

ZKB GOLD ETF

Annual report as at 30.09.2024

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, 27.01.2025

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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

Dr. Thomas Fischer, Mitglied
General Counsel, Zürcher Kantonalbank

Regina Kleeb, Mitglied
Unabhängige Verwaltungsrätin, Master of Advanced Studies in Bankmanagement (IFZ)

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

Anlageentscheide Zürcher Kantonalbank, Bahnhofstrasse 9, 8001 Zürich
Fondsadministration 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	01.10.2023 30.09.2024	01.10.2022 30.09.2023	01.10.2021 30.09.2022	01.10.2020 30.09.2021
Consolidated	CHF				
The fund's net assets at the end of the accounting period		11'470'968'977.69	8'231'343'803.29	8'238'927'850.54	8'829'096'134.38
Class AA CHF	CHF				
The fund's net assets at the end of the accounting period		4'692'028'238.60	3'795'538'149.38	3'683'491'619.12	3'920'472'612.55
Number of units at the end of the accounting period		7'095'932.000	7'411'932.000	7'450'280.000	7'988'346.000
Net asset value per unit at the end of the accounting period 1)		661.23	512.08	494.41	490.77
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)		1'262'089'143.99	1'045'697'274.77	1'114'394'362.99	1'170'246'846.70
Number of units at the end of the accounting period		606'966.000	649'366.000	716'766.000	758'266.000
Net asset value per unit at the end of the accounting period 1)		2'208.68	1'662.63	1'612.44	1'427.51
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)		29'205'275.02	18'740'537.30	18'873'592.82	21'986'293.43
Number of units at the end of the accounting period		14'000.000	11'600.000	12'100.000	14'200.000
Net asset value per unit at the end of the accounting period 1)		1'843.66	1'446.91	1'419.66	1'230.97
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)		2'799'361'859.23	1'869'950'128.29	1'915'018'653.74	2'025'946'316.76
Number of units at the end of the accounting period		1'346'258.017	1'161'204.000	1'231'704.000	1'312'704.000
Net asset value per unit at the end of the accounting period 1)		2'465.02	1'760.34	1'579.65	1'654.43
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		1'937'062'290.10	1'157'096'002.25	1'164'391'854.05	1'285'593'608.16
Number of units at the end of the accounting period		3'335'798.000	2'666'954.000	2'854'254.000	2'953'254.000
Net asset value per unit at the end of the accounting period 1)		580.69	433.86	407.95	435.31
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)		644'153'798.50	329'523'324.45	327'539'472.46	386'924'269.93
Number of units at the end of the accounting period		505'217.150	344'812.000	372'712.000	369'712.000
Net asset value per unit at the end of the accounting period 1)		1'354.31	986.70	911.41	968.02
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)		107'068'372.25	14'798'386.85	15'218'295.36	17'926'186.85
Number of units at the end of the accounting period		68'065.007	13'250.000	15'200.000	14'900.000
Net asset value per unit at the end of the accounting period 1)		1'390.22	1'000.27	911.25	956.50
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

	2023 / 2024	2023	2022	2021
Class AA CHF	29.13 %	3.81 %	1.53 %	-1.82 %
Class AA EUR	32.84 %	10.25 %	6.54 %	2.49 %
Class AA GBP	27.42 %	7.67 %	12.58 %	-3.87 %
Class AA USD	40.03 %	14.11 %	-0.02 %	-4.75 %
Class AAH CHF	33.84 %	9.11 %	-2.82 %	-6.03 %
Class AAH EUR	37.26 %	11.37 %	-2.18 %	-5.64 %
Class AAH GBP	38.98 %	12.76 %	-0.87 %	-4.91 %

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	30.09.2024	30.09.2023
Sight deposits	756'146.44	842'522.48
Andere Anlagen - Edelmetalle	11'473'400'148.18	8'238'373'331.29
Derivative financial instruments	611'675.76	423'041.13
Other assets	14'334.89	567.16
Total fund assets at end of the accounting period	11'474'782'305.27	8'239'639'462.06
Other liabilities	-3'813'327.58	-8'295'658.77
The fund's net assets at the end of the accounting period	11'470'968'977.69	8'231'343'803.29

Number of units outstanding

	from to	01.10.2023 30.09.2024	01.10.2022 30.09.2023
Class AA CHF			
Total at beginning of accounting period		7'411'932.000	7'450'280.000
Units issued		127'000.000	263'000.000
Units redeemed		-443'000.000	-300'000.000
Units redeemed (redemptions in kind)		-	-1'348.000
Total at end of accounting period		7'095'932.000	7'411'932.000
Class AA EUR			
Total at beginning of accounting period		649'366.000	716'766.000
Units issued		2'100.000	5'000.000
Units redeemed		-44'500.000	-72'400.000
Total at end of accounting period		606'966.000	649'366.000
Class AA GBP			
Total at beginning of accounting period		11'600.000	12'100.000
Units issued		3'600.000	1'000.000
Units redeemed		-1'200.000	-1'500.000
Total at end of accounting period		14'000.000	11'600.000
Class AA USD			
Total at beginning of accounting period		1'161'204.000	1'231'704.000
Units issued		14'000.712	10'000.000
Units issued from acquired funds		291'621.668	-
Units redeemed		-120'568.363	-80'500.000
Total at end of accounting period		1'346'258.017	1'161'204.000
Class AAH CHF			
Total at beginning of accounting period		2'666'954.000	2'854'254.000
Units issued		17'500.824	50'000.000
Units issued from acquired funds		961'382.126	-
Units redeemed		-310'038.950	-237'300.000
Total at end of accounting period		3'335'798.000	2'666'954.000
Class AAH EUR			
Total at beginning of accounting period		344'812.000	372'712.000
Units issued		2.650	25'400.000
Units issued from acquired funds		263'374.403	-
Units redeemed		-102'971.903	-53'300.000
Total at end of accounting period		505'217.150	344'812.000
Class AAH GBP			
Total at beginning of accounting period		13'250.000	15'200.000
Units issued		0.004	1'800.000
Units issued from acquired funds		60'753.149	-
Units redeemed		-5'938.146	-3'750.000
Total at end of accounting period		68'065.007	13'250.000

Change in the fund's net assets

	from to	01.10.2023 30.09.2024	01.10.2022 30.09.2023
Consolidated			
The fund's net assets at the beginning of the accounting period		8'231'343'803.29	8'238'927'850.54
Balance from unit transactions		539'516'737.16	-367'508'651.52
Overall net income from income statement		2'700'108'437.24	359'924'604.27
The fund's net assets at the end of the accounting period		11'470'968'977.69	8'231'343'803.29

Income statement

	from to	01.10.2023 30.09.2024	01.10.2022 30.09.2023
Consolidated			
Income			
Income from sight deposits		7'952.24	1'939.79
Transfer of income from acquired funds/shares		-3'925'643.21	0.00
Current net income paid in on issued units		-162'338.71	-205'577.90
Total income		-4'080'029.68	-203'638.11
Expenses			
Interest paid		-5'776.12	-3'167.21
Remunerations in accordance with the fund regulations		-41'164'532.05	-34'148'012.50
Other expenses		-80.59	-1'287.15
Current net income paid out on redemption of units		1'579'926.92	1'087'717.68
Total expenses		-39'590'461.84	-33'064'749.18
Net income / loss		-43'670'491.52	-33'268'387.29
Realised capital gains and losses		477'563'770.03	292'993'834.76
Realised net income		433'893'278.51	259'725'447.47
Unrealised capital gains and losses		2'266'215'158.73	100'199'156.80
Total net income		2'700'108'437.24	359'924'604.27

