

Annual Report

Credit Suisse Index Fund (CH) I Umbrella

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

February 29, 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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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.

Unaudited sustainability reporting

The sub-fund's ESG characteristics are fulfilled through the application of the Sustainable Investing Policy, as described in the sub-fund's prospectus.

Sub-funds that do not have a sustainability reference are not listed below.

Approach	Description
<input checked="" type="checkbox"/> Exclusions	<p>Companies that violate defined standards or values are excluded; in the case of direct investments, the current list of "exclusion recommendations" drawn up by the independent Swiss Association for Responsible Investment SVVK-ASIR (www.svkk-asir.ch) is followed insofar as the exclusions apply to the respective investment universe. Based on this list, the SVVK-ASIR recommends that its members exclude companies whose business activities violate the normative criteria of the SVVK-ASIR on account of their products (e.g. controversial weapons) or business practices, and where dialogue aimed at resolving ESG issues was unsuccessful. Taking into account the risk of a deviation in the performance of the sub-fund versus the benchmark index (tracking error), the asset manager in the case of direct investments of the ESG sub-funds concerned applies standards-based exclusions in accordance with the Sustainable Investing Policy and excludes companies that generate more than 20% of their sales from business activities involving thermal coal (production of thermal coal and/or coal-fired power plants), even if there is no provision for exclusion in the methodology of the benchmark index.</p> <p>Companies with sales from controversial business areas of more than 0% to 15% depending on the business area (specifically controversial and conventional weapons, civil firearms, tobacco, alcohol, gambling, nuclear energy, production of fossil fuels and thermal coal power) are systematically excluded. Companies that are classified on the basis of their business activities and practices, products or services within a consistent valuation framework as companies with severe ESG controversies are not admitted.</p>
<input checked="" type="checkbox"/> Best-in-class / positive screening approach	<p>Companies that do not have a minimum MSCI ESG rating of BB on an ESG rating scale from leading (AAA, AA) through average (A, BBB, BB) to lagging (B, CCC) are not included in the MSCI ESG Leaders indices. Thus only half of the cumulative index weighting of the remaining companies with the best ESG ratings for each sector in the parent index is included in the benchmark index (best-in-class approach).</p>
<input checked="" type="checkbox"/> ESG integration	<p>In line with their investment policy, ESG sub-funds replicate a benchmark index whose methodology is subject to an assessment with respect to the integration of ESG criteria when selecting the index and which must meet the minimum requirements specified in the Sustainable Investing Policy. The methodology of the relevant benchmark index defines the ESG criteria required for the relevant ESG sub-fund also to qualify as having ESG characteristics. In principle, sustainability risks are also assumed by the provider of the benchmark index concerned. Based in particular on an assessment of the sustainability of the index components, the provider of the benchmark index defines the index universe using its own measurement systems and criteria for ESG factors; this ranking is created by the provider itself or by an ESG rating agency based on an analysis of publicly available information for the companies included ("ESG rating"). Taking into account the risk of deviation versus the parent index, the universe of the benchmark index can be determined not only by excluding companies with an inadequate ESG rating but also by including only those companies that show the best ESG rating within their industry or sector ("best-in-class approach") (see additional information on the sustainability approach of the relevant providers of the benchmark indices below and in the investment objective of the ESG sub-funds). In each case, additional ESG criteria can only be considered for those ESG sub-funds that only partially replicate the benchmark index or are permitted to deviate from it. ESG factors, which are determined exclusively by the benchmark index provider when defining the index methodology, may partly deviate from the understanding of ESG according to the Sustainable Investing Policy.</p>
<input type="checkbox"/> Thematic investment	

Approach	Description
<input type="checkbox"/> Impact investing	
<input checked="" type="checkbox"/> Stewardship (active ownership)	Engagement: Monitoring of investee companies with reference to the scope for proactively establishing and pursuing constructive dialogue with them concerning ESG problems. Voting: Representation at shareholder meetings and proxy voting to assert own views on ESG.
<input type="checkbox"/> Climate focus	
<input type="checkbox"/> Other issues	

Credit Suisse Asset Management (Switzerland) Ltd., Zurich, as Asset Manager, has produced a **Sustainable Investing Policy** setting out its approach and the action it takes in relation to sustainable investing. This Sustainable Investing Policy is also applied to the management of the sub-funds with an explicit ESG investment strategy ("ESG sub-funds").

The Sustainable Investing Policy aims to incorporate ESG criteria into various stages of the investment process through the inclusion of guidelines for identifying sustainability-related opportunities and reducing specific sustainability risks. Further information on the Sustainable Investing Policy and ESG integration for ESG sub-funds is available online at <https://www.credit-suisse.com/esg>.

Providers of benchmark indices for ESG sub-funds

Through in-house analysis, MSCI Inc. and its subsidiaries have developed an objective, quantitative rating model that reflects as precisely as possible the sustainability profile of companies and countries based on a detailed analysis of publicly accessible information. The MSCI ESG rating measures a company’s resilience to long-term ESG risks affecting the sector and determines how well these risks are controlled and managed versus its peers. The MSCI ESG Government ratings provide an assessment of the sustainability of a country’s economy based on identification of the ESG risks of a country and the way in which it addresses these risks.

MSCI ESG Leaders indices are constructed on the basis of this data as well as the MSCI ESG rating, while excluding companies with significant income from controversial business activities and employing a best-in-class approach that leaves sector weightings unchanged. By contrast, MSCI ESG Screened indices are constructed solely on the basis of excluding companies with significant income from controversial business activities. Due to the limited inclusion of ESG factors in the methodology of the MSCI ESG Screened Indices determined by the provider, the investment result may in some cases differ from the ESG concept specified in the asset manager’s Sustainable Investing Policy.

<https://www.msci.com/msci-esg-leaders-indices>

ESG results (quantitative and qualitative descriptions)

- **Exclusions** are complied with by refraining from investing in any securities that have breached the exclusionary criteria or revenue thresholds indicated in the Prospectus and in the benchmark index.
- The following breakdown of ESG characteristics provides a snapshot of the investments contained in the sub-fund’s portfolio as at 29 February 2024. The charts show the result of the sustainable investment approach and compare the portfolio with the parent index, which is part of the benchmark index. It is not an average for the reporting period and is not representative of the portfolio’s rating for any other day of the financial year.

CSIF (CH) | Equity Canada ESG Blue - Pension Fund

Benchmark index: MSCI Canada ESG Leaders Index



CSIF (CH) | Equity Europe ex CH ESG Blue

Benchmark index: MSCI Europe ex Switzerland ESG Leaders Index



CSIF (CH) | Equity Japan ESG Blue - Pension Fund

Benchmark index: MSCI Japan ESG Leaders Index



- **Voting** rights are exercised for all eligible funds managed by the asset manager according to a proxy voting policy. A summary in the form of active ownership reports is available online (see link below).
Engagement is conducted holistically for all eligible funds managed by the asset manager. Companies in which engagement can generate a positive change are selected on the basis of analysis carried out by the asset manager. Specific funds do not have any direct impact effect, as companies are not selected at portfolio level. Engagement activities are presented in an annual report available online.
The most recent reports can be found at <https://am.credit-suisse.com/ch/en/asset-management/insights/sustainable-investing/active-ownership.html>

ESG explanatory notes

The figures included in this section have not been reviewed. For information, statements and valuations relating to environmental, social and governance (ESG) in this report, Credit Suisse may rely in part or in full on publicly available information, internally developed data and/or external sources

that it believes to be reliable. Credit Suisse's ability to verify such targets may be limited by the reliability of available data on the underlying assets and the status of regulations regarding the tracking and provision of such data. Credit Suisse has not independently verified the information obtained from these publicly available sources or from third parties and cannot make any representations or warranties as to its accuracy, completeness or reliability. There is a possibility that data from ESG data providers may not be accurate, available or fully up-to-date. This is particularly true when Credit Suisse has limited access to data from external parties regarding underlying investments, for example, due to the lack of look-through data. Such a lack of data could lead to an incorrect assessment of a sustainability practice and/or associated sustainability risks and opportunities. Credit Suisse cannot provide any guarantees as to the content or completeness of such ESG disclosures, which are subject to change and cannot be relied upon as a reliable source. In particular, Credit Suisse shall not be liable for any errors or omissions in connection with any ESG data contained herein or for any direct, indirect, consequential, special, punitive or other damages (including loss of profit).

Sustainability-related practices also vary by region, industry, and ESG issues, and are constantly evolving. Consequently, sustainability-related practices may change over time. Similarly, new local sustainability requirements may result in additional compliance costs, disclosure requirements or other restrictions on the sub-fund. The CS assessment of the appropriate classification may also change over time, including in response to regulatory guidance or changes in the industry-specific approach to classification. A change to the governing classification may require further action, such as additional disclosures or new processes for collecting data, which may result in additional costs.

None of the ESG Parties shall be liable in any way for any errors or omissions in connection with any data contained herein or for any direct, indirect, consequential, special, punitive or other damages (including loss of profit), even if advised of the possibility of such damages.

Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
Consolidation				
Net assets in millions	CHF	895.74	787.19	738.94
Unit class ZB				
Total net assets in millions	CHF	659.56	570.95	718.22
Asset value per share	CHF	950.89	901.12	879.81
Unit class QB				
Total net assets in millions	CHF	21.81	19.27	20.72
Asset value per share	CHF	1'539.84	1'461.52	1'430.89
Unit class ZBH				
Total net assets in millions	CHF	214.37	196.97	-
Asset value per share	CHF	1'255.91	1'172.11	-

Appropriation of net income

Accumulation per unit						
For unitholders domiciled in Switzerland and abroad						
Accumulation 2024		Unit class ZB		Unit class QB		Unit class ZBH
For Accumulation available earnings	CHF	27.737	CHF	44.301	CHF	37.037
Less 35% Swiss withholding tax	CHF	9.708	CHF	15.505	CHF	12.963
For Accumulation retained earnings	CHF	18.029	CHF	28.796	CHF	24.074
Coupon no. income		16		12		2

Exchange rates

Exchange rates as at	29.02.2024
DANISH KRONE	0.127835
GREAT BRITAIN POUND	1.113852
EURO	0.952900
NORWEGIAN KRONE	0.083078
SWEDISH KRONA	0.085099
SWISS FRANC	1.000000
UNITED STATES DOLLAR	0.880562

Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
Assets		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	2'061'701.03	7'279'427.18
Securities, including those on loan and under repurchase agreements, broken down into:		
- Units of other collective investment schemes	890'786'241.28	779'159'471.33
Derivatives financial instruments	55'773.39	9'513.80
Other assets	3'716'646.55	1'026'476.83
Total fund assets, less	896'620'362.25	787'474'889.14
Other liabilities	14'401.76	14'046.94
Due to bank	863'962.15	273'922.11
Net assets	895'741'998.34	787'186'920.09
	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
Change in net assets of the fund		
Net assets at beginning of the reporting period	787'186'920.09	738'939'411.67
Delivery withholding tax	-6'822'807.12	-4'528'203.32
Issue of units	74'687'051.64	232'531'053.93
Redemption of units	-17'577'030.55	-204'944'565.25
Other items from unit transactions	1'094'549.28	-20'979'082.99
Total income	57'173'315.00	46'168'306.05
Net assets at end of reporting period	895'741'998.34	787'186'920.09
Change in units in circulation		
Number at beginning of the reporting period	814'827.804	830'816.056
Number of units issued	80'947.473	242'829.868
Number of units redeemed	-17'298.813	-258'818.120
Number at the end of the reporting period	878'476.464	814'827.804
Unit class currency		
Net asset value per unit		

Unit class ZB		Unit class QB		Unit class ZBH	
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
570'946'602.53	718'218'434.37	19'265'814.77	20'720'976.24	196'974'501.73	0.00
-5'568'383.53	-4'380'880.16	-200'586.60	-147'323.16	-1'053'836.99	0.00
63'946'896.45	60'647'000.01	7'548'441.30	3'395'171.92	3'191'713.89	168'488'882.00
-11'478'275.49	-199'696'979.86	-6'098'755.06	-5'247'585.39	0.00	0.00
1'175'002.22	-20'594'203.13	-14'791.88	8'524.24	-65'661.06	-393'404.10
40'539'247.09	16'753'231.30	1'309'907.96	536'050.92	15'324'159.95	28'879'023.83
659'561'089.27	570'946'602.53	21'810'030.49	19'265'814.77	214'370'877.52	196'974'501.73
633'594.528	816'334.903	13'182.082	14'481.153	168'051.194	0.000
73'040.448	72'213.678	5'268.329	2'564.996	2'638.696	168'051.194
-13'012.217	-254'954.053	-4'286.596	-3'864.067	0.000	0.000
693'622.759	633'594.528	14'163.815	13'182.082	170'689.890	168'051.194
(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)
950.89	901.12	1'539.84	1'461.52	1'255.91	1'172.11

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
Income		
Income from bank assets	134'606.61	45'287.43
Negative interest	-10.23	-13'143.09
Income from securities , broken down by:		
- Units of other collective investment schemes	25'222'853.14	21'621'822.19
Current income paid in on issued units	982'396.05	765'411.73
Total income	26'339'845.57	22'419'378.26
Expenses		
Interest paid	159.81	536.31
Audit expenses	11'891.00	11'847.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	29'828.92	28'860.72
Other expenses	13'075.03	2'209.30
Current net income paid out on redeemed units	117'553.15	2'749'506.09
Total expenses	172'507.91	2'792'959.42
Net Income before tax adjustment	26'167'337.66	19'626'418.84
Tax adjustment due to income from target funds	21'135.37	28'437.14
Net income after tax adjustment	26'188'473.03	19'654'855.98
Realised capital gains and losses	-17'237'912.78	-12'459'549.13
Partial transfer due to income from target funds	-21'135.37	-28'437.14
Realized income	8'929'424.88	7'166'869.71
Unrealized capital gain/losses	48'243'890.12	39'001'436.34
Total income	57'173'315.00	46'168'306.05
Application of net income		
Net income of financial year	26'188'473.03	19'654'855.98
Net income available for distribution	26'188'473.03	19'654'855.98
Distribution/delivery withholding taxes (35%)	9'165'965.39	6'879'199.48
For investment of retained earnings (65%)	17'022'507.64	12'775'656.50

Unit class ZB		Unit class QB		Unit class ZBH	
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
97'809.24	33'359.61	3'299.40	1'172.06	33'497.97	10'755.76
-7.44	-11'373.32	-0.24	-358.40	-2.55	-1'411.37
18'341'950.41	18'059'730.75	627'475.60	557'907.44	6'253'427.13	3'004'184.00
859'645.69	724'414.06	80'696.29	41'195.47	42'054.07	-197.80
19'299'397.90	18'806'131.10	711'471.05	599'916.57	6'328'976.62	3'013'330.59
114.90	392.40	4.32	14.15	40.59	129.76
8'607.76	9'744.33	299.13	316.98	2'984.11	1'785.69
0.00	0.00	29'828.92	28'860.72	0.00	0.00
8'742.90	1'698.35	296.14	58.95	4'035.99	452.00
42'850.84	2'696'172.31	74'702.31	53'333.78	0.00	0.00
60'316.40	2'708'007.39	105'130.82	82'584.58	7'060.69	2'367.45
19'239'081.50	16'098'123.71	606'340.23	517'331.99	6'321'915.93	3'010'963.14
0.00	0.00	21'135.37	28'437.14	0.00	0.00
19'239'081.50	16'098'123.71	627'475.60	545'769.13	6'321'915.93	3'010'963.14
-13'894'358.90	-8'129'336.38	-459'768.92	-274'353.23	-2'883'784.96	-4'055'859.52
0.00	0.00	-21'135.37	-28'437.14	0.00	0.00
5'344'722.60	7'968'787.33	146'571.31	242'978.76	3'438'130.97	-1'044'896.38
35'194'524.49	8'784'443.97	1'163'336.65	293'072.16	11'886'028.98	29'923'920.21
40'539'247.09	16'753'231.30	1'309'907.96	536'050.92	15'324'159.95	28'879'023.83
19'239'081.50	16'098'123.71	627'475.60	545'769.13	6'321'915.93	3'010'963.14
19'239'081.50	16'098'123.71	627'475.60	545'769.13	6'321'915.93	3'010'963.14
6'733'678.37	5'634'343.30	219'616.46	191'019.19	2'212'670.56	1'053'836.99
12'505'403.13	10'463'780.41	407'859.14	354'749.94	4'109'245.37	1'957'126.15

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
Securities valued based on parameters observable on the market							
Collective Investment Scheme							
Luxembourg							
CREDIT SUISSE INDEX FUND (LUX) SICAV - EQUITY EMU -DB- EUR	EUR	308'811	28'351	4'472	332'690	543'939'771.76	60.67
						543'939'771.76	60.67
Switzerland							
CREDIT SUISSE INDEX FUND (CH) - CSIF (CH) EQUITY EUROPE EX EMU EX CH - CHF ZA-		462'127	49'499	12'853	498'773	346'846'469.52	38.68
						346'846'469.52	38.68
Total Collective Investment Scheme						890'786'241.28	99.35
Total Securities valued based on parameters observable on the market						890'786'241.28	99.35
Derivative Financial Instruments							
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market							
Financial Futures							
Germany							
EURO STOXX 50 Index -10- 03/23	EUR	115	14	129			
EURO STOXX 50 Index -10- 06/23	EUR		247	247			
EURO STOXX 50 Index -10- 09/23	EUR		143	143			
EURO STOXX 50 Index -10- 12/23	EUR		276	276			
EURO STOXX 50 Index -10- 03/24	EUR		273	202	71	0.00	0.00
						0.00	0.00
Sweden							
OMX 30 Index -100- 03/23	SEK	10		10			
OMX 30 Index -100- 04/23	SEK		10	10			
OMX 30 Index -100- 06/23	SEK		5	5			
OMX 30 Index -100- 07/23	SEK		15	15			
OMX 30 Index -100- 08/23	SEK		16	16			
OMX 30 Index -100- 09/23	SEK		24	24			
OMX 30 Index -100- 10/23	SEK		28	28			
OMX 30 Index -100- 11/23	SEK		38	38			
OMX 30 Index -100- 12/23	SEK		58	58			
OMX 30 Index -100- 01/24	SEK		48	48			
OMX 30 Index -100- 02/24	SEK		56	56			
OMX 30 Index -100- 03/24	SEK		41		41	0.00	0.00
						0.00	0.00
United Kingdom							
FTSE 100 Index -10- 03/23	GBP	4		4			
FTSE 100 Index -10- 06/23	GBP		45	45			
FTSE 100 Index -10- 09/23	GBP		49	49			
FTSE 100 Index -10- 12/23	GBP		59	59			
FTSE 100 Index -10- 03/24	GBP		115	72	43	0.00	0.00
						0.00	0.00
Total Financial Futures						0.00	0.00
Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market						0.00	0.00
Securities valued based on parameters observable on the market							
Forward exchange transactions							
Forward exchange transactions (see list)						55'773.39	0.01
Total Forward exchange transactions						55'773.39	0.01
Total Securities valued based on parameters observable on the market						55'773.39	0.01
Total Derivative Financial Instruments						55'773.39	0.01
Total investments						890'842'014.67	99.36
Cash at banks						2'061'701.03	0.23
Time deposit						0.00	0.00
Other assets						3'716'646.55	0.41
Total fund assets						896'620'362.25	100.00
./. Due to bank						863'962.15	0.10
./. Other liabilities						14'401.76	0.00
./. Other loans						0.00	0.00
Net assets						895'741'998.34	99.90

(1) Inclusive as well corporate actions

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

Investment categories	Market value in CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	0.00	0.00
Securities valued based on parameters observable on the market	890'842'014.67	99.36
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

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

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.04.2023	Bought	CHF	9'893'130	DKK	74'184'000	0.00	0.00
04.04.2023	Bought	CHF	609'052	DKK	4'567'000	0.00	0.00
04.04.2023	Bought	CHF	106'772	DKK	799'000	0.00	0.00
04.04.2023	Bought	CHF	99'827	DKK	747'000	0.00	0.00
04.04.2023	Bought	CHF	115'289'697	EUR	116'189'000	0.00	0.00
04.04.2023	Bought	CHF	2'001'388	EUR	2'017'000	0.00	0.00
04.04.2023	Bought	CHF	88'492	EUR	89'000	0.00	0.00
04.04.2023	Bought	CHF	460'200	EUR	463'000	0.00	0.00
04.04.2023	Bought	CHF	42'939	EUR	43'113	0.00	0.00
04.04.2023	Bought	CHF	46'786	EUR	47'000	0.00	0.00
04.04.2023	Bought	CHF	53'281'264	GBP	47'101'000	0.00	0.00
04.04.2023	Bought	CHF	1'096'145	GBP	969'000	0.00	0.00
04.04.2023	Bought	CHF	199'013	GBP	177'296	0.00	0.00
04.04.2023	Bought	CHF	166'124	GBP	148'000	0.00	0.00
04.04.2023	Bought	CHF	143'660	GBP	129'000	0.00	0.00
04.04.2023	Bought	CHF	44'973	GBP	40'000	0.00	0.00
04.04.2023	Bought	CHF	61'684	GBP	55'000	0.00	0.00
04.04.2023	Bought	CHF	2'406'397	NOK	26'617'000	0.00	0.00
04.04.2023	Bought	CHF	102'885	NOK	1'138'000	0.00	0.00
04.04.2023	Bought	CHF	12'048'978	SEK	134'321'000	0.00	0.00
04.04.2023	Bought	CHF	269'916	SEK	3'009'000	0.00	0.00
04.04.2023	Bought	CHF	55'516	SEK	622'000	0.00	0.00
04.04.2023	Bought	CHF	458'530	USD	491'000	0.00	0.00
04.04.2023	Bought	DKK	230'000	CHF	30'821	0.00	0.00
04.04.2023	Bought	DKK	557'000	CHF	74'422	0.00	0.00
04.04.2023	Bought	EUR	199'000	CHF	198'453	0.00	0.00
04.04.2023	Bought	EUR	27'000	CHF	26'847	0.00	0.00
04.04.2023	Bought	EUR	42'000	CHF	41'543	0.00	0.00
04.04.2023	Bought	EUR	79'000	CHF	78'000	0.00	0.00
04.04.2023	Bought	GBP	53'000	CHF	59'050	0.00	0.00
04.04.2023	Bought	GBP	181'000	CHF	204'169	0.00	0.00
04.04.2023	Bought	GBP	153'000	CHF	171'180	0.00	0.00
04.04.2023	Bought	GBP	104'000	CHF	115'188	0.00	0.00
04.04.2023	Bought	GBP	257'000	CHF	289'145	0.00	0.00
04.04.2023	Bought	SEK	701'000	CHF	62'532	0.00	0.00
04.04.2023	Bought	SEK	435'000	CHF	39'126	0.00	0.00
04.04.2023	Bought	SEK	576'000	CHF	50'676	0.00	0.00
04.04.2023	Bought	SEK	385'000	CHF	33'594	0.00	0.00
03.05.2023	Bought	CHF	10'512'471	DKK	79'007'000	0.00	0.00
03.05.2023	Bought	CHF	273'699	DKK	2'057'000	0.00	0.00
03.05.2023	Bought	CHF	40'840	DKK	306'000	0.00	0.00
03.05.2023	Bought	CHF	64'616	DKK	491'000	0.00	0.00
03.05.2023	Bought	CHF	117'428'092	EUR	118'501'000	0.00	0.00
03.05.2023	Bought	CHF	386'678	EUR	389'000	0.00	0.00
03.05.2023	Bought	CHF	87'756	EUR	89'000	0.00	0.00
03.05.2023	Bought	CHF	68'080	EUR	69'000	0.00	0.00
03.05.2023	Bought	CHF	42'145	EUR	43'000	0.00	0.00
03.05.2023	Bought	CHF	280'059	EUR	286'000	0.00	0.00
03.05.2023	Bought	CHF	65'870	EUR	67'000	0.00	0.00
03.05.2023	Bought	CHF	67'148	EUR	68'000	0.00	0.00
03.05.2023	Bought	CHF	54'028'716	GBP	47'956'000	0.00	0.00
03.05.2023	Bought	CHF	159'034	GBP	141'000	0.00	0.00
03.05.2023	Bought	CHF	82'637	GBP	74'000	0.00	0.00
03.05.2023	Bought	CHF	64'810	GBP	58'000	0.00	0.00
03.05.2023	Bought	CHF	97'879	GBP	88'000	0.00	0.00
03.05.2023	Bought	CHF	90'786	GBP	82'000	0.00	0.00
03.05.2023	Bought	CHF	2'416'679	NOK	27'755'000	0.00	0.00
03.05.2023	Bought	CHF	43'078	NOK	514'000	0.00	0.00
03.05.2023	Bought	CHF	12'007'455	SEK	136'497'000	0.00	0.00
03.05.2023	Bought	CHF	61'636	SEK	698'000	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
03.05.2023	Bought	CHF	51'370	SEK	582'000	0.00	0.00
03.05.2023	Bought	CHF	41'194	SEK	478'000	0.00	0.00
03.05.2023	Bought	CHF	447'126	USD	491'000	0.00	0.00
03.05.2023	Bought	CHF	28'230	USD	31'000	0.00	0.00
03.05.2023	Bought	EUR	269'000	CHF	266'564	0.00	0.00
03.05.2023	Bought	EUR	82'000	CHF	81'494	0.00	0.00
03.05.2023	Bought	GBP	1'955'000	CHF	2'202'564	0.00	0.00
03.05.2023	Bought	GBP	48'000	CHF	53'495	0.00	0.00
03.05.2023	Bought	NOK	1'062'000	CHF	92'470	0.00	0.00
03.05.2023	Bought	SEK	3'886'000	CHF	341'846	0.00	0.00
03.05.2023	Bought	SEK	659'000	CHF	57'100	0.00	0.00
02.06.2023	Bought	CHF	10'775'841	DKK	81'861'000	0.00	0.00
02.06.2023	Bought	CHF	280'779	DKK	2'133'000	0.00	0.00
02.06.2023	Bought	CHF	42'914	DKK	326'000	0.00	0.00
02.06.2023	Bought	CHF	2'220'837	EUR	2'264'000	0.00	0.00
02.06.2023	Bought	CHF	116'889'196	EUR	119'161'000	0.00	0.00
02.06.2023	Bought	CHF	493'478	EUR	503'000	0.00	0.00
02.06.2023	Bought	CHF	122'555	EUR	125'000	0.00	0.00
02.06.2023	Bought	CHF	45'053	EUR	46'000	0.00	0.00
02.06.2023	Bought	CHF	113'989	EUR	117'000	0.00	0.00
02.06.2023	Bought	CHF	160'918	EUR	164'000	0.00	0.00
02.06.2023	Bought	CHF	83'210	EUR	85'000	0.00	0.00
02.06.2023	Bought	CHF	79'013	EUR	81'000	0.00	0.00
02.06.2023	Bought	CHF	88'576	EUR	91'000	0.00	0.00
02.06.2023	Bought	CHF	88'480	EUR	91'000	0.00	0.00
02.06.2023	Bought	CHF	85'589	EUR	88'000	0.00	0.00
02.06.2023	Bought	CHF	392'998	EUR	405'000	0.00	0.00
02.06.2023	Bought	CHF	51'757'104	GBP	46'396'000	0.00	0.00
02.06.2023	Bought	CHF	1'567'349	GBP	1'405'000	0.00	0.00
02.06.2023	Bought	CHF	197'461	GBP	177'000	0.00	0.00
02.06.2023	Bought	CHF	84'551	GBP	76'000	0.00	0.00
02.06.2023	Bought	CHF	114'050	GBP	102'000	0.00	0.00
02.06.2023	Bought	CHF	61'659	GBP	55'000	0.00	0.00
02.06.2023	Bought	CHF	2'260'562	NOK	27'207'000	0.00	0.00
02.06.2023	Bought	CHF	60'903	NOK	733'000	0.00	0.00
02.06.2023	Bought	CHF	20'673	NOK	249'000	0.00	0.00
02.06.2023	Bought	CHF	11'579'530	SEK	133'710'000	0.00	0.00
02.06.2023	Bought	CHF	419'759	SEK	4'847'000	0.00	0.00
02.06.2023	Bought	CHF	77'570	SEK	895'000	0.00	0.00
02.06.2023	Bought	CHF	27'718	SEK	323'000	0.00	0.00
02.06.2023	Bought	CHF	39'026	USD	44'000	0.00	0.00
02.06.2023	Bought	CHF	462'992	USD	522'000	0.00	0.00
02.06.2023	Bought	CHF	20'656	USD	23'000	0.00	0.00
02.06.2023	Bought	DKK	1'378'000	CHF	180'559	0.00	0.00
02.06.2023	Bought	EUR	91'000	CHF	88'245	0.00	0.00
02.06.2023	Bought	EUR	423'000	CHF	412'546	0.00	0.00
02.06.2023	Bought	GBP	764'000	CHF	857'405	0.00	0.00
02.06.2023	Bought	GBP	88'000	CHF	98'630	0.00	0.00
02.06.2023	Bought	GBP	45'000	CHF	50'206	0.00	0.00
02.06.2023	Bought	NOK	474'000	CHF	39'892	0.00	0.00
02.06.2023	Bought	SEK	2'412'000	CHF	210'485	0.00	0.00
02.06.2023	Bought	SEK	624'000	CHF	54'188	0.00	0.00
05.07.2023	Bought	CHF	216'765	DKK	1'659'000	0.00	0.00
05.07.2023	Bought	CHF	10'837'186	DKK	82'942'000	0.00	0.00
05.07.2023	Bought	CHF	119'636'453	EUR	122'999'000	0.00	0.00
05.07.2023	Bought	CHF	82'443	EUR	85'000	0.00	0.00
05.07.2023	Bought	CHF	53'739	EUR	55'000	0.00	0.00
05.07.2023	Bought	CHF	85'256	EUR	87'000	0.00	0.00
05.07.2023	Bought	CHF	46'883	EUR	48'000	0.00	0.00
05.07.2023	Bought	CHF	53'440'548	GBP	47'314'000	0.00	0.00
05.07.2023	Bought	CHF	65'360	GBP	58'000	0.00	0.00
05.07.2023	Bought	CHF	2'268'656	NOK	27'715'000	0.00	0.00
05.07.2023	Bought	CHF	11'461'766	SEK	136'739'000	0.00	0.00
05.07.2023	Bought	CHF	536'336	USD	589'000	0.00	0.00
05.07.2023	Bought	DKK	390'000	CHF	50'867	0.00	0.00
05.07.2023	Bought	EUR	116'000	CHF	112'939	0.00	0.00
05.07.2023	Bought	EUR	1'902'000	CHF	1'850'003	0.00	0.00
05.07.2023	Bought	EUR	748'000	CHF	726'351	0.00	0.00
05.07.2023	Bought	GBP	36'000	CHF	40'982	0.00	0.00

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05.07.2023	Bought	GBP	1'228'000	CHF	1'387'010	0.00	0.00
05.07.2023	Bought	GBP	250'000	CHF	281'945	0.00	0.00
05.07.2023	Bought	NOK	667'000	CHF	54'598	0.00	0.00
05.07.2023	Bought	SEK	1'027'000	CHF	85'754	0.00	0.00
03.08.2023	Bought	CHF	11'025'263	DKK	84'211'000	0.00	0.00
03.08.2023	Bought	CHF	117'446'374	EUR	120'508'000	0.00	0.00
03.08.2023	Bought	CHF	900'525	EUR	924'000	0.00	0.00
03.08.2023	Bought	CHF	63'365	EUR	65'000	0.00	0.00
03.08.2023	Bought	CHF	50'650	EUR	52'000	0.00	0.00
03.08.2023	Bought	CHF	40'448	EUR	42'000	0.00	0.00
03.08.2023	Bought	CHF	52'018'059	GBP	45'858'000	0.00	0.00
03.08.2023	Bought	CHF	77'731	GBP	69'000	0.00	0.00
03.08.2023	Bought	CHF	2'254'432	NOK	27'048'000	0.00	0.00
03.08.2023	Bought	CHF	115'928	SEK	1'402'000	0.00	0.00
03.08.2023	Bought	CHF	11'221'718	SEK	135'712'000	0.00	0.00
03.08.2023	Bought	CHF	525'381	USD	589'000	0.00	0.00
03.08.2023	Bought	DKK	2'650'000	CHF	346'949	0.00	0.00
03.08.2023	Bought	EUR	60'000	CHF	58'405	0.00	0.00
03.08.2023	Bought	EUR	96'000	CHF	93'733	0.00	0.00
03.08.2023	Bought	GBP	432'000	CHF	490'030	0.00	0.00
03.08.2023	Bought	GBP	78'000	CHF	88'599	0.00	0.00
05.09.2023	Bought	CHF	10'442'671	DKK	81'561'000	0.00	0.00
05.09.2023	Bought	CHF	79'254	DKK	619'000	0.00	0.00
05.09.2023	Bought	CHF	27'747	DKK	215'000	0.00	0.00
05.09.2023	Bought	CHF	5'318'751	EUR	5'576'000	0.00	0.00
05.09.2023	Bought	CHF	115'832'596	EUR	121'435'000	0.00	0.00
05.09.2023	Bought	CHF	195'524	EUR	204'000	0.00	0.00
05.09.2023	Bought	CHF	41'310	EUR	43'000	0.00	0.00
05.09.2023	Bought	CHF	39'181	EUR	41'000	0.00	0.00
05.09.2023	Bought	CHF	43'108	EUR	45'000	0.00	0.00
05.09.2023	Bought	CHF	50'481'631	GBP	45'417'000	0.00	0.00
05.09.2023	Bought	CHF	2'274'158	GBP	2'046'000	0.00	0.00
05.09.2023	Bought	CHF	108'405	GBP	97'000	0.00	0.00
05.09.2023	Bought	CHF	44'385	GBP	40'000	0.00	0.00
05.09.2023	Bought	CHF	55'667	GBP	50'000	0.00	0.00
05.09.2023	Bought	CHF	170'976	GBP	154'000	0.00	0.00
05.09.2023	Bought	CHF	50'405	GBP	45'000	0.00	0.00
05.09.2023	Bought	CHF	84'744	GBP	76'000	0.00	0.00
05.09.2023	Bought	CHF	2'312'169	NOK	27'048'000	0.00	0.00
05.09.2023	Bought	CHF	51'290	NOK	600'000	0.00	0.00
05.09.2023	Bought	CHF	197'288	SEK	2'396'000	0.00	0.00
05.09.2023	Bought	CHF	11'290'059	SEK	137'114'000	0.00	0.00
05.09.2023	Bought	CHF	53'231	SEK	646'000	0.00	0.00
05.09.2023	Bought	CHF	31'959	USD	37'000	0.00	0.00
05.09.2023	Bought	CHF	508'759	USD	589'000	0.00	0.00
05.09.2023	Bought	EUR	42'000	CHF	40'197	0.00	0.00
03.10.2023	Bought	CHF	1'051'122	DKK	8'184'000	0.00	0.00
03.10.2023	Bought	CHF	10'582'506	DKK	82'395'000	0.00	0.00
03.10.2023	Bought	CHF	42'199	DKK	327'000	0.00	0.00
03.10.2023	Bought	CHF	121'827'632	EUR	127'302'000	0.00	0.00
03.10.2023	Bought	CHF	62'751	EUR	66'000	0.00	0.00
03.10.2023	Bought	CHF	41'180	EUR	43'000	0.00	0.00
03.10.2023	Bought	CHF	84'322	EUR	88'000	0.00	0.00
03.10.2023	Bought	CHF	115'882	EUR	120'000	0.00	0.00
03.10.2023	Bought	CHF	53'481'808	GBP	47'925'000	0.00	0.00
03.10.2023	Bought	CHF	54'681	GBP	49'000	0.00	0.00
03.10.2023	Bought	CHF	215'130	GBP	194'000	0.00	0.00
03.10.2023	Bought	CHF	133'609	GBP	120'000	0.00	0.00
03.10.2023	Bought	CHF	57'832	NOK	698'000	0.00	0.00
03.10.2023	Bought	CHF	2'290'740	NOK	27'648'000	0.00	0.00
03.10.2023	Bought	CHF	11'286'790	SEK	140'156'000	0.00	0.00
03.10.2023	Bought	CHF	54'665	SEK	676'000	0.00	0.00
03.10.2023	Bought	CHF	551'242	USD	626'000	0.00	0.00
03.10.2023	Bought	DKK	484'000	CHF	62'195	0.00	0.00
03.10.2023	Bought	EUR	4'070'000	CHF	3'894'978	0.00	0.00
03.10.2023	Bought	EUR	122'000	CHF	116'675	0.00	0.00
03.10.2023	Bought	GBP	43'000	CHF	47'814	0.00	0.00
03.10.2023	Bought	GBP	53'000	CHF	59'012	0.00	0.00
03.10.2023	Bought	GBP	70'000	CHF	77'747	0.00	0.00

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03.10.2023	Bought	GBP	1'432'000	CHF	1'598'038	0.00	0.00
03.10.2023	Bought	GBP	236'000	CHF	261'985	0.00	0.00
03.10.2023	Bought	GBP	51'000	CHF	56'500	0.00	0.00
03.10.2023	Bought	SEK	8'723'000	CHF	702'465	0.00	0.00
03.10.2023	Bought	USD	67'000	CHF	60'078	0.00	0.00
02.11.2023	Bought	CHF	11'725'234	DKK	90'422'000	0.00	0.00
02.11.2023	Bought	CHF	40'868	DKK	322'000	0.00	0.00
02.11.2023	Bought	CHF	119'362'972	EUR	123'478'000	0.00	0.00
02.11.2023	Bought	CHF	177'956	EUR	185'000	0.00	0.00
02.11.2023	Bought	CHF	38'441	EUR	40'000	0.00	0.00
02.11.2023	Bought	CHF	71'889	EUR	75'000	0.00	0.00
02.11.2023	Bought	CHF	51'705'680	GBP	46'449'000	0.00	0.00
02.11.2023	Bought	CHF	1'488'310	GBP	1'337'000	0.00	0.00
02.11.2023	Bought	CHF	41'054	GBP	37'000	0.00	0.00
02.11.2023	Bought	CHF	2'431'073	NOK	28'346'000	0.00	0.00
02.11.2023	Bought	CHF	99'401	NOK	1'159'000	0.00	0.00
02.11.2023	Bought	CHF	11'102'186	SEK	132'109'000	0.00	0.00
02.11.2023	Bought	CHF	39'097	SEK	479'000	0.00	0.00
02.11.2023	Bought	CHF	509'762	USD	559'000	0.00	0.00
02.11.2023	Bought	CHF	29'181	USD	32'000	0.00	0.00
02.11.2023	Bought	DKK	528'000	CHF	68'127	0.00	0.00
02.11.2023	Bought	DKK	1'222'000	CHF	158'460	0.00	0.00
02.11.2023	Bought	EUR	7'256'000	CHF	7'014'187	0.00	0.00
02.11.2023	Bought	EUR	189'000	CHF	182'071	0.00	0.00
02.11.2023	Bought	GBP	38'000	CHF	42'099	0.00	0.00
02.11.2023	Bought	SEK	3'302'000	CHF	277'494	0.00	0.00
04.12.2023	Bought	CHF	11'448'817	DKK	88'994'000	0.00	0.00
04.12.2023	Bought	CHF	74'873	DKK	582'000	0.00	0.00
04.12.2023	Bought	CHF	43'450	DKK	336'000	0.00	0.00
04.12.2023	Bought	CHF	111'674'794	EUR	116'333'000	0.00	0.00
04.12.2023	Bought	CHF	45'327	EUR	47'000	0.00	0.00
04.12.2023	Bought	CHF	42'432	EUR	44'000	0.00	0.00
04.12.2023	Bought	CHF	245'545	EUR	255'000	0.00	0.00
04.12.2023	Bought	CHF	52'601'776	GBP	47'785'000	0.00	0.00
04.12.2023	Bought	CHF	64'852	GBP	59'000	0.00	0.00
04.12.2023	Bought	CHF	46'236	GBP	42'000	0.00	0.00
04.12.2023	Bought	CHF	64'950	GBP	59'000	0.00	0.00
04.12.2023	Bought	CHF	68'643	GBP	62'000	0.00	0.00
04.12.2023	Bought	CHF	138'084	GBP	124'000	0.00	0.00
04.12.2023	Bought	CHF	2'397'704	NOK	29'505'000	0.00	0.00
04.12.2023	Bought	CHF	10'508'650	SEK	129'286'000	0.00	0.00
04.12.2023	Bought	CHF	43'242	SEK	526'000	0.00	0.00
04.12.2023	Bought	CHF	536'042	USD	591'000	0.00	0.00
04.12.2023	Bought	CHF	43'274	USD	49'000	0.00	0.00
04.12.2023	Bought	DKK	351'000	CHF	45'332	0.00	0.00
04.12.2023	Bought	DKK	381'000	CHF	48'950	0.00	0.00
04.12.2023	Bought	DKK	262'000	CHF	33'753	0.00	0.00
04.12.2023	Bought	EUR	67'000	CHF	64'444	0.00	0.00
04.12.2023	Bought	EUR	2'649'000	CHF	2'542'929	0.00	0.00
04.12.2023	Bought	EUR	713'000	CHF	683'540	0.00	0.00
04.12.2023	Bought	EUR	190'000	CHF	183'225	0.00	0.00
04.12.2023	Bought	GBP	196'000	CHF	215'997	0.00	0.00
04.12.2023	Bought	GBP	156'000	CHF	173'180	0.00	0.00
04.12.2023	Bought	GBP	1'104'000	CHF	1'215'284	0.00	0.00
04.12.2023	Bought	SEK	3'851'000	CHF	313'018	0.00	0.00
04.12.2023	Bought	USD	28'000	CHF	25'396	0.00	0.00
03.01.2024	Bought	CHF	11'294'587	DKK	88'918'000	0.00	0.00
03.01.2024	Bought	CHF	283'133	DKK	2'229'000	0.00	0.00
03.01.2024	Bought	CHF	304'038	DKK	2'384'000	0.00	0.00
03.01.2024	Bought	CHF	144'580	DKK	1'133'000	0.00	0.00
03.01.2024	Bought	CHF	9'442'377	EUR	9'973'000	0.00	0.00
03.01.2024	Bought	CHF	107'044'530	EUR	113'060'000	0.00	0.00
03.01.2024	Bought	CHF	1'289'854	EUR	1'357'000	0.00	0.00
03.01.2024	Bought	CHF	108'440	EUR	115'000	0.00	0.00
03.01.2024	Bought	CHF	48'117	EUR	51'000	0.00	0.00
03.01.2024	Bought	CHF	52'839	EUR	56'000	0.00	0.00
03.01.2024	Bought	CHF	1'912'831	EUR	2'011'000	0.00	0.00
03.01.2024	Bought	CHF	69'872	EUR	74'000	0.00	0.00
03.01.2024	Bought	CHF	51'216'571	GBP	46'675'000	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
03.01.2024	Bought	CHF	1'077'693	GBP	977'000	0.00	0.00
03.01.2024	Bought	CHF	68'168	GBP	62'000	0.00	0.00
03.01.2024	Bought	CHF	40'652	GBP	37'000	0.00	0.00
03.01.2024	Bought	CHF	932'256	GBP	845'000	0.00	0.00
03.01.2024	Bought	CHF	2'374'107	NOK	29'505'000	0.00	0.00
03.01.2024	Bought	CHF	43'005	NOK	531'000	0.00	0.00
03.01.2024	Bought	CHF	46'149	NOK	552'000	0.00	0.00
03.01.2024	Bought	CHF	10'433'018	SEK	125'961'000	0.00	0.00
03.01.2024	Bought	CHF	692'685	SEK	8'363'000	0.00	0.00
03.01.2024	Bought	CHF	107'285	SEK	1'265'000	0.00	0.00
03.01.2024	Bought	CHF	44'066	SEK	517'000	0.00	0.00
03.01.2024	Bought	CHF	53'725	USD	62'000	0.00	0.00
03.01.2024	Bought	CHF	530'321	USD	612'000	0.00	0.00
03.01.2024	Bought	EUR	51'000	CHF	48'240	0.00	0.00
03.01.2024	Bought	EUR	69'000	CHF	65'305	0.00	0.00
03.01.2024	Bought	GBP	167'000	CHF	183'249	0.00	0.00
03.01.2024	Bought	GBP	85'000	CHF	93'405	0.00	0.00
03.01.2024	Bought	GBP	67'000	CHF	73'412	0.00	0.00
03.01.2024	Bought	NOK	621'000	CHF	49'968	0.00	0.00
03.01.2024	Bought	SEK	6'613'000	CHF	551'962	0.00	0.00
02.02.2024	Bought	CHF	11'775'855	DKK	94'664'000	0.00	0.00
02.02.2024	Bought	CHF	204'383	DKK	1'643'000	0.00	0.00
02.02.2024	Bought	CHF	442'134	DKK	3'551'000	0.00	0.00
02.02.2024	Bought	CHF	76'931	DKK	618'000	0.00	0.00
02.02.2024	Bought	CHF	117'330'550	EUR	126'577'000	0.00	0.00
02.02.2024	Bought	CHF	1'201'327	EUR	1'296'000	0.00	0.00
02.02.2024	Bought	CHF	4'927'705	EUR	5'311'000	0.00	0.00
02.02.2024	Bought	CHF	41'726	EUR	45'000	0.00	0.00
02.02.2024	Bought	CHF	63'413	EUR	68'000	0.00	0.00
02.02.2024	Bought	CHF	42'983	EUR	46'000	0.00	0.00
02.02.2024	Bought	CHF	46'340	EUR	49'000	0.00	0.00
02.02.2024	Bought	CHF	854'245	EUR	908'000	0.00	0.00
02.02.2024	Bought	CHF	51'404'384	GBP	48'277'000	0.00	0.00
02.02.2024	Bought	CHF	557'945	GBP	524'000	0.00	0.00
02.02.2024	Bought	CHF	2'440'889	GBP	2'288'000	0.00	0.00
02.02.2024	Bought	CHF	294'488	GBP	267'000	0.00	0.00
02.02.2024	Bought	CHF	2'465'525	NOK	29'967'000	0.00	0.00
02.02.2024	Bought	CHF	10'863'408	SEK	129'493'000	0.00	0.00
02.02.2024	Bought	CHF	159'143	SEK	1'897'000	0.00	0.00
02.02.2024	Bought	CHF	937'223	SEK	11'181'000	0.00	0.00
02.02.2024	Bought	CHF	561'913	USD	674'000	0.00	0.00
02.02.2024	Bought	CHF	86'408	USD	103'000	0.00	0.00
02.02.2024	Bought	DKK	1'588'000	CHF	200'959	0.00	0.00
02.02.2024	Bought	EUR	46'000	CHF	42'689	0.00	0.00
02.02.2024	Bought	EUR	56'000	CHF	52'047	0.00	0.00
02.02.2024	Bought	GBP	69'000	CHF	74'542	0.00	0.00
02.02.2024	Bought	GBP	55'000	CHF	59'058	0.00	0.00
02.02.2024	Bought	GBP	766'000	CHF	842'958	0.00	0.00
02.02.2024	Bought	SEK	1'256'000	CHF	104'161	0.00	0.00
04.03.2024	Bought	CHF	12'327'289	DKK	98'888'000	0.00	0.00
04.03.2024	Bought	CHF	401'390	DKK	3'216'000	0.00	0.00
04.03.2024	Bought	CHF	27'457	DKK	220'000	0.00	0.00
04.03.2024	Bought	CHF	401'320	DKK	3'216'000	0.00	0.00
04.03.2024	Bought	CHF	124'724'692	EUR	134'097'000	0.00	0.00
04.03.2024	Bought	CHF	505'979	EUR	544'000	0.00	0.00
04.03.2024	Bought	CHF	359'073	EUR	386'000	0.00	0.00
04.03.2024	Bought	CHF	505'867	EUR	544'000	0.00	0.00
04.03.2024	Bought	CHF	124'697'203	EUR	134'097'000	0.00	0.00
04.03.2024	Bought	CHF	65'324	EUR	70'000	0.00	0.00
04.03.2024	Bought	CHF	43'238	EUR	46'000	0.00	0.00
04.03.2024	Bought	CHF	155'529	EUR	165'000	0.00	0.00
04.03.2024	Bought	CHF	54'959'190	GBP	50'466'000	0.00	0.00
04.03.2024	Bought	CHF	219'956	GBP	202'000	0.00	0.00
04.03.2024	Bought	CHF	78'601	GBP	71'000	0.00	0.00
04.03.2024	Bought	CHF	179'111	GBP	161'000	0.00	0.00
04.03.2024	Bought	CHF	2'451'552	NOK	29'967'000	0.00	0.00
04.03.2024	Bought	CHF	11'681'866	SEK	141'315'000	0.00	0.00
04.03.2024	Bought	CHF	28'716	SEK	348'000	0.00	0.00
04.03.2024	Bought	CHF	32'498	USD	38'000	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
04.03.2024	Bought	CHF	664'497	USD	777'000	0.00	0.00
04.03.2024	Bought	CHF	664'280	USD	777'000	0.00	0.00
04.03.2024	Bought	CHF	32'487	USD	38'000	0.00	0.00
04.03.2024	Bought	DKK	373'000	CHF	47'512	0.00	0.00
04.03.2024	Bought	GBP	74'000	CHF	81'641	0.00	0.00
04.03.2024	Bought	GBP	48'000	CHF	53'279	0.00	0.00
04.03.2024	Bought	GBP	113'000	CHF	123'061	0.00	0.00
04.03.2024	Bought	NOK	952'000	CHF	77'900	0.00	0.00
04.03.2024	Bought	SEK	3'656'000	CHF	302'907	0.00	0.00
03.04.2024	Bought	CHF	13'009'804	DKK	101'951'000	1'819.43	0.00
03.04.2024	Bought	CHF	696'997	DKK	5'462'000	97.48	0.00
03.04.2024	Bought	CHF	128'676'420	EUR	135'308'000	27'935.51	0.00
03.04.2024	Bought	CHF	815'949	EUR	858'000	177.14	0.00
03.04.2024	Bought	CHF	56'261'709	GBP	50'665'000	23'030.64	0.00
03.04.2024	Bought	CHF	2'404'520	NOK	29'015'000	812.23	0.00
03.04.2024	Bought	CHF	11'720'175	SEK	138'007'000	2'233.13	0.00
03.04.2024	Bought	CHF	376'810	SEK	4'437'000	71.80	0.00
03.04.2024	Bought	CHF	715'283	USD	815'000	248.81	0.00
03.04.2024	Bought	GBP	1'357'000	CHF	1'506'901	-614.73	0.00
03.04.2024	Bought	NOK	1'363'000	CHF	112'954	-38.05	0.00
Total Forward exchange transactions						55'773.39	0.01

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
Exposure-increasing derivative positions:				
- Marketrisk (Equity price risk)	7'810'346.03	0.87%	5'402'265.53	0.69%
- Currency risk	0.00	0.00%	0.00	0.00%
Total commitment-increasing positions	7'810'346.03	0.87%	5'402'265.53	0.69%
Exposure-reducing derivative positions:				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
- Currency risk	213'542'307.45	23.84%	197'870'219.06	25.14%
Total commitment-reducing positions	213'542'307.45	23.84%	197'870'219.06	25.14%

Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
Consolidation				
Net assets in millions	CHF	2'327.09	2'110.92	2'225.23
Unit class ZB				
Total net assets in millions	CHF	893.12	643.02	699.61
Asset value per share	CHF	2'260.79	1'926.96	2'040.38
Unit class DB				
Total net assets in millions	CHF	4.11	3.79	5.30
Asset value per share	CHF	2'183.67	1'862.26	1'972.94
Unit class QB				
Total net assets in millions	CHF	356.23	235.91	279.20
Asset value per share	CHF	2'117.40	1'806.49	1'914.61
Unit class ZBH				
Total net assets in millions	CHF	653.32	788.48	800.97
Asset value per share	CHF	1'975.11	1'643.04	1'780.59
Unit class DBH				
Total net assets in millions	CHF	2.63	2.47	4.42
Asset value per share	CHF	1'952.74	1'625.36	1'762.63
Unit class QBH				
Total net assets in millions	CHF	417.69	437.26	435.72
Asset value per share	CHF	1'964.79	1'636.41	1'775.28

Appropriation of net income

Accumulation per unit					
For unitholders domiciled in Switzerland and abroad					
Accumulation 2024		Unit class ZB		Unit class DB	Unit class QB
For Accumulation available earnings	CHF	33.869	CHF	31.044	CHF 28.913
Less 35% Swiss withholding tax	CHF	11.854	CHF	10.866	CHF 10.120
For Accumulation retained earnings	CHF	22.015	CHF	20.179	CHF 18.794
Coupon no. income		10		10	10
For unitholders domiciled in Switzerland and abroad					
Accumulation 2024		Unit class ZBH		Unit class DBH	Unit class QBH
For Accumulation available earnings	CHF	30.148	CHF	28.301	CHF 26.839
Less 35% Swiss withholding tax	CHF	10.552	CHF	9.905	CHF 9.394
For Accumulation retained earnings	CHF	19.596	CHF	18.395	CHF 17.445
Coupon no. income		10		10	10

Exchange rates

Exchange rates as at	29.02.2024
AUSTRALIAN DOLLAR	0.573380
DANISH KRONE	0.127835
GREAT BRITAIN POUND	1.113852
EURO	0.952900
HONG KONG DOLLAR	0.112478
ISRAELI NEW SHEKEL	0.246546
JAPANESE YEN	0.005883
CANADIAN DOLLAR	0.649225
NEW ZEALAND DOLLAR	0.536482
NORWEGIAN KRONE	0.083078
SWEDISH KRONA	0.085099
SWISS FRANC	1.000000
SINGAPORE DOLLAR	0.654892
UNITED STATES DOLLAR	0.880562

Unit class ZB		Unit class DB		Unit class QB		Unit class ZBH	
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
643'015'075.44	699'613'049.97	3'790'913.13	5'302'575.69	235'909'627.45	279'197'227.88	788'476'576.58	800'970'730.03
-3'891'136.54	-2'996'390.01	-21'354.59	-16'837.94	-1'751'208.76	-1'078'804.35	-4'610'914.26	-3'888'188.91
249'654'649.06	42'270'540.73	0.00	31'960.79	118'802'819.47	20'526'060.88	10'939'308.22	95'847'416.71
-141'864'135.44	-63'147'529.91	-315'718.48	-1'318'256.60	-53'998'834.73	-48'975'853.97	-275'046'669.94	-42'713'075.61
9'962'347.53	2'180'118.59	31'272.24	586.98	3'378'256.40	-593'487.65	20'617'167.10	558'588.32
136'241'871.83	-34'904'713.93	623'785.78	-209'115.79	53'888'774.68	-13'165'515.34	112'940'683.31	-62'298'893.96
893'118'671.88	643'015'075.44	4'108'898.08	3'790'913.13	356'229'434.51	235'909'627.45	653'316'151.01	788'476'576.58
333'694.644	342'883.284	2'035.650	2'687.650	130'590.273	145'824.792	479'888.209	449'835.473
129'816.988	22'283.125	0.000	18.000	66'277.663	11'285.728	5'853.610	55'742.117
-68'464.528	-31'471.765	-154.000	-670.000	-28'628.685	-26'520.247	-154'966.636	-25'689.381
395'047.104	333'694.644	1'881.650	2'035.650	168'239.251	130'590.273	330'775.183	479'888.209
(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)
2'260.79	1'926.96	2'183.67	1'862.26	2'117.40	1'806.49	1'975.11	1'643.04

	Unit class DBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
Change in net assets of the fund		
Net assets at beginning of the reporting period	2'469'302.86	4'422'862.91
Delivery withholding tax	-13'873.53	-11'152.07
Issue of units	96'672.90	0.00
Redemption of units	-422'822.99	-1'644'337.60
Other items from unit transactions	50'241.44	-100'261.41
Total income	453'232.00	-197'808.97
Net assets at end of reporting period	2'632'752.68	2'469'302.86
Change in units in circulation		
Number at beginning of the reporting period	1'519.234	2'509.234
Number of units issued	55.000	0.000
Number of units redeemed	-226.000	-990.000
Number at the end of the reporting period	1'348.234	1'519.234
Unit class currency	(CHF)	(CHF)
Net asset value per unit	1'952.74	1'625.36

Unit class QBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF
437'257'752.47	435'721'847.11
-1'849'163.97	-1'757'738.06
72'143'300.47	95'950'185.84
-160'497'042.16	-59'362'589.67
-941'445.07	2'069'557.92
71'572'842.18	-35'363'510.67
417'686'243.92	437'257'752.47
267'205.544	245'438.759
41'143.036	58'150.103
-95'762.362	-36'383.318
212'586.218	267'205.544
(CHF)	(CHF)
1'964.79	1'636.41

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
Income		
Income from bank assets	448'633.74	190'016.72
Negative interest	-3'348.34	-29'110.98
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	5'348'612.12	4'667'388.87
- Units of other collective investment schemes	30'632'629.63	30'945'694.58
Income from other investments	25'560.43	0.00
Current income paid in on issued units	1'827'086.82	751'195.53
Total income	38'279'174.40	36'525'184.72
Expenses		
Interest paid	4'465.75	1'005.08
Audit expenses	11'891.00	11'847.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	1'156'999.42	1'141'448.43
Other expenses	38'652.91	6'374.86
Current net income paid out on redeemed units	3'048'445.03	762'486.64
Total expenses	4'260'454.11	1'923'162.01
Net Income	34'018'720.29	34'602'022.71
Realised capital gains and losses	95'590'266.38	-45'761'930.44
Realized income	129'608'986.67	-11'159'907.73
Unrealized capital gain/losses	246'112'203.11	-134'979'650.93
Total income	375'721'189.78	-146'139'558.66
Application of net income		
Net income of financial year	34'018'720.29	34'602'022.71
Net income available for distribution	34'018'720.29	34'602'022.71
Distribution/delivery withholding taxes (35%)	11'906'551.88	12'110'707.36
For investment of retained earnings (65%)	22'112'168.41	22'491'315.35

Unit class ZB		Unit class DB		Unit class QB		Unit class ZBH	
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
162'180.67	57'651.86	768.46	343.08	62'570.93	21'920.22	148'657.61	71'233.86
-1'201.16	-8'844.23	-5.72	-56.76	-464.89	-3'481.69	-1'115.83	-10'841.15
1'871'732.72	1'436'812.59	9'231.07	9'447.63	720'256.96	561'750.03	1'849'165.20	1'717'971.00
10'896'281.02	9'369'199.54	53'573.98	55'617.61	4'622'453.20	3'552'950.31	9'583'700.33	11'593'854.45
9'846.70	0.00	44.19	0.00	3'822.05	0.00	7'200.74	0.00
1'301'688.18	234'108.38	0.00	174.89	180'748.25	71'752.95	56'483.77	125'701.75
14'240'528.13	11'088'928.14	63'611.98	65'526.45	5'589'386.50	4'204'891.82	11'644'091.82	13'497'919.91
1'515.21	307.67	8.00	1.89	554.94	121.26	1'640.13	373.92
4'301.86	3'623.95	20.36	22.96	1'651.45	1'405.86	3'935.47	4'404.75
0.00	0.00	3'382.38	3'505.66	475'339.57	375'160.27	0.00	0.00
12'501.44	1'074.38	61.63	6.56	5'038.41	412.79	13'692.72	3'169.50
842'174.20	177'038.14	1'725.10	976.27	242'427.44	181'216.28	1'652'647.53	152'745.89
860'492.71	182'044.14	5'197.47	4'513.34	725'011.81	558'316.46	1'671'915.85	160'694.06
13'380'035.42	10'906'884.00	58'414.51	61'013.11	4'864'374.69	3'646'575.36	9'972'175.97	13'337'225.85
27'878'067.97	-4'284'951.90	128'303.29	-25'256.26	11'126'487.03	-1'571'437.09	34'315'190.04	-25'598'307.18
41'258'103.39	6'621'932.10	186'717.80	35'756.85	15'990'861.72	2'075'138.27	44'287'366.01	-12'261'081.33
94'983'768.44	-41'526'646.03	437'067.98	-244'872.64	37'897'912.96	-15'240'653.61	68'653'317.30	-50'037'812.63
136'241'871.83	-34'904'713.93	623'785.78	-209'115.79	53'888'774.68	-13'165'515.34	112'940'683.31	-62'298'893.96
13'380'035.42	10'906'884.00	58'414.51	61'013.11	4'864'374.69	3'646'575.36	9'972'175.97	13'337'225.85
13'380'035.42	10'906'884.00	58'414.51	61'013.11	4'864'374.69	3'646'575.36	9'972'175.97	13'337'225.85
4'683'012.34	3'817'409.23	20'445.08	21'354.59	1'702'531.07	1'276'301.38	3'490'261.54	4'668'028.72
8'697'023.08	7'089'474.77	37'969.43	39'658.52	3'161'843.62	2'370'273.98	6'481'914.43	8'669'197.13

	Unit class DBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
Income		
Income from bank assets	519.92	225.57
Negative interest	-3.89	-39.77
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	6'174.25	6'810.24
- Units of other collective investment schemes	35'526.43	36'131.87
Income from other investments	29.02	0.00
Current income paid in on issued units	550.02	0.00
Total income	42'795.75	43'127.91
Expenses		
Interest paid	5.24	1.25
Audit expenses	14.18	15.61
Remunerations to the following in accordance with the fund regulations:		
- Management company	2'284.50	2'413.29
Other expenses	50.07	10.60
Current net income paid out on redeemed units	2'285.84	1'048.50
Total expenses	4'639.83	3'489.25
Net Income	38'155.92	39'638.66
Realised capital gains and losses	138'640.02	-80'645.10
Realized income	176'795.94	-41'006.44
Unrealized capital gain/losses	276'436.06	-156'802.53
Total income	453'232.00	-197'808.97
Application of net income		
Net income of financial year	38'155.92	39'638.66
Net income available for distribution	38'155.92	39'638.66
Distribution/delivery withholding taxes (35%)	13'354.57	13'873.53
For investment of retained earnings (65%)	24'801.35	25'765.13

Unit class QBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF
73'936.15	38'642.13
-556.85	-5'847.38
892'051.92	934'597.38
5'441'094.67	6'337'940.80
4'617.73	0.00
287'616.60	319'457.56
6'698'760.22	7'624'790.49
742.23	199.09
1'967.68	2'373.87
675'992.97	760'369.21
7'308.64	1'701.03
307'184.92	249'461.56
993'196.44	1'014'104.76
5'705'563.78	6'610'685.73
22'003'578.03	-14'201'332.91
27'709'141.81	-7'590'647.18
43'863'700.37	-27'772'863.49
71'572'842.18	-35'363'510.67
5'705'563.78	6'610'685.73
5'705'563.78	6'610'685.73
1'996'947.28	2'313'739.91
3'708'616.50	4'296'945.82

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
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market							
Shares (and equity-type securities)							
Denmark							
A.P. MOELLER - MAERSK -A-	DKK	141	13	36	118	141'040.17	0.01
A.P. MOELLER - MAERSK -B-	DKK	221	29	34	216	269'109.70	0.01
CARLSBERG -B-	DKK	4'287	558	452	4'393	539'676.85	0.02
COLOPLAST -B-	DKK	5'232	681	887	5'026	588'271.04	0.02
DANSKE BANK	DKK	30'379	3'950	4'517	29'812	771'729.92	0.03
DEMANT A/S	DKK	4'059	527		4'586	202'315.06	0.01
DSV A/S	DKK	8'213	1'272	2'287	7'198	1'017'691.55	0.04
GENMAB	DKK	2'940	447	441	2'946	726'840.72	0.03
NOVO NORDISK -B-	DKK		160'936	21'104	139'832	14'652'465.37	0.62
NOVO-NORDISK -B-	DKK	73'935	11'157	85'092			
NOVOZYMES -B-	DKK	9'008	9'218	2'100	16'126	801'497.39	0.03
ORSTED	DKK	8'332	1'083	1'026	8'389	414'699.55	0.02
PANDORA	DKK	4'045	470	761	3'754	534'119.74	0.02
ROCKWOOL INTERNATIONAL -B-	DKK	421	32		453	127'689.74	0.01
TRYG A/S	DKK	15'858	2'062	2'342	15'578	291'741.71	0.01
VESTAS WIND SYSTEMS A/S	DKK	44'478	6'861	7'691	43'648	1'070'974.27	0.05
						22'149'862.78	0.94
Finland							
NORDEA BANK ABP	SEK	148'073	17'625	165'698			
						0.00	0.00
Ireland							
CRH	GBP		34'754	4'159	30'595	2'240'306.66	0.10
DCC	GBP	4'502	227	458	4'271	267'167.72	0.01
FLUTTER ENTERTAINMENT PLC	GBP		7'809	169	7'640	1'455'605.71	0.06
						3'963'080.09	0.17
Isle of Man							
ENTAIN PLC	GBP	26'873	5'662	4'322	28'213	286'911.11	0.01
						286'911.11	0.01
Israel							
AZRIELI GROUP	ILS	2'214		1'717	497	31'711.62	0.00
BANK HAPOALIM	ILS	55'935	7'273		63'208	532'650.01	0.02
BANK LEUMI LE-ISRAEL	ILS	67'994	8'842		76'836	566'792.59	0.02
BEZEQ THE ISRAEL TELECOMMUNICATION	ILS	91'587	11'645	103'232			
CHECK POINT SOFTWARE TECHNOLOGIES	USD	4'564	429	575	4'418	624'085.49	0.03
CYBERARK SOFTWARE	USD	1'993	33		2'026	470'552.67	0.02
ELBIT SYSTEMS	ILS	1'172	152		1'324	259'182.88	0.01
FIRST INTERNATIONAL BANK OF ISRAEL	ILS	2'460	286	2'746			
GLOBAL-E ONLINE LTD	USD		4'439		4'439	132'391.53	0.01
ICL GROUP LTD	ILS	36'236		16'351	19'885	92'609.47	0.00
ISRAEL DISCOUNT BANK -A-	ILS	50'238	11'329		61'567	282'634.71	0.01
MIZRAHI TEFAHOT BANK	ILS	7'134	545	1'607	6'072	211'529.89	0.01
MONDAY.COM LTD	USD		1'067		1'067	209'531.16	0.01
NICE	ILS	2'724	438	719	2'443	528'046.66	0.02
TEVA PHARMACEUTICAL INDUSTRIES ADR	USD	48'564	6'713	5'292	49'985	578'795.72	0.02
TOWER SEMICONDUCTOR	ILS	4'813	626	5'439			
WIX.COM	USD	2'458	392	442	2'408	297'236.68	0.01
ZIM INTEGRATED SHIPPING SERVIC	USD	3'701		3'701			
						4'817'751.08	0.20
Jersey							
EXPERIAN PLC	GBP	40'862	4'529	5'779	39'612	1'493'525.89	0.06
GLENCORE	GBP	458'671	46'106	48'595	456'182	1'906'208.53	0.08
WPP 2012	GBP	47'095	4'254	3'437	47'912	377'410.40	0.02
						3'777'144.82	0.16
Norway							
ADEVINTA ASA -B-	NOK	12'128	3'714		15'842	149'247.47	0.01
AKER BP ASA	NOK	13'730	1'998	1'629	14'099	301'846.84	0.01
DNB BANK ASA	NOK	41'137	6'318	6'161	41'294	728'317.69	0.03
EQUINOR ASA	NOK	43'220	6'472	9'421	40'271	875'380.89	0.04
GJENSIDIGE FORSIKRING ASA	NOK	9'044	1'528	449	10'123	140'950.68	0.01
KONGSBERG GRUPPEN	NOK	3'864	547		4'411	247'906.99	0.01
MOWI ASA	NOK	19'438	2'811	1'659	20'590	350'495.31	0.01
NORSK HYDRO	NOK	58'081	8'853	7'740	59'194	268'211.09	0.01
ORKLA	NOK	39'131	5'102	13'151	31'082	196'403.48	0.01
SALMAR	NOK	2'545	843		3'388	189'539.80	0.01
TELENOR	NOK	30'944	4'754	7'765	27'933	269'654.47	0.01

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
YARA INTERNATIONAL	NOK	8'234	1'125	1'118	8'241	225'932.01	0.01
						3'943'886.72	0.17
Sweden							
ALFA LAVAL	SEK	12'760	1'953	3'879	10'834	359'290.30	0.02
ASSA ABLOY -B-	SEK	44'144	6'758	9'202	41'700	1'048'269.14	0.04
ATLAS COPCO AB -A-	SEK	118'956	18'110	22'219	114'847	1'756'769.61	0.07
ATLAS COPCO AB -B-	SEK	69'124	10'524	15'792	63'856	841'471.04	0.04
BEIJER REF AB -B-	SEK		18'908		18'908	234'278.93	0.01
BOLIDEN AB	SEK		12'611	12'611			
BOLIDEN AB	SEK		13'613	2'610	11'003	245'650.94	0.01
BOLIDEN AB	SEK	12'055	842	12'897			
ELECTROLUX AB -B-	SEK	9'685	1'260	10'945			
EMBRACER GROUP AB -B-	SEK	28'626	5'266	33'892			
EPIROC AB -A-	SEK	29'440	4'443	8'600	25'283	403'956.69	0.02
EPIROC AB -B-	SEK	17'176	2'628	4'422	15'382	223'576.90	0.01
EQT AB	SEK	15'849	2'396	2'477	15'768	406'579.52	0.02
ESSITY AB	SEK	26'951	4'106	6'952	24'105	495'804.02	0.02
EVOLUTION GAMING GROUP AB	SEK	8'053	1'232	1'855	7'430	848'151.38	0.04
FASTIGHETS AB BALDER -B-	SEK	31'758	5'650	4'607	32'801	179'483.41	0.01
GETINGE INDUSTRIER (fria) -B-	SEK	10'074	1'541	231	11'384	198'791.82	0.01
HENNES & MAURITZ STOCKHOLM -B-	SEK	34'883	4'924	13'164	26'643	318'465.25	0.01
HEXAGON AB -B-	SEK	87'247	18'236	20'610	84'873	876'467.04	0.04
HOLMEN AB -B-	SEK	4'054	703	1'377	3'380	119'598.97	0.01
HUSQVARNA -B-	SEK	18'481	3'080	9'602	11'959	81'273.77	0.00
INDUSTRIVAERDEN -A-	SEK	6'571	937	960	6'548	196'869.56	0.01
INDUSTRIVAERDEN -C-	SEK	6'782	961	2'181	5'562	166'751.55	0.01
INDUTRADE	SEK	11'804	1'795	2'741	10'858	253'178.40	0.01
INVESTOR AB -A-	SEK	21'965	3'362	25'327			
INVESTOR AB -B-	SEK	80'686	12'284	19'498	73'472	1'628'130.07	0.07
KINNEVIK AB -B-	SEK	11'398	1'680	13'078			
LATOUR INVESTMENT -B-	SEK	6'521	1'274	150	7'645	170'843.50	0.01
LIFCO AB -B-	SEK	9'000	2'602	2'476	9'126	214'190.88	0.01
LUNDBERGFOERETAGEN -B-	SEK	4'202	567	932	3'837	183'834.26	0.01
NIBE INDUSTRIER AB -B-	SEK	67'702	10'217	10'714	67'205	330'449.71	0.01
SAAB -B-	SEK		3'985		3'985	276'858.32	0.01
SAGAX AB -B-	SEK	8'398	1'141	194	9'345	194'757.57	0.01
SANDVIK	SEK	46'960	7'189	10'486	43'663	865'384.91	0.04
SECURITAS -B-	SEK	24'225	3'089	3'053	24'261	229'892.70	0.01
SKANDINAVISKA ENSKILDA BANKEN -A-	SEK	72'076	10'895	12'609	70'362	920'917.59	0.04
SKANSKA -B-	SEK	14'984	2'292	344	16'932	275'212.33	0.01
SVENSKA CELLULOSA -B-	SEK	29'217	4'084	6'437	26'864	335'257.89	0.01
SVENSKA HANDELSBANKEN -A-	SEK	64'091	9'833	16'883	57'041	600'944.04	0.03
SVENSKA KULLAGERFABRIKEN -B-	SEK	19'202	2'585	7'472	14'315	275'068.93	0.01
SWEDBANK -A-	SEK	39'886	6'105	12'390	33'601	650'232.87	0.03
SWEDISH ORPHAN BIOVITRUM	SEK	7'299	2'297	9'596		207'909.77	0.01
SWEDISH ORPHAN BIOVITRUM AB	SEK		1'199	1'199			
SWEDISH ORPHAN BIOVITRUM AB (rights) 14.09.2023	SEK		8'397	8'397			
TELE2 -B-	SEK	28'331	3'826	11'948	20'209	149'482.65	0.01
TELEFON LM ERICSSON -B-	SEK	125'392	19'877	29'821	115'448	552'434.45	0.02
TELIA COMPANY	SEK	124'134	17'916	47'346	94'704	198'821.67	0.01
VOLVO (fria) -B-	SEK	66'463	10'174	12'716	63'921	1'550'840.14	0.07
VOLVO -A-	SEK	8'000	1'861		9'861	242'350.77	0.01
VOLVO CAR AB -B-	SEK	25'752	6'480		32'232	103'572.75	0.00
						19'412'066.01	0.82
Switzerland							
COCA-COLA HBC AG	GBP	9'678	1'002	1'012	9'668	265'448.87	0.01
						265'448.87	0.01
United Kingdom							
3I GROUP	GBP	42'276	4'385	4'571	42'090	1'157'048.05	0.05
ABRDN PLC	GBP	90'784	6'474	27'012	70'246	123'155.45	0.01
ADMIRAL GROUP	GBP	8'679	2'602	2'632	8'649	256'834.50	0.01
ANGLO AMERICAN	GBP	56'299	6'343	7'694	54'948	1'041'078.59	0.04
ANTOFAGASTA	GBP	16'934	2'046	2'935	16'045	324'819.03	0.01
ASHTAD GROUP	GBP	19'864	2'156	3'085	18'935	1'197'956.25	0.05
ASSOCIATED BRITISH FOODS	GBP	17'082	1'762	3'343	15'501	392'451.93	0.02
ASTRAZENECA	GBP	68'632	7'685	10'267	66'050	7'344'482.60	0.31
AUTO TRADER GROUP	GBP	47'646	3'526	10'224	40'948	337'696.39	0.01
AVIVA PLC	GBP	121'712	12'575	15'916	118'371	588'436.38	0.03
BAE SYSTEMS	GBP	135'917	15'244	20'946	130'215	1'801'399.03	0.08
BARCLAYS	GBP	720'893	78'031	145'703	653'221	1'196'596.53	0.05

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
BARRATT DEVELOPMENTS	GBP	53'061	3'736	17'984	38'813	201'676.91	0.01
BP	GBP	808'377	99'681	170'361	737'697	3'785'502.55	0.16
BRITISH AMERICAN TOBACCO	GBP	94'590	10'149	20'252	84'487	2'206'785.13	0.09
BRITISH LAND	GBP	46'404		46'404			
BT GROUP	GBP	302'315	30'659	45'126	287'848	334'887.53	0.01
BUNZL	GBP	14'582	1'591	1'109	15'064	529'043.75	0.02
BURBERRY GROUP	GBP	17'025	1'425	1'638	16'812	240'630.03	0.01
CENTRICA	GBP		272'045	24'011	248'034	347'689.64	0.01
COMPASS GROUP PLC	GBP	78'873	8'608	13'101	74'380	1'797'807.64	0.08
CRODA INTERNATIONAL PLC	GBP	6'576	686	1'596	5'666	300'786.21	0.01
DIAGEO	GBP	100'270	11'175	14'239	97'206	3'207'047.85	0.14
DOWLAIS GROUP PLC	GBP		58'694	58'694			
ENDEAVOUR MINING PLC	GBP		8'896		8'896	126'337.50	0.01
GSK PLC	GBP	180'110	20'054	23'156	177'008	3'281'935.93	0.14
HALEON PLC	GBP	224'961	47'486	32'853	239'594	884'547.73	0.04
HALMA	GBP	16'486	1'701	1'264	16'923	433'920.32	0.02
HERGREAVES LANSDOWN	GBP	16'514	484		16'998	137'909.78	0.01
HIKMA PHARMACEUTICALS	GBP	7'456	765	1'051	7'170	157'090.83	0.01
HSBC HOLDINGS	GBP	884'239	106'293	176'333	814'199	5'572'880.95	0.24
IMPERIAL BRANDS	GBP	39'180	6'386	8'743	36'823	699'106.74	0.03
INFORMA	GBP	62'497	5'803	8'465	59'835	539'976.48	0.02
INTERCONTINENTAL HOTELS GROUP PLC	GBP	7'991	861	1'703	7'149	667'293.09	0.03
INTERTEK GROUP	GBP	7'951	602	1'953	6'600	339'782.64	0.01
J. SAINSBURY	GBP	87'629	8'710	22'497	73'842	205'293.57	0.01
JD SPORTS FASHION PLC	GBP	112'235	11'521		123'756	162'520.21	0.01
JOHNSON MATTHEY	GBP	7'690	1'230	8'920			
KINGFISHER	GBP	95'359	9'591	23'135	81'815	213'699.30	0.01
LAND SECURITIES GROUP PLC	GBP	35'203			35'203	242'950.84	0.01
LEGAL & GENERAL GROUP	GBP	259'393	26'798	27'664	258'527	697'152.86	0.03
LLOYDS BANKING GROUP	GBP	3'020'783	329'754	602'655	2'747'882	1'425'383.18	0.06
LONDON STOCK EXCHANGE GROUP	GBP	14'560	4'635	1'186	18'009	1'780'468.13	0.08
M&G PLC	GBP	122'262	8'429	33'691	97'000	242'773.97	0.01
MELROSE INDUSTRIES PLC	GBP		123'460	63'218	60'242	426'089.10	0.02
MELROSE INDUSTRIES PLC	GBP	176'083		176'083			
MONDI	GBP	23'921	1'813	25'734			
MONDI PLC	GBP		21'146	3'236	17'910	280'982.81	0.01
NATIONAL GRID PLC	GBP	162'056	17'957	21'853	158'160	1'827'730.14	0.08
NATWEST GROUP PLC	GBP	235'473	62'906	49'280	249'099	663'405.20	0.03
NEXT	GBP	5'511	691	833	5'369	497'199.56	0.02
OCADO GROUP	GBP	25'073	2'556		27'629	157'381.33	0.01
PEARSON	GBP	27'174	3'651	5'000	25'825	276'318.67	0.01
PERSIMMON	GBP	15'963	1'633	3'784	13'812	209'767.90	0.01
PHOENIX GROUP HOLDINGS PLC	GBP	32'579	3'386	3'497	32'468	179'846.21	0.01
PRUDENTIAL	GBP	121'756	13'500	16'201	119'055	1'031'172.22	0.04
RECKITT BENCKISER GROUP	GBP	31'573	3'506	4'220	30'859	1'717'929.80	0.07
RELX	GBP	83'994	9'369	11'662	81'701	3'149'606.40	0.13
RENTOKIL INITIAL	GBP	108'317	12'416	8'403	112'330	548'396.33	0.02
RIO TINTO	GBP	49'799	5'548	6'656	48'691	2'754'572.58	0.12
ROLLS-ROYCE HOLDINGS	GBP	363'350	37'458	36'852	363'956	1'496'305.40	0.06
SAGE GROUP	GBP	44'240	4'604	4'457	44'387	615'287.39	0.03
SCHRODERS PLC	GBP	37'552	4'832	6'457	35'927	157'388.22	0.01
SEGRO PLC REAL ESTATE INVESTMENT TRUST	GBP	57'171			57'171	538'350.77	0.02
SEVERN TRENT	GBP	10'771	1'280		12'051	335'575.63	0.01
SHELL PLC	GBP	314'416	36'965	72'778	278'603	7'624'620.95	0.32
SMITH & NEPHEW	GBP	37'804	3'900	2'773	38'931	451'195.71	0.02
SMITHS GROUP	GBP	15'464	1'516	1'391	15'589	279'210.42	0.01
SPIRAX-SARCO ENGINEERING	GBP	3'197	329	506	3'020	347'315.62	0.01
SSE	GBP	46'117	5'655	4'545	47'227	855'075.87	0.04
ST JAMES'S PLACE CAPITAL	GBP	26'891	2'044	5'222	23'713	132'856.19	0.01
STANDARD CHARTERED	GBP	108'541	17'545	29'237	96'849	720'176.22	0.03
TAYLOR WIMPEY	GBP	168'855	45'080	61'182	152'753	234'543.73	0.01
TESCO PLC	GBP	331'647	36'666	64'661	303'652	942'966.43	0.04
THE BERKELEY GROUP HOLDINGS PLC	GBP	4'608	543	927	4'224	218'448.92	0.01
UNILEVER	GBP	112'697	13'646	18'220	108'123	4'656'540.83	0.20
UNITED UTILITIES GROUP	GBP	29'610	3'053	2'268	30'395	347'019.06	0.01
VODAFONE GROUP	GBP	1'187'061	132'726	324'544	995'243	766'231.80	0.03
WHITBREAD	GBP	9'426	2'044	3'117	8'353	307'311.19	0.01

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
WISE PLC -A-	GBP		30'584	6'178	24'406	249'500.82	0.01
						81'521'155.44	3.46
Total Shares (and equity-type securities)						140'137'306.92	5.96
Collective Investment Scheme							
Ireland							
CREDIT SUISSE INDEX FUND (IE) ETF ICAV - CSIF (IE) MSCI USA BLUE UCITS ETF -B- USD	USD	9'280'923	1'793'431	2'352'883	8'721'471	1'519'404'352.84	64.57
						1'519'404'352.84	64.57
Total Collective Investment Scheme						1'519'404'352.84	64.57
Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market						1'659'541'659.76	70.52
Securities valued based on parameters observable on the market							
Shares (and equity-type securities)							
Denmark							
CHRISTIAN HANSEN HOLDING	DKK	5'336	717	6'053			
						0.00	0.00
Total Shares (and equity-type securities)						0.00	0.00
Collective Investment Scheme							
Luxembourg							
CREDIT SUISSE INDEX FUND (LUX) SICAV - CSIF (LUX) EQUITY EMU BLUE - DB- EUR	EUR	158'828	18'995	28'851	148'972	213'321'184.86	9.07
						213'321'184.86	9.07
Switzerland							
CREDIT SUISSE INDEX FUND (CH) - CSIF (CH) EQUITY CANADA BLUE -ZA- CAD	CAD	59'975	10'762	13'540	57'197	73'325'842.05	3.12
CREDIT SUISSE INDEX FUND (CH) - CSIF (CH) EQUITY JAPAN BLUE -ZA-	JPY	75'398	12'207	16'110	71'495	149'156'046.49	6.34
CREDIT SUISSE INDEX FUND (CH) - CSIF (CH) EQUITY PACIFIC EX JAPAN BLUE -ZA-	CHF	95'217	17'213	22'660	89'770	68'344'909.29	2.90
CREDIT SUISSE INDEX FUND (CH) - CSIF (CH) EQUITY US BLUE -ZA-	USD	61'373	11'940	12'650	60'663	184'676'999.72	7.85
						475'503'797.55	20.21
Total Collective Investment Scheme						688'824'982.41	29.27
Total Securities valued based on parameters observable on the market						688'824'982.41	29.27
Derivative Financial Instruments							
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market							
Financial Futures							
Australia							
S&P / ASX 200 Index -25- 03/23	AUD		4	4			
S&P / ASX 200 Index -25- 06/23	AUD		7	7			
S&P / ASX 200 Index -25- 10/23	AUD		2	2			
S&P / ASX 200 Index -25- 12/23	AUD		9	9			
S&P / ASX 200 Index -25- 03/24	AUD		12	11	1	0.00	0.00
						0.00	0.00
Canada							
S&P / TSX 60 Index -200- 03/23	CAD	6		6			
S&P / TSX 60 Index -200- 06/23	CAD		11	11			
S&P / TSX 60 Index -200- 03/24	CAD		1	1			
						0.00	0.00
Germany							
EURO STOXX 50 Index -10- 03/23	EUR	38	38	76			
EURO STOXX 50 Index -10- 06/23	EUR		232	232			
EURO STOXX 50 Index -10- 09/23	EUR		164	164			
EURO STOXX 50 Index -10- 12/23	EUR		248	248			
EURO STOXX 50 Index -10- 03/24	EUR		125	125			
						0.00	0.00
Japan							
TOPIX SEC 1 Index -10000- 03/23	JPY	11	2	13			
TOPIX SEC 1 Index -10000- 06/23	JPY		67	67			
TOPIX SEC 1 Index -10000- 09/23	JPY		34	34			
TOPIX SEC 1 Index -10000- 12/23	JPY		49	49			
TOPIX SEC 1 Index -10000- 03/24	JPY		26	24	2	0.00	0.00
						0.00	0.00
Singapore							
MSCI SINGAPORE FREE Index -100- 03/23	SGD	3		3			
						0.00	0.00
United Kingdom							
FTSE 100 Index -10- 03/23	GBP	1	9	10			
FTSE 100 Index -10- 06/23	GBP		64	64			
FTSE 100 Index -10- 09/23	GBP		80	80			

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
FTSE 100 Index -10- 12/23	GBP		85	85			
FTSE 100 Index -10- 03/24	GBP		41	40	1	0.00	0.00
						0.00	0.00
United States							
S&P E-MINI 500 Index -50- 03/23	USD	50	52	102			
S&P E-MINI 500 Index -50- 06/23	USD		252	252			
S&P E-MINI 500 Index -50- 09/23	USD		132	132			
S&P E-MINI 500 Index -50- 12/23	USD		184	184			
S&P E-MINI 500 Index -50- 03/24	USD		205	172	33	0.00	0.00
						0.00	0.00
Total Financial Futures							
						0.00	0.00
Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market							
						0.00	0.00
Securities valued based on parameters observable on the market							
Forward exchange transactions							
Forward exchange transactions (see list)						404'740.37	0.02
Total Forward exchange transactions						404'740.37	0.02
Total Securities valued based on parameters observable on the market						404'740.37	0.02
Total Derivative Financial Instruments						404'740.37	0.02
Total investments						2'348'771'382.54	99.81
Cash at banks						436'261.90	0.02
Time deposit						0.00	0.00
Other assets						3'968'034.13	0.17
Total fund assets						2'353'175'678.57	100.00
./ Due to bank						25'971'002.73	1.10
./ Other liabilities						112'522.88	0.00
./ Other loans						0.00	0.00
Net assets						2'327'092'152.96	98.89

(1) Inclusive as well corporate actions

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

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	1'659'541'659.76	70.52
Securities valued based on parameters observable on the market	689'229'722.78	29.29
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

