

ZKB GOLD ETF

Annual report as at 30.09.2022

Contractual investment fund fund under Swiss law in the «Other funds for traditional investments» category

Class	Security ID	Currency
AA CHF	13910159	CHF
AA EUR	4753352	EUR
AA GBP	10449329	GBP
AA USD	4753354	USD
AAH CHF	13910160	CHF
AAH EUR	10332676	EUR
AAH GBP	10449330	GBP

Accounting Currency: CHF

Further information is available online at www.swisscanto-fondsleitungen.com.

Swisscanto Fondsleitung AG
Zürich, 27.01.2023

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1 Organisation and administration

Fund management company

Company name Swisscanto Fondsleitung AG
Registered office Bahnhofstrasse 9, 8001 Zürich

Board of Directors

Daniel Previdoli, Chairman
member of the executive board and Head of Products, Services & Direct Banking,
Zürcher Kantonalbank

Christoph Schenk, Vice Chairman
member of senior management and Head of Investment Solutions, Zürcher
Kantonalbank

Regina Kleeb, Member
member of senior management and Head of Product Management Investment &
Pension Business, Zürcher Kantonalbank

Executive Board

Hans Frey
Chairman, Managing Director
Andreas Hogg
Deputy Managing Director and Head of Risk, Finance & Services
Silvia Karrer
Head of Administration & Operations

Delegation of tasks

Investment decisions Zürcher Kantonalbank, Bahnhofstrasse 9, 8001 Zürich
Fund administration Swisscanto Fondsleitung AG, Bahnhofstrasse 9, 8001 Zürich

Custodian bank

Zürcher Kantonalbank, Bahnhofstrasse 9, 8001 Zürich

Auditor

Ernst & Young AG, Maagplatz 1, 8005 Zürich

2 Distribution

Paying agent

Zürcher Kantonalbank, Bahnhofstrasse 9, 8001 Zürich

Distributors

Zürcher Kantonalbank, Bahnhofstrasse 9, 8001 Zürich

3 End-of-period figures

Summary

	from to	01.10.2021 30.09.2022	01.10.2020 30.09.2021	01.10.2019 30.09.2020	01.10.2018 30.09.2019
Consolidated					
CHF					
The fund's net assets at the end of the accounting period		8'238'927'850.54	8'829'096'134.38	9'789'949'471.72	7'171'567'199.21
Class AA CHF					
CHF					
The fund's net assets at the end of the accounting period		3'683'491'619.12	3'920'472'612.55	4'217'150'024.95	3'127'908'487.20
Number of units at the end of the accounting period		7'450'280.000	7'988'346.000	8'023'270.000	6'938'620.000
Net asset value per unit at the end of the accounting period ¹⁾		494.41	490.77	525.61	450.80
Total Expense Ratio (TER)		0.40 %	0.40 %	0.40 %	0.40 %
Class AA EUR					
EUR					
The fund's net assets at the end of the accounting period (in CHF)		1'114'394'362.99	1'170'246'846.70	1'314'481'289.26	947'337'283.51
Number of units at the end of the accounting period		716'766.000	758'266.000	795'266.000	668'266.000
Net asset value per unit at the end of the accounting period ¹⁾		1'612.44	1'427.51	1'534.18	1'304.03
Total Expense Ratio (TER)		0.40 %	0.40 %	0.40 %	0.40 %
Class AA GBP					
GBP					
The fund's net assets at the end of the accounting period (in CHF)		18'873'592.82	21'986'293.43	27'195'284.88	16'924'272.91
Number of units at the end of the accounting period		12'100.000	14'200.000	16'400.000	11'900.000
Net asset value per unit at the end of the accounting period ¹⁾		1'419.66	1'230.97	1'396.11	1'157.41
Total Expense Ratio (TER)		0.40 %	0.40 %	0.40 %	0.40 %
Class AA USD					
USD					
The fund's net assets at the end of the accounting period (in CHF)		1'915'018'653.74	2'025'946'316.76	2'425'971'477.68	1'636'118'897.84
Number of units at the end of the accounting period		1'231'704.000	1'312'704.000	1'467'704.000	1'154'129.000
Net asset value per unit at the end of the accounting period ¹⁾		1'579.65	1'654.43	1'799.08	1'421.67
Total Expense Ratio (TER)		0.40 %	0.40 %	0.40 %	0.40 %
Class AAH CHF					
CHF					
The fund's net assets at the end of the accounting period		1'164'391'854.05	1'285'593'608.16	1'343'679'740.65	1'124'467'521.68
Number of units at the end of the accounting period		2'854'254.000	2'953'254.000	2'795'254.000	2'884'718.000
Net asset value per unit at the end of the accounting period ¹⁾		407.95	435.31	480.70	389.80
Total Expense Ratio (TER)		0.40 %	0.40 %	0.40 %	0.40 %
Class AAH EUR					
EUR					
The fund's net assets at the end of the accounting period (in CHF)		327'539'472.46	386'924'269.93	441'970'795.31	308'161'871.12
Number of units at the end of the accounting period		372'712.000	369'712.000	385'212.000	328'712.000
Net asset value per unit at the end of the accounting period ¹⁾		911.41	968.02	1'064.95	862.37
Total Expense Ratio (TER)		0.40 %	0.40 %	0.40 %	0.40 %
Class AAH GBP					
GBP					
The fund's net assets at the end of the accounting period (in CHF)		15'218'295.36	17'926'186.85	19'500'858.99	10'648'864.95
Number of units at the end of the accounting period		15'200.000	14'900.000	15'700.000	10'300.000
Net asset value per unit at the end of the accounting period ¹⁾		911.25	956.50	1'045.74	841.37
Total Expense Ratio (TER)		0.40 %	0.40 %	0.40 %	0.40 %

The information and figures given in this report relate to the past. They must not be understood as a guarantee of future performance.

Performance

	2021 / 2022	2021	2020	2019
Class AA CHF	-0.36 %	-1.82 %	13.30 %	15.86 %
Class AA EUR	7.07 %	2.49 %	13.86 %	20.12 %
Class AA GBP	11.92 %	-3.87 %	20.28 %	13.40 %
Class AA USD	-7.76 %	-4.75 %	24.11 %	17.95 %
Class AAH CHF	-9.16 %	-6.03 %	21.38 %	13.72 %
Class AAH EUR	-8.85 %	-5.64 %	21.59 %	14.14 %
Class AAH GBP	-8.05 %	-4.91 %	22.14 %	15.77 %

Past performance is no indication of current or future performance. The performance data do not take account of the commission and costs charged for the issuing and redemption of units.

Statement of net assets

Market Value	30.09.2022	30.09.2021
Sight deposits	869'152.09	880'768.78
Precious metals	8'246'281'422.77	8'830'908'321.84
Derivative financial instruments	371'550.32	247'363.31
Total fund assets at end of the accounting period	8'247'522'125.18	8'832'036'453.93
Other liabilities	-8'594'274.64	-2'940'319.55
The fund's net assets at the end of the accounting period	8'238'927'850.54	8'829'096'134.38

Number of units outstanding

	from to	01.10.2021 30.09.2022	01.10.2020 30.09.2021
Class AA CHF			
Total at beginning of accounting period		7'988'346.000	8'023'270.000
Units issued		114'000.000	262'000.000
Units redeemed		-648'000.000	-293'000.000
Units redeemed (redemptions in kind)		-4'066.000	-3'924.000
Total at end of accounting period		7'450'280.000	7'988'346.000
Class AA EUR			
Total at beginning of accounting period		758'266.000	795'266.000
Units issued		25'000.000	20'500.000
Units redeemed		-66'500.000	-57'500.000
Total at end of accounting period		716'766.000	758'266.000
Class AA GBP			
Total at beginning of accounting period		14'200.000	16'400.000
Units issued		1'700.000	2'000.000
Units redeemed		-3'800.000	-4'200.000
Total at end of accounting period		12'100.000	14'200.000
Class AA USD			
Total at beginning of accounting period		1'312'704.000	1'467'704.000
Units issued		38'000.000	52'500.000
Units redeemed		-119'000.000	-207'500.000
Total at end of accounting period		1'231'704.000	1'312'704.000
Class AAH CHF			
Total at beginning of accounting period		2'953'254.000	2'795'254.000
Units issued		50'000.000	251'000.000
Units redeemed		-149'000.000	-93'000.000
Total at end of accounting period		2'854'254.000	2'953'254.000
Class AAH EUR			
Total at beginning of accounting period		369'712.000	385'212.000
Units issued		29'700.000	15'600.000
Units redeemed		-26'700.000	-31'100.000
Total at end of accounting period		372'712.000	369'712.000
Class AAH GBP			
Total at beginning of accounting period		14'900.000	15'700.000
Units issued		700.000	200.000
Units redeemed		-400.000	-1'000.000
Total at end of accounting period		15'200.000	14'900.000

Contributions in kind (redemption of shares)

