

# SWISSCANTO (CH) INDEX BOND FUND WORLD (EX CHF) AGGREGATE

## Halbjahresbericht per 31.08.2024

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

<b>Klasse</b>	<b>Valor</b>	<b>Währung</b>
FAH1 CHF	34369449	CHF
GTH1 CHF	34369456	CHF
NTH1 CHF	34369457	CHF

Rechnungswährung: CHF

Weitere Informationen stehen im Internet unter [www.swisscanto-fondsleitungen.com](http://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
<b>Konsolidiert</b>					
	<b>CHF</b>				
Nettofondsvermögen am Ende der Rechnungsperiode		1'192'450'678.45	1'080'699'926.95	912'525'561.84	1'691'575'967.18
<b>Klasse FAH1 CHF</b>					
	<b>CHF</b>				
Nettofondsvermögen am Ende der Rechnungsperiode		38'223'367.54	40'638'002.31	27'508'591.80	22'115'693.67
Anzahl Anteile am Ende der Rechnungsperiode		489'218.924	516'541.034	343'698.636	240'514.434
Nettoinventarwert je Anteil am Ende der Rechnungsperiode 1)		78.1314	78.6733	80.0370	91.9516
Ausschüttung je Anteil		-	1.75	1.70	1.80
Total Expense Ratio (Synthetische TER)		0.22 %	0.23 %	0.23 %	0.23 %
<b>Klasse GTH1 CHF</b>					
	<b>CHF</b>				
Nettofondsvermögen am Ende der Rechnungsperiode		112'984'083.17	93'468'158.76	83'068'432.89	680'359'951.01
Anzahl Anteile am Ende der Rechnungsperiode		1'309'458.876	1'091'881.700	967'927.202	7'001'751.518
Nettoinventarwert je Anteil am Ende der Rechnungsperiode 1)		86.2830	85.6028	85.8210	97.1700
Thesaurierung je Anteil		-	1.94	1.76	1.89
Total Expense Ratio (Synthetische TER)		0.16 %	0.18 %	0.18 %	0.18 %
<b>Klasse NTH1 CHF</b>					
	<b>CHF</b>				
Nettofondsvermögen am Ende der Rechnungsperiode		1'041'243'227.74	946'593'765.88	801'948'537.15	989'100'322.50
Anzahl Anteile am Ende der Rechnungsperiode		11'969'242.639	10'968'610.006	9'277'846.613	10'115'833.893
Nettoinventarwert je Anteil am Ende der Rechnungsperiode 1)		86.9932	86.3002	86.4369	97.7774
Thesaurierung je Anteil		-	2.08	1.90	2.05
Total Expense Ratio (Synthetische TER)		0.03 %	0.03 %	0.03 %	0.03 %

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 FAH1 CHF	1.57 %	2.01 %	-13.80 %	-2.72 %
Klasse GTH1 CHF	1.60 %	2.06 %	-13.75 %	-2.67 %
Klasse NTH1 CHF	1.66 %	2.22 %	-13.62 %	-2.52 %
Benchmark Hedge	1.87 %	2.49 %	-13.71 %	-
Benchmark	-	-	-	-2.49 %
Tracking Error 33)	-	0.16 %	0.35 %	0.07 %

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 FAH1 CHF	-0.30 %
Klasse GTH1 CHF	-0.27 %
Klasse NTH1 CHF	-0.21 %

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	59'781'699.57	30'611'975.08
Obligationen, Wandelobligationen und sonstige Forderungswertpapiere und -rechte	645'955'109.90	604'854'927.79
Anteile anderer kollektiver Kapitalanlagen	478'099'794.90	451'066'415.74
Derivative Finanzinstrumente	0.00	-0.01
Sonstige Vermögenswerte	8'639'276.42	5'856'916.11
<b>Gesamtfondsvermögen am Ende der Rechnungsperiode</b>	<b>1'192'475'880.79</b>	<b>1'092'390'234.71</b>
Kurzfristige Bankverbindlichkeiten	0.00	-11'672'862.09
Andere Verbindlichkeiten	-25'202.34	-17'445.67
<b>Nettofondsvermögen am Ende der Rechnungsperiode</b>	<b>1'192'450'678.45</b>	<b>1'080'699'926.95</b>

## Entwicklung der Anzahl Anteile

Klasse FAH1 CHF	von bis	01.03.2024 31.08.2024	01.03.2023 29.02.2024
Bestand zu Beginn der Rechnungsperiode		516'541.034	343'698.636
Ausgegebene Anteile		122'803.633	203'850.619
Zurückgenommene Anteile		-57'836.293	-31'008.221
Zurückgenommene Anteile (Sachauslagen)		-92'289.450	-
<b>Bestand am Ende der Rechnungsperiode</b>		<b>489'218.924</b>	<b>516'541.034</b>

Klasse GTH1 CHF	von bis	01.03.2024 31.08.2024	01.03.2023 29.02.2024
Bestand zu Beginn der Rechnungsperiode		1'091'881.700	967'927.202
Ausgegebene Anteile		258'642.766	456'698.241
Zurückgenommene Anteile		-41'065.590	-332'743.743
<b>Bestand am Ende der Rechnungsperiode</b>		<b>1'309'458.876</b>	<b>1'091'881.700</b>

Klasse NTH1 CHF	von bis	01.03.2024 31.08.2024	01.03.2023 29.02.2024
Bestand zu Beginn der Rechnungsperiode		10'968'610.006	9'277'846.613
Ausgegebene Anteile		1'174'884.135	2'762'327.985
Ausgegebene Anteile (Sacheinlagen)		-	117'327.413
Zurückgenommene Anteile		-174'251.502	-1'188'892.005
<b>Bestand am Ende der Rechnungsperiode</b>		<b>11'969'242.639</b>	<b>10'968'610.006</b>

## Sachauslagen (Rücknahme von Anteilen)

	Datum	Gegenwert	Anteile
Klasse FAH1 CHF	28.06.2024	7'060'549.00	92'289.450

## Veränderung des Nettofondsvermögens

<b>Konsolidiert</b>	<b>von bis</b>	<b>01.03.2024 31.08.2024</b>	<b>01.03.2023 29.02.2024</b>
Nettofondsvermögen zu Beginn der Rechnungsperiode		1'080'699'926.95	912'525'561.84
Ausbezahlte Ausschüttung		-953'226.36	-656'720.19
Thesaurierung; 35% Schweizerische Verrechnungssteuer		-9'271'562.75	-7'209'465.14
Saldo aus dem Anteilverkehr		102'053'850.29	168'617'860.08
Gesamterfolg aus Erfolgsrechnung		19'921'690.32	7'422'690.25
<b>Nettofondsvermögen am Ende der Rechnungsperiode</b>		<b>1'192'450'678.45</b>	<b>1'080'699'926.84</b>

## Erfolgsrechnung

<b>Konsolidiert</b>	<b>von bis</b>	<b>01.03.2024 31.08.2024</b>	<b>01.03.2023 29.02.2024</b>
<b>Ertrag</b>			
Erträge der Bankguthaben auf Sicht		43'910.59	53'250.32
Negativzinsen aus Bankguthaben auf Sicht		-70'951.65	-135'659.57
Erträge der Obligationen, Wandelobligationen und sonstigen Forderungswertpapiere und -rechte		8'436'296.06	13'021'917.55
Erträge der Anteile anderer kollektiver Kapitalanlagen		11'094'385.69	10'724'615.08
Sonstige Erträge		150'839.45	0.00
Einkauf in laufende Nettoerträge bei der Ausgabe von Anteilen		1'049'954.44	4'685'233.38
<b>Total Ertrag</b>		<b>20'704'434.58</b>	<b>28'349'356.76</b>
<b>Aufwand</b>			
Passivzinsen		-3.58	-90.52
Reglementarische Vergütungen		-100'951.07	-214'213.48
Sonstige Aufwendungen		-130.50	-84.00
Ausrichtung laufender Nettoerträge bei der Rücknahme von Anteilen		-351'744.15	-2'200'843.74
<b>Total Aufwand</b>		<b>-452'829.30</b>	<b>-2'415'231.74</b>
<b>Nettoertrag / Verlust</b>		<b>20'251'605.28</b>	<b>25'934'125.02</b>
Realisierte Kapitalgewinne und -verluste		-2'051'189.36	10'514'697.59
Zahlungen aus Kapitaleinlageprinzip		0.00	203'527.53
Einkünfte aus Ausgabe-/Rücknahmespesen		320'375.94	607'058.19
<b>Realisierter Erfolg</b>		<b>18'520'791.86</b>	<b>37'259'408.33</b>
Nicht realisierte Kapitalgewinne und -verluste		1'400'898.46	-29'836'718.08
<b>Gesamterfolg</b>		<b>19'921'690.32</b>	<b>7'422'690.25</b>

