

SWISSCANTO (CH) INDEX BOND FUND CORP. USD RESPONSIBLE

Halbjahresbericht per 31.08.2023

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

Klasse	Valor	Währung
FA USD	31562118	USD
NT USD	11705242	USD

Rechnungswährung: USD

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 (ab 03.01.2023)
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	01.03.2023	01.03.2022	01.03.2021	01.03.2020
	bis	31.08.2023	28.02.2023	28.02.2022	28.02.2021
Konsolidiert					
USD					
Nettofondsvermögen am Ende der Rechnungsperiode		1'413'144'689.35	1'293'633'725.23	1'328'337'672.26	1'627'737'558.96
Klasse FA USD					
USD					
Nettofondsvermögen am Ende der Rechnungsperiode		2'628'436.38	2'829'807.13	2'364'085.92	2'700'856.51
Anzahl Anteile am Ende der Rechnungsperiode		30'985.805	32'816.805	23'784.805	25'416.718
Nettoinventarwert je Anteil am Ende der Rechnungsperiode ¹⁾		84.8271	86.2304	99.3948	106.2630
Ausschüttung je Anteil		-	3.15	3.40	3.40
Total Expense Ratio (TER)		0.20 %	0.20 %	0.20 %	0.20 %
Klasse NT USD					
USD					
Nettofondsvermögen am Ende der Rechnungsperiode		1'410'516'252.97	1'290'803'918.10	1'325'973'586.34	1'625'036'702.45
Anzahl Anteile am Ende der Rechnungsperiode		11'393'080.114	10'507'117.960	9'617'942.690	11'273'749.485
Nettoinventarwert je Anteil am Ende der Rechnungsperiode ¹⁾		123.8046	122.8504	137.8646	144.1434
Nettoinventarwert je Anteil am Ende der Rechnungsperiode in CHF		109.3505	115.1416	126.4839	130.4930
Thesaurierung je Anteil		-	4.70	4.90	4.90
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	2022	2021	2020
Klasse FA USD	0.80 %	-14.98 %	-1.33 %	6.00 %
Klasse NT USD	1.01 %	-14.80 %	-1.13 %	10.12 %
Benchmark	0.97 %	-15.12 %	-1.07 %	10.07 %
Tracking Error ³³⁾	-	0.26 %	10.00 %	0.59 %

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 USD	-0.17 %
Klasse NT USD	0.04 %

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.

Vermögensrechnung

(Verkehrswerte)	31.08.2023	28.02.2023
Bankguthaben auf Sicht	5'558'605.54	6'524'776.22
Obligationen, Wandelobligationen und sonstige Forderungswertpapiere und -rechte	1'391'555'497.35	1'273'204'351.18
Sonstige Vermögenswerte	16'031'033.77	13'905'037.52
Gesamtfondsvermögen am Ende der Rechnungsperiode	1'413'145'136.66	1'293'634'164.92
Andere Verbindlichkeiten	-447.31	-439.69
Nettofondsvermögen am Ende der Rechnungsperiode	1'413'144'689.35	1'293'633'725.23

Entwicklung der Anzahl Anteile

Klasse FA USD	von bis	01.03.2023 31.08.2023	01.03.2022 28.02.2023
Bestand zu Beginn der Rechnungsperiode		32'816.805	23'784.805
Ausgegebene Anteile		1'081.000	25'328.000
Zurückgenommene Anteile		-2'912.000	-16'296.000
Bestand am Ende der Rechnungsperiode		30'985.805	32'816.805

Klasse NT USD	von bis	01.03.2023 31.08.2023	01.03.2022 28.02.2023
Bestand zu Beginn der Rechnungsperiode		10'507'117.960	9'617'942.690
Ausgegebene Anteile		1'062'307.358	2'690'239.774
Ausgegebene Anteile (Sacheinlagen)		178'545.499	567'352.341
Zurückgenommene Anteile		-218'770.464	-1'887'135.439
Zurückgenommene Anteile (Sachauslagen)		-136'120.239	-481'281.406
Bestand am Ende der Rechnungsperiode		11'393'080.114	10'507'117.960

Sacheinlagen (Ausgabe von Anteilen)

	Datum	Gegenwert	Anteile
Klasse NT USD	13.06.2023	1'292'722.57	10'359.184
Klasse NT USD	13.06.2023	20'987'970.25	168'186.315

Sachauslagen (Rücknahme von Anteilen)

	Datum	Gegenwert	Anteile
Klasse NT USD	26.06.2023	3'118'136.56	25'066.696
Klasse NT USD	26.06.2023	13'814'350.01	111'053.543

Veränderung des Nettofondsvermögens

Konsolidiert	von bis	01.03.2023 31.08.2023	01.03.2022 28.02.2023
Nettofondsvermögen zu Beginn der Rechnungsperiode		1'293'633'725.23	1'328'337'672.26
Ausbezahlte Ausschüttung		-99'252.74	-131'235.94
Thesaurierung; 35% Schweizerische Verrechnungssteuer		-18'150'288.72	-17'716'036.89
Saldo aus dem Anteilverkehr		109'356'887.16	121'946'168.10
Gesamterfolg aus Erfolgsrechnung		28'403'618.42	-138'802'842.30
Nettofondsvermögen am Ende der Rechnungsperiode		1'413'144'689.35	1'293'633'725.23

Erfolgsrechnung

Konsolidiert	von bis	01.03.2023 31.08.2023	01.03.2022 28.02.2023
Ertrag			
Erträge der Bankguthaben auf Sicht		108'767.66	40'658.61
Negativzinsen aus Bankguthaben auf Sicht		0.00	-418.80
Erträge der Obligationen, Wandelobligationen und sonstigen Forderungswertpapiere und -rechte		27'701'554.57	49'271'582.96
Einkauf in laufende Nettoerträge bei der Ausgabe von Anteilen		1'745'393.54	6'564'674.24
Total Ertrag		29'555'715.77	55'876'497.01
Aufwand			
Passivzinsen		-21.90	-2.36
Reglementarische Vergütungen		-2'745.75	-4'738.24
Ausrichtung laufender Nettoerträge bei der Rücknahme von Anteilen		-381'608.67	-6'307'327.57
Total Aufwand		-384'376.32	-6'312'068.17
Nettoertrag / Verlust		29'171'339.45	49'564'428.84
Realisierte Kapitalgewinne und -verluste		-3'740'822.42	-19'014'066.63
Einkünfte aus Ausgabe-/Rücknahmespesen		749'549.61	1'601'212.17
Realisierter Erfolg		26'180'066.64	32'151'574.38
Nicht realisierte Kapitalgewinne und -verluste		2'223'551.78	-170'954'416.68
Gesamterfolg		28'403'618.42	-138'802'842.30

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

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
Wertpapiere, die an einer Börse kotiert sind							1'391'555'497.35	98.47	
Obligationen, Wandelobligationen und sonstige Forderungswertpapiere und -rechte							1'391'555'497.35	98.47	
FR0012990315	4.7500 % EDF 4 3/4 10/06/45 EMTN	0	200	0	200 USD	76.27%	152'538.00	0.01	a)
FR0013464963	4.5000 % EDF 4 1/2 12/04/69 EMTN	0	400	0	400 USD	67.65%	270'608.00	0.02	a)
IL0028103310	6.3750 % ICLIT 6 3/8 05/31/38	200	0	0	200 USD	100.27%	200'533.40	0.01	a)
US001055AY85	4.7500 % AFL 4 3/4 01/15/49	500	0	0	500 USD	88.87%	444'331.00	0.03	a)
US001055BJ00	3.6000 % AFL 3.6 04/01/30	500	0	0	500 USD	91.15%	455'758.50	0.03	a)
US00108WAM29	2.1000 % AEP 2.1 07/01/30 I	700	0	0	700 USD	80.94%	566'576.50	0.04	a)
US00108WAQ33	5.2500 % AEP 5 1/4 05/15/52	500	0	0	500 USD	91.59%	457'944.00	0.03	a)
US00115AAP49	4.5000 % AEP 4 1/2 06/15/52 O	0	200	0	200 USD	85.54%	171'084.40	0.01	a)
US00185AAF12	3.5000 % AON 3 1/2 06/14/24	500	0	0	500 USD	98.29%	491'450.00	0.03	a)
US00185AAG94	4.6000 % AON 4.6 06/14/44	200	0	0	200 USD	85.45%	170'898.00	0.01	a)
US00185AAH77	4.7500 % AON 4 3/4 05/15/45	500	0	0	500 USD	87.21%	436'025.00	0.03	a)
US00206RBH49	4.3000 % T 4.3 12/15/42	470	0	0	470 USD	80.35%	377'668.03	0.03	a)
US00206RBK77	4.3500 % T 4.35 06/15/45	650	0	0	650 USD	79.01%	513'576.05	0.04	a)
US00206RCP55	4.5000 % T 4 1/2 05/15/35	600	0	0	600 USD	88.53%	531'181.80	0.04	a)
US00206RCQ39	4.7500 % T 4 3/4 05/15/46	450	0	0	450 USD	83.49%	375'705.00	0.03	a)
US00206RDJ86	4.5000 % T 4 1/2 03/09/48	548	0	0	548 USD	79.65%	436'502.28	0.03	a)
US00206RDK59	4.5500 % T 4.55 03/09/49	267	0	0	267 USD	79.87%	213'247.56	0.02	a)
US00206RDQ20	4.2500 % T 4 1/4 03/01/27	1'000	0	0	1'000 USD	96.26%	962'590.00	0.07	a)
US00206RFW79	4.9000 % T 4.9 08/15/37	1'000	0	0	1'000 USD	90.18%	901'782.00	0.06	a)
US00206RGL06	4.1000 % T 4.1 02/15/28	495	0	0	495 USD	94.51%	467'831.93	0.03	a)
US00206RGQ92	4.3000 % T 4.3 02/15/30	1'240	400	0	1'640 USD	93.00%	1'525'170.48	0.11	a)
US00206RHW51	3.8000 % T 3.8 02/15/27	500	0	0	500 USD	95.01%	475'030.50	0.03	a)
US00206RIX17	2.3000 % T 2.3 06/01/27	0	710	0	710 USD	89.33%	634'245.84	0.04	a)
US00206RIY99	2.7500 % T 2 3/4 06/01/31	1'000	0	0	1'000 USD	82.44%	824'359.00	0.06	a)
US00206RIZ64	3.5000 % T 3 1/2 06/01/41	0	400	0	400 USD	73.03%	292'100.00	0.02	a)
US00206RKA94	3.6500 % T 3.65 06/01/51	1'000	0	0	1'000 USD	68.41%	684'102.00	0.05	a)
US00206RKB77	3.8500 % T 3.85 06/01/60	0	400	0	400 USD	68.09%	272'352.80	0.02	a)
US00206RKE17	3.3000 % T 3.3 02/01/52	500	0	0	500 USD	64.94%	324'716.50	0.02	a)
US00206RKF81	3.5000 % T 3 1/2 02/01/61	500	200	0	700 USD	63.37%	443'587.20	0.03	a)
US00206RKG64	1.6500 % T 1.65 02/01/28	700	0	0	700 USD	85.37%	597'577.40	0.04	a)
US00206RKH48	2.2500 % T 2 1/4 02/01/32	1'000	0	0	1'000 USD	78.07%	780'708.00	0.06	a)
US00206RKJ04	3.5000 % T 3 1/2 09/15/53	2'132	0	0	2'132 USD	65.55%	1'397'592.09	0.10	a)
US00206RLJ94	3.5500 % T 3.55 09/15/55	2'894	0	0	2'894 USD	64.76%	1'874'128.35	0.13	a)
US00206RLV23	3.6500 % T 3.65 09/15/59	4'447	0	0	4'447 USD	64.71%	2'877'684.83	0.20	a)
US00206RML32	1.7000 % T 1.7 03/25/26	1'000	0	0	1'000 USD	91.01%	910'068.00	0.06	a)
US00206RMM15	2.5500 % T 2.55 12/01/33	1'000	0	0	1'000 USD	76.31%	763'070.00	0.05	a)
US00206RMT67	5.4000 % T 5.4 02/15/34	0	500	0	500 USD	96.74%	483'676.50	0.03	a)
US00217GAA13	2.3960 % APTV 2.396 02/18/25	250	0	0	250 USD	95.15%	237'868.00	0.02	a)
US00217GAB95	3.2500 % APTV 3 1/4 03/01/32	250	0	0	250 USD	84.68%	211'697.00	0.01	a)
US00217GAC78	4.1500 % APTV 4.15 05/01/52	250	0	0	250 USD	73.59%	183'968.50	0.01	a)
US002824AV29	6.0000 % ABT 6 04/01/39	240	0	0	240 USD	108.97%	261'521.28	0.02	a)
US002824BB55	2.9500 % ABT 2.95 03/15/25	250	0	0	250 USD	96.99%	242'480.00	0.02	a)
US002824BF69	3.7500 % ABT 3 3/4 11/30/26	509	0	0	509 USD	96.82%	492'788.35	0.03	a)
US002824BG43	4.7500 % ABT 4 3/4 11/30/36	700	0	0	700 USD	99.24%	694'692.60	0.05	a)
US002824BH26	4.9000 % ABT 4.9 11/30/46	1'250	0	0	1'250 USD	97.40%	1'217'518.75	0.09	a)
US00287YAM12	4.4000 % ABBV 4.4 11/06/42	900	0	0	900 USD	86.96%	782'648.10	0.06	a)
US00287YAQ26	3.6000 % ABBV 3.6 05/14/25	1'150	0	0	1'150 USD	96.98%	1'115'296.45	0.08	a)
US00287YAR09	4.5000 % ABBV 4 1/2 05/14/35	1'500	0	0	1'500 USD	93.84%	1'407'607.50	0.10	a)
US00287YAS81	4.7000 % ABBV 4.7 05/14/45	1'100	0	0	1'100 USD	89.52%	984'761.80	0.07	a)
US00287YAV11	4.3000 % ABBV 4.3 05/14/36	550	0	0	550 USD	91.43%	502'850.70	0.04	a)
US00287YAW93	4.4500 % ABBV 4.45 05/14/46	750	0	0	750 USD	86.02%	645'186.75	0.05	a)
US00287YBD04	4.8750 % ABBV 4 7/8 11/14/48	1'500	0	0	1'500 USD	92.07%	1'381'120.50	0.10	a)
US00287YBF51	4.2500 % ABBV 4 1/4 11/14/28	1'600	0	0	1'600 USD	96.64%	1'546'228.80	0.11	a)

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US00287YBV02	2.9500 % ABBV 2.95 11/21/26	1'000	0	0	1'000 USD	93.56%	935'606.00	0.07	a)
US00287YBX67	3.2000 % ABBV 3.2 11/21/29	0	400	0	400 USD	90.12%	360'472.40	0.03	a)
US00287YBZ16	2.6000 % ABBV 2.6 11/21/24	1'900	0	0	1'900 USD	96.54%	1'834'204.90	0.13	a)
US00287YCV92	3.8500 % ABBV 3.85 06/15/24	500	0	500	0 USD	0.00%	0.00	0.00	
US00287YCX58	3.8000 % ABBV 3.8 03/15/25	1'800	0	0	1'800 USD	97.40%	1'753'176.60	0.12	a)
US00287YCY32	4.5500 % ABBV 4.55 03/15/35	400	0	0	400 USD	94.31%	377'249.60	0.03	a)
US00287YDA47	4.8500 % ABBV 4.85 06/15/44	350	0	0	350 USD	91.33%	319'644.85	0.02	a)
US00440EAR80	3.3500 % CB 3.35 05/15/24	250	0	0	250 USD	98.47%	246'162.50	0.02	a)
US00440EAS63	3.1500 % CB 3.15 03/15/25	250	0	0	250 USD	96.52%	241'290.50	0.02	a)
US00440EAV92	3.3500 % CB 3.35 05/03/26	250	0	0	250 USD	95.86%	239'638.00	0.02	a)
US00440EAW75	4.3500 % CB 4.35 11/03/45	800	0	0	800 USD	87.54%	700'315.20	0.05	a)
US00507VAK52	3.4000 % ATVI 3.4 09/15/26	400	0	0	400 USD	95.48%	381'907.60	0.03	a)
US00507VAQ23	2.5000 % ATVI 2 1/2 09/15/50	0	430	0	430 USD	63.49%	272'988.94	0.02	a)
US00724FAC59	3.2500 % ADBE 3 1/4 02/01/25	200	0	0	200 USD	97.33%	194'661.00	0.01	a)
US00724PAB58	1.9000 % ADBE 1.9 02/01/25	750	0	0	750 USD	95.51%	716'352.00	0.05	a)
US00724PAC32	2.1500 % ADBE 2.15 02/01/27	300	0	0	300 USD	91.74%	275'228.10	0.02	a)
US00724PAD15	2.3000 % ADBE 2.3 02/01/30	250	0	0	250 USD	86.65%	216'633.50	0.02	a)
US00774MAB19	3.6500 % AER 3.65 07/21/27	1'500	0	0	1'500 USD	92.06%	1'380'834.00	0.10	a)
US00774MAE57	3.8750 % AER 3 7/8 01/23/28	1'050	0	0	1'050 USD	91.86%	964'492.20	0.07	a)
US00774MAN56	6.5000 % AER 6 1/2 07/15/25	1'500	0	0	1'500 USD	100.53%	1'507'896.00	0.11	a)
US00774MAS44	1.7500 % AER 1 3/4 01/30/26	500	0	0	500 USD	90.52%	452'609.50	0.03	a)
US00774MAU99	1.6500 % AER 1.65 10/29/24	500	0	0	500 USD	95.02%	475'103.00	0.03	a)
US00774MAX39	3.3000 % AER 3.3 01/30/32	500	0	0	500 USD	81.02%	405'077.00	0.03	a)
US00774MAY12	3.4000 % AER 3.4 10/29/33	1'750	0	0	1'750 USD	79.09%	1'384'111.75	0.10	a)
US00774MAZ86	3.8500 % AER 3.85 10/29/41	398	0	0	398 USD	73.94%	294'281.20	0.02	a)
US00774MBB00	1.7500 % AER 1 3/4 10/29/24 3NC1	500	0	0	500 USD	95.02%	475'121.50	0.03	a)
US00774MBC82	5.7500 % AER 5 3/4 06/06/28	0	250	0	250 USD	98.57%	246'426.00	0.02	a)
US007903BF39	3.9240 % AMD 3.924 06/01/32	300	0	0	300 USD	93.21%	279'644.70	0.02	a)
US007903BG12	4.3930 % AMD 4.393 06/01/52	200	0	0	200 USD	87.39%	174'773.80	0.01	a)
US007924AJ23	5.5000 % AEGON 5 1/2 04/11/48	1'500	0	0	1'500 USD	94.25%	1'413'750.00	0.10	a)
US00817YAF51	6.6250 % AET 6 5/8 06/15/36	350	0	0	350 USD	106.93%	374'269.70	0.03	a)
US00817YAQ17	3.5000 % AET 3 1/2 11/15/24	250	0	0	250 USD	97.25%	243'129.00	0.02	a)
US00817YAZ16	3.8750 % AET 3 7/8 08/15/47	250	0	0	250 USD	75.16%	187'889.25	0.01	a)
US00846UAN19	2.3000 % A 2.3 03/12/31	500	0	0	500 USD	81.94%	409'707.50	0.03	a)
US00912XAN49	4.2500 % AL 4 1/4 09/15/24	1'000	0	0	1'000 USD	98.19%	981'936.00	0.07	a)
US00912XAV64	3.6250 % AL 3 5/8 04/01/27	750	0	0	750 USD	92.93%	696'939.75	0.05	a)
US00912XAY04	3.6250 % AL 3 5/8 12/01/27	300	0	0	300 USD	91.89%	275'666.40	0.02	a)
US00912XBF06	4.6250 % AL 4 5/8 10/01/28	250	0	0	250 USD	94.05%	235'127.75	0.02	a)
US00914AAJ16	2.8750 % AL 2 7/8 01/15/26 MTN	300	0	0	300 USD	93.49%	280'455.30	0.02	a)
US00914AAM45	1.8750 % AL 1 7/8 08/15/26	500	0	0	500 USD	89.33%	446'669.50	0.03	a)
US00914AAS15	2.8750 % AL 2 7/8 01/15/32 MTN	500	0	0	500 USD	79.80%	399'010.50	0.03	a)
US00914AAT97	5.8500 % AL 5.85 12/15/27	250	0	0	250 USD	99.84%	249'602.00	0.02	a)
US00914AAU60	5.3000 % AL 5.3 02/01/28	0	200	0	200 USD	98.12%	196'248.60	0.01	a)
US00928QAS03	4.2500 % AYR 4 1/4 06/15/26	500	0	500	0 USD	0.00%	0.00	0.00	
US012653AD34	4.6500 % ALB 4.65 06/01/27	200	0	0	200 USD	96.75%	193'493.40	0.01	a)
US012653AE17	5.0500 % ALB 5.05 06/01/32	250	0	0	250 USD	94.39%	235'984.00	0.02	a)
US012873AK13	7.3750 % OVV 7 3/8 11/01/31	100	0	0	100 USD	106.19%	106'186.10	0.01	a)
US013716AU93	6.1250 % RIOLN 6 1/8 12/15/33	100	0	0	100 USD	105.52%	105'521.40	0.01	a)
US015271AL39	3.4500 % ARE 3.45 04/30/25	300	0	0	300 USD	96.39%	289'167.60	0.02	a)
US015271AV11	1.8750 % ARE 1 7/8 02/01/33	500	0	0	500 USD	73.56%	367'806.50	0.03	a)
US015271AW93	2.0000 % ARE 2 05/18/32	500	0	0	500 USD	75.70%	378'497.00	0.03	a)
US015271AX76	3.0000 % ARE 3 05/18/51	500	0	0	500 USD	60.59%	302'954.50	0.02	a)
US015271AZ25	3.5500 % ARE 3.55 03/15/52	250	0	0	250 USD	67.86%	169'651.00	0.01	a)
US015271BA64	4.7500 % ARE 4 3/4 04/15/35	0	200	0	200 USD	92.11%	184'226.60	0.01	a)
US015271BB48	5.1500 % ARE 5.15 04/15/53	0	200	0	200 USD	88.71%	177'425.40	0.01	a)
US01748TAC53	5.4110 % ALLE 5.411 07/01/32	200	0	0	200 USD	96.90%	193'792.80	0.01	a)
US020002AS04	5.5500 % ALL 5.55 05/09/35	0	150	0	150 USD	99.75%	149'631.60	0.01	a)
US020002BA86	4.5000 % ALL 4 1/2 06/15/43	300	0	0	300 USD	84.06%	252'177.30	0.02	a)
US020002BC43	4.2000 % ALL 4.2 12/15/46	200	0	0	200 USD	78.67%	157'339.80	0.01	a)
US020002BD26	3.2800 % ALL 3.28 12/15/26	400	0	0	400 USD	94.21%	376'844.00	0.03	a)
US020002BK68	5.2500 % ALL 5 1/4 03/30/33	0	220	0	220 USD	98.08%	215'786.12	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US02079KAC18	1.9980 % GOOGL 1.998 08/15/26	600	0	0	600 USD	92.56%	555'382.20	0.04	a)
US02079KAD90	1.1000 % GOOGL 1.1 08/15/30	500	0	0	500 USD	80.10%	400'505.00	0.03	a)
US02079KAF49	2.0500 % GOOGL 2.05 08/15/50	1'000	0	0	1'000 USD	59.56%	595'613.00	0.04	a)
US02079KAG22	2.2500 % GOOGL 2 1/4 08/15/60	500	0	0	500 USD	58.32%	291'601.00	0.02	a)
US02079KAH05	0.4500 % GOOGL 0.45 08/15/25	500	0	0	500 USD	91.68%	458'424.50	0.03	a)
US02079KAJ60	0.8000 % GOOGL 0.8 08/15/27	600	0	0	600 USD	86.65%	519'909.00	0.04	a)
US02209SAM52	4.2500 % MO 4 1/4 08/09/42	400	0	0	400 USD	75.67%	302'695.60	0.02	a)
US02209SAQ66	4.5000 % MO 4 1/2 05/02/43	250	0	0	250 USD	77.95%	194'882.00	0.01	a)
US02209SAR40	5.3750 % MO 5 3/8 01/31/44	500	0	0	500 USD	92.76%	463'818.00	0.03	a)
US02209SAU78	2.6250 % MO 2 5/8 09/16/26	250	0	0	250 USD	92.21%	230'522.25	0.02	a)
US02209SAV51	3.8750 % MO 3 7/8 09/16/46	350	0	0	350 USD	68.77%	240'682.75	0.02	a)
US02209SBC61	4.4000 % MO 4.4 02/14/26	500	0	0	500 USD	97.80%	489'009.50	0.03	a)
US02209SBD45	4.8000 % MO 4.8 02/14/29	500	0	0	500 USD	96.78%	483'910.50	0.03	a)
US02209SBF92	5.9500 % MO 5.95 02/14/49	1'250	0	0	1'250 USD	92.97%	1'162'135.00	0.08	a)
US02209SBJ15	3.4000 % MO 3.4 05/06/30	500	0	0	500 USD	87.61%	438'058.00	0.03	a)
US02209SBL60	2.4500 % MO 2.45 02/04/32	1'000	0	0	1'000 USD	78.02%	780'187.00	0.06	a)
US023135AN60	3.8000 % AMZN 3.8 12/05/24	700	0	0	700 USD	98.22%	687'554.00	0.05	a)
US023135AP19	4.8000 % AMZN 4.8 12/05/34	900	400	0	1'300 USD	100.04%	1'300'455.00	0.09	a)
US023135AQ91	4.9500 % AMZN 4.95 12/05/44	500	0	0	500 USD	98.44%	492'189.00	0.03	a)
US023135AZ90	2.8000 % AMZN 2.8 08/22/24	1'000	0	0	1'000 USD	97.45%	974'529.00	0.07	a)
US023135BC96	3.1500 % AMZN 3.15 08/22/27	1'500	0	0	1'500 USD	93.97%	1'409'493.00	0.10	a)
US023135BF28	3.8750 % AMZN 3 7/8 08/22/37	1'000	0	0	1'000 USD	89.63%	896'336.00	0.06	a)
US023135BJ40	4.0500 % AMZN 4.05 08/22/47	1'000	0	0	1'000 USD	86.21%	862'079.00	0.06	a)
US023135BM78	4.2500 % AMZN 4 1/4 08/22/57	1'000	0	0	1'000 USD	86.24%	862'413.00	0.06	a)
US023135BQ82	0.8000 % AMZN 0.8 06/03/25	500	0	0	500 USD	92.80%	463'989.50	0.03	a)
US023135BS49	1.5000 % AMZN 1 1/2 06/03/30	1'000	0	0	1'000 USD	81.31%	813'118.00	0.06	a)
US023135BT22	2.5000 % AMZN 2 1/2 06/03/50	1'500	0	0	1'500 USD	63.72%	955'762.50	0.07	a)
US023135BU94	2.7000 % AMZN 2.7 06/03/60	500	0	0	500 USD	61.56%	307'786.50	0.02	a)
US023135BW50	0.4500 % AMZN 0.45 05/12/24	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US023135BX34	1.0000 % AMZN 1 05/12/26	1'000	0	0	1'000 USD	90.30%	902'970.00	0.06	a)
US023135BZ81	2.1000 % AMZN 2.1 05/12/31	1'200	0	0	1'200 USD	82.72%	992'691.60	0.07	a)
US023135CC87	3.2500 % AMZN 3 1/4 05/12/61	500	0	0	500 USD	69.23%	346'155.00	0.02	a)
US023135CF19	3.3000 % AMZN 3.3 04/13/27	1'000	0	0	1'000 USD	95.07%	950'707.00	0.07	a)
US023135CJ31	3.9500 % AMZN 3.95 04/13/52	500	0	0	500 USD	83.35%	416'768.50	0.03	a)
US023135CK04	4.1000 % AMZN 4.1 04/13/62	500	0	0	500 USD	82.18%	410'906.00	0.03	a)
US023135CP90	4.5500 % AMZN 4.55 12/01/27	500	0	0	500 USD	99.63%	498'128.50	0.04	a)
US023135CQ73	4.6500 % AMZN 4.65 12/01/29	700	0	0	700 USD	99.44%	696'092.60	0.05	a)
US02343JAA88	4.0000 % AMCR 4 05/17/25	200	0	0	200 USD	96.99%	193'981.40	0.01	a)
US02344AAA60	2.6900 % AMCR 2.69 05/25/31	500	0	0	500 USD	81.18%	405'917.00	0.03	a)
US023551AJ38	7.3000 % HES 7.3 08/15/31	100	0	0	100 USD	108.79%	108'789.50	0.01	a)
US02364WAJ45	6.3750 % AMXLMM 6 3/8 03/01/35	290	0	0	290 USD	105.99%	307'382.89	0.02	a)
US02364WAW55	6.1250 % AMXLMM 6 1/8 03/30/40	800	0	0	800 USD	102.27%	818'123.20	0.06	a)
US02364WBE49	4.3750 % AMXLMM 4 3/8 07/16/42	350	0	0	350 USD	85.09%	297'799.95	0.02	a)
US02364WBH79	3.6250 % AMXLMM 3 5/8 04/22/29	0	290	0	290 USD	91.31%	264'810.02	0.02	a)
US02364WBJ36	2.8750 % AMXLMM 2 7/8 05/07/30	0	300	0	300 USD	85.77%	257'310.60	0.02	a)
US02364WBK09	4.7000 % AMXLMM 4.7 07/21/32	400	0	0	400 USD	95.03%	380'108.00	0.03	a)
US025537AU52	3.8750 % AEP 3 7/8 02/15/62	200	0	0	200 USD	80.75%	161'500.00	0.01	a)
US025537AX91	5.6250 % AEP 5 5/8 03/01/33	0	400	0	400 USD	99.95%	399'780.80	0.03	a)
US025816BF52	4.0500 % AXP 4.05 12/03/42	500	0	0	500 USD	85.31%	426'557.50	0.03	a)
US025816BK48	3.6250 % AXP 3 5/8 12/05/24	350	0	0	350 USD	97.27%	340'461.10	0.02	a)
US025816BR90	3.0000 % AXP 3 10/30/24	500	0	0	500 USD	97.09%	485'449.00	0.03	a)
US025816CA56	4.2000 % AXP 4.2 11/06/25	500	0	0	500 USD	97.20%	485'988.00	0.03	a)
US025816CC13	3.4000 % AXP 3.4 02/22/24	750	0	750	0 USD	0.00%	0.00	0.00	
US025816CF44	3.1250 % AXP 3 1/8 05/20/26	500	0	0	500 USD	94.45%	472'252.50	0.03	a)
US025816CG27	2.5000 % AXP 2 1/2 07/30/24	750	0	0	750 USD	97.16%	728'662.50	0.05	a)
US025816CP26	3.3000 % AXP 3.3 05/03/27	500	0	0	500 USD	93.15%	465'734.00	0.03	a)
US025816CS64	2.5500 % AXP 2.55 03/04/27	500	0	0	500 USD	90.84%	454'193.50	0.03	a)
US025816CW76	4.0500 % AXP 4.05 05/03/29	500	0	0	500 USD	94.86%	474'319.50	0.03	a)
US025816CY33	3.9500 % AXP 3.95 08/01/25	0	200	0	200 USD	96.98%	193'965.40	0.01	a)
US025816DA48	4.4200 % AXP 4.42 08/03/33	350	0	0	350 USD	92.51%	323'769.60	0.02	a)
US025816DB21	5.8500 % AXP 5.85 11/05/27	400	0	0	400 USD	102.14%	408'540.40	0.03	a)

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US025816DE69	4.9900 % AXP 4.99 05/01/26	0	300	0	300 USD	98.56%	295'673.10	0.02	a)
US025816DF35	5.0430 % AXP 5.043 05/01/34	0	400	0	400 USD	95.78%	383'126.80	0.03	a)
US02665WCE93	3.5000 % HNDA 3 1/2 02/15/28 GMTN	400	0	0	400 USD	93.71%	374'822.40	0.03	a)
US02665WCZ23	2.4000 % HNDA 2.4 06/27/24 MTN	250	0	0	250 USD	97.44%	243'587.50	0.02	a)
US02665WDJ71	2.3500 % HNDA 2.35 01/08/27 MTN	250	0	0	250 USD	91.49%	228'728.00	0.02	a)
US02665WDT53	1.8000 % HNDA 1.8 01/13/31 MTN	500	0	0	500 USD	79.94%	399'682.00	0.03	a)
US02665WDY49	0.7500 % HNDA 0 3/4 08/09/24 MTN	500	0	0	500 USD	95.53%	477'629.50	0.03	a)
US02665WDZ14	1.3000 % HNDA 1.3 09/09/26 MTN	600	0	0	600 USD	89.23%	535'360.20	0.04	a)
US02665WEA53	1.5000 % HNDA 1 1/2 01/13/25 MTN	500	0	0	500 USD	94.83%	474'144.00	0.03	a)
US02665WEH07	4.6000 % HNDA 4.6 04/17/30	0	200	0	200 USD	97.21%	194'426.00	0.01	a)
US02665WEK36	5.2500 % HNDA 5 1/4 07/07/26 GMTN	0	270	0	270 USD	100.20%	270'551.07	0.02	a)
US02665WEM91	5.1250 % HNDA 5 1/8 07/07/28 GMTN	0	225	0	225 USD	99.92%	224'814.38	0.02	a)
US026874DA29	4.5000 % AIG 4 1/2 07/16/44	550	0	0	550 USD	84.50%	464'755.50	0.03	a)
US026874DC84	3.8750 % AIG 3 7/8 01/15/35	290	0	0	290 USD	86.24%	250'082.95	0.02	a)
US026874DH71	3.9000 % AIG 3.9 04/01/26	132	0	0	132 USD	96.38%	127'221.20	0.01	a)
US026874DL83	4.7500 % AIG 4 3/4 04/01/48	0	250	0	250 USD	87.67%	219'185.75	0.02	a)
US026874DP97	4.3750 % AIG 4 3/8 06/30/50	290	0	0	290 USD	82.51%	239'291.47	0.02	a)
US026874DQ70	2.5000 % AIG 2 1/2 06/30/25	177	0	0	177 USD	94.65%	167'527.14	0.01	a)
US026874DS37	5.1250 % AIG 5 1/8 03/27/33	0	450	0	450 USD	96.59%	434'651.85	0.03	a)
US03027XAD21	5.0000 % AMT 5 02/15/24	390	0	390	0 USD	0.00%	0.00	0.00	
US03027XAG51	4.0000 % AMT 4 06/01/25	600	0	0	600 USD	97.11%	582'630.00	0.04	a)
US03027XAJ90	4.4000 % AMT 4.4 02/15/26	300	0	0	300 USD	97.31%	291'943.80	0.02	a)
US03027XAK63	3.3750 % AMT 3 3/8 10/15/26	700	0	0	700 USD	93.78%	656'453.00	0.05	a)
US03027XAP50	3.5500 % AMT 3.55 07/15/27	500	0	0	500 USD	92.72%	463'602.50	0.03	a)
US03027XAT72	3.3750 % AMT 3 3/8 05/15/24	500	0	0	500 USD	98.30%	491'485.00	0.03	a)
US03027XAV29	2.9500 % AMT 2.95 01/15/25	750	0	0	750 USD	96.11%	720'840.75	0.05	a)
US03027XAW02	3.8000 % AMT 3.8 08/15/29	750	0	0	750 USD	90.92%	681'867.00	0.05	a)
US03027XAY67	3.7000 % AMT 3.7 10/15/49	350	0	0	350 USD	69.64%	243'746.65	0.02	a)
US03027XBB55	1.3000 % AMT 1.3 09/15/25	250	0	0	250 USD	91.72%	229'304.75	0.02	a)
US03027XBC39	2.1000 % AMT 2.1 06/15/30	500	0	0	500 USD	79.69%	398'428.00	0.03	a)
US03027XBD12	3.1000 % AMT 3.1 06/15/50	300	0	0	300 USD	62.53%	187'593.30	0.01	a)
US03027XBK54	2.9500 % AMT 2.95 01/15/51	750	0	0	750 USD	60.38%	452'818.50	0.03	a)
US03027XBL38	1.6000 % AMT 1.6 04/15/26	500	0	0	500 USD	90.15%	450'755.50	0.03	a)
US03027XBM11	2.7000 % AMT 2.7 04/15/31	500	0	0	500 USD	81.71%	408'532.00	0.03	a)
US03027XBS80	2.3000 % AMT 2.3 09/15/31	300	0	0	300 USD	78.23%	234'690.90	0.02	a)
US03040WAD74	6.5930 % AWK 6.593 10/15/37	100	0	0	100 USD	110.83%	110'826.40	0.01	a)
US03040WAL90	3.4000 % AWK 3.4 03/01/25	350	0	0	350 USD	96.93%	339'244.85	0.02	a)
US03040WAR60	3.7500 % AWK 3 3/4 09/01/47	500	0	0	500 USD	77.53%	387'643.50	0.03	a)
US03040WAS44	3.7500 % AWK 3 3/4 09/01/28	0	200	0	200 USD	94.84%	189'676.40	0.01	a)
US03040WAT27	4.2000 % AWK 4.2 09/01/48	500	0	0	500 USD	82.35%	411'746.50	0.03	a)
US03040WAV72	4.1500 % AWK 4.15 06/01/49	500	0	0	500 USD	82.90%	414'522.00	0.03	a)
US03040WAX39	3.4500 % AWK 3.45 05/01/50	500	0	0	500 USD	72.23%	361'140.00	0.03	a)
US03040WBA27	4.4500 % AWK 4.45 06/01/32	500	0	0	500 USD	94.86%	474'293.00	0.03	a)
US03073EAL92	3.4000 % COR 3.4 05/15/24	500	0	0	500 USD	98.42%	492'085.00	0.03	a)
US03073EAM75	3.2500 % COR 3 1/4 03/01/25	500	0	0	500 USD	96.66%	483'303.00	0.03	a)
US03073EAQ89	4.3000 % COR 4.3 12/15/47	250	0	0	250 USD	82.74%	206'855.25	0.01	a)
US03076CAG15	3.7000 % AMP 3.7 10/15/24	500	0	500	0 USD	0.00%	0.00	0.00	
US03076CAH97	2.8750 % AMP 2 7/8 09/15/26	300	0	300	0 USD	0.00%	0.00	0.00	
US03076CAL00	4.5000 % AMP 4 1/2 05/13/32	150	0	150	0 USD	0.00%	0.00	0.00	
US032095AJ08	2.8000 % APH 2.8 02/15/30	500	0	0	500 USD	86.98%	434'887.00	0.03	a)
US032654AN54	3.5000 % ADI 3 1/2 12/05/26	500	0	0	500 USD	95.78%	478'900.50	0.03	a)
US032654AU97	1.7000 % ADI 1.7 10/01/28	200	0	0	200 USD	85.76%	171'521.40	0.01	a)
US032654AV70	2.1000 % ADI 2.1 10/01/31	250	0	0	250 USD	81.45%	203'623.50	0.01	a)
US032654AW53	2.8000 % ADI 2.8 10/01/41	250	0	0	250 USD	70.89%	177'221.75	0.01	a)
US032654AX37	2.9500 % ADI 2.95 10/01/51	500	0	0	500 USD	67.08%	335'398.00	0.02	a)
US03512TAE10	3.7500 % ANGSJ 3 3/4 10/01/30	200	0	0	200 USD	82.75%	165'500.00	0.01	a)
US03512TAF84	3.3750 % ANGSJ 3 3/8 11/01/28	200	0	0	200 USD	86.25%	172'500.00	0.01	a)
US03522AAG58	3.6500 % ABIBB 3.65 02/01/26	500	0	0	500 USD	96.60%	482'999.00	0.03	a)
US03522AAH32	4.7000 % ABIBB 4.7 02/01/36	1'250	300	0	1'550 USD	95.65%	1'482'513.00	0.10	a)
US03522AAJ97	4.9000 % ABIBB 4.9 02/01/46	2'100	650	0	2'750 USD	92.95%	2'556'108.50	0.18	a)
US03523TBT43	4.4390 % ABIBB 4.439 10/06/48	632	0	0	632 USD	87.52%	553'125.77	0.04	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US03523TBU16	5.4500 % ABIBB 5.45 01/23/39	900	0	0	900 USD	101.27%	911'417.40	0.06	a)
US03523TBV98	5.5500 % ABIBB 5.55 01/23/49	900	0	0	900 USD	102.09%	918'810.90	0.07	a)
US03523TBW71	5.8000 % ABIBB 5.8 01/23/59	600	0	0	600 USD	104.73%	628'350.60	0.04	a)
US035240AL43	4.0000 % ABIBB 4 04/13/28	1'500	0	0	1'500 USD	96.10%	1'441'452.00	0.10	a)
US035240AM26	4.3750 % ABIBB 4 3/8 04/15/38	900	0	0	900 USD	91.27%	821'472.30	0.06	a)
US035240AN09	4.6000 % ABIBB 4.6 04/15/48	500	0	0	500 USD	89.78%	448'920.50	0.03	a)
US035240AP56	4.7500 % ABIBB 4 3/4 04/15/58	500	0	0	500 USD	89.46%	447'289.00	0.03	a)
US035240AQ30	4.7500 % ABIBB 4 3/4 01/23/29	1'000	0	0	1'000 USD	99.00%	990'013.00	0.07	a)
US035240AR13	4.9000 % ABIBB 4.9 01/23/31	200	0	0	200 USD	100.13%	200'262.00	0.01	a)
US035240AT78	4.5000 % ABIBB 4 1/2 06/01/50	500	0	0	500 USD	88.91%	444'527.50	0.03	a)
US035240AV25	3.5000 % ABIBB 3 1/2 06/01/30	500	0	0	500 USD	92.04%	460'206.50	0.03	a)
US035242AN64	4.9000 % ABIBB 4.9 02/01/46	500	0	0	500 USD	92.95%	464'747.00	0.03	a)
US03524BAF31	4.6250 % ABIBB 4 5/8 02/01/44	550	0	0	550 USD	90.55%	498'000.25	0.04	a)
US036752AB92	3.6500 % ELV 3.65 12/01/27	1'000	0	0	1'000 USD	94.27%	942'720.00	0.07	a)
US036752AD58	4.3750 % ELV 4 3/8 12/01/47	200	0	0	200 USD	84.28%	168'564.80	0.01	a)
US036752AG89	4.1010 % ELV 4.101 03/01/28	500	0	0	500 USD	95.75%	478'757.50	0.03	a)
US036752AH62	4.5500 % ELV 4.55 03/01/48	250	0	0	250 USD	86.08%	215'201.00	0.02	a)
US036752AJ29	2.3750 % ELV 2 3/8 01/15/25	400	0	0	400 USD	95.63%	382'517.60	0.03	a)
US036752AK91	3.7000 % ELV 3.7 09/15/49	500	0	0	500 USD	74.62%	373'075.00	0.03	a)
US036752AL74	2.8750 % ELV 2 7/8 09/15/29	500	0	0	500 USD	88.12%	440'606.00	0.03	a)
US036752AP88	2.5500 % ELV 2.55 03/15/31	0	250	0	250 USD	83.53%	208'818.75	0.01	a)
US036752AU73	4.5500 % ELV 4.55 05/15/52	500	0	0	500 USD	86.31%	431'534.50	0.03	a)
US036752AW30	5.5000 % ELV 5 1/2 10/15/32	300	0	0	300 USD	101.92%	305'768.10	0.02	a)
US036752AX13	6.1000 % ELV 6.1 10/15/52	300	0	0	300 USD	105.49%	316'463.40	0.02	a)
US037389AK90	8.2050 % AON 8.205 01/01/27	300	0	0	300 USD	105.37%	316'098.30	0.02	a)
US037389BC65	3.7500 % AON 3 3/4 05/02/29	0	200	0	200 USD	93.04%	186'070.00	0.01	a)
US037389BE22	2.8000 % AON 2.8 05/15/30	500	0	0	500 USD	85.96%	429'785.50	0.03	a)
US03740LAD47	2.8500 % AON 2.85 05/28/27	0	150	0	150 USD	91.80%	137'706.00	0.01	a)
US03740LAE20	3.9000 % AON 3.9 02/28/52	500	0	0	500 USD	76.61%	383'061.00	0.03	a)
US03740LAG77	5.3500 % AON 5.35 02/28/33	0	200	0	200 USD	99.47%	198'930.60	0.01	a)
US037735CM71	7.0000 % AEP 7 04/01/38	50	0	0	50 USD	110.58%	55'290.50	0.00	a)
US037735CZ84	2.7000 % AEP 2.7 04/01/31 AA	200	0	0	200 USD	82.70%	165'401.40	0.01	a)
US037833AL42	3.8500 % AAPL 3.85 05/04/43	920	0	0	920 USD	86.43%	795'114.60	0.06	a)
US037833AS94	3.4500 % AAPL 3.45 05/06/24	200	0	200	0 USD	0.00%	0.00	0.00	
US037833AT77	4.4500 % AAPL 4.45 05/06/44	250	0	0	250 USD	95.09%	237'731.75	0.02	a)
US037833AZ38	2.5000 % AAPL 2 1/2 02/09/25	450	0	0	450 USD	96.41%	433'844.55	0.03	a)
US037833BA77	3.4500 % AAPL 3.45 02/09/45	400	0	0	400 USD	80.54%	322'156.80	0.02	a)
US037833BG48	3.2000 % AAPL 3.2 05/13/25	750	0	0	750 USD	96.99%	727'416.00	0.05	a)
US037833BH21	4.3750 % AAPL 4 3/8 05/13/45	600	0	0	600 USD	91.25%	547'480.20	0.04	a)
US037833BW97	4.5000 % AAPL 4 1/2 02/23/36	550	0	0	550 USD	99.77%	548'714.10	0.04	a)
US037833BX70	4.6500 % AAPL 4.65 02/23/46	1'300	0	0	1'300 USD	95.28%	1'238'624.40	0.09	a)
US037833BY53	3.2500 % AAPL 3 1/4 02/23/26	1'000	0	0	1'000 USD	96.16%	961'642.00	0.07	a)
US037833BZ29	2.4500 % AAPL 2.45 08/04/26	700	0	0	700 USD	93.42%	653'927.40	0.05	a)
US037833CD08	3.8500 % AAPL 3.85 08/04/46	500	0	0	500 USD	84.37%	421'862.50	0.03	a)
US037833CG39	3.0000 % AAPL 3 02/09/24	500	0	500	0 USD	0.00%	0.00	0.00	
US037833CH12	4.2500 % AAPL 4 1/4 02/09/47	500	0	0	500 USD	91.28%	456'383.00	0.03	a)
US037833CJ77	3.3500 % AAPL 3.35 02/09/27	700	0	0	700 USD	95.33%	667'324.00	0.05	a)
US037833CR93	3.2000 % AAPL 3.2 05/11/27	500	0	0	500 USD	94.84%	474'204.00	0.03	a)
US037833CU23	2.8500 % AAPL 2.85 05/11/24	600	0	600	0 USD	0.00%	0.00	0.00	
US037833CX61	3.0000 % AAPL 3 06/20/27	250	0	0	250 USD	94.27%	235'664.75	0.02	a)
US037833DB33	2.9000 % AAPL 2.9 09/12/27	600	0	0	600 USD	93.57%	561'429.00	0.04	a)
US037833DF47	2.7500 % AAPL 2 3/4 01/13/25	500	0	0	500 USD	96.63%	483'137.50	0.03	a)
US037833DG20	3.7500 % AAPL 3 3/4 11/13/47	500	0	0	500 USD	82.76%	413'793.50	0.03	a)
US037833DK32	3.0000 % AAPL 3 11/13/27	400	0	0	400 USD	93.90%	375'586.40	0.03	a)
US037833DN70	2.0500 % AAPL 2.05 09/11/26	500	0	0	500 USD	92.15%	460'756.00	0.03	a)
US037833DP29	2.2000 % AAPL 2.2 09/11/29	500	0	0	500 USD	87.28%	436'398.50	0.03	a)
US037833DQ02	2.9500 % AAPL 2.95 09/11/49	500	0	0	500 USD	70.70%	353'481.00	0.03	a)
US037833DT41	1.1250 % AAPL 1 1/8 05/11/25	500	0	0	500 USD	93.43%	467'169.00	0.03	a)
US037833DU14	1.6500 % AAPL 1.65 05/11/30	500	0	0	500 USD	83.27%	416'351.50	0.03	a)
US037833DV96	0.7500 % AAPL 0 3/4 05/11/23	6	0	6	0 USD	0.00%	0.00	0.00	
US037833DW79	2.6500 % AAPL 2.65 05/11/50	500	0	0	500 USD	66.51%	332'544.00	0.02	a)

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US037833DX52	0.5500 % AAPL 0.55 08/20/25	2'000	0	0	2'000 USD	91.85%	1'837'060.00	0.13	a)
US037833DY36	1.2500 % AAPL 1 1/4 08/20/30	500	0	0	500 USD	80.35%	401'772.50	0.03	a)
US037833DZ01	2.4000 % AAPL 2.4 08/20/50	500	0	0	500 USD	63.76%	318'797.00	0.02	a)
US037833EA41	2.5500 % AAPL 2.55 08/20/60	500	0	0	500 USD	62.54%	312'714.50	0.02	a)
US037833EB24	0.7000 % AAPL 0.7 02/08/26	500	0	0	500 USD	90.41%	452'033.00	0.03	a)
US037833EC07	1.2000 % AAPL 1.2 02/08/28	500	400	0	900 USD	86.21%	775'879.20	0.05	a)
US037833ED89	1.6500 % AAPL 1.65 02/08/31	1'000	0	0	1'000 USD	82.00%	819'983.00	0.06	a)
US037833EF38	2.6500 % AAPL 2.65 02/08/51	600	0	0	600 USD	66.16%	396'940.20	0.03	a)
US037833EG11	2.8000 % AAPL 2.8 02/08/61	1'500	0	0	1'500 USD	64.37%	965'619.00	0.07	a)
US037833EH93	1.4000 % AAPL 1.4 08/05/28	600	0	0	600 USD	85.75%	514'505.40	0.04	a)
US037833EJ59	1.7000 % AAPL 1.7 08/05/31	500	0	0	500 USD	81.22%	406'105.00	0.03	a)
US037833ES58	4.4210 % AAPL 4.421 05/08/26	0	250	0	250 USD	99.05%	247'626.00	0.02	a)
US037833ET32	4.0000 % AAPL 4 05/10/28	0	300	0	300 USD	97.64%	292'910.40	0.02	a)
US037833EU05	4.1500 % AAPL 4.15 05/10/30	0	200	0	200 USD	97.90%	195'804.20	0.01	a)
US037833EV87	4.3000 % AAPL 4.3 05/10/33	0	250	0	250 USD	98.03%	245'062.75	0.02	a)
US037833EW60	4.8500 % AAPL 4.85 05/10/53	0	300	0	300 USD	98.70%	296'106.30	0.02	a)
US038222AJ43	3.9000 % AMAT 3.9 10/01/25	250	0	0	250 USD	97.51%	243'776.25	0.02	a)
US038222AL98	3.3000 % AMAT 3.3 04/01/27	800	0	0	800 USD	94.99%	759'900.00	0.05	a)
US038222AM71	4.3500 % AMAT 4.35 04/01/47	550	0	0	550 USD	89.70%	493'358.25	0.03	a)
US03835VAJ52	3.1000 % APTV 3.1 12/01/51	350	200	0	550 USD	60.54%	332'948.00	0.02	a)
US039381AA79	5.1440 % AGL 5.144 11/01/43	100	0	0	100 USD	88.34%	88'341.30	0.01	a)
US039381BF04	6.8000 % MTNA 6.8 11/29/32	0	300	0	300 USD	101.58%	304'753.50	0.02	a)
US03939AAA51	3.6350 % AGL 3.635 06/30/50	0	200	0	200 USD	71.65%	143'306.00	0.01	a)
US03939CAA18	4.0110 % AGL 4.011 12/15/26	200	0	0	200 USD	95.37%	190'745.60	0.01	a)
US039482AB02	3.2500 % ADM 3 1/4 03/27/30	500	0	0	500 USD	90.80%	453'995.50	0.03	a)
US039482AD67	2.9000 % ADM 2.9 03/01/32	500	0	0	500 USD	86.13%	430'666.50	0.03	a)
US04010LAX10	4.2000 % ARCC 4.2 06/10/24	500	0	0	500 USD	98.37%	491'835.00	0.03	a)
US04010LAY92	3.2500 % ARCC 3 1/4 07/15/25	1'200	0	0	1'200 USD	93.63%	1'123'500.00	0.08	a)
US04010LBA08	2.1500 % ARCC 2.15 07/15/26	1'000	0	0	1'000 USD	87.72%	877'225.00	0.06	a)
US04351LAB62	3.9450 % ASCHEA 3.945 11/15/46	500	0	0	500 USD	81.82%	409'078.50	0.03	a)
US04352EAA38	2.5320 % ASCHEA 2.532 11/15/29 B	500	0	0	500 USD	86.44%	432'217.00	0.03	a)
US046353AD01	6.4500 % AZN 6.45 09/15/37	870	0	0	870 USD	112.03%	974'651.43	0.07	a)
US046353AG32	4.0000 % AZN 4 09/18/42	310	0	0	310 USD	85.63%	265'466.02	0.02	a)
US046353AL27	3.3750 % AZN 3 3/8 11/16/25	1'050	0	0	1'050 USD	96.04%	1'008'402.15	0.07	a)
US046353AM00	4.3750 % AZN 4 3/8 11/16/45	300	0	0	300 USD	88.46%	265'365.90	0.02	a)
US046353AN82	3.1250 % AZN 3 1/8 06/12/27	500	0	0	500 USD	93.56%	467'814.50	0.03	a)
US046353AT52	4.0000 % AZN 4 01/17/29	500	0	0	500 USD	95.76%	478'800.00	0.03	a)
US046353AU26	4.3750 % AZN 4 3/8 08/17/48	500	0	0	500 USD	89.00%	445'000.00	0.03	a)
US046353AV09	0.7000 % AZN 0.7 04/08/26	500	0	0	500 USD	89.63%	448'143.50	0.03	a)
US046353AX64	2.1250 % AZN 2 1/8 08/06/50	1'000	0	0	1'000 USD	59.13%	591'303.00	0.04	a)
US05253JAL52	3.7000 % ANZ 3.7 11/16/25 MTN	250	0	0	250 USD	96.80%	242'010.00	0.02	a)
US05253JAX90	5.3750 % ANZ 5 3/8 07/03/25	0	300	0	300 USD	100.09%	300'262.80	0.02	a)
US052769AE63	3.5000 % ADSK 3 1/2 06/15/27	750	0	0	750 USD	94.40%	707'992.50	0.05	a)
US053015AE30	3.3750 % ADP 3 3/8 09/15/25	500	0	0	500 USD	96.71%	483'555.00	0.03	a)
US053015AG87	1.7000 % ADP 1.7 05/15/28	400	0	0	400 USD	87.44%	349'758.80	0.02	a)
US053484AB76	2.0500 % AVB 2.05 01/15/32	500	0	0	500 USD	80.07%	400'367.50	0.03	a)
US05351WAA18	3.1500 % AGR 3.15 12/01/24	250	0	0	250 USD	96.39%	240'974.50	0.02	a)
US05351WAB90	3.8000 % AGR 3.8 06/01/29	500	0	0	500 USD	90.54%	452'685.00	0.03	a)
US05351WAC73	3.2000 % AGR 3.2 04/15/25	500	0	0	500 USD	95.65%	478'263.00	0.03	a)
US053611AJ82	4.8750 % AVY 4 7/8 12/06/28	300	0	0	300 USD	97.87%	293'616.00	0.02	a)
US053611AK55	2.6500 % AVY 2.65 04/30/30	300	0	0	300 USD	83.34%	250'030.20	0.02	a)
US053611AM12	2.2500 % AVY 2 1/4 02/15/32	300	0	0	300 USD	77.17%	231'517.50	0.02	a)
US053807AS28	4.6250 % AVT 4 5/8 04/15/26	600	0	0	600 USD	96.87%	581'238.00	0.04	a)
US054536AA57	8.6000 % AXASA 8.6 12/15/30	400	0	0	400 USD	120.72%	482'873.60	0.03	a)
US054561AJ49	4.3500 % EQH 4.35 04/20/28	500	0	0	500 USD	94.56%	472'797.50	0.03	a)
US054561AM77	5.0000 % EQH 5 04/20/48	500	0	0	500 USD	83.55%	417'774.00	0.03	a)
US055451AR98	4.1250 % BHP 4 1/8 02/24/42	850	0	850	0 USD	0.00%	0.00	0.00	
US055451AV01	5.0000 % BHP 5 09/30/43	820	0	820	0 USD	0.00%	0.00	0.00	
US05565QDH83	3.7230 % BPLN 3.723 11/28/28	550	0	0	550 USD	93.92%	516'574.30	0.04	a)
US05578DAG79	4.0000 % BPCEGP 4 04/15/24	700	0	700	0 USD	0.00%	0.00	0.00	
US05578DAX03	3.3750 % BPCEGP 3 3/8 12/02/26 MTN	250	0	0	250 USD	93.21%	233'014.00	0.02	a)