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

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.04.2023	Bought	AUD	210'000	CHF	129'705	0.00	0.00
04.04.2023	Bought	AUD	1'830'000	CHF	1'153'826	0.00	0.00
04.04.2023	Bought	AUD	1'272'000	CHF	773'071	0.00	0.00
04.04.2023	Bought	AUD	2'321'000	CHF	1'441'789	0.00	0.00
04.04.2023	Bought	AUD	241'000	CHF	146'892	0.00	0.00
04.04.2023	Bought	CAD	1'877'000	CHF	1'287'872	0.00	0.00
04.04.2023	Bought	CAD	1'714'000	CHF	1'142'606	0.00	0.00
04.04.2023	Bought	CAD	287'000	CHF	191'311	0.00	0.00
04.04.2023	Bought	CAD	3'089'000	CHF	2'088'779	0.00	0.00
04.04.2023	Bought	CHF	29'471'182	AUD	46'741'000	0.00	0.00
04.04.2023	Bought	CHF	284'189	AUD	467'000	0.00	0.00
04.04.2023	Bought	CHF	44'408'457	CAD	64'723'000	0.00	0.00
04.04.2023	Bought	CHF	10'392'502	DKK	77'913'000	0.00	0.00
04.04.2023	Bought	CHF	504'498	DKK	3'783'000	0.00	0.00
04.04.2023	Bought	CHF	1'394'125	EUR	1'405'000	0.00	0.00
04.04.2023	Bought	CHF	121'092'199	EUR	122'030'000	0.00	0.00
04.04.2023	Bought	CHF	296'300	EUR	298'000	0.00	0.00
04.04.2023	Bought	CHF	762'438	GBP	674'000	0.00	0.00
04.04.2023	Bought	CHF	55'736'837	GBP	49'269'000	0.00	0.00
04.04.2023	Bought	CHF	269'625	GBP	242'000	0.00	0.00
04.04.2023	Bought	CHF	10'815'504	HKD	90'698'000	0.00	0.00
04.04.2023	Bought	CHF	1'672'498	ILS	6'541'000	0.00	0.00
04.04.2023	Bought	CHF	78'121'014	JPY	11'342'476'000	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
04.04.2023	Bought	CHF	282'451	JPY	40'882'000	0.00	0.00
04.04.2023	Bought	CHF	193'784	JPY	27'704'000	0.00	0.00
04.04.2023	Bought	CHF	2'660'947	NOK	29'452'000	0.00	0.00
04.04.2023	Bought	CHF	630'083	NZD	1'089'000	0.00	0.00
04.04.2023	Bought	CHF	176'470	NZD	305'000	0.00	0.00
04.04.2023	Bought	CHF	12'512'178	SEK	139'719'000	0.00	0.00
04.04.2023	Bought	CHF	228'294	SEK	2'545'000	0.00	0.00
04.04.2023	Bought	CHF	4'856'334	SGD	6'995'000	0.00	0.00
04.04.2023	Bought	CHF	877'169'171	USD	939'280'000	0.00	0.00
04.04.2023	Bought	CHF	1'488'358	USD	1'586'000	0.00	0.00
04.04.2023	Bought	CHF	694'951	USD	741'000	0.00	0.00
04.04.2023	Bought	CHF	251'082	USD	276'000	0.00	0.00
04.04.2023	Bought	CHF	860'299	USD	927'000	0.00	0.00
04.04.2023	Bought	CHF	427'591	USD	463'632	0.00	0.00
04.04.2023	Bought	CHF	323'041	USD	351'000	0.00	0.00
04.04.2023	Bought	DKK	1'049'000	CHF	139'005	0.00	0.00
04.04.2023	Bought	DKK	5'059'000	CHF	674'724	0.00	0.00
04.04.2023	Bought	EUR	2'266'000	CHF	2'217'437	0.00	0.00
04.04.2023	Bought	EUR	446'000	CHF	440'582	0.00	0.00
04.04.2023	Bought	EUR	184'000	CHF	181'512	0.00	0.00
04.04.2023	Bought	EUR	6'332'000	CHF	6'286'106	0.00	0.00
04.04.2023	Bought	EUR	622'000	CHF	614'129	0.00	0.00
04.04.2023	Bought	GBP	221'000	CHF	248'477	0.00	0.00
04.04.2023	Bought	GBP	1'147'000	CHF	1'270'387	0.00	0.00
04.04.2023	Bought	GBP	2'399'000	CHF	2'721'190	0.00	0.00
04.04.2023	Bought	GBP	522'000	CHF	585'438	0.00	0.00
04.04.2023	Bought	HKD	2'079'000	CHF	244'606	0.00	0.00
04.04.2023	Bought	HKD	9'243'000	CHF	1'101'384	0.00	0.00
04.04.2023	Bought	HKD	3'729'000	CHF	440'147	0.00	0.00
04.04.2023	Bought	JPY	152'765'000	CHF	1'052'177	0.00	0.00
04.04.2023	Bought	JPY	382'544'000	CHF	2'603'683	0.00	0.00
04.04.2023	Bought	JPY	486'914'000	CHF	3'429'795	0.00	0.00
04.04.2023	Bought	JPY	39'566'000	CHF	276'403	0.00	0.00
04.04.2023	Bought	JPY	58'456'000	CHF	410'854	0.00	0.00
04.04.2023	Bought	NOK	2'944'000	CHF	257'346	0.00	0.00
04.04.2023	Bought	SEK	3'800'000	CHF	329'840	0.00	0.00
04.04.2023	Bought	SEK	7'410'000	CHF	661'302	0.00	0.00
04.04.2023	Bought	SGD	290'000	CHF	201'335	0.00	0.00
04.04.2023	Bought	SGD	541'000	CHF	373'983	0.00	0.00
04.04.2023	Bought	USD	279'000	CHF	256'396	0.00	0.00
04.04.2023	Bought	USD	581'000	CHF	535'818	0.00	0.00
04.04.2023	Bought	USD	256'000	CHF	233'895	0.00	0.00
04.04.2023	Bought	USD	21'189'000	CHF	19'787'771	0.00	0.00
04.04.2023	Bought	USD	27'772'000	CHF	25'312'900	0.00	0.00
04.04.2023	Bought	USD	287'000	CHF	264'654	0.00	0.00
04.04.2023	Bought	USD	43'361'000	CHF	40'118'725	0.00	0.00
04.04.2023	Bought	USD	5'456'000	CHF	5'003'370	0.00	0.00
04.04.2023	Bought	USD	793'000	CHF	726'302	0.00	0.00
03.05.2023	Bought	CHF	25'237'879	AUD	41'334'000	0.00	0.00
03.05.2023	Bought	CHF	38'881'570	CAD	57'756'000	0.00	0.00
03.05.2023	Bought	CHF	423'333	CAD	633'000	0.00	0.00
03.05.2023	Bought	CHF	10'066'177	DKK	75'588'000	0.00	0.00
03.05.2023	Bought	CHF	319'737	DKK	2'403'000	0.00	0.00
03.05.2023	Bought	CHF	322'000	EUR	324'000	0.00	0.00
03.05.2023	Bought	CHF	112'856'345	EUR	113'883'000	0.00	0.00
03.05.2023	Bought	CHF	1'319'940	EUR	1'332'000	0.00	0.00
03.05.2023	Bought	CHF	365'366	EUR	370'000	0.00	0.00
03.05.2023	Bought	CHF	51'710'886	GBP	45'896'000	0.00	0.00
03.05.2023	Bought	CHF	8'789'894	HKD	75'647'000	0.00	0.00
03.05.2023	Bought	CHF	240'492	HKD	2'070'000	0.00	0.00
03.05.2023	Bought	CHF	1'652'386	ILS	6'541'000	0.00	0.00
03.05.2023	Bought	CHF	2'308'904	NOK	26'508'000	0.00	0.00
03.05.2023	Bought	CHF	794'237	NZD	1'394'000	0.00	0.00
03.05.2023	Bought	CHF	11'548'360	SEK	131'054'000	0.00	0.00
03.05.2023	Bought	CHF	386'607	SEK	4'486'000	0.00	0.00
03.05.2023	Bought	CHF	4'225'501	SGD	6'164'000	0.00	0.00
03.05.2023	Bought	CHF	26'911'351	USD	29'552'000	0.00	0.00
03.05.2023	Bought	CHF	768'614'784	USD	843'975'000	0.00	0.00
03.05.2023	Bought	CHF	675'788	USD	747'000	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
03.05.2023	Bought	CHF	679'615	USD	753'000	0.00	0.00
03.05.2023	Bought	CHF	437'369	USD	493'000	0.00	0.00
03.05.2023	Bought	CHF	246'437	USD	276'000	0.00	0.00
03.05.2023	Bought	CHF	806'103	USD	904'000	0.00	0.00
03.05.2023	Bought	CHF	301'318	USD	336'000	0.00	0.00
03.05.2023	Bought	GBP	1'258'000	CHF	1'417'302	0.00	0.00
03.05.2023	Bought	GBP	515'000	CHF	571'579	0.00	0.00
03.05.2023	Bought	SEK	2'934'000	CHF	258'100	0.00	0.00
03.05.2023	Bought	USD	1'112'000	CHF	997'715	0.00	0.00
03.05.2023	Bought	USD	564'000	CHF	500'866	0.00	0.00
08.05.2023	Bought	CHF	1'205'501	JPY	175'406'000	0.00	0.00
08.05.2023	Bought	CHF	71'503'860	JPY	10'404'305'000	0.00	0.00
08.05.2023	Bought	CHF	1'205'452	JPY	175'406'000	0.00	0.00
08.05.2023	Bought	JPY	10'579'711'000	CHF	69'154'178	0.00	0.00
08.05.2023	Bought	USD	2'135'979	CHF	1'900'000	0.00	0.00
02.06.2023	Bought	AUD	600'000	CHF	360'745	0.00	0.00
02.06.2023	Bought	CAD	457'000	CHF	304'058	0.00	0.00
02.06.2023	Bought	CAD	708'000	CHF	470'159	0.00	0.00
02.06.2023	Bought	CHF	1'378'621	AUD	2'349'000	0.00	0.00
02.06.2023	Bought	CHF	24'260'247	AUD	41'334'000	0.00	0.00
02.06.2023	Bought	CHF	182'583	AUD	306'000	0.00	0.00
02.06.2023	Bought	CHF	1'947'961	CAD	2'977'000	0.00	0.00
02.06.2023	Bought	CHF	38'208'243	CAD	58'389'000	0.00	0.00
02.06.2023	Bought	CHF	289'282	CAD	441'000	0.00	0.00
02.06.2023	Bought	CHF	10'262'352	DKK	77'991'000	0.00	0.00
02.06.2023	Bought	CHF	469'150	DKK	3'564'000	0.00	0.00
02.06.2023	Bought	CHF	2'182'580	EUR	2'225'000	0.00	0.00
02.06.2023	Bought	CHF	113'705'222	EUR	115'909'000	0.00	0.00
02.06.2023	Bought	CHF	1'066'434	EUR	1'087'000	0.00	0.00
02.06.2023	Bought	CHF	285'197	EUR	293'000	0.00	0.00
02.06.2023	Bought	CHF	550'198	EUR	567'000	0.00	0.00
02.06.2023	Bought	CHF	1'637'629	GBP	1'468'000	0.00	0.00
02.06.2023	Bought	CHF	49'224'722	GBP	44'123'000	0.00	0.00
02.06.2023	Bought	CHF	422'856	GBP	379'000	0.00	0.00
02.06.2023	Bought	CHF	8'806'994	HKD	77'717'000	0.00	0.00
02.06.2023	Bought	CHF	234'640	HKD	2'074'000	0.00	0.00
02.06.2023	Bought	CHF	1'601'613	ILS	6'541'000	0.00	0.00
02.06.2023	Bought	CHF	2'321'532	JPY	354'864'000	0.00	0.00
02.06.2023	Bought	CHF	69'215'482	JPY	10'579'711'000	0.00	0.00
02.06.2023	Bought	CHF	814'748	JPY	124'769'000	0.00	0.00
02.06.2023	Bought	CHF	208'293	JPY	31'822'000	0.00	0.00
02.06.2023	Bought	CHF	2'204'831	NOK	26'508'000	0.00	0.00
02.06.2023	Bought	CHF	126'293	NOK	1'520'000	0.00	0.00
02.06.2023	Bought	CHF	763'597	NZD	1'394'000	0.00	0.00
02.06.2023	Bought	CHF	11'480'087	SEK	132'606'000	0.00	0.00
02.06.2023	Bought	CHF	341'817	SEK	3'947'000	0.00	0.00
02.06.2023	Bought	CHF	26'911'162	USD	30'341'000	0.00	0.00
02.06.2023	Bought	CHF	776'439'943	USD	875'360'000	0.00	0.00
02.06.2023	Bought	CHF	5'588'275	USD	6'281'000	0.00	0.00
02.06.2023	Bought	CHF	320'046	USD	359'000	0.00	0.00
02.06.2023	Bought	CHF	1'168'605	USD	1'321'000	0.00	0.00
02.06.2023	Bought	CHF	383'804	USD	434'000	0.00	0.00
02.06.2023	Bought	CHF	263'646	USD	297'000	0.00	0.00
02.06.2023	Bought	CHF	1'655'605	USD	1'852'000	0.00	0.00
02.06.2023	Bought	CHF	1'321'092	USD	1'471'000	0.00	0.00
02.06.2023	Bought	CHF	454'148	USD	505'000	0.00	0.00
02.06.2023	Bought	CHF	985'307	USD	1'090'000	0.00	0.00
02.06.2023	Bought	EUR	358'000	CHF	349'153	0.00	0.00
02.06.2023	Bought	EUR	864'000	CHF	840'014	0.00	0.00
02.06.2023	Bought	EUR	730'000	CHF	709'788	0.00	0.00
02.06.2023	Bought	EUR	490'000	CHF	476'905	0.00	0.00
02.06.2023	Bought	GBP	358'000	CHF	401'768	0.00	0.00
02.06.2023	Bought	GBP	193'000	CHF	216'129	0.00	0.00
02.06.2023	Bought	ILS	477'000	CHF	116'435	0.00	0.00
02.06.2023	Bought	JPY	220'485'000	CHF	1'456'361	0.00	0.00
02.06.2023	Bought	JPY	40'473'000	CHF	263'479	0.00	0.00
02.06.2023	Bought	USD	484'000	CHF	436'175	0.00	0.00
02.06.2023	Bought	USD	4'821'000	CHF	4'286'573	0.00	0.00
02.06.2023	Bought	USD	409'000	CHF	370'951	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
05.06.2023	Bought	CHF	216'895	SGD	326'000	0.00	0.00
05.06.2023	Bought	CHF	4'101'044	SGD	6'164'000	0.00	0.00
05.07.2023	Bought	AUD	1'175'000	CHF	693'292	0.00	0.00
05.07.2023	Bought	AUD	277'000	CHF	163'544	0.00	0.00
05.07.2023	Bought	AUD	951'000	CHF	568'009	0.00	0.00
05.07.2023	Bought	CAD	361'000	CHF	241'322	0.00	0.00
05.07.2023	Bought	CAD	2'980'000	CHF	1'998'123	0.00	0.00
05.07.2023	Bought	CAD	1'046'000	CHF	711'090	0.00	0.00
05.07.2023	Bought	CHF	25'602'460	AUD	43'389'000	0.00	0.00
05.07.2023	Bought	CHF	40'662'038	CAD	60'642'000	0.00	0.00
05.07.2023	Bought	CHF	10'645'403	DKK	81'555'000	0.00	0.00
05.07.2023	Bought	CHF	114'755'758	EUR	117'973'000	0.00	0.00
05.07.2023	Bought	CHF	297'395	EUR	305'000	0.00	0.00
05.07.2023	Bought	CHF	51'300'851	GBP	45'419'000	0.00	0.00
05.07.2023	Bought	CHF	9'254'442	HKD	79'791'000	0.00	0.00
05.07.2023	Bought	CHF	1'480'038	ILS	6'064'000	0.00	0.00
05.07.2023	Bought	CHF	4'256'339	JPY	649'717'000	0.00	0.00
05.07.2023	Bought	CHF	70'952'528	JPY	10'830'208'000	0.00	0.00
05.07.2023	Bought	CHF	2'294'277	NOK	28'028'000	0.00	0.00
05.07.2023	Bought	CHF	760'678	NZD	1'394'000	0.00	0.00
05.07.2023	Bought	CHF	11'415'871	SEK	136'553'000	0.00	0.00
05.07.2023	Bought	CHF	4'368'182	SGD	6'490'000	0.00	0.00
05.07.2023	Bought	CHF	6'276'683	USD	6'893'000	0.00	0.00
05.07.2023	Bought	CHF	831'978'071	USD	913'597'000	0.00	0.00
05.07.2023	Bought	CHF	635'902	USD	702'000	0.00	0.00
05.07.2023	Bought	CHF	344'206	USD	381'000	0.00	0.00
05.07.2023	Bought	CHF	301'787	USD	338'000	0.00	0.00
05.07.2023	Bought	DKK	2'079'000	CHF	272'495	0.00	0.00
05.07.2023	Bought	EUR	3'611'000	CHF	3'512'282	0.00	0.00
05.07.2023	Bought	EUR	702'000	CHF	681'806	0.00	0.00
05.07.2023	Bought	EUR	431'000	CHF	423'474	0.00	0.00
05.07.2023	Bought	EUR	1'098'000	CHF	1'071'546	0.00	0.00
05.07.2023	Bought	GBP	260'000	CHF	296'907	0.00	0.00
05.07.2023	Bought	GBP	178'000	CHF	200'809	0.00	0.00
05.07.2023	Bought	GBP	2'029'000	CHF	2'291'729	0.00	0.00
05.07.2023	Bought	GBP	281'000	CHF	319'414	0.00	0.00
05.07.2023	Bought	HKD	2'794'000	CHF	319'105	0.00	0.00
05.07.2023	Bought	HKD	7'404'000	CHF	861'995	0.00	0.00
05.07.2023	Bought	JPY	77'464'000	CHF	504'511	0.00	0.00
05.07.2023	Bought	JPY	84'332'000	CHF	529'976	0.00	0.00
05.07.2023	Bought	JPY	156'515'000	CHF	976'127	0.00	0.00
05.07.2023	Bought	NOK	1'697'000	CHF	138'911	0.00	0.00
05.07.2023	Bought	SEK	2'960'000	CHF	248'114	0.00	0.00
05.07.2023	Bought	SEK	2'951'000	CHF	246'709	0.00	0.00
05.07.2023	Bought	SGD	220'000	CHF	148'074	0.00	0.00
05.07.2023	Bought	USD	10'486'000	CHF	9'508'097	0.00	0.00
05.07.2023	Bought	USD	1'262'000	CHF	1'141'066	0.00	0.00
05.07.2023	Bought	USD	272'000	CHF	243'156	0.00	0.00
05.07.2023	Bought	USD	6'423'000	CHF	5'755'413	0.00	0.00
05.07.2023	Bought	USD	12'275'000	CHF	10'977'213	0.00	0.00
03.08.2023	Bought	CAD	387'000	CHF	252'163	0.00	0.00
03.08.2023	Bought	CHF	249'591	AUD	420'000	0.00	0.00
03.08.2023	Bought	CHF	24'356'504	AUD	40'986'000	0.00	0.00
03.08.2023	Bought	CHF	37'936'178	CAD	56'255'000	0.00	0.00
03.08.2023	Bought	CHF	1'002'092	CAD	1'486'000	0.00	0.00
03.08.2023	Bought	CHF	10'408'708	DKK	79'476'000	0.00	0.00
03.08.2023	Bought	CHF	2'658'692	EUR	2'728'000	0.00	0.00
03.08.2023	Bought	CHF	109'580'013	EUR	112'436'000	0.00	0.00
03.08.2023	Bought	CHF	226'866	GBP	200'000	0.00	0.00
03.08.2023	Bought	CHF	48'403'337	GBP	42'671'000	0.00	0.00
03.08.2023	Bought	CHF	7'920'487	HKD	69'593'000	0.00	0.00
03.08.2023	Bought	CHF	296'774	HKD	2'606'000	0.00	0.00
03.08.2023	Bought	CHF	1'457'268	ILS	6'064'000	0.00	0.00
03.08.2023	Bought	CHF	5'841'306	JPY	942'389'000	0.00	0.00
03.08.2023	Bought	CHF	69'185'716	JPY	11'161'614'000	0.00	0.00
03.08.2023	Bought	CHF	2'196'722	NOK	26'331'000	0.00	0.00
03.08.2023	Bought	CHF	761'711	NZD	1'394'000	0.00	0.00
03.08.2023	Bought	CHF	10'802'245	SEK	130'642'000	0.00	0.00
03.08.2023	Bought	CHF	163'722	SEK	1'980'000	0.00	0.00

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03.08.2023	Bought	CHF	4'137'022	SGD	6'270'000	0.00	0.00
03.08.2023	Bought	CHF	48'052'286	USD	53'871'000	0.00	0.00
03.08.2023	Bought	CHF	794'915'638	USD	891'193'000	0.00	0.00
03.08.2023	Bought	CHF	336'393	USD	376'000	0.00	0.00
03.08.2023	Bought	CHF	483'876	USD	565'000	0.00	0.00
03.08.2023	Bought	CHF	232'767	USD	269'000	0.00	0.00
03.08.2023	Bought	CHF	252'452	USD	291'000	0.00	0.00
03.08.2023	Bought	DKK	1'872'000	CHF	245'090	0.00	0.00
03.08.2023	Bought	EUR	570'000	CHF	547'938	0.00	0.00
03.08.2023	Bought	GBP	217'000	CHF	240'712	0.00	0.00
03.08.2023	Bought	JPY	30'206'000	CHF	187'661	0.00	0.00
03.08.2023	Bought	JPY	87'491'000	CHF	539'044	0.00	0.00
03.08.2023	Bought	USD	357'000	CHF	319'024	0.00	0.00
03.08.2023	Bought	USD	482'000	CHF	427'992	0.00	0.00
03.08.2023	Bought	USD	7'374'000	CHF	6'329'893	0.00	0.00
05.09.2023	Bought	CHF	1'138'027	AUD	1'953'000	0.00	0.00
05.09.2023	Bought	CHF	24'129'015	AUD	41'406'000	0.00	0.00
05.09.2023	Bought	CHF	256'915	AUD	456'000	0.00	0.00
05.09.2023	Bought	CHF	37'655'998	CAD	57'354'000	0.00	0.00
05.09.2023	Bought	CHF	2'235'430	CAD	3'405'000	0.00	0.00
05.09.2023	Bought	CHF	9'957'071	DKK	77'604'000	0.00	0.00
05.09.2023	Bought	CHF	4'900'005	EUR	5'137'000	0.00	0.00
05.09.2023	Bought	CHF	109'314'081	EUR	114'594'000	0.00	0.00
05.09.2023	Bought	CHF	264'152	EUR	276'000	0.00	0.00
05.09.2023	Bought	CHF	2'028'513	GBP	1'825'000	0.00	0.00
05.09.2023	Bought	CHF	47'412'480	GBP	42'654'000	0.00	0.00
05.09.2023	Bought	CHF	330'994	GBP	298'000	0.00	0.00
05.09.2023	Bought	CHF	8'011'022	HKD	72'199'000	0.00	0.00
05.09.2023	Bought	CHF	243'826	HKD	2'201'000	0.00	0.00
05.09.2023	Bought	CHF	1'432'891	ILS	6'064'000	0.00	0.00
05.09.2023	Bought	CHF	1'551'508	JPY	253'896'000	0.00	0.00
05.09.2023	Bought	CHF	73'243'857	JPY	11'986'306'000	0.00	0.00
05.09.2023	Bought	CHF	2'252'832	NOK	26'331'000	0.00	0.00
05.09.2023	Bought	CHF	749'437	NZD	1'394'000	0.00	0.00
05.09.2023	Bought	CHF	10'938'018	SEK	132'622'000	0.00	0.00
05.09.2023	Bought	CHF	160'894	SEK	1'954'000	0.00	0.00
05.09.2023	Bought	CHF	4'084'991	SGD	6'270'000	0.00	0.00
05.09.2023	Bought	CHF	293'181	SGD	450'000	0.00	0.00
05.09.2023	Bought	CHF	57'615'053	USD	66'702'000	0.00	0.00
05.09.2023	Bought	CHF	810'547'519	USD	938'352'000	0.00	0.00
05.09.2023	Bought	CHF	1'262'529	USD	1'448'000	0.00	0.00
05.09.2023	Bought	CHF	355'957	USD	407'000	0.00	0.00
05.09.2023	Bought	CHF	375'586	USD	430'000	0.00	0.00
05.09.2023	Bought	CHF	399'276	USD	454'000	0.00	0.00
05.09.2023	Bought	CHF	518'086	USD	588'000	0.00	0.00
05.09.2023	Bought	CHF	356'679	USD	407'000	0.00	0.00
05.09.2023	Bought	USD	399'000	CHF	351'691	0.00	0.00
03.10.2023	Bought	CAD	850'000	CHF	553'433	0.00	0.00
03.10.2023	Bought	CHF	39'561'522	CAD	60'759'000	0.00	0.00
03.10.2023	Bought	CHF	9'960'546	DKK	77'604'000	0.00	0.00
03.10.2023	Bought	CHF	1'044'957	DKK	8'136'000	0.00	0.00
03.10.2023	Bought	CHF	114'843'219	EUR	120'007'000	0.00	0.00
03.10.2023	Bought	CHF	265'301	EUR	278'000	0.00	0.00
03.10.2023	Bought	CHF	764'657	EUR	800'000	0.00	0.00
03.10.2023	Bought	CHF	259'672	EUR	271'000	0.00	0.00
03.10.2023	Bought	CHF	49'969'296	GBP	44'777'000	0.00	0.00
03.10.2023	Bought	CHF	1'405'204	ILS	6'064'000	0.00	0.00
03.10.2023	Bought	CHF	74'367'718	JPY	12'240'202'000	0.00	0.00
03.10.2023	Bought	CHF	244'582	JPY	39'929'000	0.00	0.00
03.10.2023	Bought	CHF	298'261	JPY	48'572'000	0.00	0.00
03.10.2023	Bought	CHF	2'177'499	NOK	26'331'000	0.00	0.00
03.10.2023	Bought	CHF	730'963	NZD	1'394'000	0.00	0.00
03.10.2023	Bought	CHF	10'852'422	SEK	134'576'000	0.00	0.00
03.10.2023	Bought	CHF	4'383'656	SGD	6'720'000	0.00	0.00
03.10.2023	Bought	CHF	887'967'186	USD	1'008'389'000	0.00	0.00
03.10.2023	Bought	CHF	592'322	USD	668'000	0.00	0.00
03.10.2023	Bought	CHF	308'662	USD	347'000	0.00	0.00
03.10.2023	Bought	CHF	683'078	USD	748'000	0.00	0.00
03.10.2023	Bought	EUR	441'000	CHF	421'656	0.00	0.00

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03.10.2023	Bought	EUR	6'771'000	CHF	6'479'827	0.00	0.00
03.10.2023	Bought	GBP	141'000	CHF	157'346	0.00	0.00
03.10.2023	Bought	GBP	1'669'000	CHF	1'862'517	0.00	0.00
03.10.2023	Bought	GBP	305'000	CHF	339'589	0.00	0.00
03.10.2023	Bought	JPY	64'918'000	CHF	394'420	0.00	0.00
03.10.2023	Bought	JPY	60'633'000	CHF	368'434	0.00	0.00
03.10.2023	Bought	SEK	7'237'000	CHF	582'797	0.00	0.00
03.10.2023	Bought	SGD	328'000	CHF	214'140	0.00	0.00
03.10.2023	Bought	USD	7'297'000	CHF	6'419'587	0.00	0.00
03.10.2023	Bought	USD	23'020'000	CHF	20'270'929	0.00	0.00
03.10.2023	Bought	USD	721'000	CHF	641'484	0.00	0.00
03.10.2023	Bought	USD	1'237'000	CHF	1'109'202	0.00	0.00
03.10.2023	Bought	USD	1'251'000	CHF	1'150'234	0.00	0.00
04.10.2023	Bought	AUD	729'000	CHF	416'149	0.00	0.00
04.10.2023	Bought	CHF	25'012'362	AUD	43'815'000	0.00	0.00
04.10.2023	Bought	CHF	239'585	AUD	413'000	0.00	0.00
04.10.2023	Bought	CHF	8'364'897	HKD	74'400'000	0.00	0.00
04.10.2023	Bought	HKD	6'042'000	CHF	679'377	0.00	0.00
02.11.2023	Bought	AUD	337'000	CHF	191'340	0.00	0.00
02.11.2023	Bought	AUD	3'187'000	CHF	1'877'784	0.00	0.00
02.11.2023	Bought	CAD	4'062'000	CHF	2'740'855	0.00	0.00
02.11.2023	Bought	CAD	637'000	CHF	422'208	0.00	0.00
02.11.2023	Bought	CHF	25'629'306	AUD	43'499'000	0.00	0.00
02.11.2023	Bought	CHF	253'924	AUD	443'000	0.00	0.00
02.11.2023	Bought	CHF	40'423'718	CAD	59'909'000	0.00	0.00
02.11.2023	Bought	CHF	271'253	CAD	405'000	0.00	0.00
02.11.2023	Bought	CHF	11'111'110	DKK	85'740'000	0.00	0.00
02.11.2023	Bought	CHF	110'341'293	EUR	114'144'000	0.00	0.00
02.11.2023	Bought	CHF	577'162	EUR	600'000	0.00	0.00
02.11.2023	Bought	CHF	394'016	EUR	416'000	0.00	0.00
02.11.2023	Bought	CHF	977'364	GBP	878'000	0.00	0.00
02.11.2023	Bought	CHF	47'491'082	GBP	42'662'000	0.00	0.00
02.11.2023	Bought	CHF	7'961'546	HKD	68'358'000	0.00	0.00
02.11.2023	Bought	CHF	1'452'895	ILS	6'064'000	0.00	0.00
02.11.2023	Bought	CHF	75'458'238	JPY	12'289'521'000	0.00	0.00
02.11.2023	Bought	CHF	292'674	JPY	49'010'000	0.00	0.00
02.11.2023	Bought	CHF	150'173	NOK	1'751'000	0.00	0.00
02.11.2023	Bought	CHF	2'250'331	NOK	26'331'000	0.00	0.00
02.11.2023	Bought	CHF	763'798	NZD	1'394'000	0.00	0.00
02.11.2023	Bought	CHF	10'687'568	SEK	127'339'000	0.00	0.00
02.11.2023	Bought	CHF	4'275'499	SGD	6'392'000	0.00	0.00
02.11.2023	Bought	CHF	890'824'947	USD	976'876'000	0.00	0.00
02.11.2023	Bought	CHF	1'236'955	USD	1'360'000	0.00	0.00
02.11.2023	Bought	CHF	715'586	USD	785'000	0.00	0.00
02.11.2023	Bought	CHF	334'342	USD	370'000	0.00	0.00
02.11.2023	Bought	CHF	2'156'044	USD	2'398'000	0.00	0.00
02.11.2023	Bought	DKK	5'187'000	CHF	672'610	0.00	0.00
02.11.2023	Bought	EUR	7'907'000	CHF	7'643'491	0.00	0.00
02.11.2023	Bought	EUR	1'206'000	CHF	1'161'788	0.00	0.00
02.11.2023	Bought	GBP	236'000	CHF	261'861	0.00	0.00
02.11.2023	Bought	HKD	8'107'000	CHF	944'630	0.00	0.00
02.11.2023	Bought	ILS	651'000	CHF	156'139	0.00	0.00
02.11.2023	Bought	JPY	353'672'000	CHF	2'171'535	0.00	0.00
02.11.2023	Bought	JPY	81'143'000	CHF	502'177	0.00	0.00
02.11.2023	Bought	NZD	268'000	CHF	146'842	0.00	0.00
02.11.2023	Bought	SEK	8'085'000	CHF	679'448	0.00	0.00
02.11.2023	Bought	SGD	200'000	CHF	133'802	0.00	0.00
02.11.2023	Bought	USD	305'000	CHF	271'663	0.00	0.00
02.11.2023	Bought	USD	79'038'000	CHF	72'076'175	0.00	0.00
02.11.2023	Bought	USD	7'753'000	CHF	7'120'890	0.00	0.00
02.11.2023	Bought	USD	350'000	CHF	320'837	0.00	0.00
02.11.2023	Bought	USD	840'000	CHF	756'375	0.00	0.00
02.11.2023	Bought	USD	1'067'000	CHF	954'403	0.00	0.00
04.12.2023	Bought	AUD	1'563'000	CHF	898'503	0.00	0.00
04.12.2023	Bought	AUD	7'066'000	CHF	4'086'996	0.00	0.00
04.12.2023	Bought	CAD	175'000	CHF	114'371	0.00	0.00
04.12.2023	Bought	CAD	1'031'000	CHF	673'883	0.00	0.00
04.12.2023	Bought	CAD	9'679'000	CHF	6'226'772	0.00	0.00
04.12.2023	Bought	CHF	23'234'772	AUD	40'418'000	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
04.12.2023	Bought	CHF	36'351'410	CAD	55'615'000	0.00	0.00
04.12.2023	Bought	CHF	10'359'090	DKK	80'553'000	0.00	0.00
04.12.2023	Bought	CHF	101'799'181	EUR	106'047'000	0.00	0.00
04.12.2023	Bought	CHF	376'517	EUR	392'000	0.00	0.00
04.12.2023	Bought	CHF	232'893	EUR	242'000	0.00	0.00
04.12.2023	Bought	CHF	47'669'433	GBP	43'304'000	0.00	0.00
04.12.2023	Bought	CHF	6'982'139	HKD	60'251'000	0.00	0.00
04.12.2023	Bought	CHF	206'578	HKD	1'781'000	0.00	0.00
04.12.2023	Bought	CHF	1'214'628	ILS	5'413'000	0.00	0.00
04.12.2023	Bought	CHF	71'649'655	JPY	11'903'716'000	0.00	0.00
04.12.2023	Bought	CHF	260'783	JPY	43'535'000	0.00	0.00
04.12.2023	Bought	CHF	391'876	JPY	66'186'000	0.00	0.00
04.12.2023	Bought	CHF	284'790	JPY	47'939'000	0.00	0.00
04.12.2023	Bought	CHF	2'277'143	NOK	28'082'000	0.00	0.00
04.12.2023	Bought	CHF	594'045	NZD	1'126'000	0.00	0.00
04.12.2023	Bought	CHF	9'672'443	SEK	119'254'000	0.00	0.00
04.12.2023	Bought	CHF	4'100'562	SGD	6'192'000	0.00	0.00
04.12.2023	Bought	CHF	809'444'807	USD	892'436'000	0.00	0.00
04.12.2023	Bought	CHF	6'950'453	USD	7'740'000	0.00	0.00
04.12.2023	Bought	CHF	248'256	USD	277'000	0.00	0.00
04.12.2023	Bought	CHF	345'491	USD	388'000	0.00	0.00
04.12.2023	Bought	DKK	12'962'000	CHF	1'680'662	0.00	0.00
04.12.2023	Bought	EUR	2'481'000	CHF	2'381'656	0.00	0.00
04.12.2023	Bought	EUR	756'000	CHF	724'665	0.00	0.00
04.12.2023	Bought	EUR	17'798'000	CHF	17'202'657	0.00	0.00
04.12.2023	Bought	EUR	295'000	CHF	284'481	0.00	0.00
04.12.2023	Bought	GBP	140'000	CHF	154'231	0.00	0.00
04.12.2023	Bought	GBP	861'000	CHF	947'790	0.00	0.00
04.12.2023	Bought	GBP	7'236'000	CHF	7'985'925	0.00	0.00
04.12.2023	Bought	HKD	11'612'000	CHF	1'316'139	0.00	0.00
04.12.2023	Bought	ILS	493'000	CHF	111'149	0.00	0.00
04.12.2023	Bought	ILS	972'000	CHF	230'392	0.00	0.00
04.12.2023	Bought	JPY	399'251'000	CHF	2'403'178	0.00	0.00
04.12.2023	Bought	JPY	95'258'000	CHF	573'582	0.00	0.00
04.12.2023	Bought	JPY	2'159'155'000	CHF	12'877'792	0.00	0.00
04.12.2023	Bought	JPY	34'618'000	CHF	204'691	0.00	0.00
04.12.2023	Bought	JPY	57'404'000	CHF	339'656	0.00	0.00
04.12.2023	Bought	NOK	3'738'000	CHF	308'471	0.00	0.00
04.12.2023	Bought	NZD	221'000	CHF	117'494	0.00	0.00
04.12.2023	Bought	SEK	3'375'000	CHF	274'327	0.00	0.00
04.12.2023	Bought	SEK	23'121'000	CHF	1'952'850	0.00	0.00
04.12.2023	Bought	SGD	1'173'000	CHF	774'132	0.00	0.00
04.12.2023	Bought	USD	540'000	CHF	483'137	0.00	0.00
04.12.2023	Bought	USD	922'000	CHF	812'530	0.00	0.00
04.12.2023	Bought	USD	730'000	CHF	640'944	0.00	0.00
04.12.2023	Bought	USD	19'784'000	CHF	17'944'246	0.00	0.00
04.12.2023	Bought	USD	6'629'000	CHF	6'009'568	0.00	0.00
04.12.2023	Bought	USD	398'000	CHF	358'458	0.00	0.00
04.12.2023	Bought	USD	159'165'000	CHF	140'563'864	0.00	0.00
03.01.2024	Bought	CHF	1'053'065	AUD	1'831'000	0.00	0.00
03.01.2024	Bought	CHF	18'284'305	AUD	31'789'000	0.00	0.00
03.01.2024	Bought	CHF	2'709'248	CAD	4'237'000	0.00	0.00
03.01.2024	Bought	CHF	28'602'956	CAD	44'730'000	0.00	0.00
03.01.2024	Bought	CHF	224'888	CAD	349'000	0.00	0.00
03.01.2024	Bought	CHF	8'622'919	DKK	67'591'000	0.00	0.00
03.01.2024	Bought	CHF	389'324	DKK	3'065'000	0.00	0.00
03.01.2024	Bought	CHF	8'701'037	EUR	9'190'000	0.00	0.00
03.01.2024	Bought	CHF	80'812'631	EUR	85'351'000	0.00	0.00
03.01.2024	Bought	CHF	599'732	EUR	631'000	0.00	0.00
03.01.2024	Bought	CHF	331'059	EUR	350'000	0.00	0.00
03.01.2024	Bought	CHF	880'036	GBP	802'000	0.00	0.00
03.01.2024	Bought	CHF	38'480'492	GBP	35'067'000	0.00	0.00
03.01.2024	Bought	CHF	276'925	GBP	251'000	0.00	0.00
03.01.2024	Bought	CHF	226'430	GBP	206'000	0.00	0.00
03.01.2024	Bought	CHF	5'623'899	HKD	50'420'000	0.00	0.00
03.01.2024	Bought	CHF	99'857	HKD	900'000	0.00	0.00
03.01.2024	Bought	CHF	924'006	ILS	3'948'000	0.00	0.00
03.01.2024	Bought	CHF	1'975'279	NOK	24'344'000	0.00	0.00
03.01.2024	Bought	CHF	484'350	NZD	905'000	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
03.01.2024	Bought	CHF	7'715'624	SEK	92'758'000	0.00	0.00
03.01.2024	Bought	CHF	199'614	SEK	2'410'000	0.00	0.00
03.01.2024	Bought	CHF	3'263'270	SGD	5'019'000	0.00	0.00
03.01.2024	Bought	CHF	76'478'044	USD	88'257'000	0.00	0.00
03.01.2024	Bought	CHF	618'086'505	USD	713'253'000	0.00	0.00
03.01.2024	Bought	CHF	4'882'444	USD	5'604'000	0.00	0.00
03.01.2024	Bought	CHF	429'302	USD	491'000	0.00	0.00
03.01.2024	Bought	CHF	294'215	USD	340'000	0.00	0.00
03.01.2024	Bought	CHF	822'413	USD	958'000	0.00	0.00
03.01.2024	Bought	EUR	769'000	CHF	725'133	0.00	0.00
03.01.2024	Bought	GBP	182'000	CHF	200'424	0.00	0.00
03.01.2024	Bought	USD	238'000	CHF	201'208	0.00	0.00
03.01.2024	Bought	USD	1'122'000	CHF	964'936	0.00	0.00
03.01.2024	Bought	USD	718'000	CHF	627'650	0.00	0.00
03.01.2024	Bought	USD	547'000	CHF	476'545	0.00	0.00
03.01.2024	Bought	USD	3'130'000	CHF	2'727'782	0.00	0.00
03.01.2024	Bought	USD	377'000	CHF	322'278	0.00	0.00
04.01.2024	Bought	CHF	5'178'513	JPY	879'078'000	0.00	0.00
04.01.2024	Bought	CHF	54'878'848	JPY	9'315'690'000	0.00	0.00
04.01.2024	Bought	CHF	359'718	JPY	60'754'000	0.00	0.00
04.01.2024	Bought	JPY	49'125'000	CHF	299'409	0.00	0.00
02.02.2024	Bought	CHF	480'330	AUD	839'000	0.00	0.00
02.02.2024	Bought	CHF	19'248'724	AUD	33'620'000	0.00	0.00
02.02.2024	Bought	CHF	1'739'576	AUD	3'056'000	0.00	0.00
02.02.2024	Bought	CHF	626'850	CAD	991'000	0.00	0.00
02.02.2024	Bought	CHF	31'194'989	CAD	49'316'000	0.00	0.00
02.02.2024	Bought	CHF	1'429'122	CAD	2'265'000	0.00	0.00
02.02.2024	Bought	CHF	8'782'972	DKK	70'656'000	0.00	0.00
02.02.2024	Bought	CHF	639'565	DKK	5'148'000	0.00	0.00
02.02.2024	Bought	CHF	1'987'381	EUR	2'144'000	0.00	0.00
02.02.2024	Bought	CHF	87'835'936	EUR	94'753'000	0.00	0.00
02.02.2024	Bought	CHF	3'520'133	EUR	3'803'000	0.00	0.00
02.02.2024	Bought	CHF	314'971	EUR	339'000	0.00	0.00
02.02.2024	Bought	CHF	413'011	EUR	439'000	0.00	0.00
02.02.2024	Bought	CHF	755'994	GBP	710'000	0.00	0.00
02.02.2024	Bought	CHF	38'487'432	GBP	36'144'000	0.00	0.00
02.02.2024	Bought	CHF	1'747'855	GBP	1'644'000	0.00	0.00
02.02.2024	Bought	CHF	423'485	GBP	392'000	0.00	0.00
02.02.2024	Bought	CHF	5'473'378	HKD	51'320'000	0.00	0.00
02.02.2024	Bought	CHF	389'408	HKD	3'635'000	0.00	0.00
02.02.2024	Bought	CHF	908'511	ILS	3'948'000	0.00	0.00
02.02.2024	Bought	CHF	123'040	ILS	532'000	0.00	0.00
02.02.2024	Bought	CHF	1'094'261	JPY	184'074'000	0.00	0.00
02.02.2024	Bought	CHF	60'678'336	JPY	10'206'397'000	0.00	0.00
02.02.2024	Bought	CHF	496'145	JPY	83'708'000	0.00	0.00
02.02.2024	Bought	CHF	264'920	JPY	45'034'000	0.00	0.00
02.02.2024	Bought	CHF	2'002'895	NOK	24'344'000	0.00	0.00
02.02.2024	Bought	CHF	479'743	NZD	905'000	0.00	0.00
02.02.2024	Bought	CHF	7'981'091	SEK	95'168'000	0.00	0.00
02.02.2024	Bought	CHF	875'797	SEK	10'495'000	0.00	0.00
02.02.2024	Bought	CHF	3'180'709	SGD	5'019'000	0.00	0.00
02.02.2024	Bought	CHF	255'575	SGD	403'000	0.00	0.00
02.02.2024	Bought	CHF	3'182'746	SGD	5'019'000	0.00	0.00
02.02.2024	Bought	CHF	16'463'054	USD	19'747'000	0.00	0.00
02.02.2024	Bought	CHF	669'307'110	USD	802'771'000	0.00	0.00
02.02.2024	Bought	CHF	39'296'871	USD	47'020'000	0.00	0.00
02.02.2024	Bought	CHF	412'738	USD	487'000	0.00	0.00
02.02.2024	Bought	CHF	1'090'921	USD	1'283'000	0.00	0.00
02.02.2024	Bought	CHF	880'990	USD	1'026'000	0.00	0.00
02.02.2024	Bought	EUR	361'000	CHF	335'520	0.00	0.00
02.02.2024	Bought	GBP	214'000	CHF	235'500	0.00	0.00
02.02.2024	Bought	GBP	256'000	CHF	275'561	0.00	0.00
02.02.2024	Bought	JPY	80'745'000	CHF	475'261	0.00	0.00
02.02.2024	Bought	USD	250'000	CHF	212'398	0.00	0.00
02.02.2024	Bought	USD	2'573'000	CHF	2'187'233	0.00	0.00
02.02.2024	Bought	USD	383'000	CHF	325'326	0.00	0.00
02.02.2024	Bought	USD	247'000	CHF	214'127	0.00	0.00
02.02.2024	Bought	USD	301'000	CHF	261'275	0.00	0.00
02.02.2024	Bought	USD	360'000	CHF	313'452	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	987'000	CHF	851'526	0.00	0.00
02.02.2024	Bought	USD	300'000	CHF	260'283	0.00	0.00
04.03.2024	Bought	AUD	471'000	CHF	266'475	0.00	0.00
04.03.2024	Bought	AUD	340'000	CHF	191'047	0.00	0.00
04.03.2024	Bought	CAD	447'000	CHF	291'507	0.00	0.00
04.03.2024	Bought	CAD	614'000	CHF	393'074	0.00	0.00
04.03.2024	Bought	CHF	21'226'051	AUD	37'515'000	0.00	0.00
04.03.2024	Bought	CHF	221'791	AUD	384'000	0.00	0.00
04.03.2024	Bought	CHF	33'644'082	CAD	52'572'000	0.00	0.00
04.03.2024	Bought	CHF	211'856	CAD	331'000	0.00	0.00
04.03.2024	Bought	CHF	33'659'118	CAD	52'572'000	0.00	0.00
04.03.2024	Bought	CHF	255'725	CAD	393'000	0.00	0.00
04.03.2024	Bought	CHF	9'449'577	DKK	75'804'000	0.00	0.00
04.03.2024	Bought	CHF	158'634	DKK	1'271'000	0.00	0.00
04.03.2024	Bought	CHF	158'606	DKK	1'271'000	0.00	0.00
04.03.2024	Bought	CHF	94'030'822	EUR	101'117'000	0.00	0.00
04.03.2024	Bought	CHF	464'158	EUR	499'000	0.00	0.00
04.03.2024	Bought	CHF	229'698	EUR	246'000	0.00	0.00
04.03.2024	Bought	CHF	726'252	EUR	763'000	0.00	0.00
04.03.2024	Bought	CHF	41'841'570	GBP	38'420'000	0.00	0.00
04.03.2024	Bought	CHF	227'555	GBP	209'000	0.00	0.00
04.03.2024	Bought	CHF	400'718	GBP	360'000	0.00	0.00
04.03.2024	Bought	CHF	6'015'070	HKD	54'955'000	0.00	0.00
04.03.2024	Bought	CHF	1'053'113	ILS	4'480'000	0.00	0.00
04.03.2024	Bought	CHF	61'352'624	JPY	10'438'468'000	0.00	0.00
04.03.2024	Bought	CHF	2'965'613	JPY	504'592'000	0.00	0.00
04.03.2024	Bought	CHF	259'168	JPY	44'037'000	0.00	0.00
04.03.2024	Bought	CHF	617'460	JPY	105'027'000	0.00	0.00
04.03.2024	Bought	CHF	441'840	JPY	75'473'000	0.00	0.00
04.03.2024	Bought	CHF	1'991'948	NOK	24'344'000	0.00	0.00
04.03.2024	Bought	CHF	83'681	NZD	159'000	0.00	0.00
04.03.2024	Bought	CHF	476'297	NZD	905'000	0.00	0.00
04.03.2024	Bought	CHF	8'734'678	SEK	105'663'000	0.00	0.00
04.03.2024	Bought	CHF	3'469'556	SGD	5'422'000	0.00	0.00
04.03.2024	Bought	CHF	1'517'994	USD	1'775'000	0.00	0.00
04.03.2024	Bought	CHF	741'752'492	USD	867'493'000	0.00	0.00
04.03.2024	Bought	CHF	3'717'451	USD	4'320'000	0.00	0.00
04.03.2024	Bought	CHF	1'517'499	USD	1'775'000	0.00	0.00
04.03.2024	Bought	CHF	1'079'971	USD	1'244'000	0.00	0.00
04.03.2024	Bought	CHF	6'818'543	USD	7'757'000	0.00	0.00
04.03.2024	Bought	CHF	815'562	USD	928'000	0.00	0.00
04.03.2024	Bought	EUR	229'000	CHF	217'827	0.00	0.00
04.03.2024	Bought	EUR	100'000	CHF	94'896	0.00	0.00
04.03.2024	Bought	EUR	857'000	CHF	797'103	0.00	0.00
04.03.2024	Bought	EUR	857'000	CHF	796'927	0.00	0.00
04.03.2024	Bought	EUR	370'000	CHF	352'621	0.00	0.00
04.03.2024	Bought	GBP	550'000	CHF	598'969	0.00	0.00
04.03.2024	Bought	GBP	50'000	CHF	55'752	0.00	0.00
04.03.2024	Bought	HKD	5'145'000	CHF	563'250	0.00	0.00
04.03.2024	Bought	ILS	33'000	CHF	7'763	0.00	0.00
04.03.2024	Bought	JPY	1'500'000	CHF	8'802	0.00	0.00
04.03.2024	Bought	JPY	10'000'000	CHF	58'914	0.00	0.00
04.03.2024	Bought	NOK	1'850'000	CHF	151'381	0.00	0.00
04.03.2024	Bought	SEK	6'096'000	CHF	505'065	0.00	0.00
04.03.2024	Bought	SGD	129'000	CHF	82'651	0.00	0.00
04.03.2024	Bought	USD	60'000	CHF	52'469	0.00	0.00
04.03.2024	Bought	USD	500'000	CHF	442'378	0.00	0.00
04.03.2024	Bought	USD	808'000	CHF	702'631	0.00	0.00
04.03.2024	Bought	USD	882'000	CHF	775'400	0.00	0.00
04.03.2024	Bought	USD	2'222'000	CHF	1'955'147	0.00	0.00
03.04.2024	Bought	AUD	468'000	CHF	267'718	-88.63	0.00
03.04.2024	Bought	CAD	1'008'000	CHF	652'540	-225.86	0.00
03.04.2024	Bought	CHF	21'217'344	AUD	37'088'000	8'273.70	0.00
03.04.2024	Bought	CHF	33'817'775	CAD	52'235'000	14'623.90	0.00
03.04.2024	Bought	CHF	9'837'647	DKK	77'075'000	3'609.29	0.00
03.04.2024	Bought	CHF	504'564	DKK	3'954'000	70.57	0.00
03.04.2024	Bought	CHF	96'116'821	EUR	101'069'000	22'183.40	0.00
03.04.2024	Bought	CHF	482'151	EUR	507'000	104.68	0.00
03.04.2024	Bought	CHF	42'630'178	GBP	38'389'000	17'989.67	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
03.04.2024	Bought	CHF	5'585'401	HKD	49'810'000	-1'883.17	0.00
03.04.2024	Bought	CHF	1'093'037	ILS	4'447'000	-486.42	0.00
03.04.2024	Bought	CHF	65'732'439	JPY	11'156'097'000	-12'970.83	0.00
03.04.2024	Bought	CHF	2'377'340	JPY	403'505'000	-606.05	0.00
03.04.2024	Bought	CHF	1'868'241	NOK	22'494'000	4'768.33	0.00
03.04.2024	Bought	CHF	568'970	NZD	1'064'000	269.61	0.00
03.04.2024	Bought	CHF	8'469'901	SEK	99'567'000	15'866.17	0.00
03.04.2024	Bought	CHF	471'246	SEK	5'549'000	89.79	0.00
03.04.2024	Bought	CHF	3'458'034	SGD	5'293'000	-644.29	0.00
03.04.2024	Bought	CHF	769'935'105	USD	877'197'000	332'951.60	0.01
03.04.2024	Bought	CHF	3'977'501	USD	4'532'000	1'383.58	0.00
03.04.2024	Bought	GBP	1'003'000	CHF	1'113'796	-454.36	0.00
03.04.2024	Bought	HKD	1'133'000	CHF	127'127	-36.03	0.00
03.04.2024	Bought	SGD	236'000	CHF	154'261	-48.28	0.00
Total Forward exchange transactions						404'740.37	0.02

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
Exposure-increasing derivative positions:				
- Marketrisk (Equity price risk)	7'914'698.22	0.34%	13'568'248.94	0.64%
- Currency risk	0.00	0.00%	0.00	0.00%
Total commitment-increasing positions	7'914'698.22	0.34%	13'568'248.94	0.64%
Exposure-reducing derivative positions:				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
- Currency risk	1'068'741'905.69	45.93%	1'231'725'529.77	58.35%
Total commitment-reducing positions	1'068'741'905.69	45.93%	1'231'725'529.77	58.35%

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

Unit Class	Date	Shares	Currency	NAV	Unit Class payments	Unit Class withdrawal
ZB	24.05.2023	68'223.026	CHF	1'909.78	x	

Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
Consolidation				
Net assets in millions	JPY	47'267.62	32'871.35	33'943.29
Unit class ZB				
Total net assets in millions	JPY	47'267.62	32'487.57	32'970.44
Asset value per share	JPY	197'313	142'096	132'936
Unit class ZBH				
Total net assets in millions	JPY	-	383.78	972.84
Asset value per share	CHF	-	1'236.92	1'155.14

Appropriation of net income

Accumulation per unit

1. For unitholders domiciled in Switzerland For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class ZB
For Accumulation available earnings	JPY	3'842.360
Less 35% Swiss withholding tax	JPY	1'344.826
For Accumulation retained earnings	JPY	2'497.534

2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class ZB
For Accumulation available earnings	JPY	3'842.360
Less 35% Swiss withholding tax 1)	JPY	1'344.826
For Accumulation retained earnings	JPY	2'497.534

Coupon no. income 7

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

Exchange rates

Exchange rates as at	29.02.2024
JAPANESE YEN	1.000000
SWISS FRANC	169.971036
UNITED STATES DOLLAR	149.670009

Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	JPY	JPY
Assets		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	92'999'719	209'112'289
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	47'099'788'103	32'598'997'061
Derivatives financial instruments	0	-23'946
Other assets	78'152'766	65'947'104
Total fund assets, less	47'270'940'588	32'874'032'508
Other liabilities	3'047'330	2'684'277
Due to bank	271'939	0
Net assets	47'267'621'319	32'871'348'231
	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	JPY	JPY
Change in net assets of the fund		
Net assets at beginning of the reporting period	32'871'348'231	33'943'286'122
Delivery withholding tax	-278'128'282	-271'623'355
Issue of units	6'307'015'279	5'256'763'788
Redemption of units	-4'732'773'939	-9'022'325'731
Other items from unit transactions	-422'403'658	562'623'182
Total income	13'522'563'688	2'402'624'225
Net assets at end of reporting period	47'267'621'319	32'871'348'231
Change in units in circulation		
Number at beginning of the reporting period	230'766.479	254'725.715
Number of units issued	37'233.254	38'544.403
Number of units redeemed	-28'443.612	-62'503.639
Number at the end of the reporting period	239'556.121	230'766.479
Unit class currency		
Net asset value per unit		

Unit class ZB		Unit class ZBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
JPY	JPY	JPY	JPY
32'487'568'785	32'970'441'710	383'779'440	972'844'406
-275'041'443	-262'798'899	-3'086'839	-8'824'456
6'164'831'732	4'970'025'434	142'183'547	286'738'354
-4'080'411'952	-7'938'560'026	-652'361'987	-1'083'765'705
-551'889'497	422'270'454	129'485'839	140'352'728
13'522'563'688	2'326'190'112	0	76'434'113
47'267'621'313	32'487'568'785	0	383'779'440
228'631.617	248'017.288	2'134.862	6'708.427
36'621.542	36'750.878	611.712	1'793.525
-25'697.038	-56'136.549	-2'746.574	-6'367.090
239'556.121	228'631.617	0.000	2'134.862
(JPY)	(JPY)	(CHF)	(CHF)
197'313	142'096	0.00	1'236.92

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
	JPY	JPY
Income		
Income from bank assets	43'134	31'546
Negative interest	-1'072'535	-1'619'685
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	859'523'821	923'286'723
Current income paid in on issued units	120'683'550	101'897'816
Total income	979'177'970	1'023'596'400
Expenses		
Interest paid	10'695	11'612
Audit expenses	2'013'476	1'656'093
Other expenses	1'687'528	1'274'029
Current net income paid out on redeemed units	55'005'392	199'172'701
Total expenses	58'717'091	202'114'435
Net Income	920'460'879	821'481'965
Realised capital gains and losses	737'777'488	905'436'457
Realized income	1'658'238'367	1'726'918'422
Unrealized capital gain/losses	11'864'325'321	675'705'803
Total income	13'522'563'688	2'402'624'225
Application of net income		
Net income of financial year	920'460'879	821'481'965
Net income available for distribution	920'460'879	821'481'965
Distribution/delivery withholding taxes (35%)	322'161'308	287'518'688
For investment of retained earnings (65%)	598'299'571	533'963'277

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Unit class ZB		Unit class ZBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
JPY	JPY	JPY	JPY
42'755	31'181	379	365
-1'064'218	-1'587'817	-8'317	-31'868
849'347'783	903'696'330	10'176'038	19'590'393
119'224'795	98'694'356	1'458'755	3'203'460
967'551'115	1'000'834'050	11'626'855	22'762'350
10'611	11'266	84	346
1'997'336	1'620'298	16'140	35'795
1'675'144	1'246'134	12'384	27'895
43'407'145	185'504'562	11'598'247	13'668'139
47'090'236	188'382'260	11'626'855	13'732'175
920'460'879	812'451'790	0	9'030'175
737'777'488	842'689'085	0	62'747'372
1'658'238'367	1'655'140'875	0	71'777'547
11'864'325'321	671'049'237	0	4'656'566
13'522'563'688	2'326'190'112	0	76'434'113
920'460'879	812'451'790	0	9'030'175
920'460'879	812'451'790	0	9'030'175
322'161'308	284'358'127	0	3'160'561
598'299'571	528'093'663	0	5'869'614

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 JPY	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market							
Shares (and equity-type securities)							
Japan							
ADVANTEST	JPY	13'678	49'634	1'300	62'012	428'502'920	0.91
AEON	JPY	49'267	7'300	3'600	52'967	189'357'025	0.40
AGC INC	JPY	14'537	3'400	2'100	15'837	84'775'461	0.18
AISIN SEIKI	JPY	10'718	1'500	300	11'918	67'300'946	0.14
AJINOMOTO	JPY	34'356	6'700	3'100	37'956	208'871'868	0.44
ANA HOLDINGS	JPY	11'477	1'700	500	12'677	41'377'728	0.09
ASAHI GROUP HOLDINGS	JPY	34'117	7'000	2'200	38'917	199'760'961	0.42
ASAHI INTECC	JPY	15'787	2'500	900	17'387	54'090'957	0.11
ASAHI KASEI	JPY	94'563	13'000	6'800	100'763	104'944'665	0.22
ASTELLAS PHARMA	JPY	137'715	20'300	11'700	146'315	241'639'223	0.51
AZBIL CORP	JPY	8'300	1'600	200	9'700	42'592'700	0.09
BANDAI NAMCO HOLDINGS	JPY	15'050	35'700	2'400	48'350	139'876'550	0.30
BAYCURRENT CONSULTING INC	JPY	9'900	1'100	11'000			
BRIDGESTONE	JPY	42'728	6'600	3'100	46'228	297'985'688	0.63
BROTHER INDUSTRIES	JPY	17'442	1'900	800	18'542	46'531'149	0.10
CANON	JPY	75'356	11'500	6'000	80'856	353'906'712	0.75
CAPCOM	JPY	12'800	1'800	700	13'900	83'803'100	0.18
CENTRAL JAPAN RAILWAY	JPY	10'805	53'020	1'300	62'525	235'656'725	0.50
CHIBA BANK	JPY	39'863	4'400	1'900	42'363	51'598'134	0.11
CHUBU ELECTRIC POWER	JPY	48'515	7'800	4'200	52'115	97'272'648	0.21
CHUGAI PHARMACEUTICAL	JPY	50'275	7'700	3'700	54'275	325'650'000	0.69
CONCORDIA FINANCIAL GROUP	JPY	82'056	8'100	5'400	84'756	64'245'048	0.14
CYBERAGENT	JPY	31'316	3'800	35'116			
DAI NIPPON PRINTING	JPY	16'377	2'200	2'000	16'577	72'391'759	0.15
DAIFUKU	JPY	7'631	19'062	2'100	24'593	87'206'778	0.18
DAI-ICHI LIFE INSURANCE	JPY	73'497	10'700	8'000	76'197	259'679'376	0.55
DAIICHI SANKYO	JPY	131'843	28'100	10'200	149'743	744'821'682	1.58
DAIKIN INDUSTRIES	JPY	18'746	4'000	1'400	21'346	452'001'550	0.96
DAITO TRUST CONSTRUCTION	JPY	4'586	800	600	4'786	85'023'290	0.18
DAIWA HOUSE INDUSTRY	JPY	45'212	6'600	3'700	48'112	208'324'960	0.44
DAWA SECURITIES GROUP	JPY	100'511	14'700	7'300	107'911	118'917'922	0.25
DAIWAHSE RESIDENTIAL INVESTMENT	JPY	162	32	194			
DENSO	JPY	32'657	123'971	3'600	153'028	421'439'112	0.89
DENTSU	JPY	15'244	2'200	1'100	16'344	67'794'912	0.14
DISCO	JPY	2'170	5'640	400	7'410	357'606'600	0.76
DON QUIJOTE	JPY	28'677	4'200	2'100	30'777	108'488'925	0.23
EAST JAPAN RAILWAY	JPY	22'753	3'700	2'000	24'453	216'775'845	0.46
EISAI	JPY	18'834	2'600	1'200	20'234	126'543'436	0.27
ENEOS HOLDINGS INC	JPY	228'322	29'800	26'000	232'122	150'020'449	0.32
FANUC	JPY	14'381	66'424	3'800	77'005	336'665'860	0.71
FAST RETAILING	JPY	13'278	2'000	1'100	14'178	613'340'280	1.30
FUJI ELECTRIC HOLDINGS	JPY	9'560	1'400	700	10'260	93'366'000	0.20
FUJI HEAVY INDUSTRIES	JPY	45'827	6'600	3'600	48'827	166'207'108	0.35
FUJIFILM HOLDINGS	JPY	27'105	5'300	2'200	30'205	287'642'215	0.61
FUJITSU	JPY	14'728	2'000	2'500	14'228	332'721'780	0.70
GLP J-REIT	JPY	338	77	35	380	45'182'000	0.10
GMO PAYMENT GATEWAY	JPY	3'123	300	3'423			
HAKUHODO DY	JPY	16'734	1'300	18'034			
HAMAMATSU PHOTONICS	JPY	10'385	1'400	600	11'185	60'085'820	0.13
HANKYU HANSHIN HOLDINGS	JPY	16'970	2'400	1'000	18'370	79'303'290	0.17
HIKARI TSUSHIN	JPY	1'455	300	100	1'655	44'800'850	0.09
HIROSE ELECTRIC	JPY	2'308	600	600	2'308	36'731'820	0.08
HITACHI	JPY	72'862	9'500	7'400	74'962	949'393'730	2.01
HITACHI CONSTRUCTION MACHINERY	JPY	7'729	1'000		8'729	37'744'196	0.08
HONDA MOTOR	JPY	122'867	267'734	16'800	373'801	666'113'382	1.41
HOSHIZAKI ELECTRIC	JPY	7'886	1'200	300	8'786	44'861'316	0.09
HOYA	JPY	26'850	3'800	2'300	28'350	552'399'750	1.17
HULIC	JPY	30'091	3'200	2'600	30'691	45'821'663	0.10
IBIDEN	JPY	8'200	1'200	400	9'000	62'109'000	0.13
IDEMITSU KOSAN	JPY	15'682	64'528	2'300	77'910	73'858'680	0.16
IIDA GROUP HOLDINGS	JPY	11'316	2'000	1'200	12'116	23'402'054	0.05
INPEX	JPY	78'366	10'100	10'200	78'266	157'392'926	0.33
ISUZU MOTORS	JPY	43'165	6'400	2'400	47'165	100'555'780	0.21
IT HOLDINGS	JPY	17'000	2'500	1'700	17'800	60'075'000	0.13
ITOCHU	JPY	89'285	13'800	6'900	96'185	626'741'460	1.33
ITOCHU TECHNO-SOLUTIONS	JPY	7'429		7'429			

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
JAPAN AIRLINES	JPY	10'305	2'400	1'100	11'605	32'447'580	0.07
JAPAN POST BANK	JPY	29'994	93'900	6'800	117'094	187'057'665	0.40
JAPAN POST HOLDINGS	JPY	178'084	26'800	36'800	168'084	243'133'506	0.51
JAPAN POST INSURANCE	JPY	14'500	2'200	1'400	15'300	42'258'600	0.09
JAPAN REAL ESTATE INVESTMENT	JPY	94	15	5	104	56'160'000	0.12
JAPAN RETAIL FUND INVESTMENT	JPY	529	71	33	567	50'066'100	0.11
JAPAN TOBACCO	JPY	90'421	14'100	7'400	97'121	377'994'932	0.80
JFE HOLDINGS	JPY	36'286	12'200	1'900	46'586	114'368'630	0.24
JSR	JPY	13'308	2'100	1'200	14'208	57'144'576	0.12
KAJIMA	JPY	31'123	5'300	2'200	34'223	95'054'383	0.20
KANSAI ELECTRIC POWER	JPY	52'096	8'700	3'800	56'996	109'460'818	0.23
KAO	JPY	35'015	5'400	2'700	37'715	214'824'640	0.45
KAWASAKI KISEN KAISHA	JPY		11'000	400	10'600	75'821'800	0.16
KDDI	JPY	121'330	16'700	16'900	121'130	551'626'020	1.17
KEIO CORP	JPY	7'491	900	8'391			
KEISEI ELECTRIC RAILWAY	JPY	10'116	2'000	1'000	11'116	77'756'420	0.16
KENEDIX OFFICE INVESTMENT	JPY		348	12	336	50'366'400	0.11
KEYENCE	JPY	14'674	2'200	1'100	15'774	1'104'810'960	2.34
KIKKOMAN	JPY	10'785	1'400	1'300	10'885	106'683'885	0.23
KINTETSU GROUP HOLDINGS	JPY	12'916	2'500	900	14'516	66'860'696	0.14
KIRIN HOLDINGS	JPY	61'991	7'800	7'400	62'391	130'054'040	0.28
KOBAYASHI PHARMACEUTICAL	JPY	3'778	200	3'978			
KOBE BUSSAN CO LTD	JPY	11'300	1'600	700	12'200	49'166'000	0.10
KOEI TECMO HOLDINGS	JPY	9'100	700	9'800			
KOITO MANUFACTURING	JPY	16'342	1'100	1'600	15'842	30'012'669	0.06
KOMATSU	JPY	69'316	10'800	5'200	74'916	325'584'936	0.69
KONAMI GROUP CORPORATION	JPY	6'985	1'600	500	8'085	81'496'800	0.17
KOSE	JPY	2'446	500	2'946			
KUBOTA	JPY	76'077	11'200	6'400	80'877	177'444'138	0.38
KURITA WATER INDUSTRIES	JPY	7'697	600	8'297			
KYOCERA	JPY	24'046	82'338	2'600	103'784	228'791'828	0.48
KYOWA HAKKO KIRIN	JPY	19'975	3'600	1'700	21'875	65'001'563	0.14
LASERTEC	JPY	5'593	900	400	6'093	243'415'350	0.51
LIXIL GROUP CORPORATION	JPY	21'617	2'500	24'117			
M3	JPY	33'265	4'400	2'400	35'265	75'696'323	0.16
MAKITA	JPY	16'858	2'400	1'200	18'058	70'552'606	0.15
MARUBENI	JPY	115'788	14'700	14'600	115'888	286'475'136	0.61
MATSUKIYOCOCOKARA & CO.	JPY	8'600	20'600	1'400	27'800	68'971'800	0.15
MAZDA MOTOR	JPY	42'817	5'800	3'100	45'517	80'018'886	0.17
MCDONALD'S HOLDINGS JAPAN	JPY	6'793	900	700	6'993	48'741'210	0.10
MEIJI HOLDINGS	JPY	8'188	11'288	700	18'776	63'406'552	0.13
MINEBEA	JPY	27'330	4'700	2'700	29'330	90'776'350	0.19
MISUMI	JPY	21'422	2'700	1'400	22'722	51'942'492	0.11
MITSUBISHI	JPY	94'108	199'416	14'600	278'924	893'951'420	1.89
MITSUBISHI CHEMICAL HOLDINGS	JPY	94'936	14'000	5'400	103'536	88'885'656	0.19
MITSUBISHI ELECTRIC	JPY	144'751	22'700	11'100	156'351	372'349'907	0.79
MITSUBISHI ESTATE	JPY	84'615	13'500	7'000	91'115	209'610'058	0.44
MITSUBISHI HEAVY INDUSTRIES	JPY	23'867	3'900	1'800	25'967	307'059'775	0.65
MITSUBISHI UFJ FINANCIAL GROUP	JPY	898'578	122'400	123'200	897'778	1'384'373'676	2.93
MITSUBISHI UFJ LEASE & FINANCE	JPY	47'855	22'400	5'800	64'455	66'582'015	0.14
mitsui & co	JPY	107'732	13'600	16'600	104'732	686'308'796	1.45
mitsui chemicals	JPY	13'887	1'600	1'800	13'687	56'773'676	0.12
mitsui fudosan	JPY	68'322	9'700	6'100	71'922	292'075'242	0.62
mitsui o.s.k. lines	JPY	25'900	3'800	1'900	27'800	142'669'600	0.30
MIZUHO FINANCIAL GROUP	JPY	181'698	27'900	14'400	195'198	546'749'598	1.16
MONOTARO	JPY	19'580	2'300	2'000	19'880	28'478'100	0.06
MS&AD INSURANCE GROUP HOLDINGS	JPY	32'271	4'700	2'000	34'671	256'912'110	0.54
MURATA MANUFACTURING	JPY	43'105	99'610	3'400	139'315	421'149'245	0.89
NEC	JPY	18'477	2'600	1'300	19'777	199'549'930	0.42
NEC ELECTRONICS	JPY	87'537	37'600	6'300	118'837	291'685'417	0.62
NEXON	JPY	35'836	4'400	12'500	27'736	67'287'536	0.14
NGK INSULATORS	JPY	17'281	1'400	18'681			
NIDEC	JPY	33'505	4'300	4'200	33'605	190'910'005	0.40
NIHON M&A CENTER	JPY	23'682		23'682			
NINTENDO	JPY	83'010	11'600	10'600	84'010	705'684'000	1.49
NIPPON BUILDING FUND	JPY	114	16	6	124	71'548'000	0.15
NIPPON EXPRESS HOLDINGS CO LTD	JPY	5'981	1'000	1'100	5'881	46'571'639	0.10
NIPPON PAINT HOLDINGS CO	JPY	62'525	18'200	4'700	76'025	84'425'763	0.18
NIPPON SHINYAKU	JPY	3'800	300	4'100			
NIPPON STEEL AND SUMITO METAL CORPORATION	JPY	60'509	13'400	4'700	69'209	257'111'435	0.54
NIPPON YUSEN	JPY	36'493	5'200	4'500	37'193	177'484'996	0.38

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
NISSAN CHEMICAL INDUSTRIES	JPY	9'416	1'200	400	10'216	63'880'648	0.14
NISSAN MOTOR	JPY	174'835	32'800	12'900	194'735	114'659'968	0.24
NISSHIN SEIFUN GROUP	JPY	14'135		14'135			
NISSIN FOOD HOLDINGS	JPY	4'663	11'826	400	16'089	70'421'553	0.15
NITORI HOLDINGS	JPY	5'949	900	400	6'449	141'749'020	0.30
NITTO DENKO	JPY	10'538	2'200	1'100	11'638	160'022'500	0.34
NOMURA HOLDINGS	JPY	216'812	40'300	13'900	243'212	206'924'770	0.44
NOMURA REAL ESTATE HOLDINGS	JPY	9'353	1'100	1'600	8'853	32'959'719	0.07
NOMURA REAL ESTATE MASTER FUND	JPY	321	56	52	325	48'392'500	0.10
NOMURA RESEARCH INSTITUTE	JPY	29'587	4'100	2'500	31'187	131'110'148	0.28
NTT	JPY	89'243	2'345'832	20'900	2'414'175	440'104'103	0.93
NTT DATA	JPY	47'557	6'900	3'400	51'057	124'298'267	0.26
OBAYASHI	JPY	47'589	6'700	2'200	52'089	75'503'006	0.16
OBIC	JPY	5'249	900	500	5'649	132'327'825	0.28
ODAKYU ELECTRIC RAILWAY	JPY	21'430	5'500	1'600	25'330	53'319'650	0.11
QUI HOLDINGS	JPY	58'712	11'800	70'512			
OLYMPUS	JPY	91'539	16'800	11'300	97'039	206'887'148	0.44
OMRON	JPY	13'960	1'800	1'600	14'160	78'616'320	0.17
ONO PHARMACEUTICAL	JPY	26'823	6'900	4'400	29'323	72'955'624	0.15
OPEN HOUSE	JPY	6'100	1'300	7'400			
ORACLE CORP JAPAN	JPY	3'044	500	400	3'144	36'061'680	0.08
ORIENTAL LAND	JPY	14'984	77'336	4'000	88'320	473'660'160	1.00
ORIX	JPY	89'531	13'200	7'900	94'831	297'484'847	0.63
OSAKA GAS	JPY	28'226	3'800	2'000	30'026	89'897'844	0.19
OSAKA SECURITIES EXCHANGE	JPY	37'820	5'500	2'800	40'520	158'595'280	0.34
OTSUKA	JPY	8'565	1'200	500	9'265	60'963'700	0.13
OTSUKA HOLDINGS	JPY	29'413	7'100	2'600	33'913	206'258'866	0.44
PANASONIC HOLDINGS CORPORATION	JPY	165'393	25'800	12'600	178'593	253'691'357	0.54
RAKUTEN	JPY	63'953	60'600	3'200	121'353	99'509'460	0.21
RECRUIT HOLDINGS	JPY	108'363	16'600	8'300	116'663	705'111'172	1.49
RESONA HOLDINGS	JPY	162'770	20'000	11'900	170'870	139'429'920	0.29
RICOH	JPY	42'013	7'400	5'000	44'413	55'294'185	0.12
ROHM	JPY	6'505	21'815	2'000	26'320	66'918'600	0.14
SBI HOLDINGS	JPY	18'429	2'800	1'200	20'029	80'616'725	0.17
SCREEN HOLDINGS	JPY	6'600	6'600	6'600	6'600	123'651'000	0.26
SECOM	JPY	15'831	2'300	1'200	16'931	184'886'520	0.39
SEIKO EPSON	JPY	21'866	3'500	2'200	23'166	56'084'886	0.12
SEKISUI CHEMICAL	JPY	27'285	5'800	2'300	30'785	64'925'565	0.14
SEKISUI HOUSE	JPY	6'420	6'200	4'300	48'320	161'388'800	0.34
SEVEN & I HOLDINGS	JPY	56'801	130'402	4'500	182'703	407'427'690	0.86
SG HOLDINGS CO LTD	JPY	21'697	6'600	2'400	25'897	48'634'566	0.10
SHARP	JPY	15'791	5'200		20'991	17'118'161	0.04
SHIMADZU	JPY	17'807	2'400	1'200	19'007	77'605'581	0.16
SHIMANO	JPY	5'432	1'200	500	6'132	127'913'520	0.27
SHIMIZU	JPY	43'268	5'900	7'100	42'068	36'548'678	0.08
SHIN-ETSU CHEMICAL	JPY	27'778	127'312	9'300	145'790	931'160'730	1.97
SHIONOGI & CO	JPY	19'941	2'500	2'500	19'941	149'238'444	0.32
SHISEIDO	JPY	29'980	4'200	2'000	32'180	130'232'460	0.28
SHIZUOKA FINANCIAL GROUP INC	JPY	32'500	6'500	1'100	37'900	55'523'500	0.12
SMC	JPY	4'348	800	500	4'648	419'017'200	0.89
SOFTBANK	JPY	90'767	11'400	18'900	83'267	731'916'930	1.55
SOFTBANK CORP	JPY	216'432	32'200	15'800	232'832	459'261'120	0.97
SOMPO HOLDINGS	JPY	23'404	3'400	2'800	24'004	210'803'128	0.45
SONY	JPY	94'755	14'500	7'300	101'955	1'319'807'475	2.79
SQUARE ENIX HOLDING	JPY	6'300	800	300	6'800	43'139'200	0.09
SUMCO	JPY	26'349	4'400	2'400	28'349	66'450'056	0.14
SUMISHO COMPUTER SYSTEMS	JPY	11'100	1'400		12'500	34'500'000	0.07
SUMITOMO	JPY	84'830	11'300	12'000	84'130	295'043'910	0.62
SUMITOMO CHEMICAL	JPY	112'338	13'200	125'538			
SUMITOMO ELECTRIC INDUSTRIES	JPY	53'077	8'000	3'200	57'877	128'515'879	0.27
SUMITOMO METAL MINING	JPY	18'602	2'600	1'300	19'902	77'697'408	0.16
SUMITOMO MITSUI FINANCIAL GROUP	JPY	98'263	14'300	9'800	102'763	857'454'472	1.81
SUMITOMO MITSUI TRUST BANK	JPY	24'917	29'617	1'800	52'734	160'258'626	0.34
SUMITOMO REALTY & DEVELOPMENT	JPY	23'308	3'400	3'600	23'108	102'553'304	0.22
SUNTORY BEVERAGE & FOOD	JPY	10'481	1'900	1'100	11'281	55'525'082	0.12
SUZUKI MOTOR	JPY	27'500	6'100	1'800	31'800	209'148'600	0.44
SYSMEX	JPY	12'630	1'800	900	13'530	113'922'600	0.24
T&D HOLDINGS	JPY	39'946	5'000	5'400	39'546	102'938'238	0.22
TAISEI	JPY	13'601	1'800	1'700	13'701	64'490'607	0.14
TAIYO NIPPON SANJO	JPY	12'478	1'800	300	13'978	60'636'564	0.13
TAKEDA PHARMACEUTICAL	JPY	112'978	23'900	8'800	128'078	561'878'186	1.19

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
TDK	JPY	29'039	4'100	1'800	31'339	244'005'454	0.52
TEMP HOLDINGS	JPY	13'335	132'615	145'950			
TERUMO	JPY	48'670	9'800	4'000	54'470	317'886'920	0.67
TOBU RAILWAY	JPY	14'179	1'800	900	15'079	57'707'333	0.12
TOHO	JPY	8'732	1'700	1'400	9'032	43'913'584	0.09
TOKIO MARINE HOLDINGS	JPY	138'375	20'000	12'500	145'875	638'349'000	1.35
TOKYO ELECTRIC POWER	JPY	112'262	15'800	5'800	122'262	99'032'220	0.21
TOKYO ELECTRON	JPY	11'244	28'888	2'000	38'132	1'405'926'840	2.97
TOKYO GAS	JPY	29'476	4'500	4'100	29'876	97'963'404	0.21
TOKYU	JPY	39'251	4'700	4'000	39'951	74'448'689	0.16
TOPPAN PRINTING	JPY	19'769	2'400	3'500	18'669	66'517'647	0.14
TORAY INDUSTRIES	JPY	104'521	14'000	7'600	110'921	76'590'951	0.16
TOSHIBA	JPY	29'344	2'600	31'944			
TOSOH	JPY	18'821	2'600	21'421			
TOTO	JPY	10'647	2'000	1'200	11'447	46'348'903	0.10
TOYOTA INDUSTRIES	JPY	10'876	1'700	700	11'876	176'833'640	0.37
TOYOTA MOTOR	JPY	796'470	121'200	60'200	857'470	3'104'898'870	6.57
TOYOTA TSUSHO	JPY	15'991	2'200	1'100	17'091	165'338'334	0.35
TREND MICRO	JPY	9'936	1'300	500	10'736	79'725'536	0.17
UNI-CHARM	JPY	30'418	4'400	2'200	32'618	162'307'168	0.34
USS CO	JPY	14'916	2'000	400	16'516	43'032'438	0.09
WELCIA HOLDINGS	JPY	7'404	1'100	8'504			
WEST JAPAN RAILWAY	JPY	16'504	2'700	1'400	17'804	110'936'724	0.23
YAKULT HONSHA	JPY	9'602	11'702	700	20'604	66'509'712	0.14
YAMAHA	JPY	10'567	1'000	700	10'867	35'545'957	0.08
YAMAHA MOTOR	JPY	22'434	51'368	1'600	72'202	96'714'579	0.20
YAMATO HOLDINGS	JPY	21'460	2'800	2'900	21'360	48'594'000	0.10
YASKAWA ELECTRIC	JPY	17'813	2'600	1'000	19'413	118'788'147	0.25
YOKOGAWA ELECTRIC	JPY	17'888	3'100	2'500	18'488	58'496'032	0.12
Z HOLDINGS CORPORATION	JPY	201'274	28'000	14'600	214'674	88'638'895	0.19
ZENSHO	JPY	8'100	8'100	300	7'800	51'113'400	0.11
ZOZO	JPY	9'029	2'400	300	11'129	37'771'826	0.08
						47'099'788'103	99.64
Total Shares (and equity-type securities)						47'099'788'103	99.64
Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market						47'099'788'103	99.64
Derivative Financial Instruments							
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market							
Financial Futures							
Japan							
TOPIX SEC 1 Index -10000- 03/23	JPY	12	3	15			
TOPIX SEC 1 Index -10000- 06/23	JPY		35	35			
TOPIX SEC 1 Index -10000- 09/23	JPY		34	34			
TOPIX SEC 1 Index -10000- 12/23	JPY		63	63			
TOPIX SEC 1 Index -10000- 03/24	JPY		41	36	5		0.00
						0	0.00
Total Financial Futures						0	0.00
Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market						0	0.00
Securities valued based on parameters observable on the market							
Forward exchange transactions							
Forward exchange transactions (see list)							0.00
Total Forward exchange transactions						0	0.00
Total Securities valued based on parameters observable on the market						0	0.00
Total Derivative Financial Instruments						0	0.00
Total investments						47'099'788'103	99.64
Cash at banks						92'999'719	0.20
Time deposit						0	0.00
Other assets						78'152'766	0.17
Total fund assets						47'270'940'588	100.00
./. Due to bank						271'939	0.00
./. Other liabilities						3'047'330	0.01
./. Other loans						0	0.00
Net assets						47'267'621'319	99.99

(1) Inclusive as well corporate actions

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

Investment categories	Market value in JPY	% of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	47'099'788'103.00	99.64
Securities valued based on parameters observable on the market	0.00	0.00
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

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

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.04.2023	Bought	CHF	72'953	JPY	10'592'000	0	0.00
04.04.2023	Bought	CHF	2'567'176	JPY	372'727'000	0	0.00
04.04.2023	Bought	CHF	1'410	JPY	204'000	0	0.00
04.04.2023	Bought	CHF	1'146	JPY	167'000	0	0.00
04.04.2023	Bought	CHF	24'928	JPY	3'592'000	0	0.00
04.04.2023	Bought	JPY	131'000	CHF	904	0	0.00
04.04.2023	Bought	JPY	8'634'000	CHF	59'352	0	0.00
04.04.2023	Bought	JPY	156'000	CHF	1'068	0	0.00
04.04.2023	Bought	JPY	308'000	CHF	2'144	0	0.00
04.04.2023	Bought	JPY	169'000	CHF	1'190	0	0.00
04.04.2023	Bought	JPY	875'000	CHF	6'143	0	0.00
04.04.2023	Bought	JPY	169'293	CHF	1'179	0	0.00
08.05.2023	Bought	CHF	2'594'872	JPY	377'566'000	0	0.00
08.05.2023	Bought	CHF	4'321	JPY	628'000	0	0.00
08.05.2023	Bought	CHF	2'594'766	JPY	377'566'000	0	0.00
08.05.2023	Bought	CHF	1'413	JPY	205'000	0	0.00
08.05.2023	Bought	CHF	840	JPY	126'000	0	0.00
08.05.2023	Bought	CHF	1'481	JPY	222'000	0	0.00
08.05.2023	Bought	JPY	133'000	CHF	913	0	0.00
08.05.2023	Bought	JPY	116'000	CHF	771	0	0.00
08.05.2023	Bought	JPY	378'498'000	CHF	2'474'011	0	0.00
08.05.2023	Bought	JPY	10'900'000	CHF	71'247	0	0.00
02.06.2023	Bought	CHF	2'476'146	JPY	378'498'000	0	0.00
02.06.2023	Bought	CHF	133'477	JPY	20'403'000	0	0.00
02.06.2023	Bought	CHF	56'478	JPY	8'649'000	0	0.00
02.06.2023	Bought	CHF	967	JPY	146'000	0	0.00
02.06.2023	Bought	CHF	1'086	JPY	164'000	0	0.00
02.06.2023	Bought	CHF	799	JPY	122'000	0	0.00
02.06.2023	Bought	CHF	617	JPY	95'000	0	0.00
02.06.2023	Bought	JPY	125'000	CHF	814	0	0.00
02.06.2023	Bought	JPY	209'000	CHF	1'371	0	0.00
02.06.2023	Bought	JPY	2'911'000	CHF	19'228	0	0.00
02.06.2023	Bought	JPY	1'005'000	CHF	6'667	0	0.00
02.06.2023	Bought	JPY	925'000	CHF	6'022	0	0.00
02.06.2023	Bought	JPY	252'000	CHF	1'627	0	0.00
05.07.2023	Bought	CHF	218'327	JPY	33'327'000	0	0.00
05.07.2023	Bought	CHF	2'639'431	JPY	402'901'000	0	0.00
05.07.2023	Bought	CHF	735	JPY	113'000	0	0.00
05.07.2023	Bought	CHF	153'524	JPY	23'822'000	0	0.00
05.07.2023	Bought	CHF	1'567	JPY	246'000	0	0.00
05.07.2023	Bought	CHF	6'439	JPY	1'037'000	0	0.00
05.07.2023	Bought	CHF	2'909	JPY	469'000	0	0.00
05.07.2023	Bought	JPY	136'000	CHF	860	0	0.00
05.07.2023	Bought	JPY	4'978'000	CHF	32'424	0	0.00
05.07.2023	Bought	JPY	251'000	CHF	1'632	0	0.00
05.07.2023	Bought	JPY	248'000	CHF	1'611	0	0.00
05.07.2023	Bought	JPY	99'000	CHF	641	0	0.00
05.07.2023	Bought	JPY	2'107'000	CHF	13'287	0	0.00
03.08.2023	Bought	CHF	341'792	JPY	55'142'000	0	0.00
03.08.2023	Bought	CHF	2'814'670	JPY	454'096'000	0	0.00
03.08.2023	Bought	CHF	5'552	JPY	893'000	0	0.00
03.08.2023	Bought	CHF	1'218	JPY	196'000	0	0.00
03.08.2023	Bought	CHF	565'088	JPY	90'821'000	0	0.00
03.08.2023	Bought	CHF	9'613	JPY	1'545'000	0	0.00
03.08.2023	Bought	CHF	2'744	JPY	437'000	0	0.00
03.08.2023	Bought	CHF	1'987	JPY	321'000	0	0.00
03.08.2023	Bought	CHF	36'172	JPY	5'871'000	0	0.00
03.08.2023	Bought	CHF	909	JPY	148'000	0	0.00
03.08.2023	Bought	JPY	332'000	CHF	2'080	0	0.00
03.08.2023	Bought	JPY	229'000	CHF	1'437	0	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
03.08.2023	Bought	JPY	324'000	CHF	2'014	0	0.00
03.08.2023	Bought	JPY	154'000	CHF	941	0	0.00
03.08.2023	Bought	JPY	171'000	CHF	1'058	0	0.00
05.09.2023	Bought	CHF	3'716'955	JPY	608'260'000	0	0.00
05.09.2023	Bought	CHF	50'188	JPY	8'197'000	0	0.00
05.09.2023	Bought	CHF	876	JPY	143'000	0	0.00
05.09.2023	Bought	CHF	1'474	JPY	244'000	0	0.00
05.09.2023	Bought	CHF	3'228	JPY	535'000	0	0.00
05.09.2023	Bought	CHF	906	JPY	149'000	0	0.00
05.09.2023	Bought	CHF	868	JPY	144'000	0	0.00
05.09.2023	Bought	CHF	4'913	JPY	817'000	0	0.00
05.09.2023	Bought	JPY	980'000	CHF	5'989	0	0.00
05.09.2023	Bought	JPY	73'722'000	CHF	454'277	0	0.00
05.09.2023	Bought	JPY	1'946'000	CHF	11'984	0	0.00
05.09.2023	Bought	JPY	8'636'000	CHF	52'743	0	0.00
05.09.2023	Bought	JPY	274'000	CHF	1'660	0	0.00
05.09.2023	Bought	JPY	139'000	CHF	844	0	0.00
05.09.2023	Bought	JPY	199'000	CHF	1'205	0	0.00
03.10.2023	Bought	CHF	65'046	JPY	10'706'000	0	0.00
03.10.2023	Bought	CHF	3'235'853	JPY	532'593'000	0	0.00
03.10.2023	Bought	CHF	820	JPY	135'000	0	0.00
03.10.2023	Bought	CHF	1'630	JPY	268'000	0	0.00
03.10.2023	Bought	CHF	2'781	JPY	454'000	0	0.00
03.10.2023	Bought	CHF	9'656	JPY	1'574'000	0	0.00
03.10.2023	Bought	CHF	1'007	JPY	164'000	0	0.00
03.10.2023	Bought	CHF	57'783	JPY	9'386'808	0	0.00
03.10.2023	Bought	JPY	5'081'000	CHF	30'874	0	0.00
03.10.2023	Bought	JPY	2'962'000	CHF	17'924	0	0.00
03.10.2023	Bought	JPY	254'000	CHF	1'542	0	0.00
03.10.2023	Bought	JPY	1'222'000	CHF	7'406	0	0.00
03.10.2023	Bought	JPY	197'000	CHF	1'206	0	0.00
02.11.2023	Bought	CHF	3'352'969	JPY	546'089'000	0	0.00
02.11.2023	Bought	CHF	1'032	JPY	168'000	0	0.00
02.11.2023	Bought	CHF	1'189	JPY	195'000	0	0.00
02.11.2023	Bought	CHF	2'370	JPY	383'000	0	0.00
02.11.2023	Bought	CHF	5'550	JPY	918'000	0	0.00
02.11.2023	Bought	CHF	1'038	JPY	173'000	0	0.00
02.11.2023	Bought	CHF	370	JPY	62'000	0	0.00
02.11.2023	Bought	CHF	560	JPY	94'000	0	0.00
02.11.2023	Bought	JPY	125'000	CHF	744	0	0.00
02.11.2023	Bought	JPY	136'000	CHF	823	0	0.00
02.11.2023	Bought	JPY	235'000	CHF	1'452	0	0.00
02.11.2023	Bought	JPY	291'000	CHF	1'782	0	0.00
02.11.2023	Bought	JPY	127'000	CHF	777	0	0.00
02.11.2023	Bought	JPY	245'543'000	CHF	1'495'872	0	0.00
02.11.2023	Bought	JPY	374'000	CHF	2'257	0	0.00
02.11.2023	Bought	JPY	85'000	CHF	513	0	0.00
Total Forward exchange transactions						0	0.00