Appropriation of income

Class AA CHF	30.09.2024	30.09.2023
Net income	-16'617'490.34	-15'284'093.05
Allocation of loss to accumulated capital gains and losses	16'617'490.34	15'284'093.05
Net income available for distribution	0.00	0.00
Class AA EUR	30.09.2024	30.09.2023
Net income	-4'469'869.45	-4'210'874.14
Allocation of loss to accumulated capital gains and losses	4'469'869.45	4'210'874.14
Net income available for distribution	0.00	0.00
Class AA GBP	30.09.2024	30.09.2023
Net income	-103'434.59	-75'465.51
Allocation of loss to accumulated capital gains and losses	103'434.59	75'465.51
Net income available for distribution	0.00	0.00
Class AA USD	30.09.2024	30.09.2023
Net income	-11'201'311.63	-7'530'023.51
Allocation of loss to accumulated capital gains and losses	11'201'311.63	7'530'023.51
Net income available for distribution	0.00	0.00
Class AAH CHF	30.09.2024	30.09.2023
Net income	-7'871'838.75	-4'753'231.34
Allocation of loss to accumulated capital gains and losses	7'871'838.75	4'753'231.34
Net income available for distribution	0.00	0.00
Class AAH EUR	30.09.2024	30.09.2023
Net income	-2'880'574.77	-1'354'457.09
Allocation of loss to accumulated capital gains and losses	2'880'574.77	1'354'457.09
Net income available for distribution	0.00	0.00
Class AAH GBP	30.09.2024	30.09.2023
Net income	-525'971.99	-60'242.65
Allocation of loss to accumulated capital gains and losses	525'971.99	60'242.65
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 01.10.2023	Purchase Addition 2)	Sale Disposal 3)	Number / Nominal in thousands 30.09.2024	Curr- ency	Price / rate 8)	Market value CHF	in % 7)	Cat.
Other Investments								11'473'400'148.18	99.99	
Precious metals										
XD0002810808	GOLDBARREN (1 UNZE) - 995/1000	0	709'759	709'759	0	USD	0.00	0.00	0.00	
XD0002811053	GOLDBARREN (1 GRAMM) - 995	149'750'011	38'625'798	27'517'655	160'858'154	CHF	71.33	11'473'400'148.18	99.99	a)
Total Precious metals								11'473'400'148.18	99.99	
Derivative financial instruments								611'675.76	0.01	
Foreign exchange transactions										
	GBP/CHF Expiry 11.10.2023		38'955	35'000		CHF/GBP		0.00	0.00	
	EUR/CHF Expiry 11.10.2023		192'523	200'000		CHF/EUR		0.00	0.00	
	EUR/CHF Expiry 26.10.2023		613'592	650'000		CHF/EUR		0.00	0.00	
	EUR/CHF Expiry 27.10.2023		1'309'959	1'380'000		CHF/EUR		0.00	0.00	
	GBP/CHF Expiry 27.10.2023		76'311	70'000		CHF/GBP		0.00	0.00	
	CHF/GBP Expiry 27.11.2023		500'000	551'632		GBP/CHF		0.00	0.00	
	CHF/EUR Expiry 27.11.2023		4'000'000	3'849'776		EUR/CHF		0.00	0.00	
	CHF/GBP Expiry 27.12.2023		445'000	485'296		GBP/CHF		0.00	0.00	
	CHF/EUR Expiry 27.12.2023		920'000	868'600		EUR/CHF		0.00	0.00	
	EUR/CHF Expiry 28.12.2023		861'465	915'000		CHF/EUR		0.00	0.00	
	CHF/GBP Expiry 28.12.2023		80'000	86'797		GBP/CHF		0.00	0.00	
	GBP/CHF Expiry 03.01.2024		862'995	800'000		CHF/GBP		0.00	0.00	
	EUR/CHF Expiry 03.01.2024		5'521'474	5'890'000		CHF/EUR		0.00	0.00	
	CHF/GBP Expiry 04.01.2024		115'000	122'814		GBP/CHF		0.00	0.00	
	CHF/EUR Expiry 04.01.2024		65'000	60'353		EUR/CHF		0.00	0.00	
	EUR/CHF Expiry 17.01.2024		966'676	1'035'000		CHF/EUR		0.00	0.00	
	GBP/CHF Expiry 17.01.2024		325'880	300'000		CHF/GBP		0.00	0.00	
	EUR/CHF Expiry 21.02.2024		403'077	425'000		CHF/EUR		0.00	0.00	
	CHF/EUR Expiry 07.05.2024		330'000	322'337		EUR/CHF		0.00	0.00	
	EUR/CHF Expiry 08.05.2024		4'365'075	4'480'000		CHF/EUR		0.00	0.00	
	EUR/CHF Expiry 29.05.2024		1'081'060	1'090'000		CHF/EUR		0.00	0.00	
	EUR/CHF Expiry 21.06.2024		1'235'083	1'300'000		CHF/EUR		0.00	0.00	
	GBP/CHF Expiry 21.06.2024		84'201	75'000		CHF/GBP		0.00	0.00	
	GBP/CHF Expiry 08.07.2024		655'037	570'000		CHF/GBP		0.00	0.00	
	EUR/CHF Expiry 08.07.2024		3'355'587	3'450'000		CHF/EUR		0.00	0.00	
	CHF/EUR Expiry 27.08.2024		765'000	724'364		EUR/CHF		0.00	0.00	
	EUR/CHF Expiry 28.08.2024		3'489'630	3'680'000		CHF/EUR		0.00	0.00	
	CHF/GBP Expiry 04.09.2024		110'000	122'744		GBP/CHF		0.00	0.00	
	CHF/EUR Expiry 04.09.2024		190'000	178'561		EUR/CHF		0.00	0.00	
Foreign exchange transactions								0.00	0.00	
Class Hedge forward exchange transactions 35)										
	USD/CHF Expiry 04.10.2023		1'157'813'500	1'265'850'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 05.10.2023		1'137'519'256	1'237'640'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 06.10.2023		1'124'589'640	1'220'850'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 10.10.2023		1'127'489'529	1'227'110'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 11.10.2023		1'124'547'887	1'230'490'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 11.10.2023		1'230'490'000	1'124'483'287		USD/CHF		0.00	0.00	
	USD/CHF Expiry 12.10.2023		1'122'571'745	1'228'530'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 13.10.2023		1'147'045'925	1'266'750'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 16.10.2023		1'156'679'613	1'282'330'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 17.10.2023		1'159'108'438	1'278'940'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 18.10.2023		1'177'558'369	1'301'670'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 19.10.2023		1'181'942'371	1'311'370'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 20.10.2023		1'187'960'131	1'319'510'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 23.10.2023		1'208'244'539	1'346'040'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 26.10.2023		1'205'966'812	1'345'340'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 26.10.2023		1'345'340'000	1'199'384'063		USD/CHF		0.00	0.00	
	USD/CHF Expiry 27.10.2023		1'226'425'209	1'375'820'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 27.10.2023		1'375'820'000	1'228'149'112		USD/CHF		0.00	0.00	
	USD/CHF Expiry 30.10.2023		438'970'154	491'910'000		CHF/USD		0.00	0.00	