	Date	Equivalent	Units
Class AA CHF	22.06.2022	719'200.68	1'353.000
Class AA CHF	20.09.2022	1'309'185.28	2'713.000

Change in the fund's net assets

	from to	01.10.2021 30.09.2022	01.10.2020 30.09.2021
Consolidated			
The fund's net assets at the beginning of the accounting period		8'829'096'134.38	9'789'949'471.72
Balance from unit transactions		-506'672'637.40	-258'423'920.38
Overall net income from income statement		-83'495'646.44	-702'429'416.96
The fund's net assets at the end of the accounting period		8'238'927'850.54	8'829'096'134.38

Income statement

Consolidated	from to	01.10.2021 30.09.2022	01.10.2020 30.09.2021
Income			
Negative interest on sight deposits		-4'474.54	-4'817.16
Current net income paid in on issued units		-412'946.97	-582'366.81
Total income		-417'421.51	-587'183.97
Expenses			
Interest paid		0.00	-3'291.55
Remunerations in accordance with the fund regulations		-36'017'012.03	-36'598'951.14
Other expenses		0.00	-1'316.65
Current net income paid out on redemption of units		1'540'367.81	936'456.33
Total expenses		-34'476'644.22	-35'667'103.01
Net income / loss		-34'894'065.73	-36'254'286.98
Realised capital gains and losses		135'786'359.40	176'605'394.86
Realised net income		100'892'293.67	140'351'107.88
Unrealised capital gains and losses		-184'387'940.11	-842'780'524.84
Total net income		-83'495'646.44	-702'429'416.96

Appropriation of income

Class AA CHF	30.09.2022	30.09.2021
Net income	-15'407'002.50	-15'993'182.14
Allocation of loss to accumulated capital gains and losses	15'407'002.50	15'993'182.14
Net income available for distribution	0.00	0.00
Class AA EUR	30.09.2022	30.09.2021
Net income	-4'661'195.20	-4'773'906.94
Allocation of loss to accumulated capital gains and losses	4'661'195.20	4'773'906.94
Net income available for distribution	0.00	0.00
Class AA GBP	30.09.2022	30.09.2021
Net income	-78'942.94	-89'690.96
Allocation of loss to accumulated capital gains and losses	78'942.94	89'690.96
Net income available for distribution	0.00	0.00
Class AA USD	30.09.2022	30.09.2021
Net income	-8'009'980.79	-8'264'648.57
Allocation of loss to accumulated capital gains and losses	8'009'980.79	8'264'648.57
Net income available for distribution	0.00	0.00
Class AAH CHF	30.09.2022	30.09.2021
Net income	-5'133'718.10	-5'421'930.68
Allocation of loss to accumulated capital gains and losses	5'133'718.10	5'421'930.68
Net income available for distribution	0.00	0.00
Class AAH EUR	30.09.2022	30.09.2021
Net income	-1'530'004.92	-1'636'569.80
Allocation of loss to accumulated capital gains and losses	1'530'004.92	1'636'569.80
Net income available for distribution	0.00	0.00
Class AAH GBP	30.09.2022	30.09.2021
Net income	-73'221.28	-74'357.89
Allocation of loss to accumulated capital gains and losses	73'221.28	74'357.89
Net income available for distribution	0.00	0.00

Inventory of fund assets at end of accounting period and change in amounts during period

ISIN / Due Date	Designation	Number / Nominal in thousands 01.10.2021	Purchase Addition 2)	Sale Disposal 3)	Number / Nominal in thousands 30.09.2022	Curr- ency	Price / rate 8)	Market value CHF	in % 7)	Cat.
Other Investments								8'246'281'422.77	99.98	
Precious metals										
XD0002811053	GOLD BARS (1 GRAMM) - 995	168'948'862	15'792'005	28'860'773	155'880'094	CHF	52.90	8'246'281'422.77	99.98	a)
Total Precious metals								8'246'281'422.77	99.98	
Derivative financial instruments								371'550.32	0.00	
Foreign exchange transactions										
	GBP/CHF Expiry 13.10.2021		31'604	25'000		CHF/GBP		0.00	0.00	
	EUR/CHF Expiry 13.10.2021		444'240	414'000		CHF/EUR		0.00	0.00	
	CHF/GBP Expiry 15.11.2021		90'000	111'169		GBP/CHF		0.00	0.00	
	CHF/EUR Expiry 15.11.2021		2'160'000	2'279'798		EUR/CHF		0.00	0.00	
	CHF/EUR Expiry 29.11.2021		2'220'000	2'325'699		EUR/CHF		0.00	0.00	
	CHF/GBP Expiry 29.11.2021		40'000	49'877		GBP/CHF		0.00	0.00	
	EUR/CHF Expiry 29.12.2021		2'116'230	2'030'000		CHF/EUR		0.00	0.00	
	GBP/CHF Expiry 29.12.2021		159'687	130'000		CHF/GBP		0.00	0.00	
	GBP/CHF Expiry 30.12.2021		80'072	65'000		CHF/GBP		0.00	0.00	
	CHF/EUR Expiry 30.12.2021		500'000	520'100		EUR/CHF		0.00	0.00	
	GBP/CHF Expiry 04.01.2022		98'521	80'000		CHF/GBP		0.00	0.00	
	EUR/CHF Expiry 04.01.2022		1'244'308	1'200'000		CHF/EUR		0.00	0.00	
	CHF/EUR Expiry 05.01.2022		590'000	610'877		EUR/CHF		0.00	0.00	
	CHF/GBP Expiry 19.01.2022		60'000	74'896		GBP/CHF		0.00	0.00	
	CHF/EUR Expiry 19.01.2022		960'000	1'000'911		EUR/CHF		0.00	0.00	
	CHF/GBP Expiry 23.02.2022		42'000	52'576		GBP/CHF		0.00	0.00	
	CHF/EUR Expiry 23.02.2022		1'010'000	1'054'326		EUR/CHF		0.00	0.00	
	CHF/EUR Expiry 03.05.2022		85'000	86'884		EUR/CHF		0.00	0.00	
	EUR/CHF Expiry 04.05.2022		1'333'011	1'300'000		CHF/EUR		0.00	0.00	
	EUR/CHF Expiry 01.06.2022		1'189'333	1'160'000		CHF/EUR		0.00	0.00	
	GBP/CHF Expiry 01.06.2022		103'826	86'000		CHF/GBP		0.00	0.00	
	CHF/EUR Expiry 07.06.2022		75'000	77'003		EUR/CHF		0.00	0.00	
	CHF/EUR Expiry 08.06.2022		1'650'000	1'694'835		EUR/CHF		0.00	0.00	
	CHF/GBP Expiry 22.06.2022		120'000	142'347		GBP/CHF		0.00	0.00	
	CHF/EUR Expiry 22.06.2022		1'350'000	1'372'017		EUR/CHF		0.00	0.00	
	CHF/GBP Expiry 06.07.2022		180'000	208'332		GBP/CHF		0.00	0.00	
	CHF/EUR Expiry 06.07.2022		2'240'000	2'242'932		EUR/CHF		0.00	0.00	
	CHF/EUR Expiry 30.08.2022		400'000	384'458		EUR/CHF		0.00	0.00	
	EUR/CHF Expiry 31.08.2022		1'166'285	1'210'000		CHF/EUR		0.00	0.00	
	GBP/CHF Expiry 07.09.2022		79'435	70'000		CHF/GBP		0.00	0.00	
	EUR/CHF Expiry 07.09.2022		3'114'623	3'170'000		CHF/EUR		0.00	0.00	
	CHF/EUR Expiry 20.09.2022		140'000	134'303		EUR/CHF		0.00	0.00	
	EUR/CHF Expiry 21.09.2022		1'139'091	1'180'000		CHF/EUR		0.00	0.00	
Foreign exchange transactions								0.00	0.00	
Class Hedge forward exchange transactions 35)										
	USD/CHF Expiry 05.10.2021		1'283'644'862	1'375'980'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 06.10.2021		1'295'363'255	1'393'230'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 07.10.2021		1'291'021'002	1'397'730'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 08.10.2021		1'292'168'496	1'391'530'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 11.10.2021		1'294'491'649	1'395'400'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 12.10.2021		1'298'852'140	1'400'900'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 13.10.2021		1'400'900'000	1'298'045'922		USD/CHF		0.00	0.00	
	USD/CHF Expiry 14.10.2021		1'304'135'850	1'407'510'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 15.10.2021		1'298'489'848	1'397'510'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 18.10.2021		1'311'303'392	1'415'930'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 19.10.2021		1'323'698'866	1'433'420'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 20.10.2021		1'299'890'778	1'408'340'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 21.10.2021		1'297'943'130	1'404'860'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 22.10.2021		1'310'275'932	1'422'350'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 25.10.2021		1'304'808'279	1'418'660'000		CHF/USD		0.00	0.00	

