

SWISSCANTO (CH) INDEX BOND FUND CORP. USD RESPONSIBLE

Halbjahresbericht per 31.08.2024

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

Klasse	Valor	Währung
FA USD	31562118	USD
NT USD	11705242	USD
NTH1 CHF	132582724	CHF

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
General Counsel, Zürcher Kantonalbank

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

Geschäftsleitung

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

Delegationen

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

Depotbank

Zürcher Kantonalbank, Bahnhofstrasse 9, 8001 Zürich

Prüfgesellschaft

Ernst & Young AG, Maagplatz 1, 8005 Zürich

2 Vertriebsorganisation

Zahlstelle

Zürcher Kantonalbank, Bahnhofstrasse 9, 8001 Zürich

Vertriebsträger

Zürcher Kantonalbank, Bahnhofstrasse 9, 8001 Zürich

3 Abschlusszahlen

Übersicht

	von	01.03.2024	01.03.2023	01.03.2022	01.03.2021
	bis	31.08.2024	29.02.2024	28.02.2023	28.02.2022
Konsolidiert					
USD					
Nettofondsvermögen am Ende der Rechnungsperiode		1'814'098'186.89	1'601'500'567.10	1'293'633'725.23	1'328'337'672.26
Klasse FA USD					
USD					
Nettofondsvermögen am Ende der Rechnungsperiode		3'517'738.80	3'577'738.57	2'829'807.13	2'364'085.92
Anzahl Anteile am Ende der Rechnungsperiode		39'583.646	40'644.400	32'816.805	23'784.805
Nettoinventarwert je Anteil am Ende der Rechnungsperiode 1)		88.8685	88.0254	86.2304	99.3948
Ausschüttung je Anteil		-	3.40	3.15	3.40
Total Expense Ratio (TER)		0.20 %	0.20 %	0.20 %	0.20 %
Klasse NT USD					
USD					
Nettofondsvermögen am Ende der Rechnungsperiode		1'701'940'738.47	1'597'922'828.53	1'290'803'918.10	1'325'973'586.34
Anzahl Anteile am Ende der Rechnungsperiode		12'773'659.453	12'425'495.622	10'507'117.960	9'617'942.690
Nettoinventarwert je Anteil am Ende der Rechnungsperiode 1)		133.2383	128.6003	122.8504	137.8646
Nettoinventarwert je Anteil am Ende der Rechnungsperiode in CHF		113.0460	113.2390	115.1416	126.4839
Thesaurierung je Anteil		-	5.14	4.70	4.90
Total Expense Ratio (TER)		0.00 %	0.00 %	0.00 %	0.00 %
Klasse NTH1 CHF					
CHF					
Nettofondsvermögen am Ende der Rechnungsperiode (in USD)		108'639'709.62			
Anzahl Anteile am Ende der Rechnungsperiode		904'412.306			
Nettoinventarwert je Anteil am Ende der Rechnungsperiode 1)		101.9174			
Total Expense Ratio (TER)		0.00 %			

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

Performance

	2023 / 2024	2023	2022	2021
Klasse FA USD	4.93 %	8.25 %	-14.98 %	-1.33 %
Klasse NT USD	5.05 %	8.47 %	-14.80 %	-1.13 %
Klasse NTH1 CHF (Lancierung 28.03.2024)	1.92 %	-	-	-
Benchmark Hedge	2.04 %	-	-	-
Benchmark	5.14 %	8.60 %	-15.12 %	1.07 %
Tracking Error 33)	-	0.22 %	0.26 %	0.10 %

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	-0.21 %
Klasse NT USD	-0.09 %
Klasse NTH1 CHF (Lancierung 28.03.2024)	-0.12 %

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

Vermögensrechnung

(Verkehrswerte)	31.08.2024	29.02.2024
Bankguthaben auf Sicht	5'124'055.79	7'530'819.26
Obligationen, Wandelobligationen und sonstige Forderungswertpapiere und -rechte	1'787'896'535.23	1'575'436'692.00
Sonstige Vermögenswerte	21'078'197.85	18'533'625.48
Gesamtfondsvermögen am Ende der Rechnungsperiode	1'814'098'788.87	1'601'501'136.74
Andere Verbindlichkeiten	-601.98	-569.64
Nettofondsvermögen am Ende der Rechnungsperiode	1'814'098'186.89	1'601'500'567.10

Entwicklung der Anzahl Anteile

Klasse FA USD	von bis	01.03.2024 31.08.2024	01.03.2023 29.02.2024
Bestand zu Beginn der Rechnungsperiode		40'644.400	32'816.805
Ausgegebene Anteile		1'876.000	12'249.595
Zurückgenommene Anteile		-2'936.754	-4'422.000
Bestand am Ende der Rechnungsperiode		39'583.646	40'644.400

Klasse NT USD	von bis	01.03.2024 31.08.2024	01.03.2023 29.02.2024
Bestand zu Beginn der Rechnungsperiode		12'425'495.622	10'507'117.960
Ausgegebene Anteile		1'337'092.655	2'746'925.419
Ausgegebene Anteile (Sacheinlagen)		515'116.395	569'613.833
Zurückgenommene Anteile		-1'079'686.127	-590'402.336
Zurückgenommene Anteile (Sachauslagen)		-424'359.092	-807'759.254
Bestand am Ende der Rechnungsperiode		12'773'659.453	12'425'495.622

Klasse NTH1 CHF	von bis	Lancierung 28.03.2024 31.08.2024
Ausgegebene Anteile		908'045.918
Zurückgenommene Anteile		-3'633.612
Bestand am Ende der Rechnungsperiode		904'412.306

Sacheinlagen (Ausgabe von Anteilen)

	Datum	Gegenwert	Anteile
Klasse NT USD	24.05.2024	35'149'826.19	272'131.198
Klasse NT USD	11.06.2024	24'897'449.52	191'531.955
Klasse NT USD	28.06.2024	6'594'942.11	51'453.242

Sachauslagen (Rücknahme von Anteilen)

	Datum	Gegenwert	Anteile
Klasse NT USD	25.06.2024	54'895'431.63	424'359.092

Veränderung des Nettofondsvermögens

Konsolidiert	von bis	01.03.2024 31.08.2024	01.03.2023 29.02.2024
Nettofondsvermögen zu Beginn der Rechnungsperiode		1'601'500'567.10	1'293'633'725.23
Ausbezahlte Ausschüttung		-140'421.36	-99'252.74
Thesaurierung; 35% Schweizerische Verrechnungssteuer		-22'306'423.92	-18'150'288.72
Saldo aus dem Anteilverkehr		143'477'370.82	234'589'302.87
Gesamterfolg aus Erfolgsrechnung		91'567'094.25	91'527'080.46
Nettofondsvermögen am Ende der Rechnungsperiode		1'814'098'186.89	1'601'500'567.10

Erfolgsrechnung

Konsolidiert	von bis	01.03.2024 31.08.2024	01.03.2023 29.02.2024
Ertrag			
Erträge der Bankguthaben auf Sicht		134'396.43	224'300.73
Erträge der Obligationen, Wandelobligationen und sonstigen Forderungswertpapiere und -rechte		34'993'897.86	58'238'951.60
Sonstige Erträge		38'786.28	0.00
Einkauf in laufende Nettoerträge bei der Ausgabe von Anteilen		2'926'369.23	10'056'398.14
Total Ertrag		38'093'449.80	68'519'650.47
Aufwand			
Passivzinsen		-5.40	-289.14
Reglementarische Vergütungen		-3'595.37	-5'875.43
Sonstige Aufwendungen		-3.33	0.00
Ausrichtung laufender Nettoerträge bei der Rücknahme von Anteilen		-1'448'569.82	-4'486'074.82
Total Aufwand		-1'452'173.92	-4'492'239.39
Nettoertrag / Verlust		36'641'275.88	64'027'411.08
Realisierte Kapitalgewinne und -verluste		-2'158'871.22	-14'300'555.04
Einkünfte aus Ausgabe-/Rücknahmespesen		1'029'009.46	1'949'582.94
Realisierter Erfolg		35'511'414.12	51'676'438.98
Nicht realisierte Kapitalgewinne und -verluste		56'055'680.13	39'850'641.48
Gesamterfolg		91'567'094.25	91'527'080.46

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

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.	
Wertpapiere, die an einer Börse kotiert sind							1'787'896'535.23	98.56		
Obligationen, Wandelobligationen und sonstige Forderungswertpapiere und -rechte							1'787'896'535.23	98.56		
FR0012990315	4.7500 % EDF 4 3/4 10/06/45 EMTN	200	0	200	0 USD	0.00%	0.00	0.00		
FR0013464963	4.5000 % EDF 4 1/2 12/04/69 EMTN	600	0	600	0 USD	0.00%	0.00	0.00		
IL0028103310	6.3750 % ICLIT 6 3/8 05/31/38	700	0	0	700 USD	96.41%	674'867.90	0.04	a)	
US00037BAC63	4.3750 % ABBNVX 4 3/8 05/08/42	0	500	0	500 USD	92.41%	462'069.50	0.03	a)	
US001084AS13	5.8000 % AGCO 5.8 03/21/34	0	250	0	250 USD	102.55%	256'377.50	0.01	a)	
US00185AAG94	4.6000 % AON 4.6 06/14/44	400	0	0	400 USD	88.51%	354'043.20	0.02	a)	
US00185AAH77	4.7500 % AON 4 3/4 05/15/45	500	0	0	500 USD	90.81%	454'036.50	0.03	a)	
US00206RAG74	6.3000 % T 6.3 01/15/38	100	0	0	100 USD	112.24%	112'236.80	0.01	a)	
US00206RBH49	4.3000 % T 4.3 12/15/42	470	0	0	470 USD	87.20%	409'853.16	0.02	a)	
US00206RBK77	4.3500 % T 4.35 06/15/45	650	0	0	650 USD	86.78%	564'092.75	0.03	a)	
US00206RCP55	4.5000 % T 4 1/2 05/15/35	600	0	0	600 USD	95.75%	574'479.60	0.03	a)	
US00206RCQ39	4.7500 % T 4 3/4 05/15/46	450	0	0	450 USD	90.93%	409'190.40	0.02	a)	
US00206RCU41	5.6500 % T 5.65 02/15/47	500	0	0	500 USD	103.87%	519'367.50	0.03	a)	
US00206RDJ86	4.5000 % T 4 1/2 03/09/48	548	0	0	548 USD	86.76%	475'439.32	0.03	a)	
US00206RDK59	4.5500 % T 4.55 03/09/49	267	0	0	267 USD	87.03%	232'363.69	0.01	a)	
US00206RDQ20	4.2500 % T 4 1/4 03/01/27	1'000	0	0	1'000 USD	99.46%	994'565.00	0.05	a)	
US00206RFW79	4.9000 % T 4.9 08/15/37	1'000	0	0	1'000 USD	97.52%	975'190.00	0.05	a)	
US00206RGL06	4.1000 % T 4.1 02/15/28	495	0	0	495 USD	98.92%	489'647.57	0.03	a)	
US00206RGQ92	4.3000 % T 4.3 02/15/30	1'640	0	0	1'640 USD	99.06%	1'624'505.28	0.09	a)	
US00206RHK14	4.8500 % T 4.85 03/01/39	100	0	0	100 USD	96.52%	96'524.60	0.01	a)	
US00206RHW51	3.8000 % T 3.8 02/15/27	500	0	0	500 USD	98.55%	492'770.50	0.03	a)	
US00206RJX17	2.3000 % T 2.3 06/01/27	710	0	0	710 USD	94.63%	671'864.48	0.04	a)	
US00206RJI99	2.7500 % T 2 3/4 06/01/31	1'000	0	0	1'000 USD	88.71%	887'051.00	0.05	a)	
US00206RJZ64	3.5000 % T 3 1/2 06/01/41	800	0	0	800 USD	80.17%	641'321.60	0.04	a)	
US00206RKA94	3.6500 % T 3.65 06/01/51	1'300	0	0	1'300 USD	73.96%	961'430.60	0.05	a)	
US00206RKB77	3.8500 % T 3.85 06/01/60	400	0	0	400 USD	73.68%	294'710.40	0.02	a)	
US00206RKE17	3.3000 % T 3.3 02/01/52	500	0	0	500 USD	69.20%	346'004.00	0.02	a)	
US00206RKF81	3.5000 % T 3 1/2 02/01/61	700	0	0	700 USD	69.49%	486'451.00	0.03	a)	
US00206RKG64	1.6500 % T 1.65 02/01/28	700	0	0	700 USD	91.28%	638'959.30	0.04	a)	
US00206RKH48	2.2500 % T 2 1/4 02/01/32	1'000	0	0	1'000 USD	84.66%	846'640.00	0.05	a)	
US00206RKJ04	3.5000 % T 3 1/2 09/15/53	2'132	0	0	2'132 USD	70.72%	1'507'850.60	0.08	a)	
US00206RLJ94	3.5500 % T 3.55 09/15/55	2'894	0	0	2'894 USD	70.43%	2'038'137.12	0.11	a)	
US00206RLV23	3.6500 % T 3.65 09/15/59	4'447	552	0	4'999 USD	69.93%	3'495'595.74	0.19	a)	
US00206RML32	1.7000 % T 1.7 03/25/26	1'000	0	0	1'000 USD	95.49%	954'914.00	0.05	a)	
US00206RMM15	2.5500 % T 2.55 12/01/33	1'000	0	0	1'000 USD	82.47%	824'744.00	0.05	a)	
US00206RMM97	3.8000 % T 3.8 12/01/57	500	0	0	500 USD	72.84%	364'219.50	0.02	a)	
US00206RMP46	5.5390 % T 5.539 02/20/26	540	0	0	540 USD	100.02%	540'111.78	0.03	a)	
US00206RMT67	5.4000 % T 5.4 02/15/34	804	0	0	804 USD	103.59%	832'824.20	0.05	a)	
US00217GAA13	2.3960 % APTV 2.396 02/18/25	250	0	0	250 USD	98.59%	246'480.00	0.01	a)	
US00217GAB95	3.2500 % APTV 3 1/4 03/01/32	250	0	0	250 USD	89.12%	222'792.50	0.01	a)	
US00217GAC78	4.1500 % APTV 4.15 05/01/52	350	472	0	822 USD	77.16%	634'224.79	0.03	a)	
US002824AV29	6.0000 % ABT 6 04/01/39	240	0	0	240 USD	112.31%	269'544.96	0.01	a)	
US002824BB55	2.9500 % ABT 2.95 03/15/25	250	0	0	250 USD	99.02%	247'547.50	0.01	a)	
US002824BF69	3.7500 % ABT 3 3/4 11/30/26	509	0	0	509 USD	99.09%	504'360.97	0.03	a)	
US002824BG43	4.7500 % ABT 4 3/4 11/30/36	700	0	0	700 USD	101.27%	708'888.60	0.04	a)	
US002824BH26	4.9000 % ABT 4.9 11/30/46	1'250	0	0	1'250 USD	99.01%	1'237'678.75	0.07	a)	
US00287YAM12	4.4000 % ABBV 4.4 11/06/42	900	0	0	900 USD	91.25%	821'268.00	0.05	a)	
US00287YAQ26	3.6000 % ABBV 3.6 05/14/25	1'150	0	0	1'150 USD	99.01%	1'138'638.00	0.06	a)	
US00287YAR09	4.5000 % ABBV 4 1/2 05/14/35	1'500	0	0	1'500 USD	98.18%	1'472'727.00	0.08	a)	
US00287YAS81	4.7000 % ABBV 4.7 05/14/45	1'100	0	0	1'100 USD	93.49%	1'028'375.70	0.06	a)	
US00287YAV11	4.3000 % ABBV 4.3 05/14/36	550	0	0	550 USD	95.50%	525'273.65	0.03	a)	
US00287YAW93	4.4500 % ABBV 4.45 05/14/46	750	0	0	750 USD	90.74%	680'529.00	0.04	a)	
US00287YBD04	4.8750 % ABBV 4 7/8 11/14/48	1'500	0	0	1'500 USD	95.62%	1'434'229.50	0.08	a)	

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US00287YBF51	4.2500 % ABBV 4 1/4 11/14/28	1'600	0	0	1'600 USD	100.09%	1'601'516.80	0.09	a)
US00287YBV02	2.9500 % ABBV 2.95 11/21/26	1'000	0	0	1'000 USD	97.20%	971'983.00	0.05	a)
US00287YBX67	3.2000 % ABBV 3.2 11/21/29	400	0	0	400 USD	94.59%	378'366.80	0.02	a)
US00287YBZ16	2.6000 % ABBV 2.6 11/21/24	1'900	0	1'900	0 USD	0.00%	0.00	0.00	
US00287YCA55	4.0500 % ABBV 4.05 11/21/39	0	600	0	600 USD	90.08%	540'502.80	0.03	a)
US00287YCB39	4.2500 % ABBV 4 1/4 11/21/49	0	600	0	600 USD	87.30%	523'783.80	0.03	a)
US00287YCX58	3.8000 % ABBV 3.8 03/15/25	1'800	0	0	1'800 USD	99.31%	1'787'490.00	0.10	a)
US00287YCY32	4.5500 % ABBV 4.55 03/15/35	400	0	0	400 USD	98.27%	393'087.20	0.02	a)
US00287YDA47	4.8500 % ABBV 4.85 06/15/44	350	0	0	350 USD	96.31%	337'072.40	0.02	a)
US00287YDS54	4.8000 % ABBV 4.8 03/15/29	0	750	0	750 USD	101.65%	762'352.50	0.04	a)
US00287YDT38	4.9500 % ABBV 4.95 03/15/31	0	700	0	700 USD	102.64%	718'492.60	0.04	a)
US00287YDU01	5.0500 % ABBV 5.05 03/15/34	0	950	0	950 USD	102.75%	976'119.30	0.05	a)
US00287YDV83	5.3500 % ABBV 5.35 03/15/44	0	450	0	450 USD	102.26%	460'174.50	0.03	a)
US00287YDW66	5.4000 % ABBV 5.4 03/15/54	0	950	0	950 USD	103.75%	985'654.45	0.05	a)
US00287YDX40	5.5000 % ABBV 5 1/2 03/15/64	0	500	0	500 USD	104.30%	521'489.50	0.03	a)
US00440EAV92	3.3500 % CB 3.35 05/03/26	0	180	0	180 USD	98.26%	176'859.54	0.01	a)
US00440EAW75	4.3500 % CB 4.35 11/03/45	0	400	0	400 USD	89.84%	359'341.20	0.02	a)
US00510RAD52	2.1500 % AYI 2.15 12/15/30	150	0	0	150 USD	85.39%	128'083.50	0.01	a)
US00724FAC59	3.2500 % ADBE 3 1/4 02/01/25	200	0	200	0 USD	0.00%	0.00	0.00	
US00724PAB58	1.9000 % ADBE 1.9 02/01/25	750	0	750	0 USD	0.00%	0.00	0.00	
US00724PAC32	2.1500 % ADBE 2.15 02/01/27	300	0	0	300 USD	95.51%	286'520.10	0.02	a)
US00724PAD15	2.3000 % ADBE 2.3 02/01/30	250	0	0	250 USD	90.80%	227'011.50	0.01	a)
US00724PAF62	4.8000 % ADBE 4.8 04/04/29	0	250	0	250 USD	102.48%	256'193.75	0.01	a)
US00724PAG46	4.9500 % ADBE 4.95 04/04/34	0	300	0	300 USD	103.19%	309'566.40	0.02	a)
US00774MAB19	3.6500 % AER 3.65 07/21/27	1'500	0	0	1'500 USD	97.17%	1'457'601.00	0.08	a)
US00774MAE57	3.8750 % AER 3 7/8 01/23/28	1'050	0	0	1'050 USD	97.16%	1'020'136.95	0.06	a)
US00774MAN56	6.5000 % AER 6 1/2 07/15/25	1'500	0	0	1'500 USD	100.97%	1'514'580.00	0.08	a)
US00774MAS44	1.7500 % AER 1 3/4 01/30/26	500	0	0	500 USD	95.73%	478'629.00	0.03	a)
US00774MAU99	1.6500 % AER 1.65 10/29/24	500	0	500	0 USD	0.00%	0.00	0.00	
US00774MAX39	3.3000 % AER 3.3 01/30/32	500	0	0	500 USD	88.68%	443'423.50	0.02	a)
US00774MAY12	3.4000 % AER 3.4 10/29/33	1'750	0	0	1'750 USD	86.95%	1'521'572.50	0.08	a)
US00774MAZ86	3.8500 % AER 3.85 10/29/41	398	0	0	398 USD	81.75%	325'384.50	0.02	a)
US00774MBC82	5.7500 % AER 5 3/4 06/06/28	250	0	0	250 USD	103.21%	258'034.75	0.01	a)
US00774MBD65	6.1000 % AER 6.1 01/15/27	250	0	0	250 USD	102.81%	257'023.25	0.01	a)
US00774MBE49	6.1500 % AER 6.15 09/30/30	250	0	0	250 USD	106.18%	265'441.00	0.01	a)
US00774MBF14	6.4500 % AER 6.45 04/15/27 144A	400	0	400	0 USD	0.00%	0.00	0.00	
US00774MBG96	6.4500 % AER 6.45 04/15/27	0	857	0	857 USD	104.41%	894'775.70	0.05	a)
US00774MBH79	5.3000 % AER 5.3 01/19/34	0	250	0	250 USD	101.03%	252'583.75	0.01	a)
US00774MBJ36	5.1000 % AER 5.1 01/19/29	0	250	0	250 USD	101.07%	252'671.50	0.01	a)
US007903BF39	3.9240 % AMD 3.924 06/01/32	300	0	0	300 USD	96.65%	289'956.30	0.02	a)
US007903BG12	4.3930 % AMD 4.393 06/01/52	200	0	0	200 USD	91.05%	182'106.40	0.01	a)
US007924AJ23	5.5000 % AEGON 5 1/2 04/11/48	1'500	0	0	1'500 USD	98.38%	1'475'625.00	0.08	a)
US00817YAF51	6.6250 % AET 6 5/8 06/15/36	0	170	0	170 USD	109.29%	185'793.34	0.01	a)
US00817YAZ16	3.8750 % AET 3 7/8 08/15/47	0	100	0	100 USD	74.85%	74'849.80	0.00	a)
US00846UAN19	2.3000 % A 2.3 03/12/31	500	0	0	500 USD	86.75%	433'725.00	0.02	a)
US00912XAV64	3.6250 % AL 3 5/8 04/01/27	750	0	0	750 USD	97.52%	731'416.50	0.04	a)
US00912XAY04	3.6250 % AL 3 5/8 12/01/27	300	0	0	300 USD	96.63%	289'881.90	0.02	a)
US00912XBF06	4.6250 % AL 4 5/8 10/01/28	250	0	0	250 USD	99.33%	248'324.75	0.01	a)
US00914AAG76	3.0000 % AL 3 02/01/30 MTN	200	0	0	200 USD	91.11%	182'229.40	0.01	a)
US00914AAJ16	2.8750 % AL 2 7/8 01/15/26 MTN	300	0	0	300 USD	97.32%	291'955.80	0.02	a)
US00914AAM45	1.8750 % AL 1 7/8 08/15/26	500	0	0	500 USD	94.76%	473'808.00	0.03	a)
US00914AAQ58	2.1000 % AL 2.1 09/01/28	200	0	0	200 USD	90.36%	180'724.00	0.01	a)
US00914AAR32	2.2000 % AL 2.2 01/15/27	200	0	0	200 USD	94.41%	188'827.00	0.01	a)
US00914AAS15	2.8750 % AL 2 7/8 01/15/32 MTN	500	0	0	500 USD	86.37%	431'869.00	0.02	a)
US00914AAT97	5.8500 % AL 5.85 12/15/27	250	0	0	250 USD	103.36%	258'387.75	0.01	a)
US00914AAU60	5.3000 % AL 5.3 02/01/28	200	0	0	200 USD	101.67%	203'346.80	0.01	a)
US00914AAV44	5.1000 % AL 5.1 03/01/29	0	200	0	200 USD	101.42%	202'843.60	0.01	a)
US00914AAW27	5.3000 % AL 5.3 06/25/26 MTN	0	250	0	250 USD	101.23%	253'065.25	0.01	a)
US00914AAX00	5.2000 % AL 5.2 07/15/31 MTN	0	200	0	200 USD	100.78%	201'566.20	0.01	a)
US009158BA32	2.8000 % APD 2.8 05/15/50	300	0	0	300 USD	67.58%	202'734.60	0.01	a)
US009158BC97	2.0500 % APD 2.05 05/15/30	350	0	0	350 USD	88.64%	310'242.80	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US009158BH84	4.6000 % APD 4.6 02/08/29	0	300	0	300 USD	101.62%	304'854.90	0.02	a)
US009158BJ41	4.7500 % APD 4 3/4 02/08/31	0	200	0	200 USD	102.14%	204'276.60	0.01	a)
US00928QAS03	4.2500 % AYR 4 1/4 06/15/26	0	100	0	100 USD	98.67%	98'665.10	0.01	a)
US012653AD34	4.6500 % ALB 4.65 06/01/27	200	0	0	200 USD	99.52%	199'041.80	0.01	a)
US012653AE17	5.0500 % ALB 5.05 06/01/32	250	0	0	250 USD	98.67%	246'664.00	0.01	a)
US012873AK13	7.3750 % OVV 7 3/8 11/01/31	100	0	0	100 USD	111.79%	111'794.10	0.01	a)
US013716AU93	6.1250 % RIOLN 6 1/8 12/15/33	100	0	0	100 USD	110.10%	110'101.80	0.01	a)
US015271AL39	3.4500 % ARE 3.45 04/30/25	300	0	0	300 USD	98.92%	296'745.00	0.02	a)
US015271AR09	3.3750 % ARE 3 3/8 08/15/31	200	0	0	200 USD	91.50%	182'996.60	0.01	a)
US015271AS81	4.0000 % ARE 4 02/01/50	250	0	0	250 USD	77.39%	193'483.00	0.01	a)
US015271AV11	1.8750 % ARE 1 7/8 02/01/33	500	0	0	500 USD	78.03%	390'140.00	0.02	a)
US015271AW93	2.0000 % ARE 2 05/18/32	500	0	0	500 USD	81.41%	407'049.50	0.02	a)
US015271AX76	3.0000 % ARE 3 05/18/51	500	0	0	500 USD	64.07%	320'356.00	0.02	a)
US015271AY59	2.9500 % ARE 2.95 03/15/34	200	0	0	200 USD	84.65%	169'292.80	0.01	a)
US015271AZ25	3.5500 % ARE 3.55 03/15/52	450	0	0	450 USD	71.24%	320'587.20	0.02	a)
US015271BA64	4.7500 % ARE 4 3/4 04/15/35	200	0	0	200 USD	96.50%	193'000.00	0.01	a)
US015271BB48	5.1500 % ARE 5.15 04/15/53	200	0	0	200 USD	91.48%	182'960.80	0.01	a)
US015271BD04	5.6250 % ARE 5 5/8 05/15/54	0	200	0	200 USD	99.14%	198'281.20	0.01	a)
US01609WAT99	3.4000 % BABA 3.4 12/06/27	600	0	0	600 USD	96.64%	579'861.00	0.03	a)
US01609WAW62	4.0000 % BABA 4 12/06/37	200	400	0	600 USD	88.90%	533'374.20	0.03	a)
US01609WAV46	4.2000 % BABA 4.2 12/06/47	500	0	0	500 USD	84.16%	420'814.50	0.02	a)
US01609WAW29	4.4000 % BABA 4.4 12/06/57	300	0	0	300 USD	83.31%	249'925.80	0.01	a)
US01609WAX02	2.1250 % BABA 2 1/8 02/09/31	600	0	0	600 USD	85.97%	515'821.20	0.03	a)
US01609WAY84	2.7000 % BABA 2.7 02/09/41	300	0	0	300 USD	70.96%	212'886.90	0.01	a)
US01609WAZ59	3.1500 % BABA 3.15 02/09/51	500	0	0	500 USD	68.46%	342'307.00	0.02	a)
US01609WBA99	3.2500 % BABA 3 1/4 02/09/61	300	0	0	300 USD	66.47%	199'398.90	0.01	a)
US01748TAC53	5.4110 % ALLE 5.411 07/01/32	200	400	0	600 USD	102.68%	616'091.40	0.03	a)
US020002AS04	5.5500 % ALL 5.55 05/09/35	0	50	0	50 USD	104.78%	52'389.70	0.00	a)
US020002BA86	4.5000 % ALL 4 1/2 06/15/43	0	60	0	60 USD	89.30%	53'582.10	0.00	a)
US020002BC43	4.2000 % ALL 4.2 12/15/46	0	225	0	225 USD	84.67%	190'500.98	0.01	a)
US020002BD26	3.2800 % ALL 3.28 12/15/26	0	245	0	245 USD	97.45%	238'747.11	0.01	a)
US020002BG56	3.8500 % ALL 3.85 08/10/49	0	160	0	160 USD	80.27%	128'439.20	0.01	a)
US020002BJ95	1.4500 % ALL 1.45 12/15/30	0	190	0	190 USD	82.48%	156'705.54	0.01	a)
US020002BK68	5.2500 % ALL 5 1/4 03/30/33	0	440	0	440 USD	102.92%	452'867.36	0.02	a)
US020002BL42	5.0500 % ALL 5.05 06/24/29	0	350	0	350 USD	102.39%	358'347.50	0.02	a)
US02005NBH81	5.8000 % ALLY 5.8 05/01/25	600	0	0	600 USD	100.27%	601'602.00	0.03	a)
US02005NBQ25	4.7500 % ALLY 4 3/4 06/09/27	300	0	0	300 USD	99.55%	298'638.30	0.02	a)
US02005NBR08	7.1000 % ALLY 7.1 11/15/27	200	0	0	200 USD	106.22%	212'440.40	0.01	a)
US02005NBS80	6.7000 % ALLY 6.7 02/14/33	250	0	0	250 USD	102.89%	257'215.25	0.01	a)
US02005NBT63	6.9920 % ALLY 6.992 06/13/29	500	0	0	500 USD	105.94%	529'708.00	0.03	a)
US02005NBU37	6.8480 % ALLY 6.848 01/03/30	300	0	0	300 USD	105.73%	317'194.50	0.02	a)
US02005NBV10	6.1840 % ALLY 6.184 07/26/35	0	300	0	300 USD	101.98%	305'935.80	0.02	a)
US02079KAC18	1.9980 % GOOGL 1.998 08/15/26	850	0	0	850 USD	96.13%	817'144.10	0.05	a)
US02079KAD90	1.1000 % GOOGL 1.1 08/15/30	500	700	0	1'200 USD	84.61%	1'015'274.40	0.06	a)
US02079KAF49	2.0500 % GOOGL 2.05 08/15/50	1'000	0	0	1'000 USD	60.71%	607'147.00	0.03	a)
US02079KAG22	2.2500 % GOOGL 2 1/4 08/15/60	500	0	0	500 USD	59.47%	297'327.50	0.02	a)
US02079KAH05	0.4500 % GOOGL 0.45 08/15/25	500	0	0	500 USD	96.31%	481'526.50	0.03	a)
US02079KAJ60	0.8000 % GOOGL 0.8 08/15/27	600	0	0	600 USD	91.55%	549'283.80	0.03	a)
US023135AP19	4.8000 % AMZN 4.8 12/05/34	0	340	0	340 USD	102.73%	349'278.94	0.02	a)
US023135AQ91	4.9500 % AMZN 4.95 12/05/44	0	500	0	500 USD	101.13%	505'672.50	0.03	a)
US023135BC96	3.1500 % AMZN 3.15 08/22/27	0	1'150	0	1'150 USD	97.49%	1'121'140.75	0.06	a)
US023135BF28	3.8750 % AMZN 3 7/8 08/22/37	0	980	0	980 USD	91.43%	896'011.06	0.05	a)
US023135BJ40	4.0500 % AMZN 4.05 08/22/47	0	1'150	0	1'150 USD	87.02%	1'000'710.45	0.06	a)
US023135BM78	4.2500 % AMZN 4 1/4 08/22/57	0	647	0	647 USD	88.01%	569'451.23	0.03	a)
US023135BR65	1.2000 % AMZN 1.2 06/03/27	0	400	0	400 USD	92.26%	369'034.80	0.02	a)
US023135BS49	1.5000 % AMZN 1 1/2 06/03/30	0	630	0	630 USD	86.47%	544'730.76	0.03	a)
US023135BT22	2.5000 % AMZN 2 1/2 06/03/50	0	840	0	840 USD	63.58%	534'098.04	0.03	a)
US023135BU94	2.7000 % AMZN 2.7 06/03/60	0	706	0	706 USD	62.15%	438'755.00	0.02	a)
US023135BX34	1.0000 % AMZN 1 05/12/26	0	1'000	0	1'000 USD	94.85%	948'496.00	0.05	a)
US023135BY17	1.6500 % AMZN 1.65 05/12/28	0	710	0	710 USD	91.80%	651'752.31	0.04	a)
US023135BZ81	2.1000 % AMZN 2.1 05/12/31	0	1'100	0	1'100 USD	87.04%	957'442.20	0.05	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US023135CA22	2.8750 % AMZN 2 7/8 05/12/41	0	650	0	650 USD	77.46%	503'468.55	0.03	a)
US023135CB05	3.1000 % AMZN 3.1 05/12/51	0	1'050	0	1'050 USD	71.89%	754'834.50	0.04	a)
US023135CC87	3.2500 % AMZN 3 1/4 05/12/61	0	220	0	220 USD	69.50%	152'896.26	0.01	a)
US023135CF19	3.3000 % AMZN 3.3 04/13/27	0	644	0	644 USD	98.00%	631'091.02	0.03	a)
US023135CG91	3.4500 % AMZN 3.45 04/13/29	0	450	0	450 USD	97.75%	439'868.25	0.02	a)
US023135CH74	3.6000 % AMZN 3.6 04/13/32	0	789	0	789 USD	95.28%	751'725.27	0.04	a)
US023135CJ31	3.9500 % AMZN 3.95 04/13/52	0	810	0	810 USD	83.80%	678'793.77	0.04	a)
US023135CK04	4.1000 % AMZN 4.1 04/13/62	0	396	0	396 USD	83.87%	332'141.83	0.02	a)
US023135CP90	4.5500 % AMZN 4.55 12/01/27	0	630	0	630 USD	101.38%	638'717.94	0.04	a)
US023135CQ73	4.6500 % AMZN 4.65 12/01/29	0	480	0	480 USD	102.44%	491'694.72	0.03	a)
US023135CR56	4.7000 % AMZN 4.7 12/01/32	0	700	0	700 USD	102.42%	716'930.90	0.04	a)
US02343JAA88	4.0000 % AMCR 4 05/17/25	200	0	0	200 USD	99.09%	198'176.00	0.01	a)
US02343UAJ43	5.6250 % AMCR 5 5/8 05/26/33	150	0	0	150 USD	103.96%	155'935.20	0.01	a)
US02344AAA60	2.6900 % AMCR 2.69 05/25/31	500	0	0	500 USD	87.12%	435'595.50	0.02	a)
US02344BAA44	5.4500 % AMCR 5.45 05/23/29	0	160	0	160 USD	102.35%	163'760.96	0.01	a)
US023551AJ38	7.3000 % HES 7.3 08/15/31	100	0	0	100 USD	113.93%	113'930.70	0.01	a)
US023608AJ15	3.5000 % AEE 3 1/2 01/15/31	200	0	0	200 USD	93.14%	186'278.00	0.01	a)
US023608AP74	5.7000 % AEE 5.7 12/01/26	200	0	0	200 USD	102.21%	204'421.40	0.01	a)
US02361DAY67	3.8500 % AEE 3.85 09/01/32	150	0	0	150 USD	94.59%	141'883.35	0.01	a)
US02361DBA72	4.9500 % AEE 4.95 06/01/33	200	0	0	200 USD	101.45%	202'891.80	0.01	a)
US02364WAJ45	6.3750 % AMXLMM 6 3/8 03/01/35	890	0	0	890 USD	110.61%	984'399.63	0.05	a)
US02364WAW55	6.1250 % AMXLMM 6 1/8 03/30/40	900	0	0	900 USD	107.28%	965'523.60	0.05	a)
US02364WBE49	4.3750 % AMXLMM 4 3/8 07/16/42	350	0	0	350 USD	88.19%	308'654.85	0.02	a)
US02364WBH79	3.6250 % AMXLMM 3 5/8 04/22/29	290	0	0	290 USD	95.94%	278'213.53	0.02	a)
US02364WBJ36	2.8750 % AMXLMM 2 7/8 05/07/30	300	0	0	300 USD	91.10%	273'290.10	0.02	a)
US02364WBK09	4.7000 % AMXLMM 4.7 07/21/32	400	0	0	400 USD	99.06%	396'249.20	0.02	a)
US02379KAA25	2.8750 % AAL 2 7/8 07/11/34 A	0	300	0	300 USD	86.32%	231'200.60	0.01	a)
US025816BF52	4.0500 % AXP 4.05 12/03/42	700	0	0	700 USD	88.17%	617'196.30	0.03	a)
US025816BK48	3.6250 % AXP 3 5/8 12/05/24	350	0	350	0 USD	0.00%	0.00	0.00	
US025816BR90	3.0000 % AXP 3 10/30/24	500	0	500	0 USD	0.00%	0.00	0.00	
US025816CA56	4.2000 % AXP 4.2 11/06/25	500	0	0	500 USD	99.49%	497'435.00	0.03	a)
US025816CF44	3.1250 % AXP 3 1/8 05/20/26	500	0	0	500 USD	97.60%	488'003.50	0.03	a)
US025816CM94	1.6500 % AXP 1.65 11/04/26	0	300	0	300 USD	94.11%	282'343.20	0.02	a)
US025816CP26	3.3000 % AXP 3.3 05/03/27	500	0	0	500 USD	97.14%	485'687.50	0.03	a)
US025816CS64	2.5500 % AXP 2.55 03/04/27	500	0	0	500 USD	95.71%	478'560.50	0.03	a)
US025816CW76	4.0500 % AXP 4.05 05/03/29	500	0	0	500 USD	99.34%	496'689.00	0.03	a)
US025816CY33	3.9500 % AXP 3.95 08/01/25	200	0	0	200 USD	99.30%	198'596.40	0.01	a)
US025816DA48	4.4200 % AXP 4.42 08/03/33	350	0	0	350 USD	97.38%	340'820.55	0.02	a)
US025816DB21	5.8500 % AXP 5.85 11/05/27	400	200	0	600 USD	104.46%	626'775.00	0.03	a)
US025816DC04	4.9000 % AXP 4.9 02/13/26	350	0	0	350 USD	100.37%	351'289.05	0.02	a)
US025816DE69	4.9900 % AXP 4.99 05/01/26	300	0	300	0 USD	0.00%	0.00	0.00	
US025816DF35	5.0430 % AXP 5.043 05/01/34	400	0	0	400 USD	100.86%	403'433.20	0.02	a)
US025816DG18	5.3890 % AXP 5.389 07/28/27	350	0	0	350 USD	101.48%	355'191.55	0.02	a)
US025816DH90	5.2820 % AXP 5.282 07/27/29	430	0	0	430 USD	102.52%	440'815.79	0.02	a)
US025816DL03	6.3380 % AXP 6.338 10/30/26	350	0	0	350 USD	101.62%	355'665.45	0.02	a)
US025816DN68	6.4890 % AXP 6.489 10/30/31	300	0	0	300 USD	109.61%	328'836.30	0.02	a)
US025816DP17	5.0980 % AXP 5.098 02/16/28	0	500	0	500 USD	101.17%	505'825.00	0.03	a)
US025816DR72	5.9150 % AXP 5.915 04/25/35	0	500	0	500 USD	105.22%	526'099.50	0.03	a)
US025816DT39	5.6450 % AXP 5.645 04/23/27	0	415	0	415 USD	101.45%	421'020.41	0.02	a)
US025816DU02	5.5320 % AXP 5.532 04/25/30	0	500	0	500 USD	103.79%	518'933.50	0.03	a)
US025816DV84	5.0430 % AXP 5.043 07/26/28	0	400	0	400 USD	101.21%	404'832.00	0.02	a)
US025816DW67	5.2840 % AXP 5.284 07/26/35	0	900	0	900 USD	102.04%	918'353.70	0.05	a)
US02665WCE93	3.5000 % HNDA 3 1/2 02/15/28 GMTN	400	0	400	0 USD	0.00%	0.00	0.00	
US02665WDJ71	2.3500 % HNDA 2.35 01/08/27 MTN	250	0	250	0 USD	0.00%	0.00	0.00	
US02665WDT53	1.8000 % HNDA 1.8 01/13/31 MTN	500	0	500	0 USD	0.00%	0.00	0.00	
US02665WDZ14	1.3000 % HNDA 1.3 09/09/26 MTN	600	0	600	0 USD	0.00%	0.00	0.00	
US02665WEA53	1.5000 % HNDA 1 1/2 01/13/25 MTN	500	0	500	0 USD	0.00%	0.00	0.00	
US02665WEB37	2.2500 % HNDA 2 1/4 01/12/29 MTN	150	0	150	0 USD	0.00%	0.00	0.00	
US02665WEC10	4.7500 % HNDA 4 3/4 01/12/26	200	0	200	0 USD	0.00%	0.00	0.00	
US02665WED92	4.7000 % HNDA 4.7 01/12/28	150	0	150	0 USD	0.00%	0.00	0.00	
US02665WEH07	4.6000 % HNDA 4.6 04/17/30	200	0	200	0 USD	0.00%	0.00	0.00	

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US02665WEK36	5.2500 % HNDA 5 1/4 07/07/26 GMTN	270	0	270	0 USD	0.00%	0.00	0.00	
US02665WEM91	5.1250 % HNDA 5 1/8 07/07/28 GMTN	225	0	225	0 USD	0.00%	0.00	0.00	
US02665WEQ06	5.8000 % HNDA 5.8 10/03/25 GMTN	500	0	500	0 USD	0.00%	0.00	0.00	
US02665WEV90	5.6500 % HNDA 5.65 11/15/28	300	0	300	0 USD	0.00%	0.00	0.00	
US02665WEY30	4.9500 % HNDA 4.95 01/09/26 GMTN	250	0	250	0 USD	0.00%	0.00	0.00	
US02665WEZ05	4.9000 % HNDA 4.9 01/10/34 GMTN	200	0	200	0 USD	0.00%	0.00	0.00	
US02666TAG22	5.5000 % AMH 5 1/2 02/01/34	0	200	0	200 USD	102.06%	204'123.40	0.01	a)
US02666TAH05	5.5000 % AMH 5 1/2 07/15/34	0	400	0	400 USD	102.08%	408'316.80	0.02	a)
US03027XAG51	4.0000 % AMT 4 06/01/25	600	0	0	600 USD	99.15%	594'894.00	0.03	a)
US03027XAJ90	4.4000 % AMT 4.4 02/15/26	300	0	0	300 USD	99.54%	298'616.40	0.02	a)
US03027XAK63	3.3750 % AMT 3 3/8 10/15/26	700	0	0	700 USD	97.33%	681'311.40	0.04	a)
US03027XAP50	3.5500 % AMT 3.55 07/15/27	500	0	0	500 USD	97.02%	485'120.00	0.03	a)
US03027XAV29	2.9500 % AMT 2.95 01/15/25	750	0	750	0 USD	0.00%	0.00	0.00	
US03027XAW02	3.8000 % AMT 3.8 08/15/29	750	0	0	750 USD	95.91%	719'317.50	0.04	a)
US03027XAY67	3.7000 % AMT 3.7 10/15/49	350	0	0	350 USD	75.98%	265'918.45	0.01	a)
US03027XBB55	1.3000 % AMT 1.3 09/15/25	250	0	0	250 USD	96.25%	240'630.75	0.01	a)
US03027XBC39	2.1000 % AMT 2.1 06/15/30	500	0	0	500 USD	86.95%	434'741.00	0.02	a)
US03027XBD12	3.1000 % AMT 3.1 06/15/50	300	0	0	300 USD	67.99%	203'975.10	0.01	a)
US03027XBK54	2.9500 % AMT 2.95 01/15/51	750	0	0	750 USD	65.89%	494'171.25	0.03	a)
US03027XBL38	1.6000 % AMT 1.6 04/15/26	500	0	0	500 USD	94.75%	473'752.50	0.03	a)
US03027XBM11	2.7000 % AMT 2.7 04/15/31	500	0	0	500 USD	88.03%	440'142.50	0.02	a)
US03027XBS80	2.3000 % AMT 2.3 09/15/31	300	0	0	300 USD	84.93%	254'787.90	0.01	a)
US03027XCF50	5.9000 % AMT 5.9 11/15/33	200	0	0	200 USD	106.00%	211'998.60	0.01	a)
US03027XCG34	5.2000 % AMT 5.2 02/15/29	0	200	0	200 USD	102.06%	204'124.80	0.01	a)
US03027XCH17	5.4500 % AMT 5.45 02/15/34	0	200	0	200 USD	103.00%	205'998.00	0.01	a)
US03040WAD74	6.5930 % AWK 6.593 10/15/37	100	0	0	100 USD	115.17%	115'172.60	0.01	a)
US03040WAL90	3.4000 % AWK 3.4 03/01/25	350	0	350	0 USD	0.00%	0.00	0.00	
US03040WAQ87	2.9500 % AWK 2.95 09/01/27	100	0	0	100 USD	96.06%	96'061.40	0.01	a)
US03040WAR60	3.7500 % AWK 3 3/4 09/01/47	500	0	0	500 USD	79.02%	395'094.50	0.02	a)
US03040WAS44	3.7500 % AWK 3 3/4 09/01/28	200	0	0	200 USD	97.53%	195'062.60	0.01	a)
US03040WAT27	4.2000 % AWK 4.2 09/01/48	500	0	0	500 USD	84.84%	424'189.50	0.02	a)
US03040WAV72	4.1500 % AWK 4.15 06/01/49	500	0	0	500 USD	83.64%	418'196.50	0.02	a)
US03040WAW55	2.8000 % AWK 2.8 05/01/30	200	0	0	200 USD	91.27%	182'536.60	0.01	a)
US03040WAX39	3.4500 % AWK 3.45 05/01/50	500	0	0	500 USD	74.19%	370'971.50	0.02	a)
US03040WAY12	2.3000 % AWK 2.3 06/01/31	0	300	0	300 USD	86.16%	258'476.10	0.01	a)
US03040WAZ86	3.2500 % AWK 3 1/4 06/01/51	200	0	0	200 USD	71.08%	142'150.40	0.01	a)
US03040WBA27	4.4500 % AWK 4.45 06/01/32	500	0	0	500 USD	98.96%	494'817.00	0.03	a)
US03040WBC82	5.4500 % AWK 5.45 03/01/54	0	200	0	200 USD	101.54%	203'087.60	0.01	a)
US03040WBD65	5.1500 % AWK 5.15 03/01/34	0	250	0	250 USD	102.46%	256'144.00	0.01	a)
US03073EAM75	3.2500 % COR 3 1/4 03/01/25	500	0	500	0 USD	0.00%	0.00	0.00	
US03073EAN58	4.2500 % COR 4 1/4 03/01/45	140	0	0	140 USD	86.30%	120'820.56	0.01	a)
US03073EAQ89	4.3000 % COR 4.3 12/15/47	450	0	0	450 USD	85.59%	385'161.30	0.02	a)
US03073EAR62	2.8000 % COR 2.8 05/15/30	146	0	0	146 USD	90.60%	132'270.31	0.01	a)
US03073EAT29	2.7000 % COR 2.7 03/15/31	300	0	0	300 USD	88.76%	266'274.60	0.01	a)
US03073EAU91	5.1250 % COR 5 1/8 02/15/34	0	200	0	200 USD	101.55%	203'101.00	0.01	a)
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	
US031162BE93	4.9500 % AMGN 4.95 10/01/41	200	0	0	200 USD	94.34%	188'673.40	0.01	a)
US031162BK53	5.1500 % AMGN 5.15 11/15/41	250	0	0	250 USD	97.20%	242'991.00	0.01	a)
US031162BZ23	4.4000 % AMGN 4.4 05/01/45	790	0	0	790 USD	86.65%	684'506.56	0.04	a)
US031162CD02	4.5630 % AMGN 4.563 06/15/48	500	0	0	500 USD	87.54%	437'691.00	0.02	a)
US031162CF59	4.6630 % AMGN 4.663 06/15/51	1'075	0	0	1'075 USD	88.45%	950'841.80	0.05	a)
US031162CJ71	2.6000 % AMGN 2.6 08/19/26	500	0	0	500 USD	96.35%	481'742.50	0.03	a)
US031162CQ15	3.2000 % AMGN 3.2 11/02/27	300	0	0	300 USD	96.14%	288'424.20	0.02	a)
US031162CR97	3.1500 % AMGN 3.15 02/21/40	550	0	0	550 USD	77.88%	428'363.65	0.02	a)
US031162CS70	3.3750 % AMGN 3 3/8 02/21/50	750	0	0	750 USD	74.10%	555'748.50	0.03	a)
US031162CT53	2.2000 % AMGN 2.2 02/21/27	400	0	0	400 USD	94.83%	379'314.40	0.02	a)
US031162CU27	2.4500 % AMGN 2.45 02/21/30	400	0	0	400 USD	90.04%	360'145.20	0.02	a)
US031162CW82	2.3000 % AMGN 2.3 02/25/31	500	0	0	500 USD	87.03%	435'166.00	0.02	a)
US031162CY49	2.7700 % AMGN 2.77 09/01/53	400	0	0	400 USD	63.49%	253'961.60	0.01	a)
US031162CZ14	2.0000 % AMGN 2 01/15/32	300	600	0	900 USD	83.47%	751'193.10	0.04	a)

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US031162DA53	2.8000 % AMGN 2.8 08/15/41	100	0	0	100 USD	73.72%	73'715.50	0.00	a)
US031162DB37	1.6500 % AMGN 1.65 08/15/28	300	0	0	300 USD	89.88%	269'646.00	0.01	a)
US031162DC10	3.0000 % AMGN 3 01/15/52	200	0	0	200 USD	68.73%	137'458.80	0.01	a)
US031162DD92	3.0000 % AMGN 3 02/22/29	250	0	0	250 USD	94.09%	235'220.50	0.01	a)
US031162DE75	3.3500 % AMGN 3.35 02/22/32	300	0	0	300 USD	91.51%	274'521.90	0.02	a)
US031162DF41	4.2000 % AMGN 4.2 02/22/52	600	0	0	600 USD	83.23%	499'354.80	0.03	a)
US031162DG24	4.4000 % AMGN 4.4 02/22/62	350	0	0	350 USD	81.79%	286'274.80	0.02	a)
US031162DH07	4.0500 % AMGN 4.05 08/18/29	400	0	0	400 USD	97.89%	391'553.60	0.02	a)
US031162DJ62	4.2000 % AMGN 4.2 03/01/33	200	0	0	200 USD	95.51%	191'014.80	0.01	a)
US031162DK36	4.8750 % AMGN 4 7/8 03/01/53	500	0	0	500 USD	91.31%	456'551.00	0.03	a)
US031162DM91	5.2500 % AMGN 5 1/4 03/02/25	700	0	0	700 USD	100.01%	700'063.00	0.04	a)
US031162DN74	5.5070 % AMGN 5.507 03/02/26	600	0	0	600 USD	99.95%	599'727.00	0.03	a)
US031162DP23	5.1500 % AMGN 5.15 03/02/28	1'150	0	0	1'150 USD	101.91%	1'171'959.25	0.06	a)
US031162DQ06	5.2500 % AMGN 5 1/4 03/02/30	850	0	0	850 USD	103.57%	880'344.15	0.05	a)
US031162DR88	5.2500 % AMGN 5 1/4 03/02/33	1'300	0	0	1'300 USD	102.44%	1'331'762.90	0.07	a)
US031162DS61	5.6000 % AMGN 5.6 03/02/43	1'000	0	0	1'000 USD	101.91%	1'019'141.00	0.06	a)
US031162DT45	5.6500 % AMGN 5.65 03/02/53	1'600	0	0	1'600 USD	102.37%	1'637'899.20	0.09	a)
US031162DU18	5.7500 % AMGN 5 3/4 03/02/63	850	0	0	850 USD	102.61%	872'218.15	0.05	a)
US032095AJ08	2.8000 % APH 2.8 02/15/30	500	0	0	500 USD	91.74%	458'700.00	0.03	a)
US032095AL53	2.2000 % APH 2.2 09/15/31	220	0	0	220 USD	85.27%	187'584.98	0.01	a)
US032095AQ41	5.2500 % APH 5 1/4 04/05/34	0	200	0	200 USD	102.49%	204'977.20	0.01	a)
US032654AN54	3.5000 % ADI 3 1/2 12/05/26	500	0	0	500 USD	98.37%	491'832.00	0.03	a)
US032654AU97	1.7000 % ADI 1.7 10/01/28	200	0	0	200 USD	90.73%	181'451.60	0.01	a)
US032654AV70	2.1000 % ADI 2.1 10/01/31	250	0	0	250 USD	85.73%	214'322.00	0.01	a)
US032654AW53	2.8000 % ADI 2.8 10/01/41	250	0	0	250 USD	73.67%	184'163.75	0.01	a)
US032654AX37	2.9500 % ADI 2.95 10/01/51	500	0	0	500 USD	68.98%	344'920.50	0.02	a)
US032654BB08	5.0500 % ADI 5.05 04/01/34	0	200	0	200 USD	102.94%	205'878.00	0.01	a)
US032654BC80	5.3000 % ADI 5.3 04/01/54	0	200	0	200 USD	101.81%	203'615.00	0.01	a)
US03512TAE10	3.7500 % ANGSJ 3 3/4 10/01/30	200	0	0	200 USD	90.50%	181'000.00	0.01	a)
US03512TAF84	3.3750 % ANGSJ 3 3/8 11/01/28	200	0	0	200 USD	92.63%	185'250.00	0.01	a)
US03522AAG58	3.6500 % ABIBB 3.65 02/01/26	500	0	0	500 USD	98.97%	494'869.00	0.03	a)
US03522AAH32	4.7000 % ABIBB 4.7 02/01/36	1'550	0	0	1'550 USD	98.76%	1'530'786.20	0.08	a)
US03522AAJ97	4.9000 % ABIBB 4.9 02/01/46	2'750	300	0	3'050 USD	95.75%	2'920'384.15	0.16	a)
US03523TBT43	4.4390 % ABIBB 4.439 10/06/48	632	0	0	632 USD	89.36%	564'746.35	0.03	a)
US03523TBU16	5.4500 % ABIBB 5.45 01/23/39	900	0	0	900 USD	104.86%	943'771.50	0.05	a)
US03523TBV98	5.5500 % ABIBB 5.55 01/23/49	900	400	0	1'300 USD	104.67%	1'360'728.20	0.08	a)
US03523TBW71	5.8000 % ABIBB 5.8 01/23/59	600	0	0	600 USD	109.11%	654'671.40	0.04	a)
US03523TBY38	5.0000 % ABIBB 5 06/15/34	0	300	0	300 USD	102.46%	307'380.30	0.02	a)
US035240AL43	4.0000 % ABIBB 4 04/13/28	1'500	0	0	1'500 USD	99.30%	1'489'446.00	0.08	a)
US035240AM26	4.3750 % ABIBB 4 3/8 04/15/38	900	0	0	900 USD	94.47%	850'215.60	0.05	a)
US035240AN09	4.6000 % ABIBB 4.6 04/15/48	500	0	0	500 USD	92.63%	463'138.00	0.03	a)
US035240AP56	4.7500 % ABIBB 4 3/4 04/15/58	500	0	0	500 USD	93.16%	465'821.50	0.03	a)
US035240AQ30	4.7500 % ABIBB 4 3/4 01/23/29	1'000	0	0	1'000 USD	101.80%	1'017'951.00	0.06	a)
US035240AR13	4.9000 % ABIBB 4.9 01/23/31	200	0	0	200 USD	102.37%	204'733.40	0.01	a)
US035240AS95	4.3500 % ABIBB 4.35 06/01/40	300	0	0	300 USD	92.01%	276'027.60	0.02	a)
US035240AT78	4.5000 % ABIBB 4 1/2 06/01/50	500	0	0	500 USD	93.00%	464'982.00	0.03	a)
US035240AV25	3.5000 % ABIBB 3 1/2 06/01/30	500	0	0	500 USD	95.96%	479'821.50	0.03	a)
US035242AN64	4.9000 % ABIBB 4.9 02/01/46	500	0	0	500 USD	95.75%	478'751.50	0.03	a)
US03524BAF31	4.6250 % ABIBB 4 5/8 02/01/44	550	0	0	550 USD	93.18%	512'509.25	0.03	a)
US036752AB92	3.6500 % ELV 3.65 12/01/27	1'000	0	0	1'000 USD	97.64%	976'372.00	0.05	a)
US036752AD58	4.3750 % ELV 4 3/8 12/01/47	200	0	0	200 USD	85.41%	170'811.40	0.01	a)
US036752AG89	4.1010 % ELV 4.101 03/01/28	500	0	0	500 USD	98.76%	493'785.00	0.03	a)
US036752AH62	4.5500 % ELV 4.55 03/01/48	250	0	0	250 USD	87.78%	219'441.25	0.01	a)
US036752AJ29	2.3750 % ELV 2 3/8 01/15/25	400	0	400	0 USD	0.00%	0.00	0.00	
US036752AK91	3.7000 % ELV 3.7 09/15/49	500	200	0	700 USD	76.05%	532'373.80	0.03	a)
US036752AL74	2.8750 % ELV 2 7/8 09/15/29	500	0	0	500 USD	92.79%	463'951.00	0.03	a)
US036752AP88	2.5500 % ELV 2.55 03/15/31	250	0	0	250 USD	87.98%	219'937.75	0.01	a)
US036752AS28	3.6000 % ELV 3.6 03/15/51	300	0	0	300 USD	74.28%	222'845.70	0.01	a)
US036752AU73	4.5500 % ELV 4.55 05/15/52	500	0	0	500 USD	86.55%	432'742.00	0.02	a)
US036752AW30	5.5000 % ELV 5 1/2 10/15/32	300	0	0	300 USD	104.70%	314'107.20	0.02	a)
US036752AX13	6.1000 % ELV 6.1 10/15/52	400	0	0	400 USD	107.61%	430'435.60	0.02	a)

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US036752AY95	5.1500 % ELV 5.15 06/15/29	0	200	0	200 USD	102.75%	205'507.20	0.01	a)
US036752BA01	5.6500 % ELV 5.65 06/15/54	0	400	0	400 USD	102.67%	410'669.20	0.02	a)
US037389AK90	8.2050 % AON 8.205 01/01/27	300	0	0	300 USD	106.74%	320'205.00	0.02	a)
US037389BC65	3.7500 % AON 3 3/4 05/02/29	200	0	0	200 USD	96.88%	193'769.80	0.01	a)
US037389BE22	2.8000 % AON 2.8 05/15/30	500	0	0	500 USD	90.99%	454'950.00	0.03	a)
US03740LAB80	2.9000 % AON 2.9 08/23/51	100	0	0	100 USD	64.78%	64'776.00	0.00	a)
US03740LAD47	2.8500 % AON 2.85 05/28/27	150	0	0	150 USD	96.15%	144'226.65	0.01	a)
US03740LAE20	3.9000 % AON 3.9 02/28/52	500	0	0	500 USD	77.88%	389'391.50	0.02	a)
US03740LAF94	5.0000 % AON 5 09/12/32	150	0	0	150 USD	101.33%	151'996.50	0.01	a)
US03740LAG77	5.3500 % AON 5.35 02/28/33	200	0	0	200 USD	103.14%	206'275.00	0.01	a)
US03740MAA80	5.1250 % AON 5 1/8 03/01/27	0	200	0	200 USD	101.81%	203'613.80	0.01	a)
US03740MAB63	5.1500 % AON 5.15 03/01/29	0	300	0	300 USD	101.99%	305'984.70	0.02	a)
US03740MAC47	5.3000 % AON 5.3 03/01/31	0	200	0	200 USD	102.83%	205'662.20	0.01	a)
US03740MAD20	5.4500 % AON 5.45 03/01/34	0	550	0	550 USD	103.50%	569'271.45	0.03	a)
US03740MAF77	5.7500 % AON 5 3/4 03/01/54	0	600	0	600 USD	103.09%	618'523.80	0.03	a)
US037411AW56	5.1000 % APA 5.1 09/01/40	400	300	0	700 USD	88.25%	617'750.00	0.03	a)
US037411BF15	4.2500 % APA 4 1/4 01/15/30	170	0	0	170 USD	95.45%	162'265.00	0.01	a)
US03769MAA45	6.3750 % APO 6 3/8 11/15/33	200	0	0	200 USD	110.02%	220'039.20	0.01	a)
US03769MAC01	5.8000 % APO 5.8 05/21/54	0	400	0	400 USD	102.38%	409'524.00	0.02	a)
US03770DAA19	6.9000 % APDESO 6.9 04/13/29 144A	0	250	0	250 USD	103.08%	257'696.00	0.01	a)
US03770DAC74	6.7000 % APDESO 6.7 07/29/31 144A	0	350	0	350 USD	101.27%	354'453.75	0.02	a)
US037833AL42	3.8500 % AAPL 3.85 05/04/43	920	0	0	920 USD	88.31%	812'428.08	0.04	a)
US037833AT77	4.4500 % AAPL 4.45 05/06/44	250	0	0	250 USD	97.63%	244'086.75	0.01	a)
US037833AZ38	2.5000 % AAPL 2 1/2 02/09/25	450	0	450	0 USD	0.00%	0.00	0.00	
US037833BA77	3.4500 % AAPL 3.45 02/09/45	400	0	0	400 USD	82.05%	328'209.60	0.02	a)
US037833BG48	3.2000 % AAPL 3.2 05/13/25	750	0	750	0 USD	0.00%	0.00	0.00	
US037833BH21	4.3750 % AAPL 4 3/8 05/13/45	600	0	0	600 USD	93.99%	563'923.20	0.03	a)
US037833BW97	4.5000 % AAPL 4 1/2 02/23/36	780	0	0	780 USD	102.09%	796'287.18	0.04	a)
US037833BX70	4.6500 % AAPL 4.65 02/23/46	1'300	999	0	2'299 USD	97.60%	2'243'920.56	0.12	a)
US037833BY53	3.2500 % AAPL 3 1/4 02/23/26	1'000	0	0	1'000 USD	98.60%	986'028.00	0.05	a)
US037833BZ29	2.4500 % AAPL 2.45 08/04/26	700	0	0	700 USD	96.83%	677'786.90	0.04	a)
US037833CD08	3.8500 % AAPL 3.85 08/04/46	500	0	0	500 USD	86.08%	430'394.50	0.02	a)
US037833CH12	4.2500 % AAPL 4 1/4 02/09/47	500	0	0	500 USD	92.22%	461'082.50	0.03	a)
US037833CJ77	3.3500 % AAPL 3.35 02/09/27	700	0	0	700 USD	98.41%	688'880.50	0.04	a)
US037833CR93	3.2000 % AAPL 3.2 05/11/27	500	1'000	0	1'500 USD	97.89%	1'468'309.50	0.08	a)
US037833CX61	3.0000 % AAPL 3 06/20/27	250	510	0	760 USD	97.37%	740'046.96	0.04	a)
US037833DB33	2.9000 % AAPL 2.9 09/12/27	600	0	0	600 USD	96.79%	580'765.20	0.03	a)
US037833DD98	3.7500 % AAPL 3 3/4 09/12/47	0	320	0	320 USD	84.28%	269'692.48	0.01	a)
US037833DF47	2.7500 % AAPL 2 3/4 01/13/25	500	0	500	0 USD	0.00%	0.00	0.00	
US037833DG20	3.7500 % AAPL 3 3/4 11/13/47	500	0	0	500 USD	83.99%	419'930.50	0.02	a)
US037833DK32	3.0000 % AAPL 3 11/13/27	400	0	0	400 USD	97.05%	388'219.60	0.02	a)
US037833DN70	2.0500 % AAPL 2.05 09/11/26	500	0	0	500 USD	95.93%	479'658.00	0.03	a)
US037833DP29	2.2000 % AAPL 2.2 09/11/29	500	800	0	1'300 USD	91.64%	1'191'334.30	0.07	a)
US037833DQ02	2.9500 % AAPL 2.95 09/11/49	500	0	0	500 USD	72.01%	360'035.00	0.02	a)
US037833DT41	1.1250 % AAPL 1 1/8 05/11/25	500	0	500	0 USD	0.00%	0.00	0.00	
US037833DU14	1.6500 % AAPL 1.65 05/11/30	500	0	0	500 USD	87.71%	438'560.00	0.02	a)
US037833DW79	2.6500 % AAPL 2.65 05/11/50	500	0	0	500 USD	67.61%	338'050.00	0.02	a)
US037833DX52	0.5500 % AAPL 0.55 08/20/25	2'000	0	1'600	400 USD	96.26%	385'044.40	0.02	a)
US037833DY36	1.2500 % AAPL 1 1/4 08/20/30	500	0	0	500 USD	85.24%	426'196.00	0.02	a)
US037833DZ01	2.4000 % AAPL 2.4 08/20/50	500	0	0	500 USD	64.50%	322'493.00	0.02	a)
US037833EA41	2.5500 % AAPL 2.55 08/20/60	500	0	0	500 USD	65.40%	326'980.50	0.02	a)
US037833EB24	0.7000 % AAPL 0.7 02/08/26	500	0	0	500 USD	95.14%	475'700.50	0.03	a)
US037833EC07	1.2000 % AAPL 1.2 02/08/28	900	1'000	0	1'900 USD	90.96%	1'728'190.60	0.10	a)
US037833ED89	1.6500 % AAPL 1.65 02/08/31	1'000	0	0	1'000 USD	85.74%	857'407.00	0.05	a)
US037833EF38	2.6500 % AAPL 2.65 02/08/51	600	0	0	600 USD	67.58%	405'472.80	0.02	a)
US037833EG11	2.8000 % AAPL 2.8 02/08/61	1'500	0	0	1'500 USD	65.59%	983'890.50	0.05	a)
US037833EH93	1.4000 % AAPL 1.4 08/05/28	600	1'000	0	1'600 USD	90.86%	1'453'758.40	0.08	a)
US037833EJ59	1.7000 % AAPL 1.7 08/05/31	500	0	0	500 USD	85.45%	427'271.00	0.02	a)
US037833EK23	2.7000 % AAPL 2.7 08/05/51	0	560	0	560 USD	67.23%	376'512.64	0.02	a)
US037833EP10	3.3500 % AAPL 3.35 08/08/32	0	470	0	470 USD	94.21%	442'807.21	0.02	a)
US037833EQ92	3.9500 % AAPL 3.95 08/08/52	300	0	0	300 USD	85.61%	256'833.00	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US037833ER75	4.1000 % AAPL 4.1 08/08/62	0	400	0	400 USD	86.07%	344'291.20	0.02	a)
US037833E558	4.4210 % AAPL 4.421 05/08/26	250	0	0	250 USD	99.60%	248'991.00	0.01	a)
US037833ET32	4.0000 % AAPL 4 05/10/28	300	0	0	300 USD	100.35%	301'045.50	0.02	a)
US037833EU05	4.1500 % AAPL 4.15 05/10/30	200	0	0	200 USD	101.57%	203'148.00	0.01	a)
US037833EV87	4.3000 % AAPL 4.3 05/10/33	250	0	0	250 USD	101.94%	254'839.75	0.01	a)
US037833EW60	4.8500 % AAPL 4.85 05/10/53	519	0	0	519 USD	101.51%	526'811.47	0.03	a)
US038222AJ43	3.9000 % AMAT 3.9 10/01/25	250	0	0	250 USD	99.35%	248'367.50	0.01	a)
US038222AL98	3.3000 % AMAT 3.3 04/01/27	800	0	0	800 USD	97.70%	781'590.40	0.04	a)
US038222AM71	4.3500 % AMAT 4.35 04/01/47	550	0	0	550 USD	90.88%	499'843.85	0.03	a)
US038222AP03	2.7500 % AMAT 2 3/4 06/01/50	200	0	0	200 USD	68.51%	137'010.20	0.01	a)
US038222AS42	4.8000 % AMAT 4.8 06/15/29	0	250	0	250 USD	102.10%	255'244.00	0.01	a)
US03835VAJ52	3.1000 % APTV 3.1 12/01/51	550	0	0	550 USD	63.63%	349'980.95	0.02	a)
US03836WAC73	4.2760 % WTRG 4.276 05/01/49	150	0	0	150 USD	82.75%	124'123.95	0.01	a)
US03938LBF04	6.8000 % MTNA 6.8 11/29/32	300	0	0	300 USD	109.36%	328'089.00	0.02	a)
US03938LBH69	6.3500 % MTNA 6.35 06/17/54	0	200	0	200 USD	100.57%	201'134.20	0.01	a)
US039482AB02	3.2500 % ADM 3 1/4 03/27/30	500	0	0	500 USD	94.27%	471'338.50	0.03	a)
US039482AC84	2.7000 % ADM 2.7 09/15/51	0	400	0	400 USD	64.58%	258'337.20	0.01	a)
US039482AD67	2.9000 % ADM 2.9 03/01/32	500	0	0	500 USD	88.98%	444'879.00	0.02	a)
US03990BAA98	6.3750 % ARES 6 3/8 11/10/28	200	0	200	0 USD	0.00%	0.00	0.00	
US04010LAY92	3.2500 % ARCC 3 1/4 07/15/25	1'200	0	0	1'200 USD	98.19%	1'178'304.00	0.06	a)
US04010LBA08	2.1500 % ARCC 2.15 07/15/26	1'000	0	0	1'000 USD	94.22%	942'183.00	0.05	a)
US04010LBF94	5.8750 % ARCC 5 7/8 03/01/29	300	100	0	400 USD	101.35%	405'409.60	0.02	a)
US04010LBG77	5.9500 % ARCC 5.95 07/15/29	0	300	0	300 USD	101.64%	304'914.30	0.02	a)
US04020EAA55	6.3500 % ARESSI 6.35 08/15/29 144A	0	225	0	225 USD	101.08%	227'419.20	0.01	a)
US04273WAC55	2.9500 % ARW 2.95 02/15/32	200	0	0	200 USD	85.87%	171'730.20	0.01	a)
US04273WAD39	6.1250 % ARW 6 1/8 03/01/26	200	0	200	0 USD	0.00%	0.00	0.00	
US04273WAE12	5.8750 % ARW 5 7/8 04/10/34	0	200	0	200 USD	101.84%	203'684.20	0.01	a)
US04351LAB62	3.9450 % ASCHEA 3.945 11/15/46	500	0	0	500 USD	85.54%	427'702.50	0.02	a)
US04352EAA38	2.5320 % ASCHEA 2.532 11/15/29 B	500	0	0	500 USD	91.55%	457'758.50	0.03	a)
US046353AD01	6.4500 % AZN 6.45 09/15/37	870	0	0	870 USD	115.03%	1'000'765.35	0.06	a)
US046353AG32	4.0000 % AZN 4 09/18/42	310	0	0	310 USD	87.01%	269'716.43	0.01	a)
US046353AL27	3.3750 % AZN 3 3/8 11/16/25	1'050	0	0	1'050 USD	98.74%	1'036'821.45	0.06	a)
US046353AM00	4.3750 % AZN 4 3/8 11/16/45	300	0	0	300 USD	90.27%	270'807.90	0.01	a)
US046353AN82	3.1250 % AZN 3 1/8 06/12/27	500	0	0	500 USD	97.05%	485'239.00	0.03	a)
US046353AT52	4.0000 % AZN 4 01/17/29	500	0	0	500 USD	99.18%	495'879.00	0.03	a)
US046353AU26	4.3750 % AZN 4 3/8 08/17/48	500	0	0	500 USD	90.59%	452'930.00	0.02	a)
US046353AV09	0.7000 % AZN 0.7 04/08/26	500	0	0	500 USD	94.49%	472'429.00	0.03	a)
US046353AX64	2.1250 % AZN 2 1/8 08/06/50	1'000	0	0	1'000 USD	57.79%	577'863.00	0.03	a)
US04636NAL73	4.8500 % AZN 4.85 02/26/29	0	500	0	500 USD	102.12%	510'587.00	0.03	a)
US04636NAM56	4.9000 % AZN 4.9 02/26/31	0	500	0	500 USD	102.48%	512'404.50	0.03	a)
US04636NAN30	5.0000 % AZN 5 02/26/34	0	450	0	450 USD	102.74%	462'350.70	0.03	a)
US04650NAB01	5.3500 % T 5.35 09/01/40	200	0	0	200 USD	99.97%	199'948.60	0.01	a)
US049560AL95	4.1500 % ATO 4.15 01/15/43	200	0	0	200 USD	87.52%	175'042.60	0.01	a)
US049560AM78	4.1250 % ATO 4 1/8 10/15/44	0	200	0	200 USD	86.76%	173'523.20	0.01	a)
US049560AN51	3.0000 % ATO 3 06/15/27	100	0	0	100 USD	96.64%	96'639.40	0.01	a)
US049560AS49	3.3750 % ATO 3 3/8 09/15/49	0	300	0	300 USD	73.85%	221'554.20	0.01	a)
US049560AT22	1.5000 % ATO 1 1/2 01/15/31	0	190	0	190 USD	83.49%	158'640.12	0.01	a)
US049560AW50	2.8500 % ATO 2.85 02/15/52	500	0	0	500 USD	65.80%	328'997.00	0.02	a)
US049560AY17	5.7500 % ATO 5 3/4 10/15/52	0	160	0	160 USD	107.02%	171'228.64	0.01	a)
US049560AZ81	5.9000 % ATO 5.9 11/15/33	0	230	0	230 USD	108.16%	248'769.84	0.01	a)
US049560BA22	6.2000 % ATO 6.2 11/15/53	0	160	0	160 USD	113.48%	181'565.12	0.01	a)
US05253JAL52	3.7000 % ANZ 3.7 11/16/25 MTN	250	0	0	250 USD	99.13%	247'817.00	0.01	a)
US05253JAX90	5.3750 % ANZ 5 3/8 07/03/25	300	0	0	300 USD	100.59%	301'755.00	0.02	a)
US05253JAY73	5.6710 % ANZ 5.671 10/03/25	300	0	0	300 USD	101.20%	303'590.70	0.02	a)
US05253JAZ49	4.7500 % ANZ 4 3/4 01/18/27 0000	350	0	0	350 USD	101.07%	353'732.75	0.02	a)
US05254JAA88	5.0880 % ANZ 5.088 12/08/25	350	0	0	350 USD	100.75%	352'635.85	0.02	a)
US052769AE63	3.5000 % ADSK 3 1/2 06/15/27	750	0	0	750 USD	97.55%	731'650.50	0.04	a)
US052769AH94	2.4000 % ADSK 2.4 12/15/31	200	0	0	200 USD	86.16%	172'325.00	0.01	a)
US053015AE30	3.3750 % ADP 3 3/8 09/15/25	500	0	0	500 USD	98.82%	494'100.00	0.03	a)
US053015AG87	1.7000 % ADP 1.7 05/15/28	400	0	0	400 USD	91.86%	367'450.00	0.02	a)
US05329RAA14	3.8500 % AN 3.85 03/01/32	200	0	0	200 USD	91.54%	183'071.60	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US05329WAQ50	4.7500 % AN 4 3/4 06/01/30	150	0	0	150 USD	98.70%	148'052.55	0.01	a)
US053332AV43	3.7500 % AZO 3 3/4 06/01/27	300	0	0	300 USD	98.13%	294'404.40	0.02	a)
US053332AZ56	4.0000 % AZO 4 04/15/30	230	0	0	230 USD	97.08%	223'283.31	0.01	a)
US053332BA96	1.6500 % AZO 1.65 01/15/31	190	0	0	190 USD	83.38%	158'416.11	0.01	a)
US053332BB79	4.7500 % AZO 4 3/4 08/01/32	230	0	0	230 USD	99.44%	228'720.05	0.01	a)
US053332BD36	4.7500 % AZO 4 3/4 02/01/33	170	0	0	170 USD	98.68%	167'758.04	0.01	a)
US053332BG66	6.2500 % AZO 6 1/4 11/01/28	160	0	0	160 USD	106.43%	170'287.36	0.01	a)
US053332BH40	6.5500 % AZO 6.55 11/01/33	160	0	0	160 USD	110.65%	177'042.40	0.01	a)
US053332BK78	5.4000 % AZO 5.4 07/15/34	0	500	0	500 USD	102.71%	513'569.00	0.03	a)
US053484AB76	2.0500 % AVB 2.05 01/15/32	500	0	0	500 USD	84.87%	424'325.00	0.02	a)
US05351WAA18	3.1500 % AGR 3.15 12/01/24	250	0	250	0 USD	0.00%	0.00	0.00	
US05351WAB90	3.8000 % AGR 3.8 06/01/29	500	0	0	500 USD	96.39%	481'963.50	0.03	a)
US05351WAC73	3.2000 % AGR 3.2 04/15/25	500	0	0	500 USD	98.69%	493'435.00	0.03	a)
US053611AJ82	4.8750 % AVY 4 7/8 12/06/28	300	0	0	300 USD	101.31%	303'930.00	0.02	a)
US053611AK55	2.6500 % AVY 2.65 04/30/30	300	0	0	300 USD	90.25%	270'759.00	0.01	a)
US053611AM12	2.2500 % AVY 2 1/4 02/15/32	300	0	0	300 USD	83.75%	251'237.40	0.01	a)
US053807AS28	4.6250 % AVT 4 5/8 04/15/26	600	0	0	600 USD	99.43%	596'607.60	0.03	a)
US054536AA57	8.6000 % AXASA 8.6 12/15/30	400	0	0	400 USD	120.03%	480'139.60	0.03	a)
US054561AJ49	4.3500 % EQH 4.35 04/20/28	500	0	0	500 USD	98.27%	491'347.50	0.03	a)
US054561AM77	5.0000 % EQH 5 04/20/48	700	0	0	700 USD	92.63%	648'377.80	0.04	a)
US05555LAA98	6.6000 % BGC 6.6 06/10/29 144A	0	160	0	160 USD	102.72%	164'359.20	0.01	a)
US05565QDH83	3.7230 % BPLN 3.723 11/28/28	550	0	0	550 USD	97.43%	535'883.70	0.03	a)
US05578DAX03	3.3750 % BPCEGP 3 3/8 12/02/26 MTN	250	250	0	500 USD	97.62%	488'111.00	0.03	a)
US056752AG38	4.1250 % BIDU 4 1/8 06/30/25	200	0	0	200 USD	99.23%	198'468.00	0.01	a)
US056752AJ76	3.6250 % BIDU 3 5/8 07/06/27	200	0	0	200 USD	97.73%	195'450.60	0.01	a)
US056752AU22	2.3750 % BIDU 2 3/8 08/23/31	300	0	0	300 USD	86.11%	258'332.10	0.01	a)
US057224AZ09	5.1250 % BHI 5 1/8 09/15/40	600	0	0	600 USD	98.72%	593'324.20	0.03	a)
US05723KAE01	3.3370 % BHI 3.337 12/15/27	1'000	0	0	1'000 USD	96.97%	969'661.00	0.05	a)
US059165EH95	3.5000 % EXC 3 1/2 08/15/46	500	0	0	500 USD	76.65%	383'254.00	0.02	a)
US059165EP12	4.5500 % EXC 4.55 06/01/52	200	0	0	200 USD	88.87%	177'737.00	0.01	a)
US059165EQ94	5.4000 % EXC 5.4 06/01/53	200	0	0	200 USD	100.51%	201'019.80	0.01	a)
US059438AH41	7.6250 % JPM 7 5/8 10/15/26	250	0	0	250 USD	106.22%	265'555.00	0.01	a)
US05946KAJ07	1.1250 % BBVASM 1 1/8 09/18/25	600	0	0	600 USD	96.25%	577'488.60	0.03	a)
US05946KAN19	7.8830 % BBVASM 7.883 11/15/34	400	0	0	400 USD	112.79%	451'174.40	0.02	a)
US05946KAQ40	5.3810 % BBVASM 5.381 03/13/29	0	400	0	400 USD	103.07%	412'274.40	0.02	a)
US05946KAR23	6.0330 % BBVASM 6.033 03/13/35	0	600	0	600 USD	103.90%	623'407.20	0.03	a)
US05964HAB15	4.2500 % SANTAN 4 1/4 04/11/27	200	0	0	200 USD	98.55%	197'102.80	0.01	a)
US05964HAF29	3.8000 % SANTAN 3.8 02/23/28	400	0	0	400 USD	96.78%	387'117.20	0.02	a)
US05964HAJ41	4.3790 % SANTAN 4.379 04/12/28	600	0	0	600 USD	98.59%	591'556.80	0.03	a)
US05964HAL96	1.8490 % SANTAN 1.849 03/25/26	600	0	0	600 USD	95.42%	572'503.80	0.03	a)
US05964HAM79	2.9580 % SANTAN 2.958 03/25/31	600	0	0	600 USD	88.88%	533'270.40	0.03	a)
US05964HAN52	1.7220 % SANTAN 1.722 09/14/27	200	0	0	200 USD	93.38%	186'755.20	0.01	a)
US05964HAQ83	4.1750 % SANTAN 4.175 03/24/28	400	0	0	400 USD	98.00%	392'005.60	0.02	a)
US05964HAR66	5.1470 % SANTAN 5.147 08/18/25	600	0	0	600 USD	99.99%	599'961.60	0.03	a)
US05964HAS40	5.2940 % SANTAN 5.294 08/18/27	600	0	0	600 USD	101.62%	609'744.60	0.03	a)
US05964HAU95	5.5880 % SANTAN 5.588 08/08/28	400	0	0	400 USD	103.29%	413'156.80	0.02	a)
US05964HAV78	6.9210 % SANTAN 6.921 08/08/33	0	600	0	600 USD	108.73%	652'358.40	0.04	a)
US05964HAX35	6.5270 % SANTAN 6.527 11/07/27	400	0	0	400 USD	103.62%	414'482.80	0.02	a)
US05964HAY18	6.6070 % SANTAN 6.607 11/07/28	400	0	0	400 USD	107.54%	430'142.80	0.02	a)
US05964HAZ82	6.9380 % SANTAN 6.938 11/07/33	400	0	0	400 USD	113.64%	454'545.60	0.03	a)
US05964HBB06	5.5380 % SANTAN 5.538 03/14/30	0	600	0	600 USD	102.69%	616'160.40	0.03	a)
US05964HBD61	6.3500 % SANTAN 6.35 03/14/34	0	400	0	400 USD	104.58%	418'320.40	0.02	a)
US05964HBF10	5.3650 % SANTAN 5.365 07/15/28	0	200	0	200 USD	101.64%	203'270.40	0.01	a)
US05964HBG92	5.4390 % SANTAN 5.439 07/15/31	0	600	0	600 USD	102.84%	617'067.60	0.03	a)
US05971KAA79	5.1790 % SANTAN 5.179 11/19/25	400	0	0	400 USD	99.99%	399'973.60	0.02	a)
US05971KAC36	3.3060 % SANTAN 3.306 06/27/29	0	400	0	400 USD	94.35%	377'380.00	0.02	a)
US05971KAE91	2.7460 % SANTAN 2.746 05/28/25	200	0	200	0 USD	0.00%	0.00	0.00	
US05971KAF66	3.4900 % SANTAN 3.49 05/28/30	400	0	0	400 USD	93.14%	372'550.80	0.02	a)
US05971KAL35	3.2250 % SANTAN 3.225 11/22/32	400	0	0	400 USD	85.94%	343'779.60	0.02	a)
US06050TJZ66	6.0000 % BAC 6 10/15/36 BKNT	500	0	500	0 USD	0.00%	0.00	0.00	
US06051GEN51	5.8750 % BAC 5 7/8 02/07/42 MTN	600	0	600	0 USD	0.00%	0.00	0.00	

