).

In our opinion, the enclosed financial statements (pages 3 to 64, excluding PTR key figures on page 60) comply with the Swiss Collective Investment Schemes Act, the related ordinances, the Fund Contract and the Prospectus.

### Basis for the audit opinion

We have conducted our audit according to Swiss law and the Swiss Auditing Standards (SA-CH). Our responsibilities under these provisions and standards are described in detail in the section of our report entitled “Responsibilities of the auditing company according to the Swiss Collective Investment Schemes Act for auditing the financial statements”. We are independent of the investment fund and the Fund Management Company in accordance with Swiss statutory provisions and the requirements of professional ethics, and we have complied with our other professional rules of conduct in accordance with these requirements.

We take the view that the audit documentation obtained by us is sufficient and suitable to act as a basis for our audit opinion.

### Responsibilities 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 drawing up financial statements in accordance with the Swiss Collective Investment Schemes Act, the related ordinances, the Fund Contract and the Prospectus as well as for any internal controls that the Board of Directors considers to be necessary in order to enable the preparation of financial statements that are free from material misstatement due to fraud or error.

### Responsibilities of the auditing company according to the Swiss Collective Investment Schemes Act for the auditing of the financial statements

We aim to establish with sufficient certainty whether the financial statements as a whole are free from material misstatement due to fraud or error and to issue a report containing our audit opinion. Sufficient certainty means a high level of

certainty but not a guarantee that an audit carried out according to Swiss law and the SA-CH will always discover any material misstatement, should any be present. Misstatements may result from fraud or error and are deemed to be material if, considered individually or as a whole, they could reasonably be expected to influence any financial decisions made by users on the basis of these financial statements.

As part of an audit carried out according to Swiss law and the SA-CH, we exercise all due discretion throughout the entire audit and maintain a critical stance. In addition:

- we identify and assess the risks of material misstatement within the financial statements due to fraud or error, we plan and carry out audit activities in response to these risks and we obtain audit documentation that is sufficient and suitable to act as a basis for our audit opinion. The risk that material misstatements due to fraud may not be discovered is higher than it is for material misstatements due to error as fraudulent acts may include collusion, forgery, intentional incompleteness, misleading statements or the deactivation of internal controls.
- we gain an understanding of the internal control system relevant for the audit in order to plan audit activities that are appropriate under the specific circumstances, although not with the aim of issuing an audit opinion on the efficacy of the investment fund's internal control system.
- we assess the appropriateness of the accounting methods applied as well as the plausibility of any estimated figures reported within the accounts as well as related information.

We liaise with the Board of Directors of the Fund Management Company or its competent committee, amongst other things concerning the planned extent and the scheduling of the audit as well as concerning significant audit findings, including any significant defects within the internal control system identified by us during the course of our audit.

PricewaterhouseCoopers AG

Raffael Simone  
Licensed Audit Expert  
Lead Auditor

Yael Fries  
Licensed Audit Expert

Zurich, 20 June 2024

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



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