ISIN / Due Date	Designation	Number / Nominal in thousands 01.10.2021	Purchase Addition 2)	Sale Disposal 3)	Number / Nominal in thousands 30.09.2022	Curr- ency	Price / rate 8)	Market value CHF	in % 7)	Cat.
USD/CHF	Expiry 26.10.2021		1'306'978'869	1'424'570'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 27.10.2021		1'329'235'313	1'451'360'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 28.10.2021		1'327'472'888	1'443'540'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 29.10.2021		1'311'632'043	1'425'230'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 01.11.2021		1'319'310'956	1'438'090'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 02.11.2021		1'323'092'571	1'448'290'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 03.11.2021		1'301'764'943	1'424'570'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 04.11.2021		1'316'799'448	1'446'310'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 05.11.2021		1'315'861'502	1'438'580'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 08.11.2021		1'294'840'974	1'419'630'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 09.11.2021		1'317'599'074	1'443'540'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 10.11.2021		1'319'737'264	1'445'250'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 12.11.2021		1'335'592'668	1'462'490'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 15.11.2021		1'339'938'975	1'467'770'000		CHF/USD		0.00	0.00	
CHF/USD	Expiry 15.11.2021		1'467'770'000	1'344'741'519		USD/CHF		0.00	0.00	
USD/CHF	Expiry 16.11.2021		1'367'664'415	1'492'830'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 17.11.2021		1'361'472'552	1'477'140'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 18.11.2021		1'364'245'656	1'479'570'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 19.11.2021		1'360'598'454	1'465'300'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 22.11.2021		1'364'031'466	1'467'630'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 23.11.2021		1'360'091'205	1'468'850'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 24.11.2021		1'362'165'787	1'469'980'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 26.11.2021		1'330'237'531	1'427'750'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 29.11.2021		1'307'881'322	1'402'480'000		CHF/USD		0.00	0.00	
CHF/USD	Expiry 29.11.2021		1'402'480'000	1'313'240'198		USD/CHF		0.00	0.00	
USD/CHF	Expiry 30.11.2021		1'305'311'747	1'394'050'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 01.12.2021		1'317'001'518	1'427'760'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 02.12.2021		1'309'170'136	1'415'020'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 03.12.2021		1'334'493'377	1'442'220'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 06.12.2021		1'314'743'749	1'429'300'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 07.12.2021		1'293'899'927	1'407'490'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 08.12.2021		1'294'339'195	1'406'590'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 09.12.2021		1'306'116'495	1'410'560'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 10.12.2021		1'300'952'723	1'404'620'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 13.12.2021		1'299'657'242	1'408'980'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 14.12.2021		1'295'711'717	1'400'170'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 15.12.2021		1'297'063'515	1'407'320'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 16.12.2021		1'304'888'824	1'413'510'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 17.12.2021		1'300'421'323	1'407'390'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 20.12.2021		1'290'351'640	1'393'020'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 21.12.2021		1'313'049'215	1'424'510'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 22.12.2021		1'325'337'694	1'437'140'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 23.12.2021		1'314'932'750	1'427'650'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 29.12.2021		1'314'313'819	1'420'760'000		CHF/USD		0.00	0.00	
CHF/USD	Expiry 29.12.2021		1'420'760'000	1'308'278'431		USD/CHF		0.00	0.00	
USD/CHF	Expiry 30.12.2021		1'310'255'206	1'422'950'000		CHF/USD		0.00	0.00	
CHF/USD	Expiry 30.12.2021		1'422'950'000	1'309'227'836		USD/CHF		0.00	0.00	
USD/CHF	Expiry 04.01.2022		1'322'870'936	1'438'330'000		CHF/USD		0.00	0.00	
CHF/USD	Expiry 04.01.2022		1'438'330'000	1'313'799'389		USD/CHF		0.00	0.00	
USD/CHF	Expiry 05.01.2022		1'311'316'052	1'435'660'000		CHF/USD		0.00	0.00	
CHF/USD	Expiry 05.01.2022		1'435'660'000	1'311'733'829		USD/CHF		0.00	0.00	
USD/CHF	Expiry 06.01.2022		1'321'533'662	1'446'430'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 07.01.2022		1'321'716'428	1'445'770'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 10.01.2022		1'335'576'469	1'459'790'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 11.01.2022		1'310'844'097	1'425'410'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 12.01.2022		1'309'534'925	1'423'570'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 13.01.2022		1'311'348'086	1'416'610'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 14.01.2022		1'320'233'191	1'427'040'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 18.01.2022		1'327'110'505	1'450'020'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 19.01.2022		1'331'174'939	1'462'580'000		CHF/USD		0.00	0.00	
CHF/USD	Expiry 19.01.2022		1'462'580'000	1'333'902'212		USD/CHF		0.00	0.00	
USD/CHF	Expiry 20.01.2022		1'332'588'854	1'461'180'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 21.01.2022		1'328'244'496	1'448'950'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 24.01.2022		1'334'534'502	1'456'750'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 25.01.2022		1'348'007'997	1'474'110'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 26.01.2022		1'343'047'556	1'473'860'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 27.01.2022		1'339'827'519	1'463'340'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 28.01.2022		1'351'663'996	1'470'150'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 31.01.2022		1'343'367'585	1'458'360'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 01.02.2022		1'321'459'946	1'418'600'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 02.02.2022		1'306'624'908	1'404'680'000		CHF/USD		0.00	0.00	
USD/CHF	Expiry 03.02.2022		1'312'850'655	1'410'220'000		CHF/USD		0.00	0.00	

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	USD/CHF Expiry 04.02.2022		1'311'783'011	1'421'440'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 07.02.2022		1'314'111'615	1'429'770'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 08.02.2022		1'306'612'845	1'421'940'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 09.02.2022		1'316'770'260	1'423'220'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 10.02.2022		1'321'215'061	1'431'350'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 11.02.2022		1'327'459'749	1'435'860'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 14.02.2022		1'332'514'171	1'442'570'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 15.02.2022		1'336'226'473	1'445'890'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 16.02.2022		1'332'845'268	1'440'070'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 17.02.2022		1'362'809'102	1'471'790'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 18.02.2022		1'349'064'775	1'455'780'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 22.02.2022		1'358'951'867	1'472'820'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 23.02.2022		1'383'215'236	1'503'570'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 23.02.2022		1'503'570'000	1'384'366'970		USD/CHF		0.00	0.00	
	USD/CHF Expiry 24.02.2022		1'383'454'721	1'502'620'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 25.02.2022		1'383'297'275	1'501'310'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 28.02.2022		1'384'309'236	1'509'270'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 01.03.2022		1'412'080'381	1'521'240'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 02.03.2022		1'370'217'728	1'476'340'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 03.03.2022		1'386'532'515	1'511'530'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 04.03.2022		1'396'632'831	1'519'150'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 07.03.2022		1'403'447'881	1'520'840'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 08.03.2022		1'407'179'649	1'529'450'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 09.03.2022		1'417'766'641	1'543'480'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 10.03.2022		1'443'975'517	1'559'950'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 11.03.2022		1'488'375'971	1'602'340'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 14.03.2022		1'449'370'476	1'563'870'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 15.03.2022		1'446'762'351	1'559'860'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 16.03.2022		1'439'076'812	1'542'590'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 17.03.2022		1'417'236'672	1'514'310'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 18.03.2022		1'387'772'806	1'473'980'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 21.03.2022		1'385'231'750	1'471'260'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 22.03.2022		1'403'622'343	1'501'210'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 23.03.2022		1'395'235'028	1'494'170'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 24.03.2022		1'397'312'884	1'501'440'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 25.03.2022		1'382'367'349	1'482'290'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 28.03.2022		1'391'993'913	1'493'490'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 29.03.2022		1'418'072'460	1'523'420'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 30.03.2022		1'412'166'405	1'517'010'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 31.03.2022		1'396'760'593	1'493'400'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 01.04.2022		1'379'036'520	1'480'560'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 04.04.2022		1'393'700'777	1'511'370'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 05.04.2022		1'395'616'076	1'516'730'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 06.04.2022		1'389'495'023	1'500'230'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 07.04.2022		1'390'059'422	1'503'500'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 08.04.2022		1'407'043'008	1'515'970'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 11.04.2022		1'389'074'796	1'489'420'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 12.04.2022		1'393'414'666	1'493'240'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 13.04.2022		1'395'296'256	1'493'340'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 14.04.2022		1'402'096'649	1'506'420'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 19.04.2022		1'411'382'889	1'518'550'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 20.04.2022		1'424'939'755	1'524'900'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 21.04.2022		1'414'740'423	1'500'500'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 22.04.2022		1'418'086'844	1'493'830'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 25.04.2022		1'403'055'939	1'482'620'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 26.04.2022		1'402'491'500	1'473'210'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 27.04.2022		1'400'549'321	1'462'110'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 28.04.2022		1'368'482'233	1'427'410'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 29.04.2022		1'374'131'444	1'431'630'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 03.05.2022		1'360'068'318	1'402'420'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 03.05.2022		1'402'420'000	1'362'633'345		USD/CHF		0.00	0.00	
	USD/CHF Expiry 04.05.2022		1'360'001'217	1'399'760'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 04.05.2022		1'399'760'000	1'358'565'063		USD/CHF		0.00	0.00	
	USD/CHF Expiry 05.05.2022		1'378'264'329	1'420'110'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 06.05.2022		1'349'611'378	1'379'690'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 09.05.2022		1'342'984'360	1'366'780'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 10.05.2022		1'365'526'842	1'386'290'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 11.05.2022		1'353'072'521	1'373'700'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 12.05.2022		1'345'012'894	1'349'760'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 13.05.2022		1'339'321'424	1'347'970'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 16.05.2022		1'337'570'288	1'350'350'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 17.05.2022		1'322'141'264	1'324'150'000		CHF/USD		0.00	0.00	