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
Exposure-increasing derivative positions:				
- Marketrisk (Equity price risk)	133'786'500	0.28%	239'193'600	0.73%
- Currency risk	0	0.00%	0	0.00%
Total commitment-increasing positions	133'786'500	0.28%	239'193'600	0.73%
Exposure-reducing derivative positions:				
- Marketrisk (Equity price risk)	0	0.00%	0	0.00%
- Currency risk	0	0.00%	383'703'873	1.17%
Total commitment-reducing positions	0	0.00%	383'703'873	1.17%

Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
Net assets in millions	JPY	40'309.83	18'440.65	16'314.26
Asset value per share	JPY	144'251	106'152	101'632

Appropriation of net income

Accumulation per unit

1. For unitholders domiciled in Switzerland For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024	Unit class ZB	
For Accumulation available earnings	JPY	2'651.443
Less 35% Swiss withholding tax	JPY	928.005
For Accumulation retained earnings	JPY	1'723.438

2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024	Unit class ZB	
For Accumulation available earnings	JPY	2'651.443
Less 35% Swiss withholding tax 1)	JPY	928.005
For Accumulation retained earnings	JPY	1'723.438
Coupon no. income		3

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

Exchange rates

Exchange rates as at	29.02.2024
JAPANESE YEN	1.000000
SWISS FRANC	169.971036
UNITED STATES DOLLAR	149.670009

Assets as at February 29, 2024

	29.02.2024	28.02.2023
	JPY	JPY
Assets		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	151'823'252	51'396'369
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	40'109'639'030	18'362'733'490
Other assets	50'915'568	28'626'108
Total fund assets, less	40'312'377'850	18'442'755'967
Other liabilities	2'545'470	2'110'814
Net assets	40'309'832'380	18'440'645'153
	01.03.2023 -	01.03.2022 -
	29.02.2024	28.02.2023
	JPY	JPY
Change in net assets of the fund		
Net assets at beginning of the reporting period	18'440'645'153	16'314'261'745
Delivery withholding tax	-151'640'411	-67'455'783
Issue of units	15'531'771'032	2'417'645'414
Redemption of units	-2'210'774'199	-1'092'359'966
Other items from unit transactions	-2'193'336'333	11'903'527
Total income	10'893'167'138	856'650'216
Net assets at end of reporting period	40'309'832'380	18'440'645'153
Change in units in circulation		
Number at beginning of the reporting period	173'719.800	160'523.098
Number of units issued	124'064.515	23'658.586
Number of units redeemed	-18'341.709	-10'461.884
Number at the end of the reporting period	279'442.606	173'719.800
Unit class currency		
Net asset value per unit	144'251	106'152

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

	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	JPY	JPY
Income		
Income from bank assets	14'997	790
Negative interest	-381'810	-371'840
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	551'144'663	418'197'670
Current income paid in on issued units	211'967'492	56'940'074
Total income	762'745'342	474'766'694
Expenses		
Interest paid	10'765	456
Audit expenses	2'013'476	1'926'093
Other expenses	2'135'868	2'169'231
Current net income paid out on redeemed units	17'659'201	20'684'333
Total expenses	21'819'310	24'780'113
Net Income	740'926'032	449'986'581
Realised capital gains and losses	1'177'828'192	-94'365'382
Realized income	1'918'754'224	355'621'199
Unrealized capital gain/losses	8'974'412'914	501'029'017
Total income	10'893'167'138	856'650'216
Application of net income		
Net income of financial year	740'926'032	449'986'581
Net income available for distribution	740'926'032	449'986'581
Distribution/delivery withholding taxes (35%)	259'324'111	157'495'303
For investment of retained earnings (65%)	481'601'921	292'491'278

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 JPY	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market							
Shares (and equity-type securities)							
Banks and other credit institutions							
DAIWA SECURITIES GROUP	JPY		176'600	10'300	166'300	183'262'600	0.45
MIZUHO FINANCIAL GROUP	JPY		320'800	20'000	300'800	842'540'800	2.09
ORIX	JPY	98'900	67'200	19'800	146'300	458'943'100	1.14
SUMITOMO MITSUI FINANCIAL GROUP	JPY		171'600	13'200	158'400	1'321'689'600	3.28
SUMITOMO MITSUI TRUST BANK	JPY	27'900	60'900	7'100	81'700	248'286'300	0.62
						3'054'722'400	7.58
Building materials and building industry							
DAIWA HOUSE INDUSTRY	JPY	49'600	34'000	9'600	74'000	320'420'000	0.79
KAJIMA	JPY	35'000		35'000			
KURITA WATER INDUSTRIES	JPY	8'600	5'400	14'000			
LIXIL GROUP CORPORATION	JPY	23'700	15'700	39'400			
OBAYASHI	JPY	53'700		53'700			
SEKISUI CHEMICAL	JPY	30'700	23'700	6'900	47'500	100'177'500	0.25
SEKISUI HOUSE	JPY	51'400	34'700	11'700	74'400	248'496'000	0.62
SHIMIZU	JPY	46'800	29'800	11'700	64'900	56'385'120	0.14
TAISEI	JPY	14'900		14'900			
TOTO	JPY	11'700	8'400	2'400	17'700	71'667'300	0.18
						797'145'920	1.98
Chemicals							
ASAHI KASEI	JPY	104'700	72'600	20'900	156'400	162'890'600	0.40
KYOWA HAKKO KIRIN	JPY		36'300	2'600	33'700	100'139'550	0.25
mitsubishi chemical holdings	JPY	105'900	74'200	20'500	159'600	137'016'600	0.34
MITSUI CHEMICALS	JPY	15'600	9'900	4'200	21'300	88'352'400	0.22
NIPPON PAINT HOLDINGS CO	JPY	68'600	61'200	11'600	118'200	131'261'100	0.33
SHIN-ETSU CHEMICAL	JPY	31'000	223'900	30'200	224'700	1'435'158'900	3.56
SUMITOMO CHEMICAL	JPY	123'200	82'000	205'200			
TOSOH	JPY	22'000		22'000			
						2'054'819'150	5.10
Computer hardware and networking							
FUJITSU	JPY	16'300	10'100	4'400	22'000	514'470'000	1.28
ITOCHU TECHNO-SOLUTIONS	JPY		9'600	9'600			
NEC	JPY		32'600	2'000	30'600	308'754'000	0.77
RICOH	JPY		72'500	4'100	68'400	85'158'000	0.21
						908'382'000	2.25
Electrical appliances and components							
BROTHER INDUSTRIES	JPY		30'200	1'300	28'900	72'524'550	0.18
FANUC	JPY	15'900	115'900	13'000	118'800	519'393'600	1.29
FUJI ELECTRIC HOLDINGS	JPY		16'900	1'100	15'800	143'780'000	0.36
HIROSE ELECTRIC	JPY	2'500	2'000	900	3'600	57'294'000	0.14
MURATA MANUFACTURING	JPY	47'500		47'500			
NEC ELECTRONICS	JPY		194'900	11'700	183'200	449'664'400	1.12
NITTO DENKO	JPY	11'900	8'500	2'500	17'900	246'125'000	0.61
OMRON	JPY	15'400	10'100	3'600	21'900	121'588'800	0.30
PANASONIC HOLDINGS CORPORATION	JPY	182'600	126'000	33'200	275'400	391'205'700	0.97
ROHM	JPY	7'200		7'200			
SHARP	JPY	19'300	17'800	4'000	33'100	26'993'050	0.07
SHIMADZU	JPY	19'600	13'800	3'900	29'500	120'448'500	0.30
SUMITOMO ELECTRIC INDUSTRIES	JPY	59'600	41'300	11'800	89'100	197'846'550	0.49
TDK	JPY	32'200	22'400	6'100	48'500	377'621'000	0.94
YOKOGAWA ELECTRIC	JPY	18'900	13'200	3'600	28'500	90'174'000	0.22
						2'814'659'150	6.98
Electronics and semiconductors							
AZBIL CORP	JPY	9'700	6'900	1'600	15'000	65'865'000	0.16
HITACHI	JPY		125'000	9'400	115'600	1'464'074'000	3.63
IBIDEN	JPY	9'300	6'500	1'700	14'100	97'304'100	0.24
SEIKO EPSON	JPY		38'400	2'400	36'000	87'156'000	0.22
SONY	JPY	104'300	72'500	19'500	157'300	2'036'248'500	5.05
TOKYO ELECTRON	JPY	12'400	52'700	6'300	58'800	2'167'956'000	5.38
YASKAWA ELECTRIC	JPY	20'000	13'800	3'900	29'900	182'958'100	0.45
						6'101'561'700	15.14
Energy and water supply							
OSAKA GAS	JPY	31'000	21'700	5'900	46'800	140'119'200	0.35

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
TOKYO GAS	JPY	32'700	22'000	8'600	46'100	151'161'900	0.37
						291'281'100	0.72
Financial, investment and other div. companies							
NIPPON EXPRESS HOLDINGS CO LTD	JPY	6'500	4'300	1'800	9'000	71'271'000	0.18
NOMURA HOLDINGS	JPY	240'600	181'700	47'500	374'800	318'879'840	0.79
						390'150'840	0.97
Food and soft drinks							
AJINOMOTO	JPY	37'700	27'100	6'300	58'500	321'925'500	0.80
KIKKOMAN	JPY	12'000	7'900	3'000	16'900	165'636'900	0.41
MEIJI HOLDINGS	JPY	9'200	23'700	3'600	29'300	98'946'100	0.25
NISSIN FOOD HOLDINGS	JPY	5'200	21'700	1'900	25'000	109'425'000	0.27
SUNTORY BEVERAGE & FOOD	JPY	11'500	8'300	2'500	17'300	85'150'600	0.21
						781'084'100	1.94
Graphics publishing and printing media							
DAI NIPPON PRINTING	JPY	18'400	12'400	5'300	25'500	111'358'500	0.28
						111'358'500	0.28
Insurance companies							
DAI-ICHI LIFE INSURANCE	JPY	81'000		81'000			
MS&AD INSURANCE GROUP HOLDINGS	JPY	36'800	24'700	8'000	53'500	396'435'000	0.98
SOMPO HOLDINGS	JPY	25'900	17'200	6'000	37'100	325'812'200	0.81
T&D HOLDINGS	JPY		66'200	5'100	61'100	159'043'300	0.39
TOKIO MARINE HOLDINGS	JPY		242'200	17'500	224'700	983'287'200	2.44
						1'864'577'700	4.63
Internet, software and IT services							
IT HOLDINGS	JPY		29'100	1'700	27'400	92'475'000	0.23
RAKUTEN	JPY	72'200	129'500	14'800	186'900	153'258'000	0.38
SUMISHO COMPUTER SYSTEMS	JPY	13'300	9'100	2'900	19'500	53'820'000	0.13
Z HOLDINGS CORPORATION	JPY	220'800	157'300	44'800	333'300	137'619'570	0.34
						437'172'570	1.08
Lodging and catering industry, leisure facilities							
MCDONALD'S HOLDINGS JAPAN	JPY	7'300	5'000	1'500	10'800	75'276'000	0.19
ORIENTAL LAND	JPY	16'500	129'200	9'600	136'100	729'904'300	1.81
						805'180'300	2.00
Mechanical engineering and industrial equipment							
DAIFUKU	JPY	8'400	33'800	4'300	37'900	134'393'400	0.33
DAIKIN INDUSTRIES	JPY	20'600	15'300	3'000	32'900	696'657'500	1.73
DON QUIJOTE	JPY	31'500	22'300	6'300	47'500	167'437'500	0.42
HITACHI CONSTRUCTION MACHINERY	JPY	9'100	6'500	2'200	13'400	57'941'600	0.14
HOSHIZAKI ELECTRIC	JPY	9'200			9'200		
KOMATSU	JPY	76'500	52'800	13'900	115'400	501'528'400	1.24
KUBOTA	JPY	84'400	56'900	16'600	124'700	273'591'800	0.68
						1'831'550'200	4.54
Mining, coal and steel industry							
NIPPON STEEL AND SUMITO METAL CORPORATION	JPY	66'800		66'800			
						0	0.00
Miscellaneous consumer goods							
NINTENDO	JPY	91'300	59'700	21'500	129'500	1'087'800'000	2.70
						1'087'800'000	2.70
Miscellaneous services							
NOMURA RESEARCH INSTITUTE	JPY	33'200	22'300	7'300	48'200	202'632'800	0.50
RECRUIT HOLDINGS	JPY	119'200	83'200	22'600	179'800	1'086'711'200	2.70
SECOM	JPY		27'900	1'700	26'200	286'104'000	0.71
						1'575'448'000	3.91
Miscellaneous trading companies							
ITOCHU	JPY	98'300	68'200	18'300	148'200	965'671'200	2.40
MARUBENI	JPY	127'900	83'000	32'400	178'500	441'252'000	1.09
mitsui & co	JPY	118'500		118'500			
						1'406'923'200	3.49
Non-ferrous metals							
SUMITOMO METAL MINING	JPY	20'600	14'300	4'100	30'800	120'243'200	0.30

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
ZOZO	JPY	10'600	9'400	3'100	16'900	57'358'600	0.14
						177'601'800	0.44
Petroleum							
INPEX	JPY	86'800	56'100	21'900	121'000	243'331'000	0.60
						243'331'000	0.60
Pharmaceuticals, cosmetics and medical products							
ASTELLAS PHARMA	JPY	151'800	103'800	29'900	225'700	372'743'550	0.92
CHUGAI PHARMACEUTICAL	JPY	55'500		55'500			
DAIICHI SANKYO	JPY	144'900	106'700	20'900	230'700	1'147'501'800	2.85
EISAI	JPY	20'800	14'500	3'900	31'400	196'375'600	0.49
KAO	JPY	39'300	26'800	8'000	58'100	330'937'600	0.82
MATSUKIYOCOCOKARA & CO.	JPY		44'300	1'500	42'800	106'186'800	0.26
ONO PHARMACEUTICAL	JPY		52'000	6'800	45'200	112'457'600	0.28
SHIONOGI & CO	JPY	21'900	15'100	6'300	30'700	229'758'800	0.57
SYSMEX	JPY	14'000	9'600	2'700	20'900	175'978'000	0.44
TERUMO	JPY	53'400	38'500	7'900	84'000	490'224'000	1.22
UNI-CHARM	JPY	33'400	23'200	6'300	50'300	250'292'800	0.62
						3'412'456'550	8.47
Photographic and optics							
FUJIFILM HOLDINGS	JPY	29'800	21'300	4'600	46'500	442'819'500	1.10
HOYA	JPY	29'900	20'700	6'800	43'800	853'443'000	2.12
						1'296'262'500	3.22
Precious metals and precious stones							
JFE HOLDINGS	JPY	40'600	39'200	8'000	71'800	176'269'000	0.44
						176'269'000	0.44
Real estate							
JAPAN REAL ESTATE INVESTMENT	JPY	103		103			
MITSUBISHI ESTATE	JPY	97'800	64'500	21'900	140'400	322'990'200	0.80
MIITSUI FUDOSAN	JPY		118'700	7'700	111'000	450'771'000	1.12
NIPPON BUILDING FUND	JPY	127		127			
NOMURA REAL ESTATE HOLDINGS	JPY	10'100	6'300	2'700	13'700	51'005'100	0.13
OPEN HOUSE	JPY	6'600	4'700	11'300			
SUMITOMO REALTY & DEVELOPMENT	JPY	25'600		25'600			
						824'766'300	2.05
Retailing, department stores							
AEON	JPY	54'100	37'600	10'200	81'500	291'362'500	0.72
BANDAI NAMCO HOLDINGS	JPY		74'800		74'800	216'396'400	0.54
FAST RETAILING	JPY	14'400	10'100	2'700	21'800	943'068'000	2.34
NITORI HOLDINGS	JPY	6'600	4'700	1'300	10'000	219'800'000	0.55
SEVEN & I HOLDINGS	JPY	62'300	237'100	17'500	281'900	628'637'000	1.56
USS CO	JPY	17'400	11'900	3'700	25'600	66'700'800	0.17
						2'365'964'700	5.87
Rubber and tires							
BRIDGESTONE	JPY	47'200	32'700	8'700	71'200	458'955'200	1.14
JSR	JPY	15'000	10'100	3'000	22'100	88'886'200	0.22
						547'841'400	1.36
Telecommunication							
HIKARI TSUSHIN	JPY	1'700		1'700			
KDDI	JPY	133'400	86'200	32'900	186'700	850'231'800	2.11
NTT DATA	JPY	52'700	36'500	10'500	78'700	191'595'150	0.48
SOFTBANK CORP	JPY	237'500	166'300	45'100	358'700	707'535'750	1.76
						1'749'362'700	4.34
Textiles, garments and leather goods							
HULIC	JPY	32'500	22'400	7'000	47'900	71'514'700	0.18
TORAY INDUSTRIES	JPY	114'700	81'600	23'300	173'000	119'456'500	0.30
						190'971'200	0.47
Traffic and transportation							
ANA HOLDINGS	JPY	13'500	9'400	3'100	19'800	64'627'200	0.16
HANKYU HANSHIN HOLDINGS	JPY	18'900	13'500	3'900	28'500	123'034'500	0.31
KEIO CORP	JPY	8'700	5'400	14'100			
NIPPON YUSEN	JPY	40'400		40'400			
ODAKYU ELECTRIC RAILWAY	JPY	25'000		25'000			
SG HOLDINGS CO LTD	JPY	23'800	20'100	4'000	39'900	74'932'200	0.19
TOBU RAILWAY	JPY	15'600	10'600	2'700	23'500	89'934'500	0.22
TOKYU	JPY	43'900	29'700	11'300	62'300	116'096'050	0.29
WEST JAPAN RAILWAY	JPY	18'300	13'000	3'900	27'400	170'729'400	0.42

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Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
YAMATO HOLDINGS	JPY		37'400	4'200	33'200	75'530'000	0.19
						714'883'850	1.77
Vehicles							
DENSO	JPY	35'800	235'900	35'800	235'900	649'668'600	1.61
FUJI HEAVY INDUSTRIES	JPY		75'200		75'200	255'980'800	0.63
ISUZU MOTORS	JPY	48'200	34'000	9'500	72'700	154'996'400	0.38
KOITO MANUFACTURING	JPY		25'000		25'000	47'362'500	0.12
MAZDA MOTOR	JPY	47'000	33'300	9'400	70'900	124'642'200	0.31
YAMAHA	JPY	11'600	7'600	2'800	16'400	53'644'400	0.13
YAMAHA MOTOR	JPY	24'600	93'800	7'000	111'400	149'220'300	0.37
						1'435'515'200	3.56
Watch and clock industry, jewellery							
ADVANTEST	JPY		99'200	3'600	95'600	660'596'000	1.64
						660'596'000	1.64
Total Shares (and equity-type securities)						40'109'639'030	99.50
Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market						40'109'639'030	99.50
Derivative Financial Instruments							
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market							
Financial Futures							
Equity Index Futures							
TOPIX SEC 1 Index -10000- 03/23	JPY	3		3			
TOPIX SEC 1 Index -10000- 06/23	JPY		13	13			
TOPIX SEC 1 Index -10000- 09/23	JPY		14	14			
TOPIX SEC 1 Index -10000- 12/23	JPY		31	31			
TOPIX SEC 1 Index -10000- 03/24	JPY		13	7	6		0.00
						0	0.00
Total Financial Futures						0	0.00
Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market						0	0.00
Total Derivative Financial Instruments						0	0.00
Total investments						40'109'639'030	99.50
Cash at banks						151'823'252	0.38
Time deposit						0	0.00
Other assets						50'915'568	0.13
Total fund assets						40'312'377'850	100.00
./. Due to bank						0	0.00
./. Other liabilities						2'545'470	0.01
./. Other loans						0	0.00
Net assets						40'309'832'380	99.99

(1) Inclusive as well corporate actions

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

Investment categories	Market value JPY	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	40'109'639'030.00	99.50
Securities valued based on parameters observable on the market	0.00	0.00
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

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
Exposure-increasing derivative positions:				
- Marketrisk (Equity price risk)	160'543'800	0.40%	59'798'400	0.32%
Total commitment-increasing positions	160'543'800	0.40%	59'798'400	0.32%
Exposure-reducing derivative positions:				
- Marketrisk (Equity price risk)	0	0.00%	0	0.00%
Total commitment-reducing positions	0	0.00%	0	0.00%

Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
Consolidation				
Net assets in millions	JPY	15'617.08	22'316.32	38'564.96
Unit class ZA				
Total net assets in millions	JPY	5'524.68	4'030.65	3'824.14
Asset value per share	JPY	188'556	137'565	130'517
Unit class ZB				
Total net assets in millions	JPY	10'092.40	9'029.37	8'455.52
Asset value per share	JPY	196'780	142'103	133'072
Unit class ZAH				
Total net assets in millions	JPY	-	9'256.30	26'285.29
Asset value per share	CHF	-	1'323.69	1'268.67

Appropriation of net income

Distribution per unit

1. For unitholders domiciled in Switzerland

Distribution 2024	Unit class ZA
Gross distribution out of earnings	JPY 3'446.000
Less 35% Swiss withholding tax	JPY 1'206.100
Net distribution out of earnings	JPY 2'239.900
Coupon no. gain	5

2. For unitholders domiciled outside Switzerland (with affidavit)

Distribution 2024	Unit class ZA
Gross distribution out of earnings	JPY 3'446.000
Net distribution out of earnings	JPY 3'446.000
Coupon no. income	5

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

Accumulation per unit

1. For unitholders domiciled in Switzerland For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024	Unit class ZB
For Accumulation available earnings	JPY 1'817.461
Less 35% Swiss withholding tax	JPY 636.112
For Accumulation retained earnings	JPY 1'181.350

2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024	Unit class ZB
For Accumulation available earnings	JPY 1'817.461
Less 35% Swiss withholding tax 1)	JPY 636.112
For Accumulation retained earnings	JPY 1'181.350
Coupon no. income	6

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

Exchange rates

Exchange rates as at	29.02.2024
JAPANESE YEN	1.000000
SWISS FRANC	169.971036
UNITED STATES DOLLAR	149.670009

Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	JPY	JPY
Assets		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	135'178'325	112'231'471
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	15'472'633'643	22'168'011'959
Derivatives financial instruments	0	-676'665
Other assets	11'330'536	38'558'714
Total fund assets, less	15'619'142'504	22'318'125'479
Other liabilities	2'067'114	1'809'897
Net assets	15'617'075'390	22'316'315'582
	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	JPY	JPY
Change in net assets of the fund		
Net assets at beginning of the reporting period	22'316'315'582	38'564'955'975
Distributions	-322'301'777	-866'189'157
Delivery withholding tax	-109'122'369	-58'287'975
Issue of units	9'338'113'173	269'956'626
Redemption of units	-22'506'246'977	-22'428'795'527
Other items from unit transactions	2'199'226'035	3'724'739'430
Total income	4'701'091'723	3'109'936'210
Net assets at end of reporting period	15'617'075'390	22'316'315'582
Change in units in circulation		
Number at beginning of the reporting period	140'955.823	257'876.334
Number of units issued	48'379.494	1'435.489
Number of units redeemed	-108'747.694	-118'356.000
Number at the end of the reporting period	80'587.623	140'955.823
Unit class currency		
Net asset value per unit		

Unit class ZA		Unit class ZB		Unit class ZAH	
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
JPY	JPY	JPY	JPY	JPY	JPY
4'030'646'984	3'824'143'126	9'029'372'359	8'455'518'320	9'256'296'239	26'285'294'528
-89'570'079	-75'652'582	0	0	-232'731'698	-790'536'575
0	0	-109'122'369	-58'287'975	0	0
0	0	9'338'113'173	0	0	269'956'626
0	0	-10'581'152'764	0	-11'925'094'213	-22'428'795'527
4'731'088	1'103'215	-490'469'468	2'471'402	2'684'964'414	3'721'164'814
1'578'867'091	281'053'225	2'905'659'374	629'670'612	216'565'258	2'199'212'373
5'524'675'084	4'030'646'984	10'092'400'305	9'029'372'359	0	9'256'296'239
29'299.993	29'299.993	63'540.945	63'540.945	48'114.885	165'035.396
0.000	0.000	48'379.494	0.000	0.000	1'435.489
0.000	0.000	-60'632.809	0.000	-48'114.885	-118'356.000
29'299.993	29'299.993	51'287.630	63'540.945	0.000	48'114.885
(JPY)	(JPY)	(JPY)	(JPY)	(CHF)	(CHF)
188'556	137'565	196'780	142'103	0.00	1'323.69

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
	JPY	JPY
Income		
Income from bank assets	27'839	4'540
Negative interest	-600'083	-1'907'025
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	440'541'477	933'634'082
Current income paid in on issued units	85'843'607	385'956
Total income	525'812'840	932'117'553
Expenses		
Interest paid	61'276	9'689
Audit expenses	2'013'476	1'926'093
Other expenses	1'087'190	1'106'071
Current net income paid out on redeemed units	-260'128	89'520'818
Total expenses	2'901'814	92'562'671
Net Income	522'911'026	839'554'882
Realised capital gains and losses	3'734'690'354	2'567'328'880
Realized income	4'257'601'380	3'406'883'762
Unrealized capital gain/losses	443'490'343	-296'947'552
Total income	4'701'091'723	3'109'936'210
Application of net income		
Net income of financial year	522'911'026	839'554'882
Carried forward of the previous year	455'667	1'429'171
Interim accumulation	-112'213'309	0
Interim distribution	-216'565'095	-535'226'817
Net income available for distribution	194'588'289	305'757'236
Net income earmarked for distribution to investors	100'967'777	105'736'679
Distribution/delivery withholding taxes (35%)	32'624'652	69'847'712
For investment of retained earnings (65%)	60'588'639	129'717'178
Carried forward to following year	407'221	455'667

Unit class ZA		Unit class ZB		Unit class ZAH	
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
JPY	JPY	JPY	JPY	JPY	JPY
12'831	1'621	6'787	3'632	8'221	-713
-158'521	-242'746	-204'863	-542'946	-236'699	-1'121'333
102'587'194	90'172'886	121'176'340	200'844'950	216'777'943	642'616'246
0	0	85'843'607	0	0	385'956
102'441'504	89'931'761	206'821'871	200'305'636	216'549'465	641'880'156
33'550	1'231	4'466	2'759	23'260	5'699
925'644	219'952	592'481	491'790	495'351	1'214'351
468'209	110'103	306'940	246'197	312'041	749'771
0	0	491'384	0	-751'512	89'520'818
1'427'403	331'286	1'395'271	740'746	79'140	91'490'639
101'014'101	89'600'475	205'426'600	199'564'890	216'470'325	550'389'517
1'319'990'056	302'165'159	2'414'700'253	676'830'767	45	1'588'332'954
1'421'004'157	391'765'634	2'620'126'853	876'395'657	216'470'370	2'138'722'471
157'862'934	-110'712'409	285'532'521	-246'725'045	94'888	60'489'902
1'578'867'091	281'053'225	2'905'659'374	629'670'612	216'565'258	2'199'212'373
101'014'101	89'600'475	205'426'600	199'564'890	216'470'325	550'389'517
360'897	330'500	0	0	94'770	1'098'671
0	0	-112'213'309	0	0	0
0	0	0	0	-216'565'095	-535'226'817
101'374'998	89'930'975	93'213'291	199'564'890	0	16'261'371
100'967'777	89'570'078	0	0	0	16'166'601
0	0	32'624'652	69'847'712	0	0
0	0	60'588'639	129'717'178	0	0
407'221	360'897	0	0	0	94'770

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 JPY	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market							
Shares (and equity-type securities)							
Banks and other credit institutions							
CHIBA BANK	JPY	26'600	10'500	23'200	13'900	16'930'200	0.11
CONCORDIA FINANCIAL GROUP	JPY	54'587	21'600	48'400	27'787	21'062'546	0.13
DAIWA SECURITIES GROUP	JPY	68'580	26'900	59'700	35'780	39'429'560	0.25
JAPAN POST BANK	JPY	20'632	83'900	66'300	38'232	61'075'620	0.39
MITSUBISHI UFJ FINANCIAL GROUP	JPY	610'267	227'000	542'300	294'967	454'839'114	2.91
MITSUBISHI UFJ LEASE & FINANCE	JPY	32'989	26'900	38'700	21'189	21'888'237	0.14
MIZUHO FINANCIAL GROUP	JPY	123'295	49'100	108'600	63'795	178'689'795	1.14
ORIX	JPY	61'173	22'700	52'800	31'073	97'476'001	0.62
RESONA HOLDINGS	JPY	109'728	42'900	95'800	56'828	46'371'648	0.30
SUMITOMO MITSUI FINANCIAL GROUP	JPY	66'727	25'900	58'900	33'727	281'418'088	1.80
SUMITOMO MITSUI TRUST BANK	JPY	16'970	15'170	14'800	17'340	52'696'260	0.34
						1'271'877'069	8.14
Building materials and building industry							
AGC INC	JPY	9'871	4'400	9'200	5'071	27'145'063	0.17
DAITO TRUST CONSTRUCTION	JPY	3'223	1'200	2'800	1'623	28'832'595	0.18
DAIWA HOUSE INDUSTRY	JPY	30'444	12'000	26'800	15'644	67'738'520	0.43
KAJIMA	JPY	21'872	7'800	18'600	11'072	30'752'480	0.20
KURITA WATER INDUSTRIES	JPY	5'244	400	5'644			
LIXIL GROUP CORPORATION	JPY	14'417	1'100	15'517			
MONOTARO	JPY	12'492	5'000	10'900	6'592	9'443'040	0.06
OBAYASHI	JPY	33'532	12'200	28'700	17'032	24'687'884	0.16
SEKISUI CHEMICAL	JPY	18'526	8'800	17'200	10'126	21'355'734	0.14
SEKISUI HOUSE	JPY	31'299	12'000	27'600	15'699	52'434'660	0.34
SHIMIZU	JPY	27'650	11'500	25'500	13'650	11'859'120	0.08
TAISEI	JPY	9'086	3'600	8'200	4'486	21'115'602	0.14
TOTO	JPY	7'140	2'900	6'200	3'840	15'548'160	0.10
						310'912'858	1.99
Chemicals							
ASAHI KASEI	JPY	63'584	26'000	56'700	32'884	34'248'686	0.22
KYOWA HAKKO KIRIN	JPY	13'984	5'400	12'300	7'084	21'050'106	0.13
MITSUBISHI CHEMICAL HOLDINGS	JPY	65'753	25'600	57'800	33'553	28'805'251	0.18
mitsui chemicals	JPY	9'243	3'600	8'400	4'443	18'429'564	0.12
NIPPON PAINT HOLDINGS CO	JPY	42'600	25'200	43'000	24'800	27'540'400	0.18
NISSAN CHEMICAL INDUSTRIES	JPY	6'541	2'300	5'500	3'341	20'891'273	0.13
SHIN-ETSU CHEMICAL	JPY	18'859	111'936	82'400	48'395	309'098'865	1.98
SUMITOMO CHEMICAL	JPY	76'852	25'000	101'852			
TAIYO NIPPON SANSO	JPY	8'623	3'600	7'700	4'523	19'620'774	0.13
TOSOH	JPY	13'074	5'200	18'274			
						479'684'919	3.07
Computer hardware and networking							
FUJITSU	JPY	10'069	3'700	9'100	4'669	109'184'565	0.70
ITOCHU TECHNO-SOLUTIONS	JPY	4'762	300	5'062			
NEC	JPY	12'467	5'100	11'100	6'467	65'252'030	0.42
RICOH	JPY	28'817	10'500	24'900	14'417	17'949'165	0.11
TOSHIBA	JPY	19'770	2'900	22'670			
						192'385'760	1.23
Electrical appliances and components							
BROTHER INDUSTRIES	JPY	11'802	5'000	10'700	6'102	15'312'969	0.10
FANUC	JPY	9'769	58'676	43'200	25'245	110'371'140	0.71
FUJI ELECTRIC HOLDINGS	JPY	6'378	2'700	5'700	3'378	30'739'800	0.20
HAMAMATSU PHOTONICS	JPY	7'182	2'700	6'200	3'682	19'779'704	0.13
HIROSE ELECTRIC	JPY	1'546	600	1'300	846	13'464'090	0.09
KEYENCE	JPY	9'917	4'100	8'800	5'217	365'398'680	2.34
KYOCERA	JPY	16'309	32'127	14'400	34'036	75'032'362	0.48
MAKITA	JPY	11'604	4'800	10'500	5'904	23'066'928	0.15
MITSUBISHI ELECTRIC	JPY	98'889	38'100	85'900	51'089	121'668'454	0.78
MURATA MANUFACTURING	JPY	29'333	70'566	54'300	45'599	137'845'777	0.88
NEC ELECTRONICS	JPY	60'168	35'400	56'700	38'868	95'401'506	0.61
NGK INSULATORS	JPY	11'913	1'300	13'213			
NITTO DENKO	JPY	7'353	3'500	7'000	3'853	52'978'750	0.34
OBIC	JPY	3'536	1'400	3'100	1'836	43'008'300	0.28
OMRON	JPY	9'456	3'600	8'400	4'656	25'850'112	0.17
PANASONIC HOLDINGS CORPORATION	JPY	113'125	43'700	98'400	58'425	82'992'713	0.53
ROHM	JPY	4'500	14'500	10'400	8'600	21'865'500	0.14
SHARP	JPY	11'366	7'600	12'100	6'866	5'599'223	0.04

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
SHIMADZU	JPY	12'201	4'300	10'300	6'201	25'318'683	0.16
SUMITOMO ELECTRIC INDUSTRIES	JPY	36'347	14'500	32'100	18'747	41'627'714	0.27
TDK	JPY	19'761	7'900	17'400	10'261	79'892'146	0.51
YOKOGAWA ELECTRIC	JPY	11'430	4'700	10'100	6'030	19'078'920	0.12
						1'406'293'471	9.00
Electronics and semiconductors							
AZBIL CORP	JPY	6'000	2'200	5'000	3'200	14'051'200	0.09
CANON	JPY	51'171	20'200	44'900	26'471	115'863'567	0.74
HITACHI	JPY	49'520	18'400	43'300	24'620	311'812'300	2.00
IBIDEN	JPY	5'800	2'300	5'100	3'000	20'703'000	0.13
NIDEC	JPY	22'910	8'200	20'100	11'010	62'547'810	0.40
SEIKO EPSON	JPY	14'029	6'400	12'800	7'629	18'469'809	0.12
SONY	JPY	64'315	25'800	56'700	33'415	432'557'175	2.77
SUMCO	JPY	18'079	6'800	15'700	9'179	21'515'576	0.14
TOKYO ELECTRON	JPY	7'604	26'308	21'400	12'512	461'317'440	2.95
YASKAWA ELECTRIC	JPY	12'182	5'100	10'900	6'382	39'051'458	0.25
						1'497'889'335	9.59
Energy and water supply							
CHUBU ELECTRIC POWER	JPY	33'176	12'900	29'200	16'876	31'499'054	0.20
KANSAI ELECTRIC POWER	JPY	36'227	13'700	31'500	18'427	35'389'054	0.23
OSAKA GAS	JPY	19'144	7'500	16'800	9'844	29'472'936	0.19
TOKYO ELECTRIC POWER	JPY	78'631	29'700	68'400	39'931	32'344'110	0.21
TOKYO GAS	JPY	20'126	7'300	17'700	9'726	31'891'554	0.20
						160'596'708	1.03
Financial, investment and other div. companies							
NIPPON EXPRESS HOLDINGS CO LTD	JPY	3'894	1'200	3'200	1'894	14'998'586	0.10
NOMURA HOLDINGS	JPY	147'683	67'000	135'200	79'483	67'624'136	0.43
OSAKA SECURITIES EXCHANGE	JPY	25'541	10'100	22'300	13'341	52'216'674	0.33
SHIZUOKA FINANCIAL GROUP INC	JPY	22'356	11'100	21'100	12'356	18'101'540	0.12
						152'940'936	0.98
Food and soft drinks							
AJINOMOTO	JPY	23'406	9'200	20'100	12'506	68'820'518	0.44
KIKKOMAN	JPY	7'381	2'600	6'400	3'581	35'097'381	0.22
MEIJI HOLDINGS	JPY	5'662	11'062	10'600	6'124	20'680'748	0.13
NISSHIN SEIFUN GROUP	JPY	9'923		9'923			
NISSIN FOOD HOLDINGS	JPY	3'199	4'998	2'900	5'297	23'184'969	0.15
SUNTORY BEVERAGE & FOOD	JPY	7'175	2'700	6'200	3'675	18'088'350	0.12
YAKULT HONSHA	JPY	6'529	9'229	9'000	6'758	21'814'824	0.14
						187'686'790	1.20
Forestry, paper and forest products							
OJI HOLDINGS	JPY	40'691	19'800	60'491			
						0	0.00
Graphics publishing and printing media							
DAI NIPPON PRINTING	JPY	11'464	4'100	10'200	5'364	23'424'588	0.15
DENTSU	JPY	10'433	3'800	8'900	5'333	22'121'284	0.14
HAKUHODO DY	JPY	11'679	300	11'979			
TOPPAN PRINTING	JPY	13'595	4'800	11'900	6'495	23'141'685	0.15
						68'687'557	0.44
Insurance companies							
DAI-ICHI LIFE INSURANCE	JPY	50'190	17'900	43'200	24'890	84'825'120	0.54
JAPAN POST INSURANCE	JPY	9'984	3'700	8'700	4'984	13'765'808	0.09
MS&AD INSURANCE GROUP HOLDINGS	JPY	21'947	8'600	19'200	11'347	84'081'270	0.54
SOMPO HOLDINGS	JPY	15'874	6'000	14'000	7'874	69'149'468	0.44
T&D HOLDINGS	JPY	27'302	9'100	23'300	13'102	34'104'506	0.22
TOKIO MARINE HOLDINGS	JPY	93'828	35'700	81'800	47'728	208'857'728	1.34
						494'783'900	3.17
Internet, software and IT services							
IT HOLDINGS	JPY	11'500	4'200	9'900	5'800	19'575'000	0.13
KONAMI GROUP CORPORATION	JPY	4'861	2'500	4'700	2'661	26'822'880	0.17
M3	JPY	22'396	9'100	19'900	11'596	24'890'814	0.16
ORACLE CORP JAPAN	JPY	1'998	600	1'600	998	11'447'060	0.07
RAKUTEN	JPY	45'217	62'600	68'600	39'217	32'157'940	0.21
SBI HOLDINGS	JPY	12'300	5'000	10'800	6'500	26'162'500	0.17
SOFTBANK	JPY	61'618	20'800	55'100	27'318	240'125'220	1.54
SQUARE ENIX HOLDING	JPY	4'454	1'600	3'800	2'254	14'299'376	0.09
SUMISHO COMPUTER SYSTEMS	JPY	7'800	3'400	7'100	4'100	11'316'000	0.07
TREND MICRO	JPY	6'931	2'800	6'200	3'531	26'221'206	0.17

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
Z HOLDINGS CORPORATION	JPY	135'386	55'900	121'200	70'086	28'938'509	0.19
						461'956'505	2.96
Investment trusts/funds							
JAPAN RETAIL FUND INVESTMENT	JPY	354	154	321	187	16'512'100	0.11
KENEDIX OFFICE INVESTMENT	JPY		111		111	16'638'900	0.11
						33'151'000	0.21
Lodging and catering industry, leisure facilities							
KOEI TECMO HOLDINGS	JPY	5'860	2'300	8'160			
MCDONALD'S HOLDINGS JAPAN	JPY	4'357	1'700	3'700	2'357	16'428'290	0.11
ORIENTAL LAND	JPY	10'267	68'068	49'400	28'935	155'178'405	0.99
TOHO	JPY	5'645	2'100	4'800	2'945	14'318'590	0.09
ZENSHO	JPY		6'800	4'200	2'600	17'037'800	0.11
						202'963'085	1.30
Mechanical engineering and industrial equipment							
DAIFUKU	JPY	5'150	16'400	13'600	7'950	28'190'700	0.18
DAIKIN INDUSTRIES	JPY	12'772	6'400	12'100	7'072	149'749'600	0.96
DISCO	JPY	1'465	5'430	4'400	2'495	120'408'700	0.77
DON QUIJOTE	JPY	19'560	8'100	17'400	10'260	36'166'500	0.23
HITACHI CONSTRUCTION MACHINERY	JPY	5'412	2'200	4'800	2'812	12'159'088	0.08
HOSHIZAKI ELECTRIC	JPY	5'588	2'200	4'900	2'888	14'746'128	0.09
KOMATSU	JPY	47'306	18'600	41'400	24'506	106'503'076	0.68
KUBOTA	JPY	51'770	20'000	45'100	26'670	58'513'980	0.37
MINEBEA	JPY	18'676	7'400	16'500	9'576	29'637'720	0.19
mitsubishi heavy industries	JPY	16'292	6'500	14'300	8'492	100'417'900	0.64
SMC	JPY	2'971	1'300	2'700	1'571	141'625'650	0.91
						798'119'042	5.11
Mining, coal and steel industry							
NIPPON STEEL AND SUMITO METAL CORPORATION	JPY	41'376	19'900	38'600	22'676	84'241'340	0.54
						84'241'340	0.54
Miscellaneous consumer goods							
CAPCOM	JPY	8'700	3'500	7'600	4'600	27'733'400	0.18
NINTENDO	JPY	56'360	20'700	49'500	27'560	231'504'000	1.48
						259'237'400	1.66
Miscellaneous services							
BAYCURRENT CONSULTING INC	JPY	6'800	2'600	9'400			
CYBERAGENT	JPY	21'520	1'700	23'220			
GMO PAYMENT GATEWAY	JPY	2'165	200	2'365			
NEXON	JPY	24'151	6'100	21'300	8'951	21'715'126	0.14
NIHON M&A CENTER	JPY	15'200		15'200			
NOMURA RESEARCH INSTITUTE	JPY	20'235	7'700	17'800	10'135	42'607'540	0.27
RECRUIT HOLDINGS	JPY	73'636	29'600	64'900	38'336	231'702'784	1.48
SECOM	JPY	10'677	4'300	9'400	5'577	60'900'840	0.39
TEMP HOLDINGS	JPY	8'847	60'023	68'870			
						356'926'290	2.29
Miscellaneous trading companies							
ITOCHU	JPY	60'772	24'400	53'700	31'472	205'071'552	1.31
MARUBENI	JPY	79'134	27'600	68'900	37'834	93'525'648	0.60
MISUMI	JPY	14'683	5'300	12'500	7'483	17'106'138	0.11
mitsubishi	JPY	63'833	84'066	56'300	91'599	293'574'795	1.88
MITSUI & CO	JPY	73'218	25'700	64'500	34'418	225'541'154	1.44
SUMITOMO	JPY	57'656	21'000	51'200	27'456	96'288'192	0.62
TOYOTA TSUSHO	JPY	10'823	4'500	9'700	5'623	54'396'902	0.35
						985'504'381	6.31
Non-ferrous metals							
SUMITOMO METAL MINING	JPY	12'730	5'100	11'300	6'530	25'493'120	0.16
ZOZO	JPY	6'192	3'800	6'300	3'692	12'530'648	0.08
						38'023'768	0.24
Petroleum							
ENEOS HOLDINGS INC	JPY	155'855	57'600	137'100	76'355	49'348'237	0.32
IDEMITSU KOSAN	JPY	10'481	24'124	9'300	25'305	23'989'140	0.15
INPEX	JPY	52'861	19'100	46'200	25'761	51'805'371	0.33
						125'142'748	0.80
Pharmaceuticals, cosmetics and medical products							
ASAHI INTECC	JPY	10'915	4'400	9'600	5'715	17'779'365	0.11
ASTELLAS PHARMA	JPY	93'874	35'100	81'100	47'874	79'063'911	0.51
CHUGAI PHARMACEUTICAL	JPY	34'372	13'400	30'000	17'772	106'632'000	0.68
DAIICHI SANKYO	JPY	89'603	42'800	83'400	49'003	243'740'922	1.56

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
EISAI	JPY	12'794	5'200	11'300	6'694	41'864'276	0.27
KAO	JPY	23'834	9'300	20'800	12'334	70'254'464	0.45
KOBAYASHI PHARMACEUTICAL	JPY	2'624	100	2'724			
KOSE	JPY	1'683	800	2'483			
MATSUKIYOCOCOKARA & CO.	JPY	5'900	13'700	10'600	9'000	22'329'000	0.14
NIPPON SHINYAKU	JPY	2'461	300	2'761			
ONO PHARMACEUTICAL	JPY	18'417	9'500	17'700	10'217	25'419'896	0.16
OTSUKA	JPY	5'726	2'300	5'000	3'026	19'911'080	0.13
OTSUKA HOLDINGS	JPY	19'777	8'700	17'400	11'077	67'370'314	0.43
SHIONOGI & CO	JPY	13'498	4'900	11'500	6'898	51'624'632	0.33
SHISEIDO	JPY	20'527	8'100	18'100	10'527	42'602'769	0.27
SYSMEX	JPY	8'479	3'500	7'500	4'479	37'713'180	0.24
TAKEDA PHARMACEUTICAL	JPY	76'712	36'400	71'200	41'912	183'867'944	1.18
TERUMO	JPY	33'076	14'700	30'000	17'776	103'740'736	0.66
UNI-CHARM	JPY	20'727	8'200	18'300	10'627	52'879'952	0.34
WELCIA HOLDINGS	JPY	4'678	200	4'878			
						1'166'794'441	7.47
Photographic and optics							
FUJIFILM HOLDINGS	JPY	18'439	8'200	16'700	9'939	94'649'097	0.61
HOYA	JPY	18'196	7'200	16'000	9'396	183'081'060	1.17
LASERTEC	JPY	3'900	1'600	3'500	2'000	79'900'000	0.51
OLYMPUS	JPY	62'510	26'500	57'100	31'910	68'032'120	0.44
SCREEN HOLDINGS	JPY		2'200		2'200	41'217'000	0.26
						466'879'277	2.99
Precious metals and precious stones							
JFE HOLDINGS	JPY	25'312	11'700	21'900	15'112	37'099'960	0.24
						37'099'960	0.24
Real estate							
DAIWAHSE RESIDENTIAL INVESTMENT	JPY	112	52	164			
GLP J-REIT	JPY	232	104	211	125	14'862'500	0.10
IIDA GROUP HOLDINGS	JPY	7'233	3'700	6'900	4'033	7'789'740	0.05
JAPAN REAL ESTATE INVESTMENT	JPY	63	27	56	34	18'360'000	0.12
MITSUBISHI ESTATE	JPY	57'677	22'300	50'200	29'777	68'501'989	0.44
MITSUI FUDOSAN	JPY	46'406	17'300	40'100	23'606	95'863'966	0.61
NIPPON BUILDING FUND	JPY	79	29	67	41	23'657'000	0.15
NOMURA REAL ESTATE HOLDINGS	JPY	5'969	1'900	5'000	2'869	10'681'287	0.07
NOMURA REAL ESTATE MASTER FUND	JPY	215	87	188	114	16'974'600	0.11
OPEN HOUSE	JPY	3'900	1'700	5'600			
SUMITOMO REALTY & DEVELOPMENT	JPY	15'754	5'400	13'600	7'554	33'524'652	0.21
						290'215'734	1.86
Retailing, department stores							
AEON	JPY	33'165	13'300	29'100	17'365	62'079'875	0.40
BANDAI NAMCO HOLDINGS	JPY	10'163	32'426	26'800	15'789	45'677'577	0.29
FAST RETAILING	JPY	8'921	3'800	8'000	4'721	204'230'460	1.31
KOBE BUSSAN CO LTD	JPY	7'800	2'900	6'800	3'900	15'717'000	0.10
NITORI HOLDINGS	JPY	4'115	1'700	3'700	2'115	46'487'700	0.30
SEVEN & I HOLDINGS	JPY	38'508	55'016	33'800	59'724	133'184'520	0.85
USS CO	JPY	10'345	3'900	8'900	5'345	13'926'398	0.09
						521'303'530	3.34
Rubber and tires							
BRIDGESTONE	JPY	29'249	11'400	25'500	15'149	97'650'454	0.63
JSR	JPY	8'885	3'600	7'900	4'585	18'440'870	0.12
						116'091'324	0.74
Telecommunication							
HIKARI TSUSHIN	JPY	1'018	600	1'000	618	16'729'260	0.11
KDDI	JPY	82'348	29'800	72'500	39'648	180'556'992	1.16
NTT	JPY	60'816	2'065'884	1'339'700	787'000	143'470'100	0.92
NTT DATA	JPY	32'048	13'000	28'400	16'648	40'529'556	0.26
SOFTBANK CORP	JPY	146'803	58'300	129'000	76'103	150'113'168	0.96
						531'399'076	3.40
Textiles, garments and leather goods							
HULIC	JPY	19'239	7'600	16'800	10'039	14'988'227	0.10
TORAY INDUSTRIES	JPY	71'367	28'400	63'300	36'467	25'180'464	0.16
						40'168'691	0.26
Tobacco and alcoholic beverages							
ASAHI GROUP HOLDINGS	JPY	23'164	11'100	21'500	12'764	65'517'612	0.42
JAPAN TOBACCO	JPY	61'368	23'900	53'500	31'768	123'641'056	0.79

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
KIRIN HOLDINGS	JPY	42'144	15'300	36'800	20'644	43'032'418	0.28
						232'191'086	1.49
Traffic and transportation							
ANA HOLDINGS	JPY	8'095	3'300	7'200	4'195	13'692'480	0.09
CENTRAL JAPAN RAILWAY	JPY	7'414	34'156	21'000	20'570	77'528'330	0.50
EAST JAPAN RAILWAY	JPY	15'529	6'200	13'700	8'029	71'177'085	0.46
HANKYU HANSHIN HOLDINGS	JPY	11'633	4'600	10'200	6'033	26'044'461	0.17
JAPAN AIRLINES	JPY	7'459	3'100	6'800	3'759	10'510'164	0.07
JAPAN POST HOLDINGS	JPY	121'608	43'700	110'400	54'908	79'424'422	0.51
KAWASAKI KISEN KAISHA	JPY		9'800	6'200	3'600	25'750'800	0.16
KEIO CORP	JPY	5'322	100	5'422			
KEISEI ELECTRIC RAILWAY	JPY	6'528	2'800	5'700	3'628	25'377'860	0.16
KINTETSU GROUP HOLDINGS	JPY	8'876	4'100	8'200	4'776	21'998'256	0.14
mitsui O.S.K. LINES	JPY	17'500	7'100	15'500	9'100	46'701'200	0.30
NIPPON YUSEN	JPY	24'841	9'700	21'700	12'841	61'277'252	0.39
ODAKYU ELECTRIC RAILWAY	JPY	14'790	7'500	14'100	8'190	17'239'950	0.11
SG HOLDINGS CO LTD	JPY	14'444	7'800	13'800	8'444	15'857'832	0.10
TOBU RAILWAY	JPY	9'443	4'000	8'500	4'943	18'916'861	0.12
TOKYU	JPY	27'380	9'300	23'600	13'080	24'374'580	0.16
WEST JAPAN RAILWAY	JPY	11'207	4'500	9'900	5'807	36'183'417	0.23
YAMATO HOLDINGS	JPY	14'314	5'000	12'300	7'014	15'956'850	0.10
						588'011'800	3.76
Vehicles							
AISIN SEIKI	JPY	7'398	3'000	6'500	3'898	22'012'006	0.14
DENSO	JPY	22'142	79'526	51'600	50'068	137'887'272	0.88
FUJI HEAVY INDUSTRIES	JPY	31'203	12'700	27'700	16'203	55'155'012	0.35
HONDA MOTOR	JPY	83'316	188'232	149'300	122'248	217'845'936	1.39
ISUZU MOTORS	JPY	30'030	11'700	26'400	15'330	32'683'560	0.21
KOITO MANUFACTURING	JPY	10'440	3'800	9'100	5'140	9'737'730	0.06
MAZDA MOTOR	JPY	29'394	10'800	25'300	14'894	26'183'652	0.17
NISSAN MOTOR	JPY	117'586	51'200	104'400	64'386	37'910'477	0.24
SHIMANO	JPY	3'771	1'900	3'600	2'071	43'201'060	0.28
SUZUKI MOTOR	JPY	18'847	8'000	16'400	10'447	68'709'919	0.44
TOYOTA INDUSTRIES	JPY	7'446	3'100	6'600	3'946	58'755'940	0.38
TOYOTA MOTOR	JPY	541'390	218'900	478'500	281'790	1'020'361'590	6.53
YAMAHA	JPY	7'252	2'400	6'200	3'452	11'291'492	0.07
YAMAHA MOTOR	JPY	15'183	21'766	13'500	23'449	31'409'936	0.20
						1'773'145'582	11.35
Watch and clock industry, jewellery							
ADVANTEST	JPY	9'277	33'931	22'900	20'308	140'328'280	0.90
						140'328'280	0.90
Total Shares (and equity-type securities)						15'472'633'643	99.06
Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market						15'472'633'643	99.06
Derivative Financial Instruments							
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market							
Financial Futures							
Equity Index Futures							
TOPIX SEC 1 Index -10000- 03/23	JPY	7		7			
TOPIX SEC 1 Index -10000- 06/23	JPY		41	41			
TOPIX SEC 1 Index -10000- 09/23	JPY		25	25			
TOPIX SEC 1 Index -10000- 12/23	JPY		22	22			
TOPIX SEC 1 Index -10000- 03/24	JPY		19	14	5		0.00
						0	0.00
Total Financial Futures						0	0.00
Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market						0	0.00
Securities valued based on parameters observable on the market							
Forward exchange transactions							
Forward exchange transactions (see list)							0.00
Total Forward exchange transactions						0	0.00
Total Securities valued based on parameters observable on the market						0	0.00

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value JPY	in % of total fund assets
Total Derivative Financial Instruments						0	0.00
Total investments						15'472'633'643	99.06
Cash at banks						135'178'325	0.87
Time deposit						0	0.00
Other assets						11'330'536	0.07
Total fund assets						15'619'142'504	100.00
./: Due to bank						0	0.00
./: Other liabilities						2'067'114	0.01
./: Other loans						0	0.00
Net assets						15'617'075'390	99.99

(1) Inclusive as well corporate actions

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

Investment categories	Market value JPY	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	15'472'633'643.00	99.06
Securities valued based on parameters observable on the market	0.00	0.00
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

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

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.04.2023	Bought	CHF	1'718'595	JPY	249'522'000	0	0.00
04.04.2023	Bought	CHF	61'956'614	JPY	8'995'549'000	0	0.00
04.04.2023	Bought	CHF	34'341	JPY	4'970'000	0	0.00
04.04.2023	Bought	CHF	27'210	JPY	3'964'000	0	0.00
04.04.2023	Bought	CHF	20'439	JPY	3'003'000	0	0.00
04.04.2023	Bought	CHF	21'831	JPY	3'104'000	0	0.00
04.04.2023	Bought	CHF	608'551	JPY	87'689'000	0	0.00
04.04.2023	Bought	JPY	2'805'000	CHF	19'347	0	0.00
04.04.2023	Bought	JPY	4'603'000	CHF	31'524	0	0.00
04.04.2023	Bought	JPY	4'519'000	CHF	31'832	0	0.00
04.04.2023	Bought	JPY	21'535'000	CHF	151'196	0	0.00
04.04.2023	Bought	JPY	2'275'000	CHF	15'858	0	0.00
08.05.2023	Bought	CHF	64'120'265	JPY	9'329'941'000	0	0.00
08.05.2023	Bought	CHF	32'265	JPY	4'689'000	0	0.00
08.05.2023	Bought	CHF	32'190	JPY	4'671'000	0	0.00
08.05.2023	Bought	CHF	21'131	JPY	3'169'000	0	0.00
08.05.2023	Bought	JPY	4'070'000	CHF	27'953	0	0.00
08.05.2023	Bought	JPY	2'208'000	CHF	14'685	0	0.00
08.05.2023	Bought	JPY	255'000'000	CHF	1'666'780	0	0.00
08.05.2023	Bought	JPY	9'336'192'000	CHF	61'025'928	0	0.00
08.05.2023	Bought	JPY	210'000'000	CHF	1'377'465	0	0.00
02.06.2023	Bought	CHF	3'290'577	JPY	502'990'000	0	0.00
02.06.2023	Bought	CHF	61'080'027	JPY	9'336'192'000	0	0.00
02.06.2023	Bought	CHF	1'359'771	JPY	207'122'000	0	0.00
02.06.2023	Bought	CHF	37'215	JPY	5'699'000	0	0.00
02.06.2023	Bought	CHF	36'239	JPY	5'471'000	0	0.00
02.06.2023	Bought	CHF	15'507	JPY	2'329'000	0	0.00
02.06.2023	Bought	CHF	15'461	JPY	2'362'000	0	0.00
02.06.2023	Bought	CHF	17'129	JPY	2'636'000	0	0.00
02.06.2023	Bought	JPY	5'339'000	CHF	35'021	0	0.00
02.06.2023	Bought	JPY	12'572'000	CHF	83'041	0	0.00
02.06.2023	Bought	JPY	3'077'000	CHF	20'049	0	0.00
02.06.2023	Bought	JPY	6'230'000	CHF	40'230	0	0.00
05.07.2023	Bought	CHF	5'456'337	JPY	832'893'000	0	0.00
05.07.2023	Bought	CHF	65'801'643	JPY	10'043'976'000	0	0.00
05.07.2023	Bought	CHF	20'707	JPY	3'182'000	0	0.00
05.07.2023	Bought	CHF	25'771	JPY	4'045'000	0	0.00
05.07.2023	Bought	CHF	19'475	JPY	3'099'000	0	0.00
05.07.2023	Bought	CHF	16'452	JPY	2'644'000	0	0.00
05.07.2023	Bought	CHF	77'451	JPY	12'486'000	0	0.00
05.07.2023	Bought	JPY	120'456'000	CHF	784'583	0	0.00
05.07.2023	Bought	JPY	6'668'000	CHF	43'363	0	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
05.07.2023	Bought	JPY	6'197'000	CHF	40'262	0	0.00
05.07.2023	Bought	JPY	2'675'000	CHF	17'330	0	0.00
05.07.2023	Bought	JPY	2'794'000	CHF	17'664	0	0.00
05.07.2023	Bought	JPY	3'651'000	CHF	22'823	0	0.00
03.08.2023	Bought	CHF	8'155'356	JPY	1'315'719'000	0	0.00
03.08.2023	Bought	CHF	66'695'577	JPY	10'759'884'000	0	0.00
03.08.2023	Bought	CHF	117'053	JPY	18'825'000	0	0.00
03.08.2023	Bought	CHF	28'450	JPY	4'579'000	0	0.00
03.08.2023	Bought	CHF	49'309	JPY	7'852'000	0	0.00
03.08.2023	Bought	CHF	38'974	JPY	6'295'000	0	0.00
03.08.2023	Bought	CHF	15'337	JPY	2'498'000	0	0.00
03.08.2023	Bought	JPY	5'447'000	CHF	34'134	0	0.00
03.08.2023	Bought	JPY	4'438'000	CHF	27'857	0	0.00
03.08.2023	Bought	JPY	5'353'000	CHF	33'267	0	0.00
03.08.2023	Bought	JPY	4'196'000	CHF	25'643	0	0.00
05.09.2023	Bought	CHF	19'520	JPY	3'239'000	0	0.00
05.09.2023	Bought	CHF	24'501	JPY	4'031'000	0	0.00
05.09.2023	Bought	CHF	73'915'489	JPY	12'096'218'000	0	0.00
05.09.2023	Bought	CHF	982'555	JPY	160'506'000	0	0.00
05.09.2023	Bought	CHF	16'826	JPY	2'755'000	0	0.00
05.09.2023	Bought	CHF	33'838	JPY	5'602'000	0	0.00
05.09.2023	Bought	CHF	26'030	JPY	4'329'000	0	0.00
05.09.2023	Bought	JPY	28'176'000	CHF	172'178	0	0.00
05.09.2023	Bought	JPY	4'885'000	CHF	30'081	0	0.00
05.09.2023	Bought	JPY	6'272'000	CHF	37'994	0	0.00
05.09.2023	Bought	JPY	2'827'000	CHF	17'165	0	0.00
05.09.2023	Bought	JPY	4'726'000	CHF	28'611	0	0.00
03.10.2023	Bought	CHF	30'906	JPY	5'081'000	0	0.00
03.10.2023	Bought	CHF	1'576'719	JPY	259'514'000	0	0.00
03.10.2023	Bought	CHF	74'304'482	JPY	12'229'794'000	0	0.00
03.10.2023	Bought	CHF	31'015	JPY	5'144'000	0	0.00
03.10.2023	Bought	CHF	22'480	JPY	3'703'000	0	0.00
03.10.2023	Bought	CHF	18'661	JPY	3'079'000	0	0.00
03.10.2023	Bought	CHF	63'490	JPY	10'365'000	0	0.00
03.10.2023	Bought	CHF	223'711	JPY	36'465'000	0	0.00
03.10.2023	Bought	CHF	24'378	JPY	3'970'000	0	0.00
03.10.2023	Bought	CHF	595'012	JPY	96'659'000	0	0.00
03.10.2023	Bought	JPY	113'268'000	CHF	688'250	0	0.00
03.10.2023	Bought	JPY	2'917'000	CHF	17'635	0	0.00
03.10.2023	Bought	JPY	5'930'000	CHF	36'002	0	0.00
03.10.2023	Bought	JPY	2'995'000	CHF	18'329	0	0.00
02.11.2023	Bought	CHF	77'003'688	JPY	12'541'221'000	0	0.00
02.11.2023	Bought	CHF	47'870	JPY	7'735'000	0	0.00
02.11.2023	Bought	JPY	7'221'000	CHF	44'038	0	0.00
02.11.2023	Bought	JPY	4'364'000	CHF	26'970	0	0.00
02.11.2023	Bought	JPY	12'537'371'000	CHF	76'797'468	0	0.00
Total Forward exchange transactions						0	0.00

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
Exposure-increasing derivative positions:				
- Marketrisk (Equity price risk)	133'786'500	0.86%	139'529'600	0.63%
- Currency risk	0	0.00%	0	0.00%
Total commitment-increasing positions	133'786'500	0.86%	139'529'600	0.63%
Exposure-reducing derivative positions:				
- Marketrisk (Equity price risk)	0	0.00%	0	0.00%
- Currency risk	0	0.00%	9'254'254'341	41.47%
Total commitment-reducing positions	0	0.00%	9'254'254'341	41.47%

Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
Net assets in millions	CAD	140.01	139.02	110.83
Asset value per share	CAD	1'279.15	1'172.61	1'268.03

Appropriation of net income

Accumulation per unit

1. For unitholders domiciled in Switzerland

For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class ZB
For Accumulation available earnings	CAD	47.847
Less 35% Swiss withholding tax	CAD	16.747
For Accumulation retained earnings	CAD	31.101

2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class ZB
For Accumulation available earnings	CAD	47.847
Less 35% Swiss withholding tax 1)	CAD	16.747
For Accumulation retained earnings	CAD	31.101
Coupon no. income		6

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

Exchange rates

Exchange rates as at	29.02.2024
CANADIAN DOLLAR	1.000000
SWISS FRANC	1.540298
UNITED STATES DOLLAR	1.356328

Assets as at February 29, 2024

	29.02.2024	28.02.2023
	CAD	CAD
Assets		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	1'681'271.71	299'005.94
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	138'016'422.53	138'448'031.97
Other assets	331'681.89	293'761.89
Total fund assets, less	140'029'376.13	139'040'799.80
Other liabilities	20'179.64	20'233.98
Due to bank	0.00	1'320.00
Net assets	140'009'196.49	139'019'245.82
	01.03.2023 -	01.03.2022 -
	29.02.2024	28.02.2023
	CAD	CAD
Change in net assets of the fund		
Net assets at beginning of the reporting period	139'019'245.82	110'828'600.27
Delivery withholding tax	-1'344'479.55	-918'433.55
Issue of units	9'514'146.41	41'221'150.35
Redemption of units	-21'035'337.77	-4'475'368.96
Other items from unit transactions	988'112.07	2'538'634.59
Total income	12'867'509.51	-10'175'336.88
Net assets at end of reporting period	140'009'196.49	139'019'245.82
Change in units in circulation		
Number at beginning of the reporting period	118'555.375	87'402.189
Number of units issued	8'154.677	34'921.053
Number of units redeemed	-17'255.577	-3'767.867
Number at the end of the reporting period	109'454.475	118'555.375
Unit class currency		
Net asset value per unit	1'279.15	1'172.61

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

	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CAD	CAD
Income		
Income from bank assets	16'152.08	5'803.21
Negative interest	0.00	-2'172.12
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	5'619'127.02	3'453'166.31
- Units of other collective investment schemes	24'464.54	9'815.24
Current income paid in on issued units	180'461.47	424'113.03
Total income	5'840'205.11	3'890'725.67
Expenses		
Interest paid	552.71	6.69
Audit expenses	18'840.96	13'581.28
Other expenses	10'577.27	16'866.25
Current net income paid out on redeemed units	573'129.55	102'089.37
Total expenses	603'100.49	132'543.59
Net Income	5'237'104.62	3'758'182.08
Realised capital gains and losses	-2'331'164.90	2'606'421.81
Realized income	2'905'939.72	6'364'603.89
Unrealized capital gain/losses	9'961'569.79	-16'539'940.77
Total income	12'867'509.51	-10'175'336.88
Application of net income		
Net income of financial year	5'237'104.62	3'758'182.08
Net income available for distribution	5'237'104.62	3'758'182.08
Distribution/delivery withholding taxes (35%)	1'832'986.61	1'315'363.67
For investment of retained earnings (65%)	3'404'118.01	2'442'818.41

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 CAD	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market							
Shares (and equity-type securities)							
Banks and other credit institutions							
BANK OF MONTREAL	CAD	77'243	8'948	11'781	74'410	9'140'524.40	6.53
BANK OF NOVA SCOTIA	CAD	135'919	13'033	23'639	125'313	8'246'848.53	5.89
NATIONAL BANK OF CANADA	CAD	38'368	2'854	6'319	34'903	3'697'274.79	2.64
TORONTO DOMINION BANK	CAD	206'849	18'912	42'740	183'021	14'914'381.29	10.65
						35'999'029.01	25.71
Building materials and building industry							
RB Global Rg	CAD		22'148	3'307	18'841	1'929'129.99	1.38
						1'929'129.99	1.38
Chemicals							
NUTRIEN LTD	CAD	59'333	4'182	12'509	51'006	3'613'265.04	2.58
						3'613'265.04	2.58
Electrical appliances and components							
CAE	CAD	36'051	2'744	6'009	32'786	830'797.24	0.59
ROGERS COMMUNICATIONS (nv) -B-	CAD	40'370	2'924	6'732	36'562	2'195'913.72	1.57
						3'026'710.96	2.16
Energy and water supply							
ALGONQUIN POWER & UTILITIES	CAD		78'287	78'287			
BROOKFIELD RENEWABLE CORP -A-	CAD		15'836	2'068	13'768	443'604.96	0.32
FORTIS	CAD	54'728	4'277	8'619	50'386	2'636'699.38	1.88
HYDRO ONE	CAD	37'354	2'944	6'339	33'959	1'373'641.55	0.98
NORTHLAND POWER	CAD	27'739	601	28'340			
						4'453'945.89	3.18
Financial, investment and other div. companies							
BROOKFIELD CORP	CAD	161'595	11'704	30'006	143'293	8'024'408.00	5.73
						8'024'408.00	5.73
Forestry, paper and forest products							
WEST FRASER TIMBER	CAD		6'694	940	5'754	628'451.88	0.45
						628'451.88	0.45
Graphics publishing and printing media							
THOMSON REUTERS CORP	CAD		18'897	2'521	16'376	3'508'394.24	2.51
THOMSON REUTERS CORP	CAD	19'186	38'196	57'382			
						3'508'394.24	2.51
Insurance companies							
INTACT FINANCIAL	CAD	19'979	1'759	3'385	18'353	4'141'905.04	2.96
POWER CORP OF CANADA	CAD	62'694	1'571	64'265			
SUN LIFE FINANCIAL	CAD		69'312	9'076	60'236	4'341'810.88	3.10
						8'483'715.92	6.06
Internet, software and IT services							
OPEN TEXT	CAD	30'608	2'372	5'032	27'948	1'458'606.12	1.04
SHOPIFY -A-	CAD	135'766	11'605	22'917	124'454	12'904'635.26	9.22
						14'363'241.38	10.26
Investment trusts/funds							
CANADIAN APARTMENT PROPERTIES REAL ESTATE INVESTMENT TRUST	CAD	9'377	569	1'599	8'347	397'400.67	0.28
RIOCAN REAL ESTATE INVESTMENT TRUST	CAD		18'177	3'252	14'925	266'859.00	0.19
						664'259.67	0.47
Mechanical engineering and industrial equipment							
TOROMONT INDUSTRIES	CAD	9'313	827	1'653	8'487	1'057'904.55	0.76
						1'057'904.55	0.76
Mining, coal and steel industry							
CAMECO CORP	CAD	49'061	4'005	8'318	44'748	2'461'140.00	1.76
						2'461'140.00	1.76
Miscellaneous services							
RITCHIE BROTHERS AUCTIONEERS	CAD	12'570	8'492	21'062			
						0.00	0.00
Non-ferrous metals							
KINROSS GOLD CORP	CAD	142'142	9'985	25'615	126'512	840'039.68	0.60
						840'039.68	0.60
Petroleum							
ENBRIDGE	CAD	231'003	29'214	40'834	219'383	10'234'216.95	7.31
KEYERA	CAD	25'072	2'323	3'731	23'664	790'140.96	0.56
PARKLAND CORP/CANADA	CAD	15'894	1'309	2'778	14'425	626'189.25	0.45

Description	Currency	28.02.2023 Number/ nominal value	Purchases (1)	Disposals (1)	29.02.2024 Number/ nominal value	Market value CAD	in % of total fund assets
PEMBINA PIPELINE	CAD	62'955	4'298	10'654	56'599	2'673'170.77	1.91
						14'323'717.93	10.23
Precious metals and precious stones							
AGNICO EAGLE MINES	CAD	51'958	8'553	9'334	51'177	3'331'110.93	2.38
IVANHOE MINES -A-	CAD	68'766	7'579	10'918	65'427	944'111.61	0.67
LUNDIN MINING	CAD	74'968	4'732	11'820	67'880	728'352.40	0.52
WHEATON PRECIOUS METALS CORP	CAD	51'494	3'772	8'584	46'682	2'610'924.26	1.86
						7'614'499.20	5.44
Real estate							
FIRSTSERVICE CORP	CAD	4'512	352	726	4'138	924'180.92	0.66
						924'180.92	0.66
Retailing, department stores							
ALIMENTATION COUCHE-TARD INC	CAD	92'487	6'461	19'644	79'304	6'675'017.68	4.77
DOLLARAMA	CAD	31'077	2'580	4'644	29'013	3'045'784.74	2.18
GILDAN ACTIVEWEAR	CAD	20'355	1'540	6'220	15'675	740'800.50	0.53
METRO	CAD	26'820	1'808	5'265	23'363	1'716'713.24	1.23
						12'178'316.16	8.70
Telecommunication							
TELUS NON-CANADIAN	CAD	53'089	5'278	8'836	49'531	1'170'417.53	0.84
						1'170'417.53	0.84
Traffic and transportation							
CANADIAN NATIONAL RAILWAY	CAD	65'547	4'941	14'142	56'346	9'915'205.62	7.08
						9'915'205.62	7.08
Vehicles							
CANADIAN TIRE (nv) -A-	CAD	6'279	454	1'373	5'360	740'216.00	0.53
MAGNA INTERNATIONAL (v) -A-	CAD	30'922	2'418	5'308	28'032	2'096'232.96	1.50
						2'836'448.96	2.03
Total Shares (and equity-type securities)						138'016'422.53	98.56
Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market						138'016'422.53	98.56
Derivative Financial Instruments							
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market							
Financial Futures							
Equity Index Futures							
S&P / TSX 60 Index -200- 03/23	CAD	2		2			
S&P / TSX 60 Index -200- 06/23	CAD		5	5			
S&P / TSX 60 Index -200- 09/23	CAD		3	3			
S&P / TSX 60 Index -200- 12/23	CAD		5	5			
S&P / TSX 60 Index -200- 03/24	CAD		4	2	2	0.00	0.00
						0.00	0.00
Total Financial Futures						0.00	0.00
Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market						0.00	0.00
Total Derivative Financial Instruments						0.00	0.00
Total investments						138'016'422.53	98.56
Cash at banks						1'681'271.71	1.20
Time deposit						0.00	0.00
Other assets						331'681.89	0.24
Total fund assets						140'029'376.13	100.00
./. Due to bank						0.00	0.00
./. Other liabilities						20'179.64	0.01
./. Other loans						0.00	0.00
Net assets						140'009'196.49	99.99

(1) Inclusive as well corporate actions

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

Investment categories	Market value CAD	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	138'016'422.53	98.56
Securities valued based on parameters observable on the market	0.00	0.00
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

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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
Exposure-increasing derivative positions:				
- Marketrisk (Equity price risk)	516'240.00	0.37%	486'690.80	0.35%
Total commitment-increasing positions	516'240.00	0.37%	486'690.80	0.35%
Exposure-reducing derivative positions:				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
Total commitment-reducing positions	0.00	0.00%	0.00	0.00%

Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
Consolidation				
Net assets in millions	CHF	2'173.54	2'779.08	3'647.06
Unit class ZB				
Total net assets in millions	CHF	251.35	180.59	208.23
Asset value per share	CHF	658.41	688.49	805.81
Unit class DB				
Total net assets in millions	CHF	21.16	19.62	20.55
Asset value per share	CHF	626.33	655.29	767.61
Unit class QB				
Total net assets in millions	CHF	5.30	4.30	4.83
Asset value per share	CHF	704.65	737.77	864.79
Unit class ZBH				
Total net assets in millions	CHF	1'838.53	2'500.91	2'892.81
Asset value per share	CHF	826.44	830.78	959.74
Unit class DBH				
Total net assets in millions	CHF	9.97	20.63	36.61
Asset value per share	CHF	818.91	823.96	952.74
Unit class QBH				
Total net assets in millions	CHF	47.23	53.02	484.03
Asset value per share	CHF	810.47	819.05	947.23

Appropriation of net income

Accumulation per unit

For unitholders domiciled in Switzerland and abroad

Accumulation 2024	Unit class ZB	Unit class DB	Unit class QB
For Accumulation available earnings	CHF 12.422	CHF 11.291	CHF 13.339
Less 35% Swiss withholding tax	CHF 4.348	CHF 3.952	CHF 4.669
For Accumulation retained earnings	CHF 8.074	CHF 7.339	CHF 8.670
Coupon no. income	16	21	11

For unitholders domiciled in Switzerland and abroad

Accumulation 2024	Unit class ZBH	Unit class DBH	Unit class QBH
For Accumulation available earnings	CHF 15.617	CHF 15.975	CHF 15.502
Less 35% Swiss withholding tax	CHF 5.466	CHF 5.591	CHF 5.426
For Accumulation retained earnings	CHF 10.151	CHF 10.384	CHF 10.076
Coupon no. income	11	11	11

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Exchange rates

Exchange rates as at	29.02.2024
AUSTRALIAN DOLLAR	0.573380
CHINESE RENMINBI YUAN	0.122211
DANISH KRONE	0.127835
GREAT BRITAIN POUND	1.113852
EURO	0.952900
ISRAELI NEW SHEKEL	0.246546
JAPANESE YEN	0.005883
CANADIAN DOLLAR	0.649225
MALAYSIAN RINGGIT	0.185559
MEXICAN PESO	0.051596
POLISH ZŁOTY	0.220809
NEW ZEALAND DOLLAR	0.536482
NORWEGIAN KRONE	0.083078
SWEDISH KRONA	0.085099
SWISS FRANC	1.000000
SINGAPORE DOLLAR	0.654892
SOUTH AFRICAN RAND	0.045901
UNITED STATES DOLLAR	0.880562

Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
Assets		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	3'358'787.22	5'509'412.05
Securities, including those on loan and under repurchase agreements, broken down into:		
- Bonds, Convertible bonds, warrant bond and other debt securities and rights	1'069.48	0.00
- Units of other collective investment schemes	2'192'887'937.36	2'762'938'991.07
Derivatives financial instruments	291'499.06	951'516.46
Other assets	11'151'468.88	17'380'667.75
Total fund assets, less	2'207'690'762.00	2'786'780'587.33
Other liabilities	1'047'355.53	209'764.29
Due to bank	33'104'463.16	7'492'185.56
Net assets	2'173'538'943.31	2'779'078'637.48
Change in net assets of the fund		
Net assets at beginning of the reporting period	2'779'078'637.48	3'647'064'641.02
Delivery withholding tax	-15'936'112.53	-22'854'032.06
Issue of units	347'587'234.87	275'373'743.88
Redemption of units	-949'811'980.68	-650'850'190.60
Other items from unit transactions	21'308'832.98	-54'984'767.34
Total income	-8'687'668.81	-414'670'757.42
Net assets at end of reporting period	2'173'538'943.31	2'779'078'637.48
Change in units in circulation		
Number at beginning of the reporting period	3'398'157.156	3'854'340.330
Number of units issued	452'254.445	314'952.564
Number of units redeemed	-1'132'257.864	-771'135.738
Number at the end of the reporting period	2'718'153.737	3'398'157.156
Unit class currency		
Net asset value per unit		

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Unit class ZB		Unit class DB		Unit class QB		Unit class ZBH	
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
180'585'974.74	208'225'206.15	19'623'703.04	20'553'082.90	4'303'626.50	4'829'281.31	2'500'907'586.53	2'892'809'846.23
-1'213'865.18	-1'331'893.65	-130'203.55	-134'373.71	-37'355.48	-30'731.03	-13'769'531.33	-18'150'846.72
81'412'881.62	4'158'136.33	4'454'526.60	3'019'745.92	3'116'000.79	1'138'370.09	226'800'176.42	155'413'445.72
-3'539'001.19	-1'511'811.50	-2'047'560.35	-845'527.25	-1'865'845.05	-995'676.90	-894'245'866.04	-159'848'754.15
3'849'694.80	480'082.66	97'372.42	248'467.23	1'703.51	71'356.72	16'701'219.11	963'802.07
-9'748'513.71	-29'433'745.25	-839'082.72	-3'217'692.05	-214'000.26	-708'973.69	2'137'812.24	-370'279'906.62
251'347'171.08	180'585'974.74	21'158'755.44	19'623'703.04	5'304'130.01	4'303'626.50	1'838'531'396.93	2'500'907'586.53
262'292.974	258'405.008	29'946.760	26'775.410	5'833.301	5'584.309	3'010'304.047	3'014'144.821
124'946.791	5'899.903	7'139.012	4'448.350	4'301.938	1'398.000	276'586.180	176'986.789
-5'491.283	-2'011.937	-3'303.475	-1'277.000	-2'607.938	-1'149.008	-1'062'240.861	-180'827.563
381'748.482	262'292.974	33'782.297	29'946.760	7'527.301	5'833.301	2'224'649.366	3'010'304.047
(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)
658.41	688.49	626.33	655.29	704.65	737.77	826.44	830.78

	Unit class DBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
Change in net assets of the fund		
Net assets at beginning of the reporting period	20'634'536.17	36'612'243.43
Delivery withholding tax	-128'695.80	-234'102.11
Issue of units	4'242'559.80	1'058'273.43
Redemption of units	-14'852'200.30	-12'912'059.90
Other items from unit transactions	72'499.04	-815'506.79
Total income	2'982.80	-3'074'311.89
Net assets at end of reporting period	9'971'681.71	20'634'536.17
Change in units in circulation		
Number at beginning of the reporting period	25'043.009	38'428.477
Number of units issued	5'207.558	1'254.532
Number of units redeemed	-18'073.744	-14'640.000
Number at the end of the reporting period	12'176.823	25'043.009
Unit class currency	(CHF)	(CHF)
Net asset value per unit	818.91	823.96

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Unit class QBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF
53'023'210.28	484'034'980.78
-656'461.19	-2'972'084.84
27'561'089.64	110'585'772.39
-33'261'507.75	-474'736'360.90
586'344.10	-55'932'969.23
-26'867.16	-7'956'127.92
47'225'807.92	53'023'210.28
64'737.065	511'002.305
34'072.966	124'964.990
-40'540.563	-571'230.230
58'269.468	64'737.065
(CHF)	(CHF)
810.47	819.05

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
Income		
Income from bank assets	214'662.34	155'201.52
Negative interest	-339.16	-37'648.33
Income from securities , broken down by:		
- Units of other collective investment schemes	43'702'436.24	56'789'138.66
Current income paid in on issued units	4'004'886.61	2'268'736.11
Total income	47'921'646.03	59'175'427.96
Expenses		
Interest paid	6'159.62	9'131.05
Audit expenses	11'891.00	11'847.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	139'361.85	678'141.65
Other expenses	12'952.51	11'298.24
Current net income paid out on redeemed units	6'802'803.35	6'813'024.12
Total expenses	6'973'168.33	7'523'442.06
Net Income before tax adjustment	40'948'477.70	51'651'985.90
Tax adjustment due to income from target funds	115'881.23	659'251.03
Net income after tax adjustment	41'064'358.93	52'311'236.93
Realised capital gains and losses	-140'348'782.68	-126'604'309.27
Partial transfer due to income from target funds	-115'881.23	-659'251.03
Realized income	-99'400'304.98	-74'952'323.37
Unrealized capital gain/losses	90'712'636.17	-339'718'434.05
Total income	-8'687'668.81	-414'670'757.42
Application of net income		
Net income of financial year	41'064'358.93	52'311'236.93
Net income available for distribution	41'064'358.93	52'311'236.93
Distribution/delivery withholding taxes (35%)	14'372'525.02	18'308'930.99
For investment of retained earnings (65%)	26'691'833.91	34'002'305.94

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Unit class ZB		Unit class DB		Unit class QB		Unit class ZBH	
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
18'061.68	9'701.29	1'975.92	1'016.57	585.74	229.51	186'724.21	135'464.25
-28.86	-2'157.88	-3.38	-219.71	-0.60	-49.52	-294.64	-29'707.20
3'673'930.03	3'414'542.76	374'439.65	352'037.22	102'547.93	79'479.64	38'112'789.56	46'371'835.05
1'096'668.70	51'131.78	48'430.18	33'121.01	14'424.99	2'612.94	2'673'151.14	1'505'704.19
4'788'631.55	3'473'217.95	424'842.37	385'955.09	117'558.06	82'272.57	40'972'370.27	47'983'296.29
484.94	549.73	53.98	56.20	15.58	12.86	5'394.07	7'589.86
1'017.18	699.91	109.37	71.92	32.15	15.54	10'332.23	9'728.20
0.00	0.00	16'724.20	16'270.82	8'782.90	6'389.21	0.00	0.00
534.67	259.60	61.37	26.50	18.28	6.01	11'883.49	9'953.17
44'563.23	8'802.75	26'450.46	10'545.09	16'564.57	107.81	6'202'112.41	1'453'035.65
46'600.02	10'311.99	43'399.38	26'970.53	25'413.48	6'531.43	6'229'722.20	1'480'306.88
4'742'031.53	3'462'905.96	381'442.99	358'984.56	92'144.58	75'741.14	34'742'648.07	46'502'989.41
0.00	0.00	0.00	0.00	8'263.77	3'738.50	0.00	0.00
4'742'031.53	3'462'905.96	381'442.99	358'984.56	100'408.35	79'479.64	34'742'648.07	46'502'989.41
-25'113'201.43	-10'679'965.94	-2'115'082.53	-1'160'944.07	-530'483.74	-254'669.56	-109'190'791.91	-111'235'153.02
0.00	0.00	0.00	0.00	-8'263.77	-3'738.50	0.00	0.00
-20'371'169.90	-7'217'059.98	-1'733'639.54	-801'959.51	-438'339.16	-178'928.42	-74'448'143.84	-64'732'163.61
10'622'656.19	-22'216'685.27	894'556.82	-2'415'732.54	224'338.90	-530'045.27	76'585'956.08	-305'547'743.01
-9'748'513.71	-29'433'745.25	-839'082.72	-3'217'692.05	-214'000.26	-708'973.69	2'137'812.24	-370'279'906.62
4'742'031.53	3'462'905.96	381'442.99	358'984.56	100'408.35	79'479.64	34'742'648.07	46'502'989.41
4'742'031.53	3'462'905.96	381'442.99	358'984.56	100'408.35	79'479.64	34'742'648.07	46'502'989.41
1'659'710.77	1'212'016.99	133'505.03	125'644.58	35'142.92	27'817.87	12'159'926.54	16'276'044.49
3'082'320.76	2'250'888.97	247'937.96	233'339.98	65'265.43	51'661.77	22'582'721.53	30'226'944.92

	Unit class DBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
Income		
Income from bank assets	1'893.85	1'128.77
Negative interest	-3.24	-332.65
Income from securities , broken down by:		
- Units of other collective investment schemes	314'107.80	522'016.43
Current income paid in on issued units	52'611.96	12'353.63
Total income	368'610.37	535'166.18
Expenses		
Interest paid	54.09	65.49
Audit expenses	104.26	93.39
Remunerations to the following in accordance with the fund regulations:		
- Management company	16'017.38	21'548.00
Other expenses	119.55	90.48
Current net income paid out on redeemed units	172'190.40	147'770.21
Total expenses	188'485.68	169'567.57
Net Income before tax adjustment	180'124.69	365'598.61
Tax adjustment due to income from target funds	14'404.67	21'001.24
Net income after tax adjustment	194'529.36	386'599.85
Realised capital gains and losses	-592'514.55	-918'110.04
Partial transfer due to income from target funds	-14'404.67	-21'001.24
Realized income	-412'389.86	-552'511.43
Unrealized capital gain/losses	415'372.66	-2'521'800.46
Total income	2'982.80	-3'074'311.89
Application of net income		
Net income of financial year	194'529.36	386'599.85
Net income available for distribution	194'529.36	386'599.85
Distribution/delivery withholding taxes (35%)	68'085.27	135'309.95
For investment of retained earnings (65%)	126'444.09	251'289.90