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US056752AG38	4.1250 % BIDU 4 1/8 06/30/25	200	0	0	200 USD	97.19%	194'380.60	0.01	a)
US056752AJ76	3.6250 % BIDU 3 5/8 07/06/27	200	0	0	200 USD	93.96%	187'912.80	0.01	a)
US056752AM06	4.3750 % BIDU 4 3/8 05/14/24	500	0	0	500 USD	98.99%	494'970.00	0.04	a)
US057224AZ09	5.1250 % BHI 5 1/8 09/15/40	600	0	0	600 USD	94.29%	565'720.80	0.04	a)
US05723KAE01	3.3370 % BHI 3.337 12/15/27	1'000	0	0	1'000 USD	92.77%	927'683.00	0.07	a)
US059165EH95	3.5000 % EXC 3 1/2 08/15/46	500	0	0	500 USD	72.80%	363'997.50	0.03	a)
US059165EP12	4.5500 % EXC 4.55 06/01/52	200	0	0	200 USD	86.26%	172'516.00	0.01	a)
US059438AH41	7.6250 % JPM 7 5/8 10/15/26	250	0	0	250 USD	106.30%	265'762.00	0.02	a)
US05946KAJ07	1.1250 % BBVASM 1 1/8 09/18/25	600	0	0	600 USD	91.32%	547'927.80	0.04	a)
US05964HAB15	4.2500 % SANTAN 4 1/4 04/11/27	200	0	0	200 USD	94.45%	188'908.20	0.01	a)
US05964HAF29	3.8000 % SANTAN 3.8 02/23/28	400	0	0	400 USD	91.13%	364'536.40	0.03	a)
US05964HAJ41	4.3790 % SANTAN 4.379 04/12/28	600	0	0	600 USD	93.65%	561'885.00	0.04	a)
US05964HAL96	1.8490 % SANTAN 1.849 03/25/26	600	0	0	600 USD	90.14%	540'852.60	0.04	a)
US05964HAM79	2.9580 % SANTAN 2.958 03/25/31	600	0	0	600 USD	82.17%	493'008.00	0.03	a)
US05964HAN52	1.7220 % SANTAN 1.722 09/14/27	200	0	0	200 USD	87.85%	175'692.60	0.01	a)
US05964HAQ83	4.1750 % SANTAN 4.175 03/24/28	400	0	0	400 USD	93.58%	374'314.80	0.03	a)
US05964HAR66	5.1470 % SANTAN 5.147 08/18/25	600	0	0	600 USD	98.31%	589'861.80	0.04	a)
US05964HAS40	5.2940 % SANTAN 5.294 08/18/27	600	0	0	600 USD	98.03%	588'153.00	0.04	a)
US05968LAM46	3.0000 % BCOLO 3 01/29/25	250	0	0	250 USD	95.40%	238'500.50	0.02	a)
US05971KAA79	5.1790 % SANTAN 5.179 11/19/25	400	0	0	400 USD	97.67%	390'663.60	0.03	a)
US05971KAD19	2.7060 % SANTAN 2.706 06/27/24	1'000	0	0	1'000 USD	97.36%	973'600.00	0.07	a)
US05971KAE91	2.7460 % SANTAN 2.746 05/28/25	200	0	0	200 USD	94.41%	188'820.40	0.01	a)
US05971KAL35	3.2250 % SANTAN 3.225 11/22/32	400	0	0	400 USD	77.89%	311'550.80	0.02	a)
US06050TJZ66	6.0000 % BAC 6 10/15/36 BKNT	250	250	0	500 USD	105.09%	525'460.50	0.04	a)
US06051GEN51	5.8750 % BAC 5 7/8 02/07/42 MTN	600	0	0	600 USD	103.08%	618'493.20	0.04	a)
US06051GFB05	4.1250 % BAC 4 1/8 01/22/24 MTN	600	0	600	0 USD	0.00%	0.00	0.00	
US06051GFC87	5.0000 % BAC 5 01/21/44 MTN	350	0	0	350 USD	95.00%	332'516.10	0.02	a)
US06051GFF19	4.0000 % BAC 4 04/01/24 MTN	2'950	0	0	2'950 USD	99.04%	2'921'591.50	0.21	a)
US06051GFG91	4.8750 % BAC 4 7/8 04/01/44 MTN	100	0	0	100 USD	93.51%	93'507.40	0.01	a)
US06051GFL86	4.2500 % BAC 4 1/4 10/22/26 MTN	850	0	0	850 USD	96.04%	816'368.05	0.06	a)
US06051GFM69	4.0000 % BAC 4 01/22/25 MTN	1'000	0	0	1'000 USD	97.51%	975'107.00	0.07	a)
US06051GFP90	3.9500 % BAC 3.95 04/21/25 L	500	0	0	500 USD	96.83%	484'140.00	0.03	a)
US06051GFQ73	4.7500 % BAC 4 3/4 04/21/45 L	0	400	0	400 USD	89.28%	357'135.60	0.03	a)
US06051GFS30	3.8750 % BAC 3 7/8 08/01/25 MTN	1'050	0	0	1'050 USD	97.33%	1'021'939.80	0.07	a)
US06051GFU85	4.4500 % BAC 4.45 03/03/26 MTN	550	0	0	550 USD	97.02%	533'590.75	0.04	a)
US06051GFX25	3.5000 % BAC 3 1/2 04/19/26 GMTN	1'100	0	0	1'100 USD	95.40%	1'049'369.20	0.07	a)
US06051GGA13	3.2480 % BAC 3.248 10/21/27 MTN	550	0	0	550 USD	93.16%	512'355.25	0.04	a)
US06051GGC78	4.1830 % BAC 4.183 11/25/27 L	500	0	0	500 USD	94.43%	472'164.50	0.03	a)
US06051GGF00	3.8240 % BAC 3.824 01/20/28 MTN	500	0	0	500 USD	94.33%	471'671.00	0.03	a)
US06051GGG82	4.4430 % BAC 4.443 01/20/48 MTN	500	0	0	500 USD	84.76%	423'778.50	0.03	a)
US06051GGM50	4.2440 % BAC 4.244 04/24/38	400	0	0	400 USD	86.91%	347'656.00	0.02	a)
US06051GGR48	3.5930 % BAC 3.593 07/21/28 GMTN	1'500	0	0	1'500 USD	93.03%	1'395'405.00	0.10	a)
US06051GGT04	3.0930 % BAC 3.093 10/01/25 MTN	600	0	0	600 USD	96.93%	581'556.60	0.04	a)
US06051GGZ63	3.3660 % BAC 3.366 01/23/26	700	0	0	700 USD	96.28%	673'978.20	0.05	a)
US06051GHA04	3.9460 % BAC 3.946 01/23/49	0	360	0	360 USD	78.05%	280'984.68	0.02	a)
US06051GHD43	3.4190 % BAC 3.419 12/20/28	2'000	0	0	2'000 USD	91.62%	1'832'426.00	0.13	a)
US06051GHG73	3.9700 % BAC 3.97 03/05/29 MTN	500	0	0	500 USD	93.35%	466'736.50	0.03	a)
US06051GHM42	4.2710 % BAC 4.271 07/23/29 MTN	1'000	0	0	1'000 USD	94.03%	940'250.00	0.07	a)
US06051GHQ55	3.9740 % BAC 3.974 02/07/30 MTN	500	0	0	500 USD	91.99%	459'936.00	0.03	a)
US06051GHR39	3.4580 % BAC 3.458 03/15/25 MTN	500	0	500	0 USD	0.00%	0.00	0.00	
US06051GHS12	4.3300 % BAC 4.33 03/15/50 MTN	500	0	0	500 USD	84.60%	422'979.50	0.03	a)
US06051GHT94	3.5590 % BAC 3.559 04/23/27 MTN	1'000	0	0	1'000 USD	94.73%	947'337.00	0.07	a)
US06051GHV41	3.1940 % BAC 3.194 07/23/30 MTN	1'000	0	0	1'000 USD	87.38%	873'820.00	0.06	a)
US06051GHW24	2.4560 % BAC 2.456 10/22/25 MTN	500	0	0	500 USD	96.16%	480'777.00	0.03	a)
US06051GHZ54	2.4960 % BAC 2.496 02/13/31 MTN	1'000	0	0	1'000 USD	83.19%	831'935.00	0.06	a)
US06051GJA85	4.0830 % BAC 4.083 03/20/51 MTN	2'000	0	0	2'000 USD	80.61%	1'612'244.00	0.11	a)
US06051GJB68	2.5920 % BAC 2.592 04/29/31	1'750	0	0	1'750 USD	82.75%	1'448'147.75	0.10	a)
US06051GJD25	1.3190 % BAC 1.319 06/19/26 MTN	300	0	0	300 USD	92.01%	276'020.70	0.02	a)
US06051GJE08	2.6760 % BAC 2.676 06/19/41 MTN	1'300	0	0	1'300 USD	68.89%	895'615.50	0.06	a)
US06051GJG55	0.9810 % BAC 0.981 09/25/25 MTN	250	0	0	250 USD	94.39%	235'974.75	0.02	a)
US06051GJK67	1.1970 % BAC 1.197 10/24/26 MTN	800	0	0	800 USD	90.77%	726'151.20	0.05	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US06051GJL41	1.9220 % BAC 1.922 10/24/31 MTN	250	0	0	250 USD	78.28%	195'702.00	0.01	a)
US06051GJM24	2.8310 % BAC 2.831 10/24/51 MTN	500	0	0	500 USD	63.81%	319'040.50	0.02	a)
US06051GJN07	3.4830 % BAC 3.483 03/13/52 N	500	0	0	500 USD	72.77%	363'854.00	0.03	a)
US06051GJP54	2.6510 % BAC 2.651 03/11/32 N	1'000	0	0	1'000 USD	81.96%	819'588.00	0.06	a)
US06051GJQ38	1.6580 % BAC 1.658 03/11/27 N	500	0	0	500 USD	90.29%	451'425.50	0.03	a)
US06051GJR11	0.9760 % BAC 0.976 04/22/25	500	0	500	0 USD	0.00%	0.00	0.00	
US06051GJS93	1.7340 % BAC 1.734 07/22/27	1'500	420	0	1'920 USD	89.04%	1'709'485.44	0.12	a)
US06051GJT76	2.6870 % BAC 2.687 04/22/32	1'300	0	0	1'300 USD	81.74%	1'062'565.40	0.08	a)
US06051GJW06	3.3110 % BAC 3.311 04/22/42	800	0	0	800 USD	75.28%	602'209.60	0.04	a)
US06051GJZ37	2.0870 % BAC 2.087 06/14/29 MTN	1'000	0	0	1'000 USD	85.33%	853'258.00	0.06	a)
US06051GKA66	2.2990 % BAC 2.299 07/21/32	1'000	0	0	1'000 USD	78.85%	788'463.00	0.06	a)
US06051GKB40	2.9720 % BAC 2.972 07/21/52	1'000	0	0	1'000 USD	65.71%	657'095.00	0.05	a)
US06051GKC23	2.4820 % BAC 2.482 09/21/36	500	0	0	500 USD	76.02%	380'079.00	0.03	a)
US06051GKD06	2.5720 % BAC 2.572 10/20/32	1'000	0	0	1'000 USD	79.99%	799'923.00	0.06	a)
US06051GKE88	1.5300 % BAC 1.53 12/06/25 MTN	500	0	0	500 USD	94.40%	471'978.50	0.03	a)
US06051GKJ75	2.5510 % BAC 2.551 02/04/28 MTN	600	0	0	600 USD	90.01%	540'060.00	0.04	a)
US06051GKK49	2.9720 % BAC 2.972 02/04/33 MTN	1'000	0	0	1'000 USD	81.61%	816'090.00	0.06	a)
US06051GKL22	3.8460 % BAC 3.846 03/08/37	200	0	0	200 USD	84.18%	168'361.80	0.01	a)
US06051GKM05	3.3840 % BAC 3.384 04/02/26 MTN	500	0	0	500 USD	96.08%	480'376.50	0.03	a)
US06051GKP36	4.3760 % BAC 4.376 04/27/28	0	650	0	650 USD	95.92%	623'494.95	0.04	a)
US06051GKQ19	4.5710 % BAC 4.571 04/27/33	1'000	0	0	1'000 USD	92.60%	926'016.00	0.07	a)
US06051GKW86	4.9480 % BAC 4.948 07/22/28 MTN	500	0	0	500 USD	97.40%	487'001.00	0.03	a)
US06051GKY43	5.0150 % BAC 5.015 07/22/33 MTN	1'300	0	0	1'300 USD	95.68%	1'243'794.50	0.09	a)
US06051GLA57	4.8270 % BAC 4.827 07/22/26 MTN	700	0	0	700 USD	98.07%	686'510.30	0.05	a)
US06051GLC14	6.2040 % BAC 6.204 11/10/28	500	0	0	500 USD	102.18%	510'916.00	0.04	a)
US06051GLE79	5.0800 % BAC 5.08 01/20/27	600	200	0	800 USD	98.79%	790'326.40	0.06	a)
US06051GLG28	5.2020 % BAC 5.202 04/25/29	0	1'000	0	1'000 USD	98.53%	985'268.00	0.07	a)
US06051GLH01	5.2880 % BAC 5.288 04/25/34	0	750	0	750 USD	97.63%	732'221.25	0.05	a)
US06367TQW35	0.6250 % BMO 0 5/8 07/09/24 MTN	250	0	0	250 USD	95.74%	239'360.00	0.02	a)
US06367WB850	1.8500 % BMO 1.85 05/01/25 MTN	1'000	0	0	1'000 USD	93.91%	939'106.00	0.07	a)
US06367WHH97	3.3000 % BMO 3.3 02/05/24 E	500	0	0	500 USD	98.98%	494'890.00	0.04	a)
US06367WMQ32	2.5000 % BMO 2 1/2 06/28/24 MTN	250	0	0	250 USD	97.38%	243'450.00	0.02	a)
US06368BGS16	3.8030 % BMO 3.803 12/15/32	500	0	0	500 USD	88.21%	441'054.50	0.03	a)
US06368D3S13	3.7000 % BMO 3.7 06/07/25 MTN	300	0	0	300 USD	96.55%	289'638.90	0.02	a)
US06368DH723	3.0880 % BMO 3.088 01/10/37	500	0	0	500 USD	76.79%	383'958.00	0.03	a)
US06368EDC30	0.9490 % BMO 0.949 01/22/27 MTN	500	0	0	500 USD	89.69%	448'432.00	0.03	a)
US06368FAC32	1.2500 % BMO 1 1/4 09/15/26 MTN	250	0	0	250 USD	88.45%	221'118.50	0.02	a)
US06368FAE97	1.5000 % BMO 1 1/2 01/10/25 MTN	400	0	0	400 USD	94.52%	378'084.80	0.03	a)
US06368FAG46	2.1500 % BMO 2.15 03/08/24 MTN	250	0	0	250 USD	98.19%	245'477.50	0.02	a)
US06368FAJ84	2.6500 % BMO 2.65 03/08/27 MTN	250	0	0	250 USD	90.81%	227'033.75	0.02	a)
US06406FAC77	2.8000 % BK 2.8 05/04/26 MTN	250	0	0	250 USD	93.96%	234'912.25	0.02	a)
US06406FAE34	2.4500 % BK 2.45 08/17/26 MTN	250	0	0	250 USD	92.40%	231'011.50	0.02	a)
US06406GAA94	3.0000 % BK 3 10/30/28 MTN	250	0	0	250 USD	89.57%	223'925.25	0.02	a)
US06406HCS67	3.6500 % BK 3.65 02/04/24 0012	250	0	250	0 USD	0.00%	0.00	0.00	
US06406HDA41	3.0000 % BK 3 02/24/25 G	500	0	0	500 USD	96.07%	480'328.00	0.03	a)
US06406RAB33	3.4420 % BK 3.442 02/07/28 MTN	250	0	0	250 USD	94.28%	235'689.25	0.02	a)
US06406RAD98	3.2500 % BK 3 1/4 05/16/27 MTN	500	0	0	500 USD	93.80%	468'997.00	0.03	a)
US06406RAF47	3.4000 % BK 3.4 01/29/28 MTN	250	0	0	250 USD	93.18%	232'952.50	0.02	a)
US06406RAH03	3.8500 % BK 3.85 04/28/28 MTN	500	0	0	500 USD	94.88%	474'399.50	0.03	a)
US06406RAL15	2.1000 % BK 2.1 10/24/24 MTN	500	0	0	500 USD	96.38%	481'924.50	0.03	a)
US06406RAN70	1.6000 % BK 1.6 04/24/25 MTN	500	0	0	500 USD	93.94%	469'687.50	0.03	a)
US06406RAQ02	0.7500 % BK 0 3/4 01/28/26 MTN	250	0	0	250 USD	90.23%	225'573.50	0.02	a)
US06406RAR84	1.6500 % BK 1.65 01/28/31 MTN	250	0	0	250 USD	79.48%	198'706.25	0.01	a)
US06406RAS67	0.5000 % BK 0 1/2 04/26/24 MTN	500	0	0	500 USD	96.74%	483'705.00	0.03	a)
US06406RAW79	1.8000 % BK 1.8 07/28/31 MTN	250	0	0	250 USD	78.45%	196'112.75	0.01	a)
US06406RBA41	2.0500 % BK 2.05 01/26/27 MTN	250	0	0	250 USD	90.31%	225'765.75	0.02	a)
US06406RBH93	4.2890 % BK 4.289 06/13/33 MTN	0	200	0	200 USD	91.98%	183'959.60	0.01	a)
US06406RBJ59	4.4140 % BK 4.414 07/24/26	300	0	0	300 USD	97.66%	292'982.10	0.02	a)
US06406RBL06	5.8020 % BK 5.802 10/25/28 MTN	0	250	0	250 USD	101.13%	252'827.00	0.02	a)
US06406RBM88	5.8340 % BK 5.834 10/25/33 MTN	500	0	0	500 USD	102.09%	510'432.50	0.04	a)
US06406RBP10	4.7060 % BK 4.706 02/01/34	0	200	0	200 USD	93.85%	187'690.20	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US06406RBR75	4.9670 % BK 4.967 04/26/34 J	0	290	0	290 USD	95.65%	277'373.11	0.02	a)
US0641593U89	1.0500 % BNS 1.05 03/02/26	500	0	0	500 USD	89.62%	448'094.50	0.03	a)
US0641594A17	1.3500 % BNS 1.35 06/24/26	500	0	0	500 USD	89.30%	446'506.00	0.03	a)
US0641594B99	2.1500 % BNS 2.15 08/01/31	500	0	0	500 USD	79.14%	395'718.00	0.03	a)
US0641596E11	0.6500 % BNS 0.65 07/31/24	500	0	0	500 USD	95.37%	476'826.00	0.03	a)
US0641598K52	1.3000 % BNS 1.3 09/15/26	500	0	0	500 USD	88.56%	442'798.00	0.03	a)
US0641598N91	3.6250 % BNS 3 5/8 10/27/2081 2	700	0	0	700 USD	71.35%	499'464.00	0.04	a)
US064159MK98	3.4000 % BNS 3.4 02/11/24	500	0	0	500 USD	98.95%	494'730.00	0.04	a)
US064159TF31	2.2000 % BNS 2.2 02/03/25	500	0	0	500 USD	95.28%	476'376.50	0.03	a)
US064159VL70	1.3000 % BNS 1.3 06/11/25	500	0	0	500 USD	92.57%	462'855.50	0.03	a)
US06417XAE13	2.4500 % BNS 2.45 02/02/32	500	0	0	500 USD	80.39%	401'953.00	0.03	a)
US06417XAG60	4.5880 % BNS 4.588 05/04/37	0	1'000	0	1'000 USD	86.31%	863'121.00	0.06	a)
US06417XAH44	3.4500 % BNS 3.45 04/11/25 MTN	500	0	0	500 USD	96.53%	482'672.50	0.03	a)
US06417XAL55	5.2500 % BNS 5 1/4 12/06/24	400	0	0	400 USD	99.39%	397'568.80	0.03	a)
US06418BAE83	2.9510 % BNS 2.951 03/11/27	500	0	0	500 USD	91.93%	459'632.50	0.03	a)
US06738EAE59	3.6500 % BACR 3.65 03/16/25	650	0	0	650 USD	96.35%	626'272.40	0.04	a)
US06738EAJ47	5.2500 % BACR 5 1/4 08/17/45	550	0	0	550 USD	89.38%	491'579.55	0.03	a)
US06738EAN58	4.3750 % BACR 4 3/8 01/12/26	500	0	0	500 USD	96.19%	480'958.00	0.03	a)
US06738EAP07	5.2000 % BACR 5.2 05/12/26	1'000	0	0	1'000 USD	97.15%	971'466.00	0.07	a)
US06738EAU91	4.3370 % BACR 4.337 01/10/28	500	0	0	500 USD	94.16%	470'809.50	0.03	a)
US06738EAV74	4.9500 % BACR 4.95 01/10/47	550	0	0	550 USD	85.99%	472'966.45	0.03	a)
US06738EAW57	4.8360 % BACR 4.836 05/09/28	600	0	0	600 USD	92.29%	553'721.40	0.04	a)
US06738EBD67	4.9720 % BACR 4.972 05/16/29	1'000	0	0	1'000 USD	95.03%	950'318.00	0.07	a)
US06738EBH71	3.9320 % BACR 3.932 05/07/25	500	0	500	0 USD	0.00%	0.00	0.00	
US06738EBK01	5.0880 % BACR 5.088 06/20/30	1'000	0	0	1'000 USD	91.20%	912'003.00	0.06	a)
US06738EBL83	2.8520 % BACR 2.852 05/07/26	600	0	0	600 USD	94.57%	567'405.60	0.04	a)
US06738EBM66	2.6450 % BACR 2.645 06/24/31	500	0	0	500 USD	79.74%	398'691.50	0.03	a)
US06738EBS37	3.8110 % BACR 3.811 03/10/42	500	0	0	500 USD	70.08%	350'408.50	0.02	a)
US06738EBU82	2.2790 % BACR 2.279 11/24/27	0	250	0	250 USD	88.40%	221'003.25	0.02	a)
US06738EBV65	2.8940 % BACR 2.894 11/24/32	400	250	0	650 USD	78.07%	507'484.25	0.04	a)
US06738EBY05	5.5010 % BACR 5.501 08/09/28	0	400	0	400 USD	97.32%	389'274.00	0.03	a)
US06738ECC75	7.3250 % BACR 7.325 11/02/26	0	250	0	250 USD	101.83%	254'583.00	0.02	a)
US06738ECD58	7.3850 % BACR 7.385 11/02/28	0	250	0	250 USD	104.12%	260'302.25	0.02	a)
US06738ECE32	7.4370 % BACR 7.437 11/02/33	1'000	0	0	1'000 USD	106.63%	1'066'259.00	0.08	a)
US06738ECF07	5.8290 % BACR 5.829 05/09/27	0	550	0	550 USD	98.80%	543'377.45	0.04	a)
US06738ECG89	6.2240 % BACR 6.224 05/09/34	0	250	0	250 USD	98.47%	246'169.00	0.02	a)
US06849RAG74	5.7000 % ABXCN 5.7 05/30/41	200	0	200	0 USD	0.00%	0.00	0.00	
US06849RAK86	5.7500 % ABXCN 5 3/4 05/01/43	500	0	500	0 USD	0.00%	0.00	0.00	
US07177MAB90	4.0000 % TACHEM 4 06/23/25	500	0	0	500 USD	97.14%	485'713.00	0.03	a)
US071813BQ15	2.6000 % BAX 2.6 08/15/26	250	0	0	250 USD	92.34%	230'859.75	0.02	a)
US071813CH07	1.3220 % BAX 1.322 11/29/24	250	0	0	250 USD	94.73%	236'822.50	0.02	a)
US071813CL19	1.9150 % BAX 1.915 02/01/27	500	0	0	500 USD	88.77%	443'849.50	0.03	a)
US071813CP23	2.2720 % BAX 2.272 12/01/28	200	0	0	200 USD	86.00%	171'993.40	0.01	a)
US071813CS61	2.5390 % BAX 2.539 02/01/32	500	0	0	500 USD	80.30%	401'506.50	0.03	a)
US071813CV90	3.1320 % BAX 3.132 12/01/51	500	0	0	500 USD	63.61%	318'033.00	0.02	a)
US07274NBF96	4.4000 % BAYNGR 4.4 07/15/44 144A	400	0	0	400 USD	78.38%	313'514.00	0.02	a)
US07274NBH52	4.7000 % BAYNGR 4.7 07/15/64 144A	400	0	0	400 USD	76.10%	304'382.40	0.02	a)
US075887BF51	3.7340 % BDX 3.734 12/15/24	450	0	0	450 USD	97.50%	438'764.40	0.03	a)
US075887BG35	4.6850 % BDX 4.685 12/15/44	400	0	0	400 USD	88.59%	354'345.20	0.03	a)
US075887CJ64	2.8230 % BDX 2.823 05/20/30	1'000	0	0	1'000 USD	86.44%	864'370.00	0.06	a)
US075887CL11	1.9570 % BDX 1.957 02/11/31	1'000	0	0	1'000 USD	80.42%	804'189.00	0.06	a)
US0778FPAA77	4.4640 % BCECN 4.464 04/01/48	300	0	0	300 USD	82.11%	246'341.70	0.02	a)
US0778FPAC34	0.7500 % BCECN 0 3/4 03/17/24 US3	500	0	500	0 USD	0.00%	0.00	0.00	
US0778FPAG48	2.1500 % BCECN 2.15 02/15/32 US5	300	0	0	300 USD	78.67%	236'009.10	0.02	a)
US0778FPAJ86	3.6500 % BCECN 3.65 08/15/52	500	0	0	500 USD	71.39%	356'935.50	0.03	a)
US08576PAH47	1.5700 % BERY 1.57 01/15/26	500	0	0	500 USD	90.88%	454'375.00	0.03	a)
US08652BAA70	4.4500 % BBY 4.45 10/01/28	400	0	0	400 USD	96.70%	386'815.20	0.03	a)
US09062XAD57	5.2000 % BIIB 5.2 09/15/45	650	0	0	650 USD	93.93%	610'549.55	0.04	a)
US09062XAF06	4.0500 % BIIB 4.05 09/15/25	650	0	0	650 USD	97.04%	630'780.15	0.04	a)
US09062XAH61	2.2500 % BIIB 2 1/4 05/01/30	500	0	0	500 USD	82.26%	411'297.50	0.03	a)
US09062XAK90	3.2500 % BIIB 3 1/4 02/15/51	500	0	0	500 USD	66.36%	331'807.00	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US09247XAL55	3.5000 % BLK 3 1/2 03/18/24	400	0	400	0 USD	0.00%	0.00	0.00	
US09247XAP69	3.2500 % BLK 3 1/4 04/30/29	500	0	0	500 USD	92.28%	461'418.50	0.03 a)	
US09247XAQ43	2.4000 % BLK 2.4 04/30/30	500	0	0	500 USD	85.77%	428'845.50	0.03 a)	
US09247XAR26	1.9000 % BLK 1.9 01/28/31	500	0	0	500 USD	81.11%	405'550.00	0.03 a)	
US09261HAD98	2.6250 % BCRED 2 5/8 12/15/26	500	0	0	500 USD	85.86%	429'306.50	0.03 a)	
US09261HAR84	4.0000 % BCRED 4 01/15/29	500	0	0	500 USD	86.08%	430'413.50	0.03 a)	
US09261HAT41	4.7000 % BCRED 4.7 03/24/25	300	0	0	300 USD	97.09%	291'264.00	0.02 a)	
US09261LAC28	3.6250 % BXS 3 5/8 01/15/26	500	0	0	500 USD	92.20%	461'009.50	0.03 a)	
US09261XAD49	2.1250 % BXS 2 1/8 02/15/27	500	0	0	500 USD	84.74%	423'679.50	0.03 a)	
US099724AJ55	3.3750 % BWA 3 3/8 03/15/25	300	0	0	300 USD	96.70%	290'087.40	0.02 a)	
US099724AL02	2.6500 % BWA 2.65 07/01/27	300	0	0	300 USD	90.70%	272'105.10	0.02 a)	
US10112RAW43	3.8000 % BXP 3.8 02/01/24	250	0	250	0 USD	0.00%	0.00	0.00	
US10112RAX26	3.6500 % BXP 3.65 02/01/26	500	0	0	500 USD	94.27%	471'369.00	0.03 a)	
US10112RAY09	2.7500 % BXP 2 3/4 10/01/26	500	0	0	500 USD	90.07%	450'362.00	0.03 a)	
US10112RAZ73	3.2000 % BXP 3.2 01/15/25	444	0	0	444 USD	95.88%	425'696.99	0.03 a)	
US10112RBA14	4.5000 % BXP 4 1/2 12/01/28	500	0	0	500 USD	92.13%	460'668.00	0.03 a)	
US10112RBB96	3.4000 % BXP 3.4 06/21/29	500	0	0	500 USD	85.39%	426'932.50	0.03 a)	
US10112RBF01	2.4500 % BXP 2.45 10/01/33	500	0	0	500 USD	70.65%	353'267.00	0.02 a)	
US101137BA41	2.6500 % BSX 2.65 06/01/30	1'000	0	0	1'000 USD	85.77%	857'675.00	0.06 a)	
US10373QAB68	3.7960 % BPLN 3.796 09/21/25	750	0	0	750 USD	97.22%	729'159.75	0.05 a)	
US10373QAC42	3.9370 % BPLN 3.937 09/21/28	500	200	0	700 USD	95.41%	667'847.60	0.05 a)	
US10373QAV23	3.0170 % BPLN 3.017 01/16/27	1'000	0	0	1'000 USD	93.76%	937'556.00	0.07 a)	
US10373QBE98	3.4100 % BPLN 3.41 02/11/26	0	200	0	200 USD	96.02%	192'039.80	0.01 a)	
US10373QBG47	3.0000 % BPLN 3 02/24/50	500	200	0	700 USD	66.44%	465'050.60	0.03 a)	
US10373QBK58	3.5430 % BPLN 3.543 04/06/27	0	250	0	250 USD	95.24%	238'111.75	0.02 a)	
US10373QBL32	3.6330 % BPLN 3.633 04/06/30	1'000	0	0	1'000 USD	92.36%	923'624.00	0.07 a)	
US10373QBN97	2.7720 % BPLN 2.772 11/10/50	0	250	0	250 USD	62.81%	157'036.50	0.01 a)	
US10373QBP46	2.9390 % BPLN 2.939 06/04/51	500	0	0	500 USD	64.95%	324'731.50	0.02 a)	
US10373QBQ29	3.3790 % BPLN 3.379 02/08/61	750	150	0	900 USD	67.03%	603'248.40	0.04 a)	
US10373QBR02	3.0600 % BPLN 3.06 06/17/41	250	0	0	250 USD	72.74%	181'843.00	0.01 a)	
US10373QBS84	3.0010 % BPLN 3.001 03/17/52	800	0	0	800 USD	65.27%	522'178.40	0.04 a)	
US10373QBT67	2.7210 % BPLN 2.721 01/12/32	500	0	0	500 USD	83.73%	418'633.50	0.03 a)	
US10373QBU31	4.8120 % BPLN 4.812 02/13/33	0	700	0	700 USD	96.60%	676'169.90	0.05 a)	
US10373QBV14	4.8930 % BPLN 4.893 09/11/33	0	250	0	250 USD	96.98%	242'445.25	0.02 a)	
US10922NAC74	3.7000 % BHF 3.7 06/22/27	500	0	0	500 USD	92.64%	463'208.00	0.03 a)	
US10922NAF06	4.7000 % BHF 4.7 06/22/47	500	0	0	500 USD	74.50%	372'513.00	0.03 a)	
US110122AU20	3.2500 % BMY 3 1/4 08/01/42	100	0	0	100 USD	74.36%	74'356.60	0.01 a)	
US110122BB30	3.2500 % BMY 3 1/4 02/27/27	500	0	0	500 USD	95.78%	478'908.50	0.03 a)	
US110122CM85	2.9000 % BMY 2.9 07/26/24	656	0	0	656 USD	97.75%	641'246.56	0.05 a)	
US110122CN68	3.2000 % BMY 3.2 06/15/26	1'150	0	0	1'150 USD	95.46%	1'097'768.15	0.08 a)	
US110122CP17	3.4000 % BMY 3.4 07/26/29	1'000	0	0	1'000 USD	92.26%	922'586.00	0.07 a)	
US110122CR72	4.2500 % BMY 4 1/4 10/26/49	1'000	0	0	1'000 USD	84.31%	843'080.00	0.06 a)	
US110122DE50	3.9000 % BMY 3.9 02/20/28	500	0	0	500 USD	95.97%	479'848.00	0.03 a)	
US110122DH81	4.6250 % BMY 4 5/8 05/15/44	400	0	0	400 USD	90.01%	360'059.20	0.03 a)	
US110122DJ48	5.0000 % BMY 5 08/15/45	500	0	0	500 USD	95.47%	477'350.50	0.03 a)	
US110122DK11	4.3500 % BMY 4.35 11/15/47	500	0	0	500 USD	86.22%	431'089.50	0.03 a)	
US110122DL93	4.5500 % BMY 4.55 02/20/48	500	0	0	500 USD	88.73%	443'645.00	0.03 a)	
US110122DP08	1.1250 % BMY 1 1/8 11/13/27	500	0	0	500 USD	86.72%	433'619.50	0.03 a)	
US110122DS47	2.5500 % BMY 2.55 11/13/50	500	0	0	500 USD	60.43%	302'151.50	0.02 a)	
US110122DW58	3.7000 % BMY 3.7 03/15/52	0	400	0	400 USD	76.17%	304'686.00	0.02 a)	
US110122DX32	3.9000 % BMY 3.9 03/15/62	0	350	0	350 USD	75.73%	265'062.00	0.02 a)	
US111021AE12	9.6250 % BRITEL 9 5/8 12/15/30	920	0	0	920 USD	121.39%	1'116'824.80	0.08 a)	
US111021AL54	5.1250 % BRITEL 5 1/8 12/04/28	200	0	0	200 USD	97.64%	195'285.40	0.01 a)	
US11120VAC72	4.1250 % BRX 4 1/8 06/15/26	200	0	0	200 USD	94.65%	189'304.60	0.01 a)	
US11120VAF04	3.6500 % BRX 3.65 06/15/24	250	0	250	0 USD	0.00%	0.00	0.00	
US11120VAJ26	4.0500 % BRX 4.05 07/01/30	500	0	0	500 USD	90.35%	451'726.50	0.03 a)	
US11133TAC71	3.4000 % BR 3.4 06/27/26	200	0	0	200 USD	94.45%	188'907.40	0.01 a)	
US11133TAE38	2.6000 % BR 2.6 05/01/31	400	0	0	400 USD	81.60%	326'417.20	0.02 a)	
US11134LAH24	3.8750 % AVGO 3 7/8 01/15/27	900	0	0	900 USD	95.02%	855'136.80	0.06 a)	
US11134LAR06	3.5000 % AVGO 3 1/2 01/15/28	250	0	0	250 USD	92.37%	230'912.50	0.02 a)	
US11135FAL58	4.1100 % AVGO 4.11 09/15/28	683	0	0	683 USD	94.27%	643'847.71	0.05 a)	

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US11135FAQ46	4.1500 % AVGO 4.15 11/15/30	1'000	0	0	1'000 USD	91.27%	912'682.00	0.06	a)
US11135FAS02	4.3000 % AVGO 4.3 11/15/32	1'000	0	0	1'000 USD	90.10%	900'975.00	0.06	a)
US11135FBA84	4.7500 % AVGO 4 3/4 04/15/29	500	0	0	500 USD	96.28%	481'402.00	0.03	a)
US11135FBG54	3.7500 % AVGO 3 3/4 02/15/51 144A	500	0	0	500 USD	71.52%	357'587.00	0.03	a)
US11135FBH38	2.4500 % AVGO 2.45 02/15/31 144A	500	0	0	500 USD	80.68%	403'409.50	0.03	a)
US11135FBJ93	3.5000 % AVGO 3 1/2 02/15/41 144A	500	0	0	500 USD	73.24%	366'201.50	0.03	a)
US11575TAC27	2.9240 % BROWNU 2.924 09/01/50 A	0	100	0	100 USD	69.42%	69'420.40	0.00	a)
US120568AZ33	3.7500 % BG 3 3/4 09/25/27	500	0	0	500 USD	94.04%	470'177.00	0.03	a)
US120568BB55	1.6300 % BG 1.63 08/17/25	500	0	0	500 USD	92.42%	462'105.00	0.03	a)
US12189LAA98	5.7500 % BNSF 5 3/4 05/01/40	50	200	0	250 USD	103.96%	259'892.25	0.02	a)
US12189LAC54	5.0500 % BNSF 5.05 03/01/41	250	0	0	250 USD	96.42%	241'045.00	0.02	a)
US12189LAE11	5.4000 % BNSF 5.4 06/01/41	500	0	0	500 USD	100.00%	500'018.00	0.04	a)
US12189LAJ08	4.4000 % BNSF 4.4 03/15/42	100	0	0	100 USD	88.25%	88'247.00	0.01	a)
US12189LAK70	4.3750 % BNSF 4 3/8 09/01/42	400	0	0	400 USD	87.96%	351'844.00	0.02	a)
US12189LAN10	4.4500 % BNSF 4.45 03/15/43	800	0	0	800 USD	88.40%	707'184.80	0.05	a)
US12189LAP67	5.1500 % BNSF 5.15 09/01/43	250	0	0	250 USD	97.03%	242'579.75	0.02	a)
US12189LAV36	3.0000 % BNSF 3 04/01/25	300	0	0	300 USD	96.56%	289'672.80	0.02	a)
US12189LAW19	4.1500 % BNSF 4.15 04/01/45	250	0	0	250 USD	84.38%	210'960.50	0.01	a)
US12189LAX91	4.7000 % BNSF 4.7 09/01/45	500	0	0	500 USD	90.66%	453'279.50	0.03	a)
US12189LAZ40	3.9000 % BNSF 3.9 08/01/46	400	0	0	400 USD	80.09%	320'369.60	0.02	a)
US12189LBA89	3.2500 % BNSF 3 1/4 06/15/27	300	0	0	300 USD	94.92%	284'771.40	0.02	a)
US12189LBG59	3.3000 % BNSF 3.3 09/15/51	0	200	0	200 USD	71.77%	143'534.80	0.01	a)
US12189LBH33	2.8750 % BNSF 2 7/8 06/15/52	0	150	0	150 USD	65.69%	98'541.15	0.01	a)
US12189LBJ98	4.4500 % BNSF 4.45 01/15/53	300	0	0	300 USD	88.55%	265'661.10	0.02	a)
US12189LBK61	5.2000 % BNSF 5.2 04/15/54	0	500	0	500 USD	98.40%	492'000.50	0.03	a)
US12189TAZ75	6.1500 % BNSF 6.15 05/01/37	250	0	0	250 USD	108.72%	271'795.50	0.02	a)
US124857AJ27	4.8500 % PARA 4.85 07/01/42	150	0	0	150 USD	72.42%	108'634.50	0.01	a)
US124857AK99	4.9000 % PARA 4.9 08/15/44	700	0	0	700 USD	71.57%	501'008.20	0.04	a)
US124857AN39	4.6000 % PARA 4.6 01/15/45	500	0	0	500 USD	69.01%	345'068.50	0.02	a)
US124857AQ69	4.0000 % PARA 4 01/15/26	500	0	0	500 USD	96.05%	480'226.50	0.03	a)
US124857AR43	2.9000 % PARA 2.9 01/15/27	250	0	0	250 USD	90.13%	225'332.75	0.02	a)
US12505BAD29	4.8750 % CBG 4 7/8 03/01/26	0	200	0	200 USD	97.63%	195'264.20	0.01	a)
US12505BAE02	2.5000 % CBG 2 1/2 04/01/31	200	0	0	200 USD	80.08%	160'153.20	0.01	a)
US12505BAG59	5.9500 % CBG 5.95 08/15/34	0	300	0	300 USD	98.82%	296'447.70	0.02	a)
US12513GBE89	4.1250 % CDW 4 1/8 05/01/25	500	0	0	500 USD	96.63%	483'125.00	0.03	a)
US12513GBG38	2.6700 % CDW 2.67 12/01/26	500	0	0	500 USD	90.82%	454'107.50	0.03	a)
US12513GBH11	3.2760 % CDW 3.276 12/01/28	400	0	0	400 USD	87.85%	351'386.00	0.02	a)
US12532HAC88	1.4500 % GIBACN 1.45 09/14/26	250	0	0	250 USD	88.44%	221'109.00	0.02	a)
US12541WAA80	4.2000 % CHRW 4.2 04/15/28	250	0	0	250 USD	95.22%	238'045.50	0.02	a)
US125523AG54	4.1250 % CI 4 1/8 11/15/25	500	0	0	500 USD	97.21%	486'052.00	0.03	a)
US125523AH38	4.3750 % CI 4 3/8 10/15/28	1'000	0	0	1'000 USD	96.31%	963'075.00	0.07	a)
US125523AJ93	4.8000 % CI 4.8 08/15/38	0	600	0	600 USD	92.03%	552'189.60	0.04	a)
US125523AK66	4.9000 % CI 4.9 12/15/48	500	300	0	800 USD	88.45%	707'612.80	0.05	a)
US125523AV22	3.2500 % CI 3 1/4 04/15/25	500	0	0	500 USD	96.11%	480'563.50	0.03	a)
US125523AZ36	3.0500 % CI 3.05 10/15/27	400	0	0	400 USD	92.13%	368'513.20	0.03	a)
US125523BX78	3.5000 % CI 3 1/2 06/15/24	500	0	500	0 USD	0.00%	0.00	0.00	
US125523CB40	3.4000 % CI 3.4 03/01/27	450	0	0	450 USD	93.96%	422'806.05	0.03	a)
US125523CF53	4.8000 % CI 4.8 07/15/46	1'000	0	0	1'000 USD	88.11%	881'134.00	0.06	a)
US125523CL22	2.4000 % CI 2.4 03/15/30	500	0	0	500 USD	84.16%	420'819.50	0.03	a)
US125523CQ19	3.4000 % CI 3.4 03/15/51	500	250	0	750 USD	69.19%	518'918.25	0.04	a)
US125523CS74	5.4000 % CI 5.4 03/15/33	0	400	0	400 USD	100.29%	401'141.60	0.03	a)
US12592BAJ35	4.2000 % CNHI 4.2 01/15/24	500	0	0	500 USD	99.33%	496'665.00	0.04	a)
US12592BAL80	1.8750 % CNHI 1 7/8 01/15/26	500	0	0	500 USD	91.90%	459'489.50	0.03	a)
US12592BAQ77	4.5500 % CNHI 4.55 04/10/28	0	150	0	150 USD	96.31%	144'464.10	0.01	a)
US12621EAK91	5.2500 % CNO 5 1/4 05/30/25	200	0	0	200 USD	97.63%	195'250.00	0.01	a)
US12625GAG91	3.3000 % CNOOC 3.3 09/30/49	200	0	0	200 USD	69.25%	138'495.80	0.01	a)
US12634MAB63	3.5000 % CNOOC 3 1/2 05/05/25	800	0	0	800 USD	96.80%	774'418.40	0.05	a)
US12634MAE03	4.3750 % CNOOC 4 3/8 05/02/28	400	0	0	400 USD	97.72%	390'860.80	0.03	a)
US126408GK35	6.1500 % CSX 6.15 05/01/37	100	0	0	100 USD	106.25%	106'246.10	0.01	a)
US126408GS60	6.2200 % CSX 6.22 04/30/40	100	0	0	100 USD	106.96%	106'960.00	0.01	a)
US126408GW72	4.7500 % CSX 4 3/4 05/30/42	303	0	0	303 USD	90.13%	273'081.17	0.02	a)