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	USD/CHF Expiry 18.05.2022		1'304'613'811	1'301'900'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 19.05.2022		1'299'838'822	1'293'650'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 20.05.2022		1'310'804'017	1'320'410'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 23.05.2022		1'295'240'832	1'309'050'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 24.05.2022		1'326'446'994	1'364'510'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 25.05.2022		1'319'314'795	1'352'680'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 27.05.2022		1'332'988'431	1'380'790'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 31.05.2022		1'341'201'137	1'398'120'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 01.06.2022		1'326'216'729	1'377'700'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 01.06.2022		1'377'700'000	1'318'210'914		USD/CHF		0.00	0.00	
	USD/CHF Expiry 07.06.2022		1'328'582'537	1'388'920'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 07.06.2022		1'388'920'000	1'331'460'380		USD/CHF		0.00	0.00	
	USD/CHF Expiry 08.06.2022		1'317'920'173	1'374'860'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 08.06.2022		1'374'860'000	1'324'925'085		USD/CHF		0.00	0.00	
	USD/CHF Expiry 09.06.2022		1'321'107'782	1'370'960'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 10.06.2022		1'324'833'041	1'362'320'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 13.06.2022		1'329'983'426	1'365'580'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 14.06.2022		1'331'295'387	1'359'460'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 15.06.2022		1'312'479'912	1'327'880'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 16.06.2022		1'316'557'044	1'320'410'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 17.06.2022		1'311'769'800	1'311'360'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 21.06.2022		1'308'758'020	1'307'770'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 22.06.2022		1'307'681'247	1'349'180'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 22.06.2022		1'349'180'000	1'311'497'403		USD/CHF		0.00	0.00	
	USD/CHF Expiry 23.06.2022		1'329'025'022	1'367'290'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 24.06.2022		1'316'872'019	1'366'580'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 27.06.2022		1'317'612'003	1'374'140'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 28.06.2022		1'319'507'620	1'377'550'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 29.06.2022		1'309'746'802	1'371'640'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 30.06.2022		1'307'145'313	1'366'840'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 01.07.2022		1'305'414'127	1'362'870'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 03.07.2022		1'303'111'881	1'368'090'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 06.07.2022		1'298'684'692	1'356'510'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 06.07.2022		1'356'510'000	1'306'766'778		USD/CHF		0.00	0.00	
	USD/CHF Expiry 07.07.2022		1'282'886'981	1'331'800'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 08.07.2022		1'262'224'566	1'300'960'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 11.07.2022		1'241'479'320	1'279'650'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 12.07.2022		1'237'124'055	1'271'550'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 13.07.2022		1'227'641'447	1'257'410'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 14.07.2022		1'228'554'830	1'253'850'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 15.07.2022		1'221'221'331	1'244'650'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 18.07.2022		1'213'615'400	1'242'220'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 19.07.2022		1'199'549'734	1'217'230'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 20.07.2022		1'202'959'410	1'229'120'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 21.07.2022		1'211'849'230	1'244'560'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 22.07.2022		1'210'010'798	1'249'600'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 25.07.2022		1'206'719'307	1'243'620'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 26.07.2022		1'201'662'089	1'239'430'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 27.07.2022		1'224'456'361	1'274'550'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 28.07.2022		1'213'514'896	1'257'690'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 29.07.2022		1'211'537'371	1'259'270'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 02.08.2022		1'210'626'606	1'255'670'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 03.08.2022		1'234'901'304	1'291'500'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 04.08.2022		1'231'358'825	1'293'110'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 05.08.2022		1'251'899'819	1'312'610'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 08.08.2022		1'241'708'142	1'287'920'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 09.08.2022		1'255'195'743	1'311'460'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 10.08.2022		1'251'183'500	1'298'910'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 11.08.2022		1'257'208'743	1'318'800'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 12.08.2022		1'264'384'044	1'327'790'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 15.08.2022		1'263'092'619	1'343'920'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 16.08.2022		1'267'052'873	1'349'150'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 17.08.2022		1'265'447'359	1'340'150'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 18.08.2022		1'252'188'353	1'326'600'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 19.08.2022		1'251'340'884	1'316'220'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 22.08.2022		1'246'839'066	1'308'170'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 23.08.2022		1'244'349'222	1'303'860'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 24.08.2022		1'234'525'389	1'286'960'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 25.08.2022		1'225'205'745	1'271'940'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 26.08.2022		1'228'086'979	1'276'270'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 30.08.2022		1'221'552'690	1'265'600'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 30.08.2022		1'265'600'000	1'219'810'592		USD/CHF		0.00	0.00	

ISIN / Due Date	Designation	Number / Nominal in thousands 01.10.2021	Purchase Addition 2)	Sale Disposal 3)	Number / Nominal in thousands 30.09.2022	Curr- ency	Price / rate 8)	Market value CHF	in % 7)	Cat.
	USD/CHF Expiry 31.08.2022		1'230'444'707	1'276'730'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 31.08.2022		1'276'730'000	1'229'580'361		USD/CHF		0.00	0.00	
	USD/CHF Expiry 01.09.2022		1'229'685'558	1'276'940'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 02.09.2022		1'218'014'666	1'248'150'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 06.09.2022		1'198'740'534	1'228'540'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 07.09.2022		1'189'832'761	1'208'190'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 07.09.2022		1'208'190'000	1'183'144'221		USD/CHF		0.00	0.00	
	USD/CHF Expiry 08.09.2022		1'199'163'202	1'224'640'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 09.09.2022		1'192'849'253	1'212'300'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 12.09.2022		1'191'656'754	1'213'810'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 13.09.2022		1'199'924'726	1'232'910'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 14.09.2022		1'203'024'282	1'251'330'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 15.09.2022		1'206'272'501	1'268'030'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 16.09.2022		1'191'622'018	1'240'040'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 20.09.2022		1'188'932'750	1'238'700'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 20.09.2022		1'238'700'000	1'190'092'173		USD/CHF		0.00	0.00	
	USD/CHF Expiry 21.09.2022		1'184'263'811	1'232'640'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 21.09.2022		1'232'640'000	1'186'144'819		USD/CHF		0.00	0.00	
	USD/CHF Expiry 22.09.2022		1'163'949'313	1'209'670'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 23.09.2022		1'159'727'665	1'201'880'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 26.09.2022		1'163'734'498	1'206'300'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 27.09.2022		1'168'102'738	1'189'600'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 28.09.2022		1'150'690'717	1'172'160'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 29.09.2022		1'149'838'735	1'160'300'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 30.09.2022		1'139'552'338	1'151'370'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 03.10.2022		1'147'769'771	1'169'930'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 04.10.2022		1'154'336'473	1'176'900'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 05.10.2022		1'172'163'637	1'191'130'000		CHF/USD		312'309.36	0.00	b)
Class AAH CHF								312'309.36	0.00	
	USD/EUR Expiry 05.10.2021		357'896'354	414'760'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 06.10.2021		360'694'228	418'320'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 07.10.2021		360'468'932	419'050'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 08.10.2021		359'772'212	417'060'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 11.10.2021		361'160'927	416'870'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 12.10.2021		361'730'845	418'220'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 13.10.2021		418'220'000	361'316'296		USD/EUR		0.00	0.00	
	USD/EUR Expiry 14.10.2021		363'883'445	421'200'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 15.10.2021		362'519'698	418'650'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 18.10.2021		366'177'339	423'890'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 19.10.2021		369'462'070	428'230'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 20.10.2021		363'615'683	421'970'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 21.10.2021		362'827'331	420'910'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 22.10.2021		365'639'143	425'810'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 25.10.2021		364'900'646	425'010'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 26.10.2021		365'025'234	425'150'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 27.10.2021		371'208'245	432'370'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 28.10.2021		370'476'739	430'210'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 29.10.2021		366'865'899	425'320'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 01.11.2021		369'213'524	428'200'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 02.11.2021		369'629'480	431'640'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 03.11.2021		364'203'257	421'450'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 04.11.2021		367'843'004	426'390'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 05.11.2021		367'775'933	425'860'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 08.11.2021		361'533'823	418'810'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 09.11.2021		368'332'578	425'300'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 10.11.2021		368'668'779	426'020'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 12.11.2021		373'224'116	432'580'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 15.11.2021		374'519'034	433'920'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 15.11.2021		433'920'000	376'686'286		USD/EUR		0.00	0.00	
	USD/EUR Expiry 16.11.2021		384'309'218	442'710'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 17.11.2021		383'577'876	438'960'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 18.11.2021		384'200'115	438'750'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 19.11.2021		383'133'492	434'850'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 22.11.2021		384'639'360	435'010'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 23.11.2021		383'289'241	434'950'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 24.11.2021		383'199'521	433'660'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 26.11.2021		374'291'418	420'930'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 29.11.2021		368'215'213	414'730'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 29.11.2021		414'730'000	370'440'173		USD/EUR		0.00	0.00	
	USD/EUR Expiry 30.11.2021		367'476'105	411'420'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 01.12.2021		370'958'492	419'800'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 02.12.2021		368'207'870	414'890'000		EUR/USD		0.00	0.00	