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US06051GFC87	5.0000 % BAC 5 01/21/44 MTN	350	0	350	0 USD	0.00%	0.00	0.00	
US06051GFG91	4.8750 % BAC 4 7/8 04/01/44 MTN	100	0	100	0 USD	0.00%	0.00	0.00	
US06051GFL86	4.2500 % BAC 4 1/4 10/22/26 MTN	850	0	850	0 USD	0.00%	0.00	0.00	
US06051GFM69	4.0000 % BAC 4 01/22/25 MTN	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US06051GFP90	3.9500 % BAC 3.95 04/21/25 L	500	0	500	0 USD	0.00%	0.00	0.00	
US06051GFQ73	4.7500 % BAC 4 3/4 04/21/45 L	400	0	400	0 USD	0.00%	0.00	0.00	
US06051GFS30	3.8750 % BAC 3 7/8 08/01/25 MTN	1'050	0	1'050	0 USD	0.00%	0.00	0.00	
US06051GFU85	4.4500 % BAC 4.45 03/03/26 MTN	550	0	550	0 USD	0.00%	0.00	0.00	
US06051GFX25	3.5000 % BAC 3 1/2 04/19/26 GMTN	1'100	0	1'100	0 USD	0.00%	0.00	0.00	
US06051GGA13	3.2480 % BAC 3.248 10/21/27 MTN	550	0	550	0 USD	0.00%	0.00	0.00	
US06051GGC78	4.1830 % BAC 4.183 11/25/27 L	500	0	500	0 USD	0.00%	0.00	0.00	
US06051GGF00	3.8240 % BAC 3.824 01/20/28 MTN	500	0	500	0 USD	0.00%	0.00	0.00	
US06051GGG82	4.4430 % BAC 4.443 01/20/48 MTN	500	0	500	0 USD	0.00%	0.00	0.00	
US06051GGL77	3.7050 % BAC 3.705 04/24/28	500	0	500	0 USD	0.00%	0.00	0.00	
US06051GGM50	4.2440 % BAC 4.244 04/24/38	600	0	600	0 USD	0.00%	0.00	0.00	
US06051GGR48	3.5930 % BAC 3.593 07/21/28 GMTN	1'500	0	1'500	0 USD	0.00%	0.00	0.00	
US06051GHA04	3.9460 % BAC 3.946 01/23/49	360	0	360	0 USD	0.00%	0.00	0.00	
US06051GHD43	3.4190 % BAC 3.419 12/20/28	2'000	910	2'910	0 USD	0.00%	0.00	0.00	
US06051GHG73	3.9700 % BAC 3.97 03/05/29 MTN	500	0	500	0 USD	0.00%	0.00	0.00	
US06051GHM42	4.2710 % BAC 4.271 07/23/29 MTN	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US06051GHQ55	3.9740 % BAC 3.974 02/07/30 MTN	500	0	500	0 USD	0.00%	0.00	0.00	
US06051GHS12	4.3300 % BAC 4.33 03/15/50 MTN	750	0	750	0 USD	0.00%	0.00	0.00	
US06051GHT94	3.5590 % BAC 3.559 04/23/27 MTN	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US06051GHU67	4.0780 % BAC 4.078 04/23/40 MTN	500	0	500	0 USD	0.00%	0.00	0.00	
US06051GHV41	3.1940 % BAC 3.194 07/23/30 MTN	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US06051GHZ54	2.4960 % BAC 2.496 02/13/31 MTN	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US06051GJA85	4.0830 % BAC 4.083 03/20/51 MTN	2'000	0	2'000	0 USD	0.00%	0.00	0.00	
US06051GJB68	2.5920 % BAC 2.592 04/29/31	1'750	0	1'750	0 USD	0.00%	0.00	0.00	
US06051GJD25	1.3190 % BAC 1.319 06/19/26 MTN	300	0	300	0 USD	0.00%	0.00	0.00	
US06051GJE08	2.6760 % BAC 2.676 06/19/41 MTN	1'300	0	1'300	0 USD	0.00%	0.00	0.00	
US06051GJF72	1.8980 % BAC 1.898 07/23/31 MTN	801	0	801	0 USD	0.00%	0.00	0.00	
US06051GJK67	1.1970 % BAC 1.197 10/24/26 MTN	800	0	800	0 USD	0.00%	0.00	0.00	
US06051GJL41	1.9220 % BAC 1.922 10/24/31 MTN	250	0	250	0 USD	0.00%	0.00	0.00	
US06051GJM24	2.8310 % BAC 2.831 10/24/51 MTN	500	0	500	0 USD	0.00%	0.00	0.00	
US06051GJN07	3.4830 % BAC 3.483 03/13/52 N	500	0	500	0 USD	0.00%	0.00	0.00	
US06051GJP54	2.6510 % BAC 2.651 03/11/32 N	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US06051GJQ38	1.6580 % BAC 1.658 03/11/27 N	500	0	500	0 USD	0.00%	0.00	0.00	
US06051GJS93	1.7340 % BAC 1.734 07/22/27	1'920	0	1'920	0 USD	0.00%	0.00	0.00	
US06051GJT76	2.6870 % BAC 2.687 04/22/32	1'300	0	1'300	0 USD	0.00%	0.00	0.00	
US06051GJW06	3.3110 % BAC 3.311 04/22/42	800	0	800	0 USD	0.00%	0.00	0.00	
US06051GJZ37	2.0870 % BAC 2.087 06/14/29 MTN	0	1'000	1'000	0 USD	0.00%	0.00	0.00	
US06051GJZ37XXX	2.0870 % BAC 2.087 06/14/29 MTN	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US06051GKA66	2.2990 % BAC 2.299 07/21/32	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US06051GKB40	2.9720 % BAC 2.972 07/21/52	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US06051GKC23	2.4820 % BAC 2.482 09/21/36	500	0	500	0 USD	0.00%	0.00	0.00	
US06051GKD06	2.5720 % BAC 2.572 10/20/32	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US06051GKJ75	2.5510 % BAC 2.551 02/04/28 MTN	600	0	600	0 USD	0.00%	0.00	0.00	
US06051GKK49	2.9720 % BAC 2.972 02/04/33 MTN	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US06051GKL22	3.8460 % BAC 3.846 03/08/37	700	0	700	0 USD	0.00%	0.00	0.00	
US06051GKM05	3.3840 % BAC 3.384 04/02/26 MTN	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US06051GKP36	4.3760 % BAC 4.376 04/27/28	650	0	650	0 USD	0.00%	0.00	0.00	
US06051GKQ19	4.5710 % BAC 4.571 04/27/33	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US06051GKW86	4.9480 % BAC 4.948 07/22/28 MTN	900	0	900	0 USD	0.00%	0.00	0.00	
US06051GKY43	5.0150 % BAC 5.015 07/22/33 MTN	1'600	0	1'600	0 USD	0.00%	0.00	0.00	
US06051GLA57	4.8270 % BAC 4.827 07/22/26 MTN	700	0	700	0 USD	0.00%	0.00	0.00	
US06051GLC14	6.2040 % BAC 6.204 11/10/28	500	0	500	0 USD	0.00%	0.00	0.00	
US06051GLE79	5.0800 % BAC 5.08 01/20/27	800	0	800	0 USD	0.00%	0.00	0.00	
US06051GLG28	5.2020 % BAC 5.202 04/25/29	1'300	700	2'000	0 USD	0.00%	0.00	0.00	
US06051GLH01	5.2880 % BAC 5.288 04/25/34	1'660	0	1'660	0 USD	0.00%	0.00	0.00	
US06051GLS65	5.8190 % BAC 5.819 09/15/29	1'200	0	1'200	0 USD	0.00%	0.00	0.00	
US06051GLU12	5.8720 % BAC 5.872 09/15/34	1'250	0	1'250	0 USD	0.00%	0.00	0.00	

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US06051GLV94	5.9330 % BAC 5.933 09/15/27	400	0	400	0 USD	0.00%	0.00	0.00	
US06051GMA49	5.4680 % BAC 5.468 01/23/35	1'350	200	1'550	0 USD	0.00%	0.00	0.00	
US06367WB850	1.8500 % BMO 1.85 05/01/25 MTN	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US06368BGS16	3.8030 % BMO 3.803 12/15/32	500	0	0	500 USD	95.97%	479'871.50	0.03	a)
US06368D3S13	3.7000 % BMO 3.7 06/07/25 MTN	300	0	300	0 USD	0.00%	0.00	0.00	
US06368DH723	3.0880 % BMO 3.088 01/10/37	500	0	0	500 USD	85.02%	425'121.00	0.02	a)
US06368EDC30	0.9490 % BMO 0.949 01/22/27 MTN	500	0	0	500 USD	95.04%	475'183.50	0.03	a)
US06368FAC32	1.2500 % BMO 1 1/4 09/15/26 MTN	250	0	0	250 USD	93.65%	234'116.00	0.01	a)
US06368FAE97	1.5000 % BMO 1 1/2 01/10/25 MTN	400	0	400	0 USD	0.00%	0.00	0.00	
US06368FAJ84	2.6500 % BMO 2.65 03/08/27 MTN	250	0	0	250 USD	95.95%	239'866.75	0.01	a)
US06368L3K06	5.3700 % BMO 5.37 06/04/27	0	240	0	240 USD	102.78%	246'673.44	0.01	a)
US06368L3L88	5.5110 % BMO 5.511 06/04/31	0	355	0	355 USD	104.11%	369'595.47	0.02	a)
US06368L5Q57	7.3000 % BMO 7.3 11/26/2084	0	500	0	500 USD	102.50%	512'500.00	0.03	a)
US06368LNT97	5.3000 % BMO 5.3 06/05/26	400	0	0	400 USD	101.32%	405'285.20	0.02	a)
US06368LQ586	7.7000 % BMO 7.7 05/26/2084	0	300	0	300 USD	103.91%	311'724.30	0.02	a)
US06368LWT96	5.9200 % BMO 5.92 09/25/25	350	0	0	350 USD	101.23%	354'310.95	0.02	a)
US06368LWU69	5.7170 % BMO 5.717 09/25/28	500	0	0	500 USD	104.40%	521'988.00	0.03	a)
US06406FAC77	2.8000 % BK 2.8 05/04/26 MTN	250	0	0	250 USD	97.24%	243'092.00	0.01	a)
US06406FAE34	2.4500 % BK 2.45 08/17/26 MTN	250	0	0	250 USD	96.38%	240'958.25	0.01	a)
US06406GAA94	3.0000 % BK 3 10/30/28 MTN	250	0	0	250 USD	94.51%	236'275.00	0.01	a)
US06406HDA41	3.0000 % BK 3 02/24/25 G	500	0	0	500 USD	99.05%	495'235.00	0.03	a)
US06406RAB33	3.4420 % BK 3.442 02/07/28 MTN	250	0	0	250 USD	97.53%	243'817.50	0.01	a)
US06406RAD98	3.2500 % BK 3 1/4 05/16/27 MTN	500	0	0	500 USD	97.24%	486'180.50	0.03	a)
US06406RAF47	3.4000 % BK 3.4 01/29/28 MTN	250	0	0	250 USD	96.85%	242'125.25	0.01	a)
US06406RAH03	3.8500 % BK 3.85 04/28/28 MTN	500	0	0	500 USD	98.71%	493'535.50	0.03	a)
US06406RAL15	2.1000 % BK 2.1 10/24/24 MTN	500	0	500	0 USD	0.00%	0.00	0.00	
US06406RAN70	1.6000 % BK 1.6 04/24/25 MTN	500	0	0	500 USD	97.91%	489'545.00	0.03	a)
US06406RAQ02	0.7500 % BK 0 3/4 01/28/26 MTN	250	0	0	250 USD	95.00%	237'490.75	0.01	a)
US06406RAR84	1.6500 % BK 1.65 01/28/31 MTN	250	0	0	250 USD	84.02%	210'042.25	0.01	a)
US06406RAW79	1.8000 % BK 1.8 07/28/31 MTN	250	0	0	250 USD	83.77%	209'432.75	0.01	a)
US06406RBA41	2.0500 % BK 2.05 01/26/27 MTN	250	0	0	250 USD	95.00%	237'507.50	0.01	a)
US06406RBH93	4.2890 % BK 4.289 06/13/33 MTN	200	0	0	200 USD	96.37%	192'734.80	0.01	a)
US06406RBJ59	4.4140 % BK 4.414 07/24/26	300	0	300	0 USD	0.00%	0.00	0.00	
US06406RBL06	5.8020 % BK 5.802 10/25/28 MTN	250	0	0	250 USD	103.66%	259'141.50	0.01	a)
US06406RBM88	5.8340 % BK 5.834 10/25/33 MTN	500	0	0	500 USD	106.39%	531'966.50	0.03	a)
US06406RBP10	4.7060 % BK 4.706 02/01/34	200	0	0	200 USD	98.53%	197'066.00	0.01	a)
US06406RBQ92	4.9470 % BK 4.947 04/26/27	300	0	0	300 USD	100.38%	301'152.60	0.02	a)
US06406RBR75	4.9670 % BK 4.967 04/26/34 J	290	0	0	290 USD	100.34%	290'976.72	0.02	a)
US06406RBT32	6.3170 % BK 6.317 10/25/29 MTN	500	0	0	500 USD	106.36%	531'790.50	0.03	a)
US06406RBU05	6.4740 % BK 6.474 10/25/34 MTN	500	0	0	500 USD	111.19%	555'931.00	0.03	a)
US06406RBW60	5.1880 % BK 5.188 03/14/35 MTN	0	300	0	300 USD	101.86%	305'565.60	0.02	a)
US06406RBZ91	5.0600 % BK 5.06 07/22/32	0	450	0	450 USD	101.54%	456'948.45	0.03	a)
US06406YAB83	5.6060 % BK 5.606 07/21/39	0	500	0	500 USD	103.90%	519'494.00	0.03	a)
US0641593U89	1.0500 % BNS 1.05 03/02/26	500	0	0	500 USD	94.97%	474'831.50	0.03	a)
US0641594A17	1.3500 % BNS 1.35 06/24/26	500	0	0	500 USD	94.65%	473'265.50	0.03	a)
US0641594B99	2.1500 % BNS 2.15 08/01/31	500	0	0	500 USD	84.85%	424'249.50	0.02	a)
US0641598K52	1.3000 % BNS 1.3 09/15/26	500	0	0	500 USD	93.90%	469'497.00	0.03	a)
US0641598N91	3.6250 % BNS 3 5/8 10/27/2081 2	700	0	700	0 USD	0.00%	0.00	0.00	
US064159TF31	2.2000 % BNS 2.2 02/03/25	500	0	500	0 USD	0.00%	0.00	0.00	
US064159VL70	1.3000 % BNS 1.3 06/11/25	500	0	0	500 USD	97.32%	486'575.00	0.03	a)
US06417XAE13	2.4500 % BNS 2.45 02/02/32	500	0	0	500 USD	85.78%	428'921.00	0.02	a)
US06417XAG60	4.5880 % BNS 4.588 05/04/37	1'000	0	0	1'000 USD	93.36%	933'567.00	0.05	a)
US06417XAH44	3.4500 % BNS 3.45 04/11/25 MTN	500	0	500	0 USD	0.00%	0.00	0.00	
US06417XAL55	5.2500 % BNS 5 1/4 12/06/24	400	0	400	0 USD	0.00%	0.00	0.00	
US06418BAE83	2.9510 % BNS 2.951 03/11/27	500	0	0	500 USD	96.56%	482'776.50	0.03	a)
US06418GAD97	5.2500 % BNS 5 1/4 06/12/28	0	200	0	200 USD	102.78%	205'566.20	0.01	a)
US06418GAH02	5.4000 % BNS 5.4 06/04/27 GMTN	0	270	0	270 USD	102.46%	276'651.18	0.02	a)
US06418GAK31	5.4500 % BNS 5.45 08/01/29 GMTN	0	225	0	225 USD	103.69%	233'298.23	0.01	a)
US06418JAA97	5.3500 % BNS 5.35 12/07/26	0	350	0	350 USD	101.94%	356'791.40	0.02	a)
US06418JAC53	5.6500 % BNS 5.65 02/01/34	0	250	0	250 USD	105.29%	263'233.75	0.01	a)
US06428CAA27	5.5260 % BAC 5.526 08/18/26	900	0	900	0 USD	0.00%	0.00	0.00	

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US06428CAC82	5.6500 % BAC 5.65 08/18/25	550	0	550	0 USD	0.00%	0.00	0.00	
US06738EAE59	3.6500 % BACR 3.65 03/16/25	650	0	650	0 USD	0.00%	0.00	0.00	
US06738EAI47	5.2500 % BACR 5 1/4 08/17/45	750	0	0	750 USD	98.43%	738'256.50	0.04	a)
US06738EAN58	4.3750 % BACR 4 3/8 01/12/26	500	0	0	500 USD	99.37%	496'873.50	0.03	a)
US06738EAP07	5.2000 % BACR 5.2 05/12/26	1'000	0	0	1'000 USD	100.24%	1'002'398.00	0.06	a)
US06738EAU91	4.3370 % BACR 4.337 01/10/28	500	0	0	500 USD	98.46%	492'284.50	0.03	a)
US06738EAV74	4.9500 % BACR 4.95 01/10/47	750	0	0	750 USD	93.55%	701'627.25	0.04	a)
US06738EAW57	4.8360 % BACR 4.836 05/09/28	600	0	0	600 USD	99.13%	594'790.80	0.03	a)
US06738EBD67	4.9720 % BACR 4.972 05/16/29	1'000	0	0	1'000 USD	100.19%	1'001'886.00	0.06	a)
US06738EBK01	5.0880 % BACR 5.088 06/20/30	1'000	0	0	1'000 USD	99.18%	991'808.00	0.05	a)
US06738EBL83	2.8520 % BACR 2.852 05/07/26	600	0	600	0 USD	0.00%	0.00	0.00	
US06738EBM66	2.6450 % BACR 2.645 06/24/31	500	0	0	500 USD	88.42%	442'118.50	0.02	a)
US06738EBS37	3.8110 % BACR 3.811 03/10/42	500	0	0	500 USD	79.55%	397'773.50	0.02	a)
US06738EBU82	2.2790 % BACR 2.279 11/24/27	250	0	0	250 USD	94.58%	236'452.25	0.01	a)
US06738EBV65	2.8940 % BACR 2.894 11/24/32	650	0	0	650 USD	85.96%	558'722.45	0.03	a)
US06738EBW49	3.3300 % BACR 3.33 11/24/42	400	0	0	400 USD	74.21%	296'832.40	0.02	a)
US06738EBY05	5.5010 % BACR 5.501 08/09/28	400	0	0	400 USD	101.88%	407'516.80	0.02	a)
US06738ECA10	5.7460 % BACR 5.746 08/09/33	250	0	0	250 USD	103.38%	258'450.00	0.01	a)
US06738ECC75	7.3250 % BACR 7.325 11/02/26	250	0	0	250 USD	102.80%	256'988.50	0.01	a)
US06738ECD58	7.3850 % BACR 7.385 11/02/28	250	0	0	250 USD	107.31%	268'280.50	0.01	a)
US06738ECE32	7.4370 % BACR 7.437 11/02/33	1'000	0	0	1'000 USD	113.86%	1'138'641.00	0.06	a)
US06738ECF07	5.8290 % BACR 5.829 05/09/27	550	0	0	550 USD	101.45%	557'982.70	0.03	a)
US06738ECG89	6.2240 % BACR 6.224 05/09/34	250	0	0	250 USD	105.97%	264'926.50	0.01	a)
US06738ECJ29	6.4960 % BACR 6.496 09/13/27	0	500	0	500 USD	103.17%	515'862.50	0.03	a)
US06738ECK91	6.4900 % BACR 6.49 09/13/29	350	0	0	350 USD	105.35%	368'717.65	0.02	a)
US06738ECL74	6.6920 % BACR 6.692 09/13/34	600	0	0	600 USD	109.36%	656'179.80	0.04	a)
US06738ECP88	5.6740 % BACR 5.674 03/12/28	0	600	0	600 USD	101.78%	610'687.20	0.03	a)
US06738ECR45	5.6900 % BACR 5.69 03/12/30	0	850	0	850 USD	102.59%	871'991.20	0.05	a)
US06738ECS28	6.0360 % BACR 6.036 03/12/55	0	450	0	450 USD	106.64%	479'884.05	0.03	a)
US07177MAB90	4.0000 % TACHEM 4 06/23/25	500	0	0	500 USD	99.18%	495'915.00	0.03	a)
US07177MAN39	5.2500 % TACHEM 5 1/4 06/23/45	200	0	0	200 USD	97.08%	194'155.00	0.01	a)
US071813BQ15	2.6000 % BAX 2.6 08/15/26	250	0	0	250 USD	96.22%	240'548.00	0.01	a)
US071813CH07	1.3220 % BAX 1.322 11/29/24	250	0	250	0 USD	0.00%	0.00	0.00	
US071813CL19	1.9150 % BAX 1.915 02/01/27	500	0	0	500 USD	93.82%	469'092.50	0.03	a)
US071813CP23	2.2720 % BAX 2.272 12/01/28	360	0	0	360 USD	91.21%	328'370.40	0.02	a)
US071813CS61	2.5390 % BAX 2.539 02/01/32	500	0	0	500 USD	85.17%	425'864.50	0.02	a)
US071813CV90	3.1320 % BAX 3.132 12/01/51	500	0	0	500 USD	66.32%	331'624.00	0.02	a)
US07274NBF96	4.4000 % BAYNGR 4.4 07/15/44 144A	400	0	0	400 USD	80.05%	320'183.20	0.02	a)
US07274NBH52	4.7000 % BAYNGR 4.7 07/15/64 144A	400	0	0	400 USD	77.08%	308'306.00	0.02	a)
US0778FPAA77	4.4640 % BCECN 4.464 04/01/48	300	0	0	300 USD	87.58%	262'752.30	0.01	a)
US0778FPAB50	4.3000 % BCECN 4.3 07/29/49	300	0	0	300 USD	84.44%	253'334.40	0.01	a)
US0778FPAF64	3.6500 % BCECN 3.65 03/17/51 US4	200	0	0	200 USD	75.90%	151'795.60	0.01	a)
US0778FPAG48	2.1500 % BCECN 2.15 02/15/32 US5	300	0	0	300 USD	82.96%	248'882.10	0.01	a)
US0778FPAH21	3.2000 % BCECN 3.2 02/15/52 US6	400	0	0	400 USD	69.19%	276'778.80	0.02	a)
US0778FPAJ86	3.6500 % BCECN 3.65 08/15/52	700	0	0	700 USD	75.73%	530'078.50	0.03	a)
US0778FPAL33	5.1000 % BCECN 5.1 05/11/33	550	0	0	550 USD	100.56%	553'103.65	0.03	a)
US0778FPAM16	5.2000 % BCECN 5.2 02/15/34	0	250	0	250 USD	101.55%	253'879.25	0.01	a)
US0778FPAN98	5.5500 % BCECN 5.55 02/15/54	0	250	0	250 USD	101.52%	253'793.25	0.01	a)
US081437AT26	2.6300 % AMCR 2.63 06/19/30	125	0	0	125 USD	88.80%	111'001.75	0.01	a)
US08576BAA08	5.8000 % BERY 5.8 06/15/31 144A	0	400	0	400 USD	102.75%	411'000.00	0.02	a)
US08576PAH47	1.5700 % BERY 1.57 01/15/26	500	0	0	500 USD	95.63%	478'125.00	0.03	a)
US08576PAK75	5.5000 % BERY 5 1/2 04/15/28 144A	140	0	140	0 USD	0.00%	0.00	0.00	
US08576PAL58	5.5000 % BERY 5 1/2 04/15/28	0	140	140	0 USD	0.00%	0.00	0.00	
US08576PAP62	5.6500 % BERY 5.65 01/15/34 144A	0	250	0	250 USD	101.39%	253'468.25	0.01	a)
US08652BAA70	4.4500 % BBY 4.45 10/01/28	400	0	0	400 USD	99.82%	399'279.60	0.02	a)
US090572AQ17	3.7000 % BIO 3.7 03/15/32	200	0	0	200 USD	91.44%	182'886.60	0.01	a)
US09062XAD57	5.2000 % BIIB 5.2 09/15/45	650	0	0	650 USD	94.10%	611'626.60	0.03	a)
US09062XAF06	4.0500 % BIIB 4.05 09/15/25	650	0	0	650 USD	99.13%	644'322.25	0.04	a)
US09062XAH61	2.2500 % BIIB 2 1/4 05/01/30	500	0	0	500 USD	87.99%	439'938.00	0.02	a)
US09062XAK90	3.2500 % BIIB 3 1/4 02/15/51	500	0	0	500 USD	68.57%	342'872.50	0.02	a)
US09247XAP69	3.2500 % BLK 3 1/4 04/30/29	500	0	0	500 USD	96.39%	481'941.00	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US09247XAQ43	2.4000 % BLK 2.4 04/30/30	500	0	0	500 USD	90.34%	451'709.50	0.02	a)
US09247XAR26	1.9000 % BLK 1.9 01/28/31	500	0	0	500 USD	86.01%	430'063.50	0.02	a)
US09261LAC28	3.6250 % BXSL 3 5/8 01/15/26	500	0	0	500 USD	97.51%	487'549.50	0.03	a)
US09261XAD49	2.1250 % BXSL 2 1/8 02/15/27	500	0	0	500 USD	92.48%	462'413.00	0.03	a)
US09290DAA90	4.7000 % BLK 4.7 03/14/29	0	200	0	200 USD	102.26%	204'526.20	0.01	a)
US09290DAB73	5.0000 % BLK 5 03/14/34	0	300	0	300 USD	103.03%	309'087.00	0.02	a)
US09290DAC56	5.2500 % BLK 5 1/4 03/14/54	0	620	0	620 USD	101.45%	628'964.58	0.03	a)
US09290DAJ00	4.9000 % BLK 4.9 01/08/35	0	500	0	500 USD	101.51%	507'530.00	0.03	a)
US09290DAK72	5.3500 % BLK 5.35 01/08/55	0	500	0	500 USD	102.88%	514'388.00	0.03	a)
US09581JAM80	6.2500 % OWL 6 1/4 04/18/34 144A	0	350	0	350 USD	103.37%	361'802.00	0.02	a)
US09951LAC72	5.9500 % BAH 5.95 08/04/33	250	0	0	250 USD	105.38%	263'437.50	0.01	a)
US099724AH99	4.3750 % BWA 4 3/8 03/15/45	140	0	0	140 USD	83.56%	116'984.42	0.01	a)
US099724AL02	2.6500 % BWA 2.65 07/01/27	300	0	0	300 USD	95.30%	285'895.50	0.02	a)
US10112RAX26	3.6500 % BXP 3.65 02/01/26	500	0	0	500 USD	97.80%	488'999.50	0.03	a)
US10112RAY09	2.7500 % BXP 2 3/4 10/01/26	500	0	0	500 USD	95.12%	475'582.00	0.03	a)
US10112RAZ73	3.2000 % BXP 3.2 01/15/25	444	0	444	0 USD	0.00%	0.00	0.00	
US10112RBA14	4.5000 % BXP 4 1/2 12/01/28	500	0	0	500 USD	97.50%	487'491.00	0.03	a)
US10112RBB96	3.4000 % BXP 3.4 06/21/29	500	0	0	500 USD	92.27%	461'336.00	0.03	a)
US10112RBD52	3.2500 % BXP 3 1/4 01/30/31	400	0	0	400 USD	87.86%	351'430.00	0.02	a)
US10112RBF01	2.4500 % BXP 2.45 10/01/33	500	0	0	500 USD	78.02%	390'088.50	0.02	a)
US10112RBH66	6.5000 % BXP 6 1/2 01/15/34	250	0	0	250 USD	106.20%	265'497.50	0.01	a)
US10373QAB68	3.7960 % BPLN 3.796 09/21/25	750	0	0	750 USD	99.21%	744'064.50	0.04	a)
US10373QAC42	3.9370 % BPLN 3.937 09/21/28	700	0	0	700 USD	98.42%	688'947.00	0.04	a)
US10373QAV23	3.0170 % BPLN 3.017 01/16/27	1'000	0	0	1'000 USD	97.03%	970'287.00	0.05	a)
US10373QBE98	3.4100 % BPLN 3.41 02/11/26	200	0	0	200 USD	98.49%	196'980.00	0.01	a)
US10373QBG47	3.0000 % BPLN 3 02/24/50	700	0	0	700 USD	68.45%	479'138.10	0.03	a)
US10373QBK58	3.5430 % BPLN 3.543 04/06/27	250	0	0	250 USD	98.07%	245'163.75	0.01	a)
US10373QBL32	3.6330 % BPLN 3.633 04/06/30	1'000	0	0	1'000 USD	96.26%	962'649.00	0.05	a)
US10373QBN97	2.7720 % BPLN 2.772 11/10/50	250	0	0	250 USD	64.50%	161'252.00	0.01	a)
US10373QBP46	2.9390 % BPLN 2.939 06/04/51	500	0	0	500 USD	66.97%	334'844.00	0.02	a)
US10373QBQ29	3.3790 % BPLN 3.379 02/08/61	900	0	0	900 USD	69.25%	623'255.40	0.03	a)
US10373QBR02	3.0600 % BPLN 3.06 06/17/41	250	200	0	450 USD	76.29%	343'314.45	0.02	a)
US10373QBS84	3.0010 % BPLN 3.001 03/17/52	800	0	0	800 USD	67.51%	540'091.20	0.03	a)
US10373QBT67	2.7210 % BPLN 2.721 01/12/32	500	150	0	650 USD	88.07%	572'422.50	0.03	a)
US10373QBU31	4.8120 % BPLN 4.812 02/13/33	700	0	0	700 USD	99.75%	698'239.50	0.04	a)
US10373QBV14	4.8930 % BPLN 4.893 09/11/33	550	0	0	550 USD	100.56%	553'094.30	0.03	a)
US10373QBW96	4.9890 % BPLN 4.989 04/10/34	300	200	0	500 USD	100.92%	504'610.50	0.03	a)
US10373QBX79	4.6990 % BPLN 4.699 04/10/29	350	200	0	550 USD	101.18%	556'504.85	0.03	a)
US10373QBY52	5.0170 % BPLN 5.017 11/17/27	0	250	0	250 USD	102.06%	255'150.25	0.01	a)
US10373QBZ28	4.9700 % BPLN 4.97 10/17/29	0	300	0	300 USD	102.40%	307'189.20	0.02	a)
US10373QCA67	5.2270 % BPLN 5.227 11/17/34	0	600	0	600 USD	102.77%	616'599.00	0.03	a)
US110122AU20	3.2500 % BMY 3 1/4 08/01/42	100	0	0	100 USD	77.00%	76'998.20	0.00	a)
US110122BB30	3.2500 % BMY 3 1/4 02/27/27	500	0	0	500 USD	97.57%	487'840.50	0.03	a)
US110122CN68	3.2000 % BMY 3.2 06/15/26	1'150	0	0	1'150 USD	98.11%	1'128'240.85	0.06	a)
US110122CP17	3.4000 % BMY 3.4 07/26/29	1'000	0	0	1'000 USD	95.70%	956'969.00	0.05	a)
US110122CQ99	4.1250 % BMY 4 1/8 06/15/39	0	650	0	650 USD	90.58%	588'784.95	0.03	a)
US110122CR72	4.2500 % BMY 4 1/4 10/26/49	1'200	0	0	1'200 USD	85.06%	1'020'660.00	0.06	a)
US110122DE50	3.9000 % BMY 3.9 02/20/28	500	0	0	500 USD	98.82%	494'092.50	0.03	a)
US110122DH81	4.6250 % BMY 4 5/8 05/15/44	400	0	0	400 USD	92.47%	369'870.80	0.02	a)
US110122DJ48	5.0000 % BMY 5 08/15/45	500	0	0	500 USD	97.46%	487'298.50	0.03	a)
US110122DK11	4.3500 % BMY 4.35 11/15/47	500	0	0	500 USD	86.42%	432'107.00	0.02	a)
US110122DL93	4.5500 % BMY 4.55 02/20/48	500	0	0	500 USD	89.12%	445'591.00	0.02	a)
US110122DP08	1.1250 % BMY 1 1/8 11/13/27	500	0	0	500 USD	90.78%	453'917.50	0.03	a)
US110122DQ80	1.4500 % BMY 1.45 11/13/30	0	400	0	400 USD	84.14%	336'561.60	0.02	a)
US110122DS47	2.5500 % BMY 2.55 11/13/50	500	0	0	500 USD	61.43%	307'154.00	0.02	a)
US110122DU92	2.9500 % BMY 2.95 03/15/32	0	500	0	500 USD	89.33%	446'668.00	0.02	a)
US110122DV75	3.5500 % BMY 3.55 03/15/42	0	400	0	400 USD	81.35%	325'404.80	0.02	a)
US110122DW58	3.7000 % BMY 3.7 03/15/52	500	0	0	500 USD	76.32%	381'605.00	0.02	a)
US110122DX32	3.9000 % BMY 3.9 03/15/62	350	0	0	350 USD	76.75%	268'618.35	0.01	a)
US110122DY15	5.7500 % BMY 5 3/4 02/01/31	500	0	0	500 USD	106.70%	533'488.50	0.03	a)
US110122DZ89	5.9000 % BMY 5.9 11/15/33	500	0	0	500 USD	108.63%	543'129.50	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US110122EB03	6.2500 % BMY 6 1/4 11/15/53	400	0	0	400 USD	113.08%	452'325.20	0.02	a)
US110122EC85	6.4000 % BMY 6.4 11/15/63	400	0	0	400 USD	114.56%	458'246.80	0.03	a)
US110122EF17	4.9000 % BMY 4.9 02/22/29	0	500	0	500 USD	101.91%	509'552.50	0.03	a)
US110122EG99	5.1000 % BMY 5.1 02/22/31	0	300	0	300 USD	103.30%	309'893.10	0.02	a)
US110122EH72	5.2000 % BMY 5.2 02/22/34	0	700	0	700 USD	103.85%	726'960.50	0.04	a)
US110122EJ39	5.5000 % BMY 5 1/2 02/22/44	0	350	0	350 USD	103.32%	361'616.15	0.02	a)
US110122EK02	5.5500 % BMY 5.55 02/22/54	0	950	0	950 USD	103.01%	978'628.25	0.05	a)
US110122EL84	5.6500 % BMY 5.65 02/22/64	0	500	0	500 USD	103.54%	517'709.50	0.03	a)
US111021AE12	9.6250 % BRITEL 9 5/8 12/15/30	1'320	0	0	1'320 USD	125.29%	1'653'861.00	0.09	a)
US111021AL54	5.1250 % BRITEL 5 1/8 12/04/28	400	0	0	400 USD	101.94%	407'769.20	0.02	a)
US11120VAC72	4.1250 % BRX 4 1/8 06/15/26	200	0	0	200 USD	98.77%	197'534.80	0.01	a)
US11120VAJ26	4.0500 % BRX 4.05 07/01/30	500	0	0	500 USD	95.95%	479'749.50	0.03	a)
US11133TAC71	3.4000 % BR 3.4 06/27/26	200	0	0	200 USD	97.50%	194'995.60	0.01	a)
US11133TAD54	2.9000 % BR 2.9 12/01/29	200	0	0	200 USD	91.48%	182'963.40	0.01	a)
US11133TAE38	2.6000 % BR 2.6 05/01/31	400	0	0	400 USD	86.67%	346'672.00	0.02	a)
US11134LAH24	3.8750 % AVGO 3 7/8 01/15/27	900	0	0	900 USD	98.58%	887'259.60	0.05	a)
US11134LAR06	3.5000 % AVGO 3 1/2 01/15/28	250	0	0	250 USD	96.74%	241'854.50	0.01	a)
US11135FAL58	4.1100 % AVGO 4.11 09/15/28	683	0	0	683 USD	98.79%	674'758.92	0.04	a)
US11135FAQ46	4.1500 % AVGO 4.15 11/15/30	1'000	0	0	1'000 USD	97.31%	973'114.00	0.05	a)
US11135FAS02	4.3000 % AVGO 4.3 11/15/32	1'000	0	0	1'000 USD	96.41%	964'057.00	0.05	a)
US11135FBA84	4.7500 % AVGO 4 3/4 04/15/29	500	0	0	500 USD	100.42%	502'106.50	0.03	a)
US11135FBD24	5.0000 % AVGO 5 04/15/30	200	0	0	200 USD	102.68%	205'354.20	0.01	a)
US11135FBF71	2.6000 % AVGO 2.6 02/15/33 144A	100	0	0	100 USD	83.87%	83'866.50	0.00	a)
US11135FBG54	3.7500 % AVGO 3 3/4 02/15/51 144A	500	0	0	500 USD	77.56%	387'822.00	0.02	a)
US11135FBH38	2.4500 % AVGO 2.45 02/15/31 144A	800	400	0	1'200 USD	86.84%	1'042'062.00	0.06	a)
US11135FBJ93	3.5000 % AVGO 3 1/2 02/15/41 144A	500	0	0	500 USD	79.90%	399'512.00	0.02	a)
US11135FBK66	3.4190 % AVGO 3.419 04/15/33 144A	100	0	0	100 USD	88.94%	88'935.80	0.00	a)
US11135FBQ37	3.1870 % AVGO 3.187 11/15/36 144A	200	0	0	200 USD	82.77%	165'540.00	0.01	a)
US11135FBX87	5.0500 % AVGO 5.05 07/12/29	0	800	0	800 USD	101.80%	814'432.80	0.04	a)
US11135FBY60	5.1500 % AVGO 5.15 11/15/31	0	650	0	650 USD	101.95%	662'678.90	0.04	a)
US11259NAA28	6.0870 % BNCN 6.087 06/14/33	200	0	0	200 USD	107.01%	214'013.20	0.01	a)
US11271LAB80	4.7000 % BNCN 4.7 09/20/47	410	0	0	410 USD	89.43%	366'659.31	0.02	a)
US11271LAC63	3.9000 % BNCN 3.9 01/25/28	300	0	0	300 USD	97.63%	292'880.10	0.02	a)
US11271LAD47	4.8500 % BNCN 4.85 03/29/29	500	0	0	500 USD	100.89%	504'467.00	0.03	a)
US11271LAH50	2.7240 % BNCN 2.724 04/15/31	0	350	0	350 USD	88.43%	309'521.45	0.02	a)
US11271LAK89	6.3500 % BNCN 6.35 01/05/34	0	250	0	250 USD	108.58%	271'444.00	0.01	a)
US11271LAL62	5.9680 % BNCN 5.968 03/04/54	0	500	0	500 USD	105.20%	526'017.00	0.03	a)
US115637AP57	4.5000 % BFB 4 1/2 07/15/45	0	150	0	150 USD	91.79%	137'683.95	0.01	a)
US115637AU43	4.7500 % BFB 4 3/4 04/15/33	0	200	0	200 USD	100.76%	201'528.60	0.01	a)
US11575TAC27	2.9240 % BROWNU 2.924 09/01/50 A	100	0	0	100 USD	72.69%	72'686.30	0.00	a)
US117043AT65	2.4000 % BC 2.4 08/18/31	200	0	0	200 USD	82.45%	164'901.20	0.01	a)
US120568AX84	3.2500 % BG 3 1/4 08/15/26	300	0	0	300 USD	97.51%	292'524.30	0.02	a)
US120568AZ33	3.7500 % BG 3 3/4 09/25/27	500	0	0	500 USD	97.80%	489'016.00	0.03	a)
US120568BB55	1.6300 % BG 1.63 08/17/25	500	0	0	500 USD	96.87%	484'366.50	0.03	a)
US120568BC39	2.7500 % BG 2 3/4 05/14/31	300	0	0	300 USD	88.56%	265'687.80	0.01	a)
US12189LAA98	5.7500 % BNSF 5 3/4 05/01/40	250	0	0	250 USD	106.29%	265'716.00	0.01	a)
US12189LAC54	5.0500 % BNSF 5.05 03/01/41	250	0	0	250 USD	98.99%	247'480.00	0.01	a)
US12189LAE11	5.4000 % BNSF 5.4 06/01/41	500	0	0	500 USD	102.65%	513'234.50	0.03	a)
US12189LAJ08	4.4000 % BNSF 4.4 03/15/42	100	0	0	100 USD	91.07%	91'065.10	0.01	a)
US12189LAK70	4.3750 % BNSF 4 3/8 09/01/42	400	0	0	400 USD	90.66%	362'632.00	0.02	a)
US12189LAN10	4.4500 % BNSF 4.45 03/15/43	800	0	0	800 USD	91.14%	729'150.40	0.04	a)
US12189LAP67	5.1500 % BNSF 5.15 09/01/43	250	0	0	250 USD	100.30%	250'757.75	0.01	a)
US12189LAV36	3.0000 % BNSF 3 04/01/25	300	0	0	300 USD	98.86%	296'586.00	0.02	a)
US12189LAW19	4.1500 % BNSF 4.15 04/01/45	250	0	0	250 USD	86.50%	216'246.25	0.01	a)
US12189LAX91	4.7000 % BNSF 4.7 09/01/45	500	0	0	500 USD	93.11%	465'574.00	0.03	a)
US12189LAZ40	3.9000 % BNSF 3.9 08/01/46	400	0	0	400 USD	82.81%	331'253.20	0.02	a)
US12189LBA89	3.2500 % BNSF 3 1/4 06/15/27	300	0	0	300 USD	97.60%	292'786.80	0.02	a)
US12189LBG59	3.3000 % BNSF 3.3 09/15/51	200	0	0	200 USD	73.30%	146'596.60	0.01	a)
US12189LBH33	2.8750 % BNSF 2 7/8 06/15/52	150	0	0	150 USD	66.67%	100'008.90	0.01	a)
US12189LBJ98	4.4500 % BNSF 4.45 01/15/53	300	0	0	300 USD	89.53%	268'600.50	0.01	a)
US12189LBK61	5.2000 % BNSF 5.2 04/15/54	500	0	0	500 USD	100.20%	501'003.50	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US12189LBL45	5.5000 % BNSF 5 1/2 03/15/55	0	600	0	600 USD	104.34%	626'024.40	0.03	a)
US12189TAZ75	6.1500 % BNSF 6.15 05/01/37	250	0	0	250 USD	112.05%	280'122.50	0.02	a)
US124857AJ27	4.8500 % PARA 4.85 07/01/42	150	0	0	150 USD	76.99%	115'489.50	0.01	a)
US124857AK99	4.9000 % PARA 4.9 08/15/44	700	0	0	700 USD	75.72%	530'008.50	0.03	a)
US124857AN39	4.6000 % PARA 4.6 01/15/45	500	0	0	500 USD	71.92%	359'605.00	0.02	a)
US124857AR43	2.9000 % PARA 2.9 01/15/27	282	0	0	282 USD	94.72%	267'117.17	0.01	a)
US12503MAA62	3.6500 % CBOE 3.65 01/12/27	240	0	0	240 USD	98.23%	235'749.12	0.01	a)
US12505BAD29	4.8750 % CBG 4 7/8 03/01/26	200	0	0	200 USD	100.13%	200'251.80	0.01	a)
US12505BAE02	2.5000 % CBG 2 1/2 04/01/31	200	0	0	200 USD	86.28%	172'552.20	0.01	a)
US12505BAG59	5.9500 % CBG 5.95 08/15/34	300	0	0	300 USD	106.01%	318'043.80	0.02	a)
US12505BAH33	5.5000 % CBG 5 1/2 04/01/29	0	300	0	300 USD	103.30%	309'891.00	0.02	a)
US12513GBE89	4.1250 % CDW 4 1/8 05/01/25	500	0	500	0 USD	0.00%	0.00	0.00	
US12513GBG38	2.6700 % CDW 2.67 12/01/26	500	0	0	500 USD	95.38%	476'883.50	0.03	a)
US12513GBH11	3.2760 % CDW 3.276 12/01/28	400	0	0	400 USD	93.61%	374'452.00	0.02	a)
US12513GBJ76	3.5690 % CDW 3.569 12/01/31	300	0	0	300 USD	89.97%	269'907.30	0.01	a)
US12532HAC88	1.4500 % GIBACN 1.45 09/14/26	250	0	0	250 USD	93.65%	234'127.75	0.01	a)
US12541WAA80	4.2000 % CHRW 4.2 04/15/28	250	0	0	250 USD	98.92%	247'310.00	0.01	a)
US125491AN04	3.2000 % CIXCN 3.2 12/17/30	300	0	300	0 USD	0.00%	0.00	0.00	
US125491AP51	4.1000 % CIXCN 4.1 06/15/51	450	0	450	0 USD	0.00%	0.00	0.00	
US125523AG54	4.1250 % CI 4 1/8 11/15/25	500	0	0	500 USD	99.20%	496'009.00	0.03	a)
US125523AH38	4.3750 % CI 4 3/8 10/15/28	1'000	0	0	1'000 USD	98.99%	989'887.00	0.05	a)
US125523AJ93	4.8000 % CI 4.8 08/15/38	600	0	0	600 USD	95.75%	574'471.80	0.03	a)
US125523AK66	4.9000 % CI 4.9 12/15/48	1'000	0	0	1'000 USD	91.35%	913'533.00	0.05	a)
US125523AV22	3.2500 % CI 3 1/4 04/15/25	500	0	0	500 USD	98.87%	494'335.00	0.03	a)
US125523AZ36	3.0500 % CI 3.05 10/15/27	400	0	0	400 USD	96.01%	384'049.20	0.02	a)
US125523BK57	3.8750 % CI 3 7/8 10/15/47	200	0	0	200 USD	78.22%	156'438.60	0.01	a)
US125523CB40	3.4000 % CI 3.4 03/01/27	450	0	0	450 USD	97.40%	438'280.20	0.02	a)
US125523CF53	4.8000 % CI 4.8 07/15/46	1'000	0	0	1'000 USD	90.74%	907'425.00	0.05	a)
US125523CJ75	3.2000 % CI 3.2 03/15/40	200	0	0	200 USD	77.00%	153'999.60	0.01	a)
US125523CK49	3.4000 % CI 3.4 03/15/50	400	0	0	400 USD	71.13%	284'517.20	0.02	a)
US125523CL22	2.4000 % CI 2.4 03/15/30	500	0	0	500 USD	89.04%	445'187.00	0.02	a)
US125523CQ19	3.4000 % CI 3.4 03/15/51	850	0	0	850 USD	70.83%	602'078.80	0.03	a)
US125523CR91	5.6850 % CI 5.685 03/15/26	500	0	0	500 USD	100.25%	501'257.00	0.03	a)
US125523CS74	5.4000 % CI 5.4 03/15/33	600	0	0	600 USD	103.39%	620'352.60	0.03	a)
US125523CT57	5.0000 % CI 5 05/15/29	0	300	0	300 USD	102.02%	306'048.90	0.02	a)
US125523CU21	5.1250 % CI 5 1/8 05/15/31	0	250	0	250 USD	102.37%	255'924.50	0.01	a)
US125523CV04	5.2500 % CI 5 1/4 02/15/34	0	400	0	400 USD	101.71%	406'824.40	0.02	a)
US125523CW86	5.6000 % CI 5.6 02/15/54	0	450	0	450 USD	100.09%	450'386.55	0.02	a)
US12572QAH83	4.1500 % CME 4.15 06/15/48	0	240	0	240 USD	87.76%	210'613.68	0.01	a)
US12592BAL80	1.8750 % CNHI 1 7/8 01/15/26	500	0	0	500 USD	96.12%	480'621.00	0.03	a)
US12592BAQ77	4.5500 % CNHI 4.55 04/10/28	250	0	0	250 USD	99.42%	248'552.75	0.01	a)
US12592BAR50	5.5000 % CNHI 5 1/2 01/12/29	150	0	0	150 USD	103.36%	155'040.90	0.01	a)
US12592BAS34	5.1000 % CNHI 5.1 04/20/29	0	200	0	200 USD	101.94%	203'878.40	0.01	a)
US12594KAB89	3.8500 % CNH 3.85 11/15/27 MTN	150	0	0	150 USD	97.82%	146'736.75	0.01	a)
US126408GK35	6.1500 % CSX 6.15 05/01/37	100	0	0	100 USD	111.16%	111'157.00	0.01	a)
US126408GS60	6.2200 % CSX 6.22 04/30/40	100	0	0	100 USD	111.10%	111'098.90	0.01	a)
US126408GW72	4.7500 % CSX 4 3/4 05/30/42	303	0	0	303 USD	94.55%	286'480.14	0.02	a)
US126408GY39	4.1000 % CSX 4.1 03/15/44	250	0	0	250 USD	86.32%	215'805.25	0.01	a)
US126408HC00	3.9500 % CSX 3.95 05/01/50	250	0	0	250 USD	82.34%	205'857.25	0.01	a)
US126408HD82	3.3500 % CSX 3.35 11/01/25	500	0	0	500 USD	98.58%	492'886.50	0.03	a)
US126408HE65	2.6000 % CSX 2.6 11/01/26	500	0	0	500 USD	96.53%	482'633.50	0.03	a)
US126408HF31	3.8000 % CSX 3.8 11/01/46	500	0	0	500 USD	80.83%	404'152.00	0.02	a)
US126408HG14	4.2500 % CSX 4 1/4 11/01/66	500	0	0	500 USD	81.74%	408'681.50	0.02	a)
US126408HK26	4.3000 % CSX 4.3 03/01/48	1'000	0	0	1'000 USD	86.99%	869'862.00	0.05	a)
US126408HM81	4.2500 % CSX 4 1/4 03/15/29	700	0	0	700 USD	99.72%	698'006.40	0.04	a)
US126408HN64	4.7500 % CSX 4 3/4 11/15/48	300	0	0	300 USD	92.75%	278'246.40	0.02	a)
US126408HT35	2.5000 % CSX 2 1/2 05/15/51	100	0	0	100 USD	61.90%	61'897.90	0.00	a)
US126408HU08	4.1000 % CSX 4.1 11/15/32	250	0	0	250 USD	96.71%	241'772.00	0.01	a)
US126408HV80	4.5000 % CSX 4 1/2 11/15/52	500	0	0	500 USD	89.54%	447'701.50	0.02	a)
US126408HW63	5.2000 % CSX 5.2 11/15/33	200	0	0	200 USD	103.98%	207'967.80	0.01	a)
US12704PAA66	5.2000 % CRHID 5.2 05/21/29	0	250	0	250 USD	102.32%	255'800.25	0.01	a)

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US133131AX02	3.1500 % CPT 3.15 07/01/29	1'000	0	0	1'000 USD	94.22%	942'181.00	0.05	a)
US134429BF51	3.9500 % CPB 3.95 03/15/25	250	0	0	250 USD	99.36%	248'397.50	0.01	a)
US134429BG35	4.1500 % CPB 4.15 03/15/28	500	0	0	500 USD	99.12%	495'575.50	0.03	a)
US134429BH18	4.8000 % CPB 4.8 03/15/48	500	0	0	500 USD	90.65%	453'240.00	0.02	a)
US134429BJ73	2.3750 % CPB 2 3/8 04/24/30	100	0	0	100 USD	89.04%	89'036.30	0.00	a)
US134429BK47	3.1250 % CPB 3 1/8 04/24/50	100	0	0	100 USD	68.13%	68'129.50	0.00	a)
US134429BN85	5.2000 % CPB 5.2 03/21/29	0	200	0	200 USD	102.75%	205'507.80	0.01	a)
US134429BP34	5.4000 % CPB 5.4 03/21/34	0	350	0	350 USD	103.35%	361'718.70	0.02	a)
US13607GLZ53	2.2500 % CM 2 1/4 01/28/25	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US13607HR535	3.6000 % CM 3.6 04/07/32	500	0	0	500 USD	92.17%	460'873.50	0.03	a)
US13607HR618	3.4500 % CM 3.45 04/07/27	500	0	0	500 USD	97.50%	487'518.00	0.03	a)
US13607HVE97	1.2500 % CM 1 1/4 06/22/26	0	200	0	200 USD	94.51%	189'028.40	0.01	a)
US13607LNG40	5.0010 % CM 5.001 04/28/28	0	300	0	300 USD	101.79%	305'362.50	0.02	a)
US13607LWT69	5.9260 % CM 5.926 10/02/26	250	0	0	250 USD	102.76%	256'892.75	0.01	a)
US13607LWV16	5.9860 % CM 5.986 10/03/28	200	0	0	200 USD	105.41%	210'828.60	0.01	a)
US13607LWWW98	6.0920 % CM 6.092 10/03/33	350	0	0	350 USD	107.39%	375'858.70	0.02	a)
US13608JAA51	5.2600 % CM 5.26 04/08/29	0	450	0	450 USD	102.71%	462'177.45	0.03	a)
US136375BL52	6.2500 % CNRCN 6 1/4 08/01/34	250	0	0	250 USD	112.18%	280'442.50	0.02	a)
US136375CV26	4.4500 % CNRCN 4.45 01/20/49	250	0	0	250 USD	90.94%	227'354.25	0.01	a)
US136375CZ30	2.4500 % CNRCN 2.45 05/01/50	250	0	0	250 USD	62.71%	156'778.50	0.01	a)
US136375DB52	4.4000 % CNRCN 4.4 08/05/52	200	0	0	200 USD	90.32%	180'642.80	0.01	a)
US136375DC36	3.8500 % CNRCN 3.85 08/05/32	300	0	0	300 USD	94.78%	284'330.10	0.02	a)
US136385AX99	3.8500 % CNQCN 3.85 06/01/27	400	0	0	400 USD	98.14%	392'550.00	0.02	a)
US136385AY72	4.9500 % CNQCN 4.95 06/01/47 GMTN	0	214	0	214 USD	89.81%	192'197.25	0.01	a)
US136385BA87	2.9500 % CNQCN 2.95 07/15/30	300	0	0	300 USD	90.55%	271'658.70	0.01	a)
US13645RAS31	2.9000 % CP 2.9 02/01/25	250	0	250	0 USD	0.00%	0.00	0.00	
US13645RAU86	4.8000 % CP 4.8 08/01/45	100	0	0	100 USD	93.65%	93'653.50	0.01	a)
US13645RAX26	6.1250 % CP 6 1/8 09/15/2115	250	0	0	250 USD	106.09%	265'236.75	0.01	a)
US13645RAY09	4.0000 % CP 4 06/01/28	250	0	0	250 USD	98.24%	245'597.00	0.01	a)
US13645RBD52	1.3500 % CP 1.35 12/02/24	250	0	250	0 USD	0.00%	0.00	0.00	
US13645RBE36	1.7500 % CP 1 3/4 12/02/26	300	0	0	300 USD	94.33%	282'985.50	0.02	a)
US13645RBF01	2.4500 % CP 2.45 12/02/31	600	646	0	1'246 USD	86.59%	1'078'887.73	0.06	a)
US13645RBG83	3.0000 % CP 3 12/02/41	250	1'300	0	1'550 USD	75.61%	1'171'990.65	0.06	a)
US13645RBH66	3.1000 % CP 3.1 12/02/51	700	0	0	700 USD	69.17%	484'211.00	0.03	a)
US13648TAA51	2.0500 % CP 2.05 03/05/30	150	0	0	150 USD	87.95%	131'925.45	0.01	a)
US13648TAG22	3.5000 % CP 3 1/2 05/01/50	150	0	0	150 USD	74.89%	112'336.65	0.01	a)
US14040HBG92	3.2000 % COF 3.2 02/05/25	400	0	400	0 USD	0.00%	0.00	0.00	
US14040HBJ32	4.2000 % COF 4.2 10/29/25	250	0	0	250 USD	98.97%	247'433.75	0.01	a)
US14040HBK05	3.7500 % COF 3 3/4 07/28/26	290	0	0	290 USD	98.01%	284'228.13	0.02	a)
US14040HBW43	3.8000 % COF 3.8 01/31/28	525	0	0	525 USD	96.68%	507'590.48	0.03	a)
US14040HCE36	3.6500 % COF 3.65 05/11/27	0	300	0	300 USD	97.36%	292'074.00	0.02	a)
US14040HCH66	1.8780 % COF 1.878 11/02/27	0	400	0	400 USD	93.74%	374'954.40	0.02	a)
US14040HCM51	2.6360 % COF 2.636 03/03/26	500	0	500	0 USD	0.00%	0.00	0.00	
US14040HCN35	3.2730 % COF 3.273 03/01/30	350	0	0	350 USD	92.90%	325'141.60	0.02	a)
US14040HCS22	4.9270 % COF 4.927 05/10/28	800	0	0	800 USD	100.21%	801'704.00	0.04	a)
US14040HCT05	5.2680 % COF 5.268 05/10/33	400	0	0	400 USD	99.55%	398'184.80	0.02	a)
US14040HCU77	4.9850 % COF 4.985 07/24/26	500	0	500	0 USD	0.00%	0.00	0.00	
US14040HCV50	5.2470 % COF 5.247 07/26/30	300	0	0	300 USD	100.72%	302'157.00	0.02	a)
US14040HCX17	5.4680 % COF 5.468 02/01/29	500	0	0	500 USD	101.45%	507'246.00	0.03	a)
US14040HCY99	5.8170 % COF 5.817 02/01/34	400	0	0	400 USD	101.79%	407'176.40	0.02	a)
US14040HCZ64	6.3120 % COF 6.312 06/08/29	550	0	0	550 USD	104.30%	573'647.25	0.03	a)
US14040HDA05	6.3770 % COF 6.377 06/08/34	550	0	0	550 USD	105.74%	581'558.45	0.03	a)
US14040HDB87	7.1490 % COF 7.149 10/29/27	500	0	0	500 USD	104.69%	523'465.50	0.03	a)
US14040HDC60	7.6240 % COF 7.624 10/30/31	750	0	0	750 USD	112.37%	842'807.25	0.05	a)
US14040HDE27	5.7000 % COF 5.7 02/01/30	0	300	0	300 USD	102.71%	308'135.10	0.02	a)
US14040HDF91	6.0510 % COF 6.051 02/01/35	0	600	0	600 USD	103.61%	621'651.00	0.03	a)
US14040HDG74	5.4630 % COF 5.463 07/26/30	0	300	0	300 USD	101.39%	304'159.20	0.02	a)
US14040HDH57	5.8840 % COF 5.884 07/26/35	0	550	0	550 USD	102.66%	564'607.45	0.03	a)
US14149YBJ64	3.4100 % CAH 3.41 06/15/27	500	0	0	500 USD	97.22%	486'092.00	0.03	a)
US14149YBM93	4.3680 % CAH 4.368 06/15/47	260	0	0	260 USD	83.59%	217'326.98	0.01	a)
US14149YBN76	5.1250 % CAH 5 1/8 02/15/29	0	200	0	200 USD	101.83%	203'654.60	0.01	a)

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US14149YBP25	5.4500 % CAH 5.45 02/15/34	0	200	0	200 USD	103.44%	206'877.80	0.01	a)
US142339AH37	3.7500 % CSL 3 3/4 12/01/27	300	0	0	300 USD	97.44%	292'305.90	0.02	a)
US142339AJ92	2.7500 % CSL 2 3/4 03/01/30	200	0	0	200 USD	90.61%	181'224.00	0.01	a)
US142339AL49	2.2000 % CSL 2.2 03/01/32	300	0	0	300 USD	83.46%	250'379.40	0.01	a)
US14448CAL81	2.7000 % CARR 2.7 02/15/31	500	0	0	500 USD	89.01%	445'044.00	0.02	a)
US14448CAN48	2.2420 % CARR 2.242 02/15/25	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US14448CAQ78	2.7220 % CARR 2.722 02/15/30	1'000	0	0	1'000 USD	91.37%	913'670.00	0.05	a)
US14448CAR51	3.3770 % CARR 3.377 04/05/40	300	0	0	300 USD	80.54%	241'606.50	0.01	a)
US14448CAS35	3.5770 % CARR 3.577 04/05/50	500	0	0	500 USD	76.20%	380'988.00	0.02	a)
US14448CBB90	5.8000 % CARR 5.8 11/30/25	300	0	300	0 USD	0.00%	0.00	0.00	
US14448CBC73	5.9000 % CARR 5.9 03/15/34	300	100	0	400 USD	108.38%	433'538.00	0.02	a)
US14448CBD56	6.2000 % CARR 6.2 03/15/54	500	0	0	500 USD	114.26%	571'293.00	0.03	a)
US149123BS95	5.2000 % CAT 5.2 05/27/41	400	0	0	400 USD	101.67%	406'660.80	0.02	a)
US149123CB51	3.8030 % CAT 3.803 08/15/42	600	0	0	600 USD	85.10%	510'610.20	0.03	a)
US149123CD18	4.3000 % CAT 4.3 05/15/44	200	0	0	200 USD	90.87%	181'749.60	0.01	a)
US149123CE90	4.7500 % CAT 4 3/4 05/15/64	500	0	0	500 USD	92.61%	463'030.50	0.03	a)
US149123CH22	2.6000 % CAT 2.6 04/09/30	1'000	0	0	1'000 USD	91.78%	917'848.00	0.05	a)
US149123CJ87	3.2500 % CAT 3 1/4 04/09/50	500	0	0	500 USD	74.39%	371'960.00	0.02	a)
US149123CK50	1.9000 % CAT 1.9 03/12/31	250	0	0	250 USD	86.79%	216'971.50	0.01	a)
US14913Q3B33	2.1500 % CAT 2.15 11/08/24 MTN	500	0	500	0 USD	0.00%	0.00	0.00	
US14913R2G11	1.1000 % CAT 1.1 09/14/27 MTN	500	0	0	500 USD	91.22%	456'105.50	0.03	a)
US14913R2H93	0.8000 % CAT 0.8 11/13/25 MTN	500	0	0	500 USD	95.72%	478'603.50	0.03	a)
US14913R2K23	0.9000 % CAT 0.9 03/02/26	600	0	0	600 USD	95.00%	570'003.00	0.03	a)
US14913R2U05	1.7000 % CAT 1.7 01/08/27 MTN	0	150	0	150 USD	94.52%	141'783.75	0.01	a)
US14913R3A32	3.6000 % CAT 3.6 08/12/27 MTN	0	200	0	200 USD	98.60%	197'190.00	0.01	a)
US14913UAE01	4.5000 % CAT 4 1/2 01/08/27	0	150	0	150 USD	100.65%	150'978.00	0.01	a)
US14913UAF75	5.0500 % CAT 5.05 02/27/26	0	300	0	300 USD	101.10%	303'300.30	0.02	a)
US14913UAJ97	4.8500 % CAT 4.85 02/27/29	0	200	0	200 USD	102.31%	204'610.00	0.01	a)
US14913UAL44	5.0000 % CAT 5 05/14/27	0	270	0	270 USD	101.95%	275'269.32	0.02	a)
US15089QAL86	6.0500 % CE 6.05 03/15/25	82	0	0	82 USD	100.28%	82'226.32	0.00	a)
US15089QAM69	6.1650 % CE 6.165 07/15/27	580	0	0	580 USD	102.99%	597'316.48	0.03	a)
US15089QAN43	6.3300 % CE 6.33 07/15/29	200	0	0	200 USD	105.33%	210'651.20	0.01	a)
US15089QAP90	6.3790 % CE 6.379 07/15/32	300	0	0	300 USD	105.33%	315'983.70	0.02	a)
US15089QAW42	6.3500 % CE 6.35 11/15/28	300	0	0	300 USD	105.06%	315'172.50	0.02	a)
US15089QAX25	6.5500 % CE 6.55 11/15/30	500	0	0	500 USD	107.00%	534'977.00	0.03	a)
US15089QAY08	6.7000 % CE 6.7 11/15/33	250	0	0	250 USD	107.87%	269'673.75	0.01	a)
US15135BAR24	4.2500 % CNC 4 1/4 12/15/27	750	0	0	750 USD	97.75%	733'125.00	0.04	a)
US15135BAT89	4.6250 % CNC 4 5/8 12/15/29	1'050	0	0	1'050 USD	97.25%	1'021'125.00	0.06	a)
US15135BAV36	3.3750 % CNC 3 3/8 02/15/30	450	0	0	450 USD	91.50%	411'750.00	0.02	a)
US15135BAW19	3.0000 % CNC 3 10/15/30	600	0	0	600 USD	88.88%	533'250.00	0.03	a)
US15135BAX91	2.5000 % CNC 2 1/2 03/01/31	500	0	0	500 USD	85.09%	425'461.00	0.02	a)
US15135BAY74	2.4500 % CNC 2.45 07/15/28	700	0	0	700 USD	91.38%	639'625.00	0.04	a)
US15135BAZ40	2.6250 % CNC 2 5/8 08/01/31	850	0	0	850 USD	84.88%	721'437.50	0.04	a)
US15135UAF66	6.7500 % CVECN 6 3/4 11/15/39	100	0	0	100 USD	111.86%	111'857.90	0.01	a)
US15135UAR05	5.4000 % CVECN 5.4 06/15/47	300	0	0	300 USD	96.09%	288'271.80	0.02	a)
US15135UAX72	3.7500 % CVECN 3 3/4 02/15/52	150	0	0	150 USD	73.60%	110'407.35	0.01	a)
US15189TBA43	1.4500 % CNP 1.45 06/01/26	100	0	0	100 USD	94.39%	94'392.30	0.01	a)
US15189TBB26	2.6500 % CNP 2.65 06/01/31	500	0	0	500 USD	87.42%	437'112.00	0.02	a)
US15189TBG13	5.4000 % CNP 5.4 06/01/29	0	250	0	250 USD	102.96%	257'402.75	0.01	a)
US15189XAM02	3.5500 % CNP 3.55 08/01/42	500	0	0	500 USD	79.96%	399'775.50	0.02	a)
US15189XAY40	3.6000 % CNP 3.6 03/01/52 AH	500	0	0	500 USD	75.49%	377'444.50	0.02	a)
US15189XBB38	4.9500 % CNP 4.95 04/01/33	400	0	0	400 USD	100.70%	402'792.80	0.02	a)
US15189XBD93	5.2000 % CNP 5.2 10/01/28	200	0	0	200 USD	102.55%	205'095.80	0.01	a)
US15189YAF34	1.7500 % CNP 1 3/4 10/01/30	200	0	0	200 USD	84.67%	169'334.60	0.01	a)
US15189YAG17	5.2500 % CNP 5 1/4 03/01/28	250	0	0	250 USD	102.18%	255'438.75	0.01	a)
US15189YAH99	5.4000 % CNP 5.4 03/01/33	200	0	0	200 USD	103.33%	206'656.20	0.01	a)
US161175AY09	4.9080 % CHTR 4.908 07/23/25	500	0	0	500 USD	99.67%	498'365.00	0.03	a)
US161175AZ73	6.3840 % CHTR 6.384 10/23/35	115	0	0	115 USD	100.80%	115'921.04	0.01	a)
US161175BA14	6.4840 % CHTR 6.484 10/23/45	1'124	0	0	1'124 USD	95.51%	1'073'522.28	0.06	a)
US161175BJ23	3.7500 % CHTR 3 3/4 02/15/28	300	0	0	300 USD	95.53%	286'590.30	0.02	a)
US161175BK95	4.2000 % CHTR 4.2 03/15/28	400	0	0	400 USD	96.69%	386'759.60	0.02	a)

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US161175BL78	5.3750 % CHTR 5 3/8 05/01/47	610	0	0	610 USD	83.51%	509'382.94	0.03	a)
US161175BM51	5.3750 % CHTR 5 3/8 04/01/38	490	0	0	490 USD	90.76%	444'742.62	0.02	a)
US161175BN35	5.7500 % CHTR 5 3/4 04/01/48	1'150	0	0	1'150 USD	86.66%	996'534.80	0.05	a)
US161175BT05	4.8000 % CHTR 4.8 03/01/50	850	0	0	850 USD	75.87%	644'882.25	0.04	a)
US161175BU77	2.8000 % CHTR 2.8 04/01/31	1'000	300	0	1'300 USD	84.66%	1'100'595.60	0.06	a)
US161175BY99	3.8500 % CHTR 3.85 04/01/61	300	0	0	300 USD	60.63%	181'893.60	0.01	a)
US161175BZ64	3.5000 % CHTR 3 1/2 06/01/41	450	0	0	450 USD	69.72%	313'756.65	0.02	a)
US161175CA05	3.9000 % CHTR 3.9 06/01/52	750	0	0	750 USD	65.36%	490'176.00	0.03	a)
US161175CC60	4.4000 % CHTR 4.4 12/01/61	0	600	0	600 USD	67.42%	404'492.40	0.02	a)
US161175CD44	2.2500 % CHTR 2 1/4 01/15/29	400	0	0	400 USD	88.21%	352'832.00	0.02	a)
US161175CE27	3.5000 % CHTR 3 1/2 03/01/42	0	300	0	300 USD	68.84%	206'510.10	0.01	a)
US161175CG74	3.9500 % CHTR 3.95 06/30/62	300	0	0	300 USD	61.50%	184'507.20	0.01	a)
US161175CJ14	4.4000 % CHTR 4.4 04/01/33	300	0	0	300 USD	90.71%	272'144.70	0.02	a)
US161175CK86	5.2500 % CHTR 5 1/4 04/01/53	650	0	0	650 USD	81.58%	530'264.15	0.03	a)
US161175CL69	5.5000 % CHTR 5 1/2 04/01/63	300	0	0	300 USD	80.49%	241'473.60	0.01	a)
US161175CM43	6.1500 % CHTR 6.15 11/10/26	500	0	0	500 USD	102.37%	511'874.00	0.03	a)
US161175CP73	6.6500 % CHTR 6.65 02/01/34	500	0	0	500 USD	104.11%	520'552.50	0.03	a)
US161175CQ56	6.1000 % CHTR 6.1 06/01/29	0	500	0	500 USD	103.08%	515'424.00	0.03	a)
US161175CR30	6.5500 % CHTR 6.55 06/01/34	0	500	0	500 USD	103.24%	516'176.00	0.03	a)
US16411QAG64	4.5000 % CQP 4 1/2 10/01/29	500	0	500	0 USD	0.00%	0.00	0.00	
US16411QAK76	4.0000 % CQP 4 03/01/31	430	0	430	0 USD	0.00%	0.00	0.00	
US16411QAN16	3.2500 % CQP 3 1/4 01/31/32	600	0	600	0 USD	0.00%	0.00	0.00	
US16411QAP63	5.9500 % CQP 5.95 06/30/33 144A	400	0	400	0 USD	0.00%	0.00	0.00	
US16411QAQ47	5.9500 % CQP 5.95 06/30/33	0	400	400	0 USD	0.00%	0.00	0.00	
US166756AH97	2.3430 % CVX 2.343 08/12/50	1'000	0	0	1'000 USD	61.84%	618'418.00	0.03	a)
US166756AP14	3.9000 % CVX 3.9 11/15/24	300	0	300	0 USD	0.00%	0.00	0.00	
US166764BD17	3.3260 % CVX 3.326 11/17/25	250	0	0	250 USD	98.74%	246'857.00	0.01	a)
US166764BL33	2.9540 % CVX 2.954 05/16/26	500	0	0	500 USD	97.93%	489'631.50	0.03	a)
US166764BW97	1.5540 % CVX 1.554 05/11/25	500	0	0	500 USD	97.74%	488'700.00	0.03	a)
US166764BY53	2.2360 % CVX 2.236 05/11/30	500	0	0	500 USD	89.68%	448'423.50	0.02	a)
US169905AH91	5.8500 % CHH 5.85 08/01/34	0	450	0	450 USD	102.21%	459'960.75	0.03	a)
US171232AQ41	6.0000 % CB 6 05/11/37	0	80	0	80 USD	110.05%	88'040.56	0.00	a)
US171232AS07	6.5000 % CB 6 1/2 05/15/38 1	0	335	0	335 USD	115.09%	385'541.79	0.02	a)
US171239AG12	1.3750 % CB 1 3/8 09/15/30	0	315	0	315 USD	84.81%	267'166.94	0.01	a)
US171239AH94	2.8500 % CB 2.85 12/15/51	0	400	0	400 USD	67.72%	270'867.20	0.01	a)
US171239AJ50	3.0500 % CB 3.05 12/15/61	0	300	0	300 USD	66.25%	198'753.90	0.01	a)
US171239AK24	5.0000 % CB 5 03/15/34	0	500	0	500 USD	102.56%	512'813.50	0.03	a)
US171239AL07	4.6500 % CB 4.65 08/15/29	0	250	0	250 USD	101.53%	253'822.50	0.01	a)
US17136MAB81	5.0000 % CHD 5 06/15/52	300	0	0	300 USD	96.91%	290'723.10	0.02	a)
US17136MAC64	5.6000 % CHD 5.6 11/15/32	300	0	0	300 USD	106.30%	318'903.90	0.02	a)
US17252MAN02	3.7000 % CTAS 3.7 04/01/27	500	0	0	500 USD	98.50%	492'489.00	0.03	a)
US17252MAQ33	4.0000 % CTAS 4 05/01/32	230	0	0	230 USD	96.62%	222'231.52	0.01	a)
US17275RAD44	5.9000 % CSCO 5.9 02/15/39	680	0	0	680 USD	110.57%	751'857.64	0.04	a)
US17275RAF91	5.5000 % CSCO 5 1/2 01/15/40	525	0	0	525 USD	105.88%	555'895.73	0.03	a)
US17275RAW25	3.5000 % CSCO 3 1/2 06/15/25	150	0	0	150 USD	99.13%	148'693.50	0.01	a)
US17275RBC51	2.9500 % CSCO 2.95 02/28/26	450	0	0	450 USD	98.19%	441'864.90	0.02	a)
US17275RBL50	2.5000 % CSCO 2 1/2 09/20/26	500	0	0	500 USD	96.73%	483'632.00	0.03	a)
US17275RBQ48	4.8000 % CSCO 4.8 02/26/27	0	630	0	630 USD	101.64%	640'332.00	0.04	a)
US17275RBR21	4.8500 % CSCO 4.85 02/26/29	0	970	0	970 USD	102.70%	996'159.93	0.05	a)
US17275RBS04	4.9500 % CSCO 4.95 02/26/31	0	880	0	880 USD	103.41%	910'000.96	0.05	a)
US17275RBT86	5.0500 % CSCO 5.05 02/26/34	0	770	0	770 USD	103.49%	796'861.45	0.04	a)
US17275RBU59	5.3000 % CSCO 5.3 02/26/54	0	820	0	820 USD	103.19%	846'191.62	0.05	a)
US17275RBV33	5.3500 % CSCO 5.35 02/26/64	0	310	0	310 USD	102.91%	319'025.03	0.02	a)
US172967BL44	6.6250 % C 6 5/8 06/15/32	250	0	0	250 USD	109.75%	274'365.25	0.02	a)
US172967CC36	6.0000 % C 6 10/31/33	250	0	0	250 USD	106.85%	267'122.50	0.01	a)
US172967DR95	6.1250 % C 6 1/8 08/25/36	553	0	0	553 USD	105.95%	585'909.03	0.03	a)
US172967EW71	8.1250 % C 8 1/8 07/15/39	500	0	0	500 USD	130.40%	652'016.00	0.04	a)
US172967FX46	5.8750 % C 5 7/8 01/30/42	270	0	0	270 USD	107.11%	289'195.65	0.02	a)
US172967HA25	6.6750 % C 6.675 09/13/43	600	0	0	600 USD	113.56%	681'348.60	0.04	a)
US172967HB08	5.5000 % C 5 1/2 09/13/25	400	0	0	400 USD	100.50%	401'989.20	0.02	a)
US172967HS33	5.3000 % C 5.3 05/06/44	250	0	0	250 USD	98.47%	246'167.25	0.01	a)