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Unit class QBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF
5'420.94	7'661.13
-8.44	-5'181.37
1'124'621.27	6'049'227.56
119'599.64	663'812.56
1'249'633.41	6'715'519.88
156.96	856.91
295.81	1'238.04
97'837.37	633'933.62
335.15	962.48
340'922.28	5'192'762.61
439'547.57	5'829'753.66
810'085.84	885'766.22
93'212.79	634'511.29
903'298.63	1'520'277.51
-2'806'708.52	-2'355'466.64
-93'212.79	-634'511.29
-1'996'622.68	-1'469'700.42
1'969'755.52	-6'486'427.50
-26'867.16	-7'956'127.92
903'298.63	1'520'277.51
903'298.63	1'520'277.51
316'154.49	532'097.11
587'144.14	988'180.40

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
Securities valued based on parameters observable on the market							
Bonds							
United Kingdom							
0.250 UNITED KINGDOM GILT 0.25%/21-31.01.2025	GBP		1'000		1'000	1'069.48	0.00
						1'069.48	0.00
Total Bonds						1'069.48	0.00
Collective Investment Scheme							
Luxembourg							
CREDIT SUISSE INDEX FUND (LUX) SICAV - BOND GOVERNMENT EUR BLUE - DB- EUR	EUR	10'717			10'717	9'849'319.41	0.45
CREDIT SUISSE INDEX FUND (LUX) SICAV - GOVERNMENT BONDS EUR BLUE - DB- CHF	CHF	927'292	110'878	314'805	723'365	615'822'206.26	27.89
						625'671'525.67	28.34
Switzerland							
CREDIT SUISSE INDEX FUND (CH) - CSIF (CH) BOND GOVERNMENT GBP BLUE -ZA-	GBP	96'059	20'782	29'901	86'940	99'844'549.45	4.52
CREDIT SUISSE INDEX FUND (CH) - CSIF (CH) BOND GOVERNMENT GLOBAL EX CHF G4 EX CHF BLUE -ZA-	CHF	484'418	193'612	131'426	546'604	302'048'112.69	13.68
CREDIT SUISSE INDEX FUND (CH) - CSIF (CH) BOND GOVERNMENT JPY BLUE - JPY ZA-	JPY	538'277	60'069	191'230	407'116	243'230'818.46	11.02
CREDIT SUISSE INDEX FUND (CH) - CSIF (CH) BOND GOVERNMENT USD BLUE -ZA-	USD	1'194'405	177'785	411'753	960'437	922'092'931.09	41.77
						1'567'216'411.69	70.99
Total Collective Investment Scheme						2'192'887'937.36	99.33
Total Securities valued based on parameters observable on the market						2'192'889'006.84	99.33
Derivative Financial Instruments							
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market							
Financial Futures							
United States							
ULTRA T-BOND USD -100000- 06/23	USD	33	15	48			
ULTRA T-BOND USD -100000- 09/23	USD			48			
ULTRA T-BOND USD -100000- 12/23	USD			24			
ULTRA T-BOND USD -100000- 03/24	USD			24			
ULTRA T-BOND USD -100000- 06/24	USD			20	20	0.00	0.00
US TREASURY NOTES 10 YEARS -100000- 06/23	USD	54	41	95			
US TREASURY NOTES 10 YEARS -100000- 12/23	USD			48			
US TREASURY NOTES 10 YEARS -100000- 03/24	USD			48			
US TREASURY NOTES 10 YEARS -100000- 06/24	USD			39	39	0.00	0.00
US TREASURY NOTES 10 YEARS -100000- 20/09/23	USD			95			
US TREASURY NOTES 2 YEARS -200000- 06/23	USD	41		41			
US TREASURY NOTES 2 YEARS -200000- 09/23	USD			41			
US TREASURY NOTES 2 YEARS -200000- 12/23	USD			21			
US TREASURY NOTES 2 YEARS -200000- 03/24	USD			21			
US TREASURY NOTES 2 YEARS -200000- 06/24	USD			17	17	0.00	0.00
US TREASURY NOTES 5 YEARS -100000- 06/23	USD	32		32			
US TREASURY NOTES 5 YEARS -100000- 09/23	USD			32			
US TREASURY NOTES 5 YEARS -100000- 12/23	USD			16			
US TREASURY NOTES 5 YEARS -100000- 03/24	USD			16			
US TREASURY NOTES 5 YEARS -100000- 06/24	USD			13	13	0.00	0.00
						0.00	0.00
Total Financial Futures						0.00	0.00
Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market						0.00	0.00
Securities valued based on parameters observable on the market							
Forward exchange transactions							
Forward exchange transactions (see list)						291'499.06	0.01
Total Forward exchange transactions						291'499.06	0.01
Total Securities valued based on parameters observable on the market						291'499.06	0.01

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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
Total Derivative Financial Instruments						291'499.06	0.01
Total investments						2'193'180'505.90	99.34
Cash at banks						3'358'787.22	0.15
Time deposit						0.00	0.00
Other assets						11'151'468.88	0.51
Total fund assets						2'207'690'762.00	100.00
./: Due to bank						33'104'463.16	1.50
./: Other liabilities						1'047'355.53	0.05
./: Other loans						0.00	0.00
Net assets						2'173'538'943.31	98.45

(1) Inclusive as well corporate actions

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

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	0.00	0.00
Securities valued based on parameters observable on the market	2'193'180'505.90	99.34
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

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

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.04.2023	Bought	CHF	6'986'636	DKK	52'383'000	0.00	0.00
05.04.2023	Bought	CHF	7'122'170	ILS	27'926'000	0.00	0.00
05.04.2023	Bought	CHF	19'151'400	MXN	378'325'000	0.00	0.00
05.04.2023	Bought	CHF	4'467'496	NOK	49'452'000	0.00	0.00
05.04.2023	Bought	DKK	218'000	CHF	29'331	0.00	0.00
05.04.2023	Bought	DKK	1'090'000	CHF	145'660	0.00	0.00
05.04.2023	Bought	DKK	1'534'000	CHF	201'659	0.00	0.00
05.04.2023	Bought	DKK	2'178'000	CHF	288'600	0.00	0.00
05.04.2023	Bought	DKK	2'229'000	CHF	298'141	0.00	0.00
05.04.2023	Bought	ILS	135'000	CHF	34'990	0.00	0.00
05.04.2023	Bought	ILS	1'134'000	CHF	285'343	0.00	0.00
05.04.2023	Bought	ILS	1'227'000	CHF	310'959	0.00	0.00
05.04.2023	Bought	ILS	1'301'000	CHF	331'258	0.00	0.00
05.04.2023	Bought	MXN	4'370'000	CHF	224'475	0.00	0.00
05.04.2023	Bought	MXN	215'000	CHF	11'177	0.00	0.00
05.04.2023	Bought	MXN	12'166'000	CHF	590'054	0.00	0.00
05.04.2023	Bought	MXN	15'645'000	CHF	765'560	0.00	0.00
05.04.2023	Bought	MXN	15'577'000	CHF	773'354	0.00	0.00
05.04.2023	Bought	MXN	336'000	CHF	16'906	0.00	0.00
05.04.2023	Bought	NOK	2'237'000	CHF	192'463	0.00	0.00
05.04.2023	Bought	NOK	1'481'000	CHF	130'651	0.00	0.00
05.04.2023	Bought	NOK	1'168'000	CHF	100'988	0.00	0.00
05.04.2023	Bought	NOK	2'041'000	CHF	179'615	0.00	0.00
06.04.2023	Bought	AUD	38'000	CHF	23'565	0.00	0.00
06.04.2023	Bought	AUD	54'000	CHF	33'298	0.00	0.00
06.04.2023	Bought	AUD	1'686'000	CHF	1'024'530	0.00	0.00
06.04.2023	Bought	AUD	1'180'000	CHF	731'724	0.00	0.00
06.04.2023	Bought	AUD	2'289'000	CHF	1'413'565	0.00	0.00
06.04.2023	Bought	AUD	2'170'000	CHF	1'338'478	0.00	0.00
06.04.2023	Bought	AUD	47'736'000	CHF	29'207'558	0.00	0.00
06.04.2023	Bought	CAD	53'000	CHF	35'785	0.00	0.00
06.04.2023	Bought	CAD	28'000	CHF	19'250	0.00	0.00
06.04.2023	Bought	CAD	35'000	CHF	23'803	0.00	0.00
06.04.2023	Bought	CAD	1'387'000	CHF	948'023	0.00	0.00
06.04.2023	Bought	CAD	1'991'000	CHF	1'327'000	0.00	0.00
06.04.2023	Bought	CAD	2'677'000	CHF	1'805'519	0.00	0.00
06.04.2023	Bought	CAD	2'549'000	CHF	1'713'254	0.00	0.00
06.04.2023	Bought	CAD	15'000	CHF	10'146	0.00	0.00
06.04.2023	Bought	CAD	56'393'000	CHF	38'067'249	0.00	0.00
06.04.2023	Bought	CHF	34'696'492	AUD	55'020'000	0.00	0.00
06.04.2023	Bought	CHF	84'293	AUD	133'000	0.00	0.00
06.04.2023	Bought	CHF	44'431'917	CAD	64'742'000	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
06.04.2023	Bought	CHF	265'654	CAD	386'000	0.00	0.00
06.04.2023	Bought	CHF	96'622'846	CNH	718'015'000	0.00	0.00
06.04.2023	Bought	CHF	6'843'826	CNH	50'846'000	0.00	0.00
06.04.2023	Bought	CHF	432'566	CNH	3'170'000	0.00	0.00
06.04.2023	Bought	CHF	10'630	CNH	80'000	0.00	0.00
06.04.2023	Bought	CHF	738'171'676	EUR	743'815'000	0.00	0.00
06.04.2023	Bought	CHF	339'089	EUR	340'000	0.00	0.00
06.04.2023	Bought	CHF	34'349	EUR	35'000	0.00	0.00
06.04.2023	Bought	CHF	21'509	EUR	22'000	0.00	0.00
06.04.2023	Bought	CHF	104'634'195	GBP	92'472'000	0.00	0.00
06.04.2023	Bought	CHF	52'747	GBP	47'000	0.00	0.00
06.04.2023	Bought	CHF	352'870'805	JPY	51'234'512'000	0.00	0.00
06.04.2023	Bought	CHF	1'854'047	JPY	268'387'000	0.00	0.00
06.04.2023	Bought	CHF	115'437	JPY	16'745'000	0.00	0.00
06.04.2023	Bought	CHF	59'887	JPY	8'744'000	0.00	0.00
06.04.2023	Bought	CHF	12'321'831	MYR	59'182'000	0.00	0.00
06.04.2023	Bought	CHF	4'889'330	NZD	8'452'000	0.00	0.00
06.04.2023	Bought	CHF	29'854	NZD	51'000	0.00	0.00
06.04.2023	Bought	CHF	9'985'667	PLN	47'563'000	0.00	0.00
06.04.2023	Bought	CHF	37'521	PLN	176'000	0.00	0.00
06.04.2023	Bought	CHF	4'579'471	SEK	51'122'000	0.00	0.00
06.04.2023	Bought	CHF	9'410'687	SGD	13'568'000	0.00	0.00
06.04.2023	Bought	CHF	36'988	SGD	53'000	0.00	0.00
06.04.2023	Bought	CHF	1'112'233'804	USD	1'190'701'000	0.00	0.00
06.04.2023	Bought	CHF	245'718	USD	268'000	0.00	0.00
06.04.2023	Bought	CHF	31'833	USD	35'000	0.00	0.00
06.04.2023	Bought	CNH	152'000	CHF	20'668	0.00	0.00
06.04.2023	Bought	CNH	338'000	CHF	45'860	0.00	0.00
06.04.2023	Bought	CNH	15'230'000	CHF	2'051'341	0.00	0.00
06.04.2023	Bought	CNH	26'200'000	CHF	3'476'519	0.00	0.00
06.04.2023	Bought	CNH	30'296'000	CHF	4'078'160	0.00	0.00
06.04.2023	Bought	CNH	29'777'000	CHF	3'996'498	0.00	0.00
06.04.2023	Bought	CNH	348'000	CHF	46'606	0.00	0.00
06.04.2023	Bought	CNH	669'770'000	CHF	89'146'719	0.00	0.00
06.04.2023	Bought	EUR	133'000	CHF	129'361	0.00	0.00
06.04.2023	Bought	EUR	3'447'000	CHF	3'449'792	0.00	0.00
06.04.2023	Bought	EUR	321'000	CHF	319'152	0.00	0.00
06.04.2023	Bought	EUR	18'958'000	CHF	18'848'612	0.00	0.00
06.04.2023	Bought	EUR	244'000	CHF	241'807	0.00	0.00
06.04.2023	Bought	EUR	26'673'000	CHF	26'098'944	0.00	0.00
06.04.2023	Bought	EUR	27'392'000	CHF	27'021'688	0.00	0.00
06.04.2023	Bought	EUR	27'749'000	CHF	27'635'451	0.00	0.00
06.04.2023	Bought	EUR	344'000	CHF	343'055	0.00	0.00
06.04.2023	Bought	EUR	1'839'000	CHF	1'830'818	0.00	0.00
06.04.2023	Bought	EUR	637'112'000	CHF	632'340'031	0.00	0.00
06.04.2023	Bought	GBP	31'000	CHF	34'859	0.00	0.00
06.04.2023	Bought	GBP	67'000	CHF	76'010	0.00	0.00
06.04.2023	Bought	GBP	40'000	CHF	44'891	0.00	0.00
06.04.2023	Bought	GBP	41'000	CHF	45'531	0.00	0.00
06.04.2023	Bought	GBP	5'174'000	CHF	5'763'810	0.00	0.00
06.04.2023	Bought	GBP	3'242'000	CHF	3'590'152	0.00	0.00
06.04.2023	Bought	GBP	3'430'000	CHF	3'856'006	0.00	0.00
06.04.2023	Bought	GBP	3'708'000	CHF	4'183'143	0.00	0.00
06.04.2023	Bought	GBP	76'786'000	CHF	86'734'471	0.00	0.00
06.04.2023	Bought	JPY	22'510'000	CHF	155'268	0.00	0.00
06.04.2023	Bought	JPY	1'518'827'000	CHF	10'451'776	0.00	0.00
06.04.2023	Bought	JPY	19'804'000	CHF	136'149	0.00	0.00
06.04.2023	Bought	JPY	1'860'814'000	CHF	12'666'129	0.00	0.00
06.04.2023	Bought	JPY	1'891'535'000	CHF	13'231'977	0.00	0.00
06.04.2023	Bought	JPY	1'968'472'000	CHF	13'708'290	0.00	0.00
06.04.2023	Bought	JPY	29'889'000	CHF	210'232	0.00	0.00
06.04.2023	Bought	JPY	44'216'537'000	CHF	303'507'822	0.00	0.00
06.04.2023	Bought	MYR	3'495'000	CHF	713'790	0.00	0.00
06.04.2023	Bought	MYR	2'102'000	CHF	433'402	0.00	0.00
06.04.2023	Bought	MYR	2'304'000	CHF	478'018	0.00	0.00
06.04.2023	Bought	MYR	51'281'000	CHF	10'625'170	0.00	0.00
06.04.2023	Bought	NZD	254'000	CHF	146'249	0.00	0.00
06.04.2023	Bought	NZD	212'000	CHF	120'241	0.00	0.00
06.04.2023	Bought	NZD	345'000	CHF	197'598	0.00	0.00

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06.04.2023	Bought	NZD	375'000	CHF	215'067	0.00	0.00
06.04.2023	Bought	NZD	7'317'000	CHF	4'181'300	0.00	0.00
06.04.2023	Bought	PLN	48'000	CHF	10'223	0.00	0.00
06.04.2023	Bought	PLN	894'000	CHF	188'812	0.00	0.00
06.04.2023	Bought	PLN	1'543'000	CHF	320'574	0.00	0.00
06.04.2023	Bought	PLN	2'006'000	CHF	420'300	0.00	0.00
06.04.2023	Bought	PLN	1'964'000	CHF	416'386	0.00	0.00
06.04.2023	Bought	PLN	41'284'000	CHF	8'763'820	0.00	0.00
06.04.2023	Bought	SEK	123'000	CHF	10'820	0.00	0.00
06.04.2023	Bought	SEK	2'411'000	CHF	209'983	0.00	0.00
06.04.2023	Bought	SEK	2'265'000	CHF	200'214	0.00	0.00
06.04.2023	Bought	SEK	2'230'000	CHF	198'859	0.00	0.00
06.04.2023	Bought	SEK	44'093'000	CHF	3'892'179	0.00	0.00
06.04.2023	Bought	SGD	324'000	CHF	219'735	0.00	0.00
06.04.2023	Bought	SGD	408'000	CHF	283'251	0.00	0.00
06.04.2023	Bought	SGD	607'000	CHF	419'096	0.00	0.00
06.04.2023	Bought	SGD	533'000	CHF	368'781	0.00	0.00
06.04.2023	Bought	SGD	11'749'000	CHF	8'063'619	0.00	0.00
06.04.2023	Bought	USD	28'000	CHF	25'726	0.00	0.00
06.04.2023	Bought	USD	2'796'000	CHF	2'616'978	0.00	0.00
06.04.2023	Bought	USD	5'370'000	CHF	5'038'419	0.00	0.00
06.04.2023	Bought	USD	511'000	CHF	478'536	0.00	0.00
06.04.2023	Bought	USD	27'595'000	CHF	25'875'004	0.00	0.00
06.04.2023	Bought	USD	310'000	CHF	290'649	0.00	0.00
06.04.2023	Bought	USD	42'502'000	CHF	38'730'458	0.00	0.00
06.04.2023	Bought	USD	43'056'000	CHF	39'952'351	0.00	0.00
06.04.2023	Bought	USD	45'108'000	CHF	41'593'546	0.00	0.00
06.04.2023	Bought	USD	2'154'000	CHF	1'981'994	0.00	0.00
06.04.2023	Bought	USD	1'021'574'000	CHF	933'207'849	0.00	0.00
04.05.2023	Bought	CHF	6'008'517	DKK	45'134'000	0.00	0.00
04.05.2023	Bought	CHF	125'736	DKK	945'000	0.00	0.00
04.05.2023	Bought	CHF	32'273	DKK	242'000	0.00	0.00
04.05.2023	Bought	DKK	80'000	CHF	10'564	0.00	0.00
04.05.2023	Bought	DKK	337'000	CHF	44'309	0.00	0.00
04.05.2023	Bought	DKK	45'904'000	CHF	6'048'684	0.00	0.00
05.05.2023	Bought	AUD	127'000	CHF	75'518	0.00	0.00
05.05.2023	Bought	AUD	555'000	CHF	334'880	0.00	0.00
05.05.2023	Bought	AUD	49'625'000	CHF	29'189'177	0.00	0.00
05.05.2023	Bought	CAD	634'000	CHF	423'413	0.00	0.00
05.05.2023	Bought	CAD	155'000	CHF	101'657	0.00	0.00
05.05.2023	Bought	CAD	58'274'000	CHF	38'241'730	0.00	0.00
05.05.2023	Bought	CHF	1'130'611	AUD	1'852'000	0.00	0.00
05.05.2023	Bought	CHF	29'146'360	AUD	47'736'000	0.00	0.00
05.05.2023	Bought	CHF	73'075	AUD	119'000	0.00	0.00
05.05.2023	Bought	CHF	366'686	AUD	600'000	0.00	0.00
05.05.2023	Bought	CHF	1'222'228	CAD	1'816'000	0.00	0.00
05.05.2023	Bought	CHF	37'963'655	CAD	56'393'000	0.00	0.00
05.05.2023	Bought	CHF	101'061	CAD	149'000	0.00	0.00
05.05.2023	Bought	CHF	474'801	CAD	705'000	0.00	0.00
05.05.2023	Bought	CHF	89'061'014	CNH	669'770'000	0.00	0.00
05.05.2023	Bought	CHF	6'585'545	CNH	49'556'000	0.00	0.00
05.05.2023	Bought	CHF	156'823	CNH	1'180'000	0.00	0.00
05.05.2023	Bought	CHF	1'257'149	CNH	9'545'000	0.00	0.00
05.05.2023	Bought	CHF	33'445	CNH	260'000	0.00	0.00
05.05.2023	Bought	CHF	8'883'934	EUR	8'966'000	0.00	0.00
05.05.2023	Bought	CHF	631'391'371	EUR	637'112'000	0.00	0.00
05.05.2023	Bought	CHF	3'052'187	EUR	3'073'000	0.00	0.00
05.05.2023	Bought	CHF	6'567'529	EUR	6'609'000	0.00	0.00
05.05.2023	Bought	CHF	62'915	EUR	64'000	0.00	0.00
05.05.2023	Bought	CHF	3'114'643	GBP	2'765'000	0.00	0.00
05.05.2023	Bought	CHF	86'513'942	GBP	76'786'000	0.00	0.00
05.05.2023	Bought	CHF	2'207'759	GBP	1'949'000	0.00	0.00
05.05.2023	Bought	CHF	73'901	GBP	66'000	0.00	0.00
05.05.2023	Bought	CHF	6'106'315	ILS	24'129'000	0.00	0.00
05.05.2023	Bought	CHF	160'664	ILS	635'000	0.00	0.00
05.05.2023	Bought	CHF	160'202	ILS	659'000	0.00	0.00
05.05.2023	Bought	CHF	16'559'575	MXN	330'016'000	0.00	0.00
05.05.2023	Bought	CHF	490'228	MXN	9'783'000	0.00	0.00
05.05.2023	Bought	CHF	54'058	MXN	1'070'000	0.00	0.00

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05.05.2023	Bought	CHF	282'595	MXN	5'684'000	0.00	0.00
05.05.2023	Bought	CHF	31'295	MXN	637'000	0.00	0.00
05.05.2023	Bought	CHF	10'662'706	MYR	51'540'000	0.00	0.00
05.05.2023	Bought	CHF	283'402	MYR	1'422'000	0.00	0.00
05.05.2023	Bought	CHF	3'704'529	NOK	42'525'000	0.00	0.00
05.05.2023	Bought	CHF	11'969	NOK	136'000	0.00	0.00
05.05.2023	Bought	CHF	326'977	NZD	574'000	0.00	0.00
05.05.2023	Bought	CHF	4'168'107	NZD	7'317'000	0.00	0.00
05.05.2023	Bought	CHF	111'300	NZD	195'000	0.00	0.00
05.05.2023	Bought	CHF	8'720'160	PLN	41'284'000	0.00	0.00
05.05.2023	Bought	CHF	184'318	PLN	874'000	0.00	0.00
05.05.2023	Bought	CHF	12'695	PLN	60'000	0.00	0.00
05.05.2023	Bought	CHF	104'521	PLN	494'000	0.00	0.00
05.05.2023	Bought	CHF	3'886'274	SEK	44'093'000	0.00	0.00
05.05.2023	Bought	CHF	101'593	SEK	1'155'000	0.00	0.00
05.05.2023	Bought	CHF	10'149	SEK	115'000	0.00	0.00
05.05.2023	Bought	CHF	8'045'128	SGD	11'749'000	0.00	0.00
05.05.2023	Bought	CHF	256'343	SGD	374'000	0.00	0.00
05.05.2023	Bought	CHF	21'989	SGD	32'000	0.00	0.00
05.05.2023	Bought	CHF	174'845	SGD	256'000	0.00	0.00
05.05.2023	Bought	CHF	9'983	SGD	15'000	0.00	0.00
05.05.2023	Bought	CHF	21'559'669	USD	23'680'000	0.00	0.00
05.05.2023	Bought	CHF	930'283'083	USD	1'021'574'000	0.00	0.00
05.05.2023	Bought	CHF	5'700'253	USD	6'236'000	0.00	0.00
05.05.2023	Bought	CHF	11'506'477	USD	12'722'000	0.00	0.00
05.05.2023	Bought	CHF	34'290	USD	38'000	0.00	0.00
05.05.2023	Bought	CHF	80'300	USD	90'000	0.00	0.00
05.05.2023	Bought	CNH	7'276'000	CHF	947'471	0.00	0.00
05.05.2023	Bought	CNH	723'035'000	CHF	93'303'989	0.00	0.00
05.05.2023	Bought	EUR	125'000	CHF	122'466	0.00	0.00
05.05.2023	Bought	EUR	65'000	CHF	63'754	0.00	0.00
05.05.2023	Bought	EUR	6'758'000	CHF	6'649'345	0.00	0.00
05.05.2023	Bought	EUR	648'876'000	CHF	637'624'490	0.00	0.00
05.05.2023	Bought	GBP	102'000	CHF	115'149	0.00	0.00
05.05.2023	Bought	GBP	35'000	CHF	39'103	0.00	0.00
05.05.2023	Bought	GBP	81'429'000	CHF	91'095'518	0.00	0.00
05.05.2023	Bought	ILS	25'423'000	CHF	6'241'415	0.00	0.00
05.05.2023	Bought	MXN	4'286'000	CHF	212'460	0.00	0.00
05.05.2023	Bought	MXN	342'904'000	CHF	16'952'031	0.00	0.00
05.05.2023	Bought	MYR	52'962'000	CHF	10'601'942	0.00	0.00
05.05.2023	Bought	NOK	5'533'000	CHF	481'752	0.00	0.00
05.05.2023	Bought	NOK	37'128'000	CHF	3'095'648	0.00	0.00
05.05.2023	Bought	NZD	43'000	CHF	23'486	0.00	0.00
05.05.2023	Bought	NZD	18'000	CHF	10'035	0.00	0.00
05.05.2023	Bought	NZD	8'025'000	CHF	4'410'564	0.00	0.00
05.05.2023	Bought	PLN	535'000	CHF	113'774	0.00	0.00
05.05.2023	Bought	PLN	42'177'000	CHF	9'045'263	0.00	0.00
05.05.2023	Bought	SEK	45'363'000	CHF	3'933'871	0.00	0.00
05.05.2023	Bought	SGD	159'000	CHF	106'982	0.00	0.00
05.05.2023	Bought	SGD	12'267'000	CHF	8'188'739	0.00	0.00
05.05.2023	Bought	USD	16'191'000	CHF	14'525'432	0.00	0.00
05.05.2023	Bought	USD	224'000	CHF	198'882	0.00	0.00
05.05.2023	Bought	USD	1'047'925'000	CHF	932'705'646	0.00	0.00
08.05.2023	Bought	CHF	303'861'146	JPY	44'216'537'000	0.00	0.00
08.05.2023	Bought	CHF	2'798'394	JPY	406'071'000	0.00	0.00
08.05.2023	Bought	CHF	21'661	JPY	3'232'000	0.00	0.00
08.05.2023	Bought	JPY	178'279'000	CHF	1'225'246	0.00	0.00
08.05.2023	Bought	JPY	178'279'000	CHF	1'225'196	0.00	0.00
08.05.2023	Bought	JPY	69'027'000	CHF	475'038	0.00	0.00
08.05.2023	Bought	JPY	6'148'000	CHF	41'293	0.00	0.00
08.05.2023	Bought	JPY	453'854'000	CHF	3'031'131	0.00	0.00
08.05.2023	Bought	JPY	15'346'000	CHF	101'497	0.00	0.00
08.05.2023	Bought	JPY	43'903'186'000	CHF	286'972'749	0.00	0.00
06.06.2023	Bought	AUD	25'000	CHF	14'894	0.00	0.00
06.06.2023	Bought	AUD	580'000	CHF	348'615	0.00	0.00
06.06.2023	Bought	AUD	7'810'000	CHF	4'674'230	0.00	0.00
06.06.2023	Bought	AUD	119'000	CHF	71'167	0.00	0.00
06.06.2023	Bought	AUD	41'365'000	CHF	24'471'451	0.00	0.00
06.06.2023	Bought	CAD	30'000	CHF	19'850	0.00	0.00

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06.06.2023	Bought	CAD	87'000	CHF	57'648	0.00	0.00
06.06.2023	Bought	CAD	704'000	CHF	467'331	0.00	0.00
06.06.2023	Bought	CAD	9'047'000	CHF	5'992'262	0.00	0.00
06.06.2023	Bought	CAD	49'135'000	CHF	33'044'368	0.00	0.00
06.06.2023	Bought	CHF	96'225	AUD	164'000	0.00	0.00
06.06.2023	Bought	CHF	29'122'481	AUD	49'625'000	0.00	0.00
06.06.2023	Bought	CHF	65'035	AUD	110'000	0.00	0.00
06.06.2023	Bought	CHF	66'064	CAD	101'000	0.00	0.00
06.06.2023	Bought	CHF	38'126'231	CAD	58'274'000	0.00	0.00
06.06.2023	Bought	CHF	411'664	CAD	628'000	0.00	0.00
06.06.2023	Bought	CHF	93'202'959	CNH	723'035'000	0.00	0.00
06.06.2023	Bought	CHF	4'025'488	CNH	31'351'000	0.00	0.00
06.06.2023	Bought	CHF	1'79'623	CNH	1'400'000	0.00	0.00
06.06.2023	Bought	CHF	6'039'054	DKK	45'904'000	0.00	0.00
06.06.2023	Bought	CHF	71'322	DKK	542'000	0.00	0.00
06.06.2023	Bought	CHF	636'456'513	EUR	648'876'000	0.00	0.00
06.06.2023	Bought	CHF	6'862'729	EUR	6'998'000	0.00	0.00
06.06.2023	Bought	CHF	13'137'323	EUR	13'417'000	0.00	0.00
06.06.2023	Bought	CHF	95'556	EUR	98'000	0.00	0.00
06.06.2023	Bought	CHF	55'533	EUR	57'000	0.00	0.00
06.06.2023	Bought	CHF	20'434	EUR	21'000	0.00	0.00
06.06.2023	Bought	CHF	148'320	EUR	153'000	0.00	0.00
06.06.2023	Bought	CHF	90'827'209	GBP	81'429'000	0.00	0.00
06.06.2023	Bought	CHF	719'031	GBP	645'000	0.00	0.00
06.06.2023	Bought	CHF	12'301	GBP	11'000	0.00	0.00
06.06.2023	Bought	CHF	6'224'529	ILS	25'423'000	0.00	0.00
06.06.2023	Bought	CHF	11'306	ILS	46'000	0.00	0.00
06.06.2023	Bought	CHF	287'267'927	JPY	43'903'186'000	0.00	0.00
06.06.2023	Bought	CHF	3'276'924	JPY	501'414'000	0.00	0.00
06.06.2023	Bought	CHF	7'402'179	JPY	1'120'687'000	0.00	0.00
06.06.2023	Bought	CHF	73'475	JPY	11'161'000	0.00	0.00
06.06.2023	Bought	CHF	47'857	JPY	7'400'000	0.00	0.00
06.06.2023	Bought	CHF	16'778'245	MXN	342'904'000	0.00	0.00
06.06.2023	Bought	CHF	336'980	MXN	6'907'000	0.00	0.00
06.06.2023	Bought	CHF	87'671	MXN	1'784'000	0.00	0.00
06.06.2023	Bought	CHF	10'661'631	MYR	53'354'000	0.00	0.00
06.06.2023	Bought	CHF	3'089'202	NOK	37'128'000	0.00	0.00
06.06.2023	Bought	CHF	16'389	NOK	197'000	0.00	0.00
06.06.2023	Bought	CHF	4'393'800	NZD	8'025'000	0.00	0.00
06.06.2023	Bought	CHF	53'656	NZD	98'000	0.00	0.00
06.06.2023	Bought	CHF	8'995'309	PLN	42'177'000	0.00	0.00
06.06.2023	Bought	CHF	40'032	PLN	189'000	0.00	0.00
06.06.2023	Bought	CHF	8'167'738	SGD	12'267'000	0.00	0.00
06.06.2023	Bought	CHF	316'005	SGD	475'000	0.00	0.00
06.06.2023	Bought	CHF	929'289'411	USD	1'047'925'000	0.00	0.00
06.06.2023	Bought	CHF	7'166'423	USD	8'058'000	0.00	0.00
06.06.2023	Bought	CHF	17'002'282	USD	19'228'000	0.00	0.00
06.06.2023	Bought	CHF	124'222	USD	140'000	0.00	0.00
06.06.2023	Bought	CHF	55'862	USD	63'000	0.00	0.00
06.06.2023	Bought	CHF	488'772	USD	547'000	0.00	0.00
06.06.2023	Bought	CHF	243'020	USD	269'000	0.00	0.00
06.06.2023	Bought	CNH	390'000	CHF	50'147	0.00	0.00
06.06.2023	Bought	CNH	234'000	CHF	29'874	0.00	0.00
06.06.2023	Bought	CNH	8'146'000	CHF	1'047'717	0.00	0.00
06.06.2023	Bought	CNH	119'700'000	CHF	15'377'400	0.00	0.00
06.06.2023	Bought	CNH	627'316'000	CHF	80'111'850	0.00	0.00
06.06.2023	Bought	DKK	351'000	CHF	45'986	0.00	0.00
06.06.2023	Bought	DKK	30'000	CHF	3'916	0.00	0.00
06.06.2023	Bought	DKK	609'000	CHF	80'152	0.00	0.00
06.06.2023	Bought	DKK	7'250'000	CHF	949'363	0.00	0.00
06.06.2023	Bought	DKK	38'206'000	CHF	4'994'112	0.00	0.00
06.06.2023	Bought	EUR	31'000	CHF	30'196	0.00	0.00
06.06.2023	Bought	EUR	6'461'000	CHF	6'336'497	0.00	0.00
06.06.2023	Bought	EUR	4'699'000	CHF	4'599'052	0.00	0.00
06.06.2023	Bought	EUR	101'990'000	CHF	99'470'133	0.00	0.00
06.06.2023	Bought	EUR	3'120'000	CHF	3'036'269	0.00	0.00
06.06.2023	Bought	EUR	151'000	CHF	146'775	0.00	0.00
06.06.2023	Bought	EUR	1'620'000	CHF	1'572'487	0.00	0.00
06.06.2023	Bought	EUR	551'548'000	CHF	537'516'619	0.00	0.00

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06.06.2023	Bought	GBP	32'000	CHF	35'486	0.00	0.00
06.06.2023	Bought	GBP	41'000	CHF	45'774	0.00	0.00
06.06.2023	Bought	GBP	2'122'000	CHF	2'366'406	0.00	0.00
06.06.2023	Bought	GBP	648'000	CHF	726'958	0.00	0.00
06.06.2023	Bought	GBP	12'881'000	CHF	14'397'467	0.00	0.00
06.06.2023	Bought	GBP	674'000	CHF	751'904	0.00	0.00
06.06.2023	Bought	GBP	65'687'000	CHF	74'424'094	0.00	0.00
06.06.2023	Bought	ILS	2'494'000	CHF	608'875	0.00	0.00
06.06.2023	Bought	ILS	23'000	CHF	5'616	0.00	0.00
06.06.2023	Bought	ILS	652'000	CHF	158'332	0.00	0.00
06.06.2023	Bought	ILS	3'543'000	CHF	868'292	0.00	0.00
06.06.2023	Bought	ILS	18'757'000	CHF	4'587'705	0.00	0.00
06.06.2023	Bought	JPY	273'702'000	CHF	1'790'907	0.00	0.00
06.06.2023	Bought	JPY	8'641'000	CHF	56'810	0.00	0.00
06.06.2023	Bought	JPY	110'513'000	CHF	730'077	0.00	0.00
06.06.2023	Bought	JPY	7'056'499'000	CHF	46'980'697	0.00	0.00
06.06.2023	Bought	JPY	227'000'000	CHF	1'506'038	0.00	0.00
06.06.2023	Bought	JPY	165'408'000	CHF	1'071'176	0.00	0.00
06.06.2023	Bought	JPY	37'702'085'000	CHF	246'683'323	0.00	0.00
06.06.2023	Bought	MXN	3'332'000	CHF	165'889	0.00	0.00
06.06.2023	Bought	MXN	55'327'000	CHF	2'786'170	0.00	0.00
06.06.2023	Bought	MXN	530'000	CHF	26'841	0.00	0.00
06.06.2023	Bought	MXN	292'406'000	CHF	15'051'665	0.00	0.00
06.06.2023	Bought	MYR	8'630'000	CHF	1'719'260	0.00	0.00
06.06.2023	Bought	MYR	44'724'000	CHF	8'821'650	0.00	0.00
06.06.2023	Bought	NOK	43'000	CHF	3'619	0.00	0.00
06.06.2023	Bought	NOK	418'000	CHF	34'723	0.00	0.00
06.06.2023	Bought	NOK	536'000	CHF	45'098	0.00	0.00
06.06.2023	Bought	NOK	5'790'000	CHF	485'265	0.00	0.00
06.06.2023	Bought	NOK	30'538'000	CHF	2'498'869	0.00	0.00
06.06.2023	Bought	NZD	39'000	CHF	21'925	0.00	0.00
06.06.2023	Bought	NZD	63'000	CHF	34'996	0.00	0.00
06.06.2023	Bought	NZD	1'234'000	CHF	694'462	0.00	0.00
06.06.2023	Bought	NZD	6'787'000	CHF	3'716'751	0.00	0.00
06.06.2023	Bought	PLN	56'000	CHF	12'046	0.00	0.00
06.06.2023	Bought	PLN	63'000	CHF	13'563	0.00	0.00
06.06.2023	Bought	PLN	529'000	CHF	112'849	0.00	0.00
06.06.2023	Bought	PLN	366'000	CHF	78'140	0.00	0.00
06.06.2023	Bought	PLN	6'636'000	CHF	1'422'384	0.00	0.00
06.06.2023	Bought	PLN	34'716'000	CHF	7'452'896	0.00	0.00
06.06.2023	Bought	SGD	24'000	CHF	16'043	0.00	0.00
06.06.2023	Bought	SGD	142'000	CHF	95'162	0.00	0.00
06.06.2023	Bought	SGD	1'992'000	CHF	1'336'523	0.00	0.00
06.06.2023	Bought	SGD	10'584'000	CHF	7'123'052	0.00	0.00
06.06.2023	Bought	USD	183'000	CHF	164'846	0.00	0.00
06.06.2023	Bought	USD	23'000	CHF	20'782	0.00	0.00
06.06.2023	Bought	USD	527'000	CHF	467'222	0.00	0.00
06.06.2023	Bought	USD	50'000	CHF	44'197	0.00	0.00
06.06.2023	Bought	USD	6'824'000	CHF	6'064'966	0.00	0.00
06.06.2023	Bought	USD	165'491'000	CHF	147'649'746	0.00	0.00
06.06.2023	Bought	USD	4'895'000	CHF	4'380'335	0.00	0.00
06.06.2023	Bought	USD	3'139'000	CHF	2'838'698	0.00	0.00
06.06.2023	Bought	USD	895'098'000	CHF	818'261'893	0.00	0.00
07.06.2023	Bought	CHF	3'925'662	SEK	45'363'000	0.00	0.00
07.06.2023	Bought	CHF	30'467	SEK	352'000	0.00	0.00
07.06.2023	Bought	SEK	265'000	CHF	22'872	0.00	0.00
07.06.2023	Bought	SEK	579'000	CHF	50'130	0.00	0.00
07.06.2023	Bought	SEK	6'745'000	CHF	583'217	0.00	0.00
07.06.2023	Bought	SEK	38'126'000	CHF	3'192'999	0.00	0.00
06.07.2023	Bought	AUD	700'000	CHF	413'009	0.00	0.00
06.07.2023	Bought	AUD	40'824'000	CHF	24'311'917	0.00	0.00
06.07.2023	Bought	CAD	273'000	CHF	184'088	0.00	0.00
06.07.2023	Bought	CAD	1'329'000	CHF	891'059	0.00	0.00
06.07.2023	Bought	CAD	47'967'000	CHF	32'430'824	0.00	0.00
06.07.2023	Bought	CHF	24'413'623	AUD	41'365'000	0.00	0.00
06.07.2023	Bought	CHF	65'114	AUD	110'000	0.00	0.00
06.07.2023	Bought	CHF	30'017	AUD	49'000	0.00	0.00
06.07.2023	Bought	CHF	32'955'532	CAD	49'135'000	0.00	0.00
06.07.2023	Bought	CHF	290'720	CAD	434'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
06.07.2023	Bought	CHF	80'037'868	CNH	627'316'000	0.00	0.00
06.07.2023	Bought	CHF	7'609'740	CNH	59'377'000	0.00	0.00
06.07.2023	Bought	CHF	4'986'871	DKK	38'206'000	0.00	0.00
06.07.2023	Bought	CHF	23'242	DKK	178'000	0.00	0.00
06.07.2023	Bought	CHF	536'590'018	EUR	551'548'000	0.00	0.00
06.07.2023	Bought	CHF	1'779'412	EUR	1'830'000	0.00	0.00
06.07.2023	Bought	CHF	292'705	EUR	302'000	0.00	0.00
06.07.2023	Bought	CHF	74'214'027	GBP	65'687'000	0.00	0.00
06.07.2023	Bought	CHF	477'704	GBP	422'000	0.00	0.00
06.07.2023	Bought	CHF	3'137'076	GBP	2'778'000	0.00	0.00
06.07.2023	Bought	CHF	93'335	GBP	82'000	0.00	0.00
06.07.2023	Bought	CHF	4'577'679	ILS	18'757'000	0.00	0.00
06.07.2023	Bought	CHF	29'299	ILS	120'000	0.00	0.00
06.07.2023	Bought	CHF	19'160	ILS	79'000	0.00	0.00
06.07.2023	Bought	CHF	246'975'326	JPY	37'702'085'000	0.00	0.00
06.07.2023	Bought	CHF	168'867	JPY	26'064'000	0.00	0.00
06.07.2023	Bought	CHF	14'903'141	MXN	292'406'000	0.00	0.00
06.07.2023	Bought	CHF	445'872	MXN	8'760'000	0.00	0.00
06.07.2023	Bought	CHF	8'799'945	MYR	44'687'000	0.00	0.00
06.07.2023	Bought	CHF	2'493'716	NOK	30'538'000	0.00	0.00
06.07.2023	Bought	CHF	3'703'211	NZD	6'787'000	0.00	0.00
06.07.2023	Bought	CHF	7'413'884	PLN	34'716'000	0.00	0.00
06.07.2023	Bought	CHF	23'714	PLN	111'000	0.00	0.00
06.07.2023	Bought	CHF	3'187'238	SEK	38'126'000	0.00	0.00
06.07.2023	Bought	CHF	7'105'177	SGD	10'584'000	0.00	0.00
06.07.2023	Bought	CHF	13'354	SGD	20'000	0.00	0.00
06.07.2023	Bought	CHF	815'410'110	USD	895'098'000	0.00	0.00
06.07.2023	Bought	CHF	1'613'068	USD	1'779'000	0.00	0.00
06.07.2023	Bought	CHF	119'278	USD	133'000	0.00	0.00
06.07.2023	Bought	CNH	686'693'000	CHF	85'021'271	0.00	0.00
06.07.2023	Bought	DKK	38'384'000	CHF	5'033'006	0.00	0.00
06.07.2023	Bought	EUR	130'000	CHF	127'487	0.00	0.00
06.07.2023	Bought	EUR	6'367'000	CHF	6'192'812	0.00	0.00
06.07.2023	Bought	EUR	547'183'000	CHF	534'083'439	0.00	0.00
06.07.2023	Bought	GBP	3'354'000	CHF	3'788'081	0.00	0.00
06.07.2023	Bought	GBP	65'615'000	CHF	74'631'223	0.00	0.00
06.07.2023	Bought	ILS	18'956'000	CHF	4'565'318	0.00	0.00
06.07.2023	Bought	JPY	338'636'000	CHF	2'218'614	0.00	0.00
06.07.2023	Bought	JPY	49'924'000	CHF	326'870	0.00	0.00
06.07.2023	Bought	JPY	17'999'000	CHF	112'004	0.00	0.00
06.07.2023	Bought	JPY	37'321'590'000	CHF	231'012'761	0.00	0.00
06.07.2023	Bought	MXN	301'166'000	CHF	15'745'268	0.00	0.00
06.07.2023	Bought	MYR	44'687'000	CHF	8'602'604	0.00	0.00
06.07.2023	Bought	NOK	143'000	CHF	11'705	0.00	0.00
06.07.2023	Bought	NOK	30'395'000	CHF	2'540'448	0.00	0.00
06.07.2023	Bought	NZD	503'000	CHF	274'453	0.00	0.00
06.07.2023	Bought	NZD	6'284'000	CHF	3'444'066	0.00	0.00
06.07.2023	Bought	PLN	34'827'000	CHF	7'652'439	0.00	0.00
06.07.2023	Bought	SEK	38'126'000	CHF	3'157'548	0.00	0.00
06.07.2023	Bought	SGD	36'000	CHF	24'230	0.00	0.00
06.07.2023	Bought	SGD	10'568'000	CHF	6'985'583	0.00	0.00
06.07.2023	Bought	USD	30'000	CHF	26'825	0.00	0.00
06.07.2023	Bought	USD	273'000	CHF	243'730	0.00	0.00
06.07.2023	Bought	USD	249'000	CHF	222'929	0.00	0.00
06.07.2023	Bought	USD	13'520'000	CHF	12'310'312	0.00	0.00
06.07.2023	Bought	USD	11'658'000	CHF	10'539'916	0.00	0.00
06.07.2023	Bought	USD	871'280'000	CHF	779'498'494	0.00	0.00
04.08.2023	Bought	AUD	722'000	CHF	429'028	0.00	0.00
04.08.2023	Bought	AUD	271'000	CHF	161'881	0.00	0.00
04.08.2023	Bought	AUD	40'282'000	CHF	23'530'046	0.00	0.00
04.08.2023	Bought	CAD	430'000	CHF	289'948	0.00	0.00
04.08.2023	Bought	CAD	48'501'000	CHF	31'941'886	0.00	0.00
04.08.2023	Bought	CHF	24'260'070	AUD	40'824'000	0.00	0.00
04.08.2023	Bought	CHF	229'405	AUD	383'000	0.00	0.00
04.08.2023	Bought	CHF	22'107	AUD	37'000	0.00	0.00
04.08.2023	Bought	CHF	18'163	AUD	31'000	0.00	0.00
04.08.2023	Bought	CHF	32'348'081	CAD	47'967'000	0.00	0.00
04.08.2023	Bought	CHF	251'834	CAD	372'000	0.00	0.00
04.08.2023	Bought	CHF	338'790	CAD	501'000	0.00	0.00

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04.08.2023	Bought	CHF	31'723	CAD	47'000	0.00	0.00
04.08.2023	Bought	CHF	28'708	CAD	44'000	0.00	0.00
07.08.2023	Bought	CHF	84'958'158	CNH	686'693'000	0.00	0.00
07.08.2023	Bought	CHF	4'641'287	CNH	37'775'000	0.00	0.00
07.08.2023	Bought	CHF	202'391	CNH	1'635'000	0.00	0.00
07.08.2023	Bought	CHF	798'318	CNH	6'438'000	0.00	0.00
07.08.2023	Bought	CHF	23'593	CNH	191'000	0.00	0.00
07.08.2023	Bought	CHF	23'054	CNH	190'000	0.00	0.00
07.08.2023	Bought	CHF	5'026'115	DKK	38'384'000	0.00	0.00
07.08.2023	Bought	CHF	13'096	DKK	100'000	0.00	0.00
07.08.2023	Bought	CHF	533'177'304	EUR	547'183'000	0.00	0.00
07.08.2023	Bought	CHF	1'040'907	EUR	1'064'000	0.00	0.00
07.08.2023	Bought	CHF	5'086'705	EUR	5'217'000	0.00	0.00
07.08.2023	Bought	CHF	2'665'569	EUR	2'735'000	0.00	0.00
07.08.2023	Bought	CHF	82'301	EUR	85'000	0.00	0.00
07.08.2023	Bought	CHF	1'367'104	EUR	1'416'000	0.00	0.00
07.08.2023	Bought	CHF	29'813	EUR	31'000	0.00	0.00
07.08.2023	Bought	CHF	137'644	EUR	144'000	0.00	0.00
07.08.2023	Bought	CHF	46'780	EUR	49'000	0.00	0.00
07.08.2023	Bought	CHF	74'404'982	GBP	65'615'000	0.00	0.00
07.08.2023	Bought	CHF	1'379'880	GBP	1'214'000	0.00	0.00
07.08.2023	Bought	CHF	1'384'152	GBP	1'232'000	0.00	0.00
07.08.2023	Bought	CHF	16'735	GBP	15'000	0.00	0.00
07.08.2023	Bought	CHF	4'554'203	ILS	18'956'000	0.00	0.00
07.08.2023	Bought	CHF	28'132	ILS	117'000	0.00	0.00
07.08.2023	Bought	CHF	160'249	ILS	664'000	0.00	0.00
07.08.2023	Bought	CHF	231'372'947	JPY	37'321'590'000	0.00	0.00
07.08.2023	Bought	CHF	3'206'999	JPY	516'062'000	0.00	0.00
07.08.2023	Bought	CHF	1'817'677	JPY	292'083'000	0.00	0.00
07.08.2023	Bought	CHF	124'935	JPY	19'891'000	0.00	0.00
07.08.2023	Bought	CHF	12'836	JPY	2'100'000	0.00	0.00
07.08.2023	Bought	CHF	59'566	JPY	9'700'000	0.00	0.00
07.08.2023	Bought	CHF	15'596'127	MXN	301'166'000	0.00	0.00
07.08.2023	Bought	CHF	49'947	MXN	967'000	0.00	0.00
07.08.2023	Bought	CHF	28'360	MXN	545'000	0.00	0.00
07.08.2023	Bought	CHF	161'111	MXN	3'090'000	0.00	0.00
07.08.2023	Bought	CHF	14'904	MXN	285'000	0.00	0.00
07.08.2023	Bought	CHF	13'228	MXN	260'000	0.00	0.00
07.08.2023	Bought	CHF	8'312'523	MYR	43'240'000	0.00	0.00
07.08.2023	Bought	CHF	2'535'105	NOK	30'395'000	0.00	0.00
07.08.2023	Bought	CHF	3'432'277	NZD	6'284'000	0.00	0.00
07.08.2023	Bought	CHF	7'614'931	PLN	34'827'000	0.00	0.00
07.08.2023	Bought	CHF	347'187	PLN	1'585'000	0.00	0.00
07.08.2023	Bought	CHF	35'824	PLN	163'000	0.00	0.00
07.08.2023	Bought	CHF	93'412	PLN	425'000	0.00	0.00
07.08.2023	Bought	CHF	10'182	PLN	47'000	0.00	0.00
07.08.2023	Bought	CHF	3'151'787	SEK	38'126'000	0.00	0.00
07.08.2023	Bought	CHF	10'096	SEK	122'000	0.00	0.00
07.08.2023	Bought	CHF	6'970'480	SGD	10'568'000	0.00	0.00
07.08.2023	Bought	CHF	90'369	SGD	137'000	0.00	0.00
07.08.2023	Bought	CHF	76'260	SGD	115'000	0.00	0.00
07.08.2023	Bought	CHF	12'999	SGD	20'000	0.00	0.00
07.08.2023	Bought	CHF	776'956'970	USD	871'280'000	0.00	0.00
07.08.2023	Bought	CHF	6'691'907	USD	7'462'000	0.00	0.00
07.08.2023	Bought	CHF	141'989	USD	159'000	0.00	0.00
07.08.2023	Bought	CHF	13'328'983	USD	14'894'000	0.00	0.00
07.08.2023	Bought	CHF	93'267	USD	106'000	0.00	0.00
07.08.2023	Bought	CHF	1'473'548	USD	1'716'000	0.00	0.00
07.08.2023	Bought	CHF	42'376	USD	49'000	0.00	0.00
07.08.2023	Bought	CHF	197'215	USD	228'000	0.00	0.00
07.08.2023	Bought	CHF	67'730	USD	78'000	0.00	0.00
07.08.2023	Bought	CNH	732'922'000	CHF	89'189'844	0.00	0.00
07.08.2023	Bought	DKK	302'000	CHF	39'535	0.00	0.00
07.08.2023	Bought	DKK	38'182'000	CHF	4'906'655	0.00	0.00
07.08.2023	Bought	EUR	30'000	CHF	29'194	0.00	0.00
07.08.2023	Bought	EUR	1'633'000	CHF	1'591'156	0.00	0.00
07.08.2023	Bought	EUR	556'261'000	CHF	531'652'013	0.00	0.00
07.08.2023	Bought	GBP	148'000	CHF	167'815	0.00	0.00
07.08.2023	Bought	GBP	67'928'000	CHF	75'760'846	0.00	0.00

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07.08.2023	Bought	ILS	19'737'000	CHF	4'671'655	0.00	0.00
07.08.2023	Bought	JPY	488'505'000	CHF	3'028'617	0.00	0.00
07.08.2023	Bought	JPY	66'802'000	CHF	415'956	0.00	0.00
07.08.2023	Bought	JPY	10'479'000	CHF	65'218	0.00	0.00
07.08.2023	Bought	JPY	2'851'000	CHF	17'650	0.00	0.00
07.08.2023	Bought	JPY	37'592'789'000	CHF	229'358'876	0.00	0.00
07.08.2023	Bought	MXN	306'313'000	CHF	15'897'819	0.00	0.00
07.08.2023	Bought	MYR	43'240'000	CHF	8'325'199	0.00	0.00
07.08.2023	Bought	NOK	280'000	CHF	23'332	0.00	0.00
07.08.2023	Bought	NOK	30'115'000	CHF	2'582'635	0.00	0.00
07.08.2023	Bought	NZD	91'000	CHF	49'704	0.00	0.00
07.08.2023	Bought	NZD	6'193'000	CHF	3'339'749	0.00	0.00
07.08.2023	Bought	PLN	37'047'000	CHF	8'056'678	0.00	0.00
07.08.2023	Bought	SEK	260'000	CHF	21'495	0.00	0.00
07.08.2023	Bought	SEK	37'988'000	CHF	3'138'367	0.00	0.00
07.08.2023	Bought	SGD	32'000	CHF	21'248	0.00	0.00
07.08.2023	Bought	SGD	10'808'000	CHF	7'059'477	0.00	0.00
07.08.2023	Bought	USD	8'330'000	CHF	7'427'311	0.00	0.00
07.08.2023	Bought	USD	111'000	CHF	99'266	0.00	0.00
07.08.2023	Bought	USD	887'531'000	CHF	769'364'235	0.00	0.00
06.09.2023	Bought	AUD	35'000	CHF	19'999	0.00	0.00
06.09.2023	Bought	AUD	145'000	CHF	82'306	0.00	0.00
06.09.2023	Bought	AUD	121'000	CHF	70'503	0.00	0.00
06.09.2023	Bought	AUD	41'243'000	CHF	23'592'769	0.00	0.00
06.09.2023	Bought	CAD	43'000	CHF	27'995	0.00	0.00
06.09.2023	Bought	CAD	169'000	CHF	109'484	0.00	0.00
06.09.2023	Bought	CAD	667'000	CHF	437'869	0.00	0.00
06.09.2023	Bought	CAD	49'589'000	CHF	32'373'633	0.00	0.00
06.09.2023	Bought	CHF	23'473'973	AUD	40'282'000	0.00	0.00
06.09.2023	Bought	CHF	125'528	AUD	217'000	0.00	0.00
06.09.2023	Bought	CHF	596'922	AUD	1'045'000	0.00	0.00
06.09.2023	Bought	CHF	31'843'332	CAD	48'501'000	0.00	0.00
06.09.2023	Bought	CHF	199'353	CAD	303'000	0.00	0.00
06.09.2023	Bought	CHF	1'087'188	CAD	1'664'000	0.00	0.00
06.09.2023	Bought	CHF	89'152'523	CNH	732'922'000	0.00	0.00
06.09.2023	Bought	CHF	6'053'296	CNH	49'910'000	0.00	0.00
06.09.2023	Bought	CHF	647'734	CNH	5'300'000	0.00	0.00
06.09.2023	Bought	CHF	2'873'813	CNH	23'570'000	0.00	0.00
06.09.2023	Bought	CHF	15'499	CNH	128'000	0.00	0.00
06.09.2023	Bought	CHF	4'899'581	DKK	38'182'000	0.00	0.00
06.09.2023	Bought	CHF	158'884	DKK	1'241'000	0.00	0.00
06.09.2023	Bought	CHF	26'533	DKK	206'000	0.00	0.00
06.09.2023	Bought	CHF	160'235	DKK	1'249'000	0.00	0.00
06.09.2023	Bought	CHF	530'718'607	EUR	556'261'000	0.00	0.00
06.09.2023	Bought	CHF	1'207'983	EUR	1'259'000	0.00	0.00
06.09.2023	Bought	CHF	42'109	EUR	44'000	0.00	0.00
06.09.2023	Bought	CHF	6'333'783	EUR	6'628'000	0.00	0.00
06.09.2023	Bought	CHF	15'316	EUR	16'000	0.00	0.00
06.09.2023	Bought	CHF	15'292	EUR	16'000	0.00	0.00
06.09.2023	Bought	CHF	41'189	EUR	43'000	0.00	0.00
06.09.2023	Bought	CHF	368'985	GBP	332'000	0.00	0.00
06.09.2023	Bought	CHF	75'528'668	GBP	67'928'000	0.00	0.00
06.09.2023	Bought	CHF	367'169	GBP	329'000	0.00	0.00
06.09.2023	Bought	CHF	41'051	GBP	37'000	0.00	0.00
06.09.2023	Bought	CHF	1'807'768	GBP	1'631'000	0.00	0.00
06.09.2023	Bought	CHF	12'264	GBP	11'000	0.00	0.00
06.09.2023	Bought	CHF	4'661'526	ILS	19'737'000	0.00	0.00
06.09.2023	Bought	CHF	23'252	ILS	97'000	0.00	0.00
06.09.2023	Bought	CHF	234'062	ILS	988'000	0.00	0.00
06.09.2023	Bought	CHF	229'685'529	JPY	37'592'789'000	0.00	0.00
06.09.2023	Bought	CHF	36'382	JPY	5'935'000	0.00	0.00
06.09.2023	Bought	CHF	5'011'203	JPY	813'207'000	0.00	0.00
06.09.2023	Bought	CHF	6'739	JPY	1'100'000	0.00	0.00
06.09.2023	Bought	CHF	36'366	JPY	6'000'000	0.00	0.00
06.09.2023	Bought	CHF	15'760'693	MXN	306'313'000	0.00	0.00
06.09.2023	Bought	CHF	192'681	MXN	3'749'000	0.00	0.00
06.09.2023	Bought	CHF	128'184	MXN	2'482'000	0.00	0.00
06.09.2023	Bought	CHF	457'002	MXN	9'143'000	0.00	0.00
06.09.2023	Bought	CHF	8'352'315	MYR	43'451'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
06.09.2023	Bought	CHF	110'036	MYR	572'000	0.00	0.00
06.09.2023	Bought	CHF	2'576'970	NOK	30'115'000	0.00	0.00
06.09.2023	Bought	CHF	87'515	NOK	1'028'000	0.00	0.00
06.09.2023	Bought	CHF	3'329'152	NZD	6'193'000	0.00	0.00
06.09.2023	Bought	CHF	198'362	NZD	369'000	0.00	0.00
06.09.2023	Bought	CHF	27'913	NZD	52'000	0.00	0.00
06.09.2023	Bought	CHF	105'003	NZD	198'000	0.00	0.00
06.09.2023	Bought	CHF	8'018'231	PLN	37'047'000	0.00	0.00
06.09.2023	Bought	CHF	59'815	PLN	277'000	0.00	0.00
06.09.2023	Bought	CHF	268'350	PLN	1'258'000	0.00	0.00
06.09.2023	Bought	CHF	3'132'830	SEK	37'988'000	0.00	0.00
06.09.2023	Bought	CHF	20'255	SEK	246'000	0.00	0.00
06.09.2023	Bought	CHF	11'030	SEK	134'000	0.00	0.00
06.09.2023	Bought	CHF	7'046'720	SGD	10'808'000	0.00	0.00
06.09.2023	Bought	CHF	32'771	SGD	50'000	0.00	0.00
06.09.2023	Bought	CHF	238'373	SGD	366'000	0.00	0.00
06.09.2023	Bought	CHF	766'897'786	USD	887'531'000	0.00	0.00
06.09.2023	Bought	CHF	2'372'505	USD	2'713'000	0.00	0.00
06.09.2023	Bought	CHF	41'976	USD	48'000	0.00	0.00
06.09.2023	Bought	CHF	17'163'970	USD	19'663'000	0.00	0.00
06.09.2023	Bought	CHF	22'708	USD	26'000	0.00	0.00
06.09.2023	Bought	CHF	59'649	USD	68'000	0.00	0.00
06.09.2023	Bought	CHF	123'387	USD	140'000	0.00	0.00
06.09.2023	Bought	CHF	83'245	USD	95'000	0.00	0.00
06.09.2023	Bought	CNH	230'000	CHF	27'872	0.00	0.00
06.09.2023	Bought	CNH	400'000	CHF	48'450	0.00	0.00
06.09.2023	Bought	CNH	2'349'000	CHF	284'081	0.00	0.00
06.09.2023	Bought	CNH	808'851'000	CHF	97'506'179	0.00	0.00
06.09.2023	Bought	DKK	179'000	CHF	22'918	0.00	0.00
06.09.2023	Bought	DKK	40'699'000	CHF	5'230'461	0.00	0.00
06.09.2023	Bought	EUR	138'000	CHF	132'675	0.00	0.00
06.09.2023	Bought	EUR	1'077'000	CHF	1'027'265	0.00	0.00
06.09.2023	Bought	EUR	872'000	CHF	835'413	0.00	0.00
06.09.2023	Bought	EUR	2'655'000	CHF	2'537'206	0.00	0.00
06.09.2023	Bought	EUR	1'511'000	CHF	1'442'000	0.00	0.00
06.09.2023	Bought	EUR	558'014'000	CHF	534'917'801	0.00	0.00
06.09.2023	Bought	GBP	14'000	CHF	15'567	0.00	0.00
06.09.2023	Bought	GBP	183'000	CHF	202'976	0.00	0.00
06.09.2023	Bought	GBP	70'071'000	CHF	78'424'234	0.00	0.00
06.09.2023	Bought	ILS	71'000	CHF	16'468	0.00	0.00
06.09.2023	Bought	ILS	59'000	CHF	13'718	0.00	0.00
06.09.2023	Bought	ILS	20'692'000	CHF	4'802'679	0.00	0.00
06.09.2023	Bought	JPY	461'827'000	CHF	2'822'334	0.00	0.00
06.09.2023	Bought	JPY	263'271'000	CHF	1'616'851	0.00	0.00
06.09.2023	Bought	JPY	17'687'000	CHF	108'025	0.00	0.00
06.09.2023	Bought	JPY	15'728'000	CHF	94'914	0.00	0.00
06.09.2023	Bought	JPY	99'227'000	CHF	598'027	0.00	0.00
06.09.2023	Bought	JPY	37'561'291'000	CHF	227'878'419	0.00	0.00
06.09.2023	Bought	MXN	1'249'000	CHF	65'127	0.00	0.00
06.09.2023	Bought	MXN	320'438'000	CHF	16'864'914	0.00	0.00
06.09.2023	Bought	MYR	44'023'000	CHF	8'338'274	0.00	0.00
06.09.2023	Bought	NOK	144'000	CHF	11'885	0.00	0.00
06.09.2023	Bought	NOK	30'999'000	CHF	2'568'809	0.00	0.00
06.09.2023	Bought	NZD	29'000	CHF	15'165	0.00	0.00
06.09.2023	Bought	NZD	6'783'000	CHF	3'567'132	0.00	0.00
06.09.2023	Bought	PLN	571'000	CHF	123'254	0.00	0.00
06.09.2023	Bought	PLN	158'000	CHF	33'724	0.00	0.00
06.09.2023	Bought	PLN	37'853'000	CHF	8'095'959	0.00	0.00
06.09.2023	Bought	SEK	167'000	CHF	13'426	0.00	0.00
06.09.2023	Bought	SEK	38'201'000	CHF	3'085'965	0.00	0.00
06.09.2023	Bought	SGD	24'000	CHF	15'636	0.00	0.00
06.09.2023	Bought	SGD	11'200'000	CHF	7'320'395	0.00	0.00
06.09.2023	Bought	USD	1'991'000	CHF	1'750'826	0.00	0.00
06.09.2023	Bought	USD	4'115'000	CHF	3'554'088	0.00	0.00
06.09.2023	Bought	USD	137'000	CHF	119'775	0.00	0.00
06.09.2023	Bought	USD	5'566'000	CHF	4'920'773	0.00	0.00
06.09.2023	Bought	USD	2'388'000	CHF	2'103'852	0.00	0.00
06.09.2023	Bought	USD	896'087'000	CHF	791'476'908	0.00	0.00
05.10.2023	Bought	AUD	306'000	CHF	179'791	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
05.10.2023	Bought	AUD	41'139'000	CHF	24'289'206	0.00	0.00
05.10.2023	Bought	CAD	445'000	CHF	289'700	0.00	0.00
05.10.2023	Bought	CAD	384'000	CHF	260'704	0.00	0.00
05.10.2023	Bought	CAD	48'837'000	CHF	33'044'775	0.00	0.00
05.10.2023	Bought	CHF	78'202	AUD	137'000	0.00	0.00
05.10.2023	Bought	CHF	23'544'020	AUD	41'243'000	0.00	0.00
05.10.2023	Bought	CHF	37'191	AUD	65'000	0.00	0.00
05.10.2023	Bought	CHF	32'285'464	CAD	49'589'000	0.00	0.00
05.10.2023	Bought	CHF	50'134	CAD	77'000	0.00	0.00
05.10.2023	Bought	CHF	5'222'882	DKK	40'699'000	0.00	0.00
05.10.2023	Bought	CHF	15'138	DKK	118'000	0.00	0.00
05.10.2023	Bought	CHF	533'985'917	EUR	558'014'000	0.00	0.00
05.10.2023	Bought	CHF	2'306'770	EUR	2'413'000	0.00	0.00
05.10.2023	Bought	CHF	89'362	EUR	94'000	0.00	0.00
05.10.2023	Bought	CHF	111'707	EUR	117'000	0.00	0.00
05.10.2023	Bought	CHF	4'640'333	EUR	4'863'000	0.00	0.00
05.10.2023	Bought	CHF	711'435	EUR	735'000	0.00	0.00
05.10.2023	Bought	CHF	78'187'674	GBP	70'071'000	0.00	0.00
05.10.2023	Bought	CHF	398'259	GBP	357'000	0.00	0.00
05.10.2023	Bought	CHF	13'357	GBP	12'000	0.00	0.00
05.10.2023	Bought	CHF	15'573	GBP	14'000	0.00	0.00
05.10.2023	Bought	CHF	117'347	GBP	105'000	0.00	0.00
05.10.2023	Bought	CHF	4'793'093	ILS	20'692'000	0.00	0.00
05.10.2023	Bought	CHF	18'330	ILS	79'000	0.00	0.00
05.10.2023	Bought	CHF	228'220'548	JPY	37'561'291'000	0.00	0.00
05.10.2023	Bought	CHF	86'264	JPY	14'240'000	0.00	0.00
05.10.2023	Bought	CHF	206'579	JPY	33'667'000	0.00	0.00
05.10.2023	Bought	CHF	16'726'950	MXN	320'438'000	0.00	0.00
05.10.2023	Bought	CHF	8'291'174	MYR	43'839'000	0.00	0.00
05.10.2023	Bought	CHF	2'563'066	NOK	30'999'000	0.00	0.00
05.10.2023	Bought	CHF	12'367	NOK	149'000	0.00	0.00
05.10.2023	Bought	CHF	3'556'090	NZD	6'783'000	0.00	0.00
05.10.2023	Bought	CHF	26'738	NZD	51'000	0.00	0.00
05.10.2023	Bought	CHF	16'920	NZD	31'000	0.00	0.00
05.10.2023	Bought	CHF	8'057'135	PLN	37'853'000	0.00	0.00
05.10.2023	Bought	CHF	85'298	PLN	400'000	0.00	0.00
05.10.2023	Bought	CHF	152'397	PLN	730'000	0.00	0.00
05.10.2023	Bought	CHF	3'080'666	SEK	38'201'000	0.00	0.00
05.10.2023	Bought	CHF	10'125	SEK	121'000	0.00	0.00
05.10.2023	Bought	CHF	7'306'718	SGD	11'200'000	0.00	0.00
05.10.2023	Bought	CHF	788'992'954	USD	896'087'000	0.00	0.00
05.10.2023	Bought	CHF	770'576	USD	876'000	0.00	0.00
05.10.2023	Bought	CHF	132'979	USD	150'000	0.00	0.00
05.10.2023	Bought	CHF	173'649	USD	195'000	0.00	0.00
05.10.2023	Bought	CHF	69'677	USD	78'000	0.00	0.00
05.10.2023	Bought	CHF	853'935	USD	932'000	0.00	0.00
05.10.2023	Bought	DKK	184'000	CHF	23'882	0.00	0.00
05.10.2023	Bought	DKK	40'633'000	CHF	5'274'932	0.00	0.00
05.10.2023	Bought	EUR	43'000	CHF	41'178	0.00	0.00
05.10.2023	Bought	EUR	1'760'000	CHF	1'684'133	0.00	0.00
05.10.2023	Bought	EUR	59'000	CHF	56'968	0.00	0.00
05.10.2023	Bought	EUR	564'374'000	CHF	546'624'438	0.00	0.00
05.10.2023	Bought	GBP	11'000	CHF	12'245	0.00	0.00
05.10.2023	Bought	GBP	979'000	CHF	1'092'317	0.00	0.00
05.10.2023	Bought	GBP	69'569'000	CHF	77'677'267	0.00	0.00
05.10.2023	Bought	ILS	20'771'000	CHF	4'984'877	0.00	0.00
05.10.2023	Bought	JPY	520'754'000	CHF	3'164'351	0.00	0.00
05.10.2023	Bought	JPY	41'590'000	CHF	253'419	0.00	0.00
05.10.2023	Bought	JPY	3'745'000	CHF	22'978	0.00	0.00
05.10.2023	Bought	JPY	37'043'109'000	CHF	227'084'611	0.00	0.00
05.10.2023	Bought	MXN	3'661'000	CHF	190'520	0.00	0.00
05.10.2023	Bought	MXN	25'037'000	CHF	1'301'324	0.00	0.00
05.10.2023	Bought	MXN	291'740'000	CHF	15'326'898	0.00	0.00
05.10.2023	Bought	MYR	43'839'000	CHF	8'514'940	0.00	0.00
05.10.2023	Bought	NOK	31'148'000	CHF	2'669'413	0.00	0.00
05.10.2023	Bought	NZD	6'865'000	CHF	3'772'743	0.00	0.00
05.10.2023	Bought	PLN	93'000	CHF	19'862	0.00	0.00
05.10.2023	Bought	PLN	38'890'000	CHF	8'137'534	0.00	0.00
05.10.2023	Bought	SEK	422'000	CHF	33'980	0.00	0.00

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05.10.2023	Bought	SEK	37'900'000	CHF	3'188'915	0.00	0.00
05.10.2023	Bought	SGD	267'000	CHF	174'303	0.00	0.00
05.10.2023	Bought	SGD	512'000	CHF	343'339	0.00	0.00
05.10.2023	Bought	SGD	10'421'000	CHF	6'982'544	0.00	0.00
05.10.2023	Bought	USD	94'000	CHF	85'781	0.00	0.00
05.10.2023	Bought	USD	143'000	CHF	128'200	0.00	0.00
05.10.2023	Bought	USD	7'297'000	CHF	6'424'315	0.00	0.00
05.10.2023	Bought	USD	2'690'000	CHF	2'370'164	0.00	0.00
05.10.2023	Bought	USD	888'094'000	CHF	812'428'391	0.00	0.00
10.10.2023	Bought	CHF	17'851	CNH	147'000	0.00	0.00
10.10.2023	Bought	CHF	97'290'987	CNH	808'851'000	0.00	0.00
10.10.2023	Bought	CHF	7'011'374	CNH	57'910'000	0.00	0.00
10.10.2023	Bought	CHF	22'289	CNH	183'000	0.00	0.00
10.10.2023	Bought	CNH	93'000	CHF	11'595	0.00	0.00
10.10.2023	Bought	CNH	480'000	CHF	58'287	0.00	0.00
10.10.2023	Bought	CNH	866'518'000	CHF	109'008'453	0.00	0.00
06.11.2023	Bought	AUD	112'000	CHF	65'267	0.00	0.00
06.11.2023	Bought	AUD	933'000	CHF	549'585	0.00	0.00
06.11.2023	Bought	AUD	40'997'000	CHF	23'622'635	0.00	0.00
06.11.2023	Bought	CAD	1'317'000	CHF	888'367	0.00	0.00
06.11.2023	Bought	CAD	48'659'000	CHF	31'898'116	0.00	0.00
06.11.2023	Bought	CHF	24'233'463	AUD	41'139'000	0.00	0.00
06.11.2023	Bought	CHF	58'517	AUD	101'000	0.00	0.00
06.11.2023	Bought	CHF	430'514	AUD	761'000	0.00	0.00
06.11.2023	Bought	CHF	23'272	AUD	41'000	0.00	0.00
06.11.2023	Bought	CHF	32'946'270	CAD	48'837'000	0.00	0.00
06.11.2023	Bought	CHF	36'114	CAD	54'000	0.00	0.00
06.11.2023	Bought	CHF	78'333	CAD	117'000	0.00	0.00
06.11.2023	Bought	CHF	599'299	CAD	919'000	0.00	0.00
06.11.2023	Bought	CHF	31'844	CAD	49'000	0.00	0.00
06.11.2023	Bought	CHF	108'773'093	CNH	866'518'000	0.00	0.00
06.11.2023	Bought	CHF	3'909'334	CNH	31'200'000	0.00	0.00
06.11.2023	Bought	CHF	201'954	CNH	1'608'000	0.00	0.00
06.11.2023	Bought	CHF	2'306'351	CNH	18'900'000	0.00	0.00
06.11.2023	Bought	CHF	113'507	CNH	926'000	0.00	0.00
06.11.2023	Bought	CHF	5'265'756	DKK	40'633'000	0.00	0.00
06.11.2023	Bought	CHF	41'205	DKK	320'000	0.00	0.00
06.11.2023	Bought	CHF	12'659	DKK	98'000	0.00	0.00
06.11.2023	Bought	CHF	545'492'868	EUR	564'374'000	0.00	0.00
06.11.2023	Bought	CHF	3'749'286	EUR	3'905'000	0.00	0.00
06.11.2023	Bought	CHF	2'695'669	EUR	2'799'000	0.00	0.00
06.11.2023	Bought	CHF	52'843	EUR	55'000	0.00	0.00
06.11.2023	Bought	CHF	57'496	EUR	60'000	0.00	0.00
06.11.2023	Bought	CHF	3'178'109	EUR	3'357'000	0.00	0.00
06.11.2023	Bought	CHF	133'408	EUR	141'000	0.00	0.00
06.11.2023	Bought	CHF	520'766	EUR	550'000	0.00	0.00
06.11.2023	Bought	CHF	77'427'375	GBP	69'569'000	0.00	0.00
06.11.2023	Bought	CHF	489'412	GBP	442'000	0.00	0.00
06.11.2023	Bought	CHF	1'970'928	GBP	1'777'000	0.00	0.00
06.11.2023	Bought	CHF	105'463	GBP	97'000	0.00	0.00
06.11.2023	Bought	CHF	18'474	GBP	17'000	0.00	0.00
06.11.2023	Bought	CHF	60'982	GBP	56'000	0.00	0.00
06.11.2023	Bought	CHF	4'975'059	ILS	20'771'000	0.00	0.00
06.11.2023	Bought	CHF	14'340	ILS	60'000	0.00	0.00
06.11.2023	Bought	CHF	154'650	ILS	698'000	0.00	0.00
06.11.2023	Bought	CHF	227'469'759	JPY	37'043'109'000	0.00	0.00
06.11.2023	Bought	CHF	383'531	JPY	61'957'000	0.00	0.00
06.11.2023	Bought	CHF	22'790	JPY	3'700'000	0.00	0.00
06.11.2023	Bought	CHF	24'404	JPY	4'005'000	0.00	0.00
06.11.2023	Bought	CHF	233'559	JPY	39'024'000	0.00	0.00
06.11.2023	Bought	CHF	89'677	JPY	15'037'000	0.00	0.00
06.11.2023	Bought	CHF	194'443	JPY	32'523'000	0.00	0.00
06.11.2023	Bought	CHF	15'193'129	MXN	291'740'000	0.00	0.00
06.11.2023	Bought	CHF	46'211	MXN	902'000	0.00	0.00
06.11.2023	Bought	CHF	257'001	MXN	5'280'000	0.00	0.00
06.11.2023	Bought	CHF	17'639	MXN	358'000	0.00	0.00
06.11.2023	Bought	CHF	8'564'424	MYR	44'158'000	0.00	0.00
06.11.2023	Bought	CHF	200'859	MYR	1'076'000	0.00	0.00
06.11.2023	Bought	CHF	2'662'669	NOK	31'148'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
06.11.2023	Bought	CHF	15'263	NOK	182'000	0.00	0.00
06.11.2023	Bought	CHF	56'315	NOK	694'000	0.00	0.00
06.11.2023	Bought	CHF	3'759'864	NZD	6'865'000	0.00	0.00
06.11.2023	Bought	CHF	97'699	NZD	187'000	0.00	0.00
06.11.2023	Bought	CHF	8'102'028	PLN	38'890'000	0.00	0.00
06.11.2023	Bought	CHF	28'787	PLN	138'000	0.00	0.00
06.11.2023	Bought	CHF	22'208	PLN	107'000	0.00	0.00
06.11.2023	Bought	CHF	91'883	PLN	433'000	0.00	0.00
06.11.2023	Bought	CHF	3'182'250	SEK	37'900'000	0.00	0.00
06.11.2023	Bought	CHF	15'010	SEK	181'000	0.00	0.00
06.11.2023	Bought	CHF	94'330	SEK	1'156'000	0.00	0.00
06.11.2023	Bought	CHF	6'968'629	SGD	10'421'000	0.00	0.00
06.11.2023	Bought	CHF	16'611	SGD	25'000	0.00	0.00
06.11.2023	Bought	CHF	16'737	SGD	25'000	0.00	0.00
06.11.2023	Bought	CHF	107'633	SGD	165'000	0.00	0.00
06.11.2023	Bought	CHF	809'677'964	USD	888'094'000	0.00	0.00
06.11.2023	Bought	CHF	1'898'604	USD	2'068'000	0.00	0.00
06.11.2023	Bought	CHF	78'384	USD	86'000	0.00	0.00
06.11.2023	Bought	CHF	84'905	USD	94'000	0.00	0.00
06.11.2023	Bought	CHF	7'953'943	USD	8'884'000	0.00	0.00
06.11.2023	Bought	CHF	40'154	USD	45'000	0.00	0.00
06.11.2023	Bought	CHF	107'291	USD	120'000	0.00	0.00
06.11.2023	Bought	CHF	784'734	USD	874'000	0.00	0.00
06.11.2023	Bought	CNH	81'000	CHF	9'916	0.00	0.00
06.11.2023	Bought	CNH	80'000	CHF	9'889	0.00	0.00
06.11.2023	Bought	CNH	4'160'000	CHF	521'350	0.00	0.00
06.11.2023	Bought	CNH	2'060'000	CHF	256'910	0.00	0.00
06.11.2023	Bought	CNH	912'771'000	CHF	112'139'361	0.00	0.00
06.11.2023	Bought	DKK	1'438'000	CHF	186'439	0.00	0.00
06.11.2023	Bought	DKK	39'613'000	CHF	5'102'294	0.00	0.00
06.11.2023	Bought	EUR	49'000	CHF	46'508	0.00	0.00
06.11.2023	Bought	EUR	39'000	CHF	36'930	0.00	0.00
06.11.2023	Bought	EUR	33'000	CHF	31'194	0.00	0.00
06.11.2023	Bought	EUR	20'360'000	CHF	19'676'922	0.00	0.00
06.11.2023	Bought	EUR	554'760'000	CHF	533'656'930	0.00	0.00
06.11.2023	Bought	GBP	1'486'000	CHF	1'653'530	0.00	0.00
06.11.2023	Bought	GBP	70'472'000	CHF	77'823'005	0.00	0.00
06.11.2023	Bought	ILS	369'000	CHF	88'500	0.00	0.00
06.11.2023	Bought	ILS	21'160'000	CHF	4'755'327	0.00	0.00
06.11.2023	Bought	JPY	267'652'000	CHF	1'643'795	0.00	0.00
06.11.2023	Bought	JPY	148'444'000	CHF	906'558	0.00	0.00
06.11.2023	Bought	JPY	3'300'000	CHF	19'970	0.00	0.00
06.11.2023	Bought	JPY	4'674'000	CHF	28'048	0.00	0.00
06.11.2023	Bought	JPY	3'793'000	CHF	22'656	0.00	0.00
06.11.2023	Bought	JPY	36'771'492'000	CHF	220'961'809	0.00	0.00
06.11.2023	Bought	MXN	6'533'000	CHF	340'735	0.00	0.00
06.11.2023	Bought	MXN	291'747'000	CHF	14'694'439	0.00	0.00
06.11.2023	Bought	MYR	45'234'000	CHF	8'564'450	0.00	0.00
06.11.2023	Bought	NOK	221'000	CHF	18'949	0.00	0.00
06.11.2023	Bought	NOK	31'803'000	CHF	2'584'389	0.00	0.00
06.11.2023	Bought	NZD	127'000	CHF	69'556	0.00	0.00
06.11.2023	Bought	NZD	40'000	CHF	21'734	0.00	0.00
06.11.2023	Bought	NZD	6'885'000	CHF	3'642'922	0.00	0.00
06.11.2023	Bought	PLN	39'568'000	CHF	8'553'806	0.00	0.00
06.11.2023	Bought	SEK	558'000	CHF	46'883	0.00	0.00
06.11.2023	Bought	SEK	38'679'000	CHF	3'143'024	0.00	0.00
06.11.2023	Bought	SGD	143'000	CHF	95'650	0.00	0.00
06.11.2023	Bought	SGD	10'493'000	CHF	6'961'645	0.00	0.00
06.11.2023	Bought	USD	49'000	CHF	44'103	0.00	0.00
06.11.2023	Bought	USD	77'000	CHF	69'521	0.00	0.00
06.11.2023	Bought	USD	20'065'000	CHF	18'289'890	0.00	0.00
06.11.2023	Bought	USD	1'503'000	CHF	1'366'845	0.00	0.00
06.11.2023	Bought	USD	878'571'000	CHF	799'543'539	0.00	0.00
06.12.2023	Bought	AUD	49'000	CHF	28'455	0.00	0.00
06.12.2023	Bought	AUD	128'000	CHF	73'595	0.00	0.00
06.12.2023	Bought	AUD	389'000	CHF	223'595	0.00	0.00
06.12.2023	Bought	AUD	40'431'000	CHF	23'310'699	0.00	0.00
06.12.2023	Bought	CAD	13'000	CHF	8'520	0.00	0.00
06.12.2023	Bought	CAD	48'938'000	CHF	31'385'505	0.00	0.00

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06.12.2023	Bought	CHF	23'570'528	AUD	40'997'000	0.00	0.00
06.12.2023	Bought	CHF	166'648	CAD	255'000	0.00	0.00
06.12.2023	Bought	CHF	31'810'578	CAD	48'659'000	0.00	0.00
06.12.2023	Bought	CHF	24'152	CAD	37'000	0.00	0.00
06.12.2023	Bought	CHF	112'012'068	CNH	912'771'000	0.00	0.00
06.12.2023	Bought	CHF	6'349'386	CNH	51'290'000	0.00	0.00
06.12.2023	Bought	CHF	206'627	CNH	1'670'000	0.00	0.00
06.12.2023	Bought	CHF	5'093'753	DKK	39'613'000	0.00	0.00
06.12.2023	Bought	CHF	12'220	DKK	95'000	0.00	0.00
06.12.2023	Bought	CHF	13'208	DKK	103'000	0.00	0.00
06.12.2023	Bought	CHF	1'529'967	EUR	1'594'000	0.00	0.00
06.12.2023	Bought	CHF	532'608'433	EUR	554'760'000	0.00	0.00
06.12.2023	Bought	CHF	808'565	EUR	845'000	0.00	0.00
06.12.2023	Bought	CHF	15'450	EUR	16'000	0.00	0.00
06.12.2023	Bought	CHF	48'087	EUR	50'000	0.00	0.00
06.12.2023	Bought	CHF	77'591'011	GBP	70'472'000	0.00	0.00
06.12.2023	Bought	CHF	438'892	GBP	399'000	0.00	0.00
06.12.2023	Bought	CHF	890'946	GBP	810'000	0.00	0.00
06.12.2023	Bought	CHF	4'745'734	ILS	21'160'000	0.00	0.00
06.12.2023	Bought	CHF	221'308'635	JPY	36'771'492'000	0.00	0.00
06.12.2023	Bought	CHF	1'791'638	JPY	297'073'000	0.00	0.00
06.12.2023	Bought	CHF	14'574'746	MXN	291'747'000	0.00	0.00
06.12.2023	Bought	CHF	29'960	MXN	599'000	0.00	0.00
06.12.2023	Bought	CHF	8'498'374	MYR	44'953'000	0.00	0.00
06.12.2023	Bought	CHF	2'578'457	NOK	31'803'000	0.00	0.00
06.12.2023	Bought	CHF	155'190	NOK	1'910'000	0.00	0.00
06.12.2023	Bought	CHF	3'631'569	NZD	6'885'000	0.00	0.00
06.12.2023	Bought	CHF	8'523'315	PLN	39'568'000	0.00	0.00
06.12.2023	Bought	CHF	35'540	PLN	166'000	0.00	0.00
06.12.2023	Bought	CHF	3'136'741	SEK	38'679'000	0.00	0.00
06.12.2023	Bought	CHF	12'435	SEK	153'000	0.00	0.00
06.12.2023	Bought	CHF	6'728	SEK	83'000	0.00	0.00
06.12.2023	Bought	CHF	6'948'710	SGD	10'493'000	0.00	0.00
06.12.2023	Bought	CHF	16'573	SGD	25'000	0.00	0.00
06.12.2023	Bought	CHF	7'945	SGD	12'000	0.00	0.00
06.12.2023	Bought	CHF	797'024'675	USD	878'571'000	0.00	0.00
06.12.2023	Bought	CHF	8'027'372	USD	8'886'000	0.00	0.00
06.12.2023	Bought	CHF	50'178	USD	56'000	0.00	0.00
06.12.2023	Bought	CHF	23'147	USD	26'000	0.00	0.00
06.12.2023	Bought	CHF	26'444	USD	30'000	0.00	0.00
06.12.2023	Bought	CHF	175'164	USD	198'000	0.00	0.00
06.12.2023	Bought	CNH	248'000	CHF	30'630	0.00	0.00
06.12.2023	Bought	CNH	213'000	CHF	26'307	0.00	0.00
06.12.2023	Bought	CNH	965'270'000	CHF	118'069'992	0.00	0.00
06.12.2023	Bought	DKK	50'000	CHF	6'435	0.00	0.00
06.12.2023	Bought	DKK	39'761'000	CHF	5'080'772	0.00	0.00
06.12.2023	Bought	EUR	46'000	CHF	44'178	0.00	0.00
06.12.2023	Bought	EUR	1'111'000	CHF	1'066'999	0.00	0.00
06.12.2023	Bought	EUR	90'000	CHF	86'603	0.00	0.00
06.12.2023	Bought	EUR	556'018'000	CHF	527'527'082	0.00	0.00
06.12.2023	Bought	GBP	738'000	CHF	812'245	0.00	0.00
06.12.2023	Bought	GBP	16'000	CHF	17'671	0.00	0.00
06.12.2023	Bought	GBP	70'927'000	CHF	78'076'442	0.00	0.00
06.12.2023	Bought	ILS	581'000	CHF	130'508	0.00	0.00
06.12.2023	Bought	ILS	20'579'000	CHF	4'831'584	0.00	0.00
06.12.2023	Bought	JPY	1'155'787'000	CHF	6'957'911	0.00	0.00
06.12.2023	Bought	JPY	108'565'000	CHF	653'652	0.00	0.00
06.12.2023	Bought	JPY	7'960'000	CHF	47'688	0.00	0.00
06.12.2023	Bought	JPY	5'835'000	CHF	34'806	0.00	0.00
06.12.2023	Bought	JPY	35'790'418'000	CHF	210'515'488	0.00	0.00
06.12.2023	Bought	MXN	786'000	CHF	39'272	0.00	0.00
06.12.2023	Bought	MXN	413'000	CHF	21'102	0.00	0.00
06.12.2023	Bought	MXN	291'147'000	CHF	14'626'607	0.00	0.00
06.12.2023	Bought	MYR	44'953'000	CHF	8'421'366	0.00	0.00
06.12.2023	Bought	NOK	51'000	CHF	4'126	0.00	0.00
06.12.2023	Bought	NOK	33'662'000	CHF	2'736'985	0.00	0.00
06.12.2023	Bought	NZD	14'000	CHF	7'384	0.00	0.00
06.12.2023	Bought	NZD	12'000	CHF	6'330	0.00	0.00
06.12.2023	Bought	NZD	9'000	CHF	4'785	0.00	0.00