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	USD/EUR Expiry 03.12.2021		375'744'251	422'980'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 06.12.2021		369'551'935	418'840'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 07.12.2021		364'572'380	412'580'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 08.12.2021		364'472'488	411'100'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 09.12.2021		367'116'868	413'800'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 10.12.2021		367'937'042	413'860'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 13.12.2021		367'698'148	416'750'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 14.12.2021		367'361'081	414'560'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 15.12.2021		366'994'793	414'910'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 16.12.2021		369'578'828	416'760'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 17.12.2021		367'911'163	414'740'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 20.12.2021		365'549'520	411'290'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 21.12.2021		372'555'395	421'290'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 22.12.2021		377'868'357	426'070'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 23.12.2021		374'848'578	423'160'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 29.12.2021		373'995'491	421'230'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 29.12.2021		421'230'000	371'966'727		USD/EUR		0.00	0.00	
	USD/EUR Expiry 30.12.2021		373'247'079	422'690'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 30.12.2021		422'690'000	373'751'039		USD/EUR		0.00	0.00	
	USD/EUR Expiry 04.01.2022		376'641'492	426'090'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 04.01.2022		426'090'000	375'422'922		USD/EUR		0.00	0.00	
	USD/EUR Expiry 05.01.2022		373'993'826	424'480'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 05.01.2022		424'480'000	374'588'551		USD/EUR		0.00	0.00	
	USD/EUR Expiry 06.01.2022		376'565'124	426'730'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 07.01.2022		376'546'802	425'830'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 10.01.2022		380'576'907	431'500'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 11.01.2022		373'233'960	421'580'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 12.01.2022		372'864'928	423'170'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 13.01.2022		373'200'458	422'420'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 14.01.2022		376'092'160	426'550'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 18.01.2022		379'082'690	433'000'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 19.01.2022		379'378'518	434'830'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 19.01.2022		434'830'000	380'342'179		USD/EUR		0.00	0.00	
	USD/EUR Expiry 20.01.2022		379'432'950	433'800'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 21.01.2022		378'598'457	429'420'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 24.01.2022		382'933'082	434'500'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 25.01.2022		386'628'823	438'790'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 26.01.2022		385'066'903	436'910'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 27.01.2022		383'283'658	433'430'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 28.01.2022		386'966'713	436'310'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 31.01.2022		384'727'371	434'060'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 01.02.2022		378'764'571	422'260'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 02.02.2022		374'174'306	417'760'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 03.02.2022		375'260'511	420'710'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 04.02.2022		376'279'762	423'320'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 07.02.2022		376'869'011	425'790'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 08.02.2022		373'363'203	426'330'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 09.02.2022		376'340'751	430'690'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 10.02.2022		378'399'086	433'140'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 11.02.2022		379'962'004	433'960'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 14.02.2022		381'904'422	436'520'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 15.02.2022		382'198'761	438'330'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 16.02.2022		381'745'832	435'300'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 17.02.2022		389'914'290	440'980'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 18.02.2022		383'881'774	435'930'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 22.02.2022		387'680'616	440'650'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 23.02.2022		394'242'220	448'240'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 23.02.2022		448'240'000	395'252'456		USD/EUR		0.00	0.00	
	USD/EUR Expiry 24.02.2022		394'573'425	447'480'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 25.02.2022		392'734'344	445'120'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 28.02.2022		393'461'497	445'640'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 01.03.2022		410'550'853	456'340'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 02.03.2022		398'447'296	448'050'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 03.03.2022		403'761'653	453'560'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 04.03.2022		406'421'749	452'790'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 07.03.2022		408'737'122	452'360'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 08.03.2022		406'632'905	449'810'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 09.03.2022		408'897'811	446'470'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 10.03.2022		416'884'450	453'430'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 11.03.2022		431'892'817	469'840'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 14.03.2022		419'892'234	463'780'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 15.03.2022		422'472'966	465'550'000		EUR/USD		0.00	0.00	

ISIN / Due Date	Designation	Number / Nominal in thousands 01.10.2021	Purchase Addition 2)	Sale Disposal 3)	Number / Nominal in thousands 30.09.2022	Curr- ency	Price / rate 8)	Market value CHF	in % 7)	Cat.
	USD/EUR Expiry 16.03.2022		418'417'940	458'830'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 17.03.2022		412'775'643	453'200'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 18.03.2022		405'232'499	444'660'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 21.03.2022		405'386'049	445'740'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 22.03.2022		411'285'997	456'970'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 23.03.2022		408'782'090	451'620'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 24.03.2022		406'872'530	449'550'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 25.03.2022		403'151'318	444'330'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 28.03.2022		405'841'884	446'560'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 29.03.2022		413'953'666	455'710'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 30.03.2022		413'604'238	454'300'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 31.03.2022		408'873'622	448'490'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 01.04.2022		404'174'764	448'790'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 04.04.2022		407'940'840	455'520'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 05.04.2022		410'110'598	456'360'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 06.04.2022		409'217'891	451'610'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 07.04.2022		408'760'704	449'470'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 08.04.2022		413'154'621	451'980'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 11.04.2022		408'369'786	445'920'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 12.04.2022		409'128'251	446'470'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 13.04.2022		410'054'875	445'850'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 14.04.2022		413'039'549	450'140'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 19.04.2022		415'254'915	451'630'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 20.04.2022		417'726'700	453'180'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 21.04.2022		415'954'046	448'230'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 22.04.2022		416'454'234	449'260'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 25.04.2022		412'129'568	447'800'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 26.04.2022		412'342'043	447'140'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 27.04.2022		412'476'380	444'440'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 28.04.2022		401'833'581	430'240'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 29.04.2022		403'852'799	430'100'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 03.05.2022		400'231'224	420'960'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 03.05.2022		420'960'000	400'315'718		USD/EUR		0.00	0.00	
	USD/EUR Expiry 04.05.2022		399'400'153	420'010'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 04.05.2022		420'010'000	398'102'424		USD/EUR		0.00	0.00	
	USD/EUR Expiry 05.05.2022		403'955'771	426'200'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 06.05.2022		395'893'037	417'200'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 09.05.2022		393'608'343	415'220'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 10.05.2022		401'357'418	422'700'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 11.05.2022		398'245'998	421'450'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 12.05.2022		394'191'453	415'070'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 13.05.2022		393'145'936	414'480'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 16.05.2022		392'177'870	413'630'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 17.05.2022		388'084'701	404'080'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 18.05.2022		382'628'690	397'710'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 19.05.2022		382'902'935	398'420'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 20.05.2022		385'897'163	406'610'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 23.05.2022		382'946'382	402'590'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 24.05.2022		389'217'189	412'210'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 25.05.2022		387'662'211	409'280'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 27.05.2022		392'041'828	418'320'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 27.05.2022		418'320'000	389'954'695		USD/EUR		0.00	0.00	
	USD/EUR Expiry 31.05.2022		394'595'688	423'370'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 31.05.2022		423'370'000	396'465'829		USD/EUR		0.00	0.00	
	USD/EUR Expiry 01.06.2022		389'958'686	416'440'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 01.06.2022		416'440'000	388'800'194		USD/EUR		0.00	0.00	
	USD/EUR Expiry 07.06.2022		392'071'027	420'050'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 07.06.2022		420'050'000	392'144'964		USD/EUR		0.00	0.00	
	USD/EUR Expiry 08.06.2022		388'141'963	415'780'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 08.06.2022		415'780'000	389'796'186		USD/EUR		0.00	0.00	
	USD/EUR Expiry 09.06.2022		384'398'325	410'040'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 10.06.2022		384'753'326	411'950'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 13.06.2022		386'735'236	415'110'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 14.06.2022		385'313'107	410'360'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 15.06.2022		381'267'123	401'480'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 16.06.2022		382'262'777	398'400'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 17.06.2022		380'294'245	395'900'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 21.06.2022		380'692'198	396'450'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 22.06.2022		375'718'853	394'350'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 22.06.2022		394'350'000	377'068'931		USD/EUR		0.00	0.00	
	USD/EUR Expiry 23.06.2022		380'859'683	398'340'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 24.06.2022		379'784'932	401'280'000		EUR/USD		0.00	0.00	