ISIN / Due Date	Designation	Number / Nominal in thousands 01.10.2023	Purchase Addition 2)	Sale Disposal 3)	Number / Nominal in thousands 30.09.2024	Curr- ency	Price / rate 8)	Market value CHF	in % 7)	Cat.
	USD/CHF Expiry 30.10.2023		1'217'776'079	1'364'640'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 31.10.2023		1'655'771'244	1'842'930'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 01.11.2023		1'665'042'230	1'844'730'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 02.11.2023		1'674'090'916	1'856'590'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 03.11.2023		1'677'170'890	1'842'970'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 06.11.2023		1'667'874'854	1'832'610'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 07.11.2023		1'665'742'592	1'838'360'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 08.11.2023		1'670'464'328	1'859'760'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 09.11.2023		1'650'466'410	1'839'790'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 10.11.2023		1'631'973'870	1'812'690'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 13.11.2023		1'627'914'786	1'812'300'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 14.11.2023		1'628'127'728	1'810'450'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 15.11.2023		1'615'149'075	1'788'640'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 16.11.2023		1'599'922'650	1'772'960'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 17.11.2023		1'630'182'345	1'827'530'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 20.11.2023		1'615'990'780	1'824'010'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 21.11.2023		1'641'054'525	1'849'460'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 22.11.2023		1'638'159'224	1'848'010'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 24.11.2023		1'630'535'325	1'844'280'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 27.11.2023		1'659'385'108	1'880'890'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 27.11.2023		1'880'890'000	1'666'073'553		USD/CHF		0.00	0.00	
	USD/CHF Expiry 28.11.2023		1'647'385'703	1'859'990'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 29.11.2023		1'652'150'624	1'873'790'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 30.11.2023		1'661'032'342	1'885'680'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 01.12.2023		1'671'916'730	1'903'780'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 04.12.2023		1'685'126'196	1'926'660'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 05.12.2023		1'664'930'246	1'914'820'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 06.12.2023		1'680'282'813	1'926'340'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 07.12.2023		1'684'756'057	1'928'040'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 08.12.2023		1'661'215'277	1'900'380'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 11.12.2023		1'660'859'906	1'901'740'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 12.12.2023		1'654'328'620	1'887'430'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 13.12.2023		1'642'666'857	1'867'520'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 14.12.2023		1'621'954'013	1'844'600'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 15.12.2023		1'614'728'036	1'842'670'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 18.12.2023		1'611'550'751	1'840'050'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 19.12.2023		1'661'480'163	1'918'750'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 20.12.2023		1'646'926'768	1'900'010'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 21.12.2023		1'641'328'100	1'891'260'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 27.12.2023		1'647'311'494	1'917'320'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 27.12.2023		1'917'320'000	1'651'176'811		USD/CHF		0.00	0.00	
	USD/CHF Expiry 28.12.2023		1'646'367'710	1'911'940'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 28.12.2023		1'911'940'000	1'638'264'908		USD/CHF		0.00	0.00	
	USD/CHF Expiry 03.01.2024		1'649'463'298	1'926'610'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 03.01.2024		1'926'610'000	1'629'546'004		USD/CHF		0.00	0.00	
	USD/CHF Expiry 04.01.2024		1'659'072'944	1'961'740'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 04.01.2024		1'961'740'000	1'640'622'779		USD/CHF		0.00	0.00	
	USD/CHF Expiry 05.01.2024		1'676'393'316	2'004'730'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 08.01.2024		1'631'864'039	1'914'630'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 09.01.2024		1'639'092'506	1'929'210'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 10.01.2024		1'656'962'570	1'955'770'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 11.01.2024		1'625'002'179	1'920'130'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 12.01.2024		1'636'186'072	1'919'960'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 16.01.2024		1'625'964'707	1'910'360'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 17.01.2024		1'627'190'381	1'903'160'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 17.01.2024		1'903'160'000	1'619'417'876		USD/CHF		0.00	0.00	
	USD/CHF Expiry 18.01.2024		1'649'400'406	1'938'610'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 19.01.2024		1'626'106'289	1'890'940'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 22.01.2024		1'615'665'307	1'861'550'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 23.01.2024		1'615'385'354	1'858'910'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 24.01.2024		1'624'828'857	1'870'270'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 25.01.2024		1'620'143'591	1'863'740'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 26.01.2024		1'622'140'371	1'861'540'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 29.01.2024		1'620'714'443	1'877'920'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 30.01.2024		1'623'471'706	1'870'580'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 31.01.2024		1'616'413'229	1'872'870'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 01.02.2024		1'618'184'175	1'873'640'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 02.02.2024		1'634'480'338	1'893'480'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 05.02.2024		1'644'138'434	1'917'300'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 06.02.2024		1'633'878'854	1'896'560'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 07.02.2024		1'626'637'909	1'879'320'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 08.02.2024		1'613'803'285	1'851'760'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 09.02.2024		1'617'874'858	1'858'950'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 12.02.2024		1'628'716'448	1'868'900'000		CHF/USD		0.00	0.00	

ISIN / Due Date	Designation	Number / Nominal in thousands 01.10.2023	Purchase Addition 2)	Sale Disposal 3)	Number / Nominal in thousands 30.09.2024	Curr- ency	Price / rate 8)	Market value CHF	in % 7)	Cat.
	USD/CHF Expiry 13.02.2024		1'617'679'924	1'849'630'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 14.02.2024		1'615'929'018	1'846'890'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 15.02.2024		1'606'950'392	1'834'010'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 16.02.2024		1'590'421'298	1'794'260'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 20.02.2024		1'581'185'938	1'784'600'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 21.02.2024		1'600'803'010	1'818'650'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 21.02.2024		1'818'650'000	1'601'848'734		USD/CHF		0.00	0.00	
	USD/CHF Expiry 22.02.2024		1'590'383'646	1'805'830'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 23.02.2024		1'617'396'321	1'838'130'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 26.02.2024		1'616'748'586	1'835'950'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 27.02.2024		1'607'229'198	1'822'370'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 28.02.2024		1'607'210'887	1'824'480'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 29.02.2024		1'605'609'047	1'823'530'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 01.03.2024		1'611'034'995	1'832'600'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 04.03.2024		1'609'163'345	1'829'000'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 05.03.2024		1'625'825'317	1'846'660'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 06.03.2024		1'620'315'984	1'830'880'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 07.03.2024		1'660'155'094	1'876'700'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 08.03.2024		1'684'098'121	1'908'080'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 11.03.2024		1'686'167'938	1'913'000'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 12.03.2024		1'695'522'751	1'929'110'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 13.03.2024		1'706'260'283	1'949'310'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 14.03.2024		1'711'474'223	1'948'850'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 15.03.2024		1'694'745'536	1'929'800'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 18.03.2024		1'703'411'537	1'940'690'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 19.03.2024		1'696'977'214	1'920'970'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 20.03.2024		1'693'075'968	1'916'120'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 21.03.2024		1'689'670'146	1'906'440'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 22.03.2024		1'682'238'286	1'894'100'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 25.03.2024		1'684'387'169	1'890'450'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 26.03.2024		1'692'169'142	1'881'890'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 27.03.2024		1'690'499'707	1'882'290'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 28.03.2024		1'694'650'853	1'886'910'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 02.04.2024		1'695'361'854	1'878'790'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 03.04.2024		1'705'413'050	1'883'400'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 04.04.2024		1'720'496'954	1'910'500'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 05.04.2024		1'761'695'270	1'944'270'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 08.04.2024		1'775'545'004	1'960'860'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 09.04.2024		1'788'626'079	1'977'370'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 10.04.2024		1'785'314'575	1'979'730'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 11.04.2024		1'800'879'810	1'990'370'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 12.04.2024		1'832'468'556	2'028'310'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 15.04.2024		1'809'675'170	1'985'070'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 16.04.2024		1'820'556'826	1'998'100'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 17.04.2024		1'859'174'736	2'041'490'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 18.04.2024		1'815'557'682	1'986'400'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 19.04.2024		1'829'797'314	2'004'830'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 22.04.2024		1'847'269'755	2'024'210'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 23.04.2024		1'844'171'209	2'022'020'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 24.04.2024		1'833'302'393	2'016'180'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 25.04.2024		1'797'033'415	1'972'170'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 26.04.2024		1'794'070'892	1'970'650'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 29.04.2024		1'786'230'941	1'955'180'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 30.04.2024		1'779'443'578	1'947'740'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 02.05.2024		1'802'121'577	1'971'210'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 03.05.2024		1'788'914'606	1'964'450'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 07.05.2024		1'776'671'863	1'937'950'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 07.05.2024		1'937'950'000	1'770'414'223		USD/CHF		0.00	0.00	
	USD/CHF Expiry 08.05.2024		1'757'952'306	1'924'530'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 08.05.2024		1'924'530'000	1'741'122'291		USD/CHF		0.00	0.00	
	USD/CHF Expiry 10.05.2024		1'758'332'448	1'944'000'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 13.05.2024		1'779'644'436	1'963'230'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 14.05.2024		1'770'572'090	1'949'980'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 15.05.2024		1'819'052'325	2'004'810'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 16.05.2024		1'795'861'003	1'981'760'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 17.05.2024		1'804'288'953	1'991'390'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 21.05.2024		1'804'719'289	1'995'510'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 22.05.2024		1'816'430'238	2'008'670'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 23.05.2024		1'835'665'319	2'024'120'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 24.05.2024		1'854'569'999	2'040'240'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 28.05.2024		1'841'506'350	2'014'570'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 29.05.2024		1'794'988'723	1'964'750'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 29.05.2024		1'964'750'000	1'796'960'350		USD/CHF		0.00	0.00	
	USD/CHF Expiry 30.05.2024		1'787'243'303	1'954'350'000		CHF/USD		0.00	0.00	