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06.12.2023	Bought	NZD	6'850'000	CHF	3'678'176	0.00	0.00
06.12.2023	Bought	PLN	49'000	CHF	10'554	0.00	0.00
06.12.2023	Bought	PLN	830'000	CHF	178'565	0.00	0.00
06.12.2023	Bought	PLN	38'855'000	CHF	8'506'548	0.00	0.00
06.12.2023	Bought	SEK	48'000	CHF	3'900	0.00	0.00
06.12.2023	Bought	SEK	38'867'000	CHF	3'239'930	0.00	0.00
06.12.2023	Bought	SGD	12'000	CHF	7'954	0.00	0.00
06.12.2023	Bought	SGD	10'518'000	CHF	6'875'800	0.00	0.00
06.12.2023	Bought	USD	143'000	CHF	128'298	0.00	0.00
06.12.2023	Bought	USD	9'740'000	CHF	8'832'456	0.00	0.00
06.12.2023	Bought	USD	881'000	CHF	798'272	0.00	0.00
06.12.2023	Bought	USD	1'745'000	CHF	1'566'675	0.00	0.00
06.12.2023	Bought	USD	875'258'000	CHF	761'080'594	0.00	0.00
08.01.2024	Bought	AUD	49'000	CHF	28'454	0.00	0.00
08.01.2024	Bought	AUD	238'000	CHF	137'605	0.00	0.00
08.01.2024	Bought	AUD	686'000	CHF	394'410	0.00	0.00
08.01.2024	Bought	CAD	63'000	CHF	40'534	0.00	0.00
08.01.2024	Bought	CAD	180'000	CHF	116'206	0.00	0.00
08.01.2024	Bought	CHF	23'249'325	AUD	40'431'000	0.00	0.00
08.01.2024	Bought	CHF	502'858	AUD	868'000	0.00	0.00
08.01.2024	Bought	CHF	952'313	CAD	1'490'000	0.00	0.00
08.01.2024	Bought	CHF	31'285'036	CAD	48'938'000	0.00	0.00
08.01.2024	Bought	CHF	672'921	CAD	1'045'000	0.00	0.00
08.01.2024	Bought	CHF	27'697	CAD	43'000	0.00	0.00
08.01.2024	Bought	CHF	11'517	CAD	18'000	0.00	0.00
08.01.2024	Bought	CHF	117'925'027	CNH	965'270'000	0.00	0.00
08.01.2024	Bought	CHF	7'957'161	CNH	65'435'000	0.00	0.00
08.01.2024	Bought	CHF	21'415	CNH	175'000	0.00	0.00
08.01.2024	Bought	CHF	2'798'299	CNH	23'000'000	0.00	0.00
08.01.2024	Bought	CHF	43'324	CNH	366'000	0.00	0.00
08.01.2024	Bought	CHF	5'071'106	DKK	39'761'000	0.00	0.00
08.01.2024	Bought	CHF	17'521'238	EUR	18'512'000	0.00	0.00
08.01.2024	Bought	CHF	526'352'216	EUR	556'018'000	0.00	0.00
08.01.2024	Bought	CHF	11'751'051	EUR	12'460'000	0.00	0.00
08.01.2024	Bought	CHF	5'353'483	EUR	5'630'000	0.00	0.00
08.01.2024	Bought	CHF	242'928	EUR	258'000	0.00	0.00
08.01.2024	Bought	CHF	256'254	EUR	273'000	0.00	0.00
08.01.2024	Bought	CHF	3'207'991	GBP	2'925'000	0.00	0.00
08.01.2024	Bought	CHF	77'807'061	GBP	70'927'000	0.00	0.00
08.01.2024	Bought	CHF	1'820'978	GBP	1'658'000	0.00	0.00
08.01.2024	Bought	CHF	861'231	GBP	781'000	0.00	0.00
08.01.2024	Bought	CHF	39'975	GBP	37'000	0.00	0.00
08.01.2024	Bought	CHF	4'819'507	ILS	20'579'000	0.00	0.00
08.01.2024	Bought	CHF	198'630	ILS	853'000	0.00	0.00
08.01.2024	Bought	CHF	14'494'516	MXN	291'147'000	0.00	0.00
08.01.2024	Bought	CHF	828'678	MXN	16'716'000	0.00	0.00
08.01.2024	Bought	CHF	290'004	MXN	5'819'000	0.00	0.00
08.01.2024	Bought	CHF	12'565	MXN	250'000	0.00	0.00
08.01.2024	Bought	CHF	8'527'694	MYR	45'605'000	0.00	0.00
08.01.2024	Bought	CHF	2'729'450	NOK	33'662'000	0.00	0.00
08.01.2024	Bought	CHF	82'445	NOK	1'025'000	0.00	0.00
08.01.2024	Bought	CHF	127'838	NOK	1'547'000	0.00	0.00
08.01.2024	Bought	CHF	187'787	NZD	351'000	0.00	0.00
08.01.2024	Bought	CHF	3'664'784	NZD	6'850'000	0.00	0.00
08.01.2024	Bought	CHF	147'975	NZD	276'000	0.00	0.00
08.01.2024	Bought	CHF	8'464'299	PLN	38'855'000	0.00	0.00
08.01.2024	Bought	CHF	93'227	PLN	430'000	0.00	0.00
08.01.2024	Bought	CHF	54'088	PLN	246'000	0.00	0.00
08.01.2024	Bought	CHF	3'233'500	SEK	38'867'000	0.00	0.00
08.01.2024	Bought	CHF	84'954	SEK	1'026'000	0.00	0.00
08.01.2024	Bought	CHF	116'748	SEK	1'377'000	0.00	0.00
08.01.2024	Bought	CHF	6'860'605	SGD	10'518'000	0.00	0.00
08.01.2024	Bought	CHF	201'496	SGD	310'000	0.00	0.00
08.01.2024	Bought	CHF	125'853	SGD	193'000	0.00	0.00
08.01.2024	Bought	CHF	29'492'418	USD	34'053'000	0.00	0.00
08.01.2024	Bought	CHF	758'219'376	USD	875'258'000	0.00	0.00
08.01.2024	Bought	CHF	24'445'127	USD	28'075'000	0.00	0.00
08.01.2024	Bought	CHF	31'341	USD	36'000	0.00	0.00
08.01.2024	Bought	CHF	22'716	USD	26'000	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
08.01.2024	Bought	CHF	894'268	USD	1'035'000	0.00	0.00
08.01.2024	Bought	CNH	199'000	CHF	23'856	0.00	0.00
08.01.2024	Bought	CNH	1'265'000	CHF	152'587	0.00	0.00
08.01.2024	Bought	DKK	4'421'000	CHF	561'477	0.00	0.00
08.01.2024	Bought	DKK	129'000	CHF	16'460	0.00	0.00
08.01.2024	Bought	EUR	112'000	CHF	105'396	0.00	0.00
08.01.2024	Bought	EUR	17'000	CHF	16'034	0.00	0.00
08.01.2024	Bought	EUR	14'278'000	CHF	13'465'825	0.00	0.00
08.01.2024	Bought	EUR	21'000	CHF	19'795	0.00	0.00
08.01.2024	Bought	EUR	897'000	CHF	846'363	0.00	0.00
08.01.2024	Bought	GBP	154'000	CHF	168'358	0.00	0.00
08.01.2024	Bought	GBP	15'000	CHF	16'245	0.00	0.00
08.01.2024	Bought	GBP	547'000	CHF	603'634	0.00	0.00
08.01.2024	Bought	ILS	25'000	CHF	5'872	0.00	0.00
08.01.2024	Bought	ILS	117'000	CHF	27'438	0.00	0.00
08.01.2024	Bought	MXN	375'000	CHF	18'816	0.00	0.00
08.01.2024	Bought	MXN	2'606'000	CHF	130'842	0.00	0.00
08.01.2024	Bought	NOK	45'000	CHF	3'763	0.00	0.00
08.01.2024	Bought	NOK	134'000	CHF	10'891	0.00	0.00
08.01.2024	Bought	NZD	9'000	CHF	4'841	0.00	0.00
08.01.2024	Bought	PLN	48'000	CHF	10'436	0.00	0.00
08.01.2024	Bought	PLN	107'000	CHF	23'376	0.00	0.00
08.01.2024	Bought	SEK	49'000	CHF	4'144	0.00	0.00
08.01.2024	Bought	SEK	229'000	CHF	19'158	0.00	0.00
08.01.2024	Bought	SGD	36'000	CHF	23'533	0.00	0.00
08.01.2024	Bought	SGD	13'000	CHF	8'402	0.00	0.00
08.01.2024	Bought	USD	32'000	CHF	27'874	0.00	0.00
08.01.2024	Bought	USD	34'000	CHF	29'811	0.00	0.00
08.01.2024	Bought	USD	175'000	CHF	149'748	0.00	0.00
08.01.2024	Bought	USD	27'841'000	CHF	24'194'302	0.00	0.00
08.01.2024	Bought	USD	1'153'000	CHF	989'321	0.00	0.00
08.01.2024	Bought	USD	1'740'000	CHF	1'486'661	0.00	0.00
08.01.2024	Bought	USD	4'927'000	CHF	4'163'074	0.00	0.00
09.01.2024	Bought	CHF	6'059'999	JPY	1'028'457'000	0.00	0.00
09.01.2024	Bought	CHF	210'876'679	JPY	35'790'418'000	0.00	0.00
09.01.2024	Bought	CHF	17'833	JPY	3'000'000	0.00	0.00
09.01.2024	Bought	CHF	2'938'636	JPY	480'157'000	0.00	0.00
09.01.2024	Bought	CHF	133'256	JPY	22'392'000	0.00	0.00
09.01.2024	Bought	JPY	33'890'000	CHF	200'850	0.00	0.00
09.01.2024	Bought	JPY	57'051'000	CHF	341'481	0.00	0.00
09.01.2024	Bought	JPY	7'097'000	CHF	42'816	0.00	0.00
06.02.2024	Bought	AUD	66'000	CHF	37'722	0.00	0.00
06.02.2024	Bought	AUD	42'259'000	CHF	23'964'306	0.00	0.00
06.02.2024	Bought	CAD	209'000	CHF	134'705	0.00	0.00
06.02.2024	Bought	CAD	55'094'000	CHF	35'374'717	0.00	0.00
06.02.2024	Bought	CHF	23'089'619	AUD	40'326'000	0.00	0.00
06.02.2024	Bought	CHF	637'638	AUD	1'113'000	0.00	0.00
06.02.2024	Bought	CHF	152'233	AUD	265'000	0.00	0.00
06.02.2024	Bought	CHF	336'326	AUD	591'000	0.00	0.00
06.02.2024	Bought	CHF	6'236	AUD	11'000	0.00	0.00
06.02.2024	Bought	CHF	10'790	AUD	19'000	0.00	0.00
06.02.2024	Bought	CHF	32'446'538	CAD	51'291'000	0.00	0.00
06.02.2024	Bought	CHF	1'032'817	CAD	1'623'000	0.00	0.00
06.02.2024	Bought	CHF	27'992	CAD	44'000	0.00	0.00
06.02.2024	Bought	CHF	1'434'343	CAD	2'260'000	0.00	0.00
06.02.2024	Bought	CHF	38'508	CAD	61'000	0.00	0.00
06.02.2024	Bought	CHF	15'423	CAD	24'000	0.00	0.00
06.02.2024	Bought	CHF	124'069'522	CNH	1'052'782'000	0.00	0.00
06.02.2024	Bought	CHF	1'134'522	CNH	9'612'000	0.00	0.00
06.02.2024	Bought	CHF	4'561'931	CNH	38'650'000	0.00	0.00
06.02.2024	Bought	CHF	381'244	CNH	3'214'000	0.00	0.00
06.02.2024	Bought	CHF	18'047	CNH	152'000	0.00	0.00
06.02.2024	Bought	CHF	3'854'802	CNH	32'583'000	0.00	0.00
06.02.2024	Bought	CHF	34'582	CNH	293'000	0.00	0.00
06.02.2024	Bought	CHF	61'207	CNH	510'000	0.00	0.00
06.02.2024	Bought	CHF	4'375'606	DKK	35'211'000	0.00	0.00
06.02.2024	Bought	CHF	237'909	DKK	1'911'000	0.00	0.00
06.02.2024	Bought	CHF	163'261	DKK	1'310'000	0.00	0.00
06.02.2024	Bought	CHF	13'430	DKK	106'000	0.00	0.00

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06.02.2024	Bought	CHF	11'543	DKK	92'000	0.00	0.00
06.02.2024	Bought	CHF	535'692'662	EUR	577'826'000	0.00	0.00
06.02.2024	Bought	CHF	24'491'468	EUR	26'401'000	0.00	0.00
06.02.2024	Bought	CHF	96'490	EUR	104'000	0.00	0.00
06.02.2024	Bought	CHF	4'848'466	EUR	5'218'000	0.00	0.00
06.02.2024	Bought	CHF	143'687	EUR	155'000	0.00	0.00
06.02.2024	Bought	CHF	13'078	EUR	14'000	0.00	0.00
06.02.2024	Bought	CHF	768'097	EUR	813'000	0.00	0.00
06.02.2024	Bought	CHF	31'201	EUR	33'000	0.00	0.00
06.02.2024	Bought	CHF	249'717	EUR	267'000	0.00	0.00
06.02.2024	Bought	CHF	80'522'773	GBP	75'612'000	0.00	0.00
06.02.2024	Bought	CHF	5'781'247	GBP	5'406'000	0.00	0.00
06.02.2024	Bought	CHF	11'807	GBP	11'000	0.00	0.00
06.02.2024	Bought	CHF	2'850'287	GBP	2'649'000	0.00	0.00
06.02.2024	Bought	CHF	22'600	GBP	21'000	0.00	0.00
06.02.2024	Bought	CHF	516'022	GBP	469'000	0.00	0.00
06.02.2024	Bought	CHF	38'256	GBP	35'000	0.00	0.00
06.02.2024	Bought	CHF	4'890'967	ILS	21'290'000	0.00	0.00
06.02.2024	Bought	CHF	108'144	ILS	464'000	0.00	0.00
06.02.2024	Bought	CHF	518'791	ILS	2'237'000	0.00	0.00
06.02.2024	Bought	CHF	221'300'312	JPY	37'226'386'000	0.00	0.00
06.02.2024	Bought	CHF	2'299'462	JPY	384'539'000	0.00	0.00
06.02.2024	Bought	CHF	30'721	JPY	5'166'000	0.00	0.00
06.02.2024	Bought	CHF	3'723'371	JPY	632'807'000	0.00	0.00
06.02.2024	Bought	CHF	58'189	JPY	9'880'000	0.00	0.00
06.02.2024	Bought	CHF	61'385	JPY	10'434'000	0.00	0.00
06.02.2024	Bought	CHF	98'125	JPY	16'800'000	0.00	0.00
06.02.2024	Bought	CHF	15'264'880	MXN	310'951'000	0.00	0.00
06.02.2024	Bought	CHF	364'121	MXN	7'390'000	0.00	0.00
06.02.2024	Bought	CHF	45'613	MXN	924'000	0.00	0.00
06.02.2024	Bought	CHF	90'780	MXN	1'796'000	0.00	0.00
06.02.2024	Bought	CHF	8'326'372	MYR	45'850'000	0.00	0.00
06.02.2024	Bought	CHF	432'279	MYR	2'365'000	0.00	0.00
06.02.2024	Bought	CHF	2'970'534	NOK	36'055'000	0.00	0.00
06.02.2024	Bought	CHF	49'263	NOK	596'000	0.00	0.00
06.02.2024	Bought	CHF	11'187	NOK	136'000	0.00	0.00
06.02.2024	Bought	CHF	66'961	NOK	811'000	0.00	0.00
06.02.2024	Bought	CHF	73'000	PLN	344'000	0.00	0.00
06.02.2024	Bought	CHF	8'399'755	PLN	39'376'000	0.00	0.00
06.02.2024	Bought	CHF	150'726	PLN	707'000	0.00	0.00
06.02.2024	Bought	CHF	455'977	PLN	2'136'000	0.00	0.00
06.02.2024	Bought	CHF	3'435'542	SEK	40'992'000	0.00	0.00
06.02.2024	Bought	CHF	128'257	SEK	1'539'000	0.00	0.00
06.02.2024	Bought	CHF	53'074	SEK	641'000	0.00	0.00
06.02.2024	Bought	CHF	6'951'958	SGD	10'972'000	0.00	0.00
06.02.2024	Bought	CHF	140'090	SGD	220'000	0.00	0.00
06.02.2024	Bought	CHF	37'685	SGD	59'000	0.00	0.00
06.02.2024	Bought	CHF	62'117	SGD	96'000	0.00	0.00
06.02.2024	Bought	CHF	752'612'654	USD	902'581'000	0.00	0.00
06.02.2024	Bought	CHF	27'445'565	USD	32'723'000	0.00	0.00
06.02.2024	Bought	CHF	108'764	USD	128'000	0.00	0.00
06.02.2024	Bought	CHF	21'882'964	USD	25'831'000	0.00	0.00
06.02.2024	Bought	CHF	24'501	USD	29'000	0.00	0.00
06.02.2024	Bought	CHF	206'770	USD	245'000	0.00	0.00
06.02.2024	Bought	CHF	39'096	USD	46'000	0.00	0.00
06.02.2024	Bought	CHF	30'573	USD	36'000	0.00	0.00
06.02.2024	Bought	CHF	18'882	USD	22'000	0.00	0.00
06.02.2024	Bought	CHF	113'658	USD	131'000	0.00	0.00
06.02.2024	Bought	CHF	49'484	USD	57'000	0.00	0.00
06.02.2024	Bought	CHF	156'299	USD	180'000	0.00	0.00
06.02.2024	Bought	CHF	364'132	USD	422'000	0.00	0.00
06.02.2024	Bought	CNH	985'000	CHF	118'684	0.00	0.00
06.02.2024	Bought	CNH	1'136'811'000	CHF	136'597'519	0.00	0.00
06.02.2024	Bought	DKK	276'000	CHF	34'381	0.00	0.00
06.02.2024	Bought	DKK	38'354'000	CHF	4'788'411	0.00	0.00
06.02.2024	Bought	EUR	960'000	CHF	890'565	0.00	0.00
06.02.2024	Bought	EUR	5'159'000	CHF	4'789'391	0.00	0.00
06.02.2024	Bought	EUR	22'000	CHF	20'699	0.00	0.00
06.02.2024	Bought	EUR	604'690'000	CHF	563'450'142	0.00	0.00

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06.02.2024	Bought	GBP	572'000	CHF	611'870	0.00	0.00
06.02.2024	Bought	GBP	83'631'000	CHF	91'359'424	0.00	0.00
06.02.2024	Bought	ILS	51'000	CHF	11'931	0.00	0.00
06.02.2024	Bought	ILS	709'000	CHF	164'417	0.00	0.00
06.02.2024	Bought	ILS	23'231'000	CHF	5'478'031	0.00	0.00
06.02.2024	Bought	JPY	108'121'000	CHF	647'492	0.00	0.00
06.02.2024	Bought	JPY	1'400'000	CHF	8'195	0.00	0.00
06.02.2024	Bought	JPY	22'913'000	CHF	134'519	0.00	0.00
06.02.2024	Bought	JPY	38'153'578'000	CHF	223'907'814	0.00	0.00
06.02.2024	Bought	MXN	20'530'000	CHF	1'011'557	0.00	0.00
06.02.2024	Bought	MXN	300'531'000	CHF	15'004'869	0.00	0.00
06.02.2024	Bought	MYR	48'215'000	CHF	8'802'872	0.00	0.00
06.02.2024	Bought	NOK	37'598'000	CHF	3'083'522	0.00	0.00
06.02.2024	Bought	PLN	310'000	CHF	67'133	0.00	0.00
06.02.2024	Bought	PLN	42'253'000	CHF	9'099'847	0.00	0.00
06.02.2024	Bought	SEK	43'172'000	CHF	3'575'322	0.00	0.00
06.02.2024	Bought	SGD	11'347'000	CHF	7'275'234	0.00	0.00
06.02.2024	Bought	USD	52'000	CHF	45'119	0.00	0.00
06.02.2024	Bought	USD	1'746'000	CHF	1'477'008	0.00	0.00
06.02.2024	Bought	USD	960'633'000	CHF	824'079'019	0.00	0.00
07.02.2024	Bought	CHF	3'956'808	NZD	7'468'000	0.00	0.00
07.02.2024	Bought	CHF	133'827	NZD	252'000	0.00	0.00
07.02.2024	Bought	CHF	30'769	NZD	58'000	0.00	0.00
07.02.2024	Bought	CHF	110'612	NZD	209'000	0.00	0.00
07.02.2024	Bought	CHF	10'025	NZD	19'000	0.00	0.00
07.02.2024	Bought	NZD	8'006'000	CHF	4'225'351	0.00	0.00
06.03.2024	Bought	AUD	12'000	CHF	6'906	0.00	0.00
06.03.2024	Bought	AUD	29'000	CHF	16'753	0.00	0.00
06.03.2024	Bought	AUD	11'000	CHF	6'315	0.00	0.00
06.03.2024	Bought	AUD	17'000	CHF	9'744	0.00	0.00
06.03.2024	Bought	AUD	1'639'000	CHF	927'200	0.00	0.00
06.03.2024	Bought	AUD	40'836'000	CHF	23'414'141	0.00	0.00
06.03.2024	Bought	CAD	14'000	CHF	9'138	0.00	0.00
06.03.2024	Bought	CAD	38'000	CHF	24'777	0.00	0.00
06.03.2024	Bought	CAD	16'000	CHF	10'417	0.00	0.00
06.03.2024	Bought	CAD	22'000	CHF	14'327	0.00	0.00
06.03.2024	Bought	CAD	1'873'000	CHF	1'198'900	0.00	0.00
06.03.2024	Bought	CAD	53'294'000	CHF	34'598'763	0.00	0.00
06.03.2024	Bought	CHF	23'913'933	AUD	42'259'000	0.00	0.00
06.03.2024	Bought	CHF	130'068	AUD	232'000	0.00	0.00
06.03.2024	Bought	CHF	29'845	AUD	53'000	0.00	0.00
06.03.2024	Bought	CHF	35'280'121	CAD	55'094'000	0.00	0.00
06.03.2024	Bought	CHF	104'226	CAD	163'000	0.00	0.00
06.03.2024	Bought	CHF	136'428'180	CNH	1'136'811'000	0.00	0.00
06.03.2024	Bought	CHF	6'172'910	CNH	51'700'000	0.00	0.00
06.03.2024	Bought	CHF	17'029	CNH	141'000	0.00	0.00
06.03.2024	Bought	CHF	11'098	CNH	91'000	0.00	0.00
06.03.2024	Bought	CHF	32'859	CNH	269'000	0.00	0.00
06.03.2024	Bought	CHF	25'193	CNH	206'000	0.00	0.00
06.03.2024	Bought	CHF	4'780'611	DKK	38'354'000	0.00	0.00
06.03.2024	Bought	CHF	38'231	DKK	306'000	0.00	0.00
06.03.2024	Bought	CHF	19'069	EUR	20'000	0.00	0.00
06.03.2024	Bought	CHF	562'388'306	EUR	604'690'000	0.00	0.00
06.03.2024	Bought	CHF	3'123'589	EUR	3'355'000	0.00	0.00
06.03.2024	Bought	CHF	63'489	EUR	68'000	0.00	0.00
06.03.2024	Bought	CHF	41'701	EUR	44'000	0.00	0.00
06.03.2024	Bought	CHF	123'725	EUR	130'000	0.00	0.00
06.03.2024	Bought	CHF	1'586'321	EUR	1'661'000	0.00	0.00
06.03.2024	Bought	CHF	91'098'161	GBP	83'631'000	0.00	0.00
06.03.2024	Bought	CHF	635'019	GBP	583'000	0.00	0.00
06.03.2024	Bought	CHF	9'827	GBP	9'000	0.00	0.00
06.03.2024	Bought	CHF	20'032	GBP	18'000	0.00	0.00
06.03.2024	Bought	CHF	1'413	ILS	6'000	0.00	0.00
06.03.2024	Bought	CHF	5'465'779	ILS	23'231'000	0.00	0.00
06.03.2024	Bought	CHF	224'230'213	JPY	38'153'578'000	0.00	0.00
06.03.2024	Bought	CHF	25'428	JPY	4'320'000	0.00	0.00
06.03.2024	Bought	CHF	16'134	JPY	2'750'000	0.00	0.00
06.03.2024	Bought	CHF	48'196	JPY	8'197'000	0.00	0.00
06.03.2024	Bought	CHF	19'107	JPY	3'268'000	0.00	0.00

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06.03.2024	Bought	CHF	14'886'456	MXN	300'531'000	0.00	0.00
06.03.2024	Bought	CHF	69'221	MXN	1'392'000	0.00	0.00
06.03.2024	Bought	CHF	19'144	MXN	382'000	0.00	0.00
06.03.2024	Bought	CHF	8'536'543	MYR	46'822'000	0.00	0.00
06.03.2024	Bought	CHF	11'543	NOK	141'000	0.00	0.00
06.03.2024	Bought	CHF	3'076'088	NOK	37'598'000	0.00	0.00
06.03.2024	Bought	CHF	4'212'861	NZD	8'006'000	0.00	0.00
06.03.2024	Bought	CHF	3'665	NZD	7'000	0.00	0.00
06.03.2024	Bought	CHF	9'068'915	PLN	42'253'000	0.00	0.00
06.03.2024	Bought	CHF	17'791	PLN	83'000	0.00	0.00
06.03.2024	Bought	CHF	11'629	PLN	54'000	0.00	0.00
06.03.2024	Bought	CHF	3'568'344	SEK	43'172'000	0.00	0.00
06.03.2024	Bought	CHF	12'728	SEK	155'000	0.00	0.00
06.03.2024	Bought	CHF	7'262'047	SGD	11'347'000	0.00	0.00
06.03.2024	Bought	CHF	821'558'318	USD	960'633'000	0.00	0.00
06.03.2024	Bought	CHF	2'822'264	USD	3'282'000	0.00	0.00
06.03.2024	Bought	CHF	94'608	USD	109'000	0.00	0.00
06.03.2024	Bought	CHF	52'378	USD	60'000	0.00	0.00
06.03.2024	Bought	CHF	61'554	USD	70'000	0.00	0.00
06.03.2024	Bought	CHF	181'919	USD	207'000	0.00	0.00
06.03.2024	Bought	CHF	4'125'682	USD	4'689'000	0.00	0.00
06.03.2024	Bought	CHF	28'117	USD	32'000	0.00	0.00
06.03.2024	Bought	CHF	32'544	USD	37'000	0.00	0.00
06.03.2024	Bought	CNH	90'000	CHF	10'790	0.00	0.00
06.03.2024	Bought	CNH	800'000	CHF	95'815	0.00	0.00
06.03.2024	Bought	CNH	256'000	CHF	30'920	0.00	0.00
06.03.2024	Bought	CNH	315'000	CHF	38'615	0.00	0.00
06.03.2024	Bought	CNH	506'000	CHF	61'661	0.00	0.00
06.03.2024	Bought	CNH	857'000	CHF	104'760	0.00	0.00
06.03.2024	Bought	CNH	361'000	CHF	44'078	0.00	0.00
06.03.2024	Bought	CNH	1'186'033'000	CHF	144'495'173	0.00	0.00
06.03.2024	Bought	DKK	731'000	CHF	91'223	0.00	0.00
06.03.2024	Bought	DKK	37'929'000	CHF	4'849'242	0.00	0.00
06.03.2024	Bought	EUR	422'000	CHF	402'128	0.00	0.00
06.03.2024	Bought	EUR	15'516'000	CHF	14'427'149	0.00	0.00
06.03.2024	Bought	EUR	6'299'000	CHF	5'878'580	0.00	0.00
06.03.2024	Bought	EUR	1'248'000	CHF	1'168'446	0.00	0.00
06.03.2024	Bought	EUR	1'340'000	CHF	1'271'804	0.00	0.00
06.03.2024	Bought	EUR	2'453'000	CHF	2'321'870	0.00	0.00
06.03.2024	Bought	EUR	582'690'000	CHF	555'245'301	0.00	0.00
06.03.2024	Bought	GBP	29'000	CHF	32'367	0.00	0.00
06.03.2024	Bought	GBP	3'070'000	CHF	3'342'757	0.00	0.00
06.03.2024	Bought	GBP	440'000	CHF	480'700	0.00	0.00
06.03.2024	Bought	GBP	900'000	CHF	995'805	0.00	0.00
06.03.2024	Bought	GBP	79'802'000	CHF	88'887'458	0.00	0.00
06.03.2024	Bought	ILS	164'000	CHF	38'581	0.00	0.00
06.03.2024	Bought	ILS	23'073'000	CHF	5'683'486	0.00	0.00
06.03.2024	Bought	JPY	1'331'294'000	CHF	7'825'346	0.00	0.00
06.03.2024	Bought	JPY	124'715'000	CHF	733'572	0.00	0.00
06.03.2024	Bought	JPY	306'885'000	CHF	1'794'099	0.00	0.00
06.03.2024	Bought	JPY	238'222'000	CHF	1'403'137	0.00	0.00
06.03.2024	Bought	JPY	164'000'000	CHF	962'879	0.00	0.00
06.03.2024	Bought	JPY	25'293'000	CHF	148'092	0.00	0.00
06.03.2024	Bought	JPY	10'990'000	CHF	64'217	0.00	0.00
06.03.2024	Bought	JPY	35'970'714'000	CHF	211'625'661	0.00	0.00
06.03.2024	Bought	MXN	211'000	CHF	10'824	0.00	0.00
06.03.2024	Bought	MXN	6'767'000	CHF	334'992	0.00	0.00
06.03.2024	Bought	MXN	295'327'000	CHF	15'209'136	0.00	0.00
06.03.2024	Bought	MYR	46'822'000	CHF	8'653'114	0.00	0.00
06.03.2024	Bought	NOK	2'331'000	CHF	190'719	0.00	0.00
06.03.2024	Bought	NOK	35'408'000	CHF	2'947'686	0.00	0.00
06.03.2024	Bought	NZD	333'000	CHF	175'232	0.00	0.00
06.03.2024	Bought	NZD	7'680'000	CHF	4'119'260	0.00	0.00
06.03.2024	Bought	PLN	518'000	CHF	111'121	0.00	0.00
06.03.2024	Bought	PLN	41'872'000	CHF	9'236'343	0.00	0.00
06.03.2024	Bought	SEK	1'646'000	CHF	136'363	0.00	0.00
06.03.2024	Bought	SEK	41'681'000	CHF	3'552'315	0.00	0.00
06.03.2024	Bought	SGD	13'000	CHF	8'349	0.00	0.00
06.03.2024	Bought	SGD	460'000	CHF	294'702	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
06.03.2024	Bought	SGD	10'874'000	CHF	7'117'137	0.00	0.00
06.03.2024	Bought	USD	15'752'000	CHF	13'464'621	0.00	0.00
06.03.2024	Bought	USD	16'642'000	CHF	14'361'081	0.00	0.00
06.03.2024	Bought	USD	472'000	CHF	410'362	0.00	0.00
06.03.2024	Bought	USD	240'000	CHF	212'299	0.00	0.00
06.03.2024	Bought	USD	1'867'000	CHF	1'641'030	0.00	0.00
06.03.2024	Bought	USD	655'000	CHF	576'591	0.00	0.00
06.03.2024	Bought	USD	933'491'000	CHF	821'985'500	0.00	0.00
05.04.2024	Bought	AUD	1'128'000	CHF	645'215	-260.52	0.00
05.04.2024	Bought	CAD	1'198'000	CHF	775'437	-313.57	0.00
05.04.2024	Bought	CHF	23'361'422	AUD	40'836'000	12'738.33	0.00
05.04.2024	Bought	CHF	34'502'994	CAD	53'294'000	21'087.99	0.00
05.04.2024	Bought	CHF	4'841'028	DKK	37'929'000	2'196.31	0.00
05.04.2024	Bought	CHF	554'135'277	EUR	582'690'000	196'829.63	0.01
05.04.2024	Bought	CHF	88'618'046	GBP	79'802'000	55'104.91	0.00
05.04.2024	Bought	CHF	5'670'329	ILS	23'073'000	-2'537.36	0.00
05.04.2024	Bought	CHF	64'435	ILS	262'000	18.64	0.00
05.04.2024	Bought	CHF	1'835'351	JPY	311'483'000	-463.13	0.00
05.04.2024	Bought	CHF	211'940'379	JPY	35'970'714'000	-63'344.81	0.00
05.04.2024	Bought	CHF	15'087'529	MXN	295'327'000	-4'283.61	0.00
05.04.2024	Bought	CHF	20'101	MXN	393'000	17.77	0.00
05.04.2024	Bought	CHF	8'497'380	MYR	46'049'000	-34'625.72	0.00
05.04.2024	Bought	CHF	2'940'327	NOK	35'408'000	7'509.51	0.00
05.04.2024	Bought	CHF	97'357	NOK	1'175'000	32.32	0.00
05.04.2024	Bought	CHF	4'105'981	NZD	7'680'000	1'980.38	0.00
05.04.2024	Bought	CHF	93'561	NZD	175'000	44.95	0.00
05.04.2024	Bought	CHF	9'202'951	PLN	41'872'000	-2'239.36	0.00
05.04.2024	Bought	CHF	19'576	PLN	89'000	9.70	0.00
05.04.2024	Bought	CHF	3'545'222	SEK	41'681'000	6'649.60	0.00
05.04.2024	Bought	CHF	7'103'347	SGD	10'874'000	-1'272.76	0.00
05.04.2024	Bought	CHF	819'339'987	USD	933'491'000	525'459.73	0.02
05.04.2024	Bought	DKK	2'891'000	CHF	368'911	-87.87	0.00
05.04.2024	Bought	EUR	8'213'000	CHF	7'809'725	-1'971.12	0.00
05.04.2024	Bought	GBP	1'555'000	CHF	1'726'481	-763.51	0.00
05.04.2024	Bought	SEK	2'113'000	CHF	179'433	-45.68	0.00
05.04.2024	Bought	SGD	196'000	CHF	128'107	-48.37	0.00
05.04.2024	Bought	USD	12'658'000	CHF	11'107'534	-4'502.70	0.00
08.04.2024	Bought	CHF	144'254'401	CNH	1'186'033'000	-421'504.21	-0.02
08.04.2024	Bought	CHF	2'861'790	CNH	23'460'000	83.59	0.00
Total Forward exchange transactions						291'499.06	0.01

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
Exposure-increasing derivative positions:				
- Market risk (Interest rate risk)	9'443'509.83	0.43%	18'628'229.79	0.67%
- Currency risk	0.00	0.00%	0.00	0.00%
Total commitment-increasing positions	9'443'509.83	0.43%	18'628'229.79	0.67%
Exposure-reducing derivative positions:				
- Market risk (Interest rate risk)	0.00	0.00%	0.00	0.00%
- Currency risk	1'924'203'605.99	88.53%	2'575'101'366.50	92.66%
Total commitment-reducing positions	1'924'203'605.99	88.53%	2'575'101'366.50	92.66%

Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
Consolidation				
Net assets in millions	CHF	4'242.08	4'445.50	5'114.82
Unit class ZB				
Total net assets in millions	CHF	297.68	459.26	635.77
Asset value per share	CHF	702.40	731.96	835.02
Unit class DB				
Total net assets in millions	CHF	7.20	8.41	9.71
Asset value per share	CHF	743.85	775.83	885.89
Unit class QB				
Total net assets in millions	CHF	63.82	57.09	85.21
Asset value per share	CHF	802.88	837.44	955.71
Unit class ZBH				
Total net assets in millions	CHF	3'658.37	3'678.79	4'126.90
Asset value per share	CHF	828.15	828.22	937.62
Unit class DBH				
Total net assets in millions	CHF	55.80	64.70	68.13
Asset value per share	CHF	821.39	821.91	931.31
Unit class QBH				
Total net assets in millions	CHF	159.22	177.25	189.12
Asset value per share	CHF	851.07	851.77	966.33

Appropriation of net income

Accumulation per unit

For unitholders domiciled in Switzerland and abroad

Accumulation 2024	Unit class ZB	Unit class DB	Unit class QB
For Accumulation available earnings	CHF 16.643	CHF 17.693	CHF 18.462
Less 35% Swiss withholding tax	CHF 5.825	CHF 6.193	CHF 6.462
For Accumulation retained earnings	CHF 10.818	CHF 11.500	CHF 12.000
Coupon no. income	17	14	14

For unitholders domiciled in Switzerland and abroad

Accumulation 2024	Unit class ZBH	Unit class DBH	Unit class QBH
For Accumulation available earnings	CHF 19.592	CHF 19.497	CHF 20.162
Less 35% Swiss withholding tax	CHF 6.857	CHF 6.824	CHF 7.057
For Accumulation retained earnings	CHF 12.735	CHF 12.673	CHF 13.105
Coupon no. income	11	11	10

Exchange rates

Exchange rates as at	29.02.2024
AUSTRALIAN DOLLAR	0.573380
CHILEAN PESO	0.000911
CHINESE RENMINBI YUAN	0.122211
DANISH KRONE	0.127835
GREAT BRITAIN POUND	1.113852
EURO	0.952900
INDONESIAN RUPIAH	0.000056
ISRAELI NEW SHEKEL	0.246546
JAPANESE YEN	0.005883
CANADIAN DOLLAR	0.649225
COLOMBIAN PESO	0.000224
MALAYSIAN RINGGIT	0.185559
MEXICAN PESO	0.051596
POLISH ZŁOTY	0.220809
NEW ZEALAND DOLLAR	0.536482
NORWEGIAN KRONE	0.083078
PERUVIAN SOL	0.233328
ROMANIAN LEU	0.191738
SWEDISH KRONA	0.085099
SWISS FRANC	1.000000
SINGAPORE DOLLAR	0.654892
KOREAN WON	0.000661
THAI BAHT	0.024580
CZECH KORUNA	0.037654
HUNGARIAN FORINT	0.002423
UNITED STATES DOLLAR	0.880562

Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
Assets		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	3'171'281.86	6'459'393.97
Securities, including those on loan and under repurchase agreements, broken down into:		
- Units of other collective investment schemes	4'277'482'532.07	4'383'844'944.02
Derivatives financial instruments	171'417.71	1'492'904.11
Other assets	31'612'426.89	63'627'404.68
Total fund assets, less	4'312'437'658.53	4'455'424'646.78
Other liabilities	34'519.43	4'009'556.45
Due to bank	70'320'259.52	5'917'797.63
Net assets	4'242'082'879.58	4'445'497'292.70
	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
Change in net assets of the fund		
Net assets at beginning of the reporting period	4'445'497'292.70	5'114'823'404.99
Delivery withholding tax	-35'012'985.82	-37'892'679.60
Issue of units	549'224'963.29	620'874'010.32
Redemption of units	-732'927'571.00	-675'871'944.53
Other items from unit transactions	-799'030.31	-19'800'373.14
Total income	16'100'210.72	-556'635'125.34
Net assets at end of reporting period	4'242'082'879.58	4'445'497'292.70
Change in units in circulation		
Number at beginning of the reporting period	5'435'053.775	5'531'799.575
Number of units issued	681'857.107	723'298.409
Number of units redeemed	-931'417.823	-820'044.209
Number at the end of the reporting period	5'185'493.059	5'435'053.775
Unit class currency		
Net asset value per unit		

Unit class ZB		Unit class DB		Unit class QB		Unit class ZBH	
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
459'259'535.95	635'769'355.91	8'412'587.27	9'707'530.89	57'090'717.80	85'205'814.06	3'678'791'846.75	4'126'898'564.45
-3'725'723.42	-4'660'645.87	-71'744.96	-74'002.34	-524'775.87	-440'998.89	-29'015'182.20	-30'703'338.54
76'861'824.42	123'125'965.17	1'520'870.85	2'857'325.71	17'411'967.16	3'779'218.77	406'702'655.39	418'451'423.88
-221'808'798.72	-219'414'858.19	-2'376'304.35	-2'857'158.32	-8'026'664.46	-23'714'778.65	-426'821'952.15	-372'349'308.19
-2'818'324.15	-14'566'229.08	-38'280.52	-95'794.05	93'362.85	-90'551.11	1'428'376.72	-7'011'518.40
-10'088'493.65	-60'994'051.99	-250'155.02	-1'125'314.62	-2'222'316.62	-7'647'986.38	27'281'453.11	-456'493'976.45
297'680'020.43	459'259'535.95	7'196'973.27	8'412'587.27	63'822'290.86	57'090'717.80	3'658'367'197.62	3'678'791'846.75
627'439.865	761'382.807	10'843.337	10'957.960	68'173.283	89'154.724	4'441'792.141	4'401'447.041
110'568.122	158'152.495	2'055.000	3'529.259	21'458.489	4'343.512	492'571.255	474'023.423
-314'202.588	-292'095.437	-3'223.000	-3'643.882	-10'140.175	-25'324.953	-516'854.330	-433'678.323
423'805.399	627'439.865	9'675.337	10'843.337	79'491.597	68'173.283	4'417'509.066	4'441'792.141
(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)
702.40	731.96	743.85	775.83	802.88	837.44	828.15	828.22

	Unit class DBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
Change in net assets of the fund		
Net assets at beginning of the reporting period	64'695'696.27	68'125'903.16
Delivery withholding tax	-462'120.49	-489'136.96
Issue of units	6'902'565.79	6'799'313.07
Redemption of units	-15'927'728.60	-2'180'570.18
Other items from unit transactions	222'916.39	538'819.53
Total income	368'853.38	-8'098'632.35
Net assets at end of reporting period	55'800'182.74	64'695'696.27
Change in units in circulation		
Number at beginning of the reporting period	78'713.401	73'150.511
Number of units issued	8'447.368	8'139.293
Number of units redeemed	-19'227.311	-2'576.403
Number at the end of the reporting period	67'933.458	78'713.401
Unit class currency	(CHF)	(CHF)
Net asset value per unit	821.39	821.91

Unit class QBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF
177'246'908.77	189'116'236.63
-1'213'438.88	-1'524'557.00
39'825'079.68	65'860'763.72
-57'966'122.72	-55'355'271.00
312'918.40	1'424'899.97
1'010'869.52	-22'275'163.55
159'216'214.77	177'246'908.77
208'091.748	195'706.532
46'756.873	75'110.427
-67'770.419	-62'725.211
187'078.202	208'091.748
(CHF)	(CHF)
851.07	851.77

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
Income		
Income from bank assets	249'834.03	82'399.73
Negative interest	-122.03	-40'251.74
Income from securities , broken down by:		
- Units of other collective investment schemes	104'034'559.64	103'366'338.64
Current income paid in on issued units	9'599'762.97	6'974'953.46
Total income	113'884'034.61	110'383'440.09
Expenses		
Interest paid	49'098.82	9'607.47
Audit expenses	11'891.00	11'847.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	295'253.37	343'020.06
Other expenses	95'107.84	15'155.71
Current net income paid out on redeemed units	13'342'334.53	10'281'356.07
Total expenses	13'793'685.56	10'660'986.31
Net Income before tax adjustment	100'090'349.05	99'722'453.78
Tax adjustment due to income from target funds	247'766.42	112'014.34
Net income after tax adjustment	100'338'115.47	99'834'468.12
Realised capital gains and losses	-59'157'104.63	-134'532'170.68
Partial transfer due to income from target funds	-247'766.42	-112'014.34
Realized income	40'933'244.42	-34'809'716.90
Unrealized capital gain/losses	-24'833'033.70	-521'825'408.44
Total income	16'100'210.72	-556'635'125.34
Application of net income		
Net income of financial year	100'338'115.47	99'834'468.12
Net income available for distribution	100'338'115.47	99'834'468.12
Distribution/delivery withholding taxes (35%)	35'118'340.01	34'942'062.52
For investment of retained earnings (65%)	65'219'775.46	64'892'405.60

Unit class ZB		Unit class DB		Unit class QB		Unit class ZBH	
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
20'725.37	10'251.19	465.13	167.99	3'475.37	1'043.77	212'073.70	66'764.78
-9.87	-5'258.84	-0.04	-82.20	-1.14	-506.01	-105.21	-32'447.22
9'836'253.00	12'707'911.87	194'339.51	203'818.32	1'467'596.37	1'351'075.96	87'284'978.51	83'967'956.41
1'378'697.05	1'804'941.85	23'208.34	46'827.86	188'579.31	52'943.99	7'230'611.81	3'976'204.07
11'235'665.55	14'517'846.07	218'012.94	250'731.97	1'659'649.91	1'404'557.71	94'727'558.81	87'978'478.04
4'319.15	1'322.24	91.84	19.51	669.38	120.17	41'448.93	7'691.59
986.66	1'527.34	21.78	23.93	165.38	152.08	10'095.03	9'558.01
0.00	0.00	6'790.28	8'112.79	54'272.62	64'403.03	0.00	0.00
6'587.67	750.28	160.28	11.78	1'175.87	69.66	82'155.36	13'495.89
4'170'262.57	3'812'424.77	46'361.82	53'828.54	147'615.51	71'865.75	8'044'386.64	5'522'316.19
4'182'156.05	3'816'024.63	53'426.00	61'996.55	203'898.76	136'610.69	8'178'085.96	5'553'061.68
7'053'509.50	10'701'821.44	164'586.94	188'735.42	1'455'751.15	1'267'947.02	86'549'472.85	82'425'416.36
0.00	0.00	6'599.09	8'082.22	11'845.22	64'207.18	0.00	0.00
7'053'509.50	10'701'821.44	171'186.03	196'817.64	1'467'596.37	1'332'154.20	86'549'472.85	82'425'416.36
-15'057'384.66	-16'659'617.40	-364'190.19	-305'307.69	-3'229'697.92	-2'071'323.61	-38'258'452.12	-108'359'174.44
0.00	0.00	-6'599.09	-8'082.22	-11'845.22	-64'207.18	0.00	0.00
-8'003'875.16	-5'957'795.96	-199'603.25	-116'572.27	-1'773'946.77	-803'376.59	48'291'020.73	-25'933'758.08
-2'084'618.49	-55'036'256.03	-50'551.77	-1'008'742.35	-448'369.85	-6'844'609.79	-21'009'567.62	-430'560'218.37
-10'088'493.65	-60'994'051.99	-250'155.02	-1'125'314.62	-2'222'316.62	-7'647'986.38	27'281'453.11	-456'493'976.45
7'053'509.50	10'701'821.44	171'186.03	196'817.64	1'467'596.37	1'332'154.20	86'549'472.85	82'425'416.36
7'053'509.50	10'701'821.44	171'186.03	196'817.64	1'467'596.37	1'332'154.20	86'549'472.85	82'425'416.36
2'468'728.28	3'745'637.49	59'915.11	68'886.17	513'658.70	466'253.93	30'292'315.23	28'848'894.50
4'584'781.22	6'956'183.95	111'270.92	127'931.47	953'937.67	865'900.27	56'257'157.62	53'576'521.86

	Unit class DBH	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
Income		
Income from bank assets	3'562.72	1'137.86
Negative interest	-1.17	-525.79
Income from securities , broken down by:		
- Units of other collective investment schemes	1'426'737.40	1'351'148.69
Current income paid in on issued units	116'677.32	121'737.87
Total income	1'546'976.27	1'473'498.63
Expenses		
Interest paid	699.30	127.49
Audit expenses	169.52	158.03
Remunerations to the following in accordance with the fund regulations:		
- Management company	52'094.19	53'293.88
Other expenses	1'384.80	224.96
Current net income paid out on redeemed units	218'915.74	25'863.18
Total expenses	273'263.55	79'667.54
Net Income before tax adjustment	1'273'712.72	1'393'831.09
Tax adjustment due to income from target funds	50'786.26	0.00
Net income after tax adjustment	1'324'498.98	1'393'831.09
Realised capital gains and losses	-583'946.90	-1'906'314.15
Partial transfer due to income from target funds	-50'786.26	0.00
Realized income	689'765.82	-512'483.06
Unrealized capital gain/losses	-320'912.44	-7'586'149.29
Total income	368'853.38	-8'098'632.35
Application of net income		
Net income of financial year	1'324'498.98	1'393'831.09
Net income available for distribution	1'324'498.98	1'393'831.09
Distribution/delivery withholding taxes (35%)	463'574.62	487'840.88
For investment of retained earnings (65%)	860'924.36	905'990.21

Unit class QBH	
01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
CHF	CHF
9'531.74	3'034.14
-4.60	-1'431.68
3'824'654.85	3'784'427.39
661'989.14	972'297.82
4'496'171.13	4'758'327.67
1'870.22	326.47
452.63	427.61
182'096.28	217'210.36
3'643.86	603.14
714'792.25	795'057.64
902'855.24	1'013'625.22
3'593'315.89	3'744'702.45
178'535.85	39'724.94
3'771'851.74	3'784'427.39
-1'663'432.84	-5'230'433.39
-178'535.85	-39'724.94
1'929'883.05	-1'485'730.94
-919'013.53	-20'789'432.61
1'010'869.52	-22'275'163.55
3'771'851.74	3'784'427.39
3'771'851.74	3'784'427.39
1'320'148.07	1'324'549.55
2'451'703.67	2'459'877.84

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
Securities valued based on parameters observable on the market							
Collective Investment Scheme							
EURO							
CREDIT SUISSE INDEX FUND (LUX) SICAV - BOND AGGREGATE EUR -DB- CHF	EUR	1'160'094	68'031	1'228'125			
CREDIT SUISSE INDEX FUND (LUX) SICAV - BOND AGGREGATE EUR -DB- EUR	EUR	10		10			
						0.00	0.00
GREAT BRITAIN POUND							
CREDIT SUISSE INDEX FUND (CH) - CSIF (CH) BOND AGGREGATE GBP -ZA-	GBP	147'203	40'512	34'458	153'257	165'275'435.73	3.83
						165'275'435.73	3.83
JAPANESE YEN							
CREDIT SUISSE INDEX FUND (CH) - CSIF (CH) BOND AGGREGATE JPY BLUE -ZA-	JPY	735'396	136'264	134'316	737'344	441'084'906.65	10.23
						441'084'906.65	10.23
SWISS FRANC							
CREDIT SUISSE INDEX FUND (CH) - CSIF (CH) BOND AGGREGATE GLOBAL EX G4 EX CHF -ZA-	CHF	1'146'795	136'325	83'895	1'199'225	769'122'915.91	17.83
CREDIT SUISSE INDEX FUND (LUX) SICAV - BOND AGGREGATE EUR -DB- CHF	CHF		1'296'870	112'943	1'183'927	960'709'119.41	22.28
						1'729'832'035.32	40.11
UNITED STATES DOLLAR							
CREDIT SUISSE INDEX FUND (CH) - CSIF (CH) BOND AGGREGATE USD -ZA-	USD	1'975'023	352'982	349'841	1'978'164	1'941'290'154.37	45.02
						1'941'290'154.37	45.02
Total Collective Investment Scheme						4'277'482'532.07	99.19
Total Securities valued based on parameters observable on the market						4'277'482'532.07	99.19
Derivative Financial Instruments							
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market							
Financial Futures							
UNITED STATES DOLLAR							
ULTRA T-BOND USD -100000- 06/23	USD	66	70	136			
ULTRA T-BOND USD -100000- 09/23	USD		70	70			
ULTRA T-BOND USD -100000- 12/23	USD		59	59			
ULTRA T-BOND USD -100000- 03/24	USD		59	59			
ULTRA T-BOND USD -100000- 06/24	USD		53		53	0.00	0.00
US TREASURY NOTES 10 YEARS -100000- 06/23	USD	60	85	145			
US TREASURY NOTES 10 YEARS -100000- 12/23	USD		71	71			
US TREASURY NOTES 10 YEARS -100000- 03/24	USD		71	71			
US TREASURY NOTES 10 YEARS -100000- 06/24	USD		64		64	0.00	0.00
US TREASURY NOTES 10 YEARS -100000- 20/09/23	USD		85	85			
US TREASURY NOTES 2 YEARS -200000- 06/23	USD	157	70	227			
US TREASURY NOTES 2 YEARS -200000- 09/23	USD		70	70			
US TREASURY NOTES 2 YEARS -200000- 12/23	USD		59	59			
US TREASURY NOTES 2 YEARS -200000- 03/24	USD		59	59			
US TREASURY NOTES 2 YEARS -200000- 06/24	USD		53		53	0.00	0.00
US TREASURY NOTES 30 YEARS -100000- 06/23	USD	26		26			
US TREASURY NOTES 5 YEARS -100000- 06/23	USD	29	70	99			
US TREASURY NOTES 5 YEARS -100000- 09/23	USD		70	70			
US TREASURY NOTES 5 YEARS -100000- 12/23	USD		59	59			
US TREASURY NOTES 5 YEARS -100000- 03/24	USD		59	59			
US TREASURY NOTES 5 YEARS -100000- 06/24	USD		53		53	0.00	0.00
						0.00	0.00
Total Financial Futures						0.00	0.00
Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market						0.00	0.00
Securities valued based on parameters observable on the market							
Forward exchange transactions							
Forward exchange transactions (see list)						171'417.71	0.00
Total Forward exchange transactions						171'417.71	0.00
Total Securities valued based on parameters observable on the market						171'417.71	0.00

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
Total Derivative Financial Instruments						171'417.71	0.00
Total investments						4'277'653'949.78	99.19
Cash at banks						3'171'281.86	0.07
Time deposit						0.00	0.00
Other assets						31'612'426.89	0.73
Total fund assets						4'312'437'658.53	100.00
./. Due to bank						70'320'259.52	1.63
./. Other liabilities						34'519.43	0.00
./. Other loans						0.00	0.00
Net assets						4'242'082'879.58	98.37

(1) Inclusive as well corporate actions

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

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	0.00	0.00
Securities valued based on parameters observable on the market	4'277'653'949.78	99.19
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

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

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
05.04.2023	Bought	CHF	3'410'725	COP	17'698'250'000	0.00	0.00
05.04.2023	Bought	CHF	2'525	COP	13'134'000	0.00	0.00
05.04.2023	Bought	CHF	27'018	COP	140'361'000	0.00	0.00
05.04.2023	Bought	CHF	7'445'049	DKK	55'820'000	0.00	0.00
05.04.2023	Bought	CHF	14'579	DKK	109'000	0.00	0.00
05.04.2023	Bought	CHF	10'864	DKK	82'000	0.00	0.00
05.04.2023	Bought	CHF	4'126'916	ILS	16'159'000	0.00	0.00
05.04.2023	Bought	CHF	11'670'973	MXN	230'265'000	0.00	0.00
05.04.2023	Bought	CHF	42'448	MXN	855'000	0.00	0.00
05.04.2023	Bought	CHF	3'207'794	NOK	35'508'000	0.00	0.00
05.04.2023	Bought	CHF	15'489	NOK	176'000	0.00	0.00
05.04.2023	Bought	CHF	286'005	NOK	3'272'000	0.00	0.00
05.04.2023	Bought	CHF	2'539'966	PEN	10'391'000	0.00	0.00
05.04.2023	Bought	CHF	21'734	PEN	89'000	0.00	0.00
05.04.2023	Bought	CHF	12'276'866	THB	463'421'000	0.00	0.00
05.04.2023	Bought	CHF	2'852	THB	106'000	0.00	0.00
05.04.2023	Bought	CHF	41'806	THB	1'558'000	0.00	0.00
05.04.2023	Bought	COP	79'746'000	CHF	15'219	0.00	0.00
05.04.2023	Bought	DKK	156'000	CHF	20'929	0.00	0.00
05.04.2023	Bought	ILS	5'000	CHF	1'288	0.00	0.00
05.04.2023	Bought	MXN	292'000	CHF	14'317	0.00	0.00
05.04.2023	Bought	NOK	209'000	CHF	18'140	0.00	0.00
05.04.2023	Bought	PEN	7'000	CHF	1'730	0.00	0.00
05.04.2023	Bought	THB	1'417'000	CHF	37'642	0.00	0.00
05.04.2023	Bought	THB	8'812'000	CHF	239'242	0.00	0.00
06.04.2023	Bought	AUD	36'000	CHF	22'751	0.00	0.00
06.04.2023	Bought	AUD	114'000	CHF	70'804	0.00	0.00
06.04.2023	Bought	AUD	89'695'000	CHF	54'880'424	0.00	0.00
06.04.2023	Bought	CAD	63'000	CHF	43'457	0.00	0.00
06.04.2023	Bought	CAD	228'000	CHF	154'141	0.00	0.00
06.04.2023	Bought	CAD	12'000	CHF	8'102	0.00	0.00
06.04.2023	Bought	CAD	156'400'000	CHF	105'575'474	0.00	0.00
06.04.2023	Bought	CHF	55'519'433	AUD	88'040'000	0.00	0.00
06.04.2023	Bought	CHF	154'265	AUD	244'000	0.00	0.00
06.04.2023	Bought	CHF	192'445	AUD	312'000	0.00	0.00
06.04.2023	Bought	CHF	761'119	AUD	1'249'000	0.00	0.00
06.04.2023	Bought	CHF	106'520'754	CAD	155'212'000	0.00	0.00
06.04.2023	Bought	CHF	552'615	CAD	806'000	0.00	0.00
06.04.2023	Bought	CHF	45'502	CAD	67'000	0.00	0.00
06.04.2023	Bought	CHF	389'834	CAD	580'000	0.00	0.00
06.04.2023	Bought	CHF	25'324	CAD	38'000	0.00	0.00
06.04.2023	Bought	CHF	1'953'067	CLP	1'745'065'000	0.00	0.00

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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
06.04.2023	Bought	CHF	134'524'141	CNH	1'000'000'000	0.00	0.00
06.04.2023	Bought	CHF	208'990'961	CNH	1'552'867'000	0.00	0.00
06.04.2023	Bought	CHF	789'352	CNH	5'808'000	0.00	0.00
06.04.2023	Bought	CHF	146'836	CNH	1'095'000	0.00	0.00
06.04.2023	Bought	CHF	824'261	CNH	6'144'000	0.00	0.00
06.04.2023	Bought	CHF	1'803'517	CNH	13'500'000	0.00	0.00
06.04.2023	Bought	CHF	5'054'214	CZK	120'072'000	0.00	0.00
06.04.2023	Bought	CHF	25'601	CZK	610'000	0.00	0.00
06.04.2023	Bought	CHF	825'020'714	EUR	831'328'000	0.00	0.00
06.04.2023	Bought	CHF	352'091	EUR	356'000	0.00	0.00
06.04.2023	Bought	CHF	19'553	EUR	20'000	0.00	0.00
06.04.2023	Bought	CHF	388'404	EUR	390'000	0.00	0.00
06.04.2023	Bought	CHF	9'500'259	EUR	9'623'000	0.00	0.00
06.04.2023	Bought	CHF	141'388'325	GBP	124'954'000	0.00	0.00
06.04.2023	Bought	CHF	60'127	GBP	54'000	0.00	0.00
06.04.2023	Bought	CHF	459'153	GBP	407'000	0.00	0.00
06.04.2023	Bought	CHF	8'777'521	GBP	7'828'000	0.00	0.00
06.04.2023	Bought	CHF	2'382'144	HUF	919'543'000	0.00	0.00
06.04.2023	Bought	CHF	18'389'809	IDR	300'820'502'000	0.00	0.00
06.04.2023	Bought	CHF	21'213	IDR	346'522'000	0.00	0.00
06.04.2023	Bought	CHF	71'332	IDR	1'187'670'000	0.00	0.00
06.04.2023	Bought	CHF	457'456'971	JPY	66'419'733'000	0.00	0.00
06.04.2023	Bought	CHF	1'431'953	JPY	207'198'000	0.00	0.00
06.04.2023	Bought	CHF	197'297	JPY	28'687'000	0.00	0.00
06.04.2023	Bought	CHF	1'179'737	JPY	169'407'000	0.00	0.00
06.04.2023	Bought	CHF	10'731'878	JPY	1'526'865'000	0.00	0.00
06.04.2023	Bought	CHF	43'559'495	KRW	61'608'372'000	0.00	0.00
06.04.2023	Bought	CHF	144'292	KRW	204'894'000	0.00	0.00
06.04.2023	Bought	CHF	20'875	KRW	29'534'000	0.00	0.00
06.04.2023	Bought	CHF	14'453'249	MYR	69'386'000	0.00	0.00
06.04.2023	Bought	CHF	6'256'861	NZD	10'816'000	0.00	0.00
06.04.2023	Bought	CHF	32'723	NZD	56'000	0.00	0.00
06.04.2023	Bought	CHF	24'661	NZD	43'000	0.00	0.00
06.04.2023	Bought	CHF	6'265'482	PLN	29'843'000	0.00	0.00
06.04.2023	Bought	CHF	16'363	PLN	77'000	0.00	0.00
06.04.2023	Bought	CHF	23'745	PLN	112'000	0.00	0.00
06.04.2023	Bought	CHF	429'371	PLN	2'042'000	0.00	0.00
06.04.2023	Bought	CHF	2'455'729	RON	12'240'000	0.00	0.00
06.04.2023	Bought	CHF	573'413	RON	2'865'000	0.00	0.00
06.04.2023	Bought	CHF	13'981'718	SEK	155'936'000	0.00	0.00
06.04.2023	Bought	CHF	14'650	SEK	163'000	0.00	0.00
06.04.2023	Bought	CHF	44'944	SEK	504'000	0.00	0.00
06.04.2023	Bought	CHF	302'619	SEK	3'440'000	0.00	0.00
06.04.2023	Bought	CHF	8'142'797	SGD	11'740'000	0.00	0.00
06.04.2023	Bought	CHF	30'635	SGD	44'000	0.00	0.00
06.04.2023	Bought	CHF	42'898	SGD	62'000	0.00	0.00
06.04.2023	Bought	CHF	1'779'869'636	USD	1'905'438'000	0.00	0.00
06.04.2023	Bought	CHF	789'571	USD	845'000	0.00	0.00
06.04.2023	Bought	CHF	41'837	USD	46'000	0.00	0.00
06.04.2023	Bought	CHF	41'486	USD	45'000	0.00	0.00
06.04.2023	Bought	CHF	27'661	USD	30'000	0.00	0.00
06.04.2023	Bought	CHF	11'369'559	USD	12'401'000	0.00	0.00
06.04.2023	Bought	CHF	90'370	USD	99'000	0.00	0.00
06.04.2023	Bought	CLP	20'625'000	CHF	22'991	0.00	0.00
06.04.2023	Bought	CLP	1'724'440'000	CHF	2'005'163	0.00	0.00
06.04.2023	Bought	CNH	611'000	CHF	82'246	0.00	0.00
06.04.2023	Bought	CNH	7'896'000	CHF	1'062'976	0.00	0.00
06.04.2023	Bought	CNH	1'036'000	CHF	140'866	0.00	0.00
06.04.2023	Bought	CNH	200'000	CHF	26'785	0.00	0.00
06.04.2023	Bought	CNH	1'569'671'000	CHF	208'956'529	0.00	0.00
06.04.2023	Bought	CNH	1'000'000'000	CHF	133'132'357	0.00	0.00
06.04.2023	Bought	CZK	379'000	CHF	16'089	0.00	0.00
06.04.2023	Bought	CZK	120'303'000	CHF	5'085'723	0.00	0.00
06.04.2023	Bought	EUR	4'640'000	CHF	4'631'458	0.00	0.00
06.04.2023	Bought	EUR	335'000	CHF	334'103	0.00	0.00
06.04.2023	Bought	EUR	273'000	CHF	271'425	0.00	0.00
06.04.2023	Bought	EUR	195'000	CHF	192'364	0.00	0.00
06.04.2023	Bought	EUR	507'000	CHF	503'257	0.00	0.00
06.04.2023	Bought	EUR	65'000	CHF	64'821	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
06.04.2023	Bought	EUR	835'702'000	CHF	829'442'592	0.00	0.00
06.04.2023	Bought	GBP	49'000	CHF	55'590	0.00	0.00
06.04.2023	Bought	GBP	441'000	CHF	500'132	0.00	0.00
06.04.2023	Bought	GBP	51'000	CHF	57'237	0.00	0.00
06.04.2023	Bought	GBP	128'000	CHF	144'077	0.00	0.00
06.04.2023	Bought	GBP	132'574'000	CHF	149'750'420	0.00	0.00
06.04.2023	Bought	HUF	6'281'000	CHF	16'560	0.00	0.00
06.04.2023	Bought	HUF	913'262'000	CHF	2'382'103	0.00	0.00
06.04.2023	Bought	IDR	2'478'796'000	CHF	151'701	0.00	0.00
06.04.2023	Bought	IDR	909'925'000	CHF	54'732	0.00	0.00
06.04.2023	Bought	IDR	298'965'973'000	CHF	18'240'755	0.00	0.00
06.04.2023	Bought	JPY	27'214'000	CHF	187'608	0.00	0.00
06.04.2023	Bought	JPY	17'430'000	CHF	120'228	0.00	0.00
06.04.2023	Bought	JPY	12'845'000	CHF	89'855	0.00	0.00
06.04.2023	Bought	JPY	35'293'000	CHF	248'620	0.00	0.00
06.04.2023	Bought	JPY	5'280'000	CHF	37'138	0.00	0.00
06.04.2023	Bought	JPY	68'253'828'000	CHF	468'502'783	0.00	0.00
06.04.2023	Bought	KRW	1'230'370'000	CHF	869'888	0.00	0.00
06.04.2023	Bought	KRW	454'497'000	CHF	326'506	0.00	0.00
06.04.2023	Bought	KRW	110'054'000	CHF	77'873	0.00	0.00
06.04.2023	Bought	KRW	60'047'879'000	CHF	42'109'312	0.00	0.00
06.04.2023	Bought	MYR	69'386'000	CHF	14'376'436	0.00	0.00
06.04.2023	Bought	NZD	18'000	CHF	10'397	0.00	0.00
06.04.2023	Bought	NZD	10'897'000	CHF	6'227'091	0.00	0.00
06.04.2023	Bought	PLN	93'000	CHF	19'602	0.00	0.00
06.04.2023	Bought	PLN	31'981'000	CHF	6'789'818	0.00	0.00
06.04.2023	Bought	RON	113'000	CHF	22'758	0.00	0.00
06.04.2023	Bought	RON	5'000	CHF	1'012	0.00	0.00
06.04.2023	Bought	RON	14'987'000	CHF	3'005'724	0.00	0.00
06.04.2023	Bought	SEK	198'000	CHF	17'668	0.00	0.00
06.04.2023	Bought	SEK	159'845'000	CHF	14'109'844	0.00	0.00
06.04.2023	Bought	SGD	11'846'000	CHF	8'131'873	0.00	0.00
06.04.2023	Bought	USD	914'000	CHF	852'022	0.00	0.00
06.04.2023	Bought	USD	5'485'000	CHF	5'146'318	0.00	0.00
06.04.2023	Bought	USD	245'000	CHF	229'435	0.00	0.00
06.04.2023	Bought	USD	680'000	CHF	627'020	0.00	0.00
06.04.2023	Bought	USD	150'000	CHF	138'022	0.00	0.00
06.04.2023	Bought	USD	1'911'430'000	CHF	1'746'091'305	0.00	0.00
04.05.2023	Bought	CHF	7'435'763	DKK	55'855'000	0.00	0.00
04.05.2023	Bought	CHF	115'091	DKK	865'000	0.00	0.00
04.05.2023	Bought	CHF	32'408	DKK	243'000	0.00	0.00
04.05.2023	Bought	CHF	16'280	DKK	122'000	0.00	0.00
04.05.2023	Bought	CHF	42'045'919	KRW	60'047'879'000	0.00	0.00
04.05.2023	Bought	CHF	1'396'434	KRW	1'992'711'000	0.00	0.00
04.05.2023	Bought	CHF	88'727	KRW	128'211'000	0.00	0.00
04.05.2023	Bought	DKK	56'000	CHF	7'414	0.00	0.00
04.05.2023	Bought	DKK	128'000	CHF	16'845	0.00	0.00
04.05.2023	Bought	DKK	56'901'000	CHF	7'497'738	0.00	0.00
04.05.2023	Bought	KRW	215'637'000	CHF	149'852	0.00	0.00
04.05.2023	Bought	KRW	45'133'000	CHF	31'105	0.00	0.00
04.05.2023	Bought	KRW	58'629'000	CHF	40'157	0.00	0.00
04.05.2023	Bought	KRW	70'724'000	CHF	47'757	0.00	0.00
04.05.2023	Bought	KRW	89'000'000	CHF	59'007	0.00	0.00
04.05.2023	Bought	KRW	61'689'678'000	CHF	41'263'999	0.00	0.00
05.05.2023	Bought	AUD	29'000	CHF	17'579	0.00	0.00
05.05.2023	Bought	AUD	108'000	CHF	65'010	0.00	0.00
05.05.2023	Bought	AUD	81'000	CHF	48'949	0.00	0.00
05.05.2023	Bought	AUD	109'000	CHF	64'481	0.00	0.00
05.05.2023	Bought	AUD	94'616'000	CHF	55'652'658	0.00	0.00
05.05.2023	Bought	CAD	39'000	CHF	26'104	0.00	0.00
05.05.2023	Bought	CAD	197'000	CHF	129'007	0.00	0.00
05.05.2023	Bought	CAD	48'000	CHF	31'352	0.00	0.00
05.05.2023	Bought	CAD	67'000	CHF	44'902	0.00	0.00
05.05.2023	Bought	CAD	71'000	CHF	47'126	0.00	0.00
05.05.2023	Bought	CAD	161'506'000	CHF	105'986'697	0.00	0.00
05.05.2023	Bought	CHF	1'582'977	AUD	2'593'000	0.00	0.00
05.05.2023	Bought	CHF	54'765'435	AUD	89'695'000	0.00	0.00
05.05.2023	Bought	CHF	281'475	AUD	459'000	0.00	0.00
05.05.2023	Bought	CHF	1'342'072	AUD	2'196'000	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
05.05.2023	Bought	CHF	2'048'712	CAD	3'044'000	0.00	0.00
05.05.2023	Bought	CHF	105'288'167	CAD	156'400'000	0.00	0.00
05.05.2023	Bought	CHF	360'814	CAD	532'000	0.00	0.00
05.05.2023	Bought	CHF	1'291'729	CAD	1'918'000	0.00	0.00
05.05.2023	Bought	CHF	22'767	CAD	34'000	0.00	0.00
05.05.2023	Bought	CHF	1'991'270	CLP	1'724'440'000	0.00	0.00
05.05.2023	Bought	CHF	88'087	CLP	76'283'000	0.00	0.00
05.05.2023	Bought	CHF	5'699	CLP	4'981'000	0.00	0.00
05.05.2023	Bought	CHF	4'464	CLP	4'034'000	0.00	0.00
05.05.2023	Bought	CHF	208'751'167	CNH	1'569'671'000	0.00	0.00
05.05.2023	Bought	CHF	133'004'865	CNH	1'000'000'000	0.00	0.00
05.05.2023	Bought	CHF	1'633'097	CNH	12'289'000	0.00	0.00
05.05.2023	Bought	CHF	993'860	CNH	7'473'000	0.00	0.00
05.05.2023	Bought	CHF	7'874'140	CNH	59'785'000	0.00	0.00
05.05.2023	Bought	CHF	22'950	CNH	176'000	0.00	0.00
05.05.2023	Bought	CHF	3'494'985	COP	17'771'999'000	0.00	0.00
05.05.2023	Bought	CHF	215'300	COP	1'094'800'000	0.00	0.00
05.05.2023	Bought	CHF	15'849	COP	80'779'000	0.00	0.00
05.05.2023	Bought	CHF	5'061'664	CZK	120'303'000	0.00	0.00
05.05.2023	Bought	CHF	107'789	CZK	2'563'000	0.00	0.00
05.05.2023	Bought	CHF	6'328	CZK	150'000	0.00	0.00
05.05.2023	Bought	CHF	631'060	CZK	14'962'000	0.00	0.00
05.05.2023	Bought	CHF	13'793'581	EUR	13'921'000	0.00	0.00
05.05.2023	Bought	CHF	828'198'232	EUR	835'702'000	0.00	0.00
05.05.2023	Bought	CHF	4'305'279	EUR	4'335'000	0.00	0.00
05.05.2023	Bought	CHF	13'448'107	EUR	13'533'000	0.00	0.00
05.05.2023	Bought	CHF	56'056	EUR	57'000	0.00	0.00
05.05.2023	Bought	CHF	3'982'011	GBP	3'535'000	0.00	0.00
05.05.2023	Bought	CHF	149'369'667	GBP	132'574'000	0.00	0.00
05.05.2023	Bought	CHF	63'161	GBP	56'000	0.00	0.00
05.05.2023	Bought	CHF	3'034'677	GBP	2'679'000	0.00	0.00
05.05.2023	Bought	CHF	53'380	GBP	48'000	0.00	0.00
05.05.2023	Bought	CHF	2'351'495	HUF	913'262'000	0.00	0.00
05.05.2023	Bought	CHF	47'610	HUF	18'503'000	0.00	0.00
05.05.2023	Bought	CHF	5'210	HUF	1'998'000	0.00	0.00
05.05.2023	Bought	CHF	18'172'014	IDR	298'965'973'000	0.00	0.00
05.05.2023	Bought	CHF	62'708	IDR	1'028'408'000	0.00	0.00
05.05.2023	Bought	CHF	35'313	IDR	579'841'000	0.00	0.00
05.05.2023	Bought	CHF	4'088'616	ILS	16'154'000	0.00	0.00
05.05.2023	Bought	CHF	93'615	ILS	370'000	0.00	0.00
05.05.2023	Bought	CHF	5'343	ILS	21'000	0.00	0.00
05.05.2023	Bought	CHF	7'852	ILS	31'000	0.00	0.00
05.05.2023	Bought	CHF	11'582'830	MXN	230'828'000	0.00	0.00
05.05.2023	Bought	CHF	313'991	MXN	6'266'000	0.00	0.00
05.05.2023	Bought	CHF	61'173	MXN	1'211'000	0.00	0.00
05.05.2023	Bought	CHF	21'528	MXN	433'000	0.00	0.00
05.05.2023	Bought	CHF	393'452	MXN	7'996'000	0.00	0.00
05.05.2023	Bought	CHF	14'511'748	MYR	70'145'000	0.00	0.00
05.05.2023	Bought	CHF	3'375'411	NOK	38'747'000	0.00	0.00
05.05.2023	Bought	CHF	75'924	NOK	872'000	0.00	0.00
05.05.2023	Bought	CHF	16'446	NOK	187'000	0.00	0.00
05.05.2023	Bought	CHF	7'932	NOK	90'000	0.00	0.00
05.05.2023	Bought	CHF	128'740	NZD	226'000	0.00	0.00
05.05.2023	Bought	CHF	6'207'443	NZD	10'897'000	0.00	0.00
05.05.2023	Bought	CHF	17'686	NZD	31'000	0.00	0.00
05.05.2023	Bought	CHF	11'415	NZD	20'000	0.00	0.00
05.05.2023	Bought	CHF	277'773	NZD	493'000	0.00	0.00
05.05.2023	Bought	CHF	78'531	PEN	323'000	0.00	0.00
05.05.2023	Bought	CHF	2'546'317	PEN	10'473'000	0.00	0.00
05.05.2023	Bought	CHF	10'122	PEN	42'000	0.00	0.00
05.05.2023	Bought	CHF	4'547	PEN	19'000	0.00	0.00
05.05.2023	Bought	CHF	6'756'030	PLN	31'981'000	0.00	0.00
05.05.2023	Bought	CHF	136'235	PLN	646'000	0.00	0.00
05.05.2023	Bought	CHF	13'539	PLN	64'000	0.00	0.00
05.05.2023	Bought	CHF	12'906	PLN	61'000	0.00	0.00
05.05.2023	Bought	CHF	125'953	PLN	600'000	0.00	0.00
05.05.2023	Bought	CHF	52'516	RON	263'000	0.00	0.00
05.05.2023	Bought	CHF	2'992'640	RON	14'987'000	0.00	0.00
05.05.2023	Bought	CHF	3'408	RON	17'000	0.00	0.00

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05.05.2023	Bought	CHF	4'219	RON	21'000	0.00	0.00
05.05.2023	Bought	CHF	14'088'438	SEK	159'845'000	0.00	0.00
05.05.2023	Bought	CHF	194'829	SEK	2'215'000	0.00	0.00
05.05.2023	Bought	CHF	32'293	SEK	366'000	0.00	0.00
05.05.2023	Bought	CHF	23'652	SEK	268'000	0.00	0.00
05.05.2023	Bought	CHF	8'113'221	SGD	11'846'000	0.00	0.00
05.05.2023	Bought	CHF	213'162	SGD	311'000	0.00	0.00
05.05.2023	Bought	CHF	22'682	SGD	33'000	0.00	0.00
05.05.2023	Bought	CHF	17'075	SGD	25'000	0.00	0.00
05.05.2023	Bought	CHF	34'398'051	USD	37'781'000	0.00	0.00
05.05.2023	Bought	CHF	1'740'618'881	USD	1'911'430'000	0.00	0.00
05.05.2023	Bought	CHF	10'858'697	USD	11'867'000	0.00	0.00
05.05.2023	Bought	CHF	21'035'814	USD	23'258'000	0.00	0.00
05.05.2023	Bought	CHF	117'419	USD	131'000	0.00	0.00
05.05.2023	Bought	CLP	9'501'000	CHF	10'679	0.00	0.00
05.05.2023	Bought	CLP	1'800'237'000	CHF	2'000'263	0.00	0.00
05.05.2023	Bought	CNH	1'000'000'000	CHF	129'030'593	0.00	0.00
05.05.2023	Bought	CNH	504'000	CHF	66'226	0.00	0.00
05.05.2023	Bought	CNH	2'117'000	CHF	278'113	0.00	0.00
05.05.2023	Bought	CNH	650'000	CHF	84'776	0.00	0.00
05.05.2023	Bought	CNH	4'424'000	CHF	574'825	0.00	0.00
05.05.2023	Bought	CNH	206'000	CHF	26'501	0.00	0.00
05.05.2023	Bought	CNH	1'792'000	CHF	230'330	0.00	0.00
05.05.2023	Bought	CNH	1'639'701'000	CHF	211'582'513	0.00	0.00
05.05.2023	Bought	COP	18'947'578'000	CHF	3'643'765	0.00	0.00
05.05.2023	Bought	CZK	159'000	CHF	6'669	0.00	0.00
05.05.2023	Bought	CZK	660'000	CHF	27'515	0.00	0.00
05.05.2023	Bought	CZK	137'159'000	CHF	5'731'547	0.00	0.00
05.05.2023	Bought	EUR	66'000	CHF	64'662	0.00	0.00
05.05.2023	Bought	EUR	381'000	CHF	373'630	0.00	0.00
05.05.2023	Bought	EUR	498'000	CHF	491'001	0.00	0.00
05.05.2023	Bought	EUR	54'000	CHF	52'965	0.00	0.00
05.05.2023	Bought	EUR	202'000	CHF	197'969	0.00	0.00
05.05.2023	Bought	EUR	442'000	CHF	432'782	0.00	0.00
05.05.2023	Bought	EUR	238'000	CHF	233'966	0.00	0.00
05.05.2023	Bought	EUR	865'667'000	CHF	850'656'334	0.00	0.00
05.05.2023	Bought	GBP	91'000	CHF	100'981	0.00	0.00
05.05.2023	Bought	GBP	34'000	CHF	37'718	0.00	0.00
05.05.2023	Bought	GBP	65'000	CHF	73'074	0.00	0.00
05.05.2023	Bought	GBP	123'000	CHF	136'004	0.00	0.00
05.05.2023	Bought	GBP	138'579'000	CHF	155'029'852	0.00	0.00
05.05.2023	Bought	HUF	2'121'000	CHF	5'473	0.00	0.00
05.05.2023	Bought	HUF	931'642'000	CHF	2'455'607	0.00	0.00
05.05.2023	Bought	IDR	313'502'000	CHF	19'116	0.00	0.00
05.05.2023	Bought	IDR	309'504'000	CHF	18'758	0.00	0.00
05.05.2023	Bought	IDR	299'951'216'000	CHF	18'312'040	0.00	0.00
05.05.2023	Bought	ILS	47'000	CHF	11'497	0.00	0.00
05.05.2023	Bought	ILS	16'529'000	CHF	4'057'117	0.00	0.00
05.05.2023	Bought	MXN	226'000	CHF	11'172	0.00	0.00
05.05.2023	Bought	MXN	130'000	CHF	6'360	0.00	0.00
05.05.2023	Bought	MXN	246'378'000	CHF	12'182'516	0.00	0.00
05.05.2023	Bought	MYR	778'000	CHF	155'441	0.00	0.00
05.05.2023	Bought	MYR	69'367'000	CHF	13'885'897	0.00	0.00
05.05.2023	Bought	NOK	39'896'000	CHF	3'326'438	0.00	0.00
05.05.2023	Bought	NZD	72'000	CHF	39'828	0.00	0.00
05.05.2023	Bought	NZD	11'595'000	CHF	6'372'647	0.00	0.00
05.05.2023	Bought	PEN	10'857'000	CHF	2'603'597	0.00	0.00
05.05.2023	Bought	PLN	33'352'000	CHF	7'152'749	0.00	0.00
05.05.2023	Bought	RON	15'288'000	CHF	3'046'377	0.00	0.00
05.05.2023	Bought	SEK	102'000	CHF	8'865	0.00	0.00
05.05.2023	Bought	SEK	246'000	CHF	21'306	0.00	0.00
05.05.2023	Bought	SEK	162'346'000	CHF	14'078'616	0.00	0.00
05.05.2023	Bought	SGD	18'000	CHF	12'075	0.00	0.00
05.05.2023	Bought	SGD	16'000	CHF	10'877	0.00	0.00
05.05.2023	Bought	SGD	12'181'000	CHF	8'133'582	0.00	0.00
05.05.2023	Bought	USD	46'000	CHF	41'178	0.00	0.00
05.05.2023	Bought	USD	153'000	CHF	135'844	0.00	0.00
05.05.2023	Bought	USD	1'123'000	CHF	1'013'350	0.00	0.00
05.05.2023	Bought	USD	124'000	CHF	109'983	0.00	0.00