## 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 CHF	in % 7)	Kat.
<b>Wertpapiere, die an einer Börse kotiert sind</b>							<b>777'984'729.85</b>	<b>65.24</b>	
<b>Obligationen, Wandelobligationen und sonstige Forderungswertpapiere und -rechte</b>							<b>645'955'109.90</b>	<b>54.17</b>	
AU0000013740	2.5000 % ACGB 2 1/2 05/21/30 155	740	0	0	740 AUD	93.94%	400'169.99	0.03	a)
AU0000018442	2.7500 % ACGB 2 3/4 05/21/41 156	270	40	0	310 AUD	81.49%	145'426.02	0.01	a)
AU0000042004	2.5000 % TCV 2 1/2 10/22/29 MTN	200	30	0	230 AUD	92.61%	122'625.44	0.01	a)
AU0000047003	1.5000 % ACGB 1 1/2 06/21/31 157	750	50	0	800 AUD	86.39%	397'868.56	0.03	a)
AU0000048274	2.2500 % TCV 2 1/4 11/20/34	230	0	0	230 AUD	79.03%	104'639.57	0.01	a)
AU0000075681	1.2500 % ACGB 1 1/4 05/21/32 158	770	50	0	820 AUD	82.68%	390'306.86	0.03	a)
AU0000078552	1.5000 % TCV 1 1/2 11/20/30	200	40	0	240 AUD	84.94%	117'355.84	0.01	a)
AU0000078644	3.0500 % EBIUH 3.05 02/26/30	30	0	0	30 AUD	90.40%	15'612.61	0.00	a)
AU0000079402	1.7500 % QTC 1 3/4 07/20/34	100	80	0	180 AUD	76.47%	79'237.06	0.01	a)
AU0000083768	0.2500 % ACGB 0 1/4 11/21/24 159	100	0	100	0 AUD	0.00%	0.00	0.00	
AU0000085631	1.2500 % TCV 1 1/4 11/19/27 MTN	170	40	0	210 AUD	92.09%	111'328.89	0.01	a)
AU0000087454	1.0000 % ACGB 1 12/21/30 160	780	0	0	780 AUD	84.75%	380'544.36	0.03	a)
AU0000095457	0.2500 % ACGB 0 1/4 11/21/25 161	780	0	0	780 AUD	95.78%	430'062.86	0.04	a)
AU0000097495	1.7500 % ACGB 1 3/4 06/21/51 162	410	0	0	410 AUD	57.34%	135'327.90	0.01	a)
AU0000101792	1.0000 % ACGB 1 11/21/31 163	870	0	0	870 AUD	82.33%	412'318.08	0.03	a)
AU0000106411	0.5000 % ACGB 0 1/2 09/21/26 164	810	0	0	810 AUD	93.91%	437'884.02	0.04	a)
AU0000143901	1.7500 % ACGB 1 3/4 11/21/32 165	560	40	0	600 AUD	85.00%	293'576.13	0.02	a)
AU0000217101	3.0000 % ACGB 3 11/21/33 166	430	60	0	490 AUD	92.73%	261'567.08	0.02	a)
AU0000249302	3.7500 % ACGB 3 3/4 05/21/34 167	370	90	0	460 AUD	98.26%	260'188.80	0.02	a)
AU0000274706	3.5000 % ACGB 3 1/2 12/21/34 168	380	0	0	380 AUD	95.88%	209'740.94	0.02	a)
AU0000300535	4.7500 % ACGB 4 3/4 06/21/54 169	150	20	0	170 AUD	103.98%	101'760.45	0.01	a)
AU0000345241	4.2500 % ACGB 4 1/4 12/21/35 171	0	280	0	280 AUD	102.01%	164'423.59	0.01	a)
AU0000XQLQI5	6.5000 % QTC 6 1/2 03/14/33 33	80	0	0	80 AUD	113.82%	52'417.13	0.00	a)
AU0000XQLQZ9	4.7500 % QTC 4 3/4 07/21/25 25	200	0	200	0 AUD	0.00%	0.00	0.00	
AU0000XVGB2B1	5.5000 % TCV 5 1/2 12/17/24 1224	100	0	100	0 AUD	0.00%	0.00	0.00	
AU0000XVGH14	3.0000 % TCV 3 10/20/28 MTN	240	0	0	240 AUD	96.29%	133'033.04	0.01	a)
AU0000XVGZ14	5.5000 % TCV 5 1/2 11/17/26	180	50	0	230 AUD	103.32%	136'806.00	0.01	a)
AU000KFVHAE5	3.2000 % KFW 3.2 09/11/26 MTN	70	0	0	70 AUD	98.43%	39'662.86	0.00	a)
AU000KFVHAG0	3.2000 % KFW 3.2 03/15/28 MTN	50	0	0	50 AUD	97.49%	28'060.91	0.00	a)
AU000XCLWAG2	4.5000 % ACGB 4 1/2 04/21/33 140	537	0	0	537 AUD	104.26%	322'299.61	0.03	a)
AU000XCLWAI8	4.2500 % ACGB 4 1/4 04/21/26 142	775	0	0	775 AUD	100.90%	450'175.54	0.04	a)
AU000XCLWAM0	2.7500 % ACGB 2 3/4 06/21/35 145	310	40	0	350 AUD	88.99%	179'306.12	0.02	a)
AU000XCLWAP3	3.2500 % ACGB 3 1/4 06/21/39 147	210	0	0	210 AUD	89.50%	108'200.22	0.01	a)
AU000XCLWAQ1	2.7500 % ACGB 2 3/4 11/21/27 148	620	60	0	680 AUD	97.61%	382'109.85	0.03	a)
AU000XCLWAR9	2.2500 % ACGB 2 1/4 05/21/28 149	690	0	0	690 AUD	95.51%	379'395.55	0.03	a)
AU000XCLWAS7	3.0000 % ACGB 3 03/21/47 150	285	0	0	285 AUD	79.30%	130'096.85	0.01	a)
AU000XCLWAU3	2.7500 % ACGB 2 3/4 11/21/28 152	670	70	0	740 AUD	96.85%	412'579.32	0.03	a)
AU000XCLWAX7	2.7500 % ACGB 2 3/4 11/21/29 154	710	90	0	800 AUD	95.83%	441'320.39	0.04	a)
AU000XQLQAA7	3.2500 % QTC 3 1/4 07/21/26 26	100	0	0	100 AUD	98.87%	56'916.25	0.00	a)
AU000XQLQAB5	3.2500 % QTC 3 1/4 07/21/28 28	160	0	0	160 AUD	97.68%	89'968.07	0.01	a)
AU3CB0222529	4.2500 % KBN 4 1/4 07/16/25 MTN	40	0	0	40 AUD	99.86%	22'994.00	0.00	a)
AU3CB0226801	3.4000 % NEDWBK 3.4 07/22/25 MTN	40	0	0	40 AUD	99.12%	22'824.53	0.00	a)
AU3CB0229227	2.7500 % IADB 2 3/4 10/30/25 MTN	50	0	0	50 AUD	98.34%	28'304.42	0.00	a)
AU3CB0230548	3.9000 % EUROF 3.9 12/19/25 MTN	50	0	0	50 AUD	99.45%	28'625.07	0.00	a)
AU3CB0235612	3.1000 % EIB 3.1 08/17/26 MTN	0	80	0	80 AUD	98.32%	45'278.32	0.00	a)
AU3CB0237881	3.6000 % AAPL 3.6 06/10/26 MTN	40	0	0	40 AUD	98.98%	22'792.98	0.00	a)