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US172967JC62	4.3000 % C 4.3 11/20/26	750	0	0	750 USD	99.05%	742'851.00	0.04	a)
US172967JL61	3.8750 % C 3 7/8 03/26/25	500	0	0	500 USD	99.18%	495'900.00	0.03	a)
US172967JP75	3.3000 % C 3.3 04/27/25	750	0	0	750 USD	98.90%	741'742.50	0.04	a)
US172967JT97	4.4000 % C 4.4 06/10/25	1'450	0	0	1'450 USD	99.47%	1'442'286.00	0.08	a)
US172967KA87	4.4500 % C 4.45 09/29/27	1'450	0	0	1'450 USD	99.48%	1'442'494.80	0.08	a)
US172967KG57	3.7000 % C 3.7 01/12/26	1'000	0	0	1'000 USD	98.76%	987'614.00	0.05	a)
US172967KJ96	4.6000 % C 4.6 03/09/26	550	0	0	550 USD	99.57%	547'632.80	0.03	a)
US172967KN09	3.4000 % C 3.4 05/01/26	1'250	0	0	1'250 USD	98.07%	1'225'868.75	0.07	a)
US172967KR13	4.7500 % C 4 3/4 05/18/46	700	0	0	700 USD	90.38%	632'638.30	0.03	a)
US172967KU42	4.1250 % C 4 1/8 07/25/28	500	0	0	500 USD	98.30%	491'518.00	0.03	a)
US172967KY63	3.2000 % C 3.2 10/21/26	950	0	0	950 USD	97.37%	925'054.90	0.05	a)
US172967LD18	3.8870 % C 3.887 01/10/28	500	0	0	500 USD	98.12%	490'609.50	0.03	a)
US172967LJ87	4.2810 % C 4.281 04/24/48	300	0	0	300 USD	85.98%	257'938.80	0.01	a)
US172967LP48	3.6680 % C 3.668 07/24/28	700	0	0	700 USD	97.10%	679'698.60	0.04	a)
US172967LS86	3.5200 % C 3.52 10/27/28	500	0	0	500 USD	97.00%	484'982.50	0.03	a)
US172967LU33	3.8780 % C 3.878 01/24/39	400	0	0	400 USD	87.40%	349'598.40	0.02	a)
US172967LW98	4.0750 % C 4.075 04/23/29	800	0	0	800 USD	98.52%	788'170.40	0.04	a)
US172967MD09	4.6500 % C 4.65 07/23/48	700	0	0	700 USD	90.80%	635'565.70	0.04	a)
US172967ME81	3.9800 % C 3.98 03/20/30	700	0	0	700 USD	96.94%	678'577.90	0.04	a)
US172967ML25	2.6660 % C 2.666 01/29/31	500	0	0	500 USD	90.04%	450'217.00	0.02	a)
US172967MM08	5.3160 % C 5.316 03/26/41	500	0	0	500 USD	99.49%	497'474.50	0.03	a)
US172967MP39	4.4120 % C 4.412 03/31/31	2'000	0	0	2'000 USD	98.02%	1'960'494.00	0.11	a)
US172967MQ12	3.1060 % C 3.106 04/08/26	500	0	500	0 USD	0.00%	0.00	0.00	
US172967MS77	2.5720 % C 2.572 06/03/31	1'500	0	0	1'500 USD	88.65%	1'329'678.00	0.07	a)
US172967MY46	2.5610 % C 2.561 05/01/32	1'000	0	0	1'000 USD	86.12%	861'206.00	0.05	a)
US172967NA50	1.4620 % C 1.462 06/09/27	800	0	0	800 USD	94.46%	755'692.00	0.04	a)
US172967NE72	2.5200 % C 2.52 11/03/32	500	0	0	500 USD	85.34%	426'702.00	0.02	a)
US172967NF48	2.9040 % C 2.904 11/03/42	300	0	0	300 USD	72.57%	217'722.30	0.01	a)
US172967NG21	3.0700 % C 3.07 02/24/28 VAR	600	0	0	600 USD	95.91%	575'457.60	0.03	a)
US172967NL16	3.2900 % C 3.29 03/17/26	550	0	550	0 USD	0.00%	0.00	0.00	
US172967NN71	3.7850 % C 3.785 03/17/33	800	0	0	800 USD	91.88%	735'003.20	0.04	a)
US172967NS68	4.6580 % C 4.658 05/24/28	250	0	0	250 USD	99.95%	249'877.75	0.01	a)
US172967NU15	4.9100 % C 4.91 05/24/33	650	0	0	650 USD	99.09%	644'059.65	0.04	a)
US172967NX53	5.6100 % C 5.61 09/29/26	750	0	0	750 USD	100.76%	755'662.50	0.04	a)
US172967PA33	6.2700 % C 6.27 11/17/33	800	0	0	800 USD	108.04%	864'298.40	0.05	a)
US172967PF20	5.1740 % C 5.174 02/13/30	0	925	0	925 USD	101.51%	939'009.13	0.05	a)
US172967PG03	5.8270 % C 5.827 02/13/35	0	800	0	800 USD	102.69%	821'512.80	0.05	a)
US172967PL97	5.4490 % C 5.449 06/11/35	0	750	0	750 USD	102.57%	769'261.50	0.04	a)
US17308CC539	2.9760 % C 2.976 11/05/30	650	0	0	650 USD	92.03%	598'208.65	0.03	a)
US17325FBB31	5.8030 % C 5.803 09/29/28	750	0	0	750 USD	104.87%	786'526.50	0.04	a)
US17325FBC14	5.4880 % C 5.488 12/04/26 BKNT	500	250	0	750 USD	102.18%	766'386.75	0.04	a)
US17325FBF45	5.4380 % C 5.438 04/30/26 BKNT	0	500	0	500 USD	101.54%	507'698.50	0.03	a)
US17325FBG28	5.5700 % C 5.57 04/30/34 BKNT	0	650	0	650 USD	104.64%	680'174.30	0.04	a)
US17325FBK30	4.8380 % C 4.838 08/06/29	0	500	0	500 USD	101.47%	507'365.00	0.03	a)
US17327CAM55	1.1220 % C 1.122 01/28/27	500	0	0	500 USD	94.74%	473'721.00	0.03	a)
US17327CAQ69	3.0570 % C 3.057 01/25/33	1'000	0	0	1'000 USD	87.97%	879'683.00	0.05	a)
US17327CAR43	6.1740 % C 6.174 05/25/34	1'000	0	0	1'000 USD	105.35%	1'053'537.00	0.06	a)
US189054AW99	3.9000 % CLX 3.9 05/15/28	1'000	0	0	1'000 USD	97.94%	979'414.00	0.05	a)
US189054AX72	1.8000 % CLX 1.8 05/15/30	150	0	0	150 USD	86.28%	129'427.35	0.01	a)
US189054AY55	4.4000 % CLX 4.4 05/01/29	150	0	0	150 USD	100.01%	150'011.85	0.01	a)
US189054AZ21	4.6000 % CLX 4.6 05/01/32	200	0	0	200 USD	99.73%	199'453.60	0.01	a)
US191098AM46	5.2500 % COKE 5 1/4 06/01/29	0	250	0	250 USD	103.02%	257'547.25	0.01	a)
US191098AP76	5.4500 % COKE 5.45 06/01/34	0	200	0	200 USD	103.89%	207'775.40	0.01	a)
US191216CE82	2.9000 % KO 2.9 05/25/27	500	0	0	500 USD	96.90%	484'493.50	0.03	a)
US191216CM09	2.1250 % KO 2 1/8 09/06/29	700	0	0	700 USD	90.90%	636'320.30	0.04	a)
US191216CQ13	4.2000 % KO 4.2 03/25/50	500	0	0	500 USD	88.89%	444'464.00	0.02	a)
US191216CR95	3.3750 % KO 3 3/8 03/25/27	250	0	0	250 USD	98.41%	246'028.50	0.01	a)
US191216CV08	1.6500 % KO 1.65 06/01/30	1'500	0	0	1'500 USD	86.86%	1'302'927.00	0.07	a)
US191216CX63	2.6000 % KO 2.6 06/01/50	500	0	0	500 USD	65.34%	326'718.00	0.02	a)
US191216CY47	2.7500 % KO 2 3/4 06/01/60	250	0	0	250 USD	63.28%	158'195.50	0.01	a)
US191216DC18	2.5000 % KO 2 1/2 03/15/51	250	0	0	250 USD	63.56%	158'900.00	0.01	a)

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US191216DE73	1.3750 % KO 1 3/8 03/15/31	1'000	0	0	1'000 USD	83.24%	832'406.00	0.05	a)
US191216DL17	3.0000 % KO 3 03/05/51	500	0	0	500 USD	71.11%	355'563.50	0.02	a)
US191216DP21	2.2500 % KO 2 1/4 01/05/32	500	0	0	500 USD	87.25%	436'233.00	0.02	a)
US191216DR86	5.0000 % KO 5 05/13/34	0	350	0	350 USD	103.73%	363'053.95	0.02	a)
US191216DS69	5.3000 % KO 5.3 05/13/54	0	450	0	450 USD	103.73%	466'783.65	0.03	a)
US191216DT43	5.4000 % KO 5.4 05/13/64	0	300	0	300 USD	102.67%	308'004.90	0.02	a)
US191216DY38	4.6500 % KO 4.65 08/14/34	0	200	0	200 USD	100.77%	201'536.00	0.01	a)
US191216DZ03	5.2000 % KO 5.2 01/14/55	0	410	0	410 USD	102.00%	418'187.70	0.02	a)
US191241AJ70	1.8500 % KOF 1.85 09/01/32	300	0	0	300 USD	81.14%	243'428.10	0.01	a)
US194162AN32	3.1000 % CL 3.1 08/15/27	200	0	0	200 USD	97.52%	195'041.00	0.01	a)
US194162AP89	3.2500 % CL 3 1/4 08/15/32	200	0	0	200 USD	92.70%	185'391.20	0.01	a)
US194162AQ62	4.8000 % CL 4.8 03/02/26	150	0	0	150 USD	100.85%	151'278.60	0.01	a)
US194162AR46	4.6000 % CL 4.6 03/01/28	150	0	0	150 USD	101.88%	152'813.40	0.01	a)
US194162AS29	4.6000 % CL 4.6 03/01/33	150	0	0	150 USD	101.79%	152'682.45	0.01	a)
US19416QEJ58	4.0000 % CL 4 08/15/45 MTN	300	0	0	300 USD	88.11%	264'329.10	0.01	a)
US198280AF63	4.5000 % CPGX 4 1/2 06/01/25	300	0	0	300 USD	99.38%	298'152.00	0.02	a)
US20030NAC56	7.0500 % CMCSA 7.05 03/15/33	250	0	0	250 USD	115.54%	288'861.75	0.02	a)
US20030NAF87	5.6500 % CMCSA 5.65 06/15/35	100	0	0	100 USD	106.04%	106'035.70	0.01	a)
US20030NAK72	6.5000 % CMCSA 6 1/2 11/15/35	150	0	0	150 USD	112.67%	169'006.65	0.01	a)
US20030NBE04	4.6500 % CMCSA 4.65 07/15/42	200	0	0	200 USD	92.39%	184'782.00	0.01	a)
US20030NBH35	4.2500 % CMCSA 4 1/4 01/15/33	1'710	0	0	1'710 USD	96.60%	1'651'839.48	0.09	a)
US20030NBM20	4.2000 % CMCSA 4.2 08/15/34	200	0	0	200 USD	95.15%	190'303.60	0.01	a)
US20030NBN03	3.3750 % CMCSA 3 3/8 08/15/25	400	0	0	400 USD	98.80%	395'203.60	0.02	a)
US20030BNP50	4.4000 % CMCSA 4.4 08/15/35	1'100	0	0	1'100 USD	95.82%	1'054'024.40	0.06	a)
US20030NBT72	3.2000 % CMCSA 3.2 07/15/36	300	0	0	300 USD	84.26%	252'771.60	0.01	a)
US20030NBU46	3.4000 % CMCSA 3.4 07/15/46	200	0	0	200 USD	75.53%	151'057.20	0.01	a)
US20030NBW02	2.3500 % CMCSA 2.35 01/15/27	400	0	0	400 USD	95.63%	382'524.80	0.02	a)
US20030NBY67	3.3000 % CMCSA 3.3 02/01/27	500	0	0	500 USD	97.68%	488'380.00	0.03	a)
US20030NBZ33	4.0000 % CMCSA 4 08/15/47	400	0	0	400 USD	81.87%	327'473.60	0.02	a)
US20030NCA72	3.1500 % CMCSA 3.15 02/15/28	500	0	0	500 USD	96.28%	481'398.50	0.03	a)
US20030NCC39	3.9690 % CMCSA 3.969 11/01/47	450	0	0	450 USD	81.73%	367'773.75	0.02	a)
US20030NCE94	3.9990 % CMCSA 3.999 11/01/49	1'400	0	0	1'400 USD	81.24%	1'137'386.60	0.06	a)
US20030NCG43	4.0490 % CMCSA 4.049 11/01/52	500	0	0	500 USD	80.96%	404'823.00	0.02	a)
US20030NCH26	3.5500 % CMCSA 3.55 05/01/28	500	0	0	500 USD	97.27%	486'358.00	0.03	a)
US20030NCJ81	3.9000 % CMCSA 3.9 03/01/38	300	0	0	300 USD	88.44%	265'305.60	0.01	a)
US20030NCK54	4.0000 % CMCSA 4 03/01/48	650	0	0	650 USD	81.70%	531'057.80	0.03	a)
US20030NCM11	4.7000 % CMCSA 4.7 10/15/48	300	0	0	300 USD	91.96%	275'882.10	0.02	a)
US20030NCN93	4.9500 % CMCSA 4.95 10/15/58	200	0	0	200 USD	93.51%	187'026.00	0.01	a)
US20030NCS80	3.9500 % CMCSA 3.95 10/15/25	600	0	0	600 USD	99.21%	595'241.40	0.03	a)
US20030NCT63	4.1500 % CMCSA 4.15 10/15/28	1'500	0	0	1'500 USD	99.16%	1'487'376.00	0.08	a)
US20030NCU37	4.2500 % CMCSA 4 1/4 10/15/30	1'000	0	0	1'000 USD	98.81%	988'134.00	0.05	a)
US20030NCZ24	3.4500 % CMCSA 3.45 02/01/50	500	0	0	500 USD	73.94%	369'699.00	0.02	a)
US20030NDA63	2.6500 % CMCSA 2.65 02/01/30	500	0	0	500 USD	91.36%	456'788.50	0.03	a)
US20030NDG34	3.4000 % CMCSA 3.4 04/01/30	300	0	0	300 USD	94.70%	284'112.90	0.02	a)
US20030NDH17	3.7500 % CMCSA 3 3/4 04/01/40	0	900	0	900 USD	85.01%	765'072.00	0.04	a)
US20030NDM02	1.9500 % CMCSA 1.95 01/15/31	500	0	0	500 USD	85.46%	427'296.50	0.02	a)
US20030NDN84	1.5000 % CMCSA 1 1/2 02/15/31	500	0	0	500 USD	82.99%	414'939.00	0.02	a)
US20030NDP33	2.4500 % CMCSA 2.45 08/15/52	400	0	0	400 USD	59.04%	236'175.20	0.01	a)
US20030NDS71	2.8870 % CMCSA 2.887 11/01/51	1'542	0	0	1'542 USD	65.67%	1'012'557.38	0.06	a)
US20030NDU28	2.9370 % CMCSA 2.937 11/01/56	2'119	0	0	2'119 USD	63.60%	1'347'677.64	0.07	a)
US20030NDW83	2.9870 % CMCSA 2.987 11/01/63	2'190	0	0	2'190 USD	61.62%	1'349'390.40	0.07	a)
US20030NDZ15	5.2500 % CMCSA 5 1/4 11/07/25	200	0	0	200 USD	100.77%	201'543.60	0.01	a)
US20030NEB38	5.5000 % CMCSA 5 1/2 11/15/32	300	0	0	300 USD	105.54%	316'628.40	0.02	a)
US20030NEC11	4.6500 % CMCSA 4.65 02/15/33	292	0	0	292 USD	99.74%	291'239.63	0.02	a)
US20030NED93	4.5500 % CMCSA 4.55 01/15/29	0	400	0	400 USD	100.83%	403'330.00	0.02	a)
US20030NEE76	4.8000 % CMCSA 4.8 05/15/33	260	0	0	260 USD	100.42%	261'093.04	0.01	a)
US20030NEF42	5.3500 % CMCSA 5.35 05/15/53	660	0	0	660 USD	99.49%	656'602.98	0.04	a)
US20030NEH08	5.1000 % CMCSA 5.1 06/01/29	0	250	0	250 USD	103.03%	257'574.00	0.01	a)
US20030NEJ63	5.3000 % CMCSA 5.3 06/01/34	0	450	0	450 USD	103.36%	465'134.40	0.03	a)
US20030NEK37	5.6500 % CMCSA 5.65 06/01/54	0	600	0	600 USD	103.97%	623'829.60	0.03	a)
US200340AT44	4.0000 % CMA 4 02/01/29	500	0	0	500 USD	95.10%	475'522.50	0.03	a)

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US200340AW72	5.9820 % CMA 5.982 01/30/30	0	400	0	400 USD	101.59%	406'345.60	0.02	a)
US20268JAA16	2.7600 % CATMED 2.76 10/01/24	250	0	250	0 USD	0.00%	0.00	0.00	
US20268JAB98	3.3470 % CATMED 3.347 10/01/29	250	0	0	250 USD	94.43%	236'070.75	0.01	a)
US20268JAD54	3.8170 % CATMED 3.817 10/01/49	200	0	0	200 USD	79.71%	159'417.40	0.01	a)
US20268JAF03	2.7820 % CATMED 2.782 10/01/30	250	0	0	250 USD	89.48%	223'704.75	0.01	a)
US20268JAG85	3.9100 % CATMED 3.91 10/01/50	250	0	0	250 USD	79.43%	198'575.50	0.01	a)
US20268JAK97	6.0730 % CATMED 6.073 11/01/27	250	0	0	250 USD	104.46%	261'140.50	0.01	a)
US20268JAR41	5.2050 % CATMED 5.205 12/01/31	0	350	0	350 USD	101.53%	355'338.90	0.02	a)
US20268JAS24	5.3180 % CATMED 5.318 12/01/34	0	400	0	400 USD	102.19%	408'774.40	0.02	a)
US20271RAQ39	5.0790 % CBAAU 5.079 01/10/25	350	0	350	0 USD	0.00%	0.00	0.00	
US20271RAR12	5.3160 % CBAAU 5.316 03/13/26	300	0	0	300 USD	101.39%	304'172.40	0.02	a)
US20271RAS94	5.4990 % CBAAU 5.499 09/12/25	250	0	0	250 USD	101.00%	252'496.75	0.01	a)
US202795HK91	5.9000 % EXC 5.9 03/15/36	200	0	0	200 USD	108.36%	216'721.20	0.01	a)
US202795JH45	2.5500 % EXC 2.55 06/15/26	500	0	0	500 USD	96.84%	484'189.50	0.03	a)
US202795JM30	4.0000 % EXC 4 03/01/48	500	0	0	500 USD	81.82%	409'083.00	0.02	a)
US202795JN13	3.7000 % EXC 3.7 08/15/28	500	0	0	500 USD	97.76%	488'796.00	0.03	a)
US202795JT82	3.1250 % EXC 3 1/8 03/15/51 130	500	0	0	500 USD	68.43%	342'137.00	0.02	a)
US202795JY77	5.3000 % EXC 5.3 02/01/53	500	0	0	500 USD	99.91%	499'574.50	0.03	a)
US205887CB65	4.6000 % CAG 4.6 11/01/25	200	0	0	200 USD	99.72%	199'448.40	0.01	a)
US205887CC49	4.8500 % CAG 4.85 11/01/28	500	0	0	500 USD	100.79%	503'957.50	0.03	a)
US205887CD22	5.3000 % CAG 5.3 11/01/38	250	0	0	250 USD	98.24%	245'604.25	0.01	a)
US205887CE05	5.4000 % CAG 5.4 11/01/48	600	0	0	600 USD	96.10%	576'627.60	0.03	a)
US205887CF79	1.3750 % CAG 1 3/8 11/01/27	300	0	0	300 USD	90.57%	271'704.00	0.01	a)
US205887CJ91	5.3000 % CAG 5.3 10/01/26	150	0	0	150 USD	101.31%	151'964.10	0.01	a)
US20602DAA90	6.6500 % CNXC 6.65 08/02/26	250	0	0	250 USD	102.66%	256'654.00	0.01	a)
US20602DAB73	6.6000 % CNXC 6.6 08/02/28	250	0	0	250 USD	104.74%	261'840.50	0.01	a)
US20602DAC56	6.8500 % CNXC 6.85 08/02/33	250	0	0	250 USD	104.38%	260'962.00	0.01	a)
US207597EJ05	3.2000 % ES 3.2 03/15/27 A	100	0	0	100 USD	97.07%	97'065.00	0.01	a)
US207597EL50	4.0000 % ES 4 04/01/48	250	0	0	250 USD	82.84%	207'101.25	0.01	a)
US207597EP64	5.2500 % ES 5 1/4 01/15/53	300	0	0	300 USD	101.09%	303'265.20	0.02	a)
US20825CAF14	5.9000 % COP 5.9 10/15/32	250	0	0	250 USD	108.28%	270'698.00	0.01	a)
US20825CAQ78	6.5000 % COP 6 1/2 02/01/39	500	0	0	500 USD	114.59%	572'957.50	0.03	a)
US20826FAC05	4.3000 % COP 4.3 11/15/44	250	0	0	250 USD	87.77%	219'428.25	0.01	a)
US20826FAV85	3.8000 % COP 3.8 03/15/52	500	0	0	500 USD	79.83%	399'139.00	0.02	a)
US20826FBC95	3.7580 % COP 3.758 03/15/42	450	0	0	450 USD	83.22%	374'490.00	0.02	a)
US20826FBD78	4.0250 % COP 4.025 03/15/62	1'520	392	0	1'912 USD	79.17%	1'513'701.72	0.08	a)
US20826FBE51	5.3000 % COP 5.3 05/15/53	0	350	0	350 USD	99.80%	349'312.95	0.02	a)
US20826FBF27	5.0500 % COP 5.05 09/15/33	0	300	0	300 USD	102.73%	308'195.40	0.02	a)
US20826FBG00	5.5500 % COP 5.55 03/15/54	0	250	0	250 USD	103.33%	258'319.50	0.01	a)
US209111EY58	5.5000 % ED 5 1/2 12/01/39 09C	290	0	0	290 USD	102.82%	298'169.01	0.02	a)
US209111FC20	3.9500 % ED 3.95 03/01/43	250	0	0	250 USD	83.60%	209'009.25	0.01	a)
US209111FD03	4.4500 % ED 4.45 03/15/44	350	0	0	350 USD	89.30%	312'552.45	0.02	a)
US209111FF50	4.6250 % ED 4 5/8 12/01/54	650	318	0	968 USD	89.72%	868'495.41	0.05	a)
US209111FH17	3.8500 % ED 3.85 06/15/46	200	0	0	200 USD	80.56%	161'122.00	0.01	a)
US209111FK46	4.3000 % ED 4.3 12/01/56 C	250	0	0	250 USD	83.93%	209'821.25	0.01	a)
US209111FS71	4.0000 % ED 4 12/01/28 D	150	0	0	150 USD	99.26%	148'882.95	0.01	a)
US209111FV01	4.1250 % ED 4 1/8 05/15/49 A	500	0	0	500 USD	83.19%	415'946.00	0.02	a)
US209111FW83	3.7000 % ED 3.7 11/15/59	500	0	0	500 USD	73.57%	367'861.50	0.02	a)
US209111FX66	3.3500 % ED 3.35 04/01/30 20A	500	0	0	500 USD	94.93%	474'630.00	0.03	a)
US209111FY40	3.9500 % ED 3.95 04/01/50 20B	300	0	0	300 USD	82.40%	247'199.40	0.01	a)
US209111GA54	2.4000 % ED 2.4 06/15/31	500	200	0	700 USD	87.88%	615'184.50	0.03	a)
US209111GB38	3.6000 % ED 3.6 06/15/61	250	0	0	250 USD	72.84%	182'102.00	0.01	a)
US209111GC11	3.2000 % ED 3.2 12/01/51	200	0	0	200 USD	69.94%	139'880.20	0.01	a)
US209111GD93	6.1500 % ED 6.15 11/15/52	200	0	0	200 USD	112.24%	224'480.80	0.01	a)
US209111GF42	5.5000 % ED 5 1/2 03/15/34	500	0	0	500 USD	105.43%	527'153.50	0.03	a)
US209111GG25	5.9000 % ED 5.9 11/15/53	250	0	0	250 USD	106.91%	267'275.50	0.01	a)
US21036PAQ19	3.7000 % STZ 3.7 12/06/26	500	0	0	500 USD	98.17%	490'874.50	0.03	a)
US21036PAS74	3.5000 % STZ 3 1/2 05/09/27	100	0	0	100 USD	97.29%	97'292.60	0.01	a)
US21036PAT57	4.5000 % STZ 4 1/2 05/09/47	150	0	0	150 USD	87.21%	130'821.75	0.01	a)
US21036PAY43	3.6000 % STZ 3.6 02/15/28	500	0	0	500 USD	96.85%	484'271.00	0.03	a)
US21036PAZ18	4.1000 % STZ 4.1 02/15/48	250	0	0	250 USD	82.23%	205'564.50	0.01	a)

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US21036PBD96	5.2500 % STZ 5 1/4 11/15/48	240	0	0	240 USD	96.76%	232'227.36	0.01	a)
US21036PBE79	3.1500 % STZ 3.15 08/01/29	500	0	0	500 USD	93.76%	468'800.00	0.03	a)
US21036PBG28	3.7500 % STZ 3 3/4 05/01/50	270	0	0	270 USD	76.96%	207'784.44	0.01	a)
US21036PBH01	2.2500 % STZ 2 1/4 08/01/31	200	0	0	200 USD	84.99%	169'986.60	0.01	a)
US21036PBL13	4.7500 % STZ 4 3/4 05/09/32	500	0	0	500 USD	99.27%	496'362.00	0.03	a)
US21036PBP27	4.9000 % STZ 4.9 05/01/33	220	0	0	220 USD	99.60%	219'125.06	0.01	a)
US210385AB64	5.6000 % CEG 5.6 03/01/28	200	0	0	200 USD	103.69%	207'372.40	0.01	a)
US210385AC48	5.8000 % CEG 5.8 03/01/33	150	0	0	150 USD	104.88%	157'313.25	0.01	a)
US210385AD21	6.1250 % CEG 6 1/8 01/15/34	150	0	0	150 USD	107.18%	160'773.90	0.01	a)
US210385AE04	6.5000 % CEG 6 1/2 10/01/53	450	0	0	450 USD	111.46%	501'547.50	0.03	a)
US210385AF78	5.7500 % CEG 5 3/4 03/15/54	0	300	0	300 USD	100.78%	302'337.00	0.02	a)
US210518DB95	4.0500 % CMS 4.05 05/15/48	1'000	0	0	1'000 USD	85.04%	850'404.00	0.05	a)
US210518DD51	4.3500 % CMS 4.35 04/15/49	0	150	0	150 USD	88.89%	133'336.95	0.01	a)
US210518DU76	4.6250 % CMS 4 5/8 05/15/33	200	0	0	200 USD	99.65%	199'300.00	0.01	a)
US21684AAB26	5.7500 % RABOBK 5 3/4 12/01/43	500	0	0	500 USD	104.35%	521'748.00	0.03	a)
US21684AAC09	4.3750 % RABOBK 4 3/8 08/04/25	750	0	0	750 USD	99.25%	744'399.75	0.04	a)
US21684AAD81	5.2500 % RABOBK 5 1/4 08/04/45	750	0	0	750 USD	99.80%	748'497.00	0.04	a)
US21684AAF30	3.7500 % RABOBK 3 3/4 07/21/26 BKNT	550	0	0	550 USD	97.89%	538'421.40	0.03	a)
US21685WCJ45	5.2500 % RABOBK 5 1/4 05/24/41 BKNT	550	0	0	550 USD	102.78%	565'274.60	0.03	a)
US21688AAE29	3.3750 % RABOBK 3 3/8 05/21/25 MTN	500	0	500	0 USD	0.00%	0.00	0.00	
US21688AAS15	1.3750 % RABOBK 1 3/8 01/10/25	250	0	250	0 USD	0.00%	0.00	0.00	
US21688ABC53	4.8000 % RABOBK 4.8 01/09/29	0	250	0	250 USD	102.13%	255'314.25	0.01	a)
US219207AC11	4.8350 % CORNLU 4.835 06/15/34	0	150	0	150 USD	102.60%	153'898.65	0.01	a)
US219350BF12	4.3750 % GLW 4 3/8 11/15/57	500	0	0	500 USD	82.27%	411'360.00	0.02	a)
US219350BK07	5.3500 % GLW 5.35 11/15/48	160	0	0	160 USD	98.07%	156'904.00	0.01	a)
US22160KAM71	3.0000 % COST 3 05/18/27	1'000	0	0	1'000 USD	97.60%	975'969.00	0.05	a)
US22160KAQ85	1.7500 % COST 1 3/4 04/20/32	500	0	0	500 USD	83.61%	418'041.00	0.02	a)
US225401AP33	4.1940 % UBS 4.194 04/01/31 144A	750	0	0	750 USD	96.53%	723'990.00	0.04	a)
US22541LAE39	7.1250 % UBS 7 1/8 07/15/32	500	0	0	500 USD	113.71%	568'535.50	0.03	a)
US22550L2C42	2.9500 % UBS 2.95 04/09/25	500	0	500	0 USD	0.00%	0.00	0.00	
US22550L2G55	1.2500 % UBS 1 1/4 08/07/26	450	0	0	450 USD	93.85%	422'306.55	0.02	a)
US22550L2H39	3.7000 % UBS 3.7 02/21/25 MTN	300	0	300	0 USD	0.00%	0.00	0.00	
US22550L2L41	7.9500 % UBS 7.95 01/09/25	250	0	250	0 USD	0.00%	0.00	0.00	
US22550L2M24	7.5000 % UBS 7 1/2 02/15/28	550	0	0	550 USD	108.75%	598'121.15	0.03	a)
US231021AS53	2.6000 % CMI 2.6 09/01/50	250	0	0	250 USD	63.18%	157'961.75	0.01	a)
US231021AU00	0.7500 % CMI 0 3/4 09/01/25	250	0	0	250 USD	96.14%	240'344.25	0.01	a)
US231021AV82	4.9000 % CMI 4.9 02/20/29	0	300	0	300 USD	102.40%	307'186.20	0.02	a)
US231021AW65	5.1500 % CMI 5.15 02/20/34	0	440	0	440 USD	103.63%	455'955.72	0.03	a)
US231021AX49	5.4500 % CMI 5.45 02/20/54	0	510	0	510 USD	102.26%	521'508.66	0.03	a)
US23291KAG04	2.2000 % DHR 2.2 11/15/24	200	0	200	0 USD	0.00%	0.00	0.00	
US23291KAH86	2.6000 % DHR 2.6 11/15/29	200	0	0	200 USD	92.20%	184'407.20	0.01	a)
US23291KAJ43	3.2500 % DHR 3 1/4 11/15/39	500	0	0	500 USD	82.71%	413'534.00	0.02	a)
US23291KAK16	3.4000 % DHR 3.4 11/15/49	600	0	0	600 USD	74.92%	449'545.80	0.02	a)
US233331AY31	2.8500 % DTE 2.85 10/01/26	250	0	0	250 USD	96.72%	241'799.50	0.01	a)
US233331BK28	5.1000 % DTE 5.1 03/01/29	0	600	0	600 USD	102.04%	612'227.40	0.03	a)
US23338VAJ52	3.9500 % DTE 3.95 03/01/49	200	0	0	200 USD	83.14%	166'270.00	0.01	a)
US23338VAQ95	3.0000 % DTE 3 03/01/32 A	200	0	0	200 USD	90.25%	180'503.60	0.01	a)
US23355LAL09	1.8000 % DXC 1.8 09/15/26	1'000	0	0	1'000 USD	93.74%	937'437.00	0.05	a)
US23355LAM81	2.3750 % DXC 2 3/8 09/15/28	1'000	0	0	1'000 USD	89.47%	894'690.00	0.05	a)
US233835AQ08	8.5000 % MBGGR 8 1/2 01/18/31	540	0	0	540 USD	121.26%	654'780.78	0.04	a)
US235851AW20	2.8000 % DHR 2.8 12/10/51	200	0	0	200 USD	66.17%	132'347.40	0.01	a)
US237194AL90	3.8500 % DRI 3.85 05/01/27	150	0	150	0 USD	0.00%	0.00	0.00	
US237194AN56	6.3000 % DRI 6.3 10/10/33	200	0	200	0 USD	0.00%	0.00	0.00	
US244199BF15	3.9000 % DE 3.9 06/09/42	510	0	0	510 USD	87.14%	444'404.82	0.02	a)
US244199BJ37	3.1000 % DE 3.1 04/15/30	500	0	0	500 USD	93.85%	469'254.50	0.03	a)
US244199BK00	3.7500 % DE 3 3/4 04/15/50	500	0	0	500 USD	82.75%	413'744.50	0.02	a)
US24422ETW92	2.8000 % DE 2.8 09/08/27 MTN	500	0	0	500 USD	95.95%	479'735.50	0.03	a)
US24422EUU18	3.4500 % DE 3.45 03/07/29 MTN	200	0	0	200 USD	96.54%	193'076.80	0.01	a)
US24422EUY30	2.8000 % DE 2.8 07/18/29 MTN	250	0	0	250 USD	93.43%	233'562.75	0.01	a)
US24422EVC01	2.0500 % DE 2.05 01/09/25 MTN	400	0	400	0 USD	0.00%	0.00	0.00	
US24422EVD83	2.4500 % DE 2.45 01/09/30 MTN	160	0	0	160 USD	91.27%	146'039.20	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US24422EVK27	0.7000 % DE 0.7 01/15/26 MTN	500	0	0	500 USD	95.13%	475'664.00	0.03	a)
US24422EVL00	1.4500 % DE 1.45 01/15/31	250	0	0	250 USD	83.92%	209'790.00	0.01	a)
US24422EVP14	1.5000 % DE 1 1/2 03/06/28 MTN	150	0	0	150 USD	91.04%	136'554.15	0.01	a)
US24422EVS52	2.0000 % DE 2 06/17/31 MTN	250	0	0	250 USD	85.72%	214'289.50	0.01	a)
US24422EVY21	1.2500 % DE 1 1/4 01/10/25 MTN	600	0	600	0 USD	0.00%	0.00	0.00	
US24422EWA36	1.7000 % DE 1.7 01/11/27 MTN	250	0	0	250 USD	94.31%	235'784.25	0.01	a)
US24422EWE57	3.3500 % DE 3.35 04/18/29 MTN	0	200	0	200 USD	96.26%	192'522.00	0.01	a)
US24422EWK18	4.1500 % DE 4.15 09/15/27 MTN	250	0	0	250 USD	99.87%	249'672.50	0.01	a)
US24422EWL90	4.3500 % DE 4.35 09/15/32 MTN	300	0	0	300 USD	98.89%	296'667.30	0.02	a)
US24422EWP05	4.8000 % DE 4.8 01/09/26 MTN	300	0	0	300 USD	100.51%	301'515.90	0.02	a)
US24422EWR60	4.7500 % DE 4 3/4 01/20/28 MTN	350	0	0	350 USD	101.54%	355'404.00	0.02	a)
US24422EWT27	5.0500 % DE 5.05 03/03/26 FXD	250	0	0	250 USD	101.00%	252'496.00	0.01	a)
US24422EWW72	4.9000 % DE 4.9 03/03/28 MTN	200	0	0	200 USD	102.12%	204'238.60	0.01	a)
US24422EWW55	4.9500 % DE 4.95 06/06/25 MTN	200	0	0	200 USD	100.20%	200'394.00	0.01	a)
US24422EWX39	4.7500 % DE 4 3/4 06/08/26 MTN	250	0	0	250 USD	100.70%	251'747.25	0.01	a)
US24422EWZ86	4.7000 % DE 4.7 06/10/30 MTN	250	0	0	250 USD	102.26%	255'657.25	0.01	a)
US24422EXB00	4.9500 % DE 4.95 07/14/28 MTN	425	0	0	425 USD	102.59%	436'027.90	0.02	a)
US24422EXD65	5.1500 % DE 5.15 09/08/26 MTN	150	0	0	150 USD	101.62%	152'434.65	0.01	a)
US24422EXE49	5.1500 % DE 5.15 09/08/33 I	300	0	0	300 USD	103.96%	311'885.70	0.02	a)
US24422EXF14	4.5000 % DE 4 1/2 01/08/27	0	250	0	250 USD	100.76%	251'908.00	0.01	a)
US24422EXH79	4.5000 % DE 4 1/2 01/16/29	0	300	0	300 USD	100.95%	302'859.60	0.02	a)
US24422EXM64	4.8500 % DE 4.85 03/05/27 MTN	0	200	0	200 USD	101.41%	202'818.00	0.01	a)
US24422EXN48	4.9000 % DE 4.9 03/07/31 MTN	0	375	0	375 USD	102.36%	383'847.75	0.02	a)
US24422EXP95	5.1000 % DE 5.1 04/11/34 MTN	0	300	0	300 USD	103.24%	309'731.10	0.02	a)
US24422EXR51	4.9000 % DE 4.9 06/11/27 MTN	0	225	0	225 USD	101.67%	228'749.40	0.01	a)
US24422EXT18	4.8500 % DE 4.85 06/11/29 MTN	0	270	0	270 USD	102.18%	275'886.27	0.02	a)
US24422EXU80	5.0500 % DE 5.05 06/12/34 MTN1	0	355	0	355 USD	102.69%	364'553.41	0.02	a)
US24703DBF78	3.3750 % DELL 3 3/8 12/15/41	300	0	0	300 USD	76.60%	229'792.80	0.01	a)
US24703DBH35	3.4500 % DELL 3.45 12/15/51	500	0	0	500 USD	71.25%	356'234.50	0.02	a)
US24703DBJ90	5.2500 % DELL 5 1/4 02/01/28	300	0	0	300 USD	102.21%	306'627.00	0.02	a)
US24703DBL47	5.7500 % DELL 5 3/4 02/01/33	290	0	0	290 USD	105.57%	306'158.51	0.02	a)
US24703DBN03	5.4000 % DELL 5.4 04/15/34	0	350	0	350 USD	102.35%	358'223.60	0.02	a)
US24703TAC09	5.8500 % DELL 5.85 07/15/25	500	0	0	500 USD	100.62%	503'105.00	0.03	a)
US24703TAD81	6.0200 % DELL 6.02 06/15/26	2'000	0	579	1'421 USD	102.13%	1'451'075.08	0.08	a)
US24703TAE64	4.9000 % DELL 4.9 10/01/26	500	0	0	500 USD	100.42%	502'108.50	0.03	a)
US24703TAG13	5.3000 % DELL 5.3 10/01/29	800	0	0	800 USD	103.00%	823'976.80	0.05	a)
US24703TAH95	6.2000 % DELL 6.2 07/15/30	1'000	0	0	1'000 USD	107.48%	1'074'791.00	0.06	a)
US24703TAJ51	8.1000 % DELL 8.1 07/15/36	290	0	0	290 USD	122.90%	356'402.46	0.02	a)
US247361ZN12	4.3750 % DAL 4 3/8 04/19/28	500	0	0	500 USD	97.00%	485'000.00	0.03	a)
US247361ZT81	3.7500 % DAL 3 3/4 10/28/29	200	0	0	200 USD	93.00%	186'000.00	0.01	a)
US247361ZZ42	7.3750 % DAL 7 3/8 01/15/26	300	0	0	300 USD	102.25%	306'750.00	0.02	a)
US24906PAA75	3.2500 % XRAY 3 1/4 06/01/30	200	0	0	200 USD	90.55%	181'109.80	0.01	a)
US251526CD98	3.5470 % DB 3.547 09/18/31	1'000	0	0	1'000 USD	91.86%	918'570.00	0.05	a)
US251526CE71	2.1290 % DB 2.129 11/24/26	500	0	0	500 USD	96.38%	481'917.50	0.03	a)
US251526CK32	3.0350 % DB 3.035 05/28/32	300	300	0	600 USD	87.18%	523'101.00	0.03	a)
US251526CP29	2.3110 % DB 2.311 11/16/27	400	0	0	400 USD	94.24%	376'967.60	0.02	a)
US251526CS67	6.7200 % DB 6.72 01/18/29	550	0	0	550 USD	105.33%	579'319.40	0.03	a)
US251526CT41	7.0790 % DB 7.079 02/10/34	450	0	0	450 USD	105.42%	474'372.00	0.03	a)
US251526CU14	6.8190 % DB 6.819 11/20/29	450	0	0	450 USD	105.99%	476'977.05	0.03	a)
US251526CV96	5.7060 % DB 5.706 02/08/28	0	300	0	300 USD	101.60%	304'812.00	0.02	a)
US251526CW79	5.4140 % DB 5.414 05/10/29	0	450	0	450 USD	102.73%	462'275.55	0.03	a)
US25156PAC77	8.7500 % DT 8 1/4 06/15/30	1'180	0	0	1'180 USD	119.90%	1'414'874.28	0.08	a)
US25156PAD50	9.2500 % DT 9 1/4 06/01/32	700	0	0	700 USD	126.64%	886'487.70	0.05	a)
US25160PAF45	1.6860 % DB 1.686 03/19/26	500	0	0	500 USD	95.75%	478'768.50	0.03	a)
US25160PAG28	3.7420 % DB 3.742 01/07/33	400	0	0	400 USD	85.12%	340'484.40	0.02	a)
US25160PAH01	2.5520 % DB 2.552 01/07/28	380	0	0	380 USD	94.03%	357'314.00	0.02	a)
US25160PAJ66	6.1190 % DB 6.119 07/14/26	500	0	500	0 USD	0.00%	0.00	0.00	
US25160PAN78	7.1460 % DB 7.146 07/13/27	360	0	0	360 USD	103.74%	373'477.32	0.02	a)
US25179MAL72	5.6000 % DVN 5.6 07/15/41	300	0	0	300 USD	98.01%	294'026.70	0.02	a)
US25179MAN39	4.7500 % DVN 4 3/4 05/15/42	250	0	0	250 USD	88.09%	220'216.75	0.01	a)
US25179MAU71	5.0000 % DVN 5 06/15/45	500	0	0	500 USD	89.77%	448'845.00	0.02	a)

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US25179MBF95	4.5000 % DVN 4 1/2 01/15/30	500	0	0	500 USD	99.04%	495'211.00	0.03	a)
US25179MBG78	5.2000 % DVN 5.2 09/15/34	0	300	0	300 USD	98.92%	296'754.00	0.02	a)
US25179MBH51	5.7500 % DVN 5 3/4 09/15/54	0	250	0	250 USD	97.10%	242'740.00	0.01	a)
US25179SAD27	7.8750 % DVN 7 7/8 09/30/31	400	0	0	400 USD	116.00%	464'000.00	0.03	a)
US25243YAV11	3.8750 % DGELN 3 7/8 04/29/43	100	0	0	100 USD	83.93%	83'926.50	0.00	a)
US25243YAZ25	3.8750 % DGELN 3 7/8 05/18/28	1'000	0	0	1'000 USD	98.23%	982'337.00	0.05	a)
US25243YBB48	2.3750 % DGELN 2 3/8 10/24/29	1'000	0	0	1'000 USD	90.93%	909'330.00	0.05	a)
US25243YBH18	5.5000 % DGELN 5 1/2 01/24/33	400	0	0	400 USD	105.55%	422'180.00	0.02	a)
US25243YBK47	5.3750 % DGELN 5 3/8 10/05/26	250	0	0	250 USD	101.80%	254'508.00	0.01	a)
US25243YBN85	5.6250 % DGELN 5 5/8 10/05/33	250	0	0	250 USD	106.34%	265'840.00	0.01	a)
US25245BAA52	4.2500 % DGELN 4 1/4 05/11/42	0	200	0	200 USD	88.51%	177'026.00	0.01	a)
US25278XAM11	3.2500 % FANG 3 1/4 12/01/26	230	0	0	230 USD	97.34%	223'880.85	0.01	a)
US25278XAN93	3.5000 % FANG 3 1/2 12/01/29	290	0	0	290 USD	94.62%	274'397.71	0.02	a)
US25278XAQ25	4.4000 % FANG 4.4 03/24/51	200	0	0	200 USD	83.48%	166'953.00	0.01	a)
US25278XAR08	3.1250 % FANG 3 1/8 03/24/31	240	0	0	240 USD	90.40%	216'969.60	0.01	a)
US25278XAT63	4.2500 % FANG 4 1/4 03/15/52	230	0	0	230 USD	79.68%	183'270.44	0.01	a)
US25278XAV10	6.2500 % FANG 6 1/4 03/15/33	340	0	0	340 USD	107.68%	366'106.56	0.02	a)
US25278XAW92	6.2500 % FANG 6 1/4 03/15/53	200	0	0	200 USD	106.32%	212'640.00	0.01	a)
US25278XAX75	5.2000 % FANG 5.2 04/18/27	0	250	0	250 USD	101.50%	253'754.25	0.01	a)
US25278XAY58	5.1500 % FANG 5.15 01/30/30	0	250	0	250 USD	102.34%	255'846.75	0.01	a)
US25278XAZ24	5.4000 % FANG 5.4 04/18/34	0	400	0	400 USD	102.20%	408'798.80	0.02	a)
US25278XBA63	5.7500 % FANG 5 3/4 04/18/54	0	600	0	600 USD	99.45%	596'729.40	0.03	a)
US25278XBB47	5.9000 % FANG 5.9 04/18/64	0	600	0	600 USD	100.13%	600'765.60	0.03	a)
US253393AF94	3.1500 % DKS 3.15 01/15/32	250	0	0	250 USD	88.40%	220'999.75	0.01	a)
US253393AG77	4.1000 % DKS 4.1 01/15/52	300	0	0	300 USD	74.62%	223'846.80	0.01	a)
US25389JAR77	3.7000 % DLR 3.7 08/15/27	600	0	0	600 USD	97.38%	584'250.00	0.03	a)
US25389JAT34	4.4500 % DLR 4.45 07/15/28	500	0	0	500 USD	99.35%	496'726.00	0.03	a)
US25466AAP66	4.6500 % DFS 4.65 09/13/28 BKNT	250	0	250	0 USD	0.00%	0.00	0.00	
US254687DD54	3.7000 % DIS 3.7 10/15/25	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US254687DZ66	6.2000 % DIS 6.2 12/15/34	100	0	100	0 USD	0.00%	0.00	0.00	
US254687EB89	6.4000 % DIS 6.4 12/15/35	500	0	500	0 USD	0.00%	0.00	0.00	
US254687EH59	6.6500 % DIS 6.65 11/15/37	400	0	400	0 USD	0.00%	0.00	0.00	
US254687ER32	6.1500 % DIS 6.15 02/15/41	360	0	360	0 USD	0.00%	0.00	0.00	
US254687ET97	5.4000 % DIS 5.4 10/01/43	250	0	250	0 USD	0.00%	0.00	0.00	
US254687EV44	4.7500 % DIS 4 3/4 09/15/44	250	0	250	0 USD	0.00%	0.00	0.00	
US254687FL52	2.0000 % DIS 2 09/01/29	500	0	500	0 USD	0.00%	0.00	0.00	
US254687FM36	2.7500 % DIS 2 3/4 09/01/49	500	256	756	0 USD	0.00%	0.00	0.00	
US254687FN19	3.3500 % DIS 3.35 03/24/25	500	0	500	0 USD	0.00%	0.00	0.00	
US254687FS06	4.7000 % DIS 4.7 03/23/50	500	0	500	0 USD	0.00%	0.00	0.00	
US254687FX90	2.6500 % DIS 2.65 01/13/31	1'500	200	1'700	0 USD	0.00%	0.00	0.00	
US254687FY73	3.5000 % DIS 3 1/2 05/13/40	0	300	300	0 USD	0.00%	0.00	0.00	
US254687FZ49	3.6000 % DIS 3.6 01/13/51	500	0	500	0 USD	0.00%	0.00	0.00	
US25468PCX24	3.7000 % DIS 3.7 12/01/42 MTN	250	0	250	0 USD	0.00%	0.00	0.00	
US25468PDB94	4.1250 % DIS 4 1/8 06/01/44 GMTN	300	0	300	0 USD	0.00%	0.00	0.00	
US25468PDF09	3.1500 % DIS 3.15 09/17/25 GMTN	400	0	400	0 USD	0.00%	0.00	0.00	
US25468PDM59	1.8500 % DIS 1.85 07/30/26 MTN	500	0	500	0 USD	0.00%	0.00	0.00	
US25468PDN33	3.0000 % DIS 3 07/30/46 MTN	500	0	500	0 USD	0.00%	0.00	0.00	
US25468PDV58	2.9500 % DIS 2.95 06/15/27 MTN	882	0	882	0 USD	0.00%	0.00	0.00	
US254709AM01	4.1000 % DFS 4.1 02/09/27	400	0	400	0 USD	0.00%	0.00	0.00	
US254709AP32	4.5000 % DFS 4 1/2 01/30/26	400	0	400	0 USD	0.00%	0.00	0.00	
US254709AS70	6.7000 % DFS 6.7 11/29/32	250	0	250	0 USD	0.00%	0.00	0.00	
US254709AT53	7.9640 % DFS 7.964 11/02/34	550	0	550	0 USD	0.00%	0.00	0.00	
US25470DAD12	6.3500 % WBD 6.35 06/01/40	200	0	200	0 USD	0.00%	0.00	0.00	
US25470DAJ81	4.8750 % WBD 4 7/8 04/01/43	200	0	200	0 USD	0.00%	0.00	0.00	
US25470DAR08	3.9500 % WBD 3.95 03/20/28	800	0	800	0 USD	0.00%	0.00	0.00	
US25470DAS80	5.0000 % WBD 5 09/20/37	100	0	100	0 USD	0.00%	0.00	0.00	
US25470DAT63	5.2000 % WBD 5.2 09/20/47	500	0	500	0 USD	0.00%	0.00	0.00	
US25470DBG34	5.3000 % WBD 5.3 05/15/49	300	0	300	0 USD	0.00%	0.00	0.00	
US25470DBH17	4.6500 % WBD 4.65 05/15/50	200	0	200	0 USD	0.00%	0.00	0.00	
US25470DBL29	4.0000 % WBD 4 09/15/55	400	0	400	0 USD	0.00%	0.00	0.00	
US256677AD70	4.1500 % DG 4.15 11/01/25	410	0	0	410 USD	98.84%	405'263.68	0.02	a)

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US256677AF29	4.1250 % DG 4 1/8 05/01/28	200	0	0	200 USD	97.61%	195'222.80	0.01	a)
US256677AG02	3.5000 % DG 3 1/2 04/03/30	300	0	0	300 USD	92.23%	276'696.60	0.02	a)
US256677AH84	4.1250 % DG 4 1/8 04/03/50	160	0	0	160 USD	76.36%	122'179.20	0.01	a)
US256677AK14	4.6250 % DG 4 5/8 11/01/27	170	0	0	170 USD	99.32%	168'840.09	0.01	a)
US256677AL96	5.0000 % DG 5 11/01/32	220	0	0	220 USD	98.06%	215'730.90	0.01	a)
US256677AN52	5.2000 % DG 5.2 07/05/28	160	0	0	160 USD	100.48%	160'773.92	0.01	a)
US256677AP01	5.4500 % DG 5.45 07/05/33	310	0	0	310 USD	99.77%	309'277.70	0.02	a)
US256746AH16	4.2000 % DLTR 4.2 05/15/28	500	0	0	500 USD	98.11%	490'560.50	0.03	a)
US256746AJ71	2.6500 % DLTR 2.65 12/01/31	250	0	0	250 USD	85.25%	213'133.00	0.01	a)
US257469AJ58	5.2500 % D 5 1/4 08/01/33 F	350	0	0	350 USD	101.62%	355'683.30	0.02	a)
US25746UBM09	4.9000 % D 4.9 08/01/41 C	80	0	0	80 USD	91.64%	73'314.64	0.00	a)
US25746UCE73	3.9000 % D 3.9 10/01/25	450	0	0	450 USD	99.07%	445'810.05	0.02	a)
US25746UDG13	3.3750 % D 3 3/8 04/01/30 C	500	0	0	500 USD	93.45%	467'270.50	0.03	a)
US25746UDL08	2.2500 % D 2 1/4 08/15/31 C	1'000	0	0	1'000 USD	85.14%	851'368.00	0.05	a)
US25746UDQ94	4.8500 % D 4.85 08/15/52 B	200	0	0	200 USD	90.77%	181'549.60	0.01	a)
US25746UDR77	5.3750 % D 5 3/8 11/15/32	0	300	0	300 USD	102.79%	308'377.80	0.02	a)
US260543BJ10	7.3750 % DOW 7 3/8 11/01/29	180	0	0	180 USD	112.89%	203'202.90	0.01	a)
US260543CE14	5.2500 % DOW 5 1/4 11/15/41	500	0	0	500 USD	97.09%	485'434.00	0.03	a)
US260543CG61	4.3750 % DOW 4 3/8 11/15/42	500	0	0	500 USD	86.36%	431'780.00	0.02	a)
US260543CK73	4.2500 % DOW 4 1/4 10/01/34	500	0	0	500 USD	94.39%	471'946.50	0.03	a)
US260543CL56	4.6250 % DOW 4 5/8 10/01/44	300	0	0	300 USD	88.51%	265'537.80	0.01	a)
US260543CV39	4.8000 % DOW 4.8 05/15/49	200	0	0	200 USD	88.50%	177'004.60	0.01	a)
US260543CY77	4.8000 % DOW 4.8 11/30/28	200	0	0	200 USD	102.35%	204'706.60	0.01	a)
US260543DD22	3.6000 % DOW 3.6 11/15/50	500	0	0	500 USD	72.84%	364'220.00	0.02	a)
US260543DG52	6.3000 % DOW 6.3 03/15/33	200	300	0	500 USD	108.69%	543'450.00	0.03	a)
US260543DH36	6.9000 % DOW 6.9 05/15/53	200	0	0	200 USD	116.33%	232'654.60	0.01	a)
US260543DK64	5.6000 % DOW 5.6 02/15/54	0	200	0	200 USD	100.19%	200'373.20	0.01	a)
US26078JAC45	4.4930 % DD 4.493 11/15/25	570	0	0	570 USD	99.61%	567'786.12	0.03	a)
US26078JAD28	4.7250 % DD 4.725 11/15/28	700	0	0	700 USD	101.33%	709'301.60	0.04	a)
US26078JAE01	5.3190 % DD 5.319 11/15/38	525	0	210	315 USD	107.29%	337'964.76	0.02	a)
US26078JAF75	5.4190 % DD 5.419 11/15/48	750	0	0	750 USD	108.12%	810'915.00	0.04	a)
US26138EAS81	3.4000 % KDP 3.4 11/15/25	250	0	0	250 USD	98.50%	246'240.50	0.01	a)
US26138EAT64	4.5000 % KDP 4 1/2 11/15/45	250	0	0	250 USD	88.85%	222'129.25	0.01	a)
US263534CP24	2.3000 % CTVA 2.3 07/15/30	200	0	0	200 USD	89.38%	178'763.40	0.01	a)
US263534CR89	4.8000 % CTVA 4.8 05/15/33	170	0	0	170 USD	99.98%	169'970.25	0.01	a)
US263901AA85	6.3500 % DUK 6.35 08/15/38	300	0	0	300 USD	112.49%	337'457.40	0.02	a)
US26441CA544	2.6500 % DUK 2.65 09/01/26	1'400	0	0	1'400 USD	96.30%	1'348'268.60	0.07	a)
US26441CAT27	3.7500 % DUK 3 3/4 09/01/46	450	0	0	450 USD	76.40%	343'788.30	0.02	a)
US26441CAY12	3.9500 % DUK 3.95 08/15/47	250	0	0	250 USD	78.97%	197'436.75	0.01	a)
US26441CBM64	3.3000 % DUK 3.3 06/15/41	300	0	0	300 USD	76.69%	230'059.80	0.01	a)
US26441CBT18	4.5000 % DUK 4 1/2 08/15/32	500	0	0	500 USD	97.21%	486'027.00	0.03	a)
US26441CBU80	5.0000 % DUK 5 08/15/52	700	0	0	700 USD	91.89%	643'228.60	0.04	a)
US26441CBW47	5.0000 % DUK 5 12/08/27	0	150	0	150 USD	101.87%	152'800.80	0.01	a)
US26441CCA18	6.1000 % DUK 6.1 09/15/53	700	0	0	700 USD	107.44%	752'045.70	0.04	a)
US26442CAB00	6.0000 % DUK 6 01/15/38	150	0	0	150 USD	109.04%	163'556.10	0.01	a)
US26442CAH79	5.3000 % DUK 5.3 02/15/40	300	0	0	300 USD	102.21%	306'641.10	0.02	a)
US26442CAM64	4.2500 % DUK 4 1/4 12/15/41	250	0	0	250 USD	88.91%	222'281.25	0.01	a)
US26442CAN48	4.0000 % DUK 4 09/30/42	250	0	0	250 USD	85.39%	213'473.75	0.01	a)
US26442CAR51	3.8750 % DUK 3 7/8 03/15/46	500	0	0	500 USD	81.39%	406'929.00	0.02	a)
US26442CAU80	3.9500 % DUK 3.95 03/15/48	250	0	0	250 USD	81.60%	204'006.75	0.01	a)
US26442CAX20	3.9500 % DUK 3.95 11/15/28	700	0	0	700 USD	98.91%	692'399.40	0.04	a)
US26442CBJ27	4.9500 % DUK 4.95 01/15/33	700	0	0	700 USD	101.35%	709'456.30	0.04	a)
US26442CBK99	5.3500 % DUK 5.35 01/15/53	200	0	0	200 USD	99.76%	199'524.00	0.01	a)
US26442CBL72	5.4000 % DUK 5.4 01/15/54	300	0	0	300 USD	101.67%	305'024.10	0.02	a)
US26442UAB08	4.2000 % DUK 4.2 08/15/45	500	0	0	500 USD	85.55%	427'773.00	0.02	a)
US26442UAG94	3.7000 % DUK 3.7 09/01/28	300	0	0	300 USD	97.89%	293'661.00	0.02	a)
US26442UAH77	3.4500 % DUK 3.45 03/15/29	500	0	0	500 USD	96.41%	482'028.50	0.03	a)
US26442UAK07	2.5000 % DUK 2 1/2 08/15/50	0	300	0	300 USD	61.28%	183'847.50	0.01	a)
US26442UAS33	5.1000 % DUK 5.1 03/15/34	0	600	0	600 USD	103.09%	618'554.40	0.03	a)
US26443TAB26	3.2500 % DUK 3 1/4 10/01/49 YYY	500	0	0	500 USD	71.44%	357'213.50	0.02	a)
US26444HAA95	3.4000 % DUK 3.4 10/01/46	400	0	0	400 USD	75.07%	300'291.20	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US26444HAC51	3.2000 % DUK 3.2 01/15/27	250	0	0	250 USD	97.48%	243'699.00	0.01	a)
US26444HAN17	5.9500 % DUK 5.95 11/15/52	200	0	0	200 USD	108.25%	216'505.20	0.01	a)
US26875PAN32	3.1500 % EOG 3.15 04/01/25	0	1'100	0	1'100 USD	98.89%	1'087'757.00	0.06	a)
US26875PAN15	3.9000 % EOG 3.9 04/01/35	500	0	0	500 USD	91.79%	458'970.00	0.03	a)
US26875PAP62	4.1500 % EOG 4.15 01/15/26	200	0	0	200 USD	99.68%	199'365.80	0.01	a)
US26875PAU57	4.3750 % EOG 4 3/8 04/15/30	200	0	0	200 USD	100.19%	200'386.80	0.01	a)
US26884ABB89	4.5000 % EQR 4 1/2 07/01/44	450	0	0	450 USD	90.03%	405'151.65	0.02	a)
US26884ABJ16	3.5000 % EQR 3 1/2 03/01/28	300	0	0	300 USD	97.08%	291'254.40	0.02	a)
US26884ABM45	2.5000 % EQR 2 1/2 02/15/30	250	0	0	250 USD	90.62%	226'554.75	0.01	a)
US26884LAF67	3.9000 % EQT 3.9 10/01/27	350	0	0	350 USD	97.72%	342'009.85	0.02	a)
US26884LAG41	7.0000 % EQT 7 02/01/30	300	0	0	300 USD	108.90%	326'712.90	0.02	a)
US26884LAQ23	5.7000 % EQT 5.7 04/01/28	200	0	0	200 USD	102.64%	205'276.00	0.01	a)
US26884LAR06	5.7500 % EQT 5 3/4 02/01/34	0	300	0	300 USD	101.89%	305'673.30	0.02	a)
US277432AP52	4.6500 % EMN 4.65 10/15/44	500	0	0	500 USD	87.92%	439'614.50	0.02	a)
US277432AR19	3.8000 % EMN 3.8 03/15/25	150	0	150	0 USD	0.00%	0.00	0.00	
US277432AW04	4.5000 % EMN 4 1/2 12/01/28	140	0	0	140 USD	99.57%	139'392.82	0.01	a)
US277432AX86	5.7500 % EMN 5 3/4 03/08/33	140	0	0	140 USD	104.12%	145'762.68	0.01	a)
US277432AZ35	5.0000 % EMN 5 08/01/29	0	150	0	150 USD	101.42%	152'127.00	0.01	a)
US278062AD69	4.0000 % ETN 4 11/02/32	500	0	0	500 USD	96.17%	480'837.00	0.03	a)
US278062AH73	4.1500 % ETN 4.15 03/15/33	300	0	0	300 USD	96.94%	290'816.40	0.02	a)
US278062AJ30	4.7000 % ETN 4.7 08/23/52	500	0	0	500 USD	93.51%	467'566.00	0.03	a)
US278062AK03	4.3500 % ETN 4.35 05/18/28	0	200	0	200 USD	100.55%	201'108.60	0.01	a)
US278642AF09	4.0000 % EBAY 4 07/15/42	600	0	0	600 USD	83.08%	498'502.80	0.03	a)
US278642AU75	3.6000 % EBAY 3.6 06/05/27	500	0	0	500 USD	97.85%	489'251.50	0.03	a)
US278642AV58	1.9000 % EBAY 1.9 03/11/25	400	0	0	400 USD	98.28%	393'112.00	0.02	a)
US278642AW32	2.7000 % EBAY 2.7 03/11/30	500	0	0	500 USD	91.28%	456'411.00	0.03	a)
US278642AZ62	3.6500 % EBAY 3.65 05/10/51	300	0	0	300 USD	74.70%	224'096.70	0.01	a)
US278865AV25	2.7000 % ECL 2.7 11/01/26	250	0	0	250 USD	96.65%	241'627.00	0.01	a)
US278865BE90	4.8000 % ECL 4.8 03/24/30	500	0	0	500 USD	102.13%	510'661.00	0.03	a)
US278865BF65	1.3000 % ECL 1.3 01/30/31	500	0	0	500 USD	82.64%	413'182.00	0.02	a)
US278865BJ87	2.7500 % ECL 2 3/4 08/18/55	300	0	0	300 USD	64.17%	192'499.50	0.01	a)
US278865BM17	2.1250 % ECL 2 1/8 02/01/32	200	0	0	200 USD	85.48%	170'951.20	0.01	a)
US278865BN99	2.7000 % ECL 2.7 12/15/51	200	0	0	200 USD	65.44%	130'879.80	0.01	a)
US278865BP48	5.2500 % ECL 5 1/4 01/15/28	300	0	0	300 USD	102.96%	308'889.30	0.02	a)
US279158AE95	7.3750 % ECOPEP 7 3/8 09/18/43	600	0	600	0 USD	0.00%	0.00	0.00	
US279158AJ82	5.8750 % ECOPEP 5 7/8 05/28/45	750	0	750	0 USD	0.00%	0.00	0.00	
US279158AL39	5.3750 % ECOPEP 5 3/8 06/26/26	450	0	450	0 USD	0.00%	0.00	0.00	
US279158AN94	6.8750 % ECOPEP 6 7/8 04/29/30	800	0	800	0 USD	0.00%	0.00	0.00	
US279158AP43	4.6250 % ECOPEP 4 5/8 11/02/31	360	0	360	0 USD	0.00%	0.00	0.00	
US279158AQ26	5.8750 % ECOPEP 5 7/8 11/02/51	150	0	150	0 USD	0.00%	0.00	0.00	
US279158AS81	8.8750 % ECOPEP 8 7/8 01/13/33	500	0	500	0 USD	0.00%	0.00	0.00	
US281020AM97	4.1250 % EIX 4 1/8 03/15/28	500	0	0	500 USD	98.03%	490'130.50	0.03	a)
US281020AN70	5.7500 % EIX 5 3/4 06/15/27	200	0	0	200 USD	102.46%	204'918.80	0.01	a)
US281020AQ02	3.5500 % EIX 3.55 11/15/24	250	0	250	0 USD	0.00%	0.00	0.00	
US281020AW79	6.9500 % EIX 6.95 11/15/29	250	0	0	250 USD	109.47%	273'672.00	0.02	a)
US281020AX52	8.1250 % EIX 8 1/8 06/15/53	150	0	0	150 USD	104.71%	157'072.20	0.01	a)
US281020AY36	5.2500 % EIX 5 1/4 11/15/28	400	0	0	400 USD	101.86%	407'450.00	0.02	a)
US28368EAD85	7.8000 % KMI 7.8 08/01/31 GMTN	350	0	0	350 USD	115.76%	405'158.60	0.02	a)
US28368EAE68	7.7500 % KMI 7 3/4 01/15/32 GMTN	250	0	0	250 USD	116.00%	289'990.00	0.02	a)
US285512AE93	1.8500 % EA 1.85 02/15/31	200	0	0	200 USD	84.72%	169'444.20	0.01	a)
US285512AF68	2.9500 % EA 2.95 02/15/51	320	0	0	320 USD	68.26%	218'422.08	0.01	a)
US28622HAC51	5.1250 % ELV 5 1/8 02/15/53	450	0	0	450 USD	94.70%	426'161.25	0.02	a)
US291011BG86	3.1500 % EMR 3.15 06/01/25	200	0	0	200 USD	98.88%	197'752.00	0.01	a)
US291011BL71	1.8000 % EMR 1.8 10/15/27	500	0	0	500 USD	92.88%	464'404.00	0.03	a)
US291011BQ68	2.0000 % EMR 2 12/21/28	250	0	0	250 USD	91.24%	228'099.00	0.01	a)
US291011BR42	2.2000 % EMR 2.2 12/21/31	500	0	0	500 USD	86.32%	431'577.50	0.02	a)
US291011BS25	2.8000 % EMR 2.8 12/21/51	500	0	0	500 USD	66.02%	330'079.00	0.02	a)
US29103DAM83	4.7500 % EMACN 4 3/4 06/15/46	0	664	0	664 USD	85.67%	568'848.80	0.03	a)
US292505AD65	6.5000 % OVV 6 1/2 08/15/34	200	0	0	200 USD	108.47%	216'936.20	0.01	a)
US29250NAJ46	4.5000 % ENBCN 4 1/2 06/10/44	200	0	0	200 USD	86.86%	173'715.80	0.01	a)
US29250NAL91	4.2500 % ENBCN 4 1/4 12/01/26	900	0	0	900 USD	99.25%	893'250.00	0.05	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US29250NAM74	5.5000 % ENBCN 5 1/2 12/01/46	300	0	0	300 USD	100.88%	302'625.00	0.02	a)
US29250NAZ87	3.1250 % ENBCN 3 1/8 11/15/29	300	0	0	300 USD	93.27%	279'795.00	0.02	a)
US29250NBE40	3.4000 % ENBCN 3.4 08/01/51	290	0	0	290 USD	71.75%	208'075.00	0.01	a)
US29250NBF15	2.5000 % ENBCN 2 1/2 08/01/33	300	0	0	300 USD	83.13%	249'375.00	0.01	a)
US29250NBR52	5.7000 % ENBCN 5.7 03/08/33	660	0	0	660 USD	104.62%	690'469.56	0.04	a)
US29250NBX21	6.0000 % ENBCN 6 11/15/28	200	0	0	200 USD	105.50%	211'007.80	0.01	a)
US29250NBY04	6.2000 % ENBCN 6.2 11/15/30	200	0	0	200 USD	108.07%	216'145.20	0.01	a)
US29250NBZ78	6.7000 % ENBCN 6.7 11/15/53	400	0	0	400 USD	114.32%	457'278.80	0.03	a)
US29250NCC74	5.6250 % ENBCN 5 5/8 04/05/34	0	350	0	350 USD	103.51%	362'286.05	0.02	a)
US29250NCD57	5.9500 % ENBCN 5.95 04/05/54	0	550	0	550 USD	102.54%	563'975.50	0.03	a)
US29250NCF06	7.2000 % ENBCN 7.2 06/27/54	0	500	0	500 USD	103.25%	516'250.00	0.03	a)
US29250NCG88	7.3750 % ENBCN 7 3/8 03/15/55	0	200	0	200 USD	102.38%	204'750.00	0.01	a)
US29250RAW60	5.8750 % ENBCN 5 7/8 10/15/25	200	0	0	200 USD	100.86%	201'721.20	0.01	a)
US29250RAX44	7.3750 % ENBCN 7 3/8 10/15/45	300	0	0	300 USD	119.11%	357'339.60	0.02	a)
US29266MAF68	6.7500 % IBESM 6 3/4 07/15/36	200	0	0	200 USD	115.62%	231'245.40	0.01	a)
US29274FAF18	4.0000 % ENELIM 4 10/25/26	750	0	0	750 USD	98.14%	736'065.75	0.04	a)
US29278DAA37	4.8750 % ENELCH 4 7/8 06/12/28	500	0	0	500 USD	99.13%	495'625.00	0.03	a)
US29364GAJ22	2.9500 % ETR 2.95 09/01/26	250	0	0	250 USD	96.83%	242'072.50	0.01	a)
US29364GAK94	3.7500 % ETR 3 3/4 06/15/50	500	0	0	500 USD	73.49%	367'448.00	0.02	a)
US29364GAP81	2.4000 % ETR 2.4 06/15/31	500	0	0	500 USD	85.62%	428'086.50	0.02	a)
US29364WBA53	4.0000 % ETR 4 03/15/33	200	0	0	200 USD	93.73%	187'468.20	0.01	a)
US29364WBL19	4.7500 % ETR 4 3/4 09/15/52	200	0	0	200 USD	90.68%	181'353.20	0.01	a)
US29365TAK07	1.7500 % ETR 1 3/4 03/15/31	200	0	0	200 USD	83.62%	167'243.00	0.01	a)
US29366MAB46	2.6500 % ETR 2.65 06/15/51	200	0	0	200 USD	61.99%	123'985.40	0.01	a)
US29379VAG86	6.1250 % EPD 6 1/8 10/15/39	550	0	0	550 USD	110.39%	607'130.70	0.03	a)
US29379VAT08	5.9500 % EPD 5.95 02/01/41	250	0	0	250 USD	106.97%	267'420.75	0.01	a)
US29379VAW37	4.8500 % EPD 4.85 08/15/42	800	0	0	800 USD	94.63%	757'060.80	0.04	a)
US29379VAY92	4.4500 % EPD 4.45 02/15/43	70	0	0	70 USD	89.67%	62'766.55	0.00	a)
US29379VBA08	4.8500 % EPD 4.85 03/15/44	250	0	0	250 USD	93.08%	232'708.00	0.01	a)
US29379VBC63	5.1000 % EPD 5.1 02/15/45	250	0	0	250 USD	97.15%	242'885.75	0.01	a)
US29379VBH50	3.7000 % EPD 3.7 02/15/26	250	0	0	250 USD	98.95%	247'369.00	0.01	a)
US29379VBJ17	4.9000 % EPD 4.9 05/15/46	700	0	0	700 USD	94.03%	658'228.90	0.04	a)
US29379VBL62	3.9500 % EPD 3.95 02/15/27	250	0	0	250 USD	99.17%	247'932.75	0.01	a)
US29379VBQ59	4.2500 % EPD 4 1/4 02/15/48	600	0	0	600 USD	85.26%	511'545.00	0.03	a)
US29379VBR33	5.3750 % EPD 5 3/8 02/15/2078	700	0	0	700 USD	93.75%	656'250.00	0.04	a)
US29379VBT98	4.1500 % EPD 4.15 10/16/28	200	0	0	200 USD	99.37%	198'747.20	0.01	a)
US29379VBU61	4.8000 % EPD 4.8 02/01/49	0	300	0	300 USD	92.38%	277'148.40	0.02	a)
US29379VBV45	3.1250 % EPD 3 1/8 07/31/29	300	0	0	300 USD	94.76%	284'282.70	0.02	a)
US29379VBW28	4.2000 % EPD 4.2 01/31/50	200	0	0	200 USD	84.19%	168'373.80	0.01	a)
US29379VBX01	2.8000 % EPD 2.8 01/31/30	360	0	0	360 USD	92.61%	333'397.44	0.02	a)
US29379VBY83	3.7000 % EPD 3.7 01/31/51	200	0	0	200 USD	77.57%	155'134.40	0.01	a)
US29379VBZ58	3.9500 % EPD 3.95 01/31/60	500	0	0	500 USD	77.32%	386'587.00	0.02	a)
US29379VCA98	3.2000 % EPD 3.2 02/15/52	300	0	0	300 USD	69.42%	208'249.50	0.01	a)
US29379VCB71	3.3000 % EPD 3.3 02/15/53	500	0	0	500 USD	70.38%	351'908.00	0.02	a)
US29379VCC54	5.0500 % EPD 5.05 01/10/26	200	0	0	200 USD	100.80%	201'593.80	0.01	a)
US29379VCD38	5.3500 % EPD 5.35 01/31/33	500	0	0	500 USD	104.29%	521'460.50	0.03	a)
US29379VCE11	4.6000 % EPD 4.6 01/11/27	0	400	0	400 USD	100.68%	402'712.40	0.02	a)
US29379VCF85	4.8500 % EPD 4.85 01/31/34	0	300	0	300 USD	100.44%	301'314.90	0.02	a)
US29379VCG68	4.9500 % EPD 4.95 02/15/35	0	365	0	365 USD	100.36%	366'328.60	0.02	a)
US29379VCH42	5.5500 % EPD 5.55 02/16/55	0	465	0	465 USD	101.63%	472'579.50	0.03	a)
US29390XAA28	5.5000 % EQIX 5 1/2 06/15/34	0	300	0	300 USD	103.41%	310'221.90	0.02	a)
US294429AS42	3.1000 % EFX 3.1 05/15/30	170	0	0	170 USD	92.36%	157'019.48	0.01	a)
US294429AT25	2.3500 % EFX 2.35 09/15/31	300	0	0	300 USD	85.61%	256'838.70	0.01	a)
US294429AV70	5.1000 % EFX 5.1 12/15/27	400	0	0	400 USD	101.48%	405'918.40	0.02	a)
US294429AW53	5.1000 % EFX 5.1 06/01/28	200	0	0	200 USD	101.56%	203'113.40	0.01	a)
US294429AX37	4.8000 % EFX 4.8 09/15/29	0	150	0	150 USD	100.51%	150'771.00	0.01	a)
US29444UBC99	2.6250 % EQIX 2 5/8 11/18/24	200	0	200	0 USD	0.00%	0.00	0.00	
US29444UBD72	2.9000 % EQIX 2.9 11/18/26	500	0	0	500 USD	96.60%	483'019.50	0.03	a)
US29444UBE55	3.2000 % EQIX 3.2 11/18/29	1'200	0	0	1'200 USD	93.35%	1'120'200.00	0.06	a)
US29444UBF21	1.2500 % EQIX 1 1/4 07/15/25	500	0	0	500 USD	96.64%	483'180.00	0.03	a)
US29444UBH86	2.1500 % EQIX 2.15 07/15/30	400	0	0	400 USD	87.18%	348'724.00	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US29444UBM71	2.9500 % EQIX 2.95 09/15/51	500	0	0	500 USD	65.21%	326'054.50	0.02	a)
US29444UBT25	3.4000 % EQIX 3.4 02/15/52	140	0	0	140 USD	71.01%	99'410.78	0.01	a)
US29444UBU97	3.9000 % EQIX 3.9 04/15/32	0	300	0	300 USD	94.01%	282'040.20	0.02	a)
US29446MAB81	3.6250 % EQNR 3 5/8 09/10/28	500	0	0	500 USD	97.63%	488'125.00	0.03	a)
US29446MAC64	3.2500 % EQNR 3 1/4 11/18/49	0	200	0	200 USD	73.00%	146'000.00	0.01	a)
US29446MAH51	3.7000 % EQNR 3.7 04/06/50	360	0	0	360 USD	79.25%	285'300.00	0.02	a)
US29446MAJ18	1.7500 % EQNR 1 3/4 01/22/26	750	0	0	750 USD	96.38%	722'812.50	0.04	a)
US29452EAC57	5.5940 % EQH 5.594 01/11/33	150	0	0	150 USD	103.17%	154'754.10	0.01	a)
US29669JAA79	6.2500 % ESNT 6 1/4 07/01/29	0	200	0	200 USD	103.50%	206'994.40	0.01	a)
US29670GAD43	2.7040 % WTRG 2.704 04/15/30	200	0	0	200 USD	90.41%	180'810.40	0.01	a)
US29670GAE26	3.3510 % WTRG 3.351 04/15/50	200	0	0	200 USD	70.75%	141'492.20	0.01	a)
US29670GAG73	5.3000 % WTRG 5.3 05/01/52	200	0	0	200 USD	95.76%	191'526.00	0.01	a)
US29670GAH56	5.3750 % WTRG 5 3/8 01/15/34	0	250	0	250 USD	101.89%	254'720.50	0.01	a)
US29670GAJ13	4.8000 % WTRG 4.8 08/15/27	0	150	0	150 USD	100.69%	151'036.50	0.01	a)
US29717PAP27	3.5000 % ESS 3 1/2 04/01/25	550	0	0	550 USD	98.96%	544'302.00	0.03	a)
US29736RAJ95	3.1500 % EL 3.15 03/15/27	500	0	0	500 USD	97.23%	486'131.00	0.03	a)
US29736RAK68	4.1500 % EL 4.15 03/15/47	500	0	0	500 USD	84.16%	420'787.50	0.02	a)
US29736RAM25	3.1250 % EL 3 1/8 12/01/49	500	0	0	500 USD	70.40%	352'015.50	0.02	a)
US29736RAP55	2.3750 % EL 2 3/8 12/01/29	500	500	0	1'000 USD	90.66%	906'602.00	0.05	a)
US29736RAS94	4.3750 % EL 4 3/8 05/15/28	200	0	0	200 USD	100.38%	200'756.60	0.01	a)
US29736RAT77	4.6500 % EL 4.65 05/15/33	200	0	0	200 USD	99.46%	198'919.80	0.01	a)
US29736RAV24	5.0000 % EL 5 02/14/34	0	200	0	200 USD	101.80%	203'604.20	0.01	a)
US299808AH86	3.5000 % RE 3 1/2 10/15/50	0	330	0	330 USD	69.49%	229'309.41	0.01	a)
US299808AJ43	3.1250 % RE 3 1/8 10/15/52	0	330	0	330 USD	65.07%	214'721.10	0.01	a)
US30040WAF59	4.2500 % ES 4 1/4 04/01/29 O	550	0	0	550 USD	98.04%	539'233.75	0.03	a)
US30040WAH16	3.4500 % ES 3.45 01/15/50	250	0	0	250 USD	72.09%	180'229.50	0.01	a)
US30040WAK45	1.6500 % ES 1.65 08/15/30 R	250	0	0	250 USD	84.28%	210'689.00	0.01	a)
US30040WAP32	3.3750 % ES 3 3/8 03/01/32	300	0	0	300 USD	89.60%	268'800.00	0.01	a)
US30040WAQ15	2.9000 % ES 2.9 03/01/27	400	0	0	400 USD	96.04%	384'154.80	0.02	a)
US30040WAR97	4.6000 % ES 4.6 07/01/27	200	0	0	200 USD	100.03%	200'060.80	0.01	a)
US30040WAT53	5.4500 % ES 5.45 03/01/28	500	0	0	500 USD	102.56%	512'776.00	0.03	a)
US30040WAU27	5.1250 % ES 5 1/8 05/15/33	300	0	0	300 USD	100.35%	301'052.40	0.02	a)
US30040WAW82	5.9500 % ES 5.95 02/01/29	1'050	0	0	1'050 USD	104.70%	1'099'310.10	0.06	a)
US30040WAX65	5.5000 % ES 5 1/2 01/01/34	200	100	0	300 USD	102.29%	306'864.00	0.02	a)
US30040WAZ14	5.9500 % ES 5.95 07/15/34	0	220	0	220 USD	105.36%	231'794.86	0.01	a)
US30040WBA53	5.8500 % ES 5.85 04/15/31	0	220	0	220 USD	105.06%	231'129.14	0.01	a)
US30161MAG87	6.2500 % CEG 6 1/4 10/01/39	350	0	0	350 USD	107.92%	377'734.70	0.02	a)
US30161MAN39	5.6000 % CEG 5.6 06/15/42	150	0	0	150 USD	100.31%	150'469.50	0.01	a)
US30161MAS26	3.2500 % CEG 3 1/4 06/01/25	200	0	0	200 USD	98.59%	197'174.00	0.01	a)
US30161NAC56	5.6250 % EXC 5 5/8 06/15/35	200	0	0	200 USD	105.40%	210'800.40	0.01	a)
US30161NAN12	3.9500 % EXC 3.95 06/15/25	250	0	0	250 USD	99.21%	248'017.50	0.01	a)
US30161NAS09	5.1000 % EXC 5.1 06/15/45	250	0	0	250 USD	95.35%	238'373.75	0.01	a)
US30161NAU54	3.4000 % EXC 3.4 04/15/26	500	0	0	500 USD	98.21%	491'041.00	0.03	a)
US30161NAV38	4.4500 % EXC 4.45 04/15/46	250	0	0	250 USD	86.71%	216'773.25	0.01	a)
US30161NAX93	4.0500 % EXC 4.05 04/15/30	500	0	0	500 USD	97.62%	488'077.00	0.03	a)
US30161NAY76	4.7000 % EXC 4.7 04/15/50	200	0	0	200 USD	89.43%	178'859.00	0.01	a)
US30161NBB64	2.7500 % EXC 2 3/4 03/15/27	200	0	0	200 USD	96.07%	192'135.00	0.01	a)
US30161NBE04	3.3500 % EXC 3.35 03/15/32	200	0	0	200 USD	91.27%	182'545.00	0.01	a)
US30161NBH35	4.1000 % EXC 4.1 03/15/52	200	0	0	200 USD	81.43%	162'859.20	0.01	a)
US30161NBJ90	5.1500 % EXC 5.15 03/15/28	250	0	0	250 USD	102.09%	255'234.75	0.01	a)
US30161NBK63	5.3000 % EXC 5.3 03/15/33	200	0	0	200 USD	102.70%	205'403.60	0.01	a)
US30161NBL47	5.6000 % EXC 5.6 03/15/53	200	0	0	200 USD	101.42%	202'848.60	0.01	a)
US30161NBM20	5.1500 % EXC 5.15 03/15/29	0	200	0	200 USD	102.75%	205'508.60	0.01	a)
US30161NBN03	5.4500 % EXC 5.45 03/15/34	0	200	0	200 USD	102.97%	205'948.40	0.01	a)
US30190AAF12	6.5000 % FG 6 1/2 06/04/29	0	175	0	175 USD	102.00%	178'496.68	0.01	a)
US30225VAG23	2.3500 % EXR 2.35 03/15/32	190	0	0	190 USD	82.96%	157'620.77	0.01	a)
US30225VAJ61	5.7000 % EXR 5.7 04/01/28	155	0	0	155 USD	103.30%	160'115.47	0.01	a)
US30225VAL18	3.5000 % EXR 3 1/2 07/01/26	180	0	0	180 USD	97.95%	176'311.44	0.01	a)
US30225VAR87	5.9000 % EXR 5.9 01/15/31	200	0	0	200 USD	104.95%	209'907.60	0.01	a)
US30225VAS60	5.4000 % EXR 5.4 02/01/34	0	200	0	200 USD	102.22%	204'442.20	0.01	a)
US30231GAF90	2.7090 % XOM 2.709 03/06/25	700	0	0	700 USD	98.83%	691'838.00	0.04	a)