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05.05.2023	Bought	USD	477'000	CHF	427'884	0.00	0.00
05.05.2023	Bought	USD	1'018'000	CHF	908'770	0.00	0.00
05.05.2023	Bought	USD	1'337'000	CHF	1'191'957	0.00	0.00
05.05.2023	Bought	USD	550'000	CHF	489'376	0.00	0.00
05.05.2023	Bought	USD	1'979'639'000	CHF	1'761'977'692	0.00	0.00
08.05.2023	Bought	CHF	469'048'185	JPY	68'253'828'000	0.00	0.00
08.05.2023	Bought	CHF	7'797'377	JPY	1'134'555'000	0.00	0.00
08.05.2023	Bought	CHF	7'797'061	JPY	1'134'555'000	0.00	0.00
08.05.2023	Bought	CHF	33'003	JPY	4'789'000	0.00	0.00
08.05.2023	Bought	CHF	30'788	JPY	4'591'000	0.00	0.00
08.05.2023	Bought	CHF	12'210'899	THB	454'856'000	0.00	0.00
08.05.2023	Bought	CHF	275'508	THB	10'289'000	0.00	0.00
08.05.2023	Bought	CHF	5'009	THB	188'000	0.00	0.00
08.05.2023	Bought	CHF	21'322	THB	801'000	0.00	0.00
08.05.2023	Bought	JPY	1'818'000	CHF	12'519	0.00	0.00
08.05.2023	Bought	JPY	28'352'000	CHF	196'182	0.00	0.00
08.05.2023	Bought	JPY	16'860'000	CHF	112'670	0.00	0.00
08.05.2023	Bought	JPY	46'416'000	CHF	309'629	0.00	0.00
08.05.2023	Bought	JPY	5'345'000	CHF	35'351	0.00	0.00
08.05.2023	Bought	JPY	40'864'000	CHF	272'480	0.00	0.00
08.05.2023	Bought	JPY	18'998'000	CHF	126'916	0.00	0.00
08.05.2023	Bought	JPY	69'239'110'000	CHF	452'580'770	0.00	0.00
08.05.2023	Bought	THB	1'065'000	CHF	27'746	0.00	0.00
08.05.2023	Bought	THB	465'069'000	CHF	12'168'210	0.00	0.00
06.06.2023	Bought	AUD	179'000	CHF	106'776	0.00	0.00
06.06.2023	Bought	AUD	70'000	CHF	42'219	0.00	0.00
06.06.2023	Bought	AUD	64'000	CHF	37'551	0.00	0.00
06.06.2023	Bought	AUD	1'407'000	CHF	845'693	0.00	0.00
06.06.2023	Bought	AUD	94'243'000	CHF	55'753'970	0.00	0.00
06.06.2023	Bought	CAD	78'000	CHF	51'843	0.00	0.00
06.06.2023	Bought	CAD	2'009'000	CHF	1'333'618	0.00	0.00
06.06.2023	Bought	CAD	40'000	CHF	26'636	0.00	0.00
06.06.2023	Bought	CAD	164'062'000	CHF	110'335'304	0.00	0.00
06.06.2023	Bought	CHF	55'525'494	AUD	94'616'000	0.00	0.00
06.06.2023	Bought	CHF	267'503	AUD	452'000	0.00	0.00
06.06.2023	Bought	CHF	114'502	AUD	194'000	0.00	0.00
06.06.2023	Bought	CHF	8'937	AUD	15'000	0.00	0.00
06.06.2023	Bought	CHF	405'377	AUD	686'000	0.00	0.00
06.06.2023	Bought	CHF	62'794	CAD	96'000	0.00	0.00
06.06.2023	Bought	CHF	105'666'593	CAD	161'506'000	0.00	0.00
06.06.2023	Bought	CHF	1'175'268	CAD	1'793'000	0.00	0.00
06.06.2023	Bought	CHF	1'577'830	CAD	2'424'000	0.00	0.00
06.06.2023	Bought	CHF	17'203	CAD	26'000	0.00	0.00
06.06.2023	Bought	CHF	228'792	CAD	344'000	0.00	0.00
06.06.2023	Bought	CHF	1'981'549	CLP	1'800'237'000	0.00	0.00
06.06.2023	Bought	CHF	11'849	CLP	10'774'000	0.00	0.00
06.06.2023	Bought	CHF	18'186	CLP	16'272'000	0.00	0.00
06.06.2023	Bought	CHF	30'906	CLP	27'630'000	0.00	0.00
06.06.2023	Bought	CHF	128'886'907	CNH	1'000'000'000	0.00	0.00
06.06.2023	Bought	CHF	211'344'434	CNH	1'639'701'000	0.00	0.00
06.06.2023	Bought	CHF	1'758'318	CNH	13'694'000	0.00	0.00
06.06.2023	Bought	CHF	853'645	CNH	6'650'000	0.00	0.00
06.06.2023	Bought	CHF	6'162'546	CNH	48'123'000	0.00	0.00
06.06.2023	Bought	CHF	56'571	CNH	440'000	0.00	0.00
06.06.2023	Bought	CHF	82'064	CNH	641'000	0.00	0.00
06.06.2023	Bought	CHF	1'176'363	CNH	9'193'000	0.00	0.00
06.06.2023	Bought	CHF	3'603'571	COP	18'947'578'000	0.00	0.00
06.06.2023	Bought	CHF	38'252	COP	201'127'000	0.00	0.00
06.06.2023	Bought	CHF	66'509	COP	334'873'000	0.00	0.00
06.06.2023	Bought	CHF	5'701'625	CZK	137'159'000	0.00	0.00
06.06.2023	Bought	CHF	13'732	CZK	330'000	0.00	0.00
06.06.2023	Bought	CHF	45'130	CZK	1'088'000	0.00	0.00
06.06.2023	Bought	CHF	22'127	CZK	534'000	0.00	0.00
06.06.2023	Bought	CHF	40'707	CZK	993'000	0.00	0.00
06.06.2023	Bought	CHF	84'021	CZK	2'047'000	0.00	0.00
06.06.2023	Bought	CHF	7'485'802	DKK	56'901'000	0.00	0.00
06.06.2023	Bought	CHF	78'095	DKK	593'000	0.00	0.00
06.06.2023	Bought	CHF	442'529	DKK	3'384'000	0.00	0.00
06.06.2023	Bought	CHF	51'832	DKK	397'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
06.06.2023	Bought	CHF	849'098'134	EUR	865'667'000	0.00	0.00
06.06.2023	Bought	CHF	8'392'122	EUR	8'551'000	0.00	0.00
06.06.2023	Bought	CHF	19'618'350	EUR	20'036'000	0.00	0.00
06.06.2023	Bought	CHF	527'507	EUR	541'000	0.00	0.00
06.06.2023	Bought	CHF	140'135	EUR	144'000	0.00	0.00
06.06.2023	Bought	CHF	2'856'188	EUR	2'936'000	0.00	0.00
06.06.2023	Bought	CHF	1'535'493	EUR	1'578'000	0.00	0.00
06.06.2023	Bought	CHF	79'610	EUR	82'000	0.00	0.00
06.06.2023	Bought	CHF	154'573'234	GBP	138'579'000	0.00	0.00
06.06.2023	Bought	CHF	1'236'201	GBP	1'108'000	0.00	0.00
06.06.2023	Bought	CHF	1'761'014	GBP	1'588'000	0.00	0.00
06.06.2023	Bought	CHF	24'562	GBP	22'000	0.00	0.00
06.06.2023	Bought	CHF	84'968	GBP	76'000	0.00	0.00
06.06.2023	Bought	CHF	17'891	GBP	16'000	0.00	0.00
06.06.2023	Bought	CHF	2'422'010	HUF	931'642'000	0.00	0.00
06.06.2023	Bought	CHF	37'650	HUF	14'514'000	0.00	0.00
06.06.2023	Bought	CHF	31'721	HUF	12'177'000	0.00	0.00
06.06.2023	Bought	CHF	260'311	HUF	100'810'000	0.00	0.00
06.06.2023	Bought	CHF	14'290	HUF	5'473'000	0.00	0.00
06.06.2023	Bought	CHF	43'319	HUF	16'640'000	0.00	0.00
06.06.2023	Bought	CHF	4'046'168	ILS	16'529'000	0.00	0.00
06.06.2023	Bought	CHF	12'519	ILS	51'000	0.00	0.00
06.06.2023	Bought	CHF	14'043	ILS	58'000	0.00	0.00
06.06.2023	Bought	CHF	20'687	ILS	84'000	0.00	0.00
06.06.2023	Bought	CHF	57'384	ILS	236'000	0.00	0.00
06.06.2023	Bought	CHF	453'046'291	JPY	69'239'110'000	0.00	0.00
06.06.2023	Bought	CHF	4'055'396	JPY	621'191'000	0.00	0.00
06.06.2023	Bought	CHF	8'658'365	JPY	1'310'873'000	0.00	0.00
06.06.2023	Bought	CHF	76'961	JPY	11'600'000	0.00	0.00
06.06.2023	Bought	CHF	90'446	JPY	13'768'000	0.00	0.00
06.06.2023	Bought	CHF	12'057'623	MXN	246'378'000	0.00	0.00
06.06.2023	Bought	CHF	16'832	MXN	345'000	0.00	0.00
06.06.2023	Bought	CHF	79'834	MXN	1'624'000	0.00	0.00
06.06.2023	Bought	CHF	465'736	MXN	9'536'000	0.00	0.00
06.06.2023	Bought	CHF	200'058	MXN	3'958'000	0.00	0.00
06.06.2023	Bought	CHF	14'004'156	MYR	70'081'000	0.00	0.00
06.06.2023	Bought	CHF	105'116	MYR	527'000	0.00	0.00
06.06.2023	Bought	CHF	219'914	MYR	1'122'000	0.00	0.00
06.06.2023	Bought	CHF	3'319'511	NOK	39'896'000	0.00	0.00
06.06.2023	Bought	CHF	18'946	NOK	228'000	0.00	0.00
06.06.2023	Bought	CHF	20'335	NOK	245'000	0.00	0.00
06.06.2023	Bought	CHF	45'967	NOK	557'000	0.00	0.00
06.06.2023	Bought	CHF	6'348'425	NZD	11'595'000	0.00	0.00
06.06.2023	Bought	CHF	60'227	NZD	110'000	0.00	0.00
06.06.2023	Bought	CHF	9'350	NZD	17'000	0.00	0.00
06.06.2023	Bought	CHF	12'195	NZD	22'000	0.00	0.00
06.06.2023	Bought	CHF	67'173	NZD	120'000	0.00	0.00
06.06.2023	Bought	CHF	99'890	NZD	181'000	0.00	0.00
06.06.2023	Bought	CHF	6'196	PEN	26'000	0.00	0.00
06.06.2023	Bought	CHF	2'587'464	PEN	10'857'000	0.00	0.00
06.06.2023	Bought	CHF	8'648	PEN	36'000	0.00	0.00
06.06.2023	Bought	CHF	31'106	PEN	128'000	0.00	0.00
06.06.2023	Bought	CHF	7'113'275	PLN	33'352'000	0.00	0.00
06.06.2023	Bought	CHF	20'479	PLN	96'000	0.00	0.00
06.06.2023	Bought	CHF	46'147	PLN	217'000	0.00	0.00
06.06.2023	Bought	CHF	13'553	PLN	64'000	0.00	0.00
06.06.2023	Bought	CHF	48'788	PLN	227'000	0.00	0.00
06.06.2023	Bought	CHF	107'635	PLN	499'000	0.00	0.00
06.06.2023	Bought	CHF	3'031'998	RON	15'288'000	0.00	0.00
06.06.2023	Bought	CHF	11'503	RON	58'000	0.00	0.00
06.06.2023	Bought	CHF	17'472	RON	88'000	0.00	0.00
06.06.2023	Bought	CHF	8'610	RON	44'000	0.00	0.00
06.06.2023	Bought	CHF	50'325	RON	257'000	0.00	0.00
06.06.2023	Bought	CHF	8'112'688	SGD	12'181'000	0.00	0.00
06.06.2023	Bought	CHF	122'410	SGD	184'000	0.00	0.00
06.06.2023	Bought	CHF	5'347	SGD	8'000	0.00	0.00
06.06.2023	Bought	CHF	341'013	SGD	512'000	0.00	0.00
06.06.2023	Bought	CHF	121'242	SGD	181'000	0.00	0.00
06.06.2023	Bought	CHF	12'158'667	THB	465'069'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
06.06.2023	Bought	CHF	11'800	THB	452'000	0.00	0.00
06.06.2023	Bought	CHF	20'313	THB	774'000	0.00	0.00
06.06.2023	Bought	CHF	83'148	THB	3'173'000	0.00	0.00
06.06.2023	Bought	CHF	186'463	THB	7'134'000	0.00	0.00
06.06.2023	Bought	CHF	1'220'807	USD	1'377'000	0.00	0.00
06.06.2023	Bought	CHF	1'755'524'069	USD	1'979'639'000	0.00	0.00
06.06.2023	Bought	CHF	13'762'520	USD	15'477'000	0.00	0.00
06.06.2023	Bought	CHF	36'448'620	USD	41'220'000	0.00	0.00
06.06.2023	Bought	CHF	293'514	USD	328'000	0.00	0.00
06.06.2023	Bought	CHF	7'499'935	USD	8'386'000	0.00	0.00
06.06.2023	Bought	CHF	31'422	USD	35'000	0.00	0.00
06.06.2023	Bought	CHF	2'585'045	USD	2'861'000	0.00	0.00
06.06.2023	Bought	CHF	234'800	USD	259'000	0.00	0.00
06.06.2023	Bought	CLP	37'468'000	CHF	41'242	0.00	0.00
06.06.2023	Bought	CLP	1'817'445'000	CHF	2'046'672	0.00	0.00
06.06.2023	Bought	CNH	1'000'000'000	CHF	127'807'973	0.00	0.00
06.06.2023	Bought	CNH	338'000	CHF	43'522	0.00	0.00
06.06.2023	Bought	CNH	1'295'851	CHF	166'498	0.00	0.00
06.06.2023	Bought	CNH	29'361'000	CHF	3'776'334	0.00	0.00
06.06.2023	Bought	CNH	265'000	CHF	34'044	0.00	0.00
06.06.2023	Bought	CNH	2'106'000	CHF	270'002	0.00	0.00
06.06.2023	Bought	CNH	110'000	CHF	14'043	0.00	0.00
06.06.2023	Bought	CNH	1'684'966'149	CHF	215'435'758	0.00	0.00
06.06.2023	Bought	COP	70'716'000	CHF	13'903	0.00	0.00
06.06.2023	Bought	COP	19'412'862'000	CHF	3'998'530	0.00	0.00
06.06.2023	Bought	CZK	142'151'000	CHF	5'823'772	0.00	0.00
06.06.2023	Bought	DKK	499'000	CHF	65'674	0.00	0.00
06.06.2023	Bought	DKK	106'000	CHF	13'888	0.00	0.00
06.06.2023	Bought	DKK	2'414'000	CHF	315'391	0.00	0.00
06.06.2023	Bought	DKK	58'256'000	CHF	7'614'955	0.00	0.00
06.06.2023	Bought	EUR	86'000	CHF	83'872	0.00	0.00
06.06.2023	Bought	EUR	269'000	CHF	261'495	0.00	0.00
06.06.2023	Bought	EUR	5'862'000	CHF	5'749'039	0.00	0.00
06.06.2023	Bought	EUR	19'000	CHF	18'624	0.00	0.00
06.06.2023	Bought	EUR	225'000	CHF	219'162	0.00	0.00
06.06.2023	Bought	EUR	12'957'000	CHF	12'681'327	0.00	0.00
06.06.2023	Bought	EUR	35'000	CHF	33'973	0.00	0.00
06.06.2023	Bought	EUR	880'082'000	CHF	857'692'714	0.00	0.00
06.06.2023	Bought	GBP	32'000	CHF	35'822	0.00	0.00
06.06.2023	Bought	GBP	34'000	CHF	38'003	0.00	0.00
06.06.2023	Bought	GBP	2'494'000	CHF	2'781'251	0.00	0.00
06.06.2023	Bought	GBP	76'000	CHF	84'446	0.00	0.00
06.06.2023	Bought	GBP	23'000	CHF	25'791	0.00	0.00
06.06.2023	Bought	GBP	1'306'000	CHF	1'465'133	0.00	0.00
06.06.2023	Bought	GBP	5'102'000	CHF	5'701'801	0.00	0.00
06.06.2023	Bought	GBP	132'322'000	CHF	149'922'282	0.00	0.00
06.06.2023	Bought	HUF	1'081'256'000	CHF	2'834'103	0.00	0.00
06.06.2023	Bought	ILS	183'000	CHF	44'677	0.00	0.00
06.06.2023	Bought	ILS	16'775'000	CHF	4'102'720	0.00	0.00
06.06.2023	Bought	JPY	334'191'000	CHF	2'186'703	0.00	0.00
06.06.2023	Bought	JPY	8'817'000	CHF	57'844	0.00	0.00
06.06.2023	Bought	JPY	23'311'000	CHF	154'567	0.00	0.00
06.06.2023	Bought	JPY	76'176'000	CHF	503'238	0.00	0.00
06.06.2023	Bought	JPY	6'955'000	CHF	46'315	0.00	0.00
06.06.2023	Bought	JPY	20'193'000	CHF	132'196	0.00	0.00
06.06.2023	Bought	JPY	223'279'000	CHF	1'453'789	0.00	0.00
06.06.2023	Bought	JPY	2'880'000	CHF	18'651	0.00	0.00
06.06.2023	Bought	JPY	70'500'740'000	CHF	461'283'689	0.00	0.00
06.06.2023	Bought	MXN	280'000	CHF	13'940	0.00	0.00
06.06.2023	Bought	MXN	6'439'000	CHF	327'047	0.00	0.00
06.06.2023	Bought	MXN	255'122'000	CHF	13'132'801	0.00	0.00
06.06.2023	Bought	MYR	71'730'000	CHF	14'148'487	0.00	0.00
06.06.2023	Bought	NOK	508'000	CHF	42'200	0.00	0.00
06.06.2023	Bought	NOK	4'037'000	CHF	339'669	0.00	0.00
06.06.2023	Bought	NOK	36'381'000	CHF	2'976'991	0.00	0.00
06.06.2023	Bought	NZD	48'000	CHF	26'985	0.00	0.00
06.06.2023	Bought	NZD	11'997'000	CHF	6'569'893	0.00	0.00
06.06.2023	Bought	PEN	2'237'000	CHF	549'969	0.00	0.00
06.06.2023	Bought	PEN	8'810'000	CHF	2'187'190	0.00	0.00

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06.06.2023	Bought	PLN	2'079'000	CHF	443'859	0.00	0.00
06.06.2023	Bought	PLN	32'376'000	CHF	6'950'421	0.00	0.00
06.06.2023	Bought	RON	15'735'000	CHF	3'086'962	0.00	0.00
06.06.2023	Bought	SGD	417'000	CHF	278'831	0.00	0.00
06.06.2023	Bought	SGD	12'649'000	CHF	8'512'800	0.00	0.00
06.06.2023	Bought	THB	2'513'000	CHF	65'551	0.00	0.00
06.06.2023	Bought	THB	474'089'000	CHF	12'423'716	0.00	0.00
06.06.2023	Bought	USD	535'000	CHF	480'265	0.00	0.00
06.06.2023	Bought	USD	197'000	CHF	175'762	0.00	0.00
06.06.2023	Bought	USD	250'000	CHF	222'774	0.00	0.00
06.06.2023	Bought	USD	1'148'000	CHF	1'014'763	0.00	0.00
06.06.2023	Bought	USD	844'000	CHF	748'883	0.00	0.00
06.06.2023	Bought	USD	18'370'000	CHF	16'326'705	0.00	0.00
06.06.2023	Bought	USD	24'000	CHF	21'574	0.00	0.00
06.06.2023	Bought	USD	80'000	CHF	72'347	0.00	0.00
06.06.2023	Bought	USD	2'028'134'000	CHF	1'854'036'949	0.00	0.00
07.06.2023	Bought	CHF	18'225'253	IDR	299'951'216'000	0.00	0.00
07.06.2023	Bought	CHF	66'316	IDR	1'091'433'000	0.00	0.00
07.06.2023	Bought	CHF	42'047	IDR	694'410'000	0.00	0.00
07.06.2023	Bought	CHF	41'907	IDR	698'164'000	0.00	0.00
07.06.2023	Bought	CHF	114'785	IDR	1'907'719'000	0.00	0.00
07.06.2023	Bought	CHF	259'382	IDR	4'297'958'000	0.00	0.00
07.06.2023	Bought	CHF	41'175'863	KRW	61'689'678'000	0.00	0.00
07.06.2023	Bought	CHF	156'408	KRW	234'331'000	0.00	0.00
07.06.2023	Bought	CHF	46'945	KRW	70'675'000	0.00	0.00
07.06.2023	Bought	CHF	1'595'616	KRW	2'386'243'000	0.00	0.00
07.06.2023	Bought	CHF	299'227	KRW	445'519'000	0.00	0.00
07.06.2023	Bought	CHF	14'049'238	SEK	162'346'000	0.00	0.00
07.06.2023	Bought	CHF	74'411	SEK	860'000	0.00	0.00
07.06.2023	Bought	CHF	733'183	SEK	8'510'000	0.00	0.00
07.06.2023	Bought	CHF	106'805	SEK	1'245'000	0.00	0.00
07.06.2023	Bought	IDR	302'034'000	CHF	18'173	0.00	0.00
07.06.2023	Bought	IDR	308'338'866'000	CHF	18'675'885	0.00	0.00
07.06.2023	Bought	KRW	36'161'000	CHF	24'282	0.00	0.00
07.06.2023	Bought	KRW	292'897'000	CHF	197'343	0.00	0.00
07.06.2023	Bought	KRW	609'042'000	CHF	416'952	0.00	0.00
07.06.2023	Bought	KRW	63'888'346'000	CHF	43'789'134	0.00	0.00
07.06.2023	Bought	SEK	275'000	CHF	23'810	0.00	0.00
07.06.2023	Bought	SEK	209'000	CHF	18'233	0.00	0.00
07.06.2023	Bought	SEK	3'045'000	CHF	256'780	0.00	0.00
07.06.2023	Bought	SEK	169'432'000	CHF	14'193'466	0.00	0.00
06.07.2023	Bought	AUD	1'492'000	CHF	880'299	0.00	0.00
06.07.2023	Bought	AUD	760'000	CHF	449'968	0.00	0.00
06.07.2023	Bought	AUD	92'154'000	CHF	54'880'472	0.00	0.00
06.07.2023	Bought	CAD	14'000	CHF	9'489	0.00	0.00
06.07.2023	Bought	CAD	3'513'000	CHF	2'355'372	0.00	0.00
06.07.2023	Bought	CAD	568'000	CHF	382'242	0.00	0.00
06.07.2023	Bought	CAD	399'000	CHF	271'145	0.00	0.00
06.07.2023	Bought	CAD	4'468'000	CHF	3'021'253	0.00	0.00
06.07.2023	Bought	CAD	155'611'000	CHF	105'209'686	0.00	0.00
06.07.2023	Bought	CHF	55'622'219	AUD	94'243'000	0.00	0.00
06.07.2023	Bought	CHF	96'441	AUD	163'000	0.00	0.00
06.07.2023	Bought	CHF	110'038'680	CAD	164'062'000	0.00	0.00
06.07.2023	Bought	CHF	324'560	CAD	485'000	0.00	0.00
06.07.2023	Bought	CHF	17'674	CAD	26'000	0.00	0.00
06.07.2023	Bought	CHF	2'028'398	CLP	1'817'445'000	0.00	0.00
06.07.2023	Bought	CHF	9'814	CLP	8'793'000	0.00	0.00
06.07.2023	Bought	CHF	127'689'785	CNH	1'000'000'000	0.00	0.00
06.07.2023	Bought	CHF	215'224'950	CNH	1'684'966'000	0.00	0.00
06.07.2023	Bought	CHF	2'096'181	CNH	16'356'000	0.00	0.00
06.07.2023	Bought	CHF	1'436'736	CNH	11'246'000	0.00	0.00
06.07.2023	Bought	CHF	121'514	CNH	984'000	0.00	0.00
06.07.2023	Bought	CHF	7'603'915	DKK	58'256'000	0.00	0.00
06.07.2023	Bought	CHF	4'442	DKK	34'000	0.00	0.00
06.07.2023	Bought	CHF	25'049	DKK	192'000	0.00	0.00
06.07.2023	Bought	CHF	856'214'176	EUR	880'082'000	0.00	0.00
06.07.2023	Bought	CHF	2'155'599	EUR	2'219'000	0.00	0.00
06.07.2023	Bought	CHF	24'340	EUR	25'000	0.00	0.00
06.07.2023	Bought	CHF	4'200'067	EUR	4'304'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
06.07.2023	Bought	CHF	149'499'116	GBP	132'322'000	0.00	0.00
06.07.2023	Bought	CHF	796'465	GBP	704'000	0.00	0.00
06.07.2023	Bought	CHF	28'231	GBP	25'000	0.00	0.00
06.07.2023	Bought	CHF	2'800'563	GBP	2'464'000	0.00	0.00
06.07.2023	Bought	CHF	2'800'526	HUF	1'081'256'000	0.00	0.00
06.07.2023	Bought	CHF	30'859	HUF	11'901'000	0.00	0.00
06.07.2023	Bought	CHF	18'588'068	IDR	308'338'866'000	0.00	0.00
06.07.2023	Bought	CHF	186'978	IDR	3'087'937'000	0.00	0.00
06.07.2023	Bought	CHF	4'093'915	ILS	16'775'000	0.00	0.00
06.07.2023	Bought	CHF	25'880	ILS	106'000	0.00	0.00
06.07.2023	Bought	CHF	17'937	ILS	74'000	0.00	0.00
06.07.2023	Bought	CHF	461'829'716	JPY	70'500'740'000	0.00	0.00
06.07.2023	Bought	CHF	284'518	JPY	43'748'000	0.00	0.00
06.07.2023	Bought	CHF	912'542	JPY	146'313'000	0.00	0.00
06.07.2023	Bought	CHF	43'702'268	KRW	63'888'346'000	0.00	0.00
06.07.2023	Bought	CHF	298'615	KRW	433'738'000	0.00	0.00
06.07.2023	Bought	CHF	13'003'208	MXN	255'122'000	0.00	0.00
06.07.2023	Bought	CHF	89'938	MXN	1'767'000	0.00	0.00
06.07.2023	Bought	CHF	14'155'097	MYR	71'881'000	0.00	0.00
06.07.2023	Bought	CHF	2'970'852	NOK	36'381'000	0.00	0.00
06.07.2023	Bought	CHF	6'545'959	NZD	11'997'000	0.00	0.00
06.07.2023	Bought	CHF	56'227	PEN	228'000	0.00	0.00
06.07.2023	Bought	CHF	2'172'626	PEN	8'810'000	0.00	0.00
06.07.2023	Bought	CHF	6'914'053	PLN	32'376'000	0.00	0.00
06.07.2023	Bought	CHF	7'883	PLN	37'000	0.00	0.00
06.07.2023	Bought	CHF	56'447	RON	289'000	0.00	0.00
06.07.2023	Bought	CHF	3'073'336	RON	15'735'000	0.00	0.00
06.07.2023	Bought	CHF	14'167'927	SEK	169'432'000	0.00	0.00
06.07.2023	Bought	CHF	18'598	SEK	223'000	0.00	0.00
06.07.2023	Bought	CHF	8'491'439	SGD	12'649'000	0.00	0.00
06.07.2023	Bought	CHF	50'331	SGD	75'000	0.00	0.00
06.07.2023	Bought	CHF	12'407'459	THB	474'089'000	0.00	0.00
06.07.2023	Bought	CHF	364'621	THB	13'969'000	0.00	0.00
06.07.2023	Bought	CHF	1'847'575'314	USD	2'028'134'000	0.00	0.00
06.07.2023	Bought	CHF	4'011'345	USD	4'430'000	0.00	0.00
06.07.2023	Bought	CHF	51'069	USD	57'000	0.00	0.00
06.07.2023	Bought	CHF	6'298'597	USD	7'044'000	0.00	0.00
06.07.2023	Bought	CLP	1'826'238'000	CHF	2'047'352	0.00	0.00
06.07.2023	Bought	CNH	236'000	CHF	29'995	0.00	0.00
06.07.2023	Bought	CNH	1'000'000'000	CHF	123'765'440	0.00	0.00
06.07.2023	Bought	CNH	2'218'000	CHF	283'154	0.00	0.00
06.07.2023	Bought	CNH	7'873'000	CHF	977'417	0.00	0.00
06.07.2023	Bought	CNH	21'317'000	CHF	2'633'817	0.00	0.00
06.07.2023	Bought	CNH	1'681'908'000	CHF	208'051'360	0.00	0.00
06.07.2023	Bought	DKK	322'000	CHF	42'284	0.00	0.00
06.07.2023	Bought	DKK	58'160'000	CHF	7'626'085	0.00	0.00
06.07.2023	Bought	EUR	29'000	CHF	28'401	0.00	0.00
06.07.2023	Bought	EUR	23'000	CHF	22'472	0.00	0.00
06.07.2023	Bought	EUR	671'000	CHF	652'643	0.00	0.00
06.07.2023	Bought	EUR	10'611'000	CHF	10'308'045	0.00	0.00
06.07.2023	Bought	EUR	75'000	CHF	72'791	0.00	0.00
06.07.2023	Bought	EUR	97'000	CHF	95'052	0.00	0.00
06.07.2023	Bought	EUR	2'264'000	CHF	2'220'244	0.00	0.00
06.07.2023	Bought	EUR	21'323'000	CHF	20'852'209	0.00	0.00
06.07.2023	Bought	EUR	851'537'000	CHF	831'151'204	0.00	0.00
06.07.2023	Bought	GBP	351'000	CHF	400'531	0.00	0.00
06.07.2023	Bought	GBP	5'568'000	CHF	6'288'622	0.00	0.00
06.07.2023	Bought	GBP	11'000	CHF	12'412	0.00	0.00
06.07.2023	Bought	GBP	327'000	CHF	369'862	0.00	0.00
06.07.2023	Bought	GBP	129'258'000	CHF	147'019'471	0.00	0.00
06.07.2023	Bought	HUF	1'093'157'000	CHF	2'866'654	0.00	0.00
06.07.2023	Bought	IDR	111'185'000	CHF	6'755	0.00	0.00
06.07.2023	Bought	IDR	554'606'000	CHF	33'081	0.00	0.00
06.07.2023	Bought	IDR	1'556'439'000	CHF	92'922	0.00	0.00
06.07.2023	Bought	IDR	309'204'573'000	CHF	18'515'244	0.00	0.00
06.07.2023	Bought	ILS	87'000	CHF	21'231	0.00	0.00
06.07.2023	Bought	ILS	16'868'000	CHF	4'062'449	0.00	0.00
06.07.2023	Bought	JPY	61'000'000	CHF	399'649	0.00	0.00
06.07.2023	Bought	JPY	86'593'000	CHF	566'333	0.00	0.00

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06.07.2023	Bought	JPY	6'116'000	CHF	39'774	0.00	0.00
06.07.2023	Bought	JPY	9'731'000	CHF	63'077	0.00	0.00
06.07.2023	Bought	JPY	20'116'000	CHF	126'856	0.00	0.00
06.07.2023	Bought	JPY	182'477'000	CHF	1'135'512	0.00	0.00
06.07.2023	Bought	JPY	1'757'205'000	CHF	10'912'399	0.00	0.00
06.07.2023	Bought	JPY	68'567'563'000	CHF	424'418'736	0.00	0.00
06.07.2023	Bought	KRW	1'298'376'000	CHF	892'539	0.00	0.00
06.07.2023	Bought	KRW	57'055'000	CHF	39'213	0.00	0.00
06.07.2023	Bought	KRW	351'406'000	CHF	240'409	0.00	0.00
06.07.2023	Bought	KRW	62'615'247'000	CHF	42'682'513	0.00	0.00
06.07.2023	Bought	MXN	1'517'000	CHF	79'458	0.00	0.00
06.07.2023	Bought	MXN	255'372'000	CHF	13'351'110	0.00	0.00
06.07.2023	Bought	MYR	71'881'000	CHF	13'837'666	0.00	0.00
06.07.2023	Bought	NOK	179'000	CHF	14'652	0.00	0.00
06.07.2023	Bought	NOK	1'557'000	CHF	129'140	0.00	0.00
06.07.2023	Bought	NOK	34'645'000	CHF	2'895'668	0.00	0.00
06.07.2023	Bought	NZD	60'000	CHF	32'713	0.00	0.00
06.07.2023	Bought	NZD	77'000	CHF	42'014	0.00	0.00
06.07.2023	Bought	NZD	1'259'000	CHF	690'787	0.00	0.00
06.07.2023	Bought	NZD	10'601'000	CHF	5'810'079	0.00	0.00
06.07.2023	Bought	PEN	9'038'000	CHF	2'229'953	0.00	0.00
06.07.2023	Bought	PLN	441'000	CHF	96'085	0.00	0.00
06.07.2023	Bought	PLN	31'972'000	CHF	7'025'118	0.00	0.00
06.07.2023	Bought	RON	174'000	CHF	34'303	0.00	0.00
06.07.2023	Bought	RON	15'850'000	CHF	3'122'359	0.00	0.00
06.07.2023	Bought	SEK	549'000	CHF	46'018	0.00	0.00
06.07.2023	Bought	SEK	843'000	CHF	69'928	0.00	0.00
06.07.2023	Bought	SEK	168'263'000	CHF	13'935'335	0.00	0.00
06.07.2023	Bought	SGD	30'000	CHF	19'925	0.00	0.00
06.07.2023	Bought	SGD	35'000	CHF	23'557	0.00	0.00
06.07.2023	Bought	SGD	94'000	CHF	62'309	0.00	0.00
06.07.2023	Bought	SGD	12'565'000	CHF	8'305'626	0.00	0.00
06.07.2023	Bought	THB	10'865'000	CHF	285'873	0.00	0.00
06.07.2023	Bought	THB	10'748'000	CHF	272'973	0.00	0.00
06.07.2023	Bought	THB	2'446'000	CHF	61'575	0.00	0.00
06.07.2023	Bought	THB	463'999'000	CHF	11'737'895	0.00	0.00
06.07.2023	Bought	USD	66'000	CHF	59'245	0.00	0.00
06.07.2023	Bought	USD	171'000	CHF	154'744	0.00	0.00
06.07.2023	Bought	USD	27'381'000	CHF	24'931'112	0.00	0.00
06.07.2023	Bought	USD	24'254'000	CHF	21'927'872	0.00	0.00
06.07.2023	Bought	USD	180'000	CHF	162'601	0.00	0.00
06.07.2023	Bought	USD	1'182'000	CHF	1'055'270	0.00	0.00
06.07.2023	Bought	USD	5'085'000	CHF	4'552'580	0.00	0.00
06.07.2023	Bought	USD	48'853'000	CHF	43'812'494	0.00	0.00
06.07.2023	Bought	USD	1'932'493'000	CHF	1'728'922'255	0.00	0.00
07.07.2023	Bought	CHF	143'856	COP	707'773'000	0.00	0.00
07.07.2023	Bought	CHF	3'945'704	COP	19'412'862'000	0.00	0.00
07.07.2023	Bought	CHF	12'149	COP	59'146'000	0.00	0.00
07.07.2023	Bought	CHF	5'794'910	CZK	142'151'000	0.00	0.00
07.07.2023	Bought	CHF	10'710	CZK	262'000	0.00	0.00
07.07.2023	Bought	COP	108'209'000	CHF	23'009	0.00	0.00
07.07.2023	Bought	COP	20'071'572'000	CHF	4'303'510	0.00	0.00
07.07.2023	Bought	CZK	6'687'000	CHF	275'742	0.00	0.00
07.07.2023	Bought	CZK	135'726'000	CHF	5'579'921	0.00	0.00
04.08.2023	Bought	AUD	1'358'000	CHF	806'952	0.00	0.00
04.08.2023	Bought	AUD	408'000	CHF	243'555	0.00	0.00
04.08.2023	Bought	AUD	92'742'000	CHF	54'173'663	0.00	0.00
04.08.2023	Bought	CAD	1'177'000	CHF	793'648	0.00	0.00
04.08.2023	Bought	CAD	159'684'000	CHF	105'165'008	0.00	0.00
04.08.2023	Bought	CHF	54'763'436	AUD	92'154'000	0.00	0.00
04.08.2023	Bought	CHF	654'074	AUD	1'092'000	0.00	0.00
04.08.2023	Bought	CHF	48'397	AUD	81'000	0.00	0.00
04.08.2023	Bought	CHF	269'516	AUD	455'000	0.00	0.00
04.08.2023	Bought	CHF	427'107	AUD	726'000	0.00	0.00
04.08.2023	Bought	CHF	104'941'257	CAD	155'611'000	0.00	0.00
04.08.2023	Bought	CHF	911'668	CAD	1'347'000	0.00	0.00
04.08.2023	Bought	CHF	1'221'268	CAD	1'806'000	0.00	0.00
04.08.2023	Bought	CHF	97'869	CAD	145'000	0.00	0.00
04.08.2023	Bought	CHF	563'924	CAD	841'000	0.00	0.00

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04.08.2023	Bought	CHF	730'771	CAD	1'111'000	0.00	0.00
04.08.2023	Bought	CHF	4'248'851	COP	20'071'572'000	0.00	0.00
04.08.2023	Bought	CHF	185'980	COP	878'570'000	0.00	0.00
04.08.2023	Bought	CHF	28'775	COP	135'845'000	0.00	0.00
04.08.2023	Bought	COP	84'463'000	CHF	17'948	0.00	0.00
04.08.2023	Bought	COP	21'001'524'000	CHF	4'685'748	0.00	0.00
07.08.2023	Bought	CHF	35'829	CLP	32'235'000	0.00	0.00
07.08.2023	Bought	CHF	2'029'830	CLP	1'826'238'000	0.00	0.00
07.08.2023	Bought	CHF	3'067	CLP	2'751'000	0.00	0.00
07.08.2023	Bought	CHF	3'858	CLP	3'453'000	0.00	0.00
07.08.2023	Bought	CHF	123'673'142	CNH	1'000'000'000	0.00	0.00
07.08.2023	Bought	CHF	207'893'205	CNH	1'681'908'000	0.00	0.00
07.08.2023	Bought	CHF	898'278	CNH	7'311'000	0.00	0.00
07.08.2023	Bought	CHF	971'292	CNH	7'846'000	0.00	0.00
07.08.2023	Bought	CHF	4'821'033	CNH	38'879'000	0.00	0.00
07.08.2023	Bought	CHF	71'027	CNH	575'000	0.00	0.00
07.08.2023	Bought	CHF	1'750'536	CNH	14'189'000	0.00	0.00
07.08.2023	Bought	CHF	23'316	CNH	190'000	0.00	0.00
07.08.2023	Bought	CHF	2'192'283	CNH	18'117'000	0.00	0.00
07.08.2023	Bought	CHF	5'554'030	CZK	135'726'000	0.00	0.00
07.08.2023	Bought	CHF	77'930	CZK	1'906'000	0.00	0.00
07.08.2023	Bought	CHF	2'219	CZK	54'000	0.00	0.00
07.08.2023	Bought	CHF	13'966	CZK	341'000	0.00	0.00
07.08.2023	Bought	CHF	7'615'644	DKK	58'160'000	0.00	0.00
07.08.2023	Bought	CHF	19'047	DKK	145'000	0.00	0.00
07.08.2023	Bought	CHF	12'441	DKK	95'000	0.00	0.00
07.08.2023	Bought	CHF	829'741'059	EUR	851'537'000	0.00	0.00
07.08.2023	Bought	CHF	1'984'383	EUR	2'029'000	0.00	0.00
07.08.2023	Bought	CHF	22'949'634	EUR	23'537'000	0.00	0.00
07.08.2023	Bought	CHF	97'461	EUR	100'000	0.00	0.00
07.08.2023	Bought	CHF	5'869'938	EUR	6'032'000	0.00	0.00
07.08.2023	Bought	CHF	58'429	EUR	60'000	0.00	0.00
07.08.2023	Bought	CHF	2'825'362	EUR	2'933'000	0.00	0.00
07.08.2023	Bought	CHF	28'922	EUR	30'000	0.00	0.00
07.08.2023	Bought	CHF	29'725	EUR	31'000	0.00	0.00
07.08.2023	Bought	CHF	146'573'789	GBP	129'258'000	0.00	0.00
07.08.2023	Bought	CHF	55'676	GBP	49'000	0.00	0.00
07.08.2023	Bought	CHF	36'372	GBP	32'000	0.00	0.00
07.08.2023	Bought	CHF	106'744	GBP	94'000	0.00	0.00
07.08.2023	Bought	CHF	2'809'678	GBP	2'498'000	0.00	0.00
07.08.2023	Bought	CHF	2'832'704	HUF	1'093'157'000	0.00	0.00
07.08.2023	Bought	CHF	103'231	HUF	39'942'000	0.00	0.00
07.08.2023	Bought	CHF	19'996	HUF	7'726'000	0.00	0.00
07.08.2023	Bought	CHF	4'426	HUF	1'720'000	0.00	0.00
07.08.2023	Bought	CHF	18'426'971	IDR	309'204'573'000	0.00	0.00
07.08.2023	Bought	CHF	106'980	IDR	1'798'117'000	0.00	0.00
07.08.2023	Bought	CHF	33'909	IDR	569'335'000	0.00	0.00
07.08.2023	Bought	CHF	34'135	IDR	574'497'000	0.00	0.00
07.08.2023	Bought	CHF	26'005	IDR	437'477'000	0.00	0.00
07.08.2023	Bought	CHF	4'052'566	ILS	16'868'000	0.00	0.00
07.08.2023	Bought	CHF	21'640	ILS	90'000	0.00	0.00
07.08.2023	Bought	CHF	7'969	ILS	33'000	0.00	0.00
07.08.2023	Bought	CHF	7'964	ILS	33'000	0.00	0.00
07.08.2023	Bought	CHF	1'988'439	JPY	320'728'000	0.00	0.00
07.08.2023	Bought	CHF	425'080'472	JPY	68'567'563'000	0.00	0.00
07.08.2023	Bought	CHF	11'821	JPY	1'897'000	0.00	0.00
07.08.2023	Bought	CHF	2'812'834	JPY	452'634'000	0.00	0.00
07.08.2023	Bought	CHF	50'638	JPY	8'137'000	0.00	0.00
07.08.2023	Bought	CHF	3'771'599	JPY	606'007'000	0.00	0.00
07.08.2023	Bought	CHF	30'687	JPY	4'888'000	0.00	0.00
07.08.2023	Bought	CHF	2'706'096	JPY	431'355'000	0.00	0.00
07.08.2023	Bought	CHF	14'196	JPY	2'300'000	0.00	0.00
07.08.2023	Bought	CHF	42'595'986	KRW	62'615'247'000	0.00	0.00
07.08.2023	Bought	CHF	48'906	KRW	71'246'000	0.00	0.00
07.08.2023	Bought	CHF	2'241'536	KRW	3'261'211'000	0.00	0.00
07.08.2023	Bought	CHF	45'248	KRW	65'823'000	0.00	0.00
07.08.2023	Bought	CHF	13'224'649	MXN	255'372'000	0.00	0.00
07.08.2023	Bought	CHF	180'624	MXN	3'497'000	0.00	0.00
07.08.2023	Bought	CHF	32'012	MXN	615'000	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
07.08.2023	Bought	CHF	24'714	MXN	474'000	0.00	0.00
07.08.2023	Bought	CHF	19'784	MXN	383'000	0.00	0.00
07.08.2023	Bought	CHF	13'726'429	MYR	71'402'000	0.00	0.00
07.08.2023	Bought	CHF	44'051	MYR	229'000	0.00	0.00
07.08.2023	Bought	CHF	2'889'577	NOK	34'645'000	0.00	0.00
07.08.2023	Bought	CHF	3'678	NOK	44'000	0.00	0.00
07.08.2023	Bought	CHF	5'379	NOK	64'000	0.00	0.00
07.08.2023	Bought	CHF	5'790'192	NZD	10'601'000	0.00	0.00
07.08.2023	Bought	CHF	10'520	NZD	19'000	0.00	0.00
07.08.2023	Bought	CHF	13'074	NZD	24'000	0.00	0.00
07.08.2023	Bought	CHF	2'210'861	PEN	9'038'000	0.00	0.00
07.08.2023	Bought	CHF	40'851	PEN	167'000	0.00	0.00
07.08.2023	Bought	CHF	7'639	PEN	31'000	0.00	0.00
07.08.2023	Bought	CHF	5'637	PEN	23'000	0.00	0.00
07.08.2023	Bought	CHF	6'990'694	PLN	31'972'000	0.00	0.00
07.08.2023	Bought	CHF	83'456	PLN	381'000	0.00	0.00
07.08.2023	Bought	CHF	29'022	PLN	132'000	0.00	0.00
07.08.2023	Bought	CHF	12'528	PLN	57'000	0.00	0.00
07.08.2023	Bought	CHF	338'581	PLN	1'564'000	0.00	0.00
07.08.2023	Bought	CHF	3'108'518	RON	15'850'000	0.00	0.00
07.08.2023	Bought	CHF	42'514	RON	217'000	0.00	0.00
07.08.2023	Bought	CHF	6'278	RON	32'000	0.00	0.00
07.08.2023	Bought	CHF	3'929	RON	20'000	0.00	0.00
07.08.2023	Bought	CHF	296'474	RON	1'526'000	0.00	0.00
07.08.2023	Bought	CHF	13'909'909	SEK	168'263'000	0.00	0.00
07.08.2023	Bought	CHF	26'077	SEK	315'000	0.00	0.00
07.08.2023	Bought	CHF	29'211	SEK	353'000	0.00	0.00
07.08.2023	Bought	CHF	357'675	SEK	4'383'000	0.00	0.00
07.08.2023	Bought	CHF	10'341	SEK	124'000	0.00	0.00
07.08.2023	Bought	CHF	8'287'668	SGD	12'565'000	0.00	0.00
07.08.2023	Bought	CHF	13'926	SGD	21'000	0.00	0.00
07.08.2023	Bought	CHF	14'538	SGD	22'000	0.00	0.00
07.08.2023	Bought	CHF	11'725'141	THB	463'999'000	0.00	0.00
07.08.2023	Bought	CHF	18'212	THB	714'000	0.00	0.00
07.08.2023	Bought	CHF	20'637	THB	803'000	0.00	0.00
07.08.2023	Bought	CHF	19'631	THB	771'000	0.00	0.00
07.08.2023	Bought	CHF	552'373	THB	22'066'000	0.00	0.00
07.08.2023	Bought	CHF	27'457	USD	32'000	0.00	0.00
07.08.2023	Bought	CHF	1'723'285'173	USD	1'932'493'000	0.00	0.00
07.08.2023	Bought	CHF	7'758'155	USD	8'648'000	0.00	0.00
07.08.2023	Bought	CHF	18'758'082	USD	21'000'000	0.00	0.00
07.08.2023	Bought	CHF	895'693	USD	1'003'000	0.00	0.00
07.08.2023	Bought	CHF	23'005'786	USD	25'707'000	0.00	0.00
07.08.2023	Bought	CHF	11'238'530	USD	12'567'000	0.00	0.00
07.08.2023	Bought	CHF	120'498	USD	136'000	0.00	0.00
07.08.2023	Bought	CHF	2'439'858	USD	2'820'000	0.00	0.00
07.08.2023	Bought	CHF	88'447	USD	103'000	0.00	0.00
07.08.2023	Bought	CHF	56'175	USD	65'000	0.00	0.00
07.08.2023	Bought	CHF	60'546	USD	70'000	0.00	0.00
07.08.2023	Bought	CLP	1'864'677'000	CHF	1'931'967	0.00	0.00
07.08.2023	Bought	CNH	1'000'000'000	CHF	121'654'871	0.00	0.00
07.08.2023	Bought	CNH	328'000	CHF	40'387	0.00	0.00
07.08.2023	Bought	CNH	1'768'687'000	CHF	215'198'370	0.00	0.00
07.08.2023	Bought	CZK	138'027'000	CHF	5'534'585	0.00	0.00
07.08.2023	Bought	DKK	428'000	CHF	56'030	0.00	0.00
07.08.2023	Bought	DKK	57'972'000	CHF	7'449'809	0.00	0.00
07.08.2023	Bought	EUR	3'165'000	CHF	3'083'900	0.00	0.00
07.08.2023	Bought	EUR	103'000	CHF	100'239	0.00	0.00
07.08.2023	Bought	EUR	883'021'000	CHF	843'956'151	0.00	0.00
07.08.2023	Bought	GBP	671'000	CHF	760'839	0.00	0.00
07.08.2023	Bought	GBP	131'260'000	CHF	146'395'722	0.00	0.00
07.08.2023	Bought	HUF	1'142'545'000	CHF	2'823'805	0.00	0.00
07.08.2023	Bought	IDR	312'583'999'000	CHF	18'003'917	0.00	0.00
07.08.2023	Bought	ILS	17'024'000	CHF	4'029'501	0.00	0.00
07.08.2023	Bought	JPY	70'395'509'000	CHF	429'492'869	0.00	0.00
07.08.2023	Bought	KRW	278'868'000	CHF	189'784	0.00	0.00
07.08.2023	Bought	KRW	65'734'659'000	CHF	44'868'543	0.00	0.00
07.08.2023	Bought	MXN	260'341'000	CHF	13'511'846	0.00	0.00
07.08.2023	Bought	MYR	71'631'000	CHF	13'791'450	0.00	0.00

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07.08.2023	Bought	NOK	653'000	CHF	54'414	0.00	0.00
07.08.2023	Bought	NOK	34'100'000	CHF	2'924'385	0.00	0.00
07.08.2023	Bought	NZD	16'000	CHF	8'809	0.00	0.00
07.08.2023	Bought	NZD	114'000	CHF	62'266	0.00	0.00
07.08.2023	Bought	NZD	10'514'000	CHF	5'669'969	0.00	0.00
07.08.2023	Bought	PEN	9'259'000	CHF	2'231'622	0.00	0.00
07.08.2023	Bought	PLN	34'106'000	CHF	7'417'513	0.00	0.00
07.08.2023	Bought	RON	17'645'000	CHF	3'415'291	0.00	0.00
07.08.2023	Bought	SEK	1'299'000	CHF	107'391	0.00	0.00
07.08.2023	Bought	SEK	172'139'000	CHF	14'221'211	0.00	0.00
07.08.2023	Bought	SGD	18'000	CHF	11'948	0.00	0.00
07.08.2023	Bought	SGD	55'000	CHF	36'280	0.00	0.00
07.08.2023	Bought	SGD	12'535'000	CHF	8'187'504	0.00	0.00
07.08.2023	Bought	THB	1'220'000	CHF	30'878	0.00	0.00
07.08.2023	Bought	THB	487'133'000	CHF	12'385'787	0.00	0.00
07.08.2023	Bought	USD	60'000	CHF	52'793	0.00	0.00
07.08.2023	Bought	USD	11'704'000	CHF	10'435'684	0.00	0.00
07.08.2023	Bought	USD	203'000	CHF	180'179	0.00	0.00
07.08.2023	Bought	USD	1'992'677'000	CHF	1'727'369'992	0.00	0.00
06.09.2023	Bought	AUD	70'000	CHF	39'734	0.00	0.00
06.09.2023	Bought	AUD	52'000	CHF	29'599	0.00	0.00
06.09.2023	Bought	AUD	68'000	CHF	38'373	0.00	0.00
06.09.2023	Bought	AUD	380'000	CHF	215'634	0.00	0.00
06.09.2023	Bought	AUD	93'982'000	CHF	53'761'745	0.00	0.00
06.09.2023	Bought	CAD	114'000	CHF	73'977	0.00	0.00
06.09.2023	Bought	CAD	2'080'000	CHF	1'365'468	0.00	0.00
06.09.2023	Bought	CAD	89'000	CHF	57'731	0.00	0.00
06.09.2023	Bought	CAD	640'000	CHF	416'161	0.00	0.00
06.09.2023	Bought	CAD	117'000	CHF	75'797	0.00	0.00
06.09.2023	Bought	CAD	160'613'000	CHF	104'854'430	0.00	0.00
06.09.2023	Bought	CHF	187'619	AUD	322'000	0.00	0.00
06.09.2023	Bought	CHF	54'044'566	AUD	92'742'000	0.00	0.00
06.09.2023	Bought	CHF	287'959	AUD	498'000	0.00	0.00
06.09.2023	Bought	CHF	522'664	AUD	915'000	0.00	0.00
06.09.2023	Bought	CHF	42'463	AUD	75'000	0.00	0.00
06.09.2023	Bought	CHF	104'840'530	CAD	159'684'000	0.00	0.00
06.09.2023	Bought	CHF	672'727	CAD	1'023'000	0.00	0.00
06.09.2023	Bought	CHF	1'805'228	CAD	2'763'000	0.00	0.00
06.09.2023	Bought	CHF	28'500	CAD	44'000	0.00	0.00
06.09.2023	Bought	CHF	90'364	CAD	139'000	0.00	0.00
06.09.2023	Bought	CHF	1'917'997	CLP	1'864'677'000	0.00	0.00
06.09.2023	Bought	CHF	15'094	CLP	14'694'000	0.00	0.00
06.09.2023	Bought	CHF	215'104'151	CNH	1'768'687'000	0.00	0.00
06.09.2023	Bought	CHF	121'602'354	CNH	1'000'000'000	0.00	0.00
06.09.2023	Bought	CHF	49'727	CNH	410'000	0.00	0.00
06.09.2023	Bought	CHF	2'323'799	CNH	19'027'000	0.00	0.00
06.09.2023	Bought	CHF	11'358'452	CNH	93'158'000	0.00	0.00
06.09.2023	Bought	CHF	36'432	CNH	302'000	0.00	0.00
06.09.2023	Bought	CHF	97'592	CNH	809'000	0.00	0.00
06.09.2023	Bought	CHF	4'623'646	COP	21'001'524'000	0.00	0.00
06.09.2023	Bought	CHF	46'438	COP	209'736'000	0.00	0.00
06.09.2023	Bought	CHF	11'355	COP	54'701'000	0.00	0.00
06.09.2023	Bought	CHF	5'509'845	CZK	138'027'000	0.00	0.00
06.09.2023	Bought	CHF	113'354	CZK	2'846'000	0.00	0.00
06.09.2023	Bought	CHF	25'268	CZK	633'000	0.00	0.00
06.09.2023	Bought	CHF	402'068	CZK	10'207'000	0.00	0.00
06.09.2023	Bought	CHF	7'439'069	DKK	57'972'000	0.00	0.00
06.09.2023	Bought	CHF	2'817	DKK	22'000	0.00	0.00
06.09.2023	Bought	CHF	36'178	DKK	281'000	0.00	0.00
06.09.2023	Bought	CHF	1'410'701	EUR	1'479'000	0.00	0.00
06.09.2023	Bought	CHF	842'474'442	EUR	883'021'000	0.00	0.00
06.09.2023	Bought	CHF	1'713'858	EUR	1'787'000	0.00	0.00
06.09.2023	Bought	CHF	14'532'917	EUR	15'208'000	0.00	0.00
06.09.2023	Bought	CHF	16'313	EUR	17'000	0.00	0.00
06.09.2023	Bought	CHF	277'848	EUR	289'000	0.00	0.00
06.09.2023	Bought	CHF	303'159	EUR	316'000	0.00	0.00
06.09.2023	Bought	CHF	47'856	EUR	50'000	0.00	0.00
06.09.2023	Bought	CHF	45'986	EUR	48'000	0.00	0.00
06.09.2023	Bought	CHF	219'204	EUR	230'000	0.00	0.00

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06.09.2023	Bought	CHF	1'079'964	EUR	1'130'000	0.00	0.00
06.09.2023	Bought	CHF	1'338'128	GBP	1'204'000	0.00	0.00
06.09.2023	Bought	CHF	145'947'075	GBP	131'260'000	0.00	0.00
06.09.2023	Bought	CHF	638'059	GBP	572'000	0.00	0.00
06.09.2023	Bought	CHF	3'631'053	GBP	3'276'000	0.00	0.00
06.09.2023	Bought	CHF	70'134	GBP	63'000	0.00	0.00
06.09.2023	Bought	CHF	44'424	GBP	40'000	0.00	0.00
06.09.2023	Bought	CHF	41'212	GBP	37'000	0.00	0.00
06.09.2023	Bought	CHF	1'032	HUF	423'000	0.00	0.00
06.09.2023	Bought	CHF	2'794'326	HUF	1'142'545'000	0.00	0.00
06.09.2023	Bought	CHF	10'821	HUF	4'436'000	0.00	0.00
06.09.2023	Bought	CHF	17'921'339	IDR	312'583'999'000	0.00	0.00
06.09.2023	Bought	CHF	86'103	IDR	1'500'604'000	0.00	0.00
06.09.2023	Bought	CHF	74'516	IDR	1'293'006'000	0.00	0.00
06.09.2023	Bought	CHF	17'248	IDR	299'861'000	0.00	0.00
06.09.2023	Bought	CHF	4'020'778	ILS	17'024'000	0.00	0.00
06.09.2023	Bought	CHF	27'069	ILS	113'000	0.00	0.00
06.09.2023	Bought	CHF	430'104'553	JPY	70'395'509'000	0.00	0.00
06.09.2023	Bought	CHF	11'778'604	JPY	1'911'406'000	0.00	0.00
06.09.2023	Bought	CHF	8'621	JPY	1'400'000	0.00	0.00
06.09.2023	Bought	CHF	151'359	JPY	24'995'000	0.00	0.00
06.09.2023	Bought	CHF	22'830	JPY	3'790'000	0.00	0.00
06.09.2023	Bought	CHF	175'866	JPY	28'933'000	0.00	0.00
06.09.2023	Bought	CHF	81'703	JPY	13'480'000	0.00	0.00
06.09.2023	Bought	CHF	44'794'550	KRW	65'734'659'000	0.00	0.00
06.09.2023	Bought	CHF	26'313	KRW	38'529'000	0.00	0.00
06.09.2023	Bought	CHF	176'503	KRW	260'033'000	0.00	0.00
06.09.2023	Bought	CHF	1'920'455	KRW	2'852'836'000	0.00	0.00
06.09.2023	Bought	CHF	11'455	KRW	17'129'000	0.00	0.00
06.09.2023	Bought	CHF	13'395'329	MXN	260'341'000	0.00	0.00
06.09.2023	Bought	CHF	110'951	MXN	2'150'000	0.00	0.00
06.09.2023	Bought	CHF	860'221	MXN	17'210'000	0.00	0.00
06.09.2023	Bought	CHF	13'831'654	MYR	71'956'000	0.00	0.00
06.09.2023	Bought	CHF	2'917'970	NOK	34'100'000	0.00	0.00
06.09.2023	Bought	CHF	11'103	NOK	130'000	0.00	0.00
06.09.2023	Bought	CHF	5'651'979	NZD	10'514'000	0.00	0.00
06.09.2023	Bought	CHF	39'702	NZD	74'000	0.00	0.00
06.09.2023	Bought	CHF	363'799	NZD	686'000	0.00	0.00
06.09.2023	Bought	CHF	2'216'132	PEN	9'259'000	0.00	0.00
06.09.2023	Bought	CHF	25'126	PEN	105'000	0.00	0.00
06.09.2023	Bought	CHF	22'623	PEN	94'000	0.00	0.00
06.09.2023	Bought	CHF	7'382'138	PLN	34'106'000	0.00	0.00
06.09.2023	Bought	CHF	95'388	PLN	442'000	0.00	0.00
06.09.2023	Bought	CHF	55'478	PLN	257'000	0.00	0.00
06.09.2023	Bought	CHF	10'473	PLN	49'000	0.00	0.00
06.09.2023	Bought	CHF	3'401'137	RON	17'645'000	0.00	0.00
06.09.2023	Bought	CHF	37'202	RON	193'000	0.00	0.00
06.09.2023	Bought	CHF	17'656	RON	91'000	0.00	0.00
06.09.2023	Bought	CHF	13'724	RON	71'000	0.00	0.00
06.09.2023	Bought	CHF	14'196'119	SEK	172'139'000	0.00	0.00
06.09.2023	Bought	CHF	64'387	SEK	782'000	0.00	0.00
06.09.2023	Bought	CHF	58'017	SEK	705'000	0.00	0.00
06.09.2023	Bought	CHF	487'466	SEK	5'983'000	0.00	0.00
06.09.2023	Bought	CHF	8'172'709	SGD	12'535'000	0.00	0.00
06.09.2023	Bought	CHF	26'860	SGD	41'000	0.00	0.00
06.09.2023	Bought	CHF	334'114	SGD	513'000	0.00	0.00
06.09.2023	Bought	CHF	12'380'436	THB	487'133'000	0.00	0.00
06.09.2023	Bought	CHF	13'655	THB	538'000	0.00	0.00
06.09.2023	Bought	CHF	66'275	THB	2'598'000	0.00	0.00
06.09.2023	Bought	CHF	27'121	THB	1'073'000	0.00	0.00
06.09.2023	Bought	CHF	1'721'832'342	USD	1'992'677'000	0.00	0.00
06.09.2023	Bought	CHF	4'819'418	USD	5'515'000	0.00	0.00
06.09.2023	Bought	CHF	37'463'423	USD	42'918'000	0.00	0.00
06.09.2023	Bought	CHF	32'166	USD	37'000	0.00	0.00
06.09.2023	Bought	CHF	382'055	USD	437'000	0.00	0.00
06.09.2023	Bought	CHF	579'117	USD	663'000	0.00	0.00
06.09.2023	Bought	CHF	104'888	USD	120'000	0.00	0.00
06.09.2023	Bought	CHF	46'491	USD	53'000	0.00	0.00
06.09.2023	Bought	CHF	93'213	USD	106'000	0.00	0.00

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06.09.2023	Bought	CHF	29'882	USD	34'000	0.00	0.00
06.09.2023	Bought	CHF	484'750	USD	552'000	0.00	0.00
06.09.2023	Bought	CHF	4'715'132	USD	5'350'000	0.00	0.00
06.09.2023	Bought	CLP	8'515'000	CHF	8'739	0.00	0.00
06.09.2023	Bought	CLP	1'870'856'000	CHF	1'939'716	0.00	0.00
06.09.2023	Bought	CNH	229'000	CHF	27'868	0.00	0.00
06.09.2023	Bought	CNH	1'000'000'000	CHF	120'521'729	0.00	0.00
06.09.2023	Bought	CNH	183'000	CHF	22'096	0.00	0.00
06.09.2023	Bought	CNH	1'702'000	CHF	205'636	0.00	0.00
06.09.2023	Bought	CNH	2'098'000	CHF	253'165	0.00	0.00
06.09.2023	Bought	CNH	11'670'000	CHF	1'413'284	0.00	0.00
06.09.2023	Bought	CNH	11'070'000	CHF	1'344'286	0.00	0.00
06.09.2023	Bought	CNH	362'000	CHF	43'847	0.00	0.00
06.09.2023	Bought	CNH	2'140'000	CHF	258'805	0.00	0.00
06.09.2023	Bought	CNH	1'852'939'000	CHF	223'333'220	0.00	0.00
06.09.2023	Bought	COP	276'863'000	CHF	61'030	0.00	0.00
06.09.2023	Bought	COP	82'000'000	CHF	17'672	0.00	0.00
06.09.2023	Bought	COP	58'697'000	CHF	12'599	0.00	0.00
06.09.2023	Bought	COP	20'848'401'000	CHF	4'475'827	0.00	0.00
06.09.2023	Bought	CZK	600'000	CHF	23'711	0.00	0.00
06.09.2023	Bought	CZK	470'000	CHF	18'617	0.00	0.00
06.09.2023	Bought	CZK	150'643'000	CHF	5'998'242	0.00	0.00
06.09.2023	Bought	DKK	230'000	CHF	29'495	0.00	0.00
06.09.2023	Bought	DKK	58'045'000	CHF	7'459'694	0.00	0.00
06.09.2023	Bought	EUR	57'000	CHF	54'802	0.00	0.00
06.09.2023	Bought	EUR	72'000	CHF	68'905	0.00	0.00
06.09.2023	Bought	EUR	527'000	CHF	504'476	0.00	0.00
06.09.2023	Bought	EUR	645'000	CHF	617'518	0.00	0.00
06.09.2023	Bought	EUR	735'000	CHF	701'910	0.00	0.00
06.09.2023	Bought	EUR	112'000	CHF	107'031	0.00	0.00
06.09.2023	Bought	EUR	665'000	CHF	634'633	0.00	0.00
06.09.2023	Bought	EUR	900'762'000	CHF	863'479'461	0.00	0.00
06.09.2023	Bought	GBP	79'000	CHF	87'779	0.00	0.00
06.09.2023	Bought	GBP	63'000	CHF	70'094	0.00	0.00
06.09.2023	Bought	GBP	95'000	CHF	106'401	0.00	0.00
06.09.2023	Bought	GBP	540'000	CHF	602'070	0.00	0.00
06.09.2023	Bought	GBP	100'000	CHF	110'916	0.00	0.00
06.09.2023	Bought	GBP	135'575'000	CHF	151'737'031	0.00	0.00
06.09.2023	Bought	HUF	4'620'000	CHF	11'468	0.00	0.00
06.09.2023	Bought	HUF	1'142'784'000	CHF	2'869'967	0.00	0.00
06.09.2023	Bought	IDR	1'243'000'000	CHF	71'837	0.00	0.00
06.09.2023	Bought	IDR	577'654'000	CHF	33'421	0.00	0.00
06.09.2023	Bought	IDR	230'000'000	CHF	13'341	0.00	0.00
06.09.2023	Bought	IDR	313'626'816'000	CHF	18'107'784	0.00	0.00
06.09.2023	Bought	ILS	70'000	CHF	16'256	0.00	0.00
06.09.2023	Bought	ILS	25'000	CHF	5'901	0.00	0.00
06.09.2023	Bought	ILS	17'042'000	CHF	3'955'503	0.00	0.00
06.09.2023	Bought	JPY	597'553'000	CHF	3'651'788	0.00	0.00
06.09.2023	Bought	JPY	341'895'000	CHF	2'098'449	0.00	0.00
06.09.2023	Bought	JPY	5'685'000	CHF	34'849	0.00	0.00
06.09.2023	Bought	JPY	41'821'000	CHF	256'228	0.00	0.00
06.09.2023	Bought	JPY	4'525'000	CHF	27'413	0.00	0.00
06.09.2023	Bought	JPY	51'382'000	CHF	312'003	0.00	0.00
06.09.2023	Bought	JPY	49'980'000	CHF	302'595	0.00	0.00
06.09.2023	Bought	JPY	7'636'000	CHF	46'081	0.00	0.00
06.09.2023	Bought	JPY	52'525'000	CHF	316'561	0.00	0.00
06.09.2023	Bought	JPY	71'226'511'000	CHF	432'119'991	0.00	0.00
06.09.2023	Bought	KRW	40'100'000	CHF	26'569	0.00	0.00
06.09.2023	Bought	KRW	48'548'000	CHF	31'877	0.00	0.00
06.09.2023	Bought	KRW	271'230'000	CHF	180'929	0.00	0.00
06.09.2023	Bought	KRW	49'960'000	CHF	33'346	0.00	0.00
06.09.2023	Bought	KRW	68'493'348'000	CHF	45'571'090	0.00	0.00
06.09.2023	Bought	MXN	200'000	CHF	10'429	0.00	0.00
06.09.2023	Bought	MXN	282'000	CHF	14'493	0.00	0.00
06.09.2023	Bought	MXN	1'100'000	CHF	57'672	0.00	0.00
06.09.2023	Bought	MXN	278'119'000	CHF	14'637'784	0.00	0.00
06.09.2023	Bought	MYR	290'000	CHF	55'260	0.00	0.00
06.09.2023	Bought	MYR	71'666'000	CHF	13'574'057	0.00	0.00
06.09.2023	Bought	NOK	122'000	CHF	10'429	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
06.09.2023	Bought	NOK	140'000	CHF	11'550	0.00	0.00
06.09.2023	Bought	NOK	33'968'000	CHF	2'814'843	0.00	0.00
06.09.2023	Bought	NZD	53'000	CHF	28'491	0.00	0.00
06.09.2023	Bought	NZD	44'000	CHF	22'990	0.00	0.00
06.09.2023	Bought	NZD	11'177'000	CHF	5'877'906	0.00	0.00
06.09.2023	Bought	PEN	274'000	CHF	65'755	0.00	0.00
06.09.2023	Bought	PEN	9'184'000	CHF	2'194'504	0.00	0.00
06.09.2023	Bought	PLN	140'000	CHF	29'862	0.00	0.00
06.09.2023	Bought	PLN	34'714'000	CHF	7'424'593	0.00	0.00
06.09.2023	Bought	RON	70'000	CHF	13'542	0.00	0.00
06.09.2023	Bought	RON	17'930'000	CHF	3'478'909	0.00	0.00
06.09.2023	Bought	SEK	130'000	CHF	10'451	0.00	0.00
06.09.2023	Bought	SEK	720'000	CHF	57'802	0.00	0.00
06.09.2023	Bought	SEK	143'000	CHF	11'430	0.00	0.00
06.09.2023	Bought	SEK	178'616'000	CHF	14'429'012	0.00	0.00
06.09.2023	Bought	SGD	5'000	CHF	3'258	0.00	0.00
06.09.2023	Bought	SGD	40'000	CHF	26'109	0.00	0.00
06.09.2023	Bought	SGD	52'000	CHF	33'856	0.00	0.00
06.09.2023	Bought	SGD	12'992'000	CHF	8'491'659	0.00	0.00
06.09.2023	Bought	THB	1'960'000	CHF	49'468	0.00	0.00
06.09.2023	Bought	THB	489'382'000	CHF	12'330'108	0.00	0.00
06.09.2023	Bought	USD	128'000	CHF	111'567	0.00	0.00
06.09.2023	Bought	USD	1'353'000	CHF	1'168'574	0.00	0.00
06.09.2023	Bought	USD	162'000	CHF	141'668	0.00	0.00
06.09.2023	Bought	USD	1'187'000	CHF	1'036'689	0.00	0.00
06.09.2023	Bought	USD	1'444'000	CHF	1'270'551	0.00	0.00
06.09.2023	Bought	USD	1'760'000	CHF	1'559'884	0.00	0.00
06.09.2023	Bought	USD	234'000	CHF	206'874	0.00	0.00
06.09.2023	Bought	USD	1'485'000	CHF	1'308'300	0.00	0.00
06.09.2023	Bought	USD	2'040'709'000	CHF	1'802'474'591	0.00	0.00
05.10.2023	Bought	AUD	25'000	CHF	14'207	0.00	0.00
05.10.2023	Bought	AUD	320'000	CHF	184'302	0.00	0.00
05.10.2023	Bought	AUD	26'000	CHF	15'098	0.00	0.00
05.10.2023	Bought	AUD	94'136'000	CHF	55'579'589	0.00	0.00
05.10.2023	Bought	CAD	51'000	CHF	33'133	0.00	0.00
05.10.2023	Bought	CAD	540'000	CHF	356'770	0.00	0.00
05.10.2023	Bought	CAD	687'000	CHF	447'245	0.00	0.00
05.10.2023	Bought	CAD	41'000	CHF	27'316	0.00	0.00
05.10.2023	Bought	CAD	159'342'000	CHF	107'816'215	0.00	0.00
05.10.2023	Bought	CHF	227'757	AUD	399'000	0.00	0.00
05.10.2023	Bought	CHF	53'650'658	AUD	93'982'000	0.00	0.00
05.10.2023	Bought	CHF	61'795	AUD	108'000	0.00	0.00
05.10.2023	Bought	CHF	10'183	AUD	18'000	0.00	0.00
05.10.2023	Bought	CHF	104'568'860	CAD	160'613'000	0.00	0.00
05.10.2023	Bought	CHF	31'219	CAD	48'000	0.00	0.00
05.10.2023	Bought	CHF	1'925'145	CLP	1'870'856'000	0.00	0.00
05.10.2023	Bought	CHF	4'411'426	COP	20'848'401'000	0.00	0.00
05.10.2023	Bought	CHF	5'972'509	CZK	150'643'000	0.00	0.00
05.10.2023	Bought	CHF	19'408	CZK	491'000	0.00	0.00
05.10.2023	Bought	CHF	7'448'885	DKK	58'045'000	0.00	0.00
05.10.2023	Bought	CHF	23'738	DKK	185'000	0.00	0.00
05.10.2023	Bought	CHF	861'975'188	EUR	900'762'000	0.00	0.00
05.10.2023	Bought	CHF	2'874'778	EUR	3'007'000	0.00	0.00
05.10.2023	Bought	CHF	52'286	EUR	55'000	0.00	0.00
05.10.2023	Bought	CHF	46'769	EUR	49'000	0.00	0.00
05.10.2023	Bought	CHF	219'181	EUR	230'000	0.00	0.00
05.10.2023	Bought	CHF	251'018	EUR	262'000	0.00	0.00
05.10.2023	Bought	CHF	243'342	EUR	253'000	0.00	0.00
05.10.2023	Bought	CHF	45'493	EUR	47'000	0.00	0.00
05.10.2023	Bought	CHF	151'279'330	GBP	135'575'000	0.00	0.00
05.10.2023	Bought	CHF	662'508	GBP	594'000	0.00	0.00
05.10.2023	Bought	CHF	69'012	GBP	62'000	0.00	0.00
05.10.2023	Bought	CHF	1'724'025	GBP	1'555'000	0.00	0.00
05.10.2023	Bought	CHF	2'843'870	HUF	1'142'784'000	0.00	0.00
05.10.2023	Bought	CHF	61'488	HUF	24'722'000	0.00	0.00
05.10.2023	Bought	CHF	18'036'969	IDR	313'626'816'000	0.00	0.00
05.10.2023	Bought	CHF	3'947'609	ILS	17'042'000	0.00	0.00
05.10.2023	Bought	CHF	432'768'762	JPY	71'226'511'000	0.00	0.00
05.10.2023	Bought	CHF	1'695'619	JPY	278'660'000	0.00	0.00

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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
05.10.2023	Bought	CHF	22'483	JPY	3'670'000	0.00	0.00
05.10.2023	Bought	CHF	45'494'811	KRW	68'493'348'000	0.00	0.00
05.10.2023	Bought	CHF	76'265	KRW	113'997'000	0.00	0.00
05.10.2023	Bought	CHF	28'083	KRW	41'698'000	0.00	0.00
05.10.2023	Bought	CHF	156'698	KRW	231'000'000	0.00	0.00
05.10.2023	Bought	CHF	12'664	KRW	18'669'000	0.00	0.00
05.10.2023	Bought	CHF	46'176'791	KRW	68'072'546'000	0.00	0.00
05.10.2023	Bought	CHF	221'703	KRW	326'828'000	0.00	0.00
05.10.2023	Bought	CHF	14'518'003	MXN	278'119'000	0.00	0.00
05.10.2023	Bought	CHF	11'314	MXN	216'000	0.00	0.00
05.10.2023	Bought	CHF	13'523'962	MYR	71'507'000	0.00	0.00
05.10.2023	Bought	CHF	2'808'550	NOK	33'968'000	0.00	0.00
05.10.2023	Bought	CHF	7'456	NOK	90'000	0.00	0.00
05.10.2023	Bought	CHF	5'859'710	NZD	11'177'000	0.00	0.00
05.10.2023	Bought	CHF	2'178'885	PEN	9'184'000	0.00	0.00
05.10.2023	Bought	CHF	7'388'988	PLN	34'714'000	0.00	0.00
05.10.2023	Bought	CHF	3'464'858	RON	17'930'000	0.00	0.00
05.10.2023	Bought	CHF	14'404'238	SEK	178'616'000	0.00	0.00
05.10.2023	Bought	CHF	8'475'793	SGD	12'992'000	0.00	0.00
05.10.2023	Bought	CHF	12'316'764	THB	489'382'000	0.00	0.00
05.10.2023	Bought	CHF	1'796'817'745	USD	2'040'709'000	0.00	0.00
05.10.2023	Bought	CHF	183'510	USD	207'000	0.00	0.00
05.10.2023	Bought	CHF	1'133'875	USD	1'270'000	0.00	0.00
05.10.2023	Bought	CHF	337'408	USD	370'000	0.00	0.00
05.10.2023	Bought	CHF	96'205	USD	105'000	0.00	0.00
05.10.2023	Bought	CLP	49'697'000	CHF	51'139	0.00	0.00
05.10.2023	Bought	CLP	27'675'000	CHF	28'134	0.00	0.00
05.10.2023	Bought	CLP	1'793'484'000	CHF	1'822'646	0.00	0.00
05.10.2023	Bought	COP	79'655'000	CHF	16'855	0.00	0.00
05.10.2023	Bought	COP	69'600'000	CHF	15'693	0.00	0.00
05.10.2023	Bought	COP	104'985'000	CHF	23'953	0.00	0.00
05.10.2023	Bought	COP	20'594'161'000	CHF	4'660'367	0.00	0.00
05.10.2023	Bought	CZK	441'000	CHF	17'302	0.00	0.00
05.10.2023	Bought	CZK	2'204'000	CHF	87'285	0.00	0.00
05.10.2023	Bought	CZK	505'000	CHF	19'595	0.00	0.00
05.10.2023	Bought	CZK	147'984'000	CHF	5'873'766	0.00	0.00
05.10.2023	Bought	DKK	93'000	CHF	11'944	0.00	0.00
05.10.2023	Bought	DKK	200'000	CHF	25'559	0.00	0.00
05.10.2023	Bought	DKK	80'000	CHF	10'286	0.00	0.00
05.10.2023	Bought	DKK	57'857'000	CHF	7'510'933	0.00	0.00
05.10.2023	Bought	EUR	1'475'000	CHF	1'411'419	0.00	0.00
05.10.2023	Bought	EUR	903'190'000	CHF	874'784'674	0.00	0.00
05.10.2023	Bought	GBP	29'000	CHF	32'259	0.00	0.00
05.10.2023	Bought	GBP	1'294'000	CHF	1'443'778	0.00	0.00
05.10.2023	Bought	GBP	83'000	CHF	91'932	0.00	0.00
05.10.2023	Bought	GBP	136'380'000	CHF	152'275'089	0.00	0.00
05.10.2023	Bought	HUF	4'000'000	CHF	9'888	0.00	0.00
05.10.2023	Bought	HUF	1'163'506'000	CHF	2'890'547	0.00	0.00
05.10.2023	Bought	IDR	2'161'483'000	CHF	124'703	0.00	0.00
05.10.2023	Bought	IDR	244'109'000	CHF	14'103	0.00	0.00
05.10.2023	Bought	IDR	1'056'000'000	CHF	61'253	0.00	0.00
05.10.2023	Bought	IDR	2'769'363'000	CHF	162'904	0.00	0.00
05.10.2023	Bought	IDR	307'395'861'000	CHF	18'103'408	0.00	0.00
05.10.2023	Bought	ILS	60'000	CHF	14'022	0.00	0.00
05.10.2023	Bought	ILS	16'982'000	CHF	4'075'547	0.00	0.00
05.10.2023	Bought	JPY	581'914'000	CHF	3'535'988	0.00	0.00
05.10.2023	Bought	JPY	50'649'000	CHF	308'524	0.00	0.00
05.10.2023	Bought	JPY	18'992'000	CHF	115'051	0.00	0.00
05.10.2023	Bought	JPY	21'492'000	CHF	130'271	0.00	0.00
05.10.2023	Bought	JPY	70'835'794'000	CHF	434'243'214	0.00	0.00
05.10.2023	Bought	KRW	68'493'348'000	CHF	46'462'241	0.00	0.00
05.10.2023	Bought	KRW	326'828'000	CHF	217'190	0.00	0.00
05.10.2023	Bought	KRW	18'669'000	CHF	12'444	0.00	0.00
05.10.2023	Bought	KRW	231'000'000	CHF	155'430	0.00	0.00
05.10.2023	Bought	KRW	68'072'546'000	CHF	45'932'892	0.00	0.00
05.10.2023	Bought	KRW	41'698'000	CHF	28'286	0.00	0.00
05.10.2023	Bought	KRW	113'997'000	CHF	77'330	0.00	0.00
05.10.2023	Bought	MXN	4'487'000	CHF	233'506	0.00	0.00
05.10.2023	Bought	MXN	922'000	CHF	47'933	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
05.10.2023	Bought	MXN	272'926'000	CHF	14'338'483	0.00	0.00
05.10.2023	Bought	MYR	71'507'000	CHF	13'901'104	0.00	0.00
05.10.2023	Bought	NOK	116'000	CHF	9'662	0.00	0.00
05.10.2023	Bought	NOK	33'942'000	CHF	2'908'862	0.00	0.00
05.10.2023	Bought	NZD	36'000	CHF	19'022	0.00	0.00
05.10.2023	Bought	NZD	101'000	CHF	52'951	0.00	0.00
05.10.2023	Bought	NZD	11'040'000	CHF	6'067'164	0.00	0.00
05.10.2023	Bought	PEN	9'184'000	CHF	2'213'012	0.00	0.00
05.10.2023	Bought	PLN	68'000	CHF	14'512	0.00	0.00
05.10.2023	Bought	PLN	120'000	CHF	24'638	0.00	0.00
05.10.2023	Bought	PLN	34'526'000	CHF	7'224'299	0.00	0.00
05.10.2023	Bought	RON	60'000	CHF	11'493	0.00	0.00
05.10.2023	Bought	RON	79'000	CHF	15'275	0.00	0.00
05.10.2023	Bought	RON	17'791'000	CHF	3'462'839	0.00	0.00
05.10.2023	Bought	SEK	711'000	CHF	57'251	0.00	0.00
05.10.2023	Bought	SEK	610'000	CHF	48'848	0.00	0.00
05.10.2023	Bought	SEK	177'295'000	CHF	14'917'642	0.00	0.00
05.10.2023	Bought	SGD	226'000	CHF	147'538	0.00	0.00
05.10.2023	Bought	SGD	51'000	CHF	33'442	0.00	0.00
05.10.2023	Bought	SGD	12'715'000	CHF	8'519'628	0.00	0.00
05.10.2023	Bought	THB	3'981'000	CHF	100'387	0.00	0.00
05.10.2023	Bought	THB	777'000	CHF	19'592	0.00	0.00
05.10.2023	Bought	THB	1'640'000	CHF	41'037	0.00	0.00
05.10.2023	Bought	THB	482'984'000	CHF	12'055'011	0.00	0.00
05.10.2023	Bought	USD	34'000	CHF	30'237	0.00	0.00
05.10.2023	Bought	USD	20'000	CHF	18'039	0.00	0.00
05.10.2023	Bought	USD	42'000	CHF	37'518	0.00	0.00
05.10.2023	Bought	USD	16'298'000	CHF	14'348'841	0.00	0.00
05.10.2023	Bought	USD	6'214'000	CHF	5'476'268	0.00	0.00
05.10.2023	Bought	USD	9'296'000	CHF	8'278'172	0.00	0.00
05.10.2023	Bought	USD	382'000	CHF	342'425	0.00	0.00
05.10.2023	Bought	USD	2'010'375'000	CHF	1'839'091'050	0.00	0.00
10.10.2023	Bought	CHF	222'833'662	CNH	1'852'939'000	0.00	0.00
10.10.2023	Bought	CHF	120'255'051	CNH	1'000'000'000	0.00	0.00
10.10.2023	Bought	CHF	3'836'460	CNH	31'687'000	0.00	0.00
10.10.2023	Bought	CHF	21'494	CNH	177'000	0.00	0.00
10.10.2023	Bought	CHF	18'248	CNH	148'000	0.00	0.00
10.10.2023	Bought	CNH	1'000'000'000	CHF	125'808'318	0.00	0.00
10.10.2023	Bought	CNH	1'686'000	CHF	204'450	0.00	0.00
10.10.2023	Bought	CNH	1'122'000	CHF	136'675	0.00	0.00
10.10.2023	Bought	CNH	9'830'000	CHF	1'203'980	0.00	0.00
10.10.2023	Bought	CNH	1'872'313'000	CHF	235'505'145	0.00	0.00
06.11.2023	Bought	AUD	1'466'000	CHF	863'549	0.00	0.00
06.11.2023	Bought	AUD	175'000	CHF	101'987	0.00	0.00
06.11.2023	Bought	AUD	132'000	CHF	74'481	0.00	0.00
06.11.2023	Bought	AUD	92'363'000	CHF	53'219'930	0.00	0.00
06.11.2023	Bought	CAD	4'528'000	CHF	3'054'308	0.00	0.00
06.11.2023	Bought	CAD	214'000	CHF	139'383	0.00	0.00
06.11.2023	Bought	CAD	154'873'000	CHF	101'526'066	0.00	0.00
06.11.2023	Bought	CHF	55'452'035	AUD	94'136'000	0.00	0.00
06.11.2023	Bought	CHF	107'494'822	CAD	159'342'000	0.00	0.00
06.11.2023	Bought	CHF	138'398	CAD	207'000	0.00	0.00
06.11.2023	Bought	CHF	44'188	CAD	66'000	0.00	0.00
06.11.2023	Bought	CHF	1'810'686	CLP	1'793'484'000	0.00	0.00
06.11.2023	Bought	CHF	234'990'838	CNH	1'872'313'000	0.00	0.00
06.11.2023	Bought	CHF	125'535'093	CNH	1'000'000'000	0.00	0.00
06.11.2023	Bought	CHF	29'751	CNH	240'000	0.00	0.00
06.11.2023	Bought	CHF	121'907	CNH	999'000	0.00	0.00
06.11.2023	Bought	CHF	1'016'234	CNH	8'250'000	0.00	0.00
06.11.2023	Bought	CHF	5'846'173	CZK	147'984'000	0.00	0.00
06.11.2023	Bought	CHF	7'497'867	DKK	57'857'000	0.00	0.00
06.11.2023	Bought	CHF	45'601	DKK	354'000	0.00	0.00
06.11.2023	Bought	CHF	872'973'779	EUR	903'190'000	0.00	0.00
06.11.2023	Bought	CHF	5'165'478	EUR	5'378'000	0.00	0.00
06.11.2023	Bought	CHF	68'995	EUR	72'000	0.00	0.00
06.11.2023	Bought	CHF	33'243	EUR	35'000	0.00	0.00
06.11.2023	Bought	CHF	4'913'534	EUR	5'190'000	0.00	0.00
06.11.2023	Bought	CHF	538'653	EUR	568'000	0.00	0.00
06.11.2023	Bought	CHF	107'789	GBP	99'000	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
06.11.2023	Bought	CHF	151'785'212	GBP	136'380'000	0.00	0.00
06.11.2023	Bought	CHF	827'100	GBP	747'000	0.00	0.00
06.11.2023	Bought	CHF	1'067'681	GBP	982'000	0.00	0.00
06.11.2023	Bought	CHF	2'863'331	HUF	1'163'506'000	0.00	0.00
06.11.2023	Bought	CHF	18'601	HUF	7'569'000	0.00	0.00
06.11.2023	Bought	CHF	18'029'083	IDR	307'395'861'000	0.00	0.00
06.11.2023	Bought	CHF	4'067'526	ILS	16'982'000	0.00	0.00
06.11.2023	Bought	CHF	434'979'714	JPY	70'835'794'000	0.00	0.00
06.11.2023	Bought	CHF	34'122	JPY	5'600'000	0.00	0.00
06.11.2023	Bought	CHF	2'120'391	JPY	354'283'000	0.00	0.00
06.11.2023	Bought	CHF	316'627	JPY	53'110'000	0.00	0.00
06.11.2023	Bought	CHF	45'838'555	KRW	68'072'546'000	0.00	0.00
06.11.2023	Bought	CHF	14'213'341	MXN	272'926'000	0.00	0.00
06.11.2023	Bought	CHF	20'662	MXN	399'000	0.00	0.00
06.11.2023	Bought	CHF	13'673'352	MYR	70'438'000	0.00	0.00
06.11.2023	Bought	CHF	2'901'513	NOK	33'942'000	0.00	0.00
06.11.2023	Bought	CHF	10'789	NOK	127'000	0.00	0.00
06.11.2023	Bought	CHF	6'046'453	NZD	11'040'000	0.00	0.00
06.11.2023	Bought	CHF	2'198'181	PEN	9'184'000	0.00	0.00
06.11.2023	Bought	CHF	18'260	PEN	76'000	0.00	0.00
06.11.2023	Bought	CHF	7'192'807	PLN	34'526'000	0.00	0.00
06.11.2023	Bought	CHF	18'148	PLN	87'000	0.00	0.00
06.11.2023	Bought	CHF	3'448'754	RON	17'791'000	0.00	0.00
06.11.2023	Bought	CHF	14'886'463	SEK	177'295'000	0.00	0.00
06.11.2023	Bought	CHF	38'034	SEK	458'000	0.00	0.00
06.11.2023	Bought	CHF	8'502'651	SGD	12'715'000	0.00	0.00
06.11.2023	Bought	CHF	9'966	SGD	15'000	0.00	0.00
06.11.2023	Bought	CHF	12'044'489	THB	482'984'000	0.00	0.00
06.11.2023	Bought	CHF	1'832'864'919	USD	2'010'375'000	0.00	0.00
06.11.2023	Bought	CHF	142'712	USD	158'000	0.00	0.00
06.11.2023	Bought	CHF	5'952'923	USD	6'649'000	0.00	0.00
06.11.2023	Bought	CHF	426'221	USD	479'000	0.00	0.00
06.11.2023	Bought	CHF	395'937	USD	444'000	0.00	0.00
06.11.2023	Bought	CHF	399'638	USD	445'000	0.00	0.00
06.11.2023	Bought	CLP	62'198'000	CHF	62'795	0.00	0.00
06.11.2023	Bought	CLP	1'731'286'000	CHF	1'741'736	0.00	0.00
06.11.2023	Bought	CNH	1'000'000'000	CHF	122'948'300	0.00	0.00
06.11.2023	Bought	CNH	13'440'000	CHF	1'684'361	0.00	0.00
06.11.2023	Bought	CNH	5'870'000	CHF	731'406	0.00	0.00
06.11.2023	Bought	CNH	930'000	CHF	116'821	0.00	0.00
06.11.2023	Bought	CNH	723'000	CHF	88'205	0.00	0.00
06.11.2023	Bought	CNH	1'860'839'000	CHF	228'818'501	0.00	0.00
06.11.2023	Bought	CZK	2'360'000	CHF	93'394	0.00	0.00
06.11.2023	Bought	CZK	266'000	CHF	10'431	0.00	0.00
06.11.2023	Bought	CZK	145'358'000	CHF	5'698'135	0.00	0.00
06.11.2023	Bought	DKK	1'429'000	CHF	185'272	0.00	0.00
06.11.2023	Bought	DKK	56'782'000	CHF	7'313'722	0.00	0.00
06.11.2023	Bought	EUR	42'454'000	CHF	41'029'668	0.00	0.00
06.11.2023	Bought	EUR	6'872'000	CHF	6'618'279	0.00	0.00
06.11.2023	Bought	EUR	218'000	CHF	206'262	0.00	0.00
06.11.2023	Bought	EUR	864'889'000	CHF	831'988'622	0.00	0.00
06.11.2023	Bought	GBP	32'000	CHF	34'774	0.00	0.00
06.11.2023	Bought	GBP	9'265'000	CHF	10'309'527	0.00	0.00
06.11.2023	Bought	GBP	1'507'000	CHF	1'671'462	0.00	0.00
06.11.2023	Bought	GBP	127'404'000	CHF	140'693'639	0.00	0.00
06.11.2023	Bought	HUF	14'828'000	CHF	36'623	0.00	0.00
06.11.2023	Bought	HUF	1'156'247'000	CHF	2'906'778	0.00	0.00
06.11.2023	Bought	IDR	5'200'899'000	CHF	306'747	0.00	0.00
06.11.2023	Bought	IDR	677'132'000	CHF	39'598	0.00	0.00
06.11.2023	Bought	IDR	202'292'000	CHF	11'917	0.00	0.00
06.11.2023	Bought	IDR	301'315'538'000	CHF	17'106'594	0.00	0.00
06.11.2023	Bought	ILS	346'000	CHF	82'984	0.00	0.00
06.11.2023	Bought	ILS	16'636'000	CHF	3'740'064	0.00	0.00
06.11.2023	Bought	JPY	2'814'389'000	CHF	17'284'673	0.00	0.00
06.11.2023	Bought	JPY	222'827'000	CHF	1'360'178	0.00	0.00
06.11.2023	Bought	JPY	900'793'000	CHF	5'576'164	0.00	0.00
06.11.2023	Bought	JPY	16'900'000	CHF	100'787	0.00	0.00
06.11.2023	Bought	JPY	67'293'878'000	CHF	404'372'415	0.00	0.00
06.11.2023	Bought	KRW	706'023'000	CHF	478'822	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
06.11.2023	Bought	KRW	89'719'000	CHF	60'315	0.00	0.00
06.11.2023	Bought	KRW	67'276'804'000	CHF	44'971'126	0.00	0.00
06.11.2023	Bought	MXN	5'260'000	CHF	274'340	0.00	0.00
06.11.2023	Bought	MXN	268'065'000	CHF	13'501'646	0.00	0.00
06.11.2023	Bought	MYR	70'438'000	CHF	13'336'489	0.00	0.00
06.11.2023	Bought	NOK	297'000	CHF	25'465	0.00	0.00
06.11.2023	Bought	NOK	33'772'000	CHF	2'744'394	0.00	0.00
06.11.2023	Bought	NZD	148'000	CHF	81'058	0.00	0.00
06.11.2023	Bought	NZD	50'000	CHF	27'183	0.00	0.00
06.11.2023	Bought	NZD	10'842'000	CHF	5'736'611	0.00	0.00
06.11.2023	Bought	PEN	399'000	CHF	95'500	0.00	0.00
06.11.2023	Bought	PEN	8'861'000	CHF	2'101'755	0.00	0.00
06.11.2023	Bought	PLN	34'613'000	CHF	7'482'586	0.00	0.00
06.11.2023	Bought	RON	67'000	CHF	12'911	0.00	0.00
06.11.2023	Bought	RON	17'724'000	CHF	3'428'063	0.00	0.00
06.11.2023	Bought	SEK	953'000	CHF	80'070	0.00	0.00
06.11.2023	Bought	SEK	176'800'000	CHF	14'366'624	0.00	0.00
06.11.2023	Bought	SGD	135'000	CHF	90'299	0.00	0.00
06.11.2023	Bought	SGD	12'595'000	CHF	8'356'230	0.00	0.00
06.11.2023	Bought	THB	14'387'000	CHF	360'331	0.00	0.00
06.11.2023	Bought	THB	468'597'000	CHF	11'757'546	0.00	0.00
06.11.2023	Bought	USD	80'359'000	CHF	73'249'800	0.00	0.00
06.11.2023	Bought	USD	5'855'000	CHF	5'321'454	0.00	0.00
06.11.2023	Bought	USD	19'275'000	CHF	17'696'127	0.00	0.00
06.11.2023	Bought	USD	306'000	CHF	273'044	0.00	0.00
06.11.2023	Bought	USD	984'000	CHF	887'771	0.00	0.00
06.11.2023	Bought	USD	1'911'771'000	CHF	1'739'807'199	0.00	0.00
07.11.2023	Bought	CHF	4'597'937	COP	20'594'161'000	0.00	0.00
07.11.2023	Bought	CHF	51'111	COP	232'557'000	0.00	0.00
07.11.2023	Bought	COP	1'322'060'000	CHF	295'169	0.00	0.00
07.11.2023	Bought	COP	19'504'658'000	CHF	4'308'517	0.00	0.00
06.12.2023	Bought	AUD	1'056'000	CHF	606'982	0.00	0.00
06.12.2023	Bought	AUD	163'000	CHF	93'710	0.00	0.00
06.12.2023	Bought	AUD	91'197'000	CHF	52'580'095	0.00	0.00
06.12.2023	Bought	CAD	133'000	CHF	86'810	0.00	0.00
06.12.2023	Bought	CAD	558'000	CHF	364'666	0.00	0.00
06.12.2023	Bought	CAD	154'370'000	CHF	99'002'421	0.00	0.00
06.12.2023	Bought	CHF	53'102'537	AUD	92'363'000	0.00	0.00
06.12.2023	Bought	CHF	8'055	AUD	14'000	0.00	0.00
06.12.2023	Bought	CHF	5'747	AUD	10'000	0.00	0.00
06.12.2023	Bought	CHF	16'833	AUD	29'000	0.00	0.00
06.12.2023	Bought	CHF	101'247'449	CAD	154'873'000	0.00	0.00
06.12.2023	Bought	CHF	14'941	CAD	23'000	0.00	0.00
06.12.2023	Bought	CHF	12'896	CAD	20'000	0.00	0.00
06.12.2023	Bought	CHF	93'943	CAD	145'000	0.00	0.00
06.12.2023	Bought	CHF	1'731'286	CLP	1'731'286'000	0.00	0.00
06.12.2023	Bought	CHF	122'809'538	CNH	1'000'000'000	0.00	0.00
06.12.2023	Bought	CHF	228'558'672	CNH	1'860'839'000	0.00	0.00
06.12.2023	Bought	CHF	2'393'430	CNH	19'334'000	0.00	0.00
06.12.2023	Bought	CHF	491'554	CNH	3'973'000	0.00	0.00
06.12.2023	Bought	CHF	37'790	CNH	306'000	0.00	0.00
06.12.2023	Bought	CHF	53'590	CNH	435'000	0.00	0.00
06.12.2023	Bought	CHF	66'678	CNH	545'000	0.00	0.00
06.12.2023	Bought	CHF	367'193	CNH	2'980'000	0.00	0.00
06.12.2023	Bought	CHF	4'256'800	COP	19'504'658'000	0.00	0.00
06.12.2023	Bought	CHF	4'260'519	COP	19'504'658'000	0.00	0.00
06.12.2023	Bought	CHF	5'673'496	CZK	145'358'000	0.00	0.00
06.12.2023	Bought	CHF	144'978	CZK	3'723'000	0.00	0.00
06.12.2023	Bought	CHF	15'189	CZK	392'000	0.00	0.00
06.12.2023	Bought	CHF	7'301'479	DKK	56'782'000	0.00	0.00
06.12.2023	Bought	CHF	120'530	DKK	937'000	0.00	0.00
06.12.2023	Bought	CHF	18'724	DKK	146'000	0.00	0.00
06.12.2023	Bought	CHF	1'557'802	EUR	1'623'000	0.00	0.00
06.12.2023	Bought	CHF	830'353'982	EUR	864'889'000	0.00	0.00
06.12.2023	Bought	CHF	1'744'565	EUR	1'823'000	0.00	0.00
06.12.2023	Bought	CHF	4'589'685	EUR	4'779'000	0.00	0.00
06.12.2023	Bought	CHF	126'760	EUR	132'000	0.00	0.00
06.12.2023	Bought	CHF	2'619'970	EUR	2'717'000	0.00	0.00
06.12.2023	Bought	CHF	882'277	EUR	915'000	0.00	0.00

