

SWISSCANTO (CH) INDEX BOND FUND CORP. EUR RESPONSIBLE

Halbjahresbericht per 31.08.2024

Teilvermögen des Swisscanto (CH) Index Fund V
Vertraglicher Umbrella-Fonds schweizerischen Rechts der Art
«Übrige Fonds für traditionelle Anlagen»

Klasse	Valor	Währung
FA EUR	31562115	EUR
NT EUR	11705239	EUR
NTH1 CHF	59570850	CHF

Rechnungswährung: EUR

Weitere Informationen stehen im Internet unter www.swisscanto-fondsleitungen.com zur Verfügung.

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1 Organisation und Verwaltung

Fondsleitung

Firma Swisscanto Fondsleitung AG
Sitz Bahnhofstrasse 9, 8001 Zürich

Verwaltungsrat

Daniel Previdoli, Präsident
Mitglied der Generaldirektion und Leiter Products,
Services & Direct Banking, Zürcher Kantonalbank

Christoph Schenk, Vizepräsident
Mitglied der Direktion und Leiter Investment Solutions,
Zürcher Kantonalbank

Dr. Thomas Fischer, Mitglied
General Counsel, Zürcher Kantonalbank

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

Geschäftsleitung

Hans Frey
Geschäftsführer
Andreas Hogg
Stellvertretender Geschäftsführer und Leiter Risk, Finance & Services
Silvia Karrer
Leiterin Administration & Operations

Delegationen

Anlageentscheide Zürcher Kantonalbank, Bahnhofstrasse 9, 8001 Zürich
Fondsadministration Swisscanto Fondsleitung AG, Bahnhofstrasse 9, 8001 Zürich

Depotbank

Zürcher Kantonalbank, Bahnhofstrasse 9, 8001 Zürich

Prüfgesellschaft

Ernst & Young AG, Maagplatz 1, 8005 Zürich

2 Vertriebsorganisation

Zahlstelle

Zürcher Kantonalbank, Bahnhofstrasse 9, 8001 Zürich

Vertriebsträger

Zürcher Kantonalbank, Bahnhofstrasse 9, 8001 Zürich

3 Abschlusszahlen

Übersicht

	von	01.03.2024	01.03.2023	01.03.2022	01.03.2021
	bis	31.08.2024	29.02.2024	28.02.2023	28.02.2022
Konsolidiert					
	EUR				
Nettofondsvermögen am Ende der Rechnungsperiode		791'561'752.19	728'523'014.52	580'670'726.23	592'592'965.27
Klasse FA EUR					
	EUR				
Nettofondsvermögen am Ende der Rechnungsperiode		7'210'472.59	6'838'104.40	1'799'875.18	1'018'384.31
Anzahl Anteile am Ende der Rechnungsperiode		82'149.698	79'052.410	21'703.023	10'968.696
Nettoinventarwert je Anteil am Ende der Rechnungsperiode ¹⁾		87.7724	86.5009	82.9320	92.8446
Ausschüttung je Anteil		-	1.50	1.25	1.20
Total Expense Ratio (TER)		0.20 %	0.20 %	0.20 %	0.20 %
Klasse NT EUR					
	EUR				
Nettofondsvermögen am Ende der Rechnungsperiode		707'378'457.49	697'809'132.97	555'957'328.51	568'301'617.33
Anzahl Anteile am Ende der Rechnungsperiode		5'790'866.048	5'864'430.726	4'928'974.378	4'546'978.436
Nettoinventarwert je Anteil am Ende der Rechnungsperiode ¹⁾		122.1542	118.9901	112.7937	124.9845
Nettoinventarwert je Anteil am Ende der Rechnungsperiode in CHF		114.7215	113.3837	112.1119	128.7945
Thesaurierung je Anteil		-	2.27	1.83	1.96
Total Expense Ratio (TER)		0.00 %	0.00 %	0.00 %	0.00 %
Klasse NTH1 CHF					
	CHF				
Nettofondsvermögen am Ende der Rechnungsperiode (in EUR)		76'972'822.11	23'875'777.15	22'913'522.54	23'272'963.63
Anzahl Anteile am Ende der Rechnungsperiode		812'797.763	259'121.194	267'304.701	252'318.701
Nettoinventarwert je Anteil am Ende der Rechnungsperiode ¹⁾		88.9388	87.8000	85.2024	95.0481
Thesaurierung je Anteil (in EUR)		-	1.76	1.40	1.38
Total Expense Ratio (TER)		0.00 %	0.00 %	0.00 %	0.00 %

Die in diesem Bericht enthaltenen Zahlen und Angaben sind vergangenheitsbezogen. Diese dürfen nicht als Garantie für die zukünftige Entwicklung verstanden werden.

Performance	2023 / 2024	2023	2022	2021
Klasse FA EUR	3.24 %	7.84 %	-13.78 %	-1.19 %
Klasse NT EUR	3.34 %	8.05 %	-13.61 %	-0.99 %
Klasse NTH1 CHF (Lancierung 29.01.2021)	1.98 %	5.79 %	-14.05 %	-
Benchmark Hedge	2.01 %	6.09 %	-	-
Benchmark	3.36 %	8.35 %	-14.09 %	-0.96 %
Tracking Error ³³⁾	-	0.17 %	0.29 %	0.05 %

Die historische Performance stellt keinen Indikator für die laufende oder zukünftige Performance dar. Die Performancedaten lassen die bei der Ausgabe und Rücknahme der Anteile erhobenen Kosten und Kommissionen unberücksichtigt.

Tracking Differenz

Klasse

Klasse FA EUR	-0.12 %
Klasse NT EUR	-0.02 %
Klasse NTH1 CHF (Lancierung 29.01.2021)	-0.03 %

Die Tracking Differenz ist insbesondere auf die Fondskosten (siehe Total Expense Ratio) und sofern anwendbar auf nicht rückforderbare Quellensteuern sowie auf Erträge aus Effektenleihe zurückzuführen. Der Portfoliomanager des Teilvermögens strebt an, den Index so genau wie möglich und zweckmässig nachzubilden um die verbleibende Tracking Differenz so tief wie möglich zu halten. Die Tracking Differenz ist in Prozentpunkten angegeben. Neulancierungen sowie zur Fondswährung abweichende Klassenwährungen können zur Verzerrung der Tracking Differenz führen.

Vermögensrechnung

(Verkehrswerte)	31.08.2024	29.02.2024
Bankguthaben auf Sicht	4'081'758.04	2'886'108.65
Obligationen, Wandelobligationen und sonstige Forderungswertpapiere und -rechte	778'141'965.12	717'478'007.27
Sonstige Vermögenswerte	9'339'236.31	8'159'983.23
Gesamtfondsvermögen am Ende der Rechnungsperiode	791'562'959.47	728'524'099.15
Andere Verbindlichkeiten	-1'207.28	-1'084.63
Nettofondsvermögen am Ende der Rechnungsperiode	791'561'752.19	728'523'014.52

Entwicklung der Anzahl Anteile

Klasse FA EUR	von bis	01.03.2024 31.08.2024	01.03.2023 29.02.2024
Bestand zu Beginn der Rechnungsperiode		79'052.410	21'703.023
Ausgegebene Anteile		4'902.000	58'541.126
Zurückgenommene Anteile		-1'804.712	-1'191.739
Bestand am Ende der Rechnungsperiode		82'149.698	79'052.410

Klasse NT EUR	von bis	01.03.2024 31.08.2024	01.03.2023 29.02.2024
Bestand zu Beginn der Rechnungsperiode		5'864'430.726	4'928'974.378
Ausgegebene Anteile		705'061.435	1'225'009.134
Ausgegebene Anteile (Sacheinlagen)		196'005.079	382'653.493
Zurückgenommene Anteile		-656'989.851	-213'749.246
Zurückgenommene Anteile (Sachauslagen)		-317'641.341	-458'457.033
Bestand am Ende der Rechnungsperiode		5'790'866.048	5'864'430.726

Klasse NTH1 CHF	von bis	01.03.2024 31.08.2024	01.03.2023 29.02.2024
Bestand zu Beginn der Rechnungsperiode		259'121.194	267'304.701
Ausgegebene Anteile		555'559.763	189.000
Zurückgenommene Anteile		-1'883.194	-8'372.507
Bestand am Ende der Rechnungsperiode		812'797.763	259'121.194

Sacheinlagen (Ausgabe von Anteilen)

	Datum	Gegenwert	Anteile
Klasse NT EUR	24.05.2024	12'859'994.83	107'230.068
Klasse NT EUR	11.06.2024	8'258'321.89	68'859.632
Klasse NT EUR	28.06.2024	2'385'131.51	19'915.379

Sachauslagen (Rücknahme von Anteilen)

	Datum	Gegenwert	Anteile
Klasse NT EUR	25.06.2024	38'101'745.90	317'641.341

Veränderung des Nettofondsvermögens

Konsolidiert	von bis	01.03.2024 31.08.2024	01.03.2023 29.02.2024
Nettofondsvermögen zu Beginn der Rechnungsperiode		728'523'014.52	580'670'726.23
Ausbezahlte Ausschüttung		-120'534.62	-27'867.86
Thesaurierung; 35% Schweizerische Verrechnungssteuer		-5'076'907.11	-3'467'753.13
Saldo aus dem Anteilverkehr		41'627'566.36	111'298'280.67
Gesamterfolg aus Erfolgsrechnung		26'608'613.04	40'049'628.61
Nettofondsvermögen am Ende der Rechnungsperiode		791'561'752.19	728'523'014.52

Erfolgsrechnung

Konsolidiert	von bis	01.03.2024 31.08.2024	01.03.2023 29.02.2024
Ertrag			
Erträge der Bankguthaben auf Sicht		36'313.60	48'743.45
Erträge der Obligationen, Wandelobligationen und sonstigen Forderungswertpapiere und -rechte		8'632'386.85	12'589'193.72
Sonstige Erträge		12'898.80	0.00
Einkauf in laufende Nettoerträge bei der Ausgabe von Anteilen		823'549.85	2'242'327.67
Total Ertrag		9'505'149.10	14'880'264.84
Aufwand			
Passivzinsen		0.00	-0.44
Reglementarische Vergütungen		-7'044.55	-7'863.64
Ausrichtung laufender Nettoerträge bei der Rücknahme von Anteilen		-485'854.81	-932'920.23
Total Aufwand		-492'899.36	-940'784.31
Nettoertrag / Verlust		9'012'249.74	13'939'480.53
Realisierte Kapitalgewinne und -verluste		-1'759'742.30	-9'556'048.97
Einkünfte aus Ausgabe-/Rücknahmespesen		411'099.52	724'460.66
Realisierter Erfolg		7'663'606.96	5'107'892.22
Nicht realisierte Kapitalgewinne und -verluste		18'945'006.08	34'941'736.39
Gesamterfolg		26'608'613.04	40'049'628.61

Inventar des Fondsvermögens am Ende der Rechnungsperiode und Bestandesveränderungen während der Periode

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
Wertpapiere, die an einer Börse kotiert sind							778'141'965.12	98.30	
Obligationen, Wandelobligationen und sonstige Forderungswertpapiere und -rechte							778'141'965.12	98.30	
AT0000A2GH08	0.8750 % ERSTBK 0 7/8 05/13/27 EMTN	0	100	0	100 EUR	94.78%	94'781.00	0.01	a)
AT0000A2J645	1.6250 % ERSTBK 1 5/8 09/08/31 EMTN	0	100	0	100 EUR	95.63%	95'625.00	0.01	a)
AT0000A2JAF6	0.0500 % ERSTBK 0.05 09/16/25 EMTN	0	100	0	100 EUR	96.71%	96'714.00	0.01	a)
AT0000A2KW37	0.1000 % ERSTBK 0.1 11/16/28 EMTN	0	100	0	100 EUR	91.00%	91'000.00	0.01	a)
AT0000A2RAA0	0.1250 % ERSTBK 0 1/8 05/17/28 EMTN	0	200	0	200 EUR	90.62%	181'248.00	0.02	a)
AT0000A2STV4	0.5000 % CESSPO 0 1/2 09/13/28 EMTN	0	100	0	100 EUR	89.49%	89'493.00	0.01	a)
AT0000A2SUH1	0.2500 % ERSTBK 0 1/4 09/14/29 EMTN	0	200	0	200 EUR	87.36%	174'710.00	0.02	a)
AT0000A2U543	0.8750 % ERSTBK 0 7/8 11/15/32 EMTN	0	200	0	200 EUR	91.00%	182'000.00	0.02	a)
AT0000A2YA29	4.0000 % ERSTBK 4 06/07/33 EMTN	0	200	0	200 EUR	99.58%	199'162.00	0.03	a)
AT0000A32562	4.0000 % ERSTBK 4 01/16/31	0	300	0	300 EUR	103.45%	310'335.00	0.04	a)
AT0000A32HA3	4.0000 % HYN0E 4 02/01/27 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
AT0000A34QR4	4.2500 % ERSTBK 4 1/4 05/30/30 EMTN	0	200	0	200 EUR	103.89%	207'788.00	0.03	a)
AT000B122080	0.8750 % VOWIBA 0 7/8 03/23/26 EMTN	200	0	0	200 EUR	95.50%	190'992.00	0.02	a)
AT000B122155	4.7500 % VOWIBA 4 3/4 03/15/27 EMTN	200	0	0	200 EUR	103.50%	206'996.00	0.03	a)
AT000B122270	5.7500 % VOWIBA 5 3/4 06/21/34	0	200	0	200 EUR	101.71%	203'414.00	0.03	a)
BE0002237064	1.8750 % PROXBB 1 7/8 10/01/25 EMTN	200	0	0	200 EUR	98.37%	196'748.00	0.02	a)
BE0002251206	3.1250 % CCBGBB 3 1/8 05/11/26	300	0	0	300 EUR	99.27%	297'798.00	0.04	a)
BE0002470459	2.8750 % FLUVIU 2 7/8 05/07/29 EMTN	200	0	0	200 EUR	98.90%	197'808.00	0.02	a)
BE0002601798	1.2500 % BPOST 1 1/4 07/11/26	200	100	0	300 EUR	96.75%	290'241.00	0.04	a)
BE0002645266	0.6250 % KBCBB 0 5/8 04/10/25 EMTN	200	0	0	200 EUR	98.23%	196'450.00	0.02	a)
BE0002681626	0.7500 % KBCBB 0 3/4 01/24/30 EMTN	200	0	0	200 EUR	88.10%	176'208.00	0.02	a)
BE0002728096	0.1250 % KBCBB 0 1/8 09/10/26 EMTN	300	0	0	300 EUR	96.50%	289'500.00	0.04	a)
BE0002755362	0.2500 % FLUVIU 0 1/4 12/02/30 EMTN	200	0	0	200 EUR	83.45%	166'904.00	0.02	a)
BE0002766476	0.1250 % KBCBB 0 1/8 01/14/29 EMTN	300	0	0	300 EUR	89.88%	269'625.00	0.03	a)
BE0002799808	0.7500 % KBCBB 0 3/4 05/31/31 EMTN	300	800	0	1'100 EUR	84.49%	929'434.00	0.12	a)
BE0002803840	0.2500 % FLUVIU 0 1/4 06/14/28 EMTN	100	0	0	100 EUR	90.16%	90'164.00	0.01	a)
BE0002819002	0.6250 % KBCBB 0 5/8 12/07/31 EMTN	200	0	0	200 EUR	93.50%	187'000.00	0.02	a)
BE0002830116	0.7500 % PROXBB 0 3/4 11/17/36 EMTN	300	0	0	300 EUR	71.71%	215'118.00	0.03	a)
BE0002831122	0.6250 % FLUVIU 0 5/8 11/24/31 EMTN	200	0	0	200 EUR	82.25%	164'494.00	0.02	a)
BE0002832138	0.2500 % KBCBB 0 1/4 03/01/27 EMTN	200	0	0	200 EUR	95.63%	191'250.00	0.02	a)
BE0002838192	1.0000 % COFBBB 1 01/24/28	0	200	0	200 EUR	91.14%	182'280.00	0.02	a)
BE0002839208	0.7500 % KBCBB 0 3/4 01/21/28 EMTN	200	0	0	200 EUR	94.38%	188'750.00	0.02	a)
BE0002846278	1.5000 % KBCBB 1 1/2 03/29/26 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
BE0002871524	4.0000 % FLUVIU 4 07/06/32 EMTN	200	0	0	200 EUR	103.30%	206'592.00	0.03	a)
BE0002875566	3.0000 % KBCBB 3 08/25/30 EMTN	200	0	0	200 EUR	97.22%	194'436.00	0.02	a)
BE0002900810	4.3750 % KBCBB 4 3/8 11/23/27 EMTN	300	0	0	300 EUR	102.38%	307'125.00	0.04	a)
BE0002913946	5.7500 % CRELAN 5 3/4 01/26/28 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
BE0002914951	4.8750 % KBCBB 4 7/8 04/25/33 EMTN	100	0	0	100 EUR	102.75%	102'750.00	0.01	a)
BE0002925064	4.0000 % PROXBB 4 03/08/30 EMTN	200	0	0	200 EUR	103.35%	206'708.00	0.03	a)
BE0002935162	4.3750 % KBCBB 4 3/8 04/19/30 EMTN	400	0	0	400 EUR	103.75%	415'000.00	0.05	a)
BE0002936178	6.0000 % CRELAN 6 02/28/30 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
BE0002939206	3.8750 % FLUVIU 3 7/8 05/09/33	200	0	0	200 EUR	102.28%	204'566.00	0.03	a)
BE0002950310	4.5000 % KBCBB 4 1/2 06/06/26 EMTN	400	0	400	0 EUR	0.00%	0.00	0.00	
BE0002951326	4.3750 % KBCBB 4 3/8 12/06/31 EMTN	200	0	0	200 EUR	105.87%	211'738.00	0.03	a)
BE0002963446	4.1250 % CCBGBB 4 1/8 09/12/29 EMTN	300	0	0	300 EUR	103.43%	310'296.00	0.04	a)
BE0002964451	3.8750 % FLUVIU 3 7/8 03/18/31 EMTN	100	0	0	100 EUR	102.82%	102'819.00	0.01	a)
BE0002977586	4.1250 % PROXBB 4 1/8 11/17/33 EMTN	300	0	0	300 EUR	104.91%	314'724.00	0.04	a)
BE0002989706	5.2500 % CRELAN 5 1/4 01/23/32	300	0	300	0 EUR	0.00%	0.00	0.00	
BE0002990712	4.7500 % KBCBB 4 3/4 04/17/35 EMTN	400	0	0	400 EUR	102.75%	411'000.00	0.05	a)
BE0002993740	3.7500 % CCBGBB 3 3/4 01/22/29 EMTN	0	200	0	200 EUR	101.42%	202'844.00	0.03	a)
BE0390117803	4.8750 % CCBGBB 4 7/8 06/11/35 EMTN	0	200	0	200 EUR	102.63%	205'250.00	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
BE0390123868	3.7500 % PROXBB 3 3/4 03/27/34 EMTN	0	300	0	300 EUR	101.22%	303'654.00	0.04	a)
BE0390124874	3.7500 % KBCBB 3 3/4 03/27/32 EMTN	0	200	0	200 EUR	101.34%	202'670.00	0.03	a)
BE0390128917	3.8750 % FLUVIU 3 7/8 05/02/34 EMTN	0	200	0	200 EUR	101.81%	203'624.00	0.03	a)
BE0974365976	0.3750 % KBCBB 0 3/8 06/16/27 EMTN	100	0	0	100 EUR	95.25%	95'250.00	0.01	a)
BE6282460615	2.7500 % SYENS 2 3/4 12/02/27	200	0	0	200 EUR	98.53%	197'052.00	0.02	a)
BE6315719490	0.0000 % CCBGBB 0 08/28/26 EMTN	200	0	0	200 EUR	94.09%	188'180.00	0.02	a)
BE6318702253	1.0000 % ARGSPA 1 01/29/27 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
BE6321076711	1.6250 % LONNVX 1 5/8 04/21/27	200	0	0	200 EUR	96.23%	192'464.00	0.02	a)
BE6322991462	0.1250 % EUROCL 0 1/8 07/07/25 EMTN	200	0	0	200 EUR	97.27%	194'538.00	0.02	a)
BE6324012978	0.3750 % CCBGBB 0 3/8 09/02/25	200	0	0	200 EUR	96.85%	193'704.00	0.02	a)
BE6324720299	0.0100 % CCBGBB 0.01 10/15/25 EMTN	200	0	0	200 EUR	96.62%	193'246.00	0.02	a)
BE6325493268	0.8750 % COFBBB 0 7/8 12/02/30	200	0	0	200 EUR	82.53%	165'068.00	0.02	a)
BE6326784566	0.1250 % CCBGBB 0 1/8 02/08/28 EMTN	200	0	0	200 EUR	90.36%	180'716.00	0.02	a)
BE6328785207	0.3750 % CCBGBB 0 3/8 06/08/27 EMTN	100	0	0	100 EUR	92.64%	92'640.00	0.01	a)
BE6331190973	1.2500 % CCBGBB 1 1/4 04/06/34 EMTN	100	0	0	100 EUR	88.13%	88'125.00	0.01	a)
BE6331562817	0.8750 % ALIVP 0 7/8 11/08/28	300	0	0	300 EUR	89.18%	267'546.00	0.03	a)
BE6333133039	1.3750 % ARGSPA 1 3/8 02/08/29 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
BE6334365713	1.1250 % ECLEAR 1 1/8 12/07/26	300	0	0	300 EUR	96.10%	288'297.00	0.04	a)
BE6338167909	3.6250 % EUROCL 3 5/8 10/13/27 EMTN	200	0	0	200 EUR	101.86%	203'710.00	0.03	a)
BE6339428904	5.3750 % ARGSPA 5 3/8 11/29/27 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
BE6340794013	5.2500 % CCBGBB 5 1/4 04/19/33 EMTN	200	0	0	200 EUR	103.50%	207'000.00	0.03	a)
BE6343825251	3.8750 % LONNVX 3 7/8 05/25/33	200	0	0	200 EUR	102.63%	205'254.00	0.03	a)
BE6344187966	3.8750 % CCBGBB 3 7/8 06/12/28 EMTN	200	0	0	200 EUR	102.36%	204'724.00	0.03	a)
BE6350791073	3.8750 % SOLBBB 3 7/8 04/03/28	0	200	0	200 EUR	101.10%	202'200.00	0.03	a)
BE6350792089	4.2500 % SOLBBB 4 1/4 10/03/31	0	200	0	200 EUR	101.87%	203'746.00	0.03	a)
BE6351290216	3.8750 % LONNVX 3 7/8 04/24/36 EMTN	0	300	0	300 EUR	100.47%	301'413.00	0.04	a)
BE6352705782	3.8750 % ELIASO 3 7/8 06/11/31	0	200	0	200 EUR	100.48%	200'952.00	0.03	a)
BE6352762387	3.6250 % CCBGBB 3 5/8 06/11/30 EMTN	0	300	0	300 EUR	101.38%	304'140.00	0.04	a)
BE6352800765	4.0000 % BARY 4 06/14/29	0	200	0	200 EUR	101.59%	203'170.00	0.03	a)
CH0336602930	1.2500 % UBS 1 1/4 09/01/26 EMTN	600	0	0	600 EUR	96.32%	577'896.00	0.07	a)
CH0483180946	1.0000 % UBS 1 06/24/27 EMTN	450	0	0	450 EUR	95.78%	431'028.00	0.05	a)
CH0494734418	0.6500 % UBS 0.65 09/10/29 EMTN	300	0	0	300 EUR	87.51%	262'539.00	0.03	a)
CH0517825276	0.6500 % UBS 0.65 01/14/28 EMTN	360	0	0	360 EUR	93.73%	337'431.60	0.04	a)
CH0537261858	3.2500 % UBS 3 1/4 04/02/26 EMTN	600	0	600	0 EUR	0.00%	0.00	0.00	
CH0576402181	0.2500 % UBS 0 1/4 11/05/28 EMTN	350	300	0	650 EUR	90.60%	588'880.50	0.07	a)
CH0591979627	0.6250 % UBS 0 5/8 01/18/33 EMTN	450	0	0	450 EUR	77.98%	350'892.00	0.04	a)
CH0595205524	0.2500 % UBS 0 1/4 02/24/28	300	0	0	300 EUR	89.90%	269'712.00	0.03	a)
CH0595205532	0.6250 % UBS 0 5/8 02/24/33	400	0	0	400 EUR	77.87%	311'492.00	0.04	a)
CH1120418079	0.0000 % BAER 0 06/25/24	200	0	200	0 EUR	0.00%	0.00	0.00	
CH1130818847	0.5000 % SLHNVX 0 1/2 09/15/31	150	0	0	150 EUR	81.87%	122'809.50	0.02	a)
CH1142231682	0.2500 % UBS 0 1/4 11/03/26	200	0	0	200 EUR	96.25%	192'492.00	0.02	a)
CH1142231690	0.8750 % UBS 0 7/8 11/03/31	400	0	0	400 EUR	83.25%	333'012.00	0.04	a)
CH1174335732	2.1250 % UBS 2 1/8 10/13/26	700	0	0	700 EUR	98.48%	689'353.00	0.09	a)
CH1174335740	2.8750 % UBS 2 7/8 04/02/32	500	0	0	500 EUR	95.17%	475'860.00	0.06	a)
CH1194000340	2.7500 % UBS 2 3/4 06/15/27 EMTN	300	0	0	300 EUR	98.79%	296'379.00	0.04	a)
CH1194000357	3.1250 % UBS 3 1/8 06/15/30 EMTN	350	0	0	350 EUR	98.33%	344'165.50	0.04	a)
CH1210198136	3.2500 % SLHNVX 3 1/4 08/31/29	200	0	0	200 EUR	99.80%	199'608.00	0.03	a)
CH1214797172	7.7500 % UBS 7 3/4 03/01/29	900	0	0	900 EUR	113.64%	1'022'787.00	0.13	a)
CH1224575899	5.2300 % RAIFFS 5.23 11/01/27 EMTN	0	100	0	100 EUR	105.22%	105'216.00	0.01	a)
CH1236363391	4.3750 % UBS 4 3/8 01/11/31 EMTN	250	0	0	250 EUR	103.75%	259'375.00	0.03	a)
CH1251998238	4.8400 % RAIFFS 4.84 11/03/28 EMTN	0	100	0	100 EUR	105.12%	105'123.00	0.01	a)
CH1255915006	4.6250 % UBS 4 5/8 03/17/28 EMTN	600	200	0	800 EUR	102.88%	823'056.00	0.10	a)
CH1255915014	4.7500 % UBS 4 3/4 03/17/32 EMTN	350	0	0	350 EUR	106.18%	371'640.50	0.05	a)
CH1266847149	4.1560 % ZKB 4.156 06/08/29	200	0	0	200 EUR	102.80%	205'608.00	0.03	a)
CH1290222392	4.4670 % ZKB 4.467 09/15/27	200	0	0	200 EUR	102.13%	204'250.00	0.03	a)
CH1305916897	4.1250 % UBS 4 1/8 06/09/33	200	0	0	200 EUR	102.29%	204'578.00	0.03	a)
DE000A11QSB8	1.8750 % MBGGR 1 7/8 07/08/24 EMTN	150	0	150	0 EUR	0.00%	0.00	0.00	
DE000A13SL34	1.7500 % SAPGR 1 3/4 02/22/27 EMTN	450	0	0	450 EUR	97.93%	440'662.50	0.06	a)
DE000A14J9N8	2.2410 % ALVGR 2.241 07/07/45	400	0	400	0 EUR	0.00%	0.00	0.00	

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
DE000A14KJF5	1.0000 % SAPGR 1 04/01/25 EMTN	100	0	0	100 EUR	98.60%	98'598.00	0.01	a)
DE000A169NC2	1.3750 % MBGGR 1 3/8 05/11/28 EMTN	400	750	0	1'150 EUR	94.78%	1'089'947.00	0.14	a)
DE000A180B80	1.3750 % ALVGR 1 3/8 04/21/31 EMTN	300	0	0	300 EUR	89.57%	268'701.00	0.03	a)
DE000A185QA5	0.3750 % EVKGR 0 3/8 09/07/24 EMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
DE000A185QB3	0.7500 % EVKGR 0 3/4 09/07/28 EMTN	200	0	0	200 EUR	93.45%	186'904.00	0.02	a)
DE000A188WW1	0.7500 % BASGR 0 3/4 11/10/26 EMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
DE000A189ZX0	1.2500 % ANNGR 1 1/4 12/06/24 EMTN	500	0	500	0 EUR	0.00%	0.00	0.00	
DE000A190NE4	1.0000 % MBGGR 1 11/11/25 EMTN	350	0	0	350 EUR	97.42%	340'977.00	0.04	a)
DE000A1919G4	1.7500 % JABHOL 1 3/4 06/25/26	100	0	0	100 EUR	97.40%	97'403.00	0.01	a)
DE000A1919H2	2.5000 % JABHOL 2 1/2 06/25/29 11Y	300	0	0	300 EUR	97.18%	291'525.00	0.04	a)
DE000A194DE7	1.5000 % MBGGR 1 1/2 02/09/27 EMTN	150	0	0	150 EUR	96.85%	145'276.50	0.02	a)
DE000A198BE2	1.7500 % ANNGR 1 3/4 01/25/27 EMTN	900	0	0	900 EUR	96.59%	869'319.00	0.11	a)
DE000A19HCX8	2.0000 % JABHOL 2 05/18/28	300	0	0	300 EUR	95.99%	287'973.00	0.04	a)
DE000A1954V6	0.8750 % ALVGR 0 7/8 12/06/27 EMTN	300	200	0	500 EUR	94.08%	470'390.00	0.06	a)
DE000A19X8C0	2.7500 % ANNGR 2 3/4 03/22/38 EMTN	300	0	0	300 EUR	84.25%	252'735.00	0.03	a)
DE000A1HG1K6	3.0000 % ALVGR 3 03/13/28 61	700	0	0	700 EUR	100.66%	704'592.00	0.09	a)
DE000A1UDWN5	2.8750 % SIEGR 2 7/8 03/10/28 EMTN	300	0	0	300 EUR	101.18%	303'546.00	0.04	a)
DE000A1Z0TA4	1.6250 % JABHOL 1 5/8 04/30/25	400	0	0	400 EUR	98.74%	394'948.00	0.05	a)
DE000A1ZZ028	1.0000 % BMW 1 04/20/27 EMTN	400	0	0	400 EUR	94.86%	379'436.00	0.05	a)
DE000A254P51	0.8750 % LEGGR 0 7/8 11/28/27 EMTN	200	0	0	200 EUR	93.23%	186'462.00	0.02	a)
DE000A254TM8	2.1210 % ALVGR 2.121 07/08/50 EMTN	300	0	0	300 EUR	90.63%	271'875.00	0.03	a)
DE000A287179	1.0000 % ANNGR 1 01/28/41 EMTN	200	0	0	200 EUR	61.94%	123'870.00	0.02	a)
DE000A289DC9	0.2500 % BASGR 0 1/4 06/05/27 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
DE000A289LU4	0.2500 % AARB 0 1/4 11/23/27 304	200	0	0	200 EUR	89.36%	178'724.00	0.02	a)
DE000A289N78	1.2500 % DBOERS 1 1/4 06/16/47	200	0	200	0 EUR	0.00%	0.00	0.00	
DE000A289NF1	1.5000 % DWNIGY 1 1/2 04/30/30	200	0	0	200 EUR	89.00%	178'008.00	0.02	a)
DE000A289NX4	0.6250 % EVKGR 0 5/8 09/18/25 EMTN	200	0	0	200 EUR	97.07%	194'142.00	0.02	a)
DE000A289Q91	2.7500 % SHAEFF 2 3/4 10/12/25 EMTN	0	200	0	200 EUR	98.83%	197'652.00	0.02	a)
DE000A289QR9	0.7500 % MBGGR 0 3/4 09/10/30 EMTN	200	700	0	900 EUR	87.42%	786'807.00	0.10	a)
DE000A289RN6	2.6250 % MBGGR 2 5/8 04/07/25 EMTN	300	0	0	300 EUR	99.39%	298'182.00	0.04	a)
DE000A289XG8	2.3750 % MBGGR 2 3/8 05/22/30 EMTN	200	0	0	200 EUR	96.07%	192'138.00	0.02	a)
DE000A289XJ2	2.0000 % MBGGR 2 08/22/26 EMTN	400	0	0	400 EUR	97.85%	391'392.00	0.05	a)
DE000A28RSQ8	0.0000 % ALVGR 0 01/14/25 EMTN	200	0	0	200 EUR	98.67%	197'338.00	0.02	a)
DE000A28RSR6	0.5000 % ALVGR 0 1/2 01/14/31 EMTN	200	0	0	200 EUR	85.05%	170'090.00	0.02	a)
DE000A28V301	2.5000 % JABHOL 2 1/2 04/17/27	200	0	0	200 EUR	98.45%	196'902.00	0.02	a)
DE000A28V319	3.3750 % JABHOL 3 3/8 04/17/35	100	0	0	100 EUR	95.43%	95'427.00	0.01	a)
DE000A2AAL31	1.5000 % MBGGR 1 1/2 03/09/26 EMTN	450	0	0	450 EUR	97.74%	439'816.50	0.06	a)
DE000A2BPA51	0.8750 % BASGR 0 7/8 10/06/31 EMTN	400	0	400	0 EUR	0.00%	0.00	0.00	
DE000A2DADM7	0.8500 % MBGGR 0.85 02/28/25 EMTN	350	0	0	350 EUR	98.68%	345'376.50	0.04	a)
DE000A2DAHN6	3.0990 % ALVGR 3.099 07/06/47	300	0	0	300 EUR	98.88%	296'625.00	0.04	a)
DE000A2G8VT5	1.0000 % SAPGR 1 03/13/26	300	0	0	300 EUR	97.11%	291'327.00	0.04	a)
DE000A2G8VU3	1.3750 % SAPGR 1 3/8 03/13/30	100	0	0	100 EUR	92.11%	92'114.00	0.01	a)
DE000A2GSCW3	1.5000 % MBGGR 1 1/2 07/03/29 EMTN	500	0	0	500 EUR	93.17%	465'865.00	0.06	a)
DE000A2GSCX1	2.1250 % MBGGR 2 1/8 07/03/37 EMTN	450	0	0	450 EUR	86.65%	389'902.50	0.05	a)
DE000A2GSLY0	1.0000 % MBGGR 1 11/15/27 EMTN	300	0	0	300 EUR	94.51%	283'521.00	0.04	a)
DE000A2LQ5M4	1.7500 % HOTGR 1 3/4 07/03/25 EMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
DE000A2LQJ75	1.1250 % DBOERS 1 1/8 03/26/28	250	0	250	0 EUR	0.00%	0.00	0.00	
DE000A2R7JD3	0.5000 % ANNGR 0 1/2 09/14/29 EMTN	0	200	0	200 EUR	86.43%	172'856.00	0.02	a)
DE000A2R7JE1	1.1250 % ANNGR 1 1/8 09/14/34 EMTN	100	0	0	100 EUR	76.39%	76'385.00	0.01	a)
DE000A2R8NE1	1.6250 % ANNGR 1 5/8 10/07/39 EMTN	0	400	0	400 EUR	69.41%	277'656.00	0.04	a)
DE000A2R9ZU9	0.6250 % MBGGR 0 5/8 05/06/27 EMTN	400	0	0	400 EUR	94.43%	377'724.00	0.05	a)
DE000A2RWAX4	0.8750 % ALVGR 0 7/8 01/15/26 EMTN	200	0	0	200 EUR	96.95%	193'908.00	0.02	a)
DE000A2RWAY2	1.5000 % ALVGR 1 1/2 01/15/30 EMTN	200	0	0	200 EUR	92.11%	184'222.00	0.02	a)
DE000A2RYD91	1.3750 % MBGGR 1 3/8 06/26/26 EMTN	300	0	0	300 EUR	97.05%	291'141.00	0.04	a)
DE000A2SBDE0	1.0000 % JABHOL 1 12/20/27	100	200	0	300 EUR	93.34%	280'026.00	0.04	a)
DE000A2SBDF7	2.2500 % JABHOL 2 1/4 12/19/39	300	0	0	300 EUR	77.15%	231'450.00	0.03	a)
DE000A2TR083	2.0000 % MBGGR 2 02/27/31 EMTN	300	0	0	300 EUR	93.79%	281'361.00	0.04	a)
DE000A2TSTE8	0.7500 % SAPGR 0 3/4 12/10/24	300	0	300	0 EUR	0.00%	0.00	0.00	
DE000A2TSTF5	1.2500 % SAPGR 1 1/4 03/10/28	300	0	0	300 EUR	94.69%	284'064.00	0.04	a)
DE000A2TSTG3	1.6250 % SAPGR 1 5/8 03/10/31	400	0	0	400 EUR	92.21%	368'820.00	0.05	a)
DE000A2YB7B5	2.8750 % SHAEFF 2 7/8 03/26/27 EMTN	200	0	0	200 EUR	97.95%	195'890.00	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
DE000A2YN2U2	0.5000 % HOTGR 0 1/2 09/03/27 EMTN	0	150	0	150 EUR	92.09%	138'135.00	0.02	a)
DE000A2YNZW8	0.3750 % MBGGR 0 3/8 11/08/26 EMTN	250	0	0	250 EUR	94.51%	236'262.50	0.03	a)
DE000A2YNZX6	0.7500 % MBGGR 0 3/4 02/08/30 EMTN	250	0	0	250 EUR	88.41%	221'012.50	0.03	a)
DE000A2YNZY4	1.1250 % MBGGR 1 1/8 08/08/34 EMTN	150	0	0	150 EUR	81.87%	122'797.50	0.02	a)
DE000A2YPFA1	1.3010 % ALVGR 1.301 09/25/49	300	0	0	300 EUR	88.13%	264'375.00	0.03	a)
DE000A2YPFU9	1.1250 % MBGGR 1 1/8 11/06/31 EMTN	350	0	0	350 EUR	87.03%	304'594.50	0.04	a)
DE000A30V5C3	5.3750 % DB 5 3/8 01/11/29	200	0	0	200 EUR	105.13%	210'250.00	0.03	a)
DE000A30VGD9	2.6250 % HERAEU 2 5/8 06/09/27	0	200	0	200 EUR	98.17%	196'338.00	0.02	a)
DE000A30VJZ6	4.2520 % ALVGR 4.252 07/05/52 EMTN	400	0	0	400 EUR	100.75%	403'000.00	0.05	a)
DE000A30VPL3	3.4500 % AMPRIO 3.45 09/22/27	200	100	0	300 EUR	100.66%	301'971.00	0.04	a)
DE000A30VPM1	3.9710 % AMPRIO 3.971 09/22/32	300	0	0	300 EUR	102.93%	308'787.00	0.04	a)
DE000A30VQ09	4.0000 % DB 4 11/29/27 EMTN	200	0	0	200 EUR	102.67%	205'344.00	0.03	a)
DE000A30VQA4	4.7500 % ANNGR 4 3/4 05/23/27 EMTN	100	0	0	100 EUR	103.73%	103'732.00	0.01	a)
DE000A30VQB2	5.0000 % ANNGR 5 11/23/30 EMTN	200	0	0	200 EUR	106.58%	213'152.00	0.03	a)
DE000A30VTO6	5.0000 % DB 5 09/05/30	300	200	0	500 EUR	104.75%	523'750.00	0.07	a)
DE000A30VTT8	4.5970 % ALVGR 4.597 09/07/38 EMTN	300	200	0	500 EUR	102.50%	512'500.00	0.06	a)
DE000A3514E6	3.8750 % AMPRIO 3 7/8 09/07/28 EMTN	200	0	0	200 EUR	102.21%	204'414.00	0.03	a)
DE000A3514F3	4.1250 % AMPRIO 4 1/8 09/07/34 EMTN	200	100	0	300 EUR	103.40%	310'200.00	0.04	a)
DE000A3515S3	4.3750 % HASPA 4 3/8 02/12/29	200	0	0	200 EUR	104.63%	209'268.00	0.03	a)
DE000A351U49	5.8240 % ALVGR 5.824 07/25/53	400	0	0	400 EUR	111.13%	444'500.00	0.06	a)
DE000A351ZR8	3.8750 % DBOERS 3 7/8 09/28/26	300	0	300	0 EUR	0.00%	0.00	0.00	
DE000A351ZS6	3.7500 % DBOERS 3 3/4 09/28/29	300	0	300	0 EUR	0.00%	0.00	0.00	
DE000A351ZT4	3.8750 % DBOERS 3 7/8 09/28/33	400	0	400	0 EUR	0.00%	0.00	0.00	
DE000A3823R3	4.5000 % SHAEFF 4 1/2 08/14/26 EMTN	200	0	0	200 EUR	101.32%	202'648.00	0.03	a)
DE000A3823S1	4.7500 % SHAEFF 4 3/4 08/14/29 EMTN	100	100	0	200 EUR	102.08%	204'152.00	0.03	a)
DE000A3826R6	3.7500 % DB 3 3/4 01/15/30	100	200	0	300 EUR	101.13%	303'375.00	0.04	a)
DE000A382988	3.2500 % MBGGR 3 1/4 11/15/30 EMTN	0	350	0	350 EUR	100.16%	350'549.50	0.04	a)
DE000A3829D0	4.1250 % DB 4 1/8 04/04/30 EMTN	0	300	0	300 EUR	101.25%	303'750.00	0.04	a)
DE000A3829J7	4.2500 % ANNGR 4 1/4 04/10/34 EMTN	0	300	0	300 EUR	101.34%	304'032.00	0.04	a)
DE000A383BP6	3.6250 % AMPRIO 3 5/8 05/21/31 EMTN	0	200	0	200 EUR	101.24%	202'484.00	0.03	a)
DE000A383BQ4	4.0000 % AMPRIO 4 05/21/44 EMTN	0	200	0	200 EUR	98.74%	197'488.00	0.02	a)
DE000A383EL9	4.2500 % HOTGR 4 1/4 05/31/30 EMTN	0	200	0	200 EUR	101.88%	203'762.00	0.03	a)
DE000A383HC1	4.5000 % SHAEFF 4 1/2 03/28/30 EMTN	0	300	0	300 EUR	100.73%	302'175.00	0.04	a)
DE000A383KA9	4.5000 % DB 4 1/2 07/12/35 EMTN	0	400	0	400 EUR	102.00%	408'000.00	0.05	a)
DE000A383QQ2	3.1250 % AMPRIO 3 1/8 08/27/30 EMTN	0	100	0	100 EUR	98.84%	98'839.00	0.01	a)
DE000A383QR0	3.8500 % AMPRIO 3.85 08/27/39 EMTN	0	200	0	200 EUR	98.33%	196'664.00	0.02	a)
DE000A3E5FR9	0.6250 % ANNGR 0 5/8 03/24/31 EMTN	200	0	0	200 EUR	81.96%	163'918.00	0.02	a)
DE000A3E5L98	0.2500 % EWE 0 1/4 06/08/28 EMTN	0	150	0	150 EUR	89.79%	134'683.50	0.02	a)
DE000A3E5MG8	0.3750 % ANNGR 0 3/8 06/16/27 EMTN	300	0	0	300 EUR	92.42%	277'254.00	0.04	a)
DE000A3E5MH6	0.6250 % ANNGR 0 5/8 12/14/29 EMTN	500	0	0	500 EUR	86.09%	430'440.00	0.05	a)
DE000A3E5MJ2	1.0000 % ANNGR 1 06/16/33	300	0	0	300 EUR	78.20%	234'603.00	0.03	a)
DE000A3E5MK0	1.5000 % ANNGR 1 1/2 06/14/41	200	0	0	200 EUR	67.15%	134'290.00	0.02	a)
DE000A3E5QW6	0.1250 % GEWWOH 0 1/8 06/24/27 EMTN	200	0	0	200 EUR	91.12%	182'238.00	0.02	a)
DE000A3E5S00	0.6250 % HOTGR 0 5/8 04/26/29 EMTN	200	0	0	200 EUR	87.62%	175'240.00	0.02	a)
DE000A3E5VK1	0.7500 % LEGGR 0 3/4 06/30/31 EMTN	200	0	0	200 EUR	81.70%	163'406.00	0.02	a)
DE000A3E5VX4	0.6250 % AMPRIO 0 5/8 09/23/33 EMTN	300	0	0	300 EUR	77.59%	232'779.00	0.03	a)
DE000A3E5WW4	1.3750 % EVKGR 1 3/8 09/02/2081	0	200	0	200 EUR	93.63%	187'250.00	0.02	a)
DE000A3H2457	0.0000 % DBOERS 0 02/22/26	200	0	200	0 EUR	0.00%	0.00	0.00	
DE000A3H2465	0.1250 % DBOERS 0 1/8 02/22/31	200	0	200	0 EUR	0.00%	0.00	0.00	
DE000A3H2TA0	3.3750 % SHAEFF 3 3/8 10/12/28 EMTN	200	0	0	200 EUR	97.96%	195'912.00	0.02	a)
DE000A3H2TW4	0.3750 % EWE 0 3/8 10/22/32 EMTN	0	200	0	200 EUR	77.78%	155'556.00	0.02	a)
DE000A3H3GE7	0.0000 % HOWOGE 0 11/01/24 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
DE000A3H3GF4	0.6250 % HOWOGE 0 5/8 11/01/28 EMTN	200	0	0	200 EUR	89.20%	178'406.00	0.02	a)
DE000A3H3GG2	1.1250 % HOWOGE 1 1/8 11/01/33 EMTN	200	0	0	200 EUR	80.37%	160'732.00	0.02	a)
DE000A3H3JM4	0.7500 % MBGGR 0 3/4 03/11/33 EMTN	300	0	0	300 EUR	81.37%	244'119.00	0.03	a)
DE000A3H3JU7	0.8750 % LEGGR 0 7/8 03/30/33 EMTN	200	0	0	200 EUR	78.51%	157'018.00	0.02	a)
DE000A3K5HW7	4.7500 % JABHOL 4 3/4 06/29/32	200	200	0	400 EUR	107.02%	428'092.00	0.05	a)
DE000A3KNP88	0.1250 % TRAGR 0 1/8 03/24/25 EMTN	200	0	0	200 EUR	98.02%	196'046.00	0.02	a)
DE000A3KNP96	0.7500 % TRAGR 0 3/4 03/24/29 EMTN	400	0	0	400 EUR	88.62%	354'468.00	0.04	a)
DE000A3KNQA0	1.2500 % TRAGR 1 1/4 03/24/33 EMTN	200	0	0	200 EUR	82.98%	165'964.00	0.02	a)
DE000A3KY342	0.0000 % ALVGR 0 11/22/26	200	0	0	200 EUR	93.73%	187'454.00	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
DE000A3KY359	0.5000 % ALVGR 0 1/2 11/22/33	100	0	0	100 EUR	78.78%	78'776.00	0.01	a)
DE000A3LBGG1	4.1250 % TRAGR 4 1/8 11/22/25 EMTN	200	0	0	200 EUR	100.55%	201'102.00	0.03	a)
DE000A3LBMV2	3.0000 % MBGGR 3 02/23/27 EMTN	300	0	0	300 EUR	100.07%	300'216.00	0.04	a)
DE000A3LH6T7	3.5000 % MBGGR 3 1/2 05/30/26 EMTN	300	0	0	300 EUR	100.82%	302'469.00	0.04	a)
DE000A3LH6U5	3.7000 % MBGGR 3.7 05/30/31 EMTN	300	100	0	400 EUR	102.74%	410'948.00	0.05	a)
DE000A3LHK72	4.0000 % TRAGR 4 09/16/25 EMTN	200	0	0	200 EUR	100.30%	200'608.00	0.03	a)
DE000A3LHK80	4.2500 % TRAGR 4 1/4 05/16/28 EMTN	300	0	0	300 EUR	102.64%	307'908.00	0.04	a)
DE000A3LQ9S2	4.5000 % TRAGR 4 1/2 11/23/26 EMTN	300	0	0	300 EUR	102.34%	307'029.00	0.04	a)
DE000A3LSYG8	3.0000 % MBGGR 3 07/10/27 EMTN	250	0	0	250 EUR	100.10%	250'242.50	0.03	a)
DE000A3LSYH6	3.2500 % MBGGR 3 1/4 01/10/32 EMTN	150	0	0	150 EUR	99.85%	149'773.50	0.02	a)
DE000A3LT423	3.3750 % BMW 3 3/8 02/02/34 EMTN	0	300	0	300 EUR	98.90%	296'709.00	0.04	a)
DE000A3LT431	3.0000 % BMW 3 11/02/27 EMTN	0	300	0	300 EUR	99.95%	299'859.00	0.04	a)
DE000A3LWGE2	3.7500 % TRAGR 3 3/4 03/27/27 EMTN	0	200	0	200 EUR	100.78%	201'564.00	0.03	a)
DE000A3LWGF9	3.7500 % TRAGR 3 3/4 03/27/30 EMTN	0	200	0	200 EUR	100.10%	200'206.00	0.03	a)
DE000A3LXSR7	4.3750 % JABHOL 4 3/8 04/25/34	0	400	0	400 EUR	102.80%	411'196.00	0.05	a)
DE000A3MP4T1	0.0000 % ANNGR 0 12/01/25 EMTN	200	0	0	200 EUR	95.73%	191'464.00	0.02	a)
DE000A3MP4U9	0.2500 % ANNGR 0 1/4 09/01/28 EMTN	400	0	0	400 EUR	88.05%	352'180.00	0.04	a)
DE000A3MP4V7	0.7500 % ANNGR 0 3/4 09/01/32 EMTN	400	0	0	400 EUR	78.90%	315'588.00	0.04	a)
DE000A3MP4W5	1.6250 % ANNGR 1 5/8 09/01/51 EMTN	200	0	0	200 EUR	58.28%	116'558.00	0.01	a)
DE000A3MQMD2	1.0000 % LEGGR 1 11/19/32	100	100	0	200 EUR	79.60%	159'208.00	0.02	a)
DE000A3MQNN9	0.3750 % LEGGR 0 3/8 01/17/26 EMTN	100	100	0	200 EUR	95.97%	191'944.00	0.02	a)
DE000A3MQNP4	0.8750 % LEGGR 0 7/8 01/17/29 EMTN	0	200	0	200 EUR	89.99%	179'978.00	0.02	a)
DE000A3MQNQ2	1.5000 % LEGGR 1 1/2 01/17/34 EMTN	200	0	0	200 EUR	80.60%	161'200.00	0.02	a)
DE000A3MQQV5	2.0000 % DBOERS 2 06/23/48	200	0	200	0 EUR	0.00%	0.00	0.00	
DE000A3MQS56	1.3750 % ANNGR 1 3/8 01/28/26 EMTN	300	0	0	300 EUR	97.22%	291'645.00	0.04	a)
DE000A3MQS64	1.8750 % ANNGR 1 7/8 06/28/28	200	0	0	200 EUR	94.40%	188'808.00	0.02	a)
DE000A3MQS72	2.3750 % ANNGR 2 3/8 03/25/32	200	100	0	300 EUR	90.53%	271'596.00	0.03	a)
DE000AAR0264	0.5000 % AARB 0 1/2 04/07/27 EMTN	200	0	0	200 EUR	91.75%	183'492.00	0.02	a)
DE000AAR0298	0.0500 % AARB 0.05 09/02/26 EMTN	200	0	0	200 EUR	92.37%	184'738.00	0.02	a)
DE000AAR0322	0.7500 % AARB 0 3/4 04/18/28 EMTN	200	0	0	200 EUR	89.51%	179'026.00	0.02	a)
DE000AAR0355	4.5000 % AARB 4 1/2 07/25/25	0	200	0	200 EUR	100.64%	201'270.00	0.03	a)
DE000AAR0413	5.8750 % AARB 5 7/8 05/29/26 EMTN	0	200	0	200 EUR	102.76%	205'528.00	0.03	a)
DE000BHY0A56	1.2500 % BHH 1 1/4 01/22/25 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
DE000BHY0BP6	1.0000 % BHH 1 02/05/26 EMTN	200	0	0	200 EUR	96.41%	192'812.00	0.02	a)
DE000BHY0GA7	0.5000 % BHH 0 1/2 11/05/29 EMTN	200	0	0	200 EUR	86.85%	173'700.00	0.02	a)
DE000BHY0GB5	1.5000 % BHH 1 1/2 04/18/28 EMTN	200	0	0	200 EUR	94.57%	189'132.00	0.02	a)
DE000BHY0GNO	0.3750 % BHH 0 3/8 01/25/27 EMTN	0	200	0	200 EUR	93.25%	186'498.00	0.02	a)
DE000BHY0GS9	1.1250 % BHH 1 1/8 10/25/27 EMTN	200	0	0	200 EUR	92.93%	185'868.00	0.02	a)
DE000BHY0SL9	0.3750 % BHH 0 3/8 04/21/31 EMTN	100	100	0	200 EUR	81.85%	163'694.00	0.02	a)
DE000CB0HRQ9	0.7500 % CMZB 0 3/4 03/24/26 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
DE000CB0HRY3	0.1000 % CMZB 0.1 09/11/25 EMTN	250	0	0	250 EUR	96.71%	241'762.50	0.03	a)
DE000CZ40LD5	4.0000 % CMZB 4 03/23/26 EMTN	300	0	0	300 EUR	100.28%	300'825.00	0.04	a)
DE000CZ40LW5	4.0000 % CMZB 4 03/30/27 EMTN	260	0	0	260 EUR	100.92%	262'392.00	0.03	a)
DE000CZ40M39	1.5000 % CMZB 1 1/2 08/28/28 EMTN	300	0	0	300 EUR	94.40%	283'191.00	0.04	a)
DE000CZ40MC5	1.1250 % CMZB 1 1/8 09/19/25 EMTN	200	0	0	200 EUR	97.71%	195'418.00	0.02	a)
DE000CZ40MM4	1.8750 % CMZB 1 7/8 02/28/28 EMTN	0	200	0	200 EUR	95.66%	191'320.00	0.02	a)
DE000CZ40N04	0.6250 % CMZB 0 5/8 08/28/24 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
DE000CZ40N46	1.1250 % CMZB 1 1/8 06/22/26 EMTN	200	0	0	200 EUR	96.40%	192'792.00	0.02	a)
DE000CZ40NS9	1.0000 % CMZB 1 03/04/26 EMTN	350	0	0	350 EUR	97.01%	339'549.00	0.04	a)
DE000CZ439B6	5.2500 % CMZB 5 1/4 03/25/29	200	0	0	200 EUR	105.38%	210'750.00	0.03	a)
DE000CZ439T8	4.6250 % CMZB 4 5/8 01/17/31 EMTN	0	200	0	200 EUR	103.87%	207'746.00	0.03	a)
DE000CZ43Z49	6.7500 % CMZB 6 3/4 10/05/33 EMTN	100	100	0	200 EUR	108.38%	216'750.00	0.03	a)
DE000CZ43ZB3	4.6250 % CMZB 4 5/8 03/21/28 EMTN	200	0	0	200 EUR	102.75%	205'500.00	0.03	a)
DE000CZ43ZN8	5.1250 % CMZB 5 1/8 01/18/30 EMTN	200	0	0	200 EUR	105.75%	211'500.00	0.03	a)
DE000CZ45V25	4.0000 % CMZB 4 12/05/30 EMTN	0	200	0	200 EUR	99.63%	199'250.00	0.03	a)
DE000CZ45V82	0.3750 % CMZB 0 3/8 09/01/27 EMTN	200	0	0	200 EUR	93.23%	186'460.00	0.02	a)
DE000CZ45VB7	0.2500 % CMZB 0 1/4 09/16/24 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
DE000CZ45VC5	0.5000 % CMZB 0 1/2 12/04/26 EMTN	200	100	0	300 EUR	94.56%	283'692.00	0.04	a)
DE000CZ45VM4	0.8750 % CMZB 0 7/8 01/22/27 EMTN	200	0	0	200 EUR	94.29%	188'584.00	0.02	a)
DE000CZ45W57	3.0000 % CMZB 3 09/14/27	200	0	0	200 EUR	99.13%	198'250.00	0.03	a)
DE000CZ45W81	6.5000 % CMZB 6 1/2 12/06/32 EMTN	200	0	0	200 EUR	106.75%	213'500.00	0.03	a)

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DE000CZ45WP5	1.3750 % CMZB 1 3/8 12/29/31 EMTN	100	100	0	200 EUR	94.13%	188'250.00	0.02	a)
DE000CZ45YE5	4.8750 % CMZB 4 7/8 10/16/34 EMTN	0	200	0	200 EUR	101.75%	203'500.00	0.03	a)
DE000CZ45YV9	4.0000 % CMZB 4 07/16/32 EMTN	0	300	0	300 EUR	100.46%	301'377.00	0.04	a)
DE000DFKOL29	0.8750 % DZBK 0 7/8 10/15/29 EMTN	200	0	0	200 EUR	89.25%	178'496.00	0.02	a)
DE000DL19T26	1.7500 % DB 1 3/4 01/17/28 EMTN	500	0	0	500 EUR	95.01%	475'055.00	0.06	a)
DE000DL19U23	1.6250 % DB 1 5/8 01/20/27 EMTN	500	0	0	500 EUR	95.84%	479'210.00	0.06	a)
DE000DL19US6	2.6250 % DB 2 5/8 02/12/26 EMTN	300	0	0	300 EUR	98.87%	296'601.00	0.04	a)
DE000DL19VB0	5.6250 % DB 5 5/8 05/19/31 EMTN	400	0	0	400 EUR	101.88%	407'500.00	0.05	a)
DE000DL19VD6	1.3750 % DB 1 3/8 06/10/26 EMTN	700	0	700	0 EUR	0.00%	0.00	0.00	
DE000DL19VP0	1.3750 % DB 1 3/8 09/03/26 EMTN	200	0	0	200 EUR	97.75%	195'500.00	0.02	a)
DE000DL19VS4	1.7500 % DB 1 3/4 11/19/30 EMTN	500	0	0	500 EUR	90.00%	450'000.00	0.06	a)
DE000DL19VT2	0.7500 % DB 0 3/4 02/17/27 EMTN	500	0	0	500 EUR	96.25%	481'250.00	0.06	a)
DE000DL19VU0	1.3750 % DB 1 3/8 02/17/32	400	0	0	400 EUR	85.25%	341'000.00	0.04	a)
DE000DL19WL7	1.8750 % DB 1 7/8 02/23/28 EMTN	200	200	0	400 EUR	96.00%	384'000.00	0.05	a)
DE000DL19WN3	4.0000 % DB 4 06/24/32 EMTN	400	200	0	600 EUR	99.13%	594'750.00	0.08	a)
DE000DL19WU8	3.2500 % DB 3 1/4 05/24/28	300	0	0	300 EUR	99.38%	298'125.00	0.04	a)
DE000HCB0A86	0.5000 % HCOB 0 1/2 09/22/26 EMTN	0	200	0	200 EUR	96.00%	192'000.00	0.02	a)
DE000HCB0AZ3	0.3750 % HCOB 0 3/8 03/09/26 EMTN	0	200	0	200 EUR	94.83%	189'668.00	0.02	a)
DE000HCB0B36	4.7500 % HCOB 4 3/4 05/02/29 EMTN	0	150	0	150 EUR	104.16%	156'241.50	0.02	a)
DE000HCB0B44	4.5000 % HCOB 4 1/2 07/24/28 EMTN	0	100	0	100 EUR	101.04%	101'043.00	0.01	a)
DE000HCB0BZ1	4.8750 % HCOB 4 7/8 03/30/27 EMTN	0	150	0	150 EUR	103.06%	154'587.00	0.02	a)
DE000LB13HZ5	2.2000 % LBBW 2.2 05/09/29 EMTN	200	0	0	200 EUR	91.69%	183'380.00	0.02	a)
DE000LB1B2E5	2.8750 % LBBW 2 7/8 09/28/26	0	200	0	200 EUR	97.93%	195'860.00	0.02	a)
DE000LB2CLH7	0.3750 % LBBW 0 3/8 07/29/26 809	200	0	0	200 EUR	94.10%	188'200.00	0.02	a)
DE000LB2CNE0	0.3750 % LBBW 0 3/8 09/30/27 EMTN	200	0	0	200 EUR	91.58%	183'152.00	0.02	a)
DE000LB2CRG6	0.3750 % LBBW 0 3/8 02/18/27 EMTN	200	0	0	200 EUR	92.96%	185'922.00	0.02	a)
DE000LB2CW16	0.3750 % LBBW 0 3/8 02/21/31 EMTN	200	0	0	200 EUR	81.71%	163'414.00	0.02	a)
DE000LB2V5T1	0.3750 % LBBW 0 3/8 05/07/29 EMTN	100	0	0	100 EUR	86.99%	86'986.00	0.01	a)
DE000LB2V7C3	0.2500 % LBBW 0 1/4 07/21/28 EMTN	300	0	0	300 EUR	89.10%	267'285.00	0.03	a)
DE000LB2V833	0.3750 % LBBW 0 3/8 02/28/28 EMTN	200	0	0	200 EUR	89.93%	179'854.00	0.02	a)
DE000TLX2102	2.5000 % TALANX 2 1/2 07/23/26	200	0	0	200 EUR	99.22%	198'444.00	0.03	a)
DK0009522062	0.6250 % NYKRE 0 5/8 01/17/25 EMTN	150	0	0	150 EUR	98.83%	148'240.50	0.02	a)
DK0009525404	0.1250 % NYKRE 0 1/8 07/10/24 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
DK0009526998	0.7500 % NYKRE 0 3/4 01/20/27 EMTN	200	0	0	200 EUR	94.48%	188'964.00	0.02	a)
DK0009529901	0.5000 % NYKRE 0 1/2 07/10/25 EMTN	200	0	0	200 EUR	97.58%	195'162.00	0.02	a)
DK0030045703	4.0000 % NYKRE 4 07/17/28 EMTN	150	0	0	150 EUR	101.64%	152'454.00	0.02	a)
DK0030394986	3.8750 % NYKRE 3 7/8 07/09/29 EMTN	0	200	0	200 EUR	101.53%	203'054.00	0.03	a)
DK0030467105	0.2500 % NYKRE 0 1/4 01/13/26	300	0	0	300 EUR	96.01%	288'021.00	0.04	a)
DK0030484548	0.3750 % NYKRE 0 3/8 01/17/28 EMTN	250	0	0	250 EUR	90.19%	225'480.00	0.03	a)
DK0030485271	0.1250 % ENXFP 0 1/8 05/17/26	250	0	0	250 EUR	95.18%	237'942.50	0.03	a)
DK0030486402	0.7500 % ENXFP 0 3/4 05/17/31	200	0	0	200 EUR	85.29%	170'580.00	0.02	a)
DK0030486592	1.5000 % ENXFP 1 1/2 05/17/41	100	100	0	200 EUR	73.68%	147'350.00	0.02	a)
DK0030487996	0.8750 % NYKRE 0 7/8 07/28/31	100	0	0	100 EUR	95.00%	95'000.00	0.01	a)
DK0030506886	1.3750 % NYKRE 1 3/8 07/12/27 EMTN	100	0	0	100 EUR	95.25%	95'252.00	0.01	a)
DK0030507694	5.5000 % NYKRE 5 1/2 12/29/32	200	0	0	200 EUR	104.63%	209'250.00	0.03	a)
DK0030512421	4.6250 % NYKRE 4 5/8 01/19/29 EMTN	250	0	0	250 EUR	104.47%	261'170.00	0.03	a)
ES0205032024	1.3750 % FERSM 1 3/8 03/31/25	300	0	0	300 EUR	98.67%	295'998.00	0.04	a)
ES0205032040	0.5400 % FERSM 0.54 11/12/28	100	0	0	100 EUR	89.85%	89'853.00	0.01	a)
ES0205046008	4.2500 % AENASM 4 1/4 10/13/30 EMTN	200	0	0	200 EUR	104.87%	209'730.00	0.03	a)
ES0205061007	1.6800 % CNGEST 1.68 02/26/25 EMTN	200	0	0	200 EUR	99.01%	198'020.00	0.03	a)
ES0211845294	2.5000 % ABESM 2 1/2 02/27/25 CNMV	200	0	0	200 EUR	99.39%	198'772.00	0.03	a)
ES0211845302	1.3750 % ABESM 1 3/8 05/20/26	200	0	0	200 EUR	97.06%	194'120.28	0.02	a)
ES0213307053	0.7500 % CABKSM 0 3/4 07/09/26	200	0	0	200 EUR	95.73%	191'453.18	0.02	a)
ES0213307061	1.1250 % CABKSM 1 1/8 11/12/26	200	0	0	200 EUR	95.58%	191'150.00	0.02	a)
ES0213679HN2	0.8750 % BKTSM 0 7/8 07/08/26 EMTN	200	0	0	200 EUR	95.79%	191'570.00	0.02	a)
ES0213679JR9	0.6250 % BKTSM 0 5/8 10/06/27	100	0	0	100 EUR	92.13%	92'134.66	0.01	a)
ES0213679OF4	1.2500 % BKTSM 1 1/4 12/23/32	200	0	0	200 EUR	92.50%	185'000.00	0.02	a)
ES0213679OO6	4.3750 % BKTSM 4 3/8 05/03/30	200	0	0	200 EUR	103.88%	207'750.00	0.03	a)
ES0213679OP3	4.8750 % BKTSM 4 7/8 09/13/31	200	0	0	200 EUR	105.88%	211'750.00	0.03	a)
ES0224244071	1.6250 % MAPSM 1 5/8 05/19/26	0	100	0	100 EUR	96.92%	96'916.57	0.01	a)
ES0224244089	4.3750 % MAPSM 4 3/8 03/31/47	0	200	0	200 EUR	100.00%	200'000.00	0.03	a)