ISIN / Due Date	Designation	Number / Nominal in thousands 01.10.2023	Purchase Addition 2)	Sale Disposal 3)	Number / Nominal in thousands 30.09.2024	Curr- ency	Price / rate 8)	Market value CHF	in % 7)	Cat.
	USD/CHF Expiry 31.05.2024		1'789'014'753	1'965'960'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 03.06.2024		1'786'775'435	1'957'340'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 04.06.2024		1'787'191'465	1'977'870'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 05.06.2024		1'790'440'955	1'984'970'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 06.06.2024		1'778'440'195	1'983'350'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 07.06.2024		1'766'869'982	1'984'790'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 10.06.2024		1'783'118'300	1'994'080'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 11.06.2024		1'797'283'811	2'015'100'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 12.06.2024		1'758'290'326	1'961'200'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 13.06.2024		1'753'584'928	1'954'650'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 14.06.2024		1'764'362'621	1'962'350'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 17.06.2024		1'765'281'879	1'982'220'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 18.06.2024		1'754'982'862	1'962'550'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 20.06.2024		1'764'141'991	1'981'730'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 21.06.2024		1'756'992'109	1'969'530'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 21.06.2024		1'969'530'000	1'742'167'457		USD/CHF		0.00	0.00	
	USD/CHF Expiry 24.06.2024		1'762'888'742	1'993'670'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 25.06.2024		1'777'731'397	1'997'000'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 26.06.2024		1'768'872'005	1'979'760'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 27.06.2024		1'765'233'376	1'975'020'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 28.06.2024		1'760'133'848	1'967'990'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 01.07.2024		1'740'565'254	1'940'780'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 02.07.2024		1'752'402'988	1'953'950'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 03.07.2024		1'756'890'066	1'955'470'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 05.07.2024		1'762'112'111	1'949'500'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 08.07.2024		1'755'158'911	1'943'760'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 08.07.2024		1'943'760'000	1'751'522'136		USD/CHF		0.00	0.00	
	USD/CHF Expiry 09.07.2024		1'783'462'676	1'979'450'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 10.07.2024		1'790'781'806	1'994'630'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 11.07.2024		1'792'693'840	1'998'760'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 12.07.2024		1'782'366'466	1'985'740'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 15.07.2024		1'795'376'836	1'996'880'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 16.07.2024		1'811'964'698	2'027'710'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 17.07.2024		1'806'405'562	2'020'180'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 18.07.2024		1'818'898'412	2'032'400'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 19.07.2024		1'833'485'514	2'046'640'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 22.07.2024		1'863'256'345	2'103'010'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 23.07.2024		1'846'948'725	2'089'110'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 24.07.2024		1'800'425'770	2'026'410'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 25.07.2024		1'790'136'383	2'012'900'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 26.07.2024		1'799'297'876	2'016'690'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 29.07.2024		1'811'403'927	2'050'280'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 30.07.2024		1'767'106'745	2'008'570'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 31.07.2024		1'784'086'880	2'020'710'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 02.08.2024		1'785'809'831	2'015'100'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 05.08.2024		1'784'888'139	2'015'470'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 06.08.2024		1'817'408'565	2'065'000'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 07.08.2024		1'838'665'498	2'140'340'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 08.08.2024		1'784'949'438	2'102'700'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 09.08.2024		1'792'255'939	2'102'390'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 12.08.2024		1'797'214'612	2'077'760'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 13.08.2024		1'800'436'164	2'082'020'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 14.08.2024		1'814'261'404	2'098'130'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 15.08.2024		1'822'651'697	2'099'580'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 16.08.2024		1'839'860'220	2'126'260'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 19.08.2024		1'827'846'513	2'117'590'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 20.08.2024		1'821'033'837	2'090'780'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 21.08.2024		1'849'786'760	2'130'590'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 22.08.2024		1'854'245'357	2'147'600'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 23.08.2024		1'878'402'318	2'191'570'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 27.08.2024		1'857'519'106	2'177'950'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 27.08.2024		2'177'950'000	1'856'136'108		USD/CHF		0.00	0.00	
	USD/CHF Expiry 28.08.2024		1'845'698'846	2'165'970'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 28.08.2024		2'165'970'000	1'838'063'802		USD/CHF		0.00	0.00	
	USD/CHF Expiry 29.08.2024		1'863'656'382	2'196'400'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 30.08.2024		1'863'383'250	2'211'450'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 03.09.2024		1'856'707'523	2'206'080'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 04.09.2024		1'873'791'700	2'208'600'000		CHF/USD		0.00	0.00	
	CHF/USD Expiry 04.09.2024		2'208'600'000	1'873'975'014		USD/CHF		0.00	0.00	
	USD/CHF Expiry 05.09.2024		1'866'427'832	2'199'980'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 06.09.2024		1'843'234'795	2'168'930'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 09.09.2024		1'844'045'524	2'176'620'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 10.09.2024		1'863'747'178	2'197'280'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 11.09.2024		1'852'249'933	2'200'070'000		CHF/USD		0.00	0.00	