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US126408GY39	4.1000 % CSX 4.1 03/15/44	250	0	0	250 USD	82.66%	206'658.00	0.01	a)
US126408HB27	3.4000 % CSX 3.4 08/01/24	200	0	0	200 USD	97.96%	195'926.00	0.01	a)
US126408HC00	3.9500 % CSX 3.95 05/01/50	250	0	0	250 USD	79.32%	198'299.25	0.01	a)
US126408HD82	3.3500 % CSX 3.35 11/01/25	500	0	0	500 USD	96.10%	480'487.50	0.03	a)
US126408HE65	2.6000 % CSX 2.6 11/01/26	500	0	0	500 USD	92.59%	462'931.50	0.03	a)
US126408HF31	3.8000 % CSX 3.8 11/01/46	500	0	0	500 USD	78.28%	391'407.50	0.03	a)
US126408HG14	4.2500 % CSX 4 1/4 11/01/66	500	0	0	500 USD	79.38%	396'909.50	0.03	a)
US126408HK26	4.3000 % CSX 4.3 03/01/48	1'000	0	0	1'000 USD	84.39%	843'929.00	0.06	a)
US126408HM81	4.2500 % CSX 4 1/4 03/15/29	700	0	0	700 USD	96.35%	674'426.20	0.05	a)
US126408HN64	4.7500 % CSX 4 3/4 11/15/48	300	0	0	300 USD	89.61%	268'818.30	0.02	a)
US126408HV80	4.5000 % CSX 4 1/2 11/15/52	500	0	0	500 USD	87.05%	435'230.00	0.03	a)
US126650CD09	5.3000 % CVS 5.3 12/05/43	250	0	0	250 USD	91.96%	229'912.00	0.02	a)
US126650CF56	3.3750 % CVS 3 3/8 08/12/24	1'200	0	0	1'200 USD	97.76%	1'173'153.60	0.08	a)
US126650CL25	3.8750 % CVS 3 7/8 07/20/25	1'150	0	0	1'150 USD	96.94%	1'114'815.75	0.08	a)
US126650CM08	4.8750 % CVS 4 7/8 07/20/35	500	0	0	500 USD	92.75%	463'758.50	0.03	a)
US126650CN80	5.1250 % CVS 5 1/8 07/20/45	950	0	0	950 USD	88.87%	844'285.90	0.06	a)
US126650CU24	2.8750 % CVS 2 7/8 06/01/26	500	0	0	500 USD	93.65%	468'260.00	0.03	a)
US126650CW89	4.1000 % CVS 4.1 03/25/25	361	0	0	361 USD	97.84%	353'196.99	0.02	a)
US126650CX62	4.3000 % CVS 4.3 03/25/28	2'077	200	0	2'277 USD	96.16%	2'189'590.52	0.15	a)
US126650CY46	4.7800 % CVS 4.78 03/25/38	1'800	0	0	1'800 USD	89.76%	1'615'593.60	0.11	a)
US126650CZ11	5.0500 % CVS 5.05 03/25/48	2'700	0	0	2'700 USD	87.90%	2'373'378.30	0.17	a)
US126650DF48	3.0000 % CVS 3 08/15/26	500	0	0	500 USD	93.54%	467'724.00	0.03	a)
US126650DK33	4.1250 % CVS 4 1/8 04/01/40	0	290	0	290 USD	81.30%	235'762.75	0.02	a)
US126650DL16	4.2500 % CVS 4 1/4 04/01/50	0	220	0	220 USD	79.02%	173'848.18	0.01	a)
US126650DN71	1.7500 % CVS 1 3/4 08/21/30	500	0	0	500 USD	79.36%	396'805.00	0.03	a)
US126650DQ03	1.8750 % CVS 1 7/8 02/28/31	500	0	0	500 USD	78.69%	393'460.00	0.03	a)
US126650DU15	5.2500 % CVS 5 1/4 02/21/33	0	450	0	450 USD	97.79%	440'049.60	0.03	a)
US126650DV97	5.6250 % CVS 5 5/8 02/21/53	0	600	0	600 USD	94.53%	567'189.00	0.04	a)
US126650DW70	5.0000 % CVS 5 01/30/29	0	250	0	250 USD	98.24%	245'596.50	0.02	a)
US126650DY37	5.3000 % CVS 5.3 06/01/33	0	300	0	300 USD	97.95%	293'863.50	0.02	a)
US126650DZ02	5.8750 % CVS 5 7/8 06/01/53	0	350	0	350 USD	97.68%	341'877.55	0.02	a)
US133131AX02	3.1500 % CPT 3.15 07/01/29	1'000	0	0	1'000 USD	89.38%	893'834.00	0.06	a)
US134429BG35	4.1500 % CPB 4.15 03/15/28	500	0	0	500 USD	95.22%	476'111.50	0.03	a)
US134429BH18	4.8000 % CPB 4.8 03/15/48	500	0	0	500 USD	86.56%	432'780.50	0.03	a)
US13607GAP90	3.1000 % CM 3.1 04/02/24	500	0	0	500 USD	98.46%	492'290.00	0.03	a)
US13607GLZ53	2.2500 % CM 2 1/4 01/28/25	1'000	0	0	1'000 USD	95.16%	951'566.00	0.07	a)
US13607HR535	3.6000 % CM 3.6 04/07/32	500	0	0	500 USD	89.00%	445'021.50	0.03	a)
US13607HR618	3.4500 % CM 3.45 04/07/27	500	0	0	500 USD	93.32%	466'595.00	0.03	a)
US136375BL52	6.2500 % CNRCN 6 1/4 08/01/34	250	0	0	250 USD	108.42%	271'052.75	0.02	a)
US136375CV26	4.4500 % CNRCN 4.45 01/20/49	250	0	0	250 USD	88.06%	220'156.50	0.02	a)
US136375CZ30	2.4500 % CNRCN 2.45 05/01/50	250	0	0	250 USD	60.94%	152'352.00	0.01	a)
US136375DB52	4.4000 % CNRCN 4.4 08/05/52	200	0	0	200 USD	88.59%	177'171.60	0.01	a)
US136375DC36	3.8500 % CNRCN 3.85 08/05/32	300	0	0	300 USD	92.17%	276'504.00	0.02	a)
US136385AX99	3.8500 % CNQCN 3.85 06/01/27	400	0	0	400 USD	94.51%	378'037.20	0.03	a)
US136385BA87	2.9500 % CNQCN 2.95 07/15/30	300	0	0	300 USD	85.30%	255'893.10	0.02	a)
US13645RAS31	2.9000 % CP 2.9 02/01/25	250	0	0	250 USD	96.28%	240'692.00	0.02	a)
US13645RAX26	6.1250 % CP 6 1/8 09/15/2115	250	0	0	250 USD	103.03%	257'563.75	0.02	a)
US13645RAY09	4.0000 % CP 4 06/01/28	250	0	0	250 USD	95.71%	239'262.75	0.02	a)
US13645RBD52	1.3500 % CP 1.35 12/02/24	250	0	0	250 USD	94.64%	236'600.00	0.02	a)
US13645RBE36	1.7500 % CP 1 3/4 12/02/26	300	0	0	300 USD	89.44%	268'334.40	0.02	a)
US13645RBF01	2.4500 % CP 2.45 12/02/31	600	0	0	600 USD	88.78%	532'683.00	0.04	a)
US13645RBG83	3.0000 % CP 3 12/02/41	250	0	0	250 USD	82.19%	205'474.00	0.01	a)
US13645RBH66	3.1000 % CP 3.1 12/02/51	450	250	0	700 USD	67.88%	475'192.90	0.03	a)
US13648TAG22	3.5000 % CP 3 1/2 05/01/50	0	150	0	150 USD	73.46%	110'187.00	0.01	a)
US14149YBH09	3.0790 % CAH 3.079 06/15/24	400	0	400	0 USD	0.00%	0.00	0.00	
US14149YBJ64	3.4100 % CAH 3.41 06/15/27	500	0	0	500 USD	93.64%	468'182.50	0.03	a)
US142339AH37	3.7500 % CSL 3 3/4 12/01/27	300	0	0	300 USD	94.18%	282'527.10	0.02	a)
US142339AL49	2.2000 % CSL 2.2 03/01/32	300	0	0	300 USD	78.52%	235'553.40	0.02	a)
US14448CAL81	2.7000 % CARR 2.7 02/15/31	500	0	0	500 USD	83.78%	418'885.50	0.03	a)
US14448CAN48	2.2420 % CARR 2.242 02/15/25	1'000	0	0	1'000 USD	95.16%	951'606.00	0.07	a)
US14448CAQ78	2.7220 % CARR 2.722 02/15/30	1'000	0	0	1'000 USD	85.74%	857'419.00	0.06	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US14448CAS35	3.5770 % CARR 3.577 04/05/50	500	0	0	500 USD	71.56%	357'783.50	0.03	a)
US149123BS95	5.2000 % CAT 5.2 05/27/41	400	0	0	400 USD	101.28%	405'136.80	0.03	a)
US149123CB51	3.8030 % CAT 3.803 08/15/42	600	0	0	600 USD	84.64%	507'814.20	0.04	a)
US149123CC35	3.4000 % CAT 3.4 05/15/24	380	0	0	380 USD	98.67%	374'946.00	0.03	a)
US149123CD18	4.3000 % CAT 4.3 05/15/44	200	0	0	200 USD	89.83%	179'658.00	0.01	a)
US149123CE90	4.7500 % CAT 4 3/4 05/15/64	500	0	0	500 USD	92.19%	460'931.00	0.03	a)
US149123CH22	2.6000 % CAT 2.6 04/09/30	1'000	0	0	1'000 USD	87.71%	877'123.00	0.06	a)
US149123CJ87	3.2500 % CAT 3 1/4 04/09/50	500	0	0	500 USD	75.76%	378'804.50	0.03	a)
US149123CK50	1.9000 % CAT 1.9 03/12/31	250	0	0	250 USD	83.74%	209'347.00	0.01	a)
US14913Q3B33	2.1500 % CAT 2.15 11/08/24 MTN	500	0	0	500 USD	96.32%	481'581.00	0.03	a)
US14913R2G11	1.1000 % CAT 1.1 09/14/27 MTN	500	0	0	500 USD	86.48%	432'393.50	0.03	a)
US14913R2H93	0.8000 % CAT 0.8 11/13/25 MTN	500	0	0	500 USD	91.08%	455'413.00	0.03	a)
US14913R2J59	0.2500 % CAT 0 1/4 03/01/23	500	0	500	0 USD	0.00%	0.00	0.00	
US14913R2K23	0.9000 % CAT 0.9 03/02/26	600	0	0	600 USD	90.52%	543'117.00	0.04	a)
US15089QAL86	6.0500 % CE 6.05 03/15/25	0	300	218	82 USD	100.09%	82'072.16	0.01	a)
US15089QAM69	6.1650 % CE 6.165 07/15/27	0	400	0	400 USD	99.83%	399'319.20	0.03	a)
US15089QAN43	6.3300 % CE 6.33 07/15/29	0	200	0	200 USD	99.36%	198'719.60	0.01	a)
US15089QAP90	6.3790 % CE 6.379 07/15/32	0	300	0	300 USD	98.74%	296'205.60	0.02	a)
US15089QAR56	5.9000 % CE 5.9 07/05/24	0	300	300	0 USD	0.00%	0.00	0.00	
US15135BAR24	4.2500 % CNC 4 1/4 12/15/27	0	200	0	200 USD	93.50%	187'000.00	0.01	a)
US15135BAT89	4.6250 % CNC 4 5/8 12/15/29	0	700	0	700 USD	91.88%	643'125.00	0.05	a)
US15135BAV36	3.3750 % CNC 3 3/8 02/15/30	0	450	0	450 USD	85.50%	384'750.00	0.03	a)
US15135BAW19	3.0000 % CNC 3 10/15/30	0	600	0	600 USD	83.63%	501'750.00	0.04	a)
US15135BAX91	2.5000 % CNC 2 1/2 03/01/31	0	500	0	500 USD	79.76%	398'777.50	0.03	a)
US15135BAY74	2.4500 % CNC 2.45 07/15/28	0	700	0	700 USD	85.63%	599'375.00	0.04	a)
US15135BAZ40	2.6250 % CNC 2 5/8 08/01/31	0	350	0	350 USD	79.63%	278'687.50	0.02	a)
US15135UAF66	6.7500 % CVECN 6 3/4 11/15/39	100	0	0	100 USD	103.66%	103'662.30	0.01	a)
US15135UAP49	5.2500 % CVECN 5 1/4 06/15/37	300	0	0	300 USD	91.44%	274'328.40	0.02	a)
US15135UAR05	5.4000 % CVECN 5.4 06/15/47	300	0	0	300 USD	89.63%	268'886.10	0.02	a)
US15135UAX72	3.7500 % CVECN 3 3/4 02/15/52	0	150	0	150 USD	69.44%	104'166.15	0.01	a)
US15189TBB26	2.6500 % CNP 2.65 06/01/31	500	0	0	500 USD	81.86%	409'295.00	0.03	a)
US15189XAM02	3.5500 % CNP 3.55 08/01/42	500	0	0	500 USD	76.14%	380'715.50	0.03	a)
US15189XAY40	3.6000 % CNP 3.6 03/01/52 AH	500	0	0	500 USD	74.18%	370'899.00	0.03	a)
US15189XBB38	4.9500 % CNP 4.95 04/01/33	0	400	0	400 USD	98.35%	393'417.20	0.03	a)
US15189YAG17	5.2500 % CNP 5 1/4 03/01/28	0	250	0	250 USD	99.67%	249'173.50	0.02	a)
US16411QAG64	4.5000 % CQP 4 1/2 10/01/29	500	0	0	500 USD	92.25%	461'250.00	0.03	a)
US16411QAK76	4.0000 % CQP 4 03/01/31	0	430	0	430 USD	88.00%	378'400.00	0.03	a)
US16411QAN16	3.2500 % CQP 3 1/4 01/31/32	600	0	0	600 USD	82.25%	493'500.00	0.03	a)
US16411QAP63	5.9500 % CQP 5.95 06/30/33 144A	0	400	0	400 USD	99.75%	399'000.00	0.03	a)
US16411RAK59	4.6250 % LNG 4 5/8 10/15/28	500	0	0	500 USD	94.00%	470'000.00	0.03	a)
US16412XAC92	5.8750 % CHCOCH 5 7/8 03/31/25	500	0	0	500 USD	99.63%	498'125.00	0.04	a)
US16412XAG07	5.1250 % CHCOCH 5 1/8 06/30/27	500	0	0	500 USD	98.75%	493'750.00	0.03	a)
US16412XAJ46	3.7000 % CHCOCH 3.7 11/15/29	500	0	0	500 USD	90.75%	453'750.00	0.03	a)
US166756AH97	2.3430 % CVX 2.343 08/12/50	1'000	0	0	1'000 USD	60.47%	604'689.00	0.04	a)
US166756AP14	3.9000 % CVX 3.9 11/15/24	300	0	0	300 USD	98.40%	295'200.00	0.02	a)
US166764BD17	3.3260 % CVX 3.326 11/17/25	250	0	0	250 USD	96.60%	241'489.25	0.02	a)
US166764BL33	2.9540 % CVX 2.954 05/16/26	500	0	0	500 USD	95.22%	476'119.00	0.03	a)
US166764BT68	2.8950 % CVX 2.895 03/03/24	1'500	0	1'500	0 USD	0.00%	0.00	0.00	
US166764BW97	1.5540 % CVX 1.554 05/11/25	500	0	0	500 USD	94.07%	470'334.00	0.03	a)
US166764BY53	2.2360 % CVX 2.236 05/11/30	500	0	0	500 USD	85.67%	428'352.50	0.03	a)
US171232AQ41	6.0000 % CB 6 05/11/37	1'000	0	0	1'000 USD	106.13%	1'061'338.00	0.08	a)
US171232AS07	6.5000 % CB 6 1/2 05/15/38 1	139	0	0	139 USD	111.18%	154'538.39	0.01	a)
US17136MAB81	5.0000 % CHD 5 06/15/52	200	0	0	200 USD	93.97%	187'934.80	0.01	a)
US17136MAC64	5.6000 % CHD 5.6 11/15/32	300	0	0	300 USD	103.61%	310'819.20	0.02	a)
US17252MAN02	3.7000 % CTAS 3.7 04/01/27	500	0	0	500 USD	95.97%	479'873.00	0.03	a)
US17252MAQ33	4.0000 % CTAS 4 05/01/32	0	230	0	230 USD	93.51%	215'081.51	0.02	a)
US17275RAD44	5.9000 % CSCO 5.9 02/15/39	680	0	0	680 USD	107.92%	733'829.48	0.05	a)
US17275RAF91	5.5000 % CSCO 5 1/2 01/15/40	525	0	0	525 USD	103.52%	543'478.43	0.04	a)
US17275RAW25	3.5000 % CSCO 3 1/2 06/15/25	150	0	0	150 USD	97.22%	145'829.40	0.01	a)
US17275RBC51	2.9500 % CSCO 2.95 02/28/26	450	0	0	450 USD	95.60%	430'221.60	0.03	a)
US17275RBL50	2.5000 % CSCO 2 1/2 09/20/26	500	0	0	500 USD	93.57%	467'842.50	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US172967BL44	6.6250 % C 6 5/8 06/15/32	250	0	0	250 USD	103.63%	259'065.75	0.02	a)
US172967CC36	6.0000 % C 6 10/31/33	250	0	0	250 USD	100.64%	251'606.75	0.02	a)
US172967DR95	6.1250 % C 6 1/8 08/25/36	553	0	0	553 USD	101.97%	563'880.83	0.04	a)
US172967EW71	8.1250 % C 8 1/8 07/15/39	300	0	0	300 USD	124.69%	374'079.30	0.03	a)
US172967FX46	5.8750 % C 5 7/8 01/30/42	270	0	0	270 USD	101.30%	273'522.15	0.02	a)
US172967HA25	6.6750 % C 6.675 09/13/43	600	0	0	600 USD	105.03%	630'175.20	0.04	a)
US172967HB08	5.5000 % C 5 1/2 09/13/25	400	0	0	400 USD	99.45%	397'792.00	0.03	a)
US172967HS33	5.3000 % C 5.3 05/06/44	250	0	0	250 USD	90.97%	227'412.50	0.02	a)
US172967HT16	3.7500 % C 3 3/4 06/16/24	350	0	0	350 USD	98.60%	345'107.00	0.02	a)
US172967JC62	4.3000 % C 4.3 11/20/26	750	0	0	750 USD	95.90%	719'274.75	0.05	a)
US172967JL61	3.8750 % C 3 7/8 03/26/25	500	0	0	500 USD	96.89%	484'425.00	0.03	a)
US172967JP75	3.3000 % C 3.3 04/27/25	750	0	0	750 USD	96.52%	723'888.00	0.05	a)
US172967JT97	4.4000 % C 4.4 06/10/25	2'650	0	1'200	1'450 USD	97.51%	1'413'902.25	0.10	a)
US172967KA87	4.4500 % C 4.45 09/29/27	1'050	400	0	1'450 USD	95.15%	1'379'624.25	0.10	a)
US172967KG57	3.7000 % C 3.7 01/12/26	1'000	0	0	1'000 USD	95.79%	957'908.00	0.07	a)
US172967KJ96	4.6000 % C 4.6 03/09/26	550	0	0	550 USD	97.05%	533'776.10	0.04	a)
US172967KN09	3.4000 % C 3.4 05/01/26	1'250	0	0	1'250 USD	94.62%	1'182'753.75	0.08	a)
US172967KR13	4.7500 % C 4 3/4 05/18/46	700	0	0	700 USD	83.17%	582'171.10	0.04	a)
US172967KU42	4.1250 % C 4 1/8 07/25/28	500	0	0	500 USD	92.93%	464'674.00	0.03	a)
US172967KY63	3.2000 % C 3.2 10/21/26	950	0	0	950 USD	93.29%	886'271.15	0.06	a)
US172967LD18	3.8870 % C 3.887 01/10/28	500	0	0	500 USD	94.40%	472'004.00	0.03	a)
US172967LP48	3.6680 % C 3.668 07/24/28	500	200	0	700 USD	92.96%	650'748.70	0.05	a)
US172967LS86	3.5200 % C 3.52 10/27/28	500	0	0	500 USD	92.32%	461'604.00	0.03	a)
US172967LU33	3.8780 % C 3.878 01/24/39	0	200	0	200 USD	81.45%	162'906.80	0.01	a)
US172967LW98	4.0750 % C 4.075 04/23/29	800	0	0	800 USD	93.81%	750'502.40	0.05	a)
US172967MD09	4.6500 % C 4.65 07/23/48	500	200	0	700 USD	86.48%	605'360.70	0.04	a)
US172967ME81	3.9800 % C 3.98 03/20/30	500	200	0	700 USD	91.95%	643'652.80	0.05	a)
US172967MF56	3.3520 % C 3.352 04/24/25	1'500	0	1'500	0 USD	0.00%	0.00	0.00	
US172967ML25	2.6660 % C 2.666 01/29/31	500	0	0	500 USD	83.70%	418'512.50	0.03	a)
US172967MM08	5.3160 % C 5.316 03/26/41	500	0	0	500 USD	94.83%	474'158.00	0.03	a)
US172967MP39	4.4120 % C 4.412 03/31/31	2'000	0	0	2'000 USD	92.79%	1'855'854.00	0.13	a)
US172967MQ12	3.1060 % C 3.106 04/08/26	500	0	0	500 USD	95.77%	478'848.00	0.03	a)
US172967MS77	2.5720 % C 2.572 06/03/31	1'500	0	0	1'500 USD	82.58%	1'238'740.50	0.09	a)
US172967MX62	0.9810 % C 0.981 05/01/25	250	0	250	0 USD	0.00%	0.00	0.00	
US172967MY46	2.5610 % C 2.561 05/01/32	1'000	0	0	1'000 USD	80.49%	804'920.00	0.06	a)
US172967NA50	1.4620 % C 1.462 06/09/27	800	0	0	800 USD	88.67%	709'339.20	0.05	a)
US172967NE72	2.5200 % C 2.52 11/03/32	500	0	0	500 USD	79.21%	396'044.50	0.03	a)
US172967NF48	2.9040 % C 2.904 11/03/42	300	0	0	300 USD	68.32%	204'952.50	0.01	a)
US172967NG21	3.0700 % C 3.07 02/24/28 VAR	300	300	0	600 USD	91.37%	548'233.20	0.04	a)
US172967NN71	3.7850 % C 3.785 03/17/33	500	300	0	800 USD	86.58%	692'649.60	0.05	a)
US172967NS68	4.6580 % C 4.658 05/24/28	0	250	0	250 USD	97.30%	243'240.00	0.02	a)
US172967NU15	4.9100 % C 4.91 05/24/33	200	450	0	650 USD	94.92%	617'011.85	0.04	a)
US172967PA33	6.2700 % C 6.27 11/17/33	600	0	0	600 USD	104.27%	625'604.40	0.04	a)
US17308CC539	2.9760 % C 2.976 11/05/30	500	150	0	650 USD	85.63%	556'617.75	0.04	a)
US17327CAM55	1.1220 % C 1.122 01/28/27	500	0	0	500 USD	89.16%	445'819.00	0.03	a)
US17327CAQ69	3.0570 % C 3.057 01/25/33	1'000	0	0	1'000 USD	81.80%	818'023.00	0.06	a)
US174610AR61	2.8500 % CFG 2.85 07/27/26	500	0	500	0 USD	0.00%	0.00	0.00	
US174610AT28	3.2500 % CFG 3 1/4 04/30/30	500	0	500	0 USD	0.00%	0.00	0.00	
US189054AW99	3.9000 % CLX 3.9 05/15/28	1'000	0	0	1'000 USD	94.82%	948'152.00	0.07	a)
US191216CE82	2.9000 % KO 2.9 05/25/27	500	0	0	500 USD	93.92%	469'620.00	0.03	a)
US191216CM09	2.1250 % KO 2 1/8 09/06/29	700	0	0	700 USD	87.27%	610'859.20	0.04	a)
US191216CQ13	4.2000 % KO 4.2 03/25/50	500	0	0	500 USD	89.69%	448'441.50	0.03	a)
US191216CR95	3.3750 % KO 3 3/8 03/25/27	250	0	0	250 USD	95.72%	239'290.50	0.02	a)
US191216CV08	1.6500 % KO 1.65 06/01/30	1'500	0	0	1'500 USD	82.44%	1'236'619.50	0.09	a)
US191216CX63	2.6000 % KO 2.6 06/01/50	500	0	0	500 USD	66.16%	330'812.00	0.02	a)
US191216CY47	2.7500 % KO 2 3/4 06/01/60	250	0	0	250 USD	64.57%	161'435.25	0.01	a)
US191216DC18	2.5000 % KO 2 1/2 03/15/51	250	0	0	250 USD	64.38%	160'954.75	0.01	a)
US191216DE73	1.3750 % KO 1 3/8 03/15/31	1'000	0	0	1'000 USD	78.90%	789'043.00	0.06	a)
US191216DL17	3.0000 % KO 3 03/05/51	500	0	0	500 USD	72.16%	360'822.00	0.03	a)
US191216DP21	2.2500 % KO 2 1/4 01/05/32	500	0	0	500 USD	83.74%	418'723.00	0.03	a)
US191241AJ70	1.8500 % KOF 1.85 09/01/32	300	0	0	300 USD	76.85%	230'563.20	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US194162AN32	3.1000 % CL 3.1 08/15/27	200	0	0	200 USD	95.01%	190'023.00	0.01	a)
US194162AP89	3.2500 % CL 3 1/4 08/15/32	200	0	0	200 USD	90.25%	180'502.20	0.01	a)
US194162AQ62	4.8000 % CL 4.8 03/02/26	0	150	0	150 USD	100.06%	150'094.35	0.01	a)
US194162AR46	4.6000 % CL 4.6 03/01/28	0	150	0	150 USD	100.07%	150'097.95	0.01	a)
US194162AS29	4.6000 % CL 4.6 03/01/33	0	150	0	150 USD	100.10%	150'154.50	0.01	a)
US19416QEG10	3.2500 % CL 3 1/4 03/15/24 MTN	50	0	50	0 USD	0.00%	0.00	0.00	
US19416QEJ58	4.0000 % CL 4 08/15/45 MTN	300	0	0	300 USD	88.36%	265'077.60	0.02	a)
US198280AF63	4.5000 % CPGX 4 1/2 06/01/25	300	0	0	300 USD	97.53%	292'584.30	0.02	a)
US20030NAC56	7.0500 % CMCSA 7.05 03/15/33	250	0	0	250 USD	113.43%	283'573.25	0.02	a)
US20030NAF87	5.6500 % CMCSA 5.65 06/15/35	100	0	0	100 USD	103.29%	103'286.40	0.01	a)
US20030NAK72	6.5000 % CMCSA 6 1/2 11/15/35	150	0	0	150 USD	110.26%	165'386.25	0.01	a)
US20030NBE04	4.6500 % CMCSA 4.65 07/15/42	200	0	0	200 USD	89.66%	179'315.40	0.01	a)
US20030NBH35	4.2500 % CMCSA 4 1/4 01/15/33	960	750	0	1'710 USD	93.72%	1'602'594.90	0.11	a)
US20030NBL47	3.3750 % CMCSA 3 3/8 02/15/25	300	0	300	0 USD	0.00%	0.00	0.00	
US20030NBM20	4.2000 % CMCSA 4.2 08/15/34	200	0	0	200 USD	91.31%	182'617.40	0.01	a)
US20030NBN03	3.3750 % CMCSA 3 3/8 08/15/25	400	0	0	400 USD	96.64%	386'547.20	0.03	a)
US20030NBP50	4.4000 % CMCSA 4.4 08/15/35	500	0	0	500 USD	92.52%	462'590.50	0.03	a)
US20030NBT72	3.2000 % CMCSA 3.2 07/15/36	300	0	0	300 USD	80.81%	242'431.20	0.02	a)
US20030NBU46	3.4000 % CMCSA 3.4 07/15/46	200	0	0	200 USD	72.98%	145'957.00	0.01	a)
US20030NBW02	2.3500 % CMCSA 2.35 01/15/27	400	0	0	400 USD	91.77%	367'093.60	0.03	a)
US20030NBY67	3.3000 % CMCSA 3.3 02/01/27	500	0	0	500 USD	94.48%	472'412.50	0.03	a)
US20030NBZ33	4.0000 % CMCSA 4 08/15/47	400	0	0	400 USD	79.92%	319'661.60	0.02	a)
US20030NCA72	3.1500 % CMCSA 3.15 02/15/28	500	0	0	500 USD	92.74%	463'680.00	0.03	a)
US20030NCC39	3.9690 % CMCSA 3.969 11/01/47	450	0	0	450 USD	79.82%	359'210.70	0.03	a)
US20030NCE94	3.9990 % CMCSA 3.999 11/01/49	1'400	0	0	1'400 USD	79.65%	1'115'094.40	0.08	a)
US20030NCG43	4.0490 % CMCSA 4.049 11/01/52	500	0	0	500 USD	79.96%	399'819.00	0.03	a)
US20030NCH26	3.5500 % CMCSA 3.55 05/01/28	500	0	0	500 USD	94.36%	471'803.50	0.03	a)
US20030NCJ81	3.9000 % CMCSA 3.9 03/01/38	300	0	0	300 USD	84.77%	254'315.40	0.02	a)
US20030NCK54	4.0000 % CMCSA 4 03/01/48	650	0	0	650 USD	80.50%	523'222.05	0.04	a)
US20030NCM11	4.7000 % CMCSA 4.7 10/15/48	300	0	0	300 USD	90.37%	271'121.10	0.02	a)
US20030NCN93	4.9500 % CMCSA 4.95 10/15/58	200	0	0	200 USD	91.99%	183'974.20	0.01	a)
US20030NCR08	3.7000 % CMCSA 3.7 04/15/24	700	0	700	0 USD	0.00%	0.00	0.00	
US20030NCS80	3.9500 % CMCSA 3.95 10/15/25	600	0	0	600 USD	97.42%	584'527.20	0.04	a)
US20030NCT63	4.1500 % CMCSA 4.15 10/15/28	1'500	0	0	1'500 USD	96.43%	1'446'454.50	0.10	a)
US20030NCU37	4.2500 % CMCSA 4 1/4 10/15/30	1'000	0	0	1'000 USD	95.07%	950'693.00	0.07	a)
US20030NDA63	2.6500 % CMCSA 2.65 02/01/30	500	0	0	500 USD	86.98%	434'908.50	0.03	a)
US20030NDG34	3.4000 % CMCSA 3.4 04/01/30	0	300	0	300 USD	90.95%	272'841.00	0.02	a)
US20030NDM02	1.9500 % CMCSA 1.95 01/15/31	500	0	0	500 USD	80.92%	404'609.00	0.03	a)
US20030NDN84	1.5000 % CMCSA 1 1/2 02/15/31	500	0	0	500 USD	78.22%	391'079.50	0.03	a)
US20030NDS71	2.8870 % CMCSA 2.887 11/01/51	1'542	0	0	1'542 USD	64.11%	988'568.49	0.07	a)
US20030NDU28	2.9370 % CMCSA 2.937 11/01/56	1'819	300	0	2'119 USD	62.24%	1'318'929.17	0.09	a)
US20030NDW83	2.9870 % CMCSA 2.987 11/01/63	2'190	0	0	2'190 USD	60.40%	1'322'797.23	0.09	a)
US20030NDZ15	5.2500 % CMCSA 5 1/4 11/07/25	200	0	0	200 USD	100.14%	200'287.60	0.01	a)
US20030NEB38	5.5000 % CMCSA 5 1/2 11/15/32	0	300	0	300 USD	102.59%	307'776.00	0.02	a)
US20030NEC11	4.6500 % CMCSA 4.65 02/15/33	0	200	0	200 USD	97.22%	194'439.40	0.01	a)
US20030NEE76	4.8000 % CMCSA 4.8 05/15/33	0	260	0	260 USD	97.79%	254'241.52	0.02	a)
US200340AT44	4.0000 % CMA 4 02/01/29	500	0	0	500 USD	85.51%	427'548.50	0.03	a)
US20268JAA16	2.7600 % CATMED 2.76 10/01/24	250	0	0	250 USD	96.80%	242'007.25	0.02	a)
US20268JAB98	3.3470 % CATMED 3.347 10/01/29	250	0	0	250 USD	89.22%	223'041.25	0.02	a)
US20268JAF03	2.7820 % CATMED 2.782 10/01/30	250	0	0	250 USD	83.28%	208'205.00	0.01	a)
US20268JAG85	3.9100 % CATMED 3.91 10/01/50	250	0	0	250 USD	75.24%	188'093.00	0.01	a)
US20268JAK97	6.0730 % CATMED 6.073 11/01/27	250	0	0	250 USD	102.17%	255'419.00	0.02	a)
US20271RAQ39	5.0790 % CBAAU 5.079 01/10/25	0	350	0	350 USD	99.64%	348'740.35	0.02	a)
US20271RAR12	5.3160 % CBAAU 5.316 03/13/26	0	300	0	300 USD	100.32%	300'957.30	0.02	a)
US202795HK91	5.9000 % EXC 5.9 03/15/36	0	200	0	200 USD	102.46%	204'922.40	0.01	a)
US202795JH45	2.5500 % EXC 2.55 06/15/26	500	0	0	500 USD	93.40%	466'989.50	0.03	a)
US202795JM30	4.0000 % EXC 4 03/01/48	500	0	0	500 USD	80.25%	401'226.00	0.03	a)
US202795JN13	3.7000 % EXC 3.7 08/15/28	500	0	0	500 USD	94.34%	471'694.00	0.03	a)
US202795JT82	3.1250 % EXC 3 1/8 03/15/51 130	500	0	0	500 USD	67.11%	335'550.00	0.02	a)
US202795JY77	5.3000 % EXC 5.3 02/01/53	300	200	0	500 USD	97.89%	489'433.50	0.03	a)
US205887CA82	4.3000 % CAG 4.3 05/01/24	800	0	0	800 USD	98.95%	791'592.00	0.06	a)

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US205887CB65	4.6000 % CAG 4.6 11/01/25	200	0	0	200 USD	97.84%	195'677.00	0.01	a)
US205887CC49	4.8500 % CAG 4.85 11/01/28	500	0	0	500 USD	97.33%	486'634.00	0.03	a)
US205887CD22	5.3000 % CAG 5.3 11/01/38	250	0	0	250 USD	92.27%	230'667.75	0.02	a)
US205887CE05	5.4000 % CAG 5.4 11/01/48	400	0	0	400 USD	90.52%	362'062.40	0.03	a)
US205887CJ91	5.3000 % CAG 5.3 10/01/26	0	150	0	150 USD	99.56%	149'334.30	0.01	a)
US207597EL50	4.0000 % ES 4 04/01/48	250	0	0	250 USD	81.11%	202'767.50	0.01	a)
US207597EP64	5.2500 % ES 5 1/4 01/15/53	300	0	0	300 USD	97.72%	293'151.30	0.02	a)
US20825CAF14	5.9000 % COP 5.9 10/15/32	250	0	0	250 USD	106.55%	266'376.25	0.02	a)
US20825CAQ78	6.5000 % COP 6 1/2 02/01/39	500	0	0	500 USD	110.98%	554'882.00	0.04	a)
US20826FAC05	4.3000 % COP 4.3 11/15/44	250	0	0	250 USD	85.92%	214'800.50	0.02	a)
US20826FAV85	3.8000 % COP 3.8 03/15/52	500	0	0	500 USD	76.49%	382'429.00	0.03	a)
US20826FBC95	3.7580 % COP 3.758 03/15/42	450	0	0	450 USD	81.00%	364'491.00	0.03	a)
US20826FBD78	4.0250 % COP 4.025 03/15/62	1'520	0	0	1'520 USD	76.06%	1'156'064.88	0.08	a)
US209111EY58	5.5000 % ED 5 1/2 12/01/39 09C	290	0	0	290 USD	96.00%	278'397.10	0.02	a)
US209111FC20	3.9500 % ED 3.95 03/01/43	250	0	0	250 USD	79.06%	197'648.25	0.01	a)
US209111FD03	4.4500 % ED 4.45 03/15/44	350	0	0	350 USD	84.41%	295'424.50	0.02	a)
US209111FF50	4.6250 % ED 4 5/8 12/01/54	650	0	0	650 USD	84.21%	547'365.00	0.04	a)
US209111FH17	3.8500 % ED 3.85 06/15/46	200	0	0	200 USD	75.98%	151'964.60	0.01	a)
US209111FK46	4.3000 % ED 4.3 12/01/56 C	250	0	0	250 USD	78.43%	196'081.75	0.01	a)
US209111FV01	4.1250 % ED 4 1/8 05/15/49 A	500	0	0	500 USD	78.93%	394'668.00	0.03	a)
US209111FW83	3.7000 % ED 3.7 11/15/59	500	0	0	500 USD	70.38%	351'882.50	0.02	a)
US209111FX66	3.3500 % ED 3.35 04/01/30 20A	500	0	0	500 USD	90.19%	450'954.00	0.03	a)
US209111FY40	3.9500 % ED 3.95 04/01/50 20B	0	300	0	300 USD	78.85%	236'541.30	0.02	a)
US209111GA54	2.4000 % ED 2.4 06/15/31	500	0	0	500 USD	82.83%	414'160.50	0.03	a)
US209111GB38	3.6000 % ED 3.6 06/15/61	250	0	0	250 USD	68.78%	171'951.25	0.01	a)
US21036PAQ19	3.7000 % STZ 3.7 12/06/26	500	0	0	500 USD	95.20%	475'993.00	0.03	a)
US21036PAS74	3.5000 % STZ 3 1/2 05/09/27	100	0	0	100 USD	94.08%	94'075.90	0.01	a)
US21036PAY43	3.6000 % STZ 3.6 02/15/28	500	0	0	500 USD	93.17%	465'871.50	0.03	a)
US21036PAZ18	4.1000 % STZ 4.1 02/15/48	250	0	0	250 USD	79.11%	197'770.00	0.01	a)
US21036PBD96	5.2500 % STZ 5 1/4 11/15/48	0	140	0	140 USD	93.66%	131'120.78	0.01	a)
US21036PBE79	3.1500 % STZ 3.15 08/01/29	500	0	0	500 USD	89.28%	446'408.50	0.03	a)
US21036PBG28	3.7500 % STZ 3 3/4 05/01/50	0	170	0	170 USD	75.56%	128'458.97	0.01	a)
US21036PBL13	4.7500 % STZ 4 3/4 05/09/32	500	0	0	500 USD	95.83%	479'146.00	0.03	a)
US21036PBP27	4.9000 % STZ 4.9 05/01/33	0	220	0	220 USD	96.19%	211'622.18	0.01	a)
US210385AB64	5.6000 % CEG 5.6 03/01/28	0	200	0	200 USD	100.14%	200'284.20	0.01	a)
US210385AC48	5.8000 % CEG 5.8 03/01/33	0	150	0	150 USD	101.44%	152'157.30	0.01	a)
US210518DB95	4.0500 % CMS 4.05 05/15/48	1'000	0	0	1'000 USD	80.71%	807'122.00	0.06	a)
US210518DU76	4.6250 % CMS 4 5/8 05/15/33	0	200	0	200 USD	96.94%	193'882.20	0.01	a)
US21684AAB26	5.7500 % RABOBK 5 3/4 12/01/43	500	0	0	500 USD	97.10%	485'488.00	0.03	a)
US21684AAC09	4.3750 % RABOBK 4 3/8 08/04/25	750	0	0	750 USD	96.84%	726'300.75	0.05	a)
US21684AAD81	5.2500 % RABOBK 5 1/4 08/04/45	750	0	0	750 USD	90.99%	682'412.25	0.05	a)
US21684AAF30	3.7500 % RABOBK 3 3/4 07/21/26 BKNT	550	0	0	550 USD	93.91%	516'485.75	0.04	a)
US21685WCJ45	5.2500 % RABOBK 5 1/4 05/24/41 BKNT	550	0	0	550 USD	101.87%	560'268.50	0.04	a)
US21688AAE29	3.3750 % RABOBK 3 3/8 05/21/25 MTN	500	0	0	500 USD	96.54%	482'696.00	0.03	a)
US21688AAS15	1.3750 % RABOBK 1 3/8 01/10/25	250	0	0	250 USD	94.69%	236'726.00	0.02	a)
US21871XAA72	3.5000 % CRBG 3 1/2 04/04/25 144A	500	0	500	0 USD	0.00%	0.00	0.00	
US21871XAB55	3.5000 % CRBG 3 1/2 04/04/25	0	500	0	500 USD	96.05%	480'274.00	0.03	a)
US21871XAC39	3.6500 % CRBG 3.65 04/05/27 144A	500	0	500	0 USD	0.00%	0.00	0.00	
US21871XAD12	3.6500 % CRBG 3.65 04/05/27	0	500	0	500 USD	93.75%	468'758.00	0.03	a)
US21871XAG43	3.9000 % CRBG 3.9 04/05/32 144A	700	0	700	0 USD	0.00%	0.00	0.00	
US21871XAH26	3.9000 % CRBG 3.9 04/05/32	0	700	0	700 USD	87.07%	609'462.70	0.04	a)
US21871XAL38	4.4000 % CRBG 4.4 04/05/52 144A	500	0	500	0 USD	0.00%	0.00	0.00	
US21871XAM11	4.4000 % CRBG 4.4 04/05/52	0	500	0	500 USD	77.13%	385'627.00	0.03	a)
US219350BF12	4.3750 % GLW 4 3/8 11/15/57	500	0	0	500 USD	80.95%	404'740.50	0.03	a)
US22160KAM71	3.0000 % COST 3 05/18/27	1'000	0	0	1'000 USD	94.42%	944'198.00	0.07	a)
US22160KAQ85	1.7500 % COST 1 3/4 04/20/32	500	0	0	500 USD	79.26%	396'318.00	0.03	a)
US225401AP33	4.1940 % UBS 4.194 04/01/31 144A	750	0	0	750 USD	90.02%	675'176.25	0.05	a)
US22541LAE39	7.1250 % CS 7 1/8 07/15/32	500	0	0	500 USD	110.96%	554'784.50	0.04	a)
US225433AC55	3.7500 % UBS 3 3/4 03/26/25	700	0	700	0 USD	0.00%	0.00	0.00	
US225433AF86	4.8750 % UBS 4 7/8 05/15/45	500	0	500	0 USD	0.00%	0.00	0.00	
US225433AR25	4.5500 % UBS 4.55 04/17/26	1'000	0	1'000	0 USD	0.00%	0.00	0.00	

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US22546QAP28	3.6250 % CS 3 5/8 09/09/24 MTN	1'000	0	0	1'000 USD	97.50%	974'987.00	0.07	a)
US22550L2C42	2.9500 % CS 2.95 04/09/25	500	0	0	500 USD	94.99%	474'966.50	0.03	a)
US22550L2E08	0.4950 % CS 0.495 02/02/24	500	0	500	0 USD	0.00%	0.00	0.00	
US22550L2H39	3.7000 % CS 3.7 02/21/25 MTN	300	0	0	300 USD	96.37%	289'097.40	0.02	a)
US22550L2L41	7.9500 % CS 7.95 01/09/25	0	250	0	250 USD	102.01%	255'027.25	0.02	a)
US22550L2M24	7.5000 % CS 7 1/2 02/15/28	300	250	0	550 USD	107.06%	588'803.05	0.04	a)
US22822VAC54	3.7000 % CCI 3.7 06/15/26	300	0	300	0 USD	0.00%	0.00	0.00	
US22822VAE11	4.0000 % CCI 4 03/01/27	350	0	350	0 USD	0.00%	0.00	0.00	
US22822VAG68	3.2000 % CCI 3.2 09/01/24	250	0	250	0 USD	0.00%	0.00	0.00	
US22822VAH42	3.6500 % CCI 3.65 09/01/27	500	0	500	0 USD	0.00%	0.00	0.00	
US22822VAK70	3.8000 % CCI 3.8 02/15/28	500	0	500	0 USD	0.00%	0.00	0.00	
US22822VAL53	4.3000 % CCI 4.3 02/15/29	400	0	400	0 USD	0.00%	0.00	0.00	
US22822VAQ41	4.1500 % CCI 4.15 07/01/50	500	0	500	0 USD	0.00%	0.00	0.00	
US22822VAT89	2.2500 % CCI 2 1/4 01/15/31	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US22822VAU52	3.2500 % CCI 3 1/4 01/15/51	500	0	500	0 USD	0.00%	0.00	0.00	
US22822VAV36	1.0500 % CCI 1.05 07/15/26	400	0	400	0 USD	0.00%	0.00	0.00	
US22822VAW19	2.1000 % CCI 2.1 04/01/31	750	0	750	0 USD	0.00%	0.00	0.00	
US22822VAX91	2.9000 % CCI 2.9 04/01/41	400	0	400	0 USD	0.00%	0.00	0.00	
US231021AS53	2.6000 % CMI 2.6 09/01/50	250	0	0	250 USD	61.42%	153'556.00	0.01	a)
US231021AU00	0.7500 % CMI 0 3/4 09/01/25	250	0	0	250 USD	91.46%	228'651.75	0.02	a)
US23291KAG04	2.2000 % DHR 2.2 11/15/24	200	0	0	200 USD	96.13%	192'259.20	0.01	a)
US23291KAH86	2.6000 % DHR 2.6 11/15/29	200	0	0	200 USD	87.91%	175'825.60	0.01	a)
US23291KAJ43	3.2500 % DHR 3 1/4 11/15/39	500	0	0	500 USD	79.08%	395'407.50	0.03	a)
US23291KAK16	3.4000 % DHR 3.4 11/15/49	500	0	0	500 USD	74.46%	372'296.50	0.03	a)
US23311VAG23	5.3750 % DCP 5 3/8 07/15/25	100	0	0	100 USD	99.00%	99'000.00	0.01	a)
US23311VAJ61	5.6250 % DCP 5 5/8 07/15/27	400	0	0	400 USD	99.90%	399'600.00	0.03	a)
US233331AY31	2.8500 % DTE 2.85 10/01/26	250	0	0	250 USD	92.54%	231'345.00	0.02	a)
US23338VAJ52	3.9500 % DTE 3.95 03/01/49	0	200	0	200 USD	78.95%	157'902.00	0.01	a)
US23338VAQ95	3.0000 % DTE 3 03/01/32 A	200	0	0	200 USD	85.32%	170'644.80	0.01	a)
US23355LAL09	1.8000 % DXC 1.8 09/15/26	1'000	0	0	1'000 USD	87.87%	878'726.00	0.06	a)
US23355LAM81	2.3750 % DXC 2 3/8 09/15/28	1'000	0	0	1'000 USD	82.28%	822'823.00	0.06	a)
US233835AQ08	8.5000 % MBGGR 8 1/2 01/18/31	540	0	0	540 USD	121.93%	658'427.94	0.05	a)
US235851AW20	2.8000 % DHR 2.8 12/10/51	200	0	0	200 USD	65.80%	131'603.60	0.01	a)
US244199BF15	3.9000 % DE 3.9 06/09/42	510	0	0	510 USD	87.57%	446'591.19	0.03	a)
US244199BJ37	3.1000 % DE 3.1 04/15/30	500	0	0	500 USD	90.43%	452'165.00	0.03	a)
US244199BK00	3.7500 % DE 3 3/4 04/15/50	500	0	0	500 USD	85.42%	427'122.00	0.03	a)
US24422ESP50	3.3500 % DE 3.35 06/12/24 MTN	300	0	0	300 USD	98.36%	295'071.00	0.02	a)
US24422ETW92	2.8000 % DE 2.8 09/08/27 MTN	500	0	0	500 USD	92.46%	462'295.00	0.03	a)
US24422EUU18	3.4500 % DE 3.45 03/07/29 MTN	0	200	0	200 USD	93.02%	186'042.20	0.01	a)
US24422EUY30	2.8000 % DE 2.8 07/18/29 MTN	250	0	0	250 USD	89.96%	224'907.75	0.02	a)
US24422EVC01	2.0500 % DE 2.05 01/09/25 MTN	400	0	0	400 USD	95.94%	383'747.60	0.03	a)
US24422EVK27	0.7000 % DE 0.7 01/15/26 MTN	500	0	0	500 USD	90.44%	452'212.50	0.03	a)
US24422EVL00	1.4500 % DE 1.45 01/15/31	250	0	0	250 USD	79.18%	197'960.00	0.01	a)
US24422EVN65	0.4500 % DE 0.45 01/17/24 MTN	500	0	500	0 USD	0.00%	0.00	0.00	
US24422EVS52	2.0000 % DE 2 06/17/31 MTN	250	0	0	250 USD	81.58%	203'955.75	0.01	a)
US24422EVY21	1.2500 % DE 1 1/4 01/10/25 MTN	600	0	0	600 USD	94.78%	568'665.00	0.04	a)
US24422EWA36	1.7000 % DE 1.7 01/11/27 MTN	250	0	0	250 USD	90.07%	225'164.50	0.02	a)
US24422EWK18	4.1500 % DE 4.15 09/15/27 MTN	0	250	0	250 USD	97.30%	243'246.25	0.02	a)
US24422EWL90	4.3500 % DE 4.35 09/15/32 MTN	300	0	0	300 USD	96.75%	290'236.20	0.02	a)
US24422EWP05	4.8000 % DE 4.8 01/09/26 MTN	0	300	0	300 USD	99.44%	298'312.50	0.02	a)
US24422EWR60	4.7500 % DE 4 3/4 01/20/28 MTN	0	350	0	350 USD	99.53%	348'338.20	0.02	a)
US24422EWW72	4.9000 % DE 4.9 03/03/28 MTN	0	200	0	200 USD	100.23%	200'456.80	0.01	a)
US24422EWWW55	4.9500 % DE 4.95 06/06/25 MTN	0	200	0	200 USD	99.57%	199'132.20	0.01	a)
US24422EWZ86	4.7000 % DE 4.7 06/10/30 MTN	0	250	0	250 USD	98.59%	246'472.75	0.02	a)
US24422EXB00	4.9500 % DE 4.95 07/14/28 MTN	0	425	0	425 USD	100.19%	425'811.33	0.03	a)
US24703DBG51	3.4500 % DELL 3.45 12/15/51 144A	0	500	0	500 USD	65.52%	327'593.00	0.02	a)
US24703DBL47	5.7500 % DELL 5 3/4 02/01/33	0	290	0	290 USD	99.89%	289'684.48	0.02	a)
US24703TAB26	4.0000 % DELL 4 07/15/24	500	0	500	0 USD	0.00%	0.00	0.00	
US24703TAC09	5.8500 % DELL 5.85 07/15/25	500	0	0	500 USD	99.90%	499'501.00	0.04	a)
US24703TAD81	6.0200 % DELL 6.02 06/15/26	2'000	0	0	2'000 USD	100.91%	2'018'122.00	0.14	a)
US24703TAE64	4.9000 % DELL 4.9 10/01/26	500	0	0	500 USD	97.73%	488'669.00	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US24703TAH95	6.2000 % DELL 6.2 07/15/30	1'000	0	0	1'000 USD	102.91%	1'029'083.00	0.07	a)
US24703TAJ51	8.1000 % DELL 8.1 07/15/36	0	290	0	290 USD	114.90%	333'197.82	0.02	a)
US247361ZN12	4.3750 % DAL 4 3/8 04/19/28	500	0	0	500 USD	93.75%	468'750.00	0.03	a)
US247361ZZ42	7.3750 % DAL 7 3/8 01/15/26	300	0	0	300 USD	102.63%	307'875.00	0.02	a)
US251526CB33	3.9610 % DB 3.961 11/26/25	1'000	0	0	1'000 USD	96.60%	966'044.00	0.07	a)
US251526CD98	3.5470 % DB 3.547 09/18/31	1'000	0	0	1'000 USD	83.49%	834'947.00	0.06	a)
US251526CE71	2.1290 % DB 2.129 11/24/26	500	0	0	500 USD	90.66%	453'279.00	0.03	a)
US251526CG20	1.4470 % DB 1.447 04/01/25	500	0	500	0 USD	0.00%	0.00	0.00	
US251526CK32	3.0350 % DB 3.035 05/28/32	300	0	0	300 USD	79.48%	238'446.30	0.02	a)
US251526CS67	6.7200 % DB 6.72 01/18/29	0	550	0	550 USD	100.80%	554'382.40	0.04	a)
US251526CT41	7.0790 % DB 7.079 02/10/34	0	250	0	250 USD	95.12%	237'791.75	0.02	a)
US25152RXA66	3.7000 % DB 3.7 05/30/24	750	0	0	750 USD	98.14%	736'042.50	0.05	a)
US25156PAC77	8.7500 % DT 8 1/4 06/15/30	1'180	0	0	1'180 USD	117.39%	1'385'163.06	0.10	a)
US25156PAD50	9.2500 % DT 9 1/4 06/01/32	300	0	0	300 USD	125.52%	376'557.60	0.03	a)
US25160PAF45	1.6860 % DB 1.686 03/19/26	500	0	0	500 USD	90.87%	454'368.00	0.03	a)
US25160PAG28	3.7420 % DB 3.742 01/07/33	400	0	0	400 USD	75.02%	300'073.20	0.02	a)
US25160PAH01	2.5520 % DB 2.552 01/07/28	0	200	0	200 USD	88.53%	177'064.40	0.01	a)
US25160PAN78	7.1460 % DB 7.146 07/13/27	0	360	0	360 USD	101.53%	365'515.92	0.03	a)
US25179MAL72	5.6000 % DVN 5.6 07/15/41	300	0	0	300 USD	92.29%	276'882.60	0.02	a)
US25179MAN39	4.7500 % DVN 4 3/4 05/15/42	250	0	0	250 USD	83.32%	208'308.25	0.01	a)
US25179MAU71	5.0000 % DVN 5 06/15/45	500	0	0	500 USD	85.39%	426'961.50	0.03	a)
US25179MBF95	4.5000 % DVN 4 1/2 01/15/30	500	0	0	500 USD	93.31%	466'535.00	0.03	a)
US25179SAD27	7.8750 % DVN 7 7/8 09/30/31	400	0	0	400 USD	111.13%	444'500.00	0.03	a)
US25243YAV11	3.8750 % DGELN 3 7/8 04/29/43	100	0	0	100 USD	82.14%	82'141.30	0.01	a)
US25243YAZ25	3.8750 % DGELN 3 7/8 05/18/28	1'000	0	0	1'000 USD	96.07%	960'667.00	0.07	a)
US25243YBB48	2.3750 % DGELN 2 3/8 10/24/29	1'000	0	0	1'000 USD	86.15%	861'505.00	0.06	a)
US25243YBH18	5.5000 % DGELN 5 1/2 01/24/33	400	0	0	400 USD	103.82%	415'270.80	0.03	a)
US25389JAR77	3.7000 % DLR 3.7 08/15/27	600	0	0	600 USD	93.14%	558'852.60	0.04	a)
US25389JAT34	4.4500 % DLR 4.45 07/15/28	500	0	0	500 USD	94.60%	472'990.00	0.03	a)
US254687CZ75	3.7000 % DIS 3.7 09/15/24	500	0	0	500 USD	98.05%	490'253.00	0.03	a)
US254687DD54	3.7000 % DIS 3.7 10/15/25	1'000	0	0	1'000 USD	97.17%	971'704.00	0.07	a)
US254687DZ66	6.2000 % DIS 6.2 12/15/34	100	0	0	100 USD	108.38%	108'380.70	0.01	a)
US254687EB89	6.4000 % DIS 6.4 12/15/35	500	0	0	500 USD	109.67%	548'370.00	0.04	a)
US254687EH59	6.6500 % DIS 6.65 11/15/37	400	0	0	400 USD	112.46%	449'850.80	0.03	a)
US254687ER32	6.1500 % DIS 6.15 02/15/41	360	0	0	360 USD	106.04%	381'729.24	0.03	a)
US254687ET97	5.4000 % DIS 5.4 10/01/43	250	0	0	250 USD	99.07%	247'667.50	0.02	a)
US254687EV44	4.7500 % DIS 4 3/4 09/15/44	250	0	0	250 USD	90.40%	226'001.50	0.02	a)
US254687FK79	1.7500 % DIS 1 3/4 08/30/24	500	0	0	500 USD	96.42%	482'112.50	0.03	a)
US254687FL52	2.0000 % DIS 2 09/01/29	500	0	0	500 USD	84.73%	423'650.00	0.03	a)
US254687FM36	2.7500 % DIS 2 3/4 09/01/49	500	0	0	500 USD	64.30%	321'475.00	0.02	a)
US254687FN19	3.3500 % DIS 3.35 03/24/25	500	0	0	500 USD	97.00%	485'022.00	0.03	a)
US254687FS06	4.7000 % DIS 4.7 03/23/50	500	0	0	500 USD	90.86%	454'312.50	0.03	a)
US254687FX90	2.6500 % DIS 2.65 01/13/31	1'500	0	0	1'500 USD	85.52%	1'282'810.50	0.09	a)
US254687FZ49	3.6000 % DIS 3.6 01/13/51	500	0	0	500 USD	75.19%	375'955.50	0.03	a)
US25468PCX24	3.7000 % DIS 3.7 12/01/42 MTN	250	0	0	250 USD	79.46%	198'660.25	0.01	a)
US25468PDB94	4.1250 % DIS 4 1/8 06/01/44 GMTN	300	0	0	300 USD	83.63%	250'887.90	0.02	a)
US25468PDF09	3.1500 % DIS 3.15 09/17/25 GMTN	400	0	0	400 USD	96.05%	384'204.80	0.03	a)
US25468PDM59	1.8500 % DIS 1.85 07/30/26 MTN	500	0	0	500 USD	91.55%	457'741.50	0.03	a)
US25468PDN33	3.0000 % DIS 3 07/30/46 MTN	500	0	0	500 USD	68.65%	343'255.00	0.02	a)
US25468PDV58	2.9500 % DIS 2.95 06/15/27 MTN	882	0	0	882 USD	93.61%	825'648.14	0.06	a)
US257469AJ58	5.2500 % D 5 1/4 08/01/33 F	350	0	0	350 USD	96.13%	336'441.35	0.02	a)
US25746UBM09	4.9000 % D 4.9 08/01/41 C	80	0	0	80 USD	87.67%	70'138.80	0.00	a)
US25746UBY47	5.7500 % D 5 3/4 10/01/54	250	0	250	0 USD	0.00%	0.00	0.00	
US25746UCE73	3.9000 % D 3.9 10/01/25	450	0	0	450 USD	96.66%	434'974.50	0.03	a)
US25746UDG13	3.3750 % D 3 3/8 04/01/30 C	500	0	0	500 USD	88.22%	441'116.00	0.03	a)
US25746UDL08	2.2500 % D 2 1/4 08/15/31 C	500	0	0	500 USD	79.61%	398'055.00	0.03	a)
US25746UDQ94	4.8500 % D 4.85 08/15/52 B	200	0	0	200 USD	84.61%	169'224.40	0.01	a)
US260543BJ10	7.3750 % DOW 7 3/8 11/01/29	180	0	0	180 USD	109.78%	197'610.84	0.01	a)
US260543CE14	5.2500 % DOW 5 1/4 11/15/41	500	0	0	500 USD	93.41%	467'042.00	0.03	a)
US260543CG61	4.3750 % DOW 4 3/8 11/15/42	500	0	0	500 USD	82.34%	411'690.00	0.03	a)
US260543CK73	4.2500 % DOW 4 1/4 10/01/34	500	0	0	500 USD	90.20%	450'982.00	0.03	a)

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US260543CL56	4.6250 % DOW 4 5/8 10/01/44	300	0	0	300 USD	83.81%	251'440.50	0.02	a)
US260543CV39	4.8000 % DOW 4.8 05/15/49	200	0	0	200 USD	84.91%	169'818.20	0.01	a)
US260543CY77	4.8000 % DOW 4.8 11/30/28	200	0	0	200 USD	98.62%	197'244.00	0.01	a)
US260543DD22	3.6000 % DOW 3.6 11/15/50	500	0	0	500 USD	71.26%	356'312.50	0.03	a)
US260543DG52	6.3000 % DOW 6.3 03/15/33	0	200	0	200 USD	105.71%	211'422.40	0.01	a)
US260543DH36	6.9000 % DOW 6.9 05/15/53	0	200	0	200 USD	111.06%	222'122.20	0.02	a)
US26138EAS81	3.4000 % KDP 3.4 11/15/25	250	0	0	250 USD	95.73%	239'324.25	0.02	a)
US26138EAT64	4.5000 % KDP 4 1/2 11/15/45	250	0	0	250 USD	85.03%	212'571.25	0.02	a)
US263534CP24	2.3000 % CTVA 2.3 07/15/30	200	0	0	200 USD	82.86%	165'725.40	0.01	a)
US263534CR89	4.8000 % CTVA 4.8 05/15/33	0	170	0	170 USD	95.92%	163'069.61	0.01	a)
US263901AA85	6.3500 % DUK 6.35 08/15/38	300	0	0	300 USD	106.31%	318'915.30	0.02	a)
US26441CAS44	2.6500 % DUK 2.65 09/01/26	1'000	400	0	1'400 USD	92.41%	1'293'735.80	0.09	a)
US26441CAT27	3.7500 % DUK 3 3/4 09/01/46	450	0	0	450 USD	72.76%	327'421.80	0.02	a)
US26441CAY12	3.9500 % DUK 3.95 08/15/47	250	0	0	250 USD	74.55%	186'370.75	0.01	a)
US26441CBM64	3.3000 % DUK 3.3 06/15/41	0	300	0	300 USD	71.29%	213'878.70	0.02	a)
US26441CBT18	4.5000 % DUK 4 1/2 08/15/32	0	500	0	500 USD	92.70%	463'480.50	0.03	a)
US26441CBU80	5.0000 % DUK 5 08/15/52	700	0	0	700 USD	87.53%	612'733.80	0.04	a)
US26442CAB00	6.0000 % DUK 6 01/15/38	0	150	0	150 USD	103.62%	155'435.10	0.01	a)
US26442CAH79	5.3000 % DUK 5.3 02/15/40	300	0	0	300 USD	97.22%	291'650.40	0.02	a)
US26442CAM64	4.2500 % DUK 4 1/4 12/15/41	250	0	0	250 USD	84.32%	210'788.50	0.01	a)
US26442CAN48	4.0000 % DUK 4 09/30/42	250	0	0	250 USD	80.40%	200'999.75	0.01	a)
US26442CAR51	3.8750 % DUK 3 7/8 03/15/46	500	0	0	500 USD	77.06%	385'302.00	0.03	a)
US26442CAU80	3.9500 % DUK 3.95 03/15/48	250	0	0	250 USD	78.27%	195'685.50	0.01	a)
US26442CAX20	3.9500 % DUK 3.95 11/15/28	700	0	0	700 USD	94.52%	661'657.50	0.05	a)
US26442CBJ27	4.9500 % DUK 4.95 01/15/33	0	200	0	200 USD	98.48%	196'950.80	0.01	a)
US26442CBK99	5.3500 % DUK 5.35 01/15/53	0	200	0	200 USD	96.75%	193'505.60	0.01	a)
US26442UAB08	4.2000 % DUK 4.2 08/15/45	500	0	0	500 USD	80.41%	402'073.50	0.03	a)
US26442UAG94	3.7000 % DUK 3.7 09/01/28	300	0	0	300 USD	93.65%	280'952.40	0.02	a)
US26442UAH77	3.4500 % DUK 3.45 03/15/29	500	0	0	500 USD	91.75%	458'750.00	0.03	a)
US26443TAB26	3.2500 % DUK 3 1/4 10/01/49 YYY	500	0	0	500 USD	67.47%	337'373.00	0.02	a)
US26444HAA95	3.4000 % DUK 3.4 10/01/46	400	0	0	400 USD	71.44%	285'763.20	0.02	a)
US26444HAC51	3.2000 % DUK 3.2 01/15/27	250	0	0	250 USD	94.16%	235'410.00	0.02	a)
US26444HAN17	5.9500 % DUK 5.95 11/15/52	0	200	0	200 USD	104.13%	208'257.20	0.01	a)
US26875PAN15	3.9000 % EOG 3.9 04/01/35	500	0	0	500 USD	87.38%	436'895.50	0.03	a)
US26875PAP62	4.1500 % EOG 4.15 01/15/26	200	0	0	200 USD	97.72%	195'448.20	0.01	a)
US26875PAU57	4.3750 % EOG 4 3/8 04/15/30	200	0	0	200 USD	96.92%	193'839.20	0.01	a)
US26884ABB89	4.5000 % EQR 4 1/2 07/01/44	350	0	0	350 USD	84.62%	296'185.05	0.02	a)
US26884ABJ16	3.5000 % EQR 3 1/2 03/01/28	300	0	0	300 USD	93.14%	279'430.20	0.02	a)
US26884ABM45	2.5000 % EQR 2 1/2 02/15/30	250	0	0	250 USD	84.74%	211'842.50	0.01	a)
US277432AP52	4.6500 % EMN 4.65 10/15/44	500	0	0	500 USD	81.15%	405'727.50	0.03	a)
US277432AR19	3.8000 % EMN 3.8 03/15/25	150	0	0	150 USD	97.29%	145'927.95	0.01	a)
US278062AD69	4.0000 % ETN 4 11/02/32	500	0	0	500 USD	93.33%	466'637.00	0.03	a)
US278062AH73	4.1500 % ETN 4.15 03/15/33	300	0	0	300 USD	94.00%	282'000.00	0.02	a)
US278062AJ30	4.7000 % ETN 4.7 08/23/52	500	0	0	500 USD	93.00%	465'000.00	0.03	a)
US278642AF09	4.0000 % EBAY 4 07/15/42	600	0	0	600 USD	78.00%	467'985.60	0.03	a)
US278642AL76	3.4500 % EBAY 3.45 08/01/24	200	0	0	200 USD	97.96%	195'916.80	0.01	a)
US278642AU75	3.6000 % EBAY 3.6 06/05/27	500	0	0	500 USD	94.28%	471'386.50	0.03	a)
US278642AV58	1.9000 % EBAY 1.9 03/11/25	400	0	0	400 USD	94.73%	378'924.00	0.03	a)
US278642AW32	2.7000 % EBAY 2.7 03/11/30	500	0	0	500 USD	85.25%	426'269.00	0.03	a)
US278865AV25	2.7000 % ECL 2.7 11/01/26	250	0	0	250 USD	93.65%	234'129.00	0.02	a)
US278865BE90	4.8000 % ECL 4.8 03/24/30	500	0	0	500 USD	99.13%	495'642.50	0.04	a)
US278865BF65	1.3000 % ECL 1.3 01/30/31	500	0	0	500 USD	77.77%	388'845.50	0.03	a)
US278865BJ87	2.7500 % ECL 2 3/4 08/18/55	300	0	0	300 USD	61.10%	183'299.70	0.01	a)
US278865BM17	2.1250 % ECL 2 1/8 02/01/32	200	0	0	200 USD	81.45%	162'900.00	0.01	a)
US278865BN99	2.7000 % ECL 2.7 12/15/51	0	200	0	200 USD	62.86%	125'729.80	0.01	a)
US278865BP48	5.2500 % ECL 5 1/4 01/15/28	300	0	0	300 USD	101.27%	303'797.70	0.02	a)
US279158AE95	7.3750 % ECOPEP 7 3/8 09/18/43	600	0	0	600 USD	85.50%	513'000.00	0.04	a)
US279158AJ82	5.8750 % ECOPEP 5 7/8 05/28/45	750	0	0	750 USD	70.50%	528'750.00	0.04	a)
US279158AK55	4.1250 % ECOPEP 4 1/8 01/16/25	500	0	0	500 USD	96.87%	484'325.00	0.03	a)
US279158AL39	5.3750 % ECOPEP 5 3/8 06/26/26	450	0	0	450 USD	96.88%	435'937.50	0.03	a)
US279158AN94	6.8750 % ECOPEP 6 7/8 04/29/30	800	0	0	800 USD	92.75%	742'000.00	0.05	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US279158AQ26	5.8750 % ECOPE 5 7/8 11/02/51	0	150	0	150 USD	66.88%	100'312.50	0.01	a)
US279158AS81	8.8750 % ECOPE 8 7/8 01/13/33	0	500	0	500 USD	101.00%	505'000.00	0.04	a)
US281020AM97	4.1250 % EIX 4 1/8 03/15/28	500	0	0	500 USD	93.27%	466'344.00	0.03	a)
US281020AQ02	3.5500 % EIX 3.55 11/15/24	250	0	0	250 USD	97.13%	242'825.00	0.02	a)
US281020AW79	6.9500 % EIX 6.95 11/15/29	0	250	0	250 USD	105.24%	263'106.75	0.02	a)
US281020AX52	8.1250 % EIX 8 1/8 06/15/53	0	150	0	150 USD	101.37%	152'058.75	0.01	a)
US281020AY36	5.2500 % EIX 5 1/4 11/15/28	0	200	0	200 USD	97.75%	195'507.80	0.01	a)
US28368EAD85	7.8000 % KMI 7.8 08/01/31 GMTN	350	0	0	350 USD	111.55%	390'419.05	0.03	a)
US28368EAE68	7.7500 % KMI 7 3/4 01/15/32 GMTN	250	0	0	250 USD	111.56%	278'910.00	0.02	a)
US28370TAG40	4.3000 % KMI 4.3 05/01/24	100	0	0	100 USD	98.91%	98'905.00	0.01	a)
US285512AE93	1.8500 % EA 1.85 02/15/31	200	0	0	200 USD	79.87%	159'736.20	0.01	a)
US28622HAC51	5.1250 % ELV 5 1/8 02/15/53	0	250	0	250 USD	93.86%	234'640.75	0.02	a)
US291011BG86	3.1500 % EMR 3.15 06/01/25	200	0	0	200 USD	96.59%	193'181.80	0.01	a)
US291011BL71	1.8000 % EMR 1.8 10/15/27	500	0	0	500 USD	88.64%	443'223.00	0.03	a)
US291011BQ68	2.0000 % EMR 2 12/21/28	250	0	0	250 USD	86.94%	217'356.50	0.02	a)
US291011BR42	2.2000 % EMR 2.2 12/21/31	500	0	0	500 USD	82.12%	410'579.00	0.03	a)
US291011BS25	2.8000 % EMR 2.8 12/21/51	500	0	0	500 USD	64.69%	323'430.50	0.02	a)
US292480AJ92	5.0000 % ET 5 05/15/44	500	0	0	500 USD	80.58%	402'898.50	0.03	a)
US292480AK65	4.4000 % ET 4.4 03/15/27	700	0	0	700 USD	95.78%	670'448.80	0.05	a)
US292505AD65	6.5000 % OVV 6 1/2 08/15/34	200	0	0	200 USD	101.04%	202'079.60	0.01	a)
US29250NAJ46	4.5000 % ENBCN 4 1/2 06/10/44	200	0	0	200 USD	80.91%	161'828.60	0.01	a)
US29250NAL91	4.2500 % ENBCN 4 1/4 12/01/26	900	0	0	900 USD	96.32%	866'880.00	0.06	a)
US29250NAM74	5.5000 % ENBCN 5 1/2 12/01/46	300	0	0	300 USD	91.75%	275'249.70	0.02	a)
US29250NBE40	3.4000 % ENBCN 3.4 08/01/51	0	290	0	290 USD	66.75%	193'570.36	0.01	a)
US29250NBR52	5.7000 % ENBCN 5.7 03/08/33	0	660	0	660 USD	99.75%	658'332.84	0.05	a)
US29250RAX44	7.3750 % ENBCN 7 3/8 10/15/45	300	0	0	300 USD	111.64%	334'910.10	0.02	a)
US29266MAF68	6.7500 % IBESM 6 3/4 07/15/36	200	0	0	200 USD	109.22%	218'435.40	0.02	a)
US29274FAF18	4.0000 % ENELIM 4 10/25/26	750	0	0	750 USD	93.99%	704'902.50	0.05	a)
US29278DAA37	4.8750 % ENELCH 4 7/8 06/12/28	500	0	0	500 USD	96.08%	480'393.00	0.03	a)
US29359UAB52	4.9500 % ESGR 4.95 06/01/29	200	0	200	0 USD	0.00%	0.00	0.00	
US29364GAJ22	2.9500 % ETR 2.95 09/01/26	250	0	0	250 USD	92.93%	232'322.00	0.02	a)
US29364GAK94	3.7500 % ETR 3 3/4 06/15/50	500	0	0	500 USD	70.25%	351'267.50	0.02	a)
US29364GAP81	2.4000 % ETR 2.4 06/15/31	500	0	0	500 USD	79.84%	399'207.00	0.03	a)
US29364WBA53	4.0000 % ETR 4 03/15/33	0	200	0	200 USD	89.67%	179'339.60	0.01	a)
US29364WBL19	4.7500 % ETR 4 3/4 09/15/52	0	200	0	200 USD	86.70%	173'392.40	0.01	a)
US29366MAB46	2.6500 % ETR 2.65 06/15/51	200	0	0	200 USD	59.42%	118'835.60	0.01	a)
US29379VAG86	6.1250 % EPD 6 1/8 10/15/39	550	0	0	550 USD	103.36%	568'490.45	0.04	a)
US29379VAT08	5.9500 % EPD 5.95 02/01/41	250	0	0	250 USD	101.75%	254'367.75	0.02	a)
US29379VAW37	4.8500 % EPD 4.85 08/15/42	800	0	0	800 USD	89.32%	714'591.20	0.05	a)
US29379VAY92	4.4500 % EPD 4.45 02/15/43	70	0	0	70 USD	84.77%	59'342.01	0.00	a)
US29379VBA08	4.8500 % EPD 4.85 03/15/44	250	0	0	250 USD	88.97%	222'420.75	0.02	a)
US29379VBB80	3.9000 % EPD 3.9 02/15/24	500	0	500	0 USD	0.00%	0.00	0.00	
US29379VBC63	5.1000 % EPD 5.1 02/15/45	250	0	0	250 USD	91.39%	228'482.75	0.02	a)
US29379VBH50	3.7000 % EPD 3.7 02/15/26	250	0	0	250 USD	96.41%	241'033.50	0.02	a)
US29379VBJ17	4.9000 % EPD 4.9 05/15/46	700	0	0	700 USD	88.45%	619'163.30	0.04	a)
US29379VBL62	3.9500 % EPD 3.95 02/15/27	250	0	0	250 USD	96.11%	240'271.25	0.02	a)
US29379VBQ59	4.2500 % EPD 4 1/4 02/15/48	600	0	0	600 USD	80.96%	485'769.60	0.03	a)
US29379VBR33	5.3750 % EPD 5 3/8 02/15/2078	700	0	0	700 USD	83.00%	581'000.00	0.04	a)
US29379VBT98	4.1500 % EPD 4.15 10/16/28	200	0	0	200 USD	95.51%	191'029.20	0.01	a)
US29379VBV45	3.1250 % EPD 3 1/8 07/31/29	0	300	0	300 USD	89.60%	268'798.80	0.02	a)
US29379VBW28	4.2000 % EPD 4.2 01/31/50	0	200	0	200 USD	79.73%	159'454.80	0.01	a)
US29379VBX83	3.7000 % EPD 3.7 01/31/51	0	200	0	200 USD	73.09%	146'185.00	0.01	a)
US29379VBZ58	3.9500 % EPD 3.95 01/31/60	500	0	0	500 USD	73.09%	365'465.00	0.03	a)
US29379VCB71	3.3000 % EPD 3.3 02/15/53	500	0	0	500 USD	67.72%	338'613.50	0.02	a)
US29379VCC54	5.0500 % EPD 5.05 01/10/26	0	200	0	200 USD	99.48%	198'953.40	0.01	a)
US29379VCD38	5.3500 % EPD 5.35 01/31/33	0	500	0	500 USD	100.25%	501'244.50	0.04	a)
US294429AT25	2.3500 % EFX 2.35 09/15/31	300	0	0	300 USD	78.24%	234'733.80	0.02	a)
US294429AV70	5.1000 % EFX 5.1 12/15/27	400	0	0	400 USD	98.64%	394'570.80	0.03	a)
US294429AW53	5.1000 % EFX 5.1 06/01/28	0	200	0	200 USD	97.95%	195'892.40	0.01	a)
US29444UBC99	2.6250 % EQIX 2 5/8 11/18/24	200	0	0	200 USD	96.36%	192'727.40	0.01	a)
US29444UBD72	2.9000 % EQIX 2.9 11/18/26	500	0	0	500 USD	92.08%	460'424.50	0.03	a)