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ES0239140025	0.7500 % COLSM 0 3/4 06/22/29 EMTN	200	0	0	200 EUR	89.03%	178'064.00	0.02	a)
ES0265936031	5.2500 % ABANCA 5 1/4 09/14/28 EMTN	200	0	0	200 EUR	104.75%	209'500.00	0.03	a)
ES0265936056	5.8750 % ABANCA 5 7/8 04/02/30 EMTN	200	0	0	200 EUR	108.13%	216'250.00	0.03	a)
ES0305523005	0.0000 % SIXLTD 0 12/02/25	200	0	0	200 EUR	95.70%	191'408.00	0.02	a)
ES0313307219	1.0000 % CABKSM 1 06/25/24 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
ES0343307023	4.0000 % KUTXAB 4 02/01/28 EMTN	200	0	0	200 EUR	101.63%	203'250.00	0.03	a)
ES0343307031	4.7500 % KUTXAB 4 3/4 06/15/27	200	0	0	200 EUR	102.25%	204'500.00	0.03	a)
ES0365936048	5.5000 % ABANCA 5 1/2 05/18/26 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
ES0413900939	3.2500 % SANTAN 3 1/4 02/14/28	200	0	0	200 EUR	101.31%	202'623.56	0.03	a)
FR0000471930	8.1250 % ORAFP 8 1/8 01/28/33 EMTN	410	0	0	410 EUR	136.06%	557'862.40	0.07	a)
FR0010033381	6.1250 % VIEFP 6 1/8 11/25/33 EMTN	250	0	0	250 EUR	121.24%	303'107.50	0.04	a)
FR0010891317	4.6250 % EDF 4 5/8 04/26/30 EMTN	400	0	400	0 EUR	0.00%	0.00	0.00	
FR0010961581	4.5000 % EDF 4 1/2 11/12/40 EMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
FR0011225143	4.1250 % EDF 4 1/8 03/25/27 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
FR0011509488	2.7500 % ADPPF 2 3/4 06/05/28	300	0	300	0 EUR	0.00%	0.00	0.00	
FR0011911247	2.3750 % ENGIFP 2 3/8 05/19/26 EMTN	600	0	0	600 EUR	98.73%	592'356.00	0.07	a)
FR0011949403	4.2500 % CNPFP 4 1/4 06/05/45	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0011991488	2.7500 % RTEFRA 2 3/4 06/20/29 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
FR0012173862	2.1250 % RIFP 2 1/8 09/27/24	300	0	300	0 EUR	0.00%	0.00	0.00	
FR0012206993	1.5000 % ADPPF 1 1/2 04/07/25	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0012222297	4.5000 % ACAFP 4 1/2 PERP	200	0	0	200 EUR	100.06%	200'120.00	0.03	a)
FR0012329845	4.0320 % BNP 4.032 PERP	300	0	0	300 EUR	99.25%	297'750.00	0.04	a)
FR0012370872	2.0000 % NK 2 12/10/24 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0012383982	4.1250 % SOGESA 4 1/8 PERP	300	0	0	300 EUR	99.25%	297'750.00	0.04	a)
FR0012384667	1.6250 % PUBFP 1 5/8 12/16/24	300	0	300	0 EUR	0.00%	0.00	0.00	
FR0012432912	1.1250 % BNFP 1 1/8 01/14/25 EMTN	500	0	500	0 EUR	0.00%	0.00	0.00	
FR0012448025	1.5000 % GFCFP 1 1/2 01/20/25 EMTN	300	0	0	300 EUR	99.29%	297'864.00	0.04	a)
FR0012452191	1.5000 % AKEFP 1 1/2 01/20/25 EMTN	500	0	0	500 EUR	99.16%	495'820.00	0.06	a)
FR0012516417	2.5000 % MWDP 2 1/2 02/09/27	200	0	0	200 EUR	97.93%	195'864.00	0.02	a)
FR0012599892	1.3750 % EDENFP 1 3/8 03/10/25	200	0	0	200 EUR	98.78%	197'550.00	0.02	a)
FR0012601367	0.8750 % SUFP 0 7/8 03/11/25 EMTN	200	0	0	200 EUR	98.59%	197'186.00	0.02	a)
FR0012602761	1.0000 % ENGIFP 1 03/13/26 EMTN	300	0	0	300 EUR	96.61%	289'830.00	0.04	a)
FR0012602779	1.5000 % ENGIFP 1 1/2 03/13/35 EMTN	0	100	0	100 EUR	80.50%	80'496.00	0.01	a)
FR0012766889	1.2500 % AIFP 1 1/4 06/03/25 EMTN	200	0	0	200 EUR	98.45%	196'908.00	0.02	a)
FR0012881555	2.2000 % TEREKA 2.2 08/05/25	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0012949923	1.7500 % VIEFP 1 3/4 09/10/25 EMTN	300	0	0	300 EUR	98.35%	295'035.00	0.04	a)
FR0013053329	1.8750 % SANEFP 1 7/8 03/16/26	300	0	0	300 EUR	97.88%	293'625.00	0.04	a)
FR0013060209	1.6250 % RTEFRA 1 5/8 11/27/25 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013066388	4.5000 % CNPFP 4 1/2 06/10/47	200	0	0	200 EUR	100.75%	201'500.00	0.03	a)
FR0013067196	3.0000 % SCOR 3 06/08/46	200	0	0	200 EUR	97.48%	194'950.00	0.02	a)
FR0013076353	2.8000 % ACAFP 2.8 01/27/26 EMTN	200	0	0	200 EUR	98.53%	197'054.00	0.02	a)
FR0013121753	1.8750 % LIFP 1 7/8 02/19/26 EMTN	200	0	0	200 EUR	97.93%	195'854.00	0.02	a)
FR0013134897	2.8500 % ACAFP 2.85 04/27/26 EMTN	300	0	0	300 EUR	98.68%	296'031.00	0.04	a)
FR0013139482	1.6250 % FRFP 1 5/8 03/18/26 EMTN	200	0	0	200 EUR	96.98%	193'962.00	0.02	a)
FR0013152899	1.0000 % RTEFRA 1 10/19/26 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013152907	2.0000 % RTEFRA 2 04/18/36 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013165677	1.2500 % KERFP 1 1/4 05/10/26 EMTN	200	0	0	200 EUR	96.83%	193'654.00	0.02	a)
FR0013169885	1.0000 % DGFP 1 05/13/26 EMTN	200	0	0	200 EUR	96.64%	193'280.00	0.02	a)
FR0013170834	1.8750 % COVFP 1 7/8 05/20/26	100	0	0	100 EUR	97.49%	97'487.00	0.01	a)
FR0013172939	1.5000 % RIFP 1 1/2 05/18/26	200	0	0	200 EUR	97.39%	194'772.00	0.02	a)
FR0013173028	3.2500 % CMARK 3 1/4 06/01/26 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013173432	1.2500 % VIEFP 1 1/4 05/19/28 EMTN	400	0	0	400 EUR	93.64%	374'548.00	0.05	a)
FR0013176310	1.8750 % VIVFP 1 7/8 05/26/26	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013179314	3.6250 % SCOR 3 5/8 05/27/48	0	200	0	200 EUR	98.13%	196'250.00	0.02	a)
FR0013181898	3.0000 % FRLBP 3 06/09/28 EMTN	100	100	0	200 EUR	97.91%	195'818.00	0.02	a)
FR0013181906	1.7500 % ICADFP 1 3/4 06/10/26	300	0	0	300 EUR	97.40%	292'206.00	0.04	a)
FR0013182078	1.1250 % ARRF 1 1/8 01/09/26 EMTN	0	100	0	100 EUR	97.19%	97'186.00	0.01	a)
FR0013182847	1.2500 % AIFP 1 1/4 06/13/28 EMTN	300	0	0	300 EUR	94.47%	283'404.00	0.04	a)
FR0013201126	0.3750 % DGFP 0 3/8 02/07/25 EMTN	300	0	0	300 EUR	98.61%	295'818.00	0.04	a)
FR0013201134	0.7500 % DGFP 0 3/4 09/09/28 EMTN	200	0	0	200 EUR	91.34%	182'674.00	0.02	a)
FR0013201308	0.2500 % SUFP 0 1/4 09/09/24 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
FR0013203734	4.7500 % ACAFP 4 3/4 09/27/48	400	0	0	400 EUR	101.50%	406'000.00	0.05	a)
FR0013203825	1.2500 % LIFP 1 1/4 09/29/31 EMTN	300	0	0	300 EUR	85.27%	255'798.00	0.03	a)
FR0013205069	1.0000 % GFCFP 1 01/30/29 EMTN	200	800	0	1'000 EUR	91.11%	911'100.00	0.12	a)
FR0013213295	1.0000 % EDF 1 10/13/26 EMTN	400	0	400	0 EUR	0.00%	0.00	0.00	
FR0013216918	0.7090 % BNFP 0.709 11/03/24 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013216926	1.2080 % BNFP 1.208 11/03/28 EMTN	500	0	0	500 EUR	93.34%	466'675.00	0.06	a)
FR0013217114	0.8750 % ORAFP 0 7/8 02/03/27 EMTN	300	0	0	300 EUR	95.12%	285'363.00	0.04	a)
FR0013218393	1.1250 % ICADFP 1 1/8 11/17/25	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013220266	1.8750 % ARRF 1 7/8 01/06/31 EMTN	0	200	0	200 EUR	92.36%	184'716.00	0.02	a)
FR0013222494	1.3750 % ENFP 1 3/8 06/07/27	300	0	0	300 EUR	95.82%	287'469.00	0.04	a)
FR0013231099	1.2500 % DGFP 1 1/4 01/18/27 EMTN	300	0	0	300 EUR	96.06%	288'189.00	0.04	a)
FR0013231768	1.5000 % NK 1 1/2 01/15/27 EMTN	100	0	0	100 EUR	95.92%	95'921.00	0.01	a)
FR0013236544	3.5000 % CMARK 3 1/2 02/09/29 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013238045	1.3750 % LIFP 1 3/8 02/16/27 EMTN	200	0	0	200 EUR	96.30%	192'608.00	0.02	a)
FR0013241346	1.0000 % AIFP 1 03/08/27 EMTN	200	0	0	200 EUR	95.49%	190'972.00	0.02	a)
FR0013241676	1.5000 % ORAFP 1 1/2 09/09/27 EMTN	200	0	0	200 EUR	95.70%	191'394.00	0.02	a)
FR0013245867	1.5000 % ENGIFP 1 1/2 03/27/28 EMTN	500	0	0	500 EUR	94.60%	472'995.00	0.06	a)
FR0013247202	1.8750 % EDENFP 1 7/8 03/30/27	300	0	0	300 EUR	97.03%	291'087.00	0.04	a)
FR0013248507	1.0000 % VIEFP 1 04/03/25 EMTN	300	0	0	300 EUR	98.46%	295'392.00	0.04	a)
FR0013248523	1.5000 % VIEFP 1 1/2 04/03/29 EMTN	400	0	0	400 EUR	93.08%	372'320.00	0.05	a)
FR0013250693	1.6250 % RENAUL 1 5/8 04/11/25 EMTN	200	0	0	200 EUR	98.75%	197'500.00	0.02	a)
FR0013251170	1.1250 % DGFP 1 1/8 04/20/26 EMTN	300	0	0	300 EUR	96.96%	290'883.00	0.04	a)
FR0013260551	1.6250 % ARRF 1 5/8 01/13/32 EMTN	0	200	0	200 EUR	89.83%	179'660.00	0.02	a)
FR0013262698	1.5000 % COVFP 1 1/2 06/21/27	200	0	0	200 EUR	95.03%	190'054.00	0.02	a)
FR0013264421	1.5000 % CTEFRA 1 1/2 07/29/28	300	0	300	0 EUR	0.00%	0.00	0.00	
FR0013266368	2.0000 % GFCFP 2 06/30/32 EMTN	200	0	0	200 EUR	89.83%	179'662.00	0.02	a)
FR0013266830	0.7500 % LRFP 0 3/4 07/06/24	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013266848	1.8750 % LRFP 1 7/8 07/06/32	200	0	0	200 EUR	92.24%	184'472.00	0.02	a)
FR0013282571	0.8750 % VIVFP 0 7/8 09/18/24 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013283140	1.6250 % VIEFP 1 5/8 09/21/32 EMTN	200	0	0	200 EUR	87.83%	175'662.00	0.02	a)
FR0013284205	1.3750 % GFCFP 1 3/8 01/26/28 EMTN	300	0	0	300 EUR	94.09%	282'258.00	0.04	a)
FR0013284254	1.3750 % ENGIFP 1 3/8 02/28/29 EMTN	300	0	0	300 EUR	92.79%	278'370.00	0.04	a)
FR0013284270	2.0000 % ENGIFP 2 09/28/37 EMTN	500	0	0	500 EUR	81.22%	406'080.00	0.05	a)
FR0013286788	1.1250 % DGFP 1 1/8 10/13/27 EMTN	200	0	0	200 EUR	94.53%	189'058.00	0.02	a)
FR0013286838	1.0000 % FRLBP 1 10/16/24 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013290749	1.8750 % RTEFRA 1 7/8 10/23/37 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
FR0013295722	1.5000 % ARRF 1 1/2 01/17/33 EMTN	0	200	0	200 EUR	87.52%	175'044.00	0.02	a)
FR0013298676	1.6250 % HITTFP 1 5/8 11/27/27 EMTN	200	0	0	200 EUR	94.78%	189'558.00	0.02	a)
FR0013299641	1.0000 % BNP 1 11/29/24 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013300605	1.6250 % LIFP 1 5/8 12/13/32 EMTN	200	0	0	200 EUR	86.59%	173'184.00	0.02	a)
FR0013302197	1.0000 % ADPPF 1 12/13/27	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013302809	0.8750 % SUFP 0 7/8 12/13/26 EMTN	200	0	0	200 EUR	95.46%	190'928.00	0.02	a)
FR0013310224	1.3750 % ORAFP 1 3/8 01/16/30 EMTN	500	0	0	500 EUR	91.80%	459'020.00	0.06	a)
FR0013310455	1.3750 % DGFP 1 3/8 01/22/30 EMTN	200	0	0	200 EUR	91.52%	183'042.00	0.02	a)
FR0013311503	1.1250 % SOCGEN 1 1/8 01/23/25 EMTN	400	0	0	400 EUR	98.96%	395'824.00	0.05	a)
FR0013312154	2.6250 % ACAFP 2 5/8 01/29/48	400	0	0	400 EUR	94.63%	378'500.00	0.05	a)
FR0013320058	1.6250 % ICADFP 1 5/8 02/28/28	200	0	0	200 EUR	93.36%	186'718.00	0.02	a)
FR0013322989	1.6250 % GFCFP 1 5/8 03/14/30 EMTN	200	0	0	200 EUR	91.49%	182'978.00	0.02	a)
FR0013323326	2.0000 % STLA 2 03/20/25 EMTN	300	0	0	300 EUR	99.07%	297'207.00	0.04	a)
FR0013323870	1.3750 % ORAFP 1 3/8 03/20/28 EMTN	500	0	0	500 EUR	94.49%	472'460.00	0.06	a)
FR0013327962	1.0000 % CAPFP 1 10/18/24	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013327988	1.7500 % CAPFP 1 3/4 04/18/28	200	0	0	200 EUR	95.37%	190'744.00	0.02	a)
FR0013330099	1.6250 % VPARKI 1 5/8 04/19/28	200	0	0	200 EUR	93.88%	187'762.00	0.02	a)
FR0013330537	2.8750 % URWFP 2 7/8 PERP	200	0	0	200 EUR	96.50%	193'000.00	0.02	a)
FR0013332988	1.1250 % URWFP 1 1/8 09/15/25 EMTN	300	0	0	300 EUR	97.56%	292'674.00	0.04	a)
FR0013332996	1.8750 % URWFP 1 7/8 01/15/31 EMTN	300	0	0	300 EUR	90.40%	271'200.00	0.03	a)
FR0013333002	2.2500 % URWFP 2 1/4 05/14/38 EMTN	300	300	0	600 EUR	80.95%	485'682.00	0.06	a)
FR0013334695	1.6250 % RENAUL 1 5/8 05/26/26 EMTN	300	0	0	300 EUR	97.26%	291'765.00	0.04	a)
FR0013335767	1.5000 % FLYFP 1 1/2 05/29/25	200	0	0	200 EUR	98.28%	196'550.00	0.02	a)
FR0013342334	1.5000 % FRFP 1 1/2 06/18/25 EMTN	300	0	0	300 EUR	98.04%	294'105.00	0.04	a)
FR0013344215	1.3750 % SUFP 1 3/8 06/21/27 EMTN	300	0	0	300 EUR	95.85%	287'550.00	0.04	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
FR0013346137	1.3750 % DGFP 1 3/8 06/27/28 EMTN	300	0	0	300 EUR	93.96%	281'883.00	0.04	a)
FR0013346822	1.8750 % RCFP 1 7/8 07/02/25	200	0	0	200 EUR	98.30%	196'608.00	0.02	a)
FR0013349099	2.0000 % FRLBP 2 07/13/28 EMTN	400	0	0	400 EUR	94.86%	379'420.00	0.05	a)
FR0013357845	0.8750 % MLFP 0 7/8 09/03/25 EUR	200	0	0	200 EUR	97.65%	195'302.00	0.02	a)
FR0013357852	1.7500 % MLFP 1 3/4 09/03/30 EUR	300	0	0	300 EUR	92.86%	278'565.00	0.04	a)
FR0013357860	2.5000 % MLFP 2 1/2 09/03/38	300	0	0	300 EUR	89.53%	268'587.00	0.03	a)
FR0013358124	1.3750 % HSBC 1 3/8 09/04/28 EMTN	300	0	0	300 EUR	93.48%	280'425.00	0.04	a)
FR0013359197	1.0000 % ORAFP 1 09/12/25 EMTN	200	0	0	200 EUR	97.64%	195'276.00	0.02	a)
FR0013359239	1.8750 % ORAFP 1 7/8 09/12/30 EMTN	500	0	0	500 EUR	93.23%	466'165.00	0.06	a)
FR0013359254	1.6250 % VIEFP 1 5/8 09/17/30 EMTN	200	0	0	200 EUR	91.03%	182'056.00	0.02	a)
FR0013365293	1.8750 % ENGIFP 1 7/8 09/19/33 EMTN	400	0	0	400 EUR	87.89%	351'568.00	0.04	a)
FR0013367620	1.0000 % DGFP 1 09/26/25 EMTN	100	0	0	100 EUR	97.59%	97'594.00	0.01	a)
FR0013367638	1.7500 % DGFP 1 3/4 09/26/30 EMTN	400	0	0	400 EUR	92.41%	369'628.00	0.05	a)
FR0013368164	1.5000 % RTEFRA 1 1/2 09/27/30 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013368172	2.1250 % RTEFRA 1 1/8 09/27/38 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013368545	2.0000 % EDF 2 10/02/30 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
FR0013368602	2.1250 % SOCGEN 2 1/8 09/27/28 EMTN	300	0	0	300 EUR	94.17%	282'522.00	0.04	a)
FR0013371549	2.1250 % ADPPF 2 1/8 10/11/38 EUR	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013381704	2.3750 % BNP 2 3/8 11/20/30 EMTN	200	0	0	200 EUR	98.00%	196'000.00	0.02	a)
FR0013382348	1.5000 % ARRF 1 1/2 01/25/30 EMTN	0	200	0	200 EUR	91.82%	183'630.00	0.02	a)
FR0013383213	1.7500 % CAF 1 3/4 05/04/26 EMTN	200	0	0	200 EUR	97.79%	195'578.00	0.02	a)
FR0013385473	1.9400 % VIEFP 1.94 01/07/30 EMTN	100	0	0	100 EUR	93.71%	93'708.00	0.01	a)
FR0013393774	2.0000 % RENAUL 2 07/11/24 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013396512	1.1250 % ORAFP 1 1/8 07/15/24 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013396520	2.0000 % ORAFP 2 01/15/29 EMTN	100	0	0	100 EUR	95.78%	95'779.00	0.01	a)
FR0013396876	1.5000 % SUFP 1 1/2 01/15/28 EMTN	100	0	0	100 EUR	95.51%	95'505.00	0.01	a)
FR0013397288	1.2500 % ARRF 1 1/4 01/18/28 EMTN	0	200	0	200 EUR	94.26%	188'512.00	0.02	a)
FR0013397320	1.3750 % CMARK 1 3/8 01/17/25 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013397452	1.6250 % DGFP 1 5/8 01/18/29 EMTN	400	0	0	400 EUR	94.16%	376'624.00	0.05	a)
FR0013398070	2.1250 % BNP 2 1/8 01/23/27 EMTN	700	0	0	700 EUR	98.13%	686'875.00	0.09	a)
FR0013398229	3.2500 % ENGIFP 3 1/4 PERP	300	0	300	0 EUR	0.00%	0.00	0.00	
FR0013399680	2.7500 % CNPFP 2 3/4 02/05/29 EMTN	200	0	0	200 EUR	96.75%	193'496.00	0.02	a)
FR0013404571	1.3750 % DGFP 1 3/8 02/21/31 EMTN	200	0	0	200 EUR	89.27%	178'536.00	0.02	a)
FR0013405032	1.0000 % URWFP 1 02/27/27 EMTN	300	0	0	300 EUR	94.99%	284'955.00	0.04	a)
FR0013405040	1.7500 % URWFP 1 3/4 02/27/34 EMTN	300	0	0	300 EUR	85.57%	256'704.00	0.03	a)
FR0013407418	3.3750 % CMARK 3 3/8 03/11/31 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013408960	1.7500 % BFCM 1 3/4 03/15/29 EMTN	300	0	0	300 EUR	92.74%	278'220.00	0.04	a)
FR0013410818	1.7500 % SOCGEN 1 3/4 03/22/29 EMTN	400	0	0	400 EUR	92.02%	368'080.00	0.05	a)
FR0013412707	1.7500 % RENAUL 1 3/4 04/10/26 EMTN	200	0	0	200 EUR	97.44%	194'874.00	0.02	a)
FR0013412947	0.7500 % BFCM 0 3/4 06/08/26 EMTN	500	0	0	500 EUR	95.86%	479'285.00	0.06	a)
FR0013413887	2.3750 % ORAFP 2 3/8 PERP EMTN	500	0	500	0 EUR	0.00%	0.00	0.00	
FR0013414091	1.6250 % CMARK 1 5/8 04/15/26 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013414158	1.0000 % IDFMOB 1 05/25/34 EMTN	200	0	0	200 EUR	81.56%	163'128.00	0.02	a)
FR0013414919	3.3750 % ORANOF 3 3/8 04/23/26 EMTN	200	0	0	200 EUR	99.84%	199'674.00	0.03	a)
FR0013415692	1.3750 % FRLBP 1 3/8 04/24/29 EMTN	200	0	0	200 EUR	90.91%	181'826.00	0.02	a)
FR0013416146	2.3750 % ELOFR 2 3/8 04/25/25 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
FR0013419736	1.0000 % CAF 1 05/17/27 EMTN	200	0	0	200 EUR	94.50%	189'000.00	0.02	a)
FR0013421369	1.1250 % CMARK 1 1/8 05/23/29 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013421815	1.0000 % ACAFP 1 07/03/29 EMTN	500	0	0	500 EUR	90.13%	450'640.00	0.06	a)
FR0013422011	1.3750 % BNP 1 3/8 05/28/29 EMTN	400	0	0	400 EUR	90.86%	363'428.00	0.05	a)
FR0013422227	1.6250 % GFCFP 1 5/8 05/29/34 EMTN	200	0	0	200 EUR	85.40%	170'800.00	0.02	a)
FR0013424868	0.6250 % VIVFP 0 5/8 06/11/25 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013424876	1.1250 % VIVFP 1 1/8 12/11/28 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013425139	0.6250 % PUBFP 0 5/8 06/13/25	200	0	0	200 EUR	97.74%	195'488.00	0.02	a)
FR0013425147	1.2500 % PUBFP 1 1/4 06/13/28 EMTN	200	0	0	200 EUR	93.25%	186'502.00	0.02	a)
FR0013425154	1.7500 % PUBFP 1 3/4 06/13/31 EMTN	200	0	0	200 EUR	91.01%	182'022.00	0.02	a)
FR0013425162	1.8750 % BFCM 1 7/8 06/18/29 EMTN	200	0	0	200 EUR	92.01%	184'028.00	0.02	a)
FR0013426368	1.1250 % ADPPF 1 1/8 06/18/34	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013428489	0.3750 % ENGIFP 0 3/8 06/21/27 EMTN	300	0	0	300 EUR	92.91%	278'715.00	0.04	a)
FR0013428513	1.3750 % ENGIFP 1 3/8 06/21/39 EMTN	200	0	0	200 EUR	70.52%	141'048.00	0.02	a)
FR0013430535	1.1250 % INLIFP 1 1/8 07/02/29	200	0	0	200 EUR	88.69%	177'374.00	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
FR0013430733	0.8750 % SOCGEN 0 7/8 07/01/26 EMTN	200	0	0	200 EUR	95.62%	191'230.00	0.02	a)
FR0013430741	0.6250 % LIFP 0 5/8 07/01/30 EMTN	300	0	0	300 EUR	84.99%	254'958.00	0.03	a)
FR0013431277	1.6250 % BNP 1 5/8 07/02/31 EMTN	300	0	0	300 EUR	86.51%	259'536.00	0.03	a)
FR0013431715	1.7500 % URWFP 1 3/4 07/01/49 EMTN	200	0	0	200 EUR	62.54%	125'084.00	0.02	a)
FR0013433596	0.2500 % FRLBP 0 1/4 07/12/26 EMTN	100	100	0	200 EUR	94.77%	189'530.00	0.02	a)
FR0013434776	0.5000 % BNP 0 1/2 07/15/25 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013444304	0.1000 % HSBC 0.1 09/03/27 EMTN	300	0	0	300 EUR	91.86%	275'568.00	0.03	a)
FR0013444536	0.0000 % DSYFP 0 09/16/24	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013444544	0.1250 % DSYFP 0 1/8 09/16/26	400	0	0	400 EUR	94.42%	377'680.00	0.05	a)
FR0013444551	0.3750 % DSYFP 0 3/8 09/16/29	300	0	0	300 EUR	87.46%	262'383.00	0.03	a)
FR0013444676	0.0000 % ORAFP 0 09/04/26 EMTN	200	0	0	200 EUR	94.21%	188'428.00	0.02	a)
FR0013444684	0.5000 % ORAFP 0 1/2 09/04/32 EMTN	200	200	0	400 EUR	81.19%	324'764.00	0.04	a)
FR0013444692	1.3750 % ORAFP 1 3/8 09/04/49 EMTN	200	0	0	200 EUR	67.00%	134'004.00	0.02	a)
FR0013444759	0.1250 % BNP 0 1/8 09/04/26 EMTN	300	0	0	300 EUR	94.23%	282'693.00	0.04	a)
FR0013445152	1.1250 % RTEFRA 1 1/8 09/09/49 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
FR0013445335	1.6250 % VIEFP 1 5/8 PERP	400	0	0	400 EUR	95.24%	380'956.00	0.05	a)
FR0013447166	1.1250 % STLA 1 1/8 09/18/29 EMTN	300	0	0	300 EUR	89.42%	268'263.00	0.03	a)
FR0013447877	1.7500 % ORAFP 1 3/4 PERP EMTN	700	0	0	700 EUR	95.00%	665'000.00	0.08	a)
FR0013448859	0.8750 % SOCGEN 0 7/8 09/24/29 EMTN	200	0	0	200 EUR	87.51%	175'028.00	0.02	a)
FR0013449998	1.6250 % ELISGP 1 5/8 04/03/28 EMTN	100	0	0	100 EUR	93.53%	93'526.00	0.01	a)
FR0013450822	0.3750 % CMARK 0 3/8 10/03/28 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013452620	0.5000 % VIEFP 0 1/2 10/14/31 EMTN	300	0	0	300 EUR	82.44%	247'308.00	0.03	a)
FR0013452893	2.2500 % TKOFP 2 1/4 10/14/26	200	0	0	200 EUR	96.90%	193'796.00	0.02	a)
FR0013453040	0.2500 % ALOFP 0 1/4 10/14/26 EMTN	200	0	0	200 EUR	93.97%	187'944.00	0.02	a)
FR0013455813	0.5000 % ENGIFP 0 1/2 10/24/30 EMTN	500	0	0	500 EUR	84.66%	423'315.00	0.05	a)
FR0013455821	1.2500 % ENGIFP 1 1/4 10/24/41	300	0	0	300 EUR	65.23%	195'696.00	0.02	a)
FR0013456449	0.8750 % RIFP 0 7/8 10/24/31	200	0	0	200 EUR	84.90%	169'792.00	0.02	a)
FR0013456621	0.8750 % URWFP 0 7/8 03/29/32 EMTN	200	0	0	200 EUR	81.54%	163'088.00	0.02	a)
FR0013457058	0.5000 % ALSFR 0 1/2 10/30/34 EMTN	300	0	0	300 EUR	76.12%	228'348.00	0.03	a)
FR0013457967	0.8750 % PRAEFP 0 7/8 11/04/29	100	0	0	100 EUR	85.73%	85'728.00	0.01	a)
FR0013463668	0.3750 % EFPF 0 3/8 11/27/27 EMTN	0	500	0	500 EUR	92.41%	462'065.00	0.06	a)
FR0013463676	0.7500 % EFPF 0 3/4 11/27/31	0	400	0	400 EUR	85.65%	342'580.00	0.04	a)
FR0013463775	2.0000 % CNPFP 2 07/27/50	200	0	0	200 EUR	89.22%	178'448.00	0.02	a)
FR0013465358	0.5000 % BNP 0 1/2 06/04/26	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013465424	2.0000 % EDF 2 12/09/49 EMTN	500	0	500	0 EUR	0.00%	0.00	0.00	
FR0013476090	1.1250 % RENAUL 1 1/8 01/15/27 EMTN	200	0	0	200 EUR	95.40%	190'798.00	0.02	a)
FR0013476553	0.7500 % BFCM 0 3/4 01/17/30	300	0	0	300 EUR	86.78%	260'331.00	0.03	a)
FR0013476595	0.6640 % VIEFP 0.664 01/15/31 EMTN	300	0	0	300 EUR	84.80%	254'391.00	0.03	a)
FR0013476611	1.1250 % BNP 1 1/8 01/15/32 EMTN	200	0	0	200 EUR	93.25%	186'500.00	0.02	a)
FR0013479276	0.7500 % SOCGEN 0 3/4 01/25/27 EMTN	400	0	0	400 EUR	94.02%	376'084.00	0.05	a)
FR0013482825	0.0000 % MCFP 0 02/11/26 EMTN	400	0	0	400 EUR	95.74%	382'952.00	0.05	a)
FR0013482833	0.1250 % MCFP 0 1/8 02/11/28	600	0	0	600 EUR	91.17%	546'990.00	0.07	a)
FR0013482841	0.3750 % MCFP 0 3/8 02/11/31	400	100	0	500 EUR	85.25%	426'225.00	0.05	a)
FR0013484458	0.5000 % BNP 0 1/2 02/19/28 EMTN	400	0	0	400 EUR	93.13%	372'500.00	0.05	a)
FR0013486701	0.1250 % SOCGEN 0 1/8 02/24/26	300	0	0	300 EUR	95.61%	286'815.00	0.04	a)
FR0013494168	0.2500 % SUFP 0 1/4 03/11/29 EMTN	300	0	0	300 EUR	88.48%	265'425.00	0.03	a)
FR0013495181	0.5710 % BNFP 0.571 03/17/27 EMTN	100	0	0	100 EUR	94.65%	94'651.00	0.01	a)
FR0013504677	1.7500 % ENGIFP 1 3/4 03/27/28 EMTN	300	0	0	300 EUR	95.27%	285'822.00	0.04	a)
FR0013505260	2.6250 % CAFP 2 5/8 12/15/27 EMTN	300	0	0	300 EUR	97.97%	293'904.00	0.04	a)
FR0013505542	1.2500 % VIEFP 1 1/4 04/02/27 EMTN	600	0	0	600 EUR	95.52%	573'144.00	0.07	a)
FR0013505625	2.1250 % ADPPF 2 1/8 10/02/26	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013505633	2.7500 % ADPPF 2 3/4 04/02/30	500	0	500	0 EUR	0.00%	0.00	0.00	
FR0013506292	1.2500 % ORAFP 1 1/4 07/07/27 EMTN	100	0	0	100 EUR	95.47%	95'471.00	0.01	a)
FR0013506300	1.6250 % ORAFP 1 5/8 04/07/32 EMTN	300	0	0	300 EUR	89.57%	268'701.00	0.03	a)
FR0013506508	0.7500 % MCFP 0 3/4 04/07/25 EMTN	400	0	0	400 EUR	98.38%	393'528.00	0.05	a)
FR0013506524	1.1250 % RIFP 1 1/8 04/07/25	300	0	0	300 EUR	98.53%	295'587.00	0.04	a)
FR0013506532	1.7500 % RIFP 1 3/4 04/08/30	300	0	0	300 EUR	92.71%	278'133.00	0.04	a)
FR0013506821	2.6250 % URWFP 2 5/8 04/09/30 EMTN	200	0	0	200 EUR	98.44%	196'876.00	0.02	a)
FR0013506862	1.0000 % SUFP 1 04/09/27 EMTN	200	0	0	200 EUR	95.23%	190'454.00	0.02	a)
FR0013507654	1.1250 % ENFP 1 1/8 07/24/28	300	0	0	300 EUR	93.08%	279'234.00	0.04	a)
FR0013507852	1.6250 % CAPFP 1 5/8 04/15/26	200	0	0	200 EUR	97.80%	195'592.00	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
FR0013507860	2.0000 % CAPFP 2 04/15/29	300	0	0	300 EUR	95.45%	286'359.00	0.04	a)
FR0013507878	2.3750 % CAPFP 2 3/8 04/15/32	400	0	0	400 EUR	93.38%	373'504.00	0.05	a)
FR0013508512	1.0000 % ACAFP 1 04/22/26 EMTN	500	0	500	0 EUR	0.00%	0.00	0.00	
FR0013508710	1.1250 % BNP 1 1/8 04/17/29 EMTN	300	0	0	300 EUR	92.38%	277'125.00	0.04	a)
FR0013509098	1.1250 % SOCGEN 1 1/8 04/21/26 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013509627	2.0000 % DECFP 2 10/24/24	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013509643	2.6250 % DECFP 2 5/8 04/24/28	200	0	0	200 EUR	97.45%	194'906.00	0.02	a)
FR0013510179	2.8750 % ELOFR 2 7/8 01/29/26 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013511227	0.8750 % CMARK 0 7/8 05/07/27 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013512407	0.7500 % KERFP 0 3/4 05/13/28 EMTN	200	0	0	200 EUR	91.81%	183'620.00	0.02	a)
FR0013512449	1.2500 % VIEFP 1 1/4 05/14/35 EMTN	300	0	0	300 EUR	80.49%	241'455.00	0.03	a)
FR0013512621	1.0000 % DGFP 1 05/19/31 EMTN	300	100	0	400 EUR	86.12%	344'488.00	0.04	a)
FR0013512944	2.7500 % STLA 2 3/4 05/15/26	500	0	0	500 EUR	99.16%	495'810.00	0.06	a)
FR0013513538	0.7500 % LRF 0 3/4 05/20/30	200	0	0	200 EUR	88.04%	176'080.00	0.02	a)
FR0013515749	1.2500 % BFCM 1 1/4 06/03/30	300	0	0	300 EUR	87.70%	263'103.00	0.03	a)
FR0013516069	0.3750 % EFP 0 3/8 01/05/26 EMTN	0	100	0	100 EUR	96.48%	96'475.00	0.01	a)
FR0013516077	0.5000 % EFP 0 1/2 06/05/28 EMTN	0	400	0	400 EUR	91.71%	366'828.00	0.05	a)
FR0013516184	1.6250 % ACAFP 1 5/8 06/05/30 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013517026	0.3950 % BNFP 0.395 06/10/29 EMTN	200	0	0	200 EUR	88.72%	177'444.00	0.02	a)
FR0013517190	0.3750 % ENGIFF 0 3/8 06/11/27 EMTN	200	0	0	200 EUR	92.94%	185'884.00	0.02	a)
FR0013517307	1.2500 % CMARK 1 1/4 06/11/29 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013518024	0.5000 % FRLBP 0 1/2 06/17/26 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013518057	1.2500 % SOCGEN 1 1/4 06/12/30	400	0	0	400 EUR	87.25%	349'016.00	0.04	a)
FR0013518537	1.3750 % EDENFP 1 3/8 06/18/29	200	0	0	200 EUR	92.19%	184'386.00	0.02	a)
FR0013519071	1.1250 % CAPFP 1 1/8 06/23/30	300	0	0	300 EUR	89.16%	267'471.00	0.03	a)
FR0013519261	2.1250 % LAMON 2 1/8 06/23/31	200	0	0	200 EUR	88.24%	176'478.00	0.02	a)
FR0013519279	1.6250 % COVFP 1 5/8 06/23/30	200	0	0	200 EUR	89.55%	179'098.00	0.02	a)
FR0013521267	2.0000 % URWFP 2 06/29/32 EMTN	200	0	0	200 EUR	88.61%	177'210.00	0.02	a)
FR0013521564	0.8750 % WLNFP 0 7/8 06/30/27 EMTN	200	0	0	200 EUR	91.46%	182'922.00	0.02	a)
FR0013521630	2.5000 % CNPFP 2 1/2 06/30/51 EMTN	200	0	0	200 EUR	89.75%	179'500.00	0.02	a)
FR0013522141	1.5000 % ADPFP 1 1/2 07/02/32	300	0	300	0 EUR	0.00%	0.00	0.00	
FR0013522695	0.6250 % RTEFRA 0 5/8 07/08/32 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013522703	1.1250 % RTEFRA 1 1/8 07/08/40 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0013523602	2.0000 % ACAFP 2 07/17/30	300	0	0	300 EUR	89.29%	267'864.00	0.03	a)
FR0013524865	3.2500 % ELOFR 3 1/4 07/23/27 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
FR0013532280	0.5000 % BNP 0 1/2 09/01/28	200	0	0	200 EUR	91.88%	183'750.00	0.02	a)
FR0013533031	2.7500 % ORANOF 2 3/4 03/08/28 EMTN	200	0	0	200 EUR	97.56%	195'120.00	0.02	a)
FR0013534278	0.1250 % ARFP 0 1/8 01/18/29 EMTN	0	200	0	200 EUR	87.84%	175'688.00	0.02	a)
FR0013534484	0.1250 % ORAFP 0 1/8 09/16/29 EMTN	200	0	0	200 EUR	86.50%	173'002.00	0.02	a)
FR0013534500	0.8750 % TERECA 0 7/8 09/17/30	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013535150	1.3750 % PRAEFP 1 3/8 09/17/30	300	0	0	300 EUR	86.45%	259'344.00	0.03	a)
FR0013536661	0.8750 % SOCGEN 0 7/8 09/22/28	300	0	0	300 EUR	92.00%	276'000.00	0.03	a)
FR00140003P3	0.1000 % BFCM 0.1 10/08/27 EMTN	200	0	0	200 EUR	91.31%	182'618.00	0.02	a)
FR00140005J1	0.3750 % BNP 0 3/8 10/14/27 EMTN	200	0	0	200 EUR	93.88%	187'750.00	0.02	a)
FR00140005L7	1.7500 % ORAFP 1 3/4 PERP EMTN	200	0	0	200 EUR	91.38%	182'750.00	0.02	a)
FR0014000774	0.7500 % LAMON 0 3/4 04/20/26	200	0	0	200 EUR	95.57%	191'146.00	0.02	a)
FR00140007J7	0.6250 % BFCM 0 5/8 02/21/31 EMTN	400	0	0	400 EUR	82.78%	331'104.00	0.04	a)
FR00140009W6	0.8750 % FRLBP 0 7/8 01/26/31 EMTN	0	100	0	100 EUR	95.85%	95'853.00	0.01	a)
FR0014000D31	0.0000 % MLFP 0 11/02/28	200	0	0	200 EUR	88.30%	176'598.00	0.02	a)
FR0014000D49	0.2500 % MLFP 0 1/4 11/02/32	200	0	0	200 EUR	79.25%	158'498.00	0.02	a)
FR0014000D56	0.6250 % MLFP 0 5/8 11/02/40	0	200	0	200 EUR	65.46%	130'922.00	0.02	a)
FR0014000KN6	0.2000 % IDFMOB 0.2 11/16/35 EMTN	200	0	0	200 EUR	70.96%	141'910.00	0.02	a)
FR0014000KT3	0.8750 % LIFP 0 7/8 02/17/31 EMTN	100	0	0	100 EUR	84.97%	84'973.00	0.01	a)
FR0014000OZ2	1.0000 % SOCGEN 1 11/24/30 EMTN	300	0	0	300 EUR	96.13%	288'375.00	0.04	a)
FR0014000PF1	0.0000 % DGFP 0 11/27/28 EMTN	200	400	0	600 EUR	88.61%	531'636.00	0.07	a)
FR0014000RR2	1.5000 % ENGIFF 1 1/2 PERP	0	200	0	200 EUR	90.38%	180'750.00	0.02	a)
FR0014000UC8	0.6250 % URWFP 0 5/8 05/04/27 EMTN	200	0	0	200 EUR	93.52%	187'030.00	0.02	a)
FR0014000UD6	1.3750 % URWFP 1 3/8 12/04/31 EMTN	400	0	0	400 EUR	85.42%	341'692.00	0.04	a)
FR0014000UL9	0.6250 % BNP 0 5/8 12/03/32 EMTN	500	0	0	500 EUR	79.29%	396'470.00	0.05	a)
FR0014000XY6	0.3750 % CNPFP 0 3/8 03/08/28	200	0	0	200 EUR	89.76%	179'510.00	0.02	a)
FR0014000Y93	0.1250 % ACAFP 0 1/8 12/09/27 EMTN	300	0	0	300 EUR	90.33%	270'990.00	0.03	a)