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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
06.12.2023	Bought	CHF	140'274'225	GBP	127'404'000	0.00	0.00
06.12.2023	Bought	CHF	689'799	GBP	627'000	0.00	0.00
06.12.2023	Bought	CHF	4'077'452	GBP	3'707'000	0.00	0.00
06.12.2023	Bought	CHF	650'311	GBP	590'000	0.00	0.00
06.12.2023	Bought	CHF	155'594	GBP	140'000	0.00	0.00
06.12.2023	Bought	CHF	2'882'676	HUF	1'156'247'000	0.00	0.00
06.12.2023	Bought	CHF	47'458	HUF	19'068'000	0.00	0.00
06.12.2023	Bought	CHF	14'034	HUF	5'655'000	0.00	0.00
06.12.2023	Bought	CHF	11'097	HUF	4'382'000	0.00	0.00
06.12.2023	Bought	CHF	17'040'806	IDR	301'315'538'000	0.00	0.00
06.12.2023	Bought	CHF	17'276	IDR	304'627'000	0.00	0.00
06.12.2023	Bought	CHF	14'095	IDR	248'710'000	0.00	0.00
06.12.2023	Bought	CHF	3'732'512	ILS	16'636'000	0.00	0.00
06.12.2023	Bought	CHF	23'385	ILS	104'000	0.00	0.00
06.12.2023	Bought	CHF	405'007'126	JPY	67'293'878'000	0.00	0.00
06.12.2023	Bought	CHF	7'347'687	JPY	1'218'326'000	0.00	0.00
06.12.2023	Bought	CHF	1'078'387	JPY	182'623'000	0.00	0.00
06.12.2023	Bought	CHF	418'950	JPY	71'000'000	0.00	0.00
06.12.2023	Bought	CHF	44'892'504	KRW	67'276'804'000	0.00	0.00
06.12.2023	Bought	CHF	57'417	KRW	85'867'000	0.00	0.00
06.12.2023	Bought	CHF	8'239	KRW	12'000'000	0.00	0.00
06.12.2023	Bought	CHF	47'320	KRW	70'000'000	0.00	0.00
06.12.2023	Bought	CHF	13'391'670	MXN	268'065'000	0.00	0.00
06.12.2023	Bought	CHF	29'767	MXN	595'000	0.00	0.00
06.12.2023	Bought	CHF	13'342'597	MYR	70'577'000	0.00	0.00
06.12.2023	Bought	CHF	2'738'096	NOK	33'772'000	0.00	0.00
06.12.2023	Bought	CHF	44'769	NOK	551'000	0.00	0.00
06.12.2023	Bought	CHF	5'718'732	NZD	10'842'000	0.00	0.00
06.12.2023	Bought	CHF	69'625	NZD	132'000	0.00	0.00
06.12.2023	Bought	CHF	2'089'366	PEN	8'861'000	0.00	0.00
06.12.2023	Bought	CHF	7'455'922	PLN	34'613'000	0.00	0.00
06.12.2023	Bought	CHF	131'235	PLN	610'000	0.00	0.00
06.12.2023	Bought	CHF	25'478	PLN	119'000	0.00	0.00
06.12.2023	Bought	CHF	3'415'269	RON	17'724'000	0.00	0.00
06.12.2023	Bought	CHF	54'946	RON	285'000	0.00	0.00
06.12.2023	Bought	CHF	10'474	RON	54'000	0.00	0.00
06.12.2023	Bought	CHF	14'337'906	SEK	176'800'000	0.00	0.00
06.12.2023	Bought	CHF	22'290	SEK	275'000	0.00	0.00
06.12.2023	Bought	CHF	19'069	SEK	226'000	0.00	0.00
06.12.2023	Bought	CHF	8'340'704	SGD	12'595'000	0.00	0.00
06.12.2023	Bought	CHF	15'888	SGD	24'000	0.00	0.00
06.12.2023	Bought	CHF	14'478	SGD	22'000	0.00	0.00
06.12.2023	Bought	CHF	86'000	THB	3'411'000	0.00	0.00
06.12.2023	Bought	CHF	11'745'758	THB	468'597'000	0.00	0.00
06.12.2023	Bought	CHF	16'357	THB	653'000	0.00	0.00
06.12.2023	Bought	CHF	1'734'326'151	USD	1'911'771'000	0.00	0.00
06.12.2023	Bought	CHF	16'244'453	USD	17'982'000	0.00	0.00
06.12.2023	Bought	CHF	6'161'859	USD	6'955'000	0.00	0.00
06.12.2023	Bought	CHF	881'085	USD	1'000'000	0.00	0.00
06.12.2023	Bought	CHF	56'178	USD	64'000	0.00	0.00
06.12.2023	Bought	CLP	13'454'000	CHF	13'454	0.00	0.00
06.12.2023	Bought	CLP	1'717'832'000	CHF	1'728'949	0.00	0.00
06.12.2023	Bought	CNH	1'000'000'000	CHF	122'322'064	0.00	0.00
06.12.2023	Bought	CNH	1'888'412'000	CHF	231'018'276	0.00	0.00
06.12.2023	Bought	COP	19'504'658'000	CHF	4'216'312	0.00	0.00
06.12.2023	Bought	CZK	149'473'000	CHF	5'861'183	0.00	0.00
06.12.2023	Bought	DKK	57'865'000	CHF	7'394'151	0.00	0.00
06.12.2023	Bought	EUR	876'878'000	CHF	831'945'894	0.00	0.00
06.12.2023	Bought	GBP	1'135'000	CHF	1'249'184	0.00	0.00
06.12.2023	Bought	GBP	131'333'000	CHF	144'571'366	0.00	0.00
06.12.2023	Bought	HUF	1'185'352'000	CHF	2'970'599	0.00	0.00
06.12.2023	Bought	IDR	2'054'101'000	CHF	116'810	0.00	0.00
06.12.2023	Bought	IDR	299'814'774'000	CHF	16'789'762	0.00	0.00
06.12.2023	Bought	ILS	223'000	CHF	50'092	0.00	0.00
06.12.2023	Bought	ILS	16'517'000	CHF	3'877'899	0.00	0.00
06.12.2023	Bought	JPY	880'786'000	CHF	5'302'388	0.00	0.00
06.12.2023	Bought	JPY	180'719'000	CHF	1'088'007	0.00	0.00
06.12.2023	Bought	JPY	3'000'000	CHF	17'895	0.00	0.00
06.12.2023	Bought	JPY	67'701'322'000	CHF	398'212'080	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
06.12.2023	Bought	KRW	1'731'055'000	CHF	1'159'447	0.00	0.00
06.12.2023	Bought	KRW	65'713'616'000	CHF	44'311'272	0.00	0.00
06.12.2023	Bought	MXN	23'163'000	CHF	1'157'327	0.00	0.00
06.12.2023	Bought	MXN	245'497'000	CHF	12'333'248	0.00	0.00
06.12.2023	Bought	MYR	70'577'000	CHF	13'221'693	0.00	0.00
06.12.2023	Bought	NOK	34'323'000	CHF	2'790'729	0.00	0.00
06.12.2023	Bought	NZD	10'974'000	CHF	5'892'599	0.00	0.00
06.12.2023	Bought	PEN	8'861'000	CHF	2'073'185	0.00	0.00
06.12.2023	Bought	PLN	35'342'000	CHF	7'737'444	0.00	0.00
06.12.2023	Bought	RON	18'063'000	CHF	3'463'886	0.00	0.00
06.12.2023	Bought	SEK	9'007'000	CHF	732'031	0.00	0.00
06.12.2023	Bought	SEK	168'294'000	CHF	14'028'888	0.00	0.00
06.12.2023	Bought	SGD	555'000	CHF	367'915	0.00	0.00
06.12.2023	Bought	SGD	12'086'000	CHF	7'900'828	0.00	0.00
06.12.2023	Bought	THB	472'661'000	CHF	11'789'998	0.00	0.00
06.12.2023	Bought	USD	38'000	CHF	34'237	0.00	0.00
06.12.2023	Bought	USD	85'000	CHF	76'261	0.00	0.00
06.12.2023	Bought	USD	27'920'000	CHF	25'318'498	0.00	0.00
06.12.2023	Bought	USD	447'000	CHF	404'889	0.00	0.00
06.12.2023	Bought	USD	1'909'282'000	CHF	1'660'216'163	0.00	0.00
08.01.2024	Bought	AUD	14'000	CHF	8'061	0.00	0.00
08.01.2024	Bought	AUD	123'000	CHF	71'067	0.00	0.00
08.01.2024	Bought	AUD	1'853'000	CHF	1'065'366	0.00	0.00
08.01.2024	Bought	CAD	246'000	CHF	158'554	0.00	0.00
08.01.2024	Bought	CAD	26'000	CHF	16'742	0.00	0.00
08.01.2024	Bought	CAD	211'000	CHF	135'872	0.00	0.00
08.01.2024	Bought	CHF	52'441'658	AUD	91'197'000	0.00	0.00
08.01.2024	Bought	CHF	909'985	AUD	1'578'000	0.00	0.00
08.01.2024	Bought	CHF	387'085	AUD	672'000	0.00	0.00
08.01.2024	Bought	CHF	366'512	AUD	630'000	0.00	0.00
08.01.2024	Bought	CHF	242'733	AUD	418'000	0.00	0.00
08.01.2024	Bought	CHF	11'648	AUD	20'000	0.00	0.00
08.01.2024	Bought	CHF	664'184	AUD	1'142'000	0.00	0.00
08.01.2024	Bought	CHF	2'076'553	CAD	3'249'000	0.00	0.00
08.01.2024	Bought	CHF	98'685'499	CAD	154'370'000	0.00	0.00
08.01.2024	Bought	CHF	1'324'971	CAD	2'059'000	0.00	0.00
08.01.2024	Bought	CHF	903'887	CAD	1'398'000	0.00	0.00
08.01.2024	Bought	CHF	847'639	CAD	1'310'000	0.00	0.00
08.01.2024	Bought	CHF	460'673	CAD	716'000	0.00	0.00
08.01.2024	Bought	CHF	25'817	CAD	40'000	0.00	0.00
08.01.2024	Bought	CHF	1'256'649	CAD	1'951'000	0.00	0.00
08.01.2024	Bought	CHF	1'718'399	CLP	1'717'832'000	0.00	0.00
08.01.2024	Bought	CHF	111'884	CLP	111'847'000	0.00	0.00
08.01.2024	Bought	CHF	287'770	CLP	289'065'000	0.00	0.00
08.01.2024	Bought	CHF	30'720	CLP	32'056'000	0.00	0.00
08.01.2024	Bought	CHF	122'171'128	CNH	1'000'000'000	0.00	0.00
08.01.2024	Bought	CHF	230'733'187	CNH	1'888'412'000	0.00	0.00
08.01.2024	Bought	CHF	909'627	CNH	7'436'000	0.00	0.00
08.01.2024	Bought	CHF	4'886'767	CNH	40'050'000	0.00	0.00
08.01.2024	Bought	CHF	1'830'499	CNH	15'000'000	0.00	0.00
08.01.2024	Bought	CHF	2'381'430	CNH	19'600'000	0.00	0.00
08.01.2024	Bought	CHF	2'249'609	CNH	18'650'000	0.00	0.00
08.01.2024	Bought	CHF	23'976	CNH	200'000	0.00	0.00
08.01.2024	Bought	CHF	3'777'644	CNH	31'620'000	0.00	0.00
08.01.2024	Bought	CHF	108'191	CNH	914'000	0.00	0.00
08.01.2024	Bought	CHF	5'834'416	CZK	149'473'000	0.00	0.00
08.01.2024	Bought	CHF	126'059	CZK	3'248'000	0.00	0.00
08.01.2024	Bought	CHF	6'755	CZK	175'000	0.00	0.00
08.01.2024	Bought	CHF	24'644	CZK	640'000	0.00	0.00
08.01.2024	Bought	CHF	29'452	CZK	767'000	0.00	0.00
08.01.2024	Bought	CHF	78'808	CZK	2'059'000	0.00	0.00
08.01.2024	Bought	CHF	7'380'085	DKK	57'865'000	0.00	0.00
08.01.2024	Bought	CHF	219'675	DKK	1'736'000	0.00	0.00
08.01.2024	Bought	CHF	13'949	DKK	110'000	0.00	0.00
08.01.2024	Bought	CHF	33'915	DKK	268'000	0.00	0.00
08.01.2024	Bought	CHF	94'465	DKK	748'000	0.00	0.00
08.01.2024	Bought	CHF	830'093'051	EUR	876'878'000	0.00	0.00
08.01.2024	Bought	CHF	20'824'370	EUR	22'081'000	0.00	0.00
08.01.2024	Bought	CHF	5'685'501	EUR	6'028'000	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
08.01.2024	Bought	CHF	8'136'355	EUR	8'610'000	0.00	0.00
08.01.2024	Bought	CHF	62'108	EUR	66'000	0.00	0.00
08.01.2024	Bought	CHF	266'580	EUR	284'000	0.00	0.00
08.01.2024	Bought	CHF	606'502	GBP	553'000	0.00	0.00
08.01.2024	Bought	CHF	144'072'564	GBP	131'333'000	0.00	0.00
08.01.2024	Bought	CHF	3'616'695	GBP	3'293'000	0.00	0.00
08.01.2024	Bought	CHF	943'260	GBP	857'000	0.00	0.00
08.01.2024	Bought	CHF	2'504'797	GBP	2'280'000	0.00	0.00
08.01.2024	Bought	CHF	1'542'922	GBP	1'420'000	0.00	0.00
08.01.2024	Bought	CHF	2'948'741	HUF	1'185'352'000	0.00	0.00
08.01.2024	Bought	CHF	42'553	HUF	17'290'000	0.00	0.00
08.01.2024	Bought	CHF	16'717'674	IDR	299'814'774'000	0.00	0.00
08.01.2024	Bought	CHF	282'660	IDR	5'054'241'000	0.00	0.00
08.01.2024	Bought	CHF	39'069	IDR	696'997'000	0.00	0.00
08.01.2024	Bought	CHF	20'976	IDR	374'283'000	0.00	0.00
08.01.2024	Bought	CHF	21'401	IDR	385'000'000	0.00	0.00
08.01.2024	Bought	CHF	85'276	IDR	1'533'267'000	0.00	0.00
08.01.2024	Bought	CHF	192'296	IDR	3'495'950'000	0.00	0.00
08.01.2024	Bought	CHF	3'868'205	ILS	16'517'000	0.00	0.00
08.01.2024	Bought	CHF	122'252	ILS	525'000	0.00	0.00
08.01.2024	Bought	CHF	120'431	ILS	510'000	0.00	0.00
08.01.2024	Bought	CHF	198'242	ILS	840'000	0.00	0.00
08.01.2024	Bought	CHF	19'495	ILS	83'000	0.00	0.00
08.01.2024	Bought	CHF	53'771	ILS	227'000	0.00	0.00
08.01.2024	Bought	CHF	44'223'302	KRW	65'713'616'000	0.00	0.00
08.01.2024	Bought	CHF	1'412'087	KRW	2'098'361'000	0.00	0.00
08.01.2024	Bought	CHF	74'757	KRW	112'356'000	0.00	0.00
08.01.2024	Bought	CHF	590'082	KRW	886'126'000	0.00	0.00
08.01.2024	Bought	CHF	243'906	KRW	367'883'000	0.00	0.00
08.01.2024	Bought	CHF	59'850	KRW	90'000'000	0.00	0.00
08.01.2024	Bought	CHF	252'063	KRW	381'119'000	0.00	0.00
08.01.2024	Bought	CHF	17'216	KRW	26'000'000	0.00	0.00
08.01.2024	Bought	CHF	545'673	KRW	831'278'000	0.00	0.00
08.01.2024	Bought	CHF	12'221'868	MXN	245'497'000	0.00	0.00
08.01.2024	Bought	CHF	437'391	MXN	8'823'000	0.00	0.00
08.01.2024	Bought	CHF	140'974	MXN	2'834'000	0.00	0.00
08.01.2024	Bought	CHF	15'313	MXN	306'000	0.00	0.00
08.01.2024	Bought	CHF	66'184	MXN	1'319'000	0.00	0.00
08.01.2024	Bought	CHF	163'091	MXN	3'245'000	0.00	0.00
08.01.2024	Bought	CHF	13'367'378	MYR	71'487'000	0.00	0.00
08.01.2024	Bought	CHF	375'910	MYR	2'013'000	0.00	0.00
08.01.2024	Bought	CHF	2'783'047	NOK	34'323'000	0.00	0.00
08.01.2024	Bought	CHF	65'393	NOK	813'000	0.00	0.00
08.01.2024	Bought	CHF	214'310	NOK	2'671'000	0.00	0.00
08.01.2024	Bought	CHF	47'294	NOK	565'000	0.00	0.00
08.01.2024	Bought	CHF	5'871'145	NZD	10'974'000	0.00	0.00
08.01.2024	Bought	CHF	182'437	NZD	341'000	0.00	0.00
08.01.2024	Bought	CHF	16'146	NZD	30'000	0.00	0.00
08.01.2024	Bought	CHF	11'270	NZD	21'000	0.00	0.00
08.01.2024	Bought	CHF	7'514	NZD	14'000	0.00	0.00
08.01.2024	Bought	CHF	182'944	NZD	340'000	0.00	0.00
08.01.2024	Bought	CHF	30'121	NZD	56'000	0.00	0.00
08.01.2024	Bought	CHF	80'840	NZD	150'000	0.00	0.00
08.01.2024	Bought	CHF	2'063'049	PEN	8'861'000	0.00	0.00
08.01.2024	Bought	CHF	68'217	PEN	293'000	0.00	0.00
08.01.2024	Bought	CHF	16'096	PEN	70'000	0.00	0.00
08.01.2024	Bought	CHF	36'192	PEN	157'000	0.00	0.00
08.01.2024	Bought	CHF	7'699'016	PLN	35'342'000	0.00	0.00
08.01.2024	Bought	CHF	214'834	PLN	990'000	0.00	0.00
08.01.2024	Bought	CHF	37'799	PLN	174'000	0.00	0.00
08.01.2024	Bought	CHF	28'383	PLN	130'000	0.00	0.00
08.01.2024	Bought	CHF	31'743	PLN	146'000	0.00	0.00
08.01.2024	Bought	CHF	98'504	PLN	455'000	0.00	0.00
08.01.2024	Bought	CHF	3'449'935	RON	18'063'000	0.00	0.00
08.01.2024	Bought	CHF	21'487	RON	113'000	0.00	0.00
08.01.2024	Bought	CHF	10'447	RON	55'000	0.00	0.00
08.01.2024	Bought	CHF	15'545	RON	82'000	0.00	0.00
08.01.2024	Bought	CHF	42'392	RON	224'000	0.00	0.00
08.01.2024	Bought	CHF	14'001'046	SEK	168'294'000	0.00	0.00

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08.01.2024	Bought	CHF	255'512	SEK	3'065'000	0.00	0.00
08.01.2024	Bought	CHF	173'627	SEK	2'078'000	0.00	0.00
08.01.2024	Bought	CHF	20'252	SEK	240'000	0.00	0.00
08.01.2024	Bought	CHF	72'046	SEK	852'000	0.00	0.00
08.01.2024	Bought	CHF	191'892	SEK	2'250'000	0.00	0.00
08.01.2024	Bought	CHF	7'883'368	SGD	12'086'000	0.00	0.00
08.01.2024	Bought	CHF	16'292	SGD	25'000	0.00	0.00
08.01.2024	Bought	CHF	216'685	SGD	332'000	0.00	0.00
08.01.2024	Bought	CHF	13'005	SGD	20'000	0.00	0.00
08.01.2024	Bought	CHF	36'840	SGD	57'000	0.00	0.00
08.01.2024	Bought	CHF	98'783	SGD	153'000	0.00	0.00
08.01.2024	Bought	CHF	11'772'818	THB	472'661'000	0.00	0.00
08.01.2024	Bought	CHF	174'856	THB	7'090'000	0.00	0.00
08.01.2024	Bought	CHF	51'946	THB	2'099'000	0.00	0.00
08.01.2024	Bought	CHF	109'849	THB	4'443'000	0.00	0.00
08.01.2024	Bought	CHF	17'272'980	USD	19'944'000	0.00	0.00
08.01.2024	Bought	CHF	1'653'974'720	USD	1'909'282'000	0.00	0.00
08.01.2024	Bought	CHF	38'692'522	USD	44'438'000	0.00	0.00
08.01.2024	Bought	CHF	11'970'896	USD	13'653'000	0.00	0.00
08.01.2024	Bought	CHF	16'243'047	USD	18'780'000	0.00	0.00
08.01.2024	Bought	CHF	124'077	USD	145'000	0.00	0.00
08.01.2024	Bought	CNH	279'000	CHF	33'866	0.00	0.00
08.01.2024	Bought	CNH	54'153'000	CHF	6'585'748	0.00	0.00
08.01.2024	Bought	CNH	260'000	CHF	31'640	0.00	0.00
08.01.2024	Bought	CNH	457'000	CHF	55'661	0.00	0.00
08.01.2024	Bought	CNH	436'000	CHF	53'053	0.00	0.00
08.01.2024	Bought	DKK	4'631'000	CHF	588'147	0.00	0.00
08.01.2024	Bought	EUR	32'000	CHF	30'164	0.00	0.00
08.01.2024	Bought	EUR	88'000	CHF	83'261	0.00	0.00
08.01.2024	Bought	EUR	1'818'000	CHF	1'715'370	0.00	0.00
08.01.2024	Bought	EUR	5'514'000	CHF	5'218'891	0.00	0.00
08.01.2024	Bought	EUR	2'495'000	CHF	2'373'194	0.00	0.00
08.01.2024	Bought	EUR	242'000	CHF	227'676	0.00	0.00
08.01.2024	Bought	EUR	1'368'000	CHF	1'291'611	0.00	0.00
08.01.2024	Bought	EUR	887'000	CHF	843'435	0.00	0.00
08.01.2024	Bought	EUR	2'328'000	CHF	2'197'488	0.00	0.00
08.01.2024	Bought	EUR	3'150'000	CHF	2'965'977	0.00	0.00
08.01.2024	Bought	GBP	57'000	CHF	62'856	0.00	0.00
08.01.2024	Bought	GBP	82'000	CHF	89'938	0.00	0.00
08.01.2024	Bought	GBP	494'000	CHF	545'284	0.00	0.00
08.01.2024	Bought	GBP	826'000	CHF	904'172	0.00	0.00
08.01.2024	Bought	GBP	13'000	CHF	14'237	0.00	0.00
08.01.2024	Bought	GBP	806'000	CHF	881'147	0.00	0.00
08.01.2024	Bought	GBP	762'000	CHF	829'823	0.00	0.00
08.01.2024	Bought	HUF	87'117'000	CHF	215'219	0.00	0.00
08.01.2024	Bought	KRW	127'698'000	CHF	85'545	0.00	0.00
08.01.2024	Bought	MXN	1'399'000	CHF	70'151	0.00	0.00
08.01.2024	Bought	PLN	1'615'000	CHF	350'142	0.00	0.00
08.01.2024	Bought	SEK	957'000	CHF	79'241	0.00	0.00
08.01.2024	Bought	SEK	145'000	CHF	12'135	0.00	0.00
08.01.2024	Bought	SGD	249'000	CHF	161'847	0.00	0.00
08.01.2024	Bought	THB	1'798'000	CHF	44'408	0.00	0.00
08.01.2024	Bought	USD	428'000	CHF	367'242	0.00	0.00
08.01.2024	Bought	USD	249'000	CHF	210'393	0.00	0.00
08.01.2024	Bought	USD	7'482'000	CHF	6'530'753	0.00	0.00
08.01.2024	Bought	USD	2'143'000	CHF	1'872'348	0.00	0.00
08.01.2024	Bought	USD	3'383'000	CHF	2'923'003	0.00	0.00
08.01.2024	Bought	USD	2'788'000	CHF	2'414'612	0.00	0.00
08.01.2024	Bought	USD	3'989'000	CHF	3'428'889	0.00	0.00
08.01.2024	Bought	USD	378'000	CHF	322'964	0.00	0.00
09.01.2024	Bought	CHF	4'171'227	COP	19'504'658'000	0.00	0.00
09.01.2024	Bought	CHF	209'217	COP	978'301'000	0.00	0.00
09.01.2024	Bought	CHF	49'924	COP	230'000'000	0.00	0.00
09.01.2024	Bought	CHF	398'895'311	JPY	67'701'322'000	0.00	0.00
09.01.2024	Bought	CHF	770'605	JPY	130'120'000	0.00	0.00
09.01.2024	Bought	CHF	10'110'453	JPY	1'698'814'000	0.00	0.00
09.01.2024	Bought	CHF	2'932'841	JPY	487'588'000	0.00	0.00
09.01.2024	Bought	CHF	3'626'175	JPY	592'200'000	0.00	0.00
09.01.2024	Bought	CHF	30'165	JPY	5'000'000	0.00	0.00

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09.01.2024	Bought	CHF	217'446	JPY	36'539'000	0.00	0.00
09.01.2024	Bought	JPY	725'474'000	CHF	4'274'726	0.00	0.00
09.01.2024	Bought	JPY	2'474'000	CHF	14'728	0.00	0.00
09.01.2024	Bought	JPY	20'886'000	CHF	124'154	0.00	0.00
09.01.2024	Bought	JPY	4'104'000	CHF	25'117	0.00	0.00
09.01.2024	Bought	JPY	6'623'000	CHF	40'221	0.00	0.00
09.01.2024	Bought	JPY	157'553'000	CHF	943'040	0.00	0.00
09.01.2024	Bought	JPY	270'410'000	CHF	1'622'474	0.00	0.00
09.01.2024	Bought	JPY	665'610'000	CHF	4'003'159	0.00	0.00
06.02.2024	Bought	AUD	549'000	CHF	312'424	0.00	0.00
06.02.2024	Bought	AUD	73'000	CHF	41'723	0.00	0.00
06.02.2024	Bought	AUD	96'231'000	CHF	54'570'839	0.00	0.00
06.02.2024	Bought	CAD	114'000	CHF	73'475	0.00	0.00
06.02.2024	Bought	CAD	338'000	CHF	214'517	0.00	0.00
06.02.2024	Bought	CAD	170'644'000	CHF	109'566'980	0.00	0.00
06.02.2024	Bought	CHF	53'631'289	AUD	93'667'000	0.00	0.00
06.02.2024	Bought	CHF	1'470'061	AUD	2'566'000	0.00	0.00
06.02.2024	Bought	CHF	179'222	AUD	312'000	0.00	0.00
06.02.2024	Bought	CHF	18'765	AUD	33'000	0.00	0.00
06.02.2024	Bought	CHF	157'005	AUD	275'000	0.00	0.00
06.02.2024	Bought	CHF	104'131'809	CAD	164'610'000	0.00	0.00
06.02.2024	Bought	CHF	3'702'360	CAD	5'818'000	0.00	0.00
06.02.2024	Bought	CHF	66'806	CAD	105'000	0.00	0.00
06.02.2024	Bought	CHF	45'118	CAD	71'000	0.00	0.00
06.02.2024	Bought	CHF	22'599	CAD	35'000	0.00	0.00
06.02.2024	Bought	CHF	293'572	CAD	457'000	0.00	0.00
06.02.2024	Bought	CHF	2'029'440	CLP	2'150'800'000	0.00	0.00
06.02.2024	Bought	CHF	52'689	CLP	55'471'000	0.00	0.00
06.02.2024	Bought	CHF	117'905'355	CNH	1'000'000'000	0.00	0.00
06.02.2024	Bought	CHF	231'795'841	CNH	1'966'297'000	0.00	0.00
06.02.2024	Bought	CHF	62'100	CNH	529'000	0.00	0.00
06.02.2024	Bought	CHF	3'422'924	CNH	29'000'000	0.00	0.00
06.02.2024	Bought	CHF	897'670	CNH	7'562'000	0.00	0.00
06.02.2024	Bought	CHF	1'112'119	CNH	9'401'000	0.00	0.00
06.02.2024	Bought	CHF	39'642	CNH	333'000	0.00	0.00
06.02.2024	Bought	CHF	78'172	CNH	644'000	0.00	0.00
06.02.2024	Bought	CHF	4'490'128	COP	20'712'959'000	0.00	0.00
06.02.2024	Bought	CHF	143'361	COP	664'907'000	0.00	0.00
06.02.2024	Bought	CHF	26'647	COP	123'589'000	0.00	0.00
06.02.2024	Bought	CHF	11'931	COP	54'324'000	0.00	0.00
06.02.2024	Bought	CHF	5'842'464	CZK	156'362'000	0.00	0.00
06.02.2024	Bought	CHF	167'969	CZK	4'481'000	0.00	0.00
06.02.2024	Bought	CHF	29'540	CZK	787'000	0.00	0.00
06.02.2024	Bought	CHF	6'970'946	DKK	56'096'000	0.00	0.00
06.02.2024	Bought	CHF	248'989	DKK	2'000'000	0.00	0.00
06.02.2024	Bought	CHF	15'421	DKK	123'000	0.00	0.00
06.02.2024	Bought	CHF	13'235	DKK	105'000	0.00	0.00
06.02.2024	Bought	CHF	152'907	EUR	165'000	0.00	0.00
06.02.2024	Bought	CHF	830'689'545	EUR	896'025'000	0.00	0.00
06.02.2024	Bought	CHF	33'713'456	EUR	36'342'000	0.00	0.00
06.02.2024	Bought	CHF	11'324'209	EUR	12'187'000	0.00	0.00
06.02.2024	Bought	CHF	22'434	EUR	24'000	0.00	0.00
06.02.2024	Bought	CHF	294'294	EUR	312'000	0.00	0.00
06.02.2024	Bought	CHF	661'433	EUR	704'000	0.00	0.00
06.02.2024	Bought	CHF	27'673	GBP	26'000	0.00	0.00
06.02.2024	Bought	CHF	145'573'995	GBP	136'696'000	0.00	0.00
06.02.2024	Bought	CHF	9'184'119	GBP	8'588'000	0.00	0.00
06.02.2024	Bought	CHF	914'588	GBP	850'000	0.00	0.00
06.02.2024	Bought	CHF	17'355	GBP	16'000	0.00	0.00
06.02.2024	Bought	CHF	68'356	GBP	62'000	0.00	0.00
06.02.2024	Bought	CHF	172'927	GBP	157'000	0.00	0.00
06.02.2024	Bought	CHF	2'685'201	HUF	1'115'525'000	0.00	0.00
06.02.2024	Bought	CHF	137'479	HUF	56'975'000	0.00	0.00
06.02.2024	Bought	CHF	10'570	HUF	4'341'000	0.00	0.00
06.02.2024	Bought	CHF	16'902'150	IDR	311'354'512'000	0.00	0.00
06.02.2024	Bought	CHF	80'715	IDR	1'487'821'000	0.00	0.00
06.02.2024	Bought	CHF	72'605	IDR	1'332'089'000	0.00	0.00
06.02.2024	Bought	CHF	52'826	IDR	970'418'000	0.00	0.00
06.02.2024	Bought	CHF	4'296'424	ILS	18'702'000	0.00	0.00

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06.02.2024	Bought	CHF	83'672	ILS	359'000	0.00	0.00
06.02.2024	Bought	CHF	14'304	ILS	61'000	0.00	0.00
06.02.2024	Bought	CHF	67'759	JPY	11'396'000	0.00	0.00
06.02.2024	Bought	CHF	408'987'276	JPY	68'798'449'000	0.00	0.00
06.02.2024	Bought	CHF	2'924'021	JPY	488'984'000	0.00	0.00
06.02.2024	Bought	CHF	5'730'439	JPY	973'919'000	0.00	0.00
06.02.2024	Bought	CHF	137'475	JPY	23'411'000	0.00	0.00
06.02.2024	Bought	CHF	307'551	JPY	52'276'000	0.00	0.00
06.02.2024	Bought	CHF	45'810'741	KRW	70'379'041'000	0.00	0.00
06.02.2024	Bought	CHF	1'517'128	KRW	2'345'632'000	0.00	0.00
06.02.2024	Bought	CHF	429'156	KRW	665'128'000	0.00	0.00
06.02.2024	Bought	CHF	127'961	KRW	197'904'000	0.00	0.00
06.02.2024	Bought	CHF	12'788'262	MXN	260'625'000	0.00	0.00
06.02.2024	Bought	CHF	301'693	MXN	6'123'000	0.00	0.00
06.02.2024	Bought	CHF	66'668	MXN	1'350'000	0.00	0.00
06.02.2024	Bought	CHF	33'088	MXN	659'000	0.00	0.00
06.02.2024	Bought	CHF	13'650'710	MYR	75'169'000	0.00	0.00
06.02.2024	Bought	CHF	3'157'665	NOK	38'372'000	0.00	0.00
06.02.2024	Bought	CHF	49'511	NOK	599'000	0.00	0.00
06.02.2024	Bought	CHF	11'756	NOK	143'000	0.00	0.00
06.02.2024	Bought	CHF	2'114'028	PEN	9'381'000	0.00	0.00
06.02.2024	Bought	CHF	78'545	PEN	349'000	0.00	0.00
06.02.2024	Bought	CHF	7'598'945	PLN	35'622'000	0.00	0.00
06.02.2024	Bought	CHF	133'244	PLN	625'000	0.00	0.00
06.02.2024	Bought	CHF	49'254	PLN	232'000	0.00	0.00
06.02.2024	Bought	CHF	52'201	PLN	243'000	0.00	0.00
06.02.2024	Bought	CHF	3'449'013	RON	18'537'000	0.00	0.00
06.02.2024	Bought	CHF	96'396	RON	518'000	0.00	0.00
06.02.2024	Bought	CHF	14'732'274	SEK	175'677'000	0.00	0.00
06.02.2024	Bought	CHF	349'351	SEK	4'192'000	0.00	0.00
06.02.2024	Bought	CHF	41'766	SEK	503'000	0.00	0.00
06.02.2024	Bought	CHF	7'871'959	SGD	12'424'000	0.00	0.00
06.02.2024	Bought	CHF	130'538	SGD	205'000	0.00	0.00
06.02.2024	Bought	CHF	42'169	SGD	66'000	0.00	0.00
06.02.2024	Bought	CHF	10'348	SGD	16'000	0.00	0.00
06.02.2024	Bought	CHF	11'906'980	THB	484'495'000	0.00	0.00
06.02.2024	Bought	CHF	226'813	THB	9'272'000	0.00	0.00
06.02.2024	Bought	CHF	8'490	THB	350'000	0.00	0.00
06.02.2024	Bought	CHF	303'339	USD	364'000	0.00	0.00
06.02.2024	Bought	CHF	1'655'517'531	USD	1'985'402'000	0.00	0.00
06.02.2024	Bought	CHF	67'111'340	USD	80'016'000	0.00	0.00
06.02.2024	Bought	CHF	21'243	USD	25'000	0.00	0.00
06.02.2024	Bought	CHF	27'452'187	USD	32'405'000	0.00	0.00
06.02.2024	Bought	CHF	636'865	USD	734'000	0.00	0.00
06.02.2024	Bought	CHF	647'242	USD	746'000	0.00	0.00
06.02.2024	Bought	CHF	1'082'329	USD	1'247'000	0.00	0.00
06.02.2024	Bought	CHF	382'078	USD	439'000	0.00	0.00
06.02.2024	Bought	CHF	1'540'222	USD	1'776'000	0.00	0.00
06.02.2024	Bought	CLP	16'231'000	CHF	15'469	0.00	0.00
06.02.2024	Bought	CLP	2'190'040'000	CHF	2'026'876	0.00	0.00
06.02.2024	Bought	CNH	980'000	CHF	115'678	0.00	0.00
06.02.2024	Bought	CNH	1'000'000'000	CHF	120'232'959	0.00	0.00
06.02.2024	Bought	CNH	238'000	CHF	28'170	0.00	0.00
06.02.2024	Bought	CNH	1'086'000	CHF	130'853	0.00	0.00
06.02.2024	Bought	CNH	192'000	CHF	23'074	0.00	0.00
06.02.2024	Bought	CNH	2'011'270'000	CHF	241'637'503	0.00	0.00
06.02.2024	Bought	COP	69'507'000	CHF	14'919	0.00	0.00
06.02.2024	Bought	COP	80'578'000	CHF	17'811	0.00	0.00
06.02.2024	Bought	COP	21'405'694'000	CHF	4'710'760	0.00	0.00
06.02.2024	Bought	CZK	456'000	CHF	17'126	0.00	0.00
06.02.2024	Bought	CZK	161'174'000	CHF	6'037'638	0.00	0.00
06.02.2024	Bought	DKK	460'000	CHF	57'278	0.00	0.00
06.02.2024	Bought	DKK	57'864'000	CHF	7'224'191	0.00	0.00
06.02.2024	Bought	EUR	31'000	CHF	29'310	0.00	0.00
06.02.2024	Bought	EUR	89'000	CHF	82'981	0.00	0.00
06.02.2024	Bought	EUR	5'416'000	CHF	5'026'032	0.00	0.00
06.02.2024	Bought	EUR	809'000	CHF	751'285	0.00	0.00
06.02.2024	Bought	EUR	5'210'000	CHF	4'829'748	0.00	0.00
06.02.2024	Bought	EUR	453'000	CHF	427'980	0.00	0.00

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06.02.2024	Bought	EUR	933'751'000	CHF	870'069'182	0.00	0.00
06.02.2024	Bought	GBP	845'000	CHF	903'253	0.00	0.00
06.02.2024	Bought	GBP	145'550'000	CHF	159'000'421	0.00	0.00
06.02.2024	Bought	HUF	6'336'000	CHF	15'631	0.00	0.00
06.02.2024	Bought	HUF	1'170'505'000	CHF	2'840'744	0.00	0.00
06.02.2024	Bought	IDR	609'577'000	CHF	33'369	0.00	0.00
06.02.2024	Bought	IDR	314'535'263'000	CHF	17'234'809	0.00	0.00
06.02.2024	Bought	ILS	45'000	CHF	10'514	0.00	0.00
06.02.2024	Bought	ILS	19'077'000	CHF	4'498'489	0.00	0.00
06.02.2024	Bought	JPY	70'873'000	CHF	424'485	0.00	0.00
06.02.2024	Bought	JPY	3'248'000	CHF	19'047	0.00	0.00
06.02.2024	Bought	JPY	29'187'000	CHF	171'352	0.00	0.00
06.02.2024	Bought	JPY	70'245'127'000	CHF	412'240'048	0.00	0.00
06.02.2024	Bought	KRW	183'152'000	CHF	118'868	0.00	0.00
06.02.2024	Bought	KRW	62'857'000	CHF	40'956	0.00	0.00
06.02.2024	Bought	KRW	73'341'696'000	CHF	47'454'888	0.00	0.00
06.02.2024	Bought	MXN	17'534'000	CHF	867'673	0.00	0.00
06.02.2024	Bought	MXN	251'223'000	CHF	12'543'026	0.00	0.00
06.02.2024	Bought	MYR	75'169'000	CHF	13'724'008	0.00	0.00
06.02.2024	Bought	NOK	39'114'000	CHF	3'207'852	0.00	0.00
06.02.2024	Bought	PEN	9'730'000	CHF	2'196'140	0.00	0.00
06.02.2024	Bought	PLN	55'000	CHF	11'741	0.00	0.00
06.02.2024	Bought	PLN	36'667'000	CHF	7'896'814	0.00	0.00
06.02.2024	Bought	RON	19'055'000	CHF	3'568'423	0.00	0.00
06.02.2024	Bought	SEK	290'000	CHF	24'092	0.00	0.00
06.02.2024	Bought	SEK	170'000	CHF	14'076	0.00	0.00
06.02.2024	Bought	SEK	179'912'000	CHF	14'899'547	0.00	0.00
06.02.2024	Bought	SGD	32'000	CHF	20'422	0.00	0.00
06.02.2024	Bought	SGD	12'679'000	CHF	8'129'258	0.00	0.00
06.02.2024	Bought	THB	576'000	CHF	14'083	0.00	0.00
06.02.2024	Bought	THB	493'541'000	CHF	12'022'923	0.00	0.00
06.02.2024	Bought	USD	42'000	CHF	35'834	0.00	0.00
06.02.2024	Bought	USD	26'000	CHF	22'098	0.00	0.00
06.02.2024	Bought	USD	3'763'000	CHF	3'185'346	0.00	0.00
06.02.2024	Bought	USD	5'864'000	CHF	4'948'970	0.00	0.00
06.02.2024	Bought	USD	1'099'000	CHF	953'563	0.00	0.00
06.02.2024	Bought	USD	2'092'360'000	CHF	1'794'931'026	0.00	0.00
07.02.2024	Bought	CHF	6'318'812	NZD	11'926'000	0.00	0.00
07.02.2024	Bought	CHF	174'188	NZD	328'000	0.00	0.00
07.02.2024	Bought	CHF	40'334	NZD	76'000	0.00	0.00
07.02.2024	Bought	CHF	15'377	NZD	29'000	0.00	0.00
07.02.2024	Bought	NZD	28'000	CHF	14'784	0.00	0.00
07.02.2024	Bought	NZD	12'331'000	CHF	6'507'969	0.00	0.00
06.03.2024	Bought	AUD	14'000	CHF	7'975	0.00	0.00
06.03.2024	Bought	AUD	18'000	CHF	10'294	0.00	0.00
06.03.2024	Bought	AUD	85'000	CHF	48'096	0.00	0.00
06.03.2024	Bought	AUD	50'000	CHF	28'875	0.00	0.00
06.03.2024	Bought	AUD	569'000	CHF	321'890	0.00	0.00
06.03.2024	Bought	AUD	945'000	CHF	532'146	0.00	0.00
06.03.2024	Bought	AUD	17'000	CHF	9'712	0.00	0.00
06.03.2024	Bought	AUD	95'139'000	CHF	54'549'858	0.00	0.00
06.03.2024	Bought	CAD	32'000	CHF	20'891	0.00	0.00
06.03.2024	Bought	CAD	30'000	CHF	19'451	0.00	0.00
06.03.2024	Bought	CAD	86'000	CHF	55'951	0.00	0.00
06.03.2024	Bought	CAD	24'000	CHF	15'568	0.00	0.00
06.03.2024	Bought	CAD	3'214'000	CHF	2'057'269	0.00	0.00
06.03.2024	Bought	CAD	1'489'000	CHF	955'517	0.00	0.00
06.03.2024	Bought	CAD	147'000	CHF	94'381	0.00	0.00
06.03.2024	Bought	CAD	61'000	CHF	39'389	0.00	0.00
06.03.2024	Bought	CAD	165'996'000	CHF	107'765'533	0.00	0.00
06.03.2024	Bought	CHF	54'456'132	AUD	96'231'000	0.00	0.00
06.03.2024	Bought	CHF	317'649	AUD	566'000	0.00	0.00
06.03.2024	Bought	CHF	22'517	AUD	40'000	0.00	0.00
06.03.2024	Bought	CHF	109'273'984	CAD	170'644'000	0.00	0.00
06.03.2024	Bought	CHF	233'324	CAD	365'000	0.00	0.00
06.03.2024	Bought	CHF	44'946	CAD	70'000	0.00	0.00
06.03.2024	Bought	CHF	2'014'571	CLP	2'190'040'000	0.00	0.00
06.03.2024	Bought	CHF	13'501	CLP	14'753'000	0.00	0.00
06.03.2024	Bought	CHF	241'338'277	CNH	2'011'270'000	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
06.03.2024	Bought	CHF	120'087'419	CNH	1'000'000'000	0.00	0.00
06.03.2024	Bought	CHF	3'437'726	CNH	28'792'000	0.00	0.00
06.03.2024	Bought	CHF	140'580	CNH	1'175'000	0.00	0.00
06.03.2024	Bought	CHF	153'288	CNH	1'272'000	0.00	0.00
06.03.2024	Bought	CHF	76'321	CNH	626'000	0.00	0.00
06.03.2024	Bought	CHF	4'666'600	COP	21'405'694'000	0.00	0.00
06.03.2024	Bought	CHF	111'374	COP	511'373'000	0.00	0.00
06.03.2024	Bought	CHF	13'237	COP	60'335'000	0.00	0.00
06.03.2024	Bought	CHF	6'014'602	CZK	161'174'000	0.00	0.00
06.03.2024	Bought	CHF	24'415	CZK	655'000	0.00	0.00
06.03.2024	Bought	CHF	7'212'423	DKK	57'864'000	0.00	0.00
06.03.2024	Bought	CHF	42'833	DKK	343'000	0.00	0.00
06.03.2024	Bought	CHF	868'429'515	EUR	933'751'000	0.00	0.00
06.03.2024	Bought	CHF	4'603'757	EUR	4'947'000	0.00	0.00
06.03.2024	Bought	CHF	6'706'378	EUR	7'186'000	0.00	0.00
06.03.2024	Bought	CHF	409'623	EUR	439'000	0.00	0.00
06.03.2024	Bought	CHF	16'199	EUR	17'000	0.00	0.00
06.03.2024	Bought	CHF	184'014	EUR	193'000	0.00	0.00
06.03.2024	Bought	CHF	158'545'723	GBP	145'550'000	0.00	0.00
06.03.2024	Bought	CHF	1'126'913	GBP	1'035'000	0.00	0.00
06.03.2024	Bought	CHF	169'754	GBP	156'000	0.00	0.00
06.03.2024	Bought	CHF	31'205	GBP	28'000	0.00	0.00
06.03.2024	Bought	CHF	2'822'556	HUF	1'170'505'000	0.00	0.00
06.03.2024	Bought	CHF	19'520	HUF	8'081'000	0.00	0.00
06.03.2024	Bought	CHF	17'172'705	IDR	314'535'263'000	0.00	0.00
06.03.2024	Bought	CHF	33'229	IDR	610'288'000	0.00	0.00
06.03.2024	Bought	CHF	7'312	IDR	133'000'000	0.00	0.00
06.03.2024	Bought	CHF	4'488'428	ILS	19'077'000	0.00	0.00
06.03.2024	Bought	CHF	412'833'622	JPY	70'245'127'000	0.00	0.00
06.03.2024	Bought	CHF	119'719	JPY	20'423'000	0.00	0.00
06.03.2024	Bought	CHF	41'587	JPY	7'113'000	0.00	0.00
06.03.2024	Bought	CHF	47'369'177	KRW	73'341'696'000	0.00	0.00
06.03.2024	Bought	CHF	18'880	KRW	29'000'000	0.00	0.00
06.03.2024	Bought	CHF	12'444'057	MXN	251'223'000	0.00	0.00
06.03.2024	Bought	CHF	61'677	MXN	1'240'000	0.00	0.00
06.03.2024	Bought	CHF	13'740'294	MYR	75'364'000	0.00	0.00
06.03.2024	Bought	CHF	3'200'222	NOK	39'114'000	0.00	0.00
06.03.2024	Bought	CHF	6'488'732	NZD	12'331'000	0.00	0.00
06.03.2024	Bought	CHF	28'099	PEN	125'000	0.00	0.00
06.03.2024	Bought	CHF	2'187'254	PEN	9'730'000	0.00	0.00
06.03.2024	Bought	CHF	7'869'972	PLN	36'667'000	0.00	0.00
06.03.2024	Bought	CHF	26'575	PLN	124'000	0.00	0.00
06.03.2024	Bought	CHF	3'555'660	RON	19'055'000	0.00	0.00
06.03.2024	Bought	CHF	19'208	RON	103'000	0.00	0.00
06.03.2024	Bought	CHF	14'870'469	SEK	179'912'000	0.00	0.00
06.03.2024	Bought	CHF	25'093	SEK	305'000	0.00	0.00
06.03.2024	Bought	CHF	5'975	SEK	73'000	0.00	0.00
06.03.2024	Bought	CHF	8'114'524	SGD	12'679'000	0.00	0.00
06.03.2024	Bought	CHF	12'003'186	THB	493'541'000	0.00	0.00
06.03.2024	Bought	CHF	146'507	THB	6'039'000	0.00	0.00
06.03.2024	Bought	CHF	1'789'440'673	USD	2'092'360'000	0.00	0.00
06.03.2024	Bought	CHF	6'414'743	USD	7'471'000	0.00	0.00
06.03.2024	Bought	CHF	398'881	USD	459'000	0.00	0.00
06.03.2024	Bought	CHF	23'558	USD	27'000	0.00	0.00
06.03.2024	Bought	CHF	32'571	USD	37'000	0.00	0.00
06.03.2024	Bought	CHF	370'792	USD	422'000	0.00	0.00
06.03.2024	Bought	CLP	2'204'793'000	CHF	2'000'720	0.00	0.00
06.03.2024	Bought	CNH	576'000	CHF	70'596	0.00	0.00
06.03.2024	Bought	CNH	1'000'000'000	CHF	121'844'977	0.00	0.00
06.03.2024	Bought	CNH	58'778'000	CHF	7'046'692	0.00	0.00
06.03.2024	Bought	CNH	2'680'000	CHF	323'716	0.00	0.00
06.03.2024	Bought	CNH	1'103'000	CHF	133'221	0.00	0.00
06.03.2024	Bought	CNH	446'000	CHF	54'033	0.00	0.00
06.03.2024	Bought	CNH	1'570'000	CHF	191'780	0.00	0.00
06.03.2024	Bought	CNH	551'000	CHF	67'183	0.00	0.00
06.03.2024	Bought	CNH	1'977'431'000	CHF	240'932'225	0.00	0.00
06.03.2024	Bought	COP	21'977'402'000	CHF	4'916'645	0.00	0.00
06.03.2024	Bought	CZK	141'000	CHF	5'269	0.00	0.00
06.03.2024	Bought	CZK	161'688'000	CHF	6'084'956	0.00	0.00

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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
06.03.2024	Bought	DKK	50'000	CHF	6'260	0.00	0.00
06.03.2024	Bought	DKK	718'000	CHF	89'600	0.00	0.00
06.03.2024	Bought	DKK	57'439'000	CHF	7'343'606	0.00	0.00
06.03.2024	Bought	EUR	9'452'000	CHF	8'788'696	0.00	0.00
06.03.2024	Bought	EUR	830'000	CHF	774'934	0.00	0.00
06.03.2024	Bought	EUR	138'000	CHF	130'064	0.00	0.00
06.03.2024	Bought	EUR	178'000	CHF	168'895	0.00	0.00
06.03.2024	Bought	EUR	486'000	CHF	462'540	0.00	0.00
06.03.2024	Bought	EUR	935'449'000	CHF	891'389'352	0.00	0.00
06.03.2024	Bought	GBP	127'000	CHF	141'339	0.00	0.00
06.03.2024	Bought	GBP	19'000	CHF	20'958	0.00	0.00
06.03.2024	Bought	GBP	26'000	CHF	28'986	0.00	0.00
06.03.2024	Bought	GBP	4'225'000	CHF	4'600'374	0.00	0.00
06.03.2024	Bought	GBP	4'318'000	CHF	4'717'415	0.00	0.00
06.03.2024	Bought	GBP	121'000	CHF	132'124	0.00	0.00
06.03.2024	Bought	GBP	137'933'000	CHF	153'636'672	0.00	0.00
06.03.2024	Bought	HUF	5'916'000	CHF	14'263	0.00	0.00
06.03.2024	Bought	HUF	1'172'670'000	CHF	2'840'154	0.00	0.00
06.03.2024	Bought	IDR	278'453'000	CHF	15'359	0.00	0.00
06.03.2024	Bought	IDR	315'000'098'000	CHF	17'590'892	0.00	0.00
06.03.2024	Bought	ILS	177'000	CHF	41'639	0.00	0.00
06.03.2024	Bought	ILS	18'900'000	CHF	4'655'567	0.00	0.00
06.03.2024	Bought	JPY	465'108'000	CHF	2'733'905	0.00	0.00
06.03.2024	Bought	JPY	155'906'000	CHF	917'910	0.00	0.00
06.03.2024	Bought	JPY	1'132'777'000	CHF	6'622'398	0.00	0.00
06.03.2024	Bought	JPY	61'610'000	CHF	362'646	0.00	0.00
06.03.2024	Bought	JPY	10'300'000	CHF	60'417	0.00	0.00
06.03.2024	Bought	JPY	13'260'000	CHF	78'129	0.00	0.00
06.03.2024	Bought	JPY	36'000'000	CHF	211'671	0.00	0.00
06.03.2024	Bought	JPY	12'165'000	CHF	71'002	0.00	0.00
06.03.2024	Bought	JPY	68'385'537'000	CHF	402'331'031	0.00	0.00
06.03.2024	Bought	KRW	1'009'193'000	CHF	651'597	0.00	0.00
06.03.2024	Bought	KRW	2'600'884'000	CHF	1'679'724	0.00	0.00
06.03.2024	Bought	KRW	61'600'000	CHF	40'359	0.00	0.00
06.03.2024	Bought	KRW	35'800'000	CHF	23'659	0.00	0.00
06.03.2024	Bought	KRW	69'663'219'000	CHF	45'861'237	0.00	0.00
06.03.2024	Bought	MXN	2'404'000	CHF	119'007	0.00	0.00
06.03.2024	Bought	MXN	222'000	CHF	11'253	0.00	0.00
06.03.2024	Bought	MXN	249'837'000	CHF	12'866'432	0.00	0.00
06.03.2024	Bought	MYR	75'364'000	CHF	13'927'925	0.00	0.00
06.03.2024	Bought	NOK	423'000	CHF	34'609	0.00	0.00
06.03.2024	Bought	NOK	38'691'000	CHF	3'220'993	0.00	0.00
06.03.2024	Bought	NZD	131'000	CHF	68'935	0.00	0.00
06.03.2024	Bought	NZD	11'000	CHF	5'792	0.00	0.00
06.03.2024	Bought	NZD	12'189'000	CHF	6'537'716	0.00	0.00
06.03.2024	Bought	PEN	9'855'000	CHF	2'290'263	0.00	0.00
06.03.2024	Bought	PLN	47'000	CHF	10'082	0.00	0.00
06.03.2024	Bought	PLN	33'000	CHF	7'078	0.00	0.00
06.03.2024	Bought	PLN	36'711'000	CHF	8'097'903	0.00	0.00
06.03.2024	Bought	RON	19'158'000	CHF	3'671'484	0.00	0.00
06.03.2024	Bought	SEK	154'000	CHF	12'672	0.00	0.00
06.03.2024	Bought	SEK	1'199'000	CHF	99'331	0.00	0.00
06.03.2024	Bought	SEK	6'978'000	CHF	574'952	0.00	0.00
06.03.2024	Bought	SEK	171'959'000	CHF	14'656'420	0.00	0.00
06.03.2024	Bought	SGD	108'000	CHF	69'191	0.00	0.00
06.03.2024	Bought	SGD	11'000	CHF	7'111	0.00	0.00
06.03.2024	Bought	SGD	12'560'000	CHF	8'220'640	0.00	0.00
06.03.2024	Bought	THB	447'000	CHF	10'928	0.00	0.00
06.03.2024	Bought	THB	636'000	CHF	15'435	0.00	0.00
06.03.2024	Bought	THB	498'497'000	CHF	12'205'768	0.00	0.00
06.03.2024	Bought	USD	15'196'000	CHF	12'989'358	0.00	0.00
06.03.2024	Bought	USD	21'686'000	CHF	18'713'760	0.00	0.00
06.03.2024	Bought	USD	1'824'000	CHF	1'583'265	0.00	0.00
06.03.2024	Bought	USD	1'672'000	CHF	1'453'699	0.00	0.00
06.03.2024	Bought	USD	304'000	CHF	265'383	0.00	0.00
06.03.2024	Bought	USD	392'000	CHF	346'757	0.00	0.00
06.03.2024	Bought	USD	1'060'000	CHF	931'565	0.00	0.00
06.03.2024	Bought	USD	2'058'642'000	CHF	1'812'737'213	0.00	0.00
05.04.2024	Bought	AUD	587'000	CHF	335'763	-135.57	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
05.04.2024	Bought	CAD	1'214'000	CHF	785'793	-317.75	0.00
05.04.2024	Bought	CHF	54'427'033	AUD	95'139'000	29'677.52	0.00
05.04.2024	Bought	CHF	107'467'238	CAD	165'996'000	65'683.25	0.00
05.04.2024	Bought	CHF	1'990'245	CLP	2'204'793'000	-6'403.15	0.00
05.04.2024	Bought	CHF	4'875'200	COP	21'977'402'000	-8'992.20	0.00
05.04.2024	Bought	CHF	6'063'079	CZK	161'688'000	867.31	0.00
05.04.2024	Bought	CHF	7'651	CZK	204'000	2.23	0.00
05.04.2024	Bought	CHF	7'331'166	DKK	57'439'000	3'326.05	0.00
05.04.2024	Bought	CHF	889'607'322	EUR	935'449'000	315'989.79	0.01
05.04.2024	Bought	CHF	153'171'010	GBP	137'933'000	95'245.55	0.00
05.04.2024	Bought	CHF	2'823'687	HUF	1'172'670'000	1'554.27	0.00
05.04.2024	Bought	CHF	17'517'523	IDR	315'000'098'000	-51'698.41	0.00
05.04.2024	Bought	CHF	4'644'789	ILS	18'900'000	-2'078.45	0.00
05.04.2024	Bought	CHF	1'937'082	JPY	328'748'000	-488.81	0.00
05.04.2024	Bought	CHF	402'929'356	JPY	68'385'537'000	-120'427.66	0.00
05.04.2024	Bought	CHF	45'778'661	KRW	69'663'219'000	-196'582.41	0.00
05.04.2024	Bought	CHF	12'763'558	MXN	249'837'000	-3'622.41	0.00
05.04.2024	Bought	CHF	13'503	MXN	264'000	11.94	0.00
05.04.2024	Bought	CHF	13'879'724	MYR	75'217'000	-56'558.09	0.00
05.04.2024	Bought	CHF	3'212'952	NOK	38'691'000	8'205.78	0.00
05.04.2024	Bought	CHF	6'516'642	NZD	12'189'000	3'143.08	0.00
05.04.2024	Bought	CHF	2'280'722	PEN	9'855'000	-9'795.93	0.00
05.04.2024	Bought	CHF	8'068'637	PLN	36'711'000	-1'952.66	0.00
05.04.2024	Bought	CHF	3'657'568	RON	19'158'000	699.61	0.00
05.04.2024	Bought	CHF	14'627'161	SEK	171'959'000	28'441.07	0.00
05.04.2024	Bought	CHF	8'204'712	SGD	12'560'000	-1'470.11	0.00
05.04.2024	Bought	CHF	12'179'793	THB	498'497'000	-42'173.63	0.00
05.04.2024	Bought	CHF	108'136	THB	4'410'000	13.90	0.00
05.04.2024	Bought	CHF	1'806'903'022	USD	2'058'642'000	1'158'804.37	0.03
05.04.2024	Bought	CLP	20'967'000	CHF	18'927	60.56	0.00
05.04.2024	Bought	COP	255'384'000	CHF	56'651	103.55	0.00
05.04.2024	Bought	DKK	647'000	CHF	82'561	-19.66	0.00
05.04.2024	Bought	EUR	12'638'000	CHF	12'017'449	-3'033.12	0.00
05.04.2024	Bought	GBP	2'243'000	CHF	2'490'351	-1'101.31	0.00
05.04.2024	Bought	HUF	10'698'000	CHF	25'768	-22.43	0.00
05.04.2024	Bought	IDR	731'282'000	CHF	40'676	110.42	0.00
05.04.2024	Bought	ILS	64'000	CHF	15'740	-4.53	0.00
05.04.2024	Bought	KRW	386'388'000	CHF	254'086	914.52	0.00
05.04.2024	Bought	NOK	504'000	CHF	41'760	-13.82	0.00
05.04.2024	Bought	NZD	54'000	CHF	28'870	-13.82	0.00
05.04.2024	Bought	PEN	455'000	CHF	105'300	450.51	0.00
05.04.2024	Bought	PLN	149'000	CHF	32'777	-20.42	0.00
05.04.2024	Bought	RON	83'000	CHF	15'852	-9.32	0.00
05.04.2024	Bought	SEK	2'213'000	CHF	187'925	-47.84	0.00
05.04.2024	Bought	SGD	164'000	CHF	107'191	-40.48	0.00
05.04.2024	Bought	USD	30'460'000	CHF	26'728'985	-10'835.23	0.00
08.04.2024	Bought	CHF	240'530'726	CNH	1'977'431'000	-682'271.36	-0.02
08.04.2024	Bought	CHF	121'641'183	CNH	1'000'000'000	-341'827.18	-0.01
08.04.2024	Bought	CHF	2'403'123	CNH	19'700'000	70.19	0.00
Total Forward exchange transactions						171'417.71	0.00

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
Exposure-increasing derivative positions:				
- Market risk (Interest rate risk)	24'605'231.30	0.58%	44'784'438.77	1.01%
- Currency risk	0.00	0.00%	0.00	0.00%
Total commitment-increasing positions	24'605'231.30	0.58%	44'784'438.77	1.01%
Exposure-reducing derivative positions:				
- Market risk (Interest rate risk)	0.00	0.00%	0.00	0.00%
- Currency risk	3'924'661'809.43	92.52%	3'883'732'615.89	87.36%
Total commitment-reducing positions	3'924'661'809.43	92.52%	3'883'732'615.89	87.36%

Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
Consolidation				
Net assets in millions	CHF	5'016.83	5'254.89	6'034.52
Unit class ZB				
Total net assets in millions	CHF	3'098.39	3'334.84	4'169.91
Asset value per share	CHF	1'757.97	1'660.59	1'867.39
Unit class DB				
Total net assets in millions	CHF	36.20	54.01	59.43
Asset value per share	CHF	1'688.82	1'596.65	1'796.90
Unit class QA				
Total net assets in millions	CHF	1.99	0.18	-
Asset value per share	CHF	992.71	945.71	-
Unit class QB				
Total net assets in millions	CHF	1'880.25	1'865.86	1'805.18
Asset value per share	CHF	1'532.18	1'449.07	1'631.67

Appropriation of net income

Distribution per unit

1. For unitholders domiciled in Switzerland and abroad

Distribution 2024		Unit class QA
Gross distribution out of earnings	CHF	12.040
Less 35% Swiss withholding tax	CHF	4.214
Net distribution out of earnings	CHF	7.826
Coupon no. income		3

2. For unitholders domiciled in Switzerland and abroad (coupons exempt from withholding tax from direct real estate possession)

Distribution 2024		Unit class QA
Gross distribution out of earnings	CHF	10.390
Net distribution out of earnings	CHF	10.390
Coupon no. income		4

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

Accumulation per unit

1. For unitholders domiciled in Switzerland and abroad

Accumulation 2024		Unit class ZB	Unit class DB	Unit class QB
For Accumulation available earnings	CHF	23.570	CHF 22.746	CHF 20.415
Less 35% Swiss withholding tax	CHF	8.250	CHF 7.961	CHF 7.145
For Accumulation retained earnings	CHF	15.321	CHF 14.785	CHF 13.270
Coupon no. income		27	30	25

2. For unitholders domiciled in Switzerland and abroad (coupons exempt from withholding tax from direct real estate possession)

Accumulation 2024		Unit class ZB	Unit class DB	Unit class QB
For Accumulation available earnings	CHF	18.548	CHF 17.445	CHF 15.392
For Accumulation retained earnings	CHF	18.548	CHF 17.445	CHF 15.392
Coupon no. income		28	31	26

Exchange rates

Exchange rates as at	29.02.2024
EURO	0.952900
SWISS FRANC	1.000000
UNITED STATES DOLLAR	0.880562

Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
Assets		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	385'675.61	13'483.33
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	76'787.55	0.00
- Units of other collective investment schemes	5'011'837'818.95	5'262'270'816.80
Other assets	24'555'406.02	15'783'877.27
Total fund assets, less	5'036'855'688.13	5'278'068'177.40
Other liabilities	255'160.19	242'464.56
Due to bank	19'770'619.08	22'937'704.62
Net assets	5'016'829'908.86	5'254'888'008.22
Change in net assets of the fund		
Consolidated		
	01.03.2023 -	01.03.2022 -
	29.02.2024	28.02.2023
	CHF	CHF
Net assets at beginning of the reporting period	5'254'888'008.22	6'034'523'992.34
Distributions	-3'678.55	0.00
Delivery withholding tax	-22'972'440.31	-25'719'259.28
Issue of units	555'125'855.27	793'566'545.20
Redemption of units	-1'075'648'345.75	-900'751'368.80
Other items from unit transactions	7'833'083.65	-14'154'169.84
Total income	297'607'426.33	-632'577'731.40
Net assets at end of reporting period	5'016'829'908.86	5'254'888'008.22
Change in units in circulation		
Number at beginning of the reporting period	3'329'877.424	3'372'423.037
Number of units issued	363'846.317	521'169.722
Number of units redeemed	-680'634.297	-563'715.335
Number at the end of the reporting period	3'013'089.444	3'329'877.424
Unit class currency		
Net asset value per unit		

Unit class ZB		Unit class DB		Unit class QA		Unit class QB	
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
3'334'835'345.34	4'169'908'437.03	54'012'472.57	59'430'987.96	182'167.57	0.00	1'865'858'022.82	1'805'184'567.43
0.00	0.00	0.00	0.00	-3'678.55	0.00	0.00	0.00
-14'309'105.83	-17'744'341.33	-263'683.46	-258'406.71	0.00	0.00	-8'399'651.02	-7'716'511.24
242'754'683.64	241'511'011.10	1'721'389.22	5'140'190.07	1'808'213.30	195'389.97	308'841'569.11	546'719'954.06
-660'301'802.10	-619'809'886.82	-21'600'678.19	-3'785'922.11	-138'071.95	-5'434.22	-393'607'793.51	-277'150'125.65
9'969'055.68	-39'587'390.83	192'230.52	5'843.70	20'975.82	2'689.00	-2'349'178.36	25'424'688.29
185'442'872.41	-399'442'483.81	2'138'876.67	-6'520'220.34	116'048.76	-10'477.18	109'909'628.49	-226'604'550.07
3'098'391'049.14	3'334'835'345.34	36'200'607.33	54'012'472.57	1'985'654.95	182'167.57	1'880'252'597.53	1'865'858'022.82
2'008'229.216	2'233'010.055	33'828.727	33'074.158	192.625	0.000	1'287'626.856	1'106'338.824
147'052.678	144'732.884	1'097.549	3'105.146	1'957.163	198.544	213'738.927	373'133.148
-392'802.365	-369'513.723	-13'490.801	-2'350.577	-149.554	-5.919	-274'191.577	-191'845.116
1'762'479.529	2'008'229.216	21'435.475	33'828.727	2'000.234	192.625	1'227'174.206	1'287'626.856
(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)
1'757.97	1'660.59	1'688.82	1'596.65	992.71	945.71	1'532.18	1'449.07

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
Income		
Income from bank assets	8'882.45	245.47
Negative interest	0.00	-6'222.97
Income from securities , broken down by:		
- Units of other collective investment schemes	70'151'964.88	73'644'870.62
Income for others investments	15'079.40	140'584.40
Income from collective investment scheme with direct real estate investments	55'831'799.12	59'390'202.60
Current income paid in on issued units	8'403'787.47	12'098'691.86
Total income	134'411'513.32	145'268'371.98
Expenses		
Interest paid	322'452.65	72'641.95
Audit expenses	11'891.00	11'847.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	2'785'244.97	2'678'810.16
Partial transfer of expenditure on direct real estate investments	-1'438'777.01	-1'280'706.26
Expenses relating to direct real estate investments	1'438'777.01	1'280'706.26
Other expenses	108'309.62	107'579.21
Current net income paid out on redeemed units	13'865'743.74	13'283'333.44
Total expenses	17'093'641.98	16'154'211.76
Net income before tax adjustment	117'317'871.34	129'114'160.22
Tax adjustment due to income from target funds	1'764'046.85	25'463.16
Net income after tax adjustment	119'081'918.19	129'139'623.38
Realised capital gains and losses	21'157'557.48	31'809'832.53
Partial transfer due to income from target funds	-1'764'046.85	-25'463.16
Realized income	138'475'428.82	160'923'992.75
Unrealized capital gain/losses	159'131'997.51	-793'501'724.15
Total income	297'607'426.33	-632'577'731.40
Application of net income		
Net income of financial year	119'081'918.19	129'139'623.38
Carried forward of the previous year from collective investment scheme with direct real estate investments	0.21	0.00
Carried forward of the previous year	5.25	0.00
Net income available for distribution	119'081'923.65	129'139'623.38
Net income earmarked for distribution to investors	24'082.82	1'036.32
Net income earmarked for distribution to investors out of investment schemes with direct real estate investments	20'782.43	1'103.74
Distribution/delivery withholding taxes (35%)	23'479'102.55	25'047'115.25
For investment of retained earnings (65%)	43'604'050.45	46'516'076.51
For reinvestment of retained amount of collective investment schemes with property owned directly	51'953'798.54	57'574'286.10
Carried forward out of collective investment schemes with direct real estate investments	4.48	0.21
Carried forward to following year	102.38	5.25

Unit class ZB		Unit class DB		Unit class QA		Unit class QB	
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
5'405.89	161.25	84.60	2.37	3.34	0.00	3'388.62	81.85
0.00	-4'035.25	0.00	-66.27	0.00	-0.11	0.00	-2'121.34
43'594'826.62	49'294'196.12	703'435.78	757'092.07	14'103.81	582.78	25'839'598.67	23'592'999.65
9'533.26	92'325.40	154.66	1'487.52	0.92	2.52	5'390.56	46'768.96
34'431'576.67	39'822'471.15	567'658.98	605'119.65	12'128.23	620.36	20'820'435.24	18'961'991.44
4'152'724.34	3'917'985.41	20'938.86	68'081.73	22'783.77	1'106.04	4'207'340.50	8'111'518.68
82'194'066.78	93'123'104.08	1'292'272.88	1'431'717.07	49'020.07	2'311.59	50'876'153.59	50'711'239.24
198'109.10	50'069.87	3'174.46	749.46	74.65	-0.68	121'094.44	21'823.30
7'267.10	7'849.75	115.48	121.93	3.14	0.01	4'505.28	3'875.31
0.00	0.00	39'510.37	46'409.20	1'993.09	112.29	2'743'741.51	2'632'288.67
-119'847.06	-59'497.93	-19'572.73	-21'500.40	-960.07	-57.54	-1'298'397.15	-1'199'650.39
119'847.06	59'497.93	19'572.73	21'500.40	960.07	57.54	1'298'397.15	1'199'650.39
66'264.72	71'330.67	1'034.94	1'106.59	5.98	0.10	41'003.98	35'141.85
7'825'478.71	9'242'721.04	410'954.33	72'360.82	1'976.56	54.35	5'627'334.14	3'968'197.23
8'097'119.63	9'371'971.33	454'789.58	120'748.00	4'053.42	166.07	8'537'679.35	6'661'326.36
74'096'947.15	83'751'132.75	837'483.30	1'310'969.07	44'966.65	2'145.52	42'338'474.24	44'049'912.88
136'854.71	0.00	24'023.26	25'463.16	0.00	0.00	1'603'168.88	0.00
74'233'801.86	83'751'132.75	861'506.56	1'336'432.23	44'966.65	2'145.52	43'941'643.12	44'049'912.88
13'061'687.33	20'180'541.32	152'724.94	327'027.14	8'439.14	407.84	7'934'706.07	11'301'856.23
-136'854.71	0.00	-24'023.26	-25'463.16	0.00	0.00	-1'603'168.88	0.00
87'158'634.48	103'931'674.07	990'208.24	1'637'996.21	53'405.79	2'553.36	50'273'180.31	55'351'769.11
98'284'237.93	-503'374'157.88	1'148'668.43	-8'158'216.55	62'642.97	-13'030.54	59'636'448.18	-281'956'319.18
185'442'872.41	-399'442'483.81	2'138'876.67	-6'520'220.34	116'048.76	-10'477.18	109'909'628.49	-226'604'550.07
74'233'801.86	83'751'132.75	861'506.56	1'336'432.23	44'966.65	2'145.52	43'941'643.12	44'049'912.88
0.00	0.00	0.00	0.00	0.21	0.00	0.00	0.00
0.00	0.00	0.00	0.00	5.25	0.00	0.00	0.00
74'233'801.86	83'751'132.75	861'506.56	1'336'432.23	44'972.11	2'145.52	43'941'643.12	44'049'912.88
0.00	0.00	0.00	0.00	24'082.82	1'036.32	0.00	0.00
0.00	0.00	0.00	0.00	20'782.43	1'103.74	0.00	0.00
14'539'867.27	16'227'780.95	170'647.66	264'149.10	0.00	0.00	8'768'587.62	8'555'185.20
27'002'611.80	30'137'311.00	316'917.11	490'562.66	0.00	0.00	16'284'521.54	15'888'202.85
32'691'322.79	37'386'040.80	373'941.79	581'720.47	0.00	0.00	18'888'533.96	19'606'524.83
0.00	0.00	0.00	0.00	4.48	0.21	0.00	0.00
0.00	0.00	0.00	0.00	102.38	5.25	0.00	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
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market							
Shares (and equity-type securities)							
Investment trusts/funds							
BALOISE SWISS PROPERTY FUND (rights) 29.08.2023	CHF		516'155	516'155			
CRONOS IMMO FUND (rights) 04.03.2024	CHF		538'870	10	538'860	76'787.55	0.00
CRONOS IMMO FUND (rights) 22.03.2023	CHF		545'860	545'860			
						76'787.55	0.00
Total Shares (and equity-type securities)						76'787.55	0.00
Collective Investment Scheme							
Investment trusts/funds							
BALOISE SWISS PROPERTY FUND	CHF	565'518	139'405	93'600	611'323	71'830'452.50	1.43
BONHÖTE IMMOBILIER	CHF	693'240	49'676	117'187	625'729	91'043'569.50	1.81
CREDIT SUISSE REAL ESTATE FUND GREEN PROPERTY	CHF	1'863'847	100'656	301'058	1'663'445	209'594'070.00	4.16
CREDIT SUISSE REAL ESTATE FUND HOSPITALITY	CHF	804'568	40'208	121'543	723'233	53'953'181.80	1.07
CREDIT SUISSE REAL ESTATE FUND INTERSWISS	CHF	853'024	45'473	145'783	752'714	126'455'952.00	2.51
CREDIT SUISSE REAL ESTATE FUND LIVINGPLUS	CHF	1'981'189	107'500	320'870	1'767'819	260'753'302.50	5.18
CREDIT SUISSE REAL ESTATE FUND LOGISTICS PLUS	CHF	759'083	40'401	122'639	676'845	68'022'922.50	1.35
CREDIT SUISSE REAL ESTATE SIAT	CHF	1'559'508	84'659	252'884	1'391'283	304'690'977.00	6.05
CRONOS IMMO FUND	CHF	545'669	77'845	85'424	538'090	59'189'900.00	1.18
DOMINICE SWISS PROPERTY FUND	CHF	283'359	14'706	45'206	252'859	31'228'086.50	0.62
EDMOND DE ROTHSCHILD REAL ESTATE -A-	CHF	1'522'039	78'724	241'477	1'359'286	196'416'827.00	3.90
FIR FONDS IMMOBILIER ROMAND	CHF	724'566	35'475	113'573	646'468	140'930'024.00	2.80
GOOD BUILDINGS SWISS REAL ESTATE FUND	CHF	210'515	12'031	34'746	187'800	24'977'400.00	0.50
HELVETICA SWISS COMMERCIAL FUND	CHF	411'895	22'991	64'898	369'988	28'119'088.00	0.56
IMMO HELVETIC	CHF	532'210	30'197	87'450	474'957	98'316'099.00	1.95
IMMOFONDS	CHF	333'936	18'006	54'267	297'675	160'744'500.00	3.19
LA FONCIERE	CHF	1'290'817	69'985	206'659	1'154'143	154'655'162.00	3.07
PATRIMON SW REAL ESTATE	CHF	543'174	29'734	88'719	484'189	80'375'374.00	1.60
PROCIMMO RESIDENTIAL LEMANIC FUND	CHF	249'207	12'002	41'511	219'698	29'988'777.00	0.60
PROCIMMO SWISS COMMERCIAL	CHF	564'958	317'720	97'799	784'879	112'630'136.50	2.24
PROCIMMO SWISS COMMERCIAL FUND II C-	CHF	374'612	10'711	385'323			
REALSTONE SWISS PROPERTY	CHF	1'275'839	65'330	204'449	1'136'720	143'795'080.00	2.85
RESIDENTIA	CHF	153'169	8'560	26'452	135'277	13'798'254.00	0.27
SCHRODER IMMOPLUS	CHF	1'013'156	48'081	156'206	905'031	139'827'289.50	2.78
SF COMMERCIAL PROPERTIES FUND	CHF	227'898	11'593	34'261	205'230	16'787'814.00	0.33
SF RETAIL PROPERTIES FUND	CHF	576'674	26'185	88'078	514'781	57'398'081.50	1.14
SF SUSTAINABLE PROPERTY FUND	CHF	799'080	43'576	129'272	713'384	89'529'692.00	1.78
SOLVALOR 61	CHF	481'911	25'354	78'354	428'911	126'099'834.00	2.50
STREETBOX REAL ESTATE	CHF	40'571	2'162	6'172	36'561	17'512'719.00	0.35
SUSTAINABLE REAL ESTATE INVESTMENTS SICAV - SUSTAINABLE REAL ESTATE SWITZERLAND	CHF		298'909	12'001	286'908	26'510'299.20	0.53
SWISS CENTRAL CITY REAL ESTATE FUND	CHF	362'881	15'782	57'574	321'089	24'338'546.20	0.48
SWISS LIFE REF (CH) SWISS PROPERTIES	CHF	1'540'052	72'700	239'836	1'372'916	166'809'294.00	3.31
SWISSCANTO REAL ESTATE FD SWISS COMMERCIAL	CHF	494'256	24'928	76'625	442'559	44'698'459.00	0.89
SWISSCANTO REAL ESTATE IFCA	CHF	1'000'284	52'682	160'225	892'741	148'641'376.50	2.95
SWISSINVEST REAL ESTATE INVESTMENT	CHF	502'900	26'641	80'790	448'751	80'775'180.00	1.60
UBS (CH) PROPERTY FUND - DIRECT URBAN	CHF	3'418'814	238'195	607'574	3'049'435	42'539'618.25	0.84
UBS PROPERTY DIRECT RESIDENTIAL	CHF	4'429'991	263'574	756'705	3'936'860	74'012'968.00	1.47
UBS PROPERTY FUND - SWISS MIXED SIMA	CHF	6'803'798	350'554	1'080'468	6'073'884	832'122'108.00	16.52
UBS PROPERTY LEMAN RESIDENTIAL FONCIPARS	CHF	1'355'157	73'649	221'435	1'207'371	161'184'028.50	3.20
UBS PROPERTY SWISS COMMERCIAL SWISSREAL	CHF	2'342'869	126'868	382'695	2'087'042	136'492'546.80	2.71
UBS PROPERTY SWISS RESIDENTIAL ANFOS	CHF	3'372'102	172'700	534'469	3'010'333	253'470'038.60	5.03
VALRES SWISS RESIDENTIAL FUND	CHF	256'595	11'245	40'229	227'611	19'028'279.60	0.38
ZIF IMMOBILIEN DIREKT SCHWEIZ	CHF		826'168	10'745	815'423	92'550'510.50	1.84
						5'011'837'818.95	99.50
Total Collective Investment Scheme						5'011'837'818.95	99.50
Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market						5'011'914'606.50	99.50

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
Total investments						5'011'914'606.50	99.50
Cash at banks						385'675.61	0.01
Time deposit						0.00	0.00
Other assets						24'555'406.02	0.49
Total fund assets						5'036'855'688.13	100.00
./. Due to bank						19'770'619.08	0.39
./. Other liabilities						255'160.19	0.01
./. Other loans						0.00	0.00
Net assets						5'016'829'908.86	99.60

(1) Inclusive as well corporate actions

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

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	5'011'914'606.50	99.50
Securities valued based on parameters observable on the market	0.00	0.00
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

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

Unit Class	Date	Shares	Currency	NAV	Unit Class payments	Unit Class withdrawal
ZB	18.04.2023	226'016.464	CHF	1'708.20		x
ZB	09.11.2023	2'201.371	CHF	1'552.63	x	
ZB	20.11.2023	19'278.608	CHF	1'586.95	x	

Highlights

Key figures	Currency	29.02.2024	28.02.2023	28.02.2022
Consolidation				
Net assets in millions	CHF	783.58	755.22	730.59
Unit class ZB				
Total net assets in millions	CHF	599.82	516.09	509.71
Asset value per share	CHF	1'446.00	1'374.81	1'351.09
Unit class QB				
Total net assets in millions	CHF	110.00	95.74	111.01
Asset value per share	CHF	1'093.37	1'040.60	1'023.58
Unit class ZBH				
Total net assets in millions	CHF	73.76	143.40	109.87
Asset value per share	CHF	1'536.51	1'444.90	1'354.63

Appropriation of net income

Accumulation per unit

1. For unitholders domiciled in Switzerland

For unitholders domiciled outside Switzerland (without affidavit)

Accumulation 2024		Unit class ZB		Unit class QB		Unit class ZBH
For Accumulation available earnings	CHF	43.997	CHF	31.762	CHF	47.440
Less 35% Swiss withholding tax	CHF	15.399	CHF	11.117	CHF	16.604
For Accumulation retained earnings	CHF	28.598	CHF	20.645	CHF	30.836

2. For unitholders domiciled outside Switzerland (with affidavit)

Accumulation 2024		Unit class ZB		Unit class QB		Unit class ZBH
For Accumulation available earnings	CHF	43.997	CHF	31.762	CHF	47.440
Less 35% Swiss withholding tax 1)	CHF	15.399	CHF	11.117	CHF	16.604
For Accumulation retained earnings	CHF	28.598	CHF	20.645	CHF	30.836
Coupon no. income		4		4		4

1) Investors domiciled abroad may settle the withholding tax through the custodian bank.