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US30231GAT94	3.0430 % XOM 3.043 03/01/26	1'000	0	0	1'000 USD	98.18%	981'786.00	0.05	a)
US30231GAW24	4.1140 % XOM 4.114 03/01/46	700	0	0	700 USD	87.81%	614'654.60	0.03	a)
US30231GAY89	2.9950 % XOM 2.995 08/16/39	500	0	0	500 USD	80.88%	404'393.00	0.02	a)
US30231GBD34	2.2750 % XOM 2.275 08/16/26	1'050	0	0	1'050 USD	96.55%	1'013'808.60	0.06	a)
US30231GBG64	4.3270 % XOM 4.327 03/19/50	500	0	0	500 USD	89.39%	446'959.50	0.02	a)
US30231GBH48	2.9920 % XOM 2.992 03/19/25	500	0	0	500 USD	98.92%	494'610.00	0.03	a)
US30231GBK76	3.4820 % XOM 3.482 03/19/30	1'000	0	0	1'000 USD	96.38%	963'767.00	0.05	a)
US30231GBM33	3.4520 % XOM 3.452 04/15/51	1'500	0	0	1'500 USD	76.59%	1'148'917.50	0.06	a)
US30231GBN16	2.6100 % XOM 2.61 10/15/30	1'000	0	0	1'000 USD	91.15%	911'485.00	0.05	a)
US302491AT29	3.2000 % FMC 3.2 10/01/26	500	0	0	500 USD	96.79%	483'955.00	0.03	a)
US302491AU91	3.4500 % FMC 3.45 10/01/29	150	0	0	150 USD	93.44%	140'162.10	0.01	a)
US302491AV74	4.5000 % FMC 4 1/2 10/01/49	250	0	0	250 USD	80.49%	201'220.25	0.01	a)
US302491AX31	5.6500 % FMC 5.65 05/18/33	250	0	0	250 USD	102.38%	255'953.25	0.01	a)
US302491AY14	6.3750 % FMC 6 3/8 05/18/53	250	200	0	450 USD	104.34%	469'519.20	0.03	a)
US302635AG21	3.4000 % FSK 3.4 01/15/26	500	0	0	500 USD	96.75%	483'739.00	0.03	a)
US302635AL16	3.2500 % FSK 3 1/4 07/15/27	500	0	0	500 USD	93.92%	469'622.50	0.03	a)
US302635AN71	6.8750 % FSK 6 7/8 08/15/29	0	190	0	190 USD	102.86%	195'429.82	0.01	a)
US303075AB13	3.4500 % FDS 3.45 03/01/32	200	0	0	200 USD	89.89%	179'777.80	0.01	a)
US313747AV99	4.5000 % FRT 4 1/2 12/01/44	350	0	0	350 USD	83.56%	292'445.65	0.02	a)
US31428XAT37	3.8750 % FDX 3 7/8 08/01/42	250	0	0	250 USD	81.18%	202'940.50	0.01	a)
US31428XAU00	4.1000 % FDX 4.1 04/15/43	100	0	0	100 USD	83.23%	83'234.10	0.00	a)
US31428XAW65	5.1000 % FDX 5.1 01/15/44	250	0	0	250 USD	94.99%	237'468.25	0.01	a)
US31428XAX49	4.9000 % FDX 4.9 01/15/34	500	0	0	500 USD	100.91%	504'541.50	0.03	a)
US31428XBA37	3.9000 % FDX 3.9 02/01/35	250	0	0	250 USD	92.15%	230'377.75	0.01	a)
US31428XBB10	4.1000 % FDX 4.1 02/01/45	200	0	0	200 USD	82.36%	164'720.20	0.01	a)
US31428XBE58	4.7500 % FDX 4 3/4 11/15/45	500	0	0	500 USD	89.61%	448'063.00	0.02	a)
US31428XBF24	3.2500 % FDX 3 1/4 04/01/26	500	0	0	500 USD	97.91%	489'542.00	0.03	a)
US31428XBG07	4.5500 % FDX 4.55 04/01/46	300	0	0	300 USD	86.91%	260'739.60	0.01	a)
US31428XBN57	4.4000 % FDX 4.4 01/15/47	200	0	0	200 USD	84.90%	169'794.60	0.01	a)
US31428XBP06	3.4000 % FDX 3.4 02/15/28	200	0	0	200 USD	96.64%	193'281.20	0.01	a)
US31428XBQ88	4.0500 % FDX 4.05 02/15/48	300	0	0	300 USD	80.85%	242'558.40	0.01	a)
US31428XBS45	4.9500 % FDX 4.95 10/17/48	250	0	0	250 USD	91.91%	229'782.25	0.01	a)
US31428XBV73	3.1000 % FDX 3.1 08/05/29	250	0	0	250 USD	94.03%	235'081.75	0.01	a)
US31428XBZ87	4.2500 % FDX 4 1/4 05/15/30	500	0	0	500 USD	98.99%	494'961.00	0.03	a)
US31428XCA28	5.2500 % FDX 5 1/4 05/15/50	500	0	0	500 USD	96.35%	481'744.50	0.03	a)
US31428XCD66	2.4000 % FDX 2.4 05/15/31	0	300	0	300 USD	87.47%	262'395.60	0.01	a)
US31428XCE40	3.2500 % FDX 3 1/4 05/15/41	100	0	0	100 USD	76.31%	76'309.10	0.00	a)
US31620MBJ45	3.7500 % FIS 3 3/4 05/21/29	150	0	150	0 USD	0.00%	0.00	0.00	
US31620MBR60	1.1500 % FIS 1.15 03/01/26	500	0	0	500 USD	94.93%	474'625.00	0.03	a)
US31620MBS44	1.6500 % FIS 1.65 03/01/28	500	0	0	500 USD	90.55%	452'744.00	0.02	a)
US31620MBT27	2.2500 % FIS 2 1/4 03/01/31	0	300	0	300 USD	86.59%	259'766.70	0.01	a)
US31620MBU99	3.1000 % FIS 3.1 03/01/41	250	0	0	250 USD	74.81%	187'025.50	0.01	a)
US31620MBW55	4.7000 % FIS 4.7 07/15/27	150	0	150	0 USD	0.00%	0.00	0.00	
US31620MBY12	5.1000 % FIS 5.1 07/15/32	500	0	0	500 USD	102.05%	510'256.50	0.03	a)
US31620MBZ86	5.6250 % FIS 5 5/8 07/15/52	500	0	500	0 USD	0.00%	0.00	0.00	
US316773CH12	8.2500 % FITB 8 1/4 03/01/38	500	0	0	500 USD	123.06%	615'288.00	0.03	a)
US316773DA59	2.5500 % FITB 2.55 05/05/27	500	0	0	500 USD	94.70%	473'499.00	0.03	a)
US316773DF47	4.3370 % FITB 4.337 04/25/33	150	0	0	150 USD	94.20%	141'293.25	0.01	a)
US316773DG20	4.7720 % FITB 4.772 07/28/30	250	0	0	250 USD	99.10%	247'742.00	0.01	a)
US316773DJ68	6.3610 % FITB 6.361 10/27/28	500	0	0	500 USD	104.10%	520'495.00	0.03	a)
US316773DK32	6.3390 % FITB 6.339 07/27/29	200	200	0	400 USD	104.88%	419'536.40	0.02	a)
US316773DL15	5.6310 % FITB 5.631 01/29/32	300	0	0	300 USD	102.52%	307'556.40	0.02	a)
US316773QB06	3.9500 % FITB 3.95 07/28/25 BKNT	250	0	0	250 USD	99.23%	248'070.00	0.01	a)
US316773QBR92	2.2500 % FITB 2 1/4 02/01/27 BKNT	0	250	0	250 USD	94.49%	236'222.75	0.01	a)
US337738AP30	3.8500 % FI 3.85 06/01/25	1'000	0	0	1'000 USD	99.06%	990'600.00	0.05	a)
US337738AT51	3.2000 % FI 3.2 07/01/26	650	0	0	650 USD	97.67%	634'846.55	0.03	a)
US337738AU25	3.5000 % FI 3 1/2 07/01/29	940	0	0	940 USD	95.61%	898'759.38	0.05	a)
US337738AV08	4.4000 % FI 4.4 07/01/49	500	0	0	500 USD	85.57%	427'833.50	0.02	a)
US337738BB35	2.2500 % FI 2 1/4 06/01/27	400	0	0	400 USD	94.34%	377'351.60	0.02	a)
US337738BD90	5.4500 % FI 5.45 03/02/28	350	0	0	350 USD	103.14%	361'001.20	0.02	a)
US337738BE73	5.6000 % FI 5.6 03/02/33	500	0	0	500 USD	104.42%	522'108.00	0.03	a)

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US337738BG22	5.3750 % FI 5 3/8 08/21/28	250	0	0	250 USD	103.17%	257'934.00	0.01	a)
US337738BH05	5.6250 % FI 5 5/8 08/21/33	450	0	0	450 USD	104.29%	469'282.95	0.03	a)
US337738BK34	5.3500 % FI 5.35 03/15/31	0	150	0	150 USD	103.62%	155'431.95	0.01	a)
US337738BL17	5.4500 % FI 5.45 03/15/34	0	250	0	250 USD	102.81%	257'035.75	0.01	a)
US33830GAA94	5.7910 % PRU 5.791 02/15/33	234	0	0	234 USD	105.36%	246'551.29	0.01	a)
US33938XAA37	4.8750 % FLEX 4 7/8 06/15/29	190	0	0	190 USD	99.26%	188'598.37	0.01	a)
US33938XAB10	4.8750 % FLEX 4 7/8 05/12/30	250	0	0	250 USD	98.95%	247'369.75	0.01	a)
US33938XAC92	3.7500 % FLEX 3 3/4 02/01/26	250	0	0	250 USD	98.07%	245'170.00	0.01	a)
US341081FA03	5.9500 % NEE 5.95 02/01/38	200	0	0	200 USD	109.79%	219'579.20	0.01	a)
US341081FF99	4.1250 % NEE 4 1/8 02/01/42	500	0	0	500 USD	89.19%	445'925.50	0.02	a)
US341081FL67	4.0500 % NEE 4.05 10/01/44	250	0	0	250 USD	86.75%	216'866.75	0.01	a)
US341081FM41	3.1250 % NEE 3 1/8 12/01/25	300	0	0	300 USD	98.50%	295'500.00	0.02	a)
US341081FP71	3.7000 % NEE 3.7 12/01/47	300	0	0	300 USD	80.66%	241'986.90	0.01	a)
US341081FU66	3.9900 % NEE 3.99 03/01/49	500	0	0	500 USD	83.69%	418'435.00	0.02	a)
US341081GE16	2.8750 % NEE 2 7/8 12/04/51	200	0	0	200 USD	67.02%	134'043.00	0.01	a)
US341099CH09	6.3500 % DUK 6.35 09/15/37	120	0	0	120 USD	111.92%	134'300.40	0.01	a)
US341099CL11	6.4000 % DUK 6.4 06/15/38	600	0	0	600 USD	111.94%	671'626.20	0.04	a)
US343498AC58	2.4000 % FLO 2.4 03/15/31	150	0	0	150 USD	85.96%	128'932.50	0.01	a)
US34355JAB44	2.8000 % FLS 2.8 01/15/32	250	0	0	250 USD	84.94%	212'349.25	0.01	a)
US344419AC03	3.5000 % FEMSA 3 1/2 01/16/50	600	0	0	600 USD	75.91%	455'489.40	0.03	a)
US345370CA64	7.4500 % F 7.45 07/16/31	300	0	0	300 USD	109.42%	328'251.30	0.02	a)
US345370CQ17	4.7500 % F 4 3/4 01/15/43	600	0	0	600 USD	83.90%	503'405.40	0.03	a)
US345370CR99	4.3460 % F 4.346 12/08/26	450	0	0	450 USD	98.64%	443'859.30	0.02	a)
US345370CS72	5.2910 % F 5.291 12/08/46	400	0	0	400 USD	90.18%	360'700.80	0.02	a)
US345370DA55	3.2500 % F 3 1/4 02/12/32	750	0	0	750 USD	85.37%	640'302.00	0.04	a)
US345370DB39	6.1000 % F 6.1 08/19/32	550	0	0	550 USD	102.58%	564'204.30	0.03	a)
US345397A456	4.2710 % F 4.271 01/09/27	250	0	0	250 USD	97.97%	244'915.25	0.01	a)
US345397A605	5.1250 % F 5 1/8 06/16/25	550	0	0	550 USD	99.73%	548'515.00	0.03	a)
US345397A860	4.1250 % F 4 1/8 08/17/27	400	700	0	1'100 USD	96.98%	1'066'829.50	0.06	a)
US345397B280	3.3750 % F 3 3/8 11/13/25	650	0	0	650 USD	97.65%	634'718.50	0.03	a)
US345397B363	4.0000 % F 4 11/13/30	500	0	0	500 USD	91.56%	457'793.50	0.03	a)
US345397B512	2.9000 % F 2.9 02/16/28	250	0	0	250 USD	92.46%	231'149.75	0.01	a)
US345397B694	3.6250 % F 3 5/8 06/17/31	300	0	0	300 USD	88.18%	264'540.30	0.01	a)
US345397B777	2.7000 % F 2.7 08/10/26	450	0	0	450 USD	95.53%	429'864.30	0.02	a)
US345397B934	2.9000 % F 2.9 02/10/29	250	0	0	250 USD	90.49%	226'229.00	0.01	a)
US345397C270	4.9500 % F 4.95 05/28/27	450	0	0	450 USD	99.74%	448'817.85	0.02	a)
US345397C353	7.3500 % F 7.35 11/04/27	450	0	0	450 USD	105.63%	475'321.50	0.03	a)
US345397C437	6.9500 % F 6.95 03/06/26	400	0	0	400 USD	102.29%	409'164.00	0.02	a)
US345397C684	7.3500 % F 7.35 03/06/30	350	0	0	350 USD	108.34%	379'207.15	0.02	a)
US345397C924	6.8000 % F 6.8 05/12/28	450	0	0	450 USD	104.85%	471'825.45	0.03	a)
US345397D260	6.9500 % F 6.95 06/10/26	250	0	0	250 USD	102.77%	256'917.00	0.01	a)
US345397D427	7.2000 % F 7.2 06/10/30	250	0	0	250 USD	107.22%	268'044.25	0.01	a)
US345397D591	6.7980 % F 6.798 11/07/28	450	0	0	450 USD	105.20%	473'384.70	0.03	a)
US345397D674	7.1220 % F 7.122 11/07/33	400	0	0	400 USD	107.82%	431'280.80	0.02	a)
US345397D831	5.8000 % F 5.8 03/05/27	450	0	0	450 USD	101.44%	456'485.40	0.03	a)
US345397E250	6.0500 % F 6.05 03/05/31	300	200	0	500 USD	102.53%	512'649.00	0.03	a)
US345397E581	5.8000 % F 5.8 03/08/29	0	600	0	600 USD	101.53%	609'202.20	0.03	a)
US345397E664	6.1250 % F 6 1/8 03/08/34	0	500	0	500 USD	101.38%	506'898.00	0.03	a)
US345397XL24	4.1340 % F 4.134 08/04/25	400	0	0	400 USD	98.89%	395'561.20	0.02	a)
US345397XU23	4.3890 % F 4.389 01/08/26 GMTN	350	0	0	350 USD	98.83%	345'909.90	0.02	a)
US345397YT41	3.8150 % F 3.815 11/02/27	250	0	0	250 USD	95.65%	239'132.00	0.01	a)
US345397ZR75	5.1130 % F 5.113 05/03/29	450	0	0	450 USD	98.51%	443'306.25	0.02	a)
US345397ZW60	4.5420 % F 4.542 08/01/26	250	0	0	250 USD	98.89%	247'233.00	0.01	a)
US349553AM97	3.0550 % FTSCN 3.055 10/04/26	310	0	0	310 USD	96.48%	299'081.80	0.02	a)
US34959EAA73	1.0000 % FTNT 1 03/15/26	200	0	0	200 USD	94.53%	189'066.60	0.01	a)
US34959EAB56	2.2000 % FTNT 2.2 03/15/31	146	0	0	146 USD	85.21%	124'410.98	0.01	a)
US34959JAG31	3.1500 % FTV 3.15 06/15/26	250	0	0	250 USD	97.22%	243'054.50	0.01	a)
US34959JAH14	4.3000 % FTV 4.3 06/15/46	250	0	0	250 USD	85.84%	214'595.00	0.01	a)
US34964CAA45	4.0000 % FBINUS 4 06/15/25	400	0	0	400 USD	98.97%	395'896.00	0.02	a)
US34964CAE66	3.2500 % FBINUS 3 1/4 09/15/29	200	0	0	200 USD	93.24%	186'475.40	0.01	a)
US34964CAH97	5.8750 % FBINUS 5 7/8 06/01/33	200	0	0	200 USD	105.51%	211'023.60	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US35137LAH87	4.7090 % FOXA 4.709 01/25/29	500	0	0	500 USD	100.64%	503'180.50	0.03	a)
US35137LAJ44	5.4760 % FOXA 5.476 01/25/39	500	0	0	500 USD	99.49%	497'444.50	0.03	a)
US35137LAK17	5.5760 % FOXA 5.576 01/25/49	350	0	0	350 USD	96.48%	337'684.20	0.02	a)
US35137LAL99	3.5000 % FOXA 3 1/2 04/08/30	1'000	0	0	1'000 USD	94.23%	942'306.00	0.05	a)
US35137LAM72	3.0500 % FOXA 3.05 04/07/25	1'000	0	0	1'000 USD	98.77%	987'730.00	0.05	a)
US35137LAN55	6.5000 % FOXA 6 1/2 10/13/33	500	0	0	500 USD	108.28%	541'403.00	0.03	a)
US35177PAL13	9.0000 % ORAFP 8 1/2 03/01/31	670	0	0	670 USD	122.58%	821'282.65	0.05	a)
US35177PAX50	5.3750 % ORAFP 5 3/8 01/13/42	580	0	0	580 USD	99.33%	576'102.98	0.03	a)
US354613AL54	1.6000 % BEN 1.6 10/30/30	0	200	0	200 USD	83.73%	167'451.20	0.01	a)
US35671DBC83	5.4500 % FCX 5.45 03/15/43	950	0	0	950 USD	97.94%	930'444.25	0.05	a)
US35671DCH61	4.6250 % FCX 4 5/8 08/01/30	800	0	0	800 USD	98.86%	790'845.60	0.04	a)
US361448BF99	4.0000 % GMT 4 06/30/30	300	0	0	300 USD	96.13%	288'382.80	0.02	a)
US361448BH55	3.1000 % GMT 3.1 06/01/51	300	0	0	300 USD	66.48%	199'431.00	0.01	a)
US36164QNA21	4.4180 % GE 4.418 11/15/35	3'250	0	0	3'250 USD	95.98%	3'119'499.50	0.17	a)
US36186CBY84	8.0000 % ALLY 8 11/01/31	500	0	0	500 USD	114.45%	572'231.00	0.03	a)
US36262GAF81	6.2500 % GXO 6 1/4 05/06/29	0	190	0	190 USD	104.30%	198'166.58	0.01	a)
US36262GAG64	6.5000 % GXO 6 1/2 05/06/34	0	160	0	160 USD	103.68%	165'884.96	0.01	a)
US36264FAK75	3.3750 % HLNLN 3 3/8 03/24/27	750	0	0	750 USD	97.44%	730'803.00	0.04	a)
US36264FAM32	3.6250 % HLNLN 3 5/8 03/24/32	1'000	0	0	1'000 USD	92.55%	925'509.00	0.05	a)
US36264FAN15	4.0000 % HLNLN 4 03/24/52	500	0	0	500 USD	82.87%	414'329.50	0.02	a)
US36264NAB01	3.1250 % HLNLN 3 1/8 03/24/25	500	0	0	500 USD	98.85%	494'270.00	0.03	a)
US36267VAB99	5.5500 % GEHC 5.55 11/15/24	300	0	300	0 USD	0.00%	0.00	0.00	
US36267VAD55	5.6000 % GEHC 5.6 11/15/25	400	0	0	400 USD	100.79%	403'172.00	0.02	a)
US36267VAF04	5.6500 % GEHC 5.65 11/15/27	500	0	0	500 USD	103.20%	516'020.50	0.03	a)
US36267VAH69	5.8570 % GEHC 5.857 03/15/30	400	0	0	400 USD	105.72%	422'890.80	0.02	a)
US36267VAK98	5.9050 % GEHC 5.905 11/22/32	500	0	0	500 USD	106.33%	531'640.00	0.03	a)
US36267VAM54	6.3770 % GEHC 6.377 11/22/52	600	0	0	600 USD	113.30%	679'770.60	0.04	a)
US36962G3P70	5.8750 % GE 5 7/8 01/14/38 MTN	800	0	0	800 USD	107.18%	857'437.60	0.05	a)
US36962G4B75	6.8750 % GE 6 7/8 01/10/39 GMTN	660	0	0	660 USD	118.03%	778'989.42	0.04	a)
US36962GXZ26	6.7500 % GE 6 3/4 03/15/32 MTNA	900	0	0	900 USD	113.16%	1'018'453.50	0.06	a)
US370334BZ69	3.2000 % GIS 3.2 02/10/27	300	0	0	300 USD	97.07%	291'199.20	0.02	a)
US370334CG79	4.2000 % GIS 4.2 04/17/28	1'000	0	0	1'000 USD	99.33%	993'308.00	0.05	a)
US370334CP78	3.0000 % GIS 3 02/01/51	100	0	0	100 USD	67.03%	67'026.00	0.00	a)
US370334CQ51	2.2500 % GIS 2 1/4 10/14/31	150	0	0	150 USD	85.48%	128'215.05	0.01	a)
US370334CS18	5.2410 % GIS 5.241 11/18/25	300	0	0	300 USD	100.00%	300'002.70	0.02	a)
US370334CT90	4.9500 % GIS 4.95 03/29/33	290	0	0	290 USD	100.69%	291'987.95	0.02	a)
US370334CW20	5.5000 % GIS 5 1/2 10/17/28	150	0	0	150 USD	103.80%	155'707.20	0.01	a)
US370334CX03	4.7000 % GIS 4.7 01/30/27	0	150	0	150 USD	100.28%	150'419.55	0.01	a)
US37045VAF76	6.2500 % GM 6 1/4 10/02/43	500	0	0	500 USD	103.96%	519'783.50	0.03	a)
US37045VAG59	4.0000 % GM 4 04/01/25	200	0	0	200 USD	99.18%	198'364.00	0.01	a)
US37045VAH33	5.0000 % GM 5 04/01/35	350	0	0	350 USD	97.17%	340'099.90	0.02	a)
US37045VAJ98	5.2000 % GM 5.2 04/01/45	200	0	0	200 USD	91.84%	183'685.20	0.01	a)
US37045VAK61	6.6000 % GM 6.6 04/01/36	450	0	0	450 USD	108.50%	488'269.35	0.03	a)
US37045VAL45	6.7500 % GM 6 3/4 04/01/46	300	0	0	300 USD	110.04%	330'121.50	0.02	a)
US37045VAN01	4.2000 % GM 4.2 10/01/27	750	0	0	750 USD	98.57%	739'254.00	0.04	a)
US37045VAP58	5.1500 % GM 5.15 04/01/38	500	0	0	500 USD	95.95%	479'751.50	0.03	a)
US37045VAQ32	5.4000 % GM 5.4 04/01/48	750	0	0	750 USD	93.54%	701'568.75	0.04	a)
US37045VAS97	5.0000 % GM 5 10/01/28	500	0	0	500 USD	101.07%	505'342.00	0.03	a)
US37045VAT70	5.9500 % GM 5.95 04/01/49	300	0	0	300 USD	100.65%	301'941.30	0.02	a)
US37045VAV27	6.1250 % GM 6 1/8 10/01/25	500	0	0	500 USD	101.07%	505'363.00	0.03	a)
US37045VAY65	5.4000 % GM 5.4 10/15/29	300	0	0	300 USD	102.27%	306'822.90	0.02	a)
US37045VAZ31	5.6000 % GM 5.6 10/15/32	500	0	0	500 USD	103.47%	517'348.50	0.03	a)
US37045XAS53	4.0000 % GM 4 01/15/25	100	0	100	0 USD	0.00%	0.00	0.00	
US37045XAZ96	4.3000 % GM 4.3 07/13/25	500	0	0	500 USD	99.34%	496'685.00	0.03	a)
US37045XBG07	5.2500 % GM 5 1/4 03/01/26	850	0	0	850 USD	100.43%	853'669.45	0.05	a)
US37045XBQ88	4.0000 % GM 4 10/06/26	1'000	0	0	1'000 USD	98.54%	985'416.00	0.05	a)
US37045XBT28	4.3500 % GM 4.35 01/17/27	450	0	0	450 USD	99.09%	445'896.45	0.02	a)
US37045XCD66	3.5000 % GM 3 1/2 11/07/24	500	0	500	0 USD	0.00%	0.00	0.00	
US37045XCK00	4.3500 % GM 4.35 04/09/25	500	0	0	500 USD	99.42%	497'075.00	0.03	a)
US37045XCX04	3.6000 % GM 3.6 06/21/30	500	0	0	500 USD	92.81%	464'059.00	0.03	a)
US37045XDE31	2.3500 % GM 2.35 01/08/31	400	0	0	400 USD	85.00%	339'994.40	0.02	a)

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US37045XDL73	2.7000 % GM 2.7 06/10/31	500	0	0	500 USD	86.03%	430'174.00	0.02	a)
US37045XDS27	3.1000 % GM 3.1 01/12/32	250	0	0	250 USD	87.21%	218'023.00	0.01	a)
US37045XDV55	4.3000 % GM 4.3 04/06/29	400	0	0	400 USD	97.73%	390'922.40	0.02	a)
US37045XDW39	5.0000 % GM 5 04/09/27	500	0	0	500 USD	100.75%	503'755.00	0.03	a)
US37045XDZ69	6.0500 % GM 6.05 10/10/25	300	0	0	300 USD	101.06%	303'183.00	0.02	a)
US37045XEB82	6.0000 % GM 6 01/09/28	500	0	0	500 USD	103.71%	518'572.00	0.03	a)
US37045XED49	6.4000 % GM 6.4 01/09/33	400	0	0	400 USD	107.26%	429'043.60	0.02	a)
US37045XEG79	5.8500 % GM 5.85 04/06/30	250	0	0	250 USD	104.18%	260'438.75	0.01	a)
US37045XEHS2	5.8000 % GM 5.8 06/23/28	400	0	0	400 USD	103.07%	412'286.80	0.02	a)
US37045XEN21	5.8000 % GM 5.8 01/07/29	500	0	0	500 USD	103.60%	518'008.50	0.03	a)
US37045XEP78	6.1000 % GM 6.1 01/07/34	500	0	0	500 USD	104.65%	523'247.00	0.03	a)
US37045XEQ51	5.4000 % GM 5.4 05/08/27	0	350	0	350 USD	101.89%	356'604.85	0.02	a)
US37045XER35	5.7500 % GM 5 3/4 02/08/31	0	300	0	300 USD	103.28%	309'826.20	0.02	a)
US37045XEU63	5.5500 % GM 5.55 07/15/29	0	400	0	400 USD	102.74%	410'949.20	0.02	a)
US37045XEV47	5.9500 % GM 5.95 04/04/34	0	400	0	400 USD	103.26%	413'050.80	0.02	a)
US37045XEY85	5.6000 % GM 5.6 06/18/31	0	300	0	300 USD	101.90%	305'707.80	0.02	a)
US372460AB11	1.7500 % GPC 1 3/4 02/01/25	500	0	500	0 USD	0.00%	0.00	0.00	
US372460AC93	2.7500 % GPC 2 3/4 02/01/32	200	0	0	200 USD	86.17%	172'335.00	0.01	a)
US372546AW14	4.1260 % GRWASH 4.126 09/15/48 2018	0	200	0	200 USD	88.03%	176'050.60	0.01	a)
US373298BR83	7.7500 % GP 7 3/4 11/15/29	250	0	0	250 USD	114.94%	287'337.50	0.02	a)
US375558AS26	5.6500 % GILD 5.65 12/01/41	750	0	0	750 USD	103.34%	775'031.25	0.04	a)
US375558AX11	4.8000 % GILD 4.8 04/01/44	500	0	0	500 USD	94.06%	470'310.50	0.03	a)
US375558AZ68	3.5000 % GILD 3 1/2 02/01/25	400	0	400	0 USD	0.00%	0.00	0.00	
US375558BA09	4.5000 % GILD 4 1/2 02/01/45	500	0	0	500 USD	89.17%	445'850.00	0.02	a)
US375558BD48	4.7500 % GILD 4 3/4 03/01/46	700	0	0	700 USD	92.15%	645'036.00	0.04	a)
US375558BF95	3.6500 % GILD 3.65 03/01/26	1'000	0	0	1'000 USD	98.62%	986'194.00	0.05	a)
US375558BG78	4.6000 % GILD 4.6 09/01/35	500	0	0	500 USD	98.14%	490'718.50	0.03	a)
US375558BJ18	4.0000 % GILD 4 09/01/36	250	0	0	250 USD	91.75%	229'372.75	0.01	a)
US375558BK80	4.1500 % GILD 4.15 03/01/47	550	0	0	550 USD	84.28%	463'563.65	0.03	a)
US375558BM47	2.9500 % GILD 2.95 03/01/27	500	0	0	500 USD	96.74%	483'704.50	0.03	a)
US375558BS17	2.6000 % GILD 2.6 10/01/40	300	0	0	300 USD	72.15%	216'441.60	0.01	a)
US375558BT99	2.8000 % GILD 2.8 10/01/50	350	0	0	350 USD	65.57%	229'487.30	0.01	a)
US375558BZ59	5.2500 % GILD 5 1/4 10/15/33	300	0	0	300 USD	104.12%	312'358.80	0.02	a)
US375558CA99	5.5500 % GILD 5.55 10/15/53	500	0	0	500 USD	103.55%	517'733.00	0.03	a)
US377372AE71	6.3750 % GSK 6 3/8 05/15/38	790	0	0	790 USD	114.03%	900'815.67	0.05	a)
US377372AJ68	4.2000 % GSK 4.2 03/18/43	200	0	0	200 USD	88.62%	177'247.00	0.01	a)
US377372AM97	3.6250 % GSK 3 5/8 05/15/25	500	0	500	0 USD	0.00%	0.00	0.00	
US377372AN70	3.8750 % GSK 3 7/8 05/15/28	500	0	0	500 USD	98.55%	492'747.50	0.03	a)
US377373AH85	3.3750 % GSK 3 3/8 06/01/29	500	0	0	500 USD	96.26%	481'278.00	0.03	a)
US37940XAB82	3.2000 % GPN 3.2 08/15/29	380	0	0	380 USD	92.61%	351'927.50	0.02	a)
US37940XAC65	4.1500 % GPN 4.15 08/15/49	350	0	0	350 USD	79.29%	277'530.40	0.02	a)
US37940XAD49	2.9000 % GPN 2.9 05/15/30	300	0	0	300 USD	89.71%	269'115.00	0.01	a)
US37940XAE22	1.2000 % GPN 1.2 03/01/26	400	0	0	400 USD	94.85%	379'418.00	0.02	a)
US37940XAG79	2.1500 % GPN 2.15 01/15/27	200	0	0	200 USD	94.51%	189'016.40	0.01	a)
US37940XAN21	5.3000 % GPN 5.3 08/15/29	300	0	0	300 USD	101.62%	304'862.40	0.02	a)
US37940XAP78	4.9500 % GPN 4.95 08/15/27	300	0	0	300 USD	100.87%	302'620.20	0.02	a)
US37940XAQ51	5.4000 % GPN 5.4 08/15/32	400	0	0	400 USD	101.51%	406'020.40	0.02	a)
US37940XAR35	5.9500 % GPN 5.95 08/15/52	350	0	0	350 USD	101.37%	354'783.10	0.02	a)
US38141EC311	4.8000 % GS 4.8 07/08/44 MTN	600	0	0	600 USD	94.99%	569'918.40	0.03	a)
US38141GA468	6.4840 % GS 6.484 10/24/29	1'215	0	0	1'215 USD	106.36%	1'292'325.03	0.07	a)
US38141GA534	6.5610 % GS 6.561 10/24/34	620	0	0	620 USD	110.94%	687'825.52	0.04	a)
US38141GA872	5.7270 % GS 5.727 04/25/30	0	1'000	0	1'000 USD	104.34%	1'043'397.00	0.06	a)
US38141GA955	5.8510 % GS 5.851 04/25/35	0	1'000	0	1'000 USD	105.51%	1'055'104.00	0.06	a)
US38141GES93	5.9500 % GS 5.95 01/15/27	350	0	0	350 USD	102.87%	360'059.70	0.02	a)
US38141GFD16	6.7500 % GS 6 3/4 10/01/37	1'590	0	0	1'590 USD	112.32%	1'785'959.55	0.10	a)
US38141GGM06	6.2500 % GS 6 1/4 02/01/41	950	0	0	950 USD	111.56%	1'059'818.10	0.06	a)
US38141GVR28	4.2500 % GS 4 1/4 10/21/25	750	0	0	750 USD	99.13%	743'443.50	0.04	a)
US38141GV501	4.7500 % GS 4 3/4 10/21/45	600	0	0	600 USD	94.22%	565'330.80	0.03	a)
US38141GW866	3.8500 % GS 3.85 01/26/27	1'400	0	0	1'400 USD	98.45%	1'378'360.20	0.08	a)
US38141GWL49	3.6910 % GS 3.691 06/05/28	500	0	0	500 USD	97.26%	486'313.00	0.03	a)
US38141GWW21	3.8140 % GS 3.814 04/23/29	2'150	0	0	2'150 USD	97.19%	2'089'589.30	0.12	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US38141GWZ35	4.2230 % GS 4.223 05/01/29	500	0	0	500 USD	98.17%	490'830.50	0.03	a)
US38141GXA74	4.4110 % GS 4.411 04/23/39	800	0	0	800 USD	92.32%	738'536.00	0.04	a)
US38141GXG45	2.6000 % GS 2.6 02/07/30	450	0	0	450 USD	90.53%	407'378.70	0.02	a)
US38141GXH28	3.8000 % GS 3.8 03/15/30	500	0	0	500 USD	95.98%	479'915.50	0.03	a)
US38141GXJ83	3.5000 % GS 3 1/2 04/01/25	1'000	800	0	1'800 USD	99.00%	1'782'054.00	0.10	a)
US38141GXR00	1.9920 % GS 1.992 01/27/32	1'000	0	0	1'000 USD	84.18%	841'779.00	0.05	a)
US38141GXS82	0.8550 % GS 0.855 02/12/26	500	0	500	0 USD	0.00%	0.00	0.00	
US38141GYA65	1.4310 % GS 1.431 03/09/27	500	400	0	900 USD	94.89%	853'966.80	0.05	a)
US38141GYB49	2.6150 % GS 2.615 04/22/32	1'000	0	0	1'000 USD	86.90%	868'981.00	0.05	a)
US38141GYC22	3.2100 % GS 3.21 04/22/42	800	0	0	800 USD	76.89%	615'080.00	0.03	a)
US38141GYG36	1.5420 % GS 1.542 09/10/27	1'000	0	0	1'000 USD	93.83%	938'308.00	0.05	a)
US38141GYJ74	2.3830 % GS 2.383 07/21/32	1'000	0	0	1'000 USD	84.91%	849'098.00	0.05	a)
US38141GYK48	2.9080 % GS 2.908 07/21/42	500	0	0	500 USD	73.36%	366'777.50	0.02	a)
US38141GYM04	1.9480 % GS 1.948 10/21/27	1'250	0	0	1'250 USD	93.94%	1'174'207.50	0.06	a)
US38141GYN86	2.6500 % GS 2.65 10/21/32	1'000	0	0	1'000 USD	85.72%	857'183.00	0.05	a)
US38141GZK39	2.6400 % GS 2.64 02/24/28	750	0	0	750 USD	94.88%	711'571.50	0.04	a)
US38141GZM94	3.1020 % GS 3.102 02/24/33	1'500	0	0	1'500 USD	88.34%	1'325'068.50	0.07	a)
US38141GZN77	3.4360 % GS 3.436 02/24/43	700	0	0	700 USD	79.14%	553'979.30	0.03	a)
US38141GZR81	3.6150 % GS 3.615 03/15/28	800	250	0	1'050 USD	97.62%	1'024'968.00	0.06	a)
US38141GZU11	4.4820 % GS 4.482 08/23/28	400	0	0	400 USD	99.61%	398'432.00	0.02	a)
US38143U8H71	3.7500 % GS 3 3/4 02/25/26	450	0	0	450 USD	98.85%	444'807.45	0.02	a)
US38143YAC75	6.4500 % GS 6.45 05/01/36	250	0	0	250 USD	110.32%	275'805.75	0.02	a)
US38145GAH39	3.5000 % GS 3 1/2 11/16/26	1'150	1'000	0	2'150 USD	97.81%	2'102'940.80	0.12	a)
US38145GAM24	5.7980 % GS 5.798 08/10/26	650	0	0	650 USD	100.62%	654'048.85	0.04	a)
US38147UAD90	2.8750 % GSBD 2 7/8 01/15/26	400	0	0	400 USD	97.10%	388'413.60	0.02	a)
US38148LAC00	3.5000 % GS 3 1/2 01/23/25	1'200	0	1'200	0 USD	0.00%	0.00	0.00	
US38148LAE65	3.7500 % GS 3 3/4 05/22/25	750	0	0	750 USD	99.06%	742'927.50	0.04	a)
US38148LAF31	5.1500 % GS 5.15 05/22/45	700	0	0	700 USD	98.24%	687'659.70	0.04	a)
US38148YAA64	4.0170 % GS 4.017 10/31/38	800	0	0	800 USD	88.24%	705'906.40	0.04	a)
US38151LAF76	5.2830 % GS 5.283 03/18/27 BKNT	0	650	0	650 USD	100.72%	654'674.80	0.04	a)
US38151LAG59	5.4140 % GS 5.414 05/21/27	0	800	0	800 USD	101.01%	808'087.20	0.04	a)
US38173MAB81	2.5000 % GBDC 2 1/2 08/24/26	250	0	0	250 USD	93.98%	234'961.75	0.01	a)
US38173MAE21	6.0000 % GBDC 6 07/15/29	0	250	0	250 USD	100.79%	251'975.25	0.01	a)
US384802AB05	4.6000 % GWW 4.6 06/15/45	350	0	0	350 USD	93.78%	328'228.60	0.02	a)
US384802AE44	1.8500 % GWW 1.85 02/15/25	200	0	0	200 USD	98.43%	196'852.00	0.01	a)
US40049JAZ03	6.6250 % TELVIS 6 5/8 01/15/40	260	200	0	460 USD	102.29%	470'523.88	0.03	a)
US40049JBA43	5.0000 % TELVIS 5 05/13/45	750	0	0	750 USD	86.87%	651'498.00	0.04	a)
US40049JBC09	6.1250 % TELVIS 6 1/8 01/31/46	200	0	0	200 USD	99.55%	199'103.60	0.01	a)
US403949AB64	5.8750 % DINO 5 7/8 04/01/26	400	0	0	400 USD	100.98%	403'908.80	0.02	a)
US404119BQ19	5.2500 % HCA 5 1/4 04/15/25	0	700	700	0 USD	0.00%	0.00	0.00	
US404119BT57	5.2500 % HCA 5 1/4 06/15/26	450	0	0	450 USD	100.13%	450'562.50	0.02	a)
US404119BU21	4.5000 % HCA 4 1/2 02/15/27	500	0	0	500 USD	99.63%	498'125.00	0.03	a)
US404119BV04	5.5000 % HCA 5 1/2 06/15/47	500	0	0	500 USD	96.38%	481'875.00	0.03	a)
US404119BW86	5.8750 % HCA 5 7/8 02/01/29	300	0	0	300 USD	103.88%	311'625.00	0.02	a)
US404119BX69	4.1250 % HCA 4 1/8 06/15/29	700	0	0	700 USD	97.38%	681'625.00	0.04	a)
US404119BY43	5.1250 % HCA 5 1/8 06/15/39	400	0	0	400 USD	96.63%	386'500.00	0.02	a)
US404119BZ18	5.2500 % HCA 5 1/4 06/15/49	700	0	0	700 USD	93.00%	651'000.00	0.04	a)
US404119CA57	3.5000 % HCA 3 1/2 09/01/30	850	0	0	850 USD	93.25%	792'625.00	0.04	a)
US404119CB31	3.5000 % HCA 3 1/2 07/15/51	500	0	0	500 USD	69.58%	347'884.00	0.02	a)
US404119CC14	2.3750 % HCA 2 3/8 07/15/31	350	0	0	350 USD	84.87%	297'029.25	0.02	a)
US404119CH01	3.1250 % HCA 3 1/8 03/15/27	400	0	0	400 USD	96.38%	385'508.40	0.02	a)
US404119CJ66	3.3750 % HCA 3 3/8 03/15/29	500	0	0	500 USD	94.40%	472'024.00	0.03	a)
US404119CK30	3.6250 % HCA 3 5/8 03/15/32	600	0	0	600 USD	90.69%	544'116.60	0.03	a)
US404119CL13	4.6250 % HCA 4 5/8 03/15/52	750	0	0	750 USD	83.65%	627'387.00	0.03	a)
US404119CP27	5.2000 % HCA 5.2 06/01/28	500	0	0	500 USD	101.66%	508'280.50	0.03	a)
US404119CQ00	5.5000 % HCA 5 1/2 06/01/33	600	0	0	600 USD	102.28%	613'692.60	0.03	a)
US404119CR82	5.9000 % HCA 5.9 06/01/53	400	0	0	400 USD	101.45%	405'780.40	0.02	a)
US404119CT49	5.4500 % HCA 5.45 04/01/31	0	300	0	300 USD	102.57%	307'724.70	0.02	a)
US404119CU12	5.6000 % HCA 5.6 04/01/34	0	400	0	400 USD	102.31%	409'232.80	0.02	a)
US404119CV94	6.0000 % HCA 6 04/01/54	0	450	0	450 USD	103.22%	464'492.25	0.03	a)
US404121AH82	5.3750 % HCA 5 3/8 09/01/26	400	0	0	400 USD	100.75%	403'000.00	0.02	a)

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US404121AJ49	5.6250 % HCA 5 5/8 09/01/28	550	0	0	550 USD	103.13%	567'187.50	0.03	a)
US40414LAR06	3.5000 % DOC 3 1/2 07/15/29	1'000	0	0	1'000 USD	95.04%	950'416.00	0.05	a)
US404280AM17	6.1000 % HSBC 6.1 01/14/42	350	0	0	350 USD	110.75%	387'625.70	0.02	a)
US404280AQ21	5.2500 % HSBC 5 1/4 03/14/44	500	0	0	500 USD	96.23%	481'174.00	0.03	a)
US404280AU33	4.2500 % HSBC 4 1/4 08/18/25	600	0	0	600 USD	99.00%	594'003.60	0.03	a)
US404280AW98	4.3000 % HSBC 4.3 03/08/26	800	0	400	400 USD	99.22%	396'896.00	0.02	a)
US404280BB43	3.9000 % HSBC 3.9 05/25/26	1'200	0	600	600 USD	98.72%	592'302.60	0.03	a)
US404280BK42	4.0410 % HSBC 4.041 03/13/28	600	0	0	600 USD	98.11%	588'636.00	0.03	a)
US404280BT50	4.5830 % HSBC 4.583 06/19/29	1'000	0	0	1'000 USD	99.16%	991'632.00	0.05	a)
US404280BX62	4.2920 % HSBC 4.292 09/12/26	800	0	0	800 USD	99.24%	793'903.20	0.04	a)
US404280CC17	3.9730 % HSBC 3.973 05/22/30	500	0	0	500 USD	96.13%	480'645.50	0.03	a)
US404280CF48	4.9500 % HSBC 4.95 03/31/30	500	0	0	500 USD	101.88%	509'410.00	0.03	a)
US404280CH04	2.8480 % HSBC 2.848 06/04/31	1'500	0	0	1'500 USD	89.54%	1'343'139.00	0.07	a)
US404280CJ69	1.6450 % HSBC 1.645 04/18/26	1'500	0	1'500	0 USD	0.00%	0.00	0.00	
US404280CK33	2.3570 % HSBC 2.357 08/18/31	500	0	0	500 USD	86.61%	433'053.50	0.02	a)
US404280CL16	2.0130 % HSBC 2.013 09/22/28	585	0	0	585 USD	92.14%	539'013.74	0.03	a)
US404280CM98	1.5890 % HSBC 1.589 05/24/27	1'000	0	0	1'000 USD	94.89%	948'946.00	0.05	a)
US404280CT42	2.8040 % HSBC 2.804 05/24/32	500	0	0	500 USD	86.70%	433'497.50	0.02	a)
US404280CV97	2.2060 % HSBC 2.206 08/17/29	1'000	0	0	1'000 USD	90.57%	905'705.00	0.05	a)
US404280CX53	2.2510 % HSBC 2.251 11/22/27	500	0	0	500 USD	94.30%	471'482.00	0.03	a)
US404280CY37	2.8710 % HSBC 2.871 11/22/32	400	0	0	400 USD	86.71%	346'852.80	0.02	a)
US404280DC08	4.7620 % HSBC 4.762 03/29/33	500	0	0	500 USD	95.77%	478'870.50	0.03	a)
US404280DF39	4.7550 % HSBC 4.755 06/09/28	300	400	0	700 USD	99.62%	697'312.70	0.04	a)
US404280DG12	5.2100 % HSBC 5.21 08/11/28	600	200	0	800 USD	101.25%	810'000.00	0.04	a)
US404280DH94	5.4020 % HSBC 5.402 08/11/33	400	400	0	800 USD	102.15%	817'200.00	0.05	a)
US404280DL07	6.5000 % HSBC 6 1/2 05/02/36	520	0	0	520 USD	106.34%	552'989.32	0.03	a)
US404280DM89	6.5000 % HSBC 6 1/2 09/15/37	1'190	0	0	1'190 USD	106.17%	1'263'423.00	0.07	a)
US404280DN62	6.8000 % HSBC 6.8 06/01/38	550	0	0	550 USD	109.52%	602'353.40	0.03	a)
US404280DQ93	7.3360 % HSBC 7.336 11/03/26	500	0	0	500 USD	103.12%	515'578.00	0.03	a)
US404280DR76	7.3900 % HSBC 7.39 11/03/28	600	0	0	600 USD	107.47%	644'826.00	0.04	a)
US404280DS59	8.1130 % HSBC 8.113 11/03/33	600	0	0	600 USD	116.48%	698'890.80	0.04	a)
US404280DU06	6.1610 % HSBC 6.161 03/09/29	650	0	0	650 USD	104.41%	678'647.45	0.04	a)
US404280DV88	6.2540 % HSBC 6.254 03/09/34	800	0	0	800 USD	107.35%	858'770.40	0.05	a)
US404280DW61	6.3320 % HSBC 6.332 03/09/44	450	400	0	850 USD	109.29%	928'926.75	0.05	a)
US404280DX45	6.5470 % HSBC 6.547 06/20/34	500	0	0	500 USD	106.66%	533'297.00	0.03	a)
US404280DZ92	5.8870 % HSBC 5.887 08/14/27	750	0	0	750 USD	102.05%	765'396.75	0.04	a)
US404280EC98	7.3990 % HSBC 7.399 11/13/34	750	0	0	750 USD	111.83%	838'750.50	0.05	a)
US404280ED71	5.5460 % HSBC 5.546 03/04/30	0	450	0	450 USD	102.76%	462'412.80	0.03	a)
US404280EE54	5.7190 % HSBC 5.719 03/04/35	0	700	0	700 USD	103.93%	727'482.70	0.04	a)
US404280EF20	5.5970 % HSBC 5.597 05/17/28	0	550	0	550 USD	102.24%	562'341.45	0.03	a)
US404280EG03	5.7330 % HSBC 5.733 05/17/32	0	600	0	600 USD	103.42%	620'532.60	0.03	a)
US4042Q1AD94	7.0000 % HSBC 7 01/15/39 BKNT	500	290	0	790 USD	116.50%	920'365.80	0.05	a)
US40434LAA35	2.2000 % HPQ 2.2 06/17/25	500	0	0	500 USD	97.74%	488'675.00	0.03	a)
US40434LAB18	3.0000 % HPQ 3 06/17/27	300	0	0	300 USD	95.95%	287'848.50	0.02	a)
US40434LAF22	1.4500 % HPQ 1.45 06/17/26	300	0	0	300 USD	94.70%	284'096.70	0.02	a)
US40434LAK17	4.0000 % HPQ 4 04/15/29	250	0	0	250 USD	97.45%	243'628.00	0.01	a)
US40434LAL99	4.2000 % HPQ 4.2 04/15/32	500	0	0	500 USD	95.44%	477'213.50	0.03	a)
US40434LAM72	4.7500 % HPQ 4 3/4 01/15/28	500	0	0	500 USD	101.04%	505'184.00	0.03	a)
US40434LAN55	5.5000 % HPQ 5 1/2 01/15/33	300	0	0	300 USD	103.51%	310'515.60	0.02	a)
US40440VAA35	6.7500 % HLEND 6 3/4 01/30/29 144A	0	200	0	200 USD	103.48%	206'962.00	0.01	a)
US406216AW19	6.7000 % HAL 6.7 09/15/38	500	0	0	500 USD	113.99%	569'934.50	0.03	a)
US406216AY74	7.4500 % HAL 7.45 09/15/39	100	0	0	100 USD	122.50%	122'497.80	0.01	a)
US406216BA89	4.5000 % HAL 4 1/2 11/15/41	200	0	0	200 USD	89.39%	178'772.60	0.01	a)
US406216BE02	4.7500 % HAL 4 3/4 08/01/43	750	0	0	750 USD	91.30%	684'774.75	0.04	a)
US406216BJ98	4.8500 % HAL 4.85 11/15/35	250	0	0	250 USD	98.66%	246'647.00	0.01	a)
US406216BK61	5.0000 % HAL 5 11/15/45	250	0	0	250 USD	94.10%	235'253.50	0.01	a)
US406216BL45	2.9200 % HAL 2.92 03/01/30	500	0	0	500 USD	91.91%	459'552.00	0.03	a)
US41068XAE04	6.3750 % HASI 6 3/8 07/01/34 144A	0	450	0	450 USD	101.00%	454'500.00	0.03	a)
US416515BD59	4.4000 % HIG 4.4 03/15/48	0	150	0	150 USD	86.64%	129'965.10	0.01	a)
US416515BE33	2.8000 % HIG 2.8 08/19/29	0	60	0	60 USD	91.57%	54'941.88	0.00	a)
US416515BF08	3.6000 % HIG 3.6 08/19/49	0	250	0	250 USD	75.65%	189'129.50	0.01	a)

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US416518AD08	2.9000 % HIG 2.9 09/15/51	0	210	0	210 USD	65.84%	138'263.16	0.01	a)
US418056AS62	6.3500 % HAS 6.35 03/15/40	200	0	0	200 USD	104.80%	209'601.80	0.01	a)
US418056AV91	3.5000 % HAS 3 1/2 09/15/27	200	0	0	200 USD	96.16%	192'324.20	0.01	a)
US418056AX57	3.0000 % HAS 3 11/19/24	200	0	200	0 USD	0.00%	0.00	0.00	
US418056AY31	3.5500 % HAS 3.55 11/19/26	250	0	0	250 USD	97.23%	243'086.25	0.01	a)
US418056AZ06	3.9000 % HAS 3.9 11/19/29	400	0	0	400 USD	95.46%	381'856.80	0.02	a)
US418056BA46	6.0500 % HAS 6.05 05/14/34	0	200	0	200 USD	103.40%	206'799.60	0.01	a)
US42217KBF21	4.0000 % WELL 4 06/01/25	250	0	0	250 USD	99.13%	247'817.50	0.01	a)
US42225UAG94	3.1000 % HR 3.1 02/15/30	450	0	0	450 USD	90.55%	407'496.15	0.02	a)
US42225UAH77	2.0000 % HR 2 03/15/31	400	0	0	400 USD	82.52%	330'064.40	0.02	a)
US42250PAA12	3.0000 % DOC 3 01/15/30	500	0	0	500 USD	92.09%	460'457.50	0.03	a)
US42250PAE34	5.2500 % DOC 5 1/4 12/15/32	250	0	0	250 USD	101.82%	254'545.50	0.01	a)
US422806AA75	5.2500 % HEI 5 1/4 08/01/28	160	0	0	160 USD	102.32%	163'711.04	0.01	a)
US422806AB58	5.3500 % HEI 5.35 08/01/33	250	0	0	250 USD	102.48%	256'198.75	0.01	a)
US423452AG66	2.9000 % HP 2.9 09/29/31	100	0	0	100 USD	85.97%	85'971.90	0.00	a)
US42809HAC16	6.0000 % HES 6 01/15/40	500	0	0	500 USD	106.44%	532'202.50	0.03	a)
US42809HAD98	5.6000 % HES 5.6 02/15/41	500	0	0	500 USD	102.82%	514'117.50	0.03	a)
US42809HAG20	4.3000 % HES 4.3 04/01/27	500	0	0	500 USD	99.30%	496'484.00	0.03	a)
US42809HAH03	5.8000 % HES 5.8 04/01/47	250	0	0	250 USD	104.24%	260'607.75	0.01	a)
US428236BR31	6.0000 % HPQ 6 09/15/41	400	0	0	400 USD	105.34%	421'366.00	0.02	a)
US42824CAW91	4.9000 % HPE 4.9 10/15/25	750	0	0	750 USD	99.89%	749'183.25	0.04	a)
US42824CAX74	6.2000 % HPE 6.2 10/15/35	650	0	0	650 USD	107.80%	700'673.35	0.04	a)
US42824CAY57	6.3500 % HPE 6.35 10/15/45	500	0	0	500 USD	107.01%	535'056.00	0.03	a)
US42824CBK45	1.7500 % HPE 1 3/4 04/01/26	500	0	0	500 USD	95.56%	477'824.50	0.03	a)
US42824CBP32	5.2500 % HPE 5 1/4 07/01/28	150	0	0	150 USD	102.37%	153'551.25	0.01	a)
US437076AS19	5.8750 % HD 5 7/8 12/16/36	900	0	0	900 USD	109.80%	988'244.10	0.05	a)
US437076AU64	5.4000 % HD 5.4 09/15/40	400	0	0	400 USD	103.62%	414'460.00	0.02	a)
US437076AV48	5.9500 % HD 5.95 04/01/41	100	0	0	100 USD	110.11%	110'108.90	0.01	a)
US437076BA91	4.2000 % HD 4.2 04/01/43	100	0	0	100 USD	88.46%	88'462.10	0.00	a)
US437076BD31	4.8750 % HD 4 7/8 02/15/44	600	0	0	600 USD	96.58%	579'468.00	0.03	a)
US437076BF88	4.4000 % HD 4.4 03/15/45	600	0	0	600 USD	90.67%	543'994.80	0.03	a)
US437076BH45	4.2500 % HD 4 1/4 04/01/46	300	0	0	300 USD	88.24%	264'728.40	0.01	a)
US437076BK73	3.3500 % HD 3.35 09/15/25	500	0	0	500 USD	98.80%	493'975.00	0.03	a)
US437076BM30	3.0000 % HD 3 04/01/26	500	0	0	500 USD	97.93%	489'666.00	0.03	a)
US437076BN13	2.1250 % HD 2 1/8 09/15/26	250	0	0	250 USD	95.93%	239'815.00	0.01	a)
US437076BP60	3.5000 % HD 3 1/2 09/15/56	1'200	0	0	1'200 USD	74.99%	899'881.20	0.05	a)
US437076BS00	3.9000 % HD 3.9 06/15/47	400	0	0	400 USD	82.94%	331'769.20	0.02	a)
US437076BT82	2.8000 % HD 2.8 09/14/27	750	0	0	750 USD	96.15%	721'105.50	0.04	a)
US437076BW12	3.9000 % HD 3.9 12/06/28	500	0	0	500 USD	98.98%	494'920.50	0.03	a)
US437076BX94	4.5000 % HD 4 1/2 12/06/48	1'000	0	0	1'000 USD	90.99%	909'921.00	0.05	a)
US437076BZ43	3.1250 % HD 3 1/8 12/15/49	500	0	0	500 USD	71.60%	358'024.00	0.02	a)
US437076CA82	2.5000 % HD 2 1/2 04/15/27	260	0	0	260 USD	95.91%	249'362.62	0.01	a)
US437076CB65	2.7000 % HD 2.7 04/15/30	1'000	0	0	1'000 USD	91.88%	918'814.00	0.05	a)
US437076CC49	3.3000 % HD 3.3 04/15/40	0	300	0	300 USD	81.42%	244'260.60	0.01	a)
US437076CE05	0.9000 % HD 0.9 03/15/28	0	2'638	0	2'638 USD	89.55%	2'362'302.62	0.13	a)
US437076CF79	1.3750 % HD 1 3/8 03/15/31	500	0	0	500 USD	82.68%	413'418.00	0.02	a)
US437076CG52	2.3750 % HD 2 3/8 03/15/51	500	0	0	500 USD	60.89%	304'455.50	0.02	a)
US437076CH36	1.5000 % HD 1 1/2 09/15/28	300	0	0	300 USD	90.29%	270'858.90	0.01	a)
US437076CJ91	1.8750 % HD 1 7/8 09/15/31	300	0	0	300 USD	84.86%	254'586.30	0.01	a)
US437076CP51	3.2500 % HD 3 1/4 04/15/32	400	0	0	400 USD	92.17%	368'676.80	0.02	a)
US437076CQ35	3.6250 % HD 3 5/8 04/15/52	300	0	0	300 USD	77.79%	233'373.00	0.01	a)
US437076CS90	4.5000 % HD 4 1/2 09/15/32	400	0	0	400 USD	100.59%	402'374.80	0.02	a)
US437076CZ34	5.1500 % HD 5.15 06/25/26	0	450	0	450 USD	101.62%	457'296.75	0.03	a)
US437076DC30	4.7500 % HD 4 3/4 06/25/29	0	400	0	400 USD	102.06%	408'257.60	0.02	a)
US437076DD13	4.8500 % HD 4.85 06/25/31	0	300	0	300 USD	102.20%	306'601.80	0.02	a)
US437076DE95	4.9500 % HD 4.95 06/25/34	0	550	0	550 USD	102.33%	562'806.20	0.03	a)
US437076DF60	5.3000 % HD 5.3 06/25/54	0	400	0	400 USD	101.45%	405'785.20	0.02	a)
US437076DG44	5.4000 % HD 5.4 06/25/64	0	150	0	150 USD	102.13%	153'193.05	0.01	a)
US438127AA08	2.2710 % HNDA 2.271 03/10/25	250	0	250	0 USD	0.00%	0.00	0.00	
US438127AB80	2.5340 % HNDA 2.534 03/10/27	250	0	250	0 USD	0.00%	0.00	0.00	
US438127AC63	2.9670 % HNDA 2.967 03/10/32	250	0	250	0 USD	0.00%	0.00	0.00	

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US440452AF79	1.8000 % HRL 1.8 06/11/30	500	0	0	500 USD	87.19%	435'929.00	0.02	a)
US440452AH36	1.7000 % HRL 1.7 06/03/28	300	0	0	300 USD	91.28%	273'831.60	0.02	a)
US44107TAZ93	3.5000 % HST 3 1/2 09/15/30 I	500	0	0	500 USD	91.35%	456'741.50	0.03	a)
US44107TBB17	5.7000 % HST 5.7 07/01/34	0	450	0	450 USD	101.37%	456'162.30	0.03	a)
US443201AB48	3.0000 % HWM 3 01/15/29	0	300	0	300 USD	93.54%	280'614.00	0.02	a)
US443201AC21	4.8500 % HWM 4.85 10/15/31	0	150	0	150 USD	101.09%	151'633.50	0.01	a)
US444859BD30	3.8500 % HUM 3.85 10/01/24	250	0	250	0 USD	0.00%	0.00	0.00	
US444859BE13	4.9500 % HUM 4.95 10/01/44	750	0	0	750 USD	90.71%	680'347.50	0.04	a)
US444859BF87	3.9500 % HUM 3.95 03/15/27	400	0	0	400 USD	98.51%	394'029.20	0.02	a)
US444859BK72	3.1250 % HUM 3 1/8 08/15/29	400	0	0	400 USD	93.30%	373'189.60	0.02	a)
US444859BU54	5.7500 % HUM 5 3/4 03/01/28	200	0	0	200 USD	103.51%	207'019.40	0.01	a)
US444859BV38	5.8750 % HUM 5 7/8 03/01/33	400	0	0	400 USD	104.57%	418'261.20	0.02	a)
US444859BW11	5.7000 % HUM 5.7 03/13/26	150	0	0	150 USD	99.83%	149'739.45	0.01	a)
US444859BX93	5.5000 % HUM 5 1/2 03/15/53	300	0	0	300 USD	96.18%	288'548.10	0.02	a)
US444859BY76	5.9500 % HUM 5.95 03/15/34	250	0	0	250 USD	105.82%	264'550.50	0.01	a)
US444859BZ42	5.7500 % HUM 5 3/4 12/01/28	200	0	0	200 USD	104.13%	208'253.60	0.01	a)
US444859CA81	5.3750 % HUM 5 3/8 04/15/31	0	500	0	500 USD	102.35%	511'761.00	0.03	a)
US444859CB64	5.7500 % HUM 5 3/4 04/15/54	0	300	0	300 USD	100.64%	301'918.80	0.02	a)
US446150AS35	2.5500 % HBAN 2.55 02/04/30	560	0	0	560 USD	88.85%	497'582.40	0.03	a)
US446150BB90	4.4430 % HBAN 4.443 08/04/28	500	0	0	500 USD	99.24%	496'184.50	0.03	a)
US446150BD56	5.7090 % HBAN 5.709 02/02/35	0	650	0	650 USD	102.15%	663'992.55	0.04	a)
US44644MAF86	4.5520 % HBAN 4.552 05/17/28	500	0	0	500 USD	99.12%	495'614.50	0.03	a)
US44701QBE17	4.5000 % HUN 4 1/2 05/01/29	400	0	0	400 USD	97.06%	388'244.80	0.02	a)
US449276AB03	4.6000 % IBM 4.6 02/05/27	0	200	0	200 USD	100.69%	201'375.00	0.01	a)
US449276AC85	4.6000 % IBM 4.6 02/05/29	0	200	0	200 USD	100.83%	201'652.80	0.01	a)
US449276AD68	4.7500 % IBM 4 3/4 02/05/31	0	200	0	200 USD	100.95%	201'901.40	0.01	a)
US449276AE42	4.9000 % IBM 4.9 02/05/34	0	300	0	300 USD	100.31%	300'915.30	0.02	a)
US449276AF17	5.2500 % IBM 5 1/4 02/05/44	0	500	0	500 USD	99.07%	495'334.00	0.03	a)
US449276AG99	5.3000 % IBM 5.3 02/05/54	0	650	0	650 USD	98.49%	640'152.50	0.04	a)
US45115AAB08	5.8490 % ICLR 5.849 05/08/29	0	300	0	300 USD	104.32%	312'967.20	0.02	a)
US45115AAC80	6.0000 % ICLR 6 05/08/34	0	200	0	200 USD	105.25%	210'496.60	0.01	a)
US45167RAG92	3.0000 % IEX 3 05/01/30	150	0	0	150 USD	91.65%	137'467.65	0.01	a)
US45167RAH75	2.6250 % IEX 2 5/8 06/15/31	150	0	0	150 USD	87.10%	130'647.90	0.01	a)
US45167RAJ32	4.9500 % IEX 4.95 09/01/29	0	150	0	150 USD	101.27%	151'905.00	0.01	a)
US452308AR01	3.9000 % ITW 3.9 09/01/42	701	0	0	701 USD	86.20%	604'240.27	0.03	a)
US452308AX78	2.6500 % ITW 2.65 11/15/26	500	0	0	500 USD	96.81%	484'029.00	0.03	a)
US452327AP42	5.7500 % ILMN 5 3/4 12/13/27	500	0	0	500 USD	103.00%	515'015.50	0.03	a)
US456837AH61	3.9500 % INTNED 3.95 03/29/27	500	0	0	500 USD	98.41%	492'058.00	0.03	a)
US456837AM56	4.5500 % INTNED 4.55 10/02/28	1'000	0	0	1'000 USD	99.49%	994'895.00	0.05	a)
US456837AQ60	4.0500 % INTNED 4.05 04/09/29	500	0	0	500 USD	97.60%	488'007.00	0.03	a)
US456837AW39	2.7270 % INTNED 2.727 04/01/32	0	250	0	250 USD	87.45%	218'616.75	0.01	a)
US456837BA00	3.8690 % INTNED 3.869 03/28/26	200	0	200	0 USD	0.00%	0.00	0.00	
US456837BC65	4.2520 % INTNED 4.252 03/28/33	400	0	0	400 USD	95.79%	383'150.00	0.02	a)
US456837BF96	6.0830 % INTNED 6.083 09/11/27	350	0	0	350 USD	102.24%	357'833.00	0.02	a)
US456837BH52	6.1140 % INTNED 6.114 09/11/34	350	0	0	350 USD	106.75%	373'616.25	0.02	a)
US456837BL64	5.3350 % INTNED 5.335 03/19/30	0	500	0	500 USD	102.14%	510'679.00	0.03	a)
US456837BM48	5.5500 % INTNED 5.55 03/19/35	0	800	0	800 USD	103.26%	826'105.60	0.05	a)
US456873AD03	3.8000 % TT 3 8 03/21/29	200	0	0	200 USD	97.50%	195'009.00	0.01	a)
US45687AAG76	5.7500 % TT 5 3/4 06/15/43	140	0	0	140 USD	105.49%	147'686.70	0.01	a)
US45687AAP75	3.7500 % TT 3 3/4 08/21/28	200	0	0	200 USD	97.58%	195'155.80	0.01	a)
US45687VAA44	5.4000 % IR 5.4 08/14/28	200	0	0	200 USD	102.72%	205'442.80	0.01	a)
US45687VAB27	5.7000 % IR 5.7 08/14/33	350	0	0	350 USD	105.23%	368'301.85	0.02	a)
US45687VAD82	5.1760 % IR 5.176 06/15/29	0	300	0	300 USD	102.38%	307'142.40	0.02	a)
US45687VAE65	5.3140 % IR 5.314 06/15/31	0	200	0	200 USD	103.26%	206'525.00	0.01	a)
US45687VAF31	5.4500 % IR 5.45 06/15/34	0	300	0	300 USD	103.69%	311'056.50	0.02	a)
US45687VAG14	5.7000 % IR 5.7 06/15/54	0	300	0	300 USD	103.85%	311'535.00	0.02	a)
US457187AB87	3.2000 % INGR 3.2 10/01/26	300	0	0	300 USD	97.36%	292'068.30	0.02	a)
US458140AN04	4.0000 % INTC 4 12/15/32	1'030	0	0	1'030 USD	91.95%	947'062.34	0.05	a)
US458140AS90	3.7000 % INTC 3.7 07/29/25	500	0	0	500 USD	98.65%	493'230.00	0.03	a)
US458140AT73	4.9000 % INTC 4.9 07/29/45	500	0	0	500 USD	87.04%	435'176.50	0.02	a)
US458140AU47	2.6000 % INTC 2.6 05/19/26	1'250	0	0	1'250 USD	96.11%	1'201'423.75	0.07	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US458140AX85	3.1500 % INTC 3.15 05/11/27	500	0	0	500 USD	95.84%	479'196.00	0.03	a)
US458140AY68	4.1000 % INTC 4.1 05/11/47	1'000	0	0	1'000 USD	76.96%	769'566.00	0.04	a)
US458140BG44	3.7340 % INTC 3.734 12/08/47	902	0	0	902 USD	71.03%	640'678.87	0.04	a)
US458140BH27	2.4500 % INTC 2.45 11/15/29	500	500	0	1'000 USD	88.65%	886'450.00	0.05	a)
US458140BJ82	3.2500 % INTC 3 1/4 11/15/49	700	0	0	700 USD	64.70%	452'883.20	0.02	a)
US458140BK55	3.1000 % INTC 3.1 02/15/60	1'000	0	0	1'000 USD	58.57%	585'702.00	0.03	a)
US458140BM12	4.7500 % INTC 4 3/4 03/25/50	700	0	0	700 USD	83.96%	587'748.70	0.03	a)
US458140BN94	4.9500 % INTC 4.95 03/25/60	500	0	0	500 USD	83.98%	419'917.50	0.02	a)
US458140BP43	3.4000 % INTC 3.4 03/25/25	500	0	0	500 USD	98.91%	494'565.00	0.03	a)
US458140BR09	3.9000 % INTC 3.9 03/25/30	1'000	0	0	1'000 USD	94.84%	948'430.00	0.05	a)
US458140BT64	1.6000 % INTC 1.6 08/12/28	300	0	0	300 USD	88.22%	264'674.40	0.01	a)
US458140CB48	4.9000 % INTC 4.9 08/05/52	650	0	0	650 USD	84.64%	550'184.70	0.03	a)
US458140CE86	4.8750 % INTC 4 7/8 02/10/28	500	0	0	500 USD	99.95%	499'728.00	0.03	a)
US458140CG35	5.2000 % INTC 5.2 02/10/33	600	0	0	600 USD	99.30%	595'784.40	0.03	a)
US458140CH18	5.6250 % INTC 5 5/8 02/10/43	300	0	0	300 USD	96.37%	289'117.80	0.02	a)
US458140CJ73	5.7000 % INTC 5.7 02/10/53	650	0	0	650 USD	95.69%	621'959.65	0.03	a)
US458140CK47	5.9000 % INTC 5.9 02/10/63	600	0	0	600 USD	96.54%	579'230.40	0.03	a)
US458140CL20	5.1500 % INTC 5.15 02/21/34	0	300	0	300 USD	98.65%	295'948.50	0.02	a)
US458140CM03	5.6000 % INTC 5.6 02/21/54	0	350	0	350 USD	94.23%	329'796.95	0.02	a)
US45866FAD69	3.7500 % ICE 3 3/4 12/01/25	500	0	0	500 USD	98.92%	494'616.50	0.03	a)
US45866FAH73	4.2500 % ICE 4 1/4 09/21/48	60	250	0	310 USD	86.60%	268'446.36	0.01	a)
US45866FAK03	2.1000 % ICE 2.1 06/15/30	450	0	0	450 USD	87.93%	395'669.25	0.02	a)
US45866FAL85	3.0000 % ICE 3 06/15/50	0	400	0	400 USD	69.17%	276'670.80	0.02	a)
US45866FAP99	2.6500 % ICE 2.65 09/15/40	600	0	0	600 USD	73.26%	439'567.20	0.02	a)
US45866FAQ72	3.0000 % ICE 3 09/15/60	500	0	0	500 USD	64.19%	320'959.00	0.02	a)
US45866FAU84	4.0000 % ICE 4 09/15/27	500	0	0	500 USD	99.06%	495'294.00	0.03	a)
US45866FAV67	4.3500 % ICE 4.35 06/15/29	500	0	0	500 USD	99.69%	498'425.00	0.03	a)
US45866FAW41	4.6000 % ICE 4.6 03/15/33	750	0	0	750 USD	99.53%	746'465.25	0.04	a)
US45866FAX24	4.9500 % ICE 4.95 06/15/52	750	0	0	750 USD	97.51%	731'331.75	0.04	a)
US45866FAY07	5.2000 % ICE 5.2 06/15/62	300	0	0	300 USD	99.73%	299'181.00	0.02	a)
US45866FAZ71	3.6250 % ICE 3 5/8 09/01/28 144A	0	320	0	320 USD	96.69%	309'399.68	0.02	a)
US45866FBA12	5.2500 % ICE 5 1/4 06/15/31	0	340	0	340 USD	103.97%	353'483.72	0.02	a)
US459200BB69	5.8750 % IBM 5 7/8 11/29/32	300	0	0	300 USD	108.64%	325'924.50	0.02	a)
US459200GS40	5.6000 % IBM 5.6 11/30/39	200	0	0	200 USD	105.54%	211'077.00	0.01	a)
US459200HF10	4.0000 % IBM 4 06/20/42	320	0	0	320 USD	85.53%	273'697.28	0.02	a)
US459200JG74	3.4500 % IBM 3.45 02/19/26	650	0	0	650 USD	98.46%	639'961.40	0.04	a)
US459200JR30	3.3000 % IBM 3.3 01/27/27	250	0	0	250 USD	97.59%	243'983.75	0.01	a)
US459200JZ55	3.3000 % IBM 3.3 05/15/26	1'000	0	0	1'000 USD	98.04%	980'356.00	0.05	a)
US459200KA85	3.5000 % IBM 3 1/2 05/15/29	750	0	0	750 USD	96.31%	722'343.75	0.04	a)
US459200KB68	4.1500 % IBM 4.15 05/15/39	500	0	0	500 USD	89.66%	448'275.00	0.02	a)
US459200KC42	4.2500 % IBM 4 1/4 05/15/49	1'400	0	0	1'400 USD	85.01%	1'190'155.40	0.07	a)
US459200KH39	1.7000 % IBM 1.7 05/15/27	360	0	0	360 USD	93.24%	335'646.00	0.02	a)
US459200KJ94	1.9500 % IBM 1.95 05/15/30	800	0	0	800 USD	87.35%	698'819.20	0.04	a)
US459200KL41	2.9500 % IBM 2.95 05/15/50	500	0	0	500 USD	67.10%	335'499.00	0.02	a)
US459200KN07	2.7200 % IBM 2.72 02/09/32	0	160	0	160 USD	88.58%	141'729.44	0.01	a)
US459200KP54	3.4300 % IBM 3.43 02/09/52	100	0	0	100 USD	72.60%	72'602.20	0.00	a)
US459200KT76	4.1500 % IBM 4.15 07/27/27	500	0	0	500 USD	99.55%	497'741.00	0.03	a)
US459200KV23	4.9000 % IBM 4.9 07/27/52	500	0	0	500 USD	93.65%	468'227.50	0.03	a)
US459200KX88	4.5000 % IBM 4 1/2 02/06/28	300	0	0	300 USD	100.72%	302'152.20	0.02	a)
US459200KY61	4.7500 % IBM 4 3/4 02/06/33	0	300	0	300 USD	101.08%	303'238.80	0.02	a)
US459200KZ37	5.1000 % IBM 5.1 02/06/53	200	0	0	200 USD	98.88%	197'759.60	0.01	a)
US459506AE19	4.3750 % IFF 4 3/8 06/01/47	200	0	0	200 USD	81.20%	162'398.80	0.01	a)
US459506AL51	5.0000 % IFF 5 09/26/48	200	0	0	200 USD	89.70%	179'396.00	0.01	a)
US460146CK70	4.8000 % IP 4.8 06/15/44	297	0	0	297 USD	91.52%	271'821.53	0.01	a)
US460146CQ41	4.4000 % IP 4.4 08/15/47	785	0	0	785 USD	85.59%	671'846.18	0.04	a)
US460146CS07	4.3500 % IP 4.35 08/15/48	300	0	0	300 USD	85.53%	256'604.70	0.01	a)
US460690BQ26	5.4000 % IPG 5.4 10/01/48	200	0	0	200 USD	96.02%	192'031.20	0.01	a)
US460690BR09	4.7500 % IPG 4 3/4 03/30/30	1'000	0	0	1'000 USD	100.27%	1'002'727.00	0.06	a)
US46124HAC07	1.3500 % INTU 1.35 07/15/27	500	0	0	500 USD	92.37%	461'872.50	0.03	a)
US46124HAE62	5.2500 % INTU 5 1/4 09/15/26	200	0	0	200 USD	101.84%	203'670.20	0.01	a)
US46124HAF38	5.1250 % INTU 5 1/8 09/15/28	250	0	0	250 USD	103.34%	258'356.75	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US46124HAG11	5.2000 % INTU 5.2 09/15/33	300	0	0	300 USD	104.13%	312'377.70	0.02	a)
US46124HAH93	5.5000 % INTU 5 1/2 09/15/53	515	0	0	515 USD	104.58%	538'584.43	0.03	a)
US46132FAD24	3.7500 % IVZ 3 3/4 01/15/26	250	0	0	250 USD	98.59%	246'462.75	0.01	a)
US46266TAC27	5.7000 % IQV 5.7 05/15/28	200	0	0	200 USD	103.13%	206'250.00	0.01	a)
US46266TAF57	6.2500 % IQV 6 1/4 02/01/29	400	0	0	400 USD	105.75%	423'000.00	0.02	a)
US46625HHF01	6.4000 % JPM 6.4 05/15/38	745	0	0	745 USD	116.21%	865'748.11	0.05	a)
US46625HHV50	5.5000 % JPM 5 1/2 10/15/40	530	0	0	530 USD	105.14%	557'266.38	0.03	a)
US46625HJB78	5.6000 % JPM 5.6 07/15/41	530	0	0	530 USD	106.59%	564'931.77	0.03	a)
US46625HJM34	5.6250 % JPM 5 5/8 08/16/43	600	0	0	600 USD	106.05%	636'286.20	0.04	a)
US46625HJU59	4.8500 % JPM 4.85 02/01/44	0	300	0	300 USD	98.10%	294'295.50	0.02	a)
US46625HJZ47	4.1250 % JPM 4 1/8 12/15/26	500	0	0	500 USD	99.30%	496'491.00	0.03	a)
US46625HKC33	3.1250 % JPM 3 1/8 01/23/25	1'550	0	1'550	0 USD	0.00%	0.00	0.00	
US46625HLL23	4.9500 % JPM 4.95 06/01/45	0	400	0	400 USD	96.78%	387'111.60	0.02	a)
US46625HMN79	3.9000 % JPM 3.9 07/15/25	1'100	0	0	1'100 USD	99.34%	1'092'718.00	0.06	a)
US46625HNJ58	4.2500 % JPM 4 1/4 10/01/27	700	0	0	700 USD	99.76%	698'294.10	0.04	a)
US46625HQW33	3.3000 % JPM 3.3 04/01/26	1'500	0	0	1'500 USD	98.25%	1'473'681.00	0.08	a)
US46625HRS12	3.2000 % JPM 3.2 06/15/26	750	0	0	750 USD	98.14%	736'048.50	0.04	a)
US46625HRV41	2.9500 % JPM 2.95 10/01/26	800	0	0	800 USD	96.99%	775'943.20	0.04	a)
US46625HRX07	3.6250 % JPM 3 5/8 12/01/27	250	0	0	250 USD	97.65%	244'127.50	0.01	a)
US46625HRY89	3.7820 % JPM 3.782 02/01/28	750	0	0	750 USD	97.78%	733'335.00	0.04	a)
US466313AH63	3.9500 % JBL 3.95 01/12/28	750	0	0	750 USD	96.98%	727'374.75	0.04	a)
US466313AL75	1.7000 % JBL 1.7 04/15/26	400	0	0	400 USD	95.04%	380'149.60	0.02	a)
US46647PAA49	4.2600 % JPM 4.26 02/22/48	700	0	0	700 USD	87.89%	615'199.20	0.03	a)
US46647PAF36	3.5400 % JPM 3.54 05/01/28	1'000	0	0	1'000 USD	97.45%	974'517.00	0.05	a)
US46647PAJ57	3.8820 % JPM 3.882 07/24/38	700	0	0	700 USD	89.28%	624'976.80	0.03	a)
US46647PAK21	4.0320 % JPM 4.032 07/24/48	350	0	0	350 USD	84.93%	297'255.35	0.02	a)
US46647PAL04	3.9640 % JPM 3.964 11/15/48	1'000	0	0	1'000 USD	83.46%	834'627.00	0.05	a)
US46647PAM86	3.5090 % JPM 3.509 01/23/29	1'000	0	0	1'000 USD	96.90%	968'974.00	0.05	a)
US46647PAN69	3.8970 % JPM 3.897 01/23/49	1'000	0	0	1'000 USD	83.11%	831'113.00	0.05	a)
US46647PAR73	4.0050 % JPM 4.005 04/23/29	500	0	0	500 USD	97.92%	489'608.50	0.03	a)
US46647PAV85	4.2030 % JPM 4.203 07/23/29	500	0	0	500 USD	98.88%	494'378.00	0.03	a)
US46647PAX42	4.4520 % JPM 4.452 12/05/29	500	0	0	500 USD	99.26%	496'304.00	0.03	a)
US46647PBA30	3.9600 % JPM 3.96 01/29/27	1'000	0	0	1'000 USD	98.77%	987'679.00	0.05	a)
US46647PBD78	3.7020 % JPM 3.702 05/06/30	600	0	0	600 USD	96.22%	577'311.60	0.03	a)
US46647PBE51	2.7390 % JPM 2.739 10/15/30	1'400	0	0	1'400 USD	91.03%	1'274'459.20	0.07	a)
US46647PBJ49	4.4930 % JPM 4.493 03/24/31	700	0	0	700 USD	99.00%	692'988.10	0.04	a)
US46647PBK12	2.0830 % JPM 2.083 04/22/26	800	0	800	0 USD	0.00%	0.00	0.00	
US46647PBL94	2.5220 % JPM 2.522 04/22/31	1'000	0	0	1'000 USD	89.68%	896'845.00	0.05	a)
US46647PBM77	3.1090 % JPM 3.109 04/22/41	300	0	0	300 USD	78.17%	234'520.80	0.01	a)
US46647PBN50	3.1090 % JPM 3.109 04/22/51	700	0	0	700 USD	71.58%	501'071.90	0.03	a)
US46647PBP09	2.9560 % JPM 2.956 05/13/31	0	1'000	0	1'000 USD	90.79%	907'890.00	0.05	a)
US46647PBP09XXX	2.9560 % JPM 2.956 05/13/31	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US46647PBR64	2.1820 % JPM 2.182 06/01/28	0	400	0	400 USD	93.96%	375'857.60	0.02	a)
US46647PBT21	1.0450 % JPM 1.045 11/19/26	500	0	0	500 USD	95.51%	477'529.00	0.03	a)
US46647PBU93	1.7640 % JPM 1.764 11/19/31	900	0	0	900 USD	84.22%	758'023.20	0.04	a)
US46647PBW59	1.0400 % JPM 1.04 02/04/27	250	0	0	250 USD	95.02%	237'537.50	0.01	a)
US46647PBX33	1.9530 % JPM 1.953 02/04/32	750	0	0	750 USD	84.25%	631'837.50	0.03	a)
US46647PCB04	1.5780 % JPM 1.578 04/22/27	1'000	0	0	1'000 USD	94.87%	948'675.00	0.05	a)
US46647PCC86	2.5800 % JPM 2.58 04/22/32	500	500	0	1'000 USD	87.35%	873'505.00	0.05	a)
US46647PCD69	3.1570 % JPM 3.157 04/22/42	500	300	0	800 USD	77.65%	621'217.60	0.03	a)
US46647PCE43	3.3280 % JPM 3.328 04/22/52	1'200	0	0	1'200 USD	74.21%	890'463.60	0.05	a)
US46647PCJ30	2.0690 % JPM 2.069 06/01/29	550	0	0	550 USD	90.98%	500'396.05	0.03	a)
US46647PCP99	1.4700 % JPM 1.47 09/22/27	650	350	0	1'000 USD	93.88%	938'752.00	0.05	a)
US46647PCR55	2.5450 % JPM 2.545 11/08/32	1'500	0	0	1'500 USD	86.48%	1'297'219.50	0.07	a)
US46647PCU84	2.9630 % JPM 2.963 01/25/33	0	1'024	0	1'024 USD	88.10%	902'124.54	0.05	a)
US46647PCU84XXX	2.9630 % *RETIRED*	1'024	0	1'024	0 USD	0.00%	0.00	0.00	
US46647PCV67	2.5950 % JPM 2.595 02/24/26	400	0	400	0 USD	0.00%	0.00	0.00	
US46647PCW41	2.9470 % JPM 2.947 02/24/28	600	0	0	600 USD	96.17%	577'048.80	0.03	a)
US46647PCZ71	4.0800 % JPM 4.08 04/26/26	800	0	800	0 USD	0.00%	0.00	0.00	
US46647PDA12	4.3230 % JPM 4.323 04/26/28	850	0	0	850 USD	99.00%	841'501.70	0.05	a)
US46647PDC77	4.5860 % JPM 4.586 04/26/33	700	0	0	700 USD	98.05%	686'322.00	0.04	a)