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FR0014001EW8	0.0000 % ALOFP 0 01/11/29	300	0	0	300 EUR	86.85%	260'562.00	0.03	a)
FR0014001GA9	0.5000 % SOCGEN 0 1/2 06/12/29	300	0	0	300 EUR	89.00%	267'000.00	0.03	a)
FR0014001I68	0.2500 % BFCM 0 1/4 07/19/28	300	0	0	300 EUR	88.66%	265'968.00	0.03	a)
FR0014001IM0	0.6250 % ICADFP 0 5/8 01/18/31	200	0	0	200 EUR	81.63%	163'256.00	0.02	a)
FR0014001JP1	0.0000 % BSTLAF 0 01/22/25 EMTN	200	0	0	200 EUR	98.57%	197'142.00	0.02	a)
FR0014001JT3	0.5000 % BNP 0 1/2 01/19/30 EMTN	300	0	0	300 EUR	87.50%	262'500.00	0.03	a)
FR0014001R34	0.7500 % FRLBP 0 3/4 08/02/32 EMTN	200	0	0	200 EUR	91.13%	182'250.00	0.02	a)
FR00140022B3	0.1250 % SOCGEN 0 1/8 02/18/28 EMTN	300	0	0	300 EUR	89.58%	268'743.00	0.03	a)
FR0014002BJ9	0.8750 % CMARK 0 7/8 03/11/33 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0014002C30	0.0000 % VIEFP 0 06/09/26 EMTN	600	0	0	600 EUR	94.64%	567'810.00	0.07	a)
FR0014002QE8	1.1250 % SOCGEN 1 1/8 06/30/31 EMTN	200	0	0	200 EUR	94.50%	189'000.00	0.02	a)
FR0014002S57	0.0100 % BFCM 0.01 05/11/26 EMTN	400	0	0	400 EUR	94.85%	379'412.00	0.05	a)
FR0014002X43	0.2500 % BNP 0 1/4 04/13/27 EMTN	300	0	0	300 EUR	95.00%	285'000.00	0.04	a)
FR0014003182	0.3750 % ACAFP 0 3/8 04/20/28 EMTN	800	0	0	800 EUR	89.98%	719'832.00	0.09	a)
FR0014003B55	1.3750 % ORAFP 1 3/8 PERP EMTN	100	0	0	100 EUR	88.25%	88'250.00	0.01	a)
FR0014003G27	1.6250 % VRLAFP 1 5/8 05/14/28	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0014003MI6	1.3750 % URWFP 1 3/8 05/25/33 EMTN	200	0	0	200 EUR	82.91%	165'824.00	0.02	a)
FR0014003N69	0.3750 % AIFP 0 3/8 05/27/31 EMTN	100	0	0	100 EUR	83.59%	83'585.00	0.01	a)
FR0014003OB7	0.9500 % IDFMOB 0.95 05/28/41 EMTN	200	0	0	200 EUR	66.86%	133'718.00	0.02	a)
FR0014003OC5	0.4000 % IDFMOB 0.4 05/28/31 EMTN	200	0	0	200 EUR	84.15%	168'300.00	0.02	a)
FR0014003Q41	0.0000 % BNFP 0 12/01/25 EMTN	200	0	0	200 EUR	96.26%	192'528.00	0.02	a)
FR0014003SA0	0.6250 % BFCM 0 5/8 11/03/28 EMTN	400	0	0	400 EUR	89.16%	356'620.00	0.05	a)
FR0014003XZ7	2.1250 % MACIFS 2 1/8 06/21/52	300	0	0	300 EUR	81.75%	245'250.00	0.03	a)
FR0014003Y09	0.6250 % MACIFS 0 5/8 06/21/27	100	0	0	100 EUR	92.26%	92'259.00	0.01	a)
FR00140044X1	0.7500 % FRLBP 0 3/4 06/23/31 EMTN	200	100	0	300 EUR	82.64%	247'929.00	0.03	a)
FR00140046Y4	1.8750 % ENGIFP 1 7/8 PERP	0	200	0	200 EUR	85.00%	170'000.00	0.02	a)
FR0014004750	0.2500 % BFCM 0 1/4 06/29/28 EMTN	100	0	0	100 EUR	89.65%	89'650.00	0.01	a)
FR00140049A8	0.8750 % GFCFP 0 7/8 06/30/36 EMTN	200	0	0	200 EUR	73.68%	147'352.00	0.02	a)
FR00140049Z5	0.0000 % ORAFP 0 06/29/26 EMTN	200	0	0	200 EUR	94.63%	189'260.00	0.02	a)
FR0014004A06	0.7500 % ORAFP 0 3/4 06/29/34 EMTN	300	0	0	300 EUR	78.69%	236'058.00	0.03	a)
FR0014004FR9	0.5000 % DGFP 0 1/2 01/09/32 EMTN	200	0	0	200 EUR	82.18%	164'364.00	0.02	a)
FR0014004GE5	0.2500 % SOCGEN 0 1/4 07/08/27 EMTN	300	0	0	300 EUR	91.86%	275'586.00	0.03	a)
FR0014004JA7	0.7500 % ALSFR 0 3/4 07/19/41 EMTN	300	0	0	300 EUR	63.73%	191'178.00	0.02	a)
FR0014004QI5	1.0000 % FMUFP 1 07/27/29	200	0	0	200 EUR	88.30%	176'604.00	0.02	a)
FR0014004QX4	0.1250 % ALOFP 0 1/8 07/27/27	100	0	0	100 EUR	91.77%	91'765.00	0.01	a)
FR0014004R72	0.5000 % ALOFP 0 1/2 07/27/30	200	0	0	200 EUR	84.88%	169'760.00	0.02	a)
FR0014004UE6	1.0000 % FRFP 1 08/03/28 EMTN	0	200	0	200 EUR	88.55%	177'102.00	0.02	a)
FR00140057U9	0.8750 % BNP 0 7/8 08/31/33 EMTN	200	0	0	200 EUR	88.50%	177'000.00	0.02	a)
FR0014005HY8	0.3750 % AIFP 0 3/8 09/20/33 EMTN	200	0	0	200 EUR	78.60%	157'208.00	0.02	a)
FR0014005J14	0.5000 % ACAFP 0 1/2 09/21/29 EMTN	600	0	0	600 EUR	88.88%	533'250.00	0.07	a)
FR0014005OK3	0.3750 % LRFP 0 3/8 10/06/31	100	100	0	200 EUR	83.08%	166'154.00	0.02	a)
FR0014005SC1	0.1250 % RIFP 0 1/8 10/04/29 EMTN	200	0	0	200 EUR	86.10%	172'204.00	0.02	a)
FR0014005SE7	0.3750 % ALSFR 0 3/8 10/05/31 EMTN	300	100	0	400 EUR	83.22%	332'896.00	0.04	a)
FR0014005X99	1.8750 % CNFPF 1 7/8 10/12/53 EMTN	200	0	0	200 EUR	81.49%	162'974.00	0.02	a)
FR0014005ZP8	0.3750 % ENGIFP 0 3/8 10/26/29 EMTN	300	0	0	300 EUR	86.60%	259'806.00	0.03	a)
FR0014005ZQ6	1.0000 % ENGIFP 1 10/26/36 EMTN	400	0	0	400 EUR	73.65%	294'604.00	0.04	a)
FR00140060E7	0.5000 % FLYFP 0 1/2 04/21/28	200	0	0	200 EUR	90.70%	181'406.00	0.02	a)
FR0014006144	1.8500 % BFCM 1.85 04/21/42	300	0	0	300 EUR	82.75%	248'250.00	0.03	a)
FR00140065E6	0.8750 % CMARK 0 7/8 10/25/31 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0014006CS9	0.5000 % ENFP 0 1/2 02/11/30	200	0	0	200 EUR	86.58%	173'166.00	0.02	a)
FR0014006EG0	1.8750 % VRLAFP 1 7/8 11/10/31	200	0	200	0 EUR	0.00%	0.00	0.00	
FR0014006FB8	1.0110 % ARGFP 1.011 11/17/26	200	0	0	200 EUR	93.76%	187'512.00	0.02	a)
FR0014006FE2	0.5200 % BNFP 0.52 11/09/30 EMTN	200	0	0	200 EUR	85.63%	171'260.00	0.02	a)
FR0014006IG1	1.0810 % CRLOG 1.081 02/15/34 EMTN	200	0	0	200 EUR	88.93%	177'852.00	0.02	a)
FR0014006IU2	0.1250 % SOCGEN 0 1/8 11/17/26	300	0	0	300 EUR	96.00%	288'000.00	0.04	a)
FR0014006IV0	0.0000 % ARFPF 0 06/19/28 EMTN	0	200	0	200 EUR	89.10%	178'206.00	0.02	a)
FR0014006IX6	2.0000 % VIEFP 2 PERP	300	0	0	300 EUR	92.58%	277'737.00	0.04	a)
FR0014006KD4	1.1250 % BFCM 1 1/8 11/19/31 EMTN	200	0	0	200 EUR	82.16%	164'322.00	0.02	a)
FR0014006ND8	2.3750 % ACFP 2 3/8 11/29/28	200	0	0	200 EUR	95.89%	191'776.00	0.02	a)
FR0014006NI7	0.5000 % BNP 0 1/2 05/30/28 EMTN	300	0	0	300 EUR	92.73%	278'184.00	0.04	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
FR0014006PN2	0.6750 % IDFMOB 0.675 11/24/36 EMTN	200	0	0	200 EUR	72.87%	145'748.00	0.02	a)
FR0014006UO0	1.0000 % EDF 1 11/29/33 EMTN	600	0	600	0 EUR	0.00%	0.00	0.00	
FR0014006XA3	0.6250 % SOCGEN 0 5/8 12/02/27	300	0	0	300 EUR	93.75%	281'250.00	0.04	a)
FR0014006XE5	0.0100 % BFCM 0.01 03/07/25 EMTN	500	0	0	500 EUR	98.19%	490'965.00	0.06	a)
FR0014006ZC4	0.6250 % ORAFP 0 5/8 12/16/33 EMTN	500	0	0	500 EUR	78.89%	394'430.00	0.05	a)
FR0014007KL5	0.5000 % RENAUL 0 1/2 07/14/25 EMTN	200	0	0	200 EUR	97.40%	194'798.00	0.02	a)
FR0014007LK5	0.8750 % BNP 0 7/8 07/11/30 EMTN	500	0	0	500 EUR	88.00%	440'000.00	0.06	a)
FR0014007LP4	0.7500 % RTEFRA 0 3/4 01/12/34 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
FR0014007MK3	1.1250 % ACAFP 1 1/8 07/12/32 EMTN	300	0	0	300 EUR	83.43%	250'290.00	0.03	a)
FR0014007ML1	0.6250 % ACAFP 0 5/8 01/12/28	300	0	0	300 EUR	93.75%	281'250.00	0.04	a)
FR0014007NF1	1.0000 % ICADFP 1 01/19/30	200	0	0	200 EUR	86.44%	172'876.00	0.02	a)
FR0014007PV3	0.6250 % BFCM 0 5/8 11/19/27 EMTN	300	0	0	300 EUR	91.77%	275'307.00	0.03	a)
FR0014007PW1	1.1250 % BFCM 1 1/8 01/19/32 EMTN	400	0	0	400 EUR	83.62%	334'480.00	0.04	a)
FR0014007Q96	0.7500 % CMARK 0 3/4 01/18/30 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0014007YA9	1.2500 % CNPFP 1 1/4 01/27/29	200	0	0	200 EUR	90.53%	181'056.00	0.02	a)
FR0014008Z26	1.6250 % DECFP 1 5/8 02/07/30	100	0	0	100 EUR	89.76%	89'759.00	0.01	a)
FR00140087C4	1.0000 % FRLBP 1 02/09/28 EMTN	300	0	0	300 EUR	94.50%	283'500.00	0.04	a)
FR0014008CP1	1.2750 % IDFMOB 1.275 02/14/42 EMTN	200	0	0	200 EUR	69.79%	139'584.00	0.02	a)
FR0014008CQ9	0.9500 % IDFMOB 0.95 02/16/32 EMTN	100	0	0	100 EUR	85.93%	85'928.00	0.01	a)
FR0014008MT2	1.1250 % ACAFP 1 1/8 02/24/29 EMTN	900	0	0	900 EUR	91.41%	822'645.00	0.10	a)
FR00140098S7	1.0000 % ACAFP 1 09/18/25 EMTN	400	0	0	400 EUR	97.66%	390'632.00	0.05	a)
FR0014009A50	1.0000 % BFCM 1 05/23/25 EMTN	300	0	0	300 EUR	98.22%	294'648.00	0.04	a)
FR0014009DZ6	1.8750 % CAFP 1 7/8 10/30/26 EMTN	100	0	0	100 EUR	97.13%	97'127.00	0.01	a)
FR0014009E07	2.3750 % CAFP 2 3/8 10/30/29 EMTN	200	0	0	200 EUR	95.18%	190'364.00	0.02	a)
FR0014009EJ8	0.8750 % ORFP 0 7/8 06/29/26	400	0	0	400 EUR	96.39%	385'540.00	0.05	a)
FR0014009HA0	2.5000 % BNP 2 1/2 03/31/32 EMTN	500	400	0	900 EUR	96.13%	865'125.00	0.11	a)
FR0014009L57	1.3750 % RIFP 1 3/8 04/07/29	200	0	0	200 EUR	92.54%	185'072.00	0.02	a)
FR0014009LQ8	2.1000 % BNP 2.1 04/07/32 EMTN	500	0	0	500 EUR	89.80%	449'015.00	0.06	a)
FR0014009N55	1.3750 % ALSFR 1 3/8 04/13/32 EMTN	400	0	0	400 EUR	88.32%	353'280.00	0.04	a)
FR0014009UH8	1.8750 % ACAFP 1 7/8 04/22/27	500	0	0	500 EUR	97.75%	488'750.00	0.06	a)
FR0014009UQ9	2.5000 % ACAFP 2 1/2 04/22/34	200	0	0	200 EUR	91.23%	182'466.00	0.02	a)
FR001400A1H6	3.5000 % ENGIFP 3 1/2 09/27/29 EMTN	200	0	0	200 EUR	101.04%	202'086.00	0.03	a)
FR001400A3G4	2.6250 % BFCM 2 5/8 11/06/29 EMTN	300	0	0	300 EUR	95.79%	287'373.00	0.04	a)
FR001400A5M7	1.8750 % KERFP 1 7/8 05/05/30 EMTN	400	0	0	400 EUR	93.23%	372'932.00	0.05	a)
FR001400AF72	2.3750 % ORAFP 2 3/8 05/18/32 EMTN	100	0	0	100 EUR	94.30%	94'298.00	0.01	a)
FR001400AFL5	1.8750 % SUEZFP 1 7/8 05/24/27 EMTN	200	0	0	200 EUR	96.31%	192'620.00	0.02	a)
FR001400AFN1	2.3750 % SUEZFP 2 3/8 05/24/30 EMTN	200	0	0	200 EUR	94.23%	188'456.00	0.02	a)
FR001400AFO9	2.8750 % SUEZFP 2 7/8 05/24/34 EMTN	300	0	0	300 EUR	92.76%	278'274.00	0.04	a)
FR001400AJX2	2.2500 % ENFP 2 1/4 06/29/29	300	0	0	300 EUR	95.64%	286'914.00	0.04	a)
FR001400AJY0	3.2500 % ENFP 3 1/4 06/30/37	300	0	0	300 EUR	95.10%	285'294.00	0.04	a)
FR001400AKP6	2.7500 % BNP 2 3/4 07/25/28 EMTN	500	0	0	500 EUR	98.13%	490'625.00	0.06	a)
FR001400AO14	2.6250 % SOCGEN 2 5/8 05/30/29 EMTN	300	0	0	300 EUR	97.02%	291'054.00	0.04	a)
FR001400AOL7	1.8750 % ARFP 1 7/8 01/03/29 EMTN	0	200	0	200 EUR	95.01%	190'020.00	0.02	a)
FR001400ASK0	3.7500 % RCFP 3 3/4 06/24/29 EMTN	200	0	0	200 EUR	98.57%	197'142.00	0.02	a)
FR001400AY79	3.8750 % BFCM 3 7/8 06/16/32	300	0	0	300 EUR	99.50%	298'500.00	0.04	a)
FR001400B1L7	4.7500 % RENAUL 4 3/4 07/06/27 EMTN	150	0	0	150 EUR	103.51%	155'265.00	0.02	a)
FR001400CEQ3	2.5000 % ACAFP 2 1/2 08/29/29 EMTN	700	0	0	700 EUR	96.55%	675'850.00	0.09	a)
FR001400CFW8	3.6250 % BNP 3 5/8 09/01/29 EMTN	500	0	0	500 EUR	100.66%	503'290.00	0.06	a)
FR001400CH94	2.7500 % DGFP 2 3/4 09/02/32 EMTN	300	0	0	300 EUR	95.61%	286'842.00	0.04	a)
FR001400CHR4	6.2500 % MACIFS 6 1/4 09/09/33	200	0	0	200 EUR	111.82%	223'648.00	0.03	a)
FR001400CJG3	3.0710 % BNFP 3.071 09/07/32 EMTN	200	0	0	200 EUR	98.63%	197'266.00	0.02	a)
FR001400CKA4	5.2500 % SOCGEN 5 1/4 09/06/32 EMTN	200	0	0	200 EUR	103.23%	206'458.00	0.03	a)
FR001400CMY0	3.1250 % BFCM 3 1/8 09/14/27 EMTN	400	0	0	400 EUR	99.86%	399'432.00	0.05	a)
FR001400CMZ7	3.6250 % BFCM 3 5/8 09/14/32 EMTN	300	0	0	300 EUR	101.64%	304'929.00	0.04	a)
FR001400CND2	2.8750 % AIFP 2 7/8 09/16/32 EMTN	200	0	0	200 EUR	97.87%	195'732.00	0.02	a)
FR001400CQ85	3.3750 % CMARK 3 3/8 09/19/27 EMTN	400	0	400	0 EUR	0.00%	0.00	0.00	
FR001400CRG6	4.8750 % RENAUL 4 7/8 09/21/28 EMTN	300	0	0	300 EUR	104.66%	313'986.00	0.04	a)
FR001400CW12	3.1250 % ALSFR 3 1/8 09/28/37 EMTN	200	100	0	300 EUR	95.88%	287'634.00	0.04	a)
FR001400D0F9	4.1250 % CAFP 4 1/8 10/12/28 EMTN	200	0	0	200 EUR	102.84%	205'672.00	0.03	a)
FR001400D0Y0	4.0000 % ACAFP 4 10/12/26 EMTN	300	0	0	300 EUR	100.50%	301'500.00	0.04	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
FR001400D6M2	3.8750 % EDF 3 7/8 01/12/27 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
FR001400D6N0	4.3750 % EDF 4 3/8 10/12/29 EMTN	400	0	400	0 EUR	0.00%	0.00	0.00	
FR001400D6O8	4.7500 % EDF 4 3/4 10/12/34 EMTN	500	0	500	0 EUR	0.00%	0.00	0.00	
FR001400D7M0	4.7500 % AYVFP 4 3/4 10/13/25 EMTN	100	0	0	100 EUR	101.46%	101'461.00	0.01	a)
FR001400D8K2	3.3750 % DGFP 3 3/8 10/17/32 EMTN	200	0	0	200 EUR	100.24%	200'476.00	0.03	a)
FR001400DAO4	5.3750 % ORANOF 5 3/8 05/15/27 EMTN	100	0	0	100 EUR	104.45%	104'454.00	0.01	a)
FR001400DCZ6	4.3750 % BNP 4 3/8 01/13/29 EMTN	300	0	0	300 EUR	103.08%	309'237.00	0.04	a)
FR001400DLD4	5.5000 % FRLBP 5 1/2 03/05/34 EMTN	200	0	0	200 EUR	104.73%	209'464.00	0.03	a)
FR001400DNF5	5.3750 % ENFP 5 3/8 06/30/42	300	0	0	300 EUR	115.83%	347'493.00	0.04	a)
FR001400DNG3	4.6250 % ENFP 4 5/8 06/07/32	400	0	0	400 EUR	107.35%	429'404.00	0.05	a)
FR001400DOV0	3.2500 % RIFP 3 1/4 11/02/28 EMTN	200	0	0	200 EUR	100.46%	200'928.00	0.03	a)
FR001400DP44	3.7500 % RIFP 3 3/4 11/02/32 EMTN	100	0	0	100 EUR	102.93%	102'928.00	0.01	a)
FR001400DQ84	4.6250 % SUEZFP 4 5/8 11/03/28 EMTN	200	0	0	200 EUR	104.61%	209'226.00	0.03	a)
FR001400DQ92	5.0000 % SUEZFP 5 11/03/32 EMTN	300	0	0	300 EUR	108.18%	324'549.00	0.04	a)
FR001400DT99	3.2500 % SUFP 3 1/4 11/09/27 EMTN	100	0	0	100 EUR	100.77%	100'765.00	0.01	a)
FR001400DTA3	3.5000 % SUFP 3 1/2 11/09/32 EMTN	200	0	0	200 EUR	102.29%	204'572.00	0.03	a)
FR001400DY43	3.6250 % ORAFP 3 5/8 11/16/31 EMTN	100	0	0	100 EUR	102.45%	102'449.00	0.01	a)
FR001400DZM5	4.0000 % SOCGEN 4 11/16/27 EMTN	300	0	0	300 EUR	102.03%	306'102.00	0.04	a)
FR001400DZN3	4.0000 % BFCM 4 11/21/29 EMTN	300	0	0	300 EUR	103.21%	309'627.00	0.04	a)
FR001400DZO1	4.2500 % SOCGEN 4 1/4 11/16/32 EMTN	400	0	0	400 EUR	104.93%	419'716.00	0.05	a)
FR001400E7I7	3.8750 % ACAFP 3 7/8 11/28/34 EMTN	500	0	0	500 EUR	103.75%	518'740.00	0.07	a)
FR001400E7J5	3.3750 % ACAFP 3 3/8 07/28/27 EMTN	800	0	0	800 EUR	100.53%	804'240.00	0.10	a)
FR001400E904	4.1250 % RENAUL 4 1/8 12/01/25 EMTN	200	0	0	200 EUR	100.53%	201'062.00	0.03	a)
FR001400E946	4.2500 % CMARK 4 1/4 12/01/32 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR001400EA16	5.3750 % FRFP 5 3/8 05/28/27 EMTN	300	0	0	300 EUR	103.47%	310'410.00	0.04	a)
FR001400EAY1	3.7500 % BFCM 3 3/4 02/01/33 EMTN	500	0	0	500 EUR	101.72%	508'620.00	0.06	a)
FR001400EHG3	4.2500 % SOCGEN 4 1/4 12/06/30 EMTN	500	0	0	500 EUR	101.75%	508'750.00	0.06	a)
FR001400EHH1	4.8750 % ELOFR 4 7/8 12/08/28 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
FR001400F0H3	5.0000 % DECFP 5 01/11/29	200	0	0	200 EUR	105.33%	210'668.00	0.03	a)
FR001400F0U6	4.6250 % RENAUL 4 5/8 07/13/26 EMTN	300	0	0	300 EUR	101.85%	305'544.00	0.04	a)
FR001400F0V4	3.8750 % BNP 3 7/8 01/10/31 EMTN	300	0	0	300 EUR	102.25%	306'750.00	0.04	a)
FR001400F1G3	3.6250 % ENGIFP 3 5/8 01/11/30 EMTN	300	0	0	300 EUR	101.25%	303'753.00	0.04	a)
FR001400F1I9	4.0000 % ENGIFP 4 01/11/35 EMTN	200	200	0	400 EUR	102.41%	409'636.00	0.05	a)
FR001400F1M1	4.2500 % ENGIFP 4 1/4 01/11/43 EMTN	300	0	0	300 EUR	100.38%	301'146.00	0.04	a)
FR001400F1U4	4.2500 % ACAFP 4 1/4 07/11/29	500	0	0	500 EUR	102.75%	513'750.00	0.06	a)
FR001400F3Z3	5.1250 % BFCM 5 1/8 01/13/33 EMTN	100	0	0	100 EUR	106.24%	106'241.00	0.01	a)
FR001400F5F6	4.3750 % FRLBP 4 3/8 01/17/30 EMTN	300	0	0	300 EUR	104.01%	312'021.00	0.04	a)
FR001400F6Z0	5.2500 % CNPFP 5 1/4 07/18/53 EMTN	200	0	0	200 EUR	105.00%	210'000.00	0.03	a)
FR001400F6E7	4.2500 % AYVFP 4 1/4 01/18/27 EMTN	300	0	0	300 EUR	102.18%	306'534.00	0.04	a)
FR001400F703	3.1250 % SUFP 3 1/8 10/13/29 EMTN	300	0	0	300 EUR	100.22%	300'645.00	0.04	a)
FR001400F711	3.3750 % SUFP 3 3/8 04/13/34 EMTN	100	0	0	100 EUR	100.86%	100'858.00	0.01	a)
FR001400F7K2	4.0000 % ACAFP 4 01/18/33 EMTN	300	0	0	300 EUR	104.13%	312'399.00	0.04	a)
FR001400F8Z8	3.2500 % DGFP 3 1/4 01/19/33 EMTN	200	0	0	200 EUR	98.78%	197'564.00	0.02	a)
FR001400FBN9	3.8750 % BFCM 3 7/8 01/26/28 EMTN	200	0	0	200 EUR	101.33%	202'660.00	0.03	a)
FR001400FBR0	4.0000 % BFCM 4 01/26/33 EMTN	200	0	0	200 EUR	101.88%	203'762.00	0.03	a)
FR001400FDB0	4.2500 % EDF 4 1/4 01/25/32 EMTN	400	0	400	0 EUR	0.00%	0.00	0.00	
FR001400FDC8	4.6250 % EDF 4 5/8 01/25/43 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
FR001400FTI1	3.6250 % ALSFR 3 5/8 05/25/43 EMTN	400	0	0	400 EUR	98.24%	392'972.00	0.05	a)
FR001400G3A1	3.8750 % BNP 3 7/8 02/23/29 EMTN	200	0	0	200 EUR	102.13%	204'250.00	0.03	a)
FR001400G3Y1	3.2500 % KERFP 3 1/4 02/27/29 EMTN	300	0	0	300 EUR	99.88%	299'646.00	0.04	a)
FR001400G4I2	3.3750 % KERFP 3 3/8 02/27/33 EMTN	200	0	0	200 EUR	97.97%	195'942.00	0.02	a)
FR001400GDF9	4.1250 % ACAFP 4 1/8 03/07/30 EMTN	800	0	0	800 EUR	104.04%	832'344.00	0.11	a)
FR001400GDJ1	5.3750 % ORAFP 5 3/8 PERP EMTN	200	0	0	200 EUR	105.63%	211'250.00	0.03	a)
FR001400GGZ0	4.1250 % BFCM 4 1/8 03/13/29 EMTN	500	0	0	500 EUR	103.53%	517'670.00	0.07	a)
FR001400H2O3	4.5000 % RENAUL 4 1/2 04/06/27 EMTN	200	0	0	200 EUR	102.45%	204'906.00	0.03	a)
FR001400H9B5	4.2500 % BNP 4 1/4 04/13/31 EMTN	400	0	0	400 EUR	103.13%	412'500.00	0.05	a)
FR001400HCR4	3.8750 % ACAFP 3 7/8 04/20/31 EMTN	900	0	0	900 EUR	103.04%	927'378.00	0.12	a)
FR001400HMF8	4.3750 % BFCM 4 3/8 05/02/30 EMTN	400	0	0	400 EUR	103.62%	414'472.00	0.05	a)
FR001400HOZ2	4.0000 % FRLBP 4 05/03/28 EMTN	200	200	0	400 EUR	102.40%	409'592.00	0.05	a)
FR001400HQM5	4.0790 % CAFP 4.079 05/05/27 EMTN	200	0	0	200 EUR	101.37%	202'738.00	0.03	a)
FR001400HU68	3.7500 % CAFP 3 3/4 10/10/30 EMTN	200	0	0	200 EUR	101.31%	202'614.00	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
FR001400HX81	2.8750 % ORFP 2 7/8 05/19/28 EMTN	300	0	0	300 EUR	99.98%	299'946.00	0.04	a)
FR001400I145	3.1250 % ARFP 3 1/8 01/24/30 EMTN	0	200	0	200 EUR	99.61%	199'224.00	0.03	a)
FR001400I186	3.8750 % CMARK 3 7/8 05/22/28 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR001400I3C5	3.4700 % BNFP 3.47 05/22/31 EMTN	300	0	0	300 EUR	101.66%	304'992.00	0.04	a)
FR001400I4X9	4.1250 % BNP 4 1/8 05/24/33 EMTN	400	0	0	400 EUR	105.26%	421'048.00	0.05	a)
FR001400I5S6	3.5000 % LRFP 3 1/2 05/29/29	200	0	0	200 EUR	101.90%	203'790.00	0.03	a)
FR001400IBM5	3.8750 % ENFP 3 7/8 07/17/31	300	100	0	400 EUR	102.85%	411'408.00	0.05	a)
FR001400IDW0	4.1250 % SOCGEN 4 1/8 06/02/27	400	0	0	400 EUR	102.21%	408'836.00	0.05	a)
FR001400IDY6	5.6250 % SOCGEN 5 5/8 06/02/33 EMTN	400	0	0	400 EUR	106.24%	424'960.00	0.05	a)
FR001400IEQ0	4.8750 % RENAUL 4 7/8 06/14/28 EMTN	250	0	0	250 EUR	104.44%	261'092.50	0.03	a)
FR001400IFX3	3.8750 % BFCM 3 7/8 02/14/28 EMTN	200	0	0	200 EUR	102.19%	204'382.00	0.03	a)
FR001400IG08	4.1250 % BFCM 4 1/8 06/14/33 EMTN	400	0	0	400 EUR	104.31%	417'224.00	0.05	a)
FR001400IIT5	3.6250 % EDENFP 3 5/8 12/13/26	200	0	0	200 EUR	101.08%	202'158.00	0.03	a)
FR001400IIU3	3.6250 % EDENFP 3 5/8 06/13/31	200	200	0	400 EUR	100.04%	400'176.00	0.05	a)
FR001400IUT3	3.2500 % SUFP 3 1/4 06/12/28 EMTN	200	0	0	200 EUR	100.83%	201'654.00	0.03	a)
FR001400IUU1	3.5000 % SUFP 3 1/2 06/12/33 EMTN	200	0	0	200 EUR	101.87%	203'732.00	0.03	a)
FR001400IKC7	3.7000 % IDFMOB 3.7 06/14/38 EMTN	200	0	0	200 EUR	101.70%	203'406.00	0.03	a)
FR001400IU83	7.2500 % URWFP 7 1/4 PERP	200	0	0	200 EUR	107.38%	214'750.00	0.03	a)
FR001400J150	3.7500 % RTEFRA 3 3/4 07/04/35 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
FR001400KDS4	5.5000 % ACAFP 5 1/2 08/28/33 EMTN	300	0	0	300 EUR	105.50%	316'500.00	0.04	a)
FR001400KHG0	3.8750 % ENGIFP 3 7/8 01/06/31 EMTN	100	0	0	100 EUR	102.31%	102'309.00	0.01	a)
FR001400KHH8	4.2500 % ENGIFP 4 1/4 09/06/34 EMTN	200	0	0	200 EUR	104.10%	208'194.00	0.03	a)
FR001400KHI6	4.5000 % ENGIFP 4 1/2 09/06/42 EMTN	300	0	0	300 EUR	103.75%	311'238.00	0.04	a)
FR001400KHW7	3.6250 % KERFP 3 5/8 09/05/31 EMTN	400	0	0	400 EUR	101.04%	404'168.00	0.05	a)
FR001400KHX5	3.8750 % KERFP 3 7/8 09/05/35 EMTN	400	0	0	400 EUR	101.09%	404'360.00	0.05	a)
FR001400KHZ0	3.6250 % KERFP 3 5/8 09/05/27 EMTN	300	500	0	800 EUR	101.44%	811'504.00	0.10	a)
FR001400KJ00	3.5000 % MCFP 3 1/2 09/07/33 EMTN	500	0	0	500 EUR	102.32%	511'580.00	0.06	a)
FR001400KJP7	3.2500 % MCFP 3 1/4 09/07/29 EMTN	300	0	0	300 EUR	101.19%	303'573.00	0.04	a)
FR001400KKC3	5.9930 % VIEFP 5.993 PERP	200	0	0	200 EUR	105.55%	211'090.00	0.03	a)
FR001400KKM2	3.8750 % ORAFP 3 7/8 09/11/35 EMTN	200	0	0	200 EUR	104.36%	208'724.00	0.03	a)
FR001400KL23	5.5000 % PRAEFP 5 1/2 09/19/28	200	0	0	200 EUR	105.48%	210'964.00	0.03	a)
FR001400KLT5	4.1250 % WLNFP 4 1/8 09/12/28 EMTN	200	0	0	200 EUR	99.51%	199'024.00	0.03	a)
FR001400KO38	4.1250 % BFCM 4 1/8 09/18/30 EMTN	200	0	0	200 EUR	104.25%	208'494.00	0.03	a)
FR001400KPB4	3.7500 % RIFP 3 3/4 09/15/27 EMTN	200	0	0	200 EUR	102.09%	204'180.00	0.03	a)
FR001400KPC2	3.7500 % RIFP 3 3/4 09/15/33 EMTN	200	0	0	200 EUR	101.86%	203'722.00	0.03	a)
FR001400KSZ7	5.8750 % ACAFP 5 7/8 10/25/33	200	0	0	200 EUR	110.54%	221'088.00	0.03	a)
FR001400KWR6	6.0000 % ELOFR 6 03/22/29 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR001400KY44	4.1250 % BNP 4 1/8 09/26/32 EMTN	500	0	0	500 EUR	104.25%	521'250.00	0.07	a)
FR001400KY69	4.8750 % RENAUL 4 7/8 10/02/29 EMTN	200	100	0	300 EUR	104.67%	314'010.00	0.04	a)
FR001400KZP3	4.2500 % SOCGEN 4 1/4 09/28/26	500	0	0	500 EUR	101.94%	509'695.00	0.06	a)
FR001400KZQ1	4.7500 % SOCGEN 4 3/4 09/28/29	300	0	0	300 EUR	103.88%	311'625.00	0.04	a)
FR001400KZZ2	4.1250 % CMARK 4 1/8 04/02/31 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR001400L1E0	5.5000 % CARDFP 5 1/2 10/09/28 EMTN	200	0	0	200 EUR	106.50%	213'000.00	0.03	a)
FR001400L362	4.1250 % ALSFR 4 1/8 10/03/38 EMTN	300	0	0	300 EUR	105.48%	316'428.00	0.04	a)
FR001400L4V8	4.8750 % AYVFP 4 7/8 10/06/28 EMTN	300	0	0	300 EUR	105.24%	315'732.00	0.04	a)
FR001400L9Q7	5.8750 % FRFP 5 7/8 04/12/29 EMTN	200	0	0	200 EUR	106.47%	212'938.00	0.03	a)
FR001400LCK1	4.5000 % VPARKI 4 1/2 04/18/30	200	0	0	200 EUR	103.79%	207'576.00	0.03	a)
FR001400LUK3	4.3750 % CAFP 4 3/8 11/14/31 EMTN	200	100	0	300 EUR	104.30%	312'897.00	0.04	a)
FR001400LWN3	4.7500 % BFCM 4 3/4 11/10/31 EMTN	400	0	0	400 EUR	106.28%	425'136.00	0.05	a)
FR001400LY92	3.7060 % BNFP 3.706 11/13/29 EMTN	0	300	0	300 EUR	102.76%	308'274.00	0.04	a)
FR001400LZI6	4.7500 % BNP 4 3/4 11/13/32 EMTN	500	0	0	500 EUR	106.00%	530'000.00	0.07	a)
FR001400LZO4	4.5000 % SUEZFP 4 1/2 11/13/33 EMTN	0	200	0	200 EUR	105.01%	210'016.00	0.03	a)
FR001400M1X9	6.5000 % SOGESA 6 1/2 05/16/44	300	0	0	300 EUR	109.77%	329'304.00	0.04	a)
FR001400M2F4	5.2500 % RCFFP 5 1/4 11/22/28 EMTN	300	0	0	300 EUR	103.69%	311'064.00	0.04	a)
FR001400M2G2	5.7500 % RCFFP 5 3/4 11/22/31 EMTN	200	100	0	300 EUR	105.30%	315'897.00	0.04	a)
FR001400M2R9	4.2500 % AKEFP 4 1/4 05/20/30 EMTN	300	0	0	300 EUR	104.15%	312'459.00	0.04	a)
FR001400M4O2	4.3750 % ACAFP 4 3/8 11/27/33 EMTN	400	0	0	400 EUR	105.28%	421'108.00	0.05	a)
FR001400M6F5	4.8750 % SOCGEN 4 7/8 11/21/31	400	0	0	400 EUR	104.75%	419'000.00	0.05	a)
FR001400M6G3	4.1250 % SOCGEN 4 1/8 11/21/28 EMTN	300	0	0	300 EUR	102.98%	308'952.00	0.04	a)
FR001400M6K5	3.3750 % ORFP 3 3/8 01/23/27 EMTN	300	0	0	300 EUR	101.05%	303'156.00	0.04	a)
FR001400M6L3	3.3750 % ORFP 3 3/8 11/23/29 EMTN	200	0	0	200 EUR	102.33%	204'650.00	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
FR001400M8T2	4.3750 % AYVFP 4 3/8 11/23/26	200	0	0	200 EUR	102.15%	204'290.00	0.03	a)
FR001400M998	4.7500 % NK 4 3/4 11/29/29 EMTN	100	0	0	100 EUR	103.95%	103'945.00	0.01	a)
FR001400M9L7	3.7500 % EDF 3 3/4 06/05/27 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
FR001400MCE2	4.1250 % CMARK 4 1/8 02/01/34 EMTN	100	200	300	0 EUR	0.00%	0.00	0.00	
FR001400MDV4	4.6250 % COVFP 4 5/8 06/05/32 EMTN	200	0	0	200 EUR	103.52%	207'042.00	0.03	a)
FR001400MF78	3.6250 % ENGIFP 3 5/8 12/06/26 EMTN	200	0	0	200 EUR	101.02%	202'044.00	0.03	a)
FR001400MF86	3.8750 % ENGIFP 3 7/8 12/06/33 EMTN	200	0	0	200 EUR	102.10%	204'190.00	0.03	a)
FR001400MIG4	3.5000 % RTEFRA 3 1/2 12/07/31 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
FR001400N277	3.0000 % SUFP 3 01/10/31 EMTN	0	100	0	100 EUR	99.64%	99'641.00	0.01	a)
FR001400N285	3.2500 % SUFP 3 1/4 10/10/35 EMTN	300	0	0	300 EUR	99.41%	298'236.00	0.04	a)
FR001400N2M9	3.7500 % ACAFP 3 3/4 01/22/34 EMTN	400	100	0	500 EUR	102.20%	511'020.00	0.06	a)
FR001400N3F1	3.8750 % RENAUL 3 7/8 01/12/29 EMTN	0	200	0	200 EUR	100.74%	201'478.00	0.03	a)
FR001400N3I5	4.3750 % BFCM 4 3/8 01/11/34 EMTN	500	0	0	500 EUR	99.97%	499'840.00	0.06	a)
FR001400N4G7	4.0420 % BNP 4.042 01/10/32 EMTN	200	0	0	200 EUR	101.88%	203'750.00	0.03	a)
FR001400N6I8	3.7500 % BFCM 3 3/4 02/03/34 EMTN	300	0	0	300 EUR	101.36%	304'071.00	0.04	a)
FR001400N8H6	3.7500 % CTEFRA 3 3/4 01/17/36	300	0	300	0 EUR	0.00%	0.00	0.00	
FR001400NC70	3.8750 % AYVFP 3 7/8 01/24/28	200	100	0	300 EUR	101.06%	303'189.00	0.04	a)
FR001400NC88	4.0000 % AYVFP 4 01/24/31	200	0	0	200 EUR	101.37%	202'732.00	0.03	a)
FR001400NDQ2	3.8750 % LIFP 3 7/8 09/23/33 EMTN	0	200	0	200 EUR	100.45%	200'896.00	0.03	a)
FR001400NV51	4.0950 % BNP 4.095 02/13/34 EMTN	0	400	0	400 EUR	101.87%	407'480.00	0.05	a)
FR001400O457	3.8750 % AYVFP 3 7/8 02/22/27	0	300	0	300 EUR	101.35%	304'050.00	0.04	a)
FR001400O9D2	4.1250 % ACAFP 4 1/8 02/26/36 EMTN	0	400	0	400 EUR	102.43%	409'704.00	0.05	a)
FR001400OJB9	3.6250 % ENGIFP 3 5/8 03/06/31 EMTN	0	200	0	200 EUR	101.05%	202'100.00	0.03	a)
FR001400OJC7	3.8750 % ENGIFP 3 7/8 03/06/36 EMTN	0	200	0	200 EUR	100.88%	201'764.00	0.03	a)
FR001400OJE3	4.2500 % ENGIFP 4 1/4 03/06/44 EMTN	0	100	0	100 EUR	100.17%	100'166.00	0.01	a)
FR001400OJO2	3.8750 % ACFP 3 7/8 03/11/31	0	200	0	200 EUR	101.04%	202'074.00	0.03	a)
FR001400OM10	3.3750 % KERFP 3 3/8 03/11/32 EMTN	0	300	0	300 EUR	98.75%	296'256.00	0.04	a)
FR001400OM28	3.6250 % KERFP 3 5/8 03/11/36 EMTN	0	300	0	300 EUR	98.18%	294'531.00	0.04	a)
FR001400OM36	4.0000 % ORANOF 4 03/12/31 EMTN	0	200	0	200 EUR	100.50%	201'000.00	0.03	a)
FR001400OXS4	4.5000 % ORAFP 4 1/2 PERP	0	200	0	200 EUR	101.50%	203'000.00	0.03	a)
FR001400P3D4	3.7500 % RENAUL 3 3/4 10/04/27	0	250	0	250 EUR	101.11%	252'770.00	0.03	a)
FR001400P3E2	4.1250 % RENAUL 4 1/8 04/04/31	0	300	0	300 EUR	101.06%	303'192.00	0.04	a)
FR001400PAJ8	4.5000 % FRFP 4 1/2 04/11/30 EMTN	0	300	0	300 EUR	99.65%	298'959.00	0.04	a)
FR001400PGC0	4.3750 % ACAFP 4 3/8 04/15/36	0	300	0	300 EUR	101.00%	303'000.00	0.04	a)
FR001400PT46	5.0000 % BFCM 5 10/30/44	0	100	0	100 EUR	101.25%	101'250.00	0.01	a)
FR001400PU35	3.4810 % BNFP 3.481 05/03/30 EMTN	0	300	0	300 EUR	101.63%	304'881.00	0.04	a)
FR001400PX40	3.3750 % RIFP 3 3/8 11/07/30 EMTN	0	200	0	200 EUR	100.28%	200'568.00	0.03	a)
FR001400PX57	3.6250 % RIFP 3 5/8 05/07/34 EMTN	0	300	0	300 EUR	100.15%	300'450.00	0.04	a)
FR001400Q0T5	3.5000 % BFCM 3 1/2 05/15/31 EMTN	0	200	0	200 EUR	100.78%	201'560.00	0.03	a)
FR001400Q486	3.1250 % MLFP 3 1/8 05/16/31 EMTN	0	200	0	200 EUR	99.58%	199'158.00	0.03	a)
FR001400Q4A7	3.3750 % MLFP 3 3/8 05/16/36 EMTN	0	100	0	100 EUR	99.13%	99'129.00	0.01	a)
FR001400Q6S4	3.5000 % BVIFP 3 1/2 05/22/36	0	200	0	200 EUR	101.60%	203'208.00	0.03	a)
FR001400Q7X2	4.1250 % FMUFP 4 1/8 05/23/33 EMTN	0	200	0	200 EUR	99.54%	199'076.00	0.03	a)
FR001400QJ13	3.5000 % MCFP 3 1/2 10/05/34 EMTN	0	200	0	200 EUR	102.08%	204'154.00	0.03	a)
FR001400QJ21	3.3750 % MCFP 3 3/8 02/05/30 EMTN	0	200	0	200 EUR	101.84%	203'684.00	0.03	a)
FR001400QOK5	4.7500 % ENGIFP 4 3/4 PERP	0	200	0	200 EUR	101.38%	202'750.00	0.03	a)
FR001400QOL3	5.1250 % ENGIFP 5 1/8 PERP	0	300	0	300 EUR	102.13%	306'375.00	0.04	a)
FR001400QQ30	3.5000 % LRFP 3 1/2 06/26/34	0	100	0	100 EUR	100.98%	100'983.00	0.01	a)
FR001400RGV6	3.8750 % AYVFP 3 7/8 07/16/29	0	200	0	200 EUR	101.36%	202'716.00	0.03	a)
FR001400RIX8	4.8750 % CNPFP 4 7/8 07/16/54 EMTN	0	200	0	200 EUR	102.13%	204'250.00	0.03	a)
FR001400RMM3	3.7500 % ACAFP 3 3/4 01/23/31 `	0	500	0	500 EUR	100.88%	504'375.00	0.06	a)
IT0005521171	4.3000 % ENIIM 4.3 02/10/28	550	0	0	550 EUR	103.73%	570'487.50	0.07	a)
IT0005523896	6.1250 % BPEIM 6 1/8 02/01/28 EMTN	0	150	0	150 EUR	105.93%	158'899.50	0.02	a)
IT0005561243	5.7500 % BPEIM 5 3/4 09/11/29 EMTN	0	150	0	150 EUR	106.98%	160'464.00	0.02	a)
IT0005570988	4.6000 % UCGIM 4.6 02/14/30 EMTN	200	100	0	300 EUR	104.97%	314'913.00	0.04	a)
IT0005580656	4.3000 % UCGIM 4.3 01/23/31 EMTN	0	300	0	300 EUR	102.58%	307'731.00	0.04	a)
IT0005583460	4.2500 % BPEIM 4 1/4 02/20/30 EMTN	0	150	0	150 EUR	102.48%	153'712.50	0.02	a)
IT0005585051	4.0000 % UCGIM 4 03/05/34 EMTN	0	400	0	400 EUR	101.61%	406'440.00	0.05	a)
IT0005586893	3.8750 % BACRED 3 7/8 07/04/30 EMTN	0	150	0	150 EUR	101.21%	151'818.00	0.02	a)
IT0005596363	4.0000 % BPEIM 4 05/22/31 EMTN	0	150	0	150 EUR	101.05%	151'572.00	0.02	a)
IT0005597395	4.1250 % BPSOIM 4 1/8 06/04/30 EMTN	0	150	0	150 EUR	101.32%	151'978.50	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
IT0005598971	3.8750 % UCGIM 3 7/8 06/11/28 EMTN	0	300	0	300 EUR	101.06%	303'189.00	0.04	a)
IT0005598989	4.2000 % UCGIM 4.2 06/11/34	0	300	0	300 EUR	100.20%	300'606.00	0.04	a)
IT0006729377	2.8000 % BACR 2.8 06/20/24 DMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
PTBCP2OM0058	5.6250 % BCPPL 5 5/8 10/02/26 EMTN	200	0	0	200 EUR	102.13%	204'250.00	0.03	a)
PTBCPEOM0069	1.7500 % BCPPL 1 3/4 04/07/28 EMTN	200	0	0	200 EUR	96.00%	192'000.00	0.02	a)
PTCGDCOM0037	0.3750 % CXGD 0 3/8 09/21/27 EMTN	200	0	0	200 EUR	93.99%	187'980.00	0.02	a)
PTCGDDOM0036	5.7500 % CXGD 5 3/4 10/31/28 EMTN	100	0	0	100 EUR	106.87%	106'873.00	0.01	a)
PTEDPNOM0015	1.6250 % EDPPL 1 5/8 04/15/27 EMTN	200	0	0	200 EUR	96.30%	192'590.00	0.02	a)
PTEDPUOM0008	3.8750 % EDPPL 3 7/8 06/26/28 EMTN	100	0	0	100 EUR	102.32%	102'324.00	0.01	a)
XS0162869076	5.8750 % TELEFO 5 7/8 02/14/33 EMTN	100	0	0	100 EUR	118.76%	118'756.00	0.02	a)
XS0162990229	5.6250 % EDF 5 5/8 02/21/33 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS0203712939	4.9000 % TRNIM 4.9 10/28/24	210	0	210	0 EUR	0.00%	0.00	0.00	
XS0207320242	4.8750 % ENBW 4 7/8 01/16/25 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS0222383027	4.0000 % GSK 4 06/16/25 EMTN	485	0	0	485 EUR	100.48%	487'328.00	0.06	a)
XS0229567440	4.1250 % GE 4 1/8 09/19/35 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS0300113254	4.8750 % PG 4 7/8 05/11/27	307	0	0	307 EUR	105.16%	322'847.34	0.04	a)
XS0306646042	5.6250 % ENELIM 5 5/8 06/21/27 EMTN	400	0	0	400 EUR	107.49%	429'976.00	0.05	a)
XS0438844093	6.1250 % ENBW 6 1/8 07/07/39 EMTN	200	0	0	200 EUR	122.26%	244'522.00	0.03	a)
XS0453133950	4.8750 % WMT 4 7/8 09/21/29	250	100	0	350 EUR	109.62%	383'670.00	0.05	a)
XS0525602339	4.1250 % RABOBK 4 1/8 07/14/25	930	0	0	930 EUR	100.61%	935'663.70	0.12	a)
XS0542534192	4.3750 % ATOSTR 4 3/8 09/16/25 EMTN	200	0	0	200 EUR	100.81%	201'624.00	0.03	a)
XS0545428285	3.8750 % TELIAS 3 7/8 10/01/25 EMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
XS0811555183	2.8750 % HEIANA 2 7/8 08/04/25 EMTN	350	0	0	350 EUR	99.56%	348'474.00	0.04	a)
XS0826189028	3.0000 % TELIAS 3 09/07/27 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS0834371469	3.5000 % OMVAV 3 1/2 09/27/27 EMTN	300	100	0	400 EUR	101.49%	405'940.00	0.05	a)
XS0857662448	2.3750 % MCD 2 3/8 11/27/24 GMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS0862442331	2.6250 % TELNO 2 5/8 12/06/24 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS0862952297	2.8750 % DHLGR 2 7/8 12/11/24 EMTN	350	0	350	0 EUR	0.00%	0.00	0.00	
XS0866310088	3.5500 % T 3.55 12/17/32	400	0	0	400 EUR	100.55%	402'180.00	0.05	a)
XS0922885362	2.6250 % MSFT 2 5/8 05/02/33	200	0	0	200 EUR	98.93%	197'852.00	0.02	a)
XS0933241456	2.5000 % TELNO 2 1/2 05/22/25 EMTN	500	0	0	500 EUR	99.33%	496'670.00	0.06	a)
XS0934539726	2.6250 % RBOSGR 2 5/8 05/24/28	200	0	0	200 EUR	98.14%	196'272.00	0.02	a)
XS0935427970	2.8750 % JPM 2 7/8 05/24/28 EMTN	400	0	0	400 EUR	99.49%	397'944.00	0.05	a)
XS0968972199	3.5000 % TELIAS 3 1/2 09/05/33 EMTN	250	0	0	250 EUR	101.87%	254'665.00	0.03	a)
XS0969572204	2.8750 % EQNR 2 7/8 09/10/25 EMTN	200	0	0	200 EUR	99.48%	198'958.00	0.03	a)
XS0970852348	3.7500 % ENIIM 3 3/4 09/12/25 EMTN	200	0	0	200 EUR	100.36%	200'710.00	0.03	a)
XS0991099630	2.8750 % IBM 2 7/8 11/07/25 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS0993148856	3.5000 % T 3 1/2 12/17/25	320	0	0	320 EUR	100.17%	320'553.60	0.04	a)
XS0994991411	2.8750 % TTEFP 2 7/8 11/19/25 EMTN	200	0	0	200 EUR	99.63%	199'262.00	0.03	a)
XS1001749289	3.1250 % MSFT 3 1/8 12/06/28	600	0	0	600 EUR	101.40%	608'412.00	0.08	a)
XS1023703090	3.6250 % ENIIM 3 5/8 01/29/29 EMTN	300	0	0	300 EUR	101.80%	305'397.00	0.04	a)
XS1028421383	3.1250 % ACAFP 3 1/8 02/05/26 EMTN	400	0	0	400 EUR	100.17%	400'668.00	0.05	a)
XS1028941117	1.8750 % MRK 1 7/8 10/15/26	250	0	0	250 EUR	97.74%	244'357.50	0.03	a)
XS1028941893	2.5000 % MRK 2 1/2 10/15/34	250	0	0	250 EUR	93.38%	233'442.50	0.03	a)
XS1028950290	4.5000 % NNGRNV 4 1/2 PERP	300	0	0	300 EUR	100.00%	300'000.00	0.04	a)
XS1028954870	3.0000 % ITW 3 05/19/34	0	150	0	150 EUR	96.75%	145'129.50	0.02	a)
XS1030900242	3.2500 % VZ 3 1/4 02/17/26 EMTN	400	0	0	400 EUR	100.26%	401'032.00	0.05	a)
XS1034975406	3.0000 % JPM 3 02/19/26 EMTN	300	0	0	300 EUR	99.87%	299'598.00	0.04	a)
XS1040506898	2.9720 % BPLN 2.972 02/27/26 EMTN	300	0	0	300 EUR	99.83%	299'502.00	0.04	a)
XS1048428442	4.6250 % VW 4 5/8 PERP	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1048519679	2.5000 % TTEFP 2 1/2 03/25/26 EMTN	400	0	0	400 EUR	99.18%	396'732.00	0.05	a)
XS1048529041	2.5000 % RDSALN 2 1/2 03/24/26 EMTN	550	0	0	550 EUR	99.12%	545'176.50	0.07	a)
XS1054534422	2.5500 % WMT 2.55 04/08/26	300	0	0	300 EUR	99.43%	298'290.00	0.04	a)
XS1061714165	2.6250 % PEP 2 5/8 04/28/26 EMTN	200	0	0	200 EUR	99.45%	198'908.00	0.03	a)
XS1062493934	2.8750 % AON 2 7/8 05/14/26	320	0	0	320 EUR	98.46%	315'084.80	0.04	a)
XS1062900912	4.1250 % ASSGEN 4 1/8 05/04/26 EMTN	500	0	0	500 EUR	100.90%	504'515.00	0.06	a)
XS1069439740	3.8750 % AXASA 3 7/8 PERP EMTN	350	0	0	350 EUR	99.50%	348'250.00	0.04	a)
XS1069539291	2.3750 % DGELN 2 3/8 05/20/26 EMTN	350	0	0	350 EUR	98.90%	346'136.00	0.04	a)
XS1072516690	3.0000 % PLD 3 06/02/26	0	100	0	100 EUR	99.72%	99'718.00	0.01	a)
XS1074055770	2.5000 % URWFP 2 1/2 06/04/26 EMTN	250	0	0	250 EUR	98.80%	247'007.50	0.03	a)
XS1074144871	2.8750 % GS 2 7/8 06/03/26 EMTN	205	0	0	205 EUR	99.39%	203'757.70	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
XS1074208270	2.5000 % ENBW 2 1/2 06/04/26 EMTN	300	0	0	300 EUR	98.90%	296'712.00	0.04	a)
XS1076018305	3.3750 % T 3 3/8 03/15/34	250	0	0	250 EUR	98.07%	245'170.00	0.03	a)
XS1080163964	2.5000 % SWFP 2 1/2 06/24/26	200	0	0	200 EUR	98.87%	197'736.00	0.02	a)
XS1084563615	1.7500 % RBOSGR 1 3/4 07/08/24 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1087816374	2.2500 % SCGAU 2 1/4 07/16/24 EMTN	150	0	150	0 EUR	0.00%	0.00	0.00	
XS1107727007	2.1250 % C 2 1/8 09/10/26 EMTN	300	0	0	300 EUR	98.26%	294'792.00	0.04	a)
XS1109744778	1.8750 % TCLAU 1 7/8 09/16/24 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS1109765005	3.9280 % ISPIM 3.928 09/15/26 EMTN	300	0	0	300 EUR	100.58%	301'749.00	0.04	a)
XS1109802568	1.8750 % VOD 1 7/8 09/11/25 EMTN	450	0	450	0 EUR	0.00%	0.00	0.00	
XS1109950755	1.7500 % ZURNVX 1 3/4 09/16/24 EMTN	150	0	150	0 EUR	0.00%	0.00	0.00	
XS1111108673	2.2500 % HITTFP 2 1/4 03/24/25	300	0	0	300 EUR	99.14%	297'423.00	0.04	a)
XS1111559925	2.1250 % TTEFP 2 1/8 09/18/29 EMTN	500	0	0	500 EUR	95.68%	478'395.00	0.06	a)
XS1112013666	2.2500 % WPPLN 2 1/4 09/22/26 EMTN	250	0	0	250 EUR	98.23%	245'572.50	0.03	a)
XS1112678989	1.8750 % KO 1 7/8 09/22/26	300	0	0	300 EUR	98.06%	294'186.00	0.04	a)
XS1112829947	1.7500 % DGELN 1 3/4 09/23/24 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1114473579	2.2130 % BPLN 2.213 09/25/26 EMTN	230	0	0	230 EUR	98.52%	226'600.60	0.03	a)
XS1116263325	2.1250 % GS 2 1/8 09/30/24 EMTN	274	0	274	0 EUR	0.00%	0.00	0.00	
XS1116408235	1.8750 % IBESM 1 7/8 10/08/24 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1117286580	4.3750 % DANPEN 4 3/8 09/29/45	200	0	0	200 EUR	99.88%	199'750.00	0.03	a)
XS1117298163	1.7500 % MCO 1 3/4 03/09/27	200	0	0	200 EUR	96.70%	193'400.00	0.02	a)
XS1120892507	2.9320 % TELEFO 2.932 10/17/29 EMTN	300	0	0	300 EUR	98.72%	296'166.00	0.04	a)
XS1134519120	1.7500 % AKZANA 1 3/4 11/07/24 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS1134729794	1.6250 % NOVNVX 1 5/8 11/09/26	100	0	0	100 EUR	97.61%	97'607.00	0.01	a)
XS1135277140	1.6250 % RDSALN 1 5/8 01/20/27 EMTN	400	0	0	400 EUR	96.96%	387'828.00	0.05	a)
XS1135337498	1.6250 % AAPL 1 5/8 11/10/26	500	0	0	500 EUR	97.61%	488'055.00	0.06	a)
XS1136406342	1.5000 % MMM 1 1/2 11/09/26 EMTN	300	0	0	300 EUR	96.51%	289'518.00	0.04	a)
XS1138360166	2.1250 % WBA 2 1/8 11/20/26	300	0	300	0 EUR	0.00%	0.00	0.00	
XS1139315581	1.3750 % TTEFP 1 3/8 03/19/25 EMTN	400	0	0	400 EUR	98.84%	395'376.00	0.05	a)
XS1140054526	2.2500 % BGGRP 2 1/4 11/21/29 EMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
XS1140300663	1.5000 % VERAV 1 1/2 11/20/24	100	0	100	0 EUR	0.00%	0.00	0.00	
XS1140857316	3.1250 % STANLN 3 1/8 11/19/24 EMTN	120	0	120	0 EUR	0.00%	0.00	0.00	
XS1144088165	2.6000 % T 2.6 12/17/29	200	0	0	200 EUR	96.90%	193'802.00	0.02	a)
XS1145750037	2.3750 % URENCO 2 3/8 12/02/24 EMTN	180	0	180	0 EUR	0.00%	0.00	0.00	
XS1146286205	2.6250 % VZ 2 5/8 12/01/31	300	0	0	300 EUR	95.02%	285'054.00	0.04	a)
XS1147605791	1.3750 % GSK 1 3/8 12/02/24 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1155697243	5.0500 % LAMON 5.05 PERP	300	0	300	0 EUR	0.00%	0.00	0.00	
XS1167667283	1.6250 % VW 1 5/8 01/16/30 EMTN	280	0	280	0 EUR	0.00%	0.00	0.00	
XS1168962063	1.0000 % BMW 1 01/21/25 EMTN	400	0	400	0 EUR	0.00%	0.00	0.00	
XS1173792059	1.7500 % C 1 3/4 01/28/25	410	0	410	0 EUR	0.00%	0.00	0.00	
XS1174469137	1.5000 % JPM 1 1/2 01/27/25 EMTN	300	0	0	300 EUR	99.16%	297'474.00	0.04	a)
XS1176079843	1.9660 % ENELIM 1.966 01/27/25 EMTN	500	0	500	0 EUR	0.00%	0.00	0.00	
XS1177459531	1.2500 % ENGSM 1 1/4 02/06/25 EMTN	200	0	0	200 EUR	98.97%	197'946.00	0.03	a)
XS1179916017	1.2500 % CAFP 1 1/4 06/03/25 EMTN	210	0	0	210 EUR	98.22%	206'251.50	0.03	a)
XS1180130939	1.3750 % RABOBK 1 3/8 02/03/27 GMTN	500	0	0	500 EUR	96.74%	483'680.00	0.06	a)
XS1180256528	1.7500 % MS 1 3/4 01/30/25 GMTN	500	0	0	500 EUR	99.25%	496'245.00	0.06	a)
XS1180451657	1.5000 % ENIIM 1 1/2 02/02/26 EMTN	200	0	0	200 EUR	97.51%	195'020.00	0.02	a)
XS1180651587	4.2500 % ACHMEA 4 1/4 PERP EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS1186176571	1.5000 % HTHROW 1 1/2 02/11/30 EMTN	200	0	0	200 EUR	90.35%	180'698.00	0.02	a)
XS1189263400	1.1250 % NDAFH 1 1/8 02/12/25 EMTN	450	0	0	450 EUR	98.87%	444'933.00	0.06	a)
XS1189286286	2.5000 % RENEPL 2 1/2 02/12/25 EMTN	200	0	0	200 EUR	99.51%	199'012.00	0.03	a)
XS1190624038	1.2500 % EQNR 1 1/4 02/17/27 EMTN	300	0	0	300 EUR	95.67%	287'016.00	0.04	a)
XS1190624202	1.6250 % EQNR 1 5/8 02/17/35 EMTN	300	0	0	300 EUR	84.86%	254'586.00	0.03	a)
XS1190632999	2.3750 % BNP 2 3/8 02/17/25 EMTN	400	0	0	400 EUR	99.27%	397'072.00	0.05	a)
XS1190974011	1.5730 % BPLN 1.573 02/16/27 EMTN	400	0	0	400 EUR	96.78%	387'108.00	0.05	a)
XS1193213953	1.6250 % TELIAS 1 5/8 02/23/35 EMTN	200	0	0	200 EUR	84.61%	169'220.00	0.02	a)
XS1195056079	0.8750 % ROSW 0 7/8 02/25/25 EMTN	350	0	0	350 EUR	98.76%	345'660.00	0.04	a)
XS1195202822	2.6250 % TTEFP 2 5/8 PERP EMTN	750	0	750	0 EUR	0.00%	0.00	0.00	
XS1195574881	2.6250 % SOCGEN 2 5/8 02/27/25 EMTN	400	0	0	400 EUR	99.33%	397'316.00	0.05	a)
XS1196380031	2.4500 % T 2.45 03/15/35	350	100	0	450 EUR	89.43%	402'453.00	0.05	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
XS1196503137	1.8000 % BKNG 1.8 03/03/27	300	0	0	300 EUR	96.94%	290'814.00	0.04	a)
XS1196797614	1.2500 % NWISE 1 1/4 03/03/25 EMTN	620	0	0	620 EUR	98.85%	612'894.80	0.08	a)
XS1197270819	1.6250 % MDLZ 1 5/8 03/08/27	300	0	0	300 EUR	96.42%	289'245.00	0.04	a)
XS1197775692	1.5000 % APTV 1 1/2 03/10/25	150	0	0	150 EUR	98.80%	148'200.00	0.02	a)
XS1197833053	1.1250 % KO 1 1/8 03/09/27	500	0	0	500 EUR	95.66%	478'300.00	0.06	a)
XS1197833137	1.6250 % KO 1 5/8 03/09/35	550	0	0	550 EUR	85.28%	469'040.00	0.06	a)
XS1199356954	1.2500 % K 1 1/4 03/10/25	250	0	0	250 EUR	98.76%	246'897.50	0.03	a)
XS1199954691	1.2500 % SYNNVX 1 1/4 09/10/27 EMTN	200	0	0	200 EUR	94.14%	188'288.00	0.02	a)
XS1201001572	2.5000 % SANTAN 2 1/2 03/18/25 EMTN	400	0	0	400 EUR	99.30%	397'180.00	0.05	a)
XS1202213291	1.4000 % PPG 1.4 03/13/27	0	200	0	200 EUR	96.01%	192'010.00	0.02	a)
XS1203941775	1.5000 % MEOGR 1 1/2 03/19/25 EMTN	300	0	0	300 EUR	98.74%	296'223.00	0.04	a)
XS1204154410	2.6250 % ACAFP 2 5/8 03/17/27	600	200	0	800 EUR	97.86%	782'848.00	0.10	a)
XS1205548164	1.6250 % WPLN 1 5/8 03/23/30 EMTN	250	0	0	250 EUR	91.14%	227'840.00	0.03	a)
XS1205616698	2.0000 % APAAU 2 03/22/27 EMTN	200	0	0	200 EUR	96.60%	193'208.00	0.02	a)
XS1205618470	3.0000 % VATFAL 3 03/19/2077	300	0	0	300 EUR	96.48%	289'452.00	0.04	a)
XS1206411230	1.8750 % CCEP 1 7/8 03/18/30	370	0	0	370 EUR	93.41%	345'609.60	0.04	a)
XS1206541366	3.5000 % VW 3 1/2 PERP	150	0	150	0 EUR	0.00%	0.00	0.00	
XS1207005023	1.5000 % STATK 1 1/2 03/26/30 EMTN	350	0	0	350 EUR	91.78%	321'237.00	0.04	a)
XS1209031019	2.6000 % SRENVX 2.6 PERP	200	0	0	200 EUR	98.13%	196'250.00	0.02	a)
XS1215181980	1.0000 % DSFIR 1 04/09/25 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS1218319702	1.0000 % URWFP 1 03/14/25 EMTN	200	0	0	200 EUR	98.64%	197'282.00	0.02	a)
XS1218363270	1.3750 % URWFP 1 3/8 04/15/30 EMTN	200	400	0	600 EUR	89.47%	536'838.00	0.07	a)
XS1218821756	1.0000 % ABNAV 1 04/16/25 EMTN	540	0	0	540 EUR	98.49%	531'835.20	0.07	a)
XS1219462543	1.1250 % REESM 1 1/8 04/24/25 EMTN	200	0	0	200 EUR	98.47%	196'946.00	0.02	a)
XS1222590488	2.0000 % EDPL 2 04/22/25 EMTN	270	0	0	270 EUR	99.08%	267'505.20	0.03	a)
XS1223842847	1.8750 % REDEXS 1 7/8 04/27/27 EMTN	200	0	0	200 EUR	95.39%	190'776.00	0.02	a)
XS1226748439	1.0000 % BMV 1 05/15/25	200	0	0	200 EUR	98.25%	196'492.00	0.02	a)
XS1226748512	1.7500 % BMV 1 3/4 05/15/35	200	0	0	200 EUR	86.55%	173'106.00	0.02	a)
XS1231027464	1.3000 % RELLN 1.3 05/12/25	200	0	0	200 EUR	98.43%	196'864.00	0.02	a)
XS1234373733	1.7500 % MMM 1 3/4 05/15/30 EMTN	300	0	0	300 EUR	92.36%	277'071.00	0.04	a)
XS1234953906	2.1250 % ITW 2 1/8 05/22/30	0	200	0	200 EUR	94.98%	189'960.00	0.02	a)
XS1237271421	1.8750 % MCD 1 7/8 05/26/27 GMTN	200	0	0	200 EUR	96.99%	193'978.00	0.02	a)
XS1239502328	2.0000 % TCLAU 2 08/28/25 EMTN	100	0	0	100 EUR	98.44%	98'442.00	0.01	a)
XS1239586594	2.1250 % ESBIRE 2 1/8 06/08/27 EMTN	250	0	0	250 EUR	97.25%	243'115.00	0.03	a)
XS1240751062	1.6250 % LLY 1 5/8 06/02/26	200	0	0	200 EUR	97.68%	195'362.00	0.02	a)
XS1240751229	2.1250 % LLY 2 1/8 06/03/30	250	0	0	250 EUR	96.03%	240'082.50	0.03	a)
XS1242413679	3.3750 % AVLN 3 3/8 12/04/45 EMTN	250	0	0	250 EUR	98.90%	247'260.00	0.03	a)
XS1245292807	4.3750 % SLHNVX 4 3/8 PERP	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1246732249	3.6250 % LBBW 3 5/8 06/16/25 EMTN	200	0	0	200 EUR	99.67%	199'340.00	0.03	a)
XS1254428896	3.0000 % HSBC 3 06/30/25 EMTN	1'250	0	0	1'250 EUR	99.44%	1'243'012.50	0.16	a)
XS1255433754	2.6250 % ECL 2 5/8 07/08/25	290	0	0	290 EUR	99.24%	287'790.20	0.04	a)
XS1288849471	2.3750 % KYGID 2 3/8 09/10/25	200	0	0	200 EUR	98.88%	197'768.00	0.02	a)
XS1288858548	3.0000 % BFCM 3 09/11/25 EMTN	200	0	0	200 EUR	99.37%	198'730.00	0.03	a)
XS1288894691	1.7500 % SCMNVS 1 3/4 09/15/25	200	0	0	200 EUR	98.54%	197'086.00	0.02	a)
XS1292389415	2.0000 % AAPL 2 09/17/27	300	0	0	300 EUR	98.10%	294'288.00	0.04	a)
XS1292468045	1.8750 % RDSALN 1 7/8 09/15/25 EMTN	250	0	0	250 EUR	98.61%	246'525.00	0.03	a)
XS1293505639	5.1250 % ASRND 5 1/8 09/29/45	200	0	0	200 EUR	100.75%	201'500.00	0.03	a)
XS1294343337	6.2500 % OMVAV 6 1/4 PERP	200	0	0	200 EUR	102.50%	205'000.00	0.03	a)
XS1311440082	5.5000 % ASSGEN 5 1/2 10/27/47 EMTN	400	0	0	400 EUR	104.11%	416'452.00	0.05	a)
XS1316569638	1.8750 % ATOSTR 1 7/8 11/04/25 EMTN	130	0	0	130 EUR	98.23%	127'695.10	0.02	a)
XS1319820541	1.6250 % FDX 1 5/8 01/11/27	400	0	0	400 EUR	96.83%	387'316.00	0.05	a)
XS1323463726	1.6250 % UPS 1 5/8 11/15/25	200	0	0	200 EUR	98.19%	196'384.00	0.02	a)
XS1325645825	2.7500 % BNP 2 3/4 01/27/26 EMTN	200	0	0	200 EUR	98.88%	197'750.00	0.02	a)
XS1327028459	2.1000 % MA 2.1 12/01/27	300	0	0	300 EUR	97.83%	293'502.00	0.04	a)
XS1327504087	1.7500 % ATOSTR 1 3/4 06/26/26 EMTN	200	0	0	200 EUR	97.06%	194'124.00	0.02	a)
XS1346115295	1.6250 % BFCM 1 5/8 01/19/26 EMTN	400	0	0	400 EUR	97.87%	391'496.00	0.05	a)
XS1346228577	3.3750 % AXASA 3 3/8 07/06/47 EMTN	500	0	0	500 EUR	99.00%	495'000.00	0.06	a)
XS1362373224	3.0000 % GS 3 02/12/31 EMTN	300	0	0	300 EUR	98.52%	295'554.00	0.04	a)
XS1369250755	1.6250 % BNP 1 5/8 02/23/26 EMTN	300	0	0	300 EUR	98.16%	294'474.00	0.04	a)
XS1369278764	2.0000 % AMGN 2 02/25/26	300	0	0	300 EUR	98.21%	294'642.00	0.04	a)
XS1372839214	2.2000 % VOD 2.2 08/25/26 EMTN	650	400	650	400 EUR	98.77%	395'076.00	0.05	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
XS1373131546	1.5000 % TEMASE 1 1/2 03/01/28 EMTN	150	0	150	0 EUR	0.00%	0.00	0.00	
XS1375841233	1.1250 % IBM 1 1/8 09/06/24	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1375955678	1.7500 % IBM 1 3/4 03/07/28	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1376614118	1.3750 % URWFP 1 3/8 03/09/26 EMTN	300	0	0	300 EUR	97.29%	291'882.00	0.04	a)
XS1377679961	1.7500 % BRITEL 1 3/4 03/10/26 EMTN	0	200	0	200 EUR	97.59%	195'186.00	0.02	a)
XS1378880253	2.8750 % BNP 2 7/8 10/01/26 EMTN	200	0	0	200 EUR	98.95%	197'898.00	0.03	a)
XS1379122523	2.1250 % AMXLMM 2 1/8 03/10/28	200	0	0	200 EUR	96.25%	192'490.00	0.02	a)
XS1379184473	2.5000 % HSBC 2 1/2 03/15/27 EMTN	350	0	0	350 EUR	98.38%	344'333.50	0.04	a)
XS1382784509	1.2500 % RABOBK 1 1/4 03/23/26 GMTN	704	0	0	704 EUR	97.29%	684'928.64	0.09	a)
XS1384064587	3.2500 % SANTAN 3 1/4 04/04/26 DIP	400	0	0	400 EUR	99.67%	398'688.00	0.05	a)
XS1384281090	1.3750 % RELLN 1 3/8 05/12/26	250	0	0	250 EUR	97.27%	243'180.00	0.03	a)
XS1385945131	2.3750 % BFCM 2 3/8 03/24/26 EMTN	300	0	0	300 EUR	98.36%	295'077.00	0.04	a)
XS1388661735	1.2500 % DHLGR 1 1/4 04/01/26 EMTN	0	150	0	150 EUR	97.40%	146'104.50	0.02	a)
XS1391086987	2.0000 % CKHH 2 04/06/28 B	200	0	0	200 EUR	95.43%	190'862.00	0.02	a)
XS1391625289	1.1250 % AKZANA 1 1/8 04/08/26 EMTN	150	0	0	150 EUR	96.74%	145'113.00	0.02	a)
XS1392459381	1.5000 % UBS 1 1/2 04/10/26 EMTN	400	0	0	400 EUR	97.35%	389'388.00	0.05	a)
XS1394764689	1.4600 % TELEFO 1.46 04/13/26 EMTN	400	0	0	400 EUR	97.47%	389'872.00	0.05	a)
XS1395021089	1.2500 % ACAFP 1 1/4 04/14/26 EMTN	700	0	0	700 EUR	97.16%	680'134.00	0.09	a)
XS1395057430	1.1250 % TLSAU 1 1/8 04/14/26 EMTN	300	0	0	300 EUR	97.00%	291'003.00	0.04	a)
XS1395060491	1.0000 % REESM 1 04/21/26 EMTN	200	0	0	200 EUR	96.90%	193'792.00	0.02	a)
XS1396367911	0.8750 % ENEXIS 0 7/8 04/28/26 EMTN	300	0	0	300 EUR	96.33%	288'978.00	0.04	a)
XS1396767854	1.2500 % NTGYSM 1 1/4 04/19/26 EMTN	400	0	0	400 EUR	96.98%	387'904.00	0.05	a)
XS1397134609	1.0000 % LIN 1 04/20/28 EMTN	300	0	0	300 EUR	94.69%	284'058.00	0.04	a)
XS1398476793	1.1250 % IBESM 1 1/8 04/21/26 EMTN	400	0	0	400 EUR	97.02%	388'068.00	0.05	a)
XS1401174633	1.0000 % HEIANA 1 05/04/26 EMTN	100	0	0	100 EUR	96.60%	96'603.00	0.01	a)
XS1401196958	1.1250 % URWFP 1 1/8 04/28/27 EMTN	200	0	0	200 EUR	95.06%	190'112.00	0.02	a)
XS1401197253	2.0000 % URWFP 2 04/28/36 EMTN	200	0	0	200 EUR	83.01%	166'022.00	0.02	a)
XS1402177601	1.7500 % CHGRID 1 3/4 05/19/25 REGS	150	0	0	150 EUR	98.57%	147'855.00	0.02	a)
XS1402921412	1.5000 % JPM 1 1/2 10/29/26 EMTN	400	0	0	400 EUR	97.16%	388'652.00	0.05	a)
XS1403015156	1.1250 % UNANA 1 1/8 04/29/28 EMTN	200	0	0	200 EUR	94.35%	188'690.00	0.02	a)
XS1403264291	1.7500 % MCD 1 3/4 05/03/28 GMTN	300	0	0	300 EUR	95.64%	286'905.00	0.04	a)
XS1403388694	1.3750 % ENGSM 1 3/8 05/05/28 EMTN	200	0	0	200 EUR	94.26%	188'510.00	0.02	a)
XS1403499848	2.7500 % LIBMUT 2 3/4 05/04/26 REGS	250	0	0	250 EUR	98.82%	247'045.00	0.03	a)
XS1405762805	1.5000 % TKAHV 1 1/2 12/07/26	300	0	0	300 EUR	96.88%	290'631.00	0.04	a)
XS1405765733	1.2500 % DOV 1 1/4 11/09/26	150	0	0	150 EUR	95.93%	143'896.50	0.02	a)
XS1405766624	1.3750 % VZ 1 3/8 11/02/28	350	0	0	350 EUR	93.37%	326'784.50	0.04	a)
XS1405766897	0.8750 % VZ 0 7/8 04/02/25	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1405767515	1.0000 % UPS 1 11/15/28	150	600	0	750 EUR	92.34%	692'565.00	0.09	a)
XS1405769487	0.8750 % PPG 0 7/8 11/03/25	250	0	0	250 EUR	97.03%	242'567.50	0.03	a)
XS1405775534	1.3750 % TMO 1 3/8 09/12/28	200	0	0	200 EUR	93.78%	187'562.00	0.02	a)
XS1405780617	1.8750 % RVTY 1 7/8 07/19/26	200	0	0	200 EUR	97.69%	195'370.00	0.02	a)
XS1405780963	1.3750 % ASML 1 3/8 07/07/26	300	0	0	300 EUR	97.24%	291'723.00	0.04	a)
XS1405784015	2.2500 % KHC 2 1/4 05/25/28	400	0	0	400 EUR	97.22%	388'892.00	0.05	a)
XS1405816312	1.8750 % ATDBCN 1 7/8 05/06/26	300	0	0	300 EUR	97.31%	291'930.00	0.04	a)
XS1408317433	1.0000 % ORAFP 1 05/12/25 EMTN	200	0	0	200 EUR	98.31%	196'612.00	0.02	a)
XS1410426024	1.1250 % AXASA 1 1/8 05/15/28 EMTN	200	0	0	200 EUR	95.87%	191'744.00	0.02	a)
XS1411401083	1.2500 % RDSALN 1 1/4 05/12/28 EMTN	520	0	0	520 EUR	93.90%	488'295.60	0.06	a)
XS1411404426	1.2500 % AZN 1 1/4 05/12/28 EMTN	250	0	0	250 EUR	94.35%	235'877.50	0.03	a)
XS1412266816	1.1500 % JNJ 1.15 11/20/28	150	0	0	150 EUR	94.08%	141'126.00	0.02	a)
XS1412266907	1.6500 % JNJ 1.65 05/20/35	600	0	0	600 EUR	87.65%	525'894.00	0.07	a)
XS1412711217	1.6250 % ENIIM 1 5/8 05/17/28 EMTN	300	0	0	300 EUR	95.12%	285'360.00	0.04	a)
XS1415535696	1.7500 % CCEP 1 3/4 05/26/28	150	0	0	150 EUR	95.69%	143'539.50	0.02	a)
XS1418788755	3.5000 % ZURNVX 3 1/2 10/01/46 EMTN	250	0	0	250 EUR	99.50%	248'750.00	0.03	a)
XS1419646317	1.5000 % BNP 1 1/2 05/25/28 EMTN	650	0	0	650 EUR	94.58%	614'750.50	0.08	a)
XS1419674525	1.5540 % DAAFIN 1.554 06/07/28	100	0	0	100 EUR	94.06%	94'064.00	0.01	a)
XS1421915049	1.5000 % MMM 1 1/2 06/02/31 MTN	0	200	0	200 EUR	88.49%	176'974.00	0.02	a)
XS1425966287	1.3750 % ENELIM 1 3/8 06/01/26	400	0	0	400 EUR	97.35%	389'416.00	0.05	a)
XS1426022536	1.5460 % SUMIBK 1.546 06/15/26	550	0	0	550 EUR	97.26%	534'919.00	0.07	a)
XS1428773763	5.0000 % ASSGEN 5 06/08/48 EMTN	250	0	0	250 EUR	103.50%	258'760.00	0.03	a)
XS1428782160	1.8750 % ESBIRE 1 7/8 06/14/31 EMTN	250	0	0	250 EUR	91.38%	228'460.00	0.03	a)

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XS1428953407	3.1250 % HSBC 3 1/8 06/07/28 EMTN	300	0	0	300 EUR	98.99%	296'973.00	0.04	a)
XS1435056426	1.8500 % SO 1.85 06/20/26	150	0	0	150 EUR	97.49%	146'229.00	0.02	a)
XS1435229460	3.6250 % PVH 3 5/8 07/15/24 REGS	100	0	100	0 EUR	0.00%	0.00	0.00	
XS1440976535	1.2500 % TAP 1 1/4 07/15/24	250	0	250	0 EUR	0.00%	0.00	0.00	
XS1443997819	0.7500 % TTEFP 0 3/4 07/12/28 EMTN	500	0	0	500 EUR	92.37%	461'870.00	0.06	a)
XS1446746189	0.8750 % PEP 0 7/8 07/18/28	200	0	0	200 EUR	92.79%	185'582.00	0.02	a)
XS1457608286	1.5000 % C 1 1/2 10/26/28 EMTN	300	0	0	300 EUR	93.52%	280'548.00	0.04	a)
XS1458408561	1.6250 % GS 1 5/8 07/27/26 EMTN	608	0	0	608 EUR	97.39%	592'112.96	0.07	a)
XS1463101680	1.6000 % VOD 1.6 07/29/31 EMTN	350	0	0	350 EUR	90.68%	317'390.50	0.04	a)
XS1470601656	2.2500 % BNP 2 1/4 01/11/27 EMTN	250	0	0	250 EUR	97.49%	243'722.50	0.03	a)
XS1476654238	0.3750 % RDSALN 0 3/8 02/15/25 EMTN	250	0	0	250 EUR	98.57%	246'435.00	0.03	a)
XS1476654584	0.7500 % RDSALN 0 3/4 08/15/28 EMTN	250	0	0	250 EUR	91.51%	228'780.00	0.03	a)
XS1482736185	0.6250 % ATCOA 0 5/8 08/30/26 EMTN	200	0	0	200 EUR	95.26%	190'526.00	0.02	a)
XS1485532896	0.6250 % KPN 0 5/8 04/09/25 GMTN	200	0	0	200 EUR	98.25%	196'490.00	0.02	a)
XS1485533431	1.1250 % KPN 1 1/8 09/11/28 GMTN	200	0	0	200 EUR	93.06%	186'112.00	0.02	a)
XS1485597329	0.8750 % HSBC 0 7/8 09/06/24	950	0	950	0 EUR	0.00%	0.00	0.00	
XS1485603747	1.6000 % APTV 1.6 09/15/28	170	0	0	170 EUR	93.46%	158'882.00	0.02	a)
XS1485643610	1.1000 % KO 1.1 09/02/36	200	0	0	200 EUR	78.00%	156'002.00	0.02	a)
XS1488494987	1.0000 % HEMSOF 1 09/09/26 EMTN	200	0	0	200 EUR	95.80%	191'598.00	0.02	a)
XS1489391109	1.2500 % PRE 1 1/4 09/15/26	250	0	0	250 EUR	95.83%	239'567.50	0.03	a)
XS1490726590	0.3750 % IBESM 0 3/8 09/15/25 EMTN	100	0	0	100 EUR	97.04%	97'035.00	0.01	a)
XS1492580516	4.5000 % SLHNVX 4 1/2 PERP EMTN	250	0	0	250 EUR	100.50%	251'250.00	0.03	a)
XS1492685885	0.7500 % ETN 0 3/4 09/20/24	250	0	250	0 EUR	0.00%	0.00	0.00	
XS1492825481	0.6250 % NOVNVX 0 5/8 09/20/28	900	0	0	900 EUR	92.16%	829'395.00	0.10	a)
XS1493322355	0.6250 % ENIIM 0 5/8 09/19/24 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1495373505	0.7500 % DSFIR 0 3/4 09/28/26 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1496758092	0.7500 % ANZ 0 3/4 09/29/26	600	0	0	600 EUR	95.23%	571'380.00	0.07	a)
XS1501166869	3.3690 % TTEFP 3.369 PERP EMTN	400	0	0	400 EUR	98.63%	394'500.00	0.05	a)
XS1501367921	1.0000 % LXSGR 1 10/07/26 EMTN	200	0	0	200 EUR	94.84%	189'682.00	0.02	a)
XS1503131713	1.0000 % TRNIM 1 10/11/28 EMTN	250	0	0	250 EUR	92.32%	230'787.50	0.03	a)
XS1505132602	0.7500 % SWFP 0 3/4 04/14/27	200	600	0	800 EUR	94.83%	758'640.00	0.10	a)
XS1505554771	1.9300 % TELEFO 1.93 10/17/31 EMTN	400	0	0	400 EUR	90.42%	361'684.00	0.05	a)
XS1505573482	0.8750 % SRGIM 0 7/8 10/25/26 EMTN	400	0	0	400 EUR	95.41%	381'636.00	0.05	a)
XS1505896735	1.3750 % CRHID 1 3/8 10/18/28 EMTN	200	0	0	200 EUR	92.94%	185'888.00	0.02	a)
XS1506398244	0.8750 % WSTP 0 7/8 04/17/27 EMTN	200	0	0	200 EUR	94.81%	189'610.00	0.02	a)
XS1508450688	2.1250 % UCGIM 2 1/8 10/24/26 EMTN	270	0	0	270 EUR	98.06%	264'756.60	0.03	a)
XS1508831051	0.7500 % ENGSM 0 3/4 10/27/26 EMTN	200	0	0	200 EUR	95.01%	190'028.00	0.02	a)
XS1508912646	1.0000 % ACEIM 1 10/24/26 EMTN	200	0	0	200 EUR	95.59%	191'184.00	0.02	a)
XS150906380	1.2500 % GS 1 1/4 05/01/25 EMTN	850	0	0	850 EUR	98.58%	837'896.00	0.11	a)
XS1511787589	1.3750 % MS 1 3/8 10/27/26 GMTN	500	0	0	500 EUR	96.99%	484'930.00	0.06	a)
XS1512677003	1.8750 % BFCM 1 7/8 11/04/26 EMTN	400	0	0	400 EUR	96.86%	387'420.00	0.05	a)
XS1512827095	1.8750 % MRLSM 1 7/8 11/02/26 EMTN	300	0	0	300 EUR	97.00%	291'012.00	0.04	a)
XS1513055555	0.5000 % MRK 0 1/2 11/02/24	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1513062411	1.3750 % MRK 1 3/8 11/02/36	250	0	0	250 EUR	80.25%	200'617.50	0.03	a)
XS1514149159	1.2500 % WHR 1 1/4 11/02/26	200	0	0	200 EUR	96.28%	192'554.00	0.02	a)
XS1515222385	0.7500 % EQNR 0 3/4 11/09/26 EMTN	200	0	0	200 EUR	95.34%	190'674.00	0.02	a)
XS1515222468	1.6250 % EQNR 1 5/8 11/09/36 EMTN	150	0	0	150 EUR	82.80%	124'201.50	0.02	a)
XS1520907814	2.1250 % ABBV 2 1/8 11/17/28	400	0	0	400 EUR	96.59%	386'360.00	0.05	a)
XS1523192588	0.8750 % URWFP 0 7/8 02/21/25 EMTN	250	0	0	250 EUR	98.69%	246'735.00	0.03	a)
XS1527192485	1.3750 % HEIANA 1 3/8 01/29/27 EMTN	200	0	0	200 EUR	96.16%	192'312.00	0.02	a)
XS1527556192	1.6250 % ASML 1 5/8 05/28/27	320	0	0	320 EUR	96.69%	309'404.80	0.04	a)
XS1528093799	1.7500 % ATOSTR 1 3/4 02/01/27 EMTN	200	0	0	200 EUR	96.52%	193'046.00	0.02	a)
XS1529684695	1.3750 % BOGAEI 1 3/8 12/05/26 EMTN	100	0	0	100 EUR	95.93%	95'930.00	0.01	a)
XS1532779748	2.4250 % ZBH 2.425 12/13/26	200	0	0	200 EUR	98.64%	197'288.00	0.02	a)
XS1538284230	1.8750 % ACAFP 1 7/8 12/20/26 EMTN	900	0	0	900 EUR	97.02%	873'135.00	0.11	a)
XS1548436473	0.7500 % BMW 0 3/4 07/12/24 EMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
XS1548444816	3.1250 % SANTAN 3 1/8 01/19/27 EMTN	300	0	0	300 EUR	99.51%	298'539.00	0.04	a)
XS1550951138	2.3180 % TELEFO 2.318 10/17/28 EMTN	200	0	0	200 EUR	96.84%	193'674.00	0.02	a)
XS1550951211	1.5280 % TELEFO 1.528 01/17/25 EMTN	500	0	500	0 EUR	0.00%	0.00	0.00	
XS1550988643	4.6250 % NNGRNV 4 5/8 01/13/48 EMTN	300	0	0	300 EUR	101.75%	305'250.00	0.04	a)
XS1551068676	1.5000 % ENIIM 1 1/2 01/17/27 EMTN	0	200	0	200 EUR	96.59%	193'174.00	0.02	a)