Exchange rates

Exchange rates as at	29.02.2024
DANISH KRONE	0.127835
GREAT BRITAIN POUND	1.113852
EURO	0.952900
NORWEGIAN KRONE	0.083078
SWEDISH KRONA	0.085099
SWISS FRANC	1.000000
UNITED STATES DOLLAR	0.880562

Assets as at February 29, 2024

	Consolidated	
	29.02.2024	28.02.2023
	CHF	CHF
Assets		
Due from banks, including fiduciary deposits with third-party banks, broken down to:		
- Sight deposits	1'024'155.20	766'014.62
Securities, including those on loan and under repurchase agreements, broken down into:		
- Shares and other equity instruments and rights	340'514'847.66	316'727'260.58
- Units of other collective investment schemes	441'813'565.70	437'125'185.50
Derivatives financial instruments	18'845.00	6'707.72
Other assets	853'696.96	911'726.65
Total fund assets, less	784'225'110.52	755'536'895.07
Other liabilities	35'215.20	39'544.78
Due to bank	611'661.18	273'469.58
Net assets	783'578'234.14	755'223'880.71
	Consolidated	
	01.03.2023 - 29.02.2024	01.03.2022 - 28.02.2023
	CHF	CHF
Change in net assets of the fund		
Net assets at beginning of the reporting period	755'223'880.71	730'593'198.42
Delivery withholding tax	-7'209'885.63	-5'295'912.61
Issue of units	155'342'922.52	131'475'330.41
Redemption of units	-173'371'359.26	-132'759'619.84
Other items from unit transactions	7'437'297.67	7'005'032.08
Total income	46'155'378.13	24'205'852.25
Net assets at end of reporting period	783'578'234.14	755'223'880.71
Change in units in circulation		
Number at beginning of the reporting period	566'635.966	566'820.892
Number of units issued	122'111.449	111'992.012
Number of units redeemed	-125'321.929	-112'176.938
Number at the end of the reporting period	563'425.486	566'635.966
Unit class currency		
Net asset value per unit		

Unit class ZB		Unit class QB		Unit class ZBH	
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
516'086'817.66	509'707'610.48	95'736'187.35	111'014'681.66	143'400'875.07	109'870'906.28
-5'081'407.30	-3'769'885.45	-750'346.77	-775'461.57	-1'378'131.56	-750'565.59
113'912'377.27	81'524'602.60	31'465'278.10	23'943'269.16	9'965'267.15	26'007'458.65
-63'350'792.28	-92'674'808.90	-22'623'128.23	-38'929'667.82	-87'397'438.75	-1'155'143.12
3'377'252.12	9'042'583.15	-64'367.95	-1'644'798.63	4'124'413.50	-392'753.07
34'872'098.21	12'256'715.78	6'240'328.77	2'128'164.55	5'042'951.15	9'820'971.92
599'816'345.68	516'086'817.66	110'003'951.27	95'736'187.35	73'757'936.56	143'400'875.07
375'388.247	377'256.156	92'001.225	108'456.852	99'246.494	81'107.884
84'278.180	68'140.072	31'012.873	24'842.631	6'820.396	19'009.309
-44'854.783	-70'007.981	-22'403.714	-41'298.258	-58'063.432	-870.699
414'811.644	375'388.247	100'610.384	92'001.225	48'003.458	99'246.494
(CHF)	(CHF)	(CHF)	(CHF)	(CHF)	(CHF)
1'446.00	1'374.81	1'093.37	1'040.60	1'536.51	1'444.90

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
Income		
Income from bank assets	131'418.11	19'465.64
Negative interest	0.00	-25'963.18
Income from securities , broken down by:		
- Shares and other equity securities and rights, including income from bonus shares	11'642'096.58	8'875'283.21
- Units of other collective investment schemes	12'291'867.34	12'497'777.19
Income from other investments	31'514.07	1.03
Current income paid in on issued units	1'940'050.81	756'626.86
Total income	26'036'946.91	22'123'190.75
Expenses		
Interest paid	1'393.42	1'032.61
Audit expenses	11'891.00	11'847.00
Remunerations to the following in accordance with the fund regulations:		
- Management company	128'023.19	152'425.89
Other expenses	46'747.14	81'029.07
Current net income paid out on redeemed units	2'125'608.43	1'196'627.96
Total expenses	2'313'663.18	1'442'962.53
Net Income	23'723'283.73	20'680'228.22
Realised capital gains and losses	-6'984'808.36	8'253'093.53
Realized income	16'738'475.37	28'933'321.75
Unrealized capital gain/losses	29'416'902.76	-4'727'469.50
Total income	46'155'378.13	24'205'852.25
Application of net income		
Net income of financial year	23'723'283.73	20'680'228.22
Net income available for distribution	23'723'283.73	20'680'228.22
Distribution/delivery withholding taxes (35%)	8'303'149.08	7'238'079.76
For investment of retained earnings (65%)	15'420'134.65	13'442'148.46

Unit class ZB		Unit class QB		Unit class ZBH	
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
91'748.55	13'872.77	15'130.25	2'530.80	24'539.31	3'062.07
0.00	-18'310.85	0.00	-3'862.49	0.00	-3'789.84
8'133'481.93	6'260'402.10	1'322'291.89	1'281'167.92	2'186'322.76	1'333'713.19
9'385'377.49	8'540'034.49	1'721'248.27	1'584'446.21	1'185'241.58	2'373'296.49
24'056.44	0.71	4'416.74	0.12	3'040.89	0.20
1'471'353.18	405'486.50	370'659.72	99'906.54	98'037.91	251'233.82
19'106'017.59	15'201'485.72	3'433'746.87	2'964'189.10	3'497'182.45	3'957'515.93
959.22	745.81	153.65	130.07	280.55	156.73
8'279.64	8'391.56	1'355.71	1'637.29	2'255.65	1'818.15
0.00	0.00	128'023.19	152'425.89	0.00	0.00
32'023.36	57'933.48	4'957.41	12'403.45	9'766.37	10'692.14
814'382.39	896'289.85	103'642.64	289'661.01	1'207'583.40	10'677.10
855'644.61	963'360.70	238'132.60	456'257.71	1'219'885.97	23'344.12
18'250'372.98	14'238'125.02	3'195'614.27	2'507'931.39	2'277'296.48	3'934'171.81
-5'595'854.31	1'929'931.28	-1'026'602.55	357'599.64	-362'351.50	5'965'562.61
12'654'518.67	16'168'056.30	2'169'011.72	2'865'531.03	1'914'944.98	9'899'734.42
22'217'579.54	-3'911'340.52	4'071'317.05	-737'366.48	3'128'006.17	-78'762.50
34'872'098.21	12'256'715.78	6'240'328.77	2'128'164.55	5'042'951.15	9'820'971.92
18'250'372.98	14'238'125.02	3'195'614.27	2'507'931.39	2'277'296.48	3'934'171.81
18'250'372.98	14'238'125.02	3'195'614.27	2'507'931.39	2'277'296.48	3'934'171.81
6'387'630.37	4'983'343.70	1'118'464.96	877'775.96	797'053.75	1'376'960.10
11'862'742.61	9'254'781.32	2'077'149.31	1'630'155.43	1'480'242.73	2'557'211.71

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
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market							
Shares (and equity-type securities)							
Denmark							
A.P. MOELLER - MAERSK -A-	DKK	539	94	46	587	701'615.07	0.09
A.P. MOELLER - MAERSK -B-	DKK	871	127	204	794	989'227.34	0.13
COLOPLAST -B-	DKK	20'619	7'476	3'682	24'413	2'857'433.51	0.36
DEMANT A/S	DKK	16'112		16'112			
DSV A/S	DKK		38'737	4'824	33'913	4'794'800.43	0.61
GENMAB	DKK	11'453	2'549	1'014	12'988	3'204'415.24	0.41
NOVO NORDISK -B-	DKK		673'839	41'470	632'369	66'263'551.06	8.45
NOVO-NORDISK -B-	DKK	288'207	26'904	315'111			
NOVOZYMES -B-	DKK	35'456	41'120	3'409	73'167	3'636'559.55	0.46
ORSTED	DKK	32'892	6'348	2'871	36'369	1'797'855.29	0.23
PANDORA	DKK	15'739	2'595	2'043	16'291	2'317'886.19	0.30
ROCKWOOL INTERNATIONAL -B-	DKK		2'113	165	1'948	549'094.06	0.07
VESTAS WIND SYSTEMS A/S	DKK	175'787	37'439	16'010	197'216	4'839'013.52	0.62
						91'951'451.26	11.73
Finland							
NORDEA BANK ABP	SEK	583'023	65'454	648'477			
						0.00	0.00
Ireland							
CRH	GBP		145'666	11'394	134'272	9'832'013.60	1.25
DCC	GBP	17'084	2'520	1'078	18'526	1'158'873.61	0.15
						10'990'887.21	1.40
Jersey							
WPP 2012	GBP	189'562	34'129	16'169	207'522	1'634'683.61	0.21
						1'634'683.61	0.21
Norway							
AKER BP ASA	NOK	54'968	11'099	5'177	60'890	1'303'599.85	0.17
DNB BANK ASA	NOK	161'757	31'650	15'066	178'341	3'145'466.76	0.40
EQUINOR ASA	NOK	165'825	27'549	19'780	173'594	3'773'456.59	0.48
GJENSIDIGE FORSIKRING ASA	NOK	34'283	7'510	3'834	37'959	528'533.70	0.07
MOWI ASA	NOK	71'765	24'700	6'791	89'674	1'526'484.54	0.19
NORSK HYDRO	NOK	234'205	44'805	21'962	257'048	1'164'697.84	0.15
ORKLA	NOK	129'732	24'242	18'164	135'810	858'167.33	0.11
SALMAR	NOK	10'528	4'615	2'482	12'661	708'312.70	0.09
TELENOR	NOK	121'343	20'033	19'369	122'007	1'177'808.78	0.15
						14'186'528.09	1.81
Sweden							
ALFA LAVAL	SEK	50'368	10'079	4'699	55'748	1'848'783.06	0.24
ASSA ABLOY -B-	SEK	174'409	34'767	15'001	194'175	4'881'238.87	0.62
ATLAS COPCO AB -A-	SEK	467'626	94'280	42'589	519'317	7'943'788.90	1.01
ATLAS COPCO AB -B-	SEK	271'363	52'663	23'273	300'753	3'963'213.18	0.51
BEIJER REF AB -B-	SEK	80'584	3'631	76'953		953'483.51	0.12
BOLIDEN AB	SEK		47'652	47'652			
BOLIDEN AB	SEK		58'069	3'748	54'321	1'212'760.60	0.15
BOLIDEN AB	SEK	47'652		47'652			
ELECTROLUX AB -B-	SEK	37'253		37'253			
EPIROC AB -A-	SEK	114'343	23'042	10'405	126'980	2'028'810.69	0.26
EPIROC AB -B-	SEK	67'609	13'600	3'678	77'531	1'126'910.71	0.14
EQT AB	SEK	51'680	27'768	4'816	74'632	1'924'393.87	0.25
ESSITY AB	SEK	105'871	19'932	8'435	117'368	2'414'085.29	0.31
HENNES & MAURITZ STOCKHOLM -B-	SEK	126'964	10'644	13'158	124'450	1'487'557.70	0.19
HOLMEN AB -B-	SEK	16'199	2'589	4'411	14'377	508'720.24	0.06
HUSQVARNA -B-	SEK	71'652	11'005	17'253	65'404	444'487.83	0.06
KINNEVIK AB -B-	SEK		44'844	44'844			
NIBE INDUSTRIER AB -B-	SEK	263'500	47'907	19'398	292'009	1'435'820.11	0.18
SANDVIK	SEK	185'505	33'358	13'420	205'443	4'071'806.14	0.52
SVENSKA CELLULOSA -B-	SEK	105'268	20'695	9'222	116'741	1'456'906.67	0.19
SVENSKA HANDELSBANKEN -A-	SEK		302'472	21'429	281'043	2'960'872.27	0.38
SVENSKA KULLAGERFABRIKEN -B-	SEK	66'460	6'819	5'781	67'498	1'297'003.35	0.17
TELE2 -B-	SEK	99'194	16'609	7'838	107'965	798'599.37	0.10
TELEFON LM ERICSSON -B-	SEK	507'458		507'458			

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
TELIA COMPANY	SEK	461'070	43'336	33'380	471'026	988'872.47	0.13
						43'748'114.83	5.58
Switzerland							
COCA-COLA HBC AG	GBP	34'631	9'713	3'202	41'142	1'129'612.88	0.14
						1'129'612.88	0.14
United Kingdom							
3I GROUP	GBP		198'175	10'705	187'470	5'153'523.35	0.66
ABRDN PLC	GBP	372'486	31'926	48'305	356'107	624'327.63	0.08
ADMIRAL GROUP	GBP		52'394	2'147	50'247	1'492'098.85	0.19
ANGLO AMERICAN	GBP		259'954	15'209	244'745	4'637'089.25	0.59
ANTOFAGASTA	GBP	68'368	12'996	5'213	76'151	1'541'620.03	0.20
ASHTREAD GROUP	GBP	76'573	13'030	5'264	84'339	5'335'855.94	0.68
ASSOCIATED BRITISH FOODS	GBP	61'706	7'833	3'701	65'838	1'666'876.33	0.21
ASTRAZENECA	GBP	269'529	52'505	21'943	300'091	33'368'858.85	4.26
AUTO TRADER GROUP	GBP		184'168	8'984	175'184	1'444'734.90	0.18
BARRATT DEVELOPMENTS	GBP	176'283	26'404	14'534	188'153	977'665.10	0.12
BRITISH LAND	GBP	152'132		152'132			
BT GROUP	GBP	1'210'274	171'653	133'547	1'248'380	1'452'387.69	0.19
BUNZL	GBP	58'517		58'517			
BURBERRY GROUP	GBP	67'957	7'273	6'008	69'222	990'773.96	0.13
COMPASS GROUP PLC	GBP	307'258		307'258			
CRODA INTERNATIONAL PLC	GBP	24'202	4'413	3'063	25'552	1'356'457.68	0.17
ENDEAVOUR MINING PLC	GBP		37'438	1'984	35'454	503'503.78	0.06
GSK PLC	GBP	709'663		709'663			
HSBC HOLDINGS	GBP	3'483'890	547'995	326'762	3'705'123	25'360'150.72	3.23
INFORMA	GBP	251'301	36'012	22'050	265'263	2'393'846.12	0.31
INTERCONTINENTAL HOTELS GROUP PLC	GBP	31'906		31'906			
INTERTEK GROUP	GBP	27'971	4'827	1'639	31'159	1'604'134.45	0.20
J. SAINSBURY	GBP	304'162	37'064	21'181	320'045	889'780.62	0.11
JOHNSON MATTHEY	GBP	31'469	2'897	34'366			
KINGFISHER	GBP	339'751	50'556	27'941	362'366	946'493.43	0.12
LAND SECURITIES GROUP PLC	GBP	122'035		122'035			
LEGAL & GENERAL GROUP	GBP	1'038'813	190'192	77'509	1'151'496	3'105'163.96	0.40
LLOYDS BANKING GROUP	GBP	11'867'005	1'461'343	1'089'143	12'239'205	6'348'728.57	0.81
MONDI	GBP	84'208	16'065	100'273			
MONDI PLC	GBP		90'623	5'403	85'220	1'336'982.41	0.17
NATIONAL GRID PLC	GBP	636'913	131'094	50'755	717'252	8'288'714.61	1.06
NEXT	GBP	22'449		22'449			
OCADO GROUP	GBP	99'005	19'098	8'763	109'340	622'826.53	0.08
PEARSON	GBP	114'642		114'642			
PERSIMMON	GBP	55'279		55'279			
PHOENIX GROUP HOLDINGS PLC	GBP		149'251	4'226	145'025	803'320.13	0.10
PRUDENTIAL	GBP	478'378	89'422	37'523	530'277	4'592'893.29	0.59
RECKITT BENCKISER GROUP	GBP	124'378	23'315	9'964	137'729	7'667'414.81	0.98
RELX	GBP	333'729	55'327	24'605	364'451	14'049'732.60	1.79
RENTOKIL INITIAL	GBP	435'258		435'258			
SAGE GROUP	GBP		212'218	15'313	196'905	2'729'473.98	0.35
SCHRODERS PLC	GBP	126'768	41'302	15'530	152'540	668'243.90	0.09
SEGRE PLC REAL ESTATE INVESTMENT TRUST	GBP	209'596	30'851	15'835	224'612	2'115'059.12	0.27
SPIRAX-SARCO ENGINEERING	GBP	12'785	2'489	1'031	14'243	1'638'018.67	0.21
ST JAMES'S PLACE CAPITAL	GBP	94'237	17'011	6'748	104'500	585'479.36	0.07
TAYLOR WIMPEY	GBP	607'466	109'049	33'930	682'585	1'048'071.29	0.13
TESCO PLC	GBP	1'296'000	164'996	96'843	1'364'153	4'236'265.44	0.54
THE BERKELEY GROUP HOLDINGS PLC	GBP	18'825	2'879	1'214	20'490	1'059'663.45	0.14
UNILEVER	GBP	442'828	76'387	35'680	483'535	20'824'435.76	2.66
VODAFONE GROUP	GBP	4'594'014	432'375	593'438	4'432'951	3'412'903.22	0.44
WHITBREAD	GBP	34'972		34'972			
						176'873'569.78	22.55
Total Shares (and equity-type securities)						340'514'847.66	43.42
Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market						340'514'847.66	43.42

Annual Report as at February 29, 2024

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
Securities valued based on parameters observable on the market							
Shares (and equity-type securities)							
Denmark							
CHRISTIAN HANSEN HOLDING	DKK	18'301	3'389	21'690		0.00	0.00
Total Shares (and equity-type securities)						0.00	0.00
Collective Investment Scheme							
Luxembourg							
CREDIT SUISSE INDEX FUND (LUX) SICAV - EQUITY EMU ESG BLUE -DB- EUR	EUR	325'944	24'303	41'796	308'451	441'813'565.70	56.34
Total Collective Investment Scheme						441'813'565.70	56.34
Total Securities valued based on parameters observable on the market						441'813'565.70	56.34
Derivative Financial Instruments							
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market							
Financial Futures							
Germany							
EURO STOXX 50 Index -10- 03/23	EUR	11	11	22			
EURO STOXX 50 Index -10- 06/23	EUR		230	230			
EURO STOXX 50 Index -10- 09/23	EUR		101	101			
EURO STOXX 50 Index -10- 12/23	EUR		170	170			
EURO STOXX 50 Index -10- 03/24	EUR		231	201	30	0.00	0.00
						0.00	0.00
United Kingdom							
FTSE 100 Index -10- 03/23	GBP	5	3	8			
FTSE 100 Index -10- 06/23	GBP		43	43			
FTSE 100 Index -10- 09/23	GBP		34	34			
FTSE 100 Index -10- 12/23	GBP		57	57			
FTSE 100 Index -10- 03/24	GBP		97	86	11	0.00	0.00
						0.00	0.00
Total Financial Futures						0.00	0.00
Total Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market						0.00	0.00
Securities valued based on parameters observable on the market							
Forward exchange transactions							
Forward exchange transactions (see list)						18'845.00	0.00
Total Forward exchange transactions						18'845.00	0.00
Total Securities valued based on parameters observable on the market						18'845.00	0.00
Total Derivative Financial Instruments						18'845.00	0.00
Total investments						782'347'258.36	99.76
Cash at banks						1'024'155.20	0.13
Time deposit						0.00	0.00
Other assets						853'696.96	0.11
Total fund assets						784'225'110.52	100.00
./. Due to bank						611'661.18	0.08
./. Other liabilities						35'215.20	0.00
./. Other loans						0.00	0.00
Net assets						783'578'234.14	99.92

(1) Inclusive as well corporate actions

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

Investment categories	Market value CHF	in % of total fund assets
Securities listed on a stock exchange or other organised markets; valued at the rates paid on the main market	340'514'847.66	43.42
Securities valued based on parameters observable on the market	441'832'410.70	56.34
Securities valued based on appropriate valuation models taking into account current market conditions	0.00	0.00

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

Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
04.04.2023	Bought	CHF	525'836	DKK	3'943'000	0.00	0.00
04.04.2023	Bought	CHF	10'974'807	DKK	82'295'000	0.00	0.00
04.04.2023	Bought	CHF	24'989	DKK	187'000	0.00	0.00
04.04.2023	Bought	CHF	30'570	DKK	229'000	0.00	0.00
04.04.2023	Bought	CHF	29'929	DKK	224'000	0.00	0.00
04.04.2023	Bought	CHF	88'868	DKK	665'000	0.00	0.00
04.04.2023	Bought	CHF	82'021'204	EUR	82'661'000	0.00	0.00
04.04.2023	Bought	CHF	930'740	EUR	938'000	0.00	0.00
04.04.2023	Bought	CHF	99'019	EUR	99'297	0.00	0.00
04.04.2023	Bought	CHF	76'564	EUR	77'000	0.00	0.00
04.04.2023	Bought	CHF	54'256	EUR	55'000	0.00	0.00
04.04.2023	Bought	CHF	50'654	EUR	50'859	0.00	0.00
04.04.2023	Bought	CHF	57'735	EUR	58'000	0.00	0.00
04.04.2023	Bought	CHF	91'823	EUR	93'000	0.00	0.00
04.04.2023	Bought	CHF	36'704'468	GBP	32'447'000	0.00	0.00
04.04.2023	Bought	CHF	972'843	GBP	860'000	0.00	0.00
04.04.2023	Bought	CHF	156'091	GBP	139'058	0.00	0.00
04.04.2023	Bought	CHF	40'409	GBP	36'000	0.00	0.00
04.04.2023	Bought	CHF	45'983	GBP	41'000	0.00	0.00
04.04.2023	Bought	CHF	44'126	GBP	39'000	0.00	0.00
04.04.2023	Bought	CHF	88'691	NOK	981'000	0.00	0.00
04.04.2023	Bought	CHF	2'784'755	NOK	30'802'000	0.00	0.00
04.04.2023	Bought	CHF	8'579'092	SEK	95'639'000	0.00	0.00
04.04.2023	Bought	CHF	155'365	SEK	1'732'000	0.00	0.00
04.04.2023	Bought	CHF	353'003	USD	378'000	0.00	0.00
04.04.2023	Bought	DKK	253'000	CHF	33'903	0.00	0.00
04.04.2023	Bought	EUR	230'000	CHF	229'368	0.00	0.00
04.04.2023	Bought	GBP	92'000	CHF	103'777	0.00	0.00
04.04.2023	Bought	GBP	37'000	CHF	41'660	0.00	0.00
03.05.2023	Bought	CHF	348'078	DKK	2'616'000	0.00	0.00
03.05.2023	Bought	CHF	11'515'458	DKK	86'545'000	0.00	0.00
03.05.2023	Bought	CHF	38'972	DKK	292'000	0.00	0.00
03.05.2023	Bought	CHF	83'146'315	EUR	83'906'000	0.00	0.00
03.05.2023	Bought	CHF	312'116	EUR	314'000	0.00	0.00
03.05.2023	Bought	CHF	42'179	EUR	43'000	0.00	0.00
03.05.2023	Bought	CHF	41'165	EUR	42'000	0.00	0.00
03.05.2023	Bought	CHF	200'742	EUR	205'000	0.00	0.00
03.05.2023	Bought	CHF	93'398	EUR	95'000	0.00	0.00
03.05.2023	Bought	CHF	37'638'488	GBP	33'408'000	0.00	0.00
03.05.2023	Bought	CHF	133'112	GBP	118'000	0.00	0.00
03.05.2023	Bought	CHF	29'034	GBP	26'000	0.00	0.00
03.05.2023	Bought	CHF	38'859	GBP	35'000	0.00	0.00
03.05.2023	Bought	CHF	48'080	GBP	43'000	0.00	0.00
03.05.2023	Bought	CHF	2'767'404	NOK	31'783'000	0.00	0.00
03.05.2023	Bought	CHF	39'474	NOK	471'000	0.00	0.00
03.05.2023	Bought	CHF	8'608'699	SEK	97'861'000	0.00	0.00
03.05.2023	Bought	CHF	29'140	SEK	330'000	0.00	0.00
03.05.2023	Bought	CHF	344'223	USD	378'000	0.00	0.00
03.05.2023	Bought	CHF	17'302	USD	19'000	0.00	0.00
03.05.2023	Bought	EUR	738'000	CHF	731'318	0.00	0.00
03.05.2023	Bought	GBP	994'000	CHF	1'119'871	0.00	0.00
03.05.2023	Bought	GBP	91'000	CHF	100'638	0.00	0.00
03.05.2023	Bought	NOK	1'232'000	CHF	107'272	0.00	0.00
03.05.2023	Bought	SEK	2'097'000	CHF	184'470	0.00	0.00
02.06.2023	Bought	CHF	11'775'220	DKK	89'453'000	0.00	0.00
02.06.2023	Bought	CHF	421'235	DKK	3'200'000	0.00	0.00
02.06.2023	Bought	CHF	27'118	DKK	206'000	0.00	0.00
02.06.2023	Bought	CHF	60'835	DKK	466'000	0.00	0.00
02.06.2023	Bought	CHF	154'159	DKK	1'183'000	0.00	0.00
02.06.2023	Bought	CHF	2'125'686	EUR	2'167'000	0.00	0.00
02.06.2023	Bought	CHF	82'268'076	EUR	83'867'000	0.00	0.00
02.06.2023	Bought	CHF	292'359	EUR	298'000	0.00	0.00
02.06.2023	Bought	CHF	70'592	EUR	72'000	0.00	0.00
02.06.2023	Bought	CHF	149'143	EUR	152'000	0.00	0.00
02.06.2023	Bought	CHF	79'294	EUR	81'000	0.00	0.00
02.06.2023	Bought	CHF	126'811	EUR	130'000	0.00	0.00
02.06.2023	Bought	CHF	195'647	EUR	201'000	0.00	0.00
02.06.2023	Bought	CHF	35'976	EUR	37'000	0.00	0.00
02.06.2023	Bought	CHF	120'602	EUR	124'000	0.00	0.00

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Maturity	Transaction	Currency	Amount	Counter	Countervalue	Foreign exchange gain/losses Mandate currency	in % of total fund assets
02.06.2023	Bought	CHF	1'223'632	EUR	1'261'000	0.00	0.00
02.06.2023	Bought	CHF	57'214	EUR	59'000	0.00	0.00
02.06.2023	Bought	CHF	1'464'718	GBP	1'313'000	0.00	0.00
02.06.2023	Bought	CHF	36'305'607	GBP	32'545'000	0.00	0.00
02.06.2023	Bought	CHF	112'676	GBP	101'000	0.00	0.00
02.06.2023	Bought	CHF	43'607	GBP	39'000	0.00	0.00
02.06.2023	Bought	CHF	109'634	GBP	98'000	0.00	0.00
02.06.2023	Bought	CHF	54'872	GBP	49'000	0.00	0.00
02.06.2023	Bought	CHF	421'730	GBP	378'000	0.00	0.00
02.06.2023	Bought	CHF	35'711	GBP	32'000	0.00	0.00
02.06.2023	Bought	CHF	63'313	NOK	762'000	0.00	0.00
02.06.2023	Bought	CHF	2'577'541	NOK	31'022'000	0.00	0.00
02.06.2023	Bought	CHF	33'790	NOK	407'000	0.00	0.00
02.06.2023	Bought	CHF	8'321'916	SEK	96'094'000	0.00	0.00
02.06.2023	Bought	CHF	277'732	SEK	3'207'000	0.00	0.00
02.06.2023	Bought	CHF	48'449	SEK	559'000	0.00	0.00
02.06.2023	Bought	CHF	14'674	SEK	171'000	0.00	0.00
02.06.2023	Bought	CHF	112'647	SEK	1'325'000	0.00	0.00
02.06.2023	Bought	CHF	47'896	USD	54'000	0.00	0.00
02.06.2023	Bought	CHF	352'122	USD	397'000	0.00	0.00
02.06.2023	Bought	CHF	19'758	USD	22'000	0.00	0.00
02.06.2023	Bought	DKK	311'000	CHF	40'750	0.00	0.00
02.06.2023	Bought	DKK	280'000	CHF	36'646	0.00	0.00
02.06.2023	Bought	EUR	781'000	CHF	761'699	0.00	0.00
02.06.2023	Bought	EUR	141'000	CHF	137'402	0.00	0.00
02.06.2023	Bought	EUR	125'000	CHF	121'810	0.00	0.00
02.06.2023	Bought	EUR	194'000	CHF	188'614	0.00	0.00
02.06.2023	Bought	GBP	152'000	CHF	170'583	0.00	0.00
02.06.2023	Bought	GBP	46'000	CHF	51'511	0.00	0.00
02.06.2023	Bought	NOK	351'000	CHF	29'695	0.00	0.00
02.06.2023	Bought	SEK	759'000	CHF	66'235	0.00	0.00
05.07.2023	Bought	CHF	12'271'177	DKK	93'917'000	0.00	0.00
05.07.2023	Bought	CHF	2'198'482	DKK	16'826'000	0.00	0.00
05.07.2023	Bought	CHF	65'906	DKK	504'000	0.00	0.00
05.07.2023	Bought	CHF	378'377	DKK	2'907'000	0.00	0.00
05.07.2023	Bought	CHF	84'877'404	EUR	87'263'000	0.00	0.00
05.07.2023	Bought	CHF	338'817	EUR	348'000	0.00	0.00
05.07.2023	Bought	CHF	2'198'157	EUR	2'268'000	0.00	0.00
05.07.2023	Bought	CHF	65'955	EUR	68'000	0.00	0.00
05.07.2023	Bought	CHF	52'887	EUR	54'000	0.00	0.00
05.07.2023	Bought	CHF	46'844	EUR	48'000	0.00	0.00
05.07.2023	Bought	CHF	38'805'785	GBP	34'357'000	0.00	0.00
05.07.2023	Bought	CHF	123'675	GBP	109'000	0.00	0.00
05.07.2023	Bought	CHF	998'290	GBP	890'000	0.00	0.00
05.07.2023	Bought	CHF	86'771	GBP	77'000	0.00	0.00
05.07.2023	Bought	CHF	29'411	GBP	26'000	0.00	0.00
05.07.2023	Bought	CHF	171'162	NOK	2'091'000	0.00	0.00
05.07.2023	Bought	CHF	2'606'315	NOK	31'840'000	0.00	0.00
05.07.2023	Bought	CHF	78'199	NOK	955'000	0.00	0.00
05.07.2023	Bought	CHF	8'432'263	SEK	100'597'000	0.00	0.00
05.07.2023	Bought	CHF	563'118	SEK	6'718'000	0.00	0.00
05.07.2023	Bought	CHF	38'431	SEK	460'000	0.00	0.00
05.07.2023	Bought	CHF	239'341	SEK	2'878'000	0.00	0.00
05.07.2023	Bought	CHF	430'708	USD	473'000	0.00	0.00
05.07.2023	Bought	DKK	719'000	CHF	93'776	0.00	0.00
05.07.2023	Bought	DKK	867'000	CHF	114'081	0.00	0.00
05.07.2023	Bought	EUR	2'805'000	CHF	2'728'317	0.00	0.00
05.07.2023	Bought	EUR	722'000	CHF	701'118	0.00	0.00
05.07.2023	Bought	EUR	32'000	CHF	31'087	0.00	0.00
05.07.2023	Bought	EUR	502'000	CHF	491'936	0.00	0.00
05.07.2023	Bought	GBP	1'727'000	CHF	1'950'624	0.00	0.00
05.07.2023	Bought	GBP	173'000	CHF	195'099	0.00	0.00
05.07.2023	Bought	GBP	43'000	CHF	48'985	0.00	0.00
05.07.2023	Bought	GBP	259'000	CHF	294'840	0.00	0.00
05.07.2023	Bought	NOK	226'000	CHF	18'362	0.00	0.00
05.07.2023	Bought	SEK	701'000	CHF	58'535	0.00	0.00
05.07.2023	Bought	SEK	717'000	CHF	59'812	0.00	0.00
03.08.2023	Bought	CHF	14'737'882	DKK	112'568'000	0.00	0.00
03.08.2023	Bought	CHF	83'803'389	EUR	85'988'000	0.00	0.00

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03.08.2023	Bought	CHF	532'128	EUR	546'000	0.00	0.00
03.08.2023	Bought	CHF	30'173	EUR	31'000	0.00	0.00
03.08.2023	Bought	CHF	73'054	EUR	75'000	0.00	0.00
03.08.2023	Bought	CHF	29'950	EUR	31'000	0.00	0.00
03.08.2023	Bought	CHF	55'627	EUR	58'000	0.00	0.00
03.08.2023	Bought	CHF	37'724'380	GBP	33'257'000	0.00	0.00
03.08.2023	Bought	CHF	2'888'887	NOK	34'660'000	0.00	0.00
03.08.2023	Bought	CHF	58'378	SEK	706'000	0.00	0.00
03.08.2023	Bought	CHF	9'032'395	SEK	109'235'000	0.00	0.00
03.08.2023	Bought	CHF	421'910	USD	473'000	0.00	0.00
03.08.2023	Bought	CHF	18'732	USD	21'000	0.00	0.00
03.08.2023	Bought	DKK	4'341'000	CHF	568'342	0.00	0.00
03.08.2023	Bought	DKK	196'000	CHF	25'708	0.00	0.00
03.08.2023	Bought	EUR	60'000	CHF	58'581	0.00	0.00
03.08.2023	Bought	EUR	66'000	CHF	64'246	0.00	0.00
03.08.2023	Bought	GBP	575'000	CHF	652'239	0.00	0.00
03.08.2023	Bought	GBP	53'000	CHF	60'200	0.00	0.00
03.08.2023	Bought	GBP	30'000	CHF	33'278	0.00	0.00
05.09.2023	Bought	CHF	13'831'760	DKK	108'031'000	0.00	0.00
05.09.2023	Bought	CHF	254'406	DKK	1'987'000	0.00	0.00
05.09.2023	Bought	CHF	29'428	DKK	229'000	0.00	0.00
05.09.2023	Bought	CHF	82'607'571	EUR	86'603'000	0.00	0.00
05.09.2023	Bought	CHF	3'421'514	EUR	3'587'000	0.00	0.00
05.09.2023	Bought	CHF	149'519	EUR	156'000	0.00	0.00
05.09.2023	Bought	CHF	80'277	EUR	84'000	0.00	0.00
05.09.2023	Bought	CHF	43'231	EUR	45'000	0.00	0.00
05.09.2023	Bought	CHF	84'610	EUR	88'000	0.00	0.00
05.09.2023	Bought	CHF	37'270	EUR	39'000	0.00	0.00
05.09.2023	Bought	CHF	39'127	EUR	41'000	0.00	0.00
05.09.2023	Bought	CHF	30'654	EUR	32'000	0.00	0.00
05.09.2023	Bought	CHF	1'689'501	GBP	1'520'000	0.00	0.00
05.09.2023	Bought	CHF	36'234'245	GBP	32'599'000	0.00	0.00
05.09.2023	Bought	CHF	65'937	GBP	59'000	0.00	0.00
05.09.2023	Bought	CHF	76'563	GBP	69'000	0.00	0.00
05.09.2023	Bought	CHF	113'561	GBP	102'000	0.00	0.00
05.09.2023	Bought	CHF	24'425	GBP	22'000	0.00	0.00
05.09.2023	Bought	CHF	30'243	GBP	27'000	0.00	0.00
05.09.2023	Bought	CHF	32'169	GBP	29'000	0.00	0.00
05.09.2023	Bought	CHF	82'150	NOK	961'000	0.00	0.00
05.09.2023	Bought	CHF	2'962'872	NOK	34'660'000	0.00	0.00
05.09.2023	Bought	CHF	36'580	NOK	442'000	0.00	0.00
05.09.2023	Bought	CHF	145'084	SEK	1'762'000	0.00	0.00
05.09.2023	Bought	CHF	9'052'616	SEK	109'941'000	0.00	0.00
05.09.2023	Bought	CHF	426'701	USD	494'000	0.00	0.00
05.09.2023	Bought	EUR	86'000	CHF	82'308	0.00	0.00
05.09.2023	Bought	EUR	74'000	CHF	71'149	0.00	0.00
05.09.2023	Bought	GBP	49'000	CHF	54'845	0.00	0.00
03.10.2023	Bought	CHF	14'159'713	DKK	110'247'000	0.00	0.00
03.10.2023	Bought	CHF	1'456'724	DKK	11'342'000	0.00	0.00
03.10.2023	Bought	CHF	75'335	DKK	589'000	0.00	0.00
03.10.2023	Bought	CHF	29'590	DKK	231'000	0.00	0.00
03.10.2023	Bought	CHF	86'622'583	EUR	90'515'000	0.00	0.00
03.10.2023	Bought	CHF	65'919	EUR	69'000	0.00	0.00
03.10.2023	Bought	CHF	91'987	EUR	96'000	0.00	0.00
03.10.2023	Bought	CHF	38'364'060	GBP	34'378'000	0.00	0.00
03.10.2023	Bought	CHF	2'987'954	NOK	36'063'000	0.00	0.00
03.10.2023	Bought	CHF	81'362	NOK	982'000	0.00	0.00
03.10.2023	Bought	CHF	8'995'464	SEK	111'703'000	0.00	0.00
03.10.2023	Bought	CHF	435'006	USD	494'000	0.00	0.00
03.10.2023	Bought	CHF	19'373	USD	22'000	0.00	0.00
03.10.2023	Bought	DKK	535'000	CHF	68'260	0.00	0.00
03.10.2023	Bought	DKK	279'000	CHF	36'110	0.00	0.00
03.10.2023	Bought	EUR	3'175'000	CHF	3'038'465	0.00	0.00
03.10.2023	Bought	EUR	84'000	CHF	80'334	0.00	0.00
03.10.2023	Bought	EUR	205'000	CHF	197'839	0.00	0.00
03.10.2023	Bought	GBP	66'000	CHF	73'304	0.00	0.00
03.10.2023	Bought	GBP	1'612'000	CHF	1'798'908	0.00	0.00
03.10.2023	Bought	GBP	14'000	CHF	15'623	0.00	0.00
03.10.2023	Bought	GBP	34'000	CHF	37'806	0.00	0.00

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03.10.2023	Bought	GBP	136'000	CHF	151'005	0.00	0.00
03.10.2023	Bought	NOK	363'000	CHF	29'963	0.00	0.00
03.10.2023	Bought	SEK	2'969'000	CHF	239'094	0.00	0.00
03.10.2023	Bought	SEK	418'000	CHF	33'349	0.00	0.00
02.11.2023	Bought	CHF	15'767'510	DKK	121'595'000	0.00	0.00
02.11.2023	Bought	CHF	84'349'073	EUR	87'257'000	0.00	0.00
02.11.2023	Bought	CHF	31'250	EUR	33'000	0.00	0.00
02.11.2023	Bought	CHF	69'816	EUR	74'000	0.00	0.00
02.11.2023	Bought	CHF	41'672	EUR	44'000	0.00	0.00
02.11.2023	Bought	CHF	43'928	EUR	46'000	0.00	0.00
02.11.2023	Bought	CHF	36'195'868	GBP	32'516'000	0.00	0.00
02.11.2023	Bought	CHF	1'418'180	GBP	1'274'000	0.00	0.00
02.11.2023	Bought	CHF	44'210	GBP	40'000	0.00	0.00
02.11.2023	Bought	CHF	102'574	NOK	1'196'000	0.00	0.00
02.11.2023	Bought	CHF	3'146'004	NOK	36'682'000	0.00	0.00
02.11.2023	Bought	CHF	9'102'668	SEK	108'316'000	0.00	0.00
02.11.2023	Bought	CHF	470'550	USD	516'000	0.00	0.00
02.11.2023	Bought	DKK	351'000	CHF	44'381	0.00	0.00
02.11.2023	Bought	DKK	1'772'000	CHF	229'779	0.00	0.00
02.11.2023	Bought	EUR	60'000	CHF	57'716	0.00	0.00
02.11.2023	Bought	EUR	6'542'000	CHF	6'323'981	0.00	0.00
02.11.2023	Bought	GBP	20'000	CHF	22'170	0.00	0.00
02.11.2023	Bought	SEK	4'138'000	CHF	347'750	0.00	0.00
02.11.2023	Bought	USD	20'000	CHF	18'238	0.00	0.00
04.12.2023	Bought	CHF	15'369'722	DKK	119'472'000	0.00	0.00
04.12.2023	Bought	CHF	194'257	DKK	1'510'000	0.00	0.00
04.12.2023	Bought	CHF	17'851	DKK	138'000	0.00	0.00
04.12.2023	Bought	CHF	77'614'524	EUR	80'852'000	0.00	0.00
04.12.2023	Bought	CHF	33'687	EUR	35'000	0.00	0.00
04.12.2023	Bought	CHF	37'218'082	GBP	33'810'000	0.00	0.00
04.12.2023	Bought	CHF	51'662	GBP	47'000	0.00	0.00
04.12.2023	Bought	CHF	38'586	GBP	35'000	0.00	0.00
04.12.2023	Bought	CHF	77'500	GBP	70'000	0.00	0.00
04.12.2023	Bought	CHF	3'078'131	NOK	37'878'000	0.00	0.00
04.12.2023	Bought	CHF	31'014	NOK	378'000	0.00	0.00
04.12.2023	Bought	CHF	8'467'817	SEK	104'178'000	0.00	0.00
04.12.2023	Bought	CHF	17'046	SEK	202'000	0.00	0.00
04.12.2023	Bought	CHF	449'876	USD	496'000	0.00	0.00
04.12.2023	Bought	CHF	30'128	USD	34'000	0.00	0.00
04.12.2023	Bought	DKK	528'000	CHF	67'836	0.00	0.00
04.12.2023	Bought	EUR	418'000	CHF	400'729	0.00	0.00
04.12.2023	Bought	EUR	1'474'000	CHF	1'414'978	0.00	0.00
04.12.2023	Bought	EUR	31'000	CHF	29'776	0.00	0.00
04.12.2023	Bought	GBP	1'290'000	CHF	1'420'033	0.00	0.00
04.12.2023	Bought	GBP	179'000	CHF	197'262	0.00	0.00
04.12.2023	Bought	SEK	1'833'000	CHF	148'990	0.00	0.00
04.12.2023	Bought	SEK	450'000	CHF	36'556	0.00	0.00
04.12.2023	Bought	USD	36'000	CHF	32'652	0.00	0.00
04.12.2023	Bought	USD	18'000	CHF	15'863	0.00	0.00
03.01.2024	Bought	CHF	15'317'897	DKK	120'592'000	0.00	0.00
03.01.2024	Bought	CHF	771'535	DKK	6'074'000	0.00	0.00
03.01.2024	Bought	CHF	178'673	DKK	1'401'000	0.00	0.00
03.01.2024	Bought	CHF	268'798	DKK	2'129'000	0.00	0.00
03.01.2024	Bought	CHF	5'848'347	EUR	6'177'000	0.00	0.00
03.01.2024	Bought	CHF	74'762'641	EUR	78'964'000	0.00	0.00
03.01.2024	Bought	CHF	913'449	EUR	961'000	0.00	0.00
03.01.2024	Bought	CHF	48'115	EUR	51'000	0.00	0.00
03.01.2024	Bought	CHF	1'238'474	EUR	1'316'000	0.00	0.00
03.01.2024	Bought	CHF	35'654'634	GBP	32'493'000	0.00	0.00
03.01.2024	Bought	CHF	1'145'583	GBP	1'044'000	0.00	0.00
03.01.2024	Bought	CHF	425'782	GBP	386'000	0.00	0.00
03.01.2024	Bought	CHF	533'291	GBP	486'000	0.00	0.00
03.01.2024	Bought	CHF	65'742	GBP	60'000	0.00	0.00
03.01.2024	Bought	CHF	42'157	GBP	39'000	0.00	0.00
03.01.2024	Bought	CHF	3'078'252	NOK	38'256'000	0.00	0.00
03.01.2024	Bought	CHF	42'115	NOK	520'000	0.00	0.00
03.01.2024	Bought	CHF	35'911	NOK	451'000	0.00	0.00
03.01.2024	Bought	CHF	8'456'426	SEK	102'097'000	0.00	0.00
03.01.2024	Bought	CHF	97'906	SEK	1'173'000	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
03.01.2024	Bought	CHF	95'250	SEK	1'140'000	0.00	0.00
03.01.2024	Bought	CHF	34'963	SEK	412'000	0.00	0.00
03.01.2024	Bought	CHF	412'472	USD	476'000	0.00	0.00
03.01.2024	Bought	EUR	66'000	CHF	62'466	0.00	0.00
03.01.2024	Bought	EUR	70'000	CHF	65'933	0.00	0.00
03.01.2024	Bought	NOK	499'000	CHF	40'152	0.00	0.00
03.01.2024	Bought	SEK	4'944'000	CHF	409'499	0.00	0.00
02.02.2024	Bought	CHF	171'045	DKK	1'375'000	0.00	0.00
02.02.2024	Bought	CHF	16'195'905	DKK	130'196'000	0.00	0.00
02.02.2024	Bought	CHF	701'502	DKK	5'634'000	0.00	0.00
02.02.2024	Bought	CHF	80'953'324	EUR	87'333'000	0.00	0.00
02.02.2024	Bought	CHF	938'073	EUR	1'012'000	0.00	0.00
02.02.2024	Bought	CHF	3'666'820	EUR	3'952'000	0.00	0.00
02.02.2024	Bought	CHF	258'378	EUR	278'000	0.00	0.00
02.02.2024	Bought	CHF	45'695	EUR	49'000	0.00	0.00
02.02.2024	Bought	CHF	45'786	EUR	49'000	0.00	0.00
02.02.2024	Bought	CHF	130'987	EUR	139'000	0.00	0.00
02.02.2024	Bought	CHF	65'254	EUR	69'000	0.00	0.00
02.02.2024	Bought	CHF	50'005	EUR	53'000	0.00	0.00
02.02.2024	Bought	CHF	336'470	GBP	316'000	0.00	0.00
02.02.2024	Bought	CHF	36'743'428	GBP	34'508'000	0.00	0.00
02.02.2024	Bought	CHF	2'044'058	GBP	1'916'000	0.00	0.00
02.02.2024	Bought	CHF	104'156	GBP	97'000	0.00	0.00
02.02.2024	Bought	CHF	65'074	GBP	59'000	0.00	0.00
02.02.2024	Bought	CHF	32'849	GBP	30'000	0.00	0.00
02.02.2024	Bought	CHF	3'186'333	NOK	38'728'000	0.00	0.00
02.02.2024	Bought	CHF	15'716	NOK	190'000	0.00	0.00
02.02.2024	Bought	CHF	40'856	NOK	498'000	0.00	0.00
02.02.2024	Bought	CHF	8'378'951	SEK	99'878'000	0.00	0.00
02.02.2024	Bought	CHF	76'509	SEK	912'000	0.00	0.00
02.02.2024	Bought	CHF	551'610	SEK	6'581'000	0.00	0.00
02.02.2024	Bought	CHF	396'841	USD	476'000	0.00	0.00
02.02.2024	Bought	CHF	63'759	USD	76'000	0.00	0.00
02.02.2024	Bought	DKK	469'000	CHF	58'635	0.00	0.00
02.02.2024	Bought	DKK	500'000	CHF	63'205	0.00	0.00
02.02.2024	Bought	EUR	167'000	CHF	154'981	0.00	0.00
02.02.2024	Bought	EUR	39'000	CHF	36'236	0.00	0.00
02.02.2024	Bought	EUR	441'000	CHF	411'034	0.00	0.00
02.02.2024	Bought	GBP	126'000	CHF	135'628	0.00	0.00
02.02.2024	Bought	GBP	210'000	CHF	227'651	0.00	0.00
02.02.2024	Bought	GBP	58'000	CHF	63'806	0.00	0.00
02.02.2024	Bought	SEK	596'000	CHF	49'388	0.00	0.00
02.02.2024	Bought	SEK	426'000	CHF	35'328	0.00	0.00
04.03.2024	Bought	CHF	17'062'713	DKK	136'709'000	0.00	0.00
04.03.2024	Bought	CHF	554'158	DKK	4'440'000	0.00	0.00
04.03.2024	Bought	CHF	82'372	DKK	660'000	0.00	0.00
04.03.2024	Bought	CHF	554'061	DKK	4'440'000	0.00	0.00
04.03.2024	Bought	CHF	17'059'719	DKK	136'709'000	0.00	0.00
04.03.2024	Bought	CHF	29'053	DKK	232'000	0.00	0.00
04.03.2024	Bought	CHF	17'027	DKK	135'000	0.00	0.00
04.03.2024	Bought	CHF	15'825	DKK	124'000	0.00	0.00
04.03.2024	Bought	CHF	1'185'888	EUR	1'275'000	0.00	0.00
04.03.2024	Bought	CHF	85'699'221	EUR	92'139'000	0.00	0.00
04.03.2024	Bought	CHF	213'023	EUR	229'000	0.00	0.00
04.03.2024	Bought	CHF	85'680'333	EUR	92'139'000	0.00	0.00
04.03.2024	Bought	CHF	1'185'626	EUR	1'275'000	0.00	0.00
04.03.2024	Bought	CHF	246'410	EUR	264'000	0.00	0.00
04.03.2024	Bought	CHF	27'078	EUR	29'000	0.00	0.00
04.03.2024	Bought	CHF	49'628	EUR	53'000	0.00	0.00
04.03.2024	Bought	CHF	64'682	EUR	68'000	0.00	0.00
04.03.2024	Bought	CHF	377'400	EUR	396'000	0.00	0.00
04.03.2024	Bought	CHF	39'851'021	GBP	36'593'000	0.00	0.00
04.03.2024	Bought	CHF	138'290	GBP	127'000	0.00	0.00
04.03.2024	Bought	CHF	110'362	GBP	101'000	0.00	0.00
04.03.2024	Bought	CHF	38'449	GBP	35'000	0.00	0.00
04.03.2024	Bought	CHF	114'027	GBP	103'000	0.00	0.00
04.03.2024	Bought	CHF	36'629	GBP	33'000	0.00	0.00
04.03.2024	Bought	CHF	60'074	GBP	54'000	0.00	0.00
04.03.2024	Bought	CHF	3'187'013	NOK	38'948'000	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
04.03.2024	Bought	CHF	37'659	NOK	450'000	0.00	0.00
04.03.2024	Bought	CHF	8'811'219	SEK	106'349'000	0.00	0.00
04.03.2024	Bought	CHF	19'640	SEK	238'000	0.00	0.00
04.03.2024	Bought	CHF	29'297	SEK	356'000	0.00	0.00
04.03.2024	Bought	CHF	42'758	SEK	508'000	0.00	0.00
04.03.2024	Bought	CHF	472'075	USD	552'000	0.00	0.00
04.03.2024	Bought	CHF	18'929	USD	22'000	0.00	0.00
04.03.2024	Bought	CHF	471'921	USD	552'000	0.00	0.00
04.03.2024	Bought	DKK	67'967'000	CHF	8'495'261	0.00	0.00
04.03.2024	Bought	DKK	9'008'000	CHF	1'146'978	0.00	0.00
04.03.2024	Bought	DKK	177'000	CHF	22'644	0.00	0.00
04.03.2024	Bought	EUR	173'000	CHF	163'984	0.00	0.00
04.03.2024	Bought	EUR	44'881'000	CHF	41'797'226	0.00	0.00
04.03.2024	Bought	EUR	38'000	CHF	35'468	0.00	0.00
04.03.2024	Bought	EUR	4'000	CHF	3'796	0.00	0.00
04.03.2024	Bought	EUR	5'977'000	CHF	5'672'215	0.00	0.00
04.03.2024	Bought	EUR	57'000	CHF	54'353	0.00	0.00
04.03.2024	Bought	GBP	46'000	CHF	51'277	0.00	0.00
04.03.2024	Bought	GBP	20'000	CHF	22'326	0.00	0.00
04.03.2024	Bought	GBP	631'000	CHF	687'180	0.00	0.00
04.03.2024	Bought	GBP	17'298'000	CHF	18'850'911	0.00	0.00
04.03.2024	Bought	GBP	16'000	CHF	17'474	0.00	0.00
04.03.2024	Bought	GBP	2'263'000	CHF	2'509'601	0.00	0.00
04.03.2024	Bought	NOK	1'626'000	CHF	133'051	0.00	0.00
04.03.2024	Bought	NOK	17'840'000	CHF	1'465'365	0.00	0.00
04.03.2024	Bought	NOK	2'266'000	CHF	190'240	0.00	0.00
04.03.2024	Bought	NOK	329'000	CHF	27'505	0.00	0.00
04.03.2024	Bought	SEK	4'531'000	CHF	375'402	0.00	0.00
04.03.2024	Bought	SEK	48'915'000	CHF	4'030'882	0.00	0.00
04.03.2024	Bought	SEK	6'500'000	CHF	549'945	0.00	0.00
04.03.2024	Bought	SEK	326'000	CHF	27'827	0.00	0.00
04.03.2024	Bought	USD	18'000	CHF	15'822	0.00	0.00
04.03.2024	Bought	USD	275'000	CHF	236'234	0.00	0.00
03.04.2024	Bought	CHF	8'313'432	DKK	65'148'000	1'162.64	0.00
03.04.2024	Bought	CHF	437'314	DKK	3'427'000	61.16	0.00
03.04.2024	Bought	CHF	59'912	EUR	63'000	13.01	0.00
03.04.2024	Bought	CHF	41'199'696	EUR	43'323'000	8'944.41	0.00
03.04.2024	Bought	CHF	18'624'719	GBP	16'772'000	7'624.00	0.00
03.04.2024	Bought	CHF	1'436'745	NOK	17'337'000	485.32	0.00
03.04.2024	Bought	CHF	108'449	SEK	1'277'000	20.67	0.00
03.04.2024	Bought	CHF	4'006'653	SEK	47'179'000	763.42	0.00
03.04.2024	Bought	CHF	246'619	USD	281'000	85.79	0.00
03.04.2024	Bought	GBP	611'000	CHF	678'494	-276.79	0.00
03.04.2024	Bought	NOK	1'166'000	CHF	96'628	-32.55	0.00
03.04.2024	Bought	USD	20'000	CHF	17'553	-6.08	0.00
Total Forward exchange transactions						18'845.00	0.00

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
Exposure-increasing derivative positions:				
- Marketrisk (Equity price risk)	2'329'266.17	0.30%	910'266.19	0.12%
- Currency risk	0.00	0.00%	0.00	0.00%
Total commitment-increasing positions	2'329'266.17	0.30%	910'266.19	0.12%
Exposure-reducing derivative positions:				
- Marketrisk (Equity price risk)	0.00	0.00%	0.00	0.00%
- Currency risk	73'806'596.22	9.42%	144'388'476.98	19.12%
Total commitment-reducing positions	73'806'596.22	9.42%	144'388'476.98	19.12%

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

When units of these sub-funds are issued and redeemed abroad, the provisions applicable in individual countries shall apply.

Units of these sub-funds 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 distributed to citizens of the United States or to persons domiciled or resident in the United States and/or to other natural persons or legal entities whose income and/or proceeds are subject to US income tax regardless of their origin, or to persons who qualify as US persons under Regulation S of the US Securities Act of 1933 and/or the US Commodity Exchange Act, as amended.

Units of the sub-fund CSIF (CH) I Bond Government Global ex CHF Blue may not be offered or sold to persons or companies in the People's Republic of China ("PRC"). Furthermore, units of this sub-fund may not be distributed within the PRC. Investors in the PRC shall only subscribe to units of this sub-fund if they are permitted to do so under applicable PRC laws, regulations, rules, notices, guidelines, and/or orders, or other regulatory requirements issued by a government agency or supervisory authority in the PRC, regardless of whether or not they are effective by law.

Note 3: Key figures and technical data

Fund name	Unit class	Swiss securities number	Currency	flat rate Management ¹ commission	Total Expense ² Ratio (TER)	Portfolio Turnover ³ Ratio (PTR) (unaudited)
CSIF (CH) I Equity Europe ex CH	ZB	3 760 655	CHF	0.0000%	0.0172% ⁴	-0.31
	QB	19 022 240	CHF	0.1504%	0.1675% ⁴	-0.31
	ZBH	117 344 379	CHF	0.0000%	0.0177% ⁴	-0.31
CSIF (CH) I Equity World ex CH Blue	ZB	4 535 907	CHF	0.0000%	0.0650% ⁴	-8.02
	DB	18 268 713	CHF	0.0867%	0.1518% ⁴	-8.02
	QB	4 280 055	CHF	0.1503%	0.2154% ⁴	-8.02
	ZBH	4 535 913	CHF	0.0000%	0.0653% ⁴	-8.02
	DBH	4 280 054	CHF	0.0867%	0.1521% ⁴	-8.02
	QBH	4 535 793	CHF	0.1804%	0.2459% ⁴	-8.02
CSIF (CH) I Equity Japan Blue - Pension Fund	ZB	35 751 547	JPY	0.0000%	0.0098%	-0.98
	ZBH	35 751 548	CHF	0.0000%	0.0061%	-0.98
CSIF (CH) I Equity Japan ESG Blue - Pension Fund	ZB	110 299 407	JPY	0.0000%	0.0156%	38.29
CSIF (CH) I Equity Japan Blue - Plus	ZA	49 024 503	JPY	0.0000%	0.0300%	19.54
	ZB	49 024 526	JPY	0.0000%	0.0148%	19.54
	ZAH	49 025 731	CHF	0.0000%	0.0074%	19.54
CSIF (CH) I Equity Canada ESG Blue - Pension Fund	ZB	50 489 643	CAD	0.0000%	0.0210%	13.72
CSIF (CH) I Bond Government Global ex CHF Blue	ZB	3 321 008	CHF	0.0000%	0.0090% ⁴	2.32
	DB	1 540 872	CHF	0.0842%	0.0932% ⁴	2.32
	QB	18 877 297	CHF	0.1503%	0.1593% ⁴	2.32
	ZBH	18 877 298	CHF	0.0000%	0.0093% ⁴	2.32
	DBH	18 877 303	CHF	0.0842%	0.0935% ⁴	2.32
	QBH	20 968 177	CHF	0.1804%	0.1897% ⁴	2.32
CSIF (CH) I Bond Aggregate Global ex CHF	ZB	3 401 150	CHF	0.0000%	0.0081% ⁴	3.27
	DB	10 158 393	CHF	0.0842%	0.0924% ⁴	3.27
	QB	12 477 498	CHF	0.0902%	0.0984% ⁴	3.27
	ZBH	19 088 991	CHF	0.0000%	0.0085% ⁴	3.27
	DBH	19 089 202	CHF	0.0842%	0.0927% ⁴	3.27
	QBH	19 089 507	CHF	0.1103%	0.1187% ⁴	3.27

Annual Report as at February 29, 2024

Fund name	Unit class	Swiss securities number	Currency	flat rate Management commission ¹	Total Expense Ratio (TER) ²	Portfolio Turnover ³ Ratio (PTR) (unaudited)
CSIF (CH) I Real Estate Switzerland Blue	ZB	3 659 981	CHF	0.0000%	0.8936% ⁴	-8.20
	DB	2 061 825	CHF	0.0842%	0.9777% ⁴	-8.20
	QA	46 678 519	CHF	0.1503%	1.0421% ⁴	-8.20
	QB	11 355 687	CHF	0.1503%	1.0439% ⁴	-8.20
CSIF (CH) I Equity Europe ex CH ESG Blue	ZB	50 742 000	CHF	0.0000%	0.0359% ⁴	-11.48
	QB	50 742 014	CHF	0.1503%	0.1859% ⁴	-11.48
	ZBH	52 661 582	CHF	0.0000%	0.0367% ⁴	-11.48

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

² The TER (total expense ratio) refers to the sum of all periodically levied costs and commissions charged to the fund assets retrospectively as a percentage of the average fund assets. Any rebates/portfolio maintenance commissions from target funds were credited to the fund and thus reduce the TER. The maximum management commission of the target funds is 3%.

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

⁴ Aggregated TER, as more than 10% of net assets were invested in other collective investment schemes (target funds) as of the reporting date. The TER of the target funds can also be obtained from KIIDs, etc.

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) I Equity Europe ex CH	ZB	3 760 655	0.15	0.17	0.15	0.15
	QB	19 022 240	0.15	0.17	0.15	0.15
	ZBH	117 344 379	-	-	-	0.15
CSIF (CH) I Equity World ex CH Blue	ZB	4 535 907	0.06	0.09	0.07	0.06
	DB	18 268 713	0.06	0.09	0.07	0.06
	QB	4 280 055	0.06	0.09	0.07	0.06
	ZBH	4 535 913	0.07	0.09	0.08	0.07
	DBH	4 280 054	0.07	0.09	0.08	0.07
	QBH	4 535 793	0.07	0.09	0.08	0.07
CSIF (CH) I Equity Japan Blue - Pension Fund	ZB	35 751 547	0.03	0.06	0.04	0.04
CSIF (CH) I Equity Japan ESG Blue - Pension Fund	ZB	110 299 407	-	-	-	0.06
CSIF (CH) I Equity Japan Blue - Plus	ZA	49 024 503	0.11	0.16	0.14	0.15
	ZB	49 024 526	0.11	0.16	0.14	0.15
CSIF (CH) I Equity Canada ESG Blue - Pension Fund	ZB	50 489 643	0.03	0.15	0.12	0.03
CSIF (CH) I Bond Government Global ex CHF Blue	ZB	3 321 008	0.08	0.13	0.10	0.10
	DB	1 540 872	0.08	0.13	0.10	0.10
	QB	18 877 297	0.08	0.13	0.10	0.10
	ZBH	18 877 298	0.05	0.08	0.07	0.05
	DBH	18 877 303	0.05	0.08	0.07	0.05
	QBH	20 968 177	0.05	0.08	0.07	0.05
CSIF (CH) I Bond Aggregate Global ex CHF	ZB	3 401 150	0.11	0.25	0.18	0.13
	DB	10 158 393	0.11	0.25	0.18	0.13
	QB	12 477 498	0.11	0.26	0.18	0.13
	ZBH	19 088 991	0.07	0.11	0.10	0.07
	DBH	19 089 202	0.07	0.11	0.10	0.07
	QBH	19 089 507	0.07	0.11	0.10	0.07
CSIF (CH) I Real Estate Switzerland Blue	ZB	3 659 981	0.02	0.05	0.04	0.02
	DB	2 061 825	0.02	0.05	0.04	0.02
	QA	46 678 519	-	-	-	0.02
	QB	11 355 687	0.02	0.05	0.03	0.02
CSIF (CH) I Equity Europe ex CH ESG Blue	ZB	50 742 000	0.12	0.17	0.13	0.13
	QB	50 742 014	0.12	0.17	0.13	0.13
	ZBH	52 661 582	0.12	0.16	0.13	0.14

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 ¹	2022 ¹	2021 ¹
CSIF (CH) I Equity Europe ex CH	ZB	3 760 655	18.02.2008	CHF	-	10.2%	-12.7%	19.7%
	QB	19 022 240	09.10.2012	CHF	-	10.0%	-12.8%	19.5%
	ZBH	117 344 379	06.07.2022	CHF	26.3%	13.5%	-	-
MSCI Europe ex Switzerland Index					-	9.8%	-13.1%	19.3%
MSCI Europe ex Switzerland Index hedged to CHF					-	13.0%	-	-

Fund name/Benchmark	Unit class	Swiss securities number	Inception date	Currency	Cumulative since launch	2023 ¹	2022 ¹	2021 ¹
CSIF (CH) I Equity World ex CH Blue	ZB	4 535 907	16.09.2013	CHF	-	13.1%	-16.8%	25.9%
	DB	18 268 713	08.04.2014	CHF	-	13.0%	-16.9%	25.8%
	QB	4 280 055	07.08.2014	CHF	-	12.9%	-16.9%	25.7%
	ZBH	4 535 913	28.03.2014	CHF	-	18.9%	-18.0%	23.1%
	DBH	4 280 054	28.03.2014	CHF	-	18.8%	-18.1%	23.0%
	QBH	4 535 793	27.02.2014	CHF	-	18.7%	-18.1%	22.9%
MSCI World ex Switzerland Index					-	12.8%	-16.9%	25.6%
MSCI World ex Switzerland Index hedged to CHF					-	18.6%	-18.1%	22.9%
CSIF (CH) I Equity Japan Blue - Pension Fund	ZB	35 751 547	20.03.2017	JPY	-	29.1%	-4.1%	13.8%
MSCI Japan Index (TR)					-	29.0%	-4.1%	13.8%
CSIF (CH) I Equity Japan ESG Blue - Pension Fund	ZB	110 299 407	20.04.2021	JPY	46.0%	28.9%	-6.8%	-
MSCI Japan ESG Index					-	28.8%	-6.8%	-
CSIF (CH) I Equity Japan Blue - Plus	ZA	49 024 503	21.08.2019	JPY	-	29.0%	-4.3%	13.5%
	ZB	49 024 526	21.08.2019	JPY	-	29.0%	-4.3%	13.5%
MSCI Japan Index (NR)					-	28.6%	-4.5%	13.4%
CSIF (CH) I Equity Canada ESG Blue - Pension Fund	ZB	50 489 643	12.11.2019	CAD	-	13.9%	-15.2%	24.5%
MSCI Canada ESG					-	13.5%	-15.3%	-
CSIF (CH) I Bond Government Global ex CHF Blue	ZB	3 321 008	22.08.2007	CHF	-	-4.4%	-17.0%	-4.1%
	DB	1 540 872	14.03.2003	CHF	-	-4.4%	-17.0%	-4.2%
	QB	18 877 297	10.11.2012	CHF	-	-4.5%	-17.1%	-4.2%
	ZBH	18 877 298	10.11.2012	CHF	-	1.9%	-15.2%	-3.4%
	DBH	18 877 303	10.11.2012	CHF	-	1.8%	-15.3%	-3.4%
	QBH	20 968 177	22.03.2013	CHF	-	1.7%	-15.4%	-3.5%
FTSE World ex Switzerland Bond Index					-	-4.3%	-17.0%	-4.1%
FTSE World ex Switzerland Bond Index currency-hedged in CHF terms					-	1.9%	-15.2%	-3.4%
CSIF (CH) I Bond Aggregate Global ex CHF	ZB	3 401 150	27.09.2007	CHF	-	-4.1%	-14.8%	-1.8%
	DB	10 158 393	12.05.2009	CHF	-	-4.1%	-14.9%	-1.9%
	QB	12 477 498	22.02.2011	CHF	-	-4.1%	-14.9%	-2.0%
	ZBH	19 088 991	30.10.2012	CHF	-	2.4%	-13.7%	-2.5%
	DBH	19 089 202	30.10.2012	CHF	-	2.3%	-13.7%	-2.6%
	QBH	19 089 507	27.06.2013	CHF	-	2.3%	-13.8%	-2.7%
Bloomberg Barclays Global Aggregate ex CHF Index value hedged CHF					-	2.5%	-13.7%	-2.5%
Bloomberg Barclays Global Aggregate ex CHF Index					-	-3.9%	-15.0%	-1.8%
CSIF (CH) I Real Estate Switzerland Blue	ZB	3 659 981	14.01.2008	CHF	-	5.0%	-15.1%	7.4%
	DB	2 061 825	16.03.2005	CHF	-	4.9%	-15.2%	7.3%
	QA	46 678 519	08.06.2022	CHF	0.5%	4.8%	-	-
	QB	11 355 687	24.06.2010	CHF	-	4.8%	-15.3%	7.2%
SXI Real Estate Funds Broad Index					-	5.0%	-15.2%	7.3%
CSIF (CH) I Equity Europe ex CH ESG Blue	ZB	50 742 000	17.04.2020	CHF	-	9.7%	-14.7%	17.8%
	QB	50 742 014	17.04.2020	CHF	11.5%	9.5%	-14.9%	-
	ZBH	52 661 582	17.04.2020	CHF	-	13.1%	-9.1%	20.8%
MSCI Europe ex Switzerland ESG Leader Index					-	9.5%	-15.1%	17.5%
MSCI Europe ex Switzerland ESG Leader Index hedged to CHF					-	12.8%	-9.4%	20.4%

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

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

The tracking difference between the Fund's performance and the performance of the replicated index is primarily due to the following factors: Fees charged in connection with management of the Fund, the use of optimised sampling, currency hedging costs, non-recoverable foreign withholding tax and transaction costs.

Note 5: Identity of the contracting parties in OTC transactions

Fund name	Counterparty
CSIF (CH) I Equity Europe ex CH	CREDIT SUISSE (SCHWEIZ) AG UBS AG LONDON BRANCH
CSIF (CH) I Equity World ex CH 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) I Equity Japan Blue - Pension Fund	CITIBANK N.A. LONDON CREDIT SUISSE (SCHWEIZ) AG
CSIF (CH) I Equity Japan Blue - Plus	CREDIT SUISSE (SCHWEIZ) AG MERRILL LYNCH INTERNATIONAL LONDON UBS AG LONDON BRANCH

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Fund name	Counterparty
CSIF (CH) I Bond Government Global ex CHF Blue	BNP-PARIBAS SA PARIS CITIBANK N.A. LONDON CREDIT SUISSE (SCHWEIZ) AG HSBC BANK MALAYSIA BERHAD JP MORGAN SECURITIES PLC LONDON MERRILL LYNCH INTERNATIONAL LONDON UBS AG LONDON BRANCH
CSIF (CH) I Bond Aggregate Global ex CHF	BNP-PARIBAS SA PARIS CITIBANK N.A. LONDON CREDIT SUISSE (SCHWEIZ) AG HSBC BANK MALAYSIA BERHAD JP MORGAN SECURITIES PLC LONDON MERRILL LYNCH INTERNATIONAL LONDON UBS AG LONDON BRANCH
CSIF (CH) I Equity Europe ex CH ESG Blue	CREDIT SUISSE (SCHWEIZ) AG

Note 6: Collateral received

Fund name	Collateral	Value in fund currency
CSIF (CH) I Bond Government Global ex CHF Blue	Collaterals OTC - Bank Accounts	1'025'268.82

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: Real Estate Investment Trust (REIT)

Income from real estate investment trusts (REITs) is considered fund income for tax purposes and is reported separately accordingly.

Note 10: 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 11: Sub-funds or unit classes launched during the year – presentation of comparatives

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

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

Fund name	Unit class	Swiss securities number	Launch date	liquidation date
CSIF (CH) I Equity Europe ex CH	ZBH	117 344 379	06.07.2022	
CSIF (CH) I Equity Japan Blue - Pension Fund	ZBH	35 751 548		31.10.2023
CSIF (CH) I Equity Japan Blue - Plus	ZAH	49 025 731		15.10.2023
CSIF (CH) I Real Estate Switzerland Blue	QA	46 678 519	08.06.2022	

Note 12: Valuation of the fund assets and units

- 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) and on the last weekday (Monday-Friday) of each month. For days on which 25% or more of the investment markets are closed (e.g. bank and stock exchange holidays), the calculation of the assets of the corresponding sub-fund may be suspended, unless it is the last weekday (Monday-Friday) of each month.
- Investments traded on a stock exchange or another regulated market open to the public are generally valued at the price paid, quoted (bid or ask price) or calculated (mid price) on the main market or at the price according to the index provider. Other 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.
- 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 next smallest 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 fund assets of a sub-fund.

Note 13: 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 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 – change to existing 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 share 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 as follows (changes highlighted):

Until 31 March 2024:	New and valid from 1 April 2024:
<p>Until 31 March 2024: Class DA units are distributing units for which an all-in management fee is charged. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of asset management agreement do not qualify for this class: Private Mandates, Premium Mandates, MyChoice and investor groups of the Credit Suisse Investment Foundations. For the aforementioned agreements, compensation for the asset management component is charged to investors directly and paid to the asset manager under a separate contractual agreement between legal entities of the Credit Suisse Group. Class DA units may only be acquired by qualified investors pursuant to Section 5 Point 1(a) of the Fund Contract. There are no minimum investment requirements.</p>	<p>New and valid from 1 April 2024: Class DA units are distributing units for which an all-in management fee is charged. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest, based on an asset management agreement, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of asset management agreement do not qualify for this class: Platinum Mandates, Private Mandates, Premium Mandates and MyChoice as well as investment groups of the Credit Suisse Investment Foundations. For the aforementioned agreements, compensation for the asset management component is charged to investors directly and paid to the asset manager under a separate contractual agreement between legal entities of the Credit Suisse Group. Class DA units may only be acquired by qualified investors pursuant to Section 5 Point 1(a) of the Fund Contract. There are no minimum investment requirements.</p>
<p>Until 31 March 2024: Class DAH units are distribution units for which an all-in management fee is charged and for which the risk exposure to investment currencies is hedged against the CHF to the best possible extent and in accordance with the rules of the benchmark index. This may result in an over- or under-hedge of the currency hedge between the dates of the hedge adjustments in accordance with the rules of the benchmark index. For subscriptions, the subscription amount is hedged according to the current hedge level of the unit class, so that the over- or under-hedging of the currency hedge of the entire unit class remains the same. The hedge level of the unit class is regularly adjusted in accordance with the rules of the benchmark index. In the event of redemptions, the hedge is reduced proportionately so that the over- or under-hedging of the currency hedge of the remaining assets is maintained until the next hedge adjustment. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of asset management agreement do not qualify for this class: Private Mandates, Premium Mandates, MyChoice and investor groups of the Credit Suisse Investment Foundations. For the aforementioned agreements, compensation for the asset management component is charged to investors directly and paid to the asset manager under a separate contractual agreement between legal entities of the Credit Suisse Group. Class DAH units may only be held by qualified investors pursuant to Section 5 Point 1(a) of the Fund Contract. There are no minimum investment requirements.</p>	<p>New and valid from 1 April 2024: Class DAH units are distribution units for which an all-in management fee is charged and for which the risk exposure to investment currencies is hedged against the CHF to the best possible extent and in accordance with the rules of the benchmark index. This may result in an over- or under-hedge of the currency hedge between the dates of the hedge adjustments in accordance with the rules of the benchmark index. For subscriptions, the subscription amount is hedged according to the current hedge level of the unit class, so that the over- or under-hedging of the currency hedge of the entire unit class remains the same. The hedge level of the unit class is regularly adjusted in accordance with the rules of the benchmark index. In the event of redemptions, the hedge is reduced proportionately so that the over- or under-hedging of the currency hedge of the remaining assets is maintained until the next hedge adjustment. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest, based on an asset management agreement, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of asset management agreement do not qualify for this class: Platinum Mandates, Private Mandates, Premium Mandates and MyChoice as well as investment groups of the Credit Suisse Investment Foundations. For the aforementioned agreements, compensation for the asset management component is charged to investors directly and paid to the asset manager under a separate contractual agreement between legal entities of the Credit Suisse Group. Class DAH units may only be held by qualified investors pursuant to Section 5 Point 1(a) of the Fund Contract. There are no minimum investment requirements.</p>
<p>Until 31 March 2024: Class DB units are accumulating units for which an all-in management fee is charged. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of asset management agreement do not qualify for this class: Private Mandates, Premium Mandates, MyChoice and investor groups of the Credit Suisse Investment Foundations. For the aforementioned agreements, compensation for the asset management component is charged to investors directly and paid to the asset manager under a separate contractual agreement between legal entities of the Credit Suisse Group. Class DB units may only be held by qualified investors pursuant to Section 5 Point 1(a) of the Fund Contract. There are no minimum investment requirements.</p>	<p>New and valid from 1 April 2024: Class DB units are accumulating units for which an all-in management fee is charged. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest, based on an asset management agreement, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of asset management agreement do not qualify for this class: Platinum Mandates, Private Mandates, Premium Mandates and MyChoice as well as investment groups of the Credit Suisse Investment Foundations. For the aforementioned agreements, compensation for the asset management component is charged to investors directly and paid to the asset manager under a separate contractual agreement between legal entities of the Credit Suisse Group. Class DB units may only be held by qualified investors pursuant to Section 5 Point 1(a) of the Fund Contract. There are no minimum investment requirements.</p>

Until 31 March 2024:	New and valid from 1 April 2024:
<p>Until 31 March 2024: Class DBH units are accumulating units for which an all-in management fee is charged and the exposure to investment currencies is hedged to the best possible extent against CHF in accordance with the rules of the benchmark index. This may result in an over- or under-hedge of the currency hedge between the dates of the hedge adjustments in accordance with the rules of the benchmark index. For subscriptions, the subscription amount is hedged according to the current hedge level of the unit class, so that the over- or under-hedging of the currency hedge of the entire unit class remains the same. The hedge level of the unit class is regularly adjusted in accordance with the rules of the benchmark index. In the event of redemptions, the hedge is reduced proportionately so that the over- or under-hedging of the currency hedge of the remaining assets is maintained until the next hedge adjustment. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. For the aforementioned agreements, compensation for the asset management component is charged to investors directly and paid to the asset manager under a separate contractual agreement between legal entities of the Credit Suisse Group. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of asset management agreement do not qualify for this class: Private Mandates, Premium Mandates, MyChoice and investor groups of the Credit Suisse Investment Foundations. Class DBH units may only be held by qualified investors pursuant to Section 5 Point 1(a) of the Fund Contract. There are no minimum investment requirements.</p>	<p>New and valid from 1 April 2024: Class DBH units are accumulating units for which an all-in management fee is charged and the exposure to investment currencies is hedged to the best possible extent against CHF in accordance with the rules of the benchmark index. This may result in an over- or under-hedge of the currency hedge between the dates of the hedge adjustments in accordance with the rules of the benchmark index. For subscriptions, the subscription amount is hedged according to the current hedge level of the unit class, so that the over- or under-hedging of the currency hedge of the entire unit class remains the same. The hedge level of the unit class is regularly adjusted in accordance with the rules of the benchmark index. In the event of redemptions, the hedge is reduced proportionately so that the over- or under-hedging of the currency hedge of the remaining assets is maintained until the next hedge adjustment. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest, based on an asset management agreement, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. For the aforementioned agreements, compensation for the asset management component is charged to investors directly and paid to the asset manager under a separate contractual agreement between legal entities of the Credit Suisse Group. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of asset management agreement do not qualify for this class: Platinum Mandates, Private Mandates, Premium Mandates and MyChoice as well as investment groups of the Credit Suisse Investment Foundations. Class DBH units may only be held by qualified investors pursuant to Section 5 Point 1(a) of the Fund Contract. There are no minimum investment requirements.</p>
<p>Until 31 March 2024: Class ZA units are distribution units for which no all-in management fee is charged. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) do not qualify for this class. Purchases of class ZA units must be explicitly provided for in the asset management agreement, in the other written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group. Class ZA units may only be held by qualified investors pursuant to Section 5 Point 1(a) of the Fund Contract. There are no minimum investment requirements.</p>	<p>New and valid from 1 April 2024: Class ZA units are distribution units for which no all-in management fee is charged. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest, based on an asset management agreement, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of asset management agreement do not qualify for this class: Platinum Mandates, Private Mandates, Premium Mandates and MyChoice. Purchases of class ZA units must be explicitly provided for in the asset management agreement, in the other written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group. Class ZA units may only be held by qualified investors pursuant to Section 5 Point 1(a) of the Fund Contract. There are no minimum investment requirements.</p>
<p>Until 31 March 2024: Class ZAH units are distribution units for which no all-in management fee is charged and for which the risk exposure to investment currencies is hedged against the CHF to the best possible extent and in accordance with the rules of the benchmark index. This may result in an over- or under-hedge of the currency hedge between the dates of the hedge adjustments in accordance with the rules of the benchmark index. For subscriptions, the subscription amount is hedged according to the current hedge level of the unit class, so that the over- or under-hedging of the currency hedge of the entire unit class remains the same. The hedge level of the unit class is regularly adjusted in accordance with the rules of the benchmark index. In the event of redemptions, the hedge is reduced proportionately so that the over- or under-hedging of the currency hedge of the remaining assets is maintained until the next hedge adjustment. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) do not qualify for this class. Purchases of class ZAH units must be explicitly provided for in the asset management agreement, in the other written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group. Class ZAH units may only be held by qualified investors pursuant to Section 5 Point 1(a) There are no minimum investment requirements.</p>	<p>New and valid from 1 April 2024: Class ZAH units are distribution units for which no all-in management fee is charged and for which the risk exposure to investment currencies is hedged against the CHF to the best possible extent and in accordance with the rules of the benchmark index. This may result in an over- or under-hedge of the currency hedge between the dates of the hedge adjustments in accordance with the rules of the benchmark index. For subscriptions, the subscription amount is hedged according to the current hedge level of the unit class, so that the over- or under-hedging of the currency hedge of the entire unit class remains the same. The hedge level of the unit class is regularly adjusted in accordance with the rules of the benchmark index. In the event of redemptions, the hedge is reduced proportionately so that the over- or under-hedging of the currency hedge of the remaining assets is maintained until the next hedge adjustment. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or who invest, based on an asset management agreement, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of asset management agreement do not qualify for this class: Platinum Mandates, Private Mandates, Premium Mandates and MyChoice. Purchases of class ZAH units must be explicitly provided for in the asset management agreement, in the other written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group. Class ZAH units may only be held by qualified investors pursuant to Section 5 Point 1(a) There are no minimum investment requirements.</p>

Until 31 March 2024:	New and valid from 1 April 2024:
<p>Until 31 March 2024: Class ZB units are accumulating units for which no all-in management fee is charged. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) do not qualify for this class. Purchases of class ZB units must be explicitly provided for in the asset management agreement, in the other written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group. Class ZB units may only be held by qualified investors pursuant to Section 5 Point 1(a) of the Fund Contract. There are no minimum investment requirements.</p>	<p>New and valid from 1 April 2024: Class ZB units are accumulating units for which no all-in management fee is charged. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest, based on an asset management agreement, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of asset management agreement do not qualify for this class: Platinum Mandates, Private Mandates, Premium Mandates and MyChoice. Purchases of class ZB units must be explicitly provided for in the asset management agreement, in the other written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group. Class ZB units may only be held by qualified investors pursuant to Section 5 Point 1(a) of the Fund Contract. There are no minimum investment requirements.</p>
<p>Until 31 March 2024: Class ZBM units are accumulating units for which no all-in management fee is charged. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) do not qualify for this class. Purchases of class ZBM units must be explicitly provided for in the asset management agreement, in the other written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group. Class ZBM units may only be held by qualified investors in accordance with Section 5 Point 1(a) of the Fund Contract that furthermore, in accordance with withholding tax legislation and treatment by the Federal Tax Administration (FTA), qualify for the fulfilment of their fiscal obligations through the reporting procedure. There are no minimum investment requirements.</p>	<p>New and valid from 1 April 2024: Class ZBM units are accumulating units for which no all-in management fee is charged. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest, based on an asset management agreement, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of asset management agreement do not qualify for this class: Platinum Mandates, Private Mandates, Premium Mandates and MyChoice. Purchases of class ZBM units must be explicitly provided for in the asset management agreement, in the other written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group. Class ZBM units may only be held by qualified investors in accordance with Section 5 Point 1(a) of the Fund Contract that furthermore, in accordance with withholding tax legislation and treatment by the Federal Tax Administration (FTA), qualify for the fulfilment of their fiscal obligations through the reporting procedure. There are no minimum investment requirements.</p>
<p>Until 31 March 2024: Class ZBH units are accumulating units for which no all-in management fee is charged and for which risk exposure to investment currencies is hedged against the CHF to the best possible extent and in accordance with the rules of the benchmark index. This may result in an over- or under-hedge of the currency hedge between the dates of the hedge adjustments in accordance with the rules of the benchmark index. For subscriptions, the subscription amount is hedged according to the current hedge level of the unit class, so that the over- or under-hedging of the currency hedge of the entire unit class remains the same. The hedge level of the unit class is regularly adjusted in accordance with the rules of the benchmark index. In the event of redemptions, the hedge is reduced proportionately so that the over- or under-hedging of the currency hedge of the remaining assets is maintained until the next hedge adjustment. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) do not qualify for this class. Purchases of class ZBH units must be explicitly provided for in the asset management agreement, in the other written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group. Class ZBH units may only be held by qualified investors pursuant to Section 5 Point 1(a). There are no minimum investment requirements.</p>	<p>New and valid from 1 April 2024: Class ZBH units are accumulating units for which no all-in management fee is charged and for which risk exposure to investment currencies is hedged against the CHF to the best possible extent and in accordance with the rules of the benchmark index. This may result in an over- or under-hedge of the currency hedge between the dates of the hedge adjustments in accordance with the rules of the benchmark index. For subscriptions, the subscription amount is hedged according to the current hedge level of the unit class, so that the over- or under-hedging of the currency hedge of the entire unit class remains the same. The hedge level of the unit class is regularly adjusted in accordance with the rules of the benchmark index. In the event of redemptions, the hedge is reduced proportionately so that the over- or under-hedging of the currency hedge of the remaining assets is maintained until the next hedge adjustment. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest, based on an asset management agreement, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of asset management agreement do not qualify for this class: Platinum Mandates, Private Mandates, Premium Mandates and MyChoice. Purchases of class ZBH units must be explicitly provided for in the asset management agreement, in the other written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group. Class ZBH units may only be held by qualified investors pursuant to Section 5 Point 1(a). There are no minimum investment requirements.</p>

Until 31 March 2024:	New and valid from 1 April 2024:
<p>Until 31 March 2024: Class ZBHM units are accumulating units for which no all-in management fee is charged and for which risk exposure to investment currencies is hedged against the CHF to the best possible extent and in accordance with the rules of the benchmark index. This may result in an over- or under-hedge of the currency hedge between the dates of the hedge adjustments in accordance with the rules of the benchmark index. For subscriptions, the subscription amount is hedged according to the current hedge level of the unit class, so that the over- or under-hedging of the currency hedge of the entire unit class remains the same. The hedge level of the unit class is regularly adjusted in accordance with the rules of the benchmark index. In the event of redemptions, the hedge is reduced proportionately so that the over- or under-hedging of the currency hedge of the remaining assets is maintained until the next hedge adjustment. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) do not qualify for this class. Purchases of class ZBHM units must be explicitly provided for in the asset management agreement, in the other written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group. Class ZBHM units may only be held by qualified investors in accordance with Section 5 Point 1(a) of the Fund Contract that furthermore, in accordance with withholding tax legislation and treatment by the Federal Tax Administration (FTA), qualify for the fulfilment of their fiscal obligations through the reporting procedure. There are no minimum investment requirements.</p>	<p>New and valid from 1 April 2024: Class ZBHM units are accumulating units for which no all-in management fee is charged and for which risk exposure to investment currencies is hedged against the CHF to the best possible extent and in accordance with the rules of the benchmark index. This may result in an over- or under-hedge of the currency hedge between the dates of the hedge adjustments in accordance with the rules of the benchmark index. For subscriptions, the subscription amount is hedged according to the current hedge level of the unit class, so that the over- or under-hedging of the currency hedge of the entire unit class remains the same. The hedge level of the unit class is regularly adjusted in accordance with the rules of the benchmark index. In the event of redemptions, the hedge is reduced proportionately so that the over- or under-hedging of the currency hedge of the remaining assets is maintained until the next hedge adjustment. They may only be held by investors pursuant to Section 10(3) and (3ter) of the Swiss Collective Investment Schemes Act (CISA) who have signed an asset management or other written agreement with the Fund Management Company, Credit Suisse AG, Zurich, Credit Suisse (Switzerland) Ltd., Zurich, or Credit Suisse Asset Management (Switzerland) Ltd., Zurich, or who invest, based on an asset management agreement, through a financial intermediary that has signed a cooperation agreement with one of the aforementioned parties. Investment advisory mandates (incl. Credit Suisse Invest investment solutions) and the following types of asset management agreement do not qualify for this class: Platinum Mandates, Private Mandates, Premium Mandates and MyChoice. Purchases of class ZBHM units must be explicitly provided for in the asset management agreement, in the other written agreement or in the cooperation agreement. For the agreements mentioned, compensation for the fund management, asset management and custodial services is charged to investors directly and paid to the Fund Management Company, Asset Manager and Custodian Bank under a separate contractual agreement between legal entities of the Credit Suisse Group. Class ZBHM units may only be held by qualified investors in accordance with Section 5 Point 1(a) of the Fund Contract that furthermore, in accordance with withholding tax legislation and treatment by the Federal Tax Administration (FTA), qualify for the fulfilment of their fiscal obligations through the reporting procedure. There are no minimum investment requirements.</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) I Umbrella with the sub-funds

- CSIF (CH) I Equity Europe ex CH
- CSIF (CH) I Equity World ex CH Blue
- CSIF (CH) I Equity Japan Blue - Pension Fund
- CSIF (CH) I Equity Japan ESG Blue – Pension Fund
- CSIF (CH) I Equity Japan Blue - Plus
- CSIF (CH) I Equity Canada ESG Blue – Pension Fund
- CSIF (CH) I Bond Government Global ex CHF Blue
- CSIF (CH) I Bond Aggregate Global ex CHF
- CSIF (CH) I Real Estate Switzerland Blue
- CSIF (CH) I Equity Europe ex CH ESG 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 and 8 to 189, excluding PTR key figures on pages 181 and 182) comply with the Swiss Collective Investment Schemes Act, the related ordinances and the Fund Contract.

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.

Other information

The Board of Directors of the Fund Management Company is responsible for other information. Other information is made up of information contained in the annual report, although not the financial statements and our related report.

Our audit opinion concerning the financial statements does not apply to other information, and we do not express any audit conclusions in any form whatsoever concerning it.

Within the ambit of our audit, we are responsible for reading the other information and assessing whether the other information features any material discrepancies with the financial statements or the information obtained by us during the course of the audit, or otherwise appears to contain significant misstatements.

If we reach the conclusion, based on the work carried out by us, that this other information contains materially incorrect indications, we are obliged to report on this fact. We have nothing to report in this regard.

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 the financial statements in accordance with the Swiss Collective Investment Schemes Act, the related ordinances and the Fund Contract as well as 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.



UBS Fund Management (Switzerland) AG
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