AU3CB0239796	2.6000 % RENTEN 2.6 03/23/27 MTN	50	0	0	50 AUD	96.72%	27'840.71	0.00	a)
AU3CB0240133	2.5000 % IADB 2 1/2 04/14/27 MTN	50	0	0	50 AUD	96.41%	27'750.91	0.00	a)
AU3CB0242527	4.4000 % ANVAU 4.4 08/16/27 MTN	30	0	0	30 AUD	98.92%	17'082.82	0.00	a)
AU3CB0243566	4.5000 % WSOFIN 4 1/2 03/31/27 MTN	30	0	0	30 AUD	99.85%	17'243.43	0.00	a)
AU3CB0243806	3.2000 % IFC 3.2 10/18/27 MTN	80	0	0	80 AUD	97.82%	45'048.05	0.00	a)
AU3CB0244838	4.0000 % AZIAU 4 06/21/24 MTN	30	0	30	0 AUD	0.00%	0.00	0.00	
AU3CB0245884	3.3000 % EIB 3.3 02/03/28 MTN	40	0	0	40 AUD	97.85%	22'530.70	0.00	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 CHF	in % 7)	Kat.
AU3CB0246221	4.0500 % VZ 4.05 02/17/25 MTN	40	0	40	0 AUD	0.00%	0.00	0.00	
AU3CB0246239	4.5000 % VZ 4 1/2 08/17/27 MTN	100	0	0	100 AUD	99.70%	57'394.06	0.00 a)	
AU3CB0246999	3.2500 % RENTEN 3 1/4 04/12/28 MTN	50	0	0	50 AUD	97.51%	28'065.51	0.00 a)	
AU3CB0248037	3.5000 % QTC 3 1/2 08/21/30	140	0	0	140 AUD	96.46%	77'740.42	0.01 a)	
AU3CB0248318	3.7500 % AUSGF 3 3/4 10/30/24 MTN	60	0	0	60 AUD	99.83%	34'481.34	0.00 a)	
AU3CB0249373	4.2000 % VOD 4.2 12/13/27 MTN	50	0	0	50 AUD	98.64%	28'392.21	0.00 a)	
AU3CB0249928	3.3000 % BNG 3.3 07/17/28 MTN	80	0	0	80 AUD	97.04%	44'692.51	0.00 a)	
AU3CB0250132	3.4000 % KBN 3.4 07/24/28 MTN	60	0	0	60 AUD	97.33%	33'617.13	0.00 a)	
AU3CB0250488	3.3500 % AFDB 3.35 08/08/28 MTN	180	0	0	180 AUD	97.29%	100'810.99	0.01 a)	
AU3CB0250520	3.3000 % ASIA 3.3 08/08/28 MTN	100	0	0	100 AUD	97.45%	56'098.21	0.00 a)	
AU3CB0250652	3.3000 % IBRD 3.3 08/14/28 MTN	60	0	0	60 AUD	97.48%	33'669.64	0.00 a)	
AU3CB0250751	4.2000 % ANVAU 4.2 08/21/28 MTN	200	0	0	200 AUD	97.53%	112'289.69	0.01 a)	
AU3CB0254910	3.1500 % IFC 3.15 06/26/29 MTN	70	0	0	70 AUD	95.94%	38'659.05	0.00 a)	
AU3CB0257533	3.9000 % LOFINA 3.9 10/15/25 MTN	50	0	0	50 AUD	98.89%	28'464.17	0.00 a)	
AU3CB0258135	3.3000 % NEDWBK 3.3 05/02/29 MTN	40	0	0	40 AUD	96.01%	22'107.93	0.00 a)	
AU3CB0258739	2.9000 % IBRD 2.9 11/26/25 MTN	60	0	0	60 AUD	98.51%	34'025.75	0.00 a)	
AU3CB0263945	1.7000 % EIB 1.7 11/15/24 MTN	70	0	70	0 AUD	0.00%	0.00	0.00	
AU3CB0265593	1.7500 % MQGAU 1 3/4 08/07/24 MTN	50	0	50	0 AUD	0.00%	0.00	0.00	
AU3CB0268548	2.4500 % LOFINA 2.45 11/20/26 MTN	50	0	0	50 AUD	95.09%	27'369.81	0.00 a)	
AU3CB0271955	2.2500 % TCV 2 1/4 11/20/41 MTN	80	0	0	80 AUD	65.53%	30'178.18	0.00 a)	
AU3CB0271989	2.2500 % QTC 2 1/4 11/20/41	60	0	0	60 AUD	66.84%	23'088.18	0.00 a)	
AU3CB0272201	1.4000 % EIB 1.4 05/28/30 MTN	0	80	0	80 AUD	85.41%	39'332.77	0.00 a)	
AU3CB0272904	1.4100 % HOUAUS 1.41 06/29/32 MTN	100	0	0	100 AUD	80.16%	46'145.40	0.00 a)	
AU3CB0273407	1.2000 % UBS 1.2 07/30/25	50	0	0	50 AUD	96.95%	27'905.48	0.00 a)	
AU3CB0273563	1.8140 % AUSGF 1.814 02/05/27 MTN	50	0	0	50 AUD	93.27%	26'845.09	0.00 a)	
AU3CB0276269	1.8152 % AGIF 1.8152 11/23/28 MTN	50	0	0	50 AUD	88.05%	25'342.58	0.00 a)	
AU3CB0276509	1.0000 % NBNAUS 1 12/03/25 MTN	60	0	0	60 AUD	95.61%	33'022.69	0.00 a)	
AU3CB0277077	0.7500 % EIB 0 3/4 07/15/27 MTN	40	0	0	40 AUD	91.42%	21'050.76	0.00 a)	
AU3CB0283182	3.1500 % QANAU 3.15 09/27/28 MTN	30	0	0	30 AUD	92.61%	15'993.24	0.00 a)	
AU3CB0284172	2.0000 % QTC 2 08/22/33	80	0	0	80 AUD	80.77%	37'198.63	0.00 a)	
AU3CB0286763	2.9000 % NAB 2.9 02/25/27 MTN	100	0	0	100 AUD	96.63%	55'628.47	0.00 a)	
AU3CB0286839	2.1500 % KFW 2.15 08/25/25 MTN	30	0	0	30 AUD	98.03%	16'930.50	0.00 a)	
AU3CB0288397	4.2000 % NBNAUS 4.2 04/14/27 MTN	50	0	0	50 AUD	99.22%	28'560.31	0.00 a)	
AU3CB0289817	3.9000 % NAB 3.9 05/30/25 MTN	100	0	100	0 AUD	0.00%	0.00	0.00	
AU3CB0291466	5.9060 % ANZ 5.906 08/12/32	100	0	0	100 AUD	102.38%	58'938.59	0.00 a)	
AU3CB0291508	3.9000 % WSTP 3.9 08/11/25 MTN	100	0	0	100 AUD	99.44%	57'245.53	0.00 a)	
AU3CB0291847	3.6000 % IFC 3.6 02/24/26 MTN	60	0	0	60 AUD	99.29%	34'293.78	0.00 a)	
AU3CB0293751	5.3500 % ANZ 5.35 11/04/27 MTN	70	0	0	70 AUD	102.92%	41'473.81	0.00 a)	
AU3CB0295509	4.4000 % IBRD 4.4 01/13/28 MTN	0	60	0	60 AUD	101.27%	34'978.03	0.00 a)	
AU3CB0295541	4.3000 % KFW 4.3 07/13/27 MTN	30	0	0	30 AUD	100.91%	17'426.50	0.00 a)	
AU3CB0296580	4.5000 % QTC 4 1/2 08/22/35	80	60	0	140 AUD	97.31%	78'422.25	0.01 a)	
AU3CB0296598	4.2000 % KFW 4.2 02/08/29 MTN	20	0	0	20 AUD	100.63%	11'586.46	0.00 a)	