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XS1551446880	1.3750 % NTGY5M 1 3/8 01/19/27 EMTN	500	0	0	500 EUR	96.11%	480'535.00	0.06	a)
XS1551917591	1.6250 % IGIM 1 5/8 01/19/27 EMTN	250	0	0	250 EUR	96.77%	241'917.50	0.03	a)
XS1554373677	2.1250 % FREGR 2 1/8 02/01/27	200	0	0	200 EUR	98.01%	196'028.00	0.02	a)
XS1554373834	3.0000 % FREGR 3 01/30/32	250	0	0	250 EUR	97.19%	242'980.00	0.03	a)
XS1560853670	1.7500 % ESBIRE 1 3/4 02/07/29 EMTN	200	0	0	200 EUR	94.36%	188'724.00	0.02	a)
XS1562614831	3.5000 % BBVASM 3 1/2 02/10/27 GMTN	300	0	0	300 EUR	100.50%	301'503.00	0.04	a)
XS1564337993	1.8750 % MOLNLY 1 7/8 02/28/25	250	0	250	0 EUR	0.00%	0.00	0.00	
XS1566101603	1.0000 % UNANA 1 02/14/27 EMTN	400	0	0	400 EUR	95.83%	383'324.00	0.05	a)
XS1567174286	1.5000 % MCK 1 1/2 11/17/25	200	0	0	200 EUR	97.86%	195'718.00	0.02	a)
XS1569845404	1.5000 % URWFP 1 1/2 02/22/28 EMTN	200	0	0	200 EUR	94.94%	189'888.00	0.02	a)
XS1570260460	2.0000 % SMINLN 2 02/23/27 EMTN	200	0	0	200 EUR	96.94%	193'878.00	0.02	a)
XS1574158082	1.0000 % PFE 1 03/06/27	500	400	0	900 EUR	95.54%	859'815.00	0.11	a)
XS1575444622	1.0000 % IBESM 1 03/07/25 EMTN	300	0	0	300 EUR	98.69%	296'058.00	0.04	a)
XS1575992596	1.5000 % WKLNA 1 1/2 03/22/27	200	0	0	200 EUR	96.26%	192'514.00	0.02	a)
XS1577586321	1.0000 % SGOPF 1 03/17/25 EMTN	300	0	0	300 EUR	98.63%	295'899.00	0.04	a)
XS1577950667	1.5000 % BXB AU 1 1/2 10/04/27	150	0	0	150 EUR	95.53%	143'290.50	0.02	a)
XS1577951129	1.3750 % GMGAU 1 3/8 09/27/25 REG5	100	0	100	0 EUR	0.00%	0.00	0.00	
XS1577951715	1.1510 % ASABRE 1.151 09/19/25	250	0	0	250 EUR	97.69%	244'220.00	0.03	a)
XS1577956789	1.3000 % YANTZE 1.3 06/21/24	150	0	150	0 EUR	0.00%	0.00	0.00	
XS1577962084	1.3000 % BAX 1.3 05/30/25	250	0	0	250 EUR	98.42%	246'052.50	0.03	a)
XS1578127778	1.4500 % TMO 1.45 03/16/27	200	0	0	200 EUR	96.32%	192'648.00	0.02	a)
XS1578212299	0.8750 % MOTOPG 0 7/8 03/14/25 EMTN	200	0	0	200 EUR	98.59%	197'174.00	0.02	a)
XS1582205040	1.1250 % STATK 1 1/8 03/20/25 EMTN	100	0	0	100 EUR	98.67%	98'665.00	0.01	a)
XS1584122763	1.6250 % ESSITY 1 5/8 03/30/27 EMTN	150	0	0	150 EUR	96.42%	144'628.50	0.02	a)
XS1585010074	1.1250 % NOVNVX 1 1/8 09/30/27	400	0	0	400 EUR	95.27%	381'064.00	0.05	a)
XS1586555945	1.8750 % VW 1 7/8 03/30/27 10Y	700	0	700	0 EUR	0.00%	0.00	0.00	
XS1587911451	2.6250 % BFCM 2 5/8 03/31/27 EMTN	200	0	0	200 EUR	97.93%	195'852.00	0.02	a)
XS1589806907	1.6250 % HEIGR 1 5/8 04/07/26 EMTN	240	0	0	240 EUR	97.90%	234'969.60	0.03	a)
XS1589881785	0.8750 % BMW 0 7/8 04/03/25 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1595704872	1.0000 % EOANGR 1 04/13/25 DIP	250	0	0	250 EUR	98.42%	246'042.50	0.03	a)
XS1603892149	1.8750 % MS 1 7/8 04/27/27 GMTN	650	0	0	650 EUR	96.83%	629'395.00	0.08	a)
XS1605365193	1.3750 % ACAFP 1 3/8 05/03/27 EMTN	900	0	0	900 EUR	95.82%	862'398.00	0.11	a)
XS1611855237	2.0200 % HEIANA 2.02 05/12/32 EMTN	150	0	0	150 EUR	91.28%	136'918.50	0.02	a)
XS1612543121	1.5000 % GE 1 1/2 05/17/29	300	0	300	0 EUR	0.00%	0.00	0.00	
XS1612543394	2.1250 % GE 2 1/8 05/17/37	300	0	300	0 EUR	0.00%	0.00	0.00	
XS1614416193	1.5000 % BNP 1 1/2 11/17/25 EMTN	750	600	0	1'350 EUR	97.86%	1'321'137.00	0.17	a)
XS1615079974	1.6380 % JPM 1.638 05/18/28 EMTN	600	0	0	600 EUR	96.15%	576'894.00	0.07	a)
XS1616411119	1.6250 % EOANGR 1 5/8 05/22/29 EMTN	350	0	0	350 EUR	94.18%	329'644.00	0.04	a)
XS1617831026	1.2500 % BFCM 1 1/4 05/26/27 EMTN	400	0	0	400 EUR	95.29%	381'172.00	0.05	a)
XS1617845083	0.9500 % IBM 0.95 05/23/25	450	0	450	0 EUR	0.00%	0.00	0.00	
XS1617845679	1.5000 % IBM 1 1/2 05/23/29	300	0	300	0 EUR	0.00%	0.00	0.00	
XS1619312173	0.8750 % AAPL 0 7/8 05/24/25	700	0	0	700 EUR	98.31%	688'177.00	0.09	a)
XS1619312686	1.3750 % AAPL 1 3/8 05/24/29	450	0	0	450 EUR	94.28%	424'242.00	0.05	a)
XS1619568303	1.5000 % URWFP 1 1/2 05/29/29 EMTN	200	0	0	200 EUR	92.31%	184'622.00	0.02	a)
XS1619568998	2.0000 % URWFP 2 05/29/37 EMTN	0	100	0	100 EUR	80.58%	80'578.00	0.01	a)
XS1619643015	1.7500 % MRLSM 1 3/4 05/26/25 EMTN	100	0	0	100 EUR	98.57%	98'569.00	0.01	a)
XS1620780202	2.7060 % CLEF 2.706 06/30/50 A8	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1621087516	1.4130 % SUMIBK 1.413 06/14/27 EMTN	200	0	0	200 EUR	95.38%	190'762.00	0.02	a)
XS1622421722	1.7500 % AKFAST 1 3/4 02/07/25 EMTN	200	0	0	200 EUR	98.96%	197'924.00	0.03	a)
XS1623355457	1.6250 % NNGRNV 1 5/8 06/01/27 EMTN	200	0	0	200 EUR	96.07%	192'140.00	0.02	a)
XS1623616783	2.2500 % GSWITC 2 1/4 05/31/27 EMTN	200	0	0	200 EUR	97.27%	194'532.00	0.02	a)
XS1627193359	1.3750 % SGOPF 1 3/8 06/14/27 EMTN	600	0	0	600 EUR	95.96%	575'778.00	0.07	a)
XS1629387462	1.5000 % HEIGR 1 1/2 06/14/27 EMTN	300	0	0	300 EUR	96.42%	289'245.00	0.04	a)
XS1629774230	3.8750 % VW 3 7/8 PERP	600	0	600	0 EUR	0.00%	0.00	0.00	
XS1629866432	3.1500 % T 3.15 09/04/36	750	0	0	750 EUR	93.57%	701'775.00	0.09	a)
XS1637093508	0.6250 % CPGLN 0 5/8 07/03/24 EMTN	400	0	400	0 EUR	0.00%	0.00	0.00	
XS1637162592	1.2000 % DHR 1.2 06/30/27	200	0	0	200 EUR	95.35%	190'694.00	0.02	a)
XS1637333748	1.5000 % BRITEL 1 1/2 06/23/27 EMTN	0	350	0	350 EUR	95.62%	334'652.50	0.04	a)
XS1637863546	1.6370 % BPLN 1.637 06/26/29 EMTN	150	0	0	150 EUR	93.30%	139'951.50	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
XS1641623381	1.8750 % HTHROW 1 7/8 07/12/32 EMTN	300	0	0	300 EUR	88.19%	264'555.00	0.03	a)
XS1645494375	1.0000 % NGGLN 1 07/12/24 EMTN	400	0	400	0 EUR	0.00%	0.00	0.00	
XS1648298559	0.8750 % NESNVX 0 7/8 07/18/25 EMTN	250	0	0	250 EUR	97.90%	244'757.50	0.03	a)
XS1651071877	1.4000 % TMO 1.4 01/23/26	400	0	0	400 EUR	97.41%	389'620.00	0.05	a)
XS1651071950	1.9500 % TMO 1.95 07/24/29	200	0	0	200 EUR	94.97%	189'936.00	0.02	a)
XS1651072099	2.8750 % TMO 2 7/8 07/24/37	200	0	0	200 EUR	93.64%	187'284.00	0.02	a)
XS1652855815	1.5000 % VOD 1 1/2 07/24/27 EMTN	100	0	0	100 EUR	96.16%	96'160.00	0.01	a)
XS1652866002	1.3750 % TRNIM 1 3/8 07/26/27 EMTN	250	0	0	250 EUR	95.49%	238'727.50	0.03	a)
XS1654192191	0.8750 % UNANA 0 7/8 07/31/25 EMTN	200	0	0	200 EUR	97.83%	195'656.00	0.02	a)
XS1654192274	1.3750 % UNANA 1 3/8 07/31/29 EMTN	250	0	0	250 EUR	93.40%	233'510.00	0.03	a)
XS1654229373	1.3750 % GYCGR 1 3/8 08/03/26 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1672151492	1.7500 % HOLNSW 1 3/4 08/29/29 EMTN	300	0	0	300 EUR	93.24%	279'708.00	0.04	a)
XS1673102734	1.5000 % ISSDC 1 1/2 08/31/27 EMTN	200	0	0	200 EUR	94.95%	189'894.00	0.02	a)
XS1676933853	1.1250 % WSTP 1 1/8 09/05/27 EMTN	300	0	0	300 EUR	94.45%	283'344.00	0.04	a)
XS1676952481	0.8750 % SSELN 0 7/8 09/06/25 EMTN	500	0	0	500 EUR	97.57%	487'845.00	0.06	a)
XS1677912393	1.8750 % BALDER 1 7/8 01/23/26	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1678966935	1.7500 % CNHI 1 3/4 09/12/25 EMTN	200	0	0	200 EUR	98.23%	196'458.00	0.02	a)
XS1679515038	0.6250 % KMB 0 5/8 09/07/24	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1681050610	1.5000 % LLOYDS 1 1/2 09/12/27 EMTN	400	0	0	400 EUR	95.16%	380'636.00	0.05	a)
XS1681519184	1.0000 % GSK 1 09/12/26	150	0	0	150 EUR	96.06%	144'088.50	0.02	a)
XS1681520356	1.3750 % GSK 1 3/8 09/12/29	250	0	0	250 EUR	92.71%	231'782.50	0.03	a)
XS1681521081	1.7150 % TELEFO 1.715 01/12/28 EMTN	500	0	0	500 EUR	95.70%	478'510.00	0.06	a)
XS1682538183	1.2500 % IBESM 1 1/4 09/13/27 EMTN	200	0	0	200 EUR	95.42%	190'830.00	0.02	a)
XS1685542497	1.6250 % IGIM 1 5/8 01/18/29 EMTN	300	0	0	300 EUR	93.59%	280'770.00	0.04	a)
XS1685653211	1.7500 % LSELN 1 3/4 09/19/29 EMTN	200	600	0	800 EUR	93.58%	748'664.00	0.09	a)
XS1685653302	0.8750 % LSELN 0 7/8 09/19/24 EMTN	150	0	150	0 EUR	0.00%	0.00	0.00	
XS1685798370	0.8750 % ADNA 0 7/8 09/19/24	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1686846061	1.6250 % AALLN 1 5/8 09/18/25 EMTN	200	0	0	200 EUR	98.24%	196'472.00	0.02	a)
XS1688199949	1.8750 % ATOSTR 1 7/8 09/26/29 EMTN	180	0	0	180 EUR	92.14%	165'859.20	0.02	a)
XS1689185426	1.5000 % MGCN 1 1/2 09/25/27	250	0	0	250 EUR	95.44%	238'602.50	0.03	a)
XS1689523840	1.1250 % BNRGR 1 1/8 09/27/25	0	200	0	200 EUR	97.50%	195'008.00	0.02	a)
XS1689535000	1.1250 % NDAFH 1 1/8 09/27/27 EMTN	250	0	0	250 EUR	94.97%	237'432.50	0.03	a)
XS1691349952	2.0650 % NATUEN 2.065 09/28/27 EMTN	200	0	0	200 EUR	95.17%	190'332.00	0.02	a)
XS1691781865	1.5000 % HEIANA 1 1/2 10/03/29 EMTN	200	100	0	300 EUR	92.55%	277'653.00	0.04	a)
XS1693281617	1.6250 % STANLN 1 5/8 10/03/27 EMTN	200	0	0	200 EUR	96.42%	192'840.00	0.02	a)
XS1693818525	1.3750 % TTEFP 1 3/8 10/04/29 EMTN	300	100	0	400 EUR	92.46%	369'856.00	0.05	a)
XS1700721464	1.3750 % SRGIM 1 3/8 10/25/27 EMTN	100	0	0	100 EUR	94.98%	94'984.00	0.01	a)
XS1704789590	1.5000 % IREIM 1 1/2 10/24/27 EMTN	200	0	0	200 EUR	95.60%	191'194.00	0.02	a)
XS1705553250	0.8750 % STEDIN 0 7/8 10/24/25 EMTN	150	0	0	150 EUR	97.25%	145'878.00	0.02	a)
XS1706111793	1.3420 % MS 1.342 10/23/26 EMTN	350	0	0	350 EUR	97.68%	341'890.50	0.04	a)
XS1707075245	1.7500 % NESNVX 1 3/4 11/02/37 EMTN	250	0	0	250 EUR	83.16%	207'890.00	0.03	a)
XS1707075328	1.2500 % NESNVX 1 1/4 11/02/29 EMTN	250	0	0	250 EUR	92.70%	231'757.50	0.03	a)
XS1708161291	1.3750 % VZ 1 3/8 10/27/26	400	200	400	200 EUR	96.87%	193'748.00	0.02	a)
XS1708167652	1.8750 % VZ 1 7/8 10/26/29 12Y	300	0	0	300 EUR	93.79%	281'373.00	0.04	a)
XS1708192684	0.5000 % PG 0 1/2 10/25/24	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1708193815	1.2500 % PG 1 1/4 10/25/29	200	0	0	200 EUR	92.51%	185'020.00	0.02	a)
XS1708335978	2.8750 % VZ 2 7/8 01/15/38 20Y	500	0	0	500 EUR	90.64%	453'185.00	0.06	a)
XS1709374497	1.6080 % FIREIT 1.608 10/31/27 EMTN	250	0	0	250 EUR	95.24%	238'090.00	0.03	a)
XS1713463559	3.3750 % ENELIM 3 3/8 PERP 635	200	0	0	200 EUR	97.97%	195'946.00	0.02	a)
XS1716616179	1.1000 % WHR 1.1 11/09/27	200	0	0	200 EUR	93.53%	187'062.00	0.02	a)
XS1717355561	1.6250 % BFCM 1 5/8 11/15/27 EMTN	200	0	0	200 EUR	94.22%	188'448.00	0.02	a)
XS1717441726	1.5000 % UPS 1 1/2 11/15/32	200	0	0	200 EUR	88.58%	177'160.00	0.02	a)
XS1718316281	1.3750 % SOCGEN 1 3/8 01/13/28 EMTN	200	0	0	200 EUR	93.42%	186'840.00	0.02	a)
XS1718393439	0.8750 % NTGYSM 0 7/8 05/15/25 EMTN	200	0	0	200 EUR	98.22%	196'442.00	0.02	a)
XS1718417717	1.6250 % BASGR 1 5/8 11/15/37 DIP	300	0	300	0 EUR	0.00%	0.00	0.00	
XS1718418103	0.8750 % BASGR 0 7/8 11/15/27 DIP	300	0	300	0 EUR	0.00%	0.00	0.00	
XS1720642138	0.6250 % TOYOTA 0 5/8 11/21/24 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1720761490	1.5000 % SEGPLP 1 1/2 11/20/25	150	0	0	150 EUR	97.52%	146'274.00	0.02	a)
XS1721051495	1.5000 % EDPLP 1 1/2 11/22/27 EMTN	200	0	0	200 EUR	95.13%	190'268.00	0.02	a)
XS1721422068	1.8750 % VOD 1 7/8 11/20/29 EMTN	500	0	500	0 EUR	0.00%	0.00	0.00	

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XS1721422902	2.8750 % VOD 2 7/8 11/20/37 EMTN	250	0	0	250 EUR	91.77%	229'432.50	0.03	a)
XS1721423462	1.1250 % VOD 1 1/8 11/20/25 EMTN	350	0	350	0 EUR	0.00%	0.00	0.00	
XS1721760541	1.5000 % ORSTED 1 1/2 11/26/29	300	0	0	300 EUR	91.52%	274'572.00	0.03	a)
XS1722801708	1.5000 % BNP 1 1/2 05/23/28 EMTN	250	0	0	250 EUR	93.78%	234'442.50	0.03	a)
XS1722898431	1.7500 % NEPSJ 1 3/4 11/23/24 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1724873275	1.0000 % SZUGR 1 11/28/25	200	0	0	200 EUR	97.10%	194'206.00	0.02	a)
XS1725677543	1.6250 % COLSM 1 5/8 11/28/25 EMTN	200	0	0	200 EUR	97.87%	195'730.00	0.02	a)
XS1726152108	1.6210 % IBESM 1.621 11/29/29	200	0	0	200 EUR	94.38%	188'760.00	0.02	a)
XS1729882024	2.2500 % TALANX 2 1/4 12/05/47 GDIP	200	0	0	200 EUR	94.63%	189'250.00	0.02	a)
XS1730885073	1.3750 % INTNED 1 3/8 01/11/28 EMTN	300	0	0	300 EUR	94.57%	283'710.00	0.04	a)
XS1734066811	3.1250 % PVH 3 1/8 12/15/27 REGS	200	0	0	200 EUR	99.10%	198'204.00	0.03	a)
XS1734533372	1.0000 % DHLGR 1 12/13/27 EMTN	200	0	0	200 EUR	94.34%	188'682.00	0.02	a)
XS1734548644	1.2500 % VW 1 1/4 12/15/25 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1734689620	1.0000 % OMVAV 1 12/14/26 EMTN	250	0	0	250 EUR	95.89%	239'735.00	0.03	a)
XS1747444831	1.1250 % BMW 1 1/8 01/10/28 EMTN	200	750	0	950 EUR	94.31%	895'945.00	0.11	a)
XS1748456974	1.1250 % BNP 1 1/8 06/11/26 EMTN	250	0	0	250 EUR	96.39%	240'970.00	0.03	a)
XS1750122225	0.7500 % BFCM 0 3/4 07/17/25 EMTN	800	0	0	800 EUR	97.70%	781'592.00	0.10	a)
XS1750349190	1.1250 % CBAAU 1 1/8 01/18/28	200	0	0	200 EUR	94.17%	188'334.00	0.02	a)
XS1750986744	1.1250 % ENELIM 1 1/8 09/16/26 EMTN	250	0	0	250 EUR	96.37%	240'912.50	0.03	a)
XS1751004232	1.1250 % SANTAN 1 1/8 01/17/25 EMTN	500	0	500	0 EUR	0.00%	0.00	0.00	
XS1755428502	1.5000 % NTGYSM 1 1/2 01/29/28 EMTN	300	0	0	300 EUR	94.85%	284'559.00	0.04	a)
XS1756296965	1.4470 % TELEFO 1.447 01/22/27 EMTN	300	0	0	300 EUR	96.16%	288'465.00	0.04	a)
XS1761721262	1.6250 % ARNDTN 1 5/8 01/31/28 EMTN	0	200	0	200 EUR	90.67%	181'338.00	0.02	a)
XS1761785077	1.5000 % EOANGR 1 1/2 07/31/29 EMTN	0	300	0	300 EUR	92.90%	278'685.00	0.04	a)
XS1765875718	1.6250 % ATIM 1 5/8 02/08/28 EMTN	150	0	0	150 EUR	94.63%	141'945.00	0.02	a)
XS1767087866	1.5000 % ACEIM 1 1/2 06/08/27 EMTN	300	0	0	300 EUR	95.99%	287'955.00	0.04	a)
XS1767931121	2.1250 % SANTAN 2 1/8 02/08/28 EMTN	400	0	0	400 EUR	95.68%	382'728.00	0.05	a)
XS1769041192	1.3750 % NOVNVX 1 3/8 08/14/30	200	0	0	200 EUR	91.81%	183'620.00	0.02	a)
XS1769041606	1.7000 % NOVNVX 1.7 08/14/38	250	0	0	250 EUR	83.99%	209'962.50	0.03	a)
XS1769090991	1.1250 % UNANA 1 1/8 02/12/27 EMTN	300	0	0	300 EUR	95.99%	287'970.00	0.04	a)
XS1769091296	1.6250 % UNANA 1 5/8 02/12/33 EMTN	350	0	0	350 EUR	89.35%	312'728.50	0.04	a)
XS1771723167	1.6250 % MCK 1 5/8 10/30/26	200	0	0	200 EUR	96.95%	193'900.00	0.02	a)
XS1771838494	1.1250 % INTNED 1 1/8 02/14/25 EMTN	300	0	0	300 EUR	98.86%	296'586.00	0.04	a)
XS1781401085	1.5000 % GYCGR 1 1/2 02/22/27 EMTN	0	200	0	200 EUR	94.47%	188'948.00	0.02	a)
XS1785340172	1.7500 % ISPIM 1 3/4 03/20/28 EMTN	400	0	0	400 EUR	94.92%	379'660.00	0.05	a)
XS1787477543	1.1250 % ADNA 1 1/8 03/19/26	200	0	0	200 EUR	97.13%	194'266.00	0.02	a)
XS1788515606	1.7500 % NWG 1 3/4 03/02/26 EMTN	400	0	400	0 EUR	0.00%	0.00	0.00	
XS1788834700	1.5000 % NWDIE 1 1/2 03/08/26	300	0	300	0 EUR	0.00%	0.00	0.00	
XS1789699607	1.7500 % MAERSK 1 3/4 03/16/26 EMTN	250	0	0	250 EUR	97.83%	244'570.00	0.03	a)
XS1789751531	1.0000 % CFRVX 1 03/26/26	450	0	0	450 EUR	96.87%	435'910.50	0.06	a)
XS1789752182	1.5000 % CFRVX 1 1/2 03/26/30	300	0	0	300 EUR	91.89%	275'658.00	0.03	a)
XS1789759195	2.0000 % CFRVX 2 03/26/38	400	0	0	400 EUR	83.41%	333'640.00	0.04	a)
XS1790990474	1.3750 % ACAFP 1 3/8 03/13/25 EMTN	200	0	0	200 EUR	98.86%	197'726.00	0.02	a)
XS1792505866	1.6940 % GM 1.694 03/26/25 EMTN	300	0	0	300 EUR	98.87%	296'622.00	0.04	a)
XS1793252419	1.2500 % BNP 1 1/4 03/19/25 EMTN	250	0	0	250 EUR	98.72%	246'810.00	0.03	a)
XS1793349926	1.1250 % SGOPF 1 1/8 03/23/26 EMTN	300	0	0	300 EUR	96.97%	290'922.00	0.04	a)
XS1795252672	1.6250 % C 1 5/8 03/21/28 EMTN	300	0	0	300 EUR	94.66%	283'989.00	0.04	a)
XS1796079488	2.0000 % INTNED 2 03/22/30	300	0	300	0 EUR	0.00%	0.00	0.00	
XS1796208632	1.6250 % SESGFP 1 5/8 03/22/26 EMTN	200	0	0	200 EUR	97.48%	194'962.00	0.02	a)
XS1796209010	2.0000 % GS 2 03/22/28 EMTN	263	0	0	263 EUR	96.56%	253'950.17	0.03	a)
XS1799545329	1.8750 % ACS SCE 1 7/8 04/20/26	200	0	0	200 EUR	97.46%	194'928.00	0.02	a)
XS1799611642	3.2500 % AXASA 3 1/4 05/28/49 EMTN	600	0	0	600 EUR	97.50%	585'000.00	0.07	a)
XS1799939027	4.6250 % VW 4 5/8 PERP	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1801905628	1.5980 % MIZUHO 1.598 04/10/28 EMTN	150	0	0	150 EUR	94.22%	141'324.00	0.02	a)
XS1803247557	1.1250 % SCMN VX 1 1/8 10/12/26	200	0	0	200 EUR	96.56%	193'114.00	0.02	a)
XS1806130305	2.0000 % CKHH 2 04/13/30	100	0	0	100 EUR	92.32%	92'319.00	0.01	a)
XS1806368897	1.7500 % SCGAU 1 3/4 04/11/28 EMTN	200	0	0	200 EUR	94.15%	188'290.00	0.02	a)
XS1808351214	2.2500 % CABKSM 2 1/4 04/17/30 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS1808395930	2.0000 % COLSM 2 04/17/26 EMTN	200	0	0	200 EUR	97.91%	195'822.00	0.02	a)
XS1808482746	1.1250 % HANRUE 1 1/8 04/18/28	300	0	0	300 EUR	94.35%	283'062.00	0.04	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
XS1808739459	0.8750 % ABNANV 0 7/8 04/22/25 EMTN	300	0	0	300 EUR	98.34%	295'014.00	0.04	a)
XS1810653540	1.7500 % HEIGR 1 3/4 04/24/28 EMTN	200	0	0	200 EUR	95.54%	191'078.00	0.02	a)
XS1811198701	1.7500 % SYDAU 1 3/4 04/26/28 EMTN	0	150	0	150 EUR	94.82%	142'227.00	0.02	a)
XS1812905526	1.2500 % AUSGF 1 1/4 07/30/25 EMTN	200	0	0	200 EUR	97.97%	195'938.00	0.02	a)
XS1813593313	1.6250 % MNDILN 1 5/8 04/27/26 EMTN	200	0	0	200 EUR	97.39%	194'774.00	0.02	a)
XS1815116998	1.3750 % PHIANA 1 3/8 05/02/28	150	0	0	150 EUR	93.77%	140'659.50	0.02	a)
XS1819574929	1.6250 % ROLLS 1 5/8 05/09/28 EMTN	0	200	0	200 EUR	94.20%	188'390.00	0.02	a)
XS1820037270	1.3750 % BBVASM 1 3/8 05/14/25 GMTN	200	0	0	200 EUR	98.59%	197'184.00	0.02	a)
XS1821883102	3.6250 % NFLX 3 5/8 05/15/27	400	0	0	400 EUR	101.24%	404'964.00	0.05	a)
XS1822828122	1.2500 % GSK 1 1/4 05/21/26 EMTN	200	0	0	200 EUR	96.95%	193'900.00	0.02	a)
XS1822829799	1.7500 % GSK 1 3/4 05/21/30 EMTN	250	0	0	250 EUR	93.09%	232'715.00	0.03	a)
XS1823246803	1.1250 % BMW 1 1/8 05/22/26 EMTN	300	0	0	300 EUR	96.95%	290'847.00	0.04	a)
XS1823502577	1.5000 % BASGR 1 1/2 05/22/30 12Y	150	0	150	0 EUR	0.00%	0.00	0.00	
XS1823502650	0.8750 % BASGR 0 7/8 05/22/25 7Y	150	0	150	0 EUR	0.00%	0.00	0.00	
XS1823623878	1.8750 % CNHI 1 7/8 01/19/26 EMTN	150	0	0	150 EUR	97.82%	146'734.50	0.02	a)
XS1824240136	2.5000 % BFCM 2 1/2 05/25/28 EMTN	200	0	0	200 EUR	96.32%	192'642.00	0.02	a)
XS1835955474	1.8120 % JPM 1.812 06/12/29 EMTN	300	0	0	300 EUR	95.00%	284'994.00	0.04	a)
XS1837288494	1.1250 % KNOGR 1 1/8 06/13/25 EMTN	250	0	0	250 EUR	98.18%	245'450.00	0.03	a)
XS1839680680	1.7500 % MAN 1 3/4 06/22/26	200	0	0	200 EUR	97.78%	195'554.00	0.02	a)
XS1840618059	1.5000 % BAYNGR 1 1/2 06/26/26	600	0	0	600 EUR	96.96%	581'760.00	0.07	a)
XS1840618216	2.1250 % BAYNGR 2 1/8 12/15/29	500	0	0	500 EUR	92.67%	463'370.00	0.06	a)
XS1843434793	1.0000 % ITW 1 06/05/31	0	200	0	200 EUR	87.47%	174'938.00	0.02	a)
XS1843435170	0.6250 % ITW 0 5/8 12/05/27	0	150	0	150 EUR	92.86%	139'287.00	0.02	a)
XS1843435501	1.5000 % ARNDTN 1 1/2 05/28/26	0	200	200	0 EUR	0.00%	0.00	0.00	
XS1843435923	2.0000 % FIS 2 05/21/30	300	0	0	300 EUR	92.72%	278'157.00	0.04	a)
XS1843436145	2.9500 % FIS 2.95 05/21/39	150	100	0	250 EUR	90.03%	225'070.00	0.03	a)
XS1843436228	1.5000 % FIS 1 1/2 05/21/27	400	0	0	400 EUR	96.00%	384'000.00	0.05	a)
XS1843442622	1.7500 % NDAQ 1 3/4 03/28/29	250	0	0	250 EUR	94.02%	235'045.00	0.03	a)
XS1843448314	3.2500 % MUNRE 3 1/4 05/26/49	400	0	0	400 EUR	97.63%	390'500.00	0.05	a)
XS1843449122	2.2500 % TACHEM 2 1/4 11/21/26 REGS	411	0	0	411 EUR	98.06%	403'014.27	0.05	a)
XS1843449395	3.0000 % TACHEM 3 11/21/30 REGS	511	0	0	511 EUR	98.04%	500'984.40	0.06	a)
XS1843459436	2.0000 % APH 2 10/08/28	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1843459782	1.8000 % IFF 1.8 09/25/26	250	0	0	250 EUR	96.72%	241'787.50	0.03	a)
XS1846632104	1.6250 % EDPL 1 5/8 01/26/26 EMTN	150	0	0	150 EUR	97.71%	146'565.00	0.02	a)
XS1847692636	1.2500 % IBESM 1 1/4 10/28/26 EMTN	200	0	0	200 EUR	96.51%	193'010.00	0.02	a)
XS1849518276	2.8750 % SKGID 2 7/8 01/15/26	0	100	0	100 EUR	99.23%	99'231.00	0.01	a)
XS1849550592	2.2500 % AIB 2 1/4 07/03/25 EMTN	200	0	0	200 EUR	98.96%	197'920.00	0.03	a)
XS1851278777	1.5940 % BPLN 1.594 07/03/28 EMTN	200	0	0	200 EUR	94.51%	189'012.00	0.02	a)
XS1854166078	2.0000 % VESTNL 2 07/10/26 EMTN	150	0	0	150 EUR	97.65%	146'472.00	0.02	a)
XS1854532949	1.5000 % FMEGR 1 1/2 07/11/25 EMTN	200	0	0	200 EUR	98.23%	196'456.00	0.02	a)
XS1856797219	1.4500 % WSTP 1.45 07/17/28 EMTN	250	0	0	250 EUR	94.06%	235'142.50	0.03	a)
XS1856834608	1.3750 % BFCM 1 3/8 07/16/28 EMTN	500	0	0	500 EUR	93.49%	467'440.00	0.06	a)
XS1859010685	1.5000 % C 1 1/2 07/24/26 EMTN	550	0	550	0 EUR	0.00%	0.00	0.00	
XS1861206636	2.0000 % GS 2 11/01/28 EMTN	411	0	0	411 EUR	95.62%	392'989.98	0.05	a)
XS1861322383	1.8750 % PLD 1 7/8 01/05/29	0	200	0	200 EUR	94.19%	188'372.00	0.02	a)
XS1865186677	1.6250 % VW 1 5/8 08/15/25 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS1867412006	2.0000 % CHGDNU 2 09/11/25	200	0	0	200 EUR	97.86%	195'716.00	0.02	a)
XS1873143645	1.0000 % BMW 1 08/29/25 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS1873208950	0.5000 % UNANA 0 1/2 01/06/25 6Y	250	0	250	0 EUR	0.00%	0.00	0.00	
XS1873209172	1.3750 % UNANA 1 3/8 09/04/30	150	0	0	150 EUR	91.64%	137'458.50	0.02	a)
XS1874122267	1.4910 % TTEFP 1.491 09/04/30 EMTN	200	200	0	400 EUR	91.15%	364'616.00	0.05	a)
XS1874122770	1.0230 % TTEFP 1.023 03/04/27 EMTN	200	0	0	200 EUR	95.61%	191'224.00	0.02	a)
XS1874127902	1.3750 % SIEGR 1 3/8 09/06/30 EMTN	330	0	0	330 EUR	91.89%	303'233.70	0.04	a)
XS1874128033	1.0000 % SIEGR 1 09/06/27 EMTN	300	0	0	300 EUR	95.30%	285'897.00	0.04	a)
XS1875284702	1.3750 % SSELN 1 3/8 09/04/27 EMTN	300	0	0	300 EUR	95.22%	285'663.00	0.04	a)
XS1875331636	1.1250 % GIVNVX 1 1/8 09/17/25 EUR	300	0	0	300 EUR	97.67%	293'001.00	0.04	a)
XS1877595014	1.7500 % HEIANA 1 3/4 03/17/31 EMTN	300	0	0	300 EUR	91.29%	273'879.00	0.03	a)
XS1877595444	1.2500 % HEIANA 1 1/4 03/17/27 EMTN	200	0	0	200 EUR	95.67%	191'348.00	0.02	a)
XS1877654126	1.5000 % INVSA 1 1/2 09/12/30 EMTN	200	200	0	400 EUR	91.71%	366'844.00	0.05	a)
XS1877836079	1.0000 % ADM 1 09/12/25	250	0	0	250 EUR	97.59%	243'982.50	0.03	a)
XS1877846110	1.4950 % TELEFO 1.495 09/11/25 EMTN	200	0	0	200 EUR	98.18%	196'362.00	0.02	a)

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XS1877937851	2.1950 % FIREIT 2.195 09/11/25 EMTN	150	0	0	150 EUR	98.76%	148'144.50	0.02	a)
XS1878191219	1.5000 % AMSSM 1 1/2 09/18/26 EMTN	200	0	0	200 EUR	97.23%	194'462.00	0.02	a)
XS1878266326	1.3750 % STEDIN 1 3/8 09/19/28 EMTN	200	0	0	200 EUR	93.57%	187'140.00	0.02	a)
XS1879112495	2.0000 % GIVNVX 2 09/17/30 EUR	300	0	0	300 EUR	93.72%	281'160.00	0.04	a)
XS1881593971	1.8750 % SGOPF 1 7/8 09/21/28 EMTN	200	0	0	200 EUR	95.17%	190'330.00	0.02	a)
XS1882544973	2.0000 % INTNED 2 09/20/28 EMTN	500	0	0	500 EUR	95.09%	475'445.00	0.06	a)
XS1883245331	1.7500 % DXC 1 3/4 01/15/26	250	0	0	250 EUR	97.70%	244'255.00	0.03	a)
XS1883355197	1.5000 % ABT 1 1/2 09/27/26 EUR	400	0	0	400 EUR	97.17%	388'696.00	0.05	a)
XS1883878966	2.3750 % DPWDU 2 3/8 09/25/26 REGS	250	0	0	250 EUR	97.40%	243'507.50	0.03	a)
XS1888229249	1.2500 % BERTEL 1 1/4 09/29/25 EMTN	200	0	0	200 EUR	97.61%	195'218.00	0.02	a)
XS1890836296	1.5000 % ZURNVX 1 1/2 12/15/28	150	0	0	150 EUR	93.43%	140'143.50	0.02	a)
XS1890845875	3.2500 % IBESM 3 1/4 PERP	400	0	400	0 EUR	0.00%	0.00	0.00	
XS1891174341	2.5000 % DLR 2 1/2 01/16/26	300	0	0	300 EUR	98.47%	295'419.00	0.04	a)
XS1893621026	1.8750 % EDPL 1 7/8 10/13/25 EMTN	250	0	0	250 EUR	98.25%	245'617.50	0.03	a)
XS1893631769	2.2500 % VW 2 1/4 10/16/26 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS1896660989	1.0000 % DGELN 1 04/22/25 EMTN	100	0	0	100 EUR	98.38%	98'376.00	0.01	a)
XS1896662175	1.5000 % DGELN 1 1/2 10/22/27 EMTN	150	0	0	150 EUR	95.53%	143'287.50	0.02	a)
XS1898256257	1.0000 % SLB 1 02/18/26	200	0	0	200 EUR	96.97%	193'930.00	0.02	a)
XS1900101046	1.5000 % LUCSHI 1 1/2 11/05/30 EMTN	200	0	0	200 EUR	90.41%	180'810.00	0.02	a)
XS1900750107	0.6250 % PG 0 5/8 10/30/24	300	0	300	0 EUR	0.00%	0.00	0.00	
XS1900752814	1.2000 % PG 1.2 10/30/28	200	0	0	200 EUR	93.60%	187'192.00	0.02	a)
XS1900752905	1.8750 % PG 1 7/8 10/30/38	250	0	0	250 EUR	84.78%	211'955.00	0.03	a)
XS1901055472	1.8750 % ENBW 1 7/8 10/31/33 EMTN	200	0	0	200 EUR	87.96%	175'912.00	0.02	a)
XS1901137361	2.1250 % CE 2 1/8 03/01/27	150	0	0	150 EUR	96.60%	144'906.00	0.02	a)
XS1903442744	2.1250 % ESBIRE 2 1/8 11/05/33 EMTN	200	0	0	200 EUR	90.17%	180'346.00	0.02	a)
XS1907120528	1.8000 % T 1.8 09/05/26	500	0	0	500 EUR	97.47%	487'360.00	0.06	a)
XS1907120791	2.3500 % T 2.35 09/05/29	450	0	0	450 EUR	96.04%	432'196.20	0.05	a)
XS1907122656	1.5000 % CCEP 1 1/2 11/08/27	300	0	0	300 EUR	95.21%	285'633.00	0.04	a)
XS1907150780	2.1250 % TELBSS 2 1/8 05/15/28 EMTN	200	0	0	200 EUR	96.04%	192'074.00	0.02	a)
XS1909057306	2.2500 % LOGICR 2 1/4 05/13/25 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1909057645	3.2500 % LOGICR 3 1/4 11/13/28 EMTN	200	0	0	200 EUR	97.19%	194'378.00	0.02	a)
XS1909186451	2.5000 % INTNED 2 1/2 11/15/30 EMTN	400	0	0	400 EUR	95.03%	380'128.00	0.05	a)
XS1910245676	1.0000 % BMW 1 11/14/24 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS1910948162	2.6250 % VW 2 5/8 11/16/27	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1910948329	3.2500 % VW 3 1/4 11/18/30	300	0	300	0 EUR	0.00%	0.00	0.00	
XS1910948675	4.1250 % VW 4 1/8 11/16/38	400	0	400	0 EUR	0.00%	0.00	0.00	
XS1914502304	2.1250 % SYK 2 1/8 11/30/27	250	0	0	250 EUR	97.13%	242'812.50	0.03	a)
XS1914502643	2.6250 % SYK 2 5/8 11/30/30	150	100	0	250 EUR	96.59%	241'475.00	0.03	a)
XS1915689746	1.2500 % EMR 1 1/4 10/15/25 EMTN	200	0	0	200 EUR	97.61%	195'212.00	0.02	a)
XS1916073254	2.0000 % EMR 2 10/15/29 EMTN	200	0	0	200 EUR	94.32%	188'636.00	0.02	a)
XS1917358621	1.6250 % DHLGR 1 5/8 12/05/28 EMTN	250	0	0	250 EUR	95.55%	238'877.50	0.03	a)
XS1917590959	1.8750 % OMVAV 1 7/8 12/04/28 EMTN	150	0	0	150 EUR	95.26%	142'884.00	0.02	a)
XS1918000107	1.7500 % LSELN 1 3/4 12/06/27 EMTN	300	0	0	300 EUR	96.20%	288'585.00	0.04	a)
XS1933820372	2.1250 % INTNED 2 1/8 01/10/26 EMTN	300	0	0	300 EUR	98.62%	295'845.00	0.04	a)
XS1936208252	1.8750 % FREGR 1 7/8 02/15/25 6Y	200	0	0	200 EUR	99.17%	198'336.00	0.03	a)
XS1936208419	2.8750 % FREGR 2 7/8 02/15/29 10Y	100	0	0	100 EUR	99.92%	99'917.00	0.01	a)
XS1937665955	1.5000 % ENELIM 1 1/2 07/21/25 EMTN	400	0	0	400 EUR	98.38%	393'500.00	0.05	a)
XS1941841311	3.8750 % ASSGEN 3 7/8 01/29/29 EMTN	200	0	0	200 EUR	100.57%	201'146.00	0.03	a)
XS1942708527	2.7500 % ZURNVX 2 3/4 02/19/49	120	100	0	220 EUR	95.75%	210'650.00	0.03	a)
XS1944390597	2.5000 % VW 2 1/2 07/31/26 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1944456109	0.8750 % IBM 0 7/8 01/31/25 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS1945110606	1.2500 % IBM 1 1/4 01/29/27	300	0	300	0 EUR	0.00%	0.00	0.00	
XS1945110861	1.7500 % IBM 1 3/4 01/31/31	500	0	500	0 EUR	0.00%	0.00	0.00	
XS1948611840	1.5000 % BMW 1 1/2 02/06/29 EMTN	500	0	0	500 EUR	93.81%	469'035.00	0.06	a)
XS1953240261	2.1250 % TELIAS 2 1/8 02/20/34 EMTN	150	0	0	150 EUR	90.79%	136'185.00	0.02	a)
XS1953929608	2.8000 % ACQUIU 2.8 02/20/26	200	0	0	200 EUR	98.54%	197'088.00	0.02	a)
XS1955024986	1.2500 % KO 1 1/4 03/08/31	200	100	0	300 EUR	89.91%	269'715.00	0.03	a)
XS1955187775	0.9000 % SIEGR 0.9 02/28/28	200	0	0	200 EUR	94.50%	189'006.00	0.02	a)
XS1955187858	1.2500 % SIEGR 1 1/4 02/28/31	250	100	0	350 EUR	90.89%	318'129.00	0.04	a)
XS1955187932	1.7500 % SIEGR 1 3/4 02/28/39 EMTN	230	0	0	230 EUR	80.53%	185'223.60	0.02	a)
XS1956027947	2.1250 % FUMVFH 2 1/8 02/27/29 EMTN	150	0	0	150 EUR	95.06%	142'588.50	0.02	a)

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XS1956037664	1.6250 % FUMVFH 1 5/8 02/27/26 EMTN	250	0	0	250 EUR	97.50%	243'757.50	0.03	a)
XS1957442541	1.2500 % SRGIM 1 1/4 08/28/25 EMTN	100	0	0	100 EUR	97.97%	97'973.00	0.01	a)
XS1958307461	1.7500 % ACAFP 1 3/4 03/05/29 EMTN	500	0	0	500 EUR	93.05%	465'250.00	0.06	a)
XS1958646082	0.5000 % CL 0 1/2 03/06/26	150	0	0	150 EUR	96.38%	144'564.00	0.02	a)
XS1958648294	1.3750 % CL 1 3/8 03/06/34 EMTN	200	0	0	200 EUR	86.47%	172'940.00	0.02	a)
XS1960248919	1.0900 % JPM 1.09 03/11/27 EMTN	600	0	0	600 EUR	96.86%	581'166.00	0.07	a)
XS1960589155	1.8750 % HTHROW 1 7/8 03/14/34 EMTN	0	200	0	200 EUR	84.82%	169'642.00	0.02	a)
XS1960678255	1.1250 % MDT 1 1/8 03/07/27	500	0	0	500 EUR	95.57%	477'825.00	0.06	a)
XS1960678412	1.6250 % MDT 1 5/8 03/07/31	320	100	0	420 EUR	90.66%	380'759.40	0.05	a)
XS1960678685	2.2500 % MDT 2 1/4 03/07/39	300	100	0	400 EUR	83.20%	332'792.00	0.04	a)
XS1960685383	2.0000 % NOKIA 2 03/11/26 EMTN	380	0	0	380 EUR	97.90%	372'031.40	0.05	a)
XS1961772560	1.7880 % TELEFO 1.788 03/12/29 EMTN	400	0	0	400 EUR	94.11%	376'456.00	0.05	a)
XS1962513674	1.6250 % AALLN 1 5/8 03/11/26 EMTN	500	0	0	500 EUR	97.64%	488'210.00	0.06	a)
XS1962571011	1.8750 % SGOPF 1 7/8 03/15/31 EMTN	300	100	0	400 EUR	90.95%	363'780.00	0.05	a)
XS1963116964	2.5340 % SRENVX 2.534 04/30/50	200	0	0	200 EUR	93.74%	187'474.00	0.02	a)
XS1963553919	0.7500 % PEP 0 3/4 03/18/27	200	0	0	200 EUR	95.03%	190'064.00	0.02	a)
XS1963555617	1.1250 % PEP 1 1/8 03/18/31	200	0	0	200 EUR	88.99%	177'982.00	0.02	a)
XS1963745234	1.6000 % MCD 1.6 03/15/31	100	100	0	200 EUR	90.02%	180'044.00	0.02	a)
XS1963836892	1.3490 % MMC 1.349 09/21/26	0	100	0	100 EUR	96.13%	96'130.00	0.01	a)
XS1963837197	1.9790 % MMC 1.979 03/21/30	0	100	0	100 EUR	93.57%	93'566.00	0.01	a)
XS1966038249	1.3750 % TLSAU 1 3/8 03/26/29 EMTN	250	0	0	250 EUR	92.87%	232'175.00	0.03	a)
XS1967635977	2.3750 % ABESM 2 3/8 09/27/27 EMTN	500	0	0	500 EUR	97.10%	485'490.00	0.06	a)
XS1967636199	3.0000 % ABESM 3 03/27/31 EMTN	400	0	0	400 EUR	97.01%	388'044.00	0.05	a)
XS1968706108	2.0000 % ACAFP 2 03/25/29 EMTN	400	0	0	400 EUR	93.69%	374'748.00	0.05	a)
XS1968706520	1.4500 % SCGAU 1.45 03/28/29 EMTN	100	0	0	100 EUR	91.64%	91'640.00	0.01	a)
XS1968846532	1.1250 % CABKSM 1 1/8 03/27/26 EMTN	200	0	0	200 EUR	97.00%	193'998.00	0.02	a)
XS1969600748	1.7500 % CNHI 1 3/4 03/25/27 EMTN	200	0	0	200 EUR	96.58%	193'162.00	0.02	a)
XS1972547696	2.2500 % VW 2 1/4 10/01/27 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS1979280853	0.8750 % VZ 0 7/8 04/08/27	450	0	0	450 EUR	95.01%	427'540.50	0.05	a)
XS1979280937	1.2500 % VZ 1 1/4 04/08/30	400	0	0	400 EUR	89.83%	359'332.00	0.05	a)
XS1980064833	1.2500 % C 1 1/4 04/10/29 EMTN	600	0	0	600 EUR	91.23%	547'380.00	0.07	a)
XS1980270810	1.0000 % TRNIM 1 04/10/26 EMTN	200	0	0	200 EUR	96.69%	193'386.00	0.02	a)
XS1981054221	1.1250 % CCEP 1 1/8 04/12/29	100	0	0	100 EUR	91.45%	91'451.00	0.01	a)
XS1982037696	0.5000 % ABNANV 0 1/2 04/15/26 EMTN	300	0	0	300 EUR	96.09%	288'276.00	0.04	a)
XS1986416268	0.8750 % SIKASW 0 7/8 04/29/27	200	0	0	200 EUR	94.46%	188'924.00	0.02	a)
XS1986416698	1.5000 % SIKASW 1 1/2 04/29/31	200	0	0	200 EUR	89.42%	178'830.00	0.02	a)
XS1989380172	3.8750 % NFLX 3 7/8 11/15/29 REGS	400	0	0	400 EUR	102.48%	409'916.00	0.05	a)
XS1989708836	3.3750 % ASRND 3 3/8 05/02/49	200	0	0	200 EUR	95.75%	191'500.00	0.02	a)
XS1991126431	1.1250 % RABOBK 1 1/8 05/07/31 GMTN	300	0	0	300 EUR	87.02%	261'066.00	0.03	a)
XS1991190361	1.5000 % CESDRA 1 1/2 05/23/26	200	0	0	200 EUR	96.24%	192'476.00	0.02	a)
XS1992927902	1.2310 % BPLN 1.231 05/08/31 EMTN	800	600	0	1'400 EUR	87.24%	1'221'346.00	0.15	a)
XS1995716211	3.3750 % SAMPFH 3 3/8 05/23/49	0	150	0	150 EUR	96.63%	144'937.50	0.02	a)
XS1995781546	1.0000 % CCHLN 1 05/14/27 EMTN	250	0	0	250 EUR	94.77%	236'920.00	0.03	a)
XS1995795504	1.6250 % CCHLN 1 5/8 05/14/31 EMTN	200	0	0	200 EUR	90.19%	180'376.00	0.02	a)
XS1996269061	0.6970 % ETN 0.697 05/14/25	150	0	0	150 EUR	98.05%	147'079.50	0.02	a)
XS1996435688	1.0000 % CEP5A 1 02/16/25 EMTN	200	0	100	100 EUR	98.71%	98'712.00	0.01	a)
XS1996441066	0.8750 % RTOLN 0 7/8 05/30/26 EMTN	150	0	0	150 EUR	96.78%	145'173.00	0.02	a)
XS1997077364	1.4500 % TCLAU 1.45 05/16/29 EMTN	200	0	0	200 EUR	91.90%	183'804.00	0.02	a)
XS1998215559	1.3000 % BAX 1.3 05/15/29	300	0	0	300 EUR	91.40%	274'197.00	0.03	a)
XS1998904921	1.6250 % KKR 1 5/8 05/22/29 REGS	0	200	0	200 EUR	92.57%	185'136.00	0.02	a)
XS2000719992	3.5000 % ENELIM 3 1/2 PERP	250	0	250	0 EUR	0.00%	0.00	0.00	
XS2001175657	0.5000 % PHIANA 0 1/2 05/22/26	200	0	0	200 EUR	95.78%	191'556.00	0.02	a)
XS2001183164	1.5000 % VESTNL 1 1/2 05/24/27 EMTN	200	0	0	200 EUR	95.62%	191'244.00	0.02	a)
XS2001278899	1.7500 % ACEIM 1 3/4 05/23/28 EMTN	200	0	0	200 EUR	95.26%	190'520.00	0.02	a)
XS2001737910	1.1250 % TELNO 1 1/8 05/31/29 EMTN	300	0	0	300 EUR	91.80%	275'406.00	0.03	a)
XS2001738991	1.7500 % TELNO 1 3/4 05/31/34 EMTN	150	0	0	150 EUR	88.00%	131'992.50	0.02	a)
XS2002017361	0.9000 % VOD 0.9 11/24/26 EMTN	200	0	0	200 EUR	95.76%	191'512.00	0.02	a)
XS2002018500	1.6250 % VOD 1 5/8 11/24/30 EMTN	350	0	0	350 EUR	91.53%	320'355.00	0.04	a)
XS2002019060	2.5000 % VOD 2 1/2 05/24/39 EMTN	250	0	0	250 EUR	85.28%	213'200.00	0.03	a)
XS2003499386	0.3750 % NDAFH 0 3/8 05/28/26 EMTN	150	0	0	150 EUR	95.59%	143'383.50	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
XS2004381245	1.5350 % TTEFP 1.535 05/31/39 EMTN	200	0	0	200 EUR	77.05%	154'096.00	0.02	a)
XS2004381674	0.6960 % TTEFP 0.696 05/31/28 EMTN	100	0	0	100 EUR	91.95%	91'952.00	0.01	a)
XS2006277508	0.7500 % AMXLMM 0 3/4 06/26/27 EMTN	500	0	0	500 EUR	93.70%	468'515.00	0.06	a)
XS2008921947	0.6250 % KNABNL 0 5/8 06/21/24	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2008925344	1.5000 % UNANA 1 1/2 06/11/39	200	0	0	200 EUR	80.63%	161'254.00	0.02	a)
XS2009861480	1.1250 % ESBIRE 1 1/8 06/11/30 EMTN	250	0	0	250 EUR	89.10%	222'745.00	0.03	a)
XS2009891479	0.5000 % VATFAL 0 1/2 06/24/26 EMTN	200	0	0	200 EUR	95.48%	190'968.00	0.02	a)
XS2009943379	1.1250 % ENXFP 1 1/8 06/12/29	300	0	0	300 EUR	91.60%	274'812.00	0.03	a)
XS2010032022	1.7500 % TMO 1 3/4 04/15/27	200	0	0	200 EUR	96.86%	193'726.00	0.02	a)
XS2010032378	0.2500 % ASML 0 1/4 02/25/30	250	0	0	250 EUR	86.47%	216'180.00	0.03	a)
XS2010032451	2.3750 % TMO 2 3/8 04/15/32	200	0	0	200 EUR	94.17%	188'336.00	0.02	a)
XS2010032881	0.8750 % NDAQ 0 7/8 02/13/30	150	0	0	150 EUR	88.30%	132'447.00	0.02	a)
XS2010036874	1.7500 % ORSTED 1 3/4 12/09/3019	150	0	0	150 EUR	91.12%	136'674.00	0.02	a)
XS2010038227	0.9500 % MCO 0.95 02/25/30	250	0	0	250 EUR	88.79%	221'967.50	0.03	a)
XS2010038730	0.7500 % DOV 0 3/4 11/04/27	200	0	0	200 EUR	92.80%	185'592.00	0.02	a)
XS2010044209	0.5000 % SLB 0 1/2 10/15/31	300	0	0	300 EUR	82.64%	247'914.00	0.03	a)
XS2010045198	0.2500 % SLB 0 1/4 10/15/27	300	0	0	300 EUR	92.02%	276'045.00	0.03	a)
XS2010045511	2.1250 % NGGLN 2 1/8 09/05/2082	250	0	0	250 EUR	93.47%	233'675.00	0.03	a)
XS2010331101	1.6500 % DE 1.65 06/13/39 EMTN	250	0	0	250 EUR	80.58%	201'455.00	0.03	a)
XS2010331440	1.6500 % COF 1.65 06/12/29	0	100	0	100 EUR	90.94%	90'940.00	0.01	a)
XS2010447238	0.7500 % BMW 0 3/4 07/13/26 EMTN	200	0	0	200 EUR	96.03%	192'068.00	0.02	a)
XS2011260705	2.8750 % MRKGR 2 7/8 06/25/2079	300	0	0	300 EUR	96.00%	288'000.00	0.04	a)
XS2012047127	0.3750 % BZLNZ 0 3/8 09/14/24 GMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
XS2013574038	1.3750 % CABKSM 1 3/8 06/19/26 EMTN	400	0	0	400 EUR	96.83%	387'332.00	0.05	a)
XS2013574384	2.3860 % F 2.386 02/17/26	300	0	0	300 EUR	98.15%	294'435.00	0.04	a)
XS2013618421	0.8750 % ISSDC 0 7/8 06/18/26 EMTN	200	0	0	200 EUR	95.78%	191'564.00	0.02	a)
XS2013626010	1.6250 % ZURNVX 1 5/8 06/17/39 EMTN	200	0	0	200 EUR	76.17%	152'334.00	0.02	a)
XS2013745703	1.0000 % BBVASM 1 06/21/26	300	0	0	300 EUR	96.24%	288'708.00	0.04	a)
XS2014291616	1.5000 % VW 1 1/2 06/19/26 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2015240083	1.5000 % SEGPLP 1 1/2 12/20/26	200	0	0	200 EUR	95.64%	191'284.00	0.02	a)
XS2015267953	0.6250 % BSTLAF 0 5/8 06/21/24	150	0	150	0 EUR	0.00%	0.00	0.00	
XS2015314037	2.6250 % ISPIIM 2 5/8 06/20/24 EMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
XS2015329498	1.5000 % INVSA 1 1/2 06/20/39 EMTN	200	0	0	200 EUR	75.89%	151'782.00	0.02	a)
XS2018636600	0.2500 % ADNA 0 1/4 06/26/25	200	0	0	200 EUR	97.48%	194'958.00	0.02	a)
XS2018637913	0.3750 % SANSCF 0 3/8 06/27/24 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS2019814503	0.8000 % OMC 0.8 07/08/27 EMTN	200	0	0	200 EUR	94.20%	188'390.00	0.02	a)
XS2019815062	1.4000 % OMC 1.4 07/08/31 EMTN	200	0	0	200 EUR	89.32%	178'640.00	0.02	a)
XS2020581752	1.5000 % IAGLN 1 1/2 07/04/27	0	100	0	100 EUR	94.32%	94'316.00	0.01	a)
XS2020583618	1.9570 % TELEFO 1.957 07/01/39	200	0	0	200 EUR	78.62%	157'234.00	0.02	a)
XS2020670779	0.2500 % MDT 0 1/4 07/02/25	400	0	0	400 EUR	97.35%	389'380.00	0.05	a)
XS2020670852	1.0000 % MDT 1 07/02/31	300	0	0	300 EUR	86.60%	259'788.00	0.03	a)
XS2020670936	1.5000 % MDT 1 1/2 07/02/39	300	100	0	400 EUR	74.06%	296'256.00	0.04	a)
XS2020671157	1.7500 % MDT 1 3/4 07/02/49	350	0	0	350 EUR	65.98%	230'940.50	0.03	a)
XS2021467753	0.9000 % STANLN 0.9 07/02/27 EMTN	150	0	0	150 EUR	95.70%	143'544.00	0.02	a)
XS2021471433	0.3750 % MOTOPG 0 3/8 01/03/26 EMTN	250	0	0	250 EUR	96.42%	241'040.00	0.03	a)
XS2022084367	1.6250 % CNHI 1 5/8 07/03/29 EMTN	200	140	0	340 EUR	92.35%	313'979.80	0.04	a)
XS2022093434	0.0000 % OMVAV 0 07/03/25 EMTN	200	0	0	200 EUR	97.28%	194'552.00	0.02	a)
XS2022093517	1.0000 % OMVAV 1 07/03/34 EMTN	150	0	0	150 EUR	79.99%	119'988.00	0.02	a)
XS2022424993	1.7500 % ISPIIM 1 3/4 07/04/29 EMTN	300	0	0	300 EUR	92.99%	278'967.00	0.04	a)
XS2022425297	1.0000 % ISPIIM 1 07/04/24 EMTN	350	0	350	0 EUR	0.00%	0.00	0.00	
XS2023631489	0.8750 % NIBCAP 0 7/8 07/08/25 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2023644201	0.3750 % MRKGR 0 3/8 07/05/27 EMTN	200	0	0	200 EUR	92.99%	185'986.00	0.02	a)
XS2023644540	0.8750 % MRKGR 0 7/8 07/05/31 EMTN	300	0	0	300 EUR	85.93%	257'796.00	0.03	a)
XS2023872174	0.6250 % ARNDTN 0 5/8 07/09/25 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2023873149	1.4500 % ARNDTN 1.45 07/09/28 EMTN	200	0	0	200 EUR	89.09%	178'184.00	0.02	a)
XS2025466413	0.6250 % ABESM 0 5/8 07/15/25 EMTN	200	0	0	200 EUR	97.53%	195'060.00	0.02	a)
XS2027364244	0.7500 % LOGICR 0 3/4 07/15/24 EMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
XS2027364327	1.6250 % LOGICR 1 5/8 07/15/27 EMTN	300	0	0	300 EUR	94.58%	283'725.00	0.04	a)
XS2027957815	1.1250 % BACRED 1 1/8 07/15/25 EMTN	0	150	0	150 EUR	98.01%	147'012.00	0.02	a)
XS2028816028	0.8750 % SABSMM 0 7/8 07/22/25 EMTN	300	0	0	300 EUR	97.77%	293'310.00	0.04	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
XS2028900087	0.8480 % MUFG 0.848 07/19/29	200	0	0	200 EUR	89.25%	178'508.00	0.02	a)
XS2031862076	0.1250 % RY 0 1/8 07/23/24	350	0	350	0 EUR	0.00%	0.00	0.00	
XS2032727310	0.8750 % IGIM 0 7/8 04/24/30 EMTN	150	0	0	150 EUR	87.46%	131'196.00	0.02	a)
XS2033262622	1.0010 % JPM 1.001 07/25/31 EMTN	500	0	0	500 EUR	87.30%	436'480.00	0.06	a)
XS2034626460	0.4500 % FDX 0.45 08/05/25	200	0	0	200 EUR	97.24%	194'480.00	0.02	a)
XS2034629134	1.3000 % FDX 1.3 08/05/31	200	0	0	200 EUR	87.98%	175'962.00	0.02	a)
XS2035564629	1.6250 % ENBW 1 5/8 08/05/2079	200	0	0	200 EUR	92.54%	185'088.00	0.02	a)
XS2042667944	0.6250 % KYGID 0 5/8 09/20/29	250	0	0	250 EUR	88.28%	220'702.50	0.03	a)
XS2043678841	0.1250 % GS 0 1/8 08/19/24 EMTN	337	0	337	0 EUR	0.00%	0.00	0.00	
XS2047479469	0.5000 % HELLA 0 1/2 01/26/27	200	0	0	200 EUR	93.76%	187'528.00	0.02	a)
XS2047500926	0.3500 % EOANGR 0.35 02/28/30 EMTN	300	0	0	300 EUR	86.52%	259'569.00	0.03	a)
XS2049582542	0.0500 % SHBASS 0.05 09/03/26	300	0	0	300 EUR	93.92%	281'772.00	0.04	a)
XS2049582625	0.2500 % PLD 0 1/4 09/10/27	0	200	0	200 EUR	91.63%	183'250.00	0.02	a)
XS2049583607	0.6250 % PLD 0 5/8 09/10/31	0	250	0	250 EUR	82.93%	207'325.00	0.03	a)
XS2049583789	1.5000 % PLD 1 1/2 09/10/49	0	100	0	100 EUR	59.69%	59'690.00	0.01	a)
XS2049616548	0.0000 % SIEGR 0 09/05/24	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2049616621	0.1250 % SIEGR 0 1/8 09/05/29	400	0	0	400 EUR	88.81%	355'232.00	0.04	a)
XS2049616894	0.5000 % SIEGR 0 1/2 09/05/34 EMTN	300	0	0	300 EUR	77.48%	232'443.00	0.03	a)
XS2049630028	0.4020 % MIZUHO 0.402 09/06/29 EMTN	150	0	0	150 EUR	87.11%	130'666.50	0.02	a)
XS2049630887	0.1180 % MIZUHO 0.118 09/06/24 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS2049707180	0.1250 % BNS 0 1/8 09/04/26 EMTN	300	0	0	300 EUR	94.12%	282'372.00	0.04	a)
XS2049769297	0.8750 % MOLNLY 0 7/8 09/05/29 EMTN	150	0	150	0 EUR	0.00%	0.00	0.00	
XS2049823763	1.5000 % RBAIV 1 1/2 03/12/30 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2050404636	0.2000 % DHR 0.2 03/18/26	400	0	0	400 EUR	95.70%	382'799.60	0.05	a)
XS2050404800	0.4500 % DHR 0.45 03/18/28	400	0	0	400 EUR	91.46%	365'831.60	0.05	a)
XS2050406094	0.7500 % DHR 0 3/4 09/18/31	500	100	0	600 EUR	84.77%	508'602.00	0.06	a)
XS2050406177	1.3500 % DHR 1.35 09/18/39	400	0	0	400 EUR	74.21%	296'828.00	0.04	a)
XS2050543839	1.3750 % ITVLN 1 3/8 09/26/26	250	0	250	0 EUR	0.00%	0.00	0.00	
XS2050945984	0.1250 % SCBNOR 0 1/8 09/11/24 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2050968333	1.5000 % SKGID 1 1/2 09/15/27	0	200	0	200 EUR	94.97%	189'936.00	0.02	a)
XS2051149552	1.8000 % DHR 1.8 09/18/49	300	0	0	300 EUR	69.53%	208'593.00	0.03	a)
XS2051361264	0.2500 % T 0 1/4 03/04/26	300	0	0	300 EUR	95.94%	287'808.00	0.04	a)
XS2051362072	0.8000 % T 0.8 03/04/30	400	0	0	400 EUR	87.73%	350'932.00	0.04	a)
XS2051362312	1.8000 % T 1.8 09/14/39	100	200	0	300 EUR	77.37%	232'110.00	0.03	a)
XS2051494495	1.1250 % BRITEL 1 1/8 09/12/29 EMTN	0	200	0	200 EUR	90.52%	181'034.00	0.02	a)
XS2051655095	0.7000 % CCEP 0.7 09/12/31	0	250	0	250 EUR	84.09%	210'232.50	0.03	a)
XS2051660509	1.0000 % SRGIM 1 09/12/34 EMTN	200	0	0	200 EUR	77.71%	155'428.00	0.02	a)
XS2051664675	1.3750 % BABLN 1 3/8 09/13/27 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2051777873	0.8750 % SMDSLN 0 7/8 09/12/26 EMTN	250	0	0	250 EUR	95.28%	238'207.50	0.03	a)
XS2051914963	0.5000 % CAABNK 0 1/2 09/13/24 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS2052313827	1.6250 % LYB 1 5/8 09/17/31	0	100	0	100 EUR	88.45%	88'452.00	0.01	a)
XS2052320954	0.8750 % VZ 0 7/8 03/19/32	300	0	0	300 EUR	83.29%	249'882.00	0.03	a)
XS2052321093	1.5000 % VZ 1 1/2 09/19/39	100	0	0	100 EUR	73.97%	73'973.00	0.01	a)
XS2052337503	2.3300 % F 2.33 11/25/25	200	0	0	200 EUR	98.28%	196'550.00	0.02	a)
XS2052998403	0.3750 % ANZLN 0 3/8 09/17/29 EMTN	200	0	0	200 EUR	87.66%	175'324.00	0.02	a)
XS2053052895	0.3750 % EDPL 0 3/8 09/16/26 EMTN	400	0	0	400 EUR	94.40%	377'580.00	0.05	a)
XS2055104785	0.5000 % ASBBNK 0 1/2 09/24/29 EMTN	200	0	0	200 EUR	88.31%	176'618.00	0.02	a)
XS2055106137	0.8750 % HTOGA 0 7/8 09/24/26 GMTN	200	0	0	200 EUR	95.23%	190'452.00	0.02	a)
XS2055627538	0.3750 % RBAIV 0 3/8 09/25/26 EMTN	200	0	0	200 EUR	94.24%	188'474.00	0.02	a)
XS2055646918	0.7500 % ABBV 0 3/4 11/18/27	0	200	0	200 EUR	93.52%	187'046.00	0.02	a)
XS2055647213	1.2500 % ABBV 1 1/4 11/18/31	100	200	0	300 EUR	88.00%	263'994.00	0.03	a)
XS2055651918	1.1250 % ABESM 1 1/8 03/26/28	300	0	0	300 EUR	92.60%	277'794.00	0.04	a)
XS2055652056	1.8750 % ABESM 1 7/8 03/26/32	200	0	0	200 EUR	88.79%	177'574.00	0.02	a)
XS2056374353	0.8750 % MDLZ 0 7/8 10/01/31 REGS	200	0	0	200 EUR	84.78%	169'554.00	0.02	a)
XS2056399855	0.6250 % TELNO 0 5/8 09/25/31 EMTN	200	0	0	200 EUR	84.43%	168'858.00	0.02	a)
XS2056430874	0.3750 % CONGR 0 3/8 06/27/25 EMTN	200	0	0	200 EUR	97.48%	194'952.00	0.02	a)
XS2056491587	2.1240 % ASSGEN 2.124 10/01/30 EMTN	200	0	0	200 EUR	90.76%	181'524.00	0.02	a)
XS2056730679	3.6250 % IFXGR 3 5/8 PERP	0	200	0	200 EUR	97.63%	195'250.00	0.02	a)
XS2057069093	0.7500 % CKHGT 0 3/4 04/17/26	350	0	350	0 EUR	0.00%	0.00	0.00	