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US29444UBE55	3.2000 % EQIX 3.2 11/18/29	1'200	0	0	1'200 USD	87.48%	1'049'784.00	0.07	a)
US29444UBF21	1.2500 % EQIX 1 1/4 07/15/25	500	0	0	500 USD	92.23%	461'169.50	0.03	a)
US29444UBH86	2.1500 % EQIX 2.15 07/15/30	400	0	0	400 USD	80.72%	322'884.80	0.02	a)
US29444UBM71	2.9500 % EQIX 2.95 09/15/51	500	0	0	500 USD	61.48%	307'406.50	0.02	a)
US29446MAB81	3.6250 % EQNR 3 5/8 09/10/28	500	0	0	500 USD	94.81%	474'048.50	0.03	a)
US29446MAH51	3.7000 % EQNR 3.7 04/06/50	0	360	0	360 USD	77.07%	277'444.80	0.02	a)
US29446MAJ18	1.7500 % EQNR 1 3/4 01/22/26	750	0	0	750 USD	92.66%	694'948.50	0.05	a)
US29452EAC57	5.5940 % EQH 5.594 01/11/33	0	150	0	150 USD	97.98%	146'964.75	0.01	a)
US29670GAD43	2.7040 % WTRG 2.704 04/15/30	200	0	200	0 USD	0.00%	0.00	0.00	
US29670GAG73	5.3000 % WTRG 5.3 05/01/52	200	0	200	0 USD	0.00%	0.00	0.00	
US29717PAP27	3.5000 % ESS 3 1/2 04/01/25	550	0	0	550 USD	96.62%	531'388.55	0.04	a)
US29736RAJ95	3.1500 % EL 3.15 03/15/27	500	0	0	500 USD	94.62%	473'111.50	0.03	a)
US29736RAK68	4.1500 % EL 4.15 03/15/47	500	0	0	500 USD	83.51%	417'533.50	0.03	a)
US29736RAM25	3.1250 % EL 3 1/8 12/01/49	500	0	0	500 USD	69.16%	345'802.00	0.02	a)
US29736RAP55	2.3750 % EL 2 3/8 12/01/29	500	0	0	500 USD	85.48%	427'390.00	0.03	a)
US299808AH86	3.5000 % RE 3 1/2 10/15/50	500	0	0	500 USD	68.55%	342'725.50	0.02	a)
US299808AJ43	3.1250 % RE 3 1/8 10/15/52	0	200	0	200 USD	63.58%	127'168.60	0.01	a)
US30040WAF59	4.2500 % ES 4 1/4 04/01/29 O	550	0	0	550 USD	94.75%	521'125.00	0.04	a)
US30040WAH16	3.4500 % ES 3.45 01/15/50	0	150	0	150 USD	69.89%	104'831.10	0.01	a)
US30040WAP32	3.3750 % ES 3 3/8 03/01/32	300	0	0	300 USD	85.46%	256'365.60	0.02	a)
US30040WAQ15	2.9000 % ES 2.9 03/01/27	400	0	0	400 USD	91.88%	367'526.40	0.03	a)
US30040WAR97	4.6000 % ES 4.6 07/01/27	200	0	0	200 USD	97.29%	194'578.60	0.01	a)
US30040WAS70	4.2000 % ES 4.2 06/27/24	250	0	0	250 USD	98.65%	246'625.00	0.02	a)
US30040WAT53	5.4500 % ES 5.45 03/01/28	0	200	0	200 USD	100.26%	200'521.80	0.01	a)
US30040WAU27	5.1250 % ES 5 1/8 05/15/33	0	200	0	200 USD	96.51%	193'017.60	0.01	a)
US30161MAG87	6.2500 % CEG 6 1/4 10/01/39	350	0	0	350 USD	100.91%	353'194.45	0.02	a)
US30161MAN39	5.6000 % CEG 5.6 06/15/42	150	0	0	150 USD	94.13%	141'192.00	0.01	a)
US30161MAS26	3.2500 % CEG 3 1/4 06/01/25	200	0	0	200 USD	95.64%	191'284.60	0.01	a)
US30161NAC56	5.6250 % EXC 5 5/8 06/15/35	0	200	0	200 USD	99.09%	198'185.00	0.01	a)
US30161NAN12	3.9500 % EXC 3.95 06/15/25	250	0	0	250 USD	97.02%	242'547.50	0.02	a)
US30161NAS09	5.1000 % EXC 5.1 06/15/45	250	0	0	250 USD	90.59%	226'478.50	0.02	a)
US30161NAU54	3.4000 % EXC 3.4 04/15/26	500	0	0	500 USD	95.04%	475'193.50	0.03	a)
US30161NAV38	4.4500 % EXC 4.45 04/15/46	250	0	0	250 USD	82.19%	205'469.00	0.01	a)
US30161NAX93	4.0500 % EXC 4.05 04/15/30	500	0	0	500 USD	92.33%	461'645.00	0.03	a)
US30161NBB64	2.7500 % EXC 2 3/4 03/15/27	0	200	0	200 USD	91.78%	183'566.60	0.01	a)
US30161NBE04	3.3500 % EXC 3.35 03/15/32	0	200	0	200 USD	85.73%	171'463.00	0.01	a)
US30161NBH35	4.1000 % EXC 4.1 03/15/52	0	200	0	200 USD	76.87%	153'732.40	0.01	a)
US30161NBK35	5.1500 % EXC 5.15 03/15/28	0	250	0	250 USD	99.01%	247'534.50	0.02	a)
US30161NBJ90	5.1500 % EXC 5.15 03/15/28	0	250	0	250 USD	99.01%	247'534.50	0.02	a)
US30161NBK63	5.3000 % EXC 5.3 03/15/33	0	200	0	200 USD	98.45%	196'898.40	0.01	a)
US30161NBL47	5.6000 % EXC 5.6 03/15/53	0	200	0	200 USD	95.93%	191'861.20	0.01	a)
US30231GAC69	3.1760 % XOM 3.176 03/15/24	250	0	250	0 USD	0.00%	0.00	0.00	
US30231GAF90	2.7090 % XOM 2.709 03/06/25	700	0	0	700 USD	96.43%	675'007.20	0.05	a)
US30231GAT94	3.0430 % XOM 3.043 03/01/26	1'000	0	0	1'000 USD	95.47%	954'688.00	0.07	a)
US30231GAW24	4.1140 % XOM 4.114 03/01/46	700	0	0	700 USD	84.10%	588'681.80	0.04	a)
US30231GAY89	2.9950 % XOM 2.995 08/16/39	500	0	0	500 USD	76.91%	384'573.50	0.03	a)
US30231GBD34	2.2750 % XOM 2.275 08/16/26	1'050	0	0	1'050 USD	93.21%	978'667.20	0.07	a)
US30231GBG64	4.3270 % XOM 4.327 03/19/50	500	0	0	500 USD	86.45%	432'232.50	0.03	a)
US30231GBH48	2.9920 % XOM 2.992 03/19/25	500	0	0	500 USD	96.78%	483'899.00	0.03	a)
US30231GBK76	3.4820 % XOM 3.482 03/19/30	1'000	0	0	1'000 USD	92.55%	925'476.00	0.07	a)
US30231GBM33	3.4520 % XOM 3.452 04/15/51	1'500	0	0	1'500 USD	74.19%	1'112'794.50	0.08	a)
US30231GBN16	2.6100 % XOM 2.61 10/15/30	1'000	0	0	1'000 USD	86.58%	865'822.00	0.06	a)
US302491AT29	3.2000 % FMC 3.2 10/01/26	500	0	0	500 USD	92.64%	463'186.50	0.03	a)
US302491AU91	3.4500 % FMC 3.45 10/01/29	0	150	0	150 USD	87.05%	130'575.45	0.01	a)
US302491AV74	4.5000 % FMC 4 1/2 10/01/49	0	150	0	150 USD	74.46%	111'683.85	0.01	a)
US302491AX31	5.6500 % FMC 5.65 05/18/33	0	250	0	250 USD	95.50%	238'744.75	0.02	a)
US302491AY14	6.3750 % FMC 6 3/8 05/18/53	0	250	0	250 USD	95.71%	239'277.50	0.02	a)
US302635AG21	3.4000 % FSK 3.4 01/15/26	500	0	0	500 USD	91.85%	459'228.00	0.03	a)
US302635AL16	3.2500 % FSK 3 1/4 07/15/27	500	0	0	500 USD	86.29%	431'425.00	0.03	a)
US30303M8G02	3.5000 % META 3 1/2 08/15/27	0	500	0	500 USD	95.26%	476'282.50	0.03	a)
US30303M8H84	3.8500 % META 3.85 08/15/32	0	800	0	800 USD	91.82%	734'549.60	0.05	a)
US30303M8J41	4.4500 % META 4.45 08/15/52	0	800	0	800 USD	84.81%	678'451.20	0.05	a)

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US30303M8K14	4.6500 % META 4.65 08/15/62	0	200	0	200 USD	84.66%	169'318.20	0.01	a)
US30303M8L96	4.6000 % META 4.6 05/15/28	0	250	0	250 USD	98.92%	247'310.00	0.02	a)
US30303M8M79	4.8000 % META 4.8 05/15/30	0	200	0	200 USD	99.48%	198'954.00	0.01	a)
US30303M8N52	4.9500 % META 4.95 05/15/33	0	500	0	500 USD	99.40%	497'020.00	0.04	a)
US30303M8Q83	5.6000 % META 5.6 05/15/53	0	800	0	800 USD	100.43%	803'476.00	0.06	a)
US30303M8R66	5.7500 % META 5 3/4 05/15/63	0	400	0	400 USD	100.86%	403'451.60	0.03	a)
US31428XAT37	3.8750 % FDX 3 7/8 08/01/42	250	0	0	250 USD	79.80%	199'499.50	0.01	a)
US31428XAW65	5.1000 % FDX 5.1 01/15/44	150	0	0	150 USD	91.09%	136'631.25	0.01	a)
US31428XAX49	4.9000 % FDX 4.9 01/15/34	500	0	0	500 USD	96.51%	482'565.50	0.03	a)
US31428XBA37	3.9000 % FDX 3.9 02/01/35	250	0	0	250 USD	87.11%	217'767.50	0.02	a)
US31428XBB10	4.1000 % FDX 4.1 02/01/45	200	0	0	200 USD	78.96%	157'918.40	0.01	a)
US31428XBE58	4.7500 % FDX 4 3/4 11/15/45	500	0	0	500 USD	85.95%	429'739.50	0.03	a)
US31428XBF24	3.2500 % FDX 3 1/4 04/01/26	500	0	0	500 USD	95.58%	477'921.00	0.03	a)
US31428XBG07	4.5500 % FDX 4.55 04/01/46	300	0	0	300 USD	83.88%	251'625.60	0.02	a)
US31428XBN57	4.4000 % FDX 4.4 01/15/47	200	0	0	200 USD	82.27%	164'539.40	0.01	a)
US31428XBP06	3.4000 % FDX 3.4 02/15/28	0	200	0	200 USD	93.27%	186'549.40	0.01	a)
US31428XBS45	4.9500 % FDX 4.95 10/17/48	0	250	0	250 USD	89.45%	223'625.00	0.02	a)
US31428XBZ87	4.2500 % FDX 4 1/4 05/15/30	500	0	0	500 USD	94.20%	470'995.50	0.03	a)
US31428XCA28	5.2500 % FDX 5 1/4 05/15/50	500	0	0	500 USD	93.03%	465'127.50	0.03	a)
US31572UAF30	5.5000 % SUZANO 5 1/2 01/17/27	800	0	0	800 USD	99.48%	795'824.00	0.06	a)
US31620MBR60	1.1500 % FIS 1.15 03/01/26	500	0	0	500 USD	90.12%	450'598.50	0.03	a)
US31620MBS44	1.6500 % FIS 1.65 03/01/28	500	0	0	500 USD	85.83%	429'135.50	0.03	a)
US31620MBY12	5.1000 % FIS 5.1 07/15/32	500	0	0	500 USD	97.76%	488'824.50	0.03	a)
US31620MBZ86	5.6250 % FIS 5 5/8 07/15/52	400	0	0	400 USD	94.55%	378'195.60	0.03	a)
US316773CH12	8.2500 % FITB 8 1/4 03/01/38	500	0	0	500 USD	112.91%	564'573.00	0.04	a)
US316773CX61	3.6500 % FITB 3.65 01/25/24	1'150	0	1'150	0 USD	0.00%	0.00	0.00	
US316773DA59	2.5500 % FITB 2.55 05/05/27	500	0	0	500 USD	89.82%	449'116.50	0.03	a)
US316773DF47	4.3370 % FITB 4.337 04/25/33	0	150	0	150 USD	88.23%	132'343.65	0.01	a)
US316773DG20	4.7720 % FITB 4.772 07/28/30	0	250	0	250 USD	93.57%	233'916.75	0.02	a)
US316773DJ68	6.3610 % FITB 6.361 10/27/28	500	0	0	500 USD	100.83%	504'144.00	0.04	a)
US316773QB06	3.9500 % FITB 3.95 07/28/25 BKNT	0	250	0	250 USD	96.68%	241'704.00	0.02	a)
US337738AP30	3.8500 % FI 3.85 06/01/25	1'000	0	0	1'000 USD	97.05%	970'463.00	0.07	a)
US337738AT51	3.2000 % FI 3.2 07/01/26	500	0	0	500 USD	94.34%	471'717.50	0.03	a)
US337738AU25	3.5000 % FI 3 1/2 07/01/29	940	0	0	940 USD	91.22%	857'428.52	0.06	a)
US337738AV08	4.4000 % FI 4.4 07/01/49	500	0	0	500 USD	81.33%	406'672.00	0.03	a)
US337738BB35	2.2500 % FI 2 1/4 06/01/27	400	0	0	400 USD	89.61%	358'432.80	0.03	a)
US337738BD90	5.4500 % FI 5.45 03/02/28	0	350	0	350 USD	100.42%	351'473.50	0.02	a)
US337738BE73	5.6000 % FI 5.6 03/02/33	0	500	0	500 USD	100.16%	500'787.50	0.04	a)
US33938XAB10	4.8750 % FLEX 4 7/8 05/12/30	250	0	0	250 USD	95.58%	238'960.75	0.02	a)
US33938XAC92	3.7500 % FLEX 3 3/4 02/01/26	250	0	0	250 USD	95.33%	238'321.50	0.02	a)
US341081FA03	5.9500 % NEE 5.95 02/01/38	0	200	0	200 USD	104.95%	209'894.60	0.01	a)
US341081FF99	4.1250 % NEE 4 1/8 02/01/42	500	0	0	500 USD	84.63%	423'148.50	0.03	a)
US341081FL67	4.0500 % NEE 4.05 10/01/44	250	0	0	250 USD	82.98%	207'451.25	0.01	a)
US341081FM41	3.1250 % NEE 3 1/8 12/01/25	300	0	0	300 USD	95.38%	286'125.00	0.02	a)
US341081FP71	3.7000 % NEE 3.7 12/01/47	300	0	0	300 USD	77.24%	231'723.30	0.02	a)
US341081FU66	3.9900 % NEE 3.99 03/01/49	500	0	0	500 USD	80.02%	400'103.50	0.03	a)
US341081GE16	2.8750 % NEE 2 7/8 12/04/51	0	200	0	200 USD	64.72%	129'431.60	0.01	a)
US341099CH09	6.3500 % DUK 6.35 09/15/37	120	0	0	120 USD	105.64%	126'770.76	0.01	a)
US341099CL11	6.4000 % DUK 6.4 06/15/38	600	0	0	600 USD	107.33%	643'971.60	0.05	a)
US34355JAB44	2.8000 % FLS 2.8 01/15/32	250	0	0	250 USD	79.19%	197'973.50	0.01	a)
US344419AB20	4.3750 % FEMSA 4 3/8 05/10/43	300	160	300	160 USD	84.29%	134'863.04	0.01	a)
US344419AC03	3.5000 % FEMSA 3 1/2 01/16/50	0	450	0	450 USD	72.74%	327'349.35	0.02	a)
US349553AM97	3.0550 % FTSCN 3.055 10/04/26	310	0	0	310 USD	92.70%	287'357.29	0.02	a)
US34959EAA73	1.0000 % FTNT 1 03/15/26	200	0	0	200 USD	89.66%	179'319.40	0.01	a)
US34959JAG31	3.1500 % FTV 3.15 06/15/26	250	0	0	250 USD	93.99%	234'963.75	0.02	a)
US34959JAH14	4.3000 % FTV 4.3 06/15/46	0	150	0	150 USD	77.61%	116'416.95	0.01	a)
US34964CAA45	4.0000 % FBINUS 4 06/15/25	400	0	0	400 USD	96.67%	386'666.00	0.03	a)
US34964CAH97	5.8750 % FBINUS 5 7/8 06/01/33	0	200	0	200 USD	99.16%	198'326.00	0.01	a)
US35137LAG05	4.0300 % FOXA 4.03 01/25/24	500	0	500	0 USD	0.00%	0.00	0.00	
US35137LAH87	4.7090 % FOXA 4.709 01/25/29	500	0	0	500 USD	96.40%	481'980.00	0.03	a)
US35137LAJ44	5.4760 % FOXA 5.476 01/25/39	500	0	0	500 USD	90.26%	451'275.00	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US35137LAL99	3.5000 % FOXA 3 1/2 04/08/30	1'000	0	0	1'000 USD	89.24%	892'358.00	0.06	a)
US35137LAM72	3.0500 % FOXA 3.05 04/07/25	0	1'000	0	1'000 USD	96.14%	961'435.00	0.07	a)
US35177PAL13	9.0000 % ORAFP 8 1/2 03/01/31	670	0	0	670 USD	120.86%	809'774.06	0.06	a)
US35177PAX50	5.3750 % ORAFP 5 3/8 01/13/42	80	0	0	80 USD	95.72%	76'575.92	0.01	a)
US35671DBC83	5.4500 % FCX 5.45 03/15/43	500	450	0	950 USD	89.38%	849'062.50	0.06	a)
US35671DBL82	4.5500 % FCX 4.55 11/14/24	500	0	0	500 USD	98.00%	490'000.00	0.03	a)
US35671DCH61	4.6250 % FCX 4 5/8 08/01/30	500	300	0	800 USD	92.13%	737'000.00	0.05	a)
US361448BF99	4.0000 % GMT 4 06/30/30	300	0	0	300 USD	90.87%	272'595.90	0.02	a)
US361448BH55	3.1000 % GMT 3.1 06/01/51	300	0	0	300 USD	61.42%	184'270.20	0.01	a)
US36164QNA21	4.4180 % GE 4.418 11/15/35	3'250	0	0	3'250 USD	92.52%	3'006'766.75	0.21	a)
US36264FAK75	3.3750 % HLNLN 3 3/8 03/24/27	750	0	0	750 USD	93.74%	703'043.25	0.05	a)
US36264FAM32	3.6250 % HLNLN 3 5/8 03/24/32	1'000	0	0	1'000 USD	88.38%	883'790.00	0.06	a)
US36264FAN15	4.0000 % HLNLN 4 03/24/52	500	0	0	500 USD	79.65%	398'246.50	0.03	a)
US36264NAB01	3.1250 % HLNLN 3 1/8 03/24/25	500	0	0	500 USD	96.17%	480'874.50	0.03	a)
US36267VAA17	5.5500 % GEHC 5.55 11/15/24 144A	300	0	300	0 USD	0.00%	0.00	0.00	
US36267VAB99	5.5500 % GEHC 5.55 11/15/24	0	300	0	300 USD	99.74%	299'228.40	0.02	a)
US36267VAC72	5.6000 % GEHC 5.6 11/15/25 144A	400	0	400	0 USD	0.00%	0.00	0.00	
US36267VAD55	5.6000 % GEHC 5.6 11/15/25	0	400	0	400 USD	100.00%	399'992.40	0.03	a)
US36267VAE39	5.6500 % GEHC 5.65 11/15/27 144A	500	0	500	0 USD	0.00%	0.00	0.00	
US36267VAF04	5.6500 % GEHC 5.65 11/15/27	0	500	0	500 USD	101.06%	505'316.50	0.04	a)
US36267VAG86	5.8570 % GEHC 5.857 03/15/30 144A	400	0	400	0 USD	0.00%	0.00	0.00	
US36267VAH69	5.8570 % GEHC 5.857 03/15/30	0	400	0	400 USD	101.37%	405'494.80	0.03	a)
US36267VAJ26	5.9050 % GEHC 5.905 11/22/32 144A	500	0	500	0 USD	0.00%	0.00	0.00	
US36267VAK98	5.9050 % GEHC 5.905 11/22/32	0	500	0	500 USD	102.59%	512'951.00	0.04	a)
US36267VAL71	6.3770 % GEHC 6.377 11/22/52 144A	500	0	500	0 USD	0.00%	0.00	0.00	
US36267VAM54	6.3770 % GEHC 6.377 11/22/52	0	500	0	500 USD	107.09%	535'432.00	0.04	a)
US36962G3P70	5.8750 % GE 5 7/8 01/14/38 MTN	800	0	0	800 USD	105.20%	841'586.40	0.06	a)
US36962G4B75	6.8750 % GE 6 7/8 01/10/39 GMTN	660	0	0	660 USD	116.25%	767'249.34	0.05	a)
US36962GXZ26	6.7500 % GE 6 3/4 03/15/32 MTNA	900	0	0	900 USD	111.25%	1'001'217.60	0.07	a)
US370334BT00	3.6500 % GIS 3.65 02/15/24	250	0	250	0 USD	0.00%	0.00	0.00	
US370334BZ69	3.2000 % GIS 3.2 02/10/27	300	0	0	300 USD	94.14%	282'429.30	0.02	a)
US370334CG79	4.2000 % GIS 4.2 04/17/28	1'000	0	0	1'000 USD	95.88%	958'752.00	0.07	a)
US370334CP78	3.0000 % GIS 3 02/01/51	100	0	0	100 USD	67.01%	67'005.10	0.00	a)
US370334CS18	5.2410 % GIS 5.241 11/18/25	300	0	0	300 USD	99.61%	298'815.30	0.02	a)
US370334CT90	4.9500 % GIS 4.95 03/29/33	0	290	0	290 USD	97.40%	282'454.20	0.02	a)
US37045VAF76	6.2500 % GM 6 1/4 10/02/43	500	0	0	500 USD	93.37%	466'842.50	0.03	a)
US37045VAG59	4.0000 % GM 4 04/01/25	200	0	0	200 USD	97.18%	194'367.40	0.01	a)
US37045VAH33	5.0000 % GM 5 04/01/35	350	0	0	350 USD	89.39%	312'865.00	0.02	a)
US37045VAJ98	5.2000 % GM 5.2 04/01/45	200	0	0	200 USD	81.85%	163'699.80	0.01	a)
US37045VAK61	6.6000 % GM 6.6 04/01/36	450	0	0	450 USD	100.69%	453'120.75	0.03	a)
US37045VAN01	4.2000 % GM 4.2 10/01/27	750	0	0	750 USD	94.22%	706'628.25	0.05	a)
US37045VAP58	5.1500 % GM 5.15 04/01/38	500	0	0	500 USD	86.98%	434'917.00	0.03	a)
US37045VAQ32	5.4000 % GM 5.4 04/01/48	750	0	0	750 USD	83.21%	624'091.50	0.04	a)
US37045VAS97	5.0000 % GM 5 10/01/28	500	0	0	500 USD	96.49%	482'472.00	0.03	a)
US37045VAT70	5.9500 % GM 5.95 04/01/49	0	200	0	200 USD	89.77%	179'535.20	0.01	a)
US37045VAV27	6.1250 % GM 6 1/8 10/01/25	500	0	0	500 USD	100.41%	502'060.50	0.04	a)
US37045VAZ31	5.6000 % GM 5.6 10/15/32	0	500	0	500 USD	96.24%	481'186.00	0.03	a)
US37045XAS53	4.0000 % GM 4 01/15/25	100	0	0	100 USD	97.05%	97'054.60	0.01	a)
US37045XAZ96	4.3000 % GM 4.3 07/13/25	500	0	0	500 USD	97.04%	485'216.00	0.03	a)
US37045XBG07	5.2500 % GM 5 1/4 03/01/26	850	0	0	850 USD	98.29%	835'422.50	0.06	a)
US37045XBQ88	4.0000 % GM 4 10/06/26	1'000	0	0	1'000 USD	94.66%	946'624.00	0.07	a)
US37045XBT28	4.3500 % GM 4.35 01/17/27	300	0	0	300 USD	95.06%	285'190.20	0.02	a)
US37045XBW56	3.9500 % GM 3.95 04/13/24	500	0	500	0 USD	0.00%	0.00	0.00	
US37045XCD66	3.5000 % GM 3 1/2 11/07/24	500	0	0	500 USD	97.06%	485'295.50	0.03	a)
US37045XCK00	4.3500 % GM 4.35 04/09/25	500	0	0	500 USD	97.85%	489'269.00	0.03	a)
US37045XCR52	5.1000 % GM 5.1 01/17/24	500	0	500	0 USD	0.00%	0.00	0.00	
US37045XCX04	3.6000 % GM 3.6 06/21/30	500	0	0	500 USD	85.69%	428'466.00	0.03	a)
US37045XDE31	2.3500 % GM 2.35 01/08/31	400	0	0	400 USD	77.69%	310'769.60	0.02	a)
US37045XDG88	1.0500 % GM 1.05 03/08/24	500	0	0	500 USD	97.54%	487'685.00	0.03	a)
US37045XDL73	2.7000 % GM 2.7 06/10/31	500	0	0	500 USD	78.65%	393'263.50	0.03	a)
US37045XDV55	4.3000 % GM 4.3 04/06/29	0	400	0	400 USD	91.38%	365'502.40	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Währung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US37045XDW39	5.0000 % GM 5 04/09/27	500	0	0	500 USD	97.28%	486'405.50	0.03	a)
US37045XDZ69	6.0500 % GM 6.05 10/10/25	0	300	0	300 USD	100.15%	300'447.00	0.02	a)
US37045XEB82	6.0000 % GM 6 01/09/28	0	500	0	500 USD	100.21%	501'039.00	0.04	a)
US37045XED49	6.4000 % GM 6.4 01/09/33	0	400	0	400 USD	100.67%	402'686.40	0.03	a)
US37045XEG79	5.8500 % GM 5.85 04/06/30	0	250	0	250 USD	97.78%	244'439.50	0.02	a)
US37045XEH52	5.8000 % GM 5.8 06/23/28	0	400	0	400 USD	98.98%	395'918.80	0.03	a)
US372460AB11	1.7500 % GPC 1 3/4 02/01/25	500	0	0	500 USD	94.45%	472'234.00	0.03	a)
US373298BR83	7.7500 % GP 7 3/4 11/15/29	250	0	0	250 USD	112.20%	280'496.00	0.02	a)
US375558AS26	5.6500 % GILD 5.65 12/01/41	750	0	0	750 USD	101.76%	763'236.00	0.05	a)
US375558AW38	3.7000 % GILD 3.7 04/01/24	400	0	400	0 USD	0.00%	0.00	0.00	
US375558AX11	4.8000 % GILD 4.8 04/01/44	500	0	0	500 USD	91.73%	458'669.00	0.03	a)
US375558AZ68	3.5000 % GILD 3 1/2 02/01/25	400	0	0	400 USD	97.32%	389'297.60	0.03	a)
US375558BA09	4.5000 % GILD 4 1/2 02/01/45	500	0	0	500 USD	87.54%	437'676.50	0.03	a)
US375558BD48	4.7500 % GILD 4 3/4 03/01/46	500	0	0	500 USD	90.51%	452'557.00	0.03	a)
US375558BF95	3.6500 % GILD 3.65 03/01/26	1'000	0	0	1'000 USD	96.26%	962'627.00	0.07	a)
US375558BG78	4.6000 % GILD 4.6 09/01/35	500	0	0	500 USD	94.68%	473'378.50	0.03	a)
US375558BJ18	4.0000 % GILD 4 09/01/36	250	0	0	250 USD	88.14%	220'362.00	0.02	a)
US375558BK80	4.1500 % GILD 4.15 03/01/47	550	0	0	550 USD	83.76%	460'671.20	0.03	a)
US375558BM47	2.9500 % GILD 2.95 03/01/27	500	0	0	500 USD	93.26%	466'313.50	0.03	a)
US375558BT99	2.8000 % GILD 2.8 10/01/50	250	0	0	250 USD	64.40%	160'999.00	0.01	a)
US377372AE71	6.3750 % GSK 6 3/8 05/15/38	790	0	0	790 USD	113.53%	896'887.79	0.06	a)
US377372AJ68	4.2000 % GSK 4.2 03/18/43	200	0	0	200 USD	87.35%	174'699.60	0.01	a)
US377372AM97	3.6250 % GSK 3 5/8 05/15/25	500	0	0	500 USD	97.49%	487'456.00	0.03	a)
US377372AN70	3.8750 % GSK 3 7/8 05/15/28	500	0	0	500 USD	96.31%	481'528.00	0.03	a)
US377373AH85	3.3750 % GSK 3 3/8 06/01/29	500	0	0	500 USD	93.09%	465'473.50	0.03	a)
US38141EC238	3.8500 % GS 3.85 07/08/24 MTN	750	0	0	750 USD	98.36%	737'670.00	0.05	a)
US38141EC311	4.8000 % GS 4.8 07/08/44 MTN	400	0	0	400 USD	89.17%	356'696.00	0.03	a)
US38141GES93	5.9500 % GS 5.95 01/15/27	350	0	0	350 USD	101.05%	353'672.55	0.03	a)
US38141GFD16	6.7500 % GS 6 3/4 10/01/37	1'590	0	0	1'590 USD	106.18%	1'688'242.92	0.12	a)
US38141GGM06	6.2500 % GS 6 1/4 02/01/41	950	0	0	950 USD	105.43%	1'001'556.50	0.07	a)
US38141GVM31	4.0000 % GS 4 03/03/24	1'100	0	1'100	0 USD	0.00%	0.00	0.00	
US38141GVR28	4.2500 % GS 4 1/4 10/21/25	750	0	0	750 USD	97.03%	727'727.25	0.05	a)
US38141GVS01	4.7500 % GS 4 3/4 10/21/45	400	0	0	400 USD	89.95%	359'794.40	0.03	a)
US38141GWB66	3.8500 % GS 3.85 01/26/27	1'400	0	0	1'400 USD	94.91%	1'328'682.60	0.09	a)
US38141GWL49	3.6910 % GS 3.691 06/05/28	500	0	0	500 USD	93.18%	465'911.50	0.03	a)
US38141GWQ36	3.2720 % GS 3.272 09/29/25	500	0	0	500 USD	97.05%	485'237.50	0.03	a)
US38141GWV21	3.8140 % GS 3.814 04/23/29	1'750	400	0	2'150 USD	92.15%	1'981'156.20	0.14	a)
US38141GWZ35	4.2230 % GS 4.223 05/01/29	500	0	0	500 USD	94.04%	470'216.50	0.03	a)
US38141GXG45	2.6000 % GS 2.6 02/07/30	450	0	0	450 USD	84.44%	379'970.10	0.03	a)
US38141GXH28	3.8000 % GS 3.8 03/15/30	500	0	0	500 USD	90.78%	453'888.50	0.03	a)
US38141GXI83	3.5000 % GS 3 1/2 04/01/25	1'000	0	0	1'000 USD	96.26%	962'561.00	0.07	a)
US38141GXR00	1.9920 % GS 1.992 01/27/32	1'000	0	0	1'000 USD	77.93%	779'343.00	0.06	a)
US38141GXS82	0.8550 % GS 0.855 02/12/26	500	0	0	500 USD	92.81%	464'041.00	0.03	a)
US38141GYB49	2.6150 % GS 2.615 04/22/32	1'000	0	0	1'000 USD	80.96%	809'619.00	0.06	a)
US38141GYC22	3.2100 % GS 3.21 04/22/42	0	200	0	200 USD	71.94%	143'880.40	0.01	a)
US38141GYG36	1.5420 % GS 1.542 09/10/27	1'000	0	0	1'000 USD	88.32%	883'242.00	0.06	a)
US38141GYJ74	2.3830 % GS 2.383 07/21/32	1'000	0	0	1'000 USD	79.04%	790'366.00	0.06	a)
US38141GYK48	2.9080 % GS 2.908 07/21/42	500	0	0	500 USD	68.58%	342'920.00	0.02	a)
US38141GYM04	1.9480 % GS 1.948 10/21/27	1'250	0	0	1'250 USD	89.05%	1'113'152.50	0.08	a)
US38141GYN86	2.6500 % GS 2.65 10/21/32	1'000	0	0	1'000 USD	79.83%	798'316.00	0.06	a)
US38141GZK39	2.6400 % GS 2.64 02/24/28	0	750	0	750 USD	90.42%	678'174.75	0.05	a)
US38141GZM94	3.1020 % GS 3.102 02/24/33	1'250	250	0	1'500 USD	83.28%	1'249'197.00	0.09	a)
US38141GZN77	3.4360 % GS 3.436 02/24/43	500	0	0	500 USD	73.81%	369'041.00	0.03	a)
US38141GZP26	3.0000 % GS 3 03/15/24	600	0	0	600 USD	98.53%	591'186.00	0.04	a)
US38141GZR81	3.6150 % GS 3.615 03/15/28	800	0	0	800 USD	93.49%	747'948.80	0.05	a)
US38141GZU11	4.4820 % GS 4.482 08/23/28	0	400	0	400 USD	95.80%	383'217.20	0.03	a)
US38143UH871	3.7500 % GS 3 3/4 02/25/26	450	0	0	450 USD	95.94%	431'749.80	0.03	a)
US38143YAC75	6.4500 % GS 6.45 05/01/36	250	0	0	250 USD	104.24%	260'594.25	0.02	a)
US38145GAH39	3.5000 % GS 3 1/2 11/16/26	1'150	0	0	1'150 USD	93.88%	1'079'655.65	0.08	a)
US38147UAD90	2.8750 % GSBD 2 7/8 01/15/26	400	0	0	400 USD	93.45%	373'807.20	0.03	a)
US38148LAC00	3.5000 % GS 3 1/2 01/23/25	1'200	0	0	1'200 USD	97.16%	1'165'911.60	0.08	a)

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US38148LAE65	3.7500 % GS 3 3/4 05/22/25	750	0	0	750 USD	96.65%	724'883.25	0.05	a)
US38148LAF31	5.1500 % GS 5.15 05/22/45	700	0	0	700 USD	91.90%	643'308.40	0.05	a)
US38148YAA64	4.0170 % GS 4.017 10/31/38	0	600	0	600 USD	82.88%	497'260.20	0.04	a)
US38173MAA09	3.3750 % GBDC 3 3/8 04/15/24	250	0	0	250 USD	97.88%	244'707.50	0.02	a)
US38173MAB81	2.5000 % GBDC 2 1/2 08/24/26	250	0	0	250 USD	87.89%	219'728.75	0.02	a)
US384802AB05	4.6000 % GWW 4.6 06/15/45	350	0	0	350 USD	91.61%	320'647.60	0.02	a)
US384802AE44	1.8500 % GWW 1.85 02/15/25	200	0	0	200 USD	94.89%	189'780.40	0.01	a)
US40049JAZ03	6.6250 % TELVIS 6 5/8 01/15/40	260	0	0	260 USD	100.36%	260'932.36	0.02	a)
US40049JBA43	5.0000 % TELVIS 5 05/13/45	750	0	0	750 USD	82.76%	620'692.50	0.04	a)
US40049JBC09	6.1250 % TELVIS 6 1/8 01/31/46	200	0	0	200 USD	95.60%	191'204.00	0.01	a)
US40414LAR06	3.5000 % PEAK 3 1/2 07/15/29	1'000	0	0	1'000 USD	89.64%	896'394.00	0.06	a)
US404280AM17	6.1000 % HSBC 6.1 01/14/42	350	0	0	350 USD	102.67%	359'330.30	0.03	a)
US404280AP48	4.2500 % HSBC 4 1/4 03/14/24	400	0	400	0 USD	0.00%	0.00	0.00	
US404280AQ21	5.2500 % HSBC 5 1/4 03/14/44	500	0	0	500 USD	87.89%	439'455.00	0.03	a)
US404280AU33	4.2500 % HSBC 4 1/4 08/18/25	600	0	0	600 USD	96.29%	577'733.40	0.04	a)
US404280AW98	4.3000 % HSBC 4.3 03/08/26	800	0	0	800 USD	96.69%	773'520.00	0.05	a)
US404280BB43	3.9000 % HSBC 3.9 05/25/26	1'200	0	0	1'200 USD	95.18%	1'142'216.40	0.08	a)
US404280BK42	4.0410 % HSBC 4.041 03/13/28	600	0	0	600 USD	93.80%	562'786.20	0.04	a)
US404280BT50	4.5830 % HSBC 4.583 06/19/29	1'000	0	0	1'000 USD	94.40%	944'001.00	0.07	a)
US404280BX62	4.2920 % HSBC 4.292 09/12/26	800	0	0	800 USD	96.41%	771'280.80	0.05	a)
US404280BZ11	3.8030 % HSBC 3.803 03/11/25	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US404280CC17	3.9730 % HSBC 3.973 05/22/30	500	0	0	500 USD	89.79%	448'947.50	0.03	a)
US404280CE72	2.6330 % HSBC 2.633 11/07/25	500	0	0	500 USD	95.93%	479'643.50	0.03	a)
US404280CF48	4.9500 % HSBC 4.95 03/31/30	500	0	0	500 USD	96.03%	480'156.00	0.03	a)
US404280CH04	2.8480 % HSBC 2.848 06/04/31	1'500	0	0	1'500 USD	82.54%	1'238'082.00	0.09	a)
US404280CJ69	1.6450 % HSBC 1.645 04/18/26	1'000	500	0	1'500 USD	93.13%	1'396'906.50	0.10	a)
US404280CK33	2.3570 % HSBC 2.357 08/18/31	500	0	0	500 USD	79.27%	396'362.50	0.03	a)
US404280CM98	1.5890 % HSBC 1.589 05/24/27	1'000	0	0	1'000 USD	88.92%	889'213.00	0.06	a)
US404280CS68	0.9760 % HSBC 0.976 05/24/25	250	0	250	0 USD	0.00%	0.00	0.00	
US404280CT42	2.8040 % HSBC 2.804 05/24/32	500	0	0	500 USD	79.91%	399'562.50	0.03	a)
US404280CV97	2.2060 % HSBC 2.206 08/17/29	1'000	0	0	1'000 USD	83.91%	839'132.00	0.06	a)
US404280CX53	2.2510 % HSBC 2.251 11/22/27	500	0	0	500 USD	89.15%	445'751.50	0.03	a)
US404280CY37	2.8710 % HSBC 2.871 11/22/32	400	0	0	400 USD	79.19%	316'772.00	0.02	a)
US404280DC08	4.7620 % HSBC 4.762 03/29/33	500	0	0	500 USD	88.88%	444'375.00	0.03	a)
US404280DE63	4.1800 % HSBC 4.18 12/09/25	350	0	0	350 USD	97.43%	341'007.10	0.02	a)
US404280DF39	4.7550 % HSBC 4.755 06/09/28	300	0	0	300 USD	95.87%	287'608.20	0.02	a)
US404280DG12	5.2100 % HSBC 5.21 08/11/28	600	0	0	600 USD	97.55%	585'304.20	0.04	a)
US404280DH94	5.4020 % HSBC 5.402 08/11/33	0	400	0	400 USD	95.26%	381'051.60	0.03	a)
US404280DL07	6.5000 % HSBC 6 1/2 05/02/36	520	0	0	520 USD	97.91%	509'115.36	0.04	a)
US404280DM89	6.5000 % HSBC 6 1/2 09/15/37	1'190	0	0	1'190 USD	97.44%	1'159'480.07	0.08	a)
US404280DN62	6.8000 % HSBC 6.8 06/01/38	550	0	0	550 USD	100.57%	553'117.95	0.04	a)
US404280DR76	7.3900 % HSBC 7.39 11/03/28	0	600	0	600 USD	104.95%	629'679.60	0.04	a)
US404280DS59	8.1130 % HSBC 8.113 11/03/33	600	0	0	600 USD	108.56%	651'333.60	0.05	a)
US404280DU06	6.1610 % HSBC 6.161 03/09/29	0	250	0	250 USD	100.48%	251'208.75	0.02	a)
US404280DV88	6.2540 % HSBC 6.254 03/09/34	0	600	0	600 USD	101.19%	607'122.00	0.04	a)
US404280DW61	6.3320 % HSBC 6.332 03/09/44	0	450	0	450 USD	100.56%	452'524.50	0.03	a)
US404280DX45	6.5470 % HSBC 6.547 06/20/34	0	500	0	500 USD	97.82%	489'110.00	0.03	a)
US40428HTA04	3.7500 % HSBC 3 3/4 05/24/24	250	0	0	250 USD	98.52%	246'287.50	0.02	a)
US4042Q1AD94	7.0000 % HSBC 7 01/15/39 BKNT	500	0	0	500 USD	107.28%	536'376.00	0.04	a)
US40434CAD74	3.5000 % HSBC 3 1/2 06/23/24	500	0	0	500 USD	98.05%	490'270.00	0.03	a)
US40434LAA35	2.2000 % HPQ 2.2 06/17/25	500	0	0	500 USD	94.28%	471'409.50	0.03	a)
US40434LAC90	3.4000 % HPQ 3.4 06/17/30	500	0	500	0 USD	0.00%	0.00	0.00	
US40434LAF22	1.4500 % HPQ 1.45 06/17/26	300	0	0	300 USD	90.29%	270'884.10	0.02	a)
US40434LAK17	4.0000 % HPQ 4 04/15/29	250	0	0	250 USD	93.36%	233'400.50	0.02	a)
US40434LAL99	4.2000 % HPQ 4.2 04/15/32	500	0	0	500 USD	89.32%	446'578.00	0.03	a)
US40434LAM72	4.7500 % HPQ 4 3/4 01/15/28	500	0	0	500 USD	97.38%	486'897.50	0.03	a)
US40434LAN55	5.5000 % HPQ 5 1/2 01/15/33	300	0	0	300 USD	97.17%	291'511.50	0.02	a)
US406216AW19	6.7000 % HAL 6.7 09/15/38	500	0	0	500 USD	110.03%	550'127.00	0.04	a)
US406216AY74	7.4500 % HAL 7.45 09/15/39	100	0	0	100 USD	115.50%	115'496.20	0.01	a)
US406216BA89	4.5000 % HAL 4 1/2 11/15/41	200	0	0	200 USD	84.05%	168'108.80	0.01	a)
US406216BE02	4.7500 % HAL 4 3/4 08/01/43	750	0	0	750 USD	86.47%	648'492.00	0.05	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US406216BJ98	4.8500 % HAL 4.85 11/15/35	250	0	0	250 USD	93.40%	233'502.00	0.02	a)
US406216BK61	5.0000 % HAL 5 11/15/45	250	0	0	250 USD	90.03%	225'065.75	0.02	a)
US406216BL45	2.9200 % HAL 2.92 03/01/30	500	0	0	500 USD	87.21%	436'069.50	0.03	a)
US416515BE33	2.8000 % HIG 2.8 08/19/29	500	0	0	500 USD	87.56%	437'821.50	0.03	a)
US416515BF08	3.6000 % HIG 3.6 08/19/49	500	0	0	500 USD	72.79%	363'973.50	0.03	a)
US416518AD08	2.9000 % HIG 2.9 09/15/51	0	150	0	150 USD	63.54%	95'302.80	0.01	a)
US418056AV91	3.5000 % HAS 3 1/2 09/15/27	200	0	0	200 USD	93.38%	186'757.40	0.01	a)
US418056AX57	3.0000 % HAS 3 11/19/24	200	0	0	200 USD	96.57%	193'148.40	0.01	a)
US418056AY31	3.5500 % HAS 3.55 11/19/26	250	0	0	250 USD	93.93%	234'825.50	0.02	a)
US418056AZ06	3.9000 % HAS 3.9 11/19/29	400	0	0	400 USD	90.76%	363'054.80	0.03	a)
US42217KBF21	4.0000 % WELL 4 06/01/25	250	0	0	250 USD	96.89%	242'226.50	0.02	a)
US42250PAA12	3.0000 % PEAK 3 01/15/30	500	0	0	500 USD	86.29%	431'431.00	0.03	a)
US422806AA75	5.2500 % HEI 5 1/4 08/01/28	0	160	0	160 USD	99.30%	158'886.08	0.01	a)
US422806AB58	5.3500 % HEI 5.35 08/01/33	0	150	0	150 USD	99.02%	148'535.85	0.01	a)
US42809HAC16	6.0000 % HES 6 01/15/40	500	0	0	500 USD	97.67%	488'371.00	0.03	a)
US42809HAD98	5.6000 % HES 5.6 02/15/41	500	0	0	500 USD	93.73%	468'627.00	0.03	a)
US42809HAG20	4.3000 % HES 4.3 04/01/27	500	0	0	500 USD	96.22%	481'086.50	0.03	a)
US42809HAH03	5.8000 % HES 5.8 04/01/47	250	0	0	250 USD	95.26%	238'156.25	0.02	a)
US428236BR31	6.0000 % HPQ 6 09/15/41	400	0	0	400 USD	98.35%	393'404.00	0.03	a)
US42824CAW91	4.9000 % HPE 4.9 10/15/25	750	0	0	750 USD	98.84%	741'318.00	0.05	a)
US42824CAX74	6.2000 % HPE 6.2 10/15/35	650	0	0	650 USD	103.66%	673'791.95	0.05	a)
US42824CAY57	6.3500 % HPE 6.35 10/15/45	500	0	0	500 USD	102.39%	511'967.50	0.04	a)
US42824CBK45	1.7500 % HPE 1 3/4 04/01/26	500	0	0	500 USD	91.07%	455'333.00	0.03	a)
US42824CBP32	5.2500 % HPE 5 1/4 07/01/28	0	150	0	150 USD	98.95%	148'421.70	0.01	a)
US437076AS19	5.8750 % HD 5 7/8 12/16/36	900	0	0	900 USD	107.05%	963'407.70	0.07	a)
US437076AU64	5.4000 % HD 5.4 09/15/40	400	0	0	400 USD	100.47%	401'868.00	0.03	a)
US437076AV48	5.9500 % HD 5.95 04/01/41	100	0	0	100 USD	106.61%	106'613.00	0.01	a)
US437076AZ51	2.7000 % HD 2.7 04/01/23	150	0	150	0 USD	0.00%	0.00	0.00	
US437076BA91	4.2000 % HD 4.2 04/01/43	100	0	0	100 USD	87.12%	87'123.10	0.01	a)
US437076BC57	3.7500 % HD 3 3/4 02/15/24	750	0	750	0 USD	0.00%	0.00	0.00	
US437076BD31	4.8750 % HD 4 7/8 02/15/44	600	0	0	600 USD	94.17%	565'048.80	0.04	a)
US437076BF88	4.4000 % HD 4.4 03/15/45	600	0	0	600 USD	87.30%	523'816.20	0.04	a)
US437076BH45	4.2500 % HD 4 1/4 04/01/46	300	0	0	300 USD	85.61%	256'827.30	0.02	a)
US437076BK73	3.3500 % HD 3.35 09/15/25	500	0	0	500 USD	96.55%	482'758.50	0.03	a)
US437076BM30	3.0000 % HD 3 04/01/26	500	0	0	500 USD	95.61%	478'039.00	0.03	a)
US437076BN13	2.1250 % HD 2 1/8 09/15/26	250	0	0	250 USD	92.17%	230'432.00	0.02	a)
US437076BP60	3.5000 % HD 3 1/2 09/15/56	1'200	0	0	1'200 USD	73.17%	877'993.20	0.06	a)
US437076BS00	3.9000 % HD 3.9 06/15/47	400	0	0	400 USD	81.39%	325'568.80	0.02	a)
US437076BT82	2.8000 % HD 2.8 09/14/27	750	0	0	750 USD	92.85%	696'404.25	0.05	a)
US437076BW12	3.9000 % HD 3.9 12/06/28	500	0	0	500 USD	96.16%	480'795.50	0.03	a)
US437076BX94	4.5000 % HD 4 1/2 12/06/48	1'000	0	0	1'000 USD	89.27%	892'730.00	0.06	a)
US437076BZ43	3.1250 % HD 3 1/8 12/15/49	500	0	0	500 USD	70.01%	350'035.00	0.02	a)
US437076CB65	2.7000 % HD 2.7 04/15/30	1'000	0	0	1'000 USD	87.81%	878'107.00	0.06	a)
US437076CF79	1.3750 % HD 1 3/8 03/15/31	500	0	0	500 USD	78.18%	390'918.00	0.03	a)
US437076CG52	2.3750 % HD 2 3/8 03/15/51	500	0	0	500 USD	59.36%	296'801.50	0.02	a)
US437076CQ35	3.6250 % HD 3 5/8 04/15/52	0	300	0	300 USD	75.81%	227'419.50	0.02	a)
US438127AA08	2.2710 % HNDA 2.271 03/10/25	250	0	0	250 USD	95.43%	238'564.25	0.02	a)
US438127AB80	2.5340 % HNDA 2.534 03/10/27	250	0	0	250 USD	91.81%	229'534.75	0.02	a)
US438127AC63	2.9670 % HNDA 2.967 03/10/32	250	0	0	250 USD	87.27%	218'176.50	0.02	a)
US440452AF79	1.8000 % HRL 1.8 06/11/30	500	0	0	500 USD	82.59%	412'942.00	0.03	a)
US440452AH36	1.7000 % HRL 1.7 06/03/28	300	0	0	300 USD	86.42%	259'268.40	0.02	a)
US44107TAZ93	3.5000 % HST 3 1/2 09/15/30 I	500	0	0	500 USD	85.35%	426'741.00	0.03	a)
US444859BD30	3.8500 % HUM 3.85 10/01/24	250	0	0	250 USD	97.90%	244'741.50	0.02	a)
US444859BE13	4.9500 % HUM 4.95 10/01/44	750	0	0	750 USD	89.10%	668'265.00	0.05	a)
US444859BF87	3.9500 % HUM 3.95 03/15/27	400	0	0	400 USD	96.03%	384'119.20	0.03	a)
US444859BK72	3.1250 % HUM 3 1/8 08/15/29	400	0	0	400 USD	88.84%	355'364.40	0.03	a)
US444859BU54	5.7500 % HUM 5 3/4 03/01/28	200	0	0	200 USD	101.57%	203'131.00	0.01	a)
US444859BV38	5.8750 % HUM 5 7/8 03/01/33	400	0	0	400 USD	103.30%	413'208.40	0.03	a)
US444859BX93	5.5000 % HUM 5 1/2 03/15/53	0	200	0	200 USD	96.71%	193'420.60	0.01	a)
US446150AQ78	2.6250 % HBAN 2 5/8 08/06/24	500	0	0	500 USD	96.51%	482'543.50	0.03	a)
US446150BB90	4.4430 % HBAN 4.443 08/04/28	500	0	0	500 USD	93.79%	468'927.50	0.03	a)