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	USD/EUR Expiry 27.06.2022		379'043'899	401'760'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 28.06.2022		380'461'729	400'560'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 29.06.2022		377'319'840	397'860'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 30.06.2022		373'573'997	395'890'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 01.07.2022		370'321'057	389'380'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 05.07.2022		370'006'903	387'780'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 06.07.2022		364'736'379	381'310'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 06.07.2022		381'310'000	366'972'389		USD/EUR		0.00	0.00	
	USD/EUR Expiry 07.07.2022		362'011'590	376'180'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 08.07.2022		357'288'792	365'930'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 11.07.2022		352'180'988	359'070'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 12.07.2022		351'696'782	357'670'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 13.07.2022		348'784'347	354'830'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 14.07.2022		349'229'868	352'140'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 15.07.2022		347'903'791	349'620'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 18.07.2022		344'265'181	348'070'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 19.07.2022		341'695'573	341'570'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 20.07.2022		343'272'411	346'050'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 21.07.2022		345'153'073	351'950'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 22.07.2022		344'426'367	353'000'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 25.07.2022		344'385'307	351'740'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 26.07.2022		344'040'107	350'640'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 27.07.2022		349'786'868	357'900'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 28.07.2022		348'656'143	356'230'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 29.07.2022		347'937'299	352'580'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 02.08.2022		346'699'465	350'950'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 02.08.2022		350'950'000	345'549'068		USD/EUR		0.00	0.00	
	USD/EUR Expiry 03.08.2022		354'089'729	359'650'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 03.08.2022		359'650'000	352'691'399		USD/EUR		0.00	0.00	
	USD/EUR Expiry 04.08.2022		353'685'957	360'690'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 05.08.2022		359'406'117	366'630'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 08.08.2022		358'427'715	363'150'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 09.08.2022		361'901'675	369'610'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 10.08.2022		360'890'865	366'860'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 11.08.2022		361'806'262	369'730'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 12.08.2022		365'093'826	373'290'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 15.08.2022		363'628'289	376'660'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 16.08.2022		365'236'300	377'910'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 17.08.2022		364'579'317	373'490'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 18.08.2022		360'776'328	367'790'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 19.08.2022		359'903'511	366'360'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 22.08.2022		359'552'331	365'440'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 23.08.2022		358'194'957	362'830'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 24.08.2022		355'518'509	356'990'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 25.08.2022		352'033'360	350'850'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 26.08.2022		355'226'983	354'800'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 30.08.2022		351'345'902	351'130'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 30.08.2022		351'130'000	351'752'602		USD/EUR		0.00	0.00	
	USD/EUR Expiry 31.08.2022		355'544'782	354'940'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 31.08.2022		354'940'000	354'327'014		USD/EUR		0.00	0.00	
	USD/EUR Expiry 01.09.2022		355'718'994	356'360'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 02.09.2022		351'748'380	351'340'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 06.09.2022		346'532'980	348'520'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 07.09.2022		343'733'677	341'530'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 07.09.2022		341'530'000	340'566'198		USD/EUR		0.00	0.00	
	USD/EUR Expiry 08.09.2022		346'246'405	347'250'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 09.09.2022		344'433'125	341'140'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 12.09.2022		343'672'827	342'000'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 13.09.2022		346'144'152	344'690'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 14.09.2022		347'720'205	349'250'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 15.09.2022		350'739'367	355'380'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 16.09.2022		346'801'821	347'330'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 20.09.2022		345'471'457	345'430'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 20.09.2022		345'430'000	345'613'175		USD/EUR		0.00	0.00	
	USD/EUR Expiry 21.09.2022		343'114'523	342'950'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 21.09.2022		342'950'000	341'934'455		USD/EUR		0.00	0.00	
	USD/EUR Expiry 22.09.2022		337'131'526	338'150'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 23.09.2022		338'553'729	338'420'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 26.09.2022		340'509'175	336'420'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 27.09.2022		341'493'631	335'190'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 28.09.2022		335'452'083	325'570'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 29.09.2022		335'071'447	323'290'000		EUR/USD		0.00	0.00	

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	USD/EUR Expiry 30.09.2022		332'183'578	319'590'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 03.10.2022		334'960'786	322'690'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 04.10.2022		335'708'436	327'920'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 05.10.2022		339'068'852	332'220'000		EUR/USD		59'196.25	0.00	b)
Class AAH EUR								59'196.25	0.00	
	USD/GBP Expiry 05.10.2021		14'260'680	19'230'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 06.10.2021		14'386'863	19'480'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 07.10.2021		14'362'752	19'540'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 08.10.2021		14'321'962	19'510'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 11.10.2021		14'373'101	19'500'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 12.10.2021		14'394'097	19'610'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 13.10.2021		19'610'000	14'378'309		USD/GBP		0.00	0.00	
	USD/GBP Expiry 14.10.2021		14'495'580	19'770'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 15.10.2021		14'439'637	19'640'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 18.10.2021		14'602'432	19'910'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 19.10.2021		14'740'763	20'170'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 20.10.2021		14'490'701	19'950'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 21.10.2021		14'469'037	19'850'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 22.10.2021		14'572'844	20'110'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 25.10.2021		14'521'495	20'060'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 26.10.2021		14'549'638	20'110'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 27.10.2021		14'803'629	20'390'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 28.10.2021		14'758'389	20'320'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 29.10.2021		14'612'096	20'150'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 01.11.2021		14'729'194	20'200'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 02.11.2021		14'738'970	20'340'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 03.11.2021		14'511'416	19'890'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 04.11.2021		14'680'885	20'080'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 05.11.2021		14'665'770	19'960'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 08.11.2021		14'422'788	19'700'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 09.11.2021		14'710'634	19'850'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 10.11.2021		14'714'560	19'850'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 12.11.2021		14'892'730	20'200'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 15.11.2021		14'926'937	20'230'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 15.11.2021		20'230'000	15'013'433		USD/GBP		0.00	0.00	
	USD/GBP Expiry 16.11.2021		15'250'866	20'550'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 17.11.2021		15'223'291	20'390'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 18.11.2021		15'208'656	20'430'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 19.11.2021		15'216'719	20'420'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 22.11.2021		15'253'582	20'540'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 23.11.2021		15'211'732	20'500'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 24.11.2021		15'202'932	20'460'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 26.11.2021		14'866'814	19'920'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 29.11.2021		14'631'968	19'560'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 29.11.2021		19'560'000	14'674'879		USD/GBP		0.00	0.00	
	USD/GBP Expiry 30.11.2021		14'577'292	19'430'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 01.12.2021		14'717'735	19'630'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 02.12.2021		14'614'594	19'430'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 03.12.2021		14'904'234	19'720'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 06.12.2021		14'673'564	19'540'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 07.12.2021		14'451'660	19'230'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 08.12.2021		14'479'246	19'140'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 09.12.2021		14'557'542	19'270'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 10.12.2021		14'573'201	19'290'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 13.12.2021		14'566'306	19'250'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 14.12.2021		14'515'678	19'170'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 15.12.2021		14'535'005	19'230'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 16.12.2021		14'640'270	19'370'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 17.12.2021		14'530'831	19'230'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 20.12.2021		14'468'987	19'120'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 21.12.2021		14'685'808	19'580'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 22.12.2021		14'798'230	19'630'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 23.12.2021		14'698'095	19'430'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 29.12.2021		14'669'727	19'410'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 29.12.2021		19'410'000	14'541'940		USD/GBP		0.00	0.00	
	USD/GBP Expiry 30.12.2021		14'639'325	19'540'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 30.12.2021		19'540'000	14'573'280		USD/GBP		0.00	0.00	
	USD/GBP Expiry 04.01.2022		14'779'695	19'820'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 04.01.2022		19'820'000	14'697'921		USD/GBP		0.00	0.00	
	USD/GBP Expiry 05.01.2022		14'668'226	19'780'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 05.01.2022		19'780'000	14'654'457		USD/GBP		0.00	0.00	
	USD/GBP Expiry 06.01.2022		14'787'781	19'960'000		GBP/USD		0.00	0.00	