AU3CB0296705	3.9000 % ASIA 3.9 02/17/26 MTN	60	0	0	60 AUD	99.73%	34'447.49	0.00 a)	
AU3CB0296754	4.2000 % EIB 4.2 08/21/28	40	0	0	40 AUD	100.73%	23'195.49	0.00 a)	
AU3CB0297018	6.1000 % EBIUH 6.1 02/21/33	30	0	0	30 AUD	105.25%	18'176.54	0.00 a)	
AU3CB0297224	4.5000 % EDC 4 1/2 09/06/28	60	0	0	60 AUD	101.67%	35'118.61	0.00 a)	
AU3CB0297547	4.5000 % QTC 4 1/2 03/09/33	50	0	0	50 AUD	99.60%	28'669.11	0.00 a)	
AU3CB0297554	6.1630 % NAB 6.163 03/09/33 MTN	0	60	0	60 AUD	103.36%	35'699.58	0.00 a)	
AU3CB0297802	5.8020 % LLOYDS 5.802 03/17/29 MTN	70	0	0	70 AUD	102.53%	41'314.64	0.00 a)	
AU3CB0298545	4.2000 % IBRD 4.2 04/21/33 DMTN	0	50	0	50 AUD	97.86%	28'166.83	0.00 a)	
AU3CB0298925	4.2000 % CPPIBC 4.2 05/02/28 MTN	100	0	0	100 AUD	100.24%	57'704.92	0.00 a)	
AU3CB0300150	4.5000 % ASIA 4 1/2 06/20/30 MTN	50	0	0	50 AUD	101.12%	29'106.33	0.00 a)	
AU3CB0300358	6.9340 % WSTP 6.934 06/23/38 MTN	100	0	0	100 AUD	108.15%	62'259.07	0.01 a)	
AU3CB0301687	4.9000 % CBAAU 4.9 08/17/28 MTN	0	200	0	200 AUD	101.73%	117'121.89	0.01 a)	
AU3CB0303451	4.6000 % IFC 4.6 10/19/28	70	0	0	70 AUD	102.27%	41'210.27	0.00 a)	
AU3CB0303543	5.7620 % WOWAU 5.762 04/18/31 MTN	0	70	0	70 AUD	103.38%	41'657.56	0.00 a)	
AU3CB0304756	5.8000 % CGJAU 5.8 07/15/31 MTN	0	40	0	40 AUD	103.91%	23'926.60	0.00 a)	
AU3CB0305845	4.4000 % KFW 4.4 07/12/29 MTN	0	40	0	40 AUD	101.41%	23'351.15	0.00 a)	
AU3CB0305860	5.0000 % WSTP 5 01/15/29 MTN	0	100	0	100 AUD	102.10%	58'778.55	0.00 a)	
AU3CB0306348	4.9500 % ANZ 4.95 02/05/29 MTN	0	70	0	70 AUD	101.89%	41'060.36	0.00 a)	
AU3CB0307023	5.9530 % MQGAU 5.953 03/01/34	0	40	0	40 AUD	102.18%	23'529.61	0.00 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 CHF	in % 7)	Kat.
AU3CB0307031	5.2000 % CPPIBC 5.2 03/04/34 MTN	0	60	0	60 AUD	103.29%	35'675.74	0.00	a)
AU3CB0307486	5.0000 % NZLGFA 5 03/08/34 MTN	0	50	0	50 AUD	101.47%	29'207.36	0.00	a)
AU3CB0309060	5.2500 % Q 5 1/4 05/02/34 MTN	0	40	0	40 AUD	103.17%	23'755.74	0.00	a)
AU3CB0309268	5.3500 % ONT 5.35 05/08/34 MTN	0	40	0	40 AUD	103.91%	23'926.83	0.00	a)
AU3CB0309623	5.2000 % ALTA 5.2 05/15/34 MTN	0	40	0	40 AUD	102.65%	23'636.23	0.00	a)
AU3CB0309649	4.8000 % EIBKOR 4.8 05/20/27 MTN	0	30	0	30 AUD	101.23%	17'482.28	0.00	a)
AU3SG0001175	4.2500 % TCV 4 1/4 12/20/32	280	0	0	280 AUD	97.71%	157'500.54	0.01	a)
AU3SG0001241	5.0000 % WATC 5 07/23/25 25	100	0	0	100 AUD	100.71%	57'976.06	0.00	a)
AU3SG0001373	4.0000 % NSWTC 4 05/20/26 26	100	0	0	100 AUD	100.15%	57'654.26	0.00	a)
AU3SG0001464	3.2500 % TASCOR 3 1/4 02/19/26 26	200	0	0	200 AUD	99.01%	113'997.14	0.01	a)
AU3SG0001498	3.0000 % SAFA 3 07/20/26 26	50	0	0	50 AUD	98.40%	28'324.28	0.00	a)
AU3SG0001514	3.0000 % NSWTC 3 03/20/28	210	40	0	250 AUD	97.14%	139'796.51	0.01	a)
AU3SG0001555	2.5000 % AUSCAP 2 1/2 05/21/26 MTN	50	0	0	50 AUD	97.56%	28'081.92	0.00	a)
AU3SG0001563	3.0000 % WATC 3 10/21/27 27	50	0	0	50 AUD	97.62%	28'098.90	0.00	a)
AU3SG0001571	3.0000 % NSWTC 3 02/20/30	300	0	0	300 AUD	94.61%	163'391.63	0.01	a)
AU3SG0001605	2.7500 % QTC 2 3/4 08/20/27 27	210	0	0	210 AUD	96.98%	117'245.31	0.01	a)
AU3SG0001647	4.2000 % QTC 4.2 02/20/47 47	0	20	0	20 AUD	86.77%	9'989.66	0.00	a)
AU3SG0001688	3.0000 % SAFA 3 09/20/27 27	50	0	0	50 AUD	97.60%	28'091.42	0.00	a)
AU3SG0001696	3.0000 % NSWTC 3 05/20/27 27	230	0	0	230 AUD	97.88%	129'599.21	0.01	a)
AU3SG0001704	3.0000 % WATC 3 10/21/26 26	100	0	0	100 AUD	98.29%	56'582.93	0.00	a)
AU3SG0001720	3.0000 % NSWTC 3 04/20/29 29	200	50	0	250 AUD	95.91%	138'027.76	0.01	a)
AU3SG0001753	3.5000 % NSWTC 3 1/2 11/20/37 37	30	0	0	30 AUD	85.86%	14'828.71	0.00	a)
AU3SG0001829	3.2500 % WATC 3 1/4 07/20/28 28	120	0	0	120 AUD	97.78%	67'543.75	0.01	a)
AU3SG0001837	3.0000 % SAFA 3 05/24/28 28	150	0	0	150 AUD	96.90%	83'674.12	0.01	a)
AU3SG0001860	3.2500 % QTC 3 1/4 08/21/29	160	0	0	160 AUD	96.57%	88'944.75	0.01	a)
AU3SG0001878	3.0000 % NSWTC 3 11/15/28	50	0	0	50 AUD	96.46%	27'763.86	0.00	a)
AU3SG0001910	2.7500 % WATC 2 3/4 07/24/29 29	50	0	0	50 AUD	94.59%	27'225.89	0.00	a)
AU3SG0001928	2.5000 % QTC 2 1/2 03/06/29	50	0	0	50 AUD	94.04%	27'069.02	0.00	a)
AU3SG0001944	2.0000 % NSWTC 2 03/20/31	240	0	0	240 AUD	87.07%	120'290.40	0.01	a)
AU3SG0001951	2.0000 % NTTC 2 05/21/29	100	0	0	100 AUD	90.81%	52'275.17	0.00	a)
AU3SG0001969	1.2500 % AUSCAP 1 1/4 05/22/25	50	0	50	0 AUD	0.00%	0.00	0.00	