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
XS2057069762	1.1250 % CKHGTH 1 1/8 10/17/28	250	0	250	0 EUR	0.00%	0.00	0.00	
XS2057070182	1.5000 % CKHGTH 1 1/2 10/17/31	250	0	250	0 EUR	0.00%	0.00	0.00	
XS2058556536	0.5000 % TMO 0 1/2 03/01/28	400	0	0	400 EUR	91.79%	367'168.00	0.05	a)
XS2058556619	0.8750 % TMO 0 7/8 10/01/31	300	0	0	300 EUR	85.39%	256'167.00	0.03	a)
XS2058557260	1.5000 % TMO 1 1/2 10/01/39 EMTN	300	0	0	300 EUR	74.60%	223'800.00	0.03	a)
XS2058557344	1.8750 % TMO 1 7/8 10/01/49 EMTN	350	0	0	350 EUR	67.92%	237'727.00	0.03	a)
XS2058729653	0.3750 % BBVASM 0 3/8 10/02/24 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS2062490649	2.0450 % ENAPHO 2.045 10/09/28	200	0	0	200 EUR	89.07%	178'142.00	0.02	a)
XS2063232727	0.5000 % C 0 1/2 10/08/27 EMTN	400	0	0	400 EUR	94.37%	377'472.00	0.05	a)
XS2063246198	1.3750 % AMCOSP 1 3/8 01/27/25 EMTN	200	0	0	200 EUR	99.05%	198'104.00	0.03	a)
XS2063247915	0.3000 % SANTAN 0.3 10/04/26 EMTN	500	0	0	500 EUR	94.39%	471'930.00	0.06	a)
XS2063261155	0.2500 % SWEDA 0 1/4 10/09/24 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2063268754	1.2500 % IDSLN 1 1/4 10/08/26	200	0	0	200 EUR	95.88%	191'758.00	0.02	a)
XS2063350925	1.1250 % HANRUE 1 1/8 10/09/39	200	0	0	200 EUR	87.63%	175'250.00	0.02	a)
XS2063495811	1.1250 % DLR 1 1/8 04/09/28	200	0	0	200 EUR	91.83%	183'656.00	0.02	a)
XS2063535970	1.8750 % NEPSJ 1 7/8 10/09/26 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2063659945	0.2500 % SCBGER 0 1/4 10/15/24 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2064302735	0.8750 % PEP 0 7/8 10/16/39	200	0	0	200 EUR	70.39%	140'778.00	0.02	a)
XS2065946837	1.0000 % ENIIM 1 10/11/34 EMTN	100	0	0	100 EUR	77.78%	77'778.00	0.01	a)
XS2066392452	0.6320 % SUMIBK 0.632 10/23/29 EMTN	400	0	0	400 EUR	87.09%	348'344.00	0.04	a)
XS2066706735	1.1250 % ENELIM 1 1/8 10/17/34 EMTN	0	150	0	150 EUR	78.52%	117'780.00	0.01	a)
XS2066706909	0.3750 % ENELIM 0 3/8 06/17/27 EMTN	200	0	0	200 EUR	93.22%	186'440.00	0.02	a)
XS2067135421	0.3750 % ACAFP 0 3/8 10/21/25 EMTN	300	0	0	300 EUR	96.63%	289'896.00	0.04	a)
XS2067213913	1.6250 % ISPIM 1 5/8 04/21/25 EMTN	250	0	0	250 EUR	98.82%	247'037.50	0.03	a)
XS2068065163	1.2500 % INFLN 1 1/4 04/22/28 EMTN	200	0	0	200 EUR	93.00%	185'996.00	0.02	a)
XS2068969067	0.2500 % RABOBK 0 1/4 10/30/26	300	0	0	300 EUR	94.21%	282'621.00	0.04	a)
XS2069380991	0.2500 % EOANGR 0 1/4 10/24/26 EMTN	250	0	0	250 EUR	94.52%	236'302.50	0.03	a)
XS2069407786	1.6250 % CPIPGR 1 5/8 04/23/27 EMTN	0	250	0	250 EUR	90.39%	225'982.50	0.03	a)
XS2069407786XXX	1.6250 % *RETIRED*	250	0	250	0 EUR	0.00%	0.00	0.00	
XS2071382662	1.1250 % VCXAU 1 1/8 11/07/29 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2072829794	3.6250 % NFLX 3 5/8 06/15/30 REGS	400	0	0	400 EUR	101.30%	405'184.00	0.05	a)
XS2075185228	0.9000 % HOG 0.9 11/19/24	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2075811948	1.0470 % JPM 1.047 11/04/32 EMTN	500	0	0	500 EUR	84.88%	424'420.00	0.05	a)
XS2075937370	0.6250 % LLY 0 5/8 11/01/31	200	0	0	200 EUR	85.08%	170'160.00	0.02	a)
XS2075938006	1.7000 % LLY 1.7 11/01/49	300	0	0	300 EUR	71.81%	215'433.00	0.03	a)
XS2076099865	4.6250 % NFLX 4 5/8 05/15/29	400	0	0	400 EUR	105.94%	423'748.00	0.05	a)
XS2076154801	0.1000 % ABT 0.1 11/19/24	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2076155105	0.3750 % ABT 0 3/8 11/19/27	150	0	0	150 EUR	92.68%	139'014.00	0.02	a)
XS2077546682	0.6250 % EOANGR 0 5/8 11/07/31 EMTN	150	100	0	250 EUR	83.75%	209'375.00	0.03	a)
XS2078409716	0.8750 % CL 0 7/8 11/12/39 EMTN	150	0	0	150 EUR	69.86%	104'782.50	0.01	a)
XS2078692105	0.5000 % SANSFC 0 1/2 11/14/26 EMTN	200	0	0	200 EUR	94.28%	188'560.00	0.02	a)
XS2078734626	0.1250 % RDSALN 0 1/8 11/08/27 EMTN	300	0	0	300 EUR	91.70%	275'106.00	0.03	a)
XS2078735276	0.5000 % RDSALN 0 1/2 11/08/31 EMTN	200	200	0	400 EUR	82.87%	331'460.00	0.04	a)
XS2078735433	0.8750 % RDSALN 0 7/8 11/08/39 EMTN	350	0	0	350 EUR	67.55%	236'411.00	0.03	a)
XS2078761785	1.3750 % DANBNK 1 3/8 02/12/30 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS2079079799	1.0000 % INTNED 1 11/13/30	300	0	0	300 EUR	96.13%	288'375.00	0.04	a)
XS2079105891	1.1640 % ZBH 1.164 11/15/27	100	0	0	100 EUR	93.90%	93'896.00	0.01	a)
XS2079678400	0.5000 % STEDIN 0 1/2 11/14/29 EMTN	150	0	0	150 EUR	87.26%	130'885.50	0.02	a)
XS2079713322	0.3750 % BBVASM 0 3/8 11/15/26 GMTN	300	100	0	400 EUR	94.39%	377'556.00	0.05	a)
XS2079716937	0.5000 % AAPL 0 1/2 11/15/31	300	0	0	300 EUR	85.21%	255'639.00	0.03	a)
XS2080785343	0.5000 % TEMASE 0 1/2 11/20/31 GMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2080786150	1.2500 % TEMASE 1 1/4 11/20/49 GMTN	150	0	150	0 EUR	0.00%	0.00	0.00	
XS2081016763	1.1040 % BPLN 1.104 11/15/34	300	0	0	300 EUR	78.84%	236'505.00	0.03	a)
XS2081018629	1.0000 % ISPIM 1 11/19/26 EMTN	300	0	0	300 EUR	95.42%	286'269.00	0.04	a)
XS2082324018	1.7500 % MTNA 1 3/4 11/19/25 EMTN	250	0	0	250 EUR	97.88%	244'690.00	0.03	a)
XS2082333787	0.3000 % DEKA 0.3 11/20/26 EMTN	200	0	0	200 EUR	94.07%	188'142.00	0.02	a)
XS2082345955	0.6250 % CCHLN 0 5/8 11/21/29	200	0	0	200 EUR	88.11%	176'224.00	0.02	a)
XS2082429890	1.3750 % TELIAS 1 3/8 05/11/2081	150	0	0	150 EUR	95.38%	143'062.50	0.02	a)
XS2083147343	1.6250 % ALB 1 5/8 11/25/28	200	0	0	200 EUR	92.32%	184'648.00	0.02	a)

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XS2083976139	0.7500 % NTGYSM 0 3/4 11/28/29 EMTN	0	300	0	300 EUR	88.34%	265'005.00	0.03	a)
XS2084050637	0.3750 % NNGRNV 0 3/8 02/26/25	100	0	0	100 EUR	98.39%	98'385.00	0.01	a)
XS2084418339	0.8750 % CEZCP 0 7/8 12/02/26 EMTN	200	0	0	200 EUR	94.48%	188'966.00	0.02	a)
XS2084488209	1.2500 % FMEGR 1 1/4 11/29/29 EMTN	100	0	0	100 EUR	89.98%	89'978.00	0.01	a)
XS2084497705	0.6250 % FMEGR 0 5/8 11/30/26 EMTN	250	0	0	250 EUR	94.16%	235'407.50	0.03	a)
XS2085608326	0.6250 % FIS 0 5/8 12/03/25	500	0	0	500 EUR	96.64%	483'190.00	0.06	a)
XS2086868010	0.8750 % TSCOLN 0 7/8 05/29/26 EMTN	200	0	0	200 EUR	96.16%	192'328.00	0.02	a)
XS2087622069	0.2500 % SYK 0 1/4 12/03/24	400	0	400	0 EUR	0.00%	0.00	0.00	
XS2087639626	0.7500 % SYK 0 3/4 03/01/29	300	0	0	300 EUR	90.07%	270'219.00	0.03	a)
XS2087643651	1.0000 % SYK 1 12/03/31	300	0	0	300 EUR	85.32%	255'948.00	0.03	a)
XS2089229806	1.8750 % MRLSM 1 7/8 12/04/34	200	0	0	200 EUR	81.94%	163'874.00	0.02	a)
XS2089368596	0.7500 % ISPIM 0 3/4 12/04/24 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS2090859252	0.8750 % BACRED 0 7/8 01/15/26	0	100	0	100 EUR	96.65%	96'647.00	0.01	a)
XS2098350965	0.7970 % MIZUHO 0.797 04/15/30 EMTN	250	0	0	250 EUR	86.90%	217'252.50	0.03	a)
XS2099128055	0.8750 % CAIAV 0 7/8 02/05/27	200	0	0	200 EUR	93.59%	187'180.00	0.02	a)
XS2099546488	0.8750 % ACAFP 0 7/8 01/14/32 EMTN	500	0	0	500 EUR	82.46%	412'290.00	0.05	a)
XS2100663579	0.6250 % DLR 0 5/8 07/15/25	250	0	0	250 EUR	97.42%	243'542.50	0.03	a)
XS2100664114	1.5000 % DLR 1 1/2 03/15/30	200	0	0	200 EUR	89.12%	178'240.00	0.02	a)
XS2100690036	0.3750 % SANSCF 0 3/8 01/17/25 EMTN	400	0	400	0 EUR	0.00%	0.00	0.00	
XS2100788780	0.4500 % GIS 0.45 01/15/26	250	0	0	250 EUR	95.98%	239'942.50	0.03	a)
XS2101349723	0.5000 % BBVASM 0 1/2 01/14/27 GMTN	400	0	0	400 EUR	93.98%	375'928.00	0.05	a)
XS2101357072	0.7500 % FREGR 0 3/4 01/15/28 EMTN	250	0	0	250 EUR	92.42%	231'037.50	0.03	a)
XS2102283061	0.6000 % ABNANV 0.6 01/15/27	400	0	0	400 EUR	94.20%	376'784.00	0.05	a)
XS2102357014	0.3750 % BMW 0 3/8 01/14/27 EMTN	200	0	0	200 EUR	94.28%	188'556.00	0.02	a)
XS2102357105	0.8750 % BMW 0 7/8 01/14/32 EMTN	150	0	0	150 EUR	84.87%	127'299.00	0.02	a)
XS2102360315	0.8500 % STANLN 0.85 01/27/28 EMTN	200	400	0	600 EUR	94.24%	565'446.00	0.07	a)
XS2102916793	0.1250 % MRKGR 0 1/8 07/16/25 EMTN	200	0	0	200 EUR	97.20%	194'408.00	0.02	a)
XS2102931594	0.3750 % CABKSM 0 3/8 02/03/25 EMTN	300	0	0	300 EUR	98.61%	295'824.00	0.04	a)
XS2102932055	0.5000 % MRKGR 0 1/2 07/16/28 EMTN	200	0	0	200 EUR	90.76%	181'528.00	0.02	a)
XS2102948994	0.2500 % TOYOTA 0 1/4 07/16/26 EMTN	300	0	0	300 EUR	94.87%	284'601.00	0.04	a)
XS2103013210	0.3750 % REESM 0 3/8 07/24/28 EMTN	300	0	0	300 EUR	91.08%	273'246.00	0.03	a)
XS2103014291	0.3750 % EOANGR 0 3/8 09/29/27 EMTN	500	0	0	500 EUR	92.90%	464'480.00	0.06	a)
XS2104915033	0.1900 % NGGLN 0.19 01/20/25	300	0	300	0 EUR	0.00%	0.00	0.00	
XS2104968404	1.8000 % UCGIM 1.8 01/20/30	250	0	0	250 EUR	91.22%	228'037.50	0.03	a)
XS2106056653	0.2500 % RBAIV 0 1/4 01/22/25 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2107315470	0.6250 % ENIIM 0 5/8 01/23/30 EMTN	350	400	0	750 EUR	87.36%	655'230.00	0.08	a)
XS2107332640	0.8750 % GS 0 7/8 01/21/30 EMTN	400	0	0	400 EUR	88.26%	353'048.00	0.04	a)
XS2107435617	0.2500 % NYLIFE 0 1/4 01/23/27 GMTN	250	0	0	250 EUR	93.57%	233'920.00	0.03	a)
XS2108490090	0.8750 % PSA 0 7/8 01/24/32	150	0	150	0 EUR	0.00%	0.00	0.00	
XS2109394077	0.3750 % LLOYDS 0 3/8 01/28/25 EMTN	100	0	0	100 EUR	98.72%	98'716.00	0.01	a)
XS2112289207	0.6640 % TELEFO 0.664 02/03/30 EMTN	300	0	0	300 EUR	87.59%	262'767.00	0.03	a)
XS2112475509	0.3750 % PLD 0 3/8 02/06/28	0	100	0	100 EUR	91.01%	91'012.00	0.01	a)
XS2112475921	1.0000 % PLD 1 02/06/35	0	200	0	200 EUR	76.13%	152'250.00	0.02	a)
XS2113700921	0.5000 % ACEIM 0 1/2 04/06/29 EMTN	200	0	0	200 EUR	88.42%	176'842.00	0.02	a)
XS2113889351	0.5000 % SANTAN 0 1/2 02/04/27 EMTN	300	0	0	300 EUR	94.31%	282'930.00	0.04	a)
XS2113911387	1.2500 % ABESM 1 1/4 02/07/28 EMTN	200	300	0	500 EUR	92.93%	464'660.00	0.06	a)
XS2115091717	0.3000 % IBM 0.3 02/11/28	400	0	400	0 EUR	0.00%	0.00	0.00	
XS2115091808	0.6500 % IBM 0.65 02/11/32	400	0	400	0 EUR	0.00%	0.00	0.00	
XS2115092012	1.2000 % IBM 1.2 02/11/40	300	0	300	0 EUR	0.00%	0.00	0.00	
XS2115092954	0.5000 % WHR 0 1/2 02/20/28	250	0	0	250 EUR	90.66%	226'637.50	0.03	a)
XS2116701348	0.7500 % CDTFIN 0 3/4 03/11/32 EMTN	150	0	0	150 EUR	81.44%	122'155.50	0.02	a)
XS2117435904	1.6250 % ICPLN 1 5/8 02/17/27	200	0	0	200 EUR	94.48%	188'950.00	0.02	a)
XS2117454871	0.8750 % TELNO 0 7/8 02/14/35 EMTN	200	0	0	200 EUR	79.00%	158'002.00	0.02	a)
XS2118273601	0.5000 % SIEGR 0 1/2 02/20/32 EMTN	200	0	0	200 EUR	83.64%	167'284.00	0.02	a)
XS2118276026	0.2500 % SIEGR 0 1/4 02/20/29 EMTN	200	200	0	400 EUR	89.36%	357'448.00	0.05	a)
XS2118280218	0.0000 % SIEGR 0 02/20/26 EMTN	400	0	0	400 EUR	95.79%	383'164.00	0.05	a)
XS2121207828	0.5000 % SHBASS 0 1/2 02/18/30	300	0	0	300 EUR	86.17%	258'498.00	0.03	a)
XS2122485845	0.5000 % DOW 0 1/2 03/15/27	600	0	0	600 EUR	93.46%	560'772.00	0.07	a)
XS2122486066	1.1250 % DOW 1 1/8 03/15/32	500	0	0	500 EUR	84.09%	420'450.00	0.05	a)
XS2122933695	1.8750 % DOW 1 7/8 03/15/40	200	0	0	200 EUR	75.87%	151'748.00	0.02	a)

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X52123320033	0.3890 % JPM 0.389 02/24/28 EMTN	400	0	0	400 EUR	93.61%	374'420.00	0.05	a)
X52123970167	0.2500 % VFC 0 1/4 02/25/28	200	0	0	200 EUR	86.95%	173'890.00	0.02	a)
X52123970241	0.6250 % VFC 0 5/8 02/25/32	150	100	0	250 EUR	72.70%	181'757.50	0.02	a)
X52125145867	0.8500 % GM 0.85 02/26/26	200	0	0	200 EUR	96.49%	192'986.00	0.02	a)
X52125426796	0.3750 % DSVDC 0 3/8 02/26/27	150	0	0	150 EUR	93.54%	140'310.00	0.02	a)
X52125914916	2.1250 % ABBV 2 1/8 06/01/29	250	0	0	250 EUR	96.40%	240'992.50	0.03	a)
X52126161764	0.5000 % RELN 0 1/2 03/10/28	300	0	0	300 EUR	91.82%	275'466.00	0.03	a)
X52126162069	0.8750 % RELN 0 7/8 03/10/32	200	0	0	200 EUR	84.23%	168'458.00	0.02	a)
X52126170161	1.6250 % GIVNVX 1 5/8 04/22/32	150	0	0	150 EUR	89.31%	133'960.50	0.02	a)
X52128499105	2.3750 % LIGHT 2 3/8 05/11/27	200	0	0	200 EUR	98.02%	196'048.00	0.02	a)
X52133071774	0.6250 % CARLB 0 5/8 03/09/30 EMTN	250	0	0	250 EUR	86.45%	216'135.00	0.03	a)
X52135799679	2.5190 % BPLN 2.519 04/07/28 EMTN	250	0	0	250 EUR	97.87%	244'662.50	0.03	a)
X52135801160	2.8220 % BPLN 2.822 04/07/32	400	0	0	400 EUR	95.90%	383'596.00	0.05	a)
X52147133495	1.2500 % UNANA 1 1/4 03/25/25 EMTN	200	0	0	200 EUR	98.71%	197'422.00	0.02	a)
X52147133578	1.7500 % UNANA 1 3/4 03/25/30	300	0	0	300 EUR	94.05%	282'156.00	0.04	a)
X52147889427	1.8750 % DGELN 1 7/8 03/27/27 EMTN	200	0	0	200 EUR	97.30%	194'594.00	0.02	a)
X52147889690	2.5000 % DGELN 2 1/2 03/27/32 EMTN	300	0	0	300 EUR	95.14%	285'423.00	0.04	a)
X52147977636	2.2500 % HEIANA 2 1/4 03/30/30 EMTN	250	0	0	250 EUR	95.41%	238'525.00	0.03	a)
X52147995299	2.1000 % DHR 2.1 09/30/26	300	0	0	300 EUR	98.32%	294'948.00	0.04	a)
X52147995372	2.5000 % DHR 2 1/2 03/30/30	200	0	0	200 EUR	97.00%	194'008.00	0.02	a)
X52148372696	1.1250 % NESNVX 1 1/8 04/01/26 EMTN	200	0	0	200 EUR	97.34%	194'682.00	0.02	a)
X52148390755	1.5000 % NESNVX 1 1/2 04/01/30 EMTN	250	0	0	250 EUR	93.02%	232'545.00	0.03	a)
X52148623106	3.5000 % LLOYDS 3 1/2 04/01/26 EMTN	350	0	350	0 EUR	0.00%	0.00	0.00	
X52149207354	3.3750 % GS 3 3/8 03/27/25	605	0	0	605 EUR	99.87%	604'237.70	0.08	a)
X52149280948	2.0000 % BERTEL 2 04/01/28 EMTN	200	0	0	200 EUR	96.30%	192'606.00	0.02	a)
X52149379211	2.0000 % PHIANA 2 03/30/30 EMTN	200	0	0	200 EUR	93.18%	186'354.00	0.02	a)
X52150006307	1.8500 % DE 1.85 04/02/28	150	0	0	150 EUR	96.17%	144'247.50	0.02	a)
X52150006562	2.2000 % DE 2.2 04/02/32 EMTN	200	0	0	200 EUR	93.01%	186'026.00	0.02	a)
X52150006646	2.7500 % NWG 2 3/4 04/02/25 EMTN	300	0	0	300 EUR	99.54%	298'626.00	0.04	a)
X52151059206	2.3750 % MNDILN 2 3/8 04/01/28 EMTN	200	0	0	200 EUR	97.14%	194'276.00	0.02	a)
X52151069775	2.3750 % LLOYDS 2 3/8 04/09/26 EMTN	250	0	0	250 EUR	98.80%	247'005.00	0.03	a)
X52152061904	3.3750 % VW 3 3/8 04/06/28 EMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
X52152062209	3.0000 % VW 3 04/06/25 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
X52152329053	1.6250 % FREGR 1 5/8 10/08/27 EMTN	200	0	0	200 EUR	96.02%	192'044.00	0.02	a)
X52152883406	3.0000 % TCLAU 3 04/08/30 EMTN	300	0	0	300 EUR	97.55%	292'638.00	0.04	a)
X52152902719	0.7970 % CHGRID 0.797 08/05/26 EMTN	250	0	0	250 EUR	95.25%	238'125.00	0.03	a)
X52152935214	1.3030 % CHGRID 1.303 08/05/32 EMTN	150	0	0	150 EUR	86.26%	129'387.00	0.02	a)
X52153405118	0.8750 % IBESM 0 7/8 06/16/25 EMTN	200	0	0	200 EUR	98.04%	196'086.00	0.02	a)
X52153406868	1.4910 % TTEFP 1.491 04/08/27 EMTN	400	0	0	400 EUR	96.43%	385'716.00	0.05	a)
X52153409029	1.9940 % TTEFP 1.994 04/08/32 EMTN	400	0	0	400 EUR	92.21%	368'852.00	0.05	a)
X52153459123	2.0000 % LUCSHI 2 04/06/29 EMTN	300	0	0	300 EUR	95.08%	285'243.00	0.04	a)
X52154325489	3.3750 % SYNVX 3 3/8 04/16/26 EMTN	300	0	0	300 EUR	99.49%	298'470.00	0.04	a)
X52154347707	2.0000 % OMVAV 2 04/09/28 EMTN	200	0	0	200 EUR	96.97%	193'938.00	0.02	a)
X52154348424	2.3750 % OMVAV 2 3/8 04/09/32 EMTN	300	0	0	300 EUR	95.84%	287'517.00	0.04	a)
X52154418730	1.5000 % RDSALN 1 1/2 04/07/28 EMTN	100	0	0	100 EUR	94.83%	94'825.00	0.01	a)
X52154419118	1.8750 % RDSALN 1 7/8 04/07/32 EMTN	300	0	0	300 EUR	90.39%	271'167.00	0.03	a)
X52155365641	3.5000 % LPTY 3 1/2 04/09/25 EMTN	200	0	0	200 EUR	99.99%	199'984.00	0.03	a)
X52156236452	2.2800 % TOYOTA 2.28 10/21/27 EMTN	150	0	0	150 EUR	97.71%	146'557.50	0.02	a)
X52156510021	1.0000 % SHBASS 1 04/15/25 EMTN	200	0	0	200 EUR	98.42%	196'834.00	0.02	a)
X52156598281	1.6250 % AKZANA 1 5/8 04/14/30 EMTN	100	0	0	100 EUR	91.43%	91'426.00	0.01	a)
X52156607702	0.6250 % ENBW 0 5/8 04/17/25 EMTN	200	0	0	200 EUR	98.16%	196'326.00	0.02	a)
X52156787090	1.2500 % SSELN 1 1/4 04/16/25 EMTN	200	0	0	200 EUR	98.53%	197'060.00	0.02	a)
X52156787173	1.7500 % SSELN 1 3/4 04/16/30 EMTN	250	0	0	250 EUR	91.87%	229'667.50	0.03	a)
X52159791990	1.9500 % HNDA 1.95 10/18/24	200	0	200	0 EUR	0.00%	0.00	0.00	
X52160857798	1.0000 % TLSAU 1 04/23/30	200	0	0	200 EUR	89.00%	178'000.00	0.02	a)
X52162004209	0.5000 % ONTFFT 0 1/2 05/06/25	500	0	500	0 EUR	0.00%	0.00	0.00	
X52163320679	0.7500 % SWFP 0 3/4 04/27/25	200	0	0	200 EUR	98.06%	196'124.00	0.02	a)
X52163333656	1.0000 % SWFP 1 04/27/29	300	0	0	300 EUR	91.35%	274'041.00	0.03	a)
X52164646304	2.0000 % APAAU 2 07/15/30 EMTN	100	0	0	100 EUR	91.20%	91'198.00	0.01	a)
X52166122304	0.5000 % APD 0 1/2 05/05/28 EMTN	200	0	0	200 EUR	91.40%	182'800.00	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
XS2166219720	0.6250 % ASML 0 5/8 05/07/29	400	0	0	400 EUR	90.11%	360'436.00	0.05	a)
XS2166312939	0.4500 % OMERFT 0.45 05/13/25 REGS	250	0	0	250 EUR	98.07%	245'165.00	0.03	a)
XS2166619663	1.3750 % DSFIR 1 3/8 10/30/26	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2166619820	1.7500 % DSFIR 1 3/4 04/30/30	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2166754957	1.3750 % SLB 1 3/8 10/28/26	300	0	0	300 EUR	96.57%	289'698.00	0.04	a)
XS2166755509	2.0000 % SLB 2 05/06/32	350	0	0	350 EUR	91.08%	318'766.00	0.04	a)
XS2167002521	0.7500 % SWEDA 0 3/4 05/05/25 EMTN	300	0	0	300 EUR	98.18%	294'546.00	0.04	a)
XS2167003685	1.2500 % C 1 1/4 07/06/26 EMTN	600	0	600	0 EUR	0.00%	0.00	0.00	
XS2168285000	0.8750 % RABOBK 0 7/8 05/05/28 GMTN	300	0	0	300 EUR	94.13%	282'375.00	0.04	a)
XS2168307333	0.7500 % APH 0 3/4 05/04/26	150	0	150	0 EUR	0.00%	0.00	0.00	
XS2168478068	1.2500 % CRHID 1 1/4 11/05/26 EMTN	150	0	0	150 EUR	96.15%	144'228.00	0.02	a)
XS2168625544	0.5000 % PEP 0 1/2 05/06/28 EMTN	300	0	0	300 EUR	91.80%	275'406.00	0.03	a)
XS2168629967	1.2500 % HEIANA 1 1/4 05/07/33 EMTN	200	0	0	200 EUR	84.37%	168'742.00	0.02	a)
XS2168630205	1.7500 % HEIANA 1 3/4 05/07/40 EMTN	250	100	0	350 EUR	77.02%	269'552.50	0.03	a)
XS2168647357	1.3750 % SANTAN 1 3/8 01/05/26 EMTN	500	0	0	500 EUR	97.46%	487'320.00	0.06	a)
XS2169281487	1.6250 % CRHID 1 5/8 05/05/30	250	0	0	250 EUR	91.28%	228'197.50	0.03	a)
XS2170362672	0.1250 % NESNVX 0 1/8 11/12/27 EMTN	300	0	0	300 EUR	92.23%	276'702.00	0.03	a)
XS2170362912	0.3750 % NESNVX 0 3/8 05/12/32	250	0	0	250 EUR	82.49%	206'212.50	0.03	a)
XS2170386853	1.2500 % RDSALN 1 1/4 11/11/32 EMTN	450	0	0	450 EUR	85.21%	383'463.00	0.05	a)
XS2170736180	0.7500 % CFRVX 0 3/4 05/26/28	200	0	0	200 EUR	92.12%	184'246.00	0.02	a)
XS2170736263	1.1250 % CFRVX 1 1/8 05/26/32	300	0	0	300 EUR	85.92%	257'772.00	0.03	a)
XS2171316859	0.6250 % DANBNK 0 5/8 05/26/25 EMTN	250	0	0	250 EUR	97.92%	244'805.00	0.03	a)
XS2171872570	3.1250 % NOKIA 3 1/8 05/15/28 EMTN	150	0	0	150 EUR	99.18%	148'762.50	0.02	a)
XS2171874519	0.5000 % NDAFH 0 1/2 05/14/27 EMTN	300	0	0	300 EUR	93.88%	281'634.00	0.04	a)
XS2171875839	2.7500 % CPIPGR 2 3/4 05/12/26 EMTN	200	0	0	200 EUR	94.32%	188'638.00	0.02	a)
XS2175848170	1.6250 % VLVY 1 5/8 05/26/25 EMTN	150	0	0	150 EUR	98.66%	147'982.50	0.02	a)
XS2175967343	1.5000 % ACHMEA 1 1/2 05/26/27 EMTN	300	0	0	300 EUR	95.64%	286'914.00	0.04	a)
XS2176558620	1.5000 % BERTEL 1 1/2 05/15/30 EMTN	200	0	0	200 EUR	91.47%	182'934.00	0.02	a)
XS2176560444	1.3000 % VZ 1.3 05/18/33	400	0	0	400 EUR	83.46%	333'848.00	0.04	a)
XS2176561095	1.8500 % VZ 1.85 05/18/40	300	0	0	300 EUR	77.09%	231'255.00	0.03	a)
XS2176562812	2.3750 % WPPLN 2 3/8 05/19/27 EMTN	200	100	0	300 EUR	98.19%	294'579.00	0.04	a)
XS2176569312	1.6180 % TTEFP 1.618 05/18/40 EMTN	300	0	0	300 EUR	75.64%	226'911.00	0.03	a)
XS2176605306	0.9520 % TTEFP 0.952 05/18/31 EMTN	200	0	0	200 EUR	86.46%	172'914.00	0.02	a)
XS2176621170	2.1250 % INTNED 2 1/8 05/26/31 EMTN	300	0	0	300 EUR	97.13%	291'375.00	0.04	a)
XS2176686546	0.4500 % UBS 0.45 05/19/25 EMTN	100	0	0	100 EUR	97.76%	97'762.00	0.01	a)
XS2176715667	0.3750 % SAPGR 0 3/8 05/18/29	200	0	0	200 EUR	89.03%	178'056.00	0.02	a)
XS2176783319	1.2500 % ENIIM 1 1/4 05/18/26 EMTN	400	0	0	400 EUR	96.74%	386'968.00	0.05	a)
XS2176785447	2.0000 % ENIIM 2 05/18/31 EMTN	300	0	0	300 EUR	91.95%	275'841.00	0.03	a)
XS2177013252	0.3750 % RKTLN 0 3/8 05/19/26 REGS	200	100	0	300 EUR	95.20%	285'609.00	0.04	a)
XS2177013765	0.7500 % RKTLN 0 3/4 05/19/30 REGS	300	0	0	300 EUR	86.86%	260'568.00	0.03	a)
XS2177021271	0.2500 % LIN 0 1/4 05/19/27	100	0	0	100 EUR	93.22%	93'219.00	0.01	a)
XS2177021602	0.5500 % LIN 0.55 05/19/32 EMTN	200	0	0	200 EUR	82.48%	164'956.00	0.02	a)
XS2177122541	0.3750 % DHLGR 0 3/8 05/20/26 EMTN	200	0	0	200 EUR	95.80%	191'596.00	0.02	a)
XS2177122624	0.7500 % DHLGR 0 3/4 05/20/29 EMTN	100	100	0	200 EUR	92.49%	184'986.00	0.02	a)
XS2177122897	1.0000 % DHLGR 1 05/20/32 EMTN	300	0	0	300 EUR	88.36%	265'089.00	0.03	a)
XS2177441990	1.2010 % TELEFO 1.201 08/21/27 EMTN	300	0	0	300 EUR	94.69%	284'055.00	0.04	a)
XS2177442295	1.8070 % TELEFO 1.807 05/21/32 EMTN	300	0	0	300 EUR	88.71%	266'142.00	0.03	a)
XS2177580508	0.8750 % EOANGR 0 7/8 08/20/31 EMTN	0	100	0	100 EUR	85.17%	85'168.00	0.01	a)
XS2178457425	1.6250 % CFRVX 1 5/8 05/26/40	250	0	0	250 EUR	76.49%	191'235.00	0.02	a)
XS2178586157	2.5000 % CONGR 2 1/2 08/27/26 EMTN	150	100	0	250 EUR	98.92%	247'295.00	0.03	a)
XS2178769076	1.0000 % FMEGR 1 05/29/26 EMTN	200	0	0	200 EUR	96.41%	192'820.00	0.02	a)
XS2178769159	1.5000 % FMEGR 1 1/2 05/29/30 EMTN	200	100	0	300 EUR	89.35%	268'041.00	0.03	a)
XS2178833427	0.7500 % EQNR 0 3/4 05/22/26 EMTN	250	0	0	250 EUR	96.15%	240'367.50	0.03	a)
XS2178833690	1.3750 % EQNR 1 3/8 05/22/32 EMTN	350	0	0	350 EUR	87.79%	307'251.00	0.04	a)
XS2178833773	3.8750 % STLA 3 7/8 01/05/26	250	0	0	250 EUR	100.39%	250'982.50	0.03	a)
XS2178957077	1.8750 % REDEXS 1 7/8 05/28/25 EMTN	200	0	0	200 EUR	98.76%	197'528.00	0.02	a)
XS2179037697	2.1250 % ISPIM 2 1/8 05/26/25 EMTN	250	0	0	250 EUR	98.98%	247'445.00	0.03	a)
XS2179959817	1.8750 % VVOYHT 1 7/8 05/27/27 EMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
XS2180007549	1.6000 % T 1.6 05/19/28	650	0	0	650 EUR	94.78%	616'037.50	0.08	a)
XS2180008513	2.0500 % T 2.05 05/19/32	350	0	0	350 EUR	90.77%	317'691.50	0.04	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
X52180009081	2.6000 % T 2.6 05/19/38	150	0	0	150 EUR	86.61%	129'912.00	0.02	a)
X52181959110	2.7140 % SRENVX 2.714 06/04/52 EMTN	300	0	0	300 EUR	90.64%	271'929.00	0.03	a)
X52182054887	0.3750 % SIEGR 0 3/8 06/05/26 EMTN	300	0	0	300 EUR	95.59%	286'761.00	0.04	a)
X52182055009	3.7500 % DSFIR 3 3/4 PERP	300	0	300	0 EUR	0.00%	0.00	0.00	
X52182067350	2.2500 % SCANIA 2 1/4 06/03/25 EMTN	100	0	0	100 EUR	98.90%	98'899.00	0.01	a)
X52182404298	0.7500 % BBVASM 0 3/4 06/04/25 GMTN	300	0	0	300 EUR	98.02%	294'066.00	0.04	a)
X52183818637	2.5000 % STANLN 2 1/2 09/09/30	300	0	0	300 EUR	98.58%	295'743.00	0.04	a)
X52187689034	3.5000 % VW 3 1/2 PERP	200	0	200	0 EUR	0.00%	0.00	0.00	
X52187689380	3.8750 % VW 3 7/8 PERP	400	0	400	0 EUR	0.00%	0.00	0.00	
X52188805688	0.8750 % COVEGR 0 7/8 02/03/26 EMTN	0	200	0	200 EUR	96.82%	193'640.00	0.02	a)
X52188805845	1.3750 % COVEGR 1 3/8 06/12/30 EMTN	0	200	0	200 EUR	90.87%	181'732.00	0.02	a)
X52189594315	2.1250 % SIGCBL 2 1/8 06/18/25 REGS	200	0	0	200 EUR	98.45%	196'904.00	0.02	a)
X52189613982	0.7500 % OMNAV 0 3/4 06/16/30 EMTN	150	0	0	150 EUR	87.82%	131'725.50	0.02	a)
X52189786226	2.8750 % RBAV 2 7/8 06/18/32	100	0	0	100 EUR	93.75%	93'750.00	0.01	a)
X52189931335	0.5500 % MET 0.55 06/16/27 GMTN	150	0	0	150 EUR	93.43%	140'139.00	0.02	a)
X52189970317	1.8750 % ZURNVX 1 7/8 09/17/50 EMTN	200	0	0	200 EUR	89.60%	179'206.00	0.02	a)
X52190134184	1.2500 % UCGIM 1 1/4 06/16/26 EMTN	450	0	450	0 EUR	0.00%	0.00	0.00	
X52190256706	0.7500 % SRGIM 0 3/4 06/17/30 EMTN	200	0	0	200 EUR	86.27%	172'546.00	0.02	a)
X52191362859	1.2500 % DLR 1 1/4 02/01/31	200	0	0	200 EUR	85.51%	171'010.00	0.02	a)
X52191509038	0.3750 % CARLB 0 3/8 06/30/27	100	0	0	100 EUR	92.60%	92'598.00	0.01	a)
X52192431380	0.2500 % IGIM 0 1/4 06/24/25 EMTN	150	0	0	150 EUR	97.41%	146'119.50	0.02	a)
X52193658619	1.8750 % CLNXSM 1 7/8 06/26/29	0	300	0	300 EUR	92.62%	277'845.00	0.04	a)
X52193661324	3.2500 % BPLN 3 1/4 PERP	700	0	0	700 EUR	98.38%	688'625.00	0.09	a)
X52193662728	3.6250 % BPLN 3 5/8 PERP	650	0	0	650 EUR	96.75%	628'875.00	0.08	a)
X52193733503	1.0000 % CZGRID 1 07/16/27	200	0	0	200 EUR	93.81%	187'622.00	0.02	a)
X52193734733	1.6250 % DELL 1 5/8 06/24/24	200	0	200	0 EUR	0.00%	0.00	0.00	
X52193956716	0.3750 % HYN0E 0 3/8 06/25/24 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
X52193978363	0.2500 % DSFIR 0 1/4 06/23/28	150	0	150	0 EUR	0.00%	0.00	0.00	
X52193979254	0.6250 % DSFIR 0 5/8 06/23/32 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
X52194192527	2.0000 % IFXGR 2 06/24/32 EMTN	200	0	0	200 EUR	90.44%	180'870.00	0.02	a)
X52194283672	1.1250 % IFXGR 1 1/8 06/24/26 EMTN	300	0	0	300 EUR	96.49%	289'458.00	0.04	a)
X52194283839	1.6250 % IFXGR 1 5/8 06/24/29 EMTN	200	0	0	200 EUR	93.57%	187'144.00	0.02	a)
X52194370727	1.1250 % SANTAN 1 1/8 06/23/27 EMTN	200	100	0	300 EUR	94.94%	284'817.00	0.04	a)
X52195092601	2.2500 % ABESM 2 1/4 03/29/29 EMTN	400	0	0	400 EUR	95.25%	380'996.00	0.05	a)
X52196328608	1.8750 % ENBW 1 7/8 06/29/2080	200	0	0	200 EUR	95.89%	191'786.00	0.02	a)
X52197348324	0.7500 % TACHEM 0 3/4 07/09/27	250	0	0	250 EUR	93.76%	234'407.50	0.03	a)
X52197348597	1.0000 % TACHEM 1 07/09/29	250	0	0	250 EUR	90.10%	225'247.50	0.03	a)
X52197349645	1.3750 % TACHEM 1 3/8 07/09/32	300	100	0	400 EUR	85.90%	343'588.00	0.04	a)
X52197356186	1.0000 % IREIM 1 07/01/30 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
X52197673747	3.0000 % MTXGR 3 07/01/25	150	0	0	150 EUR	99.66%	149'485.50	0.02	a)
X52197675288	1.8640 % TELEFO 1.864 07/13/40 EMTN	200	0	0	200 EUR	75.96%	151'914.00	0.02	a)
X52197770279	1.7500 % BRTFOD 1 3/4 07/22/25	250	0	0	250 EUR	97.98%	244'942.50	0.03	a)
X52198580271	0.7500 % WKLNA 0 3/4 07/03/30	250	0	0	250 EUR	87.22%	218'050.00	0.03	a)
X52198582301	2.0000 % TACHEM 2 07/09/40	274	100	0	374 EUR	78.00%	291'731.22	0.04	a)
X52199265617	0.3750 % BAYNGR 0 3/8 07/06/24	300	0	300	0 EUR	0.00%	0.00	0.00	
X52199266003	0.7500 % BAYNGR 0 3/4 01/06/27	400	0	0	400 EUR	94.06%	376'252.00	0.05	a)
X52199266268	1.1250 % BAYNGR 1 1/8 01/06/30	300	200	0	500 EUR	87.99%	439'930.00	0.06	a)
X52199266698	1.3750 % BAYNGR 1 3/8 07/06/32 EMTF	400	100	0	500 EUR	83.23%	416'145.00	0.05	a)
X52199351375	4.5000 % STLA 4 1/2 07/07/28	500	0	0	500 EUR	103.89%	519'435.00	0.07	a)
X52199604096	1.3750 % UQA 1 3/8 07/09/30	0	100	0	100 EUR	88.38%	88'382.00	0.01	a)
X52200150766	0.7500 % CABKSM 0 3/4 07/10/26 EMTN	500	0	500	0 EUR	0.00%	0.00	0.00	
X52200175839	1.5000 % LOGICR 1 1/2 07/13/26 EMTN	150	0	0	150 EUR	96.12%	144'172.50	0.02	a)
X52200513070	0.8230 % NGGLN 0.823 07/07/32 EMTN	300	0	0	300 EUR	81.31%	243'933.00	0.03	a)
X52201857534	2.4290 % ASSGEN 2.429 07/14/31 EMTN	0	200	0	200 EUR	90.04%	180'088.00	0.02	a)
X52201946634	2.3750 % MRLSM 2 3/8 07/13/27 EMTN	200	0	0	200 EUR	97.23%	194'456.00	0.02	a)
X52202744384	2.2500 % CEPESA 2 1/4 02/13/26 EMTN	200	0	0	200 EUR	98.24%	196'480.00	0.02	a)
X52202902636	1.7500 % DEVOBA 1 3/4 10/22/30 EMTN	100	0	0	100 EUR	97.38%	97'375.00	0.01	a)
X52203802462	3.3750 % NEPSJ 3 3/8 07/14/27	150	0	150	0 EUR	0.00%	0.00	0.00	
X52203996132	1.0000 % SWFP 1 07/17/28	150	0	0	150 EUR	92.61%	138'919.50	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
XS2206379567	2.2500 % AMCOSP 2 1/4 07/17/27 GMTN	250	0	0	250 EUR	96.50%	241'242.50	0.03	a)
XS2207976783	2.2000 % UCGIM 2.2 07/22/27 EMTN	350	250	0	600 EUR	97.98%	587'898.00	0.07	a)
XS2209023402	0.7500 % TRNIM 0 3/4 07/24/32	250	0	0	250 EUR	81.84%	204'595.00	0.03	a)
XS2211183244	1.5390 % PRXNA 1.539 08/03/28 REGS	150	0	0	150 EUR	90.67%	136'000.50	0.02	a)
XS2211183756	2.0310 % PRXNA 2.031 08/03/32 REGS	200	0	0	200 EUR	83.28%	166'550.00	0.02	a)
XS2218405772	1.6250 % MRKGR 1 5/8 09/09/2080	300	0	0	300 EUR	95.75%	287'250.00	0.04	a)
XS2221845683	1.2500 % MUNRE 1 1/4 05/26/41	200	300	0	500 EUR	85.13%	425'625.00	0.05	a)
XS2224439385	2.5000 % OMVAV 2 1/2 PERP	200	0	0	200 EUR	96.63%	193'250.00	0.02	a)
XS2224439971	2.8750 % OMVAV 2 7/8 PERP	200	0	0	200 EUR	93.00%	186'000.00	0.02	a)
XS2224621420	0.6250 % ADSGR 0 5/8 09/10/35	200	0	0	200 EUR	75.92%	151'836.00	0.02	a)
XS2224632971	2.0000 % TTEFP 2 PERP	250	0	0	250 EUR	88.75%	221'875.00	0.03	a)
XS2225207468	1.3750 % HEIBOS 1 3/8 03/03/27 EMTN	250	0	0	250 EUR	91.30%	228'252.50	0.03	a)
XS2225893630	1.5000 % DANBNK 1 1/2 09/02/30 EMTN	150	0	0	150 EUR	97.75%	146'625.00	0.02	a)
XS2226645278	2.5000 % SAMPFH 2 1/2 09/03/52 EMTN	0	300	0	300 EUR	88.50%	265'500.00	0.03	a)
XS2227050023	0.3750 % LUCSHI 0 3/8 09/08/27 EMTN	100	0	0	100 EUR	92.61%	92'608.00	0.01	a)
XS2227050379	0.8750 % LUCSHI 0 7/8 09/08/32 EMTN	250	0	0	250 EUR	83.10%	207'760.00	0.03	a)
XS2227196404	1.0000 % BACRED 1 09/08/27 EMTN	0	200	0	200 EUR	93.56%	187'128.00	0.02	a)
XS2228245838	1.1250 % SABSM 1 1/8 03/11/27	200	0	0	200 EUR	96.88%	193'750.00	0.02	a)
XS2228683277	2.6520 % NSANY 2.652 03/17/26 REGS	200	0	0	200 EUR	98.61%	197'214.00	0.02	a)
XS2228683350	3.2010 % NSANY 3.201 09/17/28 REGS	250	0	0	250 EUR	97.03%	242'577.50	0.03	a)
XS2228897158	1.0000 % AKFAST 1 01/17/28 EMTN	150	0	0	150 EUR	89.88%	134'815.50	0.02	a)
XS2229470146	0.8750 % KPN 0 7/8 12/14/32 EMTN	200	0	0	200 EUR	82.20%	164'398.00	0.02	a)
XS2229875989	3.2500 % F 3 1/4 09/15/25 EMTN	300	0	0	300 EUR	99.59%	298'767.00	0.04	a)
XS2230399441	2.8750 % AIB 2 7/8 05/30/31 EMTN	200	100	0	300 EUR	98.01%	294'024.00	0.04	a)
XS2230884657	0.1250 % VLVY 0 1/8 09/17/24 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2231165668	1.5000 % BEVLUX 1 1/2 09/16/27	200	0	0	200 EUR	94.57%	189'142.00	0.02	a)
XS2231183646	1.6250 % HITTFP 1 5/8 09/18/29 EMTN	300	0	0	300 EUR	91.18%	273'534.00	0.03	a)
XS2231259305	0.5530 % NGGLN 0.553 09/18/29 EMTN	0	150	0	150 EUR	86.90%	130'344.00	0.02	a)
XS2231267829	0.6250 % YBS 0 5/8 09/21/25	150	0	0	150 EUR	96.95%	145'431.00	0.02	a)
XS2231330965	0.3750 % JCI 0 3/8 09/15/27	200	0	0	200 EUR	92.02%	184'038.00	0.02	a)
XS2231331344	1.0000 % JCI 1 09/15/32	200	0	0	200 EUR	83.25%	166'502.00	0.02	a)
XS2232027727	1.6250 % KGXGR 1 5/8 09/24/25 EMTN	200	0	0	200 EUR	97.80%	195'594.00	0.02	a)
XS2232115423	1.0000 % DLR 1 01/15/32	400	0	0	400 EUR	81.67%	326'684.00	0.04	a)
XS2233154538	0.1250 % KO 0 1/8 03/15/29	200	200	0	400 EUR	88.29%	353'148.00	0.04	a)
XS2233155261	0.3750 % KO 0 3/8 03/15/33	150	0	0	150 EUR	79.67%	119'503.50	0.02	a)
XS2233155345	0.8000 % KO 0.8 03/15/40	150	100	0	250 EUR	68.36%	170'910.00	0.02	a)
XS2234567233	0.8750 % VW 0 7/8 09/22/28 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS2234567662	1.2500 % VW 1 1/4 09/23/32 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS2234579675	0.3030 % SUMIBK 0.303 10/28/27 EMTN	200	0	0	200 EUR	91.58%	183'166.00	0.02	a)
XS2235986929	0.0000 % MDLZ 0 09/22/26 REGS	200	0	0	200 EUR	93.97%	187'944.00	0.02	a)
XS2235987224	0.3750 % MDLZ 0 3/8 09/22/29 REGS	250	0	0	250 EUR	87.11%	217'762.50	0.03	a)
XS2235996217	0.0000 % NOVNVX 0 09/23/28	200	0	0	200 EUR	89.19%	178'378.00	0.02	a)
XS2236363573	1.8750 % AMSSM 1 7/8 09/24/28 EMTN	400	0	0	400 EUR	95.06%	380'240.00	0.05	a)
XS2237434472	0.3750 % FREGR 0 3/8 09/28/26 EMTN	0	150	0	150 EUR	94.66%	141'988.50	0.02	a)
XS2237447961	1.1250 % FREGR 1 1/8 01/28/33 EMTN	100	0	0	100 EUR	82.60%	82'596.00	0.01	a)
XS2237901355	0.3750 % TRNIM 0 3/8 09/25/30 EMTN	200	0	0	200 EUR	83.71%	167'422.00	0.02	a)
XS2238787415	0.0000 % MDT 0 10/15/25	200	0	0	200 EUR	96.44%	192'882.00	0.02	a)
XS2238789460	0.3750 % MDT 0 3/8 10/15/28	200	100	0	300 EUR	89.77%	269'301.00	0.03	a)
XS2238792175	0.7500 % MDT 0 3/4 10/15/32	300	100	0	400 EUR	82.27%	329'060.00	0.04	a)
XS2238792332	1.3750 % MDT 1 3/8 10/15/40	400	0	0	400 EUR	70.62%	282'468.00	0.04	a)
XS2238792688	1.6250 % MDT 1 5/8 10/15/50	200	200	0	400 EUR	63.94%	255'752.00	0.03	a)
XS2240063730	0.1250 % DGELN 0 1/8 09/28/28 EMTN	150	0	0	150 EUR	88.97%	133'453.50	0.02	a)
XS2240494471	1.6250 % IHGLN 1 5/8 10/08/24 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2240505268	0.0000 % ADSGR 0 10/05/28	200	0	0	200 EUR	89.15%	178'308.00	0.02	a)
XS2240507801	2.1250 % INFLN 2 1/8 10/06/25 EMTN	200	0	0	200 EUR	98.51%	197'024.00	0.02	a)
XS2241387096	0.6930 % MIZUHO 0.693 10/07/30 EMTN	250	0	0	250 EUR	84.53%	211'327.50	0.03	a)
XS2241387252	0.2140 % MIZUHO 0.214 10/07/25 EMTN	100	0	0	100 EUR	96.87%	96'867.00	0.01	a)
XS2241825111	1.3750 % GSWITC 1 3/8 10/07/30 EMTN	250	0	0	250 EUR	90.58%	226'440.00	0.03	a)
XS2242633258	0.4000 % PEP 0.4 10/09/32	300	0	0	300 EUR	81.13%	243'378.00	0.03	a)
XS2242633332	1.0500 % PEP 1.05 10/09/50	200	0	0	200 EUR	61.44%	122'872.00	0.02	a)

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XS2242728041	0.2500 % ENBW 0 1/4 10/19/30	200	0	0	200 EUR	84.19%	168'388.00	0.02	a)
XS2242747181	0.1550 % ASABRE 0.155 10/23/24	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2242747348	0.5410 % ASABRE 0.541 10/23/28	250	0	0	250 EUR	89.81%	224'512.50	0.03	a)
XS2242921711	0.5000 % RTOLN 0 1/2 10/14/28 EMTN	200	0	0	200 EUR	91.27%	182'542.00	0.02	a)
XS2242929532	2.6250 % ENIIM 2 5/8 PERP NC5	450	0	0	450 EUR	98.13%	441'562.50	0.06	a)
XS2242931603	3.3750 % ENIIM 3 3/8 PERP NC9	450	0	0	450 EUR	95.13%	428'062.50	0.05	a)
XS2242979719	1.5000 % HTHROW 1 1/2 10/12/25	250	0	0	250 EUR	97.97%	244'920.00	0.03	a)
XS2243298069	2.9250 % ISPIM 2.925 10/14/30 EMTN	0	150	0	150 EUR	94.17%	141'247.50	0.02	a)
XS2243299463	0.8750 % LUNDC 0 7/8 10/14/27 EMTN	200	0	0	200 EUR	92.55%	185'108.00	0.02	a)
XS2244415175	1.6010 % DAAFIN 1.601 11/05/32	200	0	0	200 EUR	86.67%	173'338.00	0.02	a)
XS2244941063	1.8740 % IBESM 1.874 PERP NC5	400	0	0	400 EUR	96.55%	386'200.00	0.05	a)
XS2244941147	2.2500 % IBESM 2 1/4 PERP NC8	300	0	0	300 EUR	91.84%	275'523.00	0.03	a)
XS2247549731	1.7500 % CLNXSM 1 3/4 10/23/30 EMTN	0	400	0	400 EUR	89.60%	358'416.00	0.05	a)
XS2247936342	1.6250 % SANTAN 1 5/8 10/22/30 EMTN	300	0	0	300 EUR	87.95%	263'844.00	0.03	a)
XS2250008245	0.4950 % MS 0.495 10/26/29	500	0	0	500 EUR	89.05%	445'270.00	0.06	a)
XS2250024010	0.3750 % INVSA 0 3/8 10/29/35 EMTN	250	0	0	250 EUR	72.10%	180'252.50	0.02	a)
XS2250376477	0.6250 % AEMSPA 0 5/8 10/28/32 EMTN	100	0	0	100 EUR	78.88%	78'877.00	0.01	a)
XS2251233651	1.1250 % AKFAST 1 1/8 01/11/29 EMTN	300	0	0	300 EUR	87.45%	262'356.00	0.03	a)
XS2251626896	0.3750 % ENGSIM 0 3/8 11/05/32 EMTN	100	0	0	100 EUR	79.07%	79'067.00	0.01	a)
XS2251736646	0.3090 % HSBC 0.309 11/13/26 GEN	200	0	0	200 EUR	96.33%	192'652.00	0.02	a)
XS2251736992	0.7700 % HSBC 0.77 11/13/31	250	0	0	250 EUR	84.96%	212'397.50	0.03	a)
XS2257961818	0.1250 % UPMFH 0 1/8 11/19/28 EMTN	250	0	0	250 EUR	88.35%	220'870.00	0.03	a)
XS2258452478	0.2500 % INTNED 0 1/4 02/18/29	400	0	0	400 EUR	89.63%	358'500.00	0.05	a)
XS2258971071	0.3750 % CABKSM 0 3/8 11/18/26 EMTN	300	0	0	300 EUR	96.25%	288'750.00	0.04	a)
XS2259210677	0.0500 % ONTTFT 0.05 11/25/30 GMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS2263684776	0.0000 % NESNVX 0 03/03/33 EMTN	150	0	0	150 EUR	78.58%	117'870.00	0.01	a)
XS2263684933	0.3750 % NESNVX 0 3/8 12/03/40	200	0	0	200 EUR	63.34%	126'686.00	0.02	a)
XS2264074647	2.3750 % LOUDRE 2 3/8 11/27/25	250	0	0	250 EUR	98.46%	246'147.50	0.03	a)
XS2264161964	0.1250 % TELIAS 0 1/8 11/27/30	250	0	0	250 EUR	83.03%	207'577.50	0.03	a)
XS2264193819	0.8720 % NGGLN 0.872 11/26/40 EMTN	200	0	0	200 EUR	65.23%	130'464.00	0.02	a)
XS2264977146	0.2000 % CCEP 0.2 12/02/28	250	0	0	250 EUR	88.51%	221'265.00	0.03	a)
XS2265360359	0.6250 % STERV 0 5/8 12/02/30 EMTN	200	0	0	200 EUR	83.39%	166'774.00	0.02	a)
XS2265369657	3.0000 % LHAGR 3 05/29/26 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS2265371042	0.3500 % MQGAU 0.35 03/03/28	350	0	0	350 EUR	90.18%	315'623.00	0.04	a)
XS2265968284	0.0100 % SHBASS 0.01 12/02/27 EMTN	200	0	0	200 EUR	90.47%	180'936.00	0.02	a)
XS2265990452	0.2500 % HERIM 0 1/4 12/03/30 EMTN	350	0	0	350 EUR	82.02%	287'063.00	0.04	a)
XS2267889991	2.0000 % ATOSTR 2 12/04/28	330	100	0	430 EUR	93.80%	403'352.90	0.05	a)
XS2268340010	0.0000 % SRGIM 0 12/07/28 EMTN	200	0	0	200 EUR	87.34%	174'686.00	0.02	a)
XS2270147924	0.9330 % BPLN 0.933 12/04/40 EMTN	150	0	0	150 EUR	63.91%	95'863.50	0.01	a)
XS2273810510	0.0000 % ARNDTN 0 07/16/26 EMTN	200	0	0	200 EUR	92.33%	184'666.00	0.02	a)
XS2275029085	0.2500 % IREIM 0 1/4 01/17/31 EMTN	200	0	0	200 EUR	81.66%	163'320.00	0.02	a)
XS2278566299	2.0000 % ATOSTR 2 01/15/30	300	0	0	300 EUR	91.48%	274'452.00	0.03	a)
XS2280835260	0.6250 % DLR 0 5/8 07/15/31	200	0	0	200 EUR	80.58%	161'162.00	0.02	a)
XS2280845145	0.2000 % BMW 0.2 01/11/33 EMTN	150	0	0	150 EUR	78.23%	117'337.50	0.01	a)
XS2280845491	0.0000 % BMW 0 01/11/26 EMTN	250	0	0	250 EUR	96.04%	240'102.50	0.03	a)
XS2281155254	0.2500 % INTNED 0 1/4 02/01/30	300	0	0	300 EUR	86.63%	259'875.00	0.03	a)
XS2281342878	0.0500 % BAYNGR 0.05 01/12/25	400	0	400	0 EUR	0.00%	0.00	0.00	
XS2281343256	0.3750 % BAYNGR 0 3/8 01/12/29	200	0	0	300 EUR	87.89%	263'661.00	0.03	a)
XS2281343413	0.6250 % BAYNGR 0 5/8 07/12/31	300	100	0	400 EUR	80.84%	323'348.00	0.04	a)
XS2281343686	1.0000 % BAYNGR 1 01/12/36	300	0	0	300 EUR	72.06%	216'186.00	0.03	a)
XS2281473111	0.0000 % HEMSOF 0 01/19/28 EMTN	150	0	0	150 EUR	88.88%	133'312.50	0.02	a)
XS2282094494	0.2500 % VW 0 1/4 01/12/26 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2282095970	0.5000 % VW 0 1/2 01/12/29 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2282101539	0.1250 % GYCGR 0 1/8 01/11/28 EMTN	400	0	0	400 EUR	88.32%	353'272.00	0.04	a)
XS2282210231	0.2000 % SWEDA 0.2 01/12/28 GMTN	800	0	0	800 EUR	90.33%	722'600.00	0.09	a)
XS2286012849	0.8750 % LOGICR 0 7/8 01/14/31 EMTN	200	0	0	200 EUR	81.93%	163'864.00	0.02	a)
XS2286044024	0.5000 % CBREGI 0 1/2 01/27/28	150	0	0	150 EUR	90.13%	135'195.00	0.02	a)
XS2286044370	0.0000 % ABBNVX 0 01/19/30 EMTN	300	0	0	300 EUR	85.18%	255'549.00	0.03	a)
XS2286442186	0.6250 % HOLNSW 0 5/8 01/19/33 EMTN	200	0	0	200 EUR	78.63%	157'268.00	0.02	a)
XS2287624584	0.1250 % MOTOPG 0 1/8 07/20/28 EMTN	150	0	0	150 EUR	89.20%	133'800.00	0.02	a)

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XS2288925568	1.0000 % BALDER 1 01/20/29 EMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
XS2288948859	0.1000 % EOANGR 0.1 12/19/28 EMTN	200	200	0	400 EUR	89.57%	358'288.00	0.05 a)	
XS2289133758	0.8500 % UCGIM 0.85 01/19/31 EMTN	300	0	0	300 EUR	84.85%	254'562.00	0.03 a)	
XS2289133915	0.3250 % UCGIM 0.325 01/19/26 EMTN	300	0	0	300 EUR	96.15%	288'462.00	0.04 a)	
XS2289408440	0.1630 % NGGLN 0.163 01/20/28 EMTN	500	0	0	500 EUR	90.03%	450'150.00	0.06 a)	
XS2289797248	0.9050 % NATUEN 0.905 01/22/31 EMTN	100	0	0	100 EUR	82.13%	82'128.00	0.01 a)	
XS2289877941	0.3750 % TSCOLN 0 3/8 07/27/29 EMTN	300	0	0	300 EUR	86.63%	259'875.00	0.03 a)	
XS2290544068	1.5000 % CPIPGR 1 1/2 01/27/31 EMTN	200	0	0	200 EUR	72.81%	145'624.00	0.02 a)	
XS2290960520	1.6250 % TTEFP 1 5/8 PERP NC7	300	0	0	300 EUR	92.50%	277'500.00	0.04 a)	
XS2290960876	2.1250 % TTEFP 2 1/8 PERP NC12	500	0	0	500 EUR	84.38%	421'875.00	0.05 a)	
XS2292263121	0.4970 % MS 0.497 02/07/31	600	500	0	1'100 EUR	85.33%	938'586.00	0.12 a)	
XS2292487076	0.2500 % ACEIM 0 1/4 07/28/30 EMTN	450	0	0	450 EUR	83.25%	374'607.00	0.05 a)	
XS2292547317	0.5790 % FIREIT 0.579 01/29/31 EMTN	150	0	0	150 EUR	83.30%	124'950.00	0.02 a)	
XS2292954893	0.2500 % GS 0 1/4 01/26/28 EMTN	480	0	0	480 EUR	91.02%	436'915.20	0.06 a)	
XS2293075680	1.5000 % ORSTED 1 1/2 02/18/3021	100	0	0	100 EUR	81.38%	81'375.00	0.01 a)	
XS2294372169	0.6690 % ANZ 0.669 05/05/31 EMTN	0	200	0	200 EUR	94.99%	189'972.00	0.02 a)	
XS2295333988	1.8250 % IBESM 1.825 PERP NC9	300	0	0	300 EUR	88.52%	265'551.00	0.03 a)	
XS2295335413	1.4500 % IBESM 1.45 PERP NC6	300	0	0	300 EUR	94.07%	282'198.00	0.04 a)	
XS2296203123	3.7500 % LHAGR 3 3/4 02/11/28 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2296204444	0.5000 % PLD 0 1/2 02/16/32	0	300	0	300 EUR	80.18%	240'552.00	0.03 a)	
XS2296206068	1.0000 % PLD 1 02/16/41	0	100	0	100 EUR	64.00%	64'003.00	0.01 a)	
XS2297177664	0.2500 % ESSITY 0 1/4 02/08/31	300	0	0	300 EUR	85.20%	255'612.00	0.03 a)	
XS2297190097	0.0000 % TEL 0 02/16/29	200	0	0	200 EUR	87.26%	174'524.00	0.02 a)	
XS2297549391	0.5000 % CABKSM 0 1/2 02/09/29 EMTN	400	0	0	400 EUR	90.38%	361'500.00	0.05 a)	
XS2297882644	0.1250 % VATFAL 0 1/8 02/12/29 EMTN	200	0	0	200 EUR	87.80%	175'602.00	0.02 a)	
XS2298304499	0.2000 % SANTAN 0.2 02/11/28 EMTN	300	0	0	300 EUR	90.33%	270'981.00	0.03 a)	
XS2299001888	0.0000 % IGIM 0 02/16/28 EMTN	300	0	0	300 EUR	90.11%	270'324.00	0.03 a)	
XS2299002423	0.5000 % IGIM 0 1/2 02/16/33 EMTN	250	0	0	250 EUR	76.59%	191'462.50	0.02 a)	
XS2299135819	1.0000 % DANBNK 1 05/15/31 EMTN	200	0	0	200 EUR	96.00%	192'000.00	0.02 a)	
XS2300175655	0.5970 % JPM 0.597 02/17/33 EMTN	500	0	0	500 EUR	81.45%	407'265.00	0.05 a)	
XS2300292963	1.2500 % CLNXSM 1 1/4 01/15/29 EMTN	0	200	0	200 EUR	91.11%	182'228.00	0.02 a)	
XS2300293003	2.0000 % CLNXSM 2 02/15/33 EMTN	0	400	0	400 EUR	87.00%	347'992.00	0.04 a)	
XS2301127119	0.7500 % AKFAST 0 3/4 02/22/30 EMTN	200	0	0	200 EUR	82.14%	164'272.00	0.02 a)	
XS2303052695	0.7500 % CTPNV 0 3/4 02/18/27 EMTN	200	0	0	200 EUR	93.71%	187'426.00	0.02 a)	
XS2303070911	0.2500 % HMBSS 0 1/4 08/25/29 EMTN	200	0	0	200 EUR	85.80%	171'598.00	0.02 a)	
XS2303089697	0.0100 % MINGNO 0.01 02/18/28	0	200	0	200 EUR	90.00%	180'002.00	0.02 a)	
XS2304664167	0.6250 % ISPIM 0 5/8 02/24/26 EMTN	250	0	0	250 EUR	96.04%	240'100.00	0.03 a)	
XS2304664597	1.3500 % ISPIM 1.35 02/24/31 EMTN	250	0	0	250 EUR	86.43%	216'062.50	0.03 a)	
XS2305026929	0.3420 % NTT 0.342 03/03/30 REGS	350	0	350	0 EUR	0.00%	0.00	0.00	
XS2305244241	0.2500 % LPTY 0 1/4 02/23/26 EMTN	250	0	0	250 EUR	95.73%	239'315.00	0.03 a)	
XS2305600723	0.0000 % SANSCF 0 02/23/26 EMTN	200	0	0	200 EUR	95.50%	191'000.00	0.02 a)	
XS2306517876	0.2500 % DNBNO 0 1/4 02/23/29 EMTN	400	0	0	400 EUR	89.88%	359'500.00	0.05 a)	
XS2306601746	1.8750 % EZJLN 1 7/8 03/03/28 EMTN	400	0	0	400 EUR	94.77%	379'068.00	0.05 a)	
XS2306851853	0.6250 % RABOBK 0 5/8 02/25/33 GMTN	500	0	0	500 EUR	79.90%	399'515.00	0.05 a)	
XS2306986782	0.1250 % ENBW 0 1/8 03/01/28 EMTN	0	150	0	150 EUR	91.58%	137'370.00	0.02 a)	
XS2306988564	0.5000 % ENBW 0 1/2 03/01/33 EMTN	100	100	0	200 EUR	78.73%	157'450.00	0.02 a)	
XS2307768734	0.6000 % GM 0.6 05/20/27	232	800	0	1'032 EUR	93.08%	960'606.24	0.12 a)	
XS2307853098	0.7800 % NWG 0.78 02/26/30 EMTN	300	0	0	300 EUR	88.61%	265'818.00	0.03 a)	
XS2307863642	0.1250 % KO 0 1/8 03/09/29	300	0	0	300 EUR	88.32%	264'972.00	0.03 a)	
XS2307863998	0.5000 % KO 0 1/2 03/09/33	250	0	0	250 EUR	80.40%	201'005.00	0.03 a)	
XS2307864020	1.0000 % KO 1 03/09/41	350	0	0	350 EUR	69.02%	241'577.00	0.03 a)	
XS2308298962	0.3750 % DEVOBA 0 3/8 03/03/28 EMTN	200	0	0	200 EUR	89.21%	178'418.00	0.02 a)	
XS2308322002	0.5000 % BKNG 0 1/2 03/08/28	250	0	0	250 EUR	91.59%	228'967.50	0.03 a)	
XS2308586911	0.1250 % SPOLNO 0 1/8 03/03/28 EMTN	200	0	0	200 EUR	90.02%	180'048.00	0.02 a)	
XS2308616841	0.5000 % DSVDC 0 1/2 03/03/31 EMTN	200	0	0	200 EUR	83.57%	167'140.00	0.02 a)	
XS2310118976	1.2500 % CABKSM 1 1/4 06/18/31 EMTN	300	0	0	300 EUR	95.63%	286'875.00	0.04 a)	
XS2310747915	0.1280 % ETN 0.128 03/08/26	250	0	0	250 EUR	95.63%	239'062.50	0.03 a)	
XS2310748483	0.5770 % ETN 0.577 03/08/30	250	0	0	250 EUR	86.70%	216'745.00	0.03 a)	
XS2310797696	1.1250 % SPG 1 1/8 03/19/33	300	0	0	300 EUR	82.33%	246'990.00	0.03 a)	
XS2311407352	0.3750 % BKIR 0 3/8 05/10/27 EMTN	250	0	0	250 EUR	95.26%	238'152.50	0.03 a)	