ISIN / Due Date	Designation	Number / Nominal in thousands 01.10.2023	Purchase Addition 2)	Sale Disposal 3)	Number / Nominal in thousands 30.09.2024	Curr- ency	Price / rate 8)	Market value CHF	in % 7)	Cat.
	USD/CHF Expiry 12.09.2024		1'853'822'588	2'187'440'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 13.09.2024		1'858'386'530	2'192'520'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 16.09.2024		1'858'038'162	2'190'610'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 17.09.2024		1'888'761'807	2'212'170'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 18.09.2024		1'914'262'000	2'258'170'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 19.09.2024		1'915'422'031	2'266'490'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 20.09.2024		1'906'504'850	2'252'250'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 23.09.2024		1'908'097'381	2'256'720'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 24.09.2024		1'906'405'330	2'247'600'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 25.09.2024		1'922'671'365	2'261'260'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 26.09.2024		1'932'561'317	2'279'730'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 27.09.2024		1'940'543'810	2'294'560'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 30.09.2024		1'963'780'751	2'314'270'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 01.10.2024		1'957'653'376	2'309'970'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 02.10.2024		1'961'143'261	2'329'680'000		CHF/USD		0.00	0.00	
	USD/CHF Expiry 03.10.2024		1'930'079'965	2'288'210'000		CHF/USD		527'615.73	0.00	b)
Class AAH CHF								527'615.73	0.00	
	USD/EUR Expiry 04.10.2023		340'116'042	360'130'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 05.10.2023		334'345'057	350'960'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 06.10.2023		330'067'596	345'760'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 10.10.2023		330'158'700	346'490'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 11.10.2023		329'480'266	346'990'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 11.10.2023		346'990'000	329'275'005		USD/EUR		0.00	0.00	
	USD/EUR Expiry 12.10.2023		329'043'008	346'760'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 13.10.2023		336'586'954	356'730'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 16.10.2023		339'152'777	360'360'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 17.10.2023		339'559'507	358'420'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 18.10.2023		346'319'893	363'790'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 19.10.2023		346'895'485	365'990'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 20.10.2023		348'628'780	368'760'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 23.10.2023		354'687'814	373'850'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 26.10.2023		352'890'975	372'980'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 26.10.2023		372'980'000	352'233'450		USD/EUR		0.00	0.00	
	USD/EUR Expiry 27.10.2023		358'876'390	380'030'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 27.10.2023		380'030'000	357'496'462		USD/EUR		0.00	0.00	
	USD/EUR Expiry 30.10.2023		272'639'285	289'860'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 30.10.2023		355'890'865	378'370'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 31.10.2023		630'051'959	664'260'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 01.11.2023		633'107'247	669'830'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 02.11.2023		637'166'675	676'700'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 03.11.2023		638'129'792	674'500'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 06.11.2023		634'657'046	668'820'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 07.11.2023		633'799'899	673'060'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 08.11.2023		635'310'272	681'970'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 09.11.2023		619'948'262	666'100'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 10.11.2023		612'301'052	654'240'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 13.11.2023		611'051'085	654'330'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 14.11.2023		611'648'732	655'470'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 15.11.2023		606'460'180	647'120'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 16.11.2023		600'246'014	641'690'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 17.11.2023		611'490'214	662'760'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 20.11.2023		606'848'697	659'420'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 21.11.2023		609'342'604	662'870'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 22.11.2023		608'370'746	662'360'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 24.11.2023		605'216'600	662'100'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 27.11.2023		618'022'682	675'890'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 27.11.2023		675'890'000	622'022'823		USD/EUR		0.00	0.00	
	USD/EUR Expiry 28.11.2023		610'815'298	663'740'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 29.11.2023		612'314'007	669'930'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 30.11.2023		615'843'314	673'360'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 01.12.2023		619'693'686	680'560'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 04.12.2023		610'405'975	669'970'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 05.12.2023		606'409'436	661'650'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 06.12.2023		610'366'898	661'360'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 07.12.2023		607'473'568	657'010'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 08.12.2023		599'984'822	648'310'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 11.12.2023		599'457'364	646'920'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 12.12.2023		591'148'261	637'520'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 13.12.2023		585'433'531	630'420'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 14.12.2023		580'467'935	623'680'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 15.12.2023		577'529'532	622'660'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 18.12.2023		577'142'971	623'100'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 19.12.2023		594'727'819	653'930'000		EUR/USD		0.00	0.00	

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	USD/EUR Expiry 20.12.2023		590'135'459	644'160'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 21.12.2023		588'358'169	642'190'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 27.12.2023		590'278'852	648'720'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 27.12.2023		648'720'000	591'196'573		USD/EUR		0.00	0.00	
	USD/EUR Expiry 28.12.2023		588'766'523	646'080'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 28.12.2023		646'080'000	587'853'146		USD/EUR		0.00	0.00	
	USD/EUR Expiry 03.01.2024		591'067'055	649'880'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 03.01.2024		649'880'000	585'182'250		USD/EUR		0.00	0.00	
	USD/EUR Expiry 04.01.2024		598'463'907	664'660'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 04.01.2024		664'660'000	598'528'577		USD/EUR		0.00	0.00	
	USD/EUR Expiry 05.01.2024		596'757'150	662'720'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 08.01.2024		583'020'021	635'860'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 09.01.2024		585'133'983	641'100'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 10.01.2024		590'492'984	648'330'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 11.01.2024		579'849'901	636'180'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 12.01.2024		584'515'375	638'230'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 16.01.2024		579'591'494	635'740'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 17.01.2024		580'068'808	634'970'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 17.01.2024		634'970'000	579'035'200		USD/EUR		0.00	0.00	
	USD/EUR Expiry 18.01.2024		588'585'292	645'470'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 19.01.2024		582'091'700	633'110'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 22.01.2024		576'460'136	625'480'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 23.01.2024		576'367'548	625'500'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 24.01.2024		580'128'924	631'410'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 25.01.2024		578'643'438	629'880'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 26.01.2024		579'859'053	628'130'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 29.01.2024		578'869'024	631'160'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 30.01.2024		579'689'404	627'830'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 31.01.2024		577'346'465	627'140'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 01.02.2024		578'724'776	624'940'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 02.02.2024		581'658'433	630'370'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 05.02.2024		585'086'848	635'660'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 06.02.2024		581'930'305	630'170'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 07.02.2024		578'497'133	624'890'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 08.02.2024		574'390'818	616'060'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 09.02.2024		577'555'575	620'580'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 12.02.2024		581'116'952	625'240'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 13.02.2024		577'005'365	620'970'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 14.02.2024		575'248'970	620'490'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 15.02.2024		573'013'506	616'990'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 16.02.2024		567'139'975	607'830'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 20.02.2024		564'174'210	604'920'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 21.02.2024		570'782'174	614'330'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 21.02.2024		614'330'000	570'355'584		USD/EUR		0.00	0.00	
	USD/EUR Expiry 22.02.2024		558'680'586	601'780'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 23.02.2024		568'241'605	615'090'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 26.02.2024		568'122'825	613'930'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 27.02.2024		565'499'124	611'330'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 28.02.2024		566'720'105	613'330'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 29.02.2024		566'231'588	614'500'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 01.03.2024		568'291'797	616'550'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 04.03.2024		567'578'992	614'990'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 05.03.2024		574'075'452	621'290'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 06.03.2024		571'808'277	619'580'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 07.03.2024		585'947'747	636'600'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 08.03.2024		590'382'113	641'890'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 11.03.2024		591'073'129	644'820'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 12.03.2024		593'955'418	649'220'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 13.03.2024		599'254'627	656'840'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 14.03.2024		602'070'742	657'970'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 15.03.2024		596'742'336	651'520'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 18.03.2024		598'906'287	655'520'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 19.03.2024		597'109'649	650'130'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 20.03.2024		595'079'882	647'920'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 21.03.2024		593'682'393	646'250'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 22.03.2024		591'549'451	642'360'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 25.03.2024		589'766'739	640'180'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 26.03.2024		594'046'736	645'250'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 27.03.2024		593'781'031	642'230'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 28.03.2024		594'854'979	644'730'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 02.04.2024		596'281'022	645'860'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 03.04.2024		592'360'275	640'960'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 04.04.2024		598'234'581	646'150'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 05.04.2024		612'068'053	659'010'000		EUR/USD		0.00	0.00	