AU3SG0001993	1.7500 % QTC 1 3/4 08/21/31	200	0	0	200 AUD	84.60%	97'401.62	0.01	a)
AU3SG0002025	1.2500 % NSWTC 1 1/4 03/20/25	40	0	40	0 AUD	0.00%	0.00	0.00	
AU3SG0002058	1.7500 % SAFA 1 3/4 05/24/32	200	0	0	200 AUD	82.43%	94'903.20	0.01	a)
AU3SG0002082	2.0000 % NSWTC 2 03/08/33	250	90	0	340 AUD	81.94%	160'380.29	0.01	a)
AU3SG0002124	2.2500 % QTC 2 1/4 04/16/40	50	0	0	50 AUD	68.75%	19'789.92	0.00	a)
AU3SG0002165	2.2500 % NSWTC 2 1/4 05/07/41	50	0	0	50 AUD	67.49%	19'426.67	0.00	a)
AU3SG0002199	1.7500 % WATC 1 3/4 10/22/31	0	40	0	40 AUD	84.57%	19'473.65	0.00	a)
AU3SG0002249	2.2500 % NSWTC 2 1/4 11/20/40	50	0	0	50 AUD	68.21%	19'633.34	0.00	a)
AU3SG0002256	2.0000 % TCV 2 11/20/37 MTN	70	0	0	70 AUD	69.95%	28'186.64	0.00	a)
AU3SG0002298	2.2500 % SAFA 2 1/4 05/24/40	50	0	0	50 AUD	68.25%	19'643.41	0.00	a)
AU3SG0002314	1.5000 % TCV 1 1/2 09/10/31 MTN	280	0	0	280 AUD	82.44%	132'890.27	0.01	a)
AU3SG0002371	1.2500 % QTC 1 1/4 03/10/31	50	0	0	50 AUD	82.83%	23'842.66	0.00	a)
AU3SG0002389	1.5000 % NSWTC 1 1/2 02/20/32	270	0	0	270 AUD	81.48%	126'644.28	0.01	a)
AU3SG0002421	0.5000 % TCV 0 1/2 11/20/25 MTN	200	0	0	200 AUD	95.90%	110'408.39	0.01	a)
AU3SG0002439	1.5000 % QTC 1 1/2 08/20/32	170	0	0	170 AUD	80.15%	78'437.39	0.01	a)
AU3SG0002454	1.5000 % WATC 1 1/2 10/22/30	130	0	0	130 AUD	85.92%	64'301.16	0.01	a)
AU3SG0002470	2.5000 % NTTC 2 1/2 05/21/32	100	0	0	100 AUD	85.99%	49'500.42	0.00	a)
AU3SG0002504	2.2500 % TCV 2 1/4 09/15/33	230	110	0	340 AUD	81.85%	160'194.34	0.01	a)
AU3SG0002512	1.7500 % AUSCAP 1 3/4 05/17/30	0	30	0	30 AUD	87.57%	15'123.86	0.00	a)
AU3SG0002520	2.0000 % SAFA 2 05/23/36	50	0	0	50 AUD	73.88%	21'265.95	0.00	a)
AU3SG0002553	1.7500 % NSWTC 1 3/4 03/20/34	200	40	0	240 AUD	77.39%	106'927.41	0.01	a)
AU3SG0002561	1.5000 % QTC 1 1/2 03/02/32	0	30	0	30 AUD	81.37%	14'052.59	0.00	a)
AU3SG0002579	2.0000 % TCV 2 09/17/35	120	60	0	180 AUD	75.03%	77'745.95	0.01	a)
AU3SG0002603	2.5000 % TASCOR 2 1/2 01/21/33 MTN	50	0	0	50 AUD	85.55%	24'624.43	0.00	a)
AU3SG0002611	2.5000 % AUSCAP 2 1/2 10/22/32 MTN	50	0	0	50 AUD	86.15%	24'797.99	0.00	a)
AU3SG0002629	2.5000 % NSWTC 2 1/2 11/22/32	60	0	0	60 AUD	86.50%	29'876.41	0.00	a)
AU3SG0002702	4.7500 % NSWTC 4 3/4 02/20/35	200	60	0	260 AUD	99.80%	149'375.72	0.01	a)
AU3SG0002710	4.7500 % TCV 4 3/4 09/15/36 MTN	190	0	0	190 AUD	97.84%	107'018.65	0.01	a)
AU3SG0002728	4.2500 % NSWTC 4 1/4 02/20/36	120	60	0	180 AUD	94.53%	97'947.94	0.01	a)
AU3SG0002769	4.5000 % AUSCAP 4 1/2 10/23/34	40	0	0	40 AUD	97.50%	22'451.03	0.00	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 CHF	in % 7)	Kat.
AU3SG0002793	4.2500 % WATC 4 1/4 07/20/33	100	0	0	100 AUD	98.48%	56'693.46	0.00	a)
AU3SG0002850	4.7500 % TASCOR 4 3/4 01/21/31 MTN	50	0	0	50 AUD	102.64%	29'542.12	0.00	a)
AU3SG0002868	5.2500 % QTC 5 1/4 07/21/36	30	50	0	80 AUD	103.13%	47'493.51	0.00	a)
AU3SG0002926	4.7500 % NSWTC 4 3/4 09/20/35	0	30	0	30 AUD	99.42%	17'169.51	0.00	a)
AU3SG0002934	5.2500 % TCV 5 1/4 09/15/38 MTN	0	110	0	110 AUD	101.04%	63'980.10	0.01	a)
AU3SG0002959	4.7500 % QTC 4 3/4 02/02/34	0	50	0	50 AUD	100.77%	29'005.01	0.00	a)
AU3SG0002975	4.7500 % NSWTC 4 3/4 02/20/37	0	50	0	50 AUD	98.05%	28'221.52	0.00	a)
AU3SG0003015	5.2500 % AUSCAP 5 1/4 10/23/36	0	20	0	20 AUD	102.22%	11'769.18	0.00	a)
AU3TB0000135	4.7500 % ACGB 4 3/4 04/21/27 136	745	0	0	745 AUD	102.98%	441'644.29	0.04	a)
AU3TB0000150	3.2500 % ACGB 3 1/4 04/21/29 138	720	90	0	810 AUD	98.54%	459'487.48	0.04	a)
AU3TB0000168	3.2500 % ACGB 3 1/4 04/21/25 139	735	0	735	0 AUD	0.00%	0.00	0.00	
AU3TB0000192	3.7500 % ACGB 3 3/4 04/21/37 144	265	0	0	265 AUD	96.67%	147'476.45	0.01	a)
AU3TB0000200	4.2500 % ACGB 4 1/4 06/21/34 170	0	140	0	140 AUD	102.29%	82'440.68	0.01	a)
<b>AUD</b>							<b>16'175'435.22</b>	<b>1.36</b>	
CA007863AC74	6.5500 % AERMON 6.55 10/11/33	50	0	0	50 CAD	115.74%	36'430.94	0.00	a)
CA00889YAD37	2.7120 % AIREIN 2.712 06/01/29 4	50	0	0	50 CAD	94.19%	29'646.49	0.00	a)
CA013051DK06	3.4500 % ALTA 3.45 12/01/43	100	0	0	100 CAD	89.90%	56'595.44	0.00	a)
CA013051DQ75	2.3500 % ALTA 2.35 06/01/25	100	0	100	0 CAD	0.00%	0.00	0.00	
CA013051DT15	2.2000 % ALTA 2.2 06/01/26	50	0	0	50 CAD	97.88%	30'808.92	0.00	a)
CA013051DW44	2.5500 % ALTA 2.55 06/01/27	120	0	0	120 CAD	98.01%	74'039.61	0.01	a)