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
XS2311412865	0.3750 % MUBAUH 0 3/8 03/10/27 GMTN	200	0	0	200 EUR	92.47%	184'936.00	0.02	a)
XS2311413160	1.0000 % MUBAUH 1 03/10/34 GMTN	200	0	0	200 EUR	78.78%	157'564.00	0.02	a)
XS2312722916	0.2500 % MDLZ 0 1/4 03/17/28	200	0	0	200 EUR	90.43%	180'852.00	0.02	a)
XS2312723138	0.7500 % MDLZ 0 3/4 03/17/33	200	0	0	200 EUR	80.55%	161'106.00	0.02	a)
XS2312723302	1.3750 % MDLZ 1 3/8 03/17/41	200	100	0	300 EUR	70.93%	212'781.00	0.03	a)
XS2312744217	1.3750 % ENELIM 1 3/8 PERP 65Y	400	200	0	600 EUR	91.54%	549'216.00	0.07	a)
XS2312746345	1.8750 % ENELIM 1 7/8 PERP 95Y	300	190	0	490 EUR	85.19%	417'426.10	0.05	a)
XS2314246526	1.5000 % STEDIN 1 1/2 PERP	100	0	0	100 EUR	93.54%	93'543.00	0.01	a)
XS2314312179	1.3750 % AXASA 1 3/8 10/07/41 EMTN	300	0	0	300 EUR	84.40%	253'194.00	0.03	a)
XS2314657409	0.7500 % PRIFII 0 3/4 03/23/33 EMTN	300	0	0	300 EUR	78.47%	235'410.00	0.03	a)
XS2315784806	1.2500 % APAAU 1 1/4 03/15/33 EMTN	250	0	0	250 EUR	81.19%	202'972.50	0.03	a)
XS2317069685	0.7500 % ISPIM 0 3/4 03/16/28 EMTN	300	0	0	300 EUR	91.72%	275'166.00	0.03	a)
XS2317288301	0.3750 % ADNA 0 3/8 03/18/30	250	0	0	250 EUR	86.68%	216'692.50	0.03	a)
XS2319954710	1.2000 % STANLN 1.2 09/23/31 EMTN	250	0	0	250 EUR	94.11%	235'272.50	0.03	a)
XS2320438653	0.6250 % CDTFIN 0 5/8 03/19/30 EMTN	150	0	0	150 EUR	85.40%	128'092.50	0.02	a)
XS2320453884	0.5000 % UPMFH 0 1/2 03/22/31 EMTN	150	0	0	150 EUR	83.74%	125'604.00	0.02	a)
XS2320745156	1.3750 % HANRUE 1 3/8 06/30/42	400	0	0	400 EUR	83.38%	333'500.00	0.04	a)
XS2320746394	0.9000 % VERAU 0.9 04/01/41	200	0	0	200 EUR	66.27%	132'546.00	0.02	a)
XS2320759538	0.3750 % VZ 0 3/8 03/22/29	300	0	0	300 EUR	88.25%	264'735.00	0.03	a)
XS2320759884	0.7500 % VZ 0 3/4 03/22/32	400	0	0	400 EUR	82.50%	330'008.00	0.04	a)
XS2320760114	1.1250 % VZ 1 1/8 09/19/35	250	0	0	250 EUR	77.05%	192'615.00	0.02	a)
XS2320789014	0.1250 % HYNOC 0 1/8 06/30/26 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2321466133	1.1250 % BACR 1 1/8 03/22/31 EMTN	250	0	0	250 EUR	95.57%	238'930.00	0.03	a)
XS2321526480	0.5000 % NDAFH 0 1/2 03/19/31 EMTN	100	100	0	200 EUR	83.96%	167'926.00	0.02	a)
XS2322254249	1.0000 % GS 1 03/18/33 EMTN	400	0	0	400 EUR	82.29%	329'144.00	0.04	a)
XS2322289385	0.1250 % BBVASM 0 1/8 03/24/27 GMTN	300	0	0	300 EUR	95.38%	286'125.00	0.04	a)
XS2322423539	3.7500 % IAGLN 3 3/4 03/25/29	0	100	0	100 EUR	99.54%	99'536.00	0.01	a)
XS2322438990	0.8750 % CZGRID 0 7/8 03/31/31	150	0	0	150 EUR	82.97%	124'447.50	0.02	a)
XS2323295563	0.0460 % NIDEC 0.046 03/30/26	200	0	0	200 EUR	95.16%	190'326.00	0.02	a)
XS2324321285	0.5000 % SANTAN 0 1/2 03/24/27 EMTN	300	0	0	300 EUR	95.63%	286'875.00	0.04	a)
XS2325562424	0.0000 % FREGR 0 10/01/25	200	0	0	200 EUR	96.49%	192'984.00	0.02	a)
XS2325562697	0.8750 % FREGR 0 7/8 10/01/31 EMTN	150	100	0	250 EUR	82.63%	206'580.00	0.03	a)
XS2325565104	0.5000 % FREGR 0 1/2 10/01/28 EMTN	150	0	0	150 EUR	89.56%	134'340.00	0.02	a)
XS2325733413	0.6250 % STLA 0 5/8 03/30/27 EMTN	0	300	0	300 EUR	93.80%	281'397.00	0.04	a)
XS2326546350	0.5000 % UBS 0 1/2 03/31/31 EMTN	300	400	0	700 EUR	83.57%	584'997.00	0.07	a)
XS2326546434	0.0100 % UBS 0.01 03/31/26 EMTN	500	0	0	500 EUR	95.23%	476'145.00	0.06	a)
XS2327299298	0.2500 % LSELN 0 1/4 04/06/28 GMTN	200	0	0	200 EUR	90.72%	181'434.00	0.02	a)
XS2327299884	0.7500 % LSELN 0 3/4 04/06/33	200	0	0	200 EUR	80.49%	160'970.00	0.02	a)
XS2327420977	0.6000 % EOANGR 0.6 10/01/32 EMTN	400	0	0	400 EUR	81.13%	324'508.00	0.04	a)
XS2328823104	1.1250 % HTHROW 1 1/8 10/08/30 EMTN	200	0	0	200 EUR	86.74%	173'482.00	0.02	a)
XS2328981431	0.3360 % ASABRE 0.336 04/19/27	150	0	0	150 EUR	93.00%	139'494.00	0.02	a)
XS2329144591	0.8430 % MIZUHO 0.843 04/12/33 EMTN	200	0	0	200 EUR	81.56%	163'118.00	0.02	a)
XS2331216577	0.1250 % SCBNOR 0 1/8 04/14/26 EMTN	200	0	0	200 EUR	95.01%	190'014.00	0.02	a)
XS2331315635	0.3750 % ENEXIS 0 3/8 04/14/33 EMTN	350	0	0	350 EUR	79.43%	277'998.00	0.04	a)
XS2332234413	0.1250 % SGSNVX 0 1/8 04/21/27 EMTN	300	0	0	300 EUR	92.66%	277'986.00	0.04	a)
XS2332552541	1.6250 % LOUDRE 1 5/8 04/28/28	200	0	0	200 EUR	94.09%	188'174.00	0.02	a)
XS2332689681	0.3750 % DNFSDC 0 3/8 10/28/28 EMTN	250	0	0	250 EUR	88.68%	221'687.50	0.03	a)
XS2332689764	0.7500 % DNFSDC 0 3/4 04/28/31 EMTN	200	0	0	200 EUR	83.24%	166'478.00	0.02	a)
XS2332980932	0.7500 % AMCOSP 0 3/4 04/20/28 EMTN	200	0	0	200 EUR	90.41%	180'826.00	0.02	a)
XS2333391485	0.7500 % LUCSHI 0 3/4 04/22/33 EMTN	200	0	0	200 EUR	81.03%	162'064.00	0.02	a)
XS2334852253	2.0000 % ENIIM 2 PERP NC6	300	0	0	300 EUR	94.38%	283'125.00	0.04	a)
XS2334857138	2.7500 % ENIIM 2 3/4 PERP NC9	200	0	0	200 EUR	90.50%	181'000.00	0.02	a)
XS2337060607	0.0000 % CCEP 0 09/06/25	150	0	0	150 EUR	96.60%	144'894.00	0.02	a)
XS2337061670	0.5000 % CCEP 0 1/2 09/06/29	100	0	0	100 EUR	87.65%	87'654.00	0.01	a)
XS2337061753	0.8750 % CCEP 0 7/8 05/06/33	300	0	0	300 EUR	80.97%	242'922.00	0.03	a)
XS2337061837	1.5000 % CCEP 1 1/2 05/06/41	250	0	0	250 EUR	73.15%	182'875.00	0.02	a)
XS2337252931	0.4500 % FDX 0.45 05/04/29	200	0	0	200 EUR	88.44%	176'888.00	0.02	a)
XS2337253319	0.9500 % FDX 0.95 05/04/33	150	0	0	150 EUR	81.26%	121'887.00	0.02	a)
XS2337326727	1.7500 % ADRIT 1 3/4 07/30/31 EMTN	200	0	0	200 EUR	88.34%	176'684.00	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
X52338643740	0.4060 % MS 0.406 10/29/27	600	0	0	600 EUR	94.28%	565'698.00	0.07	a)
X52338955805	0.1250 % TOYOTA 0 1/8 11/05/27 EMTN	350	0	0	350 EUR	91.30%	319'543.00	0.04	a)
X52339398971	0.4000 % KO 0.4 05/06/30	300	0	0	300 EUR	86.47%	259'404.00	0.03	a)
X52339399359	0.9500 % KO 0.95 05/06/36	100	100	0	200 EUR	77.19%	154'370.00	0.02	a)
X52340236327	1.3750 % BKIR 1 3/8 08/11/31 EMTN	200	0	0	200 EUR	95.70%	191'400.00	0.02	a)
X52342058117	0.6250 % HITTFP 0 5/8 09/14/28 EMTN	100	0	0	100 EUR	89.47%	89'473.00	0.01	a)
X52342060360	1.1060 % BACR 1.106 05/12/32	400	0	0	400 EUR	84.13%	336'532.00	0.04	a)
X52342206591	0.7660 % WSTP 0.766 05/13/31	300	0	0	300 EUR	94.98%	284'952.00	0.04	a)
X52342227837	1.0000 % SAGAX 1 05/17/29 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
X52342706996	0.0000 % VLVY 0 05/18/26 EMTN	150	0	0	150 EUR	94.73%	142'098.00	0.02	a)
X52342732562	3.7480 % VW 3.748 PERP	100	0	100	0 EUR	0.00%	0.00	0.00	
X52342732646	4.3750 % VW 4 3/8 PERP	300	0	300	0 EUR	0.00%	0.00	0.00	
X52343114687	0.8750 % ERFFP 0 7/8 05/19/31	150	0	0	150 EUR	80.77%	121'158.00	0.02	a)
X52343340852	0.5000 % AIB 0 1/2 11/17/27 EMTN	200	0	0	200 EUR	93.86%	187'724.00	0.02	a)
X52343459074	0.6250 % NDAFH 0 5/8 08/18/31 EMTN	300	100	0	400 EUR	94.75%	379'000.00	0.05	a)
X52343540519	0.5000 % REESM 0 1/2 05/24/33 EMTN	200	0	0	200 EUR	80.53%	161'058.00	0.02	a)
X52343563214	0.3000 % SWEDA 0.3 05/20/27	350	0	0	350 EUR	95.13%	332'937.50	0.04	a)
X52343822503	0.6250 % VW 0 5/8 07/19/29 EMTN	150	0	150	0 EUR	0.00%	0.00	0.00	
X52343822842	0.3750 % VW 0 3/8 07/20/26 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
X52343846940	1.0000 % BWA 1 05/19/31	350	0	0	350 EUR	84.24%	294'836.50	0.04	a)
X52343850033	0.9500 % MQGAU 0.95 05/21/31 EMTN	250	0	0	250 EUR	85.06%	212'660.00	0.03	a)
X52344384768	0.1000 % ONTTFF 0 1 05/19/28 EMTN	400	0	400	0 EUR	0.00%	0.00	0.00	
X52344384842	0.9000 % ONTTFF 0.9 05/20/41 EMTN	350	0	350	0 EUR	0.00%	0.00	0.00	
X52344385815	0.8750 % RYRID 0 7/8 05/25/26 EMTN	0	250	0	250 EUR	95.94%	239'840.00	0.03	a)
X52344569038	0.8750 % SEGPLP 0 7/8 05/27/29	150	0	0	150 EUR	88.07%	132'108.00	0.02	a)
X52344735811	0.3750 % ENIIM 0 3/8 06/14/28 EMTN	500	0	0	500 EUR	90.27%	451'360.00	0.06	a)
X52344772426	1.7500 % HMSOLN 1 3/4 06/03/27	250	0	250	0 EUR	0.00%	0.00	0.00	
X52345035963	1.2500 % WAB 1 1/4 12/03/27	200	0	200	0 EUR	0.00%	0.00	0.00	
X52345317510	0.0500 % SHBASS 0.05 09/06/28 EMTN	300	0	0	300 EUR	88.73%	266'187.00	0.03	a)
X52345982362	0.2500 % UBS 0 1/4 01/05/26 EMTN	400	0	0	400 EUR	96.00%	384'016.00	0.05	a)
X52345996743	1.0000 % ERICB 1 05/26/29 EMTN	200	0	0	200 EUR	88.19%	176'378.00	0.02	a)
X52346124410	0.3750 % HESLAN 0 3/8 06/04/29 EMTN	0	100	0	100 EUR	87.27%	87'273.00	0.01	a)
X52346225878	0.5000 % MET 0 1/2 05/25/29 EMTN	300	0	0	300 EUR	88.86%	266'589.00	0.03	a)
X52346253730	0.7500 % CABKSM 0 3/4 05/26/28 EMTN	300	0	0	300 EUR	93.50%	280'500.00	0.04	a)
X52347367018	1.3750 % MRLSM 1 3/8 06/01/30 EMTN	200	0	0	200 EUR	87.65%	175'294.00	0.02	a)
X52347663507	0.3750 % AZN 0 3/8 06/03/29 EMTN	200	0	0	200 EUR	88.66%	177'318.00	0.02	a)
X52348030425	0.1250 % NOVOB 0 1/8 06/04/28 EMTN	250	0	0	250 EUR	90.27%	225'682.50	0.03	a)
X52348237871	1.5000 % CLNXSM 1 1/2 06/08/28 EMTN	0	400	0	400 EUR	93.37%	373'492.00	0.05	a)
X52348408514	1.0000 % SPPDIS 1 06/09/31	150	0	0	150 EUR	78.67%	118'011.00	0.01	a)
X52348638433	1.0000 % ABNAV 1 06/02/33	300	0	0	300 EUR	82.72%	248'160.00	0.03	a)
X52348703864	1.0000 % BEVLUX 1 01/16/30	200	0	0	200 EUR	86.54%	173'082.00	0.02	a)
X52349788377	0.3370 % MUFG 0.337 06/08/27 EMTN	200	0	0	200 EUR	95.04%	190'072.00	0.02	a)
X52350621863	0.0000 % NESNVX 0 06/14/26 EMTN	500	0	0	500 EUR	95.15%	475'745.00	0.06	a)
X52350632472	0.2500 % NESNVX 0 1/4 06/14/29 EMTN	150	0	0	150 EUR	88.99%	133'483.50	0.02	a)
X52350744434	0.8750 % NESNVX 0 7/8 06/14/41 EMTN	200	0	0	200 EUR	68.76%	137'522.00	0.02	a)
X52350746215	0.6250 % NESNVX 0 5/8 02/14/34 EMTN	150	0	0	150 EUR	81.27%	121'906.50	0.02	a)
X52350756446	0.8750 % INTNED 0 7/8 06/09/32 EMTN	100	100	0	200 EUR	92.50%	185'000.00	0.02	a)
X52351032227	0.8750 % WORAU 0 7/8 06/09/26 EMTN	200	0	0	200 EUR	95.83%	191'658.00	0.02	a)
X52351220814	0.7500 % DANBNK 0 3/4 06/09/29 EMTN	150	0	0	150 EUR	90.63%	135'937.50	0.02	a)
X52351301499	0.7500 % AXACOR 0 3/4 06/14/28	200	0	0	200 EUR	90.42%	180'838.00	0.02	a)
X52353182020	0.2500 % ENELIM 0 06/17/27 EMTN	400	0	0	400 EUR	92.73%	370'908.00	0.05	a)
X52353182293	0.7500 % ENELIM 0 1/2 06/17/30 EMTN	400	200	0	600 EUR	86.38%	518'262.00	0.07	a)
X52353182376	0.8750 % ENELIM 0 7/8 06/17/36 EMTN	400	0	0	400 EUR	72.69%	290'740.00	0.04	a)
X52353473692	1.3750 % RBAIV 1 3/8 06/17/33	200	0	0	200 EUR	87.00%	174'000.00	0.02	a)
X52354444023	0.0000 % JDEPNA 0 01/16/26 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
X52354444379	1.1250 % JDEPNA 1 1/8 06/16/33 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
X52354569407	0.5000 % JDEPNA 0 1/2 01/16/29 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
X52355599197	0.1250 % NWG 0 1/8 06/18/26 EMTN	300	0	0	300 EUR	94.86%	284'577.00	0.04	a)
X52356030556	1.2500 % CTPNV 1 1/4 06/21/29 EMTN	200	0	0	200 EUR	88.82%	177'634.00	0.02	a)
X52356040357	0.7500 % STLA 0 3/4 01/18/29 EMTN	500	0	0	500 EUR	89.47%	447'360.00	0.06	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
XS2356041165	1.2500 % STLA 1 1/4 06/20/33 EMTN	350	0	0	350 EUR	80.82%	282'859.50	0.04	a)
XS2356091269	0.2500 % DEVOBA 0 1/4 06/22/26 EMTN	200	0	0	200 EUR	94.38%	188'764.00	0.02	a)
XS2356311139	0.8800 % AIA 0.88 09/09/33 GMTN	0	200	0	200 EUR	88.44%	176'886.00	0.02	a)
XS2357205587	0.3750 % TRNIM 0 3/8 06/23/29 EMTN	200	0	0	200 EUR	87.65%	175'304.00	0.02	a)
XS2357417257	0.6250 % SANTAN 0 5/8 06/24/29 EMTN	300	0	0	300 EUR	90.25%	270'750.00	0.03	a)
XS2357754097	1.7130 % ASSGEN 1.713 06/30/32 EMTN	100	0	0	100 EUR	85.01%	85'012.00	0.01	a)
XS2358231798	0.6250 % SRGIM 0 5/8 06/30/31 EMTN	200	0	0	200 EUR	83.28%	166'566.00	0.02	a)
XS2358287238	0.0100 % UBS 0.01 06/29/26 EMTN	200	0	0	200 EUR	94.68%	189'368.00	0.02	a)
XS2358471246	0.5000 % YBS 0 1/2 07/01/28 EMTN	250	0	0	250 EUR	89.93%	224'827.50	0.03	a)
XS2358736051	0.4190 % CHGRID 0.419 09/08/28	300	0	0	300 EUR	89.33%	267'996.00	0.03	a)
XS2360310044	0.8000 % UC GIM 0.8 07/05/29 EMTN	300	0	0	300 EUR	91.04%	273'129.00	0.03	a)
XS2360853332	1.2880 % PRXNA 1.288 07/13/29 REGS	350	0	0	350 EUR	87.29%	305'497.50	0.04	a)
XS2360881549	0.7500 % DSVDC 0 3/4 07/05/33 EMTN	200	0	0	200 EUR	79.33%	158'652.00	0.02	a)
XS2362968906	0.1000 % WSTPNZ 0.1 07/13/27	250	0	0	250 EUR	91.70%	229'240.00	0.03	a)
XS2363117321	0.3000 % HNDA 0.3 07/07/28	400	0	0	400 EUR	89.73%	358'932.00	0.05	a)
XS2363203089	1.9850 % PRXNA 1.985 07/13/33 REGS	350	0	0	350 EUR	80.92%	283'216.50	0.04	a)
XS2363235107	3.5000 % LHAGR 3 1/2 07/14/29 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2364001078	0.6250 % AEMSPA 0 5/8 07/15/31 EMTN	200	0	0	200 EUR	81.79%	163'570.00	0.02	a)
XS2366407018	0.8000 % TMO 0.8 10/18/30	500	0	0	500 EUR	86.98%	434'885.00	0.05	a)
XS2366415110	1.1250 % TMO 1 1/8 10/18/33	500	0	0	500 EUR	82.75%	413'730.00	0.05	a)
XS2366415201	1.6250 % TMO 1 5/8 10/18/41	400	0	0	400 EUR	73.09%	292'376.00	0.04	a)
XS2366415540	2.0000 % TMO 2 10/18/51	0	300	0	300 EUR	69.09%	207'276.00	0.03	a)
XS2369906644	0.9000 % NDAQ 0.9 07/30/33	350	0	0	350 EUR	79.69%	278'908.00	0.04	a)
XS2373642102	0.5770 % BACR 0.577 08/09/29	500	0	0	500 EUR	89.33%	446'630.00	0.06	a)
XS2374594823	0.3750 % VW 0 3/8 02/12/30 EMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
XS2374595044	0.1250 % VW 0 1/8 02/12/27 EMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
XS2374595127	0.0000 % VW 0 02/12/25 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS2381261424	1.0000 % MUNRE 1 05/26/42	300	100	0	400 EUR	81.13%	324'500.00	0.04	a)
XS2381272207	1.3750 % ENBW 1 3/8 08/31/2081	0	200	0	200 EUR	88.93%	177'862.00	0.02	a)
XS2381277008	2.1250 % ENBW 2 1/8 08/31/2081	200	0	0	200 EUR	82.61%	165'222.00	0.02	a)
XS2381362966	0.2500 % BNS 0 1/4 11/01/28 EMTN	250	0	0	250 EUR	88.21%	220'527.50	0.03	a)
XS2381560411	0.2500 % ASBBNK 0 1/4 09/08/28 EMTN	300	0	0	300 EUR	88.71%	266'133.00	0.03	a)
XS2381599898	0.0500 % RBAV 0.05 09/01/27 EMTN	200	0	0	200 EUR	90.47%	180'944.00	0.02	a)
XS2381671671	0.2500 % UBS 0 1/4 09/01/28 EMTN	800	0	0	800 EUR	89.08%	712'648.00	0.09	a)
XS2381853279	0.2500 % NGGLN 0 1/4 09/01/28 EMTN	400	0	0	400 EUR	88.77%	355'064.00	0.04	a)
XS2381853436	0.7500 % NGGLN 0 3/4 09/01/33 EMTN	400	0	0	400 EUR	77.07%	308'288.00	0.04	a)
XS2382849888	0.0500 % JYBC 0.05 09/02/26 EMTN	200	0	0	200 EUR	96.38%	192'750.00	0.02	a)
XS2382950330	1.0430 % NWWG 1.043 09/14/32 EMTN	150	0	0	150 EUR	91.89%	137'829.00	0.02	a)
XS2383886947	0.0000 % LXSGR 0 09/08/27 EMTN	150	0	0	150 EUR	90.73%	136'095.00	0.02	a)
XS2383901761	0.4700 % MIZUHO 0.47 09/06/29	300	0	0	300 EUR	89.60%	268'785.00	0.03	a)
XS2384269101	0.2500 % LPTY 0 1/4 09/07/26 EMTN	300	0	0	300 EUR	94.33%	282'993.00	0.04	a)
XS2384269366	0.7500 % HEIBOS 0 3/4 09/06/29 EMTN	250	0	0	250 EUR	80.69%	201'730.00	0.03	a)
XS2384274366	0.6500 % GM 0.65 09/07/28	400	0	0	400 EUR	89.97%	359'860.00	0.05	a)
XS2384274440	0.3750 % WOWAU 0 3/8 11/15/28 EMTN	200	0	0	200 EUR	87.70%	175'398.00	0.02	a)
XS2384697830	0.5000 % PSA 0 1/2 09/09/30	250	0	250	0 EUR	0.00%	0.00	0.00	
XS2384715244	0.4500 % DXC 0.45 09/15/27 REGS	250	0	0	250 EUR	91.01%	227'532.50	0.03	a)
XS2384716721	0.9500 % DXC 0.95 09/15/31 REGS	200	0	0	200 EUR	80.11%	160'214.00	0.02	a)
XS2384723263	0.2500 % MDLZ 0 1/4 09/09/29 REGS	200	0	0	200 EUR	86.91%	173'814.00	0.02	a)
XS2384726282	0.6250 % MDLZ 0 5/8 09/09/32 REGS	200	0	0	200 EUR	81.38%	162'752.00	0.02	a)
XS2384726449	1.2500 % MDLZ 1 1/4 09/09/41 REGS	250	100	0	350 EUR	69.12%	241'927.00	0.03	a)
XS2384734542	0.2500 % NIBCAP 0 1/4 09/09/26 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS2385114298	0.6250 % CE 0 5/8 09/10/28	150	0	0	150 EUR	87.95%	131'931.00	0.02	a)
XS2385390724	0.6250 % SAUR 0 5/8 09/16/28	200	0	0	200 EUR	86.06%	172'110.00	0.02	a)
XS2385393405	1.0000 % CLNXSM 1 09/15/27 EMTN	0	400	0	400 EUR	93.42%	373'680.00	0.05	a)
XS2385790667	0.2500 % NWWIDE 0 1/4 09/14/28 EMTN	200	0	0	200 EUR	88.93%	177'868.00	0.02	a)
XS2385791046	0.6030 % SANUK 0.603 09/13/29 EMTN	300	0	0	300 EUR	89.00%	267'000.00	0.03	a)
XS2386186063	0.5000 % LLY 0 1/2 09/14/33	300	0	0	300 EUR	80.88%	242'646.00	0.03	a)
XS2386186576	1.1250 % LLY 1 1/8 09/14/51	250	0	0	250 EUR	60.86%	152'157.50	0.02	a)
XS2386220698	1.3750 % LLY 1 3/8 09/14/61	200	0	0	200 EUR	56.16%	112'312.00	0.01	a)
XS2386287689	0.7500 % BACRED 0 3/4 11/02/28 EMTN	0	250	0	250 EUR	92.60%	231'487.50	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
X52386592484	0.1250 % ADENVX 0 1/8 09/21/28 EMTN	100	0	0	100 EUR	88.85%	88'849.00	0.01	a)
X52386592567	0.5000 % ADENVX 0 1/2 09/21/31 EMTN	200	0	0	200 EUR	81.91%	163'826.00	0.02	a)
X52386877133	0.2500 % ESSITY 0 1/4 09/15/29 EMTN	0	100	0	100 EUR	87.04%	87'037.00	0.01	a)
X52387052744	0.8750 % CASTSS 0 7/8 09/17/29 EMTN	250	0	0	250 EUR	85.12%	212'805.00	0.03	a)
X52387060259	0.6700 % NWG 0.67 09/14/29	300	0	0	300 EUR	89.66%	268'992.00	0.03	a)
X52387735470	0.8750 % DSVDC 0 7/8 09/17/36 EMTN	150	0	0	150 EUR	73.59%	110'382.00	0.01	a)
X52388182573	0.5000 % SKGID 0 1/2 09/22/29	0	150	0	150 EUR	87.31%	130'968.00	0.02	a)
X52388183381	1.0000 % SKGID 1 09/22/33	0	200	0	200 EUR	81.33%	162'650.00	0.02	a)
X52388449758	0.5000 % NNGRNV 0 1/2 09/21/28 EMTN	100	0	0	100 EUR	89.75%	89'754.00	0.01	a)
X52388491289	0.6410 % HSBC 0.641 09/24/29	200	0	0	200 EUR	89.41%	178'818.00	0.02	a)
X52388557998	1.4670 % BPLN 1.467 09/21/41	300	0	0	300 EUR	69.57%	208'719.00	0.03	a)
X52389343380	0.5000 % ABNAV 0 1/2 09/23/29 EMTN	300	0	0	300 EUR	86.69%	260'073.00	0.03	a)
X52389353264	0.7500 % GS 0 3/4 03/23/32 EMTN	400	0	0	400 EUR	82.18%	328'724.00	0.04	a)
X52389688107	0.3750 % VITRRA 0 3/8 09/24/25 EMTN	200	0	0	200 EUR	96.60%	193'202.00	0.02	a)
X52389688875	1.0000 % VITRRA 1 09/24/28 EMTN	250	0	0	250 EUR	90.66%	226'657.50	0.03	a)
X52389757944	0.2000 % ANZNZ 0.2 09/23/27 EMTN	300	0	0	300 EUR	91.49%	274'470.00	0.03	a)
X52390400633	0.2500 % ENELIM 0 05/28/26 EMTN	200	0	0	200 EUR	95.28%	190'562.00	0.02	a)
X52390400716	0.6250 % ENELIM 0 3/8 05/28/29 EMTN	250	0	0	250 EUR	88.60%	221'510.00	0.03	a)
X52390400807	0.8750 % ENELIM 0 7/8 09/28/34 EMTN	500	0	0	500 EUR	76.73%	383'650.00	0.05	a)
X52390506546	0.3750 % INTNED 0 3/8 09/29/28	500	0	0	500 EUR	91.38%	456'875.00	0.06	a)
X52390530330	0.6250 % CTPNV 0 5/8 09/27/26 EMTN	150	0	150	0 EUR	0.00%	0.00	0.00	
X52390546849	1.5000 % CTPNV 1 1/2 09/27/31 EMTN	200	0	0	200 EUR	84.44%	168'872.00	0.02	a)
X52391430837	0.8750 % AUSGF 0 7/8 10/07/31 EMTN	150	0	0	150 EUR	82.63%	123'951.00	0.02	a)
X52391861064	0.3750 % LIN 0 3/8 09/30/33	100	0	0	100 EUR	78.46%	78'458.00	0.01	a)
X52391865305	1.0000 % LIN 1 09/30/51 EMTN	300	0	0	300 EUR	57.41%	172'230.00	0.02	a)
X52393080077	0.2500 % NYLIFE 0 1/4 10/04/28 GMTN	200	0	0	200 EUR	89.29%	178'586.00	0.02	a)
X52393236000	0.2500 % MCD 0 1/4 10/04/28 GMTN	150	0	0	150 EUR	89.31%	133'966.50	0.02	a)
X52393236695	0.8750 % MCD 0 7/8 10/04/33 GMTN	250	0	0	250 EUR	80.44%	201'107.50	0.03	a)
X52393323071	0.8000 % AGCO 0.8 10/06/28	200	0	0	200 EUR	89.15%	178'304.00	0.02	a)
X52394063437	0.5000 % BNRGR 0 1/2 10/06/29 EMTN	0	200	0	200 EUR	86.68%	173'362.00	0.02	a)
X52397239000	0.2500 % HEIBOS 0 1/4 10/13/24 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
X52397252011	1.6250 % HEIBOS 1 5/8 10/13/31 EMTN	250	0	0	250 EUR	78.30%	195'740.00	0.02	a)
X52397252102	1.0000 % HEIBOS 1 04/13/28 EMTN	100	0	0	100 EUR	86.77%	86'770.00	0.01	a)
X52397357463	0.9000 % CBREGI 0.9 10/12/29	200	0	0	200 EUR	87.06%	174'128.00	0.02	a)
X52397367421	0.7500 % PEP 0 3/4 10/14/33	600	0	0	600 EUR	81.21%	487'236.00	0.06	a)
X52398710546	0.7500 % VESTNL 0 3/4 10/18/31 EMTN	150	0	0	150 EUR	81.96%	122'937.00	0.02	a)
X52398807383	0.5000 % FINBAN 0 1/2 10/21/27	200	0	0	200 EUR	93.97%	187'936.00	0.02	a)
X52399154181	0.9540 % WESAU 0.954 10/21/33 EMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
X52399933386	1.0000 % HERIM 1 04/25/34 EMTN	150	0	0	150 EUR	77.33%	115'995.00	0.01	a)
X52400296773	0.7500 % FNMIM 0 3/4 10/20/26 EMTN	250	0	0	250 EUR	94.47%	236'162.50	0.03	a)
X52400445289	0.5000 % DELL 0 1/2 10/27/26 EMTN	150	0	0	150 EUR	94.50%	141'751.50	0.02	a)
X52401704189	1.2500 % AXACOR 1 1/4 04/26/30	200	0	0	200 EUR	87.08%	174'162.00	0.02	a)
X52402178300	0.7500 % CKHH 0 3/4 11/02/29	200	0	0	200 EUR	86.82%	173'640.00	0.02	a)
X52402178565	1.0000 % CKHH 1 11/02/33	150	0	0	150 EUR	79.03%	118'542.00	0.01	a)
X52403444677	0.5000 % NDAFH 0 1/2 11/02/28 EMTN	350	0	0	350 EUR	89.36%	312'760.00	0.04	a)
X52403533263	1.0000 % AEMSPA 1 11/02/33 EMTN	200	0	0	200 EUR	78.57%	157'146.00	0.02	a)
X52404027935	0.2500 % SWEDA 0 1/4 11/02/26 GMTN	350	0	0	350 EUR	94.31%	330'099.00	0.04	a)
X52404028230	1.1020 % MS 1.102 04/29/33 GMTN	400	0	0	400 EUR	83.60%	334'400.00	0.04	a)
X52404213485	0.3500 % PG 0.35 05/05/30	100	0	0	100 EUR	86.69%	86'689.00	0.01	a)
X52404214020	0.9000 % PG 0.9 11/04/41	160	0	0	160 EUR	67.93%	108'680.00	0.01	a)
X52404629235	0.1250 % SHBASS 0 1/8 11/03/26 EMTN	300	0	0	300 EUR	93.84%	281'526.00	0.04	a)
X52404642923	0.8750 % GS 0 7/8 05/09/29 EMTN	274	0	0	274 EUR	89.40%	244'942.30	0.03	a)
X52404651163	1.0000 % SANTAN 1 11/04/31 EMTN	400	0	0	400 EUR	84.91%	339'624.00	0.04	a)
X52405390043	0.5000 % SYDBDC 0 1/2 11/10/26 GMTN	200	0	0	200 EUR	96.38%	192'750.00	0.02	a)
X52405467528	0.1250 % GIS 0 1/8 11/15/25	200	0	0	200 EUR	96.21%	192'428.00	0.02	a)
X52405855375	1.5750 % IBESM 1.575 PERP	200	0	0	200 EUR	92.35%	184'704.00	0.02	a)
X52405875480	0.3000 % CL 0.3 11/10/29 EMTN	200	0	0	200 EUR	88.22%	176'430.00	0.02	a)
X52406010285	0.2500 % SRBANK 0 1/4 11/09/26 EMTN	0	150	0	150 EUR	94.02%	141'033.00	0.02	a)
X52406890066	0.8750 % KPN 0 7/8 11/15/33 GMTN	400	0	0	400 EUR	79.88%	319'520.00	0.04	a)
X52406914346	0.3180 % OTIS 0.318 12/15/26	300	0	0	300 EUR	93.92%	281'748.00	0.04	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
XS2406915236	0.9340 % OTIS 0.934 12/15/31	200	0	0	200 EUR	84.30%	168'600.00	0.02	a)
XS2407010656	0.6250 % JDEPNA 0 5/8 02/09/28 EMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
XS2407357768	0.1250 % NWWG 0 1/8 11/12/25 EMTN	350	0	0	350 EUR	96.21%	336'738.50	0.04	a)
XS2407529309	1.0000 % INTNED 1 11/16/32	300	0	0	300 EUR	91.38%	274'125.00	0.03	a)
XS2407914394	0.0000 % TMO 0 11/18/25	200	0	0	200 EUR	96.20%	192'390.00	0.02	a)
XS2407955827	0.5000 % HENKEL 0 1/2 11/17/32 EMTN	200	0	0	200 EUR	82.97%	165'944.00	0.02	a)
XS2407969885	0.8000 % STANLN 0.8 11/17/29	200	0	0	200 EUR	89.48%	178'956.00	0.02	a)
XS2407985220	0.0000 % STEDIN 0 11/16/26 EMTN	150	0	0	150 EUR	93.41%	140'107.50	0.02	a)
XS2408458730	2.8750 % LHAGR 2 7/8 05/16/27 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS2409134371	0.2500 % JYBC 0 1/4 02/17/28 EMTN	200	0	0	200 EUR	93.25%	186'500.00	0.02	a)
XS2410368042	0.7500 % MAERSK 0 3/4 11/25/31 EMTN	200	0	0	200 EUR	83.60%	167'194.00	0.02	a)
XS2411135150	0.9500 % ONTTFT 0.95 11/24/51 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2411166973	0.8750 % NNGRNV 0 7/8 11/23/31 EMTN	250	0	0	250 EUR	84.23%	210'577.50	0.03	a)
XS2411241693	1.7500 % TALANX 1 3/4 12/01/42	200	100	0	300 EUR	85.00%	255'000.00	0.03	a)
XS2411311579	0.0820 % NTT 0.082 12/13/25 EMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
XS2411311652	0.3990 % NTT 0.399 12/13/28 EMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
XS2411720233	0.3750 % SANDSS 0 3/8 11/25/28 EMTN	200	0	0	200 EUR	89.22%	178'448.00	0.02	a)
XS2412267358	1.0000 % ATIM 1 11/25/26 EMTN	250	0	0	250 EUR	95.20%	237'990.00	0.03	a)
XS2412267515	1.5000 % ATIM 1 1/2 01/25/30 EMTN	400	0	0	400 EUR	89.35%	357'400.00	0.05	a)
XS2412267788	2.3750 % ATIM 2 3/8 11/25/33 EMTN	300	0	0	300 EUR	85.99%	257'979.00	0.03	a)
XS2413697140	0.8750 % INTNED 0 7/8 11/29/30 EMTN	200	100	0	300 EUR	87.38%	262'125.00	0.03	a)
XS2414830963	0.8750 % KYGID 0 7/8 12/01/31	200	100	0	300 EUR	85.26%	255'771.00	0.03	a)
XS2415386726	0.6250 % LXSGR 0 5/8 12/01/29 EMTN	200	0	0	200 EUR	85.01%	170'022.00	0.02	a)
XS2416413339	0.3750 % RABOBK 0 3/8 12/01/27 GMTN	300	0	0	300 EUR	94.00%	282'000.00	0.04	a)
XS2421006201	0.4270 % WSTPNZ 0.427 12/14/26 EMTN	200	0	0	200 EUR	94.04%	188'084.00	0.02	a)
XS2421195848	0.3750 % ARNDTN 0 3/8 04/15/27 EMTN	0	400	0	400 EUR	90.17%	360'676.00	0.05	a)
XS2428716000	1.3750 % DLR 1 3/8 07/18/32	150	0	0	150 EUR	83.14%	124'711.50	0.02	a)
XS2430284930	0.4400 % TOYOTA 0.44 01/13/28 EMTN	200	0	0	200 EUR	91.53%	183'068.00	0.02	a)
XS2430287362	2.0850 % PRXNA 2.085 01/19/30 REGS	250	0	0	250 EUR	89.31%	223'275.00	0.03	a)
XS2430287875	2.7780 % PRXNA 2.778 01/19/34 REGS	250	0	0	250 EUR	85.29%	213'222.50	0.03	a)
XS2430951660	0.8770 % BACR 0.877 01/28/28	200	200	0	400 EUR	94.26%	377'032.00	0.05	a)
XS2430998893	0.8750 % BBVASM 0 7/8 01/14/29	300	0	0	300 EUR	92.38%	277'125.00	0.04	a)
XS2431029441	1.8750 % AXASA 1 7/8 07/10/42 EMTN	400	0	0	400 EUR	85.13%	340'500.00	0.04	a)
XS2431319107	2.0000 % LOGICR 2 01/17/34 EMTN	200	0	0	200 EUR	82.83%	165'666.00	0.02	a)
XS2431320378	1.0000 % BACRED 1 07/17/29 EMTN	0	100	0	100 EUR	91.38%	91'377.00	0.01	a)
XS2432130610	2.0000 % TTEFP 2 PERP	200	100	0	300 EUR	95.00%	285'000.00	0.04	a)
XS2432131188	3.2500 % TTEFP 3 1/4 PERP	200	0	0	200 EUR	87.50%	175'000.00	0.02	a)
XS2432162654	1.7500 % CPIPGR 1 3/4 01/14/30 EMTN	250	0	0	250 EUR	77.95%	194'875.00	0.02	a)
XS2432293673	0.2500 % ENELIM 0 1/4 11/17/25	200	0	0	200 EUR	96.72%	193'442.00	0.02	a)
XS2432293756	0.8750 % ENELIM 0 7/8 01/17/31 EMTN	200	0	0	200 EUR	85.78%	171'568.00	0.02	a)
XS2432293913	1.2500 % ENELIM 1 1/4 01/17/35 EMTN	250	0	0	250 EUR	79.83%	199'570.00	0.03	a)
XS2432361421	0.8750 % NIBCAP 0 7/8 06/24/27 EM7N	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2432502008	0.5000 % TD 0 1/2 01/18/27 EMTN	300	0	0	300 EUR	93.89%	281'682.00	0.04	a)
XS2432530637	0.5000 % SANSCF 0 1/2 01/14/27 EMTN	300	0	0	300 EUR	93.99%	281'964.00	0.04	a)
XS2432544349	1.0000 % ESBIRE 1 07/19/34 EMTN	200	0	0	200 EUR	80.08%	160'156.00	0.02	a)
XS2432565005	1.0000 % BALDER 1 01/18/27 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS2432565187	2.0000 % BALDER 2 01/18/31	0	200	200	0 EUR	0.00%	0.00	0.00	
XS2432567555	0.3750 % DNBNO 0 3/8 01/18/28 EMTN	300	0	0	300 EUR	93.63%	280'875.00	0.04	a)
XS2433135543	1.4750 % HITTFP 1.475 01/18/31 EMTN	200	0	0	200 EUR	87.28%	174'558.00	0.02	a)
XS2433139966	0.9250 % UCGIM 0.925 01/18/28 EMTN	350	0	0	350 EUR	94.79%	331'775.50	0.04	a)
XS2433141947	1.6250 % UCGIM 1 5/8 01/18/32 EMTN	200	0	0	200 EUR	87.56%	175'112.00	0.02	a)
XS2433206740	0.9430 % MQGAU 0.943 01/19/29	150	0	0	150 EUR	90.22%	135'330.00	0.02	a)
XS2433211310	0.7500 % SRGIM 0 3/4 06/20/29 EMTN	250	0	0	250 EUR	89.01%	222'525.00	0.03	a)
XS2433226854	1.2500 % SRGIM 1 1/4 06/20/34 EMTN	150	0	0	150 EUR	80.86%	121'282.50	0.02	a)
XS2433244089	0.1250 % EOANGR 0 1/8 01/18/26 EMTN	400	0	0	400 EUR	96.04%	384'160.00	0.05	a)
XS2433244246	0.8750 % EOANGR 0 7/8 10/18/34 EMTN	300	0	0	300 EUR	79.05%	237'153.00	0.03	a)
XS2434506320	1.0000 % RABOBK 1 01/19/34 GMTN	300	0	0	300 EUR	80.04%	240'114.00	0.03	a)
XS2434701616	1.6250 % ATOSTR 1 5/8 01/25/28 EMTN	140	0	0	140 EUR	94.23%	131'923.40	0.02	a)
XS2434702424	0.6250 % CABKSM 0 5/8 01/21/28 EMTN	200	0	0	200 EUR	94.25%	188'500.00	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
XS2434702853	2.2500 % ATOSTR 2 1/4 01/25/32 EMTN	150	0	0	150 EUR	88.67%	132'997.50	0.02	a)
XS2434710872	1.0540 % NGGLN 1.054 01/20/31 EMTN	200	0	0	200 EUR	85.65%	171'296.00	0.02	a)
XS2434787235	1.2500 % ABNANV 1 1/4 01/20/34 EMTN	300	0	0	300 EUR	82.01%	246'033.00	0.03	a)
XS2435603571	0.6250 % HEIBOS 0 5/8 07/24/25 EMTN	0	200	0	200 EUR	96.02%	192'034.00	0.02	a)
XS2436807866	0.8750 % PTHREE 0 7/8 01/26/26 EMTN	150	0	150	0 EUR	0.00%	0.00	0.00	
XS2436807940	1.6250 % PTHREE 1 5/8 01/26/29 EMTN	150	0	150	0 EUR	0.00%	0.00	0.00	
XS2437854487	2.3750 % TRNIM 2 3/8 PERP	250	0	0	250 EUR	94.18%	235'452.50	0.03	a)
XS2438026366	1.2500 % THAMES 1 1/4 01/31/32 EMTN	0	200	0	200 EUR	70.02%	140'036.00	0.02	a)
XS2438616240	0.8750 % VW 0 7/8 01/31/28 EMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
XS2439004412	1.0000 % PLD 1 02/08/29 EMTN	0	150	0	150 EUR	90.48%	135'714.00	0.02	a)
XS2439004685	1.5000 % PLD 1 1/2 02/08/34	0	200	0	200 EUR	82.92%	165'844.00	0.02	a)
XS2440678915	0.6250 % VLVY 0 5/8 02/14/25 EMTN	100	0	0	100 EUR	98.66%	98'664.00	0.01	a)
XS2440690456	0.7500 % ATCOA 0 3/4 02/08/32 EMTN	200	0	0	200 EUR	84.03%	168'060.00	0.02	a)
XS2441244535	0.7500 % NOVOB 0 3/4 03/31/25 EMTN	150	0	0	150 EUR	98.39%	147'586.50	0.02	a)
XS2441247041	1.3750 % NOVOB 1 3/8 03/31/30 EMTN	150	0	0	150 EUR	91.93%	137'898.00	0.02	a)
XS2441296923	0.5000 % SCBNOR 0 1/2 08/11/25 EMTN	200	0	0	200 EUR	97.22%	194'446.00	0.02	a)
XS2441552192	1.2500 % GS 1 1/4 02/07/29 EMTN	350	0	0	350 EUR	91.66%	320'792.50	0.04	a)
XS2441574089	1.1250 % ERICB 1 1/8 02/08/27 EMTN	300	0	0	300 EUR	94.87%	284'601.00	0.04	a)
XS2442764747	0.8750 % IBM 0 7/8 02/09/30 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2442765124	1.2500 % IBM 1 1/4 02/09/34 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS2443438051	1.3750 % DANBNK 1 3/8 02/17/27 EMTN	200	0	0	200 EUR	97.13%	194'250.00	0.02	a)
XS2443485565	1.3000 % SWEDA 1.3 02/17/27 GMTN	200	0	0	200 EUR	95.46%	190'914.00	0.02	a)
XS2443749648	2.7500 % TELIAS 2 3/4 06/30/2083	200	0	0	200 EUR	95.00%	190'000.00	0.02	a)
XS2443893255	1.1250 % NDAFH 1 1/8 02/16/27 EMTN	300	0	0	300 EUR	95.37%	286'110.00	0.04	a)
XS2443920249	1.2500 % INTNED 1 1/4 02/16/27 GMTN	500	0	0	500 EUR	97.00%	485'000.00	0.06	a)
XS2443920751	1.7500 % INTNED 1 3/4 02/16/31	500	0	0	500 EUR	90.88%	454'375.00	0.06	a)
XS2443921056	0.6250 % IFXGR 0 5/8 02/17/25	100	0	0	100 EUR	98.64%	98'641.00	0.01	a)
XS2444263102	1.5600 % EXPNLN 1.56 05/16/31 EMTN	0	100	0	100 EUR	90.31%	90'306.00	0.01	a)
XS2444424639	1.0000 % GM 1 02/24/25 EMTN	200	0	0	200 EUR	98.71%	197'424.00	0.02	a)
XS2445374213	1.2060 % BJASST 1.206 02/23/25	300	0	0	300 EUR	98.17%	294'501.00	0.04	a)
XS2446386356	2.1030 % MS 2.103 05/08/26	500	0	500	0 EUR	0.00%	0.00	0.00	
XS2446386430	2.9500 % MS 2.95 05/07/32 GMTN	500	0	0	500 EUR	96.49%	482'465.00	0.06	a)
XS2446843430	0.6250 % SIEGR 0 5/8 02/25/27 EMTN	100	0	0	100 EUR	94.58%	94'578.00	0.01	a)
XS2446844594	1.0000 % SIEGR 1 02/25/30	300	0	0	300 EUR	90.06%	270'171.00	0.03	a)
XS2446846888	1.2500 % SIEGR 1 1/4 02/25/35 EMTN	200	0	0	200 EUR	82.57%	165'142.00	0.02	a)
XS2447561403	0.5000 % BMW 0 1/2 02/22/25 EMTN	150	0	0	150 EUR	98.55%	147'825.00	0.02	a)
XS2447564332	1.0000 % BMW 1 05/22/28 EMTN	250	0	0	250 EUR	92.88%	232'195.00	0.03	a)
XS2447983813	1.3750 % SHBASS 1 3/8 02/23/29 EMTN	300	0	0	300 EUR	92.39%	277'155.00	0.04	a)
XS2448001813	1.0990 % WSTPNZ 1.099 03/24/26 EMTN	250	0	0	250 EUR	96.85%	242'125.00	0.03	a)
XS2448014808	1.0000 % MA 1 02/22/29	350	0	0	350 EUR	92.48%	323'662.50	0.04	a)
XS2449330179	1.1250 % NOVOB 1 1/8 09/30/27 EMTN	150	0	0	150 EUR	94.95%	142'426.50	0.02	a)
XS2449911143	1.3750 % NWG 1 3/8 03/02/27 EMTN	350	0	0	350 EUR	96.03%	336'098.00	0.04	a)
XS2449928543	1.5000 % VWSDC 1 1/2 06/15/29 EMTN	200	0	0	200 EUR	91.68%	183'366.00	0.02	a)
XS2449929517	2.0000 % VWSDC 2 06/15/34 EMTN	200	0	0	200 EUR	86.07%	172'134.00	0.02	a)
XS2450200741	1.2500 % UNANA 1 1/4 02/28/31 EMTN	250	0	0	250 EUR	89.82%	224'555.00	0.03	a)
XS2450200824	0.7500 % UNANA 0 3/4 02/28/26 EMTN	150	0	0	150 EUR	96.79%	145'179.00	0.02	a)
XS2451372499	1.2500 % AYVFP 1 1/4 03/02/26 EMTN	200	0	0	200 EUR	97.05%	194'104.00	0.02	a)
XS2455983861	1.3750 % IBESM 1 3/8 03/11/32 EMTN	300	0	0	300 EUR	88.36%	265'068.00	0.03	a)
XS2456247605	0.7500 % BASGR 0 3/4 03/17/26 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS2456247787	1.5000 % BASGR 1 1/2 03/17/31	100	0	100	0 EUR	0.00%	0.00	0.00	
XS2457496359	1.5000 % AEMSPA 1 1/2 03/16/28 EMTN	150	0	0	150 EUR	94.75%	142'131.00	0.02	a)
XS2458285355	1.3750 % DSVDC 1 3/8 03/16/30 EMTN	180	0	0	180 EUR	89.99%	161'980.20	0.02	a)
XS2459163619	1.7500 % LXSGR 1 3/4 03/22/28 EMTN	300	0	0	300 EUR	93.89%	281'661.00	0.04	a)
XS2459544339	1.8750 % EDPL 1 7/8 09/21/29 EMTN	400	0	0	400 EUR	93.43%	373'700.00	0.05	a)
XS2461234622	1.9630 % JPM 1.963 03/23/30 EMTN	900	0	0	900 EUR	94.17%	847'512.00	0.11	a)
XS2461785185	2.0000 % CASTSS 2 03/24/25 EMTN	200	0	0	200 EUR	98.80%	197'596.00	0.02	a)
XS2462321212	0.8750 % NESNVX 0 7/8 03/29/27 EMTN	150	0	0	150 EUR	95.45%	143'170.50	0.02	a)
XS2462321303	1.2500 % NESNVX 1 1/4 03/29/31 EMTN	250	0	0	250 EUR	90.47%	226'165.00	0.03	a)
XS2462321485	1.5000 % NESNVX 1 1/2 03/29/35 EMTN	250	0	0	250 EUR	85.13%	212'835.00	0.03	a)
XS2462324745	1.2500 % HLNLN 1 1/4 03/29/26 EMTN	350	0	350	0 EUR	0.00%	0.00	0.00	