ISIN / Due Date	Designation	Number / Nominal in thousands 01.10.2023	Purchase Addition 2)	Sale Disposal 3)	Number / Nominal in thousands 30.09.2024	Curr- ency	Price / rate 8)	Market value CHF	in % 7)	Cat.
	USD/EUR Expiry 08.04.2024		614'737'780	665'410'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 09.04.2024		619'535'751	673'370'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 10.04.2024		619'590'874	670'270'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 11.04.2024		622'437'050	675'590'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 12.04.2024		633'792'116	688'200'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 15.04.2024		625'908'358	673'120'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 16.04.2024		630'768'713	675'330'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 17.04.2024		643'401'753	684'030'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 18.04.2024		627'527'479	666'870'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 19.04.2024		632'808'352	672'830'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 22.04.2024		638'204'372	678'940'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 23.04.2024		636'143'945	677'840'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 24.04.2024		632'477'191	674'850'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 25.04.2024		620'323'187	660'330'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 26.04.2024		619'042'345	662'310'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 29.04.2024		617'167'993	659'710'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 30.04.2024		615'963'300	659'940'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 02.05.2024		624'104'777	666'650'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 03.05.2024		619'913'861	664'110'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 07.05.2024		614'170'106	656'780'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 07.05.2024		656'780'000	614'502'246		USD/EUR		0.00	0.00	
	USD/EUR Expiry 08.05.2024		607'450'098	649'270'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 08.05.2024		649'270'000	602'962'481		USD/EUR		0.00	0.00	
	EUR/USD Expiry 10.05.2024		609'015'253	655'840'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 10.05.2024		655'840'000	608'470'566		USD/EUR		0.00	0.00	
	USD/EUR Expiry 13.05.2024		615'891'546	663'920'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 13.05.2024		663'920'000	617'657'457		USD/EUR		0.00	0.00	
	USD/EUR Expiry 14.05.2024		612'430'479	658'330'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 15.05.2024		630'137'037	678'340'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 16.05.2024		621'763'768	671'720'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 17.05.2024		624'231'015	675'790'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 21.05.2024		625'026'189	678'700'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 21.05.2024		678'700'000	624'350'306		USD/EUR		0.00	0.00	
	USD/EUR Expiry 22.05.2024		628'160'372	682'870'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 22.05.2024		682'870'000	627'839'838		USD/EUR		0.00	0.00	
	USD/EUR Expiry 23.05.2024		633'973'387	689'570'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 24.05.2024		641'445'104	696'670'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 28.05.2024		636'914'282	690'110'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 29.05.2024		621'727'631	673'110'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 29.05.2024		673'110'000	620'635'287		USD/EUR		0.00	0.00	
	USD/EUR Expiry 30.05.2024		617'649'337	669'900'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 31.05.2024		618'742'213	672'910'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 03.06.2024		618'981'266	669'440'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 04.06.2024		618'458'286	670'530'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 05.06.2024		619'547'847	672'640'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 06.06.2024		616'277'551	669'890'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 07.06.2024		612'208'696	666'080'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 10.06.2024		616'573'536	670'110'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 11.06.2024		619'617'150	674'110'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 12.06.2024		606'282'863	655'510'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 13.06.2024		604'395'912	648'790'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 14.06.2024		607'496'353	651'480'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 17.06.2024		608'534'956	660'230'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 18.06.2024		606'766'733	653'580'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 20.06.2024		609'812'463	651'770'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 21.06.2024		608'135'850	651'710'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 21.06.2024		651'710'000	606'834'583		USD/EUR		0.00	0.00	
	USD/EUR Expiry 24.06.2024		609'643'014	654'820'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 25.06.2024		616'543'015	661'120'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 26.06.2024		612'383'315	654'150'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 27.06.2024		610'603'652	655'240'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 28.06.2024		608'774'312	651'450'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 01.07.2024		602'499'188	643'630'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 02.07.2024		609'044'233	652'470'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 03.07.2024		609'580'996	653'380'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 05.07.2024		611'713'727	656'430'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 08.07.2024		609'911'658	655'290'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 08.07.2024		655'290'000	606'469'227		USD/EUR		0.00	0.00	
	USD/EUR Expiry 09.07.2024		618'804'093	668'650'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 10.07.2024		622'160'226	673'490'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 11.07.2024		622'424'848	674'430'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 12.07.2024		619'664'165	670'230'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 15.07.2024		623'866'160	675'400'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 16.07.2024		630'880'613	686'400'000		EUR/USD		0.00	0.00	

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	USD/EUR Expiry 17.07.2024		629'045'771	686'260'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 18.07.2024		633'200'022	691'330'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 19.07.2024		639'125'076	695'370'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 22.07.2024		648'865'190	709'440'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 23.07.2024		644'011'056	702'940'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 24.07.2024		628'014'799	683'910'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 25.07.2024		625'391'019	680'740'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 26.07.2024		628'726'422	681'950'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 29.07.2024		633'590'824	687'830'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 30.07.2024		617'123'538	669'920'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 31.07.2024		624'029'717	677'510'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 02.08.2024		675'510'000	625'211'717		USD/EUR		0.00	0.00	
	USD/EUR Expiry 02.08.2024		624'510'592	675'510'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 05.08.2024		624'586'458	674'930'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 05.08.2024		674'930'000	623'693'573		USD/EUR		0.00	0.00	
	USD/EUR Expiry 06.08.2024		635'924'465	688'200'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 07.08.2024		644'352'441	703'860'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 08.08.2024		624'744'126	685'940'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 09.08.2024		625'441'854	683'860'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 12.08.2024		626'298'635	684'830'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 13.08.2024		629'003'463	686'150'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 14.08.2024		634'005'948	692'590'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 15.08.2024		639'184'160	698'790'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 16.08.2024		645'147'159	706'890'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 19.08.2024		641'187'913	707'690'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 20.08.2024		637'552'303	700'290'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 21.08.2024		648'988'994	713'370'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 22.08.2024		650'028'510	719'330'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 23.08.2024		659'258'879	732'610'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 27.08.2024		651'421'598	724'900'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 27.08.2024		724'900'000	652'187'604		USD/EUR		0.00	0.00	
	USD/EUR Expiry 28.08.2024		647'432'760	719'650'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 28.08.2024		719'650'000	643'745'919		USD/EUR		0.00	0.00	
	USD/EUR Expiry 29.08.2024		653'303'976	730'370'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 30.08.2024		654'247'744	730'640'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 03.09.2024		652'672'884	726'530'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 04.09.2024		656'948'745	727'350'000		EUR/USD		0.00	0.00	
	EUR/USD Expiry 04.09.2024		727'350'000	657'141'050		USD/EUR		0.00	0.00	
	USD/EUR Expiry 05.09.2024		655'753'848	725'850'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 06.09.2024		647'121'763	714'580'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 09.09.2024		647'263'136	718'020'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 10.09.2024		654'360'258	725'040'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 11.09.2024		650'576'483	723'470'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 12.09.2024		651'584'022	719'540'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 13.09.2024		652'999'551	719'550'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 16.09.2024		653'441'583	719'580'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 17.09.2024		662'975'019	732'000'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 18.09.2024		670'938'632	744'080'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 19.09.2024		672'794'172	748'500'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 20.09.2024		670'180'845	745'540'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 23.09.2024		670'089'950	745'070'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 24.09.2024		670'354'571	746'110'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 25.09.2024		678'755'912	756'410'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 26.09.2024		683'818'569	761'300'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 27.09.2024		685'630'560	764'620'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 30.09.2024		693'872'802	775'330'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 01.10.2024		691'027'205	771'630'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 02.10.2024		692'804'559	774'560'000		EUR/USD		0.00	0.00	
	USD/EUR Expiry 03.10.2024		687'459'595	767'230'000		EUR/USD		80'368.19	0.00	b)
Class AAH EUR								80'368.19	0.00	
	USD/GBP Expiry 04.10.2023		13'256'862	16'180'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 05.10.2023		13'019'276	15'780'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 06.10.2023		12'907'777	15'590'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 10.10.2023		12'908'146	15'640'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 11.10.2023		12'869'870	15'650'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 11.10.2023		15'650'000	12'838'813		USD/GBP		0.00	0.00	
	USD/GBP Expiry 12.10.2023		12'855'115	15'670'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 13.10.2023		13'149'298	16'120'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 16.10.2023		13'263'095	16'330'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 17.10.2023		13'296'217	16'240'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 18.10.2023		13'535'233	16'430'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 19.10.2023		13'551'881	16'520'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 20.10.2023		13'618'800	16'590'000		GBP/USD		0.00	0.00	