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US46647PDF09	4.5650 % JPM 4.565 06/14/30	1'500	0	0	1'500 USD	99.84%	1'497'534.00	0.08	a)
US46647PDG81	4.8510 % JPM 4.851 07/25/28	1'250	0	0	1'250 USD	100.50%	1'256'215.00	0.07	a)
US46647PDH64	4.9120 % JPM 4.912 07/25/33	1'250	200	0	1'450 USD	100.57%	1'458'302.70	0.08	a)
US46647PDK93	5.7170 % JPM 5.717 09/14/33	1'300	0	0	1'300 USD	104.71%	1'361'184.50	0.08	a)
US46647PDR47	5.3500 % JPM 5.35 06/01/34	1'400	0	0	1'400 USD	102.73%	1'438'228.40	0.08	a)
US46647PDU75	5.2990 % JPM 5.299 07/24/29	800	0	0	800 USD	102.37%	818'951.20	0.05	a)
US46647PDW32	6.0700 % JPM 6.07 10/22/27	800	0	0	800 USD	103.25%	826'022.40	0.05	a)
US46647PDX15	6.0870 % JPM 6.087 10/23/29	660	0	0	660 USD	105.58%	696'825.36	0.04	a)
US46647PDY97	6.2540 % JPM 6.254 10/23/34	1'070	0	0	1'070 USD	109.60%	1'172'685.76	0.06	a)
US46647PEA03	5.0400 % JPM 5.04 01/23/28	780	0	0	780 USD	101.13%	788'820.24	0.04	a)
US46647PEB85	5.0120 % JPM 5.012 01/23/30	800	150	0	950 USD	101.46%	963'911.80	0.05	a)
US46647PEC68	5.3360 % JPM 5.336 01/23/35	950	0	0	950 USD	103.07%	979'191.60	0.05	a)
US46647PEE25	5.5710 % JPM 5.571 04/22/28	0	1'000	0	1'000 USD	102.51%	1'025'065.00	0.06	a)
US46647PEG72	5.5810 % JPM 5.581 04/22/30	0	1'025	0	1'025 USD	103.61%	1'062'043.50	0.06	a)
US46647PEH55	5.7660 % JPM 5.766 04/22/35	0	1'250	0	1'250 USD	106.10%	1'326'221.25	0.07	a)
US46647PEJ12	4.9950 % JPM 4.995 07/22/30	0	1'050	0	1'050 USD	101.88%	1'069'784.10	0.06	a)
US46647PEK84	5.2940 % JPM 5.294 07/22/35	0	1'200	0	1'200 USD	102.63%	1'231'520.40	0.07	a)
US469814AA50	5.9000 % J 5.9 03/01/33	150	0	0	150 USD	102.86%	154'294.80	0.01	a)
US469814AB34	6.3500 % J 6.35 08/18/28	170	0	0	170 USD	105.37%	179'127.13	0.01	a)
US47215PAC05	3.8750 % JD 3 7/8 04/29/26	500	0	0	500 USD	98.47%	492'374.00	0.03	a)
US47215PAE60	3.3750 % JD 3 3/8 01/14/30	800	0	0	800 USD	94.08%	752'660.00	0.04	a)
US477164AA59	4.0000 % JBLU 4 11/15/32 1A	150	2	152	0 USD	0.00%	0.00	0.00	
US477921AA87	5.5000 % JCI 5 1/2 04/19/29	0	300	0	300 USD	103.93%	311'780.10	0.02	a)
US478160AL82	4.9500 % JNJ 4.95 05/15/33	300	0	0	300 USD	105.60%	316'808.40	0.02	a)
US478160AN49	5.9500 % JNJ 5.95 08/15/37	400	0	0	400 USD	112.80%	451'202.40	0.02	a)
US478160AV64	4.5000 % JNJ 4 1/2 09/01/40	100	0	0	100 USD	97.21%	97'205.50	0.01	a)
US478160BJ28	4.3750 % JNJ 4 3/8 12/05/33	300	0	0	300 USD	101.42%	304'260.30	0.02	a)
US478160BK90	4.5000 % JNJ 4 1/2 12/05/43	250	0	0	250 USD	95.91%	239'773.75	0.01	a)
US478160BU72	3.5500 % JNJ 3.55 03/01/36	450	0	0	450 USD	91.12%	410'041.35	0.02	a)
US478160BV55	3.7000 % JNJ 3.7 03/01/46	750	0	0	750 USD	84.58%	634'386.00	0.03	a)
US478160BY94	2.4500 % JNJ 2.45 03/01/26	500	0	0	500 USD	97.60%	487'991.50	0.03	a)
US478160CE22	2.9500 % JNJ 2.95 03/03/27	200	0	0	200 USD	97.57%	195'135.20	0.01	a)
US478160CF96	3.6250 % JNJ 3 5/8 03/03/37	1'000	0	0	1'000 USD	90.66%	906'562.00	0.05	a)
US478160CG79	3.7500 % JNJ 3 3/4 03/03/47	250	0	0	250 USD	83.70%	209'242.25	0.01	a)
US478160CK81	2.9000 % JNJ 2.9 01/15/28	500	0	0	500 USD	96.52%	482'614.50	0.03	a)
US478160CL64	3.4000 % JNJ 3.4 01/15/38	500	0	0	500 USD	87.47%	437'339.50	0.02	a)
US478160CM48	3.5000 % JNJ 3 1/2 01/15/48	650	0	0	650 USD	81.21%	527'881.90	0.03	a)
US478160CN21	0.5500 % JNJ 0.55 09/01/25	500	0	0	500 USD	96.12%	480'614.00	0.03	a)
US478160CQ51	1.3000 % JNJ 1.3 09/01/30	500	0	0	500 USD	85.14%	425'694.50	0.02	a)
US478160CR35	2.1000 % JNJ 2.1 09/01/40	0	300	0	300 USD	70.43%	211'287.90	0.01	a)
US478160CU63	4.8000 % JNJ 4.8 06/01/29	0	400	0	400 USD	103.36%	413'433.20	0.02	a)
US478160CV47	4.9000 % JNJ 4.9 06/01/31	0	400	0	400 USD	103.92%	415'682.80	0.02	a)
US478160CW20	4.9500 % JNJ 4.95 06/01/34	0	250	0	250 USD	104.39%	260'975.25	0.01	a)
US478160CX03	5.2500 % JNJ 5 1/4 06/01/54	0	300	0	300 USD	105.08%	315'251.70	0.02	a)
US478375AU25	4.5000 % JCI 4 1/2 02/15/47	250	0	0	250 USD	87.18%	217'947.75	0.01	a)
US47837RAA86	1.7500 % JCI 1 3/4 09/15/30	250	0	0	250 USD	85.58%	213'961.75	0.01	a)
US47837RAD26	2.0000 % JCI 2 09/16/31	100	0	0	100 USD	83.40%	83'399.70	0.00	a)
US48125LRU88	5.1100 % JPM 5.11 12/08/26	700	0	0	700 USD	101.64%	711'459.00	0.04	a)
US48126BAA17	5.4000 % JPM 5.4 01/06/42	700	0	0	700 USD	104.20%	729'432.90	0.04	a)
US482480AJ99	3.3000 % KLAC 3.3 03/01/50	200	0	0	200 USD	73.75%	147'490.20	0.01	a)
US482480AL46	4.6500 % KLAC 4.65 07/15/32	500	0	0	500 USD	101.16%	505'785.00	0.03	a)
US482480AM29	4.9500 % KLAC 4.95 07/15/52	400	0	0	400 USD	97.19%	388'748.00	0.02	a)
US482480AN02	5.2500 % KLAC 5 1/4 07/15/62	250	0	0	250 USD	99.60%	248'999.50	0.01	a)
US482480AP59	4.7000 % KLAC 4.7 02/01/34	0	150	0	150 USD	100.99%	151'480.95	0.01	a)
US48305QAB95	4.8750 % KPERM 4 7/8 04/01/42	250	0	0	250 USD	98.05%	245'127.50	0.01	a)
US48305QAC78	3.1500 % KPERM 3.15 05/01/27	250	0	0	250 USD	97.43%	243'577.75	0.01	a)
US48305QAF00	2.8100 % KPERM 2.81 06/01/41 2021	500	0	0	500 USD	75.53%	377'656.50	0.02	a)
US48305QAG82	3.0020 % KPERM 3.002 06/01/51 2021	750	0	0	750 USD	70.34%	527'568.75	0.03	a)
US487836BP25	3.2500 % K 3 1/4 04/01/26	200	0	0	200 USD	97.95%	195'891.00	0.01	a)
US487836BQ08	4.5000 % K 4 1/2 04/01/46	300	0	0	300 USD	88.46%	265'392.00	0.01	a)
US487836BU10	3.4000 % K 3.4 11/15/27	750	0	0	750 USD	97.11%	728'308.50	0.04	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US487836BW75	4.3000 % K 4.3 05/15/28	200	0	0	200 USD	99.57%	199'145.60	0.01	a)
US487836BX58	2.1000 % K 2.1 06/01/30	200	150	0	350 USD	88.51%	309'790.60	0.02	a)
US49177JAD46	5.3500 % KVUE 5.35 03/22/26	200	0	0	200 USD	101.36%	202'729.60	0.01	a)
US49177JAF93	5.0500 % KVUE 5.05 03/22/28	350	600	0	950 USD	102.65%	975'200.65	0.05	a)
US49177JAH59	5.0000 % KVUE 5 03/22/30	300	0	0	300 USD	103.26%	309'790.80	0.02	a)
US49177JAK88	4.9000 % KVUE 4.9 03/22/33	950	0	0	950 USD	102.13%	970'273.00	0.05	a)
US49177JAM45	5.1000 % KVUE 5.1 03/22/43	200	0	0	200 USD	100.50%	201'000.20	0.01	a)
US49177JAP75	5.0500 % KVUE 5.05 03/22/53	500	0	0	500 USD	99.35%	496'756.00	0.03	a)
US49177JAR32	5.2000 % KVUE 5.2 03/22/63	250	0	0	250 USD	99.66%	249'160.75	0.01	a)
US49271VAF76	4.5970 % KDP 4.597 05/25/28	500	0	0	500 USD	100.41%	502'028.50	0.03	a)
US49271VAH33	4.4170 % KDP 4.417 05/25/25	120	0	0	120 USD	99.59%	119'512.80	0.01	a)
US49271VAJ98	3.2000 % KDP 3.2 05/01/30	500	0	0	500 USD	93.07%	465'340.50	0.03	a)
US49271VAK61	3.8000 % KDP 3.8 05/01/50	250	0	0	250 USD	78.54%	196'353.75	0.01	a)
US49271VAM28	3.3500 % KDP 3.35 03/15/51	100	0	0	100 USD	71.57%	71'568.00	0.00	a)
US49271VAQ32	4.0500 % KDP 4.05 04/15/32	500	0	0	500 USD	96.84%	484'193.00	0.03	a)
US49271VAR15	4.5000 % KDP 4 1/2 04/15/52	500	0	0	500 USD	87.61%	438'043.00	0.02	a)
US49271VAT70	5.0500 % KDP 5.05 03/15/29	0	200	0	200 USD	102.56%	205'117.20	0.01	a)
US49271VAU44	5.2000 % KDP 5.2 03/15/31 10	0	300	0	300 USD	102.79%	308'357.70	0.02	a)
US49271VAV27	5.3000 % KDP 5.3 03/15/34	0	200	0	200 USD	102.80%	205'590.80	0.01	a)
US49326EEG44	4.1000 % KEY 4.1 04/30/28 MTN	200	0	0	200 USD	97.14%	194'278.00	0.01	a)
US49326EEK55	2.2500 % KEY 2 1/4 04/06/27 MTN	300	0	0	300 USD	93.79%	281'370.00	0.02	a)
US49326EEN94	4.7890 % KEY 4.789 06/01/33 MTN	500	0	0	500 USD	96.07%	480'349.50	0.03	a)
US49326EEP43	6.4010 % KEY 6.401 03/06/35	0	350	0	350 USD	106.96%	374'368.75	0.02	a)
US49327M2K91	3.3000 % KEY 3.3 06/01/25 BKNT	300	0	0	300 USD	98.52%	295'551.00	0.02	a)
US49327M3E23	4.1500 % KEY 4.15 08/08/25 BKNT	250	0	0	250 USD	99.13%	247'828.00	0.01	a)
US49327M3F97	5.8500 % KEY 5.85 11/15/27 BKNT	500	0	0	500 USD	102.78%	513'914.50	0.03	a)
US49327M3G70	4.7000 % KEY 4.7 01/26/26	0	250	0	250 USD	99.68%	249'188.50	0.01	a)
US49327M3H53	5.0000 % KEY 5 01/26/33	0	300	0	300 USD	97.97%	293'899.50	0.02	a)
US49327V2C76	4.9000 % KEY 4.9 08/08/32 BKNT	250	0	0	250 USD	94.24%	235'611.25	0.01	a)
US49338LAE39	4.6000 % KEYS 4.6 04/06/27	500	0	0	500 USD	99.78%	498'905.00	0.03	a)
US494368CA98	2.8750 % KMB 2 7/8 02/07/50	500	0	0	500 USD	69.45%	347'269.50	0.02	a)
US494368CB71	3.1000 % KMB 3.1 03/26/30	1'000	0	0	1'000 USD	94.47%	944'696.00	0.05	a)
US494368CC54	1.0500 % KMB 1.05 09/15/27	500	0	0	500 USD	90.91%	454'564.50	0.03	a)
US49446RAU32	3.3000 % KIM 3.3 02/01/25	550	0	550	0 USD	0.00%	0.00	0.00	
US49446RAY53	2.2500 % KIM 2 1/4 12/01/31	150	0	0	150 USD	83.94%	125'912.10	0.01	a)
US49446RAZ29	3.2000 % KIM 3.2 04/01/32	150	0	0	150 USD	89.15%	133'728.45	0.01	a)
US49446RBA68	4.6000 % KIM 4.6 02/01/33	500	0	0	500 USD	97.49%	487'457.00	0.03	a)
US49447BAA17	6.4000 % KIM 6.4 03/01/34	200	0	0	200 USD	109.91%	219'813.20	0.01	a)
US494550AQ90	7.3000 % KMI 7.3 08/15/33	250	0	0	250 USD	115.24%	288'099.50	0.02	a)
US494550AW68	6.9500 % KMI 6.95 01/15/38 MTN	300	400	0	700 USD	112.67%	788'689.30	0.04	a)
US494550BH82	6.3750 % KMI 6 3/8 03/01/41	300	0	0	300 USD	105.28%	315'825.00	0.02	a)
US494550BN50	5.0000 % KMI 5 08/15/42	150	0	0	150 USD	91.10%	136'647.15	0.01	a)
US494553AD27	5.0000 % KMI 5 02/01/29	0	500	0	500 USD	101.55%	507'764.00	0.03	a)
US494553AE00	5.4000 % KMI 5.4 02/01/34	0	300	0	300 USD	101.70%	305'092.80	0.02	a)
US49456BAF85	4.3000 % KMI 4.3 06/01/25	400	0	0	400 USD	99.37%	397'496.00	0.02	a)
US49456BAG68	5.3000 % KMI 5.3 12/01/34	200	0	0	200 USD	100.78%	201'553.20	0.01	a)
US49456BAH42	5.5500 % KMI 5.55 06/01/45	700	300	0	1'000 USD	96.68%	966'781.00	0.05	a)
US49456BAJ08	5.0500 % KMI 5.05 02/15/46	350	0	0	350 USD	91.42%	319'986.45	0.02	a)
US49456BAP67	4.3000 % KMI 4.3 03/01/28	400	0	0	400 USD	99.49%	397'958.80	0.02	a)
US49456BAQ41	5.2000 % KMI 5.2 03/01/48	400	0	0	400 USD	92.58%	370'312.80	0.02	a)
US49456BAT89	3.6000 % KMI 3.6 02/15/51	200	0	0	200 USD	71.77%	143'536.60	0.01	a)
US49456BAW19	5.4500 % KMI 5.45 08/01/52	300	0	0	300 USD	94.78%	284'352.90	0.02	a)
US49456BAX91	5.2000 % KMI 5.2 06/01/33	500	0	0	500 USD	99.96%	499'783.50	0.03	a)
US49456BAZ40	5.1000 % KMI 5.1 08/01/29	0	200	0	200 USD	101.64%	203'272.20	0.01	a)
US49456BBA89	5.9500 % KMI 5.95 08/01/54	0	500	0	500 USD	101.21%	506'036.00	0.03	a)
US496902AR81	6.2500 % KCN 6 1/4 07/15/33 144A	200	0	200	0 USD	0.00%	0.00	0.00	
US496902AT48	6.2500 % KCN 6 1/4 07/15/33	0	200	200	0 USD	0.00%	0.00	0.00	
US497266AC03	4.2000 % KEX 4.2 03/01/28	200	0	0	200 USD	98.28%	196'551.00	0.01	a)
US500472AC95	6.8750 % PHIANA 6 7/8 03/11/38	500	0	0	500 USD	113.21%	566'061.00	0.03	a)
US500472AE51	5.0000 % PHIANA 5 03/15/42	250	0	0	250 USD	93.30%	233'257.00	0.01	a)
US50076QAE61	5.0000 % KHC 5 06/04/42	750	0	0	750 USD	94.23%	706'731.00	0.04	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US50076QAN60	6.5000 % KHC 6 1/2 02/09/40	350	0	0	350 USD	110.63%	387'215.85	0.02	a)
US50076QAR74	6.8750 % KHC 6 7/8 01/26/39	500	0	0	500 USD	114.81%	574'074.50	0.03	a)
US50077LAB27	4.3750 % KHC 4 3/8 06/01/46	500	0	0	500 USD	84.95%	424'736.50	0.02	a)
US50077LAD82	3.0000 % KHC 3 06/01/26	3'100	0	2'500	600 USD	97.33%	584'002.20	0.03	a)
US50077LAL09	5.0000 % KHC 5 07/15/35	500	0	0	500 USD	100.76%	503'796.50	0.03	a)
US50077LAM81	5.2000 % KHC 5.2 07/15/45	500	0	0	500 USD	95.73%	478'674.00	0.03	a)
US50077LAV80	3.7500 % KHC 3 3/4 04/01/30	500	0	0	500 USD	95.99%	479'925.00	0.03	a)
US50077LAZ94	4.8750 % KHC 4 7/8 10/01/49	300	0	0	300 USD	91.26%	273'777.90	0.02	a)
US50077LBJ44	5.5000 % KHC 5 1/2 06/01/50	200	0	0	200 USD	99.40%	198'797.00	0.01	a)
US501044DE89	2.6500 % KR 2.65 10/15/26	250	0	0	250 USD	96.14%	240'338.50	0.01	a)
US501044DF54	3.8750 % KR 3 7/8 10/15/46	300	0	0	300 USD	78.33%	234'996.60	0.01	a)
US501044DG38	4.4500 % KR 4.45 02/01/47	250	0	0	250 USD	85.35%	213'380.00	0.01	a)
US501044DK40	4.6500 % KR 4.65 01/15/48	200	0	0	200 USD	88.14%	176'278.00	0.01	a)
US501044DM06	5.4000 % KR 5.4 01/15/49	200	200	0	400 USD	97.70%	390'790.00	0.02	a)
US501044DN88	3.9500 % KR 3.95 01/15/50	320	0	0	320 USD	79.00%	252'797.44	0.01	a)
US501044DP37	2.2000 % KR 2.2 05/01/30	1'000	0	0	1'000 USD	87.58%	875'818.00	0.05	a)
US501044DR92	4.7000 % KR 4.7 08/15/26	0	280	0	280 USD	100.30%	280'834.40	0.02	a)
US501044DS75	4.6000 % KR 4.6 08/15/27	0	280	0	280 USD	100.27%	280'750.40	0.02	a)
US501044DT58	4.6500 % KR 4.65 09/15/29	0	390	0	390 USD	99.97%	389'894.70	0.02	a)
US501044DU22	4.9000 % KR 4.9 09/15/31	0	360	0	360 USD	99.84%	359'427.60	0.02	a)
US501044DV05	5.0000 % KR 5 09/15/34	0	610	0	610 USD	99.70%	608'139.50	0.03	a)
US501044DW87	5.5000 % KR 5 1/2 09/15/54	0	585	0	585 USD	97.88%	572'580.45	0.03	a)
US501044DX60	5.6500 % KR 5.65 09/15/64	0	415	0	415 USD	97.85%	406'056.75	0.02	a)
US50155QAL41	3.1500 % KD 3.15 10/15/31	0	200	0	200 USD	86.76%	173'521.80	0.01	a)
US501889AD16	5.7500 % LKQ 5 3/4 06/15/28	250	0	0	250 USD	102.75%	256'874.00	0.01	a)
US501889AF63	6.2500 % LKQ 6 1/4 06/15/33	200	0	0	200 USD	104.99%	209'984.80	0.01	a)
US50212YAH71	6.7500 % LPLA 6 3/4 11/17/28	300	0	0	300 USD	106.58%	319'738.80	0.02	a)
US50212YAJ38	5.7000 % LPLA 5.7 05/20/27	0	150	0	150 USD	101.67%	152'499.30	0.01	a)
US50212YAK01	6.0000 % LPLA 6 05/20/34	0	200	0	200 USD	102.58%	205'151.20	0.01	a)
US50247VAB53	5.2500 % LYB 5 1/4 07/15/43	400	0	0	400 USD	94.67%	378'682.40	0.02	a)
US50247VAC37	4.8750 % LYB 4 7/8 03/15/44	500	0	0	500 USD	89.98%	449'878.00	0.02	a)
US50247WAB37	3.5000 % LYB 3 1/2 03/02/27	250	0	0	250 USD	97.40%	243'496.25	0.01	a)
US50249AAA16	4.2000 % LYB 4.2 10/15/49	600	0	0	600 USD	79.40%	476'425.20	0.03	a)
US50249AAD54	4.2000 % LYB 4.2 05/01/50	200	0	0	200 USD	78.98%	157'959.40	0.01	a)
US50249AAJ25	3.6250 % LYB 3 5/8 04/01/51	200	0	0	200 USD	71.66%	143'329.80	0.01	a)
US50249AAK97	3.8000 % LYB 3.8 10/01/60	250	0	0	250 USD	71.16%	177'908.00	0.01	a)
US50249AAL70	5.6250 % LYB 5 5/8 05/15/33	200	0	0	200 USD	104.77%	209'541.20	0.01	a)
US512807AN85	3.8000 % LRCX 3.8 03/15/25	400	0	0	400 USD	99.35%	397'408.00	0.02	a)
US512807AV02	1.9000 % LRCX 1.9 06/15/30	500	0	0	500 USD	87.36%	436'809.00	0.02	a)
US512807AW84	2.8750 % LRCX 2 7/8 06/15/50	500	0	0	500 USD	68.39%	341'928.00	0.02	a)
US512807AX67	3.1250 % LRCX 3 1/8 06/15/60	500	0	0	500 USD	67.04%	335'176.00	0.02	a)
US517834AE74	3.5000 % LVS 3 1/2 08/18/26	400	0	0	400 USD	97.00%	388'002.00	0.02	a)
US517834AF40	3.9000 % LVS 3.9 08/08/29	200	0	0	200 USD	93.64%	187'289.20	0.01	a)
US517834AK35	6.0000 % LVS 6 08/15/29	0	200	0	200 USD	102.41%	204'827.00	0.01	a)
US517834AL18	6.2000 % LVS 6.2 08/15/34	0	450	0	450 USD	102.23%	460'031.40	0.03	a)
US52107QAJ40	4.5000 % LAZ 4 1/2 09/19/28	300	0	0	300 USD	98.77%	296'316.90	0.02	a)
US521865AY17	3.8000 % LEA 3.8 09/15/27	1'000	0	0	1'000 USD	97.30%	973'002.00	0.05	a)
US524660AY34	3.5000 % LEG 3 1/2 11/15/27	150	0	0	150 USD	95.07%	142'605.75	0.01	a)
US524660AZ09	4.4000 % LEG 4.4 03/15/29	150	0	0	150 USD	94.98%	142'471.95	0.01	a)
US524660BA49	3.5000 % LEG 3 1/2 11/15/51	250	0	0	250 USD	65.62%	164'045.75	0.01	a)
US524901AR65	5.6250 % LM 5 5/8 01/15/44	0	160	0	160 USD	101.21%	161'929.76	0.01	a)
US526107AG24	5.5000 % LII 5 1/2 09/15/28	200	0	0	200 USD	102.98%	205'963.20	0.01	a)
US532457BH00	2.7500 % LLY 2 3/4 06/01/25	250	0	0	250 USD	98.62%	246'557.50	0.01	a)
US532457BT48	3.9500 % LLY 3.95 03/15/49	0	300	0	300 USD	85.34%	256'025.10	0.01	a)
US532457BU11	4.1500 % LLY 4.15 03/15/59	250	0	0	250 USD	84.98%	212'462.00	0.01	a)
US532457BV93	3.3750 % LLY 3 3/8 03/15/29	500	0	0	500 USD	96.94%	484'703.50	0.03	a)
US532457BY33	2.2500 % LLY 2 1/4 05/15/50	500	0	0	500 USD	61.05%	305'249.50	0.02	a)
US532457BZ08	2.5000 % LLY 2 1/2 09/15/60	250	0	0	250 USD	58.76%	146'905.25	0.01	a)
US532457CF35	4.7000 % LLY 4.7 02/27/33	292	0	0	292 USD	101.45%	296'229.62	0.02	a)
US532457CG18	4.8750 % LLY 4 7/8 02/27/53	400	0	0	400 USD	98.32%	393'289.60	0.02	a)
US532457CH90	4.9500 % LLY 4.95 02/27/63	250	0	0	250 USD	97.61%	244'027.75	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US532457CJ56	4.5000 % LLY 4 1/2 02/09/27	0	300	0	300 USD	100.73%	302'183.40	0.02	a)
US532457CK20	4.5000 % LLY 4 1/2 02/09/29	0	400	0	400 USD	101.02%	404'069.60	0.02	a)
US532457CL03	4.7000 % LLY 4.7 02/09/34	0	450	0	450 USD	101.14%	455'115.15	0.03	a)
US532457CM85	5.0000 % LLY 5 02/09/54	0	650	0	650 USD	99.75%	648'388.00	0.04	a)
US532457CN68	5.1000 % LLY 5.1 02/09/64	0	500	0	500 USD	100.49%	502'434.00	0.03	a)
US534187BA67	7.0000 % LNC 7 06/15/40	450	0	0	450 USD	111.28%	500'779.35	0.03	a)
US534187BH11	3.8000 % LNC 3.8 03/01/28	150	0	0	150 USD	96.86%	145'285.20	0.01	a)
US539439AM10	4.5820 % LLOYDS 4.582 12/10/25	500	0	0	500 USD	99.11%	495'525.50	0.03	a)
US539439AN92	5.3000 % LLOYDS 5.3 12/01/45	300	0	0	300 USD	95.19%	285'564.00	0.02	a)
US539439AQ24	3.5740 % LLOYDS 3.574 11/07/28	400	0	0	400 USD	96.48%	385'903.20	0.02	a)
US539439AR07	4.3750 % LLOYDS 4 3/8 03/22/28	500	0	0	500 USD	99.13%	495'627.50	0.03	a)
US539439AT62	4.5500 % LLOYDS 4.55 08/16/28	500	0	0	500 USD	99.68%	498'423.50	0.03	a)
US539439AW91	7.9530 % LLOYDS 7.953 11/15/33	400	0	0	400 USD	115.28%	461'118.80	0.03	a)
US539439AX74	5.8710 % LLOYDS 5.871 03/06/29	500	0	0	500 USD	103.61%	518'057.50	0.03	a)
US539439AY57	5.9850 % LLOYDS 5.985 08/07/27	430	0	0	430 USD	102.25%	439'687.47	0.02	a)
US53944YAB92	4.6500 % LLOYDS 4.65 03/24/26	450	0	0	450 USD	99.38%	447'197.85	0.02	a)
US53944YAD58	3.7500 % LLOYDS 3 3/4 01/11/27	800	0	0	800 USD	98.06%	784'440.80	0.04	a)
US53944YAE32	4.3440 % LLOYDS 4.344 01/09/48	300	0	0	300 USD	81.48%	244'427.40	0.01	a)
US53944YAF07	4.4500 % LLOYDS 4.45 05/08/25	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	94.80%	284'406.00	0.02	a)
US53944YAQ61	3.3690 % LLOYDS 3.369 12/14/46	0	1'000	0	1'000 USD	72.36%	723'573.00	0.04	a)
US53944YAR45	3.5110 % LLOYDS 3.511 03/18/26	200	0	200	0 USD	0.00%	0.00	0.00	
US53944YAS28	3.7500 % LLOYDS 3 3/4 03/18/28	200	0	0	200 USD	97.69%	195'381.00	0.01	a)
US53944YAU73	4.9760 % LLOYDS 4.976 08/11/33	400	0	0	400 USD	99.08%	396'334.40	0.02	a)
US53944YAX13	5.6790 % LLOYDS 5.679 01/05/35	0	950	0	950 USD	103.04%	978'855.30	0.05	a)
US53944YBA01	5.7210 % LLOYDS 5.721 06/05/30	0	680	0	680 USD	103.63%	704'696.24	0.04	a)
US548661CX31	4.6500 % LOW 4.65 04/15/42	250	0	0	250 USD	90.85%	227'133.50	0.01	a)
US548661DH71	3.3750 % LOW 3 3/8 09/15/25	250	0	0	250 USD	98.53%	246'334.00	0.01	a)
US548661DM66	2.5000 % LOW 2 1/2 04/15/26	500	0	0	500 USD	96.85%	484'259.00	0.03	a)
US548661DN40	3.7000 % LOW 3.7 04/15/46	550	0	0	550 USD	76.46%	420'545.40	0.02	a)
US548661DP97	3.1000 % LOW 3.1 05/03/27	500	0	0	500 USD	96.64%	483'200.00	0.03	a)
US548661DQ70	4.0500 % LOW 4.05 05/03/47	450	0	0	450 USD	80.41%	361'865.70	0.02	a)
US548661DR53	3.6500 % LOW 3.65 04/05/29	400	0	0	400 USD	96.66%	386'652.40	0.02	a)
US548661DU82	4.5000 % LOW 4 1/2 04/15/30	500	0	0	500 USD	100.03%	500'150.00	0.03	a)
US548661DX22	1.3000 % LOW 1.3 04/15/28	400	0	0	400 USD	89.75%	359'016.80	0.02	a)
US548661DZ79	3.0000 % LOW 3 10/15/50	700	0	0	700 USD	65.86%	461'036.80	0.03	a)
US548661EA10	2.6250 % LOW 2 5/8 04/01/31	1'250	0	0	1'250 USD	88.36%	1'104'516.25	0.06	a)
US548661EB92	3.5000 % LOW 3 1/2 04/01/51	140	0	0	140 USD	71.76%	100'466.94	0.01	a)
US548661ED58	1.7000 % LOW 1.7 09/15/28	300	0	0	300 USD	90.01%	270'032.70	0.01	a)
US548661EE32	2.8000 % LOW 2.8 09/15/41	250	0	0	250 USD	71.04%	177'608.75	0.01	a)
US548661EF07	4.4500 % LOW 4.45 04/01/62	500	0	0	500 USD	81.37%	406'863.50	0.02	a)
US548661EG89	3.3500 % LOW 3.35 04/01/27	500	0	0	500 USD	97.53%	487'657.50	0.03	a)
US548661EH62	3.7500 % LOW 3 3/4 04/01/32	400	0	0	400 USD	93.74%	374'959.20	0.02	a)
US548661EJ29	4.2500 % LOW 4 1/4 04/01/52	500	0	0	500 USD	81.88%	409'392.00	0.02	a)
US548661EK91	4.4000 % LOW 4.4 09/08/25	200	0	0	200 USD	99.60%	199'208.20	0.01	a)
US548661EM57	5.6250 % LOW 5 5/8 04/15/53	600	0	0	600 USD	100.82%	604'944.00	0.03	a)
US548661EN31	5.8000 % LOW 5.8 09/15/62	300	0	0	300 USD	101.70%	305'100.00	0.02	a)
US548661EP88	4.8000 % LOW 4.8 04/01/26	310	0	0	310 USD	100.24%	310'742.45	0.02	a)
US548661EQ61	5.1500 % LOW 5.15 07/01/33	250	0	0	250 USD	102.65%	256'634.75	0.01	a)
US548661ER45	5.7500 % LOW 5 3/4 07/01/53	150	0	0	150 USD	102.39%	153'585.60	0.01	a)
US548661ES28	5.8500 % LOW 5.85 04/01/63	155	0	0	155 USD	102.31%	158'576.63	0.01	a)
US552081AM30	4.6250 % LYB 4 5/8 02/26/55	500	0	0	500 USD	84.15%	420'733.00	0.02	a)
US552848AG81	5.2500 % MTG 5 1/4 08/15/28	0	200	0	200 USD	99.25%	198'500.00	0.01	a)
US55336VAG59	4.8750 % MPLX 4 7/8 12/01/24	750	0	750	0 USD	0.00%	0.00	0.00	
US55336VAJ98	4.8750 % MPLX 4 7/8 06/01/25	650	0	0	650 USD	99.80%	648'680.50	0.04	a)
US55336VAK61	4.1250 % MPLX 4 1/8 03/01/27	500	0	0	500 USD	98.91%	494'547.00	0.03	a)
US55336VAL45	5.2000 % MPLX 5.2 03/01/47	250	0	0	250 USD	93.34%	233'338.75	0.01	a)
US55336VAM28	4.5000 % MPLX 4 1/2 04/15/38	800	0	0	800 USD	91.21%	729'699.20	0.04	a)
US55336VAN01	4.7000 % MPLX 4.7 04/15/48	500	0	0	500 USD	86.52%	432'582.00	0.02	a)
US55336VAP58	4.9000 % MPLX 4.9 04/15/58	150	0	0	150 USD	87.26%	130'892.40	0.01	a)
US55336VAR15	4.0000 % MPLX 4 03/15/28	500	0	0	500 USD	98.20%	490'985.00	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US55336VAS97	4.8000 % MPLX 4.8 02/15/29	200	0	0	200 USD	100.86%	201'712.20	0.01	a)
US55336VAT70	5.5000 % MPLX 5 1/2 02/15/49	500	400	0	900 USD	96.45%	868'046.40	0.05	a)
US55336VBQ23	2.6500 % MPLX 2.65 08/15/30	300	0	0	300 USD	99.32%	267'946.20	0.01	a)
US55336VBT61	4.9500 % MPLX 4.95 03/14/52	400	0	0	400 USD	87.95%	351'788.40	0.02	a)
US55336VBU35	4.9500 % MPLX 4.95 09/01/32	200	0	0	200 USD	98.97%	197'949.20	0.01	a)
US55336VBV18	5.0000 % MPLX 5 03/01/33	300	0	0	300 USD	99.21%	297'626.70	0.02	a)
US55336VBW90	5.6500 % MPLX 5.65 03/01/53	200	0	0	200 USD	98.54%	197'082.80	0.01	a)
US55336VBX73	5.5000 % MPLX 5 1/2 06/01/34	0	530	0	530 USD	102.02%	540'703.88	0.03	a)
US55903VAZ67	3.6380 % WBD 3.638 03/15/25	500	0	500	0 USD	0.00%	0.00	0.00	
US55903VBA08	3.7550 % WBD 3.755 03/15/27	1'250	1'428	2'678	0 USD	0.00%	0.00	0.00	
US55903VBB80	4.0540 % WBD 4.054 03/15/29	500	0	500	0 USD	0.00%	0.00	0.00	
US55903VBC63	4.2790 % WBD 4.279 03/15/32	1'850	0	1'850	0 USD	0.00%	0.00	0.00	
US55903VBD47	5.0500 % WBD 5.05 03/15/42	1'800	0	1'800	0 USD	0.00%	0.00	0.00	
US55903VBE20	5.1410 % WBD 5.141 03/15/52	2'200	0	2'200	0 USD	0.00%	0.00	0.00	
US55903VBF94	5.3910 % WBD 5.391 03/15/62	920	0	920	0 USD	0.00%	0.00	0.00	
US55903VBG77	6.4120 % WBD 6.412 03/15/26	600	200	800	0 USD	0.00%	0.00	0.00	
US559080AK20	5.0000 % OKE 5 03/01/26	250	0	250	0 USD	0.00%	0.00	0.00	
US559080AP17	3.9500 % OKE 3.95 03/01/50	300	0	300	0 USD	0.00%	0.00	0.00	
US559222AR55	4.1500 % MGCN 4.15 10/01/25	250	0	0	250 USD	99.62%	249'053.75	0.01	a)
US559222AV67	2.4500 % MGCN 2.45 06/15/30	250	0	0	250 USD	89.27%	223'164.50	0.01	a)
US56035LAE48	3.0000 % MAIN 3 07/14/26	400	0	0	400 USD	95.04%	380'171.60	0.02	a)
US56501RAC07	4.1500 % MFCCN 4.15 03/04/26	600	0	0	600 USD	99.48%	596'861.40	0.03	a)
US56501RAD89	5.3750 % MFCCN 5 3/8 03/04/46	400	0	0	400 USD	101.08%	404'331.20	0.02	a)
US56501RAN61	3.7030 % MFCCN 3.703 03/16/32	300	300	0	600 USD	93.97%	563'809.80	0.03	a)
US565849AB20	6.8000 % MRO 6.8 03/15/32	250	0	0	250 USD	111.51%	278'766.50	0.02	a)
US565849AE68	6.6000 % MRO 6.6 10/01/37	350	0	0	350 USD	111.85%	391'476.40	0.02	a)
US565849AQ98	5.3000 % MRO 5.3 04/01/29	0	300	0	300 USD	102.86%	308'570.70	0.02	a)
US56585AAF93	6.5000 % MPC 6 1/2 03/01/41	350	0	0	350 USD	108.13%	378'455.70	0.02	a)
US56585AAH59	4.7500 % MPC 4 3/4 09/15/44	500	0	0	500 USD	87.94%	439'675.00	0.02	a)
US56585ABC53	5.1250 % MPC 5 1/8 12/15/26	500	0	0	500 USD	101.16%	505'786.50	0.03	a)
US571748AX08	3.5000 % MMC 3 1/2 03/10/25	500	0	0	500 USD	99.16%	495'795.00	0.03	a)
US571748BC51	4.3500 % MMC 4.35 01/30/47	200	0	0	200 USD	86.89%	173'785.60	0.01	a)
US571748BG65	4.3750 % MMC 4 3/8 03/15/29	400	0	0	400 USD	100.29%	401'160.80	0.02	a)
US571748BH49	4.7500 % MMC 4 3/4 03/15/39	200	0	0	200 USD	96.68%	193'357.20	0.01	a)
US571748BJ05	4.9000 % MMC 4.9 03/15/49	700	0	0	700 USD	94.52%	661'633.00	0.04	a)
US571748BR21	5.7500 % MMC 5 3/4 11/01/32	250	0	0	250 USD	107.46%	268'660.00	0.01	a)
US571748BS04	6.2500 % MMC 6 1/4 11/01/52	150	0	0	150 USD	114.65%	171'970.50	0.01	a)
US571748BT86	5.4500 % MMC 5.45 03/15/53	200	0	0	200 USD	102.28%	204'551.80	0.01	a)
US571748BU59	5.4000 % MMC 5.4 09/15/33	150	0	0	150 USD	105.29%	157'929.90	0.01	a)
US571748BV33	5.7000 % MMC 5.7 09/15/53	250	0	0	250 USD	106.20%	265'511.75	0.01	a)
US571748BW16	5.1500 % MMC 5.15 03/15/34	0	150	0	150 USD	103.40%	155'104.05	0.01	a)
US571748BX98	5.4500 % MMC 5.45 03/15/54	0	300	0	300 USD	102.60%	307'804.50	0.02	a)
US573284AW62	2.4000 % MLM 2.4 07/15/31	400	0	0	400 USD	86.02%	344'068.00	0.02	a)
US573284AX46	3.2000 % MLM 3.2 07/15/51	500	0	0	500 USD	69.35%	346'757.00	0.02	a)
US573874AC88	1.6500 % MRVL 1.65 04/15/26	160	0	0	160 USD	95.25%	152'400.00	0.01	a)
US573874AF10	2.4500 % MRVL 2.45 04/15/28	230	0	0	230 USD	92.38%	212'462.50	0.01	a)
US573874AJ32	2.9500 % MRVL 2.95 04/15/31	230	0	0	230 USD	89.00%	204'700.00	0.01	a)
US573874AP91	5.7500 % MRVL 5 3/4 02/15/29	160	0	0	160 USD	104.38%	167'000.00	0.01	a)
US573874AQ74	5.9500 % MRVL 5.95 09/15/33	160	0	0	160 USD	106.00%	169'600.00	0.01	a)
US574599BQ83	2.0000 % MAS 2 02/15/31	300	0	0	300 USD	84.52%	253'548.90	0.01	a)
US574599BS40	1.5000 % MAS 1 1/2 02/15/28	300	0	0	300 USD	89.88%	269'653.20	0.01	a)
US575718AA93	5.6000 % MASSIN 5.6 07/01/2111	200	0	0	200 USD	112.47%	224'930.00	0.01	a)
US575718AB76	4.6780 % MASSIN 4.678 07/01/2114	150	0	0	150 USD	94.55%	141'818.25	0.01	a)
US575718AG63	2.9890 % MASSIN 2.989 07/01/50 F	400	0	0	400 USD	74.44%	297'759.60	0.02	a)
US576323AT63	5.9000 % MTZ 5.9 06/15/29	0	175	0	175 USD	103.28%	180'747.18	0.01	a)
US57636QAG91	2.9500 % MA 2.95 11/21/26	200	0	0	200 USD	97.21%	194'421.20	0.01	a)
US57636QAH74	3.8000 % MA 3.8 11/21/46	250	0	0	250 USD	83.73%	209'321.00	0.01	a)
US57636QAK04	3.9500 % MA 3.95 02/26/48	200	0	0	200 USD	85.32%	170'637.00	0.01	a)
US57636QAL86	3.6500 % MA 3.65 06/01/49	500	0	0	500 USD	80.71%	403'540.50	0.02	a)
US57636QAM69	2.9500 % MA 2.95 06/01/29	1'000	0	0	1'000 USD	94.86%	948'604.00	0.05	a)
US57636QAP90	3.3500 % MA 3.35 03/26/30	500	0	0	500 USD	95.65%	478'248.50	0.03	a)

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US57636QAQ73	3.8500 % MA 3.85 03/26/50	500	0	0	500 USD	83.23%	416'130.50	0.02	a)
US57636QAT13	2.9500 % MA 2.95 03/15/51	125	0	0	125 USD	70.14%	87'671.25	0.00	a)
US57636QAW42	4.8750 % MA 4 7/8 03/09/28	250	0	0	250 USD	102.62%	256'543.50	0.01	a)
US57636QAX25	4.8500 % MA 4.85 03/09/33	200	0	0	200 USD	102.85%	205'707.20	0.01	a)
US57636QAZ72	4.8750 % MA 4 7/8 05/09/34	0	350	0	350 USD	102.52%	358'830.50	0.02	a)
US579780AN77	3.4000 % MKC 3.4 08/15/27	250	0	0	250 USD	97.45%	243'622.25	0.01	a)
US579780AQ09	2.5000 % MKC 2 1/2 04/15/30	150	0	0	150 USD	89.90%	134'843.10	0.01	a)
US579780AR81	0.9000 % MKC 0.9 02/15/26	250	0	0	250 USD	94.71%	236'774.25	0.01	a)
US579780AS64	1.8500 % MKC 1.85 02/15/31	200	0	0	200 USD	84.11%	168'212.20	0.01	a)
US579780AT48	4.9500 % MKC 4.95 04/15/33	140	0	0	140 USD	101.30%	141'818.60	0.01	a)
US58013MEC47	6.3000 % MCD 6.3 10/15/37 MTN	240	0	0	240 USD	111.87%	268'480.56	0.01	a)
US58013MEF77	6.3000 % MCD 6.3 03/01/38 MTN	200	0	0	200 USD	111.72%	223'444.20	0.01	a)
US58013MEN02	3.7000 % MCD 3.7 02/15/42 MTN	380	0	0	380 USD	81.22%	308'632.96	0.02	a)
US58013MER16	3.6250 % MCD 3 5/8 05/01/43 MTN	500	0	0	500 USD	79.67%	398'343.00	0.02	a)
US58013MEU45	3.3750 % MCD 3 3/8 05/26/25 MTN	1'050	0	0	1'050 USD	98.86%	1'037'988.00	0.06	a)
US58013MEV28	4.6000 % MCD 4.6 05/26/45 MTN	200	0	0	200 USD	90.42%	180'836.40	0.01	a)
US58013MFA71	4.8750 % MCD 4 7/8 12/09/45 MTN	750	0	0	750 USD	94.14%	706'083.00	0.04	a)
US58013MFB54	3.5000 % MCD 3 1/2 03/01/27 MTN	500	0	0	500 USD	97.96%	489'793.00	0.03	a)
US58013MFC38	4.4500 % MCD 4.45 03/01/47 MTN	200	0	0	200 USD	88.04%	176'070.60	0.01	a)
US58013MFF68	3.8000 % MCD 3.8 04/01/28 MTN	500	0	0	500 USD	98.30%	491'517.50	0.03	a)
US58013MFH25	4.4500 % MCD 4.45 09/01/48 MTN	219	0	0	219 USD	87.99%	192'703.58	0.01	a)
US58013MFK53	3.6250 % MCD 3 5/8 09/01/49 MTN	500	0	0	500 USD	76.37%	381'839.50	0.02	a)
US58013MFM10	2.1250 % MCD 2 1/8 03/01/30 MTN	1'000	0	0	1'000 USD	89.03%	890'295.00	0.05	a)
US58013MFS89	4.6000 % MCD 4.6 09/09/32 MTN	200	0	0	200 USD	100.29%	200'589.20	0.01	a)
US58013MFT62	5.1500 % MCD 5.15 09/09/52 MTN	300	0	0	300 USD	97.02%	291'073.20	0.02	a)
US58013MFU36	4.8000 % MCD 4.8 08/14/28	200	0	0	200 USD	101.73%	203'468.20	0.01	a)
US58013MFV19	4.9500 % MCD 4.95 08/14/33	175	0	0	175 USD	102.13%	178'731.88	0.01	a)
US58013MFW91	5.4500 % MCD 5.45 08/14/53	330	0	0	330 USD	101.08%	333'576.21	0.02	a)
US58013MFY57	5.2000 % MCD 5.2 05/17/34 GMTN	0	200	0	200 USD	104.23%	208'452.80	0.01	a)
US581557BS37	5.2500 % MCK 5 1/4 02/15/26	500	0	0	500 USD	99.86%	499'322.00	0.03	a)
US581557BU82	5.1000 % MCK 5.1 07/15/33	250	0	0	250 USD	102.42%	256'045.25	0.01	a)
US582839AG14	4.6000 % RKTLN 4.6 06/01/44	650	0	0	650 USD	89.38%	580'977.15	0.03	a)
US585055BT26	4.3750 % MDT 4 3/8 03/15/35	500	0	0	500 USD	98.04%	490'220.00	0.03	a)
US585055BU98	4.6250 % MDT 4 5/8 03/15/45	500	0	0	500 USD	93.76%	468'820.50	0.03	a)
US58507LBB45	4.2500 % MDT 4 1/4 03/30/28	300	0	0	300 USD	99.88%	299'633.70	0.02	a)
US58507LBC28	4.5000 % MDT 4 1/2 03/30/33	0	200	0	200 USD	99.09%	198'186.20	0.01	a)
US589331AS67	3.6000 % MRK 3.6 09/15/42	150	0	0	150 USD	82.13%	123'195.45	0.01	a)
US58933YAJ47	4.1500 % MRK 4.15 05/18/43	300	0	0	300 USD	88.44%	265'324.50	0.01	a)
US58933YAR62	2.7500 % MRK 2 3/4 02/10/25	900	0	900	0 USD	0.00%	0.00	0.00	
US58933YAT29	3.7000 % MRK 3.7 02/10/45	900	0	0	900 USD	81.58%	734'237.10	0.04	a)
US58933YAX31	3.4000 % MRK 3.4 03/07/29	750	0	0	750 USD	96.69%	725'203.50	0.04	a)
US58933YAY14	0.7500 % MRK 0 3/4 02/24/26	1'000	0	0	1'000 USD	94.98%	949'824.00	0.05	a)
US58933YAZ88	1.4500 % MRK 1.45 06/24/30	500	600	0	1'100 USD	85.28%	938'087.70	0.05	a)
US58933YBA29	2.3500 % MRK 2.35 06/24/40	1'000	0	0	1'000 USD	71.10%	710'988.00	0.04	a)
US58933YBB02	2.4500 % MRK 2.45 06/24/50	200	0	0	200 USD	62.70%	125'409.20	0.01	a)
US58933YBF16	2.7500 % MRK 2 3/4 12/10/51	500	0	0	500 USD	65.85%	329'251.00	0.02	a)
US58933YBG98	2.9000 % MRK 2.9 12/10/61	300	0	0	300 USD	61.94%	185'809.20	0.01	a)
US58933YBH71	4.0500 % MRK 4.05 05/17/28	200	0	0	200 USD	99.75%	199'502.80	0.01	a)
US58933YBJ38	4.3000 % MRK 4.3 05/17/30	200	0	0	200 USD	99.90%	199'795.80	0.01	a)
US58933YBK01	4.5000 % MRK 4 1/2 05/17/33	400	0	0	400 USD	99.54%	398'164.00	0.02	a)
US58933YBM66	5.0000 % MRK 5 05/17/53	595	0	0	595 USD	97.86%	582'284.85	0.03	a)
US58933YBN40	5.1500 % MRK 5.15 05/17/63	250	0	0	250 USD	98.95%	247'366.00	0.01	a)
US59022CAJ27	6.1100 % BAC 6.11 01/29/37	300	0	300	0 USD	0.00%	0.00	0.00	
US59023VAA89	7.7500 % BAC 7 3/4 05/14/38	780	0	780	0 USD	0.00%	0.00	0.00	
US59156RAE80	6.5000 % MET 6 1/2 12/15/32	500	0	0	500 USD	111.97%	559'871.50	0.03	a)
US59156RAM07	5.7000 % MET 5.7 06/15/35	700	0	0	700 USD	106.70%	746'903.50	0.04	a)
US59156RAP38	6.4000 % MET 6.4 12/15/36	500	0	0	500 USD	103.54%	517'684.00	0.03	a)
US59156RBD98	4.1250 % MET 4 1/8 08/13/42	300	0	0	300 USD	86.63%	259'896.30	0.01	a)
US59156RBN70	4.0500 % MET 4.05 03/01/45	500	0	0	500 USD	84.44%	422'189.00	0.02	a)
US59156RBR84	4.6000 % MET 4.6 05/13/46	500	0	0	500 USD	91.03%	455'139.00	0.03	a)
US59156RBZ01	4.5500 % MET 4.55 03/23/30	500	0	0	500 USD	101.36%	506'790.50	0.03	a)

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US59156RCC07	5.0000 % MET 5 07/15/52	0	300	0	300 USD	96.06%	288'191.40	0.02	a)
US59156RCD89	5.2500 % MET 5 1/4 01/15/54	350	0	0	350 USD	99.92%	349'736.80	0.02	a)
US59156RCE62	5.3750 % MET 5 3/8 07/15/33	280	0	0	280 USD	104.69%	293'136.20	0.02	a)
US59156RCN61	5.3000 % MET 5.3 12/15/34	0	360	0	360 USD	103.67%	373'206.60	0.02	a)
US594918BB90	2.7000 % MSFT 2.7 02/12/25	550	1'500	2'050	0 USD	0.00%	0.00	0.00	
US594918BC73	3.5000 % MSFT 3 1/2 02/12/35	555	0	0	555 USD	94.07%	522'071.30	0.03	a)
US594918BJ27	3.1250 % MSFT 3 1/8 11/03/25	1'100	0	0	1'100 USD	98.53%	1'083'776.10	0.06	a)
US594918BK99	4.2000 % MSFT 4.2 11/03/35	250	0	0	250 USD	99.94%	249'855.75	0.01	a)
US594918BR43	2.4000 % MSFT 2.4 08/08/26	1'200	0	0	1'200 USD	96.88%	1'162'507.20	0.06	a)
US594918BS26	3.4500 % MSFT 3.45 08/08/36	450	0	0	450 USD	91.38%	411'216.30	0.02	a)
US594918BY93	3.3000 % MSFT 3.3 02/06/27	1'000	0	0	1'000 USD	98.37%	983'692.00	0.05	a)
US594918BZ68	4.1000 % MSFT 4.1 02/06/37	700	0	0	700 USD	98.14%	686'988.40	0.04	a)
US594918CC64	2.5250 % MSFT 2.525 06/01/50	3'840	0	0	3'840 USD	66.57%	2'556'368.64	0.14	a)
US594918CD48	2.6750 % MSFT 2.675 06/01/60	1'837	579	0	2'416 USD	64.58%	1'560'272.13	0.09	a)
US594918CE21	2.9210 % MSFT 2.921 03/17/52	1'850	0	0	1'850 USD	71.41%	1'321'096.10	0.07	a)
US594918CF95	3.0410 % MSFT 3.041 03/17/62	700	0	0	700 USD	69.75%	488'272.40	0.03	a)
US594918CN20	3.4000 % MSFT 3.4 09/15/26	0	400	0	400 USD	98.38%	393'538.80	0.02	a)
US594918CW29	2.5000 % MSFT 2 1/2 09/15/50	0	930	0	930 USD	65.82%	612'138.09	0.03	a)
US595017BA15	4.2500 % MCHP 4 1/4 09/01/25	500	0	0	500 USD	99.14%	495'724.00	0.03	a)
US595017BE37	5.0500 % MCHP 5.05 03/15/29	0	300	0	300 USD	101.90%	305'689.20	0.02	a)
US595112BN22	5.3270 % MU 5.327 02/06/29	500	0	0	500 USD	102.13%	510'625.00	0.03	a)
US595112BP79	4.1850 % MU 4.185 02/15/27	800	0	0	800 USD	98.88%	791'000.00	0.04	a)
US595112BS19	2.7030 % MU 2.703 04/15/32	1'000	0	0	1'000 USD	85.63%	856'288.00	0.05	a)
US595112CB74	5.8750 % MU 5 7/8 09/15/33	200	300	0	500 USD	105.36%	526'815.50	0.03	a)
US595112CD31	5.3000 % MU 5.3 01/15/31	0	400	0	400 USD	102.26%	409'049.20	0.02	a)
US59523UAN72	3.6000 % MAA 3.6 06/01/27	0	200	0	200 USD	97.75%	195'503.40	0.01	a)
US59523UAQ04	3.9500 % MAA 3.95 03/15/29	0	180	0	180 USD	98.12%	176'617.98	0.01	a)
US595620AT22	3.6500 % BRKHEC 3.65 04/15/29	750	0	0	750 USD	97.39%	730'419.00	0.04	a)
US595620AU94	4.2500 % BRKHEC 4 1/4 07/15/49	750	0	0	750 USD	86.71%	650'353.50	0.04	a)
US595620AV77	3.1500 % BRKHEC 3.15 04/15/50	250	0	0	250 USD	71.03%	177'567.50	0.01	a)
US606822AD62	3.8500 % MUFG 3.85 03/01/26	1'300	500	0	1'800 USD	98.62%	1'775'197.80	0.10	a)
US606822AR58	3.2870 % MUFG 3.287 07/25/27	540	0	0	540 USD	96.91%	523'338.84	0.03	a)
US606822AV60	3.9610 % MUFG 3.961 03/02/28	140	0	0	140 USD	98.75%	138'254.48	0.01	a)
US606822BB97	4.2860 % MUFG 4.286 07/26/38	350	0	0	350 USD	93.85%	328'470.45	0.02	a)
US606822BE37	4.1530 % MUFG 4.153 03/07/39	350	0	0	350 USD	91.75%	321'130.60	0.02	a)
US606822BH67	3.7410 % MUFG 3.741 03/07/29	200	0	0	200 USD	96.76%	193'528.00	0.01	a)
US606822BK96	3.7510 % MUFG 3.751 07/18/39	800	0	0	800 USD	87.49%	699'906.40	0.04	a)
US606822BM52	3.1950 % MUFG 3.195 07/18/29	400	0	0	400 USD	93.97%	375'873.60	0.02	a)
US606822BN36	2.1930 % MUFG 2.193 02/25/25	800	0	800	0 USD	0.00%	0.00	0.00	
US606822BS23	1.4120 % MUFG 1.412 07/17/25	500	0	0	500 USD	97.04%	485'220.00	0.03	a)
US606822BU78	2.0480 % MUFG 2.048 07/17/30	500	0	0	500 USD	86.61%	433'066.50	0.02	a)
US606822BX18	2.3090 % MUFG 2.309 07/20/32	400	0	0	400 USD	85.11%	340'456.00	0.02	a)
US606822BY90	1.5380 % MUFG 1.538 07/20/27	800	0	0	800 USD	94.39%	755'114.40	0.04	a)
US606822CC61	2.3410 % MUFG 2.341 01/19/28	350	0	0	350 USD	94.87%	332'051.65	0.02	a)
US606822CD45	2.8520 % MUFG 2.852 01/19/33	300	0	0	300 USD	87.23%	261'697.20	0.01	a)
US606822CE28	4.0800 % MUFG 4.08 04/19/28	250	0	0	250 USD	98.76%	246'897.50	0.01	a)
US606822CK87	5.1330 % MUFG 5.133 07/20/33	600	0	0	600 USD	101.42%	608'503.20	0.03	a)
US606822CL60	5.0170 % MUFG 5.017 07/20/28	690	0	0	690 USD	101.28%	698'840.28	0.04	a)
US606822CN27	5.3540 % MUFG 5.354 09/13/28	350	0	0	350 USD	101.64%	355'747.70	0.02	a)
US606822CS14	5.4220 % MUFG 5.422 02/22/29	300	0	0	300 USD	102.31%	306'944.40	0.02	a)
US606822CT96	5.4750 % MUFG 5.475 02/22/31	200	0	0	200 USD	103.56%	207'114.80	0.01	a)
US606822CV43	5.7190 % MUFG 5.719 02/20/26	500	0	500	0 USD	0.00%	0.00	0.00	
US606822CX09	5.4410 % MUFG 5.441 02/22/34	400	0	0	400 USD	103.61%	414'450.00	0.02	a)
US606822CY81	5.2420 % MUFG 5.242 04/19/29	300	0	0	300 USD	102.00%	306'005.40	0.02	a)
US606822DA96	5.5410 % MUFG 5.541 04/17/26	250	0	250	0 USD	0.00%	0.00	0.00	
US606822DC52	5.4060 % MUFG 5.406 04/19/34	400	0	0	400 USD	103.59%	414'358.80	0.02	a)
US606822DE19	5.2580 % MUFG 5.258 04/17/30	0	500	0	500 USD	102.60%	513'012.00	0.03	a)
US606822DF83	5.4260 % MUFG 5.426 04/17/35	0	500	0	500 USD	102.91%	514'530.00	0.03	a)
US60687YAG44	2.8390 % MIZUHO 2.839 09/13/26	600	0	0	600 USD	96.68%	580'071.00	0.03	a)
US60687YAK55	3.6630 % MIZUHO 3.663 02/28/27	200	0	0	200 USD	97.94%	195'870.00	0.01	a)
US60687YAM12	3.1700 % MIZUHO 3.17 09/11/27	200	0	0	200 USD	96.19%	192'373.20	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US60687YAR09	4.0180 % MIZUHO 4.018 03/05/28	200	0	0	200 USD	98.46%	196'913.40	0.01	a)
US60687YBE86	2.5910 % MIZUHO 2.591 05/25/31	200	0	0	200 USD	88.86%	177'720.60	0.01	a)
US60687YBH18	2.2010 % MIZUHO 2.201 07/10/31	200	0	0	200 USD	86.53%	173'063.00	0.01	a)
US60687YBL20	1.9790 % MIZUHO 1.979 09/08/31	500	0	0	500 USD	85.01%	425'042.50	0.02	a)
US60687YBP34	1.2340 % MIZUHO 1.234 05/22/27	409	0	0	409 USD	94.19%	385'243.64	0.02	a)
US60687YBS72	1.5540 % MIZUHO 1.554 07/09/27	400	0	0	400 USD	94.27%	377'065.20	0.02	a)
US60687YBT55	2.2600 % MIZUHO 2.26 07/09/32	200	0	0	200 USD	84.13%	168'256.00	0.01	a)
US60687YBU29	2.5640 % MIZUHO 2.564 09/13/31	290	0	0	290 USD	84.53%	245'123.37	0.01	a)
US60687YBX67	3.2610 % MIZUHO 3.261 05/22/30	350	0	0	350 USD	93.59%	327'556.60	0.02	a)
US60687YCL11	5.4140 % MIZUHO 5.414 09/13/28	250	0	0	250 USD	102.12%	255'307.00	0.01	a)
US60687YCM93	5.6690 % MIZUHO 5.669 09/13/33	200	0	0	200 USD	104.02%	208'039.20	0.01	a)
US60687YCP25	5.6670 % MIZUHO 5.667 05/27/29	250	0	0	250 USD	103.27%	258'175.25	0.01	a)
US60687YCR80	5.7390 % MIZUHO 5.739 05/27/31	200	0	0	200 USD	104.45%	208'908.60	0.01	a)
US60687YCT47	5.7540 % MIZUHO 5.754 05/27/34	450	0	0	450 USD	104.59%	470'648.25	0.03	a)
US60687YCZ07	5.7780 % MIZUHO 5.778 07/06/29	400	400	0	800 USD	103.85%	830'795.20	0.05	a)
US60687YDB20	5.7480 % MIZUHO 5.748 07/06/34	350	0	0	350 USD	104.75%	366'623.95	0.02	a)
US60687YDD85	5.3760 % MIZUHO 5.376 05/26/30	0	500	0	500 USD	102.71%	513'565.50	0.03	a)
US60687YDE68	5.5790 % MIZUHO 5.579 05/26/35	0	550	0	550 USD	103.48%	569'164.75	0.03	a)
US60687YDF34	5.3820 % MIZUHO 5.382 07/10/30	0	300	0	300 USD	102.53%	307'590.90	0.02	a)
US60687YDG17	5.5940 % MIZUHO 5.594 07/10/35	0	550	0	550 USD	103.82%	571'001.75	0.03	a)
US60871RAD26	5.0000 % TAP 5 05/01/42	400	0	0	400 USD	94.87%	379'487.20	0.02	a)
US60871RAG56	3.0000 % TAP 3 07/15/26	800	0	0	800 USD	97.33%	778'622.40	0.04	a)
US60871RAH30	4.2000 % TAP 4.2 07/15/46	600	0	0	600 USD	83.70%	502'207.80	0.03	a)
US609207AT22	2.7500 % MDLZ 2 3/4 04/13/30	500	0	0	500 USD	91.68%	458'399.50	0.03	a)
US609207AU94	1.5000 % MDLZ 1 1/2 05/04/25	500	0	0	500 USD	97.69%	488'425.00	0.03	a)
US609207AW50	2.6250 % MDLZ 2 5/8 09/04/50	320	0	0	320 USD	63.09%	201'879.04	0.01	a)
US609207AX34	1.5000 % MDLZ 1 1/2 02/04/31	150	0	0	150 USD	82.82%	124'235.10	0.01	a)
US609207AY17	1.8750 % MDLZ 1 7/8 10/15/32	300	0	0	300 USD	81.76%	245'277.90	0.01	a)
US609207BA22	2.6250 % MDLZ 2 5/8 03/17/27	250	0	0	250 USD	95.59%	238'981.75	0.01	a)
US609207BB05	3.0000 % MDLZ 3 03/17/32	250	0	0	250 USD	89.40%	223'510.75	0.01	a)
US609207BC87	4.7500 % MDLZ 4 3/4 02/20/29	0	200	0	200 USD	101.44%	202'878.40	0.01	a)
US615369AE53	5.2500 % MCO 5 1/4 07/15/44	500	0	0	500 USD	99.37%	496'828.50	0.03	a)
US615369AM79	3.2500 % MCO 3 1/4 01/15/28	1'000	0	0	1'000 USD	96.73%	967'272.00	0.05	a)
US615369AS40	3.7500 % MCO 3 3/4 03/24/25	200	0	0	200 USD	99.26%	198'524.00	0.01	a)
US615369AX35	3.1000 % MCO 3.1 11/29/61	200	0	0	200 USD	64.68%	129'363.00	0.01	a)
US615369AY18	3.7500 % MCO 3 3/4 02/25/52	500	0	0	500 USD	78.62%	393'104.00	0.02	a)
US615369AZ82	4.2500 % MCO 4 1/4 08/08/32	200	0	0	200 USD	97.29%	194'589.00	0.01	a)
US61690U4T48	4.7540 % MS 4.754 04/21/26 BKNT	500	0	0	500 USD	100.48%	502'405.00	0.03	a)
US61690U7U83	5.4790 % MS 5.479 07/16/25	340	0	0	340 USD	100.62%	342'097.80	0.02	a)
US61690U7W40	5.8820 % MS 5.882 10/30/26 BKNT	800	0	0	800 USD	102.95%	823'580.80	0.05	a)
US61690U8A11	4.9520 % MS 4.952 01/14/28 BKNT	450	0	0	450 USD	100.38%	451'711.80	0.02	a)
US61690U8B93	5.5040 % MS 5.504 05/26/28 BKNT	0	1'170	0	1'170 USD	102.38%	1'197'793.35	0.07	a)
US6174467X10	5.0000 % MS 5 11/24/25	1'100	0	0	1'100 USD	100.25%	1'102'698.30	0.06	a)
US6174467Y92	4.3500 % MS 4.35 09/08/26 GMTN	600	0	0	600 USD	99.26%	595'555.80	0.03	a)
US6174468C63	4.0000 % MS 4 07/23/25 GMTN	2'000	0	0	2'000 USD	99.33%	1'986'600.00	0.11	a)
US6174468G77	4.4310 % MS 4.431 01/23/30 GMTN	1'000	0	0	1'000 USD	99.32%	993'182.00	0.05	a)
US6174468L62	2.6990 % MS 2.699 01/22/31 GMTN	1'000	0	0	1'000 USD	90.10%	900'960.00	0.05	a)
US6174468N29	5.5970 % MS 5.597 03/24/51 GMTN	700	0	0	700 USD	107.14%	749'999.60	0.04	a)
US6174468P76	3.6220 % MS 3.622 04/01/31 MTN	1'500	0	0	1'500 USD	94.64%	1'419'619.50	0.08	a)
US6174468Q59	2.1880 % MS 2.188 04/28/26	500	0	500	0 USD	0.00%	0.00	0.00	
US6174468U61	1.7940 % MS 1.794 02/13/32 MTN	1'500	0	0	1'500 USD	82.98%	1'244'767.50	0.07	a)
US6174468Y83	2.8020 % MS 2.802 01/25/52 MTN	800	0	0	800 USD	66.99%	535'947.20	0.03	a)
US617446HD43	7.2500 % MS 7 1/4 04/01/32	910	0	0	910 USD	117.15%	1'066'100.49	0.06	a)
US61744YAK47	3.5910 % MS 3.591 07/22/28	500	0	0	500 USD	96.75%	483'772.00	0.03	a)
US61744YAL20	3.9710 % MS 3.971 07/22/38	700	0	0	700 USD	88.56%	619'942.40	0.03	a)
US61744YAP34	3.7720 % MS 3.772 01/24/29 GMTN	1'000	0	0	1'000 USD	97.49%	974'873.00	0.05	a)
US61744YAR99	4.4570 % MS 4.457 04/22/39	400	0	0	400 USD	93.39%	373'558.40	0.02	a)
US61746BCY02	6.2500 % MS 6 1/4 08/09/26 MTN	850	0	0	850 USD	102.94%	874'994.25	0.05	a)
US61746BDZ67	3.8750 % MS 3 7/8 01/27/26 GMTN	950	0	0	950 USD	98.94%	939'940.45	0.05	a)
US61746BEF94	3.6250 % MS 3 5/8 01/20/27	750	0	0	750 USD	98.51%	738'825.00	0.04	a)
US61746BEG77	4.3750 % MS 4 3/8 01/22/47 MTN	500	200	0	700 USD	89.00%	623'009.80	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US61747YDY86	4.3000 % MS 4.3 01/27/45	600	0	0	600 USD	89.46%	536'781.60	0.03	a)
US61747YEC57	1.5120 % MS 1.512 07/20/27 GMTN	1'000	0	0	1'000 USD	94.12%	941'166.00	0.05	a)
US61747YED31	2.2390 % MS 2.239 07/21/32 GMTN	1'800	0	0	1'800 USD	84.65%	1'523'626.20	0.08	a)
US61747YEF88	2.4840 % MS 2.484 09/16/36	500	0	0	500 USD	81.67%	408'339.00	0.02	a)
US61747YEH45	2.5110 % MS 2.511 10/20/32 MTN	500	0	0	500 USD	85.78%	428'877.50	0.02	a)
US61747YEK73	2.4750 % MS 2.475 01/21/28	500	0	0	500 USD	95.16%	475'816.00	0.03	a)
US61747YEL56	2.9430 % MS 2.943 01/21/33	1'000	0	0	1'000 USD	87.79%	877'929.00	0.05	a)
US61747YER27	4.2100 % MS 4.21 04/20/28	500	0	0	500 USD	99.12%	495'611.50	0.03	a)
US61747YES00	5.2970 % MS 5.297 04/20/37	700	0	0	700 USD	99.01%	693'040.60	0.04	a)
US61747YET82	4.6790 % MS 4.679 07/17/26	700	0	700	0 USD	0.00%	0.00	0.00	
US61747YEU55	4.8890 % MS 4.889 07/20/33	700	0	0	700 USD	99.40%	695'810.50	0.04	a)
US61747YEV39	6.2960 % MS 6.296 10/18/28	700	0	0	700 USD	104.58%	732'084.50	0.04	a)
US61747YEV77	6.3420 % MS 6.342 10/18/33	500	500	0	1'000 USD	109.08%	1'090'766.00	0.06	a)
US61747YEZ43	5.0500 % MS 5.05 01/28/27	400	0	0	400 USD	100.38%	401'518.80	0.02	a)
US61747YFA82	5.1230 % MS 5.123 02/01/29	775	0	0	775 USD	101.66%	787'902.20	0.04	a)
US61747YFB65	5.9480 % MS 5.948 01/19/38	800	0	0	800 USD	103.46%	827'683.20	0.05	a)
US61747YFD22	5.1640 % MS 5.164 04/20/29 MTN	750	0	0	750 USD	101.91%	764'355.75	0.04	a)
US61747YFE05	5.2500 % MS 5 1/4 04/21/34 MTN	900	0	0	900 USD	101.68%	915'161.40	0.05	a)
US61747YFF79	5.4490 % MS 5.449 07/20/29	635	0	0	635 USD	103.12%	654'791.05	0.04	a)
US61747YFG52	5.4240 % MS 5.424 07/21/34 MTN	705	0	0	705 USD	102.23%	720'694.71	0.04	a)
US61747YFH36	6.4070 % MS 6.407 11/01/29	550	250	0	800 USD	106.61%	852'851.20	0.05	a)
US61747YFJ91	6.6270 % MS 6.627 11/01/34	1'000	0	0	1'000 USD	111.15%	1'111'474.00	0.06	a)
US61747YFK64	5.1730 % MS 5.173 01/16/30	650	0	0	650 USD	101.87%	662'129.00	0.04	a)
US61747YFL48	5.4660 % MS 5.466 01/18/35	700	50	0	750 USD	102.86%	771'482.25	0.04	a)
US61747YFM21	5.9420 % MS 5.942 02/07/39	0	750	0	750 USD	103.19%	773'950.50	0.04	a)
US61747YFP51	5.6520 % MS 5.652 04/13/28 MTN	0	450	0	450 USD	102.13%	459'583.65	0.03	a)
US61747YFQ35	5.6560 % MS 5.656 04/18/30	0	500	0	500 USD	104.00%	519'989.00	0.03	a)
US61747YFR18	5.8310 % MS 5.831 04/19/35	0	1'000	0	1'000 USD	105.73%	1'057'348.00	0.06	a)
US61747YFT73	5.3200 % MS 5.32 07/19/35	0	700	0	700 USD	102.46%	717'215.80	0.04	a)
US617482V925	6.3750 % MS 6 3/8 07/24/42	820	0	0	820 USD	114.86%	941'865.94	0.05	a)
US61761J3R84	3.1250 % MS 3 1/8 07/27/26 MTN	800	0	0	800 USD	97.51%	780'072.80	0.04	a)
US61761JZN26	3.9500 % MS 3.95 04/23/27	1'150	0	0	1'150 USD	98.27%	1'130'129.15	0.06	a)
US61772BAB99	1.5930 % MS 1.593 05/04/27	500	550	0	1'050 USD	94.99%	997'414.95	0.05	a)
US61772BAC72	3.2170 % MS 3.217 04/22/42	750	0	0	750 USD	78.02%	585'180.75	0.03	a)
US61945CAD56	5.4500 % MOS 5.45 11/15/33	250	0	0	250 USD	101.98%	254'950.75	0.01	a)
US61945CAE30	5.6250 % MOS 5 5/8 11/15/43	200	0	0	200 USD	99.29%	198'570.00	0.01	a)
US61945CAG87	4.0500 % MOS 4.05 11/15/27	200	0	0	200 USD	98.14%	196'284.60	0.01	a)
US620076BL24	4.6000 % MSI 4.6 02/23/28	500	0	0	500 USD	100.19%	500'946.50	0.03	a)
US620076BN89	4.6000 % MSI 4.6 05/23/29	1'000	0	0	1'000 USD	100.29%	1'002'855.00	0.06	a)
US620076BT59	2.3000 % MSI 2.3 11/15/30	1'000	0	0	1'000 USD	87.10%	871'038.00	0.05	a)
US620076BU23	2.7500 % MSI 2 3/4 05/24/31	200	0	0	200 USD	88.07%	176'146.60	0.01	a)
US620076BZ10	5.4000 % MSI 5.4 04/15/34	0	300	0	300 USD	102.89%	308'660.10	0.02	a)
US62947QBC15	5.5500 % NXPI 5.55 12/01/28	150	0	0	150 USD	103.13%	154'691.40	0.01	a)
US62954HAJ77	2.6500 % NXPI 2.65 02/15/32	250	0	0	250 USD	85.82%	214'556.75	0.01	a)
US62954HAN89	3.2500 % NXPI 3 1/4 11/30/51	200	0	0	200 USD	68.56%	137'123.80	0.01	a)
US62954HAU23	3.2500 % NXPI 3 1/4 05/11/41	500	0	0	500 USD	75.54%	377'723.00	0.02	a)
US62954HAV06	4.3000 % NXPI 4.3 06/18/29	280	0	0	280 USD	98.41%	275'555.84	0.02	a)
US62954HAY45	3.4000 % NXPI 3.4 05/01/30	500	0	0	500 USD	93.28%	466'410.00	0.03	a)
US62954HAZ10	3.8750 % NXPI 3 7/8 06/18/26	300	0	0	300 USD	98.48%	295'438.20	0.02	a)
US62954HBA59	2.5000 % NXPI 2 1/2 05/11/31	109	0	0	109 USD	86.34%	94'110.82	0.01	a)
US62954HBB33	5.0000 % NXPI 5 01/15/33	400	0	0	400 USD	99.98%	399'932.40	0.02	a)
US62954RAA41	3.3800 % NYUHOS 3.38 07/01/55 2020	300	0	0	300 USD	73.40%	220'188.00	0.01	a)
US631103AG34	3.8500 % NDAQ 3.85 06/30/26	450	0	0	450 USD	98.75%	444'353.85	0.02	a)
US631103AM02	3.9500 % NDAQ 3.95 03/07/52	500	0	0	500 USD	78.82%	394'093.00	0.02	a)
US63111XAB73	3.2500 % NDAQ 3 1/4 04/28/50	100	0	0	100 USD	70.70%	70'695.90	0.00	a)
US63111XAD30	1.6500 % NDAQ 1.65 01/15/31	250	0	0	250 USD	83.77%	209'428.00	0.01	a)
US63111XAE13	2.5000 % NDAQ 2 1/2 12/21/40	400	0	0	400 USD	69.39%	277'573.60	0.02	a)
US63111XAH44	5.3500 % NDAQ 5.35 06/28/28	400	0	0	400 USD	102.85%	411'394.80	0.02	a)
US63111XAJ00	5.5500 % NDAQ 5.55 02/15/34	350	0	0	350 USD	103.77%	363'181.35	0.02	a)
US63111XAK72	5.9500 % NDAQ 5.95 08/15/53	300	0	0	300 USD	106.48%	319'454.70	0.02	a)
US63111XAL55	6.1000 % NDAQ 6.1 06/28/63	200	0	0	200 USD	108.70%	217'395.80	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US63253QAA22	4.9660 % NAB 4.966 01/12/26	0	350	0	350 USD	100.63%	352'192.75	0.02	a)
US63253QAB05	4.9440 % NAB 4.944 01/12/28	0	350	0	350 USD	101.84%	356'432.30	0.02	a)
US63253QAE44	4.9000 % NAB 4.9 06/13/28	0	250	0	250 USD	101.75%	254'387.00	0.01	a)
US63253QAG91	4.7870 % NAB 4.787 01/10/29	0	300	0	300 USD	101.72%	305'155.20	0.02	a)
US63253QAJ31	5.0870 % NAB 5.087 06/11/27	0	300	0	300 USD	102.11%	306'317.40	0.02	a)
US63254AAP30	3.3750 % NAB 3 3/8 01/14/26	0	500	0	500 USD	98.58%	492'895.50	0.03	a)
US63254AAS78	2.5000 % NAB 2 1/2 07/12/26 BKNT	0	400	0	400 USD	96.58%	386'310.00	0.02	a)
US63254ABE73	3.9050 % NAB 3.905 06/09/27	0	250	0	250 USD	98.92%	247'304.25	0.01	a)
US63307A2X29	5.6000 % NACN 5.6 12/18/28	300	0	0	300 USD	103.85%	311'537.40	0.02	a)
US636180BQ36	5.5000 % NFG 5 1/2 01/15/26	500	0	0	500 USD	100.60%	503'015.50	0.03	a)
US636180BR19	2.9500 % NFG 2.95 03/01/31	400	0	0	400 USD	87.29%	349'163.60	0.02	a)
US636274AD47	5.6020 % NGGLN 5.602 06/12/28	200	0	0	200 USD	103.40%	206'793.40	0.01	a)
US636274AE20	5.8090 % NGGLN 5.809 06/12/33	200	0	0	200 USD	104.97%	209'931.20	0.01	a)
US636274AF94	5.4180 % NGGLN 5.418 01/11/34	0	350	0	350 USD	101.98%	356'942.60	0.02	a)
US637071AK74	3.9500 % NOV 3.95 12/01/42	400	0	0	400 USD	78.77%	315'090.80	0.02	a)
US637432MS19	4.0230 % NRUC 4.023 11/01/32	1'000	0	0	1'000 USD	94.83%	948'324.00	0.05	a)
US637432ND31	2.8500 % NRUC 2.85 01/27/25	200	0	200	0 USD	0.00%	0.00	0.00	
US637432NP60	3.4000 % NRUC 3.4 02/07/28	300	0	0	300 USD	97.12%	291'345.60	0.02	a)
US637432NT82	4.3000 % NRUC 4.3 03/15/49	100	0	0	100 USD	85.24%	85'238.80	0.00	a)
US63743HEW88	1.0000 % NRUC 1 06/15/26 MTN	150	0	0	150 USD	93.99%	140'989.05	0.01	a)
US63743HFC16	1.8750 % NRUC 1 7/8 02/07/25 MTN	200	0	200	0 USD	0.00%	0.00	0.00	
US63743HFF47	5.4500 % NRUC 5.45 10/30/25	150	0	0	150 USD	101.00%	151'505.55	0.01	a)
US63743HFF03	4.4500 % NRUC 4.45 03/13/26	200	0	0	200 USD	100.06%	200'123.00	0.01	a)
US639057AC29	1.6420 % NWG 1.642 06/14/27	300	200	0	500 USD	94.50%	472'495.50	0.03	a)
US639057AF59	5.5160 % NWG 5.516 09/30/28	300	0	0	300 USD	102.22%	306'656.10	0.02	a)
US639057AH16	6.0160 % NWG 6.016 03/02/34	250	0	0	250 USD	106.16%	265'389.25	0.01	a)
US639057AK45	5.8080 % NWG 5.808 09/13/29	300	0	0	300 USD	103.87%	311'598.60	0.02	a)
US639057AL28	5.5830 % NWG 5.583 03/01/28	0	350	0	350 USD	101.86%	356'493.90	0.02	a)
US639057AN83	5.7780 % NWG 5.778 03/01/35	0	800	0	800 USD	104.25%	833'976.80	0.05	a)
US639057AP32	6.4750 % NWG 6.475 06/01/34	0	350	0	350 USD	104.14%	364'488.95	0.02	a)
US63946BAJ98	4.4500 % CMCSA 4.45 01/15/43	340	0	0	340 USD	89.62%	304'708.00	0.02	a)
US64110DAK00	2.7000 % NTAP 2.7 06/22/30	200	0	0	200 USD	89.83%	179'653.00	0.01	a)
US64110DAL82	1.8750 % NTAP 1 7/8 06/22/25	500	0	0	500 USD	97.39%	486'930.00	0.03	a)
US64110LAL09	5.8750 % NFLX 5 7/8 02/15/25	250	0	0	250 USD	100.27%	250'667.50	0.01	a)
US64110LAN64	4.3750 % NFLX 4 3/8 11/15/26	300	0	0	300 USD	99.98%	299'931.30	0.02	a)
US64110LAS51	4.8750 % NFLX 4 7/8 04/15/28	500	0	0	500 USD	101.81%	509'032.50	0.03	a)
US64110LAT35	5.8750 % NFLX 5 7/8 11/15/28	600	0	0	600 USD	105.41%	632'460.00	0.03	a)
US64110LAX47	6.3750 % NFLX 6 3/8 05/15/29	250	0	0	250 USD	108.26%	270'645.00	0.01	a)
US651639AM86	6.2500 % NEM 6 1/4 10/01/39	260	0	0	260 USD	111.13%	288'942.68	0.02	a)
US651639AP18	4.8750 % NEM 4 7/8 03/15/42	290	0	0	290 USD	96.49%	279'831.15	0.02	a)
US651639AW68	5.8750 % NEM 5 7/8 04/01/35	230	0	0	230 USD	107.43%	247'087.62	0.01	a)
US651639AX42	2.8000 % NEM 2.8 10/01/29	0	250	0	250 USD	92.84%	232'088.00	0.01	a)
US651639AY25	2.2500 % NEM 2 1/4 10/01/30	500	0	0	500 USD	88.65%	443'274.00	0.02	a)
US651639AZ99	2.6000 % NEM 2.6 07/15/32	200	0	0	200 USD	87.02%	174'044.40	0.01	a)
US65163LAA70	3.2500 % NEM 3 1/4 05/13/30 144A	0	200	0	200 USD	93.54%	187'088.60	0.01	a)
US65163LAP40	5.3500 % NEM 5.35 03/15/34 144A	0	350	0	350 USD	103.36%	361'775.05	0.02	a)
US65339KBK51	5.6500 % NEE 5.65 05/01/2079	500	0	0	500 USD	97.50%	487'500.00	0.03	a)
US65339KBP49	6.0510 % NEE 6.051 03/01/25	300	0	0	300 USD	100.39%	301'164.00	0.02	a)
US65339KBR05	2.2500 % NEE 2 1/4 06/01/30	500	0	0	500 USD	88.48%	442'388.50	0.02	a)
US65339KBW99	1.9000 % NEE 1.9 06/15/28	1'000	0	0	1'000 USD	90.90%	909'021.00	0.05	a)
US65339KBY55	1.8750 % NEE 1 7/8 01/15/27	400	0	0	400 USD	94.36%	377'435.20	0.02	a)
US65339KBZ21	2.4400 % NEE 2.44 01/15/32	800	0	0	800 USD	85.58%	684'656.80	0.04	a)
US65339KCH14	4.6250 % NEE 4 5/8 07/15/27	500	0	0	500 USD	100.44%	502'176.00	0.03	a)
US65339KCJ79	5.0000 % NEE 5 07/15/32	300	0	0	300 USD	101.53%	304'599.60	0.02	a)
US65339KCM09	4.9000 % NEE 4.9 02/28/28	1'000	0	0	1'000 USD	101.37%	1'013'747.00	0.06	a)
US65339KCN81	5.0000 % NEE 5 02/28/30	600	0	0	600 USD	102.63%	615'760.80	0.03	a)
US65339KCP30	5.0500 % NEE 5.05 02/28/33	400	0	0	400 USD	101.06%	404'242.40	0.02	a)
US65339KCQ13	5.2500 % NEE 5 1/4 02/28/53	500	0	0	500 USD	97.20%	485'976.50	0.03	a)
US65339KCT51	4.9000 % NEE 4.9 03/15/29	0	600	0	600 USD	101.70%	610'183.20	0.03	a)
US65339KCU25	5.2500 % NEE 5 1/4 03/15/34	0	500	0	500 USD	102.15%	510'753.50	0.03	a)
US65339KCV08	5.5500 % NEE 5.55 03/15/54	0	500	0	500 USD	100.91%	504'560.50	0.03	a)