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
XS2462324828	1.7500 % HLNLN 1 3/4 03/29/30 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2462325122	2.1250 % HLNLN 2 1/8 03/29/34 EMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
XS2462466611	1.5000 % AKZANA 1 1/2 03/28/28 EMTN	250	0	0	250 EUR	93.92%	234'797.50	0.03	a)
XS2462468740	2.0000 % AKZANA 2 03/28/32 EMTN	200	0	0	200 EUR	90.03%	180'060.00	0.02	a)
XS2463505581	0.8750 % EOANGR 0 7/8 01/08/25 EMTN	500	0	500	0 EUR	0.00%	0.00	0.00	
XS2463518998	1.6250 % EOANGR 1 5/8 03/29/31 EMTN	450	0	0	450 EUR	90.56%	407'506.50	0.05	a)
XS2463961248	1.3750 % LIN 1 3/8 03/31/31 EMTN	300	0	0	300 EUR	89.59%	268'755.00	0.03	a)
XS2463961677	1.6250 % LIN 1 5/8 03/31/35	200	0	0	200 EUR	84.22%	168'436.00	0.02	a)
XS2464405229	2.2500 % AIB 2 1/4 04/04/28 EMTN	350	0	0	350 EUR	97.04%	339'629.50	0.04	a)
XS2464732770	2.7500 % STLA 2 3/4 04/01/32 EMTN	200	200	0	400 EUR	93.37%	373'468.00	0.05	a)
XS2465984107	1.6310 % MIZUHO 1.631 04/08/27 EMTN	200	0	0	200 EUR	96.08%	192'160.00	0.02	a)
XS2465984289	1.8750 % BKIR 1 7/8 06/05/26 EMTN	400	0	400	0 EUR	0.00%	0.00	0.00	
XS2465984529	2.0960 % MIZUHO 2.096 04/08/32 EMTN	200	100	0	300 EUR	90.40%	271'188.00	0.03	a)
XS2466172363	1.6250 % DTRGR 1 5/8 04/06/27 EMTN	200	0	0	200 EUR	96.33%	192'656.00	0.02	a)
XS2466350993	1.9520 % TD 1.952 04/08/30 EMTN	500	0	0	500 EUR	92.28%	461'385.00	0.06	a)
XS2466358111	1.1250 % CADEPO 1 1/8 04/06/27 REGS	600	0	0	600 EUR	96.00%	575'970.00	0.07	a)
XS2466368938	1.5000 % DGELN 1 1/2 06/08/29 EMTN	250	0	0	250 EUR	93.28%	233'207.50	0.03	a)
XS2466401572	1.8750 % DGELN 1 7/8 06/08/34	300	0	0	300 EUR	87.95%	263'844.00	0.03	a)
XS2468223107	5.8000 % ASSGEN 5.8 07/06/32 EMTN	200	0	0	200 EUR	110.07%	220'132.00	0.03	a)
XS2468378059	1.6250 % CABKSM 1 5/8 04/13/26 GMTN	400	0	400	0 EUR	0.00%	0.00	0.00	
XS2468979302	3.1250 % CETIN 3 1/8 04/14/27 EMTN	250	0	0	250 EUR	98.11%	245'265.00	0.03	a)
XS2472603740	2.1250 % RY 2 1/8 04/26/29 EMTN	400	0	0	400 EUR	95.34%	381'352.00	0.05	a)
XS2472845911	1.7500 % SPOLNO 1 3/4 04/27/27 EMTN	200	0	0	200 EUR	96.41%	192'820.00	0.02	a)
XS2473346299	2.0000 % NWISE 2 04/28/27	200	0	0	200 EUR	97.25%	194'496.00	0.02	a)
XS2473687106	2.2500 % ASML 2 1/4 05/17/32	200	0	0	200 EUR	95.16%	190'326.00	0.02	a)
XS2473715675	2.7500 % BMO 2 3/4 06/15/27 EMTN	250	0	0	250 EUR	98.68%	246'707.50	0.03	a)
XS2475513953	1.8500 % ONTTFT 1.85 05/03/32 REGS	400	0	400	0 EUR	0.00%	0.00	0.00	
XS2475919663	2.5000 % ELTLX 2 1/2 05/18/30 EMTN	200	0	0	200 EUR	94.80%	189'606.00	0.02	a)
XS2475954579	1.8750 % PHIANA 1 7/8 05/05/27 EMTN	250	0	0	250 EUR	96.67%	241'685.00	0.03	a)
XS2475955543	2.6250 % PHIANA 2 5/8 05/05/33 EMTN	200	0	0	200 EUR	91.69%	183'386.00	0.02	a)
XS2475958059	2.1250 % PHIANA 2 1/8 11/05/29 EMTN	200	0	0	200 EUR	94.31%	188'614.00	0.02	a)
XS2478685931	2.2500 % UPMFH 2 1/4 05/23/29 EMTN	150	0	0	150 EUR	95.90%	143'851.50	0.02	a)
XS2479941499	1.5000 % V 1 1/2 06/15/26	500	0	0	500 EUR	97.60%	488'010.00	0.06	a)
XS2479941572	2.0000 % V 2 06/15/29	400	0	0	400 EUR	96.07%	384'296.00	0.05	a)
XS2479942034	2.3750 % V 2 3/8 06/15/34	200	0	0	200 EUR	93.57%	187'142.00	0.02	a)
XS2480958904	1.6250 % VLVY 1 5/8 09/18/25 EMTN	100	0	0	100 EUR	98.24%	98'235.00	0.01	a)
XS2481287634	2.7500 % INVSA 2 3/4 06/10/32	200	0	0	200 EUR	96.57%	193'146.00	0.02	a)
XS2481287808	2.2500 % COLOBD 2 1/4 05/19/27 EMTN	0	250	0	250 EUR	97.77%	244'425.00	0.03	a)
XS2481288525	2.7500 % COLOBD 2 3/4 05/19/30 EMTN	0	200	0	200 EUR	97.41%	194'820.00	0.02	a)
XS2481498173	1.7500 % UNANA 1 3/4 11/16/28 EMTN	100	0	0	100 EUR	95.56%	95'557.00	0.01	a)
XS2481498256	2.2500 % UNANA 2 1/4 05/16/34 EMTN	300	0	0	300 EUR	92.85%	278'556.00	0.04	a)
XS2482618464	2.5000 % NDAFH 2 1/2 05/23/29 EMTN	300	0	0	300 EUR	96.75%	290'250.00	0.04	a)
XS2482872251	2.8750 % FREGR 2 7/8 05/24/30 EMTN	150	0	0	150 EUR	96.83%	145'251.00	0.02	a)
XS2483607474	2.1250 % INTNED 2 1/8 05/23/26 EMTN	400	0	400	0 EUR	0.00%	0.00	0.00	
XS2484340075	2.7500 % PPG 2 3/4 06/01/29	250	0	0	250 EUR	97.77%	244'427.50	0.03	a)
XS2484586669	1.7500 % MET 1 3/4 05/25/25 EMTN	150	0	0	150 EUR	98.79%	148'189.50	0.02	a)
XS2484587048	2.5920 % TELEFO 2.592 05/25/31 EMTN	300	0	0	300 EUR	95.12%	285'369.00	0.04	a)
XS2485152362	2.1000 % SWEDA 2.1 05/25/27 EMTN	250	0	0	250 EUR	97.73%	244'317.50	0.03	a)
XS2485162163	2.2500 % EVKGR 2 1/4 09/25/27 EMTN	0	200	0	200 EUR	97.29%	194'576.00	0.02	a)
XS2485259241	1.7500 % BBVASM 1 3/4 11/26/25 GMTN	400	0	0	400 EUR	98.04%	392'144.00	0.05	a)
XS2485265214	3.1250 % PRIFII 3 1/8 06/01/31 EMTN	200	0	0	200 EUR	96.41%	192'826.00	0.02	a)
XS2485360981	2.5000 % HERIM 2 1/2 05/25/29 EMTN	300	0	0	300 EUR	96.87%	290'598.00	0.04	a)
XS2486092492	1.6250 % DNBNO 1 5/8 05/31/26 EMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
XS2486285294	2.3750 % MCD 2 3/8 05/31/29 GMTN	400	0	0	400 EUR	96.74%	386'948.00	0.05	a)
XS2486285377	3.0000 % MCD 3 05/31/34 GMTN	100	100	0	200 EUR	96.02%	192'040.00	0.02	a)
XS2486461523	3.2450 % NGGLN 3.245 03/30/34 EMTN	200	0	0	200 EUR	94.88%	189'762.00	0.02	a)
XS2486589596	3.0190 % HSBC 3.019 06/15/27	600	0	0	600 EUR	99.39%	596'310.00	0.08	a)
XS2486839298	2.3750 % ALCSW 2 3/8 05/31/28	200	0	0	200 EUR	97.16%	194'320.00	0.02	a)
XS2486857431	3.2500 % SHBASS 3 1/4 06/01/33	200	0	0	200 EUR	98.13%	196'250.00	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
XS2487016250	2.3750 % STEDIN 2 3/8 06/03/30 EMTN	150	0	0	150 EUR	95.59%	143'388.00	0.02	a)
XS2487052487	4.2500 % AXASA 4 1/4 03/10/43 EMTN	400	0	0	400 EUR	99.88%	399'500.00	0.05	a)
XS2487054004	2.3750 % ABNANV 2 3/8 06/01/27 EMTN	200	0	0	200 EUR	98.06%	196'126.00	0.02	a)
XS2487054939	3.0000 % ABNANV 3 06/01/32 EMTN	300	0	0	300 EUR	96.11%	288'342.00	0.04	a)
XS2487667276	2.8850 % BACR 2.885 01/31/27 EMTN	150	0	0	150 EUR	99.46%	149'185.50	0.02	a)
XS2488809612	4.3750 % NOKIA 4 3/8 08/21/31 EMTN	170	0	0	170 EUR	102.82%	174'787.20	0.02	a)
XS2489138789	3.2500 % URENCO 3 1/4 06/13/32 EMTN	200	0	0	200 EUR	98.72%	197'442.00	0.02	a)
XS2489287354	2.1250 % SANDSS 2 1/8 06/07/27 EMTN	150	0	0	150 EUR	97.40%	146'103.00	0.02	a)
XS2489772991	4.5000 % HESLAN 4 1/2 09/15/32 EMTN	0	200	0	200 EUR	97.88%	195'750.00	0.02	a)
XS2489775580	3.5000 % SESGFP 3 1/2 01/14/29 EMTN	300	0	0	300 EUR	98.05%	294'144.00	0.04	a)
XS2489982293	3.5560 % MUF3 3.556 06/15/32 EMTN	300	0	0	300 EUR	101.61%	304'830.00	0.04	a)
XS2490471807	2.2500 % ORSTED 2 1/4 06/14/28 EMTN	0	200	0	200 EUR	96.57%	193'142.00	0.02	a)
XS2490472102	2.8750 % ORSTED 2 7/8 06/14/33 EMTN	250	0	0	250 EUR	95.29%	238'235.00	0.03	a)
XS2491029208	1.8750 % MRKGR 1 7/8 06/15/26 EMTN	0	200	0	200 EUR	97.89%	195'780.00	0.02	a)
XS2491029380	2.3750 % MRKGR 2 3/8 06/15/30 EMTN	200	0	0	200 EUR	96.23%	192'454.00	0.02	a)
XS2491542374	3.1250 % BASGR 3 1/8 06/29/28 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2491542457	3.7500 % BASGR 3 3/4 06/29/32 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS2491664137	4.0000 % ERFFP 4 07/06/29	200	0	0	200 EUR	99.67%	199'336.00	0.03	a)
XS2491738949	3.7500 % VW 3 3/4 09/28/27	300	0	300	0 EUR	0.00%	0.00	0.00	
XS2491963638	3.6250 % AIB 3 5/8 07/04/26	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2494945939	3.8750 % RTOLN 3 7/8 06/27/27 EMTN	300	0	0	300 EUR	101.34%	304'020.00	0.04	a)
XS2494946820	4.3750 % RTOLN 4 3/8 06/27/30 EMTN	200	0	0	200 EUR	103.38%	206'764.00	0.03	a)
XS2495084621	5.6250 % CESDRA 5 5/8 10/12/27	200	0	0	200 EUR	105.19%	210'388.00	0.03	a)
XS2496028502	2.7500 % BRITEL 2 3/4 08/30/27 EMTN	0	250	0	250 EUR	98.97%	247'435.00	0.03	a)
XS2496028924	3.3750 % BRITEL 3 3/8 08/30/32 EMTN	0	150	0	150 EUR	99.09%	148'635.00	0.02	a)
XS2497520887	5.3370 % CE 5.337 01/19/29	200	0	0	200 EUR	105.51%	211'014.00	0.03	a)
XS2498554992	4.0000 % AYVFP 4 07/05/27 EMTN	200	0	0	200 EUR	102.00%	203'992.00	0.03	a)
XS2502220929	4.3750 % AMCOSP 4 3/8 03/27/26 EMTN	200	0	0	200 EUR	101.44%	202'880.00	0.03	a)
XS2511301322	2.5510 % TD 2.551 08/03/27 EMTN	235	100	0	335 EUR	98.36%	329'495.95	0.04	a)
XS2511309903	3.1290 % TD 3.129 08/03/32 EMTN	350	0	0	350 EUR	96.85%	338'989.00	0.04	a)
XS2511906310	3.7500 % SEGPLP 3 3/4 08/10/27 EMTN	200	0	0	200 EUR	100.37%	200'736.00	0.03	a)
XS2517103334	2.6250 % SGOPF 2 5/8 08/10/32 EMTN	200	0	0	200 EUR	94.11%	188'218.00	0.02	a)
XS2517103417	2.1250 % SGOPF 2 1/8 06/10/28 EMTN	100	0	0	100 EUR	96.40%	96'398.00	0.01	a)
XS2521027446	3.1250 % LLOYDS 3 1/8 08/24/30 EMTN	350	0	0	350 EUR	98.23%	343'787.50	0.04	a)
XS2521820048	2.0000 % VLVY 2 08/19/27 EMTN	150	0	0	150 EUR	96.95%	145'426.50	0.02	a)
XS2522879654	3.6250 % SWEDA 3 5/8 08/23/32 GMTN	200	0	0	200 EUR	99.63%	199'250.00	0.03	a)
XS2524143554	3.8750 % RABOBK 3 7/8 11/30/32 GMTN	200	0	0	200 EUR	100.25%	200'500.00	0.03	a)
XS2524740649	2.8750 % NDAFH 2 7/8 08/24/32 EMTN	250	0	0	250 EUR	96.60%	241'502.50	0.03	a)
XS2524746687	4.1250 % INTNED 4 1/8 08/24/33	300	100	0	400 EUR	100.25%	401'000.00	0.05	a)
XS2525157470	2.6250 % HESLAN 2 5/8 08/24/27 EMTN	0	200	0	200 EUR	98.06%	196'124.00	0.02	a)
XS2525226622	3.5300 % SANUK 3.53 08/25/28 EMTN	200	0	0	200 EUR	100.25%	200'500.00	0.03	a)
XS2525246901	3.2500 % NWISE 3 1/4 09/05/29 EMTN	250	0	0	250 EUR	99.77%	249'425.00	0.03	a)
XS2526486159	5.2500 % NNGRNV 5 1/4 03/01/43 EMTN	100	0	0	100 EUR	104.88%	104'875.00	0.01	a)
XS2526828996	2.8750 % EOANGR 2 7/8 08/26/28 EMTN	350	0	0	350 EUR	99.29%	347'529.00	0.04	a)
XS2526839258	2.5000 % SIEGR 2 1/2 09/08/27 EMTN	200	0	0	200 EUR	98.98%	197'954.00	0.03	a)
XS2526839506	3.0000 % SIEGR 3 09/08/33 EMTN	300	0	0	300 EUR	98.29%	294'879.00	0.04	a)
XS2526839761	2.7500 % SIEGR 2 3/4 09/09/30 EMTN	200	0	0	200 EUR	98.65%	197'294.00	0.02	a)
XS2527421668	3.0000 % JCI 3 09/15/28	200	0	0	200 EUR	98.92%	197'846.00	0.02	a)
XS2527451905	2.6250 % SHBASS 2 5/8 09/05/29	200	0	0	200 EUR	98.23%	196'454.00	0.02	a)
XS2527786755	2.1250 % VLVY 2 1/8 09/01/24 EMTN	150	0	150	0 EUR	0.00%	0.00	0.00	
XS2528311348	4.0290 % MIZUHO 4.029 09/05/32 EMTN	200	0	0	200 EUR	103.40%	206'808.00	0.03	a)
XS2528323780	3.4900 % MIZUHO 3.49 09/05/27 EMTN	300	0	0	300 EUR	100.88%	302'640.00	0.04	a)
XS2528582377	3.0000 % CPGLN 3 03/08/30 EMTN	200	0	0	200 EUR	98.86%	197'722.00	0.02	a)
XS2528858033	4.0670 % NWG 4.067 09/06/28 EMTN	300	0	0	300 EUR	102.04%	306'129.00	0.04	a)
XS2529233814	4.7500 % ISPIM 4 3/4 09/06/27 EMTN	200	0	0	200 EUR	103.99%	207'978.00	0.03	a)
XS2529520715	3.6250 % PRIFII 3 5/8 03/07/30 EMTN	200	0	0	200 EUR	99.97%	199'940.00	0.03	a)
XS2530034649	3.7500 % CABKSM 3 3/4 09/07/29 EMTN	200	100	0	300 EUR	102.88%	308'634.00	0.04	a)
XS2530219349	2.6250 % HENKEL 2 5/8 09/13/27	200	0	0	200 EUR	99.33%	198'668.00	0.03	a)
XS2530444624	3.8750 % FMEGR 3 7/8 09/20/27 EMTN	300	0	0	300 EUR	101.66%	304'986.00	0.04	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
X52530756191	3.0000 % WKLNA 3 09/23/26	200	0	0	200 EUR	100.15%	200'292.00	0.03	a)
X52531420656	3.8750 % ENELIM 3 7/8 03/09/29 EMTN	200	0	0	200 EUR	102.75%	205'502.00	0.03	a)
X52531420730	2.6250 % ALLRNV 2 5/8 09/09/27 EMTN	0	100	0	100 EUR	99.12%	99'117.00	0.01	a)
X52531438351	2.5000 % DE 2 1/2 09/14/26 EMTN	200	0	0	200 EUR	98.86%	197'724.00	0.02	a)
X52531479462	4.1250 % BAWAG 4 1/8 01/18/27 EMTN	200	0	0	200 EUR	101.92%	203'844.00	0.03	a)
X52531569965	3.2500 % ORSTED 3 1/4 09/13/31 EMTN	300	0	0	300 EUR	98.71%	296'127.00	0.04	a)
X52532312548	2.8750 % STATK 2 7/8 09/13/29 EMTN	250	0	0	250 EUR	98.94%	247'350.00	0.03	a)
X52534276717	2.6250 % VLVY 2 5/8 02/20/26 EMTN	250	0	0	250 EUR	99.11%	247'782.50	0.03	a)
X52534785865	3.3750 % BBVASM 3 3/8 09/20/27 GMTN	400	0	0	400 EUR	101.14%	404'556.00	0.05	a)
X52534786590	7.3750 % RBAIV 7 3/8 12/20/32	100	0	0	100 EUR	105.88%	105'875.00	0.01	a)
X52534891978	3.2500 % KNOGR 3 1/4 09/21/27 EMTN	200	0	0	200 EUR	100.41%	200'818.00	0.03	a)
X52534976886	4.5000 % AEMSPA 4 1/2 09/19/30 EMTN	100	0	0	100 EUR	105.43%	105'431.00	0.01	a)
X52534985523	3.1250 % DNBNO 3 1/8 09/21/27 EMTN	400	0	0	400 EUR	99.88%	399'500.00	0.05	a)
X52535307743	2.6250 % MDT 2 5/8 10/15/25	100	0	0	100 EUR	99.15%	99'148.00	0.01	a)
X52535308477	3.0000 % MDT 3 10/15/28	350	0	0	350 EUR	99.79%	349'258.00	0.04	a)
X52535308634	3.1250 % MDT 3 1/8 10/15/31	350	0	0	350 EUR	99.09%	346'825.50	0.04	a)
X52535309798	3.3750 % MDT 3 3/8 10/15/34	300	0	0	300 EUR	99.25%	297'747.00	0.04	a)
X52536362622	4.1120 % C 4.112 09/22/33	300	200	0	500 EUR	102.57%	512'870.00	0.06	a)
X52536364081	3.7130 % C 3.713 09/22/28	300	200	0	500 EUR	101.43%	507'145.00	0.06	a)
X52536431617	4.7500 % AALLN 4 3/4 09/21/32 EMTN	200	0	0	200 EUR	105.74%	211'482.00	0.03	a)
X52536502227	4.0000 % GS 4 09/21/29 EMTN	300	0	0	300 EUR	103.49%	310'464.00	0.04	a)
X52536941656	4.2500 % ABNAV 4 1/4 02/21/30 EMTN	400	0	0	400 EUR	104.00%	415'992.00	0.05	a)
X52537251170	3.7500 % AXASA 3 3/4 10/12/30 EMTN	250	100	0	350 EUR	102.88%	360'062.50	0.05	a)
X52538366878	3.6250 % SANTAN 3 5/8 09/27/26 EMTN	200	0	0	200 EUR	100.25%	200'500.00	0.03	a)
X52538368221	3.7500 % SANDSS 3 3/4 09/27/29 EMTN	150	100	0	250 EUR	102.64%	256'602.50	0.03	a)
X52539371653	3.3000 % ONTFFT 3.3 10/05/29 REGS	160	0	160	0 EUR	0.00%	0.00	0.00	
X52540585564	4.1250 % ELTLX 4 1/8 10/05/26 EMTN	200	0	0	200 EUR	101.63%	203'256.00	0.03	a)
X52542914986	3.8750 % EDPPL 3 7/8 03/11/30 EMTN	150	0	0	150 EUR	102.60%	153'900.00	0.02	a)
X52544400786	4.6250 % JYBC 4 5/8 04/11/26 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
X52545206166	4.3750 % BBVASM 4 3/8 10/14/29 GMTN	400	0	0	400 EUR	105.62%	422'472.00	0.05	a)
X52545248242	3.7500 % VATFAL 3 3/4 10/18/26 EMTN	100	0	0	100 EUR	101.22%	101'219.00	0.01	a)
X52545259876	4.5000 % DELL 4 1/2 10/18/27 EMTN	200	0	0	200 EUR	103.30%	206'600.00	0.03	a)
X52545263399	3.2500 % CARLB 3 1/4 10/12/25 EMTN	150	0	0	150 EUR	99.93%	149'896.50	0.02	a)
X52545759099	5.2500 % ISPIM 5 1/4 01/13/30 EMTN	250	0	0	250 EUR	108.89%	272'215.00	0.03	a)
X52547609433	4.0000 % TALANX 4 10/25/29 EMTN	200	0	0	200 EUR	103.03%	206'056.00	0.03	a)
X52547936984	5.7500 % RBAIV 5 3/4 01/27/28 EMTN	200	0	0	200 EUR	106.80%	213'606.00	0.03	a)
X52548080832	4.8130 % MS 4.813 10/25/28	350	0	0	350 EUR	104.83%	366'887.50	0.05	a)
X52548081053	5.1480 % MS 5.148 01/25/34 GMTN	600	0	0	600 EUR	110.07%	660'414.00	0.08	a)
X52549815913	5.8750 % HANRUE 5 7/8 08/26/43	700	0	0	700 EUR	112.38%	786'625.00	0.10	a)
X52550081454	4.6250 % RABOBK 4 5/8 01/27/28 GMTN	300	0	0	300 EUR	103.13%	309'375.00	0.04	a)
X52550881143	4.2500 % VZ 4 1/4 10/31/30	400	0	0	400 EUR	104.65%	418'604.00	0.05	a)
X52550898204	4.7500 % VZ 4 3/4 10/31/34	400	0	0	400 EUR	109.13%	436'536.00	0.06	a)
X52550909415	4.0000 % ESBIRE 4 05/03/32 EMTN	200	0	0	200 EUR	103.62%	207'232.00	0.03	a)
X52551280436	3.7500 % SHBASS 3 3/4 11/01/27 EMTN	300	0	0	300 EUR	102.20%	306'609.00	0.04	a)
X52552362704	4.7000 % GWOCN 4.7 11/16/29	0	100	0	100 EUR	106.04%	106'037.00	0.01	a)
X52553547444	6.3640 % HSBC 6.364 11/16/32	300	0	0	300 EUR	106.69%	320'064.00	0.04	a)
X52553801502	5.1250 % SABSM 5 1/8 11/10/28 EMTN	200	0	0	200 EUR	105.13%	210'250.00	0.03	a)
X52553817680	3.0000 % GSK 3 11/28/27 EMTN	200	0	0	200 EUR	100.10%	200'192.00	0.03	a)
X52553817763	3.1250 % GSK 3 1/8 11/28/32 EMTN	200	0	0	200 EUR	99.29%	198'584.00	0.03	a)
X52554488978	4.2500 % VW 4 1/4 02/15/28 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
X52554489513	4.3750 % VW 4 3/8 05/15/30 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
X52554581830	7.0000 % ASRND 7 12/07/43	250	100	0	350 EUR	115.75%	405'125.00	0.05	a)
X52554745708	5.2500 % INTNED 5 1/4 11/14/33	300	0	0	300 EUR	110.50%	331'500.00	0.04	a)
X52554746185	4.8750 % INTNED 4 7/8 11/14/27 EMTN	400	0	0	400 EUR	103.13%	412'500.00	0.05	a)
X52554997937	4.7500 % COVEGR 4 3/4 11/15/28 EMTN	0	200	0	200 EUR	105.81%	211'612.00	0.03	a)
X52555178644	3.0000 % ADSGR 3 11/21/25	100	100	0	200 EUR	99.80%	199'606.00	0.03	a)
X52555179378	3.1250 % ADSGR 3 1/8 11/21/29	300	0	0	300 EUR	100.92%	302'748.00	0.04	a)
X52555187801	5.3750 % CABKSM 5 3/8 11/14/30 EMTN	300	0	0	300 EUR	108.13%	324'375.00	0.04	a)
X52555192710	3.7500 % SWEDA 3 3/4 11/14/25 EMTN	250	0	0	250 EUR	100.56%	251'397.50	0.03	a)

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XS255196463	3.0000 % NESNVX 3 03/15/28 EMTN	200	0	0	200 EUR	101.79%	203'588.00	0.03	a)
XS255198089	3.2500 % NESNVX 3 1/4 01/15/31 EMTN	200	0	0	200 EUR	102.07%	204'146.00	0.03	a)
XS255198162	3.3750 % NESNVX 3 3/8 11/15/34 EMTN	150	0	0	150 EUR	101.78%	152'676.00	0.02	a)
XS255218291	4.0000 % BKNG 4 11/15/26	300	0	0	300 EUR	102.02%	306'051.00	0.04	a)
XS255220867	4.2500 % BKNG 4 1/4 05/15/29	200	0	0	200 EUR	104.39%	208'786.00	0.03	a)
XS255220941	4.5000 % BKNG 4 1/2 11/15/31	350	0	0	350 EUR	107.07%	374'738.00	0.05	a)
XS255221246	4.7500 % BKNG 4 3/4 11/15/34	350	0	0	350 EUR	109.25%	382'361.00	0.05	a)
XS255420103	5.8500 % UCGIM 5.85 11/15/27 EMTN	500	0	0	500 EUR	105.18%	525'880.00	0.07	a)
XS2555918270	5.5000 % JYBC 5 1/2 11/16/27	200	0	0	200 EUR	104.13%	208'250.00	0.03	a)
XS2555925218	5.7500 % AIB 5 3/4 02/16/29	250	0	0	250 EUR	107.31%	268'280.00	0.03	a)
XS2557084733	4.5000 % ABNAV 4 1/2 11/21/34	300	0	0	300 EUR	107.35%	322'035.00	0.04	a)
XS2557526006	3.2000 % TMO 3.2 01/21/26	200	0	0	200 EUR	99.96%	199'928.00	0.03	a)
XS2557526345	3.6500 % TMO 3.65 11/21/34	200	0	0	200 EUR	101.82%	203'644.00	0.03	a)
XS2558022591	5.1250 % ABNAV 5 1/8 02/22/33 EMTN	300	0	0	300 EUR	103.50%	310'500.00	0.04	a)
XS2558395278	4.0490 % ENBW 4.049 11/22/29 EMTN	200	0	0	200 EUR	104.08%	208'164.00	0.03	a)
XS2558395351	3.6250 % ENBW 3 5/8 11/22/26 EMTN	0	150	0	150 EUR	101.23%	151'840.50	0.02	a)
XS2558592932	7.2500 % ETEGA 7 1/4 11/22/27 EMTN	0	200	0	200 EUR	107.50%	215'000.00	0.03	a)
XS2558916693	3.1250 % IBESM 3 1/8 11/22/28 EMTN	200	100	0	300 EUR	100.36%	301'077.00	0.04	a)
XS2558966953	3.3750 % IBESM 3 3/8 11/22/32 EMTN	300	0	0	300 EUR	100.83%	302'481.00	0.04	a)
XS2558972415	3.6250 % CONGR 3 5/8 11/30/27 EMTN	200	0	0	200 EUR	101.56%	203'118.00	0.03	a)
XS2558978883	6.2500 % CABKSM 6 1/4 02/23/33 EMTN	300	0	0	300 EUR	106.38%	319'125.00	0.04	a)
XS2559453431	3.2500 % PCAR 3 1/4 11/29/25 EMTN	150	0	0	150 EUR	100.03%	150'051.00	0.02	a)
XS2559501429	5.0000 % FREGR 5 11/28/29 EMTN	200	0	0	200 EUR	106.37%	212'748.00	0.03	a)
XS2559580548	4.2500 % FREGR 4 1/4 05/28/26 EMTN	200	0	0	200 EUR	101.69%	203'372.00	0.03	a)
XS2560328648	4.6250 % DNBNO 4 5/8 02/28/33 EMTN	200	0	0	200 EUR	102.50%	205'000.00	0.03	a)
XS2560411543	3.6250 % ACHMEA 3 5/8 11/29/25	200	0	0	200 EUR	100.09%	200'170.00	0.03	a)
XS2560422581	5.2620 % BACR 5.262 01/29/34 EMTN	400	0	0	400 EUR	108.85%	435'388.00	0.06	a)
XS2560495116	3.7500 % VOD 3 3/4 12/02/34 EMTN	200	100	0	300 EUR	101.77%	305'310.00	0.04	a)
XS2560495462	3.2500 % VOD 3 1/4 03/02/29 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2560753936	3.5000 % BERTEL 3 1/2 05/29/29	300	0	0	300 EUR	100.54%	301'611.00	0.04	a)
XS2561182622	6.7500 % BKIR 6 3/4 03/01/33 EMTN	200	0	0	200 EUR	108.28%	216'556.00	0.03	a)
XS2561647368	4.6250 % LIBMUT 4 5/8 12/02/30 REGS	200	0	0	200 EUR	104.17%	208'342.00	0.03	a)
XS2561748711	3.7500 % MET 3 3/4 12/05/30 EMTN	300	0	0	300 EUR	102.59%	307'782.00	0.04	a)
XS2563002653	4.6250 % BACRED 4 5/8 02/07/29 EMTN	0	200	0	200 EUR	104.12%	208'236.00	0.03	a)
XS2563353361	5.2500 % ORSTED 5 1/4 12/08/3022	100	0	0	100 EUR	102.00%	102'000.00	0.01	a)
XS2565831943	3.6310 % TD 3.631 12/13/29 EMTN	350	0	0	350 EUR	101.09%	353'801.00	0.04	a)
XS2569069375	4.5000 % LLOYDS 4 1/2 01/11/29 EMTN	100	0	0	100 EUR	103.76%	103'760.00	0.01	a)
XS2572476864	3.6250 % NYLIFE 3 5/8 01/09/30 EMTN	250	0	0	250 EUR	102.38%	255'937.50	0.03	a)
XS2572496623	4.2500 % SWEDA 4 1/4 07/11/28 GMTN	100	0	0	100 EUR	103.58%	103'581.00	0.01	a)
XS2572989650	3.3750 % TOYOTA 3 3/8 01/13/26 EMTN	450	0	0	450 EUR	100.21%	450'936.00	0.06	a)
XS2572989817	3.5000 % TOYOTA 3 1/2 01/13/28 EMTN	250	0	0	250 EUR	101.17%	252'917.50	0.03	a)
XS2572996606	4.0000 % RABOBK 4 01/10/30 EMTN	400	0	0	400 EUR	103.34%	413'376.00	0.05	a)
XS2573331324	3.6250 % ABNAV 3 5/8 01/10/26 EMTN	200	0	0	200 EUR	100.47%	200'948.00	0.03	a)
XS2573569220	4.0000 % DANBNK 4 01/12/27	300	0	0	300 EUR	101.00%	303'000.00	0.04	a)
XS2573569576	4.1250 % DANBNK 4 1/8 01/10/31	350	0	0	350 EUR	103.88%	363'562.50	0.05	a)
XS2573712044	4.6250 % BBVASM 4 5/8 01/13/31	300	0	0	300 EUR	105.00%	315'000.00	0.04	a)
XS2573807778	3.6250 % AXASA 3 5/8 01/10/33 EMTN	250	0	0	250 EUR	103.00%	257'487.50	0.03	a)
XS2574873183	3.8750 % EOANGR 3 7/8 01/12/35 EMTN	300	0	0	300 EUR	101.95%	305'856.00	0.04	a)
XS2574873266	3.5000 % EOANGR 3 1/2 01/12/28 EMTN	300	0	0	300 EUR	101.75%	305'262.00	0.04	a)
XS2575555938	3.2500 % ABBNVX 3 1/4 01/16/27 EMTN	200	0	0	200 EUR	100.92%	201'830.00	0.03	a)
XS25755556589	3.3750 % ABBNVX 3 3/8 01/16/31 EMTN	100	150	0	250 EUR	101.46%	253'640.00	0.03	a)
XS2575952424	3.7500 % SANTAN 3 3/4 01/16/26 EMTN	500	0	0	500 EUR	100.66%	503'285.00	0.06	a)
XS2575952697	3.8750 % SANTAN 3 7/8 01/16/28 EMTN	400	0	0	400 EUR	102.35%	409'412.00	0.05	a)
XS2575952853	3.7030 % WSTP 3.703 01/16/26 EMTN	350	0	0	350 EUR	100.47%	351'645.00	0.04	a)
XS2575952937	3.7990 % WSTP 3.799 01/17/30 EMTN	150	0	0	150 EUR	103.35%	155'019.00	0.02	a)
XS2575971994	4.0000 % ABNAV 4 01/16/28 EMTN	300	0	0	300 EUR	102.02%	306'072.00	0.04	a)
XS2575973776	3.8750 % NGGLN 3 7/8 01/16/29 EMTN	250	0	0	250 EUR	102.09%	255'220.00	0.03	a)
XS2576067081	4.2750 % NGGLN 4.275 01/16/35 EMTN	300	0	0	300 EUR	102.74%	308'211.00	0.04	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
XS2576245281	3.5000 % SGOPF 3 1/2 01/18/29 EMTN	200	0	0	200 EUR	100.92%	201'832.00	0.03	a)
XS2576255249	4.2500 % NWG 4 1/4 01/13/28 EMTN	250	0	0	250 EUR	103.30%	258'250.00	0.03	a)
XS2576362839	4.8750 % BKIR 4 7/8 07/16/28	300	0	0	300 EUR	103.87%	311'595.00	0.04	a)
XS2576550086	6.3750 % ENELIM 6 3/8 PERP EMTN	300	0	0	300 EUR	106.44%	319'323.00	0.04	a)
XS2576550243	6.6250 % ENELIM 6 5/8 PERP EMTN	220	0	0	220 EUR	110.15%	242'325.60	0.03	a)
XS2576550326	4.0000 % THAMES 4 04/18/27 EMTN	0	100	0	100 EUR	75.41%	75'407.00	0.01	a)
XS2576550672	4.3750 % THAMES 4 3/8 01/18/31 EMTN	0	100	0	100 EUR	74.83%	74'825.00	0.01	a)
XS2577053825	4.8000 % UCGIM 4.8 01/17/29 EMTN	300	0	0	300 EUR	104.53%	313'593.00	0.04	a)
XS2577127884	3.6520 % ANZ 3.652 01/20/26 EMTN	350	0	0	350 EUR	100.59%	352'047.50	0.04	a)
XS2577127967	5.1010 % ANZ 5.101 02/03/33 EMTN	350	0	0	350 EUR	104.06%	364'206.50	0.05	a)
XS2577384691	4.2500 % HITTFF 4 1/4 03/18/30 EMTN	200	0	0	200 EUR	103.00%	205'990.00	0.03	a)
XS2577396430	4.2500 % PCIM 4 1/4 01/18/28 EMTN	200	0	0	200 EUR	103.02%	206'048.00	0.03	a)
XS2577533875	6.8750 % ICCREA 6 7/8 01/20/28 EMTN	0	150	0	150 EUR	107.35%	161'028.00	0.02	a)
XS2577826386	3.7500 % C 3 3/4 05/14/32 EMTN	0	500	0	500 EUR	100.38%	501'875.00	0.06	a)
XS2579284469	3.8750 % ACEIM 3 7/8 01/24/31	300	0	0	300 EUR	101.68%	305'028.00	0.04	a)
XS2579293536	4.0000 % ENBW 4 01/24/35 EMTN	200	0	0	200 EUR	102.42%	204'842.00	0.03	a)
XS2579293619	3.5000 % ENBW 3 1/2 07/24/28 EMTN	100	0	0	100 EUR	101.71%	101'709.00	0.01	a)
XS2579319513	3.7500 % SRBANK 3 3/4 11/23/27 EMTN	0	300	0	300 EUR	101.64%	304'932.00	0.04	a)
XS2579324869	3.7500 % NACN 3 3/4 01/25/28 EMTN	200	0	0	200 EUR	101.21%	202'410.00	0.03	a)
XS2579606927	4.7500 % RBAIV 4 3/4 01/26/27	300	0	0	300 EUR	101.60%	304'803.00	0.04	a)
XS2579816146	7.0000 % EUROB 7 01/26/29 EMTN	0	150	0	150 EUR	110.00%	165'000.00	0.02	a)
XS2579897633	4.7500 % ATOSTR 4 3/4 01/24/31 EMTN	200	0	0	200 EUR	104.51%	209'016.00	0.03	a)
XS2580221658	4.8750 % IBESM 4 7/8 PERP EMTN	200	100	0	300 EUR	102.63%	307'893.00	0.04	a)
XS2580271596	3.8750 % PLD 3 7/8 01/31/30 EMTN	0	200	0	200 EUR	102.31%	204'622.00	0.03	a)
XS2580271752	4.2500 % PLD 4 1/4 01/31/43 EMTN	0	300	0	300 EUR	100.42%	301'260.00	0.04	a)
XS2582195207	4.0000 % HESLAN 4 02/04/30 EMTN	0	200	0	200 EUR	103.67%	207'338.00	0.03	a)
XS2582814039	3.7500 % BRITEL 3 3/4 05/13/31 EMTN	0	250	0	250 EUR	102.04%	255'087.50	0.03	a)
XS2582860909	4.1250 % ABESM 4 1/8 08/07/29 EMTN	200	0	0	200 EUR	102.67%	205'348.00	0.03	a)
XS2583203950	5.2500 % SABSM 5 1/4 02/07/29 EMTN	0	300	0	300 EUR	105.38%	316'125.00	0.04	a)
XS2583205906	4.3750 % AEMSPA 4 3/8 02/03/34	150	0	0	150 EUR	103.60%	155'400.00	0.02	a)
XS2583211201	4.6250 % AMCOSP 4 5/8 02/06/27 EMTN	200	0	0	200 EUR	102.69%	205'384.00	0.03	a)
XS2583352443	3.5000 % VLKY 3 1/2 11/17/25 EMTN	150	0	0	150 EUR	100.22%	150'334.50	0.02	a)
XS2583644146	4.4770 % ORIX 4.477 06/01/28 EMTN	200	0	0	200 EUR	103.75%	207'500.00	0.03	a)
XS2583741934	3.3750 % IBM 3 3/8 02/06/27	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2583742239	3.6250 % IBM 3 5/8 02/06/31	350	0	350	0 EUR	0.00%	0.00	0.00	
XS2583742585	3.7500 % IBM 3 3/4 02/06/35	320	0	320	0 EUR	0.00%	0.00	0.00	
XS2583742668	4.0000 % IBM 4 02/06/43	320	0	320	0 EUR	0.00%	0.00	0.00	
XS2584643113	3.6250 % NDAFH 3 5/8 02/10/26 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS2585239200	4.6250 % VMUKLN 4 5/8 10/29/28 GMTN	200	0	0	200 EUR	103.27%	206'536.00	0.03	a)
XS2586123965	4.8670 % F 4.867 08/03/27	300	0	0	300 EUR	102.99%	308'967.00	0.04	a)
XS2586779782	3.2500 % TEMASE 3 1/4 02/15/27 GMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
XS2586780012	3.5000 % TEMASE 3 1/2 02/15/33 GMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2586851300	4.0000 % VOD 4 02/10/43 EMTN	150	100	0	250 EUR	100.30%	250'742.50	0.03	a)
XS2587306403	3.8200 % SGELN 3.82 02/15/28 EMTN	200	0	0	200 EUR	101.58%	203'166.00	0.03	a)
XS2587352340	4.3000 % GM 4.3 02/15/29 EMTN	250	0	0	250 EUR	102.77%	256'912.50	0.03	a)
XS2588099478	3.6250 % DNBNO 3 5/8 02/16/27 EMTN	400	0	0	400 EUR	100.38%	401'500.00	0.05	a)
XS2588099981	3.3750 % SHBASS 3 3/8 02/17/28	400	0	0	400 EUR	101.06%	404'252.00	0.05	a)
XS2588885025	4.4500 % UCGIM 4.45 02/16/29 EMTN	300	0	0	300 EUR	102.88%	308'631.00	0.04	a)
XS2588986997	5.0000 % INTNED 5 02/20/35 EMTN	200	0	0	200 EUR	104.00%	208'000.00	0.03	a)
XS2589260723	4.0000 % ENELIM 4 02/20/31 EMTN	200	0	0	200 EUR	103.24%	206'470.00	0.03	a)
XS2589260996	4.5000 % ENELIM 4 1/2 02/20/43 EMTN	220	0	0	220 EUR	103.16%	226'943.20	0.03	a)
XS2589361240	6.1840 % ISPIM 6.184 02/20/34 EMTN	300	0	0	300 EUR	106.67%	319'995.00	0.04	a)
XS2589712996	4.1570 % MIZUHO 4.157 05/20/28 EMTN	250	100	0	350 EUR	102.90%	360'139.50	0.05	a)
XS2589713614	4.4160 % MIZUHO 4.416 05/20/33 EMTN	250	0	0	250 EUR	104.76%	261'890.00	0.03	a)
XS2589790018	3.6250 % SIEGR 3 5/8 02/24/43	300	0	0	300 EUR	99.16%	297'486.00	0.04	a)
XS2589790109	3.3750 % SIEGR 3 3/8 08/24/31 EMTN	200	300	0	500 EUR	101.97%	509'825.00	0.06	a)
XS2589792220	3.5000 % SIEGR 3 1/2 02/24/36 EMTN	100	100	0	200 EUR	101.28%	202'560.00	0.03	a)
XS2589820294	4.6250 % PRIFI 4 5/8 02/21/35 EMTN	180	0	0	180 EUR	105.94%	190'690.20	0.02	a)
XS2589828941	3.6250 % TELIAS 3 5/8 02/22/32 EMTN	200	0	0	200 EUR	102.10%	204'206.00	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
X52590758400	3.5500 % T 3.55 11/18/25	300	0	0	300 EUR	100.27%	300'804.00	0.04	a)
X52590758665	3.9500 % T 3.95 04/30/31	350	0	0	350 EUR	103.25%	361'361.00	0.05	a)
X52590758822	4.3000 % T 4.3 11/18/34	300	100	0	400 EUR	105.24%	420'940.00	0.05	a)
X52591026856	3.6250 % ORSTED 3 5/8 03/01/26 EMTN	200	0	0	200 EUR	100.58%	201'164.00	0.03	a)
X52591029876	3.7500 % ORSTED 3 3/4 03/01/30 EMTN	200	0	0	200 EUR	101.52%	203'036.00	0.03	a)
X52591032235	4.1250 % ORSTED 4 1/8 03/01/35 EMTN	200	0	0	200 EUR	104.11%	208'214.00	0.03	a)
X52591848192	3.5000 % UNANA 3 1/2 02/23/35	150	0	0	150 EUR	102.22%	153'330.00	0.02	a)
X52591848275	3.2500 % UNANA 3 1/4 02/23/31 EMTN	0	250	0	250 EUR	101.28%	253'195.00	0.03	a)
X52592088236	3.2040 % ROSW 3.204 08/27/29	200	0	0	200 EUR	101.20%	202'406.00	0.03	a)
X52592088400	3.3550 % ROSW 3.355 02/27/35	200	0	0	200 EUR	101.63%	203'258.00	0.03	a)
X52592240712	4.8750 % DEVOBA 4 7/8 03/07/30	200	0	0	200 EUR	105.26%	210'512.00	0.03	a)
X52592301365	4.2500 % TSCOLN 4 1/4 02/27/31 EMTN	0	250	0	250 EUR	103.47%	258'677.50	0.03	a)
X52592516210	3.7500 % WKLNA 3 3/4 04/03/31	200	100	0	300 EUR	102.62%	307'845.00	0.04	a)
X52592628791	5.7630 % NWG 5.763 02/28/34 EMTN	200	0	0	200 EUR	106.00%	211'996.00	0.03	a)
X52592650373	5.0000 % ISPIM 5 03/08/28 EMTN	550	0	0	550 EUR	103.78%	570'784.50	0.07	a)
X52592658947	5.6250 % ISPIM 5 5/8 03/08/33 EMTN	250	0	0	250 EUR	111.43%	278'575.00	0.04	a)
X52592659242	4.1250 % VFC 4 1/8 03/07/26 EMTN	200	0	0	200 EUR	99.93%	199'868.00	0.03	a)
X52592659671	4.2500 % VFC 4 1/4 03/07/29 EMTN	200	0	0	200 EUR	97.96%	195'912.00	0.02	a)
X52593105393	3.6250 % AZN 3 5/8 03/03/27 EMTN	250	0	0	250 EUR	101.42%	253'557.50	0.03	a)
X52593105476	3.7500 % AZN 3 3/4 03/03/32 EMTN	250	0	0	250 EUR	103.67%	259'172.50	0.03	a)
X52594025814	4.8750 % ARCAD 4 7/8 02/28/28	200	0	0	200 EUR	103.98%	207'968.00	0.03	a)
X52595028536	4.6560 % MS 4.656 03/02/29	500	0	0	500 EUR	104.27%	521'370.00	0.07	a)
X52595036554	4.0000 % APD 4 03/03/35	250	0	0	250 EUR	104.04%	260'090.00	0.03	a)
X52595410775	3.5000 % NESNVX 3 1/2 12/13/27 EMTN	200	0	0	200 EUR	102.16%	204'310.00	0.03	a)
X52595412631	3.7500 % NESNVX 3 3/4 03/13/33 EMTN	300	0	0	300 EUR	105.61%	316'815.00	0.04	a)
X52595417945	4.2500 % MCD 4 1/4 03/07/35 GMTN	250	0	0	250 EUR	104.68%	261'692.50	0.03	a)
X52595418166	4.0000 % MCD 4 03/07/30 GMTN	250	0	0	250 EUR	103.65%	259'115.00	0.03	a)
X52595418323	4.0000 % BASGR 4 03/08/29 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
X52595418596	4.2500 % BASGR 4 1/4 03/08/32 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
X52595418679	4.5000 % BASGR 4 1/2 03/08/35 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
X52596458591	4.2500 % BXBAU 4 1/4 03/22/31 EMTN	200	0	0	200 EUR	104.88%	209'768.00	0.03	a)
X52596537972	3.5000 % ADNA 3 1/2 04/04/28	200	0	0	200 EUR	101.67%	203'346.80	0.03	a)
X52596599063	4.6990 % NWG 4.699 03/14/28 EMTN	150	0	0	150 EUR	103.25%	154'873.50	0.02	a)
X52596599147	4.5000 % PNDORA 4 1/2 04/10/28 EMTN	200	0	0	200 EUR	103.59%	207'176.00	0.03	a)
X52597093009	4.0500 % TOYOTA 4.05 09/13/29 EMTN	350	0	0	350 EUR	103.74%	363'090.00	0.05	a)
X52597110027	4.3750 % STLA 4 3/8 03/14/30 EMTN	500	0	0	500 EUR	104.03%	520'160.00	0.07	a)
X52597113989	4.7520 % HSBC 4.752 03/10/28 EMTN	350	0	0	350 EUR	103.28%	361'476.50	0.05	a)
X52597114284	4.7870 % HSBC 4.787 03/10/32 EMTN	350	0	0	350 EUR	106.20%	371'696.50	0.05	a)
X52597677090	4.3750 % MGCN 4 3/8 03/17/32	150	0	0	150 EUR	106.25%	159'373.50	0.02	a)
X52597696124	4.0000 % DNBNO 4 03/14/29 EMTN	1'200	0	0	1'200 EUR	102.63%	1'231'500.00	0.16	a)
X52597973812	4.1250 % VVSDC 4 1/8 06/15/26 EMTN	250	0	0	250 EUR	101.16%	252'900.00	0.03	a)
X52597991988	4.5000 % ASBBNK 4 1/2 03/16/27 EMTN	0	150	0	150 EUR	103.09%	154'636.50	0.02	a)
X52597999452	4.7500 % BACRED 4 3/4 03/14/28 EMTN	0	200	0	200 EUR	103.35%	206'700.00	0.03	a)
X52598331242	5.0000 % SABSM 5 06/07/29 EMTN	200	0	0	200 EUR	105.63%	211'250.00	0.03	a)
X52598332133	4.2500 % ALV 4 1/4 03/15/28 EMTN	150	0	0	150 EUR	102.27%	153'406.50	0.02	a)
X52598649254	3.8750 % NESVFH 3 7/8 03/16/29 EMTN	0	150	0	150 EUR	102.14%	153'205.50	0.02	a)
X52598746373	5.0000 % AALLN 5 03/15/31 EMTN	0	150	0	150 EUR	106.42%	159'624.00	0.02	a)
X52599156192	5.5000 % VARNO 5 1/2 05/04/29 EMTN	200	0	0	200 EUR	106.66%	213'326.00	0.03	a)
X52599169922	4.1250 % HEIANA 4 1/8 03/23/35 EMTN	250	0	0	250 EUR	104.65%	261'612.50	0.03	a)
X52599730822	3.8750 % HEIANA 3 7/8 09/23/30 EMTN	200	0	0	200 EUR	103.56%	207'114.00	0.03	a)
X52599779597	4.2500 % NESVFH 4 1/4 03/16/33 EMTN	0	150	0	150 EUR	103.83%	155'740.50	0.02	a)
X52601458602	4.0000 % SIENFI 4 04/05/26	300	0	0	300 EUR	100.46%	301'377.00	0.04	a)
X52601459162	4.2500 % SIENFI 4 1/4 04/05/29	300	0	0	300 EUR	100.97%	302'907.00	0.04	a)
X52604697891	3.8750 % VV 3 7/8 03/29/26 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
X52604699327	4.2500 % VV 4 1/4 03/29/29 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
X52605914105	3.9070 % GIS 3.907 04/13/29	200	0	0	200 EUR	102.43%	204'858.00	0.03	a)
X52606261597	4.5000 % FUMVFH 4 1/2 05/26/33 EMTN	200	0	0	200 EUR	105.43%	210'856.00	0.03	a)
X52606264005	4.0000 % FUMVFH 4 05/26/28 EMTN	150	0	0	150 EUR	102.14%	153'208.50	0.02	a)
X52606297864	4.0000 % MET 4 04/05/28 EMTN	150	0	0	150 EUR	102.92%	154'378.50	0.02	a)
X52607040958	4.2500 % NGTRAN 4 1/4 04/05/30 EMTN	200	0	0	200 EUR	103.56%	207'120.00	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
XS2607183980	5.1250 % HOG 5 1/8 04/05/26	250	0	0	250 EUR	102.30%	255'740.00	0.03	a)
XS2607193435	3.6250 % TRNIM 3 5/8 04/21/29 EMTN	200	0	0	200 EUR	101.24%	202'472.00	0.03	a)
XS2607381436	4.2500 % SECUSS 4 1/4 04/04/27 EMTN	250	0	0	250 EUR	102.18%	255'442.50	0.03	a)
XS2609970848	5.3990 % ASSGEN 5.399 04/20/33 EMTN	200	0	0	200 EUR	108.24%	216'480.00	0.03	a)
XS2610457967	5.5000 % AXASA 5 1/2 07/11/43 EMTN	300	0	0	300 EUR	107.95%	323'856.00	0.04	a)
XS2613162424	3.7500 % TLSAU 3 3/4 05/04/31	200	0	0	200 EUR	102.73%	205'458.00	0.03	a)
XS2613209670	4.3750 % SYDAU 4 3/8 05/03/33 EMTN	350	0	0	350 EUR	104.76%	366'674.00	0.05	a)
XS2613472963	4.2500 % HERIM 4 1/4 04/20/33 EMTN	150	0	0	150 EUR	103.41%	155'107.50	0.02	a)
XS2613658041	4.2330 % RABOBK 4.233 04/25/29 GMTN	400	0	0	400 EUR	103.25%	413'000.00	0.05	a)
XS2613658710	4.3750 % ABNANV 4 3/8 10/20/28	400	0	0	400 EUR	103.56%	414'232.00	0.05	a)
XS2613666739	4.6360 % MUFG 4.636 06/07/31 EMTN	200	0	0	200 EUR	105.83%	211'654.00	0.03	a)
XS2614623978	4.2250 % TCLAU 4.225 04/26/33 EMTN	0	200	0	200 EUR	104.15%	208'296.00	0.03	a)
XS2615271629	5.0000 % JYBC 5 10/26/28 EMTN	200	0	0	200 EUR	104.00%	208'000.00	0.03	a)
XS2616008541	3.7500 % SIKASW 3 3/4 11/03/26	400	0	0	400 EUR	101.34%	405'356.00	0.05	a)
XS2616008970	3.7500 % SIKASW 3 3/4 05/03/30	200	0	0	200 EUR	102.31%	204'612.00	0.03	a)
XS2616652637	6.0000 % NNGRNV 6 11/03/43 EMTN	350	0	0	350 EUR	109.88%	384'562.50	0.05	a)
XS2617256065	3.2500 % PG 3 1/4 08/02/26	0	200	0	200 EUR	100.68%	201'356.00	0.03	a)
XS2617256149	3.2500 % PG 3 1/4 08/02/31	200	100	0	300 EUR	101.46%	304'383.00	0.04	a)
XS2617442525	4.2500 % VW 4 1/4 01/07/26 EMTN	300	0	300	0 EUR	0.00%	0.00	0.00	
XS2617456582	4.3750 % VW 4 3/8 05/03/28 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2617457127	4.6250 % VW 4 5/8 05/03/31 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS2618499177	3.7500 % SHBASS 3 3/4 05/05/26 EMTN	400	0	0	400 EUR	101.01%	404'024.00	0.05	a)
XS2618690981	4.1250 % SANSFC 4 1/8 05/05/28 EMTN	400	0	0	400 EUR	103.18%	412'720.00	0.05	a)
XS2618731256	4.8740 % STANLN 4.874 05/10/31	250	0	0	250 EUR	105.68%	264'190.00	0.03	a)
XS2618906585	4.1250 % NDAFH 4 1/8 05/05/28 EMTN	300	0	0	300 EUR	103.03%	309'078.00	0.04	a)
XS2620201421	4.1250 % BBVASM 4 1/8 05/10/26 GMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2620585906	4.3230 % BPLN 4.323 05/12/35 EMTN	250	0	0	250 EUR	104.99%	262'485.00	0.03	a)
XS2621007231	3.6250 % BKNG 3 5/8 11/12/28	200	0	0	200 EUR	102.07%	204'134.00	0.03	a)
XS2621007660	4.1250 % BKNG 4 1/8 05/12/33	350	0	0	350 EUR	104.31%	365'099.00	0.05	a)
XS2621539910	4.8560 % HSBC 4.856 05/23/33 EMTN	0	650	0	650 EUR	107.18%	696'670.00	0.09	a)
XS2621757744	4.1250 % GLW 4 1/8 05/15/31	200	0	0	200 EUR	103.67%	207'344.00	0.03	a)
XS2621812192	3.3750 % PCAR 3 3/8 05/15/26 EMTN	200	0	0	200 EUR	100.31%	200'620.00	0.03	a)
XS2623129256	3.8750 % DTRGR 3 7/8 06/19/26 EMTN	200	0	0	200 EUR	101.23%	202'464.00	0.03	a)
XS2623221228	3.8750 % DTRGR 3 7/8 06/19/29 EMTN	200	0	0	200 EUR	102.52%	205'034.00	0.03	a)
XS2623496085	6.1250 % F 6 1/8 05/15/28	200	0	0	200 EUR	107.37%	214'740.00	0.03	a)
XS2623501181	4.6250 % CABKSM 4 5/8 05/16/27 EMTN	300	0	0	300 EUR	102.00%	306'000.00	0.04	a)
XS2623518821	4.7710 % NWG 4.771 02/16/29 EMTN	300	0	0	300 EUR	104.17%	312'522.00	0.04	a)
XS2623668634	3.7420 % CAT 3.742 09/04/26 EMTN	300	0	0	300 EUR	101.33%	303'987.00	0.04	a)
XS2623868994	3.7500 % TELBSS 3 3/4 11/22/29 EMTN	200	0	0	200 EUR	101.50%	203'006.00	0.03	a)
XS2623956773	4.2500 % ENIIM 4 1/4 05/19/33 EMTN	400	0	0	400 EUR	104.33%	417'324.00	0.05	a)
XS2623957078	3.6250 % ENIIM 3 5/8 05/19/27 EMTN	500	0	0	500 EUR	101.28%	506'375.00	0.06	a)
XS2624503509	4.3750 % MELAIR 4 3/8 05/24/33 EMTN	0	150	0	150 EUR	104.88%	157'326.00	0.02	a)
XS2624976077	4.5000 % INTNED 4 1/2 05/23/29	500	0	0	500 EUR	103.50%	517'500.00	0.07	a)
XS2624977554	4.7500 % INTNED 4 3/4 05/23/34	500	0	0	500 EUR	107.25%	536'250.00	0.07	a)
XS2625136531	4.0000 % AKZANA 4 05/24/33 EMTN	150	0	0	150 EUR	102.51%	153'760.50	0.02	a)
XS2625194811	4.6250 % PLD 4 5/8 05/23/33	0	250	0	250 EUR	106.58%	266'447.50	0.03	a)
XS2625195891	4.0000 % ISPIM 4 05/19/26 EMTN	250	0	0	250 EUR	101.27%	253'162.50	0.03	a)
XS2625196352	4.8750 % ISPIM 4 7/8 05/19/30 EMTN	350	100	0	450 EUR	107.24%	482'575.50	0.06	a)
XS2625968347	3.2500 % BMW 3 1/4 07/22/30 EMTN	150	0	0	150 EUR	100.95%	151'429.50	0.02	a)
XS2625968776	3.6250 % BMW 3 5/8 05/22/35 EMTN	250	0	0	250 EUR	101.08%	252'695.00	0.03	a)
XS2625985945	4.5000 % GM 4 1/2 11/22/27 EMTN	200	0	0	200 EUR	103.39%	206'786.00	0.03	a)
XS2626007939	4.2500 % JCI 4 1/4 05/23/35	250	0	0	250 EUR	104.70%	261'737.50	0.03	a)
XS2626022573	4.1250 % WPLN 4 1/8 05/30/28 EMTN	200	0	0	200 EUR	102.66%	205'320.00	0.03	a)
XS2626289222	4.8750 % IILN 4 7/8 06/14/29	200	0	0	200 EUR	104.66%	209'324.00	0.03	a)
XS2626343375	3.6250 % VLVY 3 5/8 05/25/27 EMTN	150	0	0	150 EUR	101.18%	151'773.00	0.02	a)
XS2626691906	4.6250 % DEVOBA 4 5/8 11/23/27 EMTN	100	0	0	100 EUR	102.48%	102'484.00	0.01	a)
XS2626699982	5.7500 % SANTAN 5 3/4 08/23/33 EMTN	400	100	0	500 EUR	105.63%	528'125.00	0.07	a)
XS2628785466	4.1250 % DNFSDC 4 1/8 12/02/29 EMTN	200	0	0	200 EUR	103.22%	206'432.00	0.03	a)
XS2628821873	4.1250 % LLOYDS 4 1/8 05/30/27 EMTN	250	0	0	250 EUR	102.58%	256'450.00	0.03	a)
XS2629064267	4.2500 % STERV 4 1/4 09/01/29 EMTN	150	0	0	150 EUR	102.93%	154'390.50	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
X52629468278	3.6250 % RBOSGR 3 5/8 06/02/30 EMTN	300	0	0	300 EUR	101.60%	304'797.00	0.04	a)
X52629470506	3.6250 % RBOSGR 3 5/8 06/02/27 EMTN	200	100	0	300 EUR	101.43%	304'290.00	0.04	a)
X52629470761	4.3750 % RBOSGR 4 3/8 06/02/43 EMTN	500	100	0	600 EUR	103.67%	622'014.00	0.08	a)
X52629470845	4.0000 % RBOSGR 4 06/02/35 EMTN	400	0	0	400 EUR	103.23%	412'936.00	0.05	a)
X52629485447	4.4920 % SUMIBK 4.492 06/12/30 EMTN	200	0	0	200 EUR	105.34%	210'682.00	0.03	a)
X52630111719	4.6250 % BAYNGR 4 5/8 05/26/33 EMTN	450	0	0	450 EUR	104.70%	471'159.00	0.06	a)
X52630111982	4.0000 % BAYNGR 4 08/26/26 EMTN	0	200	0	200 EUR	101.54%	203'070.00	0.03	a)
X52630112014	4.2500 % BAYNGR 4 1/4 08/26/29 EMTN	250	0	0	250 EUR	103.65%	259'112.50	0.03	a)
X52630117328	4.0000 % CONGR 4 06/01/28 EMTN	250	0	0	250 EUR	102.59%	256'482.50	0.03	a)
X52630417124	6.1250 % CABKSM 6 1/8 05/30/34 EMTN	300	0	0	300 EUR	107.50%	322'500.00	0.04	a)
X52630448434	6.3750 % NIBCAP 6 3/8 12/01/25 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
X52630465875	4.6250 % WERFEN 4 5/8 06/06/28 EMTN	200	0	0	200 EUR	103.36%	206'728.00	0.03	a)
X52631822868	3.5000 % STATK 3 1/2 06/09/33 EMTN	200	0	0	200 EUR	101.57%	203'146.00	0.03	a)
X52631867533	3.7500 % RELLN 3 3/4 06/12/31	200	0	0	200 EUR	102.81%	205'612.00	0.03	a)
X52631869232	4.3750 % FIREIT 4 3/8 06/06/33 EMTN	150	0	0	150 EUR	103.85%	155'773.50	0.02	a)
X52632654161	3.3000 % UNANA 3.3 06/06/29 EMTN	200	0	0	200 EUR	101.58%	203'150.00	0.03	a)
X52632655135	3.4000 % UNANA 3.4 06/06/33 EMTN	150	0	0	150 EUR	101.57%	152'349.00	0.02	a)
X52633317701	4.1250 % IGIM 4 1/8 06/08/32 EMTN	200	0	0	200 EUR	102.30%	204'600.00	0.03	a)
X52634593938	3.3750 % LIN 3 3/8 06/12/29	200	0	0	200 EUR	101.74%	203'488.00	0.03	a)
X52634594076	3.6250 % LIN 3 5/8 06/12/34	300	0	0	300 EUR	102.21%	306'639.00	0.04	a)
X52634616572	3.6250 % ENEXIS 3 5/8 06/12/34 EMTN	150	0	0	150 EUR	102.93%	154'389.00	0.02	a)
X52634690114	4.2500 % STLA 4 1/4 06/16/31 EMTN	300	0	0	300 EUR	102.73%	308'187.00	0.04	a)
X52634826031	4.2500 % SANTAN 4 1/4 06/12/30 EMTN	400	0	0	400 EUR	105.15%	420'608.00	0.05	a)
X52635428274	5.0000 % DNBNO 5 09/13/33 EMTN	200	0	0	200 EUR	104.25%	208'500.00	0.03	a)
X52635647154	3.2500 % ALLRNV 3 1/4 06/13/28 EMTN	0	100	0	100 EUR	100.89%	100'887.00	0.01	a)
X52636592102	5.7500 % BBVASM 5 3/4 09/15/33 GMTN	200	0	0	200 EUR	106.00%	212'000.00	0.03	a)
X52636745882	5.1250 % ATOSTR 5 1/8 06/14/33 EMTN	200	0	0	200 EUR	106.51%	213'016.00	0.03	a)
X52637421848	4.7500 % DANBNK 4 3/4 06/21/30 EMTN	300	0	0	300 EUR	105.50%	316'500.00	0.04	a)
X52637963146	3.8750 % ABNANV 3 7/8 12/21/26 EMTN	300	0	0	300 EUR	101.94%	305'817.00	0.04	a)
X52637967139	5.5000 % ABNANV 5 1/2 09/21/33 EMTN	200	0	0	200 EUR	105.13%	210'250.00	0.03	a)
X52638080452	3.8750 % KPN 3 7/8 07/03/31 GMTN	200	0	0	200 EUR	102.70%	205'406.00	0.03	a)
X52641164491	4.2500 % CDTFIN 4 1/4 07/05/29 EMTN	200	0	0	200 EUR	103.48%	206'968.00	0.03	a)
X52643234011	5.0000 % BKIR 5 07/04/31 EMTN	250	0	0	250 EUR	107.08%	267'700.00	0.03	a)
X52643673952	4.5000 % NDAQ 4 1/2 02/15/32	250	0	0	250 EUR	105.89%	264'725.00	0.03	a)
X52644414125	5.2500 % ETSAV 5 1/4 07/13/28	200	0	0	200 EUR	104.76%	209'524.00	0.03	a)
X52644417227	4.5000 % SCBGER 4 1/2 06/30/26 EMTN	0	200	0	200 EUR	101.84%	203'676.00	0.03	a)
X52644423035	3.3750 % DHLGR 3 3/8 07/03/33 EMTN	200	0	0	200 EUR	102.06%	204'120.00	0.03	a)
X52644756608	4.1250 % RY 4 1/8 07/05/28	0	229	0	229 EUR	103.40%	236'786.00	0.03	a)
X52644936259	7.2500 % TPEIR 7 1/4 07/13/28 EMTN	0	100	0	100 EUR	108.88%	108'875.00	0.01	a)
X52644969425	4.8750 % O 4 7/8 07/06/30	150	240	390	0 EUR	0.00%	0.00	0.00	
X52644969698	5.1250 % O 5 1/8 07/06/34	200	0	200	0 EUR	0.00%	0.00	0.00	
X52648077191	4.0000 % CRHID 4 07/11/31 EMTN	200	0	0	200 EUR	103.02%	206'042.00	0.03	a)
X52648077274	4.2500 % CRHID 4 1/4 07/11/35 EMTN	200	0	0	200 EUR	104.44%	208'882.00	0.03	a)
X52648080229	4.5000 % HTHROW 4 1/2 07/11/33 EMTN	250	0	0	250 EUR	105.38%	263'437.50	0.03	a)
X52648498371	3.6250 % IBESM 3 5/8 07/13/33 EMTN	300	0	0	300 EUR	101.98%	305'949.00	0.04	a)
X52649712689	5.0000 % CABKSM 5 07/19/29 EMTN	300	0	0	300 EUR	105.25%	315'750.00	0.04	a)
X52652069480	4.5000 % DNBNO 4 1/2 07/19/28 EMTN	300	0	0	300 EUR	103.25%	309'750.00	0.04	a)
X52652072864	5.1250 % CABKSM 5 1/8 07/19/34 EMTN	200	0	0	200 EUR	108.75%	217'500.00	0.03	a)
X52654097927	4.3750 % SMDSLN 4 3/8 07/27/27 EMTN	250	0	0	250 EUR	103.02%	257'560.00	0.03	a)
X52654098222	4.5000 % SMDSLN 4 1/2 07/27/30 EMTN	200	0	0	200 EUR	105.07%	210'136.00	0.03	a)
X52655852726	3.8750 % TRNIM 3 7/8 07/24/33 EMTN	200	0	0	200 EUR	102.70%	205'390.00	0.03	a)
X52655865546	3.8500 % TOYOTA 3.85 07/24/30 EMTN	250	0	0	250 EUR	102.52%	256'307.50	0.03	a)
X52657613720	3.7500 % HNDA 3 3/4 10/25/27	250	0	0	250 EUR	101.75%	254'365.00	0.03	a)
X52662538425	4.9180 % BACR 4.918 08/08/30 EMTN	400	0	0	400 EUR	105.35%	421'412.00	0.05	a)
X52667124569	5.0000 % SHBASS 5 08/16/34 EMTN	240	0	0	240 EUR	104.88%	251'700.00	0.03	a)
X52671251127	4.8750 % SRBANK 4 7/8 08/24/28 EMTN	0	150	0	150 EUR	105.28%	157'921.50	0.02	a)