ISIN / Due Date	Designation	Number / Nominal in thousands 01.10.2021	Purchase Addition 2)	Sale Disposal 3)	Number / Nominal in thousands 30.09.2022	Curr- ency	Price / rate 8)	Market value CHF	in % 7)	Cat.
	USD/GBP Expiry 07.01.2022		14'777'844	20'030'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 10.01.2022		14'918'014	20'240'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 11.01.2022		14'622'731	19'780'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 12.01.2022		14'637'632	19'870'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 13.01.2022		14'645'564	19'860'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 14.01.2022		14'750'184	20'070'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 18.01.2022		14'881'550	20'370'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 19.01.2022		14'888'861	20'450'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 19.01.2022		20'450'000	14'946'208		USD/GBP		0.00	0.00	
	USD/GBP Expiry 20.01.2022		14'909'665	20'400'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 21.01.2022		14'836'446	20'150'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 24.01.2022		14'551'042	19'830'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 25.01.2022		14'666'901	20'030'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 26.01.2022		14'608'886	19'800'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 27.01.2022		14'580'816	19'630'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 28.01.2022		14'667'508	19'780'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 31.01.2022		14'582'487	19'700'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 01.02.2022		14'367'966	19'240'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 02.02.2022		14'217'651	19'070'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 03.02.2022		14'287'194	19'170'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 04.02.2022		14'294'100	19'310'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 07.02.2022		14'329'594	19'440'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 08.02.2022		14'239'708	19'380'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 09.02.2022		14'350'606	19'420'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 10.02.2022		14'409'744	19'500'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 11.02.2022		14'466'981	19'610'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 14.02.2022		14'534'272	19'690'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 15.02.2022		14'554'790	19'820'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 16.02.2022		14'520'116	19'750'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 17.02.2022		14'859'710	20'080'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 18.02.2022		14'659'416	19'820'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 22.02.2022		14'794'168	20'090'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 23.02.2022		15'050'279	20'500'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 23.02.2022		20'500'000	15'093'062		USD/GBP		0.00	0.00	
	USD/GBP Expiry 24.02.2022		15'078'437	20'480'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 25.02.2022		15'057'737	20'470'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 28.02.2022		15'155'052	20'550'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 01.03.2022		15'449'594	20'510'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 02.03.2022		14'966'791	20'080'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 03.03.2022		15'195'179	20'390'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 04.03.2022		15'314'865	20'450'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 07.03.2022		15'360'775	20'450'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 08.03.2022		15'373'107	20'510'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 09.03.2022		15'465'095	20'440'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 10.03.2022		15'765'264	20'710'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 11.03.2022		16'230'188	21'280'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 14.03.2022		15'826'682	20'820'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 15.03.2022		15'887'910	20'860'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 16.03.2022		15'735'112	20'590'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 17.03.2022		15'559'270	20'300'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 18.03.2022		15'222'785	19'890'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 21.03.2022		15'217'318	19'930'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 22.03.2022		15'457'630	20'340'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 23.03.2022		15'377'792	20'250'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 24.03.2022		16'122'064	21'290'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 25.03.2022		15'952'247	21'150'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 28.03.2022		16'090'494	21'260'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 29.03.2022		16'397'434	21'620'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 30.03.2022		16'297'979	21'500'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 31.03.2022		16'142'611	21'120'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 01.04.2022		15'934'684	20'930'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 04.04.2022		16'121'711	21'240'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 05.04.2022		16'138'207	21'250'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 06.04.2022		16'076'079	21'070'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 07.04.2022		16'086'700	21'100'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 08.04.2022		16'250'962	21'340'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 11.04.2022		16'060'243	21'020'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 12.04.2022		16'093'478	21'030'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 13.04.2022		16'159'995	21'020'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 14.04.2022		16'254'683	21'200'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 19.04.2022		16'344'506	21'310'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 20.04.2022		16'442'462	21'440'000		GBP/USD		0.00	0.00	

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	USD/GBP Expiry 21.04.2022		16'359'473	21'340'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 22.04.2022		16'374'222	21'270'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 25.04.2022		16'257'601	21'210'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 26.04.2022		16'239'572	21'160'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 27.04.2022		16'228'747	20'840'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 28.04.2022		15'803'455	20'090'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 29.04.2022		15'941'141	20'120'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 03.05.2022		15'780'049	19'730'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 04.05.2022		15'717'430	19'550'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 05.05.2022		15'928'690	20'000'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 06.05.2022		15'595'499	19'510'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 09.05.2022		15'503'312	19'380'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 10.05.2022		15'774'336	19'520'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 11.05.2022		15'666'101	19'350'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 12.05.2022		15'521'502	19'100'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 13.05.2022		15'497'076	19'080'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 16.05.2022		15'468'819	19'090'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 17.05.2022		15'278'289	18'680'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 18.05.2022		15'057'899	18'400'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 19.05.2022		15'065'083	18'460'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 20.05.2022		15'194'644	18'950'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 23.05.2022		15'066'757	18'700'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 24.05.2022		15'369'837	19'200'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 25.05.2022		15'297'610	19'070'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 27.05.2022		15'460'486	19'440'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 27.05.2022		19'440'000	15'519'719		USD/GBP		0.00	0.00	
	USD/GBP Expiry 31.05.2022		15'527'690	19'450'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 31.05.2022		19'450'000	15'504'803		USD/GBP		0.00	0.00	
	USD/GBP Expiry 01.06.2022		15'361'277	19'270'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 01.06.2022		19'270'000	15'274'860		USD/GBP		0.00	0.00	
	USD/GBP Expiry 07.06.2022		15'441'420	19'480'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 07.06.2022		19'480'000	15'457'864		USD/GBP		0.00	0.00	
	USD/GBP Expiry 08.06.2022		15'283'288	19'260'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 08.06.2022		19'260'000	15'413'549		USD/GBP		0.00	0.00	
	USD/GBP Expiry 09.06.2022		15'357'529	19'190'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 10.06.2022		15'314'922	19'270'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 13.06.2022		15'439'217	19'380'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 14.06.2022		15'366'845	19'270'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 15.06.2022		15'258'095	18'830'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 16.06.2022		15'282'529	18'540'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 17.06.2022		15'195'391	18'240'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 21.06.2022		15'204'815	18'350'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 22.06.2022		15'167'548	18'620'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 22.06.2022		18'620'000	15'285'474		USD/GBP		0.00	0.00	
	USD/GBP Expiry 23.06.2022		15'383'744	18'740'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 24.06.2022		15'311'742	18'810'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 27.06.2022		15'287'750	18'820'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 28.06.2022		15'333'631	18'820'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 29.06.2022		15'224'787	18'710'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 30.06.2022		15'192'473	18'690'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 01.07.2022		15'157'813	18'490'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 05.07.2022		15'130'159	18'340'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 06.07.2022		15'182'390	18'440'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 06.07.2022		18'440'000	15'360'906		USD/GBP		0.00	0.00	
	USD/GBP Expiry 07.07.2022		14'960'882	17'960'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 08.07.2022		14'814'933	17'650'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 11.07.2022		14'593'490	17'380'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 12.07.2022		14'533'140	17'440'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 13.07.2022		14'411'451	17'330'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 14.07.2022		14'481'473	17'210'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 15.07.2022		14'367'230	17'080'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 18.07.2022		14'236'776	17'010'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 19.07.2022		14'155'693	16'680'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 20.07.2022		14'183'799	16'810'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 21.07.2022		14'268'906	17'160'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 22.07.2022		14'220'808	17'110'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 25.07.2022		14'196'470	17'030'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 26.07.2022		14'169'552	16'930'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 27.07.2022		14'431'998	17'380'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 28.07.2022		14'313'979	17'240'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 29.07.2022		14'261'469	17'180'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 02.08.2022		14'270'671	17'170'000		GBP/USD		0.00	0.00	

ISIN / Due Date	Designation	Number / Nominal in thousands 01.10.2021	Purchase Addition 2)	Sale Disposal 3)	Number / Nominal in thousands 30.09.2022	Curr- ency	Price / rate 8)	Market value CHF	in % 7)	Cat.
	GBP/USD Expiry 02.08.2022		17'170'000	14'153'821		USD/GBP		0.00	0.00	
	USD/GBP Expiry 03.08.2022		14'565'484	17'670'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 03.08.2022		17'670'000	14'521'696		USD/GBP		0.00	0.00	
	USD/GBP Expiry 04.08.2022		14'488'311	17'630'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 05.08.2022		14'754'181	18'030'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 08.08.2022		14'651'549	17'750'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 09.08.2022		14'828'576	17'960'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 10.08.2022		14'736'187	17'770'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 11.08.2022		14'826'427	17'970'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 12.08.2022		14'939'522	18'060'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 15.08.2022		14'880'746	18'250'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 16.08.2022		14'951'436	18'280'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 17.08.2022		14'880'234	18'030'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 18.08.2022		14'769'135	17'840'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 19.08.2022		14'735'499	17'820'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 22.08.2022		14'729'729	17'740'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 23.08.2022		14'671'039	17'610'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 24.08.2022		14'564'914	17'190'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 25.08.2022		14'385'273	16'960'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 26.08.2022		14'519'972	17'210'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 30.08.2022		14'431'961	17'060'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 31.08.2022		14'560'976	17'220'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 01.09.2022		14'596'039	17'210'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 02.09.2022		14'410'591	16'760'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 06.09.2022		14'223'137	16'550'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 07.09.2022		14'063'441	16'210'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 07.09.2022		16'210'000	13'992'956		USD/GBP		0.00	0.00	
	USD/GBP Expiry 08.09.2022		14'165'327	16'410'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 09.09.2022		14'113'083	16'270'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 12.09.2022		14'085'490	16'150'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 13.09.2022		14'186'107	16'300'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 14.09.2022		14'236'252	16'490'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 15.09.2022		14'325'234	16'770'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 16.09.2022		14'172'687	16'360'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 20.09.2022		14'111'108	16'340'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 21.09.2022		14'037'891	16'130'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 22.09.2022		13'802'948	15'780'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 23.09.2022		13'800'161	15'750'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 26.09.2022		13'855'280	15'700'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 27.09.2022		13'888'137	15'640'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 28.09.2022		13'758'451	15'000'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 29.09.2022		13'669'647	14'750'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 30.09.2022		13'532'101	14'580'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 03.10.2022		13'620'993	14'640'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 04.10.2022		13'664'755	15'080'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 05.10.2022		13'812'093	15'420'000		GBP/USD		44.71	0.00	b)
Class AAH GBP								44.71	0.00	
forward exchange transactions classes								371'550.32	0.00	