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US654106AD51	3.6250 % NKE 3 5/8 05/01/43	350	0	0	350 USD	82.96%	290'348.45	0.02	a)
US654106AE35	3.8750 % NKE 3 7/8 11/01/45	300	0	0	300 USD	84.21%	252'635.40	0.01	a)
US654106AF00	2.3750 % NKE 2 3/8 11/01/26	700	0	0	700 USD	96.21%	673'448.30	0.04	a)
US654106AG82	3.3750 % NKE 3 3/8 11/01/46	100	0	0	100 USD	77.43%	77'430.30	0.00	a)
US654106AK94	2.8500 % NKE 2.85 03/27/30	500	0	0	500 USD	93.06%	465'317.50	0.03	a)
US654106AL77	3.2500 % NKE 3 1/4 03/27/40	300	0	0	300 USD	81.55%	244'647.30	0.01	a)
US654106AM50	3.3750 % NKE 3 3/8 03/27/50	500	0	0	500 USD	76.19%	380'952.50	0.02	a)
US65473PAK12	0.9500 % NI 0.95 08/15/25	500	0	0	500 USD	96.25%	481'234.00	0.03	a)
US65473PAL94	1.7000 % NI 1.7 02/15/31	500	0	0	500 USD	83.20%	415'983.00	0.02	a)
US65473PAQ81	5.3500 % NI 5.35 04/01/34	0	300	0	300 USD	101.83%	305'486.10	0.02	a)
US65473PAR64	6.9500 % NI 6.95 11/30/54	0	300	0	300 USD	101.65%	304'963.50	0.02	a)
US65473PAS48	5.2000 % NI 5.2 07/01/29	0	200	0	200 USD	102.56%	205'120.00	0.01	a)
US65473QBE26	3.4900 % NI 3.49 05/15/27	500	0	0	500 USD	97.30%	486'489.00	0.03	a)
US65473QBF90	4.3750 % NI 4 3/8 05/15/47	750	0	0	750 USD	85.75%	643'137.00	0.04	a)
US65535HAP47	2.6480 % NOMURA 2.648 01/16/25	500	0	500	0 USD	0.00%	0.00	0.00	
US65535HAQ20	3.1030 % NOMURA 3.103 01/16/30	500	0	0	500 USD	91.25%	456'265.00	0.03	a)
US65535HAR03	1.8510 % NOMURA 1.851 07/16/25	500	0	0	500 USD	97.18%	485'900.00	0.03	a)
US65535HAS85	2.6790 % NOMURA 2.679 07/16/30	500	0	0	500 USD	88.51%	442'547.50	0.02	a)
US65535HAW97	1.6530 % NOMURA 1.653 07/14/26	500	0	0	500 USD	94.26%	471'277.50	0.03	a)
US65535HAY53	2.1720 % NOMURA 2.172 07/14/28	500	0	0	500 USD	90.68%	453'405.50	0.02	a)
US65535HAZ29	2.3290 % NOMURA 2.329 01/22/27	200	0	0	200 USD	94.46%	188'913.60	0.01	a)
US65535HBA68	2.9990 % NOMURA 2.999 01/22/32	500	0	0	500 USD	86.87%	434'351.00	0.02	a)
US65535HBC25	5.6050 % NOMURA 5.605 07/06/29	200	0	0	200 USD	102.61%	205'228.80	0.01	a)
US65535HBF55	5.3860 % NOMURA 5.386 07/06/27	400	0	0	400 USD	101.39%	405'548.80	0.02	a)
US65535HBH12	5.8420 % NOMURA 5.842 01/18/28	200	0	0	200 USD	103.05%	206'098.40	0.01	a)
US65535HBK41	6.1810 % NOMURA 6.181 01/18/33	400	0	0	400 USD	106.31%	425'258.80	0.02	a)
US65535HBM07	6.0700 % NOMURA 6.07 07/12/28	250	0	0	250 USD	104.15%	260'374.25	0.01	a)
US65535HBP38	6.0870 % NOMURA 6.087 07/12/33	200	0	0	200 USD	106.39%	212'783.00	0.01	a)
US65535HBV06	5.7830 % NOMURA 5.783 07/03/34	0	200	0	200 USD	103.85%	207'707.60	0.01	a)
US655663AB89	5.8000 % NDSN 5.8 09/15/33	150	0	0	150 USD	106.36%	159'547.35	0.01	a)
US665772CR86	2.9000 % XEL 2.9 03/01/50	1'000	0	0	1'000 USD	68.47%	684'673.00	0.04	a)
US665859AT17	3.6500 % NTRS 3.65 08/03/28	200	0	0	200 USD	98.51%	197'025.40	0.01	a)
US665859AV62	1.9500 % NTRS 1.95 05/01/30	0	300	0	300 USD	88.15%	264'440.10	0.01	a)
US665859AW46	4.0000 % NTRS 4 05/10/27	500	0	0	500 USD	99.49%	497'449.00	0.03	a)
US665859AX29	6.1250 % NTRS 6 1/8 11/02/32	500	0	0	500 USD	109.32%	546'607.00	0.03	a)
US66988AAH77	3.1680 % NOVANT 3.168 11/01/51	150	0	0	150 USD	70.76%	106'132.95	0.01	a)
US66989HAH12	4.4000 % NOVNVX 4.4 05/06/44	500	0	0	500 USD	92.96%	464'804.50	0.03	a)
US66989HAJ77	3.0000 % NOVNVX 3 11/20/25	500	0	0	500 USD	98.36%	511'462.12	0.03	a)
US66989HAK41	4.0000 % NOVNVX 4 11/20/45	750	0	0	750 USD	87.21%	654'098.25	0.04	a)
US66989HAN89	3.1000 % NOVNVX 3.1 05/17/27	500	444	0	944 USD	97.56%	920'959.79	0.05	a)
US66989HAP38	1.7500 % NOVNVX 1 3/4 02/14/25	700	0	700	0 USD	0.00%	0.00	0.00	
US66989HAR93	2.2000 % NOVNVX 2.2 08/14/30	3'000	0	0	3'000 USD	89.64%	2'689'161.00	0.15	a)
US66989HAS76	2.7500 % NOVNVX 2 3/4 08/14/50	500	0	0	500 USD	69.10%	345'501.00	0.02	a)
US67021CAM91	3.2000 % ES 3.2 05/15/27	300	0	0	300 USD	96.88%	290'627.10	0.02	a)
US67021CAV90	5.4000 % ES 5.4 06/01/34	0	190	0	190 USD	103.97%	197'551.17	0.01	a)
US670346AP04	3.9500 % NUE 3.95 05/01/28	400	0	0	400 USD	98.85%	395'416.40	0.02	a)
US670346AV71	3.1250 % NUE 3 1/8 04/01/32	400	0	0	400 USD	90.29%	361'174.80	0.02	a)
US670346AW54	3.8500 % NUE 3.85 04/01/52	200	0	0	200 USD	78.94%	157'882.00	0.01	a)
US670346AX38	3.9500 % NUE 3.95 05/23/25	200	0	0	200 USD	99.25%	198'496.00	0.01	a)
US67066GAE44	3.2000 % NVDA 3.2 09/16/26	750	0	0	750 USD	98.17%	736'266.75	0.04	a)
US67066GAF19	2.8500 % NVDA 2.85 04/01/30	500	0	0	500 USD	93.76%	468'797.00	0.03	a)
US67066GAG91	3.5000 % NVDA 3 1/2 04/01/40	250	0	0	250 USD	86.69%	216'715.00	0.01	a)
US67066GAH74	3.5000 % NVDA 3 1/2 04/01/50	500	0	0	500 USD	80.94%	404'692.50	0.02	a)
US67066GAJ31	3.7000 % NVDA 3.7 04/01/60	250	0	0	250 USD	81.16%	202'894.25	0.01	a)
US67066GAM69	1.5500 % NVDA 1.55 06/15/28	250	0	0	250 USD	91.51%	228'780.25	0.01	a)
US67066GAN43	2.0000 % NVDA 2 06/15/31	250	0	0	250 USD	87.34%	218'343.25	0.01	a)
US67077MAT53	4.2000 % NTRCN 4.2 04/01/29	500	0	0	500 USD	98.69%	493'439.00	0.03	a)
US67077MAX65	3.9500 % NTRCN 3.95 05/13/50	500	0	0	500 USD	79.14%	395'699.00	0.02	a)
US67077MBA53	4.9000 % NTRCN 4.9 03/27/28	200	0	0	200 USD	101.12%	202'231.00	0.01	a)
US67077MBB37	5.8000 % NTRCN 5.8 03/27/53	200	0	0	200 USD	103.21%	206'411.20	0.01	a)
US67077MBD92	5.4000 % NTRCN 5.4 06/21/34	0	200	0	200 USD	101.63%	203'264.60	0.01	a)

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US67078AAF03	5.6500 % NVT 5.65 05/15/33	150	0	0	150 USD	102.34%	153'516.45	0.01	a)
US67103HAG20	4.3500 % ORLY 4.35 06/01/28	0	300	0	300 USD	99.52%	298'547.40	0.02	a)
US67103HAH03	3.9000 % ORLY 3.9 06/01/29	0	150	0	150 USD	97.36%	146'036.25	0.01	a)
US67103HAJ68	4.2000 % ORLY 4.2 04/01/30	0	150	0	150 USD	98.11%	147'165.90	0.01	a)
US67103HAK32	1.7500 % ORLY 1 3/4 03/15/31	0	200	0	200 USD	83.60%	167'192.80	0.01	a)
US67103HAL15	4.7000 % ORLY 4.7 06/15/32	0	275	0	275 USD	99.41%	273'369.25	0.02	a)
US67103HAM97	5.7500 % ORLY 5 3/4 11/20/26	0	250	0	250 USD	102.42%	256'052.50	0.01	a)
US674599DC69	5.5500 % OXY 5.55 03/15/26	500	0	0	500 USD	100.75%	503'750.00	0.03	a)
US674599DD43	7.5000 % OXY 7 1/2 05/01/31	300	0	0	300 USD	113.38%	340'125.00	0.02	a)
US674599DF90	6.4500 % OXY 6.45 09/15/36	600	0	0	600 USD	108.25%	649'500.00	0.04	a)
US674599DJ13	6.2000 % OXY 6.2 03/15/40	450	200	0	650 USD	104.25%	677'625.00	0.04	a)
US674599DL68	6.6000 % OXY 6.6 03/15/46	250	0	0	250 USD	107.75%	269'375.00	0.01	a)
US674599EA94	8.8750 % OXY 8 7/8 07/15/30	400	0	0	400 USD	117.75%	471'000.00	0.03	a)
US674599EB77	5.8750 % OXY 5 7/8 09/01/25	250	0	0	250 USD	100.50%	251'250.00	0.01	a)
US674599ED34	6.6250 % OXY 6 5/8 09/01/30	500	0	0	500 USD	107.63%	538'125.00	0.03	a)
US674599EF81	6.1250 % OXY 6 1/8 01/01/31	400	0	0	400 USD	105.13%	420'500.00	0.02	a)
US674599EL59	5.5500 % OXY 5.55 10/01/34	0	500	0	500 USD	101.80%	509'004.50	0.03	a)
US674599EM33	6.0500 % OXY 6.05 10/01/54	0	600	0	600 USD	101.91%	611'482.80	0.03	a)
US681919BC93	4.2000 % OMC 4.2 06/01/30	500	0	0	500 USD	97.69%	488'459.50	0.03	a)
US681919BD76	2.6000 % OMC 2.6 08/01/31	230	0	0	230 USD	87.09%	200'315.05	0.01	a)
US681936BK50	4.7500 % OHI 4 3/4 01/15/28	400	0	0	400 USD	99.00%	396'017.20	0.02	a)
US681936BM17	3.3750 % OHI 3 3/8 02/01/31	500	0	0	500 USD	89.28%	446'389.50	0.02	a)
US68217FAA03	3.6000 % OMC 3.6 04/15/26	500	0	0	500 USD	98.21%	491'057.50	0.03	a)
US68233JBR41	3.1000 % ONCRX 3.1 09/15/49	500	0	0	500 USD	69.83%	349'172.00	0.02	a)
US68233JCS15	5.6500 % ONCRX 5.65 11/15/33	0	300	0	300 USD	106.03%	318'103.80	0.02	a)
US68233JCT97	5.5500 % ONCRX 5.55 06/15/54 144A	0	200	0	200 USD	102.31%	204'622.40	0.01	a)
US68235PAF53	4.6580 % OGS 4.658 02/01/44	200	0	0	200 USD	90.98%	181'950.60	0.01	a)
US682680AS26	4.0000 % OKE 4 07/13/27	200	0	0	200 USD	98.61%	197'221.00	0.01	a)
US682680AT09	4.9500 % OKE 4.95 07/13/47	1'000	0	0	1'000 USD	89.33%	893'343.00	0.05	a)
US682680AU71	4.5500 % OKE 4.55 07/15/28	500	0	0	500 USD	99.87%	499'352.00	0.03	a)
US682680AW38	4.3500 % OKE 4.35 03/15/29	200	0	0	200 USD	98.98%	197'959.80	0.01	a)
US682680BB81	3.1000 % OKE 3.1 03/15/30	500	0	0	500 USD	92.46%	462'310.50	0.03	a)
US682680BE21	6.3500 % OKE 6.35 01/15/31	300	0	0	300 USD	107.40%	322'188.90	0.02	a)
US682680BG78	6.1000 % OKE 6.1 11/15/32	200	0	0	200 USD	106.38%	212'763.00	0.01	a)
US682680BH51	5.5500 % OKE 5.55 11/01/26	360	0	0	360 USD	101.83%	366'573.60	0.02	a)
US682680BJ18	5.6500 % OKE 5.65 11/01/28	220	0	0	220 USD	103.72%	228'178.94	0.01	a)
US682680BL63	6.0500 % OKE 6.05 09/01/33	430	0	0	430 USD	105.32%	452'894.92	0.02	a)
US682680BN20	6.6250 % OKE 6 5/8 09/01/53	510	0	0	510 USD	110.19%	561'962.37	0.03	a)
US682680BR34	5.0000 % OKE 5 03/01/26	0	250	0	250 USD	100.13%	250'332.00	0.01	a)
US682680BS17	3.2500 % OKE 3 1/4 06/01/30	250	0	0	250 USD	92.70%	231'746.00	0.01	a)
US682680BV46	5.1500 % OKE 5.15 10/15/43	500	0	0	500 USD	93.92%	469'602.50	0.03	a)
US682680BX02	4.2500 % OKE 4 1/4 09/15/46	200	0	0	200 USD	81.12%	162'245.40	0.01	a)
US682680BZ59	4.8500 % OKE 4.85 02/01/49	250	0	0	250 USD	87.52%	218'799.25	0.01	a)
US682680CA99	3.9500 % OKE 3.95 03/01/50	0	300	0	300 USD	75.82%	227'472.30	0.01	a)
US68268NAG88	6.1250 % OKE 6 1/8 02/01/41	300	0	0	300 USD	103.42%	310'273.50	0.02	a)
US68268NAP87	4.9000 % OKE 4.9 03/15/25	150	0	0	150 USD	99.69%	149'532.00	0.01	a)
US685218AB52	5.5000 % ORAFP 5 1/2 02/06/44	900	0	0	900 USD	100.89%	908'041.50	0.05	a)
US686330AJ06	3.7000 % ORIX 3.7 07/18/27	500	0	0	500 USD	97.56%	487'795.50	0.03	a)
US686330AK78	3.2500 % ORIX 3 1/4 12/04/24	300	0	300	0 USD	0.00%	0.00	0.00	
US686330AR22	5.2000 % ORIX 5.2 09/13/32	300	0	0	300 USD	101.85%	305'535.60	0.02	a)
US68902VAH06	2.0560 % OTIS 2.056 04/05/25	500	0	0	500 USD	98.19%	490'960.00	0.03	a)
US68902VAJ61	2.2930 % OTIS 2.293 04/05/27	150	0	0	150 USD	94.66%	141'993.60	0.01	a)
US68902VAK35	2.5650 % OTIS 2.565 02/15/30	500	0	0	500 USD	90.21%	451'053.00	0.02	a)
US68902VAL18	3.1120 % OTIS 3.112 02/15/40	200	0	0	200 USD	77.55%	155'102.60	0.01	a)
US68902VAM90	3.3620 % OTIS 3.362 02/15/50	300	0	0	300 USD	73.08%	219'230.70	0.01	a)
US68902VAP22	5.2500 % OTIS 5 1/4 08/16/28	219	0	0	219 USD	102.82%	225'180.62	0.01	a)
US69047QAB86	5.6500 % OVV 5.65 05/15/28	200	0	0	200 USD	103.04%	206'082.60	0.01	a)
US69047QAC69	6.2500 % OVV 6 1/4 07/15/33	170	0	0	170 USD	105.85%	179'945.51	0.01	a)
US690742AG60	4.3000 % OC 4.3 07/15/47	200	0	0	200 USD	82.81%	165'626.00	0.01	a)
US690742AN12	5.5000 % OC 5 1/2 06/15/27	0	160	0	160 USD	102.49%	163'989.28	0.01	a)
US690742AP69	5.7000 % OC 5.7 06/15/34	0	255	0	255 USD	104.33%	266'045.33	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US690742AQ43	5.9500 % OC 5.95 06/15/54	0	375	0	375 USD	103.16%	386'847.75	0.02	a)
US69120VAR24	7.9500 % OCINCC 7.95 06/13/28 144A	250	0	250	0 USD	0.00%	0.00	0.00	
US69120VAU52	7.7500 % OCINCC 7 3/4 01/15/29 144A	200	0	200	0 USD	0.00%	0.00	0.00	
US69120VAW19	7.7500 % OCINCC 7 3/4 01/15/29	0	200	200	0 USD	0.00%	0.00	0.00	
US69120VBB62	7.9500 % OCINCC 7.95 06/13/28	0	250	250	0 USD	0.00%	0.00	0.00	
US69121JAA51	6.7500 % OTFCII 6 3/4 04/04/29 144A	0	200	200	0 USD	0.00%	0.00	0.00	
US69121KAC80	3.7500 % OBDC 3 3/4 07/22/25	400	0	0	400 USD	98.39%	393'568.00	0.02	a)
US69121KAE47	3.4000 % OBDC 3.4 07/15/26	500	0	0	500 USD	96.10%	480'514.50	0.03	a)
US69121KAG94	2.8750 % OBDC 2 7/8 06/11/28	200	0	0	200 USD	91.01%	182'023.60	0.01	a)
US69121KAH77	5.9500 % OBDC 5.95 03/15/29	0	200	0	200 USD	101.61%	203'227.60	0.01	a)
US693304BF31	4.9000 % EXC 4.9 06/15/33	150	0	0	150 USD	101.52%	152'274.45	0.01	a)
US693475AT21	3.1500 % PNC 3.15 05/19/27	500	0	0	500 USD	96.75%	483'742.50	0.03	a)
US693475AW59	3.4500 % PNC 3.45 04/23/29	250	0	0	250 USD	95.98%	239'943.00	0.01	a)
US693475AX33	2.6000 % PNC 2.6 07/23/26	250	0	0	250 USD	96.48%	241'202.00	0.01	a)
US693475AY16	2.2000 % PNC 2.2 11/01/24	400	0	400	0 USD	0.00%	0.00	0.00	
US693475AZ80	2.5500 % PNC 2.55 01/22/30	400	0	0	400 USD	90.78%	363'122.00	0.02	a)
US693475BA21	2.3070 % PNC 2.307 04/23/32	400	0	0	400 USD	85.87%	343'493.60	0.02	a)
US693475BE43	4.6260 % PNC 4.626 06/06/33	200	0	0	200 USD	95.95%	191'891.60	0.01	a)
US693475BJ30	6.0370 % PNC 6.037 10/28/33	500	0	0	500 USD	106.01%	530'058.00	0.03	a)
US693475BK03	5.3540 % PNC 5.354 12/02/28	700	0	0	700 USD	102.39%	716'750.30	0.04	a)
US693475BL85	4.7580 % PNC 4.758 01/26/27	500	0	0	500 USD	100.01%	500'025.50	0.03	a)
US693475BM68	5.0680 % PNC 5.068 01/24/34	450	0	0	450 USD	99.96%	449'829.90	0.02	a)
US693475BQ72	5.8120 % PNC 5.812 06/12/26	400	0	400	0 USD	0.00%	0.00	0.00	
US693475BR55	5.5820 % PNC 5.582 06/12/29	650	400	0	1'050 USD	103.24%	1'084'057.80	0.06	a)
US693475BS39	5.9390 % PNC 5.939 08/18/34	250	0	0	250 USD	105.52%	263'808.25	0.01	a)
US693475BT12	6.6150 % PNC 6.615 10/20/27	300	0	0	300 USD	103.87%	311'595.00	0.02	a)
US693475BU84	6.8750 % PNC 6 7/8 10/20/34	900	0	0	900 USD	112.24%	1'010'167.20	0.06	a)
US693475BV67	5.3000 % PNC 5.3 01/21/28	300	450	0	750 USD	101.68%	762'606.75	0.04	a)
US693475BW41	5.6760 % PNC 5.676 01/22/35	450	300	0	750 USD	103.80%	778'533.75	0.04	a)
US693475BX24	5.4920 % PNC 5.492 05/14/30	0	500	0	500 USD	103.01%	515'050.50	0.03	a)
US693475BY07	5.1020 % PNC 5.102 07/23/27	0	300	0	300 USD	100.82%	302'470.50	0.02	a)
US693475BZ71	5.4010 % PNC 5.401 07/23/35	0	800	0	800 USD	101.95%	815'614.40	0.04	a)
US69349LAQ14	4.2000 % PNC 4.2 11/01/25 BKNT	500	0	0	500 USD	99.28%	496'391.50	0.03	a)
US693506BP19	3.7500 % PPG 3 3/4 03/15/28	500	0	0	500 USD	97.71%	488'541.00	0.03	a)
US693506BU04	1.2000 % PPG 1.2 03/15/26	200	0	0	200 USD	94.88%	189'764.40	0.01	a)
US69351UBB89	5.2500 % PPL 5 1/4 05/15/53	400	0	0	400 USD	100.84%	403'360.00	0.02	a)
US69352PAL76	3.1000 % PPL 3.1 05/15/26	400	0	0	400 USD	97.44%	389'765.60	0.02	a)
US69353REF10	3.3000 % PNC 3.3 10/30/24 BKNT	500	0	500	0 USD	0.00%	0.00	0.00	
US69353REK05	2.9500 % PNC 2.95 02/23/25 BKNT	250	0	0	250 USD	98.89%	247'212.50	0.01	a)
US69371RS496	4.4500 % PCAR 4.45 03/30/26 MTN	0	150	150	0 USD	0.00%	0.00	0.00	
US69371RS801	4.6000 % PCAR 4.6 01/31/29 MTN	0	200	200	0 USD	0.00%	0.00	0.00	
US694308HP52	2.9500 % PCG 2.95 03/01/26	200	0	0	200 USD	97.06%	194'119.60	0.01	a)
US694308HW04	3.3000 % PCG 3.3 12/01/27	200	0	0	200 USD	95.40%	190'796.20	0.01	a)
US694308HY69	3.9500 % PCG 3.95 12/01/47	1'000	0	0	1'000 USD	75.66%	756'644.00	0.04	a)
US694308JF52	2.1000 % PCG 2.1 08/01/27	250	0	0	250 USD	92.76%	231'896.00	0.01	a)
US694308JG36	2.5000 % PCG 2 1/2 02/01/31	1'000	0	0	1'000 USD	85.67%	856'655.00	0.05	a)
US694308JH19	3.3000 % PCG 3.3 08/01/40	1'200	0	0	1'200 USD	75.38%	904'554.00	0.05	a)
US694308JJ74	3.5000 % PCG 3 1/2 08/01/50	500	0	0	500 USD	69.78%	348'902.50	0.02	a)
US694308JK48	3.7500 % PCG 3 3/4 07/01/28	200	0	0	200 USD	96.14%	192'273.40	0.01	a)
US694308JL21	3.4500 % PCG 3.45 07/01/25	250	0	0	250 USD	98.52%	246'295.00	0.01	a)
US694308JM04	4.5500 % PCG 4.55 07/01/30	1'000	0	0	1'000 USD	97.87%	978'655.00	0.05	a)
US694308JN86	4.9500 % PCG 4.95 07/01/50	1'000	300	0	1'300 USD	86.53%	1'124'910.80	0.06	a)
US694308JT56	3.2500 % PCG 3 1/4 06/01/31	350	0	0	350 USD	89.50%	313'257.00	0.02	a)
US694308JW85	3.0000 % PCG 3 06/15/28	400	0	0	400 USD	93.87%	375'490.00	0.02	a)
US694308KD85	5.2500 % PCG 5 1/4 03/01/52	250	0	0	250 USD	91.03%	227'580.00	0.01	a)
US694308KH99	6.7500 % PCG 6 3/4 01/15/53	400	0	0	400 USD	108.88%	435'522.40	0.02	a)
US694308KJ55	6.1500 % PCG 6.15 01/15/33	250	0	0	250 USD	105.60%	263'991.50	0.01	a)
US694308KK29	6.7000 % PCG 6.7 04/01/53	200	0	0	200 USD	110.03%	220'066.60	0.01	a)
US694308KL02	6.1000 % PCG 6.1 01/15/29	200	0	0	200 USD	104.71%	209'418.40	0.01	a)
US694308KM84	6.4000 % PCG 6.4 06/15/33	500	0	0	500 USD	107.23%	536'128.50	0.03	a)
US694308KP16	6.9500 % PCG 6.95 03/15/34	400	0	0	400 USD	111.40%	445'601.20	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US694308KQ98	5.5500 % PCG 5.55 05/15/29	0	250	0	250 USD	102.91%	257'276.50	0.01	a)
US694308KR71	5.8000 % PCG 5.8 05/15/34	0	350	0	350 USD	102.97%	360'392.55	0.02	a)
US695156AT63	3.4000 % PKG 3.4 12/15/27	200	0	0	200 USD	96.59%	193'185.60	0.01	a)
US695156AU37	3.0000 % PKG 3 12/15/29	500	0	0	500 USD	92.93%	464'631.50	0.03	a)
US695156AW92	3.0500 % PKG 3.05 10/01/51	150	0	0	150 USD	68.08%	102'126.30	0.01	a)
US701094AL88	4.1000 % PH 4.1 03/01/47	200	0	0	200 USD	83.87%	167'731.40	0.01	a)
US701094AN45	3.2500 % PH 3 1/4 06/14/29	500	0	0	500 USD	94.83%	474'136.00	0.03	a)
US701094AP92	4.0000 % PH 4 06/14/49	200	365	0	565 USD	82.78%	467'722.82	0.03	a)
US701094AR58	4.2500 % PH 4 1/4 09/15/27	500	0	0	500 USD	99.28%	496'401.50	0.03	a)
US701094AS32	4.5000 % PH 4 1/2 09/15/29	300	0	0	300 USD	100.21%	300'623.10	0.02	a)
US701094HAL96	3.3000 % PH 3.3 11/21/24 MTN	200	0	200	0 USD	0.00%	0.00	0.00	
US701094HAM79	4.2000 % PH 4.2 11/21/34 MTN	200	0	0	200 USD	95.36%	190'711.20	0.01	a)
US701094HAN52	4.4500 % PH 4.45 11/21/44 MTN	400	0	0	400 USD	89.39%	357'546.80	0.02	a)
US70213BAB71	3.7000 % PRE 3.7 07/02/29	200	0	0	200 USD	96.13%	192'258.60	0.01	a)
US70450YAC75	2.4000 % PYPL 2.4 10/01/24	500	0	500	0 USD	0.00%	0.00	0.00	
US70450YAD58	2.6500 % PYPL 2.65 10/01/26	500	0	0	500 USD	96.52%	482'597.00	0.03	a)
US70450YAG89	1.6500 % PYPL 1.65 06/01/25	500	0	0	500 USD	97.60%	487'980.00	0.03	a)
US70450YAH62	2.3000 % PYPL 2.3 06/01/30	500	0	0	500 USD	89.39%	446'926.00	0.02	a)
US70450YAJ29	3.2500 % PYPL 3 1/4 06/01/50	500	0	0	500 USD	72.15%	360'762.50	0.02	a)
US70450YAL74	4.4000 % PYPL 4.4 06/01/32	200	0	0	200 USD	99.03%	198'064.60	0.01	a)
US70450YAM57	5.0500 % PYPL 5.05 06/01/52	350	0	0	350 USD	97.06%	339'718.75	0.02	a)
US70450YAP88	5.1500 % PYPL 5.15 06/01/34	0	300	0	300 USD	102.56%	307'687.50	0.02	a)
US713448CT37	2.7500 % PEP 2 3/4 04/30/25	250	0	0	250 USD	98.64%	246'605.00	0.01	a)
US713448CY22	3.5000 % PEP 3 1/2 07/17/25	500	0	0	500 USD	99.08%	495'395.00	0.03	a)
US713448DF24	2.8500 % PEP 2.85 02/24/26	500	0	0	500 USD	98.04%	490'181.00	0.03	a)
US713448DN57	2.3750 % PEP 2 3/8 10/06/26	750	0	0	750 USD	96.56%	724'176.75	0.04	a)
US713448DP06	3.4500 % PEP 3.45 10/06/46	800	0	0	800 USD	78.56%	628'518.40	0.03	a)
US713448DY13	3.0000 % PEP 3 10/15/27	500	700	0	1'200 USD	96.94%	1'163'319.60	0.06	a)
US713448EP96	2.8750 % PEP 2 7/8 10/15/49	200	0	0	200 USD	69.83%	139'664.00	0.01	a)
US713448EQ79	2.2500 % PEP 2 1/4 03/19/25	500	0	0	500 USD	98.55%	492'745.00	0.03	a)
US713448EU81	3.6250 % PEP 3 5/8 03/19/50	500	0	0	500 USD	79.77%	398'838.50	0.02	a)
US713448EV64	3.8750 % PEP 3 7/8 03/19/60	0	100	0	100 USD	81.23%	81'229.70	0.00	a)
US713448EZ78	1.6250 % PEP 1 5/8 05/01/30	500	0	0	500 USD	86.97%	434'860.50	0.02	a)
US713448FA19	1.4000 % PEP 1.4 02/25/31	1'000	0	0	1'000 USD	83.52%	835'190.00	0.05	a)
US713448FF06	2.6250 % PEP 2 5/8 10/21/41	200	0	0	200 USD	72.82%	145'642.60	0.01	a)
US713448FG88	2.7500 % PEP 2 3/4 10/21/51	300	0	0	300 USD	66.81%	200'426.40	0.01	a)
US713448FL73	3.6000 % PEP 3.6 02/18/28	400	0	0	400 USD	98.43%	393'726.00	0.02	a)
US713448FM56	3.9000 % PEP 3.9 07/18/32	500	0	0	500 USD	96.64%	483'209.50	0.03	a)
US713448FR44	4.4500 % PEP 4.45 05/15/28	200	0	0	200 USD	101.42%	202'838.00	0.01	a)
US713448FS27	4.4500 % PEP 4.45 02/15/33	200	0	0	200 USD	102.49%	204'976.80	0.01	a)
US713448FT00	4.6500 % PEP 4.65 02/15/53	450	0	0	450 USD	94.21%	423'934.20	0.02	a)
US713448FX12	4.5000 % PEP 4 1/2 07/17/29	0	250	0	250 USD	101.79%	254'484.75	0.01	a)
US713448FY94	4.8000 % PEP 4.8 07/17/34	0	250	0	250 USD	101.85%	254'634.75	0.01	a)
US713448FZ69	5.2500 % PEP 5 1/4 07/17/54	0	250	0	250 USD	103.77%	259'432.25	0.01	a)
US714046AG46	3.3000 % RVTY 3.3 09/15/29	200	0	0	200 USD	93.42%	186'833.00	0.01	a)
US714046AM14	1.9000 % RVTY 1.9 09/15/28	500	0	0	500 USD	89.86%	449'277.00	0.02	a)
US714046AN96	2.2500 % RVTY 2 1/4 09/15/31	200	0	0	200 USD	83.84%	167'689.80	0.01	a)
US71644EAJ10	6.8000 % SUCN 6.8 05/15/38	500	0	0	500 USD	112.04%	560'194.50	0.03	a)
US716973AB84	4.4500 % PFE 4.45 05/19/26	500	0	0	500 USD	100.11%	500'550.00	0.03	a)
US716973AC67	4.4500 % PFE 4.45 05/19/28	1'000	0	0	1'000 USD	100.42%	1'004'190.00	0.06	a)
US716973AD41	4.6500 % PFE 4.65 05/19/30	700	0	0	700 USD	101.05%	707'344.40	0.04	a)
US716973AE24	4.7500 % PFE 4 3/4 05/19/33	1'650	0	0	1'650 USD	100.85%	1'664'099.25	0.09	a)
US716973AF98	5.1100 % PFE 5.11 05/19/43	1'000	0	0	1'000 USD	98.75%	987'513.00	0.05	a)
US716973AG71	5.3000 % PFE 5.3 05/19/53	1'950	0	0	1'950 USD	100.42%	1'958'121.75	0.11	a)
US716973AH54	5.3400 % PFE 5.34 05/19/63	1'100	514	0	1'614 USD	99.81%	1'610'941.47	0.09	a)
US717081CY74	7.2000 % PFE 7.2 03/15/39	520	0	0	520 USD	121.77%	633'182.16	0.03	a)
US717081DK61	4.4000 % PFE 4.4 05/15/44	520	0	0	520 USD	91.53%	475'956.00	0.03	a)
US717081DV27	2.7500 % PFE 2 3/4 06/03/26	850	0	0	850 USD	97.23%	826'494.95	0.05	a)
US717081EA70	3.0000 % PFE 3 12/15/26	650	0	0	650 USD	97.51%	633'835.80	0.03	a)
US717081ED10	4.1250 % PFE 4 1/8 12/15/46	450	0	0	450 USD	85.52%	384'840.00	0.02	a)
US717081EJ89	4.1000 % PFE 4.1 09/15/38	1'000	0	0	1'000 USD	91.32%	913'171.00	0.05	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US717081EK52	4.2000 % PFE 4.2 09/15/48	500	0	0	500 USD	86.17%	430'825.50	0.02	a)
US717081ET61	3.4500 % PFE 3.45 03/15/29	500	0	0	500 USD	96.81%	484'048.50	0.03	a)
US717081EW90	2.6250 % PFE 2 5/8 04/01/30	500	0	0	500 USD	91.52%	457'606.50	0.03	a)
US717081EX73	0.8000 % PFE 0.8 05/28/25	2'000	0	0	2'000 USD	97.14%	1'942'720.00	0.11	a)
US717081EZ22	2.5500 % PFE 2.55 05/28/40	500	0	0	500 USD	72.52%	362'621.50	0.02	a)
US717081FA61	2.7000 % PFE 2.7 05/28/50	200	0	0	200 USD	66.46%	132'915.20	0.01	a)
US718546AH74	5.8750 % PSX 5 7/8 05/01/42	650	0	0	650 USD	104.47%	679'036.15	0.04	a)
US718546AK04	4.6500 % PSX 4.65 11/15/34	700	0	0	700 USD	95.78%	670'492.90	0.04	a)
US718546AL86	4.8750 % PSX 4 7/8 11/15/44	400	0	0	400 USD	92.51%	370'059.60	0.02	a)
US718546AV68	3.8500 % PSX 3.85 04/09/25	500	0	0	500 USD	99.15%	495'745.00	0.03	a)
US718546AW42	2.1500 % PSX 2.15 12/15/30	250	0	0	250 USD	86.87%	217'180.00	0.01	a)
US718546AZ72	1.3000 % PSX 1.3 02/15/26	450	0	0	450 USD	95.35%	429'085.80	0.02	a)
US718546BA13	3.3000 % PSX 3.3 03/15/52	750	0	0	750 USD	68.29%	512'181.00	0.03	a)
US718547AU68	5.2500 % PSX 5 1/4 06/15/31	0	200	0	200 USD	102.65%	205'290.20	0.01	a)
US718547AW25	5.6500 % PSX 5.65 06/15/54	0	200	0	200 USD	100.09%	200'189.80	0.01	a)
US72147KAH14	3.5000 % PPC 3 1/2 03/01/32	250	0	0	250 USD	87.88%	219'687.50	0.01	a)
US72147KAJ79	4.2500 % PPC 4 1/4 04/15/31	300	100	0	400 USD	94.25%	377'000.00	0.02	a)
US72147KAK43	6.2500 % PPC 6 1/4 07/01/33	290	0	0	290 USD	105.38%	305'587.50	0.02	a)
US72147KAL26	6.8750 % PPC 6 7/8 05/15/34	150	0	0	150 USD	110.25%	165'375.00	0.01	a)
US723787AQ06	1.9000 % PXD 1.9 08/15/30	300	0	0	300 USD	87.08%	261'237.00	0.01	a)
US723787AR88	2.1500 % PXD 2.15 01/15/31	250	0	0	250 USD	86.90%	217'262.00	0.01	a)
US723787AT45	1.1250 % PXD 1 1/8 01/15/26	250	0	0	250 USD	95.54%	238'843.75	0.01	a)
US72650RAR30	6.6500 % PAA 6.65 01/15/37	200	0	0	200 USD	108.20%	216'401.20	0.01	a)
US72650RBE18	4.7000 % PAA 4.7 06/15/44	250	200	0	450 USD	85.83%	386'220.15	0.02	a)
US72650RBF82	3.6000 % PAA 3.6 11/01/24	250	0	0	250 USD	99.63%	249'072.50	0.01	a)
US72650RBH49	4.9000 % PAA 4.9 02/15/45	500	0	0	500 USD	87.85%	439'266.50	0.02	a)
US72650RBJ05	4.6500 % PAA 4.65 10/15/25	370	0	0	370 USD	99.66%	368'744.22	0.02	a)
US72650RBL50	4.5000 % PAA 4 1/2 12/15/26	500	0	0	500 USD	99.47%	497'334.50	0.03	a)
US72650RBN17	3.8000 % PAA 3.8 09/15/30	250	0	0	250 USD	93.96%	234'906.50	0.01	a)
US731068AA07	6.9500 % PII 6.95 03/15/29	200	0	0	200 USD	107.23%	214'456.40	0.01	a)
US74005PBT03	1.1000 % LIN 1.1 08/10/30	300	0	0	300 USD	84.14%	252'423.60	0.01	a)
US740816AN32	3.3000 % HARVRD 3.3 07/15/56	400	0	0	400 USD	76.84%	307'341.60	0.02	a)
US740816AP89	2.5170 % HARVRD 2.517 10/15/50	200	0	0	200 USD	67.28%	134'551.40	0.01	a)
US740816AQ62	3.7450 % HARVRD 3.745 11/15/52	150	0	0	150 USD	85.05%	127'580.40	0.01	a)
US740816AR46	4.6090 % HARVRD 4.609 02/15/35	0	550	0	550 USD	101.67%	559'160.25	0.03	a)
US74251VAA08	6.0500 % PFG 6.05 10/15/36	200	0	0	200 USD	108.11%	216'223.40	0.01	a)
US74251VAS16	2.1250 % PFG 2 1/8 06/15/30	500	0	0	500 USD	86.57%	432'828.00	0.02	a)
US74256MEQ69	1.2500 % PFG 1 1/4 08/16/26 REGS	500	0	0	500 USD	93.76%	468'792.00	0.03	a)
US742718EP07	2.7000 % PG 2.7 02/02/26	200	0	0	200 USD	97.79%	195'582.20	0.01	a)
US742718ER62	2.4500 % PG 2.45 11/03/26	200	0	0	200 USD	96.65%	193'306.20	0.01	a)
US742718EV74	2.8500 % PG 2.85 08/11/27	500	0	0	500 USD	96.90%	484'485.00	0.03	a)
US742718FH71	3.0000 % PG 3 03/25/30	1'000	0	0	1'000 USD	94.76%	947'578.00	0.05	a)
US742718FJ38	3.5500 % PG 3.55 03/25/40	1'000	0	0	1'000 USD	87.15%	871'490.00	0.05	a)
US742718FL83	0.5500 % PG 0.55 10/29/25	250	0	0	250 USD	95.84%	239'598.50	0.01	a)
US742718FQ70	1.9500 % PG 1.95 04/23/31	0	500	0	500 USD	87.86%	439'285.00	0.02	a)
US742718FV65	1.9000 % PG 1.9 02/01/27	250	0	0	250 USD	95.01%	237'523.00	0.01	a)
US742718GA10	4.0500 % PG 4.05 01/26/33	250	0	0	250 USD	99.00%	247'493.00	0.01	a)
US742718GF07	4.3500 % PG 4.35 01/29/29	0	200	0	200 USD	101.45%	202'907.20	0.01	a)
US742718GG89	4.5500 % PG 4.55 01/29/34	0	250	0	250 USD	101.96%	254'897.75	0.01	a)
US743263AE50	7.7500 % DUK 7 3/4 03/01/31	500	0	0	500 USD	115.95%	579'727.50	0.03	a)
US74340XBN03	2.1250 % PLD 2 1/8 04/15/27	150	0	0	150 USD	94.56%	141'841.80	0.01	a)
US74340XBP50	3.0000 % PLD 3 04/15/50	0	150	0	150 USD	68.59%	102'889.05	0.01	a)
US74340XBQ34	2.1250 % PLD 2 1/8 10/15/50	400	0	0	400 USD	55.50%	221'990.00	0.01	a)
US74340XBR17	1.2500 % PLD 1 1/4 10/15/30	500	0	0	500 USD	83.27%	416'352.00	0.02	a)
US74340XBT72	4.6250 % PLD 4 5/8 01/15/33	250	0	0	250 USD	99.33%	248'333.50	0.01	a)
US74340XCE94	4.7500 % PLD 4 3/4 06/15/33	0	200	0	200 USD	99.88%	199'752.60	0.01	a)
US74340XCF69	5.2500 % PLD 5 1/4 06/15/53	250	0	0	250 USD	99.67%	249'168.00	0.01	a)
US74340XCG43	4.8750 % PLD 4 7/8 06/15/28	210	0	0	210 USD	101.81%	213'803.73	0.01	a)
US74340XCH26	5.1250 % PLD 5 1/8 01/15/34	350	0	0	350 USD	102.44%	358'537.90	0.02	a)
US74340XCJ81	5.0000 % PLD 5 03/15/34	250	0	0	250 USD	101.26%	253'139.00	0.01	a)
US74340XCK54	5.2500 % PLD 5 1/4 03/15/54	0	150	0	150 USD	98.56%	147'846.00	0.01	a)

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US74340XCN93	5.0000 % PLD 5 01/31/35	0	550	0	550 USD	100.72%	553'978.15	0.03	a)
US743820AA01	2.5320 % PSJHOG 2.532 10/01/29 19A	200	0	200	0 USD	0.00%	0.00	0.00	
US743820AB83	2.7000 % PSJHOG 2.7 10/01/51 21A	120	0	120	0 USD	0.00%	0.00	0.00	
US743820AC66	5.4030 % PSJHOG 5.403 10/01/33	150	0	150	0 USD	0.00%	0.00	0.00	
US744320BA94	3.9350 % PRU 3.935 12/07/49	500	0	0	500 USD	80.49%	402'453.50	0.02	a)
US744320BH48	3.7000 % PRU 3.7 10/01/50	1'500	0	0	1'500 USD	89.39%	1'340'839.50	0.07	a)
US744320BJ04	5.1250 % PRU 5 1/8 03/01/52	500	0	0	500 USD	97.28%	486'399.00	0.03	a)
US744320BP63	6.5000 % PRU 6 1/2 03/15/54	0	450	0	450 USD	101.74%	457'824.60	0.03	a)
US74432QAQ82	5.7000 % PRU 5.7 12/14/36 MTN	460	0	0	460 USD	106.40%	489'425.28	0.03	a)
US74432QCA13	4.6000 % PRU 4.6 05/15/44 MTN	500	0	0	500 USD	91.18%	455'884.00	0.03	a)
US74432QCF00	3.7000 % PRU 3.7 03/13/51 MTN	500	0	0	500 USD	76.96%	384'781.00	0.02	a)
US74432QCH65	1.5000 % PRU 1 1/2 03/10/26 MTN	500	0	0	500 USD	95.71%	478'557.50	0.03	a)
US74432QCJ22	3.0000 % PRU 3 03/10/40 MTN	200	0	0	200 USD	77.09%	154'178.20	0.01	a)
US744330AA93	3.1250 % PRUFIN 3 1/8 04/14/30	500	0	0	500 USD	92.56%	462'804.50	0.03	a)
US744448CG45	3.6000 % XEL 3.6 09/15/42	650	0	0	650 USD	79.02%	513'607.90	0.03	a)
US744448CY50	5.2500 % XEL 5 1/4 04/01/53	0	500	0	500 USD	97.20%	485'999.50	0.03	a)
US74456QBQ82	3.8000 % PEG 3.8 03/01/46 MTN	500	0	0	500 USD	82.12%	410'593.00	0.02	a)
US74456QCL86	4.6500 % PEG 4.65 03/15/33 MTN	0	160	0	160 USD	99.74%	159'580.96	0.01	a)
US74456QCN43	5.2000 % PEG 5.2 08/01/33	0	160	0	160 USD	103.52%	165'632.32	0.01	a)
US74456QCR56	5.4500 % PEG 5.45 03/01/54 MTN	0	330	0	330 USD	103.98%	343'118.49	0.02	a)
US74456QCS30	4.8500 % PEG 4.85 08/01/34	0	200	0	200 USD	100.77%	201'548.00	0.01	a)
US74456QCT13	5.3000 % PEG 5.3 08/01/54	0	150	0	150 USD	101.92%	152'875.50	0.01	a)
US744573AU04	2.4500 % PEG 2.45 11/15/31	0	400	0	400 USD	86.01%	344'020.80	0.02	a)
US744573AV86	5.8500 % PEG 5.85 11/15/27	400	0	0	400 USD	103.94%	415'776.40	0.02	a)
US744573AY26	5.2000 % PEG 5.2 04/01/29	0	250	0	250 USD	102.64%	256'598.00	0.01	a)
US744573AZ90	5.4500 % PEG 5.45 04/01/34	0	200	0	200 USD	102.96%	205'922.60	0.01	a)
US74460DAC39	3.0940 % PSA 3.094 09/15/27	500	0	0	500 USD	96.53%	482'658.50	0.03	a)
US74460DAJ81	2.2500 % PSA 2 1/4 11/09/31	500	0	0	500 USD	85.66%	428'277.00	0.02	a)
US74460WAD92	1.8500 % PSA 1.85 05/01/28	200	0	0	200 USD	91.42%	182'839.00	0.01	a)
US74460WAE75	2.3000 % PSA 2.3 05/01/31	250	200	0	450 USD	87.48%	393'661.35	0.02	a)
US74460WAF41	5.1250 % PSA 5 1/8 01/15/29	140	0	0	140 USD	103.18%	144'448.36	0.01	a)
US74460WAG24	5.1000 % PSA 5.1 08/01/33	200	0	0	200 USD	102.43%	204'867.40	0.01	a)
US74460WAH07	5.3500 % PSA 5.35 08/01/53	370	0	0	370 USD	100.57%	372'108.63	0.02	a)
US74736KAH41	4.3750 % QRVO 4 3/8 10/15/29	300	0	0	300 USD	96.38%	289'125.00	0.02	a)
US747525AJ27	4.6500 % QCOM 4.65 05/20/35	500	0	0	500 USD	101.53%	507'632.50	0.03	a)
US747525AK99	4.8000 % QCOM 4.8 05/20/45	500	0	0	500 USD	96.84%	484'181.50	0.03	a)
US747525AU71	3.2500 % QCOM 3 1/4 05/20/27	500	0	0	500 USD	97.53%	487'627.00	0.03	a)
US747525AV54	4.3000 % QCOM 4.3 05/20/47	500	0	0	500 USD	88.34%	441'684.00	0.02	a)
US747525BK80	2.1500 % QCOM 2.15 05/20/30	500	0	0	500 USD	89.59%	447'929.00	0.02	a)
US747525BN20	1.3000 % QCOM 1.3 05/20/28	1'052	0	0	1'052 USD	90.15%	948'380.10	0.05	a)
US747525BP77	1.6500 % QCOM 1.65 05/20/32	826	0	0	826 USD	81.70%	674'808.96	0.04	a)
US747525BR34	4.5000 % QCOM 4 1/2 05/20/52	200	0	0	200 USD	89.92%	179'849.00	0.01	a)
US747525BT99	6.0000 % QCOM 6 05/20/53	500	0	0	500 USD	111.07%	555'354.50	0.03	a)
US74762EAF97	2.9000 % PWR 2.9 10/01/30	1'000	0	0	1'000 USD	90.99%	909'872.00	0.05	a)
US74762EAH53	2.3500 % PWR 2.35 01/15/32	500	0	0	500 USD	84.14%	420'688.50	0.02	a)
US74762EAL65	5.2500 % PWR 5 1/4 08/09/34	0	160	0	160 USD	100.82%	161'307.20	0.01	a)
US74834LAZ31	3.4500 % DGX 3.45 06/01/26	0	100	0	100 USD	97.86%	97'859.90	0.01	a)
US74834LBC37	2.8000 % DGX 2.8 06/30/31	0	240	0	240 USD	88.08%	211'393.68	0.01	a)
US74949LAC63	4.0000 % RELN 4 03/18/29	1'000	0	0	1'000 USD	98.20%	982'020.00	0.05	a)
US750236AY71	6.2000 % RDN 6.2 05/15/29	0	200	200	0 USD	0.00%	0.00	0.00	
US756109AT12	4.6500 % O 4.65 03/15/47	200	0	0	200 USD	91.13%	182'267.80	0.01	a)
US756109AU84	3.6500 % O 3.65 01/15/28	500	0	0	500 USD	97.32%	486'613.50	0.03	a)
US756109AV67	3.8750 % O 3 7/8 04/15/25	250	0	0	250 USD	99.24%	248'090.00	0.01	a)
US756109AX24	3.2500 % O 3 1/4 01/15/31	500	0	0	500 USD	92.00%	460'000.00	0.03	a)
US756109BF09	4.8750 % O 4 7/8 06/01/26	500	0	0	500 USD	100.43%	502'139.50	0.03	a)
US756109BG81	3.9500 % O 3.95 08/15/27	300	0	0	300 USD	98.61%	295'816.80	0.02	a)
US756109BK93	3.1000 % O 3.1 12/15/29	150	0	0	150 USD	93.57%	140'356.05	0.01	a)
US756109BL76	2.8500 % O 2.85 12/15/32	500	0	0	500 USD	86.24%	431'224.00	0.02	a)
US756109CG72	5.1250 % O 5 1/8 02/15/34	0	500	0	500 USD	100.79%	503'948.50	0.03	a)
US756109CQ54	5.3750 % O 5 3/8 09/01/54	0	150	0	150 USD	98.57%	147'859.50	0.01	a)
US758750AC76	6.0500 % RRX 6.05 02/15/26 144A	300	0	300	0 USD	0.00%	0.00	0.00	

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US758750AD59	6.0500 % RRX 6.05 04/15/28 144A	350	0	350	0 USD	0.00%	0.00	0.00	
US758750AE33	6.3000 % RRX 6.3 02/15/30	300	0	300	0 USD	0.00%	0.00	0.00	
US758750AF08	6.4000 % RRX 6.4 04/15/33 144A	350	0	350	0 USD	0.00%	0.00	0.00	
US758750AL75	6.0500 % RRX 6.05 02/15/26	0	300	0	300 USD	101.18%	303'543.90	0.02	a)
US758750AM58	6.0500 % RRX 6.05 04/15/28	0	350	0	350 USD	103.09%	360'813.60	0.02	a)
US758750AN32	6.3000 % RRX 6.3 02/15/30	0	450	0	450 USD	105.30%	473'848.20	0.03	a)
US758750AP89	6.4000 % RRX 6.4 04/15/33	0	500	0	500 USD	105.84%	529'190.50	0.03	a)
US75884RAV50	3.6000 % REG 3.6 02/01/27	300	0	0	300 USD	97.81%	293'425.20	0.02	a)
US75886FAE79	1.7500 % REGN 1 3/4 09/15/30	500	0	0	500 USD	85.22%	426'084.00	0.02	a)
US75886FAF45	2.8000 % REGN 2.8 09/15/50	750	0	0	750 USD	64.21%	481'568.25	0.03	a)
US7591EPAQ39	2.2500 % RF 2 1/4 05/18/25	500	0	0	500 USD	97.82%	489'100.00	0.03	a)
US7591EPAU41	5.7220 % RF 5.722 06/06/30	0	250	0	250 USD	102.19%	255'469.25	0.01	a)
US759351AN90	3.9000 % RGA 3.9 05/15/29	500	0	0	500 USD	96.77%	483'843.00	0.03	a)
US759351AP49	3.1500 % RGA 3.15 06/15/30	500	0	0	500 USD	91.69%	458'426.00	0.03	a)
US759351AS87	5.7500 % RGA 5 3/4 09/15/34	0	205	0	205 USD	103.21%	211'590.14	0.01	a)
US75968NAE13	5.7500 % RNR 5 3/4 06/05/33	200	0	0	200 USD	102.81%	205'621.00	0.01	a)
US760759AR19	2.9000 % RSG 2.9 07/01/26	380	0	0	380 USD	97.17%	369'235.74	0.02	a)
US760759AT74	3.9500 % RSG 3.95 05/15/28	300	0	0	300 USD	98.60%	295'805.70	0.02	a)
US760759BA74	2.3750 % RSG 2 3/8 03/15/33	300	0	0	300 USD	83.51%	250'535.40	0.01	a)
US760759BB57	4.8750 % RSG 4 7/8 04/01/29	300	0	0	300 USD	101.91%	305'718.00	0.02	a)
US760759BC31	5.0000 % RSG 5 04/01/34	300	0	0	300 USD	101.64%	304'909.50	0.02	a)
US760759BH28	5.0000 % RSG 5 12/15/33	300	0	0	300 USD	101.59%	304'776.60	0.02	a)
US760759BK56	5.2000 % RSG 5.2 11/15/34	0	400	0	400 USD	103.07%	412'274.40	0.02	a)
US767201AD89	7.1250 % RIOLN 7 1/8 07/15/28	600	0	0	600 USD	109.60%	657'610.80	0.04	a)
US767201AL06	5.2000 % RIOLN 5.2 11/02/40	100	0	0	100 USD	101.10%	101'100.20	0.01	a)
US76720AAD81	4.7500 % RIOLN 4 3/4 03/22/42	500	0	0	500 USD	95.94%	479'714.00	0.03	a)
US76720AAG13	4.1250 % RIOLN 4 1/8 08/21/42	400	0	0	400 USD	88.85%	355'409.20	0.02	a)
US76720AAP12	5.1250 % RIOLN 5 1/8 03/09/53	300	0	0	300 USD	99.56%	298'681.20	0.02	a)
US77310VAA26	2.4920 % ROCKFD 2.492 10/01/50 2020	150	0	0	150 USD	65.51%	98'265.75	0.01	a)
US773903AJ82	4.2000 % ROK 4.2 03/01/49	200	0	0	200 USD	86.84%	173'670.40	0.01	a)
US775109AZ48	5.4500 % RCICN 5.45 10/01/43	100	0	0	100 USD	97.89%	97'894.60	0.01	a)
US775109BB60	5.0000 % RCICN 5 03/15/44	350	0	0	350 USD	92.94%	325'296.65	0.02	a)
US775109BE00	3.6250 % RCICN 3 5/8 12/15/25	700	0	0	700 USD	98.42%	688'968.00	0.04	a)
US775109BF74	2.9000 % RCICN 2.9 11/15/26	250	0	0	250 USD	96.41%	241'025.00	0.01	a)
US775109BG57	4.3000 % RCICN 4.3 02/15/48	750	0	0	750 USD	81.77%	613'251.00	0.03	a)
US775109BN09	4.3500 % RCICN 4.35 05/01/49	300	0	0	300 USD	82.69%	248'057.70	0.01	a)
US775109BP56	3.7000 % RCICN 3.7 11/15/49	100	0	0	100 USD	74.22%	74'222.20	0.00	a)
US775109CG49	3.2000 % RCICN 3.2 03/15/27	500	0	0	500 USD	96.58%	482'914.50	0.03	a)
US775109CH22	3.8000 % RCICN 3.8 03/15/32	500	0	0	500 USD	91.94%	459'723.50	0.03	a)
US775109CJ87	4.5000 % RCICN 4 1/2 03/15/42	500	0	0	500 USD	88.38%	441'896.50	0.02	a)
US775109CK50	4.5500 % RCICN 4.55 03/15/52	700	0	0	700 USD	84.30%	590'112.60	0.03	a)
US775109DE81	5.0000 % RCICN 5 02/15/29	0	400	0	400 USD	101.09%	404'365.60	0.02	a)
US775109DF56	5.3000 % RCICN 5.3 02/15/34	0	400	0	400 USD	100.48%	401'916.80	0.02	a)
US776743AD85	3.8000 % ROP 3.8 12/15/26	300	0	300	0 USD	0.00%	0.00	0.00	
US776743AF34	4.2000 % ROP 4.2 09/15/28	300	0	300	0 USD	0.00%	0.00	0.00	
US776743AG17	2.9500 % ROP 2.95 09/15/29	200	0	200	0 USD	0.00%	0.00	0.00	
US776743AJ55	2.0000 % ROP 2 06/30/30	150	0	150	0 USD	0.00%	0.00	0.00	
US776743AL02	1.7500 % ROP 1 3/4 02/15/31	300	0	300	0 USD	0.00%	0.00	0.00	
US776743AN67	1.4000 % ROP 1.4 09/15/27	350	0	350	0 USD	0.00%	0.00	0.00	
US780082AD52	4.6500 % RY 4.65 01/27/26 GMTN	1'000	0	0	1'000 USD	99.79%	997'915.00	0.06	a)
US780082AR49	7.5000 % RY 7 1/2 05/02/2084	0	400	0	400 USD	102.84%	411'376.40	0.02	a)
US780097BA81	4.8000 % NWG 4.8 04/05/26	1'200	0	0	1'200 USD	99.97%	1'199'643.60	0.07	a)
US780097BL47	4.4450 % NWG 4.445 05/08/30	1'000	0	0	1'000 USD	98.43%	984'302.00	0.05	a)
US780097BP50	3.0730 % NWG 3.073 05/22/28	600	0	0	600 USD	95.78%	574'704.60	0.03	a)
US78009PEH01	5.0760 % NWG 5.076 01/27/30	600	0	0	600 USD	101.01%	606'087.60	0.03	a)
US78015K7C20	2.2500 % RY 2 1/4 11/01/24 GMTN	500	0	500	0 USD	0.00%	0.00	0.00	
US78015K7H17	1.1500 % RY 1.15 06/10/25 MTN	250	0	250	0 USD	0.00%	0.00	0.00	
US78016EYH43	2.3000 % RY 2.3 11/03/31 GMTN	500	0	0	500 USD	86.32%	431'624.50	0.02	a)
US78016EYM38	1.6000 % RY 1.6 01/21/25 GMTN	400	0	400	0 USD	0.00%	0.00	0.00	
US78016EZD20	3.6250 % RY 3 5/8 05/04/27	500	0	0	500 USD	98.32%	491'586.00	0.03	a)
US78016EZM29	0.8750 % RY 0 7/8 01/20/26 GMTN	500	0	0	500 USD	95.21%	476'055.00	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US78016EZZ32	1.4000 % RY 1.4 11/02/26 GMTN	250	0	0	250 USD	93.91%	234'780.00	0.01	a)
US78016FZQ08	3.8750 % RY 3 7/8 05/04/32	400	0	0	400 USD	94.83%	379'306.40	0.02	a)
US78016FZS63	4.2400 % RY 4.24 08/03/27 GMTN	0	400	0	400 USD	99.95%	399'805.60	0.02	a)
US78016FZT47	4.8750 % RY 4 7/8 01/12/26 GMTN	250	0	0	250 USD	100.47%	251'165.25	0.01	a)
US78016FZU10	6.0000 % RY 6 11/01/27 MTN	400	0	0	400 USD	104.72%	418'892.00	0.02	a)
US78016FZW75	4.9000 % RY 4.9 01/12/28 GMTN	400	0	0	400 USD	101.75%	406'982.00	0.02	a)
US78016FZX58	5.0000 % RY 5 02/01/33 GMTN	600	0	0	600 USD	102.04%	612'240.00	0.03	a)
US78016FZY32	4.9500 % RY 4.95 04/25/25 GMTN	400	0	400	0 USD	0.00%	0.00	0.00	
US78016FZZ07	5.2000 % RY 5.2 07/20/26 GMTN	280	0	0	280 USD	101.45%	284'060.84	0.02	a)
US78016HZQ63	5.0000 % RY 5 05/02/33 GMTN	200	200	0	400 USD	102.45%	409'805.20	0.02	a)
US78016HZS20	5.2000 % RY 5.2 08/01/28 GMTN	300	0	0	300 USD	103.19%	309'568.20	0.02	a)
US78016HZT03	4.8750 % RY 4 7/8 01/19/27 GMTN	0	400	0	400 USD	101.22%	404'866.40	0.02	a)
US78016HZV58	4.9500 % RY 4.95 02/01/29 GMTN	0	400	0	400 USD	102.32%	409'266.80	0.02	a)
US78016HZW32	5.1500 % RY 5.15 02/01/34 GMTN	0	400	0	400 USD	102.55%	410'202.80	0.02	a)
US78016HZZ62	4.9690 % RY 4.969 08/02/30 GMTN	0	550	0	550 USD	101.67%	559'195.45	0.03	a)
US780641AH94	8.3750 % KPN 8 3/8 10/01/30	500	0	0	500 USD	118.10%	590'496.00	0.03	a)
US78081BAL71	3.3000 % RPRX 3.3 09/02/40	0	300	0	300 USD	75.10%	225'285.60	0.01	a)
US78081BAM54	3.5500 % RPRX 3.55 09/02/50	0	200	0	200 USD	70.52%	141'046.40	0.01	a)
US78081BAQ68	5.1500 % RPRX 5.15 09/02/29	0	300	0	300 USD	101.79%	305'356.20	0.02	a)
US78081BAR42	5.4000 % RPRX 5.4 09/02/34	0	300	0	300 USD	100.89%	302'674.50	0.02	a)
US78081BAS25	5.9000 % RPRX 5.9 09/02/54	0	300	0	300 USD	100.85%	302'542.20	0.02	a)
US78355HKV05	5.6500 % R 5.65 03/01/28 MTN	150	0	0	150 USD	103.16%	154'741.35	0.01	a)
US78355HKW87	5.2500 % R 5 1/4 06/01/28 MTN	200	0	0	200 USD	102.03%	204'064.40	0.01	a)
US78355HKY44	6.6000 % R 6.6 12/01/33	200	0	0	200 USD	110.29%	220'584.00	0.01	a)
US78355HKZ19	5.3750 % R 5 3/8 03/15/29 MTN	0	250	0	250 USD	102.88%	257'208.00	0.01	a)
US78409VAP94	2.5000 % SPGI 2 1/2 12/01/29	0	200	0	200 USD	91.33%	182'656.20	0.01	a)
US78409VAQ77	3.2500 % SPGI 3 1/4 12/01/49	500	0	0	500 USD	73.82%	369'117.50	0.02	a)
US78409VAR50	2.3000 % SPGI 2.3 08/15/60	250	0	0	250 USD	55.46%	138'654.75	0.01	a)
US78409VAS34	1.2500 % SPGI 1 1/4 08/15/30	0	200	0	200 USD	84.08%	168'168.80	0.01	a)
US78409VBF04	4.7500 % SPGI 4 3/4 08/01/28	200	0	0	200 USD	101.44%	202'883.80	0.01	a)
US78409VBG86	4.2500 % SPGI 4 1/4 05/01/29	500	0	0	500 USD	99.59%	497'951.50	0.03	a)
US78409VBH69	2.4500 % SPGI 2.45 03/01/27	350	0	0	350 USD	95.59%	334'577.60	0.02	a)
US78409VBJ26	2.7000 % SPGI 2.7 03/01/29	250	0	0	250 USD	93.40%	233'489.50	0.01	a)
US78409VBK98	2.9000 % SPGI 2.9 03/01/32	400	0	0	400 USD	89.74%	358'964.00	0.02	a)
US78409VBL71	3.7000 % SPGI 3.7 03/01/52	300	0	0	300 USD	79.87%	239'620.80	0.01	a)
US78409VBM54	3.9000 % SPGI 3.9 03/01/62	200	0	0	200 USD	79.32%	158'638.20	0.01	a)
US78409VBP85	5.2500 % SPGI 5 1/4 09/15/33 144A	200	0	200	0 USD	0.00%	0.00	0.00	
US78409VBQ68	5.2500 % SPGI 5 1/4 09/15/33	0	200	0	200 USD	104.92%	209'834.00	0.01	a)
US785592AJ58	5.7500 % SPLLLC 5 3/4 05/15/24	88	0	88	0 USD	0.00%	0.00	0.00	
US785592AM87	5.6250 % SPLLLC 5 5/8 03/01/25	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US785592AS57	5.0000 % SPLLLC 5 03/15/27	500	0	0	500 USD	100.63%	503'125.00	0.03	a)
US785592AU04	4.2000 % SPLLLC 4.2 03/15/28	0	440	0	440 USD	98.75%	434'500.00	0.02	a)
US785592AV86	5.8750 % SPLLLC 5 7/8 06/30/26	500	0	0	500 USD	101.35%	506'750.00	0.03	a)
US785592AX43	4.5000 % SPLLLC 4 1/2 05/15/30	0	650	0	650 USD	98.88%	642'687.50	0.04	a)
US79466LAF13	3.7000 % CRM 3.7 04/11/28	500	0	0	500 USD	98.45%	492'271.00	0.03	a)
US79466LAH78	1.5000 % CRM 1 1/2 07/15/28	300	0	0	300 USD	90.60%	271'807.80	0.01	a)
US79466LAJ35	1.9500 % CRM 1.95 07/15/31	465	0	0	465 USD	85.35%	396'872.39	0.02	a)
US79466LAK08	2.7000 % CRM 2.7 07/15/41	390	0	0	390 USD	73.20%	285'462.84	0.02	a)
US79466LAL80	2.9000 % CRM 2.9 07/15/51	620	0	0	620 USD	67.79%	420'273.20	0.02	a)
US79466LAM63	3.0500 % CRM 3.05 07/15/61	390	0	0	390 USD	64.63%	252'062.46	0.01	a)
US797440CB87	3.0000 % SRE 3 03/15/32 XXX	0	150	0	150 USD	89.73%	134'587.80	0.01	a)
US797440CC60	3.7000 % SRE 3.7 03/15/52	150	0	0	150 USD	75.85%	113'774.85	0.01	a)
US797440CD44	5.3500 % SRE 5.35 04/01/53	200	0	0	200 USD	100.67%	201'337.40	0.01	a)
US797440CE27	4.9500 % SRE 4.95 08/15/28	200	0	0	200 USD	102.07%	204'142.40	0.01	a)
US797440CF91	5.5500 % SRE 5.55 04/15/54	0	400	0	400 USD	103.64%	414'564.80	0.02	a)
US80007RAE53	5.4000 % SANLTD 5.4 08/08/28	200	0	0	200 USD	99.75%	199'500.00	0.01	a)
US80007RAF29	5.1250 % SANLTD 5 1/8 08/08/25	800	0	0	800 USD	99.38%	795'000.00	0.04	a)
US80007RAK14	3.8000 % SANLTD 3.8 01/08/26	500	0	0	500 USD	97.50%	487'500.00	0.03	a)
US80007RAL96	4.3750 % SANLTD 4 3/8 06/18/30	500	0	0	500 USD	94.25%	471'250.00	0.03	a)
US801060AD60	3.6250 % SANFP 3 5/8 06/19/28	500	0	0	500 USD	98.49%	492'430.50	0.03	a)
US80281LAG05	3.8230 % SANUK 3.823 11/03/28	400	0	0	400 USD	96.81%	387'230.80	0.02	a)