CA013051DY00	3.0500 % ALTA 3.05 12/01/48	190	0	0	190 CAD	82.03%	98'119.16	0.01	a)
CA013051EB97	2.9000 % ALTA 2.9 12/01/28	40	0	0	40 CAD	98.50%	24'802.75	0.00	a)
CA013051ED53	3.1000 % ALTA 3.1 06/01/50	200	0	0	200 CAD	82.47%	103'833.53	0.01	a)
CA013051EG84	2.0500 % ALTA 2.05 06/01/30	200	0	0	200 CAD	93.05%	117'160.70	0.01	a)
CA013051EP83	1.6500 % ALTA 1.65 06/01/31	70	0	0	70 CAD	88.98%	39'211.83	0.00	a)
CA013051EQ66	2.9500 % ALTA 2.95 06/01/52	50	0	0	50 CAD	79.76%	25'105.37	0.00	a)
CA013051ER40	4.1500 % ALTA 4.15 06/01/33	30	60	0	90 CAD	103.26%	58'504.24	0.00	a)
CA013051ES23	4.4500 % ALTA 4.45 12/01/54	0	50	0	50 CAD	104.27%	32'821.84	0.00	a)
CA01306ZCV19	2.9000 % ALTA 2.9 09/20/29 MTN	50	0	0	50 CAD	98.07%	30'869.35	0.00	a)
CA01306ZDC29	3.9000 % ALTA 3.9 12/01/33 MTN	40	0	0	40 CAD	101.10%	25'457.47	0.00	a)
CA014443AL94	1.7510 % ALCTRA 1.751 02/11/31	40	0	0	40 CAD	87.52%	22'037.86	0.00	a)
CA014443AM77	5.2250 % ALCTRA 5.225 11/14/52	40	0	0	40 CAD	107.88%	27'166.52	0.00	a)
CA01626PAE66	3.6000 % ATDBCN 3.6 06/02/25 5	100	0	0	100 CAD	99.36%	62'552.69	0.01	a)
CA01626PAS52	5.5920 % ATDBCN 5.592 09/25/30	0	50	0	50 CAD	106.30%	33'460.19	0.00	a)
CA019456AG78	3.1310 % APUCN 3.131 05/15/28 G	50	0	50	0 CAD	0.00%	0.00	0.00	
CA02135ZAE66	4.4620 % ALTALK 4.462 11/08/41 MTN	50	0	0	50 CAD	96.51%	30'377.06	0.00	a)
CA02138ZAQ69	3.9800 % ALACN 3.98 10/04/27 MTN	50	0	0	50 CAD	99.23%	31'233.54	0.00	a)
CA02138ZBJ18	5.1410 % ALACN 5.141 03/14/34 MTN	0	60	0	60 CAD	101.05%	38'168.07	0.00	a)
CA045167FD06	1.5000 % ASIA 1 1/2 05/04/28	40	0	0	40 CAD	93.93%	23'653.23	0.00	a)
CA045167FY43	4.4000 % ASIA 4.4 07/13/26 GMTN	40	0	0	40 CAD	101.62%	25'588.91	0.00	a)
CA045167GC14	4.0500 % ASIA 4.05 04/19/27 GMTN	0	40	0	40 CAD	101.78%	25'628.19	0.00	a)
CA060505FZ26	1.9780 % BAC 1.978 09/15/27 MPLE	60	0	0	60 CAD	95.87%	36'212.24	0.00	a)
CA060505GF52	3.6150 % BAC 3.615 03/16/28	60	0	0	60 CAD	98.81%	37'321.22	0.00	a)
CA06368AAA84	2.7000 % BMO 2.7 12/09/26 DPNT	50	0	0	50 CAD	97.83%	30'792.86	0.00	a)
CA06368BTX69	3.1900 % BMO 3.19 03/01/28 DPNT	150	0	0	150 CAD	98.28%	92'809.19	0.01	a)
CA06368D3U60	4.3090 % BMO 4.309 06/01/27	100	0	0	100 CAD	100.75%	63'426.48	0.01	a)
CA06368LB887	4.5370 % BMO 4.537 12/18/28	70	0	0	70 CAD	101.87%	44'892.97	0.00	a)
CA06369ZCF95	2.0770 % BMO 2.077 06/17/30	50	0	50	0 CAD	0.00%	0.00	0.00	
CA06369ZCG78	1.9280 % BMO 1.928 07/22/31	100	0	0	100 CAD	95.83%	60'327.93	0.01	a)
CA064151QE68	2.6200 % BNS 2.62 12/02/26 DPNT	50	0	0	50 CAD	97.71%	30'756.67	0.00	a)
CA064151S959	3.1000 % BNS 3.1 02/02/28 DPNT	100	0	0	100 CAD	98.09%	61'753.18	0.01	a)
CA06415EV939	2.1600 % BNS 2.16 02/03/25	70	0	70	0 CAD	0.00%	0.00	0.00	
CA06415GDE76	2.9500 % BNS 2.95 03/08/27	60	0	0	60 CAD	97.50%	36'828.68	0.00	a)
CA06415GH297	5.5000 % BNS 5 1/2 05/08/26	70	0	0	70 CAD	102.18%	45'027.37	0.00	a)
CA06415GM982	5.6790 % BNS 5.679 08/02/33	0	50	0	50 CAD	104.27%	32'820.90	0.00	a)
CA064164QM14	4.6800 % BNS 4.68 02/01/29	0	50	0	50 CAD	102.43%	32'240.47	0.00	a)
CA07329VAR11	3.0000 % BCIMCR 3 03/31/27 MTN	100	0	0	100 CAD	97.80%	61'567.47	0.01	a)
CA07813ZAT18	6.1000 % BCECN 6.1 03/16/35 MTN	50	0	0	50 CAD	109.61%	34'502.06	0.00	a)
CA07813ZBR43	4.3500 % BCECN 4.35 12/18/45 MTN	50	0	0	50 CAD	86.77%	27'312.19	0.00	a)
CA07813ZBT09	3.5500 % BCECN 3.55 03/02/26 MTN	50	0	0	50 CAD	99.06%	31'180.03	0.00	a)
CA07813ZBY93	3.6000 % BCECN 3.6 09/29/27 MTN	50	0	0	50 CAD	98.69%	31'064.51	0.00	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 CHF	in % 7)	Kat.
CA07813ZCA09	3.8000 % BCECN 3.8 08/21/28 MTN	100	0	0	100 CAD	98.81%	62'203.93	0.01	a)
CA07813ZCD48	3.5000 % BCECN 3 1/2 09/30/50	50	0	0	50 CAD	73.90%	23'260.53	0.00	a)
CA07813ZCL63	4.5500 % BCECN 4.55 02/09/30	50	0	0	50 CAD	101.27%	31'875.97	0.00	a)
CA07813ZCP77	5.6000 % BCECN 5.6 08/11/53	0	40	0	40 CAD	103.15%	25'974.18	0.00	a)
CA110574AK68	2.7940 % BCFERR 2.794 10/15/49 191	60	0	0	60 CAD	72.70%	27'461.64	0.00	a)
CA110610AA09	4.9000 % BCIMCO 4.9 06/02/33	0	50	0	50 CAD	108.31%	34'093.18	0.00	a)
CA1107098Y17	4.3000 % BRCOL 4.3 06/18/42	100	0	0	100 CAD	101.17%	63'691.51	0.01	a)
CA110709AF97	1.5500 % BRCOL 1.55 06/18/31	0	40	0	40 CAD	88.21%	22'212.61	0.00	a)
CA110709AG70	2.7500 % BRCOL 2 3/4 06/18/52	60	0	0	60 CAD	76.41%	28'861.84	0.00	a)
CA110709AK82	4.1500 % BRCOL 4.15 06/18/34	0	50	0	50 CAD	102.47%	32'254.95	0.00	a)