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	USD/GBP Expiry 23.10.2023		13'871'943	16'850'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 26.10.2023		13'827'317	16'790'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 26.10.2023		16'790'000	13'818'816		USD/GBP		0.00	0.00	
	USD/GBP Expiry 27.10.2023		14'065'624	17'090'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 27.10.2023		17'090'000	13'997'779		USD/GBP		0.00	0.00	
	USD/GBP Expiry 30.10.2023		63'737'932	77'820'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 30.10.2023		13'964'685	17'050'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 31.10.2023		77'979'798	94'570'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 01.11.2023		78'417'553	95'240'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 02.11.2023		78'914'528	95'930'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 03.11.2023		78'852'843	95'680'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 06.11.2023		78'722'362	95'440'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 07.11.2023		78'469'286	95'530'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 08.11.2023		78'658'768	97'330'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 09.11.2023		78'411'814	97'160'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 10.11.2023		77'302'141	95'070'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 13.11.2023		77'134'610	94'780'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 14.11.2023		77'137'874	94'780'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 15.11.2023		76'533'384	93'340'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 16.11.2023		76'113'984	93'270'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 17.11.2023		77'553'574	96'610'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 20.11.2023		76'925'859	95'720'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 21.11.2023		77'990'900	97'030'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 22.11.2023		77'990'974	96'970'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 24.11.2023		77'526'639	96'870'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 27.11.2023		79'117'205	99'200'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 27.11.2023		99'200'000	79'615'406		USD/GBP		0.00	0.00	
	USD/GBP Expiry 28.11.2023		78'226'324	97'470'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 29.11.2023		78'245'152	98'700'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 30.11.2023		78'848'671	99'410'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 01.12.2023		79'151'762	100'390'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 04.12.2023		80'112'834	101'730'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 05.12.2023		79'437'648	100'560'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 06.12.2023		80'055'787	101'140'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 07.12.2023		79'103'886	99'750'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 08.12.2023		78'171'645	98'590'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 11.12.2023		78'063'368	98'310'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 12.12.2023		78'046'903	98'140'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 13.12.2023		77'338'922	97'010'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 14.12.2023		76'696'344	96'250'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 15.12.2023		76'126'474	95'630'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 18.12.2023		75'073'253	94'030'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 19.12.2023		77'328'212	98'680'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 20.12.2023		77'045'528	97'840'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 21.12.2023		76'765'002	97'050'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 27.12.2023		77'291'630	98'470'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 27.12.2023		98'470'000	77'738'042		USD/GBP		0.00	0.00	
	USD/GBP Expiry 28.12.2023		77'097'971	97'660'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 28.12.2023		97'660'000	77'170'469		USD/GBP		0.00	0.00	
	USD/GBP Expiry 03.01.2024		77'414'155	97'980'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 03.01.2024		97'980'000	76'618'106		USD/GBP		0.00	0.00	
	USD/GBP Expiry 04.01.2024		78'400'462	100'260'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 04.01.2024		100'260'000	78'515'827		USD/GBP		0.00	0.00	
	USD/GBP Expiry 05.01.2024		78'076'698	99'700'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 08.01.2024		76'576'778	96'710'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 09.01.2024		76'608'018	97'290'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 10.01.2024		77'285'473	98'560'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 11.01.2024		75'898'039	96'770'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 12.01.2024		76'467'764	97'150'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 16.01.2024		75'995'920	96'790'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 17.01.2024		76'088'581	96'720'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 17.01.2024		96'720'000	75'786'900		USD/GBP		0.00	0.00	
	USD/GBP Expiry 18.01.2024		77'196'631	98'520'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 19.01.2024		76'326'648	96'580'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 22.01.2024		75'524'166	95'600'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 23.01.2024		75'603'463	95'810'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 24.01.2024		76'107'726	96'510'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 25.01.2024		75'927'571	96'570'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 26.01.2024		76'077'688	96'360'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 29.01.2024		75'905'523	96'820'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 30.01.2024		76'055'148	96'590'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 31.01.2024		75'819'571	96'450'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 01.02.2024		75'887'214	96'210'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 02.02.2024		76'630'923	97'070'000		GBP/USD		0.00	0.00	

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	USD/GBP Expiry 05.02.2024		77'099'991	98'190'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 06.02.2024		76'669'467	97'240'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 07.02.2024		76'258'167	96'520'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 08.02.2024		75'838'598	94'950'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 09.02.2024		76'163'521	95'800'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 12.02.2024		76'557'471	96'710'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 13.02.2024		76'104'660	95'930'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 14.02.2024		75'917'144	95'910'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 15.02.2024		75'624'197	95'400'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 16.02.2024		74'732'164	94'170'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 20.02.2024		74'466'780	93'450'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 21.02.2024		75'187'492	94'640'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 21.02.2024		94'640'000	75'198'246		USD/GBP		0.00	0.00	
	USD/GBP Expiry 22.02.2024		74'291'844	93'500'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 23.02.2024		75'500'338	95'600'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 26.02.2024		75'548'198	95'290'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 27.02.2024		75'336'714	95'090'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 28.02.2024		75'548'931	95'790'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 29.02.2024		75'441'531	95'690'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 01.03.2024		75'716'186	96'040'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 04.03.2024		75'665'013	95'740'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 05.03.2024		76'433'635	96'690'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 06.03.2024		76'124'239	96'320'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 07.03.2024		78'060'035	99'130'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 08.03.2024		79'398'675	101'100'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 11.03.2024		79'638'360	101'510'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 12.03.2024		79'975'294	102'290'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 13.03.2024		80'715'901	103'980'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 14.03.2024		81'188'505	103'970'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 15.03.2024		80'334'793	102'700'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 18.03.2024		80'666'648	103'240'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 19.03.2024		80'404'769	102'500'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 20.03.2024		79'919'931	101'810'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 21.03.2024		79'696'827	101'470'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 22.03.2024		79'624'073	101'210'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 25.03.2024		79'677'200	101'280'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 26.03.2024		80'414'013	101'870'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 27.03.2024		80'225'488	101'100'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 28.03.2024		80'370'544	101'630'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 02.04.2024		80'518'537	101'690'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 03.04.2024		80'980'571	102'280'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 04.04.2024		81'808'284	103'350'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 05.04.2024		83'655'575	105'140'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 08.04.2024		84'042'137	106'060'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 09.04.2024		84'748'907	107'370'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 10.04.2024		84'714'184	106'850'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 11.04.2024		85'604'463	108'270'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 12.04.2024		87'123'867	110'440'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 15.04.2024		86'127'037	108'220'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 16.04.2024		86'755'733	108'620'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 17.04.2024		88'756'944	110'380'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 18.04.2024		86'634'503	107'860'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 19.04.2024		87'565'864	108'960'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 22.04.2024		88'267'902	109'910'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 23.04.2024		88'051'356	109'580'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 24.04.2024		88'031'851	109'450'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 25.04.2024		86'067'739	106'130'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 26.04.2024		85'980'740	106'910'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 29.04.2024		85'722'892	106'580'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 30.04.2024		85'532'352	106'840'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 02.05.2024		86'750'263	108'110'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 02.05.2024		108'110'000	86'157'843		USD/GBP		0.00	0.00	
	USD/GBP Expiry 03.05.2024		86'053'692	107'980'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 03.05.2024		107'980'000	86'239'807		USD/GBP		0.00	0.00	
	USD/GBP Expiry 07.05.2024		85'207'556	106'690'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 08.05.2024		84'421'373	105'400'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 10.05.2024		84'620'479	106'180'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 10.05.2024		106'180'000	84'584'684		USD/GBP		0.00	0.00	
	USD/GBP Expiry 13.05.2024		86'080'334	108'060'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 13.05.2024		108'060'000	86'497'130		USD/GBP		0.00	0.00	
	USD/GBP Expiry 14.05.2024		85'055'495	106'260'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 15.05.2024		87'558'492	109'520'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 16.05.2024		86'419'326	108'560'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 17.05.2024		86'761'366	109'230'000		GBP/USD		0.00	0.00	