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US80281LAP04	2.8960 % SANUK 2.896 03/15/32	200	0	0	200 USD	87.00%	173'992.20	0.01	a)
US80281LAQ86	1.6730 % SANUK 1.673 06/14/27	500	0	0	500 USD	94.35%	471'726.50	0.03	a)
US80281LAR69	2.4690 % SANUK 2.469 01/11/28	200	0	0	200 USD	94.46%	188'920.80	0.01	a)
US80281LAS43	6.8330 % SANUK 6.833 11/21/26	400	0	0	400 USD	101.95%	407'813.20	0.02	a)
US80281LAT26	6.5340 % SANUK 6.534 01/10/29	300	0	0	300 USD	104.48%	313'435.50	0.02	a)
US80282KAE64	4.5000 % SANUSA 4 1/2 07/17/25	1'000	0	0	1'000 USD	99.35%	993'460.00	0.05	a)
US80282KAP12	4.4000 % SANUSA 4.4 07/13/27	500	0	0	500 USD	98.80%	494'010.00	0.03	a)
US80282KAZ93	3.2440 % SANUSA 3.244 10/05/26	500	0	0	500 USD	96.50%	482'484.00	0.03	a)
US80282KBB17	3.4500 % SANUSA 3.45 06/02/25	1'000	0	0	1'000 USD	98.62%	986'150.00	0.05	a)
US80282KBC99	2.4900 % SANUSA 2.49 01/06/28	500	0	0	500 USD	93.47%	467'329.00	0.03	a)
US80282KBG04	6.5650 % SANUSA 6.565 06/12/29	250	0	0	250 USD	104.75%	261'864.50	0.01	a)
US80282KBK16	6.1240 % SANUSA 6.124 05/31/27	0	160	0	160 USD	101.63%	162'607.84	0.01	a)
US80282KBL98	6.3420 % SANUSA 6.342 05/31/35	0	240	0	240 USD	103.41%	248'180.64	0.01	a)
US806605AG68	6.5000 % MRK 6 1/2 12/01/33	500	0	0	500 USD	113.74%	568'691.50	0.03	a)
US806854AJ48	2.6500 % SLB 2.65 06/26/30	300	0	0	300 USD	91.13%	273'394.50	0.02	a)
US806854AK11	4.5000 % SLB 4 1/2 05/15/28	150	0	0	150 USD	100.42%	150'626.10	0.01	a)
US806854AL93	4.8500 % SLB 4.85 05/15/33	150	0	0	150 USD	101.31%	151'971.75	0.01	a)
US806854AM76	5.0000 % SLB 5 06/01/34	0	200	0	200 USD	101.76%	203'515.40	0.01	a)
US816851AP42	6.0000 % SRE 6 10/15/39	300	0	0	300 USD	105.10%	315'291.90	0.02	a)
US816851BG34	3.4000 % SRE 3.4 02/01/28	1'800	0	0	1'800 USD	96.43%	1'735'650.00	0.10	a)
US816851BH17	3.8000 % SRE 3.8 02/01/38	500	0	0	500 USD	84.93%	424'661.50	0.02	a)
US816851BJ72	4.0000 % SRE 4 02/01/48	700	0	0	700 USD	79.80%	558'571.30	0.03	a)
US816851BM02	4.1250 % SRE 4 1/8 04/01/52	200	0	0	200 USD	93.06%	186'122.80	0.01	a)
US816851BQ16	5.4000 % SRE 5.4 08/01/26	200	0	0	200 USD	101.45%	202'893.20	0.01	a)
US816851BR98	5.5000 % SRE 5 1/2 08/01/33	200	0	0	200 USD	103.47%	206'949.20	0.01	a)
US816851BS71	6.8750 % SRE 6 7/8 10/01/54	0	400	0	400 USD	100.86%	403'449.20	0.02	a)
US81762PAE25	1.4000 % NOW 1.4 09/01/30	500	0	0	500 USD	84.90%	424'510.00	0.02	a)
US822582AD40	6.3750 % RDSALN 6 3/8 12/15/38	860	0	0	860 USD	113.82%	978'845.12	0.05	a)
US822582AN22	5.5000 % RDSALN 5 1/2 03/25/40	230	0	0	230 USD	105.08%	241'678.02	0.01	a)
US822582AT91	3.6250 % RDSALN 3 5/8 08/21/42	570	0	0	570 USD	82.49%	470'184.45	0.03	a)
US822582BD31	3.2500 % RDSALN 3 1/4 05/11/25	950	0	950	0 USD	0.00%	0.00	0.00	
US822582BE14	4.1250 % RDSALN 4 1/8 05/11/35	300	0	0	300 USD	95.88%	287'632.50	0.02	a)
US822582BF88	4.3750 % RDSALN 4 3/8 05/11/45	800	0	0	800 USD	89.76%	718'057.60	0.04	a)
US822582BQ44	4.0000 % RDSALN 4 05/10/46	600	0	0	600 USD	84.06%	504'337.20	0.03	a)
US822582BT82	2.8750 % RDSALN 2 7/8 05/10/26	500	0	0	500 USD	97.82%	489'100.50	0.03	a)
US822582BX94	2.5000 % RDSALN 2 1/2 09/12/26	500	0	0	500 USD	96.55%	482'745.00	0.03	a)
US822582BY77	3.7500 % RDSALN 3 3/4 09/12/46	320	0	0	320 USD	81.28%	260'107.20	0.01	a)
US822582CC49	2.0000 % RDSALN 2 11/07/24	500	0	500	0 USD	0.00%	0.00	0.00	
US822582CD22	2.3750 % RDSALN 2 3/8 11/07/29	0	500	0	500 USD	91.30%	456'520.00	0.03	a)
US822582CE05	3.1250 % RDSALN 3 1/8 11/07/49	500	0	0	500 USD	71.54%	357'704.50	0.02	a)
US822582CG52	2.7500 % RDSALN 2 3/4 04/06/30	500	0	0	500 USD	92.49%	462'442.50	0.03	a)
US822582CH36	3.2500 % RDSALN 3 1/4 04/06/50	500	0	0	500 USD	73.24%	366'190.50	0.02	a)
US822582CK64	2.8750 % RDSALN 2 7/8 11/26/41	200	0	0	200 USD	73.99%	147'987.00	0.01	a)
US822582CL48	3.0000 % RDSALN 3 11/26/51	400	0	0	400 USD	68.40%	273'616.80	0.02	a)
US824348AW63	3.4500 % SHW 3.45 06/01/27	400	0	0	400 USD	97.42%	389'675.20	0.02	a)
US824348AX47	4.5000 % SHW 4 1/2 06/01/47	400	0	0	400 USD	88.39%	353'554.00	0.02	a)
US824348BJ44	2.9500 % SHW 2.95 08/15/29	200	0	0	200 USD	93.09%	186'180.20	0.01	a)
US824348BK17	3.8000 % SHW 3.8 08/15/49	300	0	0	300 USD	78.93%	236'782.20	0.01	a)
US824348BL99	2.3000 % SHW 2.3 05/15/30	150	0	0	150 USD	88.96%	133'432.80	0.01	a)
US824348BM72	3.3000 % SHW 3.3 05/15/50	250	0	0	250 USD	71.75%	179'385.25	0.01	a)
US824348BN55	2.2000 % SHW 2.2 03/15/32	250	0	0	250 USD	84.63%	211'572.75	0.01	a)
US824348BP04	2.9000 % SHW 2.9 03/15/52	250	0	0	250 USD	65.62%	164'042.50	0.01	a)
US82460CAR51	4.3750 % SHNHAN 4 3/8 04/13/32 144A	200	0	0	200 USD	94.53%	189'055.40	0.01	a)
US82481LAD10	3.2000 % TACHEM 3.2 09/23/26	800	0	0	800 USD	97.63%	781'000.00	0.04	a)
US828807CE50	6.7500 % SPG 6 3/4 02/01/40	300	300	0	600 USD	113.77%	682'647.00	0.04	a)
US828807CV75	3.5000 % SPG 3 1/2 09/01/25	500	0	0	500 USD	98.76%	493'793.50	0.03	a)
US828807CW58	3.3000 % SPG 3.3 01/15/26	250	0	0	250 USD	98.24%	245'609.50	0.01	a)
US828807CZ89	4.2500 % SPG 4 1/4 11/30/46	300	0	0	300 USD	84.94%	254'820.60	0.01	a)
US828807DC85	3.3750 % SPG 3 3/8 06/15/27	250	0	0	250 USD	97.66%	244'160.25	0.01	a)
US828807DF17	2.4500 % SPG 2.45 09/13/29	500	0	0	500 USD	91.09%	455'459.50	0.03	a)
US828807DH72	3.2500 % SPG 3 1/4 09/13/49	500	0	0	500 USD	71.25%	356'243.00	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US828807DJ39	3.8000 % SPG 3.8 07/15/50	500	0	0	500 USD	78.07%	390'367.50	0.02	a)
US828807DK02	2.6500 % SPG 2.65 07/15/30	500	0	0	500 USD	90.57%	452'825.00	0.02	a)
US828807DM67	2.2000 % SPG 2.2 02/01/31	250	0	0	250 USD	86.73%	216'835.25	0.01	a)
US828807DU83	5.5000 % SPG 5 1/2 03/08/33	200	0	0	200 USD	104.65%	209'309.60	0.01	a)
US828807DV66	5.8500 % SPG 5.85 03/08/53	300	0	0	300 USD	104.36%	313'094.40	0.02	a)
US828807DW40	6.2500 % SPG 6 1/4 01/15/34	200	0	0	200 USD	109.66%	219'320.00	0.01	a)
US828807DX23	6.6500 % SPG 6.65 01/15/54	300	0	0	300 USD	116.38%	349'125.00	0.02	a)
US829932AA03	6.5000 % SIXSLP 6 1/2 03/11/29 144A	0	250	0	250 USD	101.94%	254'844.50	0.01	a)
US83088MAK80	1.8000 % SWKS 1.8 06/01/26	500	0	0	500 USD	94.78%	473'894.50	0.03	a)
US832696AK43	3.5000 % SJM 3 1/2 03/15/25	500	0	0	500 USD	99.05%	495'230.00	0.03	a)
US832696AM09	4.2500 % SJM 4 1/4 03/15/35	150	0	0	150 USD	93.52%	140'283.45	0.01	a)
US832696AP30	4.3750 % SJM 4 3/8 03/15/45	200	0	0	200 USD	86.78%	173'554.40	0.01	a)
US832696AR95	3.3750 % SJM 3 3/8 12/15/27	200	0	0	200 USD	97.02%	194'049.20	0.01	a)
US832696AS78	2.3750 % SJM 2 3/8 03/15/30	100	0	0	100 USD	89.31%	89'314.90	0.00	a)
US832696AU25	2.1250 % SJM 2 1/8 03/15/32	500	0	0	500 USD	83.00%	415'007.00	0.02	a)
US832696AW80	5.9000 % SJM 5.9 11/15/28	220	0	0	220 USD	105.59%	232'291.62	0.01	a)
US832696AX63	6.2000 % SJM 6.2 11/15/33	300	0	0	300 USD	109.05%	327'150.00	0.02	a)
US832696AY47	6.5000 % SJM 6 1/2 11/15/43	220	0	0	220 USD	109.37%	240'605.64	0.01	a)
US832696AZ12	6.5000 % SJM 6 1/2 11/15/53	300	0	0	300 USD	111.78%	335'342.10	0.02	a)
US83272GAA94	5.2000 % SKGID 5.2 01/15/30 144A	0	235	0	235 USD	102.50%	240'875.00	0.01	a)
US83272GAB77	5.7770 % SKGID 5.777 04/03/54 144A	0	500	0	500 USD	105.00%	525'000.00	0.03	a)
US83272GAC50	5.4380 % SKGID 5.438 04/03/34 144A	0	300	0	300 USD	102.50%	307'500.00	0.02	a)
US833034AM32	3.1000 % SNA 3.1 05/01/50	200	0	0	200 USD	70.41%	140'829.20	0.01	a)
US83444MAC55	5.4000 % SOLV 5.4 03/01/29 144A	0	550	0	550 USD	102.07%	561'373.45	0.03	a)
US83444MAE12	5.4500 % SOLV 5.45 03/13/31 144A	0	500	0	500 USD	101.97%	509'855.50	0.03	a)
US83444MAG69	5.6000 % SOLV 5.6 03/23/34 144A	0	550	0	550 USD	102.05%	561'249.15	0.03	a)
US83444MAJ09	5.9000 % SOLV 5.9 04/30/54 144A	0	600	0	600 USD	100.68%	604'099.20	0.03	a)
US835495AL63	3.1250 % SON 3 1/8 05/01/30	200	0	0	200 USD	92.35%	184'708.20	0.01	a)
US835495AP77	2.8500 % SON 2.85 02/01/32	350	0	0	350 USD	86.39%	302'350.65	0.02	a)
US837004CJ73	5.1000 % D 5.1 06/01/65	250	0	0	250 USD	95.05%	237'630.00	0.01	a)
US842400ES88	6.0000 % EIX 6 01/15/34	100	0	0	100 USD	108.04%	108'037.80	0.01	a)
US842400FH15	5.9500 % EIX 5.95 02/01/38 08A	230	0	0	230 USD	106.85%	245'752.47	0.01	a)
US842400FL27	6.0500 % EIX 6.05 03/15/39	250	0	0	250 USD	107.89%	269'736.00	0.01	a)
US842400FP31	5.5000 % EIX 5 1/2 03/15/40	100	0	0	100 USD	102.16%	102'157.90	0.01	a)
US842400FQ14	4.5000 % EIX 4 1/2 09/01/40	200	0	0	200 USD	90.62%	181'232.60	0.01	a)
US842400FZ13	4.6500 % EIX 4.65 10/01/43	250	0	0	250 USD	91.01%	227'525.50	0.01	a)
US842400GG23	4.0000 % EIX 4 04/01/47	500	0	0	500 USD	81.18%	405'901.50	0.02	a)
US842400GK35	4.1250 % EIX 4 1/8 03/01/48 C	500	0	0	500 USD	82.54%	412'721.50	0.02	a)
US842400GN73	3.7000 % EIX 3.7 08/01/25 E	500	0	0	500 USD	98.91%	494'557.50	0.03	a)
US842400GR87	4.8750 % EIX 4 7/8 03/01/49 B	100	0	0	100 USD	92.63%	92'630.30	0.01	a)
US842400GT44	3.6500 % EIX 3.65 02/01/50	500	0	0	500 USD	76.14%	380'718.50	0.02	a)
US842400GY39	2.9500 % EIX 2.95 02/01/51 20A	100	0	0	100 USD	66.96%	66'964.60	0.00	a)
US842400HM81	2.7500 % EIX 2 3/4 02/01/32	450	0	0	450 USD	87.63%	394'346.70	0.02	a)
US842400HN64	3.4500 % EIX 3.45 02/01/52	400	0	0	400 USD	72.78%	291'122.00	0.02	a)
US842400HQ95	4.7000 % EIX 4.7 06/01/27 D	0	200	0	200 USD	101.08%	202'152.40	0.01	a)
US842400HS51	5.8500 % EIX 5.85 11/01/27	200	0	0	200 USD	104.22%	208'449.80	0.01	a)
US842400HT35	5.9500 % EIX 5.95 11/01/32	200	0	0	200 USD	107.41%	214'823.60	0.01	a)
US842400HX47	5.8750 % EIX 5 7/8 12/01/53	400	0	0	400 USD	104.40%	417'603.60	0.02	a)
US842400HY20	5.6500 % EIX 5.65 10/01/28	600	0	0	600 USD	104.21%	625'240.80	0.03	a)
US842400HZ94	5.2000 % EIX 5.2 06/01/34	0	250	0	250 USD	101.82%	254'546.25	0.01	a)
US842400JC81	5.1500 % EIX 5.15 06/01/29	0	200	0	200 USD	102.81%	205'623.20	0.01	a)
US842400JE48	5.4500 % EIX 5.45 06/01/31	0	300	0	300 USD	104.46%	313'379.70	0.02	a)
US842434CX83	6.3500 % SRE 6.35 11/15/52	300	0	0	300 USD	113.55%	340'644.60	0.02	a)
US842434CZ32	5.2000 % SRE 5.2 06/01/33	200	0	0	200 USD	102.86%	205'714.80	0.01	a)
US842434DA71	5.6000 % SRE 5.6 04/01/54	0	300	0	300 USD	103.77%	311'305.20	0.02	a)
US842434DB54	5.0500 % SRE 5.05 09/01/34	0	200	0	200 USD	101.39%	202'784.00	0.01	a)
US84265VAE56	6.7500 % SCCO 6 3/4 04/16/40	510	0	510	0 USD	0.00%	0.00	0.00	
US84265VAG05	5.2500 % SCCO 5 1/4 11/08/42	500	0	500	0 USD	0.00%	0.00	0.00	
US84265VAH87	3.8750 % SCCO 3 7/8 04/23/25	500	860	1'360	0 USD	0.00%	0.00	0.00	
US84265VAJ44	5.8750 % SCCO 5 7/8 04/23/45	1'150	0	1'150	0 USD	0.00%	0.00	0.00	
US843646AM23	4.1500 % SO 4.15 12/01/25	500	0	0	500 USD	99.19%	495'953.00	0.03	a)

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US844741BF49	2.6250 % LUV 2 5/8 02/10/30	250	0	0	250 USD	89.44%	223'599.25	0.01	a)
US844741BJ60	5.2500 % LUV 5 1/4 05/04/25	400	0	0	400 USD	99.96%	399'828.00	0.02	a)
US844741BK34	5.1250 % LUV 5 1/8 06/15/27	500	0	0	500 USD	100.85%	504'274.50	0.03	a)
US845011AE58	4.0500 % SWX 4.05 03/15/32	600	0	0	600 USD	93.97%	563'818.20	0.03	a)
US84756NAF69	3.5000 % ENBCN 3 1/2 03/15/25	750	0	0	750 USD	98.97%	742'245.00	0.04	a)
US84756NAG43	4.5000 % ENBCN 4 1/2 03/15/45	500	0	0	500 USD	86.19%	430'929.50	0.02	a)
US84756NAH26	3.3750 % ENBCN 3 3/8 10/15/26	300	0	0	300 USD	97.54%	292'626.30	0.02	a)
US852060AD48	6.8750 % S 6 7/8 11/15/28	800	0	0	800 USD	108.25%	866'000.00	0.05	a)
US852060AT99	8.7500 % S 8 3/4 03/15/32	1'200	0	0	1'200 USD	123.50%	1'482'000.00	0.08	a)
US85207UAI43	7.6250 % S 7 5/8 02/15/25	600	0	600	0 USD	0.00%	0.00	0.00	
US85207UAK16	7.6250 % S 7 5/8 03/01/26	600	0	0	600 USD	102.88%	617'250.00	0.03	a)
US854502AH46	4.2500 % SWK 4 1/4 11/15/28	150	0	0	150 USD	99.11%	148'663.50	0.01	a)
US854502AM31	4.0000 % SWK 4 03/15/60	1'500	0	1'500	0 USD	0.00%	0.00	0.00	
US854502AN14	2.7500 % SWK 2 3/4 11/15/50	1'000	0	0	1'000 USD	60.63%	606'274.00	0.03	a)
US854502AP61	2.3000 % SWK 2.3 02/24/25	200	0	0	200 USD	98.55%	197'098.00	0.01	a)
US854502AQ45	3.0000 % SWK 3 05/15/32	150	0	0	150 USD	88.36%	132'540.00	0.01	a)
US855244AM15	3.7500 % SBUX 3 3/4 12/01/47	400	0	0	400 USD	77.24%	308'944.40	0.02	a)
US855244AV14	2.0000 % SBUX 2 03/12/27	500	0	0	500 USD	94.35%	471'747.00	0.03	a)
US855244AW96	2.2500 % SBUX 2 1/4 03/12/30	1'000	0	0	1'000 USD	89.27%	892'660.00	0.05	a)
US855244AX79	3.3500 % SBUX 3.35 03/12/50	500	0	0	500 USD	71.41%	357'067.00	0.02	a)
US855244AZ28	2.5500 % SBUX 2.55 11/15/30	1'000	0	0	1'000 USD	89.43%	894'320.00	0.05	a)
US855244BA67	3.5000 % SBUX 3 1/2 11/15/50	1'000	0	0	1'000 USD	73.90%	739'020.00	0.04	a)
US855244BC24	3.0000 % SBUX 3 02/14/32	250	0	0	250 USD	89.78%	224'438.25	0.01	a)
US855244BE89	4.7500 % SBUX 4 3/4 02/15/26	300	0	0	300 USD	100.31%	300'924.90	0.02	a)
US855244BF54	4.8000 % SBUX 4.8 02/15/33	0	150	0	150 USD	101.15%	151'717.65	0.01	a)
US855244BG38	4.8500 % SBUX 4.85 02/08/27	0	300	0	300 USD	100.93%	302'784.30	0.02	a)
US855244BH11	4.9000 % SBUX 4.9 02/15/31	0	150	0	150 USD	102.13%	153'192.00	0.01	a)
US855244BJ76	5.0000 % SBUX 5 02/15/34	0	250	0	250 USD	101.42%	253'554.25	0.01	a)
US857477AT04	3.5500 % STT 3.55 08/18/25	250	0	0	250 USD	98.89%	247'214.75	0.01	a)
US857477AW33	2.6500 % STT 2.65 05/19/26	600	0	0	600 USD	97.14%	582'858.60	0.03	a)
US857477BD43	4.1410 % STT 4.141 12/03/29	500	0	0	500 USD	98.71%	493'527.50	0.03	a)
US857477BG73	2.4000 % STT 2.4 01/24/30	500	500	0	1'000 USD	90.92%	909'175.00	0.05	a)
US857477BP72	2.2000 % STT 2.2 03/03/31	500	0	0	500 USD	86.77%	433'863.50	0.02	a)
US857477BQ55	1.6840 % STT 1.684 11/18/27	150	0	0	150 USD	94.20%	141'302.55	0.01	a)
US857477BT94	2.6230 % STT 2.623 02/07/33	150	0	0	150 USD	87.12%	130'683.75	0.01	a)
US857477BY89	5.8200 % STT 5.82 11/04/28	300	0	0	300 USD	104.21%	312'615.60	0.02	a)
US857477CA94	4.8210 % STT 4.821 01/26/34	200	0	0	200 USD	99.74%	199'480.60	0.01	a)
US857477CB77	5.1040 % STT 5.104 05/18/26	300	0	300	0 USD	0.00%	0.00	0.00	
US857477CC50	5.1590 % STT 5.159 05/18/34	450	0	0	450 USD	102.11%	459'500.85	0.03	a)
US857477CF81	5.6840 % STT 5.684 11/21/29	300	0	0	300 USD	104.36%	313'089.00	0.02	a)
US857477CL59	4.9930 % STT 4.993 03/18/27	0	300	0	300 USD	101.37%	304'112.40	0.02	a)
US857477CN16	4.5300 % STT 4.53 02/20/29	0	300	0	300 USD	100.17%	300'504.00	0.02	a)
US85771PAC68	5.1000 % EQNR 5.1 08/17/40	270	0	0	270 USD	100.13%	270'337.50	0.01	a)
US85771PAL67	3.9500 % EQNR 3.95 05/15/43	350	0	0	350 USD	85.50%	299'250.00	0.02	a)
US85771PAQ54	4.8000 % EQNR 4.8 11/08/43	250	0	0	250 USD	96.38%	240'937.50	0.01	a)
US85771PAX06	3.2500 % EQNR 3 1/4 11/10/24	200	0	200	0 USD	0.00%	0.00	0.00	
US858119BM10	3.2500 % STLD 3 1/4 01/15/31	410	0	0	410 USD	91.26%	374'183.22	0.02	a)
US858119BQ24	5.3750 % STLD 5 3/8 08/15/34	0	200	0	200 USD	101.11%	202'226.20	0.01	a)
US85917PAA57	2.7000 % STE 2.7 03/15/31	250	0	0	250 USD	87.44%	218'588.50	0.01	a)
US85917PAB31	3.7500 % STE 3 3/4 03/15/51	400	0	0	400 USD	74.74%	298'950.00	0.02	a)
US863667AJ04	4.6250 % SYK 4 5/8 03/15/46	300	0	0	300 USD	91.10%	273'289.50	0.02	a)
US863667AN16	3.5000 % SYK 3 1/2 03/15/26	400	0	0	400 USD	98.36%	393'447.20	0.02	a)
US863667AQ47	3.6500 % SYK 3.65 03/07/28	300	0	0	300 USD	97.56%	292'670.10	0.02	a)
US863667AY70	1.9500 % SYK 1.95 06/15/30	400	0	0	400 USD	87.03%	348'121.20	0.02	a)
US863667AZ46	2.9000 % SYK 2.9 06/15/50	290	0	0	290 USD	67.97%	197'118.22	0.01	a)
US863667BA85	1.1500 % SYK 1.15 06/15/25	300	0	0	300 USD	97.07%	291'219.00	0.02	a)
US863667BC42	4.8500 % SYK 4.85 12/08/28	200	0	0	200 USD	101.67%	203'335.80	0.01	a)
US86562MAC47	3.7840 % SUMIBK 3.784 03/09/26	300	0	0	300 USD	98.62%	295'859.40	0.02	a)
US86562MAF77	2.6320 % SUMIBK 2.632 07/14/26	600	0	0	600 USD	96.34%	578'051.40	0.03	a)
US86562MAK62	3.0100 % SUMIBK 3.01 10/19/26	430	0	0	430 USD	96.76%	416'067.14	0.02	a)
US86562MAN02	3.4460 % SUMIBK 3.446 01/11/27	400	0	0	400 USD	97.69%	390'748.00	0.02	a)

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US86562MAR16	3.3640 % SUMIBK 3.364 07/12/27	450	0	0	450 USD	96.90%	436'028.85	0.02	a)
US86562MAV28	3.3520 % SUMIBK 3.352 10/18/27	150	0	0	150 USD	96.11%	144'169.95	0.01	a)
US86562MBC38	3.9440 % SUMIBK 3.944 07/19/28	200	0	0	200 USD	98.25%	196'500.00	0.01	a)
US86562MBG42	4.3060 % SUMIBK 4.306 10/16/28	200	0	0	200 USD	99.57%	199'144.80	0.01	a)
US86562MBP41	3.0400 % SUMIBK 3.04 07/16/29	800	600	0	1'400 USD	93.26%	1'305'679.20	0.07	a)
US86562MBV19	2.3480 % SUMIBK 2.348 01/15/25	500	0	500	0 USD	0.00%	0.00	0.00	
US86562MBW91	2.7500 % SUMIBK 2 3/4 01/15/30	400	0	0	400 USD	90.87%	363'492.00	0.02	a)
US86562MCA62	1.4740 % SUMIBK 1.474 07/08/25	650	0	0	650 USD	97.23%	631'995.00	0.03	a)
US86562MCB46	2.1300 % SUMIBK 2.13 07/08/30	500	0	0	500 USD	86.69%	433'433.00	0.02	a)
US86562MCD02	0.9480 % SUMIBK 0.948 01/12/26	220	0	0	220 USD	95.06%	209'133.54	0.01	a)
US86562MCE84	1.7100 % SUMIBK 1.71 01/12/31	250	0	0	250 USD	82.85%	207'132.50	0.01	a)
US86562MCF59	2.2960 % SUMIBK 2.296 01/12/41	200	0	0	200 USD	69.63%	139'258.20	0.01	a)
US86562MCG33	1.9020 % SUMIBK 1.902 09/17/28	400	0	0	400 USD	90.13%	360'528.00	0.02	a)
US86562MCH16	1.4020 % SUMIBK 1.402 09/17/26	500	250	0	750 USD	93.73%	702'959.25	0.04	a)
US86562MCJ71	2.2220 % SUMIBK 2.222 09/17/31	290	0	0	290 USD	84.35%	244'601.37	0.01	a)
US86562MCK45	2.9300 % SUMIBK 2.93 09/17/41	240	0	0	240 USD	74.55%	178'929.36	0.01	a)
US86562MCM01	2.1740 % SUMIBK 2.174 01/14/27	0	200	0	200 USD	94.66%	189'317.20	0.01	a)
US86562MCN83	2.4720 % SUMIBK 2.472 01/14/29	200	0	0	200 USD	91.23%	182'467.60	0.01	a)
US86562MCQ15	3.0500 % SUMIBK 3.05 01/14/42	200	0	0	200 USD	77.59%	155'181.40	0.01	a)
US86562MCR97	5.5200 % SUMIBK 5.52 01/13/28	500	550	0	1'050 USD	102.97%	1'081'214.40	0.06	a)
US86562MCS70	5.7660 % SUMIBK 5.766 01/13/33	650	0	0	650 USD	105.81%	687'792.30	0.04	a)
US86562MCT53	5.4640 % SUMIBK 5.464 01/13/26	650	0	0	650 USD	100.90%	655'879.25	0.04	a)
US86562MCW82	5.7100 % SUMIBK 5.71 01/13/30	400	300	0	700 USD	104.98%	734'849.50	0.04	a)
US86562MCY49	6.1840 % SUMIBK 6.184 07/13/43	280	0	0	280 USD	111.09%	311'059.00	0.02	a)
US86562MDA53	5.8800 % SUMIBK 5.88 07/13/26	400	0	0	400 USD	101.92%	407'687.20	0.02	a)
US86562MDB37	5.8000 % SUMIBK 5.8 07/13/28	300	0	0	300 USD	104.26%	312'767.70	0.02	a)
US86562MDC10	5.8520 % SUMIBK 5.852 07/13/30	200	0	0	200 USD	105.58%	211'157.40	0.01	a)
US86562MDD92	5.7760 % SUMIBK 5.776 07/13/33	200	0	0	200 USD	106.12%	212'232.60	0.01	a)
US86562MDG24	5.7160 % SUMIBK 5.716 09/14/28	350	0	0	350 USD	103.97%	363'879.25	0.02	a)
US86562MDJ62	5.8080 % SUMIBK 5.808 09/14/33	250	0	0	250 USD	106.43%	266'074.00	0.01	a)
US86562MDP23	5.5580 % SUMIBK 5.558 07/09/34	0	650	0	650 USD	104.49%	679'166.80	0.04	a)
US86562MDQ06	5.8360 % SUMIBK 5.836 07/09/44	0	550	0	550 USD	105.04%	577'700.75	0.03	a)
US866677AH07	4.2000 % SUI 4.2 04/15/32	250	0	250	0 USD	0.00%	0.00	0.00	
US866677AK36	5.5000 % SUI 5 1/2 01/15/29	0	150	150	0 USD	0.00%	0.00	0.00	
US867224AE71	3.7500 % SUCN 3 3/4 03/04/51	220	0	0	220 USD	74.24%	163'321.18	0.01	a)
US867229AC03	7.1500 % SUCN 7.15 02/01/32	150	0	0	150 USD	112.01%	168'018.30	0.01	a)
US867229AE68	6.5000 % SUCN 6 1/2 06/15/38	100	0	0	100 USD	110.21%	110'209.40	0.01	a)
US86722TAB89	6.8500 % SUCN 6.85 06/01/39	500	0	0	500 USD	111.85%	559'230.00	0.03	a)
US86944BAJ26	3.3610 % SUTHEA 3.361 08/15/50 20A	200	0	0	200 USD	74.68%	149'356.00	0.01	a)
US86964WAF95	6.0000 % SUZANO 6 01/15/29	500	0	0	500 USD	101.73%	508'629.00	0.03	a)
US86964WAH51	5.0000 % SUZANO 5 01/15/30	500	0	0	500 USD	98.17%	490'826.00	0.03	a)
US86964WAJ18	3.7500 % SUZANO 3 3/4 01/15/31	700	0	0	700 USD	90.56%	633'885.70	0.03	a)
US86964WAK80	3.1250 % SUZANO 3 1/8 01/15/32 DM3N	500	0	0	500 USD	84.55%	422'728.50	0.02	a)
US87162WAF77	1.7500 % SNX 1 3/4 08/09/26	200	0	0	200 USD	94.10%	188'198.00	0.01	a)
US87162WAL46	6.1000 % SNX 6.1 04/12/34	0	250	0	250 USD	103.92%	259'806.25	0.01	a)
US87165BAL71	3.7000 % SYF 3.7 08/04/26	390	0	0	390 USD	97.75%	381'214.86	0.02	a)
US87165BAM54	3.9500 % SYF 3.95 12/01/27	130	0	0	130 USD	95.91%	124'679.62	0.01	a)
US87165BAP85	5.1500 % SYF 5.15 03/19/29	200	0	0	200 USD	99.62%	199'242.20	0.01	a)
US87165BAR42	2.8750 % SYF 2 7/8 10/28/31	100	200	0	300 USD	83.59%	250'781.70	0.01	a)
US87166FAD50	5.4000 % SYF 5.4 08/22/25 BKNT	300	0	0	300 USD	100.00%	300'005.10	0.02	a)
US87166FAE34	5.6250 % SYF 5 5/8 08/23/27	250	250	0	500 USD	101.41%	507'033.50	0.03	a)
US871829AY37	4.8500 % SYY 4.85 10/01/45	300	0	0	300 USD	91.44%	274'325.70	0.02	a)
US871829AZ02	3.7500 % SYY 3 3/4 10/01/25	250	0	0	250 USD	99.02%	247'541.00	0.01	a)
US871829BC08	3.3000 % SYY 3.3 07/15/26	250	0	0	250 USD	97.85%	244'620.75	0.01	a)
US871829BD80	4.5000 % SYY 4 1/2 04/01/46	400	0	0	400 USD	87.08%	348'333.60	0.02	a)
US871829BF39	3.2500 % SYY 3 1/4 07/15/27	200	0	0	200 USD	96.76%	193'512.80	0.01	a)
US871829BH94	4.4500 % SYY 4.45 03/15/48	200	0	0	200 USD	85.87%	171'730.40	0.01	a)
US871829BJ50	3.3000 % SYY 3.3 02/15/50	100	0	0	100 USD	71.66%	71'663.50	0.00	a)
US871829BL07	5.9500 % SYY 5.95 04/01/30	500	0	0	500 USD	106.53%	532'650.00	0.03	a)
US871829BN62	6.6000 % SYY 6.6 04/01/50	500	0	0	500 USD	115.05%	575'233.50	0.03	a)
US871829BR76	3.1500 % SYY 3.15 12/14/51	200	0	0	200 USD	67.85%	135'697.60	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US871829BS59	5.7500 % SY Y 5 3/4 01/17/29	150	0	0	150 USD	104.64%	156'956.10	0.01	a)
US871829BT33	6.0000 % SY Y 6 01/17/34	150	0	0	150 USD	108.32%	162'472.65	0.01	a)
US872540AQ25	2.2500 % T J X 2 1/4 09/15/26	300	0	0	300 USD	96.02%	288'050.10	0.02	a)
US87264AAV70	4.7500 % T M U S 4 3/4 02/01/28	0	360	0	360 USD	100.13%	360'450.00	0.02	a)
US87264AAX37	4.3750 % T M U S 4 3/8 04/15/40	0	610	0	610 USD	90.57%	552'496.52	0.03	a)
US87264AAZ84	4.5000 % T M U S 4 1/2 04/15/50	0	950	0	950 USD	86.44%	821'223.70	0.05	a)
US87264ABD63	3.7500 % T M U S 3 3/4 04/15/27	0	1'250	0	1'250 USD	98.00%	1'224'953.75	0.07	a)
US87264ABF12	3.8750 % T M U S 3 7/8 04/15/30	0	2'210	0	2'210 USD	96.32%	2'128'744.93	0.12	a)
US87264ABL89	3.0000 % T M U S 3 02/15/41	0	830	0	830 USD	74.33%	616'904.14	0.03	a)
US87264ABN46	3.3000 % T M U S 3.3 02/15/51	0	950	0	950 USD	70.46%	669'345.30	0.04	a)
US87264ABS33	2.6250 % T M U S 2 5/8 02/15/29	0	350	0	350 USD	92.31%	323'068.20	0.02	a)
US87264ABT16	2.8750 % T M U S 2 7/8 02/15/31	0	300	0	300 USD	89.71%	269'126.70	0.01	a)
US87264ABV61	3.3750 % T M U S 3 3/8 04/15/29	0	526	0	526 USD	95.08%	500'118.70	0.03	a)
US87264ABW45	3.5000 % T M U S 3 1/2 04/15/31	0	642	0	642 USD	92.54%	594'133.12	0.03	a)
US87264ABX28	2.2500 % T M U S 2 1/4 11/15/31	0	100	0	100 USD	85.02%	85'016.70	0.00	a)
US87264ABY01	3.6000 % T M U S 3.6 11/15/60	0	302	0	302 USD	70.88%	214'064.24	0.01	a)
US87264ABZ75	1.5000 % T M U S 1 1/2 02/15/26	0	500	0	500 USD	95.49%	477'442.50	0.03	a)
US87264ACA16	2.0500 % T M U S 2.05 02/15/28	0	570	0	570 USD	91.90%	523'838.55	0.03	a)
US87264ACB98	2.5500 % T M U S 2.55 02/15/31	0	810	0	810 USD	88.02%	712'991.16	0.04	a)
US87264ACQ67	2.7000 % T M U S 2.7 03/15/32	0	100	0	100 USD	86.38%	86'376.20	0.00	a)
US87264ACS24	2.4000 % T M U S 2.4 03/15/29	0	150	0	150 USD	91.35%	137'028.30	0.01	a)
US87264ACT07	3.4000 % T M U S 3.4 10/15/52	0	592	0	592 USD	71.71%	424'538.59	0.02	a)
US87264ACV52	5.2000 % T M U S 5.2 01/15/33	0	400	0	400 USD	102.57%	410'296.00	0.02	a)
US87264ACW36	5.6500 % T M U S 5.65 01/15/53	0	476	0	476 USD	103.07%	490'614.63	0.03	a)
US87264ACX19	5.8000 % T M U S 5.8 09/15/62	0	100	0	100 USD	103.27%	103'274.80	0.01	a)
US87264ACY91	5.0500 % T M U S 5.05 07/15/33	0	840	0	840 USD	101.50%	852'579.00	0.05	a)
US87264ACZ66	4.9500 % T M U S 4.95 03/15/28	0	300	0	300 USD	101.62%	304'870.80	0.02	a)
US87264ADA07	4.8000 % T M U S 4.8 07/15/28	0	280	0	280 USD	101.21%	283'377.08	0.02	a)
US87264ADB89	5.7500 % T M U S 5 3/4 01/15/54	0	400	0	400 USD	103.90%	415'613.20	0.02	a)
US87264ADC62	5.7500 % T M U S 5 3/4 01/15/34	0	216	0	216 USD	105.83%	228'599.71	0.01	a)
US87264ADD46	6.0000 % T M U S 6 06/15/54	0	153	0	153 USD	107.28%	164'136.87	0.01	a)
US87264ADE29	4.8500 % T M U S 4.85 01/15/29	0	600	0	600 USD	101.11%	606'634.20	0.03	a)
US87264ADF93	5.1500 % T M U S 5.15 04/15/34	0	500	0	500 USD	101.39%	506'942.50	0.03	a)
US87264ADG76	5.5000 % T M U S 5 1/2 01/15/55	0	500	0	500 USD	100.71%	503'572.00	0.03	a)
US872652AA01	5.8750 % T P G 5 7/8 03/05/34	0	200	0	200 USD	104.65%	209'294.20	0.01	a)
US872898AA96	1.7500 % T A I S E M 1 3/4 10/25/26	400	0	0	400 USD	94.22%	376'877.20	0.02	a)
US872898AC52	2.5000 % T A I S E M 2 1/2 10/25/31	200	0	0	200 USD	87.24%	174'474.00	0.01	a)
US872898AD36	3.1250 % T A I S E M 3 1/8 10/25/41	300	0	0	300 USD	80.21%	240'617.40	0.01	a)
US872898AF83	3.8750 % T A I S E M 3 7/8 04/22/27	400	0	0	400 USD	98.38%	393'512.80	0.02	a)
US872898AH40	4.2500 % T A I S E M 4 1/4 04/22/32	400	0	0	400 USD	98.68%	394'728.80	0.02	a)
US872898AJ06	4.5000 % T A I S E M 4 1/2 04/22/52	400	0	0	400 USD	96.28%	385'109.20	0.02	a)
US874054AF63	3.5500 % T T W O 3.55 04/14/25	200	0	0	200 USD	98.97%	197'938.00	0.01	a)
US874054AG47	3.7000 % T T W O 3.7 04/14/27	200	0	0	200 USD	98.03%	196'059.60	0.01	a)
US874054AH20	4.0000 % T T W O 4 04/14/32	200	0	0	200 USD	94.74%	189'471.80	0.01	a)
US874054AJ85	5.0000 % T T W O 5 03/28/26	200	0	0	200 USD	100.49%	200'981.60	0.01	a)
US874054AK58	4.9500 % T T W O 4.95 03/28/28	150	0	0	150 USD	101.31%	151'968.60	0.01	a)
US874060AW64	5.0000 % T A C H E M 5 11/26/28	400	0	0	400 USD	101.64%	406'540.00	0.02	a)
US874060AX48	2.0500 % T A C H E M 2.05 03/31/30	700	0	0	700 USD	87.63%	613'391.10	0.03	a)
US874060AY21	3.0250 % T A C H E M 3.025 07/09/40	800	0	0	800 USD	75.44%	603'501.60	0.03	a)
US874060AZ95	3.1750 % T A C H E M 3.175 07/09/50	800	500	0	1'300 USD	69.24%	900'100.50	0.05	a)
US874060BD74	3.3750 % T A C H E M 3 3/8 07/09/60	500	0	0	500 USD	67.33%	336'658.50	0.02	a)
US876030AA54	3.0500 % T P R 3.05 03/15/32	160	0	0	160 USD	83.41%	133'457.76	0.01	a)
US876030AB38	7.0500 % T P R 7.05 11/27/25	160	0	0	160 USD	101.91%	163'048.80	0.01	a)
US876030AC11	7.0000 % T P R 7 11/27/26	230	0	0	230 USD	102.98%	236'843.88	0.01	a)
US876030AD93	7.3500 % T P R 7.35 11/27/28	310	0	0	310 USD	104.61%	324'302.47	0.02	a)
US876030AE76	7.7000 % T P R 7.7 11/27/30	310	0	0	310 USD	106.29%	329'492.49	0.02	a)
US876030AF42	7.8500 % T P R 7.85 11/27/33	390	0	0	390 USD	106.91%	416'964.21	0.02	a)
US87612BBL53	6.5000 % T R G P 6 1/2 07/15/27	150	0	0	150 USD	101.13%	151'687.50	0.01	a)
US87612BBQ41	5.5000 % T R G P 5 1/2 03/01/30	200	0	0	200 USD	101.25%	202'500.00	0.01	a)
US87612BBS07	4.8750 % T R G P 4 7/8 02/01/31	100	0	0	100 USD	98.00%	98'000.00	0.01	a)
US87612BBU52	4.0000 % T R G P 4 01/15/32	300	0	0	300 USD	92.50%	277'500.00	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US87612EBA38	4.0000 % TGT 4 07/01/42	250	0	0	250 USD	88.15%	220'370.75	0.01	a)
US87612EBE59	2.5000 % TGT 2 1/2 04/15/26	250	0	0	250 USD	97.44%	243'608.00	0.01	a)
US87612EBF25	3.6250 % TGT 3 5/8 04/15/46	500	0	0	500 USD	80.37%	401'862.50	0.02	a)
US87612EBG08	3.9000 % TGT 3.9 11/15/47	1'000	0	0	1'000 USD	83.13%	831'325.00	0.05	a)
US87612EBH80	3.3750 % TGT 3 3/8 04/15/29	250	0	0	250 USD	97.08%	242'701.50	0.01	a)
US87612EBM75	1.9500 % TGT 1.95 01/15/27	500	0	0	500 USD	95.35%	476'732.00	0.03	a)
US87612EBP07	4.5000 % TGT 4 1/2 09/15/32	500	0	0	500 USD	100.27%	501'357.00	0.03	a)
US87612EBQ89	4.4000 % TGT 4.4 01/15/33	146	0	0	146 USD	99.78%	145'673.40	0.01	a)
US87612EBR62	4.8000 % TGT 4.8 01/15/53	400	0	0	400 USD	95.23%	380'937.60	0.02	a)
US87612GAA94	4.2000 % TRGP 4.2 02/01/33	200	0	0	200 USD	92.81%	185'629.00	0.01	a)
US87612GAB77	4.9500 % TRGP 4.95 04/15/52	200	0	0	200 USD	88.70%	177'397.80	0.01	a)
US87612GAC50	6.1250 % TRGP 6 1/8 03/15/33	400	0	0	400 USD	105.83%	423'326.80	0.02	a)
US87612GAD34	6.5000 % TRGP 6 1/2 02/15/53	400	0	0	400 USD	109.91%	439'656.40	0.02	a)
US87612GAE17	6.1500 % TRGP 6.15 03/01/29	700	0	0	700 USD	105.35%	737'422.70	0.04	a)
US87612GAF81	6.5000 % TRGP 6 1/2 03/30/34	300	0	0	300 USD	109.11%	327'329.40	0.02	a)
US87612GAK76	5.5000 % TRGP 5 1/2 02/15/35	0	250	0	250 USD	101.51%	253'782.50	0.01	a)
US87612KAA07	5.2000 % TRGP 5.2 07/01/27	300	0	0	300 USD	101.42%	304'256.10	0.02	a)
US878742BG94	3.9000 % TCKBCN 3.9 07/15/30	150	0	150	0 USD	0.00%	0.00	0.00	
US879385AD49	8.2500 % TELEFO 8 1/4 09/15/30	720	0	0	720 USD	116.43%	838'317.60	0.05	a)
US87938WAC73	7.0450 % TELEFO 7.045 06/20/36	660	0	0	660 USD	113.28%	747'648.66	0.04	a)
US87938WAT09	4.1030 % TELEFO 4.103 03/08/27	400	0	0	400 USD	98.88%	395'500.00	0.02	a)
US87938WAW71	5.2130 % TELEFO 5.213 03/08/47	700	0	0	700 USD	92.01%	644'036.40	0.04	a)
US87938WAV54	4.6650 % TELEFO 4.665 03/06/38	200	0	0	200 USD	91.88%	183'753.20	0.01	a)
US87938WAW38	4.8950 % TELEFO 4.895 03/06/48	450	0	0	450 USD	88.80%	399'615.75	0.02	a)
US87938WAX11	5.5200 % TELEFO 5.52 03/01/49	650	0	0	650 USD	96.73%	628'733.30	0.03	a)
US87971MBD48	2.8000 % TCN 2.8 02/16/27	250	0	0	250 USD	95.78%	239'456.00	0.01	a)
US87971MBF95	3.7000 % TCN 3.7 09/15/27	500	0	0	500 USD	97.49%	487'443.00	0.03	a)
US87971MBH51	4.6000 % TCN 4.6 11/16/48	700	0	0	700 USD	86.41%	604'884.70	0.03	a)
US87971MBK80	4.3000 % TCN 4.3 06/15/49	300	100	0	400 USD	82.34%	329'370.00	0.02	a)
US87971MBW29	3.4000 % TCN 3.4 05/13/32	300	200	0	500 USD	90.01%	450'025.50	0.02	a)
US88034PAB58	2.0000 % TME 2 09/03/30	500	0	0	500 USD	85.72%	428'622.00	0.02	a)
US882508BC78	2.9000 % TXN 2.9 11/03/27	500	0	0	500 USD	96.20%	481'024.00	0.03	a)
US882508BD51	4.1500 % TXN 4.15 05/15/48	900	0	0	900 USD	87.52%	787'657.50	0.04	a)
US882508BH65	1.3750 % TXN 1 3/8 03/12/25	500	0	0	500 USD	98.15%	490'760.00	0.03	a)
US882508BV59	4.6000 % TXN 4.6 02/15/28	500	0	0	500 USD	101.42%	507'123.00	0.03	a)
US882508CC69	5.0000 % TXN 5 03/14/53	350	0	0	350 USD	98.73%	345'569.70	0.02	a)
US882508CG73	4.6000 % TXN 4.6 02/08/29	0	200	0	200 USD	101.94%	203'884.80	0.01	a)
US882508CH56	4.8500 % TXN 4.85 02/08/34	0	200	0	200 USD	102.90%	205'790.80	0.01	a)
US882508CJ13	5.1500 % TXN 5.15 02/08/54	0	400	0	400 USD	100.82%	403'260.40	0.02	a)
US882926AA67	5.0500 % TXN 5.05 05/18/63	0	500	0	500 USD	98.14%	490'693.50	0.03	a)
US88339WAA45	3.5000 % WMB 3 1/2 10/15/51	250	0	0	250 USD	72.79%	181'984.00	0.01	a)
US88339WAB28	4.9000 % WMB 4.9 03/15/29	0	500	0	500 USD	101.29%	506'437.00	0.03	a)
US88339WAC01	5.1500 % WMB 5.15 03/15/34	0	300	0	300 USD	100.72%	302'153.70	0.02	a)
US883556BY71	4.1000 % TMO 4.1 08/15/47	0	200	0	200 USD	85.52%	171'033.20	0.01	a)
US883556CK68	1.7500 % TMO 1 3/4 10/15/28	250	0	0	250 USD	90.87%	227'180.00	0.01	a)
US883556CL42	2.0000 % TMO 2 10/15/31	400	0	0	400 USD	85.05%	340'200.00	0.02	a)
US883556CM25	2.8000 % TMO 2.8 10/15/41	500	0	0	500 USD	74.08%	370'410.50	0.02	a)
US883556CT77	4.8000 % TMO 4.8 11/21/27	0	250	0	250 USD	101.95%	254'869.25	0.01	a)
US883556CV24	4.9530 % TMO 4.953 08/10/26	300	0	0	300 USD	101.22%	303'654.60	0.02	a)
US883556CW07	4.9770 % TMO 4.977 08/10/30	400	0	0	400 USD	103.08%	412'338.40	0.02	a)
US883556CX89	5.0860 % TMO 5.086 08/10/33	500	0	0	500 USD	102.92%	514'597.50	0.03	a)
US883556CY62	5.4040 % TMO 5.404 08/10/43	250	0	0	250 USD	103.35%	258'362.50	0.01	a)
US883556DA77	5.0000 % TMO 5 01/31/29	500	0	0	500 USD	102.63%	513'173.00	0.03	a)
US883556DB50	5.2000 % TMO 5.2 01/31/34	0	200	0	200 USD	103.68%	207'355.20	0.01	a)
US884903BH70	5.8500 % TRICN 5.85 04/15/40	200	0	0	200 USD	104.64%	209'280.20	0.01	a)
US884903BV64	3.3500 % TRICN 3.35 05/15/26	250	0	0	250 USD	97.70%	244'254.25	0.01	a)
US88579EAC93	5.7000 % MMM 5.7 03/15/37 MTN	150	0	0	150 USD	108.02%	162'033.75	0.01	a)
US88579YAR27	3.0000 % MMM 3 08/07/25 MTN	700	0	0	700 USD	98.34%	688'399.60	0.04	a)
US88579YAV39	2.2500 % MMM 2 1/4 09/19/26 MTN	500	0	0	500 USD	95.57%	477'835.00	0.03	a)
US88579YAW12	3.1250 % MMM 3 1/8 09/19/46 MTN	200	0	0	200 USD	71.24%	142'483.80	0.01	a)
US88579YBJ91	2.3750 % MMM 2 3/8 08/26/29	700	0	0	700 USD	90.17%	631'218.70	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US88579YBK64	3.2500 % MMM 3 1/4 08/26/49	500	0	0	500 USD	72.15%	360'739.00	0.02	a)
US88579YBN04	3.0500 % MMM 3.05 04/15/30	500	0	0	500 USD	93.32%	466'597.50	0.03	a)
US88579YBP51	3.7000 % MMM 3.7 04/15/50	600	0	0	600 USD	77.58%	465'453.60	0.03	a)
US88732JAJ79	6.5500 % TWC 6.55 05/01/37	700	0	0	700 USD	98.11%	686'760.20	0.04	a)
US88732JAN81	7.3000 % TWC 7.3 07/01/38	400	0	0	400 USD	104.16%	416'652.00	0.02	a)
US88732JAU25	6.7500 % TWC 6 3/4 06/15/39	0	500	0	500 USD	99.31%	496'550.00	0.03	a)
US88732JAY47	5.8750 % TWC 5 7/8 11/15/40	300	0	0	300 USD	90.06%	270'168.30	0.01	a)
US88732JBB35	5.5000 % TWC 5 1/2 09/01/41	100	0	0	100 USD	86.20%	86'197.80	0.00	a)
US88732JBD90	4.5000 % TWC 4 1/2 09/15/42	150	0	0	150 USD	75.48%	113'216.25	0.01	a)
US89114QCH92	1.1500 % TD 1.15 06/12/25 MTN	500	0	0	500 USD	97.22%	486'110.00	0.03	a)
US89114QCK22	0.7500 % TD 0 3/4 09/11/25 MTN	250	0	0	250 USD	96.19%	240'473.00	0.01	a)
US89114TZD70	1.2000 % TD 1.2 06/03/26 MTN	500	0	0	500 USD	94.48%	472'384.00	0.03	a)
US89114TZG02	1.2500 % TD 1 1/4 09/10/26 MTN	250	0	0	250 USD	93.81%	234'523.00	0.01	a)
US89114TZJ41	2.0000 % TD 2 09/10/31 MTN	1'000	0	0	1'000 USD	84.59%	845'936.00	0.05	a)
US89114TZK14	1.2500 % TD 1 1/4 12/13/24	500	0	500	0 USD	0.00%	0.00	0.00	
US89114TZN52	1.9500 % TD 1.95 01/12/27 FXD	0	200	0	200 USD	94.76%	189'511.40	0.01	a)
US89114TZQ83	2.4500 % TD 2.45 01/12/32 GMTN	200	0	0	200 USD	85.94%	171'880.60	0.01	a)
US89114TZT23	2.8000 % TD 2.8 03/10/27 MTN	0	300	0	300 USD	96.29%	288'882.00	0.02	a)
US89114TZV78	3.2000 % TD 3.2 03/10/32 MTN	500	0	0	500 USD	90.06%	450'275.50	0.02	a)
US89115A2C54	4.1080 % TD 4.108 06/08/27	400	0	0	400 USD	99.02%	396'076.80	0.02	a)
US89115A2E11	4.4560 % TD 4.456 06/08/32	500	100	0	600 USD	97.79%	586'736.40	0.03	a)
US89115A2H42	4.6930 % TD 4.693 09/15/27 MTN	0	490	0	490 USD	100.75%	493'668.14	0.03	a)
US89115A2M37	5.1560 % TD 5.156 01/10/28	250	0	0	250 USD	102.06%	255'158.25	0.01	a)
US89115A2S07	5.5320 % TD 5.532 07/17/26 MTN	505	0	0	505 USD	101.80%	514'090.51	0.03	a)
US89115A2U52	5.5230 % TD 5.523 07/17/28 MTN	350	0	0	350 USD	103.64%	362'756.45	0.02	a)
US89115A2W19	4.9800 % TD 4.98 04/05/27 GMTN	0	300	0	300 USD	101.50%	304'499.40	0.02	a)
US89115A2Y74	4.9940 % TD 4.994 04/05/29 GMTN	0	294	0	294 USD	101.86%	299'467.52	0.02	a)
US891160MJ94	3.6250 % TD 3 5/8 09/15/31	1'250	0	0	1'250 USD	96.86%	1'210'798.75	0.07	a)
US89116CKP13	7.2500 % TD 7 1/4 07/31/2084	0	200	0	200 USD	100.74%	201'480.00	0.01	a)
US89152UAH59	3.8830 % TTEFP 3.883 10/11/28	1'000	0	0	1'000 USD	98.23%	982'319.00	0.05	a)
US89153VAT61	2.8290 % TTEFP 2.829 01/10/30	500	0	0	500 USD	92.72%	463'589.50	0.03	a)
US89153VAU35	3.4610 % TTEFP 3.461 07/12/49	1'000	0	0	1'000 USD	75.08%	750'808.00	0.04	a)
US89153VAV18	3.1270 % TTEFP 3.127 05/29/50	500	0	0	500 USD	70.87%	354'356.00	0.02	a)
US89153VAW90	3.3860 % TTEFP 3.386 06/29/60	0	200	0	200 USD	70.02%	140'047.00	0.01	a)
US89157XAA90	5.1500 % TTEFP 5.15 04/05/34	0	400	0	400 USD	103.84%	415'359.20	0.02	a)
US89157XAB73	5.4880 % TTEFP 5.488 04/05/54	0	550	0	550 USD	103.38%	568'587.80	0.03	a)
US89157XAC56	5.6380 % TTEFP 5.638 04/05/64	0	450	0	450 USD	103.35%	465'061.95	0.03	a)
US891906AC37	4.8000 % GPN 4.8 04/01/26	500	0	0	500 USD	99.50%	497'521.50	0.03	a)
US892331AD13	3.6690 % TOYOTA 3.669 07/20/28	500	0	0	500 USD	98.06%	490'299.50	0.03	a)
US892331AG44	2.7600 % TOYOTA 2.76 07/02/29	1'000	0	0	1'000 USD	93.72%	937'152.00	0.05	a)
US892331AN94	2.3620 % TOYOTA 2.362 03/25/31	700	0	0	700 USD	88.70%	620'907.00	0.03	a)
US892331AP43	5.2750 % TOYOTA 5.275 07/13/26	140	0	0	140 USD	101.52%	142'121.98	0.01	a)
US892331AQ26	5.1180 % TOYOTA 5.118 07/13/28	140	0	0	140 USD	102.96%	144'147.78	0.01	a)
US892331AR09	5.1230 % TOYOTA 5.123 07/13/33	140	0	0	140 USD	106.09%	148'521.94	0.01	a)
US892356AA40	1.7500 % TSCO 1 3/4 11/01/30	200	0	0	200 USD	84.66%	169'316.40	0.01	a)
US892356AB23	5.2500 % TSCO 5 1/4 05/15/33	220	0	0	220 USD	102.35%	225'172.86	0.01	a)
US89236TEM36	3.0500 % TOYOTA 3.05 01/11/28 GMTN	1'000	0	0	1'000 USD	96.06%	960'559.00	0.05	a)
US89236TGT60	1.8000 % TOYOTA 1.8 02/13/25 MTN	1'000	0	0	1'000 USD	98.55%	985'500.00	0.05	a)
US89236TGU34	2.1500 % TOYOTA 2.15 02/13/30 MTN	500	0	0	500 USD	89.27%	446'350.50	0.02	a)
US89236TGY55	3.3750 % TOYOTA 3 3/8 04/01/30 MTN	500	0	0	500 USD	94.96%	474'808.00	0.03	a)
US89236THP30	0.8000 % TOYOTA 0.8 10/16/25 MTN	500	0	0	500 USD	95.94%	479'676.50	0.03	a)
US89236THW80	0.8000 % TOYOTA 0.8 01/09/26 MTN	250	0	0	250 USD	95.23%	238'087.00	0.01	a)
US89236TJK25	1.1250 % TOYOTA 1 1/8 06/18/26 MTN	250	0	0	250 USD	94.45%	236'130.75	0.01	a)
US89236TJQ94	1.9000 % TOYOTA 1.9 09/12/31	0	150	0	150 USD	83.50%	125'256.15	0.01	a)
US89236TJZ93	3.0500 % TOYOTA 3.05 03/22/27 MTN	500	0	0	500 USD	97.10%	485'516.00	0.03	a)
US89236TKD62	4.4500 % TOYOTA 4.45 06/29/29 MTN	250	0	0	250 USD	100.51%	251'268.50	0.01	a)
US89236TKL88	5.4500 % TOYOTA 5.45 11/10/27	200	0	0	200 USD	103.32%	206'644.00	0.01	a)
US89236TKN45	4.8000 % TOYOTA 4.8 01/10/25	300	0	300	0 USD	0.00%	0.00	0.00	
US89236TKR58	4.7000 % TOYOTA 4.7 01/12/33	200	0	0	200 USD	100.40%	200'799.00	0.01	a)
US89236TKT15	4.4500 % TOYOTA 4.45 05/18/26	350	0	0	350 USD	100.13%	350'454.65	0.02	a)
US89236TKU87	4.5500 % TOYOTA 4.55 05/17/30 MTN	200	0	0	200 USD	100.65%	201'293.80	0.01	a)