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US44644MAF86	4.5520 % HBAN 4.552 05/17/28	500	0	0	500 USD	94.44%	472'179.00	0.03	a)
US44701QBE17	4.5000 % HUN 4 1/2 05/01/29	400	0	0	400 USD	92.38%	369'507.20	0.03	a)
US45167RAH75	2.6250 % IEX 2 5/8 06/15/31	0	150	0	150 USD	82.44%	123'662.10	0.01	a)
US452308AR01	3.9000 % ITW 3.9 09/01/42	701	0	0	701 USD	85.66%	600'508.15	0.04	a)
US452308AT66	3.5000 % ITW 3 1/2 03/01/24	300	0	0	300 USD	99.08%	297'249.00	0.02	a)
US452308AX78	2.6500 % ITW 2.65 11/15/26	500	0	0	500 USD	93.61%	468'046.00	0.03	a)
US452327AP42	5.7500 % ILMN 5 3/4 12/13/27	500	0	0	500 USD	99.67%	498'350.00	0.04	a)
US454889AV81	5.6250 % AEP 5 5/8 04/01/53	0	300	0	300 USD	99.90%	299'705.70	0.02	a)
US456837AH61	3.9500 % INTNED 3.95 03/29/27	500	0	0	500 USD	94.70%	473'503.50	0.03	a)
US456837AM56	4.5500 % INTNED 4.55 10/02/28	1'000	0	0	1'000 USD	95.84%	958'351.00	0.07	a)
US456837AP87	3.5500 % INTNED 3.55 04/09/24	500	0	500	0 USD	0.00%	0.00	0.00	
US456837AQ60	4.0500 % INTNED 4.05 04/09/29	500	0	0	500 USD	92.52%	462'596.00	0.03	a)
US456837BA00	3.8690 % INTNED 3.869 03/28/26	0	200	0	200 USD	96.98%	193'954.40	0.01	a)
US456837BC65	4.2520 % INTNED 4.252 03/28/33	0	400	0	400 USD	89.54%	358'153.60	0.03	a)
US456873AD03	3.8000 % TT 3 8 03/21/29	0	200	0	200 USD	92.93%	185'861.00	0.01	a)
US45687AAP75	3.7500 % TT 3 3/4 08/21/28	200	0	0	200 USD	93.42%	186'844.80	0.01	a)
US458140AN04	4.0000 % INTC 4 12/15/32	1'030	0	0	1'030 USD	92.43%	952'073.29	0.07	a)
US458140AS90	3.7000 % INTC 3.7 07/29/25	500	0	0	500 USD	97.19%	485'939.00	0.03	a)
US458140AT73	4.9000 % INTC 4.9 07/29/45	500	0	0	500 USD	96.78%	483'876.00	0.03	a)
US458140AU47	2.6000 % INTC 2.6 05/19/26	1'250	0	0	1'250 USD	94.16%	1'176'950.00	0.08	a)
US458140AX85	3.1500 % INTC 3.15 05/11/27	500	0	0	500 USD	93.48%	467'405.50	0.03	a)
US458140AY68	4.1000 % INTC 4.1 05/11/47	500	500	0	1'000 USD	81.08%	810'828.00	0.06	a)
US458140BD13	2.8750 % INTC 2 7/8 05/11/24	500	0	500	0 USD	0.00%	0.00	0.00	
US458140BG44	3.7340 % INTC 3.734 12/08/47	902	0	0	902 USD	75.47%	680'699.71	0.05	a)
US458140BH27	2.4500 % INTC 2.45 11/15/29	500	0	0	500 USD	86.77%	433'866.00	0.03	a)
US458140BJ82	3.2500 % INTC 3 1/4 11/15/49	500	0	0	500 USD	67.89%	339'429.00	0.02	a)
US458140BK55	3.1000 % INTC 3.1 02/15/60	1'000	0	0	1'000 USD	61.70%	617'040.00	0.04	a)
US458140BM12	4.7500 % INTC 4 3/4 03/25/50	500	0	0	500 USD	87.69%	438'471.50	0.03	a)
US458140BN94	4.9500 % INTC 4.95 03/25/60	500	0	0	500 USD	89.73%	448'645.50	0.03	a)
US458140BP43	3.4000 % INTC 3.4 03/25/25	500	0	0	500 USD	97.11%	485'562.00	0.03	a)
US458140BR09	3.9000 % INTC 3.9 03/25/30	1'000	0	0	1'000 USD	93.40%	933'981.00	0.07	a)
US458140CB48	4.9000 % INTC 4.9 08/05/52	0	450	0	450 USD	89.61%	403'228.80	0.03	a)
US458140CE86	4.8750 % INTC 4 7/8 02/10/28	0	500	0	500 USD	99.33%	496'660.00	0.04	a)
US458140CG35	5.2000 % INTC 5.2 02/10/33	0	600	0	600 USD	99.65%	597'880.80	0.04	a)
US458140CH18	5.6250 % INTC 5 5/8 02/10/43	0	300	0	300 USD	99.48%	298'436.10	0.02	a)
US458140CJ73	5.7000 % INTC 5.7 02/10/53	0	650	0	650 USD	99.05%	643'817.85	0.05	a)
US458140CK47	5.9000 % INTC 5.9 02/10/63	0	600	0	600 USD	100.33%	601'968.60	0.04	a)
US459200BB69	5.8750 % IBM 5 7/8 11/29/32	300	0	0	300 USD	106.09%	318'258.60	0.02	a)
US459200GS40	5.6000 % IBM 5.6 11/30/39	200	0	0	200 USD	100.68%	201'364.20	0.01	a)
US459200HF10	4.0000 % IBM 4 06/20/42	320	0	0	320 USD	82.04%	262'518.40	0.02	a)
US459200HU86	3.6250 % IBM 3 5/8 02/12/24	500	0	500	0 USD	0.00%	0.00	0.00	
US459200JG74	3.4500 % IBM 3.45 02/19/26	650	0	0	650 USD	95.87%	623'165.40	0.04	a)
US459200JR30	3.3000 % IBM 3.3 01/27/27	250	0	0	250 USD	94.40%	236'011.25	0.02	a)
US459200JY80	3.0000 % IBM 3 05/15/24	1'100	0	600	500 USD	98.20%	491'005.00	0.03	a)
US459200JZ55	3.3000 % IBM 3.3 05/15/26	1'000	0	0	1'000 USD	95.24%	952'366.00	0.07	a)
US459200KA85	3.5000 % IBM 3 1/2 05/15/29	750	0	0	750 USD	92.13%	690'972.75	0.05	a)
US459200KB68	4.1500 % IBM 4.15 05/15/39	500	0	0	500 USD	85.66%	428'300.50	0.03	a)
US459200KC42	4.2500 % IBM 4 1/4 05/15/49	900	500	0	1'400 USD	82.33%	1'152'575.20	0.08	a)
US459200KJ94	1.9500 % IBM 1.95 05/15/30	800	0	0	800 USD	82.51%	660'052.00	0.05	a)
US459200KL41	2.9500 % IBM 2.95 05/15/50	500	0	0	500 USD	64.64%	323'224.50	0.02	a)
US459200KT76	4.1500 % IBM 4.15 07/27/27	500	0	0	500 USD	96.59%	482'937.50	0.03	a)
US459200KV23	4.9000 % IBM 4.9 07/27/52	500	0	0	500 USD	90.39%	451'972.00	0.03	a)
US459506AL51	5.0000 % IFF 5 09/26/48	0	200	0	200 USD	79.22%	158'438.40	0.01	a)
US460146CK70	4.8000 % IP 4.8 06/15/44	297	0	0	297 USD	86.60%	257'205.27	0.02	a)
US460146CQ41	4.4000 % IP 4.4 08/15/47	785	0	0	785 USD	81.17%	637'222.97	0.05	a)
US460146CS07	4.3500 % IP 4.35 08/15/48	300	0	0	300 USD	81.82%	245'471.70	0.02	a)
US460690BR09	4.7500 % IPG 4 3/4 03/30/30	1'000	0	0	1'000 USD	95.41%	954'061.00	0.07	a)
US46124HAC07	1.3500 % INTU 1.35 07/15/27	500	0	0	500 USD	87.66%	438'291.50	0.03	a)
US46132FAD24	3.7500 % IVZ 3 3/4 01/15/26	250	0	0	250 USD	96.38%	240'957.50	0.02	a)
US46590XAT37	3.6250 % JBSSBZ 3 5/8 01/15/32 144A	500	0	500	0 USD	0.00%	0.00	0.00	
US46625HFF01	6.4000 % JPM 6.4 05/15/38	745	0	0	745 USD	109.34%	814'585.24	0.06	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US46625HHV50	5.5000 % JPM 5 1/2 10/15/40	330	0	0	330 USD	100.77%	332'532.42	0.02	a)
US46625HJB78	5.6000 % JPM 5.6 07/15/41	530	0	0	530 USD	101.44%	537'608.15	0.04	a)
US46625HJM34	5.6250 % JPM 5 5/8 08/16/43	600	0	0	600 USD	99.07%	594'394.80	0.04	a)
US46625HJT86	3.8750 % JPM 3 7/8 02/01/24	700	0	700	0 USD	0.00%	0.00	0.00	
US46625HJX98	3.6250 % JPM 3 5/8 05/13/24	1'500	0	0	1'500 USD	98.63%	1'479'465.00	0.10	a)
US46625HJZ47	4.1250 % JPM 4 1/8 12/15/26	500	0	0	500 USD	96.29%	481'442.50	0.03	a)
US46625HKC33	3.1250 % JPM 3 1/8 01/23/25	1'550	0	0	1'550 USD	96.56%	1'496'656.75	0.11	a)
US46625HMN79	3.9000 % JPM 3.9 07/15/25	1'100	0	0	1'100 USD	97.12%	1'068'328.80	0.08	a)
US46625HNJ58	4.2500 % JPM 4 1/4 10/01/27	700	0	0	700 USD	96.77%	677'365.50	0.05	a)
US46625HQW33	3.3000 % JPM 3.3 04/01/26	1'500	0	0	1'500 USD	94.91%	1'423'675.50	0.10	a)
US46625HRS12	3.2000 % JPM 3.2 06/15/26	750	0	0	750 USD	94.66%	709'978.50	0.05	a)
US46625HRV41	2.9500 % JPM 2.95 10/01/26	800	0	0	800 USD	93.34%	746'713.60	0.05	a)
US46625HRX07	3.6250 % JPM 3 5/8 12/01/27	250	0	0	250 USD	93.67%	234'176.75	0.02	a)
US46625HRY89	3.7820 % JPM 3.782 02/01/28	400	350	0	750 USD	94.40%	708'018.75	0.05	a)
US466313AH63	3.9500 % JBL 3.95 01/12/28	750	0	0	750 USD	93.72%	702'908.25	0.05	a)
US466313AL75	1.7000 % JBL 1.7 04/15/26	400	0	0	400 USD	89.95%	359'810.40	0.03	a)
US46647PAA49	4.2600 % JPM 4.26 02/22/48	500	200	0	700 USD	83.59%	585'154.50	0.04	a)
US46647PAF36	3.5400 % JPM 3.54 05/01/28	1'000	0	0	1'000 USD	93.32%	933'193.00	0.07	a)
US46647PAH91	3.2200 % JPM 3.22 03/01/25	500	0	500	0 USD	0.00%	0.00	0.00	
US46647PAJ57	3.8820 % JPM 3.882 07/24/38	500	0	0	500 USD	83.92%	419'617.50	0.03	a)
US46647PAL04	3.9640 % JPM 3.964 11/15/48	1'000	0	0	1'000 USD	79.04%	790'406.00	0.06	a)
US46647PAM86	3.5090 % JPM 3.509 01/23/29	1'000	0	0	1'000 USD	92.12%	921'210.00	0.07	a)
US46647PAN69	3.8970 % JPM 3.897 01/23/49	1'000	0	0	1'000 USD	78.07%	780'739.00	0.06	a)
US46647PAR73	4.0050 % JPM 4.005 04/23/29	500	0	0	500 USD	93.85%	469'264.00	0.03	a)
US46647PAV85	4.2030 % JPM 4.203 07/23/29	500	0	0	500 USD	94.37%	471'825.50	0.03	a)
US46647PAX42	4.4520 % JPM 4.452 12/05/29	500	0	0	500 USD	95.23%	476'141.00	0.03	a)
US46647PBA30	3.9600 % JPM 3.96 01/29/27	1'000	0	0	1'000 USD	96.13%	961'309.00	0.07	a)
US46647PBD78	3.7020 % JPM 3.702 05/06/30	600	0	0	600 USD	91.14%	546'859.80	0.04	a)
US46647PBE51	2.7390 % JPM 2.739 10/15/30	1'000	400	0	1'400 USD	85.68%	1'199'559.20	0.08	a)
US46647PBF27	2.3010 % JPM 2.301 10/15/25	750	0	0	750 USD	95.90%	719'280.00	0.05	a)
US46647PBJ49	4.4930 % JPM 4.493 03/24/31	700	0	0	700 USD	94.65%	662'549.30	0.05	a)
US46647PBK12	2.0830 % JPM 2.083 04/22/26	800	0	0	800 USD	94.16%	753'262.40	0.05	a)
US46647PBL94	2.5220 % JPM 2.522 04/22/31	1'000	0	0	1'000 USD	83.80%	838'001.00	0.06	a)
US46647PBM77	3.1090 % JPM 3.109 04/22/41	300	0	0	300 USD	73.67%	220'996.80	0.02	a)
US46647PBN50	3.1090 % JPM 3.109 04/22/51	700	0	0	700 USD	67.89%	475'250.30	0.03	a)
US46647PBP09	2.9560 % JPM 2.956 05/13/31	1'000	0	0	1'000 USD	85.12%	851'247.00	0.06	a)
US46647PBT21	1.0450 % JPM 1.045 11/19/26	500	0	0	500 USD	89.77%	448'861.00	0.03	a)
US46647PBU93	1.7640 % JPM 1.764 11/19/31	900	0	0	900 USD	78.05%	702'437.40	0.05	a)
US46647PBW59	1.0400 % JPM 1.04 02/04/27	250	0	0	250 USD	89.43%	223'576.75	0.02	a)
US46647PBX33	1.9530 % JPM 1.953 02/04/32	750	0	0	750 USD	78.51%	588'841.50	0.04	a)
US46647PCB04	1.5780 % JPM 1.578 04/22/27	1'000	0	0	1'000 USD	89.78%	897'768.00	0.06	a)
US46647PCD69	3.1570 % JPM 3.157 04/22/42	500	0	0	500 USD	73.08%	365'399.00	0.03	a)
US46647PCE43	3.3280 % JPM 3.328 04/22/52	1'000	200	0	1'200 USD	70.34%	844'028.40	0.06	a)
US46647PCJ30	2.0690 % JPM 2.069 06/01/29	250	0	0	250 USD	85.78%	214'452.25	0.02	a)
US46647PCK03	0.9690 % JPM 0.969 06/23/25	500	0	500	0 USD	0.00%	0.00	0.00	
US46647PCP99	1.4700 % JPM 1.47 09/22/27	500	150	0	650 USD	87.93%	571'529.40	0.04	a)
US46647PCR55	2.5450 % JPM 2.545 11/08/32	1'500	0	0	1'500 USD	80.78%	1'211'749.50	0.09	a)
US46647PCT12	1.5610 % JPM 1.561 12/10/25	500	0	0	500 USD	94.49%	472'428.50	0.03	a)
US46647PCU84	2.9630 % JPM 2.963 01/25/33	800	0	0	800 USD	83.10%	664'831.20	0.05	a)
US46647PCW41	2.9470 % JPM 2.947 02/24/28	600	0	0	600 USD	91.72%	550'323.60	0.04	a)
US46647PCZ71	4.0800 % JPM 4.08 04/26/26	300	0	0	300 USD	97.40%	292'187.10	0.02	a)
US46647PDA12	4.3230 % JPM 4.323 04/26/28	700	150	0	850 USD	96.15%	817'236.75	0.06	a)
US46647PDC77	4.5860 % JPM 4.586 04/26/33	500	200	0	700 USD	93.49%	654'446.80	0.05	a)
US46647PDE34	3.8450 % JPM 3.845 06/14/25	970	0	970	0 USD	0.00%	0.00	0.00	
US46647PDF09	4.5650 % JPM 4.565 06/14/30	500	1'000	0	1'500 USD	95.39%	1'430'796.00	0.10	a)
US46647PDG81	4.8510 % JPM 4.851 07/25/28	1'000	0	0	1'000 USD	97.81%	978'090.00	0.07	a)
US46647PDH64	4.9120 % JPM 4.912 07/25/33	1'000	250	0	1'250 USD	96.17%	1'202'065.00	0.09	a)
US46647PDK93	5.7170 % JPM 5.717 09/14/33	800	0	0	800 USD	99.45%	795'625.60	0.06	a)
US46647PDM59	5.5460 % JPM 5.546 12/15/25	700	0	0	700 USD	100.04%	700'267.40	0.05	a)
US46647PDR47	5.3500 % JPM 5.35 06/01/34	0	1'200	0	1'200 USD	99.03%	1'188'338.40	0.08	a)
US46647PDU75	5.2990 % JPM 5.299 07/24/29	0	800	0	800 USD	99.40%	795'189.60	0.06	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US469814AA50	5.9000 % J 5.9 03/01/33	0	150	0	150 USD	98.90%	148'345.20	0.01	a)
US477164AA59	4.0000 % JBLU 4 11/15/32 1A	0	150	0	150 USD	91.52%	137'276.10	0.01	a)
US478160AL82	4.9500 % JNJ 4.95 05/15/33	300	0	0	300 USD	103.08%	309'249.30	0.02	a)
US478160AN49	5.9500 % JNJ 5.95 08/15/37	400	0	0	400 USD	110.01%	440'029.20	0.03	a)
US478160AV64	4.5000 % JNJ 4 1/2 09/01/40	100	0	0	100 USD	94.09%	94'085.00	0.01	a)
US478160BJ28	4.3750 % JNJ 4 3/8 12/05/33	300	0	0	300 USD	98.70%	296'099.10	0.02	a)
US478160BK90	4.5000 % JNJ 4 1/2 12/05/43	250	0	0	250 USD	96.14%	240'359.25	0.02	a)
US478160BU72	3.5500 % JNJ 3.55 03/01/36	450	0	0	450 USD	88.01%	396'054.45	0.03	a)
US478160BV55	3.7000 % JNJ 3.7 03/01/46	750	0	0	750 USD	83.20%	623'964.75	0.04	a)
US478160BY94	2.4500 % JNJ 2.45 03/01/26	500	0	0	500 USD	94.30%	471'501.00	0.03	a)
US478160CE22	2.9500 % JNJ 2.95 03/03/27	200	0	0	200 USD	94.79%	189'571.60	0.01	a)
US478160CF96	3.6250 % JNJ 3 5/8 03/03/37	1'000	0	0	1'000 USD	88.21%	882'075.00	0.06	a)
US478160CG79	3.7500 % JNJ 3 3/4 03/03/47	250	0	0	250 USD	84.19%	210'466.50	0.01	a)
US478160CK81	2.9000 % JNJ 2.9 01/15/28	500	0	0	500 USD	93.67%	468'354.00	0.03	a)
US478160CL64	3.4000 % JNJ 3.4 01/15/38	500	0	0	500 USD	84.64%	423'201.50	0.03	a)
US478160CM48	3.5000 % JNJ 3 1/2 01/15/48	650	0	0	650 USD	80.77%	525'028.40	0.04	a)
US478160CN21	0.5500 % JNJ 0.55 09/01/25	500	0	0	500 USD	91.65%	458'226.50	0.03	a)
US478160CQ51	1.3000 % JNJ 1.3 09/01/30	500	0	0	500 USD	81.17%	405'832.00	0.03	a)
US478375AU25	4.5000 % JCI 4 1/2 02/15/47	0	150	0	150 USD	84.35%	126'522.30	0.01	a)
US47837RAA86	1.7500 % JCI 1 3/4 09/15/30	250	0	0	250 USD	79.88%	199'688.00	0.01	a)
US47837RAD26	2.0000 % JCI 2 09/16/31	0	100	0	100 USD	78.76%	78'762.20	0.01	a)
US48126BAA17	5.4000 % JPM 5.4 01/06/42	700	0	0	700 USD	99.59%	697'159.40	0.05	a)
US482480AE03	4.6500 % KLAC 4.65 11/01/24	300	0	0	300 USD	99.14%	297'408.00	0.02	a)
US482480AL46	4.6500 % KLAC 4.65 07/15/32	500	0	0	500 USD	98.02%	490'124.00	0.03	a)
US482480AM29	4.9500 % KLAC 4.95 07/15/52	400	0	0	400 USD	94.24%	376'972.80	0.03	a)
US482480AN02	5.2500 % KLAC 5 1/4 07/15/62	0	250	0	250 USD	96.87%	242'170.75	0.02	a)
US48305QAB95	4.8750 % KPERM 4 7/8 04/01/42	250	0	0	250 USD	93.40%	233'507.50	0.02	a)
US48305QAC78	3.1500 % KPERM 3.15 05/01/27	250	0	0	250 USD	94.12%	235'308.50	0.02	a)
US48305QAF00	2.8100 % KPERM 2.81 06/01/41 2021	500	0	0	500 USD	71.32%	356'613.00	0.03	a)
US48305QAG82	3.0020 % KPERM 3.002 06/01/51 2021	750	0	0	750 USD	67.61%	507'054.00	0.04	a)
US487836BQ08	4.5000 % K 4 1/2 04/01/46	300	0	0	300 USD	85.75%	257'242.80	0.02	a)
US487836BU10	3.4000 % K 3.4 11/15/27	750	0	0	750 USD	92.97%	697'281.00	0.05	a)
US49177JAC62	5.3500 % KVUE 5.35 03/22/26 144A	0	200	0	200 USD	100.55%	201'099.80	0.01	a)
US49177JAE29	5.0500 % KVUE 5.05 03/22/28 144A	0	350	0	350 USD	100.33%	351'140.65	0.02	a)
US49177JAG76	5.0000 % KVUE 5 03/22/30 144A	0	300	0	300 USD	100.07%	300'207.00	0.02	a)
US49177JAJ16	4.9000 % KVUE 4.9 03/22/33 144A	0	350	0	350 USD	99.44%	348'056.80	0.02	a)
US49177JAL61	5.1000 % KVUE 5.1 03/22/43 144A	0	200	0	200 USD	97.99%	195'977.80	0.01	a)
US49177JAN28	5.0500 % KVUE 5.05 03/22/53 144A	0	500	0	500 USD	97.31%	486'532.00	0.03	a)
US49177JAO58	5.2000 % KVUE 5.2 03/22/63 144A	0	250	0	250 USD	97.63%	244'085.25	0.02	a)
US49271VAF76	4.5970 % KDP 4.597 05/25/28	500	0	0	500 USD	97.49%	487'440.00	0.03	a)
US49271VAH33	4.4170 % KDP 4.417 05/25/25	120	0	0	120 USD	98.10%	117'715.20	0.01	a)
US49271VAJ98	3.2000 % KDP 3.2 05/01/30	500	0	0	500 USD	88.50%	442'509.50	0.03	a)
US49271VAQ32	4.0500 % KDP 4.05 04/15/32	500	0	0	500 USD	91.59%	457'971.50	0.03	a)
US49271VAR15	4.5000 % KDP 4 1/2 04/15/52	500	0	0	500 USD	84.54%	422'685.00	0.03	a)
US49326EEG44	4.1000 % KEY 4.1 04/30/28 MTN	0	200	0	200 USD	89.31%	178'613.00	0.01	a)
US49326EEK55	2.2500 % KEY 2 1/4 04/06/27 MTN	300	0	0	300 USD	85.84%	257'508.60	0.02	a)
US49326EEN94	4.7890 % KEY 4.789 06/01/33 MTN	500	0	0	500 USD	85.91%	429'564.50	0.03	a)
US49327M2K91	3.3000 % KEY 3.3 06/01/25 BKNT	300	0	0	300 USD	93.55%	280'647.90	0.02	a)
US49327M3E23	4.1500 % KEY 4.15 08/08/25 BKNT	250	0	0	250 USD	94.66%	236'643.50	0.02	a)
US49327M3F97	5.8500 % KEY 5.85 11/15/27 BKNT	500	0	0	500 USD	96.26%	481'324.50	0.03	a)
US49327V2C76	4.9000 % KEY 4.9 08/08/32 BKNT	0	250	0	250 USD	83.29%	208'217.00	0.01	a)
US49338LAB99	4.5500 % KEYS 4.55 10/30/24	300	0	0	300 USD	98.39%	295'161.00	0.02	a)
US49338LAE39	4.6000 % KEYS 4.6 04/06/27	500	0	0	500 USD	97.83%	489'126.50	0.03	a)
US494368CA98	2.8750 % KMB 2 7/8 02/07/50	500	0	0	500 USD	68.70%	343'501.50	0.02	a)
US494368CB71	3.1000 % KMB 3.1 03/26/30	1'000	0	0	1'000 USD	90.28%	902'837.00	0.06	a)
US494368CC54	1.0500 % KMB 1.05 09/15/27	500	0	0	500 USD	86.38%	431'918.50	0.03	a)
US49446RAU32	3.3000 % KIM 3.3 02/01/25	550	0	0	550 USD	96.25%	529'379.95	0.04	a)
US49446RBA68	4.6000 % KIM 4.6 02/01/33	500	0	0	500 USD	91.74%	458'706.50	0.03	a)
US494550AQ90	7.3000 % KMI 7.3 08/15/33	250	0	0	250 USD	108.48%	271'208.25	0.02	a)
US494550AW68	6.9500 % KMI 6.95 01/15/38 MTN	300	0	0	300 USD	106.68%	320'039.10	0.02	a)
US494550BH82	6.3750 % KMI 6 3/8 03/01/41	300	0	0	300 USD	98.49%	295'458.30	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US494550BN50	5.0000 % KMI 5 08/15/42	150	0	0	150 USD	83.55%	125'324.40	0.01	a)
US49456BAF85	4.3000 % KMI 4.3 06/01/25	400	0	0	400 USD	97.80%	391'188.00	0.03	a)
US49456BAG68	5.3000 % KMI 5.3 12/01/34	200	0	0	200 USD	94.84%	189'675.20	0.01	a)
US49456BAH42	5.5500 % KMI 5.55 06/01/45	700	0	0	700 USD	90.29%	632'031.40	0.04	a)
US49456BAJ08	5.0500 % KMI 5.05 02/15/46	350	0	0	350 USD	84.06%	294'201.95	0.02	a)
US49456BAP67	4.3000 % KMI 4.3 03/01/28	400	0	0	400 USD	95.31%	381'230.40	0.03	a)
US49456BAQ41	5.2000 % KMI 5.2 03/01/48	400	0	0	400 USD	85.93%	343'738.00	0.02	a)
US49456BAT89	3.6000 % KMI 3.6 02/15/51	200	0	0	200 USD	66.77%	133'544.20	0.01	a)
US49456BAX91	5.2000 % KMI 5.2 06/01/33	0	500	0	500 USD	95.83%	479'166.50	0.03	a)
US497266AC03	4.2000 % KEX 4.2 03/01/28	200	0	0	200 USD	94.06%	188'122.60	0.01	a)
US500472AC95	6.8750 % PHIANA 6 7/8 03/11/38	500	0	0	500 USD	107.93%	539'652.00	0.04	a)
US500472AE51	5.0000 % PHIANA 5 03/15/42	250	0	0	250 USD	88.45%	221'115.00	0.02	a)
US50076QAE61	5.0000 % KHC 5 06/04/42	750	0	0	750 USD	91.23%	684'235.50	0.05	a)
US50076QAN60	6.5000 % KHC 6 1/2 02/09/40	350	0	0	350 USD	105.47%	369'131.70	0.03	a)
US50076QAR74	6.8750 % KHC 6 7/8 01/26/39	500	0	0	500 USD	109.35%	546'762.50	0.04	a)
US50077LAB27	4.3750 % KHC 4 3/8 06/01/46	500	0	0	500 USD	82.23%	411'144.50	0.03	a)
US50077LAD82	3.0000 % KHC 3 06/01/26	3'100	0	0	3'100 USD	94.12%	2'917'685.90	0.21	a)
US50077LAL09	5.0000 % KHC 5 07/15/35	500	0	0	500 USD	96.96%	484'811.00	0.03	a)
US50077LAM81	5.2000 % KHC 5.2 07/15/45	500	0	0	500 USD	91.39%	456'962.00	0.03	a)
US50077LAV80	3.7500 % KHC 3 3/4 04/01/30	500	0	0	500 USD	91.43%	457'143.50	0.03	a)
US501044DE89	2.6500 % KR 2.65 10/15/26	250	0	0	250 USD	92.49%	231'236.25	0.02	a)
US501044DF54	3.8750 % KR 3 7/8 10/15/46	300	0	0	300 USD	74.85%	224'560.50	0.02	a)
US501044DG38	4.4500 % KR 4.45 02/01/47	250	0	0	250 USD	83.35%	208'372.50	0.01	a)
US501044DK40	4.6500 % KR 4.65 01/15/48	200	0	0	200 USD	85.23%	170'459.40	0.01	a)
US501044DN88	3.9500 % KR 3.95 01/15/50	0	220	0	220 USD	77.36%	170'191.12	0.01	a)
US501044DP37	2.2000 % KR 2.2 05/01/30	1'000	0	0	1'000 USD	82.07%	820'675.00	0.06	a)
US50155QAL41	3.1500 % KD 3.15 10/15/31	500	0	0	500 USD	77.10%	385'507.50	0.03	a)
US50247VAB53	5.2500 % LYB 5 1/4 07/15/43	400	0	0	400 USD	88.55%	354'196.80	0.03	a)
US50247VAC37	4.8750 % LYB 4 7/8 03/15/44	500	0	0	500 USD	84.47%	422'365.50	0.03	a)
US50249AAA16	4.2000 % LYB 4.2 10/15/49	600	0	0	600 USD	73.93%	443'598.60	0.03	a)
US50249AAK97	3.8000 % LYB 3.8 10/01/60	250	0	0	250 USD	64.68%	161'699.00	0.01	a)
US50540RAQ56	3.6000 % LH 3.6 02/01/25	250	0	0	250 USD	97.02%	242'552.25	0.02	a)
US50540RAS13	4.7000 % LH 4.7 02/01/45	300	0	0	300 USD	85.21%	255'623.10	0.02	a)
US50540RAU68	3.6000 % LH 3.6 09/01/27	500	0	0	500 USD	94.62%	473'120.50	0.03	a)
US512807AN85	3.8000 % LRCX 3.8 03/15/25	400	0	0	400 USD	97.58%	390'334.40	0.03	a)
US512807AV02	1.9000 % LRCX 1.9 06/15/30	500	0	0	500 USD	82.60%	413'020.00	0.03	a)
US512807AW84	2.8750 % LRCX 2 7/8 06/15/50	500	0	0	500 USD	66.81%	334'065.50	0.02	a)
US512807AX67	3.1250 % LRCX 3 1/8 06/15/60	500	0	0	500 USD	64.32%	321'620.00	0.02	a)
US517834AE74	3.5000 % LVS 3 1/2 08/18/26	400	0	0	400 USD	92.72%	370'887.60	0.03	a)
US517834AF40	3.9000 % LVS 3.9 08/08/29	200	0	0	200 USD	88.09%	176'182.80	0.01	a)
US52107QAJ40	4.5000 % LAZ 4 1/2 09/19/28	300	0	0	300 USD	94.52%	283'568.40	0.02	a)
US521865AY17	3.8000 % LEA 3.8 09/15/27	1'000	0	0	1'000 USD	93.58%	935'815.00	0.07	a)
US532457BH00	2.7500 % LLY 2 3/4 06/01/25	250	0	0	250 USD	96.05%	240'117.00	0.02	a)
US532457BU11	4.1500 % LLY 4.15 03/15/59	250	0	0	250 USD	84.44%	211'094.75	0.01	a)
US532457BV93	3.3750 % LLY 3 3/8 03/15/29	500	0	0	500 USD	93.35%	466'736.50	0.03	a)
US532457BY33	2.2500 % LLY 2 1/4 05/15/50	500	0	0	500 USD	61.37%	306'830.00	0.02	a)
US532457BZ08	2.5000 % LLY 2 1/2 09/15/60	250	0	0	250 USD	59.12%	147'791.50	0.01	a)
US532457CG18	4.8750 % LLY 4 7/8 02/27/53	0	400	0	400 USD	98.34%	393'340.40	0.03	a)
US532457CH90	4.9500 % LLY 4.95 02/27/63	0	250	0	250 USD	97.72%	244'307.50	0.02	a)
US534187BA67	7.0000 % LNC 7 06/15/40	250	0	0	250 USD	102.88%	257'197.50	0.02	a)
US534187BH11	3.8000 % LNC 3.8 03/01/28	0	150	0	150 USD	91.35%	137'025.75	0.01	a)
US539439AM10	4.5820 % LLOYDS 4.582 12/10/25	500	0	0	500 USD	96.40%	482'004.50	0.03	a)
US539439AN92	5.3000 % LLOYDS 5.3 12/01/45	300	0	0	300 USD	87.12%	261'350.10	0.02	a)
US539439AQ24	3.5740 % LLOYDS 3.574 11/07/28	400	0	0	400 USD	90.56%	362'244.80	0.03	a)
US539439AR07	4.3750 % LLOYDS 4 3/8 03/22/28	500	0	0	500 USD	94.38%	471'882.50	0.03	a)
US539439AT62	4.5500 % LLOYDS 4.55 08/16/28	500	0	0	500 USD	94.76%	473'790.50	0.03	a)
US539439AW91	7.9530 % LLOYDS 7.953 11/15/33	400	0	0	400 USD	106.90%	427'619.60	0.03	a)
US539439AX74	5.8710 % LLOYDS 5.871 03/06/29	0	200	0	200 USD	98.92%	197'838.40	0.01	a)
US53944YAB92	4.6500 % LLOYDS 4.65 03/24/26	450	0	0	450 USD	97.32%	437'953.05	0.03	a)
US53944YAD58	3.7500 % LLOYDS 3 3/4 01/11/27	800	0	0	800 USD	94.03%	752'241.60	0.05	a)
US53944YAE32	4.3440 % LLOYDS 4.344 01/09/48	300	0	0	300 USD	74.29%	222'872.70	0.02	a)

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US53944YAF07	4.4500 % LLOYDS 4.45 05/08/25	500	0	0	500 USD	97.39%	486'957.00	0.03	a)
US53944YAH62	3.9000 % LLOYDS 3.9 03/12/24	500	0	500	0 USD	0.00%	0.00	0.00	
US53944YAL74	3.8700 % LLOYDS 3.87 07/09/25	500	0	500	0 USD	0.00%	0.00	0.00	
US53944YAP88	1.6270 % LLOYDS 1.627 05/11/27	300	0	0	300 USD	88.91%	266'715.90	0.02	a)
US53944YAR45	3.5110 % LLOYDS 3.511 03/18/26	0	200	0	200 USD	95.90%	191'794.60	0.01	a)
US53944YAS28	3.7500 % LLOYDS 3 3/4 03/18/28	200	0	0	200 USD	93.11%	186'227.80	0.01	a)
US53944YAU73	4.9760 % LLOYDS 4.976 08/11/33	400	0	0	400 USD	92.44%	369'740.00	0.03	a)
US548661CX31	4.6500 % LOW 4.65 04/15/42	250	0	0	250 USD	87.26%	218'145.00	0.02	a)
US548661DH71	3.3750 % LOW 3 3/8 09/15/25	250	0	0	250 USD	96.00%	239'996.75	0.02	a)
US548661DM66	2.5000 % LOW 2 1/2 04/15/26	500	0	0	500 USD	93.54%	467'708.50	0.03	a)
US548661DN40	3.7000 % LOW 3.7 04/15/46	550	0	0	550 USD	74.80%	411'412.10	0.03	a)
US548661DP97	3.1000 % LOW 3.1 05/03/27	500	0	0	500 USD	93.15%	465'743.50	0.03	a)
US548661DQ70	4.0500 % LOW 4.05 05/03/47	450	0	0	450 USD	78.11%	351'508.95	0.02	a)
US548661DR53	3.6500 % LOW 3.65 04/05/29	400	0	0	400 USD	92.86%	371'439.60	0.03	a)
US548661DU82	4.5000 % LOW 4 1/2 04/15/30	500	0	0	500 USD	96.16%	480'800.50	0.03	a)
US548661DX22	1.3000 % LOW 1.3 04/15/28	400	0	0	400 USD	84.57%	338'281.60	0.02	a)
US548661DZ79	3.0000 % LOW 3 10/15/50	700	0	0	700 USD	63.28%	442'927.10	0.03	a)
US548661EA10	2.6250 % LOW 2 5/8 04/01/31	1'250	0	0	1'250 USD	83.84%	1'048'001.25	0.07	a)
US548661ED58	1.7000 % LOW 1.7 09/15/28	300	0	0	300 USD	85.11%	255'323.40	0.02	a)
US548661EF07	4.4500 % LOW 4.45 04/01/62	500	0	0	500 USD	78.00%	390'007.50	0.03	a)
US548661EG89	3.3500 % LOW 3.35 04/01/27	500	0	0	500 USD	94.03%	470'163.50	0.03	a)
US548661EH62	3.7500 % LOW 3 3/4 04/01/32	400	0	0	400 USD	89.76%	359'022.80	0.03	a)
US548661EJ29	4.2500 % LOW 4 1/4 04/01/52	500	0	0	500 USD	78.81%	394'044.50	0.03	a)
US548661EK91	4.4000 % LOW 4.4 09/08/25	200	0	0	200 USD	98.29%	196'580.00	0.01	a)
US548661EM57	5.6250 % LOW 5 5/8 04/15/53	300	0	0	300 USD	97.05%	291'159.30	0.02	a)
US548661EN31	5.8000 % LOW 5.8 09/15/62	0	300	0	300 USD	96.75%	290'235.60	0.02	a)
US548661EQ61	5.1500 % LOW 5.15 07/01/33	0	250	0	250 USD	98.70%	246'743.75	0.02	a)
US548661ER45	5.7500 % LOW 5 3/4 07/01/53	0	150	0	150 USD	98.91%	148'367.40	0.01	a)
US552081AK73	5.7500 % LYB 5 3/4 04/15/24	400	0	0	400 USD	99.76%	399'048.00	0.03	a)
US552081AM30	4.6250 % LYB 4 5/8 02/26/55	500	0	0	500 USD	78.15%	390'755.00	0.03	a)
US55261FAR55	5.0530 % MTB 5.053 01/27/34	0	300	300	0 USD	0.00%	0.00	0.00	
US55279HAK68	2.9000 % MTB 2.9 02/06/25 BKNT	250	0	250	0 USD	0.00%	0.00	0.00	
US55279HAQ39	3.4000 % MTB 3.4 08/17/27 BKNT	250	0	250	0 USD	0.00%	0.00	0.00	
US55336VAG59	4.8750 % MPLX 4 7/8 12/01/24	750	0	0	750 USD	98.78%	740'854.50	0.05	a)
US55336VAJ98	4.8750 % MPLX 4 7/8 06/01/25	650	0	0	650 USD	98.47%	640'035.50	0.05	a)
US55336VAK61	4.1250 % MPLX 4 1/8 03/01/27	500	0	0	500 USD	95.59%	477'958.00	0.03	a)
US55336VAL45	5.2000 % MPLX 5.2 03/01/47	250	0	0	250 USD	86.27%	215'677.75	0.02	a)
US55336VAM28	4.5000 % MPLX 4 1/2 04/15/38	800	0	0	800 USD	84.19%	673'528.00	0.05	a)
US55336VAN01	4.7000 % MPLX 4.7 04/15/48	500	0	0	500 USD	80.05%	400'248.00	0.03	a)
US55336VAR15	4.0000 % MPLX 4 03/15/28	500	0	0	500 USD	93.89%	469'454.00	0.03	a)
US55336VAS97	4.8000 % MPLX 4.8 02/15/29	0	200	0	200 USD	96.07%	192'135.60	0.01	a)
US55336VAT70	5.5000 % MPLX 5 1/2 02/15/49	500	0	0	500 USD	88.76%	443'808.00	0.03	a)
US55336VBT61	4.9500 % MPLX 4.95 03/14/52	400	0	0	400 USD	82.43%	329'731.20	0.02	a)
US55336VBU35	4.9500 % MPLX 4.95 09/01/32	0	200	0	200 USD	94.09%	188'171.60	0.01	a)
US55336VBV18	5.0000 % MPLX 5 03/01/33	0	300	0	300 USD	94.43%	283'290.00	0.02	a)
US55336VBW90	5.6500 % MPLX 5.65 03/01/53	0	200	0	200 USD	90.32%	180'632.80	0.01	a)
US559080AG18	5.1500 % MMP 5.15 10/15/43	500	0	0	500 USD	82.89%	414'445.50	0.03	a)
US559080AK20	5.0000 % MMP 5 03/01/26	250	0	0	250 USD	98.60%	246'491.50	0.02	a)
US559080AN68	4.8500 % MMP 4.85 02/01/49	0	150	0	150 USD	81.19%	121'780.80	0.01	a)
US559080AP17	3.9500 % MMP 3.95 03/01/50	0	200	0	200 USD	70.01%	140'014.00	0.01	a)
US559080AQ99	3.2500 % MMP 3 1/4 06/01/30	250	0	0	250 USD	86.97%	217'432.50	0.02	a)
US559222AQ72	3.6250 % MGCN 3 5/8 06/15/24	250	0	250	0 USD	0.00%	0.00	0.00	
US559222AR55	4.1500 % MGCN 4.15 10/01/25	250	0	0	250 USD	97.05%	242'621.75	0.02	a)
US559222AV67	2.4500 % MGCN 2.45 06/15/30	250	0	0	250 USD	84.04%	210'099.25	0.01	a)
US56035LAE48	3.0000 % MAIN 3 07/14/26	400	0	0	400 USD	88.45%	353'812.40	0.03	a)
US56501RAC07	4.1500 % MFCCN 4.15 03/04/26	600	0	0	600 USD	97.07%	582'424.20	0.04	a)
US56501RAD89	5.3750 % MFCCN 5 3/8 03/04/46	400	0	0	400 USD	95.95%	383'805.20	0.03	a)
US56501RAN61	3.7030 % MFCCN 3.703 03/16/32	300	0	0	300 USD	89.56%	268'690.80	0.02	a)
US565849AB20	6.8000 % MRO 6.8 03/15/32	250	0	0	250 USD	104.29%	260'729.50	0.02	a)
US565849AE68	6.6000 % MRO 6.6 10/01/37	350	0	0	350 USD	100.82%	352'873.15	0.02	a)
US56585AAF93	6.5000 % MPC 6 1/2 03/01/41	350	0	0	350 USD	101.87%	356'559.70	0.03	a)

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US56585AAH59	4.7500 % MPC 4 3/4 09/15/44	500	0	0	500 USD	82.64%	413'213.50	0.03	a)
US56585ABC53	5.1250 % MPC 5 1/8 12/15/26	500	0	0	500 USD	99.56%	497'805.50	0.04	a)
US571748AV42	3.5000 % MMC 3 1/2 06/03/24	500	0	0	500 USD	98.34%	491'715.00	0.03	a)
US571748AX08	3.5000 % MMC 3 1/2 03/10/25	500	0	0	500 USD	97.10%	485'482.50	0.03	a)
US571748BC51	4.3500 % MMC 4.35 01/30/47	200	0	0	200 USD	84.16%	168'312.40	0.01	a)
US571748BG65	4.3750 % MMC 4 3/8 03/15/29	400	0	0	400 USD	96.42%	385'661.20	0.03	a)
US571748BJ05	4.9000 % MMC 4.9 03/15/49	700	0	0	700 USD	91.34%	639'368.80	0.05	a)
US571748BR21	5.7500 % MMC 5 3/4 11/01/32	250	0	0	250 USD	103.71%	259'271.50	0.02	a)
US571748BS04	6.2500 % MMC 6 1/4 11/01/52	0	150	0	150 USD	108.83%	163'244.70	0.01	a)
US571748BT86	5.4500 % MMC 5.45 03/15/53	0	200	0	200 USD	98.67%	197'330.40	0.01	a)
US571903BD44	5.7500 % MAR 5 3/4 05/01/25 EE	500	0	0	500 USD	100.08%	500'377.00	0.04	a)
US571903BE27	4.6250 % MAR 4 5/8 06/15/30 FF	400	0	0	400 USD	94.76%	379'058.80	0.03	a)
US571903BF91	3.5000 % MAR 3 1/2 10/15/32 GG	500	0	0	500 USD	84.94%	424'704.00	0.03	a)
US571903BG74	2.8500 % MAR 2.85 04/15/31 HH	400	0	0	400 USD	82.76%	331'036.40	0.02	a)
US571903BH57	2.7500 % MAR 2 3/4 10/15/33 II	200	0	0	200 USD	78.02%	156'039.20	0.01	a)
US573284AW62	2.4000 % MLM 2.4 07/15/31	400	0	0	400 USD	80.87%	323'483.20	0.02	a)
US573284AX46	3.2000 % MLM 3.2 07/15/51	500	0	0	500 USD	65.69%	328'450.50	0.02	a)
US574599BQ83	2.0000 % MAS 2 02/15/31	300	0	0	300 USD	78.70%	236'091.90	0.02	a)
US574599BS40	1.5000 % MAS 1 1/2 02/15/28	300	0	0	300 USD	85.11%	255'322.50	0.02	a)
US575718AA93	5.6000 % MASSIN 5.6 07/01/2111	0	200	0	200 USD	107.11%	214'215.40	0.02	a)
US575718AB76	4.6780 % MASSIN 4.678 07/01/2114	0	150	0	150 USD	89.81%	134'708.55	0.01	a)
US575718AG63	2.9890 % MASSIN 2.989 07/01/50 F	400	0	0	400 USD	71.01%	284'024.00	0.02	a)
US57636QAB05	3.3750 % MA 3 3/8 04/01/24	500	0	0	500 USD	98.85%	494'240.00	0.03	a)
US57636QAG91	2.9500 % MA 2.95 11/21/26	200	0	0	200 USD	94.29%	188'579.00	0.01	a)
US57636QAH74	3.8000 % MA 3.8 11/21/46	250	0	0	250 USD	82.28%	205'706.75	0.01	a)
US57636QAL86	3.6500 % MA 3.65 06/01/49	500	0	0	500 USD	80.23%	401'131.50	0.03	a)
US57636QAM69	2.9500 % MA 2.95 06/01/29	1'000	0	0	1'000 USD	90.55%	905'464.00	0.06	a)
US57636QAP90	3.3500 % MA 3.35 03/26/30	500	0	0	500 USD	91.83%	459'163.50	0.03	a)
US57636QAQ73	3.8500 % MA 3.85 03/26/50	500	0	0	500 USD	82.89%	414'435.00	0.03	a)
US57636QAT13	2.9500 % MA 2.95 03/15/51	0	125	0	125 USD	69.80%	87'251.25	0.01	a)
US57636QAX25	4.8500 % MA 4.85 03/09/33	0	200	0	200 USD	100.44%	200'881.80	0.01	a)
US579780AN77	3.4000 % MKC 3.4 08/15/27	250	0	0	250 USD	93.80%	234'499.00	0.02	a)
US579780AR81	0.9000 % MKC 0.9 02/15/26	250	0	0	250 USD	90.03%	225'074.50	0.02	a)
US579780AS64	1.8500 % MKC 1.85 02/15/31	200	0	0	200 USD	78.69%	157'374.40	0.01	a)
US579780AT48	4.9500 % MKC 4.95 04/15/33	0	140	0	140 USD	96.66%	135'326.24	0.01	a)
US58013MEC47	6.3000 % MCD 6.3 10/15/37 MTN	30	0	0	30 USD	108.19%	32'456.61	0.00	a)
US58013MEF77	6.3000 % MCD 6.3 03/01/38 MTN	200	0	0	200 USD	108.48%	216'953.40	0.02	a)
US58013MEN02	3.7000 % MCD 3.7 02/15/42 MTN	380	0	0	380 USD	78.97%	300'067.76	0.02	a)
US58013MER16	3.6250 % MCD 3 5/8 05/01/43 MTN	500	0	0	500 USD	77.96%	389'819.00	0.03	a)
US58013MES98	3.2500 % MCD 3 1/4 06/10/24 MTN	600	0	0	600 USD	98.42%	590'532.00	0.04	a)
US58013MEU45	3.3750 % MCD 3 3/8 05/26/25 MTN	1'050	0	0	1'050 USD	96.84%	1'016'780.10	0.07	a)
US58013MEV28	4.6000 % MCD 4.6 05/26/45 MTN	200	0	0	200 USD	88.37%	176'741.60	0.01	a)
US58013MFA71	4.8750 % MCD 4 7/8 12/09/45 MTN	750	0	0	750 USD	92.33%	692'448.75	0.05	a)
US58013MFB54	3.5000 % MCD 3 1/2 03/01/27 MTN	500	0	0	500 USD	95.19%	475'971.50	0.03	a)
US58013MFF68	3.8000 % MCD 3.8 04/01/28 MTN	500	0	0	500 USD	95.58%	477'887.50	0.03	a)
US58013MFK53	3.6250 % MCD 3 5/8 09/01/49 MTN	500	0	0	500 USD	74.94%	374'701.50	0.03	a)
US58013MFM10	2.1250 % MCD 2 1/8 03/01/30 MTN	1'000	0	0	1'000 USD	84.23%	842'332.00	0.06	a)
US58013MFS89	4.6000 % MCD 4.6 09/09/32 MTN	0	200	0	200 USD	97.50%	194'990.00	0.01	a)
US58013MFT62	5.1500 % MCD 5.15 09/09/52 MTN	300	0	0	300 USD	95.75%	287'241.00	0.02	a)
US582839AG14	4.6000 % RKTLN 4.6 06/01/44	650	0	0	650 USD	88.84%	577'438.55	0.04	a)
US585055BT26	4.3750 % MDT 4 3/8 03/15/35	500	0	0	500 USD	94.28%	471'380.50	0.03	a)
US585055BU98	4.6250 % MDT 4 5/8 03/15/45	500	0	0	500 USD	93.59%	467'929.50	0.03	a)
US58507LBB45	4.2500 % MDT 4 1/4 03/30/28	0	300	0	300 USD	97.28%	291'834.30	0.02	a)
US589331AS67	3.6000 % MRK 3.6 09/15/42	150	0	0	150 USD	81.50%	122'243.40	0.01	a)
US58933YAJ47	4.1500 % MRK 4.15 05/18/43	300	0	0	300 USD	88.03%	264'090.90	0.02	a)
US58933YAR62	2.7500 % MRK 2 3/4 02/10/25	900	0	0	900 USD	96.81%	871'256.70	0.06	a)
US58933YAT29	3.7000 % MRK 3.7 02/10/45	900	0	0	900 USD	81.44%	732'923.10	0.05	a)
US58933YAX31	3.4000 % MRK 3.4 03/07/29	750	0	0	750 USD	93.09%	698'169.00	0.05	a)
US58933YAY14	0.7500 % MRK 0 3/4 02/24/26	1'000	0	0	1'000 USD	90.50%	904'959.00	0.06	a)
US58933YAZ88	1.4500 % MRK 1.45 06/24/30	500	0	0	500 USD	80.54%	402'684.50	0.03	a)
US58933YBA29	2.3500 % MRK 2.35 06/24/40	1'000	0	0	1'000 USD	69.35%	693'451.00	0.05	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US58933YBF16	2.7500 % MRK 2 3/4 12/10/51	500	0	0	500 USD	65.17%	325'842.00	0.02	a)
US58933YBG98	2.9000 % MRK 2.9 12/10/61	300	0	0	300 USD	62.73%	188'203.50	0.01	a)
US58933YBH71	4.0500 % MRK 4.05 05/17/28	200	200	0	200 USD	97.40%	194'790.60	0.01	a)
US58933YBJ38	4.3000 % MRK 4.3 05/17/30	0	200	0	200 USD	96.90%	193'792.80	0.01	a)
US58933YBK01	4.5000 % MRK 4 1/2 05/17/33	0	400	0	400 USD	97.51%	390'023.60	0.03	a)
US58933YBM66	5.0000 % MRK 5 05/17/53	0	500	0	500 USD	97.59%	487'951.50	0.03	a)
US58933YBN40	5.1500 % MRK 5.15 05/17/63	0	250	0	250 USD	97.00%	242'495.00	0.02	a)
US59022CAJ27	6.1100 % BAC 6.11 01/29/37	300	0	0	300 USD	103.14%	309'429.00	0.02	a)
US59023VAA89	7.7500 % BAC 7 3/4 05/14/38	780	0	0	780 USD	117.15%	913'807.44	0.06	a)
US59156RAE80	6.5000 % MET 6 1/2 12/15/32	500	0	0	500 USD	108.12%	540'594.50	0.04	a)
US59156RAM07	5.7000 % MET 5.7 06/15/35	300	0	0	300 USD	102.05%	306'144.00	0.02	a)
US59156RAP38	6.4000 % MET 6.4 12/15/36	500	0	0	500 USD	99.23%	496'165.00	0.04	a)
US59156RBD98	4.1250 % MET 4 1/8 08/13/42	300	0	0	300 USD	82.31%	246'915.60	0.02	a)
US59156RBH03	3.6000 % MET 3.6 04/10/24	1'055	0	1'055	0 USD	0.00%	0.00	0.00	
US59156RBN70	4.0500 % MET 4.05 03/01/45	500	0	0	500 USD	81.03%	405'143.00	0.03	a)
US59156RBR84	4.6000 % MET 4.6 05/13/46	500	0	0	500 USD	87.09%	435'435.00	0.03	a)
US59156RBZ01	4.5500 % MET 4.55 03/23/30	500	0	0	500 USD	97.20%	486'004.50	0.03	a)
US59156RCD89	5.2500 % MET 5 1/4 01/15/54	0	350	0	350 USD	94.78%	331'740.85	0.02	a)
US59156RCE62	5.3750 % MET 5 3/8 07/15/33	0	280	0	280 USD	99.43%	278'399.52	0.02	a)
US594918BB90	2.7000 % MSFT 2.7 02/12/25	550	0	0	550 USD	96.72%	531'948.45	0.04	a)
US594918BC73	3.5000 % MSFT 3 1/2 02/12/35	555	0	0	555 USD	91.02%	505'159.89	0.04	a)
US594918BJ27	3.1250 % MSFT 3 1/8 11/03/25	850	0	0	850 USD	96.52%	820'407.25	0.06	a)
US594918BK99	4.2000 % MSFT 4.2 11/03/35	250	0	0	250 USD	96.51%	241'283.75	0.02	a)
US594918BR43	2.4000 % MSFT 2.4 08/08/26	1'200	0	0	1'200 USD	93.76%	1'125'172.80	0.08	a)
US594918BS26	3.4500 % MSFT 3.45 08/08/36	450	0	0	450 USD	88.90%	400'064.40	0.03	a)
US594918BX11	2.8750 % MSFT 2 7/8 02/06/24	500	0	500	0 USD	0.00%	0.00	0.00	
US594918BY93	3.3000 % MSFT 3.3 02/06/27	1'000	0	0	1'000 USD	96.13%	961'322.00	0.07	a)
US594918BZ68	4.1000 % MSFT 4.1 02/06/37	700	0	0	700 USD	94.68%	662'743.20	0.05	a)
US594918CC64	2.5250 % MSFT 2.525 06/01/50	3'840	0	0	3'840 USD	66.21%	2'542'525.44	0.18	a)
US594918CD48	2.6750 % MSFT 2.675 06/01/60	1'837	0	0	1'837 USD	63.98%	1'175'358.53	0.08	a)
US594918CE21	2.9210 % MSFT 2.921 03/17/52	1'500	350	0	1'850 USD	70.54%	1'304'943.75	0.09	a)
US594918CF95	3.0410 % MSFT 3.041 03/17/62	700	0	0	700 USD	68.94%	482'562.50	0.03	a)
US595017BA15	4.2500 % MCHP 4 1/4 09/01/25	500	0	0	500 USD	97.02%	485'079.00	0.03	a)
US595112BN22	5.3270 % MU 5.327 02/06/29	500	0	0	500 USD	98.00%	490'000.00	0.03	a)
US595112BP79	4.1850 % MU 4.185 02/15/27	800	0	0	800 USD	95.25%	762'000.00	0.05	a)
US595112BS19	2.7030 % MU 2.703 04/15/32	1'000	0	0	1'000 USD	78.89%	788'936.00	0.06	a)
US595112CB74	5.8750 % MU 5 7/8 09/15/33	200	200	0	200 USD	98.05%	196'106.20	0.01	a)
US595620AT22	3.6500 % BRKHEC 3.65 04/15/29	250	0	0	250 USD	93.02%	232'540.50	0.02	a)
US595620AU94	4.2500 % BRKHEC 4 1/4 07/15/49	250	0	0	250 USD	81.99%	204'980.50	0.01	a)
US595620AV77	3.1500 % BRKHEC 3.15 04/15/50	250	0	0	250 USD	67.27%	168'172.25	0.01	a)
US60687YAG44	2.8390 % MIZUHO 2.839 09/13/26	0	600	0	600 USD	92.07%	552'399.00	0.04	a)
US60687YAK55	3.6630 % MIZUHO 3.663 02/28/27	0	200	0	200 USD	94.17%	188'348.60	0.01	a)
US60687YAM12	3.1700 % MIZUHO 3.17 09/11/27	0	200	0	200 USD	91.53%	183'051.40	0.01	a)
US60687YAR09	4.0180 % MIZUHO 4.018 03/05/28	0	200	0	200 USD	94.16%	188'328.80	0.01	a)
US60687YAZ25	2.5550 % MIZUHO 2.555 09/13/25	0	300	0	300 USD	96.34%	289'024.80	0.02	a)
US60687YBE86	2.5910 % MIZUHO 2.591 05/25/31	0	200	0	200 USD	82.19%	164'386.00	0.01	a)
US60687YBH18	2.2010 % MIZUHO 2.201 07/10/31	0	200	0	200 USD	79.40%	158'809.40	0.01	a)
US60687YBL20	1.9790 % MIZUHO 1.979 09/08/31	0	500	0	500 USD	78.00%	390'022.50	0.03	a)
US60687YBS72	1.5540 % MIZUHO 1.554 07/09/27	0	400	0	400 USD	88.77%	355'094.40	0.03	a)
US60687YBU29	2.5640 % MIZUHO 2.564 09/13/31	0	290	0	290 USD	77.81%	225'659.44	0.02	a)
US60687YBX67	3.2610 % MIZUHO 3.261 05/22/30	0	350	0	350 USD	87.63%	306'721.10	0.02	a)
US60687YCL11	5.4140 % MIZUHO 5.414 09/13/28	0	250	0	250 USD	99.25%	248'135.75	0.02	a)
US60687YCM93	5.6690 % MIZUHO 5.669 09/13/33	0	200	0	200 USD	98.81%	197'616.60	0.01	a)
US60687YCP25	5.6670 % MIZUHO 5.667 05/27/29	0	250	0	250 USD	99.58%	248'939.50	0.02	a)
US60687YCR80	5.7390 % MIZUHO 5.739 05/27/31	0	200	0	200 USD	98.78%	197'556.60	0.01	a)
US60687YCT47	5.7540 % MIZUHO 5.754 05/27/34	0	250	0	250 USD	99.21%	248'028.00	0.02	a)
US60687YCZ07	5.7780 % MIZUHO 5.778 07/06/29	0	400	0	400 USD	99.81%	399'244.80	0.03	a)
US60687YDB20	5.7480 % MIZUHO 5.748 07/06/34	0	350	0	350 USD	99.04%	346'651.90	0.02	a)
US60871RAD26	5.0000 % TAP 5 05/01/42	400	0	0	400 USD	90.41%	361'626.40	0.03	a)
US60871RAG56	3.0000 % TAP 3 07/15/26	800	0	0	800 USD	93.70%	749'636.80	0.05	a)
US60871RAH30	4.2000 % TAP 4.2 07/15/46	500	0	0	500 USD	79.09%	395'433.00	0.03	a)