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	USD/GBP Expiry 21.05.2024		86'834'158	109'840'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 21.05.2024		109'840'000	86'699'134		USD/GBP		0.00	0.00	
	USD/GBP Expiry 22.05.2024		87'550'980	110'920'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 22.05.2024		110'920'000	87'344'772		USD/GBP		0.00	0.00	
	USD/GBP Expiry 23.05.2024		88'336'343	112'180'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 24.05.2024		89'458'627	113'820'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 28.05.2024		88'889'972	113'110'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 29.05.2024		85'823'336	109'090'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 30.05.2024		85'201'692	108'530'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 31.05.2024		85'559'782	109'330'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 03.06.2024		85'471'833	108'670'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 04.06.2024		85'433'790	108'840'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 05.06.2024		85'661'396	109'070'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 06.06.2024		85'117'077	108'720'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 07.06.2024		84'593'114	108'110'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 10.06.2024		85'270'868	108'800'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 11.06.2024		85'984'651	109'830'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 12.06.2024		84'097'096	106'980'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 13.06.2024		83'793'282	106'560'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 14.06.2024		84'320'508	107'190'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 17.06.2024		84'585'990	108'620'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 18.06.2024		84'145'386	107'420'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 20.06.2024		84'753'792	107'350'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 21.06.2024		84'369'085	106'980'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 21.06.2024		106'980'000	84'295'294		USD/GBP		0.00	0.00	
	USD/GBP Expiry 24.06.2024		84'703'227	107'500'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 25.06.2024		85'521'560	108'490'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 26.06.2024		85'031'939	107'370'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 27.06.2024		84'740'152	107'520'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 28.06.2024		84'642'096	107'250'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 01.07.2024		83'742'500	105'710'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 02.07.2024		84'591'548	107'010'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 03.07.2024		84'735'406	107'120'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 05.07.2024		85'027'773	107'520'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 08.07.2024		84'765'351	107'450'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 08.07.2024		107'450'000	84'194'607		USD/GBP		0.00	0.00	
	USD/GBP Expiry 09.07.2024		85'964'769	109'710'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 10.07.2024		86'465'284	110'660'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 11.07.2024		86'477'767	110'970'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 12.07.2024		86'138'459	110'240'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 15.07.2024		86'700'607	111'240'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 16.07.2024		87'627'305	113'260'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 17.07.2024		87'388'955	113'520'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 18.07.2024		88'030'067	114'300'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 19.07.2024		88'846'326	115'040'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 22.07.2024		90'182'794	117'350'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 23.07.2024		89'501'060	116'150'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 24.07.2024		87'372'251	112'850'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 25.07.2024		86'982'077	112'320'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 26.07.2024		87'364'017	112'780'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 29.07.2024		88'046'021	113'750'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 30.07.2024		85'888'475	110'590'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 31.07.2024		86'749'856	111'510'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 02.08.2024		86'797'514	111'500'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 02.08.2024		111'500'000	86'919'917		USD/GBP		0.00	0.00	
	USD/GBP Expiry 05.08.2024		86'800'413	111'350'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 05.08.2024		111'350'000	86'686'752		USD/GBP		0.00	0.00	
	USD/GBP Expiry 06.08.2024		88'180'387	113'270'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 07.08.2024		89'933'155	115'180'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 08.08.2024		87'129'030	111'160'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 09.08.2024		86'417'392	109'820'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 12.08.2024		86'468'039	110'010'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 13.08.2024		86'887'587	110'480'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 14.08.2024		87'391'329	111'540'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 15.08.2024		88'181'311	112'760'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 16.08.2024		89'010'776	114'150'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 19.08.2024		88'526'279	113'800'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 20.08.2024		88'040'155	113'150'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 21.08.2024		89'572'985	115'480'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 22.08.2024		89'748'496	116'550'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 23.08.2024		91'098'989	118'710'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 27.08.2024		90'012'495	117'570'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 28.08.2024		89'421'462	117'160'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 29.08.2024		90'301'325	119'120'000		GBP/USD		0.00	0.00	

ISIN / Due Date	Designation	Number / Nominal in thousands 01.10.2023	Purchase Addition 2)	Sale Disposal 3)	Number / Nominal in thousands 30.09.2024	Curr- ency	Price / rate 8)	Market value CHF	in % 7)	Cat.
	USD/GBP Expiry 30.08.2024		90'318'423	119'540'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 03.09.2024		90'174'287	119'160'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 04.09.2024		90'709'411	119'350'000		GBP/USD		0.00	0.00	
	GBP/USD Expiry 04.09.2024		119'350'000	90'817'087		USD/GBP		0.00	0.00	
	USD/GBP Expiry 05.09.2024		90'587'567	119'050'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 06.09.2024		89'452'379	117'120'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 09.09.2024		89'524'501	117'830'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 10.09.2024		90'390'929	118'940'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 11.09.2024		90'132'334	118'790'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 12.09.2024		90'105'521	117'840'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 13.09.2024		90'233'558	117'800'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 16.09.2024		90'454'242	117'720'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 17.09.2024		91'519'256	119'720'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 18.09.2024		92'638'275	121'860'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 19.09.2024		93'049'016	122'810'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 20.09.2024		92'719'903	122'260'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 23.09.2024		92'700'410	122'480'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 24.09.2024		92'595'667	122'710'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 25.09.2024		93'771'506	124'540'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 26.09.2024		94'500'727	126'170'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 27.09.2024		94'870'452	127'010'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 30.09.2024		95'938'736	128'310'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 01.10.2024		95'563'889	128'030'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 02.10.2024		95'739'778	128'370'000		GBP/USD		0.00	0.00	
	USD/GBP Expiry 03.10.2024		94'454'410	126'690'000		GBP/USD		3'691.84	0.00	b)
Class AAH GBP								3'691.84	0.00	
Class Hedge forward exchange transactions								611'675.76	0.01	

Statement of Assets								Market value CHF	in % 7)
Sight deposits								756'146.44	0.01
Andere Anlagen - Edelmetalle								11'473'400'148.18	99.99
Derivative financial instruments								611'675.76	0.01
Other assets								14'334.89	0.00
Total fund assets at end of accounting period								11'474'782'305.27	100.00
Other liabilities								-3'813'327.58	
The fund's net assets at the end of the accounting period								11'470'968'977.69	

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);							11'473'400'148.18	99.99
b)	Investments for which no prices are available pursuant to letter a are valued on the basis of parameters observable on the market;							611'675.76	0.01
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	0.94144104					
GBP	1 = CHF	1.13149579					
USD	1 = CHF	0.84355000					

4 Derivative financial instruments - risk according to Commitment I

Exposure	Currency	Amount	in % 28)
Total exposure-increasing positions (underlying equivalent)		-	-
Total exposure-reducing positions (underlying equivalent)		2'684'285'761.50	23.40

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

Period: 01.10.2023 - 30.09.2024

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: 01.10.2023 - 30.09.2024

Class	FMF p.a. in %		AF p.a. in %	MF p.a. in %	MF target fund p.a. in %
	Eff	Max	Eff	Eff	Eff
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 2023 / 2024

Ex date: 22.01.2025

Distribution to unitholders

Payable: 25.01.2025

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 the individual classes (quotas) are calculated in the fund's unit of account at the market value at the end of the financial year and for each day on which units are issued or redeemed. The value of the fund's assets is not calculated on days on which gold trading in London is closed (e.g. on 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 market conditions or credit ratings, the valuation principles for bank deposits on demand will be adjusted in line with the new market returns.
4. The net asset value of a unit in a particular class is obtained by calculating the share of the fund's assets as valued at the market value attributable to the given unit class, subtracting any liabilities of the fund attributable to that unit class, and dividing the result by the number of units of that class in circulation. It is rounded to 1/100 of the reference currency of the relevant unit class.
5. The share of the market value of the net fund assets (fund assets minus liabilities) attributable to the respective unit classes is determined for the first time at the initial issue of more than one class of units (if this occurs simultaneously) or the initial issue of a further unit class. The calculation is made on the basis of the assets accruing to the fund for each unit class. The share is recalculated when one of the following events occurs:
 - a) when units are issued and redeemed;
 - b) on the pertinent date for distributions, provided that (i) such distributions relate only to individual unit classes (distribution classes) or provided that (ii) the distributions made by the various unit classes differ when expressed as a percentage of their respective net asset value or provided that (iii) different costs or commissions, calculated as a percentage of the distribution itself, are charged on the distributions of different unit classes;
 - c) when the net asset value is calculated, as part of the allocation of liabilities (including due or accrued costs and commissions) to the various unit classes, provided that the liabilities of the various unit 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 unit classes or if (ii) class specific costs are charged;
 - d) when the net asset value is calculated, as part of the allocation of income or capital gains to the various unit classes, provided the income or capital gains stem from transactions made solely in the interests of one unit class or in the interests of several unit classes but disproportionately to their share of the fund's net assets.