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US89236TKX27	5.0000 % TOYOTA 5 08/14/26 MTN	300	0	0	300 USD	101.23%	303'686.40	0.02	a)
US89236TKZ74	5.6000 % TOYOTA 5.6 09/11/25	200	0	0	200 USD	100.94%	201'870.80	0.01	a)
US89236TLB97	5.2500 % TOYOTA 5 1/4 09/11/28 MTN	200	0	0	200 USD	103.32%	206'648.40	0.01	a)
US89236TLD53	5.4000 % TOYOTA 5.4 11/20/26	400	0	0	400 USD	102.14%	408'561.20	0.02	a)
US89236TLE37	5.5500 % TOYOTA 5.55 11/20/30	300	0	0	300 USD	105.22%	315'663.30	0.02	a)
US89236TLL79	4.6500 % TOYOTA 4.65 01/05/29 MTN	0	250	0	250 USD	101.17%	252'937.00	0.01	a)
US89236TLM52	4.8000 % TOYOTA 4.8 01/05/34 MTN	0	200	0	200 USD	100.84%	201'687.20	0.01	a)
US89236TLZ65	5.1000 % TOYOTA 5.1 03/21/31	0	450	0	450 USD	103.14%	464'129.10	0.03	a)
US89236TMF92	5.0500 % TOYOTA 5.05 05/16/29	0	350	0	350 USD	102.49%	358'719.55	0.02	a)
US892938AA96	5.2500 % TT 5 1/4 03/03/33	200	0	0	200 USD	103.46%	206'924.80	0.01	a)
US892938AB79	5.1000 % TT 5.1 06/13/34	0	250	0	250 USD	102.43%	256'063.00	0.01	a)
US8935268Z94	7.6250 % TRPCN 7 5/8 01/15/39	200	0	0	200 USD	121.25%	242'493.60	0.01	a)
US89352HAB50	5.8500 % TRPCN 5.85 03/15/36	50	0	0	50 USD	104.26%	52'129.35	0.00	a)
US89352HAL33	5.0000 % TRPCN 5 10/16/43	350	0	0	350 USD	94.43%	330'517.95	0.02	a)
US89352HAM16	4.6250 % TRPCN 4 5/8 03/01/34	750	0	0	750 USD	96.81%	726'065.25	0.04	a)
US89352HAW97	4.2500 % TRPCN 4 1/4 05/15/28	650	0	0	650 USD	98.74%	641'829.50	0.04	a)
US89352HAX70	4.7500 % TRPCN 4 3/4 05/15/38	500	0	0	500 USD	94.56%	472'776.50	0.03	a)
US89352HAY53	4.8750 % TRPCN 4 7/8 05/15/48	500	0	0	500 USD	92.02%	460'115.00	0.03	a)
US89352HAZ29	5.1000 % TRPCN 5.1 03/15/49	500	0	0	500 USD	94.88%	474'406.50	0.03	a)
US89352HBA68	4.1000 % TRPCN 4.1 04/15/30	300	0	0	300 USD	97.23%	291'696.60	0.02	a)
US89352HBE80	6.2030 % TRPCN 6.203 03/09/26	250	0	0	250 USD	100.04%	250'087.75	0.01	a)
US89356BAC28	5.3000 % TRPCN 5.3 03/15/2077	250	0	0	250 USD	95.04%	237'610.50	0.01	a)
US89356BAE83	5.5000 % TRPCN 5 1/2 09/15/2079	250	0	0	250 USD	93.50%	233'750.00	0.01	a)
US89356BAG32	5.6000 % TRPCN 5.6 03/07/2082	250	0	0	250 USD	94.75%	236'875.00	0.01	a)
US893574AH62	7.8500 % WMB 7.85 02/01/26	250	0	0	250 USD	103.42%	258'554.25	0.01	a)
US893574AR45	3.9500 % WMB 3.95 05/15/50	400	0	0	400 USD	79.14%	316'554.00	0.02	a)
US896239AC42	4.9000 % TRMB 4.9 06/15/28	500	0	0	500 USD	100.58%	502'899.50	0.03	a)
US896239AE08	6.1000 % TRMB 6.1 03/15/33	230	0	0	230 USD	107.01%	246'120.01	0.01	a)
US89681LAA08	3.2500 % TRTN 3 1/4 03/15/32	400	0	0	400 USD	85.22%	340'889.60	0.02	a)
US902494AY91	5.1500 % TSN 5.15 08/15/44	350	0	0	350 USD	93.08%	325'778.95	0.02	a)
US902494AZ66	4.8750 % TSN 4 7/8 08/15/34	250	0	0	250 USD	98.78%	246'953.75	0.01	a)
US902494BC62	3.5500 % TSN 3.55 06/02/27	600	0	0	600 USD	97.56%	585'357.60	0.03	a)
US902494BD46	4.5500 % TSN 4.55 06/02/47	1'000	0	0	1'000 USD	85.24%	852'371.00	0.05	a)
US902494BH59	5.1000 % TSN 5.1 09/28/48	300	0	0	300 USD	92.37%	277'121.10	0.02	a)
US902494BL61	5.4000 % TSN 5.4 03/15/29	0	200	0	200 USD	102.88%	205'763.40	0.01	a)
US902494BM45	5.7000 % TSN 5.7 03/15/34	0	300	0	300 USD	103.64%	310'912.50	0.02	a)
US902613AX64	3.7500 % UBS 3 3/4 03/26/25	700	0	700	0 USD	0.00%	0.00	0.00	
US902613AY48	4.8750 % UBS 4 7/8 05/15/45	500	0	0	500 USD	93.89%	469'463.00	0.03	a)
US902613BB36	4.5500 % UBS 4.55 04/17/26	1'000	0	0	1'000 USD	99.51%	995'056.00	0.05	a)
US90265EAQ35	3.2000 % UDR 3.2 01/15/30 MTN	500	0	0	500 USD	93.12%	465'604.50	0.03	a)
US902674A263	4.5000 % UBS 4 1/2 06/26/48	200	0	0	200 USD	91.36%	182'712.80	0.01	a)
US902674ZV55	5.8000 % UBS 5.8 09/11/25	300	0	0	300 USD	100.88%	302'652.60	0.02	a)
US902674ZW39	5.6500 % UBS 5.65 09/11/28	400	0	0	400 USD	103.90%	415'599.20	0.02	a)
US904764AH00	5.9000 % UNANA 5.9 11/15/32	400	0	0	400 USD	110.11%	440'457.60	0.02	a)
US904764AS64	3.1000 % UNANA 3.1 07/30/25	300	0	0	300 USD	98.77%	296'298.00	0.02	a)
US904764AU11	2.0000 % UNANA 2 07/28/26	700	0	0	700 USD	96.11%	672'788.90	0.04	a)
US904764AY33	2.9000 % UNANA 2.9 05/05/27	450	0	0	450 USD	96.67%	435'034.80	0.02	a)
US904764BC04	3.5000 % UNANA 3 1/2 03/22/28	350	0	0	350 USD	97.49%	341'229.00	0.02	a)
US904764BH90	2.1250 % UNANA 2 1/8 09/06/29	500	950	0	1'450 USD	90.40%	1'310'734.75	0.07	a)
US904764BQ99	1.7500 % UNANA 1 3/4 08/12/31	250	0	0	250 USD	84.41%	211'021.00	0.01	a)
US904764BR72	2.6250 % UNANA 2 5/8 08/12/51 30Y	200	300	0	500 USD	66.52%	332'590.50	0.02	a)
US904764BT39	5.0000 % UNANA 5 12/08/33	200	0	0	200 USD	103.33%	206'668.20	0.01	a)
US904764BV84	4.6250 % UNANA 4 5/8 08/12/34	0	250	0	250 USD	100.20%	250'497.50	0.01	a)
US906548CS94	2.6250 % AEE 2 5/8 03/15/51	500	0	0	500 USD	62.92%	314'604.50	0.02	a)
US906548CU41	3.9000 % AEE 3.9 04/01/52	150	0	0	150 USD	80.03%	120'043.50	0.01	a)
US906548CW07	5.4500 % AEE 5.45 03/15/53	150	0	0	150 USD	101.39%	152'083.05	0.01	a)
US907818EH70	2.7500 % UNP 2 3/4 03/01/26	500	0	0	500 USD	97.58%	487'914.00	0.03	a)
US907818EJ37	4.0500 % UNP 4.05 03/01/46	250	0	0	250 USD	84.61%	211'524.25	0.01	a)
US907818EM65	3.7990 % UNP 3.799 10/01/51	750	0	0	750 USD	80.16%	601'206.75	0.03	a)
US907818EP96	3.0000 % UNP 3 04/15/27	500	0	0	500 USD	96.97%	484'871.00	0.03	a)
US907818ER52	4.1000 % UNP 4.1 09/15/67	250	0	0	250 USD	79.70%	199'242.25	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US907818EY04	3.9500 % UNP 3.95 09/10/28	300	0	0	300 USD	99.14%	297'424.50	0.02	a)
US907818FE31	3.9500 % UNP 3.95 08/15/59	500	0	0	500 USD	79.39%	396'944.00	0.02	a)
US907818FG88	3.8390 % UNP 3.839 03/20/60	1'125	0	0	1'125 USD	77.31%	869'775.75	0.05	a)
US907818FL73	3.7500 % UNP 3 3/4 02/05/70	300	0	0	300 USD	73.07%	219'209.40	0.01	a)
US907818FN30	2.9730 % UNP 2.973 09/16/62	500	0	0	500 USD	62.98%	314'899.00	0.02	a)
US907818FS27	3.7990 % UNP 3.799 04/06/2071	500	0	0	500 USD	74.42%	372'097.50	0.02	a)
US907818FT00	3.2000 % UNP 3.2 05/20/41	500	0	0	500 USD	78.71%	393'555.50	0.02	a)
US907818FU72	2.3750 % UNP 2 3/8 05/20/31	500	0	0	500 USD	88.41%	442'028.00	0.02	a)
US907818FX12	2.8000 % UNP 2.8 02/14/32	750	0	0	750 USD	89.52%	671'378.25	0.04	a)
US907818FZ69	3.5000 % UNP 3 1/2 02/14/53	250	0	0	250 USD	75.55%	188'868.00	0.01	a)
US907818GA00	3.8500 % UNP 3.85 02/14/2072	200	0	0	200 USD	75.46%	150'916.80	0.01	a)
US907818GB82	4.5000 % UNP 4 1/2 01/20/33	250	0	0	250 USD	99.69%	249'215.00	0.01	a)
US907818GC65	4.9500 % UNP 4.95 09/09/52	250	0	0	250 USD	97.15%	242'869.50	0.01	a)
US907818GE22	4.7500 % UNP 4 3/4 02/21/26	200	0	0	200 USD	100.33%	200'669.80	0.01	a)
US907818GF96	4.9500 % UNP 4.95 05/15/53	150	0	0	150 USD	97.25%	145'871.25	0.01	a)
US90931GAA76	5.8750 % UAL 5 7/8 10/15/27 201	1'000	0	0	1'000 USD	101.74%	511'678.98	0.03	a)
US90932JAA07	2.7000 % UAL 2.7 05/01/32 AA	0	100	0	100 USD	88.24%	71'292.29	0.00	a)
US90932LAJ61	5.8000 % UAL 5.8 01/15/36	400	0	0	400 USD	103.13%	403'297.59	0.02	a)
US91127KAF93	3.0590 % UOBSP 3.059 04/07/25 144A	500	0	500	0 USD	0.00%	0.00	0.00	
US91127KAH59	3.8630 % UOBSP 3.863 10/07/32 144A	500	0	0	500 USD	96.74%	483'692.50	0.03	a)
US911312AJ59	6.2000 % UPS 6.2 01/15/38	1'290	0	0	1'290 USD	112.00%	1'444'779.36	0.08	a)
US911312AN61	4.8750 % UPS 4 7/8 11/15/40	300	0	0	300 USD	97.10%	291'308.70	0.02	a)
US911312BM79	3.0500 % UPS 3.05 11/15/27	500	0	0	500 USD	96.33%	481'626.00	0.03	a)
US911312BV78	5.2000 % UPS 5.2 04/01/40	500	0	0	500 USD	100.89%	504'446.00	0.03	a)
US911312BW51	5.3000 % UPS 5.3 04/01/50	500	0	0	500 USD	100.95%	504'740.50	0.03	a)
US911312BX35	3.9000 % UPS 3.9 04/01/25	300	0	0	300 USD	99.34%	298'011.00	0.02	a)
US911312BZ82	4.8750 % UPS 4 7/8 03/03/33	250	0	0	250 USD	101.94%	254'859.75	0.01	a)
US911312CA23	5.0500 % UPS 5.05 03/03/53	500	0	0	500 USD	97.43%	487'125.50	0.03	a)
US911312CD61	5.1500 % UPS 5.15 05/22/34	0	300	0	300 USD	103.40%	310'214.70	0.02	a)
US911312CE45	5.5000 % UPS 5 1/2 05/22/54	0	350	0	350 USD	103.41%	361'918.90	0.02	a)
US911312CF10	5.6000 % UPS 5.6 05/22/64	0	200	0	200 USD	103.60%	207'197.00	0.01	a)
US911365BM59	3.8750 % URI 3 7/8 11/15/27	300	0	0	300 USD	96.25%	288'752.70	0.02	a)
US91159HHM51	3.1000 % USB 3.1 04/27/26 MTN	500	500	0	1'000 USD	97.52%	975'209.00	0.05	a)
US91159HHN35	2.3750 % USB 2 3/8 07/22/26 V	150	0	0	150 USD	96.43%	144'640.95	0.01	a)
US91159HHR49	3.1500 % USB 3.15 04/27/27 X	500	0	0	500 USD	97.12%	485'592.00	0.03	a)
US91159HHS22	3.9000 % USB 3.9 04/26/28 MTN	300	0	0	300 USD	97.92%	293'760.00	0.02	a)
US91159HHZ64	1.4500 % USB 1.45 05/12/25	500	0	0	500 USD	97.71%	488'525.00	0.03	a)
US91159HJA95	1.3750 % USB 1 3/8 07/22/30 MTN	500	0	0	500 USD	84.15%	420'745.50	0.02	a)
US91159HJC51	2.2150 % USB 2.215 01/27/28 MTN	300	0	0	300 USD	94.25%	282'752.70	0.02	a)
US91159HJD35	2.6770 % USB 2.677 01/27/33 MTN	500	0	0	500 USD	85.84%	429'185.50	0.02	a)
US91159HJF82	4.5480 % USB 4.548 07/22/28 MTN	500	0	0	500 USD	99.89%	499'448.50	0.03	a)
US91159HJG65	4.9670 % USB 4.967 07/22/33 MTN	300	0	0	300 USD	97.84%	293'513.40	0.02	a)
US91159HJH49	5.7270 % USB 5.727 10/21/26	500	0	0	500 USD	100.89%	504'452.50	0.03	a)
US91159HJJ05	5.8500 % USB 5.85 10/21/33	200	300	0	500 USD	104.96%	524'788.50	0.03	a)
US91159HJK77	4.6530 % USB 4.653 02/01/29	500	0	0	500 USD	100.12%	500'606.00	0.03	a)
US91159HJL50	4.8390 % USB 4.839 02/01/34	750	0	0	750 USD	98.09%	735'664.50	0.04	a)
US91159HJM34	5.7750 % USB 5.775 06/12/29	500	0	0	500 USD	103.64%	518'196.00	0.03	a)
US91159HJN17	5.8360 % USB 5.836 06/12/34	600	0	0	600 USD	104.96%	629'755.20	0.03	a)
US91159HJP64	6.7870 % USB 6.787 10/26/27	500	0	0	500 USD	104.50%	522'507.00	0.03	a)
US91159HJQ48	5.3840 % USB 5.384 01/23/30	400	150	0	550 USD	102.26%	562'418.45	0.03	a)
US91159HJR21	5.6780 % USB 5.678 01/23/35	500	400	0	900 USD	103.67%	933'007.50	0.05	a)
US91159HJS04	5.1000 % USB 5.1 07/23/30	0	400	0	400 USD	101.53%	406'108.80	0.02	a)
US91324PAR38	5.8000 % UNH 5.8 03/15/36	300	0	0	300 USD	108.05%	324'141.30	0.02	a)
US91324PAX06	6.5000 % UNH 6 1/2 06/15/37	150	0	0	150 USD	113.85%	170'773.05	0.01	a)
US91324PBE16	6.6250 % UNH 6 5/8 11/15/37	350	0	0	350 USD	116.25%	406'870.10	0.02	a)
US91324PBK75	6.8750 % UNH 6 7/8 02/15/38	250	0	0	250 USD	118.36%	295'896.75	0.02	a)
US91324PCA84	3.9500 % UNH 3.95 10/15/42	600	0	0	600 USD	85.29%	511'767.60	0.03	a)
US91324PCD24	4.2500 % UNH 4 1/4 03/15/43	150	0	0	150 USD	89.00%	133'502.85	0.01	a)
US91324PCP53	3.7500 % UNH 3 3/4 07/15/25	1'000	0	0	1'000 USD	99.39%	993'910.00	0.05	a)
US91324PCQ37	4.6250 % UNH 4 5/8 07/15/35	500	0	0	500 USD	98.49%	492'452.50	0.03	a)
US91324PCR10	4.7500 % UNH 4 3/4 07/15/45	750	0	0	750 USD	94.18%	706'377.75	0.04	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US91324PCV22	3.1000 % UNH 3.1 03/15/26	400	0	0	400 USD	98.27%	393'067.60	0.02	a)
US91324PCW05	3.4500 % UNH 3.45 01/15/27	0	222	0	222 USD	98.19%	217'982.02	0.01	a)
US91324PCX87	4.2000 % UNH 4.2 01/15/47	250	0	0	250 USD	86.25%	215'615.25	0.01	a)
US91324PCY60	3.3750 % UNH 3 3/8 04/15/27	500	0	0	500 USD	98.06%	490'280.00	0.03	a)
US91324PCZ36	4.2500 % UNH 4 1/4 04/15/47	500	0	0	500 USD	86.02%	430'100.00	0.02	a)
US91324PDE97	2.9500 % UNH 2.95 10/15/27	500	0	0	500 USD	96.45%	482'245.50	0.03	a)
US91324PDF62	3.7500 % UNH 3 3/4 10/15/47	500	0	0	500 USD	79.31%	396'540.00	0.02	a)
US91324PDK57	3.8500 % UNH 3.85 06/15/28	500	0	0	500 USD	98.24%	491'190.00	0.03	a)
US91324PDL31	4.2500 % UNH 4 1/4 06/15/48	500	0	0	500 USD	86.59%	432'936.50	0.02	a)
US91324PDP45	3.8750 % UNH 3 7/8 12/15/28	1'000	0	0	1'000 USD	98.23%	982'311.00	0.05	a)
US91324PDQ28	4.4500 % UNH 4.45 12/15/48	250	0	0	250 USD	89.31%	223'273.75	0.01	a)
US91324PDT66	3.5000 % UNH 3 1/2 08/15/39	200	0	0	200 USD	83.66%	167'329.00	0.01	a)
US91324PDU30	3.7000 % UNH 3.7 08/15/49	500	0	0	500 USD	78.60%	393'010.00	0.02	a)
US91324PDV13	3.8750 % UNH 3 7/8 08/15/59	500	0	0	500 USD	77.59%	387'934.50	0.02	a)
US91324PDX78	2.0000 % UNH 2 05/15/30	500	0	0	500 USD	88.07%	440'346.50	0.02	a)
US91324PDY51	2.7500 % UNH 2 3/4 05/15/40	400	0	0	400 USD	74.55%	298'200.00	0.02	a)
US91324PDZ27	2.9000 % UNH 2.9 05/15/50	500	0	0	500 USD	67.89%	339'469.50	0.02	a)
US91324PEC23	1.1500 % UNH 1.15 05/15/26	100	0	0	100 USD	94.83%	94'826.30	0.01	a)
US91324PEE88	3.0500 % UNH 3.05 05/15/41	280	0	0	280 USD	76.60%	214'487.28	0.01	a)
US91324PEF53	3.2500 % UNH 3 1/4 05/15/51	490	0	0	490 USD	72.11%	353'362.52	0.02	a)
US91324PEG37	3.7000 % UNH 3.7 05/15/27	250	0	0	250 USD	98.64%	246'610.50	0.01	a)
US91324PEJ75	4.2000 % UNH 4.2 05/15/32	500	0	0	500 USD	97.37%	486'849.00	0.03	a)
US91324PEK49	4.7500 % UNH 4 3/4 05/15/52	700	0	0	700 USD	93.41%	653'876.30	0.04	a)
US91324PEL22	4.9500 % UNH 4.95 05/15/62	200	0	0	200 USD	92.79%	185'580.00	0.01	a)
US91324PEN87	5.1500 % UNH 5.15 10/15/25	300	0	0	300 USD	100.72%	302'174.10	0.02	a)
US91324PEQ19	5.3000 % UNH 5.3 02/15/30	300	0	0	300 USD	104.50%	313'512.60	0.02	a)
US91324PER91	5.3500 % UNH 5.35 02/15/33	500	0	0	500 USD	104.60%	522'993.00	0.03	a)
US91324PES74	5.8750 % UNH 5 7/8 02/15/53	550	0	0	550 USD	108.07%	594'382.80	0.03	a)
US91324PET57	6.0500 % UNH 6.05 02/15/63	500	0	0	500 USD	108.91%	544'532.00	0.03	a)
US91324PEU21	4.2500 % UNH 4 1/4 01/15/29	300	0	0	300 USD	99.93%	299'780.10	0.02	a)
US91324PEV04	4.5000 % UNH 4 1/2 04/15/33	450	0	0	450 USD	98.87%	444'895.65	0.02	a)
US91324PEW86	5.0500 % UNH 5.05 04/15/53	600	0	0	600 USD	96.00%	575'983.20	0.03	a)
US91324PEX69	5.2000 % UNH 5.2 04/15/63	500	0	0	500 USD	97.06%	485'305.50	0.03	a)
US91324PFA57	4.9000 % UNH 4.9 04/15/31	0	300	0	300 USD	102.16%	306'468.30	0.02	a)
US91324PFB31	5.0000 % UNH 5 04/15/34	0	400	0	400 USD	101.57%	406'263.60	0.02	a)
US91324PFC14	5.3750 % UNH 5 3/8 04/15/54	0	550	0	550 USD	100.59%	553'269.75	0.03	a)
US91324PFD96	5.5000 % UNH 5 1/2 04/15/64	0	500	0	500 USD	102.18%	510'900.00	0.03	a)
US91324PFG28	4.8000 % UNH 4.8 01/15/30	0	400	0	400 USD	101.59%	406'359.60	0.02	a)
US91324PFH01	4.9500 % UNH 4.95 01/15/32	0	500	0	500 USD	101.84%	509'201.50	0.03	a)
US91324PFJ66	5.1500 % UNH 5.15 07/15/34	0	800	0	800 USD	102.99%	823'931.20	0.05	a)
US91324PFK30	5.5000 % UNH 5 1/2 07/15/44	0	700	0	700 USD	102.91%	720'395.90	0.04	a)
US91324PFL13	5.6250 % UNH 5 5/8 07/15/54	0	1'000	0	1'000 USD	104.81%	1'048'124.00	0.06	a)
US91324PFM95	5.7500 % UNH 5 3/4 07/15/64	0	800	0	800 USD	105.34%	842'744.80	0.05	a)
US914453AA36	4.0630 % UNVMIA 4.063 04/01/52 2022	150	0	0	150 USD	85.56%	128'339.70	0.01	a)
US914886AH93	4.9760 % USCTRJ 4.976 10/01/53	140	0	0	140 USD	101.96%	142'744.14	0.01	a)
US91529YAJ55	5.7500 % UNM 5 3/4 08/15/42	150	0	0	150 USD	99.44%	149'156.25	0.01	a)
US91529YAR71	4.1250 % UNM 4 1/8 06/15/51	250	0	0	250 USD	76.02%	190'046.75	0.01	a)
US918204BB37	2.8000 % VFC 2.8 04/23/27	400	500	0	900 USD	93.40%	840'555.00	0.05	a)
US918204BC10	2.9500 % VFC 2.95 04/23/30	220	0	0	220 USD	86.30%	189'851.86	0.01	a)
US91913YAE05	7.5000 % VLO 7 1/2 04/15/32	300	0	0	300 USD	115.71%	347'122.50	0.02	a)
US91913YAL48	6.6250 % VLO 6 5/8 06/15/37	400	0	0	400 USD	110.53%	442'119.20	0.02	a)
US91913YBB56	2.1500 % VLO 2.15 09/15/27	150	0	0	150 USD	93.66%	140'488.05	0.01	a)
US91913YBD13	3.6500 % VLO 3.65 12/01/51	250	0	0	250 USD	71.85%	179'614.00	0.01	a)
US91913YBE95	4.0000 % VLO 4 06/01/52	500	0	0	500 USD	76.65%	383'245.50	0.02	a)
US92277GAE70	3.5000 % VTR 3 1/2 02/01/25	250	0	250	0 USD	0.00%	0.00	0.00	
US92277GAM96	4.0000 % VTR 4 03/01/28	200	0	0	200 USD	97.96%	195'918.80	0.01	a)
US92277GAN79	4.4000 % VTR 4.4 01/15/29	500	0	0	500 USD	99.11%	495'525.00	0.03	a)
US92277GAX51	5.6250 % VTR 5 5/8 07/01/34	0	400	0	400 USD	103.17%	412'665.60	0.02	a)
US92338CAA18	5.5000 % VLTO 5 1/2 09/18/26 144A	200	0	0	200 USD	101.28%	202'560.20	0.01	a)
US92338CAC73	5.3500 % VLTO 5.35 09/18/28 144A	200	0	0	200 USD	102.79%	205'583.00	0.01	a)
US92338CAE30	5.4500 % VLTO 5.45 09/18/33 144A	200	0	0	200 USD	103.10%	206'202.20	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US92343EAL65	4.7500 % VRSN 4 3/4 07/15/27	200	0	0	200 USD	99.25%	198'500.00	0.01	a)
US92343EAM49	2.7000 % VRSN 2.7 06/15/31	200	0	0	200 USD	87.00%	174'000.00	0.01	a)
US92343VBG86	3.8500 % VZ 3.85 11/01/42	200	0	0	200 USD	83.88%	167'758.00	0.01	a)
US92343VCK89	4.8620 % VZ 4.862 08/21/46	500	0	0	500 USD	95.15%	475'766.00	0.03	a)
US92343VCM46	5.0120 % VZ 5.012 08/21/54	200	0	0	200 USD	95.54%	191'073.60	0.01	a)
US92343VCQ59	4.4000 % VZ 4.4 11/01/34	400	0	0	400 USD	95.77%	383'099.20	0.02	a)
US92343VCR33	3.5000 % VZ 3 1/2 11/01/24	2'000	0	2'000	0 USD	0.00%	0.00	0.00	
US92343VCV45	4.2720 % VZ 4.272 01/15/36	900	0	0	900 USD	94.38%	849'377.70	0.05	a)
US92343VCX01	4.5220 % VZ 4.522 09/15/48	1'250	200	0	1'450 USD	89.79%	1'301'947.75	0.07	a)
US92343VCZ58	4.6720 % VZ 4.672 03/15/55	200	0	0	200 USD	91.52%	183'037.20	0.01	a)
US92343VDC54	4.1250 % VZ 4 1/8 08/15/46	800	0	0	800 USD	84.91%	679'257.60	0.04	a)
US92343VDD38	2.6250 % VZ 2 5/8 08/15/26	1'350	0	0	1'350 USD	96.59%	1'303'965.00	0.07	a)
US92343VDR24	4.8120 % VZ 4.812 03/15/39	1'100	0	0	1'100 USD	96.81%	1'064'921.00	0.06	a)
US92343VDU52	5.2500 % VZ 5 1/4 03/16/37	500	0	0	500 USD	102.69%	513'471.00	0.03	a)
US92343VDY74	4.1250 % VZ 4 1/8 03/16/27	1'000	0	0	1'000 USD	99.05%	990'458.00	0.05	a)
US92343VEA89	4.5000 % VZ 4 1/2 08/10/33	500	0	0	500 USD	97.47%	487'346.00	0.03	a)
US92343VEN01	3.3760 % VZ 3.376 02/15/25	250	0	250	0 USD	0.00%	0.00	0.00	
US92343VER15	4.3290 % VZ 4.329 09/21/28	1'300	0	0	1'300 USD	99.81%	1'297'580.70	0.07	a)
US92343VEU44	4.0160 % VZ 4.016 12/03/29	1'701	0	0	1'701 USD	97.66%	1'661'210.21	0.09	a)
US92343VFD10	4.0000 % VZ 4 03/22/50	0	652	0	652 USD	82.25%	536'271.30	0.03	a)
US92343VFR06	1.7500 % VZ 1 3/4 01/20/31	1'500	0	0	1'500 USD	84.09%	1'261'282.50	0.07	a)
US92343VFS88	0.8500 % VZ 0.85 11/20/25	500	0	500	0 USD	0.00%	0.00	0.00	
US92343VFT61	2.6500 % VZ 2.65 11/20/40	100	0	0	100 USD	72.46%	72'464.20	0.00	a)
US92343VFU35	2.8750 % VZ 2 7/8 11/20/50	1'000	0	0	1'000 USD	66.00%	660'010.00	0.04	a)
US92343VFW18	3.0000 % VZ 3 11/20/60	500	0	0	500 USD	63.69%	318'432.00	0.02	a)
US92343VFW90	2.9870 % VZ 2.987 10/30/56	1'769	0	0	1'769 USD	64.91%	1'148'215.44	0.06	a)
US92343VGB45	3.5500 % VZ 3.55 03/22/51	1'750	0	0	1'750 USD	74.82%	1'309'336.00	0.07	a)
US92343VGC28	3.7000 % VZ 3.7 03/22/61	1'000	45	0	1'045 USD	74.26%	775'973.11	0.04	a)
US92343VGG32	1.4500 % VZ 1.45 03/20/26	550	0	550	0 USD	0.00%	0.00	0.00	
US92343VGH15	2.1000 % VZ 2.1 03/22/28	500	1'000	0	1'500 USD	92.67%	1'390'120.50	0.08	a)
US92343VGJ70	2.5500 % VZ 2.55 03/21/31	900	0	0	900 USD	87.61%	788'484.60	0.04	a)
US92343VVK44	3.4000 % VZ 3.4 03/22/41	500	700	0	1'200 USD	79.20%	950'350.80	0.05	a)
US92343VGN82	2.3550 % VZ 2.355 03/15/32	1'226	0	0	1'226 USD	85.15%	1'043'883.83	0.06	a)
US92343VGT52	5.0500 % VZ 5.05 05/09/33	300	0	0	300 USD	102.09%	306'262.50	0.02	a)
US92343VGW81	5.5000 % VZ 5 1/2 02/23/54	0	450	0	450 USD	102.50%	461'256.75	0.03	a)
US92345YAD85	4.0000 % VRSK 4 06/15/25	300	0	255	45 USD	99.12%	44'605.35	0.00	a)
US92345YAF34	4.1250 % VRSK 4 1/8 03/15/29	150	0	0	150 USD	98.55%	147'825.90	0.01	a)
US92345YAG17	3.6250 % VRSK 3 5/8 05/15/50	250	0	0	250 USD	74.72%	186'790.00	0.01	a)
US92345YAH99	5.7500 % VRSK 5 3/4 04/01/33	150	0	0	150 USD	105.97%	158'954.25	0.01	a)
US92345YAJ55	5.2500 % VRSK 5 1/4 06/05/34	0	190	0	190 USD	101.74%	193'297.26	0.01	a)
US925524AH30	7.8750 % PARA 7 7/8 07/30/30	500	0	0	500 USD	108.46%	542'275.00	0.03	a)
US925524AX89	6.8750 % PARA 6 7/8 04/30/36	500	0	0	500 USD	99.33%	496'630.00	0.03	a)
US92553PAP71	4.3750 % PARA 4 3/8 03/15/43	484	0	0	484 USD	71.63%	346'679.52	0.02	a)
US92553PAU66	5.8500 % PARA 5.85 09/01/43	350	0	0	350 USD	84.97%	297'403.05	0.02	a)
US92556HAC16	4.9500 % PARA 4.95 05/19/50	200	0	0	200 USD	74.55%	149'097.20	0.01	a)
US92556HAD98	4.2000 % PARA 4.2 05/19/32	500	0	0	500 USD	86.87%	434'364.50	0.02	a)
US925650AA17	4.3750 % VICI 4 3/8 05/15/25	100	0	0	100 USD	99.22%	99'224.00	0.01	a)
US925650AB99	4.7500 % VICI 4 3/4 02/15/28	400	0	0	400 USD	99.63%	398'500.00	0.02	a)
US925650AC72	4.9500 % VICI 4.95 02/15/30	300	0	0	300 USD	99.38%	298'125.00	0.02	a)
US925650AD55	5.1250 % VICI 5 1/8 05/15/32	465	0	0	465 USD	98.75%	459'187.50	0.03	a)
US925650AE39	5.6250 % VICI 5 5/8 05/15/52	250	0	0	250 USD	94.75%	236'875.00	0.01	a)
US925650AF04	5.7500 % VICI 5 3/4 04/01/34	0	150	0	150 USD	102.75%	154'125.00	0.01	a)
US925650AG86	6.1250 % VICI 6 1/8 04/01/54	0	300	0	300 USD	101.50%	304'500.00	0.02	a)
US927804FG41	8.8750 % D 8 7/8 11/15/38	500	0	0	500 USD	136.53%	682'658.00	0.04	a)
US927804FL36	4.0000 % D 4 01/15/43	250	0	0	250 USD	84.19%	210'471.50	0.01	a)
US927804FR06	4.4500 % D 4.45 02/15/44	350	0	0	350 USD	89.25%	312'372.55	0.02	a)
US927804FU35	3.1500 % D 3.15 01/15/26 A	500	0	0	500 USD	98.12%	490'580.00	0.03	a)
US927804FW90	4.0000 % D 4 11/15/46 C	200	0	0	200 USD	81.75%	163'493.40	0.01	a)
US927804GA61	4.6000 % D 4.6 12/01/48	0	400	0	400 USD	89.19%	356'770.40	0.02	a)
US927804GD01	2.4500 % D 2.45 12/15/50	500	0	0	500 USD	59.07%	295'362.00	0.02	a)
US927804GF58	2.9500 % D 2.95 11/15/51	250	0	0	250 USD	66.03%	165'080.75	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US927804GH15	3.7500 % D 3 3/4 05/15/27 B	200	0	0	200 USD	98.32%	196'643.60	0.01	a)
US927804GN82	5.7000 % D 5.7 08/15/53	500	0	0	500 USD	103.61%	518'046.00	0.03	a)
US92826CAD48	3.1500 % V 3.15 12/14/25	1'050	0	0	1'050 USD	98.41%	1'033'303.95	0.06	a)
US92826CAE21	4.1500 % V 4.15 12/14/35	600	0	0	600 USD	96.85%	581'125.80	0.03	a)
US92826CAF95	4.3000 % V 4.3 12/14/45	500	0	0	500 USD	90.62%	453'089.50	0.02	a)
US92826CAJ18	3.6500 % V 3.65 09/15/47	750	0	0	750 USD	81.47%	611'013.75	0.03	a)
US92826CAL63	1.9000 % V 1.9 04/15/27	1'100	0	0	1'100 USD	94.58%	1'040'365.70	0.06	a)
US92826CAM47	2.0500 % V 2.05 04/15/30	600	0	0	600 USD	89.62%	537'744.00	0.03	a)
US92826CAN20	1.1000 % V 1.1 02/15/31	500	0	0	500 USD	82.56%	412'819.00	0.02	a)
US92826CAP77	0.7500 % V 0 3/4 08/15/27	2'225	0	0	2'225 USD	91.23%	2'029'778.50	0.11	a)
US92826CAQ50	2.0000 % V 2 08/15/50	500	0	0	500 USD	59.45%	297'273.50	0.02	a)
US928563AC98	3.9000 % VMW 3.9 08/21/27	500	0	0	500 USD	98.32%	491'582.00	0.03	a)
US928563AD71	4.5000 % VMW 4 1/2 05/15/25	500	0	0	500 USD	99.55%	497'735.00	0.03	a)
US928563AJ42	1.4000 % VMW 1.4 08/15/26	1'000	0	0	1'000 USD	93.95%	939'541.00	0.05	a)
US928563AL97	2.2000 % VMW 2.2 08/15/31	1'400	0	0	1'400 USD	84.37%	1'181'125.40	0.07	a)
US92857WAQ33	6.1500 % VOD 6.15 02/27/37	610	0	0	610 USD	108.20%	660'003.53	0.04	a)
US92857WBD11	4.3750 % VOD 4 3/8 02/19/43	350	0	0	350 USD	89.65%	313'792.15	0.02	a)
US92857WBJ80	4.1250 % VOD 4 1/8 05/30/25	500	0	500	0 USD	0.00%	0.00	0.00	
US92857WBK53	4.3750 % VOD 4 3/8 05/30/28	1'050	0	1'050	0 USD	0.00%	0.00	0.00	
US92857WBL37	5.0000 % VOD 5 05/30/38	200	500	0	700 USD	98.21%	687'447.60	0.04	a)
US92857WBM10	5.2500 % VOD 5 1/4 05/30/48	1'300	0	0	1'300 USD	95.18%	1'237'392.00	0.07	a)
US92857WBU36	4.2500 % VOD 4 1/4 09/17/50	1'000	0	0	1'000 USD	82.23%	822'333.00	0.05	a)
US92857WBY57	5.6250 % VOD 5 5/8 02/10/53	300	0	0	300 USD	100.75%	302'250.00	0.02	a)
US92857WCA62	5.7500 % VOD 5 3/4 06/28/54	0	700	0	700 USD	101.32%	709'227.40	0.04	a)
US928881AF82	2.9500 % VNT 2.95 04/01/31	150	0	0	150 USD	85.38%	128'065.80	0.01	a)
US929160AV17	4.5000 % VMC 4 1/2 06/15/47	220	0	0	220 USD	86.65%	190'624.50	0.01	a)
US929160AZ21	3.5000 % VMC 3 1/2 06/01/30	235	0	0	235 USD	94.63%	222'382.15	0.01	a)
US929160BA60	5.8000 % VMC 5.8 03/01/26	170	0	170	0 USD	0.00%	0.00	0.00	
US92936UAG40	2.4000 % WPC 2.4 02/01/31	150	0	0	150 USD	86.07%	129'100.80	0.01	a)
US92940PAF18	4.2000 % WRK 4.2 06/01/32	200	0	0	200 USD	96.79%	193'575.00	0.01	a)
US92940PAG90	3.0000 % WRK 3 06/15/33	500	0	0	500 USD	87.11%	435'553.00	0.02	a)
US929903AM44	5.5000 % WFC 5 1/2 08/01/35	0	194	0	194 USD	102.59%	199'019.17	0.01	a)
US931142EB57	3.9500 % WMT 3.95 06/28/38	500	0	0	500 USD	94.10%	470'520.00	0.03	a)
US931142EC31	4.0500 % WMT 4.05 06/29/48	1'000	0	0	1'000 USD	87.53%	875'301.00	0.05	a)
US931142ED14	3.5500 % WMT 3.55 06/26/25	500	0	0	500 USD	99.15%	495'755.00	0.03	a)
US931142EE96	3.7000 % WMT 3.7 06/26/28	1'000	0	0	1'000 USD	99.37%	993'717.00	0.05	a)
US931142EN95	3.2500 % WMT 3 1/4 07/08/29	500	0	0	500 USD	97.19%	485'949.00	0.03	a)
US931142EP44	2.9500 % WMT 2.95 09/24/49	500	0	0	500 USD	72.30%	361'501.50	0.02	a)
US931142ET65	1.8000 % WMT 1.8 09/22/31	1'000	0	0	1'000 USD	85.68%	856'817.00	0.05	a)
US931142EU39	2.5000 % WMT 2 1/2 09/22/41	500	0	0	500 USD	72.89%	364'442.50	0.02	a)
US931142EV12	2.6500 % WMT 2.65 09/22/51	500	0	0	500 USD	66.72%	333'610.00	0.02	a)
US931142EX77	3.9500 % WMT 3.95 09/09/27	300	0	0	300 USD	100.07%	300'196.20	0.02	a)
US931142EZ26	4.5000 % WMT 4 1/2 09/09/52	250	0	0	250 USD	94.10%	235'238.00	0.01	a)
US931142FA65	4.0000 % WMT 4 04/15/26	500	0	0	500 USD	99.70%	498'511.00	0.03	a)
US931142FB49	3.9000 % WMT 3.9 04/15/28	500	0	0	500 USD	99.75%	498'738.00	0.03	a)
US931142FC22	4.0000 % WMT 4 04/15/30	200	0	0	200 USD	100.22%	200'442.40	0.01	a)
US931142FD05	4.1000 % WMT 4.1 04/15/33	900	0	0	900 USD	98.91%	890'201.70	0.05	a)
US931142FE87	4.5000 % WMT 4 1/2 04/15/53	400	0	0	400 USD	93.75%	374'995.20	0.02	a)
US931427AC23	4.8000 % WBA 4.8 11/18/44	250	0	250	0 USD	0.00%	0.00	0.00	
US931427AQ19	3.4500 % WBA 3.45 06/01/26	600	0	600	0 USD	0.00%	0.00	0.00	
US931427AS74	3.2000 % WBA 3.2 04/15/30	150	0	150	0 USD	0.00%	0.00	0.00	
US931427AT57	4.1000 % WBA 4.1 04/15/50	150	0	150	0 USD	0.00%	0.00	0.00	
US940663AC19	3.5240 % WAUNIV 3.524 04/15/54 2022	146	0	0	146 USD	80.49%	117'519.05	0.01	a)
US94106BAA98	2.6000 % WCNCN 2.6 02/01/30	1'000	0	0	1'000 USD	91.44%	914'363.00	0.05	a)
US94106BAD38	2.9500 % WCNCN 2.95 01/15/52	300	0	0	300 USD	67.66%	202'992.30	0.01	a)
US94106BAF85	4.2000 % WCNCN 4.2 01/15/33	200	0	0	200 USD	96.16%	192'313.20	0.01	a)
US94106BAG68	5.0000 % WCNCN 5 03/01/34	0	200	0	200 USD	101.40%	202'803.60	0.01	a)
US94106LBM00	2.5000 % WM 2 1/2 11/15/50	300	0	0	300 USD	63.49%	190'468.20	0.01	a)
US94106LBN82	1.1500 % WM 1.15 03/15/28	250	100	0	350 USD	89.85%	314'471.50	0.02	a)
US94106LBP31	1.5000 % WM 1 1/2 03/15/31	500	0	0	500 USD	83.23%	416'167.00	0.02	a)
US94106LBS79	4.1500 % WM 4.15 04/15/32	250	0	0	250 USD	97.58%	243'958.00	0.01	a)

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US94106LBT52	4.6250 % WM 4 5/8 02/15/30	300	0	0	300 USD	101.31%	303'915.30	0.02	a)
US94106LBU26	4.6250 % WM 4 5/8 02/15/33	300	0	0	300 USD	99.85%	299'549.70	0.02	a)
US94106LBV09	4.8750 % WM 4 7/8 02/15/29	200	0	0	200 USD	102.52%	205'035.40	0.01	a)
US94106LBW81	4.8750 % WM 4 7/8 02/15/34	300	0	0	300 USD	101.47%	304'404.00	0.02	a)
US94106LBY48	4.9500 % WM 4.95 07/03/31	0	250	0	250 USD	102.74%	256'841.00	0.01	a)
US948596AE12	3.3750 % WB 3 3/8 07/08/30	600	0	0	600 USD	89.45%	536'706.60	0.03	a)
US94973VAY39	4.6250 % ELV 4 5/8 05/15/42	500	200	0	700 USD	90.83%	635'791.80	0.04	a)
US94973VBB27	4.6500 % ELV 4.65 01/15/43	180	0	0	180 USD	90.64%	163'144.44	0.01	a)
US94973VBF31	5.1000 % ELV 5.1 01/15/44	300	0	0	300 USD	95.58%	286'747.80	0.02	a)
US94973VBK26	4.6500 % ELV 4.65 08/15/44	500	0	0	500 USD	90.62%	453'075.50	0.02	a)
US949746RF01	5.6060 % WFC 5.606 01/15/44	0	760	0	760 USD	100.98%	767'462.44	0.04	a)
US949746RW34	3.0000 % WFC 3 04/22/26	0	1'300	0	1'300 USD	97.61%	1'268'911.80	0.07	a)
US949746SH57	3.0000 % WFC 3 10/23/26	0	1'250	0	1'250 USD	96.89%	1'211'083.75	0.07	a)
US94974BFP04	5.3750 % WFC 5 3/8 11/02/43	0	199	0	199 USD	99.06%	197'121.24	0.01	a)
US94974BFY11	4.1000 % WFC 4.1 06/03/26 MTN	0	540	0	540 USD	98.92%	534'175.02	0.03	a)
US94974BGE48	4.6500 % WFC 4.65 11/04/44 MTN	0	550	0	550 USD	88.90%	488'956.05	0.03	a)
US94974BGK08	3.9000 % WFC 3.9 05/01/45	0	700	0	700 USD	83.16%	582'127.00	0.03	a)
US94974BGL80	4.3000 % WFC 4.3 07/22/27 GMTN	0	800	0	800 USD	99.63%	797'006.40	0.04	a)
US94974BGQ77	4.9000 % WFC 4.9 11/17/45 GMTN	0	288	0	288 USD	91.33%	263'040.48	0.01	a)
US94974BGT17	4.4000 % WFC 4.4 06/14/46 MTN	0	653	0	653 USD	85.14%	555'957.67	0.03	a)
US94974BGU89	4.7500 % WFC 4 3/4 12/07/46 MTN	0	210	0	210 USD	89.32%	187'576.41	0.01	a)
US94988J6D46	5.4500 % WFC 5.45 08/07/26 BKNT	0	700	0	700 USD	101.56%	710'922.10	0.04	a)
US94988J6F93	5.2540 % WFC 5.254 12/11/26	0	700	0	700 USD	102.01%	714'054.60	0.04	a)
US94988J6H59	4.8110 % WFC 4.811 01/15/26	0	550	0	550 USD	100.41%	552'263.25	0.03	a)
US95000U2A01	3.5840 % WFC 3.584 05/22/28 MTN	0	970	0	970 USD	96.87%	939'679.74	0.05	a)
US95000U2D40	4.1500 % WFC 4.15 01/24/29 MTN	0	850	0	850 USD	98.35%	836'016.65	0.05	a)
US95000U2F97	3.1960 % WFC 3.196 06/17/27 MTN	0	800	0	800 USD	97.51%	780'101.60	0.04	a)
US95000U2G70	2.8790 % WFC 2.879 10/30/30 MTN	0	1'110	0	1'110 USD	91.56%	1'016'333.76	0.06	a)
US95000U2J10	2.5720 % WFC 2.572 02/11/31 MTN	0	950	0	950 USD	89.66%	851'788.05	0.05	a)
US95000U2L65	4.4780 % WFC 4.478 04/04/31 MTN	0	800	0	800 USD	98.66%	789'256.00	0.04	a)
US95000U2M49	5.0130 % WFC 5.013 04/04/51 MTN	0	1'930	0	1'930 USD	96.76%	1'867'533.62	0.10	a)
US95000U2Q52	3.0680 % WFC 3.068 04/30/41	0	1'100	0	1'100 USD	76.43%	840'769.60	0.05	a)
US95000U2S19	2.3930 % WFC 2.393 06/02/28 MTN	0	1'010	0	1'010 USD	94.37%	953'134.98	0.05	a)
US95000U2U64	3.3500 % WFC 3.35 03/02/33 MTN	0	1'260	0	1'260 USD	90.34%	1'138'290.30	0.06	a)
US95000U2V48	3.5260 % WFC 3.526 03/24/28 MTN	0	1'274	0	1'274 USD	97.39%	1'240'709.11	0.07	a)
US95000U2Z51	4.6110 % WFC 4.611 04/25/53 MTN	0	1'024	0	1'024 USD	90.07%	922'334.21	0.05	a)
US95000U3A91	4.8080 % WFC 4.808 07/25/28 MTN	0	1'160	0	1'160 USD	100.13%	1'161'504.52	0.06	a)
US95000U3B74	4.8970 % WFC 4.897 07/25/33 MTN	0	1'110	0	1'110 USD	99.09%	1'099'866.81	0.06	a)
US95000U3C57	4.5400 % WFC 4.54 08/15/26 MTN	0	650	0	650 USD	99.50%	646'761.05	0.04	a)
US95000U3D31	5.3890 % WFC 5.389 04/24/34	0	1'170	0	1'170 USD	102.41%	1'198'193.49	0.07	a)
US95000U3E14	5.5740 % WFC 5.574 07/25/29 MTN	0	1'330	0	1'330 USD	102.73%	1'366'263.78	0.08	a)
US95000U3F88	5.5570 % WFC 5.557 07/25/34 MTN	0	1'340	0	1'340 USD	103.54%	1'387'464.14	0.08	a)
US95000U3G61	6.3030 % WFC 6.303 10/23/29	0	870	0	870 USD	105.62%	918'885.30	0.05	a)
US95000U3H45	6.4910 % WFC 6.491 10/23/34	0	1'014	0	1'014 USD	109.81%	1'113'423.71	0.06	a)
US95000U3J01	5.1980 % WFC 5.198 01/23/30	0	1'150	0	1'150 USD	102.01%	1'173'112.70	0.06	a)
US95000U3K73	5.4990 % WFC 5.499 01/23/35	0	1'350	0	1'350 USD	102.58%	1'384'800.30	0.08	a)
US95000U3L56	5.7070 % WFC 5.707 04/22/28 MTN	0	1'050	0	1'050 USD	102.26%	1'073'700.60	0.06	a)
US95040QAC87	4.2500 % WELL 4 1/4 04/01/26	250	0	0	250 USD	99.32%	248'306.00	0.01	a)
US95040QAD60	4.2500 % WELL 4 1/4 04/15/28	500	0	0	500 USD	98.68%	493'397.00	0.03	a)
US95040QAF19	4.9500 % WELL 4.95 09/01/48	350	0	0	350 USD	94.14%	329'499.80	0.02	a)
US95040QAJ31	3.1000 % WELL 3.1 01/15/30	1'000	0	0	1'000 USD	92.33%	923'323.00	0.05	a)
US95040QAP90	2.7500 % WELL 2 3/4 01/15/32	150	0	0	150 USD	87.20%	130'804.80	0.01	a)
US95040QAR56	3.8500 % WELL 3.85 06/15/32	300	0	0	300 USD	93.82%	281'466.00	0.02	a)
US958102AR62	3.1000 % WDC 3.1 02/01/32	500	0	0	500 USD	83.57%	417'853.50	0.02	a)
US958667AA50	5.2500 % WES 5 1/4 02/01/50	500	0	0	500 USD	90.00%	450'000.00	0.02	a)
US958667AB34	3.1000 % WES 3.1 02/01/25	300	0	300	0 USD	0.00%	0.00	0.00	
US958667AC17	4.0500 % WES 4.05 02/01/30	500	0	0	500 USD	95.63%	478'125.00	0.03	a)
US958667AE72	6.1500 % WES 6.15 04/01/33	150	0	0	150 USD	105.00%	157'500.00	0.01	a)
US959802AY56	2.8500 % WU 2.85 01/10/25	400	0	400	0 USD	0.00%	0.00	0.00	
US960386AM29	4.7000 % WAB 4.7 09/15/28	500	0	0	500 USD	100.26%	501'290.50	0.03	a)
US960386AQ33	3.2000 % WAB 3.2 06/15/25	1'000	0	0	1'000 USD	98.32%	983'230.00	0.05	a)

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US960386AR16	5.6110 % WAB 5.611 03/11/34	0	200	0	200 USD	103.74%	207'485.80	0.01	a)
US960413AS12	5.0000 % WLK 5 08/15/46	200	0	0	200 USD	90.53%	181'055.40	0.01	a)
US960413AT94	3.6000 % WLK 3.6 08/15/26	220	0	0	220 USD	98.01%	215'617.38	0.01	a)
US960413AZ54	3.1250 % WLK 3 1/8 08/15/51	170	0	0	170 USD	65.13%	110'719.98	0.01	a)
US961214CX95	2.8500 % WSTP 2.85 05/13/26	750	0	0	750 USD	97.42%	730'673.25	0.04	a)
US961214DC40	2.7000 % WSTP 2.7 08/19/26	650	0	0	650 USD	96.81%	629'267.60	0.03	a)
US961214DF70	4.3220 % WSTP 4.322 11/23/31 GMTN	1'000	0	0	1'000 USD	98.24%	982'428.00	0.05	a)
US961214DK65	3.3500 % WSTP 3.35 03/08/27	750	0	0	750 USD	97.81%	733'539.75	0.04	a)
US961214EF61	4.1100 % WSTP 4.11 07/24/34	500	0	0	500 USD	95.56%	477'785.50	0.03	a)
US961214EG45	4.4210 % WSTP 4.421 07/24/39	500	0	0	500 USD	92.58%	462'902.00	0.03	a)
US961214EH28	2.3500 % WSTP 2.35 02/19/25	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US961214EM13	2.8940 % WSTP 2.894 02/04/30	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
US961214EP44	2.6680 % WSTP 2.668 11/15/35	300	0	0	300 USD	85.32%	255'964.20	0.01	a)
US961214EQ27	2.9630 % WSTP 2.963 11/16/40	300	0	0	300 USD	73.43%	220'287.90	0.01	a)
US961214EU39	1.0190 % WSTP 1.019 11/18/24	500	0	500	0 USD	0.00%	0.00	0.00	
US961214EY50	3.1330 % WSTP 3.133 11/18/41	300	0	0	300 USD	73.82%	221'467.50	0.01	a)
US961214FK48	5.4570 % WSTP 5.457 11/18/27	500	0	0	500 USD	103.31%	516'545.50	0.03	a)
US961214FN86	5.5350 % WSTP 5.535 11/17/28	700	0	0	700 USD	104.33%	730'331.70	0.04	a)
US961214FP35	6.8200 % WSTP 6.82 11/17/33	250	0	0	250 USD	111.29%	278'226.00	0.02	a)
US961214FR90	5.2000 % WSTP 5.2 04/16/26	0	240	0	240 USD	101.25%	243'005.04	0.01	a)
US961214FT56	5.0500 % WSTP 5.05 04/16/29	0	240	0	240 USD	102.86%	246'860.88	0.01	a)
US96145DAH89	4.0000 % WRK 4 03/15/28	500	0	0	500 USD	97.81%	489'072.00	0.03	a)
US963320AV88	4.5000 % WHR 4 1/2 06/01/46	200	0	0	200 USD	81.61%	163'225.80	0.01	a)
US963320AW61	4.7500 % WHR 4 3/4 02/26/29	200	0	0	200 USD	100.47%	200'931.60	0.01	a)
US963320AX45	4.6000 % WHR 4.6 05/15/50	240	0	0	240 USD	80.75%	193'804.32	0.01	a)
US969457BX79	3.5000 % WMB 3 1/2 11/15/30	400	0	0	400 USD	93.89%	375'554.80	0.02	a)
US969457BY52	2.6000 % WMB 2.6 03/15/31	200	0	0	200 USD	87.46%	174'918.60	0.01	a)
US969457CA67	5.3000 % WMB 5.3 08/15/52	220	0	0	220 USD	95.51%	210'131.90	0.01	a)
US969457CJ76	5.6500 % WMB 5.65 03/15/33	220	0	0	220 USD	104.20%	229'250.78	0.01	a)
US969457CK40	5.3000 % WMB 5.3 08/15/28	300	0	0	300 USD	102.51%	307'523.70	0.02	a)
US96949LAB18	4.0000 % WMB 4 09/15/25	200	0	0	200 USD	99.13%	198'250.00	0.01	a)
US96949LAC90	5.1000 % WMB 5.1 09/15/45	90	0	0	90 USD	93.69%	84'324.24	0.00	a)
US96949LAD73	3.7500 % WMB 3 3/4 06/15/27	600	0	0	600 USD	97.68%	586'092.60	0.03	a)
US96949LAE56	4.8500 % WMB 4.85 03/01/48	300	0	0	300 USD	90.13%	270'381.90	0.01	a)
US96950FAF18	6.3000 % WMB 6.3 04/15/40	500	0	0	500 USD	107.57%	537'835.50	0.03	a)
US96950FAN42	5.4000 % WMB 5.4 03/04/44	250	0	0	250 USD	98.02%	245'057.50	0.01	a)
US96950FAP99	4.9000 % WMB 4.9 01/15/45	200	0	0	200 USD	90.71%	181'419.80	0.01	a)
US96950FAQ72	3.9000 % WMB 3.9 01/15/25	250	0	250	0 USD	0.00%	0.00	0.00	
US970648AG61	4.5000 % WTW 4 1/2 09/15/28	100	0	0	100 USD	99.41%	99'406.60	0.01	a)
US970648AJ01	2.9500 % WTW 2.95 09/15/29	290	0	0	290 USD	92.18%	267'309.53	0.01	a)
US970648AK73	3.8750 % WTW 3 7/8 09/15/49	150	0	0	150 USD	76.29%	114'437.70	0.01	a)
US970648AL56	4.6500 % WTW 4.65 06/15/27	350	0	0	350 USD	100.12%	350'408.45	0.02	a)
US970648AM30	5.3500 % WTW 5.35 05/15/33	300	0	0	300 USD	102.13%	306'375.00	0.02	a)
US970648AN13	5.9000 % WTW 5.9 03/05/54	0	400	0	400 USD	102.65%	410'588.80	0.02	a)
US976656CN66	4.7500 % WEC 4 3/4 09/30/32	200	0	0	200 USD	101.67%	203'337.80	0.01	a)
US98138HAG65	3.5000 % WDAY 3 1/2 04/01/27	500	0	0	500 USD	97.78%	488'883.50	0.03	a)
US98138HAJ05	3.8000 % WDAY 3.8 04/01/32	500	0	0	500 USD	93.81%	469'060.00	0.03	a)
US983024AG50	6.5000 % PFE 6 1/2 02/01/34	300	0	0	300 USD	113.32%	339'972.30	0.02	a)
US983024AL46	6.0000 % PFE 6 02/15/36	445	0	0	445 USD	109.76%	488'448.02	0.03	a)
US983024AN02	5.9500 % PFE 5.95 04/01/37	650	0	0	650 USD	108.99%	708'458.40	0.04	a)
US98389BAU44	3.3500 % XEL 3.35 12/01/26	250	0	0	250 USD	97.22%	243'046.00	0.01	a)
US98389BAW00	2.6000 % XEL 2.6 12/01/29	500	0	0	500 USD	90.48%	452'385.00	0.02	a)
US98389BBB53	5.5000 % XEL 5 1/2 03/15/34	0	600	0	600 USD	102.13%	612'762.00	0.03	a)
US98419MAJ99	3.2500 % XYL 3 1/4 11/01/26	450	0	0	450 USD	97.19%	437'360.85	0.02	a)
US98419MAL46	2.2500 % XYL 2 1/4 01/30/31	400	0	0	400 USD	87.02%	348'062.40	0.02	a)
US98419MAM29	1.9500 % XYL 1.95 01/30/28	400	0	0	400 USD	91.93%	367'710.00	0.02	a)
US98956PAS11	3.0500 % ZBH 3.05 01/15/26	500	0	0	500 USD	97.71%	488'573.50	0.03	a)
US98956PAV40	2.6000 % ZBH 2.6 11/24/31	200	0	0	200 USD	86.59%	173'174.40	0.01	a)
US98956PAX06	5.3500 % ZBH 5.35 12/01/28	200	0	0	200 USD	102.72%	205'438.60	0.01	a)
US98978VAH69	4.7000 % ZTS 4.7 02/01/43	850	0	0	850 USD	92.05%	782'446.25	0.04	a)
US98978VAL71	3.0000 % ZTS 3 09/12/27	500	0	0	500 USD	95.78%	478'920.00	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
US98978VAM54	3.9500 % ZTS 3.95 09/12/47	200	0	0	200 USD	81.07%	162'134.00	0.01	a)
US98978VAS25	2.0000 % ZTS 2 05/15/30	200	0	0	200 USD	87.00%	174'006.20	0.01	a)
US98978VAT08	3.0000 % ZTS 3 05/15/50	100	0	0	100 USD	68.94%	68'944.10	0.00	a)
US98978VAV53	5.6000 % ZTS 5.6 11/16/32	400	0	0	400 USD	105.43%	421'723.60	0.02	a)
USG0114MAA56	6.4500 % AER 6.45 04/15/27 REGS	457	0	457	0 USD	0.00%	0.00	0.00	
USN8438JAB46	5.5000 % SUZANO 5 1/2 01/17/27	800	0	0	800 USD	100.77%	806'143.20	0.04	a)
USU1109MAU00	3.4190 % AVGO 3.419 04/15/33 REGS	1'500	0	0	1'500 USD	89.04%	1'335'615.00	0.07	a)
USU1109MAV82	3.4690 % AVGO 3.469 04/15/34 REGS	1'000	0	0	1'000 USD	88.37%	883'650.00	0.05	a)
USU1109MAW65	3.1370 % AVGO 3.137 11/15/35 REGS	1'100	0	0	1'100 USD	83.59%	919'501.00	0.05	a)
USU1109MAX49	3.1870 % AVGO 3.187 11/15/36 REGS	1'000	0	0	1'000 USD	82.77%	827'710.00	0.05	a)
USU1109MBA37	4.9260 % AVGO 4.926 05/15/37 REGS	1'000	0	0	1'000 USD	97.75%	977'500.00	0.05	a)
USU59340AH90	3.4000 % MSFT 3.4 09/15/26 REGS	400	0	400	0 USD	0.00%	0.00	0.00	
USU59340AM85	2.5000 % MSFT 2 1/2 09/15/50 REGS	430	0	430	0 USD	0.00%	0.00	0.00	
USU9221ACH96	4.7800 % VZ 4.78 02/15/35 REGS	0	1'006	0	1'006 USD	98.60%	991'875.76	0.05	a)
XS0460070930	5.5800 % DB 5.58 09/01/26 EMTN	300	0	0	300 USD	100.36%	301'065.00	0.02	a)
XS0460071078	5.5200 % DB 5.52 09/01/28 EMTN	300	0	0	300 USD	101.07%	303'216.00	0.02	a)
XS0985567881	6.3750 % CHIOLI 6 3/8 10/29/43	200	0	0	200 USD	102.71%	205'412.00	0.01	a)
XS1075180379	6.4500 % CHIOLI 6.45 06/11/34	200	0	0	200 USD	106.26%	212'528.00	0.01	a)
XS1120403313	4.3250 % DIFCAE 4.325 11/12/24	200	0	200	0 USD	0.00%	0.00	0.00	
XS1213177295	3.6250 % HKTGHD 3 5/8 04/02/25	400	0	400	0 USD	0.00%	0.00	0.00	
XS1227947097	4.0000 % CHGDNU 4 05/19/25	200	0	200	0 USD	0.00%	0.00	0.00	
XS1253849357	3.2500 % STSP 3 1/4 06/30/25 EMTN	500	0	0	500 USD	98.79%	493'935.00	0.03	a)
XS1261170515	5.7500 % SRENVX 5 3/4 08/15/50	500	0	0	500 USD	99.88%	499'375.00	0.03	a)
XS1269724826	4.7500 % CMHI 4 3/4 08/03/25	400	0	0	400 USD	99.73%	398'928.00	0.02	a)
XS1308339420	4.0000 % CHGDNU 4 11/05/25	300	0	0	300 USD	99.37%	298'098.00	0.02	a)
XS1308713723	4.5000 % MAFUAE 4 1/2 11/03/25	200	0	0	200 USD	99.38%	198'750.00	0.01	a)
XS1382802095	4.3570 % AXIATA 4.357 03/24/26 EMTN	200	0	200	0 USD	0.00%	0.00	0.00	
XS1423722823	5.8750 % QBEAU 5 7/8 06/17/46 EMTN	200	0	0	200 USD	100.37%	200'736.00	0.01	a)
XS1423777215	5.6250 % SRENVX 5 5/8 08/15/52	500	0	0	500 USD	100.00%	500'000.00	0.03	a)
XS1431266920	3.7000 % CITLTD 3.7 06/14/26 EMTN	200	0	0	200 USD	98.48%	196'956.00	0.01	a)
XS1438451848	3.0000 % HKTGHD 3 07/14/26	600	0	600	0 USD	0.00%	0.00	0.00	
XS1457527015	3.2500 % SGSPAA 3 1/4 07/29/26 EMTN	0	200	0	200 USD	97.42%	194'848.00	0.01	a)
XS1497633179	2.3750 % STSP 2 3/8 10/03/26 EMTN	200	0	0	200 USD	96.06%	192'112.00	0.01	a)
XS1509084775	2.5000 % MTRC 2 1/2 11/02/26 DIP	200	0	0	200 USD	96.60%	193'206.00	0.01	a)
XS1551355149	4.2500 % GENTMK 4 1/4 01/24/27	400	0	0	400 USD	97.62%	390'464.00	0.02	a)
XS1570263563	3.8750 % CITLTD 3 7/8 02/28/27 EMTN	200	0	0	200 USD	98.69%	197'378.00	0.01	a)
XS1642641812	3.5000 % SGSPAA 3 1/2 07/07/27 EMTN	0	200	0	200 USD	96.92%	193'840.00	0.01	a)
XS1644429935	4.1250 % HAOHUA 4 1/8 07/19/27	500	0	0	500 USD	98.39%	491'925.00	0.03	a)
XS1692177774	4.3750 % ORIEAS 4 3/8 12/21/27 EMTN	200	0	0	200 USD	97.43%	194'856.00	0.01	a)
XS1713193586	3.9750 % VNKRL 3.975 11/09/27 EMTN	500	0	500	0 USD	0.00%	0.00	0.00	
XS1733841735	3.7500 % CHGDNU 3 3/4 12/11/27	200	0	0	200 USD	98.24%	196'476.00	0.01	a)
XS1743727130	4.0000 % CITLTD 4 01/11/28 EMTN	250	0	0	250 USD	98.77%	246'917.50	0.01	a)
XS1788513734	5.1250 % HAOHUA 5 1/8 03/14/28	300	0	0	300 USD	101.02%	303'063.00	0.02	a)
XS1788514039	4.8750 % HAOHUA 4 7/8 03/14/25	500	0	0	500 USD	99.82%	499'115.00	0.03	a)
XS1811821211	4.7500 % CHIOLI 4 3/4 04/26/28	200	0	0	200 USD	98.69%	197'372.00	0.01	a)
XS1856800450	5.0000 % CMHI 5 08/06/28	200	0	0	200 USD	102.32%	204'648.00	0.01	a)
XS1865437930	3.8750 % STSP 3 7/8 08/28/28 EMTN	400	0	0	400 USD	98.52%	394'092.00	0.02	a)
XS1873136607	5.0000 % NANFUN 5 09/05/28 EMTN	200	0	200	0 USD	0.00%	0.00	0.00	
XS1887479902	4.7500 % ALDAR 4 3/4 09/29/25	200	0	200	0 USD	0.00%	0.00	0.00	
XS1927705308	5.2500 % SNRSKY 5 1/4 03/11/24	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
XS1950126109	4.1250 % CRHZCH 4 1/8 02/26/29 EMTN	250	0	0	250 USD	96.19%	240'472.50	0.01	a)
XS1964701822	5.3750 % ARNDTN 5 3/8 03/21/29 EMTN	200	0	0	200 USD	93.21%	186'428.00	0.01	a)
XS1989704843	3.2500 % SDIC 3 1/4 05/21/24 EMTN	200	0	200	0 USD	0.00%	0.00	0.00	
XS1989705063	3.7500 % SDIC 3 3/4 05/21/29 EMTN	0	200	0	200 USD	98.27%	196'538.00	0.01	a)
XS2011969735	3.8750 % HAOHUA 3 7/8 06/19/29	300	0	0	300 USD	96.05%	288'156.00	0.02	a)
XS2026710553	3.8750 % DPWVDU 3 7/8 07/18/29 EMTN	200	0	0	200 USD	96.25%	192'500.00	0.01	a)
XS2044279334	2.8200 % HYSAN 2.82 09/04/29 EMTN	200	0	0	200 USD	89.86%	179'710.00	0.01	a)
XS2046591413	2.3750 % STSP 2 3/8 08/28/29 EMTN	600	0	0	600 USD	91.67%	550'026.00	0.03	a)
XS2055636109	3.2500 % HKTGHD 3 1/4 09/30/29	200	0	200	0 USD	0.00%	0.00	0.00	
XS2099049699	2.8750 % SFHOLD 2 7/8 02/20/30	200	0	0	200 USD	91.81%	183'620.00	0.01	a)

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XS2099130382	2.8750 % SUNHUN 2 7/8 01/21/30 EMTN	200	0	0	200 USD	91.78%	183'560.00	0.01	a)
XS2102904864	3.4250 % CHCOMU 3.425 PERP	500	0	500	0 USD	0.00%	0.00	0.00	
XS2102905168	3.6500 % CHCOMU 3.65 PERP	500	0	0	500 USD	96.76%	483'785.00	0.03	a)
XS2109790001	2.8500 % CITLTD 2.85 02/25/30 EMTN	200	0	0	200 USD	92.36%	184'718.00	0.01	a)
XS2114850949	2.7500 % QNBK 2 3/4 02/12/27 EMTN	500	0	0	500 USD	95.51%	477'570.00	0.03	a)
XS2116905691	2.1250 % JIANYI 2 1/8 08/27/30	500	0	0	500 USD	88.55%	442'765.00	0.02	a)
XS2125601547	2.7500 % CHIOLI 2 3/4 03/02/30 EMTN	500	0	0	500 USD	88.39%	441'945.00	0.02	a)
XS2130065258	2.7500 % SUNHUN 2 3/4 05/13/30 EMTN	200	0	0	200 USD	90.74%	181'488.00	0.01	a)
XS2140041786	3.1250 % CHITRA 3 1/8 04/23/30	200	0	0	200 USD	94.09%	188'178.00	0.01	a)
XS2140531950	2.4500 % CCB 2.45 06/24/30	1'000	0	1'000	0 USD	0.00%	0.00	0.00	
XS2143035587	2.8750 % HKLSP 2 7/8 05/27/30 EMTN	200	0	0	200 USD	91.03%	182'056.00	0.01	a)
XS2152902479	1.6250 % CHGRID 1 5/8 08/05/30 EMTN	1'000	0	0	1'000 USD	86.87%	868'700.00	0.05	a)
XS2162033729	2.6250 % QNBK 2 5/8 05/12/25 EMTN	500	0	500	0 USD	0.00%	0.00	0.00	
XS2168040744	4.0000 % BNKEA 4 05/29/30 EMTN	1'500	0	1'500	0 USD	0.00%	0.00	0.00	
XS2176018609	2.5000 % MUBAUH 2 1/2 05/21/26 GMTN	1'000	0	0	1'000 USD	95.94%	959'440.00	0.05	a)
XS2176021223	2.8750 % MUBAUH 2 7/8 05/21/30 GMTN	1'500	0	0	1'500 USD	91.94%	1'379'025.00	0.08	a)
XS2187635375	2.3750 % SHPORT 2 3/8 07/13/30	200	0	0	200 USD	90.18%	180'352.00	0.01	a)
XS2196334838	3.2500 % HIKLN 3 1/4 07/09/25	400	0	400	0 USD	0.00%	0.00	0.00	
XS2201858938	1.2000 % ICBCAS 1.2 07/20/25 GMTN	800	0	0	800 USD	97.01%	776'056.00	0.04	a)
XS2207824843	1.8750 % CMINLE 1 7/8 08/12/25 EMTN	200	0	200	0 USD	0.00%	0.00	0.00	
XS2208275854	1.6250 % POWINV 1 5/8 07/27/25 EMTN	700	0	0	700 USD	97.19%	680'295.00	0.04	a)
XS2211037184	2.6250 % CONAMP 2 5/8 09/17/30	200	0	0	200 USD	89.85%	179'708.00	0.01	a)
XS2213668085	1.6250 % MTRC 1 5/8 08/19/30 EMTN	250	0	0	250 USD	86.90%	217'252.50	0.01	a)
XS2216900105	2.1630 % AXIATA 2.163 08/19/30 EMTN	400	0	400	0 USD	0.00%	0.00	0.00	
XS2216900287	3.0640 % AXIATA 3.064 08/19/50 EMTN	290	0	290	0 USD	0.00%	0.00	0.00	
XS2218691256	1.7500 % ICBCIL 1 3/4 08/25/25 EMTN	200	0	0	200 USD	96.82%	193'632.00	0.01	a)
XS2221839793	3.6250 % NANFUN 3 5/8 08/27/30 EMTN	200	0	0	200 USD	91.13%	182'250.00	0.01	a)
XS2226808165	3.0000 % HAOHUA 3 09/22/30	500	0	0	500 USD	90.62%	453'090.00	0.02	a)
XS2228113762	3.0000 % SABIC 3 09/14/50	200	0	0	200 USD	72.05%	144'094.00	0.01	a)
XS2229418145	1.8750 % CONAMP 1 7/8 09/17/25	200	0	0	200 USD	97.02%	194'038.00	0.01	a)
XS2236363227	2.5000 % HONHAI 2 1/2 10/28/30 EMTN	0	200	0	200 USD	88.72%	177'448.00	0.01	a)
XS2242171291	2.5000 % TABRED 2 1/2 10/21/27	200	0	0	200 USD	92.50%	185'000.00	0.01	a)
XS2243948457	2.2500 % BCHINA 2 1/4 10/22/30 EMTN	500	0	0	500 USD	89.11%	445'565.00	0.02	a)
XS2280635256	1.6380 % EBIUH 1.638 01/13/26	0	200	0	200 USD	95.41%	190'818.00	0.01	a)
XS2283177561	3.0000 % ZURNVX 3 04/19/51 EMTN	500	0	0	500 USD	86.42%	432'095.00	0.02	a)
XS2288890671	2.1250 % SKBTAM 2 1/8 01/26/26	400	0	0	400 USD	95.47%	381'896.00	0.02	a)
XS2289104577	1.7500 % BOCAVI 1 3/4 01/21/26 GMTN	400	0	0	400 USD	96.13%	384'508.00	0.02	a)
XS2318334120	2.0000 % HPHTSP 2 03/19/26	200	0	0	200 USD	95.96%	191'918.00	0.01	a)
XS2324826994	3.4000 % MUBAUH 3.4 06/07/51 EMTN	0	200	0	200 USD	74.99%	149'980.00	0.01	a)
XS2331713102	1.4600 % CCB 1.46 04/22/26 EMTN	200	0	0	200 USD	95.27%	190'540.00	0.01	a)
XS2333669518	1.8000 % CCBL 1.8 07/22/26 EMTN	200	0	0	200 USD	94.88%	189'768.00	0.01	a)
XS2338173680	2.5000 % ABDPOC 2 1/2 05/06/31 EMTN	400	0	0	400 USD	86.64%	346'560.00	0.02	a)
XS2343321399	4.7450 % ICBPJ 4.745 06/09/51	200	0	0	200 USD	85.88%	171'750.00	0.01	a)
XS2349180104	3.3980 % ICBPJ 3.398 06/09/31	300	0	0	300 USD	90.00%	270'000.00	0.01	a)
XS2352275171	1.5500 % SUMI 1.55 07/06/26 EMTN	400	0	0	400 USD	94.23%	376'912.00	0.02	a)
XS2357744619	2.2500 % HKLSP 2 1/4 07/15/31 EMTN	400	0	0	400 USD	84.93%	339'732.00	0.02	a)
XS2358735830	1.1250 % CHGRID 1 1/8 09/08/26	200	0	0	200 USD	93.77%	187'530.00	0.01	a)
XS2372975040	2.8500 % PINGIN 2.85 08/12/31 EMTN	500	0	0	500 USD	85.58%	427'875.00	0.02	a)
XS2381043350	1.6250 % ICBCAS 1 5/8 10/28/26 GMTN	500	0	0	500 USD	94.35%	471'735.00	0.03	a)
XS2387263440	1.5000 % HPHTSP 1 1/2 09/17/26	200	0	0	200 USD	93.78%	187'560.00	0.01	a)
XS2387368975	2.3750 % SINOCH 2 3/8 09/23/31 EMTN	0	200	0	200 USD	84.68%	169'360.00	0.01	a)
XS2389983011	2.3750 % SFHOLD 2 3/8 11/17/26	200	0	0	200 USD	95.41%	190'820.00	0.01	a)
XS2389983524	3.1250 % SFHOLD 3 1/8 11/17/31	200	0	0	200 USD	90.31%	180'622.00	0.01	a)
XS2393958488	2.2500 % ICBCIL 2 1/4 11/02/26 EMTN	200	0	0	200 USD	95.18%	190'358.00	0.01	a)
XS2399787899	3.5410 % ICBPJ 3.541 04/27/32	200	0	0	200 USD	89.38%	178'750.00	0.01	a)
XS2403426427	2.9500 % PRUFIN 2.95 11/03/33 EMTN	500	0	0	500 USD	91.10%	455'510.00	0.03	a)
XS2408001365	2.2500 % SINOCH 2 1/4 11/24/26 EMTN	0	200	0	200 USD	94.69%	189'372.00	0.01	a)
XS2412586450	2.3420 % SNBAB 2.342 01/19/27	0	240	0	240 USD	94.63%	227'100.00	0.01	a)
XS2414130711	3.0000 % HKTGHD 3 01/18/32	400	0	400	0 USD	0.00%	0.00	0.00	

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
XS2416978190	3.5000 % ZURNVX 3 1/2 05/02/52 EMTN	500	0	0	500 USD	86.68%	433'390.00	0.02	a)
XS2423359459	4.8750 % BNKEA 4 7/8 04/22/32 EMTN	250	0	0	250 USD	97.27%	243'180.00	0.01	a)
XS2428943752	2.1940 % MITSCO 2.194 01/19/27	250	0	0	250 USD	95.04%	237'587.50	0.01	a)
XS2431451041	2.7000 % ICBCIL 2.7 01/27/27 EMTN	200	0	0	200 USD	95.95%	191'908.00	0.01	a)
XS2431453336	2.8500 % CCB 2.85 01/21/32	800	0	0	800 USD	96.19%	769'480.00	0.04	a)
XS2434699968	2.9500 % CHITRA 2.95 03/01/27	200	0	0	200 USD	96.82%	193'646.00	0.01	a)
XS2477918846	4.0000 % CMHI 4 06/01/27	200	0	0	200 USD	98.98%	197'954.00	0.01	a)
XS2544560639	4.9580 % KUB 4.958 05/31/26	0	200	0	200 USD	100.48%	200'968.00	0.01	a)
XS2546930061	5.6250 % EBIUH 5 5/8 10/21/27 EMTN	0	200	0	200 USD	103.12%	206'242.00	0.01	a)
XS2584378025	4.8750 % BOCOM 4 7/8 02/28/26 EMTN	200	0	200	0 USD	0.00%	0.00	0.00	
XS2592306752	5.5500 % SUMI 5.55 03/09/28 EMTN	400	0	0	400 USD	103.32%	413'288.00	0.02	a)
XS2592797398	6.7500 % BNKEA 6 3/4 03/15/27 EMTN	0	250	0	250 USD	101.73%	254'320.00	0.01	a)
XS2607535684	4.7500 % RHIBAB 4 3/4 04/05/28	0	400	0	400 USD	100.25%	401'000.00	0.02	a)
XS2608638602	5.6840 % SECO 5.684 04/11/53	0	480	0	480 USD	99.75%	478'800.00	0.03	a)
XS2613209753	5.3530 % SUMIFL 5.353 04/25/28 EMTN	200	0	0	200 USD	101.59%	203'188.00	0.01	a)
XS2615928863	4.8750 % SBIIN 4 7/8 05/05/28 EMTN	0	200	0	200 USD	100.48%	200'950.00	0.01	a)
XS2621319040	5.3500 % CHILOV 5.35 08/15/33	0	640	0	640 USD	102.09%	653'395.20	0.04	a)
XS2625209270	5.8750 % EBIUH 5 7/8 10/11/28 EMTN	0	240	0	240 USD	104.88%	251'716.80	0.01	a)
XS2625985515	4.5000 % BOCAVI 4 1/2 05/23/28 GMTN	0	200	0	200 USD	99.56%	199'120.00	0.01	a)
XS2626291129	5.0000 % MAFUAE 5 06/01/33 EMTN	200	0	0	200 USD	100.88%	201'750.00	0.01	a)
XS2627338580	4.8750 % ALDAR 4 7/8 05/24/33	200	0	0	200 USD	100.50%	201'000.00	0.01	a)
XS2632485897	4.6250 % BCHINA 4 5/8 06/26/26 EMTN	400	0	0	400 USD	100.32%	401'268.00	0.02	a)
XS2634075399	7.5000 % MVMHU 7 1/2 06/09/28	1'000	0	0	1'000 USD	105.50%	1'055'000.00	0.06	a)
XS2638076187	7.7780 % ISPIM 7.778 06/20/54 REGS	600	0	0	600 USD	110.28%	661'683.60	0.04	a)
XS2641777235	5.2330 % ALMARA 5.233 07/25/33	250	0	0	250 USD	101.50%	253'745.00	0.01	a)
XS2651081304	5.3750 % ADCBUH 5 3/8 07/18/28 GMTN	200	0	0	200 USD	102.49%	204'970.00	0.01	a)
XS2663498314	5.2500 % HTSC 5 1/4 08/09/26 EMTN	370	0	0	370 USD	101.28%	374'728.60	0.02	a)
XS2677030194	5.5000 % ADCBUH 5 1/2 01/12/29 GMTN	200	0	0	200 USD	103.62%	207'240.00	0.01	a)
XS2677631355	5.5000 % DPWDU 5 1/2 09/13/33	400	200	0	600 USD	103.88%	623'250.00	0.03	a)
XS2690029728	5.5090 % MITSCO 5.509 10/10/28 EMTN	200	0	0	200 USD	104.08%	208'166.00	0.01	a)
XS2706163131	6.0000 % PIFKSA 6 10/25/28	650	0	0	650 USD	105.00%	682'500.00	0.04	a)
XS2706163305	6.2500 % PIFKSA 6 1/4 10/25/33	400	0	0	400 USD	110.63%	442'500.00	0.02	a)
XS2736475208	5.1090 % SUMIFL 5.109 01/23/29 EMTN	0	200	0	200 USD	101.45%	202'896.00	0.01	a)
XS2740254177	5.0000 % BOCAVI 5 01/17/29 GMTN	0	200	0	200 USD	101.31%	202'628.00	0.01	a)
XS2744125696	5.0000 % SBIIN 5 01/17/29 EMTN	0	200	0	200 USD	101.08%	202'154.00	0.01	a)
XS2747181613	5.8310 % ESICSU 5.831 02/14/29	0	200	0	200 USD	102.75%	205'500.00	0.01	a)
XS2747631914	5.1290 % SNBAB 5.129 02/27/29	0	275	0	275 USD	101.63%	279'468.75	0.02	a)
XS2752076328	4.8280 % SATSSP 4.828 01/23/29 GMTN	0	200	0	200 USD	101.32%	202'638.00	0.01	a)
XS2756976218	4.8750 % QNBK 4 7/8 01/30/29 EMTN	0	350	0	350 USD	100.97%	353'395.00	0.02	a)
XS2757520452	5.5000 % ORIEAS 5 1/2 02/01/27 EMTN	0	200	0	200 USD	100.38%	200'752.00	0.01	a)
XS2761205900	5.0470 % RHIBAB 5.047 03/12/29 EMTN	0	500	0	500 USD	101.63%	508'125.00	0.03	a)
XS2763630774	4.9420 % SECO 4.942 02/13/29	0	255	0	255 USD	101.25%	258'187.50	0.01	a)
XS2763630857	5.1940 % SECO 5.194 02/13/34	0	445	0	445 USD	102.63%	456'681.25	0.03	a)
XS2775732451	6.6250 % BNKEA 6 5/8 03/13/27 EMTN	0	250	0	250 USD	101.56%	253'890.00	0.01	a)
XS2777443768	5.1710 % PIFKSA 5.171 03/05/31	0	845	0	845 USD	102.13%	862'956.25	0.05	a)
XS2785437901	5.2800 % BBNIIJ 5.28 04/05/29 EMTN	0	200	0	200 USD	100.87%	201'738.00	0.01	a)
XS2798085416	5.7500 % HYNCRD 5 3/4 04/24/29	0	200	0	200 USD	103.28%	206'562.00	0.01	a)
XS2801337283	5.2500 % SIB 5 1/4 07/03/29	0	200	0	200 USD	101.50%	203'000.00	0.01	a)
XS2816816305	5.5000 % ALDAR 5 1/2 05/16/34 EMTN	0	200	0	200 USD	104.50%	209'000.00	0.01	a)
XS2821801201	5.7500 % GULINT 5 3/4 06/05/29 EMTN	0	200	0	200 USD	103.98%	207'958.00	0.01	a)
XS2823260604	5.5200 % OCBBCSP 5.52 05/21/34 GMTN	0	200	0	200 USD	102.93%	205'854.00	0.01	a)
XS2824215425	6.5000 % CNSHAN 6 1/2 PERP	0	285	0	285 USD	102.75%	292'846.05	0.02	a)
XS2826600673	5.3330 % KUB 5.333 05/29/27	0	200	0	200 USD	102.00%	204'006.00	0.01	a)
XS2826701604	5.7500 % ORIEAS 5 3/4 06/06/29 EMTN	0	200	0	200 USD	101.54%	203'076.00	0.01	a)
XS2830445727	5.2940 % MUBAUH 5.294 06/04/34 GMTN	0	240	0	240 USD	103.75%	249'004.80	0.01	a)
XS2840096908	5.0500 % SUMI 5.05 07/03/29 EMTN	0	200	0	200 USD	102.30%	204'590.00	0.01	a)
XS2845154124	8.2500 % RESLIF 8 1/4 07/17/31	0	200	0	200 USD	101.75%	203'500.00	0.01	a)
XS2850435731	7.6350 % FWDGHD 7.635 07/02/31 EMTN	0	400	0	400 USD	106.86%	427'452.00	0.02	a)
XS2852920342	5.9500 % CATLIF 5.95 07/05/34	0	400	0	400 USD	105.65%	422'616.00	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert USD	in % 7)	Kat.
X52852959555	5.1250 % SWIRE 5 1/8 07/05/29 EMTN	0	200	0	200 USD	102.84%	205'678.00	0.01	a)
X52856902189	5.2500 % MASDAR 5 1/4 07/25/34 EMTN	0	200	0	200 USD	102.50%	205'000.00	0.01	a)
X52865538776	4.8750 % MASDAR 4 7/8 07/25/29 EMTN	0	200	0	200 USD	100.38%	200'750.00	0.01	a)
USD							1'787'896'535.23	98.56	

Derivative Finanzinstrumente

0.00 0.00

Devisentermingeschäfte

CHF/USD	Verfall	08.07.2024	4'771'416	4'300'000	USD/CHF	0.00	0.00
CHF/USD	Verfall	04.09.2024	2'357'404	2'000'000	USD/CHF	0.00	0.00

Devisentermingeschäfte

0.00 0.00

Class Hedge Devisentermingeschäfte 35)

USD/CHF	Verfall	03.05.2024	63'606'463	70'861'000	CHF/USD	0.00	0.00
USD/CHF	Verfall	03.05.2024	416'411	461'000	CHF/USD	0.00	0.00
CHF/USD	Verfall	03.05.2024	362'000	326'921	USD/CHF	0.00	0.00
USD/CHF	Verfall	03.05.2024	171'408	190'000	CHF/USD	0.00	0.00
USD/CHF	Verfall	03.05.2024	24'938'517	27'313'000	CHF/USD	0.00	0.00
USD/CHF	Verfall	03.05.2024	489'054	535'000	CHF/USD	0.00	0.00
USD/CHF	Verfall	03.05.2024	69'209	76'000	CHF/USD	0.00	0.00
CHF/USD	Verfall	03.05.2024	99'074'000	90'870'673	USD/CHF	0.00	0.00
USD/CHF	Verfall	04.06.2024	87'479'527	95'723'000	CHF/USD	0.00	0.00
CHF/USD	Verfall	04.06.2024	568'000	517'159	USD/CHF	0.00	0.00
USD/CHF	Verfall	04.06.2024	389'601	432'000	CHF/USD	0.00	0.00
CHF/USD	Verfall	04.06.2024	5'000	4'521	USD/CHF	0.00	0.00
CHF/USD	Verfall	04.06.2024	293'000	264'963	USD/CHF	0.00	0.00
CHF/USD	Verfall	04.06.2024	95'289'000	85'960'207	USD/CHF	0.00	0.00
USD/CHF	Verfall	02.07.2024	88'071'654	97'945'000	CHF/USD	0.00	0.00
USD/CHF	Verfall	02.07.2024	480'086	537'000	CHF/USD	0.00	0.00
USD/CHF	Verfall	02.07.2024	28'405	32'000	CHF/USD	0.00	0.00
USD/CHF	Verfall	02.07.2024	180'360	201'000	CHF/USD	0.00	0.00
CHF/USD	Verfall	02.07.2024	98'715'000	88'701'350	USD/CHF	0.00	0.00
USD/CHF	Verfall	05.08.2024	89'194'076	99'674'000	CHF/USD	0.00	0.00
CHF/USD	Verfall	05.08.2024	249'000	224'234	USD/CHF	0.00	0.00
USD/CHF	Verfall	05.08.2024	107'059	120'000	CHF/USD	0.00	0.00
USD/CHF	Verfall	05.08.2024	96'207	109'000	CHF/USD	0.00	0.00
USD/CHF	Verfall	05.08.2024	155'297	176'000	CHF/USD	0.00	0.00
CHF/USD	Verfall	05.08.2024	99'830'000	87'871'364	USD/CHF	0.00	0.00
USD/CHF	Verfall	04.09.2024	90'557'837	103'253'000	CHF/USD	0.00	0.00
USD/CHF	Verfall	04.09.2024	538'581	629'000	CHF/USD	0.00	0.00
CHF/USD	Verfall	04.09.2024	171'000	147'425	USD/CHF	0.00	0.00
CHF/USD	Verfall	04.09.2024	110'000	94'153	USD/CHF	0.00	0.00
CHF/USD	Verfall	04.09.2024	103'601'000	87'885'868	USD/CHF	0.00	0.00
USD/CHF	Verfall	02.10.2024	91'766'994	108'535'000	CHF/USD	0.00	0.00 b)

Devisentermingeschäfte auf Klassen

0.00 0.00

Vermögensaufstellung

	Kurswert USD	in % 7)
Bankguthaben auf Sicht	5'124'055.79	0.28
Obligationen, Wandelobligationen und sonstige Forderungswertpapiere und -rechte	1'787'896'535.23	98.56
Sonstige Vermögenswerte	21'078'197.85	1.16
Gesamtfondsvermögen am Ende der Rechnungsperiode	1'814'098'788.87	100.00
Andere Verbindlichkeiten	-601.98	
Nettofondsvermögen am Ende der Rechnungsperiode	1'814'098'186.89	

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);	1'787'896'535.23	98.56
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 1.17861984

4 Derivative Finanzinstrumente - Risiko gemäss Commitment I

Engagement	Währung	Betrag	in % 28)
Total der engagementerhöhenden Positionen (Basiswertäquivalent)	USD	108'158'399.44	5.962
Total der engagementreduzierenden Positionen (Basiswertäquivalent)	USD	-	-

5 Spesen zu Gunsten Teilvermögen und Kommissionen zu Gunsten Fondsleitung

Periode: 01.03.2024 - 31.08.2024

Klasse	Währung	Ausgabespesen, Ausgabekomm. in % zu Gunsten 30)		Durchschnitt Ausgabespesen in %	Rücknahmespesen, Rücknahmekomm. in % zu Gunsten 30)		Durchschnitt Rücknahmespesen in %
		Teilvermögen	Fondsleitung		Teilvermögen	Fondsleitung	
FA USD	USD	0.00 - 0.60	-	0.479	-	-	-
NT USD	USD	0.00 - 0.60	-	0.479	-	-	-
NTH1 CHF	USD	0.00 - 0.60	-	0.479	-	-	-

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: 01.03.2024 - 31.08.2024

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

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: $\text{Tracking Error} = \text{STANDARDABWEICHUNG (über einen Zwölfmonatszeitraum berechnete monatliche Renditedifferenz)} * \text{QUADRATWURZEL}(12)$
- 35) Devisentermingeschäfte, welche ausschliesslich zum Zweck der Währungsabsicherung abgeschlossen werden, sind im Zeitpunkt der Eröffnung zum Einstandskurs bewertet. An den darauffolgenden Bankwerktagen, werden diese Devisentermingeschäfte zum Wiederbeschaffungswert bewertet.

11 Grundsätze für die Bewertung sowie Berechnung der Nettoinventarwerte

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