Statement of Assets	Market value CHF	in % 7)
Sight deposits	869'152.09	0.01
Precious metals	8'246'281'422.77	99.98
Derivative financial instruments	371'550.32	0.00
Total fund assets at end of accounting period	8'247'522'125.18	100.00
Other liabilities	-8'594'274.64	
The fund's net assets at the end of the accounting period	8'238'927'850.54	

Valuation categories	Market value CHF	in % 7)
a) Investments listed on an exchange or other regulated market open to the public are valued at the prices paid on the main market (Art. 88 para. 1 CISA);	8'246'281'422.77	99.98
b) Investments for which no prices are available pursuant to letter a are valued on the basis of parameters observable on the market;	371'550.32	0.00
c) Investments that are valued on the basis of parameters not observable on the market using appropriate valuation models while taking into account current market conditions.	0.00	0.00

OTC counterparties

Zürcher Kantonalbank

Exchange rates

EUR	1 = CHF	0.96422309
GBP	1 = CHF	1.09871828
USD	1 = CHF	0.98425000

4 Derivative financial instruments - risk according to Commitment I

Exposure	Currency	Amount	in % (28)
Total exposure-increasing positions (underlying equivalent)	CHF	-	-
Total exposure-reducing positions (underlying equivalent)	CHF	1'514'534'372.50	18.383

5 Fees in favour of subfunds and commissions in favour of fund management company

Period: 01.10.2021 - 30.09.2022

Class	Currency	Issuing fees, Issuing commission in % in favour of 30)		Redemption fees, Redemption commission in % in favour of 30)	
		Subfund	Mgmt co.	Subfund	Mgmt co.
AA CHF	CHF	-	-	-	-
AA EUR	CHF	-	-	-	-
AA GBP	CHF	-	-	-	-
AA USD	CHF	-	-	-	-
AAH CHF	CHF	-	-	-	-
AAH EUR	CHF	-	-	-	-
AAH GBP	CHF	-	-	-	-

6 Additional information and off-balance-sheet business

Securities lent as at the balance sheet date	Currency	Amount
Shares and other equity securities and rights	CHF	-
Bonds, convertible bonds, and other debt securities and rights	CHF	-
Other securities	CHF	-

Securities under repurchase agreement as at the balance sheet date	Currency	Amount
None	CHF	-

The fund management company has not included any agreements in respect of 'soft commissions'.

7 Flat-rate management fee

The flat-rate management fee (FMF) is used for administration and compensating the custodian bank for the services provided (AF) as well as for asset management and distribution of the subfund (MF).

Rates actually charged during the financial year:

Period: 01.10.2021 - 30.09.2022

Class	FMF p.a. in %		AF p.a. in %	MF p.a. in %	MF target fund
	Eff	Max	Eff	Eff	p.a. in %
AA CHF	0.400	1.000	0.300	0.100	-
AA EUR	0.400	1.000	0.300	0.100	-
AA GBP	0.400	1.000	0.300	0.100	-
AA USD	0.400	1.000	0.300	0.100	-
AAH CHF	0.400	1.050	0.300	0.100	-
AAH EUR	0.400	1.050	0.300	0.100	-
AAH GBP	0.400	1.050	0.300	0.100	-

In Accordance with the Code of Conduct of the Asset Management Association Switzerland of 5 August and 23 September 2021 (entered into force on 1 Januar 2022): The management fee may be used to cover fees and compensation (including retrocessions) in respect of distribution activities of the fund. Distribution activities comprise all activities in connection with the offering, advertising or brokering of the fund. On the basis of objective criteria, the company or fund management company may grant investors discounts on the fees or expenses charged to the fund.

8 Benchmark

This fund has no reference index.

9 TER

The TER was calculated in accordance with the 'Guidelines on the calculation and disclosure of the TER' issued by the AMAS - Asset Management Association Switzerland (as at: 5 August 2021).

10 Distribution of net income 2021 / 2022

Ex date: 24.01.2023

Distribution to unitholders

Payable: 27.01.2023

Class	Eligible for affidavit procedure	Currency	Gross per unit	Less 35% Swiss withholding tax	Net per unit
AA CHF	No	CHF	-	-	-
AA EUR	No	CHF	-	-	-
AA GBP	No	CHF	-	-	-
AA USD	No	CHF	-	-	-
AAH CHF	No	CHF	-	-	-
AAH EUR	No	CHF	-	-	-
AAH GBP	No	CHF	-	-	-

11 Footnotes

- 1) The net asset value is rounded to the nearest 0.01 of the fund's unit of account.
- 2) Purchases include the following transactions: Purchases / free shares / conversions / name changes / splits / stock/optional dividends / stock splits / transfers / share exchange between companies / allocations from subscription/option rights / contributions in kind.
- 3) Sales include the following transactions: Sales / drawings by lot / eliminations due to maturity / exercising of subscription/option rights / conversions / reverse splits / repayments / transfers / share exchange between companies / redemptions in kind.
- 7) Any variations in totals are attributable to rounding differences.
- 8) Prices of UK securities are given in pence.
- 28) All exposure-increasing derivatives (net after offsetting opposite positions) are covered by near-money assets. All exposure-reducing derivatives (net after offsetting opposite positions) are covered by the corresponding underlyings.
- 30) Figures shown as a percentage of net asset value.
- 35) Forward exchange transactions concluded exclusively for the purpose of currency hedging are valued at the purchase price at the time of opening. These forward exchange transactions are valued at replacement value on the subsequent bank working days.

12 Valuation principles and calculation of the net asset value

1. The net asset value of the fund and the share of assets attributable to the individual classes (ratios) are calculated in the accounting currency of the investment fund at the market value as of the end of the financial year and for each day on which units are issued or redeemed. No calculations of fund assets are carried out on days when the London gold market is closed (e.g. bank and stock exchange holidays).
2. The value of gold is calculated based on the afternoon closing prices on the London gold market (LBMA Gold Price PM in USD).
3. Liquid assets held in the form of bank deposits are valued on the basis of the amount due plus accrued interest. If there are significant changes in the market conditions or credit rating, the valuation basis for call deposits is adjusted in line with the new market returns.
4. The net asset value of a share in a particular class is obtained by calculating the ratio of that class to the market value of the fund assets attributable to the class, less any liabilities of the investment fund attributable to that share class, and dividing the result by the number of shares of that class in circulation. It is rounded off to 1/100 of the reference currency of the relevant share class.
5. The ratio of the market value of the fund's net assets (fund's assets less liabilities) attributable to the respective share classes is determined for the first time at the initial issue of more than one class of shares (if this occurs simultaneously) or the initial issue of a further share class on the basis of the assets accruing to the fund for each share class. The ratio is recalculated if any of the following events occurs:
 - a. when units are issued and redeemed;
 - b. on the distribution dates, provided that (i) such distributions are only made for individual share classes (distribution classes) or provided that (ii) the distributions of the various share classes differ when expressed as a percentage of their respective net asset values, or provided that (iii) different commissions or costs are charged on the distributions of the various share classes when expressed as a percentage of the distribution;
 - c. in the calculation of the net asset value, as part of the allocation of liabilities (including due or accrued costs and commissions) to the various share classes, provided that the liabilities of the various share classes are different when expressed as a percentage of the respective net asset value, especially if (i) different commission rates are applied for the various share classes or if (ii) class-specific costs are charged;
 - d. in the calculation of the net asset value, as part of the allocation of income or capital gains to the various share classes, provided the income or capital gains arise from transactions made solely in the interests of one share class or in the interests of several share classes but disproportionately to their ratio of the fund's net assets.