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US609207AT22	2.7500 % MDLZ 2 3/4 04/13/30	500	0	0	500 USD	86.63%	433'133.50	0.03	a)
US609207AU94	1.5000 % MDLZ 1 1/2 05/04/25	500	0	0	500 USD	93.54%	467'679.00	0.03	a)
US609207AW50	2.6250 % MDLZ 2 5/8 09/04/50	0	320	0	320 USD	61.92%	198'146.88	0.01	a)
US609207AY17	1.8750 % MDLZ 1 7/8 10/15/32	300	0	0	300 USD	76.83%	230'475.60	0.02	a)
US615369AC97	4.8750 % MCO 4 7/8 02/15/24	400	0	160	240 USD	100.00%	240'000.00	0.02	a)
US615369AE53	5.2500 % MCO 5 1/4 07/15/44	500	0	0	500 USD	95.06%	475'298.00	0.03	a)
US615369AM79	3.2500 % MCO 3 1/4 01/15/28	200	0	0	200 USD	93.10%	186'203.80	0.01	a)
US615369AS40	3.7500 % MCO 3 3/4 03/24/25	200	0	0	200 USD	97.39%	194'780.20	0.01	a)
US615369AY18	3.7500 % MCO 3 3/4 02/25/52	500	0	0	500 USD	76.30%	381'476.00	0.03	a)
US615369AZ82	4.2500 % MCO 4 1/4 08/08/32	200	0	0	200 USD	93.98%	187'956.80	0.01	a)
US61690U7U83	5.4790 % MS 5.479 07/16/25	0	340	0	340 USD	100.03%	340'086.70	0.02	a)
US6174467X10	5.0000 % MS 5 11/24/25	1'100	0	0	1'100 USD	98.46%	1'083'006.10	0.08	a)
US6174467Y92	4.3500 % MS 4.35 09/08/26 GMTN	600	0	0	600 USD	96.25%	577'497.60	0.04	a)
US6174468C63	4.0000 % MS 4 07/23/25 GMTN	2'000	0	0	2'000 USD	96.77%	1'935'460.00	0.14	a)
US6174468G77	4.4310 % MS 4.431 01/23/30 GMTN	1'000	0	0	1'000 USD	94.83%	948'261.00	0.07	a)
US6174468J17	2.7200 % MS 2.72 07/22/25 MTN	750	0	750	0 USD	0.00%	0.00	0.00	
US6174468L62	2.6990 % MS 2.699 01/22/31 GMTN	1'000	0	0	1'000 USD	84.04%	840'377.00	0.06	a)
US6174468N29	5.5970 % MS 5.597 03/24/51 GMTN	700	0	0	700 USD	99.96%	699'734.00	0.05	a)
US6174468P76	3.6220 % MS 3.622 04/01/31 MTN	1'500	0	0	1'500 USD	88.46%	1'326'889.50	0.09	a)
US6174468Q59	2.1880 % MS 2.188 04/28/26	500	0	0	500 USD	94.16%	470'809.50	0.03	a)
US6174468R33	0.8640 % MS 0.864 10/21/25 I	1'100	0	0	1'100 USD	94.29%	1'037'186.70	0.07	a)
US6174468U61	1.7940 % MS 1.794 02/13/32 MTN	1'500	0	0	1'500 USD	77.02%	1'155'352.50	0.08	a)
US6174468Y83	2.8020 % MS 2.802 01/25/52 MTN	800	0	0	800 USD	63.07%	504'528.80	0.04	a)
US617446HD43	7.2500 % MS 7 1/4 04/01/32	910	0	0	910 USD	113.79%	1'035'509.02	0.07	a)
US61744YAK47	3.5910 % MS 3.591 07/22/28	500	0	0	500 USD	92.57%	462'834.00	0.03	a)
US61744YAL20	3.9710 % MS 3.971 07/22/38	0	500	0	500 USD	83.35%	416'726.50	0.03	a)
US61744YAP34	3.7720 % MS 3.772 01/24/29 GMTN	1'000	0	0	1'000 USD	92.69%	926'905.00	0.07	a)
US61744YAR99	4.4570 % MS 4.457 04/22/39	0	200	0	200 USD	87.95%	175'901.40	0.01	a)
US61746BCY02	6.2500 % MS 6 1/4 08/09/26 MTN	850	0	0	850 USD	102.22%	868'839.40	0.06	a)
US61746BDQ68	3.8750 % MS 3 7/8 04/29/24 F	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US61746BDZ67	3.8750 % MS 3 7/8 01/27/26 GMTN	950	0	0	950 USD	96.22%	914'051.05	0.06	a)
US61746BEF94	3.6250 % MS 3 5/8 01/20/27	750	0	0	750 USD	94.53%	708'983.25	0.05	a)
US61746BEG77	4.3750 % MS 4 3/8 01/22/47	500	0	0	500 USD	85.41%	427'068.00	0.03	a)
US61747YDU64	4.1000 % MS 4.1 05/22/23 MTN	2'000	0	2'000	0 USD	0.00%	0.00	0.00	
US61747YDY86	4.3000 % MS 4.3 01/27/45	400	200	0	600 USD	84.65%	507'886.80	0.04	a)
US61747YEC57	1.5120 % MS 1.512 07/20/27 GMTN	1'000	0	0	1'000 USD	88.43%	884'271.00	0.06	a)
US61747YED31	2.2390 % MS 2.239 07/21/32 GMTN	1'000	0	0	1'000 USD	78.35%	783'494.00	0.06	a)
US61747YEF88	2.4840 % MS 2.484 09/16/36	0	500	0	500 USD	75.50%	377'489.50	0.03	a)
US61747YEH45	2.5110 % MS 2.511 10/20/32 MTN	500	0	0	500 USD	79.39%	396'946.00	0.03	a)
US61747YEK73	2.4750 % MS 2.475 01/21/28	500	0	0	500 USD	90.25%	451'251.00	0.03	a)
US61747YEL56	2.9430 % MS 2.943 01/21/33	1'000	0	0	1'000 USD	81.64%	816'409.00	0.06	a)
US61747YEQ44	3.6200 % MS 3.62 04/17/25	500	0	500	0 USD	0.00%	0.00	0.00	
US61747YER27	4.2100 % MS 4.21 04/20/28	500	0	0	500 USD	95.48%	477'385.50	0.03	a)
US61747YET82	4.6790 % MS 4.679 07/17/26	700	0	0	700 USD	97.93%	685'498.80	0.05	a)
US61747YEU55	4.8890 % MS 4.889 07/20/33	700	0	0	700 USD	94.66%	662'631.90	0.05	a)
US61747YFY77	6.3420 % MS 6.342 10/18/33	500	0	0	500 USD	104.90%	524'517.00	0.04	a)
US61747YFB65	5.9480 % MS 5.948 01/19/38	0	500	0	500 USD	97.19%	485'952.00	0.03	a)
US61747YFD22	5.1640 % MS 5.164 04/20/29 MTN	0	750	0	750 USD	97.60%	731'990.25	0.05	a)
US61747YFE05	5.2500 % MS 5 1/4 04/21/34 MTN	0	900	0	900 USD	97.17%	874'487.70	0.06	a)
US61747YFF79	5.4490 % MS 5.449 07/20/29	0	635	0	635 USD	99.42%	631'339.86	0.04	a)
US61747YFG52	5.4240 % MS 5.424 07/21/34 MTN	0	705	0	705 USD	98.42%	693'848.31	0.05	a)
US617482V925	6.3750 % MS 6 3/8 07/24/42	820	0	0	820 USD	109.16%	895'148.90	0.06	a)
US61761J3R84	3.1250 % MS 3 1/8 07/27/26 MTN	800	0	0	800 USD	93.41%	747'311.20	0.05	a)
US61761JVL06	3.7000 % MS 3.7 10/23/24 GMTN	1'350	500	0	1'850 USD	97.88%	1'810'780.00	0.13	a)
US61761JZN26	3.9500 % MS 3.95 04/23/27	1'150	0	0	1'150 USD	93.92%	1'080'048.95	0.08	a)
US61772BAC72	3.2170 % MS 3.217 04/22/42	750	0	0	750 USD	73.62%	552'155.25	0.04	a)
US61945CAD56	5.4500 % MOS 5.45 11/15/33	250	0	0	250 USD	97.27%	243'170.75	0.02	a)
US61945CAE30	5.6250 % MOS 5 5/8 11/15/43	200	0	0	200 USD	92.13%	184'257.80	0.01	a)
US61945CAG87	4.0500 % MOS 4.05 11/15/27	200	0	0	200 USD	95.34%	190'671.80	0.01	a)
US620076BL24	4.6000 % MSI 4.6 02/23/28	500	0	0	500 USD	97.03%	485'152.00	0.03	a)
US620076BN89	4.6000 % MSI 4.6 05/23/29	1'000	0	0	1'000 USD	97.03%	970'302.00	0.07	a)

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US620076BT59	2.3000 % MSI 2.3 11/15/30	1'000	0	0	1'000 USD	79.78%	797'767.00	0.06	a)
US620076BU23	2.7500 % MSI 2 3/4 05/24/31	200	0	0	200 USD	81.03%	162'069.00	0.01	a)
US628530BC02	5.4000 % VTRS 5.4 11/29/43	350	0	0	350 USD	82.72%	289'525.25	0.02	a)
US628530BK28	4.5500 % VTRS 4.55 04/15/28	400	0	0	400 USD	94.44%	377'762.80	0.03	a)
US62854AAN46	3.9500 % VTRS 3.95 06/15/26	1'000	0	0	1'000 USD	94.55%	945'541.00	0.07	a)
US62854AAP93	5.2500 % VTRS 5 1/4 06/15/46	500	0	0	500 USD	79.11%	395'544.00	0.03	a)
US62947QBA58	4.8750 % NXPI 4 7/8 03/01/24	330	0	0	330 USD	99.33%	327'772.50	0.02	a)
US62947QBC15	5.5500 % NXPI 5.55 12/01/28	150	0	0	150 USD	100.13%	150'201.15	0.01	a)
US62954HAJ77	2.6500 % NXPI 2.65 02/15/32	250	0	0	250 USD	80.03%	200'082.00	0.01	a)
US62954HAN89	3.2500 % NXPI 3 1/4 11/30/51	100	0	0	100 USD	64.23%	64'232.10	0.00	a)
US62954HAU23	3.2500 % NXPI 3 1/4 05/11/41	500	0	0	500 USD	71.10%	355'496.00	0.03	a)
US62954HAV06	4.3000 % NXPI 4.3 06/18/29	280	0	0	280 USD	93.60%	262'089.52	0.02	a)
US62954HAY45	3.4000 % NXPI 3.4 05/01/30	500	0	0	500 USD	87.62%	438'118.50	0.03	a)
US62954HAZ10	3.8750 % NXPI 3 7/8 06/18/26	300	0	0	300 USD	95.60%	286'801.20	0.02	a)
US62954HBA59	2.5000 % NXPI 2 1/2 05/11/31	109	0	0	109 USD	80.65%	87'913.19	0.01	a)
US62954HBB33	5.0000 % NXPI 5 01/15/33	200	200	0	400 USD	94.65%	378'585.60	0.03	a)
US631103AG34	3.8500 % NDAQ 3.85 06/30/26	450	0	0	450 USD	96.08%	432'349.65	0.03	a)
US631103AM02	3.9500 % NDAQ 3.95 03/07/52	500	0	0	500 USD	74.65%	373'235.00	0.03	a)
US63111XAD30	1.6500 % NDAQ 1.65 01/15/31	250	0	0	250 USD	78.20%	195'501.25	0.01	a)
US63111XAH44	5.3500 % NDAQ 5.35 06/28/28	0	400	0	400 USD	100.05%	400'193.60	0.03	a)
US63111XAJ00	5.5500 % NDAQ 5.55 02/15/34	0	350	0	350 USD	99.46%	348'116.30	0.02	a)
US63111XAK72	5.9500 % NDAQ 5.95 08/15/53	0	200	0	200 USD	99.35%	198'695.60	0.01	a)
US63111XAL55	6.1000 % NDAQ 6.1 06/28/63	0	200	0	200 USD	98.89%	197'788.60	0.01	a)
US63253QAD60	5.2000 % NAB 5.2 05/13/25	0	250	0	250 USD	99.65%	249'113.50	0.02	a)
US63253QAE44	4.9000 % NAB 4.9 06/13/28	0	250	0	250 USD	98.40%	246'001.25	0.02	a)
US63254AAP30	3.3750 % NAB 3 3/8 01/14/26	1'450	0	0	1'450 USD	95.94%	1'391'166.25	0.10	a)
US63254AAS78	2.5000 % NAB 2 1/2 07/12/26 BKNT	300	0	0	300 USD	92.98%	278'938.50	0.02	a)
US63254ABE73	3.9050 % NAB 3.905 06/09/27	250	0	0	250 USD	95.62%	239'042.25	0.02	a)
US63254ABG22	5.1320 % NAB 5.132 11/22/24	250	0	0	250 USD	99.58%	248'942.00	0.02	a)
US63307A2S34	3.7500 % NACN 3 3/4 06/09/25	400	0	400	0 USD	0.00%	0.00	0.00	
US636180BQ36	5.5000 % NFG 5 1/2 01/15/26	500	0	0	500 USD	98.93%	494'640.00	0.04	a)
US636180BR19	2.9500 % NFG 2.95 03/01/31	400	0	0	400 USD	80.50%	321'986.00	0.02	a)
US636274AD47	5.6020 % NGGLN 5.602 06/12/28	0	200	0	200 USD	100.01%	200'010.80	0.01	a)
US636274AE20	5.8090 % NGGLN 5.809 06/12/33	0	200	0	200 USD	99.86%	199'722.40	0.01	a)
US637432MS19	4.0230 % NRUC 4.023 11/01/32	1'000	0	0	1'000 USD	90.66%	906'635.00	0.06	a)
US637432ND31	2.8500 % NRUC 2.85 01/27/25	200	0	0	200 USD	96.59%	193'179.20	0.01	a)
US637432NP60	3.4000 % NRUC 3.4 02/07/28	300	0	0	300 USD	93.16%	279'469.20	0.02	a)
US637432NT82	4.3000 % NRUC 4.3 03/15/49	100	100	0	100 USD	80.06%	80'058.40	0.01	a)
US63743HFC16	1.8750 % NRUC 1 7/8 02/07/25 MTN	0	200	0	200 USD	94.97%	189'942.00	0.01	a)
US63743HFO3	4.4500 % NRUC 4.45 03/13/26	0	200	0	200 USD	98.29%	196'577.40	0.01	a)
US639057AH16	6.0160 % NWG 6.016 03/02/34	0	250	0	250 USD	99.43%	248'566.00	0.02	a)
US639057AK45	5.8080 % NWG 5.808 09/13/29	0	300	0	300 USD	98.99%	296'957.70	0.02	a)
US63946BAJ98	4.4500 % CMCSA 4.45 01/15/43	340	0	0	340 USD	87.26%	296'667.34	0.02	a)
US64110DAL82	1.8750 % NTAP 1 7/8 06/22/25	500	0	0	500 USD	93.64%	468'212.50	0.03	a)
US651229AW64	4.7000 % NWL 4.2 04/01/26	500	0	500	0 USD	0.00%	0.00	0.00	
US651229BB19	4.8750 % NWL 4 7/8 06/01/25	200	0	200	0 USD	0.00%	0.00	0.00	
US651229BD74	6.6250 % NWL 6 5/8 09/15/29	200	0	200	0 USD	0.00%	0.00	0.00	
US651639AM86	6.2500 % NEM 6 1/4 10/01/39	260	0	0	260 USD	103.83%	269'950.46	0.02	a)
US651639AP18	4.8750 % NEM 4 7/8 03/15/42	290	0	0	290 USD	89.45%	259'402.10	0.02	a)
US651639AW68	5.8750 % NEM 5 7/8 04/01/35	230	0	0	230 USD	100.65%	231'489.02	0.02	a)
US651639AY25	2.2500 % NEM 2 1/4 10/01/30	500	0	0	500 USD	81.21%	406'054.50	0.03	a)
US651639AZ99	2.6000 % NEM 2.6 07/15/32	200	0	0	200 USD	80.15%	160'302.80	0.01	a)
US65334HAA05	7.8750 % CNOOC 7 7/8 03/15/32	400	0	0	400 USD	117.44%	469'762.80	0.03	a)
US65334HAE27	5.8750 % CNOOC 5 7/8 03/10/35	0	250	0	250 USD	103.14%	257'848.50	0.02	a)
US65334HAG74	6.4000 % CNOOC 6.4 05/15/37	800	0	0	800 USD	107.49%	859'919.20	0.06	a)
US65334HAJ14	7.5000 % CNOOC 7 1/2 07/30/39	0	250	0	250 USD	118.14%	295'351.25	0.02	a)
US65339KBK51	5.6500 % NEE 5.65 05/01/2079	500	0	0	500 USD	92.38%	461'875.00	0.03	a)
US65339KBPP49	6.0510 % NEE 6.051 03/01/25	0	300	0	300 USD	100.27%	300'807.00	0.02	a)
US65339KBR05	2.2500 % NEE 2 1/4 06/01/30	500	0	0	500 USD	82.12%	410'583.50	0.03	a)
US65339KBW99	1.9000 % NEE 1.9 06/15/28	0	500	0	500 USD	85.77%	428'845.50	0.03	a)
US65339KCF57	4.2000 % NEE 4.2 06/20/24	500	0	0	500 USD	98.64%	493'200.00	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US65339KCH14	4.6250 % NEE 4 5/8 07/15/27	500	0	0	500 USD	97.03%	485'130.50	0.03	a)
US65339KCJ79	5.0000 % NEE 5 07/15/32	300	0	0	300 USD	96.21%	288'624.90	0.02	a)
US65339KCM09	4.9000 % NEE 4.9 02/28/28	0	500	0	500 USD	98.29%	491'430.00	0.03	a)
US65339KCN81	5.0000 % NEE 5 02/28/30	0	300	0	300 USD	98.00%	294'014.10	0.02	a)
US65339KCP30	5.0500 % NEE 5.05 02/28/33	0	400	0	400 USD	96.76%	387'043.20	0.03	a)
US65339KCQ13	5.2500 % NEE 5 1/4 02/28/53	0	500	0	500 USD	92.50%	462'477.50	0.03	a)
US654106AD51	3.6250 % NKE 3 5/8 05/01/43	350	0	0	350 USD	83.22%	291'279.10	0.02	a)
US654106AE35	3.8750 % NKE 3 7/8 11/01/45	300	0	0	300 USD	85.31%	255'944.70	0.02	a)
US654106AF00	2.3750 % NKE 2 3/8 11/01/26	700	0	0	700 USD	92.61%	648'289.60	0.05	a)
US654106AG82	3.3750 % NKE 3 3/8 11/01/46	100	0	0	100 USD	77.01%	77'005.70	0.01	a)
US654106AK94	2.8500 % NKE 2.85 03/27/30	500	0	0	500 USD	89.15%	445'751.00	0.03	a)
US654106AL77	3.2500 % NKE 3 1/4 03/27/40	300	0	0	300 USD	80.51%	241'525.20	0.02	a)
US654106AM50	3.3750 % NKE 3 3/8 03/27/50	500	0	0	500 USD	77.24%	386'222.50	0.03	a)
US65473PAK12	0.9500 % NI 0.95 08/15/25	500	0	0	500 USD	91.67%	458'365.00	0.03	a)
US65473PAL94	1.7000 % NI 1.7 02/15/31	500	0	0	500 USD	77.23%	386'154.50	0.03	a)
US65473QBE26	3.4900 % NI 3.49 05/15/27	500	0	0	500 USD	93.77%	468'844.00	0.03	a)
US65473QBF90	4.3750 % NI 4 3/8 05/15/47	550	0	0	550 USD	81.72%	449'471.00	0.03	a)
US65535HAP47	2.6480 % NOMURA 2.648 01/16/25	500	0	0	500 USD	95.42%	477'092.00	0.03	a)
US65535HAQ20	3.1030 % NOMURA 3.103 01/16/30	500	0	0	500 USD	84.49%	422'470.50	0.03	a)
US65535HAR03	1.8510 % NOMURA 1.851 07/16/25	500	0	0	500 USD	92.44%	462'177.00	0.03	a)
US65535HAS85	2.6790 % NOMURA 2.679 07/16/30	500	0	0	500 USD	80.86%	404'318.00	0.03	a)
US65535HAW97	1.6530 % NOMURA 1.653 07/14/26	500	0	0	500 USD	88.69%	443'446.00	0.03	a)
US65535HAY53	2.1720 % NOMURA 2.172 07/14/28	500	0	0	500 USD	84.08%	420'376.50	0.03	a)
US65535HAZ29	2.3290 % NOMURA 2.329 01/22/27	0	200	0	200 USD	88.69%	177'386.60	0.01	a)
US65535HBA68	2.9990 % NOMURA 2.999 01/22/32	500	0	0	500 USD	79.62%	398'099.50	0.03	a)
US65535HBC25	5.6050 % NOMURA 5.605 07/06/29	200	0	0	200 USD	97.89%	195'789.80	0.01	a)
US65535HBF55	5.3860 % NOMURA 5.386 07/06/27	400	0	0	400 USD	97.95%	391'814.80	0.03	a)
US65535HBH12	5.8420 % NOMURA 5.842 01/18/28	0	200	0	200 USD	99.66%	199'320.40	0.01	a)
US65535HBK41	6.1810 % NOMURA 6.181 01/18/33	0	400	0	400 USD	100.80%	403'203.20	0.03	a)
US65535HBM07	6.0700 % NOMURA 6.07 07/12/28	0	250	0	250 USD	100.21%	250'519.50	0.02	a)
US65535HBP38	6.0870 % NOMURA 6.087 07/12/33	0	200	0	200 USD	99.90%	199'792.00	0.01	a)
US665772CR86	2.9000 % XEL 2.9 03/01/50	1'000	0	0	1'000 USD	65.68%	656'816.00	0.05	a)
US665859AT17	3.6500 % NTRS 3.65 08/03/28	200	0	0	200 USD	93.85%	187'690.20	0.01	a)
US665859AW46	4.0000 % NTRS 4 05/10/27	500	0	0	500 USD	96.01%	480'069.50	0.03	a)
US665859AX29	6.1250 % NTRS 6 1/8 11/02/32	500	0	0	500 USD	102.03%	510'171.00	0.04	a)
US66988AAH77	3.1680 % NOVANT 3.168 11/01/51	0	150	0	150 USD	69.01%	103'513.20	0.01	a)
US66989HAG39	3.4000 % NOVNVX 3.4 05/06/24	550	0	550	0 USD	0.00%	0.00	0.00	
US66989HAH12	4.4000 % NOVNVX 4.4 05/06/44	500	0	0	500 USD	92.18%	460'896.50	0.03	a)
US66989HAJ77	3.0000 % NOVNVX 3 11/20/25	520	0	0	520 USD	95.63%	497'296.80	0.04	a)
US66989HAK41	4.0000 % NOVNVX 4 11/20/45	750	0	0	750 USD	85.81%	643'550.25	0.05	a)
US66989HAN89	3.1000 % NOVNVX 3.1 05/17/27	500	0	0	500 USD	94.55%	472'767.00	0.03	a)
US66989HAP38	1.7500 % NOVNVX 1 3/4 02/14/25	200	500	0	700 USD	95.11%	665'786.10	0.05	a)
US66989HAR93	2.2000 % NOVNVX 2.2 08/14/30	3'000	0	0	3'000 USD	85.06%	2'551'734.00	0.18	a)
US66989HAS76	2.7500 % NOVNVX 2 3/4 08/14/50	500	0	0	500 USD	68.24%	341'197.50	0.02	a)
US670346AP04	3.9500 % NUE 3.95 05/01/28	400	0	0	400 USD	95.09%	380'348.80	0.03	a)
US670346AV71	3.1250 % NUE 3 1/8 04/01/32	400	0	0	400 USD	85.19%	340'748.80	0.02	a)
US670346AW54	3.8500 % NUE 3.85 04/01/52	200	0	0	200 USD	74.92%	149'849.60	0.01	a)
US670346AX38	3.9500 % NUE 3.95 05/23/25	200	0	0	200 USD	97.32%	194'637.20	0.01	a)
US67066GAE44	3.2000 % NVDA 3.2 09/16/26	750	0	0	750 USD	95.46%	715'962.00	0.05	a)
US67066GAF19	2.8500 % NVDA 2.85 04/01/30	500	0	0	500 USD	89.75%	448'745.00	0.03	a)
US67066GAG91	3.5000 % NVDA 3 1/2 04/01/40	250	0	0	250 USD	83.11%	207'779.25	0.01	a)
US67066GAH74	3.5000 % NVDA 3 1/2 04/01/50	500	0	0	500 USD	78.78%	393'918.50	0.03	a)
US67066GAJ31	3.7000 % NVDA 3.7 04/01/60	250	0	0	250 USD	78.63%	196'571.25	0.01	a)
US67066GAL86	0.5840 % NVDA 0.584 06/14/24	250	0	250	0 USD	0.00%	0.00	0.00	
US67066GAM69	1.5500 % NVDA 1.55 06/15/28	250	0	0	250 USD	86.83%	217'064.25	0.02	a)
US67066GAN43	2.0000 % NVDA 2 06/15/31	250	0	0	250 USD	82.63%	206'569.50	0.01	a)
US67077MAT53	4.2000 % NTRCN 4.2 04/01/29	500	0	0	500 USD	93.99%	469'932.50	0.03	a)
US67077MAX65	3.9500 % NTRCN 3.95 05/13/50	500	0	0	500 USD	74.96%	374'800.50	0.03	a)
US67077MBA53	4.9000 % NTRCN 4.9 03/27/28	0	200	0	200 USD	97.71%	195'422.80	0.01	a)
US67077MBB37	5.8000 % NTRCN 5.8 03/27/53	0	200	0	200 USD	97.22%	194'440.00	0.01	a)
US67078AAF03	5.6500 % NVT 5.65 05/15/33	0	150	0	150 USD	96.61%	144'921.30	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US674599DC69	5.5500 % OXY 5.55 03/15/26	0	500	0	500 USD	99.13%	495'625.00	0.04	a)
US674599DD43	7.5000 % OXY 7 1/2 05/01/31	0	300	0	300 USD	108.50%	325'500.00	0.02	a)
US674599DF90	6.4500 % OXY 6.45 09/15/36	0	600	0	600 USD	102.13%	612'750.00	0.04	a)
US674599DJ13	6.2000 % OXY 6.2 03/15/40	0	450	0	450 USD	98.75%	444'375.00	0.03	a)
US674599DL68	6.6000 % OXY 6.6 03/15/46	0	250	0	250 USD	102.38%	255'937.50	0.02	a)
US674599EA94	8.8750 % OXY 8 7/8 07/15/30	0	400	0	400 USD	114.63%	458'500.00	0.03	a)
US674599EB77	5.8750 % OXY 5 7/8 09/01/25	0	250	0	250 USD	99.63%	249'062.50	0.02	a)
US674599ED34	6.6250 % OXY 6 5/8 09/01/30	0	500	0	500 USD	103.25%	516'250.00	0.04	a)
US674599EF81	6.1250 % OXY 6 1/8 01/01/31	0	400	0	400 USD	101.00%	404'000.00	0.03	a)
US680223AK06	3.8750 % ORI 3 7/8 08/26/26	200	0	200	0 USD	0.00%	0.00	0.00	
US681919BC93	4.2000 % OMC 4.2 06/01/30	500	0	0	500 USD	92.33%	461'644.50	0.03	a)
US681936BK50	4.7500 % OHI 4 3/4 01/15/28	400	0	0	400 USD	94.09%	376'351.60	0.03	a)
US681936BM17	3.3750 % OHI 3 3/8 02/01/31	500	0	0	500 USD	80.20%	401'020.50	0.03	a)
US68217FAA03	3.6000 % OMC 3.6 04/15/26	500	0	0	500 USD	95.72%	478'578.50	0.03	a)
US68233JBR41	3.1000 % ONCRTX 3.1 09/15/49	500	0	0	500 USD	68.06%	340'288.50	0.02	a)
US682680AS26	4.0000 % OKE 4 07/13/27	200	0	0	200 USD	94.52%	189'046.80	0.01	a)
US682680AT09	4.9500 % OKE 4.95 07/13/47	1'000	0	0	1'000 USD	81.56%	815'641.00	0.06	a)
US682680AU71	4.5500 % OKE 4.55 07/15/28	500	0	0	500 USD	95.22%	476'102.50	0.03	a)
US682680BB81	3.1000 % OKE 3.1 03/15/30	500	0	0	500 USD	85.61%	428'046.00	0.03	a)
US682680BE21	6.3500 % OKE 6.35 01/15/31	300	0	0	300 USD	102.07%	306'210.30	0.02	a)
US682680NAG88	6.1250 % OKE 6 1/8 02/01/41	300	0	0	300 USD	96.09%	288'270.60	0.02	a)
US682680NAP87	4.9000 % OKE 4.9 03/15/25	150	0	0	150 USD	98.40%	147'599.85	0.01	a)
US685218AB52	5.5000 % ORAFP 5 1/2 02/06/44	400	0	0	400 USD	97.31%	389'224.40	0.03	a)
US686330AJ06	3.7000 % ORIX 3.7 07/18/27	500	0	0	500 USD	94.20%	471'009.50	0.03	a)
US686330AK78	3.2500 % ORIX 3 1/4 12/04/24	300	0	0	300 USD	96.52%	289'547.70	0.02	a)
US686330AR22	5.2000 % ORIX 5.2 09/13/32	300	0	0	300 USD	98.82%	296'461.50	0.02	a)
US68902VAH06	2.0560 % OTIS 2.056 04/05/25	500	0	0	500 USD	94.79%	473'934.50	0.03	a)
US68902VAJ61	2.2930 % OTIS 2.293 04/05/27	0	150	0	150 USD	90.76%	136'142.70	0.01	a)
US68902VAK35	2.5650 % OTIS 2.565 02/15/30	500	0	0	500 USD	85.57%	427'855.00	0.03	a)
US68902VAL18	3.1120 % OTIS 3.112 02/15/40	0	200	0	200 USD	75.14%	150'282.00	0.01	a)
US68902VAM90	3.3620 % OTIS 3.362 02/15/50	0	200	0	200 USD	72.14%	144'272.20	0.01	a)
US690742AG60	4.3000 % OC 4.3 07/15/47	200	0	0	200 USD	79.97%	159'935.40	0.01	a)
US69120VAR24	7.9500 % OCINCC 7.95 06/13/28	0	250	0	250 USD	100.29%	250'719.25	0.02	a)
US69121KAC80	3.7500 % OBDC 3 3/4 07/22/25	400	0	0	400 USD	93.47%	373'898.80	0.03	a)
US69121KAE47	3.4000 % OBDC 3.4 07/15/26	500	0	0	500 USD	89.96%	449'810.50	0.03	a)
US69121KAG94	2.8750 % OBDC 2 7/8 06/11/28	200	0	0	200 USD	82.37%	164'735.60	0.01	a)
US693304BF31	4.9000 % EXC 4.9 06/15/33	0	150	0	150 USD	98.07%	147'110.10	0.01	a)
US693475AP09	3.9000 % PNC 3.9 04/29/24	400	0	400	0 USD	0.00%	0.00	0.00	
US693475AT21	3.1500 % PNC 3.15 05/19/27	500	0	0	500 USD	92.62%	463'114.50	0.03	a)
US693475AW59	3.4500 % PNC 3.45 04/23/29	250	0	0	250 USD	90.29%	225'713.50	0.02	a)
US693475AY16	2.2000 % PNC 2.2 11/01/24	400	0	0	400 USD	96.04%	384'150.00	0.03	a)
US693475AZ80	2.5500 % PNC 2.55 01/22/30	400	0	0	400 USD	83.75%	335'007.20	0.02	a)
US693475BA21	2.3070 % PNC 2.307 04/23/32	400	0	0	400 USD	80.54%	322'152.00	0.02	a)
US693475BE43	4.6260 % PNC 4.626 06/06/33	200	0	0	200 USD	90.56%	181'126.00	0.01	a)
US693475BJ30	6.0370 % PNC 6.037 10/28/33	500	0	0	500 USD	101.16%	505'801.50	0.04	a)
US693475BK03	5.3540 % PNC 5.354 12/02/28	700	0	0	700 USD	98.25%	687'773.80	0.05	a)
US693475BL85	4.7580 % PNC 4.758 01/26/27	0	500	0	500 USD	98.15%	490'736.00	0.03	a)
US693475BM68	5.0680 % PNC 5.068 01/24/34	300	150	0	450 USD	94.69%	426'088.80	0.03	a)
US693475BQ72	5.8120 % PNC 5.812 06/12/26	0	400	0	400 USD	99.99%	399'963.60	0.03	a)
US693475BR55	5.5820 % PNC 5.582 06/12/29	0	650	0	650 USD	99.15%	644'487.35	0.05	a)
US69349LAQ14	4.2000 % PNC 4.2 11/01/25 BKNT	500	0	0	500 USD	96.66%	483'298.50	0.03	a)
US693506BP19	3.7500 % PPG 3 3/4 03/15/28	500	0	0	500 USD	94.22%	471'100.00	0.03	a)
US69351UBB89	5.2500 % PPL 5 1/4 05/15/53	0	400	0	400 USD	96.78%	387'123.20	0.03	a)
US69352PAL76	3.1000 % PPL 3.1 05/15/26	400	0	0	400 USD	94.40%	377'617.20	0.03	a)
US69353REF10	3.3000 % PNC 3.3 10/30/24 BKNT	500	0	0	500 USD	97.00%	485'012.50	0.03	a)
US69353REK05	2.9500 % PNC 2.95 02/23/25 BKNT	250	0	0	250 USD	95.81%	239'537.00	0.02	a)
US694308HP52	2.9500 % PCG 2.95 03/01/26	0	200	0	200 USD	92.28%	184'561.80	0.01	a)
US694308HY69	3.9500 % PCG 3.95 12/01/47	1'000	0	0	1'000 USD	66.16%	661'634.00	0.05	a)
US694308JF52	2.1000 % PCG 2.1 08/01/27	250	0	0	250 USD	86.44%	216'108.75	0.02	a)
US694308JG36	2.5000 % PCG 2 1/2 02/01/31	1'000	0	0	1'000 USD	77.81%	778'128.00	0.06	a)
US694308JH19	3.3000 % PCG 3.3 08/01/40	1'000	0	0	1'000 USD	66.80%	668'026.00	0.05	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US694308JJ74	3.5000 % PCG 3 1/2 08/01/50	500	0	0	500 USD	63.07%	315'363.00	0.02	a)
US694308JK48	3.7500 % PCG 3 3/4 07/01/28	200	200	0	200 USD	89.75%	179'494.20	0.01	a)
US694308JL21	3.4500 % PCG 3.45 07/01/25	250	0	0	250 USD	94.93%	237'313.75	0.02	a)
US694308JM04	4.5500 % PCG 4.55 07/01/30	1'000	0	0	1'000 USD	89.73%	897'322.00	0.06	a)
US694308JN86	4.9500 % PCG 4.95 07/01/50	1'000	0	0	1'000 USD	77.07%	770'692.00	0.05	a)
US694308JT56	3.2500 % PCG 3 1/4 06/01/31	250	0	0	250 USD	80.97%	202'419.75	0.01	a)
US694308JW85	3.0000 % PCG 3 06/15/28	0	400	0	400 USD	86.63%	346'525.60	0.02	a)
US694308KD85	5.2500 % PCG 5 1/4 03/01/52	250	0	0	250 USD	79.19%	197'985.50	0.01	a)
US694308KH99	6.7500 % PCG 6 3/4 01/15/53	0	400	0	400 USD	96.82%	387'296.80	0.03	a)
US694308KJ55	6.1500 % PCG 6.15 01/15/33	0	250	0	250 USD	97.11%	242'778.50	0.02	a)
US694308KK29	6.7000 % PCG 6.7 04/01/53	0	200	0	200 USD	96.73%	193'466.40	0.01	a)
US694308KL02	6.1000 % PCG 6.1 01/15/29	0	200	0	200 USD	98.81%	197'610.60	0.01	a)
US694308KM84	6.4000 % PCG 6.4 06/15/33	0	300	0	300 USD	98.45%	295'351.50	0.02	a)
US695156AT63	3.4000 % PKG 3.4 12/15/27	200	0	0	200 USD	93.21%	186'428.20	0.01	a)
US695156AU37	3.0000 % PKG 3 12/15/29	500	0	0	500 USD	87.22%	436'105.50	0.03	a)
US701094AN45	3.2500 % PH 3 1/4 06/14/29	500	0	0	500 USD	90.46%	452'297.00	0.03	a)
US701094AP92	4.0000 % PH 4 06/14/49	0	200	0	200 USD	80.91%	161'815.60	0.01	a)
US701094AQ75	3.6500 % PH 3.65 06/15/24	400	0	0	400 USD	98.32%	393'276.00	0.03	a)
US701094AR58	4.2500 % PH 4 1/4 09/15/27	500	0	0	500 USD	97.25%	486'255.00	0.03	a)
US701094AS32	4.5000 % PH 4 1/2 09/15/29	200	100	0	300 USD	96.63%	289'902.90	0.02	a)
US701094AL96	3.3000 % PH 3.3 11/21/24 MTN	200	0	0	200 USD	97.03%	194'053.40	0.01	a)
US701094AM79	4.2000 % PH 4.2 11/21/34 MTN	0	200	0	200 USD	90.25%	180'499.40	0.01	a)
US701094AN52	4.4500 % PH 4.45 11/21/44 MTN	400	0	0	400 USD	86.20%	344'794.80	0.02	a)
US70213BAB71	3.7000 % PRE 3.7 07/02/29	200	0	0	200 USD	90.47%	180'935.20	0.01	a)
US70450YAC75	2.4000 % PYPL 2.4 10/01/24	500	0	0	500 USD	96.71%	483'557.00	0.03	a)
US70450YAD58	2.6500 % PYPL 2.65 10/01/26	500	0	0	500 USD	93.05%	465'247.00	0.03	a)
US70450YAG89	1.6500 % PYPL 1.65 06/01/25	500	0	0	500 USD	93.64%	468'213.50	0.03	a)
US70450YAH62	2.3000 % PYPL 2.3 06/01/30	500	0	0	500 USD	84.13%	420'648.50	0.03	a)
US70450YAJ29	3.2500 % PYPL 3 1/4 06/01/50	500	0	0	500 USD	70.80%	354'018.50	0.03	a)
US70450YAL74	4.4000 % PYPL 4.4 06/01/32	200	0	0	200 USD	95.35%	190'699.00	0.01	a)
US70450YAM57	5.0500 % PYPL 5.05 06/01/52	350	0	0	350 USD	96.31%	337'069.25	0.02	a)
US713448CT37	2.7500 % PEP 2 3/4 04/30/25	250	0	0	250 USD	96.19%	240'479.50	0.02	a)
US713448CY22	3.5000 % PEP 3 1/2 07/17/25	500	0	0	500 USD	97.23%	486'166.50	0.03	a)
US713448DF24	2.8500 % PEP 2.85 02/24/26	500	0	0	500 USD	95.22%	476'102.50	0.03	a)
US713448DN57	2.3750 % PEP 2 3/8 10/06/26	750	0	0	750 USD	93.58%	701'841.75	0.05	a)
US713448DP06	3.4500 % PEP 3.45 10/06/46	800	0	0	800 USD	79.07%	632'572.80	0.04	a)
US713448DY13	3.0000 % PEP 3 10/15/27	500	0	0	500 USD	93.85%	469'265.00	0.03	a)
US713448EQ79	2.2500 % PEP 2 1/4 03/19/25	500	0	0	500 USD	95.68%	478'403.00	0.03	a)
US713448EU81	3.6250 % PEP 3 5/8 03/19/50	500	0	0	500 USD	80.43%	402'127.50	0.03	a)
US713448EZ78	1.6250 % PEP 1 5/8 05/01/30	500	0	0	500 USD	82.35%	411'773.50	0.03	a)
US713448FA19	1.4000 % PEP 1.4 02/25/31	1'000	0	0	1'000 USD	79.56%	795'621.00	0.06	a)
US713448FL73	3.6000 % PEP 3.6 02/18/28	400	0	0	400 USD	95.67%	382'688.40	0.03	a)
US713448FM56	3.9000 % PEP 3.9 07/18/32	500	0	0	500 USD	94.76%	473'798.50	0.03	a)
US713448FS27	4.4500 % PEP 4.45 02/15/33	0	200	0	200 USD	99.24%	198'489.40	0.01	a)
US713448FT00	4.6500 % PEP 4.65 02/15/53	0	450	0	450 USD	95.47%	429'596.55	0.03	a)
US714046AM14	1.9000 % RVTY 1.9 09/15/28	500	0	0	500 USD	84.89%	424'473.00	0.03	a)
US714046AN96	2.2500 % RVTY 2 1/4 09/15/31	200	0	0	200 USD	78.96%	157'913.40	0.01	a)
US71644EAJ10	6.8000 % SUCN 6.8 05/15/38	500	0	0	500 USD	103.98%	519'915.00	0.04	a)
US716973AB84	4.4500 % PFE 4.45 05/19/26	0	500	0	500 USD	98.35%	491'726.50	0.03	a)
US716973AC67	4.4500 % PFE 4.45 05/19/28	0	1'000	0	1'000 USD	97.72%	977'190.00	0.07	a)
US716973AD41	4.6500 % PFE 4.65 05/19/30	0	700	0	700 USD	98.26%	687'840.30	0.05	a)
US716973AE24	4.7500 % PFE 4 3/4 05/19/33	0	1'650	0	1'650 USD	98.42%	1'623'890.40	0.11	a)
US716973AF98	5.1100 % PFE 5.11 05/19/43	0	800	0	800 USD	97.27%	778'152.80	0.06	a)
US716973AG71	5.3000 % PFE 5.3 05/19/53	0	1'650	0	1'650 USD	99.63%	1'643'937.90	0.12	a)
US716973AH54	5.3400 % PFE 5.34 05/19/63	0	1'100	0	1'100 USD	98.46%	1'083'106.20	0.08	a)
US717081CY74	7.2000 % PFE 7.2 03/15/39	520	0	0	520 USD	119.72%	622'568.44	0.04	a)
US717081DK61	4.4000 % PFE 4.4 05/15/44	520	0	0	520 USD	91.05%	473'462.08	0.03	a)
US717081DM28	3.4000 % PFE 3.4 05/15/24	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US717081DV27	2.7500 % PFE 2 3/4 06/03/26	850	0	0	850 USD	94.46%	802'946.55	0.06	a)
US717081EA70	3.0000 % PFE 3 12/15/26	650	0	0	650 USD	94.77%	615'973.80	0.04	a)
US717081ED10	4.1250 % PFE 4 1/8 12/15/46	450	0	0	450 USD	86.53%	389'393.10	0.03	a)

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US717081EJ89	4.1000 % PFE 4.1 09/15/38	1'000	0	0	1'000 USD	89.13%	891'268.00	0.06	a)
US717081EK52	4.2000 % PFE 4.2 09/15/48	500	0	0	500 USD	88.09%	440'427.50	0.03	a)
US717081ET61	3.4500 % PFE 3.45 03/15/29	500	0	0	500 USD	93.55%	467'730.50	0.03	a)
US717081EW90	2.6250 % PFE 2 5/8 04/01/30	500	0	0	500 USD	87.84%	439'193.00	0.03	a)
US717081EX73	0.8000 % PFE 0.8 05/28/25	2'000	0	0	2'000 USD	92.78%	1'855'528.00	0.13	a)
US717081EZ22	2.5500 % PFE 2.55 05/28/40	500	0	0	500 USD	71.08%	355'424.00	0.03	a)
US718546AH74	5.8750 % PSX 5 7/8 05/01/42	650	0	0	650 USD	101.45%	659'456.85	0.05	a)
US718546AK04	4.6500 % PSX 4.65 11/15/34	700	0	0	700 USD	93.33%	653'286.20	0.05	a)
US718546AL86	4.8750 % PSX 4 7/8 11/15/44	400	0	0	400 USD	89.79%	359'147.60	0.03	a)
US718546AV68	3.8500 % PSX 3.85 04/09/25	500	0	0	500 USD	97.31%	486'526.00	0.03	a)
US718546AW42	2.1500 % PSX 2.15 12/15/30	250	0	0	250 USD	80.88%	202'188.25	0.01	a)
US718546AZ72	1.3000 % PSX 1.3 02/15/26	450	0	0	450 USD	90.72%	408'220.20	0.03	a)
US718546BA13	3.3000 % PSX 3.3 03/15/52	750	0	0	750 USD	66.14%	496'068.75	0.04	a)
US72147KAH14	3.5000 % PPC 3 1/2 03/01/32	0	250	0	250 USD	80.38%	200'937.50	0.01	a)
US72147KAJ79	4.2500 % PPC 4 1/4 04/15/31	0	300	0	300 USD	86.25%	258'750.00	0.02	a)
US72147KAK43	6.2500 % PPC 6 1/4 07/01/33	0	290	0	290 USD	99.25%	287'825.00	0.02	a)
US723787AQ06	1.9000 % PXD 1.9 08/15/30	300	0	0	300 USD	80.48%	241'436.40	0.02	a)
US723787AR88	2.1500 % PXD 2.15 01/15/31	250	0	0	250 USD	81.06%	202'646.50	0.01	a)
US723787AT45	1.1250 % PXD 1 1/8 01/15/26	250	0	0	250 USD	90.59%	226'475.00	0.02	a)
US72650RBE18	4.7000 % PAA 4.7 06/15/44	250	0	0	250 USD	77.70%	194'247.50	0.01	a)
US72650RBF82	3.6000 % PAA 3.6 11/01/24	250	0	0	250 USD	97.40%	243'500.25	0.02	a)
US72650RBH49	4.9000 % PAA 4.9 02/15/45	500	0	0	500 USD	79.23%	396'156.00	0.03	a)
US72650RBJ05	4.6500 % PAA 4.65 10/15/25	370	0	0	370 USD	97.60%	361'120.74	0.03	a)
US72650RBL50	4.5000 % PAA 4 1/2 12/15/26	500	0	0	500 USD	96.74%	483'716.00	0.03	a)
US72650RBN17	3.8000 % PAA 3.8 09/15/30	250	0	0	250 USD	88.33%	220'835.50	0.02	a)
US740816AN32	3.3000 % HARVRD 3.3 07/15/56	400	0	0	400 USD	72.40%	289'591.60	0.02	a)
US740816AP89	2.5170 % HARVRD 2.517 10/15/50	200	0	0	200 USD	64.81%	129'616.60	0.01	a)
US740816AQ62	3.7450 % HARVRD 3.745 11/15/52	0	150	0	150 USD	81.51%	122'262.90	0.01	a)
US741503AW60	3.6500 % BKNG 3.65 03/15/25	500	0	0	500 USD	97.51%	487'544.50	0.03	a)
US741503BC97	3.5500 % BKNG 3.55 03/15/28	500	0	0	500 USD	94.20%	470'982.50	0.03	a)
US74251VAS16	2.1250 % PFG 2 1/8 06/15/30	500	0	0	500 USD	81.15%	405'764.50	0.03	a)
US74256MEQ69	1.2500 % PFG 1 1/4 08/16/26 REGS	500	0	0	500 USD	87.90%	439'490.00	0.03	a)
US742718EP07	2.7000 % PG 2.7 02/02/26	200	0	0	200 USD	95.23%	190'467.60	0.01	a)
US742718ER62	2.4500 % PG 2.45 11/03/26	200	0	0	200 USD	93.58%	187'157.20	0.01	a)
US742718EV74	2.8500 % PG 2.85 08/11/27	500	0	0	500 USD	93.68%	468'391.50	0.03	a)
US742718FH71	3.0000 % PG 3 03/25/30	1'000	0	0	1'000 USD	91.14%	911'382.00	0.06	a)
US742718FJ38	3.5500 % PG 3.55 03/25/40	1'000	0	0	1'000 USD	85.90%	859'000.00	0.06	a)
US742718FL83	0.5500 % PG 0.55 10/29/25	0	250	0	250 USD	91.07%	227'667.00	0.02	a)
US742718FV65	1.9000 % PG 1.9 02/01/27	0	250	0	250 USD	91.45%	228'616.75	0.02	a)
US742718GA10	4.0500 % PG 4.05 01/26/33	0	250	0	250 USD	96.77%	241'920.50	0.02	a)
US743263AE50	7.7500 % DUK 7 3/4 03/01/31	500	0	0	500 USD	111.96%	559'801.50	0.04	a)
US743315AR46	2.4500 % PGR 2.45 01/15/27	1'000	340	0	1'340 USD	92.17%	1'235'028.42	0.09	a)
US743315AZ61	3.0000 % PGR 3 03/15/32	200	0	0	200 USD	86.60%	173'191.40	0.01	a)
US743315BA02	3.7000 % PGR 3.7 03/15/52	400	0	0	400 USD	76.34%	305'359.20	0.02	a)
US74340XBN03	2.1250 % PLD 2 1/8 04/15/27	0	150	0	150 USD	89.89%	134'833.80	0.01	a)
US74340XBQ34	2.1250 % PLD 2 1/8 10/15/50	400	0	0	400 USD	53.86%	215'422.80	0.02	a)
US74340XBR17	1.2500 % PLD 1 1/4 10/15/30	500	0	0	500 USD	76.69%	383'474.50	0.03	a)
US74340XBT72	4.6250 % PLD 4 5/8 01/15/33	0	250	0	250 USD	95.73%	239'320.50	0.02	a)
US74340XCF69	5.2500 % PLD 5 1/4 06/15/53	0	250	0	250 USD	94.97%	237'421.50	0.02	a)
US74340XCG43	4.8750 % PLD 4 7/8 06/15/28	0	210	0	210 USD	98.82%	207'528.09	0.01	a)
US74340XCH26	5.1250 % PLD 5 1/8 01/15/34	0	350	0	350 USD	97.45%	341'078.15	0.02	a)
US743820AA01	2.5320 % PSJHOG 2.532 10/01/29 19A	200	0	0	200 USD	85.01%	170'011.80	0.01	a)
US743820AB83	2.7000 % PSJHOG 2.7 10/01/51 21A	0	120	0	120 USD	58.33%	69'991.92	0.00	a)
US743820AC66	5.4030 % PSJHOG 5.403 10/01/33	0	150	0	150 USD	98.58%	147'867.75	0.01	a)
US744320BA94	3.9350 % PRU 3.935 12/07/49	500	0	0	500 USD	76.95%	384'765.50	0.03	a)
US744320BH48	3.7000 % PRU 3.7 10/01/50	1'500	0	0	1'500 USD	84.45%	1'266'714.00	0.09	a)
US744320BJ04	5.1250 % PRU 5 1/8 03/01/52	500	0	0	500 USD	89.25%	446'261.00	0.03	a)
US744320QAQ82	5.7000 % PRU 5.7 12/14/36 MTN	260	0	0	260 USD	101.80%	264'690.92	0.02	a)
US744320QCA13	4.6000 % PRU 4.6 05/15/44 MTN	500	0	0	500 USD	87.81%	439'042.00	0.03	a)
US744320QCF00	3.7000 % PRU 3.7 03/13/51 MTN	0	500	0	500 USD	74.16%	370'801.50	0.03	a)
US744320QCH65	1.5000 % PRU 1 1/2 03/10/26 MTN	500	0	0	500 USD	91.60%	457'979.00	0.03	a)