CA110709EK47	5.7000 % BRCOL 5.7 06/18/29	40	0	0	40 CAD	110.51%	27'827.02	0.00	a)
CA110709EX67	6.3500 % BRCOL 6.35 06/18/31	80	0	0	80 CAD	116.99%	58'918.03	0.00	a)
CA110709FL11	4.7000 % BRCOL 4.7 06/18/37	60	0	0	60 CAD	106.44%	40'203.97	0.00	a)
CA110709FY32	4.9500 % BRCOL 4.95 06/18/40 BCCD	30	0	0	30 CAD	109.37%	20'656.29	0.00	a)
CA110709GC03	3.2000 % BRCOL 3.2 06/18/44	100	0	0	100 CAD	86.22%	54'279.40	0.00	a)
CA110709GH99	2.9500 % BRCOL 2.95 12/18/28	60	0	0	60 CAD	98.67%	37'267.59	0.00	a)
CA110709GJ55	2.9500 % BRCOL 2.95 06/18/50	130	0	0	130 CAD	80.03%	65'497.38	0.01	a)
CA110709GK29	2.2000 % BRCOL 2.2 06/18/30	90	0	0	90 CAD	93.71%	53'092.86	0.00	a)
CA110709GL02	3.2000 % BRCOL 3.2 06/18/32	70	0	0	70 CAD	97.10%	42'787.00	0.00	a)
CA110709GM84	4.2500 % BRCOL 4 1/4 12/18/53	70	60	0	130 CAD	100.74%	82'445.42	0.01	a)
CA110709GN67	3.5500 % BRCOL 3.55 06/18/33	0	60	0	60 CAD	98.58%	37'236.99	0.00	a)
CA110709GP16	4.4500 % BRCOL 4.45 12/18/55	0	30	0	30 CAD	104.25%	19'689.14	0.00	a)
CA11070TAF53	2.8500 % BRCOL 2.85 06/18/25	70	0	70	0 CAD	0.00%	0.00	0.00	
CA11070TAG37	2.8000 % BRCOL 2.8 06/18/48	120	0	0	120 CAD	78.46%	59'272.33	0.00	a)
CA11070TAL22	2.5500 % BRCOL 2.55 06/18/27	100	0	0	100 CAD	97.99%	61'688.34	0.01	a)
CA11257ZAF68	3.8000 % BNCN 3.8 03/16/27 MTN	100	0	0	100 CAD	99.69%	62'756.03	0.01	a)
CA1128ZZAL28	3.6300 % BAMREP 3.63 01/15/27 MTN	100	0	0	100 CAD	99.05%	62'351.87	0.01	a)
CA11291ZAH07	5.4390 % BIP 5.439 04/25/34	0	60	0	60 CAD	104.03%	39'295.18	0.00	a)
CA11291ZAM91	5.7100 % BIP 5.71 07/27/30	60	0	0	60 CAD	106.02%	40'046.84	0.00	a)
CA116705AB01	3.9690 % BRUPOW 3.969 06/23/26	100	0	0	100 CAD	99.82%	62'841.64	0.01	a)
CA12593CAF82	3.0000 % CPPIBC 3 06/15/28 EMTN	250	0	0	250 CAD	98.99%	155'789.96	0.01	a)
CA12593CAY71	4.3000 % CPPIBC 4.3 06/02/34	0	100	0	100 CAD	103.97%	65'449.16	0.01	a)
CA126462AF74	3.8650 % CRTUCN 3.865 12/07/27 F	60	0	0	60 CAD	98.45%	37'184.87	0.00	a)
CA12657ZBE21	4.0850 % CUCN 4.085 09/02/44	90	0	0	90 CAD	91.07%	51'600.49	0.00	a)
CA12657ZBM47	2.9630 % CUCN 2.963 09/07/49	120	0	0	120 CAD	73.93%	55'848.69	0.00	a)
CA135087C939	2.7500 % CAN 2 3/4 12/01/64	182	0	0	182 CAD	90.84%	104'079.56	0.01	a)
CA135087D358	2.7500 % CAN 2 3/4 12/01/48	295	0	0	295 CAD	92.06%	170'971.63	0.01	a)
CA135087D507	2.2500 % CAN 2 1/4 06/01/25	188	0	0	188 CAD	98.85%	116'995.46	0.01	a)
CA135087E679	1.5000 % CAN 1 1/2 06/01/26	260	0	0	260 CAD	96.96%	158'697.26	0.01	a)
CA135087F825	1.0000 % CAN 1 06/01/27	250	0	0	250 CAD	94.73%	149'083.89	0.01	a)
CA135087H235	2.0000 % CAN 2 06/01/28	270	0	0	270 CAD	96.51%	164'048.02	0.01	a)
CA135087H722	2.0000 % CAN 2 12/01/51	1'070	0	0	1'070 CAD	77.68%	523'264.28	0.04	a)
CA135087J397	2.2500 % CAN 2 1/4 06/01/29	270	0	0	270 CAD	97.08%	165'010.07	0.01	a)
CA135087K379	1.2500 % CAN 1 1/4 06/01/30	870	0	0	870 CAD	90.77%	497'112.38	0.04	a)
CA135087K528	1.2500 % CAN 1 1/4 03/01/25	340	0	340	0 CAD	0.00%	0.00	0.00	
CA135087K940	0.5000 % CAN 0 1/2 09/01/25	930	0	0	930 CAD	96.90%	567'302.47	0.05	a)
CA135087L443	0.5000 % CAN 0 1/2 12/01/30	820	0	0	820 CAD	85.83%	443'041.67	0.04	a)
CA135087L518	0.2500 % CAN 0 1/4 03/01/26	690	0	0	690 CAD	95.41%	414'433.97	0.03	a)
CA135087L930	1.0000 % CAN 1 09/01/26	460	0	0	460 CAD	95.75%	277'262.32	0.02	a)
CA135087M276	1.5000 % CAN 1 1/2 06/01/31	820	60	0	880 CAD	90.63%	502'056.27	0.04	a)
CA135087M680	1.7500 % CAN 1 3/4 12/01/53	630	0	0	630 CAD	72.10%	285'967.59	0.02	a)
CA135087M847	1.2500 % CAN 1 1/4 03/01/27	300	0	0	300 CAD	95.48%	180'320.89	0.02	a)
CA135087N266	1.5000 % CAN 1 1/2 12/01/31	670	0	0	670 CAD	89.92%	379'282.24	0.03	a)
CA135087N340	1.5000 % CAN 1 1/2 04/01/25	100	0	0	100 CAD	98.61%	62'074.87	0.01	a)
CA135087N597	2.0000 % CAN 2 06/01/32	490	0	0	490 CAD	92.64%	285'763.56	0.02	a)
CA135087N670	2.2500 % CAN 2 1/4 12/01/29	90	0	0	90 CAD	96.79%	54'836.22	0.00	a)
CA135087N837	2.7500 % CAN 2 3/4 09/01/27	330	0	0	330 CAD	99.07%	205'802.71	0.02	a)
CA135087P246	3.0000 % CAN 3 10/01/25	140	0	0	140 CAD	99.34%	87'556.14	0.01	a)
CA135087P329	2.5000 % CAN 2 1/2 12/01/32	420	0	0	420 CAD	95.80%	253'295.33	0.02	a)
CA135087P402	3.0000 % CAN 3 11/01/24	260	0	260	0 CAD	0.00%	0.00	0.00	
CA135087P576	3.5000 % CAN 3 1/2 03/01/28	320	0	0	320 CAD	101.49%	204'449.41	0.02	a)