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XS2672418055	4.6080 % MIZUHO 4.608 08/28/30 EMTN	250	0	0	250 EUR	105.81%	264'527.50	0.03	a)
XS2672452237	4.0000 % CONGR 4 03/01/27 EMTN	200	0	0	200 EUR	102.09%	204'180.00	0.03	a)
XS2673536541	3.7500 % EOANGR 3 3/4 03/01/29 EMTN	200	0	0	200 EUR	102.41%	204'814.00	0.03	a)
XS2673547746	4.0000 % EOANGR 4 08/29/33 EMTN	250	0	0	250 EUR	103.75%	259'362.50	0.03	a)
XS2673808486	4.3750 % ISPIM 4 3/8 08/29/27 EMTN	250	0	0	250 EUR	103.22%	258'042.50	0.03	a)
XS2673808726	5.1250 % ISPIM 5 1/8 08/29/31 EMTN	450	100	0	550 EUR	108.98%	599'368.00	0.08	a)
XS2673969650	5.2500 % IDSLN 5 1/4 09/14/28	200	0	0	200 EUR	104.49%	208'982.00	0.03	a)
XS2673972795	3.5000 % NDAFH 3 1/2 08/31/26 EMTN	400	0	400	0 EUR	0.00%	0.00	0.00	
XS2675225531	4.2500 % BRITEL 4 1/4 01/06/33 EMTN	0	250	0	250 EUR	104.86%	262'145.00	0.03	a)
XS2675685700	4.0000 % SSELN 4 09/05/31 EMTN	250	0	0	250 EUR	103.33%	258'317.50	0.03	a)
XS2675722750	5.1250 % SYDBDC 5 1/8 09/06/28 GMTN	200	0	0	200 EUR	104.88%	209'750.00	0.03	a)
XS2675884576	7.5000 % VW 7 1/2 PERP PNC5	300	0	300	0 EUR	0.00%	0.00	0.00	
XS2675884733	7.8750 % VW 7 7/8 PERP	300	0	300	0 EUR	0.00%	0.00	0.00	
XS2676305779	4.3750 % SWEDA 4 3/8 09/05/30 GMTN	150	0	0	150 EUR	105.06%	157'590.00	0.02	a)
XS2676395077	4.3750 % SRTGR 4 3/8 09/14/29	200	0	0	200 EUR	103.61%	207'212.00	0.03	a)
XS2676395317	4.5000 % SRTGR 4 1/2 09/14/32	300	0	0	300 EUR	104.03%	312'084.00	0.04	a)
XS2676395408	4.8750 % SRTGR 4 7/8 09/14/35	300	0	0	300 EUR	106.05%	318'141.00	0.04	a)
XS2676413235	5.7370 % CESSPO 5.737 03/08/28 EMTN	0	100	0	100 EUR	103.63%	103'625.00	0.01	a)
XS2676814499	4.2500 % CABKSM 4 1/4 09/06/30 EMTN	400	0	0	400 EUR	104.69%	418'756.00	0.05	a)
XS2676816940	4.3750 % NDAFH 4 3/8 09/06/26 EMTN	300	0	0	300 EUR	100.88%	302'625.00	0.04	a)
XS2676818482	4.3750 % SECUSS 4 3/8 03/06/29 EMTN	200	0	0	200 EUR	103.66%	207'314.00	0.03	a)
XS2676863355	4.2500 % PHIANA 4 1/4 09/08/31 EMTN	150	100	0	250 EUR	104.12%	260'295.00	0.03	a)
XS2676883114	4.7500 % ERFFP 4 3/4 09/06/30	200	0	0	200 EUR	102.57%	205'134.00	0.03	a)
XS2677541364	5.5000 % SABSM 5 1/2 09/08/29 EMTN	0	200	0	200 EUR	106.88%	213'750.00	0.03	a)
XS2678111050	4.2500 % SRTGR 4 1/4 09/14/26	200	0	0	200 EUR	101.83%	203'664.00	0.03	a)
XS2678191904	4.1250 % ASSABS 4 1/8 09/13/35 GMTN	200	0	0	200 EUR	105.92%	211'848.00	0.03	a)
XS2678207676	3.7500 % ASSABS 3 3/4 09/13/26 EMTN	200	0	0	200 EUR	101.45%	202'896.00	0.03	a)
XS2678226114	3.8750 % ASSABS 3 7/8 09/13/30 EMTN	200	0	0	200 EUR	103.55%	207'106.00	0.03	a)
XS2678749990	5.2720 % ASSGEN 5.272 09/12/33 EMTN	200	0	0	200 EUR	107.28%	214'556.00	0.03	a)
XS2679878319	4.3750 % SCBGER 4 3/8 09/13/27 EMTN	200	0	0	200 EUR	103.16%	206'324.00	0.03	a)
XS2679898184	4.8750 % REWEEG 4 7/8 09/13/30	300	0	0	300 EUR	106.06%	318'171.00	0.04	a)
XS2679903950	4.1250 % LSELN 4 1/8 09/29/26 EMTN	300	0	0	300 EUR	101.84%	305'505.00	0.04	a)
XS2679904685	4.2310 % LSELN 4.231 09/29/30 EMTN	200	0	0	200 EUR	104.57%	209'142.00	0.03	a)
XS2680745119	4.1510 % NGGLN 4.151 09/12/27 EMTN	0	150	0	150 EUR	102.42%	153'627.00	0.02	a)
XS2680745382	4.6680 % NGGLN 4.668 09/12/33 EMTN	200	0	0	200 EUR	105.73%	211'456.00	0.03	a)
XS2680945479	4.3750 % FERSM 4 3/8 09/13/30	200	0	0	200 EUR	104.20%	208'406.00	0.03	a)
XS2681383662	3.6250 % RKTLLN 3 5/8 09/14/28 EMTN	200	0	0	200 EUR	101.23%	202'464.00	0.03	a)
XS2681384041	3.8750 % RKTLLN 3 7/8 09/14/33 EMTN	200	0	0	200 EUR	101.51%	203'010.00	0.03	a)
XS2682093526	6.0000 % RBAIV 6 09/15/28 EMTN	200	0	0	200 EUR	105.25%	210'500.00	0.03	a)
XS2689127467	4.1500 % VLTO 4.15 09/19/31 REGS	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2690050682	5.0000 % BUPFIN 5 10/12/30	200	0	0	200 EUR	106.14%	212'270.00	0.03	a)
XS2690137299	4.7500 % LLOYDS 4 3/4 09/21/31 EMTN	400	0	0	400 EUR	105.94%	423'740.00	0.05	a)
XS2694872081	4.5000 % VW 4 1/2 03/25/26 EMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
XS2694872594	4.6250 % VW 4 5/8 03/25/29 EMTN	160	0	160	0 EUR	0.00%	0.00	0.00	
XS2694874533	4.7500 % VW 4 3/4 09/25/31 EMTN	250	0	250	0 EUR	0.00%	0.00	0.00	
XS2694995163	3.6250 % ASRND 3 5/8 12/12/28	200	0	0	200 EUR	101.15%	202'292.00	0.03	a)
XS2695009998	7.8750 % GLJGR 7 7/8 04/06/27 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS2696046460	4.0000 % CARLB 4 10/05/28 EMTN	200	0	0	200 EUR	102.70%	205'392.00	0.03	a)
XS2696089197	4.2500 % CARLB 4 1/4 10/05/33 EMTN	200	0	0	200 EUR	104.83%	209'658.00	0.03	a)
XS2696749626	4.0000 % TOYOTA 4 04/02/27 EMTN	200	100	0	300 EUR	102.38%	307'134.00	0.04	a)
XS2696780464	4.3750 % RY 4 3/8 10/02/30 EMTN	300	0	0	300 EUR	105.91%	317'727.00	0.04	a)
XS2696803696	4.0000 % TELNO 4 10/03/30 EMTN	150	0	0	150 EUR	104.61%	156'918.00	0.02	a)
XS2696803852	4.2500 % TELNO 4 1/4 10/03/35 EMTN	200	0	0	200 EUR	106.96%	213'910.00	0.03	a)
XS2696903728	4.5000 % ISPIM 4 1/2 10/02/25 EMTN	150	0	0	150 EUR	100.98%	151'471.50	0.02	a)
XS2697483118	4.1250 % INTNED 4 1/8 10/02/26 EMTN	300	0	0	300 EUR	102.19%	306'582.00	0.04	a)
XS2697970536	4.2500 % ESBIRE 4 1/4 03/03/36 EMTN	200	0	0	200 EUR	105.49%	210'972.00	0.03	a)
XS2697983869	4.0000 % ESBIRE 4 10/03/28 EMTN	200	0	0	200 EUR	102.98%	205'968.00	0.03	a)
XS2698148702	4.6250 % DNBNO 4 5/8 11/01/29 EMTN	300	0	0	300 EUR	104.88%	314'625.00	0.04	a)
XS2698713695	5.1250 % FREGR 5 1/8 10/05/30 EMTN	150	0	0	150 EUR	107.96%	161'944.50	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
X52698773830	3.8750 % BMW 3 7/8 10/04/28 EMTN	200	0	0	200 EUR	102.97%	205'942.00	0.03	a)
X52698773913	4.1250 % BMW 4 1/8 10/04/33 EMTN	200	0	0	200 EUR	105.45%	210'906.00	0.03	a)
X52699159278	4.1250 % EDPL 4 1/8 04/04/29 EMTN	200	0	0	200 EUR	103.27%	206'548.00	0.03	a)
X52699159351	4.3750 % EDPL 4 3/8 04/04/32 EMTN	250	0	0	250 EUR	105.50%	263'740.00	0.03	a)
X52704918478	4.8750 % HMBSS 4 7/8 10/25/31 EMTN	150	100	0	250 EUR	106.46%	266'160.00	0.03	a)
X52705604077	4.6250 % SANTAN 4 5/8 10/18/27 EMTN	400	0	0	400 EUR	102.50%	410'000.00	0.05	a)
X52705604234	4.8750 % SANTAN 4 7/8 10/18/31 EMTN	600	0	0	600 EUR	106.79%	640'746.00	0.08	a)
X52707169111	5.2500 % AIB 5 1/4 10/23/31 EMTN	200	0	0	200 EUR	108.48%	216'960.00	0.03	a)
X52710354544	4.5000 % NWISE 4 1/2 11/01/26 EMTN	400	0	0	400 EUR	102.80%	411'208.00	0.05	a)
X52712746960	3.9130 % RABOBK 3.913 11/03/26 GMTN	400	0	0	400 EUR	101.97%	407'892.00	0.05	a)
X52715276163	3.8750 % SHBASS 3 7/8 05/10/27 EMTN	300	0	0	300 EUR	102.09%	306'258.00	0.04	a)
X52715297672	3.9700 % SDZSW 3.97 04/17/27	300	0	0	300 EUR	101.85%	305'556.00	0.04	a)
X52715302001	4.1250 % GIVNVX 4 1/8 11/28/33	200	0	0	200 EUR	104.96%	209'914.00	0.03	a)
X52715918020	4.5000 % DANBNK 4 1/2 11/09/28 EMTN	200	0	0	200 EUR	103.25%	206'500.00	0.03	a)
X52715940891	4.2200 % SDZSW 4.22 04/17/30	300	0	0	300 EUR	103.85%	311'544.00	0.04	a)
X52715941949	4.5000 % SDZSW 4 1/2 11/17/33	200	0	0	200 EUR	106.36%	212'714.00	0.03	a)
X52715957358	4.8750 % JYBC 4 7/8 11/10/29 EMTN	200	0	0	200 EUR	104.75%	209'500.00	0.03	a)
X52716891440	6.6510 % EPEN 6.651 11/13/28 EMTN	200	0	0	200 EUR	105.92%	211'848.00	0.03	a)
X52717291970	4.4570 % JPM 4.457 11/13/31 EMTN	675	0	0	675 EUR	105.62%	712'962.00	0.09	a)
X52717300391	4.1250 % SWEDA 4 1/8 11/13/28 GMTN	300	0	0	300 EUR	103.82%	311'445.00	0.04	a)
X52717301365	4.6250 % BKIR 4 5/8 11/13/29 EMTN	300	0	0	300 EUR	104.25%	312'744.00	0.04	a)
X52717309855	3.5000 % NESNVX 3 1/2 01/17/30 EMTN	150	0	0	150 EUR	102.88%	154'317.00	0.02	a)
X52717310945	3.7500 % NESNVX 3 3/4 11/14/35	150	200	0	350 EUR	104.27%	364'927.50	0.05	a)
X52718201515	3.8750 % NESVFH 3 7/8 05/21/31 EMTN	0	200	0	200 EUR	102.10%	204'202.00	0.03	a)
X52719096831	3.6250 % HEIANA 3 5/8 11/15/26 EMTN	200	0	0	200 EUR	101.13%	202'250.00	0.03	a)
X52720095541	5.3500 % TPR 5.35 11/27/25	200	0	0	200 EUR	101.94%	203'880.00	0.03	a)
X52720095624	5.3750 % TPR 5 3/8 11/27/27	150	0	0	150 EUR	103.68%	155'515.50	0.02	a)
X52720095970	5.8750 % TPR 5 7/8 11/27/31	150	100	0	250 EUR	104.75%	261'872.50	0.03	a)
X52722162315	4.1830 % TELEFO 4.183 11/21/33 EMTN	300	0	0	300 EUR	103.33%	310'002.00	0.04	a)
X52722717472	3.8500 % ENBW 3.85 05/23/30 EMTN	200	0	0	200 EUR	103.33%	206'660.00	0.03	a)
X52722717555	4.3000 % ENBW 4.3 05/23/34 EMTN	300	0	0	300 EUR	105.20%	315'588.00	0.04	a)
X52723549361	3.8750 % SGOPF 3 7/8 11/29/30 EMTN	300	0	0	300 EUR	102.21%	306'618.00	0.04	a)
X52723549528	3.7500 % SGOPF 3 3/4 11/29/26 EMTN	200	0	0	200 EUR	101.25%	202'496.00	0.03	a)
X52723556572	4.7471 % MQGAU 4.7471 01/23/30 EMTN	150	0	0	150 EUR	105.37%	158'056.50	0.02	a)
X52723593187	4.3750 % IHGLN 4 3/8 11/28/29 EMTN	200	0	0	200 EUR	103.59%	207'178.00	0.03	a)
X52723597923	3.1250 % STATK 3 1/8 12/13/26 EMTN	100	0	0	100 EUR	100.16%	100'157.00	0.01	a)
X52723860990	4.8750 % NDAFH 4 7/8 02/23/34 EMTN	200	0	0	200 EUR	104.75%	209'500.00	0.03	a)
X52724457457	5.1250 % F 5 1/8 02/20/29 EMTN	250	0	0	250 EUR	104.18%	260'445.00	0.03	a)
X52724510792	5.8750 % EUROB 5 7/8 11/28/29 EMTN	0	200	0	200 EUR	106.50%	213'000.00	0.03	a)
X52725836410	5.3750 % ERICB 5 3/8 05/29/28 EMTN	200	0	0	200 EUR	105.60%	211'208.00	0.03	a)
X52725957042	4.1250 % VWSDC 4 1/8 06/15/31 EMTN	200	0	0	200 EUR	102.50%	204'990.00	0.03	a)
X52725959683	4.0000 % SRGIM 4 11/27/29 EMTN	200	0	0	200 EUR	102.72%	205'442.00	0.03	a)
X52726256113	4.3750 % CABKSM 4 3/8 11/29/33 EMTN	200	100	0	300 EUR	106.20%	318'594.00	0.04	a)
X52726262863	3.6250 % MCD 3 5/8 11/28/27 GMTN	100	0	0	100 EUR	101.76%	101'755.00	0.01	a)
X52726263325	3.8750 % MCD 3 7/8 02/20/31 GMTN	200	0	0	200 EUR	103.00%	205'994.00	0.03	a)
X52726263911	4.1250 % MCD 4 1/8 11/28/35 GMTN	300	0	0	300 EUR	103.31%	309'927.00	0.04	a)
X52726331932	3.3120 % ROSW 3.312 12/04/27	150	0	0	150 EUR	101.44%	152'161.50	0.02	a)
X52726335099	3.5860 % ROSW 3.586 12/04/36	250	0	0	250 EUR	102.48%	256'210.00	0.03	a)
X52726461986	3.8750 % CCEP 3 7/8 12/01/30	150	0	0	150 EUR	102.89%	154'338.00	0.02	a)
X52726853554	3.1250 % STATK 3 1/8 12/13/31 EMTN	0	150	0	150 EUR	99.41%	149'118.00	0.02	a)
X52728486536	6.7500 % TPEIR 6 3/4 12/05/29 EMTN	0	200	0	200 EUR	109.75%	219'500.00	0.03	a)
X52728560959	4.5000 % JDEPNA 4 1/2 01/23/34 EMTN	150	0	150	0 EUR	0.00%	0.00	0.00	
X52728561098	4.1250 % JDEPNA 4 1/8 01/23/30 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
X52729836234	4.3750 % BACRED 4 3/8 02/01/30 EMTN	0	150	0	150 EUR	103.79%	155'682.00	0.02	a)
X52731506841	3.7500 % MET 3 3/4 12/07/31 GMTN	100	0	0	100 EUR	102.87%	102'865.00	0.01	a)
X52732952838	3.3750 % SYK 3 3/8 12/11/28	100	100	0	200 EUR	100.72%	201'444.00	0.03	a)
X52739054489	4.5060 % BACR 4.506 01/31/33	250	150	0	400 EUR	103.58%	414'332.00	0.05	a)
X52739132897	3.8750 % ENIIM 3 7/8 01/15/34 EMTN	400	0	0	400 EUR	101.32%	405'288.00	0.05	a)
X52741808898	3.8750 % DANBNK 3 7/8 01/09/32 EMTN	200	0	0	200 EUR	101.25%	202'500.00	0.03	a)
X52742534287	3.4500 % NYLIFE 3.45 01/30/31 GMTN	0	300	0	300 EUR	101.16%	303'492.00	0.04	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
XS2742660157	3.6250 % MOTOPG 3 5/8 07/24/29 EMTN	150	0	0	150 EUR	101.24%	151'863.00	0.02	a)
XS2742660660	3.8750 % MOTOPG 3 7/8 01/24/34 EMTN	350	0	0	350 EUR	101.58%	355'526.50	0.04	a)
XS2743029253	3.5000 % SANTAN 3 1/2 01/09/28 EMTN	300	0	0	300 EUR	100.50%	301'500.00	0.04	a)
XS2743029766	3.5000 % SANTAN 3 1/2 01/09/30 EMTN	300	0	0	300 EUR	100.50%	301'500.00	0.04	a)
XS2743029840	3.7500 % SANTAN 3 3/4 01/09/34 EMTN	400	100	0	500 EUR	101.83%	509'125.00	0.06	a)
XS2743047156	4.3750 % LLOYDS 4 3/8 04/05/34 EMTN	150	0	0	150 EUR	101.20%	151'795.50	0.02	a)
XS2744121273	4.1960 % STANLN 4.196 03/04/32	0	350	0	350 EUR	102.20%	357'689.50	0.05	a)
XS2744121869	3.1250 % TOYOTA 3 1/8 01/11/27 EMTN	250	0	0	250 EUR	100.04%	250'102.50	0.03	a)
XS2744121943	3.1250 % TOYOTA 3 1/8 07/11/29 EMTN	0	250	0	250 EUR	99.84%	249'597.50	0.03	a)
XS2744299335	3.0000 % REESM 3 01/17/34 EMTN	200	0	0	200 EUR	97.64%	195'270.00	0.02	a)
XS2745115837	3.6250 % NWG 3 5/8 01/09/29 EMTN	232	0	0	232 EUR	101.35%	235'120.40	0.03	a)
XS2745719000	4.0000 % SABS M 4 01/15/30 EMTN	0	300	0	300 EUR	102.25%	306'750.00	0.04	a)
XS2746647036	4.8240 % CESSPO 4.824 01/15/30 EMTN	0	200	0	200 EUR	102.28%	204'566.00	0.03	a)
XS2747065030	3.8750 % BBVASM 3 7/8 01/15/34 EMTN	300	100	0	400 EUR	102.79%	411'156.00	0.05	a)
XS2747181969	3.1250 % ABBNVX 3 1/8 01/15/29 EMTN	150	0	0	150 EUR	100.44%	150'658.50	0.02	a)
XS2747182181	3.3750 % ABBNVX 3 3/8 01/15/34 EMTN	300	0	0	300 EUR	100.60%	301'791.00	0.04	a)
XS2747590896	3.2120 % ASSGEN 3.212 01/15/29 EMTN	0	200	0	200 EUR	99.51%	199'022.00	0.03	a)
XS2747596315	3.5470 % ASSGEN 3.547 01/15/34 EMTN	200	0	0	200 EUR	98.74%	197'474.00	0.02	a)
XS2747600109	3.7500 % EOANGR 3 3/4 01/15/36	300	0	0	300 EUR	100.53%	301'584.00	0.04	a)
XS2747610751	3.8750 % ABNAV 3 7/8 01/15/32 EMTN	200	0	0	200 EUR	101.54%	203'070.00	0.03	a)
XS2747766090	3.5000 % EDPPL 3 1/2 07/16/30 EMTN	0	250	0	250 EUR	100.42%	251'045.00	0.03	a)
XS2747776487	3.7500 % SANSCF 3 3/4 01/17/29 EMTN	0	400	0	400 EUR	101.68%	406'712.00	0.05	a)
XS2748213290	4.8710 % IBESM 4.871 PERP EMTN	0	300	0	300 EUR	103.00%	308'988.00	0.04	a)
XS2748847204	3.5000 % TRNIM 3 1/2 01/17/31 EMTN	0	200	0	200 EUR	100.13%	200'254.00	0.03	a)
XS2751598322	3.6250 % ENGS M 3 5/8 01/24/34 EMTN	200	0	0	200 EUR	99.59%	199'186.00	0.03	a)
XS2751666699	3.8750 % ENELIM 3 7/8 01/23/35 EMTN	350	0	0	350 EUR	100.73%	352'544.50	0.04	a)
XS2751667150	5.0000 % SANTAN 5 04/22/34 EMTN	400	0	0	400 EUR	103.25%	413'000.00	0.05	a)
XS2751678272	5.2500 % ENBW 5 1/4 01/23/2084	200	0	0	200 EUR	103.25%	206'506.00	0.03	a)
XS2751688826	4.1250 % CARR 4 1/8 05/29/28	250	0	0	250 EUR	102.71%	256'775.00	0.03	a)
XS2751689048	4.5000 % CARR 4 1/2 11/29/32	300	0	0	300 EUR	106.29%	318'861.00	0.04	a)
XS2752872882	3.0000 % NESNVX 3 01/23/31 EMTN	0	300	0	300 EUR	100.52%	301'569.00	0.04	a)
XS2752873005	3.2500 % NESNVX 3 1/4 01/23/37 EMTN	0	300	0	300 EUR	98.90%	296'697.00	0.04	a)
XS2753310825	3.6980 % TELEFO 3.698 01/24/32 EMTN	0	200	0	200 EUR	100.66%	201'322.00	0.03	a)
XS2753311393	4.0550 % TELEFO 4.055 01/24/36 EMTN	200	0	0	200 EUR	101.19%	202'370.00	0.03	a)
XS2753315626	3.8220 % RABOBK 3.822 07/26/34 GMTN	100	0	0	100 EUR	102.15%	102'152.00	0.01	a)
XS2753547673	4.6250 % LOGICR 4 5/8 07/25/28 EMTN	0	300	0	300 EUR	102.11%	306'327.00	0.04	a)
XS2754488851	5.1250 % JYBC 5 1/8 05/01/35 EMTN	0	100	0	100 EUR	104.25%	104'250.00	0.01	a)
XS2756298639	4.5000 % ETEGA 4 1/2 01/29/29 GMTN	0	200	0	200 EUR	102.05%	204'108.00	0.03	a)
XS2756387499	3.5000 % HNDA 3 1/2 04/24/26	0	250	0	250 EUR	100.83%	252'070.00	0.03	a)
XS2757515882	3.3750 % CCHLN 3 3/8 02/27/28 EMTN	0	200	0	200 EUR	100.64%	201'276.00	0.03	a)
XS2758114321	3.2500 % CPGLN 3 1/4 02/06/31 EMTN	0	250	0	250 EUR	99.75%	249'372.50	0.03	a)
XS2758880798	4.2500 % ICCREA 4 1/4 02/05/30 EMTN	0	150	0	150 EUR	102.65%	153'972.00	0.02	a)
XS2759982577	3.6250 % ALV 3 5/8 08/07/29 EMTN	0	200	0	200 EUR	100.20%	200'400.00	0.03	a)
XS2759989234	4.7500 % CTPNV 4 3/4 02/05/30 EMTN	0	250	0	250 EUR	103.23%	258'065.00	0.03	a)
XS2760217880	3.1250 % VLVY 3 1/8 02/08/29 EMTN	0	200	0	200 EUR	100.02%	200'048.00	0.03	a)
XS2760218003	3.2500 % DEKA 3 1/4 02/08/29 EMTN	0	200	0	200 EUR	101.00%	201'996.00	0.03	a)
XS2760218185	3.1250 % VLVY 3 1/8 09/08/26 EMTN	0	250	0	250 EUR	99.93%	249'830.00	0.03	a)
XS2762369549	4.8750 % BBVASM 4 7/8 02/08/36 GMTN	0	400	0	400 EUR	102.63%	410'500.00	0.05	a)
XS2764264607	3.8750 % INTNED 3 7/8 08/12/29 EMTN	0	300	0	300 EUR	101.38%	304'125.00	0.04	a)
XS2764264789	4.0000 % INTNED 4 02/12/35 EMTN	0	500	0	500 EUR	101.88%	509'375.00	0.06	a)
XS2764455619	3.8750 % KPN 3 7/8 02/16/36 GMTN	0	200	0	200 EUR	100.42%	200'832.00	0.03	a)
XS2764457664	4.6250 % DANBNK 4 5/8 05/14/34 EMTN	0	200	0	200 EUR	102.75%	205'500.00	0.03	a)
XS2764459363	4.1250 % CABKSM 4 1/8 02/09/32 EMTN	0	300	0	300 EUR	102.25%	306'750.00	0.04	a)
XS2764789231	3.7000 % FTV 3.7 02/13/26	0	150	0	150 EUR	100.65%	150'970.50	0.02	a)
XS2764790833	3.7000 % FTV 3.7 08/15/29	0	300	0	300 EUR	100.98%	302'949.00	0.04	a)
XS2764853425	4.6250 % PTHREE 4 5/8 02/13/30 EMTN	0	200	200	0 EUR	0.00%	0.00	0.00	
XS2764880402	3.6470 % ATDBCN 3.647 05/12/31 REGS	0	300	0	300 EUR	99.09%	297'267.00	0.04	a)

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XS2764880667	4.0110 % ATDBCN 4.011 02/12/36 REGS	0	200	0	200 EUR	98.71%	197'416.00	0.02	a)
XS2765027193	4.6250 % RBAIV 4 5/8 08/21/29 EMTN	0	200	0	200 EUR	101.38%	202'750.00	0.03	a)
XS2765558635	3.4000 % LIN 3.4 02/14/36	0	200	0	200 EUR	99.02%	198'036.00	0.03	a)
XS2765559443	3.2000 % LIN 3.2 02/14/31	0	200	0	200 EUR	100.49%	200'978.00	0.03	a)
XS2767224921	3.7500 % SHBASS 3 3/4 02/15/34	0	200	0	200 EUR	102.36%	204'722.00	0.03	a)
XS2767246908	4.4450 % F 4.445 02/14/30 EMTN	0	350	0	350 EUR	101.07%	353'752.00	0.04	a)
XS2767489391	3.5000 % UNANA 3 1/2 02/15/37 EMTN	0	200	0	200 EUR	101.19%	202'372.00	0.03	a)
XS2767489474	3.2500 % UNANA 3 1/4 02/15/32 EMTN	0	150	0	150 EUR	101.27%	151'903.50	0.02	a)
XS2767499275	3.3750 % SRGIM 3 3/8 02/19/28 EMTN	0	200	0	200 EUR	100.55%	201'108.00	0.03	a)
XS2767499945	3.8750 % SRGIM 3 7/8 02/19/34 EMTN	0	300	0	300 EUR	100.77%	302'304.00	0.04	a)
XS2767979052	3.3750 % IFXGR 3 3/8 02/26/27 EMTN	0	200	0	200 EUR	100.84%	201'672.00	0.03	a)
XS2769667234	3.9800 % MIZUHO 3.98 05/21/34 EMTN	0	250	0	250 EUR	101.43%	253'585.00	0.03	a)
XS2769892600	3.6250 % SIEGR 3 5/8 02/22/44	0	400	0	400 EUR	98.94%	395'768.00	0.05	a)
XS2769892865	3.3750 % SIEGR 3 3/8 02/22/37	0	500	0	500 EUR	99.52%	497'575.00	0.06	a)
XS2769894135	3.1250 % SIEGR 3 1/8 05/22/32 EMTN	0	500	0	500 EUR	100.01%	500'025.00	0.06	a)
XS2770467848	3.7800 % ORIX 3.78 05/29/29 EMTN	0	200	0	200 EUR	101.73%	203'450.00	0.03	a)
XS2770512064	4.7500 % ENELIM 4 3/4 PERP	0	350	0	350 EUR	100.69%	352'397.50	0.04	a)
XS2770514789	3.5000 % VZ 3 1/2 06/28/32	0	300	0	300 EUR	100.10%	300'288.00	0.04	a)
XS2770514946	3.7500 % VZ 3 3/4 02/28/36 EMTN	0	300	0	300 EUR	100.16%	300'486.00	0.04	a)
XS2771418097	3.8750 % SECUSS 3 7/8 02/23/30 EMTN	0	150	0	150 EUR	101.49%	152'241.00	0.02	a)
XS2771661357	3.7500 % UU 3 3/4 05/23/34 EMTN	0	200	0	200 EUR	98.01%	196'024.00	0.02	a)
XS2773789065	3.6250 % EPIBSS 3 5/8 02/28/31 EMTN	0	250	0	250 EUR	100.39%	250'975.00	0.03	a)
XS2775027043	4.2500 % ATOSTR 4 1/4 06/28/32 EMTN	0	150	0	150 EUR	101.03%	151'545.00	0.02	a)
XS2775027472	4.6250 % ATOSTR 4 5/8 02/28/36 EMTN	0	200	0	200 EUR	100.77%	201'542.00	0.03	a)
XS2775728269	4.0000 % SVTLN 4 03/05/34 EMTN	0	150	0	150 EUR	100.50%	150'742.50	0.02	a)
XS2776001377	3.7000 % OMC 3.7 03/06/32	0	250	0	250 EUR	100.45%	251'117.50	0.03	a)
XS2776511060	3.5000 % BKNG 3 1/2 03/01/29	0	100	0	100 EUR	101.38%	101'377.00	0.01	a)
XS2776511730	3.6250 % BKNG 3 5/8 03/01/32	0	300	0	300 EUR	101.54%	304'632.00	0.04	a)
XS2776512035	3.7500 % BKNG 3 3/4 03/01/36	0	350	0	350 EUR	100.17%	350'588.00	0.04	a)
XS2776519980	4.0000 % MELAIR 4 06/07/34 EMTN	0	200	0	200 EUR	102.04%	204'074.00	0.03	a)
XS2776793965	3.5000 % KHC 3 1/2 03/15/29 EMTN	0	250	0	250 EUR	101.46%	253'660.00	0.03	a)
XS2776890902	3.7500 % MAERSK 3 3/4 03/05/32 EMTN	0	100	0	100 EUR	101.23%	101'225.00	0.01	a)
XS2776891207	4.1250 % MAERSK 4 1/8 03/05/36 EMTN	0	200	0	200 EUR	102.49%	204'974.00	0.03	a)
XS2777367645	4.1250 % LKQ 4 1/8 03/13/31	0	300	0	300 EUR	101.11%	303'327.00	0.04	a)
XS2777383840	4.1250 % ELLEVI 4 1/8 03/07/34 EMTN	0	150	0	150 EUR	102.91%	154'359.00	0.02	a)
XS2777442281	4.0000 % BKNG 4 03/01/44	0	300	0	300 EUR	99.56%	298'686.00	0.04	a)
XS2778370051	4.6250 % MEOGR 4 5/8 03/07/29	0	200	0	200 EUR	103.09%	206'188.00	0.03	a)
XS2778764006	3.7130 % TCLAU 3.713 03/12/32 EMTN	0	200	0	200 EUR	101.18%	202'350.00	0.03	a)
XS2778764188	3.9740 % TCLAU 3.974 03/12/36 EMTN	0	200	0	200 EUR	100.66%	201'318.00	0.03	a)
XS2778864210	3.2500 % WKLNA 3 1/4 03/18/29	0	150	0	150 EUR	100.15%	150'231.00	0.02	a)
XS2779010300	3.3750 % RELLN 3 3/8 03/20/33	0	250	0	250 EUR	99.67%	249'175.00	0.03	a)
XS2779792337	3.3750 % STATK 3 3/8 03/22/32 EMTN	0	100	0	100 EUR	101.21%	101'213.00	0.01	a)
XS2779793061	3.7500 % STATK 3 3/4 03/22/39 EMTN	0	150	0	150 EUR	103.33%	154'996.50	0.02	a)
XS2779901482	4.1250 % AALLN 4 1/8 03/15/32	0	300	0	300 EUR	101.70%	305'100.00	0.04	a)
XS2780025271	3.3750 % ADNA 3 3/8 03/11/31	0	100	0	100 EUR	101.06%	101'059.00	0.01	a)
XS2780025511	3.8750 % ADNA 3 7/8 03/11/36	0	250	0	250 EUR	101.35%	253'377.50	0.03	a)
XS2782109016	4.2500 % SABSM 4 1/4 09/13/30 EMTN	0	100	0	100 EUR	102.75%	102'750.00	0.01	a)
XS2782803147	4.0000 % WPPLN 4 09/12/33 EMTN	0	250	0	250 EUR	100.49%	251'212.50	0.03	a)
XS2783118131	3.7500 % EZJLN 3 3/4 03/20/31 EMTN	0	200	0	200 EUR	99.30%	198'604.00	0.03	a)
XS2784415718	3.5000 % DHLGR 3 1/2 03/25/36 EMTN	0	400	0	400 EUR	99.77%	399'072.00	0.05	a)
XS2784667011	3.6250 % NDAFH 3 5/8 03/15/34 EMTN	0	300	0	300 EUR	100.91%	302'721.00	0.04	a)
XS2784700671	3.2500 % FINPOW 3 1/4 03/20/34 EMTN	0	200	0	200 EUR	99.96%	199'910.00	0.03	a)
XS2785465787	3.3860 % TOYOTA 3.386 03/18/30 EMTN	0	250	0	250 EUR	100.31%	250'775.00	0.03	a)
XS2787827604	3.7500 % STLA 3 3/4 03/19/36 EMTN	0	200	0	200 EUR	97.89%	195'780.00	0.02	a)
XS2788605660	4.5990 % HSBC 4.599 03/22/35	0	300	0	300 EUR	102.24%	306'717.00	0.04	a)
XS2790333707	3.7900 % MS 3.79 03/21/30	0	150	0	150 EUR	101.45%	152'176.50	0.02	a)
XS2790333889	3.9550 % MS 3.955 03/21/35 EMTN	0	650	0	650 EUR	101.20%	657'780.50	0.08	a)
XS2790910272	3.5000 % BBVASM 3 1/2 03/26/31 EMTN	0	400	0	400 EUR	100.98%	403'900.00	0.05	a)
XS2791959906	3.5000 % EOANGR 3 1/2 03/25/32 EMTN	0	300	0	300 EUR	100.74%	302'214.00	0.04	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
XS2791960664	4.1250 % EOANGR 4 1/8 03/25/44 EMTN	0	500	0	500 EUR	101.49%	507'425.00	0.06	a)
XS2791972248	3.7610 % JPM 3.761 03/21/34 EMTN	0	700	0	700 EUR	100.97%	706'755.00	0.09	a)
XS2792184421	3.6250 % MET 3 5/8 03/26/34 GMTN	0	200	0	200 EUR	101.71%	203'410.00	0.03	a)
XS2793256137	4.7500 % CBREGI 4 3/4 03/27/34 EMTN	0	300	0	300 EUR	104.92%	314'763.00	0.04	a)
XS2796609787	3.3750 % SGOPF 3 3/8 04/08/30 EMTN	0	300	0	300 EUR	99.99%	299'979.00	0.04	a)
XS2796659964	3.6250 % SGOPF 3 5/8 04/08/34 EMTN	0	300	0	300 EUR	100.44%	301'305.00	0.04	a)
XS2798269069	4.7500 % TRNIM 4 3/4 PERP	0	300	0	300 EUR	100.76%	302'268.00	0.04	a)
XS2799473637	3.3840 % ASABRE 3.384 04/16/29	0	200	0	200 EUR	100.37%	200'738.00	0.03	a)
XS2799473801	3.4640 % ASABRE 3.464 04/16/32	0	200	0	200 EUR	100.14%	200'270.00	0.03	a)
XS2799494120	7.1250 % ARNDTN 7 1/8 PERP	0	200	0	200 EUR	83.38%	166'750.00	0.02	a)
XS2800064912	4.1250 % CEPESA 4 1/8 04/11/31 EMTN	0	300	0	300 EUR	99.29%	297'870.00	0.04	a)
XS2800653581	3.7500 % CAABNK 3 3/4 04/12/27 EMTN	0	150	0	150 EUR	101.42%	152'125.50	0.02	a)
XS2800676525	3.0000 % CADEPO 3 04/11/29 REGS	0	500	0	500 EUR	101.19%	505'935.00	0.06	a)
XS2801122917	3.7500 % CDTFIN 3 3/4 04/16/33 EMTN	0	200	0	200 EUR	99.79%	199'588.00	0.03	a)
XS2801451654	4.3750 % NWIDE 4 3/8 04/16/34	0	150	0	150 EUR	101.28%	151'920.00	0.02	a)
XS2801962155	4.1250 % PVH 4 1/8 07/16/29	0	150	0	150 EUR	101.10%	151'656.00	0.02	a)
XS2802909478	5.0000 % TPEIR 5 04/16/30 EMTN	0	170	0	170 EUR	102.25%	173'825.00	0.02	a)
XS2802928692	3.8750 % BNRGR 3 7/8 04/24/32 EMTN	0	200	0	200 EUR	100.35%	200'690.00	0.03	a)
XS2802928775	3.7500 % BNRGR 3 3/4 04/24/28 EMTN	0	200	0	200 EUR	100.91%	201'826.00	0.03	a)
XS2803424329	3.5630 % TD 3.563 04/16/31 GMTN	0	350	0	350 EUR	100.20%	350'700.00	0.04	a)
XS2804485915	3.6250 % ISPIM 3 5/8 10/16/30 EMTN	0	300	0	300 EUR	100.50%	301'512.00	0.04	a)
XS2804565435	3.5000 % BNS 3 1/2 04/17/29 EMTN	0	300	0	300 EUR	100.68%	302'052.00	0.04	a)
XS2806452145	4.8750 % EUROB 4 7/8 04/30/31 EMTN	0	300	0	300 EUR	103.12%	309'360.00	0.04	a)
XS2806471368	3.8750 % SANTAN 3 7/8 04/22/29 EMTN	0	400	0	400 EUR	101.34%	405'368.00	0.05	a)
XS2806471525	4.1250 % SANTAN 4 1/8 04/22/34 EMTN	0	300	0	300 EUR	102.45%	307'341.00	0.04	a)
XS2806614223	3.7500 % NACN 3 3/4 05/02/29 EMTN	0	150	0	150 EUR	101.22%	151'830.00	0.02	a)
XS2807760843	3.5000 % MINGNO 3 1/2 05/23/29 EMTN	0	150	0	150 EUR	101.06%	151'591.50	0.02	a)
XS2809270072	3.6500 % GIS 3.65 10/23/30	0	150	0	150 EUR	101.33%	151'995.00	0.02	a)
XS2809271047	3.8500 % GIS 3.85 04/23/34	0	250	0	250 EUR	101.60%	253'992.50	0.03	a)
XS2809670099	4.1250 % SYDAU 4 1/8 04/30/36 EMTN	0	250	0	250 EUR	101.62%	254'050.00	0.03	a)
XS2809670172	3.7500 % SYDAU 3 3/4 04/30/32 EMTN	0	150	0	150 EUR	101.32%	151'977.00	0.02	a)
XS2809859536	5.6250 % ACHMEA 5 5/8 11/02/44 EMTN	0	250	0	250 EUR	103.25%	258'125.00	0.03	a)
XS2810308846	3.1500 % PG 3.15 04/29/28	0	300	0	300 EUR	101.07%	303'210.00	0.04	a)
XS2810309224	3.2000 % PG 3.2 04/29/34	0	200	0	200 EUR	100.31%	200'614.00	0.03	a)
XS2810794680	4.0000 % PLD 4 05/05/34	0	200	0	200 EUR	101.29%	202'578.00	0.03	a)
XS2811962195	4.2500 % WERFEN 4 1/4 05/03/30 EMTN	0	100	0	100 EUR	102.31%	102'307.00	0.01	a)
XS2813211294	3.2270 % ROSW 3.227 05/03/30	0	200	0	200 EUR	101.64%	203'274.00	0.03	a)
XS2813211617	3.5640 % ROSW 3.564 05/03/44	0	250	0	250 EUR	100.21%	250'515.00	0.03	a)
XS2815894154	4.3470 % BACR 4.347 05/08/35	0	300	0	300 EUR	102.30%	306'897.00	0.04	a)
XS2815948695	3.5000 % KO 3 1/2 05/14/44	0	150	0	150 EUR	97.33%	146'001.00	0.02	a)
XS2815976126	7.0000 % CPIPR 7 05/07/29 EMTN	0	150	0	150 EUR	100.07%	150'103.50	0.02	a)
XS2815980664	3.8750 % LLOYDS 3 7/8 05/14/32 EMTN	0	350	0	350 EUR	101.57%	355'502.00	0.04	a)
XS2815987834	4.0000 % VESTNL 4 05/07/32 EMTN	0	200	0	200 EUR	101.54%	203'070.00	0.03	a)
XS2816031160	4.0000 % GM 4 07/10/30 EMTN	0	250	0	250 EUR	101.13%	252'812.50	0.03	a)
XS2817890077	4.2500 % MUNRE 4 1/4 05/26/44	0	500	0	500 EUR	100.50%	502'500.00	0.06	a)
XS2817916484	3.7550 % HSBC 3.755 05/20/29	0	400	0	400 EUR	101.02%	404'080.00	0.05	a)
XS2817924660	4.7500 % BKIR 4 3/4 08/10/34 EMTN	0	150	0	150 EUR	101.54%	152'308.50	0.02	a)
XS2818290509	3.1250 % KO 3 1/8 05/14/32	0	150	0	150 EUR	99.76%	149'632.50	0.02	a)
XS2818300407	4.3750 % INTNED 4 3/8 08/15/34 EMTN	0	400	0	400 EUR	101.00%	404'000.00	0.05	a)
XS2820438401	3.3750 % SRBANK 3 3/8 11/14/29 EMTN	0	150	0	150 EUR	100.46%	150'691.50	0.02	a)
XS2820454606	3.1250 % NOVOB 3 1/8 01/21/29 EMTN	0	300	0	300 EUR	100.72%	302'157.00	0.04	a)
XS2820455678	3.2500 % NOVOB 3 1/4 01/21/31 EMTN	0	300	0	300 EUR	101.04%	303'123.00	0.04	a)
XS2820460751	3.3750 % NOVOB 3 3/8 05/21/34 EMTN	0	450	0	450 EUR	100.84%	453'766.50	0.06	a)
XS2821718488	3.2000 % JNJ 3.2 06/01/32	0	300	0	300 EUR	101.62%	304'848.00	0.04	a)
XS2821719023	3.3500 % JNJ 3.35 06/01/36	0	250	0	250 EUR	101.18%	252'957.50	0.03	a)
XS2821719536	3.5500 % JNJ 3.55 06/01/44	0	300	0	300 EUR	100.75%	302'262.00	0.04	a)
XS2821745374	3.2500 % VERA 3 1/4 05/17/31	0	200	0	200 EUR	101.36%	202'712.00	0.03	a)
XS2822505439	5.8750 % EPEN 5 7/8 11/30/29 EMTN	0	150	0	150 EUR	103.36%	155'044.50	0.02	a)
XS2822575648	4.1650 % F 4.165 11/21/28	0	250	0	250 EUR	100.68%	251'692.50	0.03	a)
XS2823235085	4.6250 % AIB 4 5/8 05/20/35 EMTN	0	250	0	250 EUR	101.22%	253'042.50	0.03	a)

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XS2823261677	3.6010 % ETN 3.601 05/21/31	0	150	0	150 EUR	101.69%	152'536.50	0.02	a)
XS2823261834	3.8020 % ETN 3.802 05/21/36	0	150	0	150 EUR	102.23%	153'348.00	0.02	a)
XS2823825711	3.2500 % BMW 3 1/4 11/17/28 EMTN	0	250	0	250 EUR	100.88%	252'205.00	0.03	a)
XS2823825802	3.5000 % BMW 3 1/2 11/17/32 EMTN	0	250	0	250 EUR	101.18%	252'937.50	0.03	a)
XS2823909143	3.2500 % ITW 3 1/4 05/17/28	0	200	0	200 EUR	100.84%	201'684.00	0.03	a)
XS2823909903	3.3750 % ITW 3 3/8 05/17/32	0	300	0	300 EUR	100.87%	302'595.00	0.04	a)
XS2823993261	4.0090 % USB 4.009 05/21/32	0	250	0	250 EUR	101.75%	254'375.00	0.03	a)
XS2824606532	4.1250 % TKR 4 1/8 05/23/34	0	200	0	200 EUR	99.12%	198'244.00	0.03	a)
XS2825485183	3.2500 % MRK 3 1/4 05/30/32	0	350	0	350 EUR	100.37%	351'284.50	0.04	a)
XS2825485852	3.5000 % MRK 3 1/2 05/30/37	0	350	0	350 EUR	99.57%	348'498.50	0.04	a)
XS2825486074	3.7000 % MRK 3.7 05/30/44	0	350	0	350 EUR	98.66%	345'317.00	0.04	a)
XS2825486231	3.7500 % MRK 3 3/4 05/30/54	0	250	0	250 EUR	97.54%	243'842.50	0.03	a)
XS2825558328	4.5000 % NOVALJ 4 1/2 05/29/30 EMTN	0	200	0	200 EUR	101.13%	202'250.00	0.03	a)
XS2826609971	4.5000 % RBAV 4 1/2 05/31/30 EMTN	0	200	0	200 EUR	102.28%	204'552.00	0.03	a)
XS2826614898	4.1250 % SYDBDC 4 1/8 09/30/27 GMTN	0	150	0	150 EUR	101.50%	152'250.00	0.02	a)
XS2826616596	3.6250 % CLNXSM 3 5/8 01/24/29 EMTN	0	400	0	400 EUR	100.32%	401'268.00	0.05	a)
XS2826712551	3.7500 % PHIANA 3 3/4 05/31/32 EMTN	0	200	0	200 EUR	100.69%	201'380.00	0.03	a)
XS2826812005	3.7500 % MNDILN 3 3/4 05/31/32 EMTN	0	150	0	150 EUR	101.83%	152'737.50	0.02	a)
XS2827694170	3.5000 % SCMN VX 3 1/2 08/29/28 EMTN	0	200	0	200 EUR	101.90%	203'798.00	0.03	a)
XS2827696035	3.5000 % SCMN VX 3 1/2 11/29/31 EMTN	0	400	0	400 EUR	101.83%	407'332.00	0.05	a)
XS2827697272	3.6250 % SCMN VX 3 5/8 11/29/36 EMTN	0	300	0	300 EUR	101.24%	303'714.00	0.04	a)
XS2827708145	3.8750 % SCMN VX 3 7/8 05/29/44 EMTN	0	250	0	250 EUR	101.70%	254'250.00	0.03	a)
XS2828791074	4.1250 % NDAFH 4 1/8 05/29/35 EMTN	0	250	0	250 EUR	101.75%	254'375.00	0.03	a)
XS2829203012	3.8000 % TAP 3.8 06/15/32	0	300	0	300 EUR	101.97%	305'910.00	0.04	a)
XS2829592679	3.7500 % CNH 3 3/4 06/11/31 EMTN	0	300	0	300 EUR	100.02%	300'066.00	0.04	a)
XS2831017467	3.3750 % SWEDA 3 3/8 05/29/30	0	150	0	150 EUR	101.33%	151'993.50	0.02	a)
XS2831084657	3.5000 % ENEXIS 3 1/2 05/30/36 EMTN	0	200	0	200 EUR	101.09%	202'186.00	0.03	a)
XS2831094706	4.2660 % CBAAU 4.266 06/04/34 EMTN	0	300	0	300 EUR	101.71%	305'124.00	0.04	a)
XS2831195644	4.9730 % BACR 4.973 05/31/36 EMTN	0	500	0	500 EUR	102.85%	514'235.00	0.06	a)
XS2831524728	3.8750 % PNDORA 3 7/8 05/31/30 EMTN	0	150	0	150 EUR	101.14%	151'705.50	0.02	a)
XS2831594697	4.1250 % JYBC 4 1/8 09/06/30 EMTN	0	150	0	150 EUR	101.75%	152'625.00	0.02	a)
XS2831757153	4.9590 % RABKAS 4.959 06/05/30 EMTN	0	200	0	200 EUR	101.39%	202'788.00	0.03	a)
XS2832954270	3.8750 % ISSDC 3 7/8 06/05/29 EMTN	0	150	0	150 EUR	101.80%	152'698.50	0.02	a)
XS2834282498	3.7500 % LIN 3 3/4 06/04/44	0	200	0	200 EUR	98.89%	197'784.00	0.02	a)
XS2834367646	3.6500 % MDT 3.65 10/15/29	0	200	0	200 EUR	102.34%	204'682.00	0.03	a)
XS2834367729	3.8750 % MDT 3 7/8 10/15/36	0	300	0	300 EUR	102.24%	306'717.00	0.04	a)
XS2834367992	4.1500 % MDT 4.15 10/15/43	0	300	0	300 EUR	102.86%	308'565.00	0.04	a)
XS2834368453	4.1500 % MDT 4.15 10/15/53	0	200	0	200 EUR	101.99%	203'980.00	0.03	a)
XS2834471463	3.3750 % AXASA 3 3/8 05/31/34 EMTN	0	250	0	250 EUR	99.91%	249'775.00	0.03	a)
XS2837788947	3.3750 % NDAFH 3 3/8 06/11/29 EMTN	0	300	0	300 EUR	101.02%	303'054.00	0.04	a)
XS2837841423	3.6250 % NYLIFE 3 5/8 06/07/34 EMTN	0	150	0	150 EUR	101.90%	152'842.50	0.02	a)
XS2838370414	4.2500 % CEZCP 4 1/4 06/11/32 EMTN	0	250	0	250 EUR	100.82%	252'050.00	0.03	a)
XS2838379712	3.6740 % JPM 3.674 06/06/28 EMTN	0	400	0	400 EUR	101.24%	404'952.00	0.05	a)
XS2838391170	4.2500 % ITVLN 4 1/4 06/19/32 EMTN	0	150	0	150 EUR	101.08%	151'621.50	0.02	a)
XS2838495542	4.7500 % OTPHB 4 3/4 06/12/28 EMTN	0	250	0	250 EUR	100.88%	252'187.50	0.03	a)
XS2838500218	3.3750 % REESM 3 3/8 07/09/32	0	200	0	200 EUR	99.61%	199'226.00	0.03	a)
XS2838537566	4.0000 % MOTOPG 4 01/17/30 EMTN	0	300	0	300 EUR	102.66%	307'965.00	0.04	a)
XS2838538374	4.2500 % MOTOPG 4 1/4 06/17/35 EMTN	0	300	0	300 EUR	103.33%	309'990.00	0.04	a)
XS2839008948	3.8750 % BRITEL 3 7/8 01/20/34 EMTN	0	250	0	250 EUR	101.76%	254'410.00	0.03	a)
XS2839195877	4.2500 % APTV 4 1/4 06/11/36	0	300	0	300 EUR	100.09%	300'273.00	0.04	a)
XS2841150316	3.6250 % STEDIN 3 5/8 06/20/31 EMTN	0	150	0	150 EUR	101.62%	152'430.00	0.02	a)
XS2842080488	4.5000 % PKOBP 4 1/2 06/18/29 EMTN	0	150	0	150 EUR	100.74%	151'111.50	0.02	a)
XS2842083235	3.6250 % RKT LN 3 5/8 06/20/29 EMTN	0	300	0	300 EUR	101.36%	304'080.00	0.04	a)
XS2843262887	3.6250 % DELL 3 5/8 06/24/29 EMTN	0	150	0	150 EUR	100.82%	151'236.00	0.02	a)
XS2844398482	4.2500 % SDFGR 4 1/4 06/19/29	0	200	0	200 EUR	100.81%	201'610.00	0.03	a)
XS2845167613	4.6250 % TPEIR 4 5/8 07/17/29 EMTN	0	200	0	200 EUR	101.50%	203'000.00	0.03	a)
XS2847688251	4.3750 % PRIFI 4 3/8 07/01/36 EMTN	0	240	0	240 EUR	103.07%	247'358.40	0.03	a)
XS2848960683	4.2500 % CRTING 4 1/4 06/26/31 EMTN	0	200	0	200 EUR	101.72%	203'430.00	0.03	a)
XS2849625756	4.3750 % DCCLN 4 3/8 06/27/31 EMTN	0	200	0	200 EUR	101.08%	202'158.00	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
X52850439642	3.5000 % DSVDC 3 1/2 06/26/29 EMTN	0	150	0	150 EUR	100.60%	150'906.00	0.02	a)
X52852894679	3.8120 % HEIANA 3.812 07/04/36 EMTN	0	300	0	300 EUR	100.80%	302'412.00	0.04	a)
X52852933329	4.5700 % CESSPO 4.57 07/03/31 EMTN	0	200	0	200 EUR	100.65%	201'306.00	0.03	a)
X52855975285	4.3750 % GYCGR 4 3/8 01/09/30 EMTN	0	100	0	100 EUR	101.18%	101'178.00	0.01	a)
X52856698126	3.4500 % DE 3.45 07/16/32 EMTN	0	300	0	300 EUR	101.12%	303'348.00	0.04	a)
X52857918804	3.6250 % TOYOTA 3 5/8 07/15/31 EMTN	0	300	0	300 EUR	101.11%	303'342.00	0.04	a)
X52859413341	4.3750 % ABNAV 4 3/8 07/16/36 EMTN	0	300	0	300 EUR	100.75%	302'250.00	0.04	a)
X52860457071	4.8000 % ARNDTN 4.8 07/16/29 EMTN	0	200	0	200 EUR	100.19%	200'388.00	0.03	a)
X52860968085	4.2500 % LOGICR 4 1/4 07/18/29 EMTN	0	150	0	150 EUR	100.92%	151'383.00	0.02	a)
X52861000235	3.6250 % IBESM 3 5/8 07/18/34 EMTN	0	300	0	300 EUR	101.84%	305'511.00	0.04	a)
X52862984601	4.0000 % ENBW 4 07/22/36	0	250	0	250 EUR	101.57%	253'925.00	0.03	a)
X52866190965	3.6500 % HNDA 3.65 04/23/31 EMTN	0	200	0	200 EUR	100.70%	201'394.00	0.03	a)
X52866379220	3.8280 % NWISE 3.828 07/24/32 EMTN	0	300	0	300 EUR	100.78%	302'346.00	0.04	a)
X52872349613	3.3750 % VOD 3 3/8 08/01/33 EMTN	0	200	0	200 EUR	99.70%	199'390.00	0.03	a)
X52872909697	3.1210 % AZN 3.121 08/05/30 EMTN	0	200	0	200 EUR	100.28%	200'556.00	0.03	a)
X52872909770	3.2780 % AZN 3.278 08/05/33 EMTN	0	250	0	250 EUR	100.33%	250'832.50	0.03	a)
X52874157295	3.7500 % KO 3 3/4 08/15/53	0	150	0	150 EUR	98.47%	147'699.00	0.02	a)
X52874381333	3.6250 % SGOPF 3 5/8 08/09/36 EMTN	0	200	0	200 EUR	99.04%	198'086.00	0.03	a)
X52874384279	3.2500 % SGOPF 3 1/4 08/09/29 EMTN	0	300	0	300 EUR	99.86%	299'583.00	0.04	a)
X52879811987	3.8750 % MRKGR 3 7/8 08/27/54	0	200	0	200 EUR	99.75%	199'500.00	0.03	a)
X52886143770	3.3750 % UPMFH 3 3/8 08/29/34 EMTN	0	200	0	200 EUR	98.82%	197'638.00	0.02	a)
X52886269013	3.4600 % MIZUHO 3.46 08/27/30 EMTN	0	150	0	150 EUR	100.05%	150'070.50	0.02	a)
X52886269286	3.7670 % MIZUHO 3.767 08/27/34 EMTN	0	200	0	200 EUR	99.45%	198'896.00	0.03	a)
X52887184401	3.1250 % VLVY 3 1/8 08/26/29 EMTN	0	150	0	150 EUR	99.89%	149'829.00	0.02	a)
X52887185127	3.1250 % VLVY 3 1/8 08/26/27 EMTN	0	250	0	250 EUR	100.21%	250'532.50	0.03	a)
X52887901598	3.1250 % BMW 3 1/8 08/27/30 EMTN	0	250	0	250 EUR	99.68%	249'202.50	0.03	a)
X52887901911	3.3750 % BMW 3 3/8 08/27/34 EMTN	0	250	0	250 EUR	98.58%	246'437.50	0.03	a)
X52888395659	3.2500 % SHBASS 3 1/4 08/27/31	0	250	0	250 EUR	99.37%	248'430.00	0.03	a)
EUR							778'141'965.12	98.30	

Derivative Finanzinstrumente

0.00 0.00

Devisentermingeschäfte

CHF/EUR	Verfall 07.05.2024	2'048'486	2'000'000	EUR/CHF	0.00	0.00
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Devisentermingeschäfte

0.00 0.00

Class Hedge Devisentermingeschäfte 35)

EUR/CHF	Verfall 03.04.2024	22'640'814	23'807'000	CHF/EUR	0.00	0.00
EUR/CHF	Verfall 03.04.2024	63'167	66'000	CHF/EUR	0.00	0.00
CHF/EUR	Verfall 03.04.2024	23'873'000	23'221'267	EUR/CHF	0.00	0.00
EUR/CHF	Verfall 03.05.2024	53'489'092	55'108'000	CHF/EUR	0.00	0.00
EUR/CHF	Verfall 03.05.2024	154'800	159'000	CHF/EUR	0.00	0.00
EUR/CHF	Verfall 03.05.2024	1'000'995	1'023'000	CHF/EUR	0.00	0.00
EUR/CHF	Verfall 03.05.2024	92'261	94'000	CHF/EUR	0.00	0.00
EUR/CHF	Verfall 03.05.2024	11'680'819	11'965'000	CHF/EUR	0.00	0.00
EUR/CHF	Verfall 03.05.2024	213'840	219'000	CHF/EUR	0.00	0.00
EUR/CHF	Verfall 03.05.2024	56'578	58'000	CHF/EUR	0.00	0.00
CHF/EUR	Verfall 03.05.2024	68'626'000	67'304'950	EUR/CHF	0.00	0.00
EUR/CHF	Verfall 04.06.2024	66'257'194	67'716'000	CHF/EUR	0.00	0.00
CHF/EUR	Verfall 04.06.2024	337'000	328'361	EUR/CHF	0.00	0.00
CHF/EUR	Verfall 04.06.2024	124'000	120'945	EUR/CHF	0.00	0.00
CHF/EUR	Verfall 04.06.2024	9'000	8'800	EUR/CHF	0.00	0.00
CHF/EUR	Verfall 04.06.2024	67'246'000	65'854'008	EUR/CHF	0.00	0.00
EUR/CHF	Verfall 02.07.2024	67'604'830	69'171'000	CHF/EUR	0.00	0.00
EUR/CHF	Verfall 02.07.2024	248'098	255'000	CHF/EUR	0.00	0.00
EUR/CHF	Verfall 02.07.2024	18'371	19'000	CHF/EUR	0.00	0.00
EUR/CHF	Verfall 02.07.2024	345'730	359'000	CHF/EUR	0.00	0.00
CHF/EUR	Verfall 02.07.2024	484'000	462'341	EUR/CHF	0.00	0.00
EUR/CHF	Verfall 02.07.2024	76'547	80'000	CHF/EUR	0.00	0.00
CHF/EUR	Verfall 02.07.2024	69'400'000	66'832'200	EUR/CHF	0.00	0.00
EUR/CHF	Verfall 05.08.2024	68'068'124	70'862'000	CHF/EUR	0.00	0.00
EUR/CHF	Verfall 05.08.2024	26'128	27'000	CHF/EUR	0.00	0.00

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert EUR	in % 7)	Kat.
	EUR/CHF Verfall 05.08.2024		119'325	123'000		CHF/EUR	0.00	0.00	
	EUR/CHF Verfall 05.08.2024		189'002	194'000		CHF/EUR	0.00	0.00	
	EUR/CHF Verfall 05.08.2024		275'710	286'000		CHF/EUR	0.00	0.00	
	EUR/CHF Verfall 05.08.2024		2'250'064	2'347'000		CHF/EUR	0.00	0.00	
	CHF/EUR Verfall 05.08.2024		73'839'000	70'331'648		EUR/CHF	0.00	0.00	
	EUR/CHF Verfall 03.09.2024		71'863'244	75'607'000		CHF/EUR	0.00	0.00	
	EUR/CHF Verfall 03.09.2024		174'203	186'000		CHF/EUR	0.00	0.00	
	CHF/EUR Verfall 03.09.2024		75'793'000	71'177'206		EUR/CHF	0.00	0.00	
	EUR/CHF Verfall 02.10.2024		71'865'152	76'687'000		CHF/EUR	0.00	0.00	b)
Devisentermingeschäfte auf Klassen							0.00	0.00	

Vermögensaufstellung	Kurswert EUR	in % 7)
Bankguthaben auf Sicht	4'081'758.04	0.52
Obligationen, Wandelobligationen und sonstige Forderungswertpapiere und -rechte	778'141'965.12	98.30
Sonstige Vermögenswerte	9'339'236.31	1.18
Gesamtfondsvermögen am Ende der Rechnungsperiode	791'562'959.47	100.00
Andere Verbindlichkeiten	-1'207.28	
Nettofondsvermögen am Ende der Rechnungsperiode	791'561'752.19	

Bewertungskategorien	Kurswert EUR	in % 7)
a) Anlagen, die an einer Börse kotiert oder an einem anderen geregelten, dem Publikum offen stehenden Markt gehandelt werden: bewertet zu den Kursen, die am Hauptmarkt bezahlt werden (Art. 88 Abs. 1 KAG);	778'141'965.12	98.30
b) Anlagen, für die keine Kurse gemäss Buchstabe a verfügbar sind: bewertet aufgrund von am Markt beobachtbaren Parametern;	0.00	0.00
c) Anlagen, die aufgrund von am Markt nicht beobachtbaren Parametern mit geeigneten Bewertungsmodellen unter Berücksichtigung der aktuellen Marktgegebenheiten bewertet werden.	0.00	0.00

OTC Gegenparteien

Zürcher Kantonalbank

Devisenkurse

CHF	1 = EUR	1.06478873
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4 Derivative Finanzinstrumente - Risiko gemäss Commitment I

Engagement	Währung	Betrag	in % 28)
Total der engagementerhöhenden Positionen (Basiswertäquivalent)	EUR	76'521'203.40	9.667
Total der engagementreduzierenden Positionen (Basiswertäquivalent)	EUR	-	-

5 Spesen zu Gunsten Teilvermögen und Kommissionen zu Gunsten Fondsleitung

Periode: 01.03.2024 - 31.08.2024

Klasse	Währung	Ausgabespesen, Ausgabekomm. in % zu Gunsten 30)		Durchschnitt Ausgabespesen in %	Rücknahmespesen, Rücknahmekomm. in % zu Gunsten 30)		Durchschnitt Rücknahmespesen in %
		Teilvermögen	Fondsleitung		Teilvermögen	Fondsleitung	
FA EUR	EUR	0.00 - 0.50	-	0.417	-	-	-
NT EUR	EUR	0.00 - 0.50	-	0.417	-	-	-
NTH1 CHF	EUR	0.00 - 0.50	-	0.417	-	-	-

Die Anleger können Angaben über die Höhe der effektiv belasteten Ausgabe- bzw. Rücknahmespesen bei der Fondsleitung beziehen. Die Berechnung der Ausgabe- bzw. Rücknahmespesen ist im Fondsvertrag § 19 Ziff. 3 geregelt.

6 Zusätzliche Informationen und Ausserbilanzgeschäfte

Am Bilanzstichtag ausgeliehene Effekten	Währung	Betrag
Aktien und sonstige Beteiligungswertpapiere und -rechte	EUR	-
Obligationen, Wandelobligationen und sonstige Forderungswertpapiere und -rechte	EUR	-
Andere Wertpapiere	EUR	-

Am Bilanzstichtag in Pension gegebene Effekten	Währung	Betrag
Keine	EUR	-

Die Fondsleitung hat keine Vereinbarungen bezüglich sogenannten «soft commissions» geschlossen.

7 Pauschale Verwaltungskommission

Die pauschale Verwaltungskommission (PVK) wird verwendet für die Leitung, die Entschädigung der Depotbank (PAF) für die von ihr erbrachten Dienstleistungen, wie auch für das Asset Management und den Vertrieb (PMF) des Teilvermögens.

Im Geschäftsjahr effektiv belastete Sätze:

Periode: 01.03.2024 - 31.08.2024

Klasse	PVK p.a. in %		PMF p.a. in %	PAF p.a. in %	VK Zielfonds p.a. in %
	Eff	Max	Eff	Eff	Eff
FA EUR	0.200	0.500	0.100	0.100	3.000
NT EUR	-	-	-	-	3.000
NTH1 CHF	-	-	-	-	3.000

Gemäss den Verhaltensregeln der Asset Management Association Switzerland vom 5. August und 23. September 2021 (in Kraft 1. Januar 2022): Aus der pauschalen Verwaltungskommission können Gebühren bzw. Entschädigungen (inkl. Retrozessionen) zur Deckung der Vertriebstätigkeit des Fonds bezahlt werden. Als Vertriebstätigkeit gilt insbesondere jede Tätigkeit in Zusammenhang mit dem Angebot, der Werbung und der Vermittlung des Fonds. Die Gesellschaft bzw. die Fondsleitung kann Anlegern aufgrund objektiver Kriterien Rabatte auf den dem Fonds belasteten Gebühren bzw. Kosten gewähren.

8 Benchmark

FTSE World Broad Investment-Grade Euro Corporate Bond Index TR

9 TER

Die TER wurde gemäss «Richtlinien zur Berechnung und Offenlegung der TER von kollektiven Kapitalanlagen», die von der AMAS - Asset Management Association Switzerland (Stand: 5. August 2021) herausgegeben wurden, ermittelt.

10 Fussnoten

- 1) Der Nettoinventarwert wird mathematisch auf 0.0001 der Rechnungseinheit gerundet.
- 2) Käufe umfassen unter anderem die Transaktionen: Käufe / Gratistitel / Konversionen / Namensänderungen / Splits / Stock-/ Wahldividenden / Titelaufteilungen / Überträge / Umtausch zwischen Gesellschaften / Zuteilungen aus Bezugs-/Optionsrechten / Sacheinlagen.
- 3) Verkäufe umfassen unter anderem die Transaktionen: Verkäufe / Auslosungen / Ausbuchungen infolge Verfall / Ausübungen von Bezugs-/Optionsrechten / Konversionen / Reverse Splits / Rückzahlungen / Überträge / Umtausch zwischen Gesellschaften / Sachauslagen.
- 7) Allfällige Abweichungen in den Totalisierungen sind auf Rundungsdifferenzen zurückzuführen.
- 8) Kursangabe der britischen Titel in Pence.
- 28) Sämtliche engagementerhöhenden Derivate (netto nach Verrechnung gegenläufiger Positionen) sind durch geldnahe Mittel gedeckt. Sämtliche engagementreduzierenden Derivate (netto nach Verrechnung gegenläufiger Positionen) sind durch die entsprechenden Basiswerte gedeckt.
- 30) Darstellung der Angaben in Prozent des Nettoinventarwertes.
- 33) Annualisierte Standardabweichung der monatlichen Renditedifferenz zwischen stetiger Bruttorendite (vor Abzug von Gebühren) und stetiger Benchmarkrendite über den Betrachtungszeitraum.
Berechnungsformel: $\text{Tracking Error} = \text{STANDARDABWEICHUNG (über einen Zwölfmonatszeitraum berechnete monatliche Renditedifferenz)} * \text{QUADRATWURZEL}(12)$
- 35) Devisentermingeschäfte, welche ausschliesslich zum Zweck der Währungsabsicherung abgeschlossen werden, sind im Zeitpunkt der Eröffnung zum Einstandskurs bewertet. An den darauffolgenden Bankwerktagen, werden diese Devisentermingeschäfte zum Wiederbeschaffungswert bewertet.

11 Grundsätze für die Bewertung sowie Berechnung der Nettoinventarwerte

1. Der Nettoinventarwert jedes Teilvermögens und der Anteil der einzelnen Klassen (Quoten) wird zum Verkehrswert auf Ende des Rechnungsjahres sowie für jeden Tag, an dem Anteile ausgegeben oder zurückgenommen werden, in der Rechnungseinheit des entsprechenden Teilvermögens, berechnet. Für Tage, an welchen die Börsen bzw. Märkte der Hauptanlageländer eines Teilvermögens geschlossen sind (z.B. Banken- und Börsenfeiertage), findet keine Berechnung des Vermögens des entsprechenden Teilvermögens statt.
2. An einer Börse oder an einem anderen geregelten, dem Publikum offen stehenden Markt gehandelte Anlagen sind mit den am Hauptmarkt bezahlten, aktuellen Kursen zu bewerten. Andere Anlagen oder Anlagen, für die keine aktuellen Kurse verfügbar sind, sind mit dem Preis zu bewerten, der bei sorgfältigem Verkauf im Zeitpunkt der Schätzung wahrscheinlich erzielt würde. Die Fondsleitung wendet in diesem Fall zur Ermittlung des Verkehrswertes angemessene und in der Praxis anerkannte Bewertungsmodelle und -grundsätze an.
3. Offene kollektive Kapitalanlagen werden mit ihrem Rücknahmepreis bzw. Nettoinventarwert bewertet. Werden sie regelmässig an einer Börse oder an einem anderen geregelten, dem Publikum offen stehenden Markt gehandelt, so kann die Fondsleitung diese gemäss Ziff. 2 bewerten.
4. Der Wert von Geldmarktinstrumenten, welche nicht an einer Börse oder an einem anderen geregelten, dem Publikum offen stehenden Markt gehandelt werden, wird wie folgt bestimmt: Der Bewertungspreis solcher Anlagen wird, ausgehend vom Nettoerwerbspreis, unter Konstanzhaltung der daraus berechneten Anlagerendite, sukzessiv dem Rückzahlungspreis angeglichen. Bei wesentlichen Änderungen der Marktbedingungen wird die Bewertungsgrundlage der einzelnen Anlagen der neuen Marktrendite angepasst. Dabei wird bei fehlendem aktuellem Marktpreis in der Regel auf die Bewertung von Geldmarktinstrumenten mit gleichen Merkmalen (Qualität und Sitz des Emittenten, Ausgabewährung, Laufzeit) abgestellt.
5. Bankguthaben werden mit ihrem Forderungsbetrag plus aufgelaufene Zinsen bewertet. Bei wesentlichen Änderungen der Marktbedingungen oder der Bonität wird die Bewertungsgrundlage für Bankguthaben auf Zeit den neuen Verhältnissen angepasst.
6. Der Nettoinventarwert eines Anteils einer Klasse eines Teilvermögens ergibt sich aus der der betreffenden Anteilsklasse am Verkehrswert des Vermögens dieses Teilvermögens zukommenden Quote, vermindert um allfällige Verbindlichkeiten dieses Teilvermögens, die der betreffenden Anteilsklasse zugeteilt sind, dividiert durch die Anzahl der im Umlauf befindlichen Anteile der entsprechenden Klasse. Er wird auf 0.0001 der Rechnungseinheit des entsprechenden Teilvermögens oder, falls abweichend, der Referenzwährung oder der jeweiligen weiteren Zeichnungs- und Rücknahmewährung (gemäss Tabelle zum Prospekt) der entsprechenden Anteilsklasse gerundet. Bei Teilvermögen mit der Rechnungseinheit japanischer Yen (JPY) wird der Nettoinventarwert auf 0.01 der Rechnungseinheit des entsprechenden Teilvermögens oder, falls abweichend, 0.0001 der Referenzwährung oder der jeweiligen weiteren Zeichnungs- und Rücknahmewährung (gemäss Tabelle zum Prospekt) der entsprechenden Anteilsklasse gerundet.
7. Die Quoten am Verkehrswert des Nettovermögens eines Teilvermögens (Vermögen dieses Teilvermögens abzüglich der Verbindlichkeiten), welche den jeweiligen Anteilsklassen zuzurechnen sind, werden erstmals bei der Erstaussgabe mehrerer Anteilsklassen (wenn diese gleichzeitig erfolgt) oder der Erstaussgabe einer weiteren Anteilsklasse auf der Basis der dem entsprechenden Teilvermögen für jede Anteilsklasse zufließenden Beträge bestimmt. Die Quote wird bei folgenden Ereignissen jeweils neu berechnet:
 - a) bei der Ausgabe und Rücknahme von Anteilen;
 - b) auf den Stichtag von Ausschüttungen, sofern (i) solche Ausschüttungen nur auf einzelnen Anteilsklassen (Ausschüttungsklassen) anfallen oder sofern (ii) die Ausschüttungen der verschiedenen

Anteilsklassen in Prozenten ihres jeweiligen Nettoinventarwertes unterschiedlich ausfallen oder sofern (iii) auf den Ausschüttungen der verschiedenen Anteilsklassen in Prozenten der Ausschüttung unterschiedliche Kommissions- oder Kostenbelastungen anfallen;

- c) bei der Inventarwertberechnung, im Rahmen der Zuweisung von Verbindlichkeiten (einschliesslich der fälligen oder aufgelaufenen Kosten und Kommissionen) an die verschiedenen Anteilsklassen, sofern die Verbindlichkeiten der verschiedenen Anteilsklassen in Prozenten ihres jeweiligen Nettoinventarwertes unterschiedlich ausfallen, namentlich wenn (i) für die verschiedenen Anteilsklassen unterschiedliche Kommissionssätze zur Anwendung gelangen oder wenn (ii) klassenspezifische Kostenbelastungen erfolgen;
- d) bei der Inventarwertberechnung, im Rahmen der Zuweisung von Erträgen oder Kapitalerträgen an die verschiedenen Anteilsklassen, sofern die Erträge oder Kapitalerträge aus Transaktionen anfallen, die nur im Interesse einer Anteilsklasse oder im Interesse mehrerer Anteilsklassen, nicht jedoch proportional zu deren Quote am Nettofondsvermögen eines Teilvermögens, getätigt wurden.