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US744330AA93	3.1250 % PRUFIN 3 1/8 04/14/30	0	500	0	500	USD	88.20%	440'994.50	0.03	a)
US74435KAA34	3.1250 % PRUFIN 3 1/8 04/14/30	500	0	500	0	USD	0.00%	0.00	0.00	
US744448CG45	3.6000 % XEL 3.6 09/15/42	650	0	0	650	USD	75.56%	491'149.10	0.03	a)
US74456QBQ82	3.8000 % PEG 3.8 03/01/46 MTN	500	0	0	500	USD	78.49%	392'430.50	0.03	a)
US744573AV86	5.8500 % PEG 5.85 11/15/27	400	0	0	400	USD	101.90%	407'582.40	0.03	a)
US74460DAC39	3.0940 % PSA 3.094 09/15/27	500	0	0	500	USD	93.15%	465'756.50	0.03	a)
US74460DAJ81	2.2500 % PSA 2 1/4 11/09/31	500	0	0	500	USD	80.45%	402'260.50	0.03	a)
US74460WAD92	1.8500 % PSA 1.85 05/01/28	200	0	0	200	USD	86.76%	173'517.00	0.01	a)
US74460WAE75	2.3000 % PSA 2.3 05/01/31	250	0	0	250	USD	82.07%	205'165.75	0.01	a)
US74460WAF41	5.1250 % PSA 5 1/8 01/15/29	0	140	0	140	USD	99.67%	139'541.50	0.01	a)
US74460WAG24	5.1000 % PSA 5.1 08/01/33	0	200	0	200	USD	99.14%	198'284.80	0.01	a)
US74460WAH07	5.3500 % PSA 5.35 08/01/53	0	170	0	170	USD	97.36%	165'510.13	0.01	a)
US74736KAH41	4.3750 % QRVO 4 3/8 10/15/29	300	0	0	300	USD	90.25%	270'750.00	0.02	a)
US747525AJ27	4.6500 % QCOM 4.65 05/20/35	500	0	0	500	USD	97.71%	488'542.50	0.03	a)
US747525AK99	4.8000 % QCOM 4.8 05/20/45	500	0	0	500	USD	93.69%	468'466.50	0.03	a)
US747525AU71	3.2500 % QCOM 3 1/4 05/20/27	500	0	0	500	USD	94.40%	471'999.50	0.03	a)
US747525AV54	4.3000 % QCOM 4.3 05/20/47	500	0	0	500	USD	86.79%	433'930.50	0.03	a)
US747525BK80	2.1500 % QCOM 2.15 05/20/30	500	0	0	500	USD	85.02%	425'094.00	0.03	a)
US747525BN20	1.3000 % QCOM 1.3 05/20/28	1'052	0	0	1'052	USD	85.17%	896'034.69	0.06	a)
US747525BP77	1.6500 % QCOM 1.65 05/20/32	826	0	0	826	USD	77.61%	641'081.73	0.05	a)
US747525BR34	4.5000 % QCOM 4 1/2 05/20/52	200	0	0	200	USD	86.83%	173'663.60	0.01	a)
US747525BT99	6.0000 % QCOM 6 05/20/53	500	0	0	500	USD	107.44%	537'191.50	0.04	a)
US74762EAF97	2.9000 % PWR 2.9 10/01/30	1'000	0	0	1'000	USD	84.11%	841'123.00	0.06	a)
US74762EAH53	2.3500 % PWR 2.35 01/15/32	500	0	0	500	USD	78.30%	391'482.00	0.03	a)
US74834LAX82	3.5000 % DGX 3 1/2 03/30/25	300	0	0	300	USD	96.78%	290'337.60	0.02	a)
US74834LAZ31	3.4500 % DGX 3.45 06/01/26	500	0	0	500	USD	95.47%	477'344.00	0.03	a)
US74834LBC37	2.8000 % DGX 2.8 06/30/31	500	0	0	500	USD	84.75%	423'744.00	0.03	a)
US74949LAC63	4.0000 % RELLN 4 03/18/29	1'000	0	0	1'000	USD	94.53%	945'315.00	0.07	a)
US75524KNH31	2.2500 % CFG 2 1/4 04/28/25 BKNT	500	0	500	0	USD	0.00%	0.00	0.00	
US756109AT12	4.6500 % O 4.65 03/15/47	200	0	0	200	USD	86.99%	173'980.20	0.01	a)
US756109AU84	3.6500 % O 3.65 01/15/28	500	0	0	500	USD	93.27%	466'353.50	0.03	a)
US756109AV67	3.8750 % O 3 7/8 04/15/25	250	0	0	250	USD	97.13%	242'836.25	0.02	a)
US756109AX24	3.2500 % O 3 1/4 01/15/31	500	0	0	500	USD	86.50%	432'500.00	0.03	a)
US756109BF09	4.8750 % O 4 7/8 06/01/26	500	0	0	500	USD	98.77%	493'859.50	0.03	a)
US756109BK93	3.1000 % O 3.1 12/15/29	0	150	0	150	USD	87.73%	131'591.10	0.01	a)
US756109BL76	2.8500 % O 2.85 12/15/32	500	0	0	500	USD	80.96%	404'805.00	0.03	a)
US758750AC76	6.0500 % RRX 6.05 02/15/26 144A	300	0	0	300	USD	99.53%	298'577.10	0.02	a)
US758750AD59	6.0500 % RRX 6.05 04/15/28 144A	350	0	0	350	USD	98.78%	345'738.75	0.02	a)
US758750AE33	6.3000 % RRX 6.3 02/15/30	300	0	0	300	USD	99.37%	298'107.60	0.02	a)
US758750AF08	6.4000 % RRX 6.4 04/15/33 144A	350	0	0	350	USD	99.05%	346'686.55	0.02	a)
US75884RAV50	3.6000 % REG 3.6 02/01/27	300	0	0	300	USD	93.64%	280'925.40	0.02	a)
US75886FAE79	1.7500 % REGN 1 3/4 09/15/30	500	0	0	500	USD	79.59%	397'943.50	0.03	a)
US75886FAF45	2.8000 % REGN 2.8 09/15/50	750	0	0	750	USD	62.03%	465'250.50	0.03	a)
US7591EPAQ39	2.2500 % RF 2 1/4 05/18/25	500	0	500	0	USD	0.00%	0.00	0.00	
US759351AN90	3.9000 % RGA 3.9 05/15/29	500	0	0	500	USD	91.10%	455'487.50	0.03	a)
US759351AP49	3.1500 % RGA 3.15 06/15/30	500	0	0	500	USD	85.05%	425'262.50	0.03	a)
US75968NAE13	5.7500 % RNR 5 3/4 06/05/33	0	200	0	200	USD	97.28%	194'556.80	0.01	a)
US760759AR19	2.9000 % RSG 2.9 07/01/26	380	0	0	380	USD	94.22%	358'033.72	0.03	a)
US760759AT74	3.9500 % RSG 3.95 05/15/28	300	0	0	300	USD	94.93%	284'775.90	0.02	a)
US760759AU48	2.5000 % RSG 2 1/2 08/15/24	400	0	0	400	USD	96.97%	387'895.60	0.03	a)
US760759BA74	2.3750 % RSG 2 3/8 03/15/33	300	0	0	300	USD	79.47%	238'396.20	0.02	a)
US767201AD89	7.1250 % RIOLN 7 1/8 07/15/28	600	0	0	600	USD	108.98%	653'893.20	0.05	a)
US767201AL06	5.2000 % RIOLN 5.2 11/02/40	100	0	0	100	USD	97.71%	97'714.20	0.01	a)
US76720AAD81	4.7500 % RIOLN 4 3/4 03/22/42	500	0	0	500	USD	92.30%	461'486.00	0.03	a)
US76720AAG13	4.1250 % RIOLN 4 1/8 08/21/42	400	0	0	400	USD	85.01%	340'054.00	0.02	a)
US76720AAP12	5.1250 % RIOLN 5 1/8 03/09/53	0	300	0	300	USD	96.64%	289'925.40	0.02	a)
US775109AZ48	5.4500 % RCICN 5.45 10/01/43	100	0	0	100	USD	89.42%	89'417.00	0.01	a)
US775109BB60	5.0000 % RCICN 5 03/15/44	350	0	0	350	USD	84.97%	297'410.05	0.02	a)
US775109BE00	3.6250 % RCICN 3 5/8 12/15/25	700	0	0	700	USD	95.07%	665'466.20	0.05	a)
US775109BF74	2.9000 % RCICN 2.9 11/15/26	250	0	0	250	USD	91.94%	229'841.75	0.02	a)
US775109BG57	4.3000 % RCICN 4.3 02/15/48	750	0	0	750	USD	74.57%	559'239.00	0.04	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US775109CB51	3.2000 % RCICN 3.2 03/15/27 144A	500	0	500	0 USD	0.00%	0.00	0.00	
US775109CC35	3.8000 % RCICN 3.8 03/15/32 144A	500	0	500	0 USD	0.00%	0.00	0.00	
US775109CD18	4.5500 % RCICN 4.55 03/15/52 144A	500	0	500	0 USD	0.00%	0.00	0.00	
US775109CG49	3.2000 % RCICN 3.2 03/15/27	0	500	0	500 USD	92.37%	461'860.00	0.03	a)
US775109CH22	3.8000 % RCICN 3.8 03/15/32	0	500	0	500 USD	85.48%	427'380.00	0.03	a)
US775109CK50	4.5500 % RCICN 4.55 03/15/52	0	500	0	500 USD	77.40%	386'980.00	0.03	a)
US780082AD52	4.6500 % RY 4.65 01/27/26 GMTN	1'000	0	0	1'000 USD	98.19%	981'924.00	0.07	a)
US780097BA81	4.8000 % NWG 4.8 04/05/26	1'200	0	0	1'200 USD	97.16%	1'165'920.00	0.08	a)
US780097BL47	4.4450 % NWG 4.445 05/08/30	1'000	0	0	1'000 USD	91.64%	916'436.00	0.06	a)
US780097BM20	3.7540 % NWG 3.754 11/01/29	600	0	0	600 USD	94.93%	569'555.40	0.04	a)
US780097BP50	3.0730 % NWG 3.073 05/22/28	600	0	0	600 USD	90.24%	541'440.00	0.04	a)
US78009PEH01	5.0760 % NWG 5.076 01/27/30	600	0	0	600 USD	95.05%	570'328.20	0.04	a)
US78013XZU52	2.5500 % RY 2.55 07/16/24 GMTN	500	0	0	500 USD	97.28%	486'390.00	0.03	a)
US78015K7C20	2.2500 % RY 2 1/4 11/01/24 GMTN	500	0	0	500 USD	96.16%	480'795.00	0.03	a)
US78015K7H17	1.1500 % RY 1.15 06/10/25 MTN	250	0	0	250 USD	92.54%	231'349.50	0.02	a)
US78015K7L29	0.4250 % RY 0.425 01/19/24 GMTN	500	0	500	0 USD	0.00%	0.00	0.00	
US78016EYH43	2.3000 % RY 2.3 11/03/31 GMTN	500	0	0	500 USD	80.05%	400'254.50	0.03	a)
US78016EYM38	1.6000 % RY 1.6 01/21/25 GMTN	400	0	0	400 USD	94.77%	379'065.20	0.03	a)
US78016EZD20	3.6250 % RY 3 5/8 05/04/27	500	0	0	500 USD	94.31%	471'529.00	0.03	a)
US78016EZM29	0.8750 % RY 0 7/8 01/20/26 GMTN	500	0	0	500 USD	89.94%	449'679.00	0.03	a)
US78016EZZ32	1.4000 % RY 1.4 11/02/26 GMTN	250	0	0	250 USD	88.55%	221'375.50	0.02	a)
US78016FZQ08	3.8750 % RY 3 7/8 05/04/32	400	0	0	400 USD	90.40%	361'595.20	0.03	a)
US78016FZT47	4.8750 % RY 4 7/8 01/12/26 GMTN	0	250	0	250 USD	98.68%	246'703.50	0.02	a)
US78016FZU10	6.0000 % RY 6 11/01/27 MTN	400	0	0	400 USD	102.19%	408'750.00	0.03	a)
US78016FZW75	4.9000 % RY 4.9 01/12/28 GMTN	0	400	0	400 USD	98.33%	393'312.80	0.03	a)
US78016FZX58	5.0000 % RY 5 02/01/33 GMTN	400	200	0	600 USD	96.69%	580'120.80	0.04	a)
US78016FZY32	4.9500 % RY 4.95 04/25/25 GMTN	0	400	0	400 USD	98.66%	394'633.60	0.03	a)
US78016FZZ07	5.2000 % RY 5.2 07/20/26 GMTN	0	280	0	280 USD	99.55%	278'749.52	0.02	a)
US78016HZQ63	5.0000 % RY 5 05/02/33 GMTN	0	200	0	200 USD	96.53%	193'053.40	0.01	a)
US78016HZS20	5.2000 % RY 5.2 08/01/28 GMTN	0	300	0	300 USD	99.38%	298'144.80	0.02	a)
US78355HKN88	2.5000 % R 2 1/2 09/01/24 MTN	400	0	0	400 USD	96.68%	386'725.20	0.03	a)
US78355HKV05	5.6500 % R 5.65 03/01/28 MTN	0	150	0	150 USD	100.26%	150'389.55	0.01	a)
US78355HKW87	5.2500 % R 5 1/4 06/01/28 MTN	0	200	0	200 USD	98.69%	197'371.40	0.01	a)
US78409VAQ77	3.2500 % SPGI 3 1/4 12/01/49	500	0	0	500 USD	72.09%	360'426.00	0.03	a)
US78409VAR50	2.3000 % SPGI 2.3 08/15/60	250	0	0	250 USD	54.35%	135'875.00	0.01	a)
US78409VAY02	4.7500 % SPGI 4 3/4 08/01/28 144A	200	0	200	0 USD	0.00%	0.00	0.00	
US78409VAZ76	4.2500 % SPGI 4 1/4 05/01/29 144A	500	0	500	0 USD	0.00%	0.00	0.00	
US78409VBF04	4.7500 % SPGI 4 3/4 08/01/28	0	200	0	200 USD	98.98%	197'959.80	0.01	a)
US78409VBG86	4.2500 % SPGI 4 1/4 05/01/29	0	500	0	500 USD	96.17%	480'859.50	0.03	a)
US78409VBH69	2.4500 % SPGI 2.45 03/01/27	0	350	0	350 USD	92.22%	322'787.15	0.02	a)
US78409VBK98	2.7000 % SPGI 2.7 03/01/29	0	250	0	250 USD	89.35%	223'378.75	0.02	a)
US78409VBL71	3.7000 % SPGI 3.7 03/01/52	0	200	0	200 USD	77.44%	154'879.00	0.01	a)
US78409VBM54	3.9000 % SPGI 3.9 03/01/62	0	200	0	200 USD	77.90%	155'806.80	0.01	a)
US785592AJ58	5.7500 % SPLLLC 5 3/4 05/15/24	500	0	391	109 USD	99.84%	108'821.24	0.01	a)
US785592AM87	5.6250 % SPLLLC 5 5/8 03/01/25	1'000	0	0	1'000 USD	99.63%	996'250.00	0.07	a)
US785592AS57	5.0000 % SPLLLC 5 03/15/27	500	0	0	500 USD	98.25%	491'250.00	0.03	a)
US785592AV86	5.8750 % SPLLLC 5 7/8 06/30/26	500	0	0	500 USD	100.30%	501'500.00	0.04	a)
US797440CC60	3.7000 % SRE 3.7 03/15/52	0	150	0	150 USD	73.41%	110'120.40	0.01	a)
US80007RAE53	5.6500 % SANLTD 5.4 08/08/28	200	0	0	200 USD	94.00%	188'000.00	0.01	a)
US80007RAF29	5.3750 % SANLTD 5 1/8 08/08/25	800	0	0	800 USD	96.50%	772'000.00	0.05	a)
US80007RAK14	4.3000 % SANLTD 3.8 01/08/26	500	0	0	500 USD	93.38%	466'875.00	0.03	a)
US80007RAL96	4.8750 % SANLTD 4 3/8 06/18/30	500	0	0	500 USD	87.25%	436'250.00	0.03	a)
US801060AD60	3.6250 % SANFP 3 5/8 06/19/28	500	0	0	500 USD	96.35%	481'758.00	0.03	a)
US80281LAG05	3.8230 % SANUK 3.823 11/03/28	400	0	0	400 USD	90.20%	360'783.20	0.03	a)
US80281LAN55	1.0890 % SANUK 1.089 03/15/25	500	0	500	0 USD	0.00%	0.00	0.00	
US80281LAP04	2.8960 % SANUK 2.896 03/15/32	0	200	0	200 USD	79.91%	159'816.00	0.01	a)
US80281LAQ86	1.6730 % SANUK 1.673 06/14/27	500	0	0	500 USD	88.02%	440'084.00	0.03	a)
US80281LAR69	2.4690 % SANUK 2.469 01/11/28	0	200	0	200 USD	87.83%	175'657.20	0.01	a)
US80281LAS43	6.8330 % SANUK 6.833 11/21/26	0	400	0	400 USD	100.98%	403'905.60	0.03	a)
US80281LAT26	6.5340 % SANUK 6.534 01/10/29	0	300	0	300 USD	100.82%	302'470.20	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US80282KAE64	4.5000 % SANUSA 4 1/2 07/17/25	1'000	0	0	1'000 USD	97.66%	976'566.00	0.07	a)
US80282KAP12	4.4000 % SANUSA 4.4 07/13/27	500	0	0	500 USD	94.70%	473'493.00	0.03	a)
US80282KAW62	3.5000 % SANUSA 3 1/2 06/07/24	1'000	0	0	1'000 USD	98.03%	980'270.00	0.07	a)
US80282KAZ93	3.2440 % SANUSA 3.244 10/05/26	500	0	0	500 USD	91.56%	457'794.00	0.03	a)
US80282KBB17	3.4500 % SANUSA 3.45 06/02/25	1'000	0	0	1'000 USD	95.75%	957'510.00	0.07	a)
US80282KBG04	6.5650 % SANUSA 6.565 06/12/29	0	250	0	250 USD	99.52%	248'789.75	0.02	a)
US80283LAJ26	4.0000 % SANUK 4 03/13/24	850	0	850	0 USD	0.00%	0.00	0.00	
US806605AG68	6.5000 % MRK 6 1/2 12/01/33	500	0	0	500 USD	111.89%	559'443.00	0.04	a)
US806854AJ48	2.6500 % SLB 2.65 06/26/30	300	0	0	300 USD	86.34%	259'021.80	0.02	a)
US806854AK11	4.5000 % SLB 4 1/2 05/15/28	0	150	0	150 USD	97.97%	146'957.55	0.01	a)
US806854AL93	4.8500 % SLB 4.85 05/15/33	0	150	0	150 USD	97.47%	146'206.05	0.01	a)
US808513AU91	3.2000 % SCHW 3.2 01/25/28	100	0	100	0 USD	0.00%	0.00	0.00	
US808513BB02	4.2000 % SCHW 4.2 03/24/25	500	0	500	0 USD	0.00%	0.00	0.00	
US808513BF16	0.9000 % SCHW 0.9 03/11/26	500	0	500	0 USD	0.00%	0.00	0.00	
US808513BP97	2.0000 % SCHW 2 03/20/28	500	0	500	0 USD	0.00%	0.00	0.00	
US808513BS37	2.3000 % SCHW 2.3 05/13/31	500	0	500	0 USD	0.00%	0.00	0.00	
US808513BW49	3.3000 % SCHW 3.3 04/01/27	550	0	550	0 USD	0.00%	0.00	0.00	
US808513BY05	2.4500 % SCHW 2.45 03/03/27	500	0	500	0 USD	0.00%	0.00	0.00	
US808513CA10	2.9000 % SCHW 2.9 03/03/32	600	0	600	0 USD	0.00%	0.00	0.00	
US816851AP42	6.0000 % SRE 6 10/15/39	300	0	0	300 USD	99.53%	298'599.60	0.02	a)
US816851BG34	3.4000 % SRE 3.4 02/01/28	1'800	0	0	1'800 USD	92.15%	1'658'728.80	0.12	a)
US816851BH17	3.8000 % SRE 3.8 02/01/38	500	0	0	500 USD	81.16%	405'805.00	0.03	a)
US816851BJ72	4.0000 % SRE 4 02/01/48	700	0	0	700 USD	75.90%	531'306.30	0.04	a)
US816851BM02	4.1250 % SRE 4 1/8 04/01/52	0	200	0	200 USD	80.50%	161'000.00	0.01	a)
US816851BQ16	5.4000 % SRE 5.4 08/01/26	0	200	0	200 USD	100.18%	200'361.20	0.01	a)
US816851BR98	5.5000 % SRE 5 1/2 08/01/33	0	200	0	200 USD	98.87%	197'738.60	0.01	a)
US81762PAE25	1.4000 % NOW 1.4 09/01/30	500	0	0	500 USD	78.46%	392'323.50	0.03	a)
US822582AD40	6.3750 % RDSALN 6 3/8 12/15/38	660	200	0	860 USD	109.31%	940'059.98	0.07	a)
US822582AN22	5.5000 % RDSALN 5 1/2 03/25/40	230	0	0	230 USD	101.37%	233'155.60	0.02	a)
US822582AT91	3.6250 % RDSALN 3 5/8 08/21/42	570	0	0	570 USD	79.76%	454'604.07	0.03	a)
US822582BD31	3.2500 % RDSALN 3 1/4 05/11/25	950	0	0	950 USD	96.80%	919'623.75	0.07	a)
US822582BE14	4.1250 % RDSALN 4 1/8 05/11/35	300	0	0	300 USD	91.10%	273'285.00	0.02	a)
US822582BF88	4.3750 % RDSALN 4 3/8 05/11/45	800	0	0	800 USD	86.57%	692'599.20	0.05	a)
US822582BQ44	4.0000 % RDSALN 4 05/10/46	500	100	0	600 USD	81.84%	491'065.20	0.03	a)
US822582BT82	2.8750 % RDSALN 2 7/8 05/10/26	500	0	0	500 USD	94.77%	473'853.50	0.03	a)
US822582BX94	2.5000 % RDSALN 2 1/2 09/12/26	500	0	0	500 USD	93.09%	465'455.00	0.03	a)
US822582BY77	3.7500 % RDSALN 3 3/4 09/12/46	200	120	0	320 USD	78.32%	250'628.80	0.02	a)
US822582CC49	2.0000 % RDSALN 2 11/07/24	500	0	0	500 USD	96.15%	480'743.00	0.03	a)
US822582CE05	3.1250 % RDSALN 3 1/8 11/07/49	0	500	0	500 USD	69.46%	347'288.00	0.02	a)
US822582CG52	2.7500 % RDSALN 2 3/4 04/06/30	500	0	0	500 USD	88.09%	440'454.00	0.03	a)
US822582CH36	3.2500 % RDSALN 3 1/4 04/06/50	500	0	0	500 USD	70.30%	351'475.00	0.02	a)
US822582CK64	2.8750 % RDSALN 2 7/8 11/26/41	200	0	0	200 USD	71.55%	143'105.60	0.01	a)
US822582CL48	3.0000 % RDSALN 3 11/26/51	400	0	0	400 USD	66.54%	266'176.40	0.02	a)
US824348AW63	3.4500 % SHW 3.45 06/01/27	0	400	0	400 USD	93.98%	375'917.20	0.03	a)
US824348AX47	4.5000 % SHW 4 1/2 06/01/47	0	300	0	300 USD	85.26%	255'785.10	0.02	a)
US824348BJ44	2.9500 % SHW 2.95 08/15/29	0	200	0	200 USD	87.89%	175'770.20	0.01	a)
US824348BK17	3.8000 % SHW 3.8 08/15/49	0	200	0	200 USD	74.73%	149'460.20	0.01	a)
US824348BL99	2.3000 % SHW 2.3 05/15/30	0	150	0	150 USD	83.42%	125'127.90	0.01	a)
US824348BM72	3.3000 % SHW 3.3 05/15/50	0	150	0	150 USD	67.81%	101'710.95	0.01	a)
US824348BN55	2.2000 % SHW 2.2 03/15/32	0	250	0	250 USD	79.21%	198'022.00	0.01	a)
US824348BP04	2.9000 % SHW 2.9 03/15/52	0	250	0	250 USD	62.93%	157'331.25	0.01	a)
US82460CAR51	4.3750 % SHNHAN 4 3/8 04/13/32 144A	0	200	0	200 USD	89.99%	179'978.20	0.01	a)
US82481LAD10	3.2000 % TACHEM 3.2 09/23/26	500	0	0	500 USD	93.78%	468'902.00	0.03	a)
US828807CE50	6.7500 % SPG 6 3/4 02/01/40	300	0	0	300 USD	107.01%	321'018.30	0.02	a)
US828807CS47	3.3750 % SPG 3 3/8 10/01/24	500	0	0	500 USD	97.52%	487'585.50	0.03	a)
US828807CV75	3.5000 % SPG 3 1/2 09/01/25	500	0	0	500 USD	96.41%	482'070.00	0.03	a)
US828807CW58	3.3000 % SPG 3.3 01/15/26	250	0	0	250 USD	95.26%	238'155.25	0.02	a)
US828807DC85	3.3750 % SPG 3 3/8 06/15/27	250	0	0	250 USD	93.13%	232'821.50	0.02	a)
US828807DF17	2.4500 % SPG 2.45 09/13/29	500	0	0	500 USD	84.23%	421'157.00	0.03	a)
US828807DG99	2.0000 % SPG 2 09/13/24	250	0	0	250 USD	96.25%	240'630.25	0.02	a)
US828807DH72	3.2500 % SPG 3 1/4 09/13/49	500	0	0	500 USD	64.91%	324'571.00	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US828807DJ39	3.8000 % SPG 3.8 07/15/50	500	0	0	500 USD	71.83%	359'162.50	0.03	a)
US828807DK02	2.6500 % SPG 2.65 07/15/30	500	0	0	500 USD	84.15%	420'736.00	0.03	a)
US828807DM67	2.2000 % SPG 2.2 02/01/31	250	0	0	250 USD	79.68%	199'187.50	0.01	a)
US828807DV66	5.8500 % SPG 5.85 03/08/53	0	200	0	200 USD	97.64%	195'289.20	0.01	a)
US83088MAK80	1.8000 % SWKS 1.8 06/01/26	500	0	0	500 USD	89.46%	447'296.50	0.03	a)
US832696AK43	3.5000 % SJM 3 1/2 03/15/25	500	0	0	500 USD	96.81%	484'070.50	0.03	a)
US832696AR95	3.3750 % SJM 3 3/8 12/15/27	200	0	0	200 USD	93.45%	186'895.00	0.01	a)
US832696AU25	2.1250 % SJM 2 1/8 03/15/32	500	0	0	500 USD	79.15%	395'754.00	0.03	a)
US833034AM32	3.1000 % SNA 3.1 05/01/50	200	0	0	200 USD	70.49%	140'973.40	0.01	a)
US835495AL63	3.1250 % SON 3 1/8 05/01/30	200	0	0	200 USD	86.39%	172'772.40	0.01	a)
US835495AP77	2.8500 % SON 2.85 02/01/32	200	150	0	350 USD	81.52%	285'321.05	0.02	a)
US837004CJ73	5.1000 % D 5.1 06/01/65	250	0	0	250 USD	92.64%	231'611.75	0.02	a)
US842400FH15	5.9500 % EIX 5.95 02/01/38 08A	230	0	0	230 USD	101.35%	233'114.89	0.02	a)
US842400FL27	6.0500 % EIX 6.05 03/15/39	250	0	0	250 USD	100.65%	251'623.00	0.02	a)
US842400FP31	5.5000 % EIX 5 1/2 03/15/40	100	0	0	100 USD	95.99%	95'988.80	0.01	a)
US842400FZ13	4.6500 % EIX 4.65 10/01/43	250	0	0	250 USD	85.37%	213'435.75	0.02	a)
US842400GG23	4.0000 % EIX 4 04/01/47	500	0	0	500 USD	77.28%	386'408.00	0.03	a)
US842400GK35	4.1250 % EIX 4 1/8 03/01/48 C	500	0	0	500 USD	78.70%	393'483.00	0.03	a)
US842400GN73	3.7000 % EIX 3.7 08/01/25 E	500	0	0	500 USD	96.52%	482'594.00	0.03	a)
US842400GT44	3.6500 % EIX 3.65 02/01/50	500	0	0	500 USD	72.06%	360'282.50	0.03	a)
US842400HB27	1.1000 % EIX 1.1 04/01/24	250	0	0	250 USD	97.26%	243'137.50	0.02	a)
US842400HM81	2.7500 % EIX 2 3/4 02/01/32	450	0	0	450 USD	82.60%	371'704.95	0.03	a)
US842400HN64	3.4500 % EIX 3.45 02/01/52	400	0	0	400 USD	68.16%	272'626.80	0.02	a)
US842400HS51	5.8500 % EIX 5.85 11/01/27	0	200	0	200 USD	102.16%	204'315.60	0.01	a)
US842400HT35	5.9500 % EIX 5.95 11/01/32	0	200	0	200 USD	103.44%	206'877.00	0.01	a)
US842400HX47	5.8750 % EIX 5 7/8 12/01/53	0	200	0	200 USD	99.16%	198'320.00	0.01	a)
US842434CX83	6.3500 % SRE 6.35 11/15/52	300	0	0	300 USD	107.26%	321'785.10	0.02	a)
US84265VAE56	6.7500 % SCCO 6 3/4 04/16/40	510	0	0	510 USD	108.17%	551'673.12	0.04	a)
US84265VAG05	5.2500 % SCCO 5 1/4 11/08/42	500	0	0	500 USD	91.55%	457'746.50	0.03	a)
US84265VAH87	3.8750 % SCCO 3 7/8 04/23/25	500	0	0	500 USD	96.43%	482'171.00	0.03	a)
US84265VAJ44	5.8750 % SCCO 5 7/8 04/23/45	1'150	0	0	1'150 USD	97.17%	1'117'435.45	0.08	a)
US844741BF49	2.6250 % LUV 2 5/8 02/10/30	250	0	0	250 USD	84.33%	210'831.75	0.01	a)
US844741BJ60	5.2500 % LUV 5 1/4 05/04/25	400	0	0	400 USD	99.23%	396'939.60	0.03	a)
US844741BK34	5.1250 % LUV 5 1/8 06/15/27	500	0	0	500 USD	98.59%	492'940.50	0.03	a)
US84756NAD12	4.7500 % ENBCN 4 3/4 03/15/24	500	0	0	500 USD	99.38%	496'905.00	0.04	a)
US84756NAF69	3.5000 % ENBCN 3 1/2 03/15/25	750	0	0	750 USD	96.39%	722'904.75	0.05	a)
US84756NAG43	4.5000 % ENBCN 4 1/2 03/15/45	500	0	0	500 USD	79.69%	398'462.50	0.03	a)
US84756NAH26	3.3750 % ENBCN 3 3/8 10/15/26	300	0	0	300 USD	94.03%	282'087.30	0.02	a)
US852060AD48	6.8750 % S 6 7/8 11/15/28	700	0	0	700 USD	105.50%	738'500.00	0.05	a)
US852060AT99	8.7500 % S 8 3/4 03/15/32	600	0	0	600 USD	119.13%	714'750.00	0.05	a)
US85207UAI43	7.6250 % S 7 5/8 02/15/25	500	0	0	500 USD	101.75%	508'750.00	0.04	a)
US85207UAK16	7.6250 % S 7 5/8 03/01/26	500	0	0	500 USD	103.63%	518'125.00	0.04	a)
US854502AH46	4.2500 % SWK 4 1/4 11/15/28	0	150	0	150 USD	94.90%	142'355.10	0.01	a)
US854502AM31	4.0000 % SWK 4 03/15/60	1'500	0	0	1'500 USD	77.00%	1'155'000.00	0.08	a)
US854502AN14	2.7500 % SWK 2 3/4 11/15/50	1'000	0	0	1'000 USD	57.89%	578'937.00	0.04	a)
US854502AP61	2.3000 % SWK 2.3 02/24/25	200	0	0	200 USD	95.28%	190'563.80	0.01	a)
US854502AQ45	3.0000 % SWK 3 05/15/32	0	150	0	150 USD	83.65%	125'473.50	0.01	a)
US855244AM15	3.7500 % SBUX 3 3/4 12/01/47	400	0	0	400 USD	76.09%	304'343.60	0.02	a)
US855244AN97	3.1000 % SBUX 3.1 03/01/23	500	0	500	0 USD	0.00%	0.00	0.00	
US855244AV14	2.0000 % SBUX 2 03/12/27	500	0	0	500 USD	90.22%	451'113.50	0.03	a)
US855244AW96	2.2500 % SBUX 2 1/4 03/12/30	1'000	0	0	1'000 USD	84.26%	842'571.00	0.06	a)
US855244AX79	3.3500 % SBUX 3.35 03/12/50	500	0	0	500 USD	70.14%	350'704.50	0.02	a)
US855244AZ28	2.5500 % SBUX 2.55 11/15/30	1'000	0	0	1'000 USD	84.87%	848'737.00	0.06	a)
US855244BA67	3.5000 % SBUX 3 1/2 11/15/50	1'000	0	0	1'000 USD	72.20%	722'039.00	0.05	a)
US855244BC24	3.0000 % SBUX 3 02/14/32	250	0	0	250 USD	85.79%	214'467.50	0.02	a)
US857477AT04	3.5500 % STT 3.55 08/18/25	250	0	0	250 USD	96.33%	240'834.75	0.02	a)
US857477AW33	2.6500 % STT 2.65 05/19/26	600	0	0	600 USD	93.98%	563'877.60	0.04	a)
US857477BD43	4.1410 % STT 4.141 12/03/29	500	0	0	500 USD	95.86%	479'290.00	0.03	a)
US857477BE26	2.3540 % STT 2.354 11/01/25	500	0	0	500 USD	96.10%	480'501.50	0.03	a)
US857477BG73	2.4000 % STT 2.4 01/24/30	500	0	0	500 USD	84.94%	424'675.50	0.03	a)
US857477BP72	2.2000 % STT 2.2 03/03/31	500	0	0	500 USD	79.50%	397'503.50	0.03	a)

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US857477BQ55	1.6840 % STT 1.684 11/18/27	0	150	0	150 USD	89.97%	134'950.95	0.01	a)
US857477BT94	2.6230 % STT 2.623 02/07/33	0	150	0	150 USD	81.91%	122'867.10	0.01	a)
US857477BY89	5.8200 % STT 5.82 11/04/28	300	0	0	300 USD	101.44%	304'329.00	0.02	a)
US857477BZ54	4.8570 % STT 4.857 01/26/26	0	150	0	150 USD	98.70%	148'044.15	0.01	a)
US857477CA94	4.8210 % STT 4.821 01/26/34	0	200	0	200 USD	94.74%	189'478.60	0.01	a)
US857477CC50	5.1590 % STT 5.159 05/18/34	0	250	0	250 USD	96.85%	242'129.75	0.02	a)
US85771PAC68	5.1000 % EQNR 5.1 08/17/40	270	0	0	270 USD	97.83%	264'143.43	0.02	a)
US85771PAL67	3.9500 % EQNR 3.95 05/15/43	350	0	0	350 USD	83.56%	292'456.50	0.02	a)
US85771PAN24	3.7000 % EQNR 3.7 03/01/24	400	0	400	0 USD	0.00%	0.00	0.00	
US85771PAQ54	4.8000 % EQNR 4.8 11/08/43	250	0	0	250 USD	91.89%	229'731.25	0.02	a)
US85771PAX06	3.2500 % EQNR 3 1/4 11/10/24	200	0	0	200 USD	97.31%	194'628.00	0.01	a)
US85917PAA57	2.7000 % STE 2.7 03/15/31	250	0	0	250 USD	82.50%	206'262.00	0.01	a)
US85917PAB31	3.7500 % STE 3 3/4 03/15/51	250	0	0	250 USD	72.79%	181'986.00	0.01	a)
US863667AN16	3.5000 % SYK 3 1/2 03/15/26	400	0	0	400 USD	96.12%	384'473.20	0.03	a)
US863667AQ47	3.6500 % SYK 3.65 03/07/28	300	0	0	300 USD	94.89%	284'663.10	0.02	a)
US863667AY70	1.9500 % SYK 1.95 06/15/30	400	0	0	400 USD	82.38%	329'534.00	0.02	a)
US863667BA85	1.1500 % SYK 1.15 06/15/25	300	0	0	300 USD	92.87%	278'614.20	0.02	a)
US865622BN30	3.4000 % SUMIBK 3.4 07/11/24 GMTN	0	250	0	250 USD	98.01%	245'012.50	0.02	a)
US86562MAC47	3.7840 % SUMIBK 3.784 03/09/26	0	300	0	300 USD	95.62%	286'863.90	0.02	a)
US86562MAF77	2.6320 % SUMIBK 2.632 07/14/26	0	200	0	200 USD	92.30%	184'609.00	0.01	a)
US86562MAK62	3.0100 % SUMIBK 3.01 10/19/26	0	430	0	430 USD	92.57%	398'037.24	0.03	a)
US86562MAN02	3.4460 % SUMIBK 3.446 01/11/27	0	400	0	400 USD	93.52%	374'083.20	0.03	a)
US86562MAR16	3.3640 % SUMIBK 3.364 07/12/27	0	450	0	450 USD	92.80%	417'577.50	0.03	a)
US86562MAV28	3.3520 % SUMIBK 3.352 10/18/27	0	150	0	150 USD	91.97%	137'952.00	0.01	a)
US86562MBC38	3.9440 % SUMIBK 3.944 07/19/28	0	200	0	200 USD	93.13%	186'250.00	0.01	a)
US86562MBG42	4.3060 % SUMIBK 4.306 10/16/28	0	200	0	200 USD	94.79%	189'580.40	0.01	a)
US86562MBP41	3.0400 % SUMIBK 3.04 07/16/29	0	800	0	800 USD	87.21%	697'664.00	0.05	a)
US86562MBV19	2.3480 % SUMIBK 2.348 01/15/25	0	500	0	500 USD	95.26%	476'286.00	0.03	a)
US86562MBW91	2.7500 % SUMIBK 2 3/4 01/15/30	0	400	0	400 USD	85.11%	340'433.20	0.02	a)
US86562MCA62	1.4740 % SUMIBK 1.474 07/08/25	0	650	0	650 USD	92.56%	601'612.70	0.04	a)
US86562MCB46	2.1300 % SUMIBK 2.13 07/08/30	0	500	0	500 USD	80.59%	402'959.50	0.03	a)
US86562MCD02	0.9480 % SUMIBK 0.948 01/12/26	0	220	0	220 USD	89.80%	197'554.94	0.01	a)
US86562MCE84	1.7100 % SUMIBK 1.71 01/12/31	0	250	0	250 USD	76.88%	192'208.00	0.01	a)
US86562MCG33	1.9020 % SUMIBK 1.902 09/17/28	0	400	0	400 USD	84.07%	336'272.80	0.02	a)
US86562MCH16	1.4020 % SUMIBK 1.402 09/17/26	0	500	0	500 USD	88.03%	440'151.50	0.03	a)
US86562MCK45	2.9300 % SUMIBK 2.93 09/17/41	0	240	0	240 USD	69.19%	166'045.44	0.01	a)
US86562MCQ15	3.0500 % SUMIBK 3.05 01/14/42	0	200	0	200 USD	72.91%	145'826.80	0.01	a)
US86562MCR97	5.5200 % SUMIBK 5.52 01/13/28	0	500	0	500 USD	99.86%	499'324.50	0.04	a)
US86562MCS70	5.7660 % SUMIBK 5.766 01/13/33	0	650	0	650 USD	101.29%	658'362.25	0.05	a)
US86562MCT53	5.4640 % SUMIBK 5.464 01/13/26	0	450	0	450 USD	99.68%	448'550.10	0.03	a)
US86562MCW82	5.7100 % SUMIBK 5.71 01/13/30	0	400	0	400 USD	100.49%	401'945.20	0.03	a)
US86562MCY49	6.1840 % SUMIBK 6.184 07/13/43	0	280	0	280 USD	100.24%	280'676.76	0.02	a)
US86562MDA53	5.8800 % SUMIBK 5.88 07/13/26	0	400	0	400 USD	100.79%	403'162.00	0.03	a)
US86562MDB37	5.8000 % SUMIBK 5.8 07/13/28	0	300	0	300 USD	100.62%	301'871.40	0.02	a)
US86562MDC10	5.8520 % SUMIBK 5.852 07/13/30	0	200	0	200 USD	101.22%	202'449.40	0.01	a)
US86562MDD92	5.7760 % SUMIBK 5.776 07/13/33	0	200	0	200 USD	101.59%	203'185.20	0.01	a)
US867224AE71	3.7500 % SUCN 3 3/4 03/04/51	0	220	0	220 USD	70.81%	155'779.58	0.01	a)
US867229AE68	6.5000 % SUCN 6 1/2 06/15/38	100	0	0	100 USD	102.14%	102'140.40	0.01	a)
US86722TAB89	6.8500 % SUCN 6.85 06/01/39	500	0	0	500 USD	104.36%	521'790.00	0.04	a)
US86964WAF95	6.0000 % SUZANO 6 01/15/29	500	0	0	500 USD	99.34%	496'686.00	0.04	a)
US86964WAH51	5.0000 % SUZANO 5 01/15/30	500	0	0	500 USD	92.23%	461'172.50	0.03	a)
US86964WAJ18	3.7500 % SUZANO 3 3/4 01/15/31	700	0	0	700 USD	84.55%	591'835.30	0.04	a)
US86964WAK80	3.1250 % SUZANO 3 1/8 01/15/32 DM3N	500	0	0	500 USD	78.65%	393'232.00	0.03	a)
US87165BAD55	4.2500 % SYF 4 1/4 08/15/24	500	0	500	0 USD	0.00%	0.00	0.00	
US87165BAL71	3.7000 % SYF 3.7 08/04/26	500	0	500	0 USD	0.00%	0.00	0.00	
US87165BAM54	3.9500 % SYF 3.95 12/01/27	500	0	500	0 USD	0.00%	0.00	0.00	
US87165BAR42	2.8750 % SYF 2 7/8 10/28/31	400	0	400	0 USD	0.00%	0.00	0.00	
US871829AY37	4.8500 % SYY 4.85 10/01/45	300	0	0	300 USD	86.42%	259'246.50	0.02	a)
US871829AZ02	3.7500 % SYY 3 3/4 10/01/25	250	0	0	250 USD	96.80%	241'988.25	0.02	a)
US871829BC08	3.3000 % SYY 3.3 07/15/26	250	0	0	250 USD	94.89%	237'220.25	0.02	a)
US871829BD80	4.5000 % SYY 4 1/2 04/01/46	400	0	0	400 USD	82.52%	330'092.40	0.02	a)

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US871829BF39	3.2500 % SYY 3 1/4 07/15/27	200	0	0	200 USD	93.23%	186'456.80	0.01	a)
US871829BL07	5.9500 % SYY 5.95 04/01/30	500	0	0	500 USD	103.55%	517'772.50	0.04	a)
US871829BN62	6.6000 % SYY 6.6 04/01/50	500	0	0	500 USD	109.62%	548'087.00	0.04	a)
US872540AQ25	2.2500 % TJX 2 1/4 09/15/26	300	0	0	300 USD	92.21%	276'639.00	0.02	a)
US87264AAV70	4.7500 % TMUS 4 3/4 02/01/28	500	0	0	500 USD	97.13%	485'625.00	0.03	a)
US87264AAX37	4.3750 % TMUS 4 3/8 04/15/40	500	0	0	500 USD	85.84%	429'190.50	0.03	a)
US87264AAZ84	4.5000 % TMUS 4 1/2 04/15/50	910	0	0	910 USD	82.59%	751'594.48	0.05	a)
US87264ABB08	3.5000 % TMUS 3 1/2 04/15/25	600	0	0	600 USD	96.65%	579'929.40	0.04	a)
US87264ABD63	3.7500 % TMUS 3 3/4 04/15/27	1'900	0	0	1'900 USD	94.51%	1'795'710.90	0.13	a)
US87264ABF12	3.8750 % TMUS 3 7/8 04/15/30	2'180	0	0	2'180 USD	91.11%	1'986'241.60	0.14	a)
US87264ABL89	3.0000 % TMUS 3 02/15/41	0	250	0	250 USD	70.36%	175'891.00	0.01	a)
US87264ABN46	3.3000 % TMUS 3.3 02/15/51	500	0	0	500 USD	66.95%	334'739.50	0.02	a)
US87264ABV61	3.3750 % TMUS 3 3/8 04/15/29	800	0	0	800 USD	89.52%	716'124.00	0.05	a)
US87264ABW45	3.5000 % TMUS 3 1/2 04/15/31	1'000	0	0	1'000 USD	87.37%	873'698.00	0.06	a)
US87264ABX28	2.2500 % TMUS 2 1/4 11/15/31	500	0	0	500 USD	79.16%	395'798.50	0.03	a)
US87264ABY01	3.6000 % TMUS 3.6 11/15/60	1'800	0	0	1'800 USD	66.76%	1'201'699.80	0.09	a)
US87264ABZ75	1.5000 % TMUS 1 1/2 02/15/26	500	0	0	500 USD	91.02%	455'091.50	0.03	a)
US87264ACB98	2.5500 % TMUS 2.55 02/15/31	500	0	0	500 USD	82.41%	412'026.00	0.03	a)
US87264ACQ67	2.7000 % TMUS 2.7 03/15/32	500	0	0	500 USD	81.28%	406'381.00	0.03	a)
US87264ACT07	3.4000 % TMUS 3.4 10/15/52	1'000	0	0	1'000 USD	67.71%	677'132.00	0.05	a)
US87264ACV52	5.2000 % TMUS 5.2 01/15/33	0	200	0	200 USD	97.99%	195'977.20	0.01	a)
US87264ACW36	5.6500 % TMUS 5.65 01/15/53	0	500	0	500 USD	97.40%	487'001.00	0.03	a)
US87264ACY91	5.0500 % TMUS 5.05 07/15/33	0	750	0	750 USD	96.24%	721'782.75	0.05	a)
US87264ACZ66	4.9500 % TMUS 4.95 03/15/28	0	500	0	500 USD	98.26%	491'298.50	0.03	a)
US87264ADA07	4.8000 % TMUS 4.8 07/15/28	0	250	0	250 USD	97.76%	244'399.25	0.02	a)
US87264ADB89	5.7500 % TMUS 5 3/4 01/15/54	0	250	0	250 USD	98.66%	246'651.00	0.02	a)
US872898AA96	1.7500 % TAISEM 1 3/4 10/25/26	400	0	0	400 USD	89.87%	359'496.80	0.03	a)
US872898AC52	2.5000 % TAISEM 2 1/2 10/25/31	200	0	0	200 USD	82.92%	165'842.00	0.01	a)
US872898AF83	3.8750 % TAISEM 3 7/8 04/22/27	400	0	0	400 USD	96.24%	384'944.40	0.03	a)
US872898AH40	4.2500 % TAISEM 4 1/4 04/22/32	400	0	0	400 USD	94.91%	379'644.80	0.03	a)
US872898AJ06	4.5000 % TAISEM 4 1/2 04/22/52	400	0	0	400 USD	91.47%	365'876.00	0.03	a)
US874054AF63	3.5500 % TTWO 3.55 04/14/25	200	0	0	200 USD	96.55%	193'109.60	0.01	a)
US874054AG47	3.7000 % TTWO 3.7 04/14/27	200	0	0	200 USD	94.78%	189'563.20	0.01	a)
US874054AH20	4.0000 % TTWO 4 04/14/32	200	0	0	200 USD	90.02%	180'048.60	0.01	a)
US874054AK58	4.9500 % TTWO 4.95 03/28/28	0	150	0	150 USD	98.51%	147'757.95	0.01	a)
US874060AW64	5.0000 % TACHEM 5 11/26/28	400	0	0	400 USD	98.65%	394'616.80	0.03	a)
US874060AX48	2.0500 % TACHEM 2.05 03/31/30	500	0	0	500 USD	82.17%	410'849.50	0.03	a)
US874060AY21	3.0250 % TACHEM 3.025 07/09/40	800	0	0	800 USD	72.29%	578'315.20	0.04	a)
US874060AZ95	3.1750 % TACHEM 3.175 07/09/50	800	0	0	800 USD	66.86%	534'858.40	0.04	a)
US874060BD74	3.3750 % TACHEM 3 3/8 07/09/60	500	0	0	500 USD	64.74%	323'707.50	0.02	a)
US87612EBA38	4.0000 % TGT 4 07/01/42	250	0	0	250 USD	86.99%	217'481.25	0.02	a)
US87612EBD76	3.5000 % TGT 3 1/2 07/01/24	400	0	0	400 USD	98.34%	393'372.00	0.03	a)
US87612EBF25	3.6250 % TGT 3 5/8 04/15/46	500	0	0	500 USD	77.63%	388'156.00	0.03	a)
US87612EBG08	3.9000 % TGT 3.9 11/15/47	1'000	0	0	1'000 USD	81.40%	814'045.00	0.06	a)
US87612EBM75	1.9500 % TGT 1.95 01/15/27	500	0	0	500 USD	91.33%	456'668.50	0.03	a)
US87612EBP07	4.5000 % TGT 4 1/2 09/15/32	500	0	0	500 USD	96.27%	481'364.50	0.03	a)
US879385AD49	8.2500 % TELEFO 8 1/4 09/15/30	720	0	0	720 USD	113.88%	819'951.12	0.06	a)
US87938WAC73	7.0450 % TELEFO 7.045 06/20/36	660	0	0	660 USD	106.34%	701'812.32	0.05	a)
US87938WAT09	4.1030 % TELEFO 4.103 03/08/27	400	0	0	400 USD	95.20%	380'816.00	0.03	a)
US87938WAU71	5.2130 % TELEFO 5.213 03/08/47	700	0	0	700 USD	83.51%	584'546.20	0.04	a)
US87938WAW38	4.8950 % TELEFO 4.895 03/06/48	250	0	0	250 USD	79.28%	198'211.00	0.01	a)
US87938WAX11	5.5200 % TELEFO 5.52 03/01/49	500	0	0	500 USD	86.72%	433'579.00	0.03	a)
US87971MBD48	2.8000 % TCN 2.8 02/16/27	250	0	0	250 USD	92.43%	231'075.25	0.02	a)
US87971MBF95	3.7000 % TCN 3.7 09/15/27	500	0	0	500 USD	94.08%	470'422.00	0.03	a)
US87971MBH51	4.6000 % TCN 4.6 11/16/48	500	0	0	500 USD	80.98%	404'883.00	0.03	a)
US882508BC78	2.9000 % TXN 2.9 11/03/27	500	0	0	500 USD	93.01%	465'030.50	0.03	a)
US882508BD51	4.1500 % TXN 4.15 05/15/48	900	0	0	900 USD	86.68%	780'113.70	0.06	a)
US882508BH65	1.3750 % TXN 1 3/8 03/12/25	500	0	0	500 USD	94.29%	471'455.00	0.03	a)
US882508BV59	4.6000 % TXN 4.6 02/15/28	500	0	0	500 USD	99.47%	497'326.00	0.04	a)
US882508CC69	5.0000 % TXN 5 03/14/53	0	200	0	200 USD	96.92%	193'836.60	0.01	a)
US88339WAA45	3.5000 % WMB 3 1/2 10/15/51	250	0	0	250 USD	66.75%	166'870.25	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US884903BV64	3.3500 % TRICN 3.35 05/15/26	250	0	0	250 USD	95.12%	237'799.25	0.02	a)
US88579YAR27	3.0000 % MMM 3 08/07/25 MTN	700	0	0	700 USD	95.93%	671'483.40	0.05	a)
US88579YAV39	2.2500 % MMM 2 1/4 09/19/26 MTN	500	0	0	500 USD	91.84%	459'190.50	0.03	a)
US88579YBJ91	2.3750 % MMM 2 3/8 08/26/29	700	0	0	700 USD	86.15%	603'082.20	0.04	a)
US88579YBK64	3.2500 % MMM 3 1/4 08/26/49	500	0	0	500 USD	69.24%	346'213.00	0.02	a)
US88579YBN04	3.0500 % MMM 3.05 04/15/30	500	0	0	500 USD	89.33%	446'638.50	0.03	a)
US88579YBP51	3.7000 % MMM 3.7 04/15/50	600	0	0	600 USD	76.75%	460'473.60	0.03	a)
US89114QCB23	3.2500 % TD 3 1/4 03/11/24 GMTN	750	0	0	750 USD	98.72%	740'370.00	0.05	a)
US89114QCH92	1.1500 % TD 1.15 06/12/25 MTN	500	0	0	500 USD	92.68%	463'390.00	0.03	a)
US89114QCK22	0.7500 % TD 0 3/4 09/11/25 MTN	250	0	0	250 USD	91.06%	227'639.75	0.02	a)
US89114TZE53	0.7000 % TD 0.7 09/10/24 MTN	500	0	0	500 USD	94.89%	474'427.50	0.03	a)
US89114TZG02	1.2500 % TD 1 1/4 09/10/26 MTN	250	0	0	250 USD	88.44%	221'100.25	0.02	a)
US89114TZJ41	2.0000 % TD 2 09/10/31 MTN	1'000	0	0	1'000 USD	79.06%	790'563.00	0.06	a)
US89114TZK14	1.2500 % TD 1 1/4 12/13/24	500	0	0	500 USD	94.51%	472'574.50	0.03	a)
US89114TZQ83	2.4500 % TD 2.45 01/12/32 GMTN	0	200	0	200 USD	80.81%	161'610.80	0.01	a)
US89114TZV78	3.2000 % TD 3.2 03/10/32 MTN	500	0	0	500 USD	85.04%	425'202.00	0.03	a)
US89115A2C54	4.1080 % TD 4.108 06/08/27	400	0	0	400 USD	95.45%	381'797.60	0.03	a)
US89115A2E11	4.4560 % TD 4.456 06/08/32	500	0	0	500 USD	93.03%	465'169.50	0.03	a)
US89115A2M37	5.1560 % TD 5.156 01/10/28	0	250	0	250 USD	98.97%	247'412.50	0.02	a)
US89115A2S07	5.5320 % TD 5.532 07/17/26 MTN	0	505	0	505 USD	100.13%	505'638.32	0.04	a)
US89115A2U52	5.5230 % TD 5.523 07/17/28 MTN	0	350	0	350 USD	100.26%	350'910.35	0.02	a)
US891160MJ94	3.6250 % TD 3 5/8 09/15/31	1'250	0	0	1'250 USD	93.39%	1'167'383.75	0.08	a)
US89152UAH59	3.8830 % TTEFP 3.883 10/11/28	1'000	0	0	1'000 USD	95.20%	952'023.00	0.07	a)
US89153VAL36	3.7500 % TTEFP 3 3/4 04/10/24	400	0	400	0 USD	0.00%	0.00	0.00	
US89153VAT61	2.8290 % TTEFP 2.829 01/10/30	500	0	0	500 USD	88.63%	443'159.00	0.03	a)
US89153VAU35	3.4610 % TTEFP 3.461 07/12/49	1'000	0	0	1'000 USD	74.00%	739'962.00	0.05	a)
US89153VAV18	3.1270 % TTEFP 3.127 05/29/50	500	0	0	500 USD	69.52%	347'588.00	0.02	a)
US892331AD13	3.6690 % TOYOTA 3.669 07/20/28	500	0	0	500 USD	95.24%	476'191.50	0.03	a)
US892331AG44	2.7600 % TOYOTA 2.76 07/02/29	1'000	0	0	1'000 USD	89.98%	899'793.00	0.06	a)
US892331AN94	2.3620 % TOYOTA 2.362 03/25/31	500	200	0	700 USD	83.89%	587'226.50	0.04	a)
US892331AP43	5.2750 % TOYOTA 5.275 07/13/26	0	140	0	140 USD	100.57%	140'798.00	0.01	a)
US892331AQ26	5.1180 % TOYOTA 5.118 07/13/28	0	140	0	140 USD	100.87%	141'221.50	0.01	a)
US892331AR09	5.1230 % TOYOTA 5.123 07/13/33	0	140	0	140 USD	101.05%	141'472.24	0.01	a)
US892356AB23	5.2500 % TSCO 5 1/4 05/15/33	0	220	0	220 USD	97.73%	215'012.16	0.02	a)
US89236TEM36	3.0500 % TOYOTA 3.05 01/11/28 GMTN	1'000	0	0	1'000 USD	92.63%	926'263.00	0.07	a)
US89236TFS96	3.3500 % TOYOTA 3.35 01/08/24	500	0	500	0 USD	0.00%	0.00	0.00	
US89236TGT60	1.8000 % TOYOTA 1.8 02/13/25 MTN	1'000	0	0	1'000 USD	95.03%	950'292.00	0.07	a)
US89236TGU34	2.1500 % TOYOTA 2.15 02/13/30 MTN	500	0	0	500 USD	84.87%	424'366.00	0.03	a)
US89236TGY55	3.3750 % TOYOTA 3 3/8 04/01/30 MTN	500	0	0	500 USD	90.94%	454'698.00	0.03	a)
US89236THP30	0.8000 % TOYOTA 0.8 10/16/25 MTN	500	0	0	500 USD	91.18%	455'886.50	0.03	a)
US89236TJH95	0.5000 % TOYOTA 0 1/2 06/18/24 MTN	250	0	0	250 USD	96.06%	240'145.00	0.02	a)
US89236TJK25	1.1250 % TOYOTA 1 1/8 06/18/26 MTN	250	0	0	250 USD	89.92%	224'811.75	0.02	a)
US89236TJN63	0.6250 % TOYOTA 0 5/8 09/13/24	500	0	0	500 USD	95.11%	475'572.00	0.03	a)
US89236TJZ93	3.0500 % TOYOTA 3.05 03/22/27 MTN	500	0	0	500 USD	93.92%	469'611.00	0.03	a)
US89236TKD62	4.4500 % TOYOTA 4.45 06/29/29 MTN	0	250	0	250 USD	97.94%	244'847.25	0.02	a)
US89236TKL88	5.4500 % TOYOTA 5.45 11/10/27	200	0	0	200 USD	101.81%	203'619.80	0.01	a)
US89236TKN45	4.8000 % TOYOTA 4.8 01/10/25	0	300	0	300 USD	99.33%	298'004.70	0.02	a)
US89236TKR58	4.7000 % TOYOTA 4.7 01/12/33	0	200	0	200 USD	97.82%	195'635.40	0.01	a)
US89236TKT15	4.4500 % TOYOTA 4.45 05/18/26	0	350	0	350 USD	98.57%	344'999.90	0.02	a)
US892938AA96	5.2500 % TT 5 1/4 03/03/33	0	200	0	200 USD	99.54%	199'080.60	0.01	a)
US8935268Z94	7.6250 % TRPCN 7 5/8 01/15/39	200	0	0	200 USD	113.29%	226'578.60	0.02	a)
US89352HAB50	5.8500 % TRPCN 5.85 03/15/36	50	0	0	50 USD	98.20%	49'101.65	0.00	a)
US89352HAL33	5.0000 % TRPCN 5 10/16/43	350	0	0	350 USD	86.67%	303'339.05	0.02	a)
US89352HAM16	4.6250 % TRPCN 4 5/8 03/01/34	750	0	0	750 USD	90.41%	678'044.25	0.05	a)
US89352HAW97	4.2500 % TRPCN 4 1/4 05/15/28	650	0	0	650 USD	95.19%	618'721.35	0.04	a)
US89352HAX70	4.7500 % TRPCN 4 3/4 05/15/38	250	0	0	250 USD	87.01%	217'531.00	0.02	a)
US89352HAY53	4.8750 % TRPCN 4 7/8 05/15/48	500	0	0	500 USD	85.11%	425'555.50	0.03	a)
US89352HAZ29	5.1000 % TRPCN 5.1 03/15/49	500	0	0	500 USD	87.54%	437'704.00	0.03	a)
US89352HBA68	4.1000 % TRPCN 4.1 04/15/30	300	0	0	300 USD	91.56%	274'692.30	0.02	a)
US89356BAC28	5.3000 % TRPCN 5.3 03/15/2077	250	0	0	250 USD	86.85%	217'115.25	0.02	a)
US89356BAE83	5.5000 % TRPCN 5 1/2 09/15/2079	0	250	0	250 USD	83.63%	209'062.50	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US893568AG32	5.6000 % TRPCN 5.6 03/07/2082	250	0	0	250 USD	82.75%	206'875.00	0.01	a)
US893574AH62	7.8500 % WMB 7.85 02/01/26	250	0	0	250 USD	104.15%	260'373.25	0.02	a)
US893574AR45	3.9500 % WMB 3.95 05/15/50	400	0	0	400 USD	74.41%	297'654.80	0.02	a)
US89417EAD13	6.2500 % TRV 6 1/4 06/15/37 MTN	150	0	0	150 USD	108.27%	162'408.15	0.01	a)
US89417EAJ82	4.6000 % TRV 4.6 08/01/43	600	0	0	600 USD	89.70%	538'175.40	0.04	a)
US89417EAN94	4.0500 % TRV 4.05 03/07/48	400	0	0	400 USD	82.15%	328'599.20	0.02	a)
US89417EAP43	4.1000 % TRV 4.1 03/04/49	500	0	0	500 USD	82.64%	413'199.00	0.03	a)
US89417EAS81	5.4500 % TRV 5.45 05/25/53	0	200	0	200 USD	100.91%	201'824.20	0.01	a)
US89420GAE98	6.3750 % TRV 6 3/8 03/15/33	200	0	0	200 USD	109.48%	218'955.20	0.02	a)
US896239AC42	4.9000 % TRMB 4.9 06/15/28	500	0	0	500 USD	97.25%	486'260.50	0.03	a)
US896239AE08	6.1000 % TRMB 6.1 03/15/33	0	230	0	230 USD	100.78%	231'793.08	0.02	a)
US89641UAC53	4.4000 % WTW 4.4 03/15/26	500	0	500	0 USD	0.00%	0.00	0.00	
US89681LAA08	3.2500 % TRTN 3 1/4 03/15/32	400	0	0	400 USD	77.07%	308'262.00	0.02	a)
US902494AX19	3.9500 % TSN 3.95 08/15/24	500	0	0	500 USD	98.32%	491'590.00	0.03	a)
US902494AY91	5.1500 % TSN 5.15 08/15/44	350	0	0	350 USD	87.71%	306'982.55	0.02	a)
US902494AZ66	4.8750 % TSN 4 7/8 08/15/34	250	0	0	250 USD	94.28%	235'700.25	0.02	a)
US902494BC62	3.5500 % TSN 3.55 06/02/27	600	0	0	600 USD	94.05%	564'298.80	0.04	a)
US902494BD46	4.5500 % TSN 4.55 06/02/47	1'000	0	0	1'000 USD	79.77%	797'734.00	0.06	a)
US902613AX64	3.7500 % UBS 3 3/4 03/26/25	0	700	0	700 USD	96.53%	675'708.60	0.05	a)
US902613AY48	4.8750 % UBS 4 7/8 05/15/45	0	500	0	500 USD	88.75%	443'744.00	0.03	a)
US902613BB36	4.5500 % UBS 4.55 04/17/26	0	1'000	0	1'000 USD	96.81%	968'089.00	0.07	a)
US90265EAQ35	3.2000 % UDR 3.2 01/15/30 MTN	500	0	0	500 USD	87.84%	439'175.50	0.03	a)
US904764AH00	5.9000 % UNANA 5.9 11/15/32	400	0	0	400 USD	107.69%	430'748.00	0.03	a)
US904764AS64	3.1000 % UNANA 3.1 07/30/25	300	0	0	300 USD	96.36%	289'076.10	0.02	a)
US904764AU11	2.0000 % UNANA 2 07/28/26	700	0	0	700 USD	92.46%	647'199.00	0.05	a)
US904764AY33	2.9000 % UNANA 2.9 05/05/27	450	0	0	450 USD	93.36%	420'120.90	0.03	a)
US904764BC04	3.5000 % UNANA 3 1/2 03/22/28	350	0	0	350 USD	95.04%	332'633.35	0.02	a)
US904764BH90	2.1250 % UNANA 2 1/8 09/06/29	500	0	0	500 USD	86.96%	434'816.00	0.03	a)
US906548CS94	2.6250 % AEE 2 5/8 03/15/51	500	0	0	500 USD	60.62%	303'119.00	0.02	a)
US906548CU41	3.9000 % AEE 3.9 04/01/52	0	150	0	150 USD	77.97%	116'955.00	0.01	a)
US907818EH70	2.7500 % UNP 2 3/4 03/01/26	500	0	0	500 USD	94.61%	473'050.00	0.03	a)
US907818EJ37	4.0500 % UNP 4.05 03/01/46	250	0	0	250 USD	81.11%	202'775.00	0.01	a)
US907818EM65	3.7990 % UNP 3.799 10/01/51	750	0	0	750 USD	79.27%	594'513.75	0.04	a)
US907818EP96	3.0000 % UNP 3 04/15/27	500	0	0	500 USD	93.69%	468'472.50	0.03	a)
US907818ER52	4.1000 % UNP 4.1 09/15/67	250	0	0	250 USD	79.03%	197'571.25	0.01	a)
US907818FE31	3.9500 % UNP 3.95 08/15/59	500	0	0	500 USD	77.59%	387'962.00	0.03	a)
US907818FG88	3.8390 % UNP 3.839 03/20/60	1'125	0	0	1'125 USD	76.41%	859'655.25	0.06	a)
US907818FL73	3.7500 % UNP 3 3/4 02/05/70	300	0	0	300 USD	72.71%	218'118.00	0.02	a)
US907818FN30	2.9730 % UNP 2.973 09/16/62	500	0	0	500 USD	61.39%	306'971.00	0.02	a)
US907818FS27	3.7990 % UNP 3.799 04/06/2071	500	0	0	500 USD	72.52%	362'623.00	0.03	a)
US907818FT00	3.2000 % UNP 3.2 05/20/41	500	0	0	500 USD	75.95%	379'750.00	0.03	a)
US907818FU72	2.3750 % UNP 2 3/8 05/20/31	500	0	0	500 USD	83.79%	418'945.00	0.03	a)
US907818FX12	2.8000 % UNP 2.8 02/14/32	750	0	0	750 USD	85.38%	640'327.50	0.05	a)
US907818FZ69	3.5000 % UNP 3 1/2 02/14/53	250	0	0	250 USD	74.60%	186'507.25	0.01	a)
US907818GA00	3.8500 % UNP 3.85 02/14/2072	200	0	0	200 USD	74.20%	148'394.60	0.01	a)
US907818GC65	4.9500 % UNP 4.95 09/09/52	0	250	0	250 USD	96.10%	240'249.00	0.02	a)
US907818GF96	4.9500 % UNP 4.95 05/15/53	0	150	0	150 USD	95.77%	143'649.45	0.01	a)
US90931GAA76	5.8750 % UAL 5 7/8 10/15/27 201	1'000	0	0	1'000 USD	99.00%	676'005.00	0.05	a)
US91127KAF93	3.0590 % UOBSP 3.059 04/07/25 144A	500	0	0	500 USD	96.54%	482'675.50	0.03	a)
US91127KAH59	3.8630 % UOBSP 3.863 10/07/32 144A	500	0	0	500 USD	93.15%	465'730.00	0.03	a)
US911312AJ59	6.2000 % UPS 6.2 01/15/38	790	0	0	790 USD	111.66%	882'118.74	0.06	a)
US911312AN61	4.8750 % UPS 4 7/8 11/15/40	300	0	0	300 USD	96.25%	288'737.10	0.02	a)
US911312BM79	3.0500 % UPS 3.05 11/15/27	500	0	0	500 USD	93.65%	468'227.50	0.03	a)
US911312BV78	5.2000 % UPS 5.2 04/01/40	500	0	0	500 USD	99.74%	498'714.50	0.04	a)
US911312BW51	5.3000 % UPS 5.3 04/01/50	500	0	0	500 USD	101.23%	506'144.00	0.04	a)
US911312BZ82	4.8750 % UPS 4 7/8 03/03/33	0	250	0	250 USD	99.86%	249'637.75	0.02	a)
US911312CA23	5.0500 % UPS 5.05 03/03/53	0	500	0	500 USD	97.71%	488'530.00	0.03	a)
US911365BM59	3.8750 % URI 3 7/8 11/15/27	300	0	0	300 USD	92.50%	277'500.00	0.02	a)
US91324PAR38	5.8000 % UNH 5.8 03/15/36	100	0	0	100 USD	105.44%	105'439.20	0.01	a)
US91324PAX06	6.5000 % UNH 6 1/2 06/15/37	0	150	0	150 USD	111.57%	167'356.35	0.01	a)
US91324PBE16	6.6250 % UNH 6 5/8 11/15/37	150	0	0	150 USD	113.12%	169'685.10	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US91324PBK75	6.8750 % UNH 6 7/8 02/15/38	250	0	0	250 USD	115.90%	289'755.50	0.02	a)
US91324PCA84	3.9500 % UNH 3.95 10/15/42	600	0	0	600 USD	83.20%	499'215.60	0.04	a)
US91324PCD24	4.2500 % UNH 4 1/4 03/15/43	150	0	0	150 USD	87.18%	130'762.50	0.01	a)
US91324PCP53	3.7500 % UNH 3 3/4 07/15/25	500	500	0	1'000 USD	97.43%	974'328.00	0.07	a)
US91324PCQ37	4.6250 % UNH 4 5/8 07/15/35	500	0	0	500 USD	96.61%	483'068.00	0.03	a)
US91324PCR10	4.7500 % UNH 4 3/4 07/15/45	750	0	0	750 USD	93.06%	697'976.25	0.05	a)
US91324PCV22	3.1000 % UNH 3.1 03/15/26	400	0	0	400 USD	95.54%	382'166.00	0.03	a)
US91324PCX87	4.2000 % UNH 4.2 01/15/47	250	0	0	250 USD	84.49%	211'222.25	0.01	a)
US91324PCY60	3.3750 % UNH 3 3/8 04/15/27	500	0	0	500 USD	94.92%	474'604.50	0.03	a)
US91324PCZ36	4.2500 % UNH 4 1/4 04/15/47	500	0	0	500 USD	84.46%	422'324.00	0.03	a)
US91324PDE97	2.9500 % UNH 2.95 10/15/27	500	0	0	500 USD	92.75%	463'732.50	0.03	a)
US91324PDF62	3.7500 % UNH 3 3/4 10/15/47	500	0	0	500 USD	78.79%	393'930.50	0.03	a)
US91324PDK57	3.8500 % UNH 3.85 06/15/28	500	0	0	500 USD	95.82%	479'084.00	0.03	a)
US91324PDL31	4.2500 % UNH 4 1/4 06/15/48	500	0	0	500 USD	84.83%	424'160.00	0.03	a)
US91324PDP45	3.8750 % UNH 3 7/8 12/15/28	1'000	0	0	1'000 USD	95.66%	956'649.00	0.07	a)
US91324PDQ28	4.4500 % UNH 4.45 12/15/48	250	0	0	250 USD	87.29%	218'232.75	0.02	a)
US91324PDU30	3.7000 % UNH 3.7 08/15/49	500	0	0	500 USD	77.41%	387'036.00	0.03	a)
US91324PDV13	3.8750 % UNH 3 7/8 08/15/59	500	0	0	500 USD	76.99%	384'936.00	0.03	a)
US91324PDX78	2.0000 % UNH 2 05/15/30	500	0	0	500 USD	83.44%	417'206.00	0.03	a)
US91324PDZ27	2.9000 % UNH 2.9 05/15/50	500	0	0	500 USD	66.32%	331'617.00	0.02	a)
US91324PEE88	3.0500 % UNH 3.05 05/15/41	0	200	0	200 USD	74.66%	149'312.60	0.01	a)
US91324PEF53	3.2500 % UNH 3 1/4 05/15/51	0	400	0	400 USD	70.83%	283'313.20	0.02	a)
US91324PEG37	3.7000 % UNH 3.7 05/15/27	250	0	0	250 USD	96.05%	240'136.75	0.02	a)
US91324PEJ75	4.2000 % UNH 4.2 05/15/32	500	0	0	500 USD	94.50%	472'500.50	0.03	a)
US91324PEK49	4.7500 % UNH 4 3/4 05/15/52	700	0	0	700 USD	91.05%	637'346.50	0.05	a)
US91324PEL22	4.9500 % UNH 4.95 05/15/62	0	200	0	200 USD	92.23%	184'463.00	0.01	a)
US91324PEN87	5.1500 % UNH 5.15 10/15/25	300	0	0	300 USD	99.95%	299'861.70	0.02	a)
US91324PEQ19	5.3000 % UNH 5.3 02/15/30	300	0	0	300 USD	102.02%	306'070.20	0.02	a)
US91324PER91	5.3500 % UNH 5.35 02/15/33	500	0	0	500 USD	102.30%	511'482.50	0.04	a)
US91324PES74	5.8750 % UNH 5 7/8 02/15/53	400	150	0	550 USD	107.06%	588'812.40	0.04	a)
US91324PET57	6.0500 % UNH 6.05 02/15/63	0	500	0	500 USD	108.75%	543'737.50	0.04	a)
US91324PEU21	4.2500 % UNH 4 1/4 01/15/29	0	300	0	300 USD	96.88%	290'627.10	0.02	a)
US91324PEV04	4.5000 % UNH 4 1/2 04/15/33	0	450	0	450 USD	96.30%	433'369.35	0.03	a)
US91324PEW86	5.0500 % UNH 5.05 04/15/53	0	600	0	600 USD	95.12%	570'732.60	0.04	a)
US91324PEX69	5.2000 % UNH 5.2 04/15/63	0	500	0	500 USD	95.26%	476'317.00	0.03	a)
US914453AA36	4.0630 % UNVMIA 4.063 04/01/52 2022	0	150	0	150 USD	82.09%	123'137.40	0.01	a)
US914886AH93	4.9760 % USCTRJ 4.976 10/01/53	0	140	0	140 USD	98.50%	137'893.28	0.01	a)
US91529YAR71	4.1250 % UNM 4 1/8 06/15/51	0	150	0	150 USD	70.87%	106'298.40	0.01	a)
US918204BB37	2.8000 % VFC 2.8 04/23/27	400	0	0	400 USD	90.91%	363'643.60	0.03	a)
US91913YAE05	7.5000 % VLO 7 1/2 04/15/32	300	0	0	300 USD	111.43%	334'276.50	0.02	a)
US91913YAL48	6.6250 % VLO 6 5/8 06/15/37	0	400	0	400 USD	105.69%	422'760.00	0.03	a)
US91913YBB56	2.1500 % VLO 2.15 09/15/27	0	150	0	150 USD	89.06%	133'596.00	0.01	a)
US91913YBD13	3.6500 % VLO 3.65 12/01/51	0	250	0	250 USD	68.33%	170'819.75	0.01	a)
US91913YBE95	4.0000 % VLO 4 06/01/52	500	0	0	500 USD	73.05%	365'274.00	0.03	a)
US91914JAB89	4.5000 % VLO 4 1/2 03/15/28	500	0	500	0 USD	0.00%	0.00	0.00	
US92277GAE70	3.5000 % VTR 3 1/2 02/01/25	250	0	0	250 USD	96.00%	239'999.00	0.02	a)
US92277GAM96	4.0000 % VTR 4 03/01/28	200	0	0	200 USD	92.50%	184'991.60	0.01	a)
US92277GAN79	4.4000 % VTR 4.4 01/15/29	500	0	0	500 USD	93.62%	468'085.50	0.03	a)
US92343VBG86	3.8500 % VZ 3.85 11/01/42	200	0	0	200 USD	77.61%	155'214.20	0.01	a)
US92343VCK89	4.8620 % VZ 4.862 08/21/46	500	0	0	500 USD	87.74%	438'717.00	0.03	a)
US92343VCQ59	4.4000 % VZ 4.4 11/01/34	400	0	0	400 USD	90.19%	360'755.20	0.03	a)
US92343VCR33	3.5000 % VZ 3 1/2 11/01/24	2'000	0	0	2'000 USD	97.64%	1'952'842.00	0.14	a)
US92343VCV45	4.2720 % VZ 4.272 01/15/36	900	0	0	900 USD	88.37%	795'352.50	0.06	a)
US92343VCX01	4.5220 % VZ 4.522 09/15/48	1'250	0	0	1'250 USD	83.95%	1'049'340.00	0.07	a)
US92343VDC54	4.1250 % VZ 4 1/8 08/15/46	800	0	0	800 USD	79.49%	635'896.80	0.04	a)
US92343VDD38	2.6250 % VZ 2 5/8 08/15/26	1'350	0	0	1'350 USD	92.93%	1'254'491.55	0.09	a)
US92343VDR24	4.8120 % VZ 4.812 03/15/39	1'000	0	0	1'000 USD	90.31%	903'070.00	0.06	a)
US92343VDU52	5.2500 % VZ 5 1/4 03/16/37	500	0	0	500 USD	97.42%	487'093.00	0.03	a)
US92343VDY74	4.1250 % VZ 4 1/8 03/16/27	1'000	0	0	1'000 USD	96.15%	961'499.00	0.07	a)
US92343VEA89	4.5000 % VZ 4 1/2 08/10/33	500	0	0	500 USD	92.12%	460'591.00	0.03	a)
US92343VEN01	3.3760 % VZ 3.376 02/15/25	250	0	0	250 USD	97.01%	242'514.50	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US92343VER15	4.3290 % VZ 4.329 09/21/28	1'300	0	0	1'300 USD	95.59%	1'242'658.30	0.09	a)
US92343VEU44	4.0160 % VZ 4.016 12/03/29	1'701	0	0	1'701 USD	92.59%	1'574'921.88	0.11	a)
US92343VFR06	1.7500 % VZ 1 3/4 01/20/31	1'500	0	0	1'500 USD	77.85%	1'167'765.00	0.08	a)
US92343VFS88	0.8500 % VZ 0.85 11/20/25	500	0	0	500 USD	90.63%	453'125.00	0.03	a)
US92343VFU35	2.8750 % VZ 2 7/8 11/20/50	1'000	0	0	1'000 USD	61.53%	615'256.00	0.04	a)
US92343VJV18	3.0000 % VZ 3 11/20/60	500	0	0	500 USD	58.74%	293'713.50	0.02	a)
US92343VJW90	2.9870 % VZ 2.987 10/30/56	1'769	0	0	1'769 USD	59.54%	1'053'253.76	0.07	a)
US92343VGB45	3.5500 % VZ 3.55 03/22/51	1'500	250	0	1'750 USD	69.87%	1'222'707.50	0.09	a)
US92343VGC28	3.7000 % VZ 3.7 03/22/61	1'000	0	0	1'000 USD	67.62%	676'166.00	0.05	a)
US92343VGG32	1.4500 % VZ 1.45 03/20/26	0	550	0	550 USD	90.52%	497'879.25	0.04	a)
US92343VGH15	2.1000 % VZ 2.1 03/22/28	500	0	0	500 USD	87.24%	436'180.50	0.03	a)
US92343VGJ70	2.5500 % VZ 2.55 03/21/31	500	400	0	900 USD	82.31%	740'817.90	0.05	a)
US92343VGK44	3.4000 % VZ 3.4 03/22/41	500	0	0	500 USD	74.22%	371'078.00	0.03	a)
US92343VGN82	2.3550 % VZ 2.355 03/15/32	1'226	0	0	1'226 USD	78.90%	967'358.14	0.07	a)
US92345YAD85	4.0000 % VRSK 4 06/15/25	300	0	0	300 USD	97.28%	291'843.00	0.02	a)
US92345YAF34	4.1250 % VRSK 4 1/8 03/15/29	0	150	0	150 USD	95.01%	142'512.00	0.01	a)
US92345YAG17	3.6250 % VRSK 3 5/8 05/15/50	0	150	0	150 USD	70.98%	106'469.10	0.01	a)
US92345YAH99	5.7500 % VRSK 5 3/4 04/01/33	0	150	0	150 USD	101.94%	152'904.30	0.01	a)
US925524AH30	7.8750 % PARA 7 7/8 07/30/30	500	0	0	500 USD	105.91%	529'571.00	0.04	a)
US925524AX89	6.8750 % PARA 6 7/8 04/30/36	500	0	0	500 USD	96.05%	480'269.00	0.03	a)
US92553PAP71	4.3750 % PARA 4 3/8 03/15/43	184	0	0	184 USD	68.68%	126'366.97	0.01	a)
US92553PAU66	5.8500 % PARA 5.85 09/01/43	350	0	0	350 USD	82.67%	289'340.10	0.02	a)
US92556HAD98	4.2000 % PARA 4.2 05/19/32	500	0	0	500 USD	83.29%	416'454.00	0.03	a)
US92556HAE71	6.3750 % PARA 6 3/8 03/30/62	0	290	0	290 USD	82.50%	239'250.00	0.02	a)
US92556VAE65	3.8500 % VTRS 3.85 06/22/40	0	430	0	430 USD	69.78%	300'057.87	0.02	a)
US92556VAF31	4.0000 % VTRS 4 06/22/50	500	0	0	500 USD	65.80%	328'995.50	0.02	a)
US927804FG41	8.8750 % D 8 7/8 11/15/38	500	0	0	500 USD	129.30%	646'480.00	0.05	a)
US927804FL36	4.0000 % D 4 01/15/43	250	0	0	250 USD	80.27%	200'666.00	0.01	a)
US927804FR06	4.4500 % D 4.45 02/15/44	350	0	0	350 USD	84.53%	295'852.20	0.02	a)
US927804FU35	3.1500 % D 3.15 01/15/26 A	500	0	0	500 USD	95.15%	475'731.50	0.03	a)
US927804FW90	4.0000 % D 4 11/15/46 C	200	0	0	200 USD	76.32%	152'647.60	0.01	a)
US927804GD01	2.4500 % D 2.45 12/15/50	500	0	0	500 USD	57.40%	287'014.50	0.02	a)
US927804GF58	2.9500 % D 2.95 11/15/51	250	0	0	250 USD	63.28%	158'206.00	0.01	a)
US927804GH15	3.7500 % D 3 3/4 05/15/27 B	200	0	0	200 USD	95.40%	190'804.60	0.01	a)
US92826CAD48	3.1500 % V 3.15 12/14/25	1'050	0	0	1'050 USD	95.85%	1'006'441.80	0.07	a)
US92826CAE21	4.1500 % V 4.15 12/14/35	600	0	0	600 USD	94.14%	564'864.60	0.04	a)
US92826CAF95	4.3000 % V 4.3 12/14/45	500	0	0	500 USD	90.13%	450'668.50	0.03	a)
US92826CAJ18	3.6500 % V 3.65 09/15/47	750	0	0	750 USD	81.39%	610'460.25	0.04	a)
US92826CAL63	1.9000 % V 1.9 04/15/27	1'100	0	0	1'100 USD	90.54%	995'923.50	0.07	a)
US92826CAM47	2.0500 % V 2.05 04/15/30	600	0	0	600 USD	84.75%	508'506.00	0.04	a)
US92826CAN20	1.1000 % V 1.1 02/15/31	500	0	0	500 USD	77.54%	387'688.50	0.03	a)
US92826CAP77	0.7500 % V 0 3/4 08/15/27	2'000	0	0	2'000 USD	86.37%	1'727'484.00	0.12	a)
US92826CAQ50	2.0000 % V 2 08/15/50	500	0	0	500 USD	59.11%	295'525.00	0.02	a)
US928563AC98	3.9000 % VMW 3.9 08/21/27	500	0	0	500 USD	94.35%	471'761.00	0.03	a)
US928563AD71	4.5000 % VMW 4 1/2 05/15/25	500	0	0	500 USD	97.87%	489'329.00	0.03	a)
US928563AH85	1.0000 % VMW 1 08/15/24	500	0	0	500 USD	95.51%	477'532.50	0.03	a)
US928563AJ42	1.4000 % VMW 1.4 08/15/26	1'000	0	0	1'000 USD	88.51%	885'084.00	0.06	a)
US928563AL97	2.2000 % VMW 2.2 08/15/31	1'400	0	0	1'400 USD	77.58%	1'086'143.80	0.08	a)
US92857WAQ33	6.1500 % VOD 6.15 02/27/37	610	0	0	610 USD	102.10%	622'802.07	0.04	a)
US92857WBD11	4.3750 % VOD 4 3/8 02/19/43	350	0	0	350 USD	81.19%	284'170.95	0.02	a)
US92857WBJ80	4.1250 % VOD 4 1/8 05/30/25	500	0	0	500 USD	97.64%	488'196.00	0.03	a)
US92857WBK53	4.3750 % VOD 4 3/8 05/30/28	1'050	0	0	1'050 USD	98.13%	1'030'398.60	0.07	a)
US92857WBM10	5.2500 % VOD 5 1/4 05/30/48	1'300	0	0	1'300 USD	89.99%	1'169'820.60	0.08	a)
US92857WBU36	4.2500 % VOD 4 1/4 09/17/50	1'000	0	0	1'000 USD	76.69%	766'889.00	0.05	a)
US92936MAF41	3.7500 % WPPLN 3 3/4 09/19/24	250	0	0	250 USD	97.14%	242'854.25	0.02	a)
US92940PAF18	4.2000 % WRK 4.2 06/01/32	200	0	0	200 USD	91.08%	182'159.80	0.01	a)
US92940PAG90	3.0000 % WRK 3 06/15/33	500	0	0	500 USD	80.93%	404'672.00	0.03	a)
US92976GAG64	5.8500 % WFC 5.85 02/01/37 BKNT	350	0	0	350 USD	99.12%	346'917.90	0.02	a)
US929903AM44	5.5000 % WFC 5 1/2 08/01/35	270	0	0	270 USD	95.99%	259'175.16	0.02	a)
US931142DP52	3.3000 % WMT 3.3 04/22/24	1'050	0	1'050	0 USD	0.00%	0.00	0.00	
US931142EB57	3.9500 % WMT 3.95 06/28/38	500	0	0	500 USD	89.57%	447'844.00	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Währung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
US931142EC31	4.0500 % WMT 4.05 06/29/48	1'000	0	0	1'000 USD	87.84%	878'356.00	0.06	a)
US931142ED14	3.5500 % WMT 3.55 06/26/25	500	0	0	500 USD	97.32%	486'584.00	0.03	a)
US931142EE96	3.7000 % WMT 3.7 06/26/28	1'000	0	0	1'000 USD	96.36%	963'638.00	0.07	a)
US931142EN95	3.2500 % WMT 3 1/4 07/08/29	500	0	0	500 USD	93.09%	465'470.50	0.03	a)
US931142EP44	2.9500 % WMT 2.95 09/24/49	500	0	0	500 USD	70.92%	354'618.50	0.03	a)
US931142ET65	1.8000 % WMT 1.8 09/22/31	1'000	0	0	1'000 USD	81.73%	817'301.00	0.06	a)
US931142EU39	2.5000 % WMT 2 1/2 09/22/41	500	0	0	500 USD	71.44%	357'224.50	0.03	a)
US931142EV12	2.6500 % WMT 2.65 09/22/51	500	0	0	500 USD	67.35%	336'737.00	0.02	a)
US931142EZ26	4.5000 % WMT 4 1/2 09/09/52	0	250	0	250 USD	93.02%	232'547.75	0.02	a)
US931142FA65	4.0000 % WMT 4 04/15/26	0	300	0	300 USD	98.19%	294'574.80	0.02	a)
US931142FB49	3.9000 % WMT 3.9 04/15/28	0	250	0	250 USD	96.86%	242'151.00	0.02	a)
US931142FC22	4.0000 % WMT 4 04/15/30	0	200	0	200 USD	96.63%	193'265.20	0.01	a)
US931142FD05	4.1000 % WMT 4.1 04/15/33	0	400	0	400 USD	94.97%	379'872.40	0.03	a)
US931142FE87	4.5000 % WMT 4 1/2 04/15/53	0	400	0	400 USD	92.86%	371'420.00	0.03	a)
US931427AH10	3.8000 % WBA 3.8 11/18/24	750	0	0	750 USD	97.69%	732'666.75	0.05	a)
US931427AQ19	3.4500 % WBA 3.45 06/01/26	600	0	0	600 USD	94.50%	566'994.00	0.04	a)
US94106BAA98	2.6000 % WCNCN 2.6 02/01/30	1'000	0	0	1'000 USD	86.03%	860'306.00	0.06	a)
US94106BAD38	2.9500 % WCNCN 2.95 01/15/52	0	300	0	300 USD	65.56%	196'678.50	0.01	a)
US94106LBP31	1.5000 % WM 1 1/2 03/15/31	500	0	0	500 USD	77.87%	389'370.50	0.03	a)
US94106LBT52	4.6250 % WM 4 5/8 02/15/30	0	300	0	300 USD	97.80%	293'388.30	0.02	a)
US94106LBU26	4.6250 % WM 4 5/8 02/15/33	0	300	0	300 USD	96.18%	288'546.60	0.02	a)
US94973VAY39	4.6250 % ELV 4 5/8 05/15/42	500	0	0	500 USD	88.52%	442'624.50	0.03	a)
US94973VBB27	4.6500 % ELV 4.65 01/15/43	180	0	0	180 USD	88.77%	159'794.82	0.01	a)
US94973VBF31	5.1000 % ELV 5.1 01/15/44	300	0	0	300 USD	92.55%	277'662.30	0.02	a)
US94973VBK26	4.6500 % ELV 4.65 08/15/44	500	0	0	500 USD	87.08%	435'424.00	0.03	a)
US949746RF01	5.6060 % WFC 5.606 01/15/44	500	0	0	500 USD	93.86%	469'314.00	0.03	a)
US949746RW34	3.0000 % WFC 3 04/22/26	2'000	0	0	2'000 USD	93.57%	1'871'494.00	0.13	a)
US949746SH57	3.0000 % WFC 3 10/23/26	1'950	0	0	1'950 USD	92.49%	1'803'560.85	0.13	a)
US949748FP04	5.3750 % WFC 5 3/8 11/02/43	750	0	0	750 USD	91.69%	687'653.25	0.05	a)
US949748FY11	4.1000 % WFC 4.1 06/03/26 MTN	750	0	0	750 USD	95.91%	719'310.00	0.05	a)
US949748GA26	3.3000 % WFC 3.3 09/09/24 MTN	650	0	0	650 USD	97.38%	632'994.70	0.04	a)
US949748GH78	3.0000 % WFC 3 02/19/25 MTN	1'550	0	0	1'550 USD	96.18%	1'490'745.05	0.11	a)
US949748GK08	3.9000 % WFC 3.9 05/01/45	600	0	0	600 USD	78.04%	468'246.00	0.03	a)
US949748GL80	4.3000 % WFC 4.3 07/22/27 GMTN	750	0	0	750 USD	95.77%	718'296.75	0.05	a)
US949748GP94	3.5500 % WFC 3.55 09/29/25 MTN	85	0	0	85 USD	95.77%	81'402.55	0.01	a)
US949748GQ77	4.9000 % WFC 4.9 11/17/45 GMTN	400	0	0	400 USD	85.69%	342'776.40	0.02	a)
US949748GT17	4.4000 % WFC 4.4 06/14/46 MTN	250	0	0	250 USD	79.41%	198'526.25	0.01	a)
US949748GU89	4.7500 % WFC 4 3/4 12/07/46 MTN	500	0	0	500 USD	82.82%	414'118.00	0.03	a)
US95000U2A01	3.5840 % WFC 3.584 05/22/28 MTN	750	0	0	750 USD	92.79%	695'902.50	0.05	a)
US95000U2C66	3.7500 % WFC 3 3/4 01/24/24 MTN	500	0	500	0 USD	0.00%	0.00	0.00	
US95000U2D40	4.1500 % WFC 4.15 01/24/29 MTN	1'500	0	0	1'500 USD	94.10%	1'411'461.00	0.10	a)
US95000U2G70	2.8790 % WFC 2.879 10/30/30 MTN	500	0	0	500 USD	85.67%	428'328.50	0.03	a)
US95000U2H53	2.4060 % WFC 2.406 10/30/25 MTN	1'500	0	0	1'500 USD	95.76%	1'436'455.50	0.10	a)
US95000U2J10	2.5720 % WFC 2.572 02/11/31 MTN	1'000	0	0	1'000 USD	83.46%	834'566.00	0.06	a)
US95000U2K82	2.1640 % WFC 2.164 02/11/26 MTN	0	500	0	500 USD	94.52%	472'596.00	0.03	a)
US95000U2L65	4.4780 % WFC 4.478 04/04/31 MTN	1'500	0	0	1'500 USD	93.61%	1'404'124.50	0.10	a)
US95000U2M49	5.0130 % WFC 5.013 04/04/51 MTN	1'500	0	0	1'500 USD	90.06%	1'350'870.00	0.10	a)
US95000U2N22	2.1880 % WFC 2.188 04/30/26	2'000	0	0	2'000 USD	93.90%	1'877'986.00	0.13	a)
US95000U2Q52	3.0680 % WFC 3.068 04/30/41	1'500	0	0	1'500 USD	71.33%	1'069'914.00	0.08	a)
US95000U2S19	2.3930 % WFC 2.393 06/02/28 MTN	250	250	0	500 USD	88.98%	444'898.00	0.03	a)
US95000U2U64	3.3500 % WFC 3.35 03/02/33 MTN	500	0	0	500 USD	83.76%	418'816.00	0.03	a)
US95000U2V48	3.5260 % WFC 3.526 03/24/28 MTN	1'000	0	0	1'000 USD	92.96%	929'560.00	0.07	a)
US95000U2X04	3.9080 % WFC 3.908 04/25/26 MTN	1'000	0	0	1'000 USD	96.71%	967'103.00	0.07	a)
US95000U2Z51	4.6110 % WFC 4.611 04/25/53 MTN	1'000	200	0	1'200 USD	84.79%	1'017'531.60	0.07	a)
US95000U3A91	4.8080 % WFC 4.808 07/25/28 MTN	0	500	0	500 USD	96.50%	482'484.00	0.03	a)
US95000U3B74	4.8970 % WFC 4.897 07/25/33 MTN	1'000	0	0	1'000 USD	93.74%	937'419.00	0.07	a)
US95000U3D31	5.3890 % WFC 5.389 04/24/34	0	1'000	0	1'000 USD	97.03%	970'301.00	0.07	a)
US95000U3E14	5.5740 % WFC 5.574 07/25/29 MTN	0	1'200	0	1'200 USD	99.68%	1'196'156.40	0.08	a)
US95000U3F88	5.5570 % WFC 5.557 07/25/34 MTN	0	1'200	0	1'200 USD	98.75%	1'184'995.20	0.08	a)
US95040QAC87	4.2500 % WELL 4 1/4 04/01/26	250	0	0	250 USD	96.88%	242'209.00	0.02	a)
US95040QAD60	4.2500 % WELL 4 1/4 04/15/28	500	0	0	500 USD	94.69%	473'444.50	0.03	a)

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US95040QAG91	3.6250 % WELL 3 5/8 03/15/24	500	0	0	500 USD	98.84%	494'200.00	0.03	a)
US95040QAJ31	3.1000 % WELL 3.1 01/15/30	1'000	0	0	1'000 USD	86.96%	869'617.00	0.06	a)
US95040QAR56	3.8500 % WELL 3.85 06/15/32	300	0	0	300 USD	87.56%	262'691.40	0.02	a)
US958102AM75	4.7500 % WDC 4 3/4 02/15/26	500	0	0	500 USD	95.13%	475'625.00	0.03	a)
US958102AR62	3.1000 % WDC 3.1 02/01/32	500	0	0	500 USD	74.51%	372'562.50	0.03	a)
US958667AA50	5.2500 % WES 5 1/4 02/01/50	500	0	0	500 USD	80.88%	404'375.00	0.03	a)
US958667AB34	3.1000 % WES 3.1 02/01/25	300	0	0	300 USD	95.88%	287'625.00	0.02	a)
US958667AC17	4.0500 % WES 4.05 02/01/30	500	0	0	500 USD	89.13%	445'625.00	0.03	a)
US959802AY56	2.8500 % WU 2.85 01/10/25	400	0	0	400 USD	95.76%	383'043.60	0.03	a)
US960386AM29	4.9500 % WAB 4.7 09/15/28	500	0	0	500 USD	96.49%	482'454.50	0.03	a)
US960386AN02	4.4000 % WAB 4.15 03/15/24	500	0	500	0 USD	0.00%	0.00	0.00	
US960386AQ33	3.2000 % WAB 3.2 06/15/25	1'000	0	0	1'000 USD	95.39%	953'926.00	0.07	a)
US960413AS12	5.0000 % WLK 5 08/15/46	0	200	0	200 USD	83.98%	167'964.20	0.01	a)
US960413AT94	3.6000 % WLK 3.6 08/15/26	0	220	0	220 USD	94.74%	208'425.14	0.01	a)
US960413AZ54	3.1250 % WLK 3 1/8 08/15/51	0	170	0	170 USD	61.07%	103'819.00	0.01	a)
US961214CX95	2.8500 % WSTP 2.85 05/13/26	750	0	0	750 USD	94.22%	706'614.00	0.05	a)
US961214DC40	2.7000 % WSTP 2.7 08/19/26	650	0	0	650 USD	93.32%	606'570.90	0.04	a)
US961214DF70	4.3220 % WSTP 4.322 11/23/31 GMTN	1'000	0	0	1'000 USD	93.33%	933'343.00	0.07	a)
US961214DK65	3.3500 % WSTP 3.35 03/08/27	750	0	0	750 USD	94.30%	707'268.00	0.05	a)
US961214EC31	3.3000 % WSTP 3.3 02/26/24	500	0	500	0 USD	0.00%	0.00	0.00	
US961214EF61	4.1100 % WSTP 4.11 07/24/34	500	0	0	500 USD	87.43%	437'166.50	0.03	a)
US961214EG45	4.4210 % WSTP 4.421 07/24/39	500	0	0	500 USD	80.58%	402'900.50	0.03	a)
US961214EH28	2.3500 % WSTP 2.35 02/19/25	1'000	0	0	1'000 USD	95.88%	958'793.00	0.07	a)
US961214EM13	2.8940 % WSTP 2.894 02/04/30	1'000	0	0	1'000 USD	94.34%	943'421.00	0.07	a)
US961214EP44	2.6680 % WSTP 2.668 11/15/35	0	300	0	300 USD	76.58%	229'734.30	0.02	a)
US961214EU39	1.0190 % WSTP 1.019 11/18/24	500	0	0	500 USD	94.58%	472'890.00	0.03	a)
US961214FK48	5.4570 % WSTP 5.457 11/18/27	500	0	0	500 USD	101.68%	508'413.00	0.04	a)
US96145DAH89	4.0000 % WRK 4 03/15/28	500	0	0	500 USD	93.72%	468'616.50	0.03	a)
US963320AV88	4.5000 % WHR 4 1/2 06/01/46	200	0	0	200 USD	81.07%	162'149.20	0.01	a)
US963320AW61	4.7500 % WHR 4 3/4 02/26/29	200	0	0	200 USD	97.23%	194'461.20	0.01	a)
US969457BW96	4.5500 % WMB 4.55 06/24/24	585	0	0	585 USD	98.90%	578'559.15	0.04	a)
US969457BX79	3.5000 % WMB 3 1/2 11/15/30	400	0	0	400 USD	88.21%	352'828.80	0.02	a)
US969457BY52	2.6000 % WMB 2.6 03/15/31	200	0	0	200 USD	81.99%	163'989.40	0.01	a)
US969457CA67	5.3000 % WMB 5.3 08/15/52	0	220	0	220 USD	89.76%	197'481.90	0.01	a)
US969457CJ76	5.6500 % WMB 5.65 03/15/33	0	220	0	220 USD	100.06%	220'137.94	0.02	a)
US96949LAB18	4.0000 % WMB 4 09/15/25	200	0	0	200 USD	96.75%	193'500.00	0.01	a)
US96949LAC90	5.1000 % WMB 5.1 09/15/45	90	0	0	90 USD	87.14%	78'429.42	0.01	a)
US96949LAD73	3.7500 % WMB 3 3/4 06/15/27	200	0	0	200 USD	94.00%	188'006.60	0.01	a)
US96949LAE56	4.8500 % WMB 4.85 03/01/48	300	0	0	300 USD	84.57%	253'695.00	0.02	a)
US96950FAF18	6.3000 % WMB 6.3 04/15/40	500	0	0	500 USD	102.01%	510'039.50	0.04	a)
US96950FAN42	5.4000 % WMB 5.4 03/04/44	250	0	0	250 USD	89.88%	224'698.75	0.02	a)
US96950FAP99	4.9000 % WMB 4.9 01/15/45	200	0	0	200 USD	84.14%	168'284.00	0.01	a)
US96950FAQ72	3.9000 % WMB 3.9 01/15/25	250	0	0	250 USD	97.25%	243'124.25	0.02	a)
US970648AG61	4.5000 % WTW 4 1/2 09/15/28	200	0	200	0 USD	0.00%	0.00	0.00	
US970648AJ01	2.9500 % WTW 2.95 09/15/29	500	0	500	0 USD	0.00%	0.00	0.00	
US976656CN66	4.7500 % WEC 4 3/4 09/30/32	0	200	0	200 USD	97.50%	195'005.20	0.01	a)
US98138HAG65	3.5000 % WDAY 3 1/2 04/01/27	500	0	0	500 USD	94.45%	472'252.00	0.03	a)
US98138HAJ05	3.8000 % WDAY 3.8 04/01/32	500	0	0	500 USD	88.59%	442'931.00	0.03	a)
US983024AG50	6.5000 % PFE 6 1/2 02/01/34	300	0	0	300 USD	111.39%	334'175.40	0.02	a)
US983024AL46	6.0000 % PFE 6 02/15/36	445	0	0	445 USD	107.12%	476'681.33	0.03	a)
US983024AN02	5.9500 % PFE 5.95 04/01/37	650	0	0	650 USD	107.07%	695'935.50	0.05	a)
US98389BAU44	3.3500 % XEL 3.35 12/01/26	250	0	0	250 USD	93.76%	234'387.75	0.02	a)
US98389BAW00	2.6000 % XEL 2.6 12/01/29	500	0	0	500 USD	85.12%	425'623.50	0.03	a)
US983919AJ06	2.9500 % AMD 2.95 06/01/24	250	0	0	250 USD	98.05%	245'120.00	0.02	a)
US98419MAJ99	3.2500 % XYL 3 1/4 11/01/26	250	0	0	250 USD	94.09%	235'230.00	0.02	a)
US98419MAM29	1.9500 % XYL 1.95 01/30/28	200	0	0	200 USD	87.91%	175'822.00	0.01	a)
US98978VAH69	4.7000 % ZTS 4.7 02/01/43	850	0	0	850 USD	90.17%	766'406.75	0.05	a)
US98978VAL71	3.0000 % ZTS 3 09/12/27	500	0	0	500 USD	92.93%	464'633.00	0.03	a)
US98978VAV53	5.6000 % ZTS 5.6 11/16/32	400	0	0	400 USD	103.24%	412'949.20	0.03	a)
USU1109MAU00	3.4190 % AVGO 3.419 04/15/33 REGS	1'500	0	0	1'500 USD	82.94%	1'244'055.00	0.09	a)
USU1109MAV82	3.4690 % AVGO 3.469 04/15/34 REGS	1'000	0	0	1'000 USD	81.50%	814'970.00	0.06	a)

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USU1109MAW65	3.1370 % AVGO 3.137 11/15/35 REGS	1'100	0	0	1'100 USD	76.37%	840'114.00	0.06	a)
USU1109MAX49	3.1870 % AVGO 3.187 11/15/36 REGS	1'000	0	0	1'000 USD	75.09%	750'870.00	0.05	a)
USU1109MBA37	4.9260 % AVGO 4.926 05/15/37 REGS	1'000	0	0	1'000 USD	89.97%	899'710.00	0.06	a)
XS1064799841	4.7500 % MAFUAE 4 3/4 05/07/24	200	0	200	0 USD	0.00%	0.00	0.00	
XS1075180379	6.4500 % CHIOLI 6.45 06/11/34	0	200	0	200 USD	100.29%	200'574.00	0.01	a)
XS1077883012	3.5000 % ETISLT 3 1/2 06/18/24 GMTN	300	0	300	0 USD	0.00%	0.00	0.00	
XS1120403313	4.3250 % DIFCAE 4.325 11/12/24	200	0	0	200 USD	97.50%	195'008.00	0.01	a)
XS1144495808	6.7500 % QBEAU 6 3/4 12/02/44	400	0	0	400 USD	99.00%	396'000.00	0.03	a)
XS1213177295	3.6250 % HKTGHD 3 5/8 04/02/25	200	0	0	200 USD	96.89%	193'770.00	0.01	a)
XS1227947097	4.0000 % CHGDNU 4 05/19/25	200	0	0	200 USD	96.99%	193'978.00	0.01	a)
XS1234958459	4.1250 % BJSTAT 4 1/8 05/26/25	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
XS1242348164	3.8750 % GLPSP 3 7/8 06/04/25 EMTN	1'000	0	0	1'000 USD	64.38%	643'750.00	0.05	a)
XS1253849357	3.2500 % STSP 3 1/4 06/30/25 EMTN	500	0	0	500 USD	96.38%	481'920.00	0.03	a)
XS1261170515	5.7500 % SRENVX 5 3/4 08/15/50	500	0	0	500 USD	96.38%	481'875.00	0.03	a)
XS1269724826	4.7500 % CMHI 4 3/4 08/03/25	400	0	0	400 USD	98.26%	393'056.00	0.03	a)
XS1308713723	4.5000 % MAFUAE 4 1/2 11/03/25	200	0	0	200 USD	97.75%	195'500.00	0.01	a)
XS1423777215	5.6250 % SRENVX 5 5/8 08/15/52	500	0	0	500 USD	94.13%	470'625.00	0.03	a)
XS1431266920	3.7000 % CITLTD 3.7 06/14/26 EMTN	200	0	0	200 USD	95.13%	190'266.00	0.01	a)
XS1488480333	3.6350 % EMAAR 3.635 09/15/26 EMTN	500	0	0	500 USD	94.00%	470'000.00	0.03	a)
XS1509084775	2.5000 % MTRC 2 1/2 11/02/26 DIP	0	200	0	200 USD	92.13%	184'252.00	0.01	a)
XS1551355149	4.2500 % GENTMK 4 1/4 01/24/27	400	0	0	400 USD	93.04%	372'172.00	0.03	a)
XS1570263563	3.8750 % CITLTD 3 7/8 02/28/27 EMTN	200	0	0	200 USD	95.75%	191'500.00	0.01	a)
XS1644429935	4.1250 % HAOHUA 4 1/8 07/19/27	500	0	0	500 USD	94.13%	470'650.00	0.03	a)
XS1692177774	4.3750 % ORIEAS 4 3/8 12/21/27 EMTN	200	0	0	200 USD	91.08%	182'152.00	0.01	a)
XS1733841735	3.7500 % CHGDNU 3 3/4 12/11/27	200	0	0	200 USD	94.57%	189'136.00	0.01	a)
XS1743535491	4.5000 % LNGFOR 4 1/2 01/16/28	400	0	0	400 USD	65.00%	260'000.00	0.02	a)
XS1743727130	4.0000 % CITLTD 4 01/11/28 EMTN	250	0	0	250 USD	95.28%	238'195.00	0.02	a)
XS1788513734	5.1250 % HAOHUA 5 1/8 03/14/28	300	0	0	300 USD	97.18%	291'540.00	0.02	a)
XS1788514039	4.8750 % HAOHUA 4 7/8 03/14/25	500	0	0	500 USD	98.13%	490'650.00	0.03	a)
XS1811821211	4.7500 % CHIOLI 4 3/4 04/26/28	0	200	0	200 USD	95.13%	190'250.00	0.01	a)
XS1856800450	5.0000 % CMHI 5 08/06/28	200	0	0	200 USD	99.80%	199'594.00	0.01	a)
XS1865437930	3.8750 % STSP 3 7/8 08/28/28 EMTN	400	0	0	400 USD	95.13%	380'500.00	0.03	a)
XS1887479902	4.7500 % ALDAR 4 3/4 09/29/25	200	0	0	200 USD	98.13%	196'250.00	0.01	a)
XS1927705308	5.2500 % SNRSKY 5 1/4 03/11/24	1'000	0	0	1'000 USD	99.38%	993'760.00	0.07	a)
XS1936784161	4.2500 % CCB 4 1/4 02/27/29	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
XS1938443329	4.0000 % BOCAVI 4 01/25/24 GMTN	400	0	400	0 USD	0.00%	0.00	0.00	
XS1941781749	4.9740 % GLPCHI 4.974 02/26/24 EMTN	500	0	0	500 USD	86.92%	434'610.00	0.03	a)
XS1950126109	4.1250 % CRHZCH 4 1/8 02/26/29 EMTN	250	0	0	250 USD	91.22%	228'055.00	0.02	a)
XS1956021585	4.2500 % MASQUH 4 1/4 02/26/24 EMTN	500	0	0	500 USD	99.09%	495'450.00	0.04	a)
XS1989704843	3.2500 % SDIC 3 1/4 05/21/24 EMTN	200	0	0	200 USD	98.32%	196'630.00	0.01	a)
XS1992924552	3.5000 % CCBL 3 1/2 05/16/24 EMTN	300	0	0	300 USD	98.35%	295'035.00	0.02	a)
XS2011969651	3.3750 % HAOHUA 3 3/8 06/19/24	1'100	0	0	1'100 USD	97.92%	1'077'153.00	0.08	a)
XS2014454933	2.7500 % CHGDNU 2 3/4 07/02/24 EMTN	200	0	0	200 USD	97.55%	195'106.00	0.01	a)
XS2020663055	2.5000 % MITCO 2 1/2 07/09/24 EMTN	200	0	0	200 USD	97.23%	194'450.00	0.01	a)
XS2044279334	2.8200 % HYSAN 2.82 09/04/29 EMTN	200	0	0	200 USD	84.76%	169'524.00	0.01	a)
XS2099049699	2.8750 % SFHOLD 2 7/8 02/20/30	0	200	0	200 USD	85.64%	171'278.00	0.01	a)
XS2099130382	2.8750 % SUNHUN 2 7/8 01/21/30 EMTN	0	200	0	200 USD	85.64%	171'282.00	0.01	a)
XS2102904864	3.4250 % CHCOMU 3.425 PERP	500	0	0	500 USD	96.14%	480'680.00	0.03	a)
XS2102905168	3.6500 % CHCOMU 3.65 PERP	500	0	0	500 USD	92.13%	460'665.00	0.03	a)
XS2106056067	2.5000 % FABUH 2 1/2 01/21/25	500	0	0	500 USD	95.50%	477'500.00	0.03	a)
XS2109790001	2.8500 % CITLTD 2.85 02/25/30 EMTN	200	0	0	200 USD	86.52%	173'036.00	0.01	a)
XS2114850949	2.7500 % QNBK 2 3/4 02/12/27 EMTN	500	0	0	500 USD	91.77%	458'845.00	0.03	a)
XS2116905691	2.1250 % JIANYI 2 1/8 08/27/30	500	0	0	500 USD	82.14%	410'690.00	0.03	a)
XS2125601547	2.7500 % CHIOLI 2 3/4 03/02/30 EMTN	500	0	0	500 USD	83.30%	416'520.00	0.03	a)
XS2130065258	2.7500 % SUNHUN 2 3/4 05/13/30 EMTN	200	0	0	200 USD	85.43%	170'858.00	0.01	a)
XS2140041786	3.1250 % CHITRA 3 1/8 04/23/30	0	200	0	200 USD	88.79%	177'570.00	0.01	a)
XS2140531950	2.4500 % CCB 2.45 06/24/30	1'000	0	0	1'000 USD	94.32%	943'180.00	0.07	a)
XS2143035587	2.8750 % HKLSP 2 7/8 05/27/30 EMTN	0	200	0	200 USD	86.16%	172'318.00	0.01	a)
XS2152902479	1.6250 % CHGRID 1 5/8 08/05/30 EMTN	1'000	0	0	1'000 USD	81.73%	817'250.00	0.06	a)
XS2162033729	2.6250 % QNBK 2 5/8 05/12/25 EMTN	500	0	0	500 USD	94.63%	473'145.00	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
X52168040744	4.0000 % BNKEA 4 05/29/30 EMTN	1'000	0	0	1'000 USD	90.58%	905'760.00	0.06	a)
X52176018609	2.5000 % MUBAUH 2 1/2 05/21/26 GMTN	1'000	0	0	1'000 USD	93.49%	934'890.00	0.07	a)
X52176021223	2.8750 % MUBAUH 2 7/8 05/21/30 GMTN	1'500	0	0	1'500 USD	87.83%	1'317'510.00	0.09	a)
X52179918037	2.0000 % CNPCCH 2 06/23/30	0	200	200	0 USD	0.00%	0.00	0.00	
X52187635375	2.3750 % SHPORT 2 3/8 07/13/30	0	200	0	200 USD	84.86%	169'726.00	0.01	a)
X52196334838	3.2500 % HIKLN 3 1/4 07/09/25	400	0	0	400 USD	94.10%	376'416.00	0.03	a)
X52207824843	1.8750 % CMINLE 1 7/8 08/12/25 EMTN	200	0	0	200 USD	92.89%	185'782.00	0.01	a)
X52211037184	2.6250 % CONAMP 2 5/8 09/17/30	200	0	0	200 USD	83.41%	166'820.00	0.01	a)
X52213668085	1.6250 % MTRC 1 5/8 08/19/30 EMTN	0	250	0	250 USD	81.30%	203'252.50	0.01	a)
X52216900105	2.1630 % AXIATA 2.163 08/19/30 EMTN	0	200	0	200 USD	82.88%	165'750.00	0.01	a)
X52216900287	3.0640 % AXIATA 3.064 08/19/50 EMTN	0	290	0	290 USD	66.66%	193'322.70	0.01	a)
X52221839793	3.6250 % NANFUN 3 5/8 08/27/30 EMTN	200	0	0	200 USD	82.50%	165'000.00	0.01	a)
X52226808165	3.0000 % HAOHUA 3 09/22/30	500	0	0	500 USD	83.42%	417'075.00	0.03	a)
X52228113762	3.0000 % SABIC 3 09/14/50	0	200	0	200 USD	68.80%	137'596.00	0.01	a)
X52229418145	1.8750 % CONAMP 1 7/8 09/17/25	200	0	0	200 USD	92.63%	185'254.00	0.01	a)
X52236362849	1.6250 % HONHAI 1 5/8 10/28/25 EMTN	200	0	200	0 USD	0.00%	0.00	0.00	
X52236363227	2.5000 % HONHAI 2 1/2 10/28/30 EMTN	200	0	200	0 USD	0.00%	0.00	0.00	
X52242171291	2.5000 % TABRED 2 1/2 10/21/27	200	0	0	200 USD	88.75%	177'500.00	0.01	a)
X52283177561	3.0000 % ZURNVX 3 04/19/51 EMTN	500	0	0	500 USD	77.53%	387'635.00	0.03	a)
X5228890671	2.1250 % SKENER 2 1/8 01/26/26	400	0	0	400 USD	89.52%	358'068.00	0.03	a)
X52289104577	1.7500 % BOCAVI 1 3/4 01/21/26 GMTN	400	0	0	400 USD	91.38%	365'512.00	0.03	a)
X52289592607	2.0000 % CICCHK 2 01/26/26 EMTN	300	0	0	300 USD	92.14%	276'405.00	0.02	a)
X52297060126	2.0000 % CDBLFD 2 03/04/26 EMTN	400	0	0	400 USD	91.88%	367'516.00	0.03	a)
X52302544353	2.6250 % FRESHK 2 5/8 03/03/24 EMTN	400	0	0	400 USD	93.89%	375'556.00	0.03	a)
X52318334120	2.0000 % HPHTSP 2 03/19/26	200	0	0	200 USD	91.27%	182'530.00	0.01	a)
X52331713102	1.4600 % CCB 1.46 04/22/26 EMTN	0	200	0	200 USD	90.78%	181'560.00	0.01	a)
X52333669518	1.8000 % CCBL 1.8 07/22/26 EMTN	200	0	0	200 USD	90.00%	180'004.00	0.01	a)
X52338173680	2.5000 % ABDPOC 2 1/2 05/06/31 EMTN	200	200	0	400 USD	83.09%	332'348.00	0.02	a)
X52352275171	1.5500 % SUMI 1.55 07/06/26 EMTN	400	0	0	400 USD	89.89%	359'544.00	0.03	a)
X52356219084	3.7000 % EMAAR 3.7 07/06/31 EMTN	200	0	0	200 USD	90.25%	180'500.00	0.01	a)
X52357744619	2.2500 % HKLSP 2 1/4 07/15/31 EMTN	400	0	0	400 USD	79.81%	319'224.00	0.02	a)
X52372975040	2.8500 % PINGIN 2.85 08/12/31 EMTN	500	0	0	500 USD	75.40%	377'020.00	0.03	a)
X52373796320	1.2500 % CMINLE 1 1/4 09/16/24 EMTN	200	0	0	200 USD	95.26%	190'514.00	0.01	a)
X52387263440	1.5000 % HPHTSP 1 1/2 09/17/26	200	0	0	200 USD	88.38%	176'758.00	0.01	a)
X52387357341	1.5000 % SINOCH 1 1/2 09/23/26 EMTN	400	0	0	400 USD	88.02%	352'068.00	0.02	a)
X52387368975	2.3750 % SINOCH 2 3/8 09/23/31 EMTN	200	0	0	200 USD	78.43%	156'862.00	0.01	a)
X52389983011	2.3750 % SFHOLD 2 3/8 11/17/26	200	0	0	200 USD	90.65%	181'300.00	0.01	a)
X52389983524	3.1250 % SFHOLD 3 1/8 11/17/31	200	0	0	200 USD	83.54%	167'080.00	0.01	a)
X52403426427	2.9500 % PRUFIN 2.95 11/03/33 EMTN	500	0	0	500 USD	83.43%	417'150.00	0.03	a)
X52414130711	3.0000 % HKTGHD 3 01/18/32	400	0	0	400 USD	82.51%	330'036.00	0.02	a)
X52416978190	3.5000 % ZURNVX 3 1/2 05/02/52 EMTN	500	0	0	500 USD	78.56%	392'775.00	0.03	a)
X52423359459	4.8750 % BNKEA 4 7/8 04/22/32 EMTN	0	250	0	250 USD	86.11%	215'280.00	0.02	a)
X52428943752	2.1940 % MITSKO 2.194 01/19/27	250	0	0	250 USD	90.65%	226'615.00	0.02	a)
X52431453336	2.8500 % CCB 2.85 01/21/32	0	800	0	800 USD	92.72%	741'792.00	0.05	a)
X52434699968	2.9500 % CHITRA 2.95 03/01/27	0	200	0	200 USD	93.13%	186'254.00	0.01	a)
X52449907463	2.5910 % FABUH 2.591 03/02/27	500	0	0	500 USD	92.63%	463'125.00	0.03	a)
X52477918846	4.0000 % CMHI 4 06/01/27	0	200	0	200 USD	96.17%	192'346.00	0.01	a)
X52493296813	5.5000 % BSFR 5 1/2 11/23/27 EMTN	0	200	200	0 USD	0.00%	0.00	0.00	
X52539374673	5.1250 % FABUH 5 1/8 10/13/27 EMTN	200	0	0	200 USD	100.31%	200'612.00	0.01	a)
X52585576973	5.4930 % CICCHK 5.493 03/01/26 EMTN	0	300	0	300 USD	99.76%	299'268.00	0.02	a)
X52592306752	5.5500 % SUMI 5.55 03/09/28 EMTN	0	400	0	400 USD	101.01%	404'024.00	0.03	a)
X52607535684	4.7500 % RJHIAB 4 3/4 04/05/28	0	250	0	250 USD	99.25%	248'125.00	0.02	a)
X52613209753	5.3530 % SUMIFL 5.353 04/25/28 EMTN	0	200	0	200 USD	99.13%	198'264.00	0.01	a)
X52626291129	5.0000 % MAFUAE 5 06/01/33 EMTN	0	200	0	200 USD	98.50%	197'000.00	0.01	a)
X52627338580	4.8750 % ALDAR 4 7/8 05/24/33	0	200	0	200 USD	97.88%	195'750.00	0.01	a)
X52638076187	7.7780 % ISPIIM 7.778 06/20/54 REGS	0	400	0	400 USD	98.34%	393'340.00	0.03	a)
X52648007495	5.4420 % CICCHK 5.442 07/18/26 GMTN	0	200	0	200 USD	99.48%	198'954.00	0.01	a)

USD

1'391'555'497.35 98.47

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert USD	in % 7)	Kat.
Derivative Finanzinstrumente							0.00	0.00	
Devisentermingeschäfte									
	CHF/USD Verfall 06.07.2023		13'795'758	12'365'000		USD/CHF	0.00	0.00	
Devisentermingeschäfte							0.00	0.00	

Vermögensaufstellung

	Kurswert USD	in % 7)
Bankguthaben auf Sicht	5'558'605.54	0.39
Obligationen, Wandelobligationen und sonstige Forderungswertpapiere und -rechte	1'391'555'497.35	98.47
Sonstige Vermögenswerte	16'031'033.77	1.13
Gesamtfondsvermögen am Ende der Rechnungsperiode	1'413'145'136.66	100.00
Andere Verbindlichkeiten	-447.31	
Nettofondsvermögen am Ende der Rechnungsperiode	1'413'144'689.35	

Bewertungskategorien

	Kurswert USD	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);	1'391'555'497.35	98.47
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 = USD	1.13218228
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4 Derivative Finanzinstrumente - Risiko gemäss Commitment I

Engagement	Währung	Betrag	in % 28)
Total der engagementerhöhenden Positionen (Basiswertäquivalent)		-	-
Total der engagementreduzierenden Positionen (Basiswertäquivalent)		-	-

5 Spesen zu Gunsten Teilvermögen und Kommissionen zu Gunsten Fondsleitung

Periode: 01.03.2023 - 31.08.2023

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 USD	USD	0.00 - 0.60	-	0.530	0.00 - 0.05	-	0.013
NT USD	USD	0.00 - 0.60	-	0.530	0.00 - 0.05	-	0.013

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	USD	-
Obligationen, Wandelobligationen und sonstige Forderungswertpapiere und -rechte	USD	-
Andere Wertpapiere	USD	-

Am Bilanzstichtag in Pension gegebene Effekten	Währung	Betrag
Keine	USD	-

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: 01.03.2023 - 31.08.2023

Klasse	PVK p.a. in %		PMF p.a. in %	PAF p.a. in %	VK Zielfonds p.a. in %
	Eff	Max			
FA USD	0.200	0.500	0.100	0.100	3.000
NT USD	-	-	-	-	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 US Dollar 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: $\text{Tracking Error} = \text{STANDARDABWEICHUNG (über einen Zwölfmonatszeitraum berechnete monatliche Renditedifferenz)} * \text{QUADRATWURZEL}(12)$

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 Erstausgabe mehrerer Anteilsklassen (wenn diese gleichzeitig erfolgt) oder der Erstausgabe einer weiteren Anteilsklasse auf der Basis der dem entsprechenden Teilvermögen für jede Anteilsklasse zufließenden Betreffnisse 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.