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CA135087P659	3.7500 % CAN 3 3/4 02/01/25	200	0	200	0 CAD	0.00%	0.00	0.00	
CA135087P816	3.0000 % CAN 3 04/01/26	210	0	0	210 CAD	99.33%	131'310.41	0.01 a)	
CA135087P998	2.7500 % CAN 2 3/4 12/01/55	230	250	0	480 CAD	90.66%	273'942.55	0.02 a)	
CA135087Q236	2.7500 % CAN 2 3/4 06/01/33	400	0	0	400 CAD	97.41%	245'280.27	0.02 a)	
CA135087Q319	3.7500 % CAN 3 3/4 05/01/25	250	0	250	0 CAD	0.00%	0.00	0.00	
CA135087Q491	3.2500 % CAN 3 1/4 09/01/28	400	0	0	400 CAD	100.82%	253'872.10	0.02 a)	
CA135087Q640	3.5000 % CAN 3 1/2 08/01/25	490	0	0	490 CAD	99.78%	307'779.07	0.03 a)	
CA135087Q723	3.2500 % CAN 3 1/4 12/01/33	410	0	0	410 CAD	101.11%	260'962.26	0.02 a)	
CA135087Q806	4.5000 % CAN 4 1/2 11/01/25	400	0	0	400 CAD	100.99%	254'302.70	0.02 a)	
CA135087Q988	4.0000 % CAN 4 03/01/29	230	330	0	560 CAD	104.09%	366'963.01	0.03 a)	
CA135087R226	4.5000 % CAN 4 1/2 02/01/26	320	0	0	320 CAD	101.33%	204'125.08	0.02 a)	
CA135087R481	3.0000 % CAN 3 06/01/34	80	600	0	680 CAD	98.90%	423'384.83	0.04 a)	
CA135087R556	4.0000 % CAN 4 05/01/26	0	320	0	320 CAD	100.89%	203'242.73	0.02 a)	
CA135087R713	3.5000 % CAN 3 1/2 03/01/34	0	80	0	80 CAD	103.37%	52'061.69	0.00 a)	
CA135087R895	3.5000 % CAN 3 1/2 09/01/29	0	410	0	410 CAD	102.25%	263'920.17	0.02 a)	
CA135087R978	4.0000 % CAN 4 08/01/26	0	300	0	300 CAD	101.26%	191'238.84	0.02 a)	
CA135087S216	3.2500 % CAN 3 1/4 12/01/34	0	120	0	120 CAD	100.84%	76'178.25	0.01 a)	
CA135087VH40	9.0000 % CAN 9 06/01/25 A76	150	0	0	150 CAD	103.73%	97'950.88	0.01 a)	
CA135087VW17	8.0000 % CAN 8 06/01/27 VW17	155	0	0	155 CAD	112.95%	110'217.42	0.01 a)	
CA135087WL43	5.7500 % CAN 5 3/4 06/01/29 WL43	230	0	0	230 CAD	112.32%	162'636.23	0.01 a)	
CA135087XG49	5.7500 % CAN 5 3/4 06/01/33	240	0	0	240 CAD	119.85%	181'084.25	0.02 a)	
CA135087XW98	5.0000 % CAN 5 06/01/37	245	0	0	245 CAD	118.89%	183'374.64	0.02 a)	
CA135087YQ12	4.0000 % CAN 4 06/01/41	293	0	0	293 CAD	109.95%	202'809.21	0.02 a)	
CA135087ZS68	3.5000 % CAN 3 1/2 12/01/45	317	0	0	317 CAD	104.19%	207'924.84	0.02 a)	
CA13509PER07	2.5500 % CANHOU 2.55 03/15/25	60	0	60	0 CAD	0.00%	0.00	0.00	
CA13509PFA62	1.9500 % CANHOU 1.95 12/15/25	250	0	0	250 CAD	97.96%	154'170.49	0.01 a)	
CA13509PFD02	2.2500 % CANHOU 2 1/4 12/15/25	50	0	0	50 CAD	98.33%	30'951.19	0.00 a)	
CA13509PFL28	1.9000 % CANHOU 1.9 09/15/26	120	0	0	120 CAD	97.16%	73'395.98	0.01 a)	
CA13509PFX65	2.3500 % CANHOU 2.35 06/15/27	200	0	0	200 CAD	97.59%	122'876.84	0.01 a)	
CA13509PGF41	2.3500 % CANHOU 2.35 03/15/28	100	0	0	100 CAD	97.12%	61'136.87	0.01 a)	
CA13509PGL19	2.6500 % CANHOU 2.65 03/15/28 FEB	60	0	0	60 CAD	98.11%	37'057.58	0.00 a)	
CA13509PGS61	2.6500 % CANHOU 2.65 12/15/28	120	0	0	120 CAD	97.81%	73'888.52	0.01 a)	
CA13509PHD83	2.1000 % CANHOU 2.1 09/15/29	130	0	0	130 CAD	94.92%	77'682.39	0.01 a)	
CA13509PHJ53	1.8000 % CANHOU 1.8 12/15/24	200	0	200	0 CAD	0.00%	0.00	0.00	
CA13509PHM82	1.7500 % CANHOU 1 3/4 06/15/30	180	60	0	240 CAD	92.19%	139'285.93	0.01 a)	
CA13509PHN65	0.9500 % CANHOU 0.95 06/15/25 MAR	200	0	200	0 CAD	0.00%	0.00	0.00	
CA13509PHQ96	1.1000 % CANHOU 1.1 03/15/31	60	0	0	60 CAD	87.23%	32'946.87	0.00 a)	
CA13509PHS52	1.4000 % CANHOU 1.4 03/15/31	100	0	0	100 CAD	88.98%	56'013.75	0.00 a)	
CA13509PHT36	1.2500 % CANHOU 1 1/4 06/15/26	200	0	0	200 CAD	96.24%	121'173.33	0.01 a)	
CA13509PHU09	1.9000 % CANHOU 1.9 03/15/31 100	80	0	0	80 CAD	91.89%	46'280.08	0.00 a)	
CA13509PHW64	1.6000 % CANHOU 1.6 12/15/31 101	150	0	0	150 CAD	88.84%	83'888.43	0.01 a)	
CA13509PHX48	1.1000 % CANHOU 1.1 12/15/26	200	0	0	200 CAD	95.15%	119'804.73	0.01 a)	
CA13509PHZ95	2.1500 % CANHOU 2.15 12/15/31 104	40	0	0	40 CAD	92.37%	23'258.89	0.00 a)	
CA13509PJB00	2.4500 % CANHOU 2.45 12/15/31	50	0	0	50 CAD	94.29%	29'679.22	0.00 a)	
CA13509PJC82	3.5500 % CANHOU 3.55 09/15/32	210	0	0	210 CAD	101.03%	133'559.16	0.01 a)	
CA13509PJE49	3.8000 % CANHOU 3.8 06/15/27	170	0	0	170 CAD	101.42%	108'537.77	0.01 a)	
CA13509PJF14	3.6000 % CANHOU 3.6 12/15/27	150	0	0	150 CAD	101.13%	95'492.88	0.01 a)	
CA13509PK09	3.6500 % CANHOU 3.65 06/15/33	190	0	0	190 CAD	101.35%	121'225.58	0.01 a)	
CA13509PJL81	3.1000 % CANHOU 3.1 06/15/28	80	50	0	130 CAD	99.61%	81'523.09	0.01 a)	
CA13509PJN48	3.9500 % CANHOU 3.95 06/15/28	90	0	0	90 CAD	102.62%	58'144.46	0.00 a)	
CA13509PJP95	4.1500 % CANHOU 4.15 06/15/33	90	0	0	90 CAD	105.11%	59'550.14	0.00 a)	
CA13509PJJQ78	4.2500 % CANHOU 4 1/4 12/15/28	210	0	0	210 CAD	104.15%	137'685.16	0.01 a)	
CA13509PJS35	4.2500 % CANHOU 4 1/4 03/15/34	150	290	0	440 CAD	105.79%	293'028.66	0.02 a)	
CA13509PJT18	3.7000 % CANHOU 3.7 06/15/29	0	350	0	350 CAD	102.17%	225'117.03	0.02 a)	
CA13596Z3Y90	3.3000 % CM 3.3 05/26/25 DPNT	50	0	50	0 CAD	0.00%	0.00	0.00	
CA13607H5C22	5.0500 % CM 5.05 10/07/27	50	0	0	50 CAD	102.91%	32'393.76	0.00 a)	
CA13607HC349	2.2500 % CM 2 1/4 01/07/27	0	50	0	50 CAD	96.19%	30'278.22	0.00 a)	
CA13607HK276	2.7500 % CM 2 3/4 03/07/25	100	0	100	0 CAD	0.00%	0.00	0.00	
CA13607HR792	4.2000 % CM 4.2 04/07/32	50	0	0	50 CAD	99.57%	31'342.44	0.00 a)	
CA13607HRJ37	1.9600 % CM 1.96 04/21/31	40	0	0	40 CAD	96.31%	24'252.04	0.00 a)	
CA13607HV661	4.9500 % CM 4.95 06/29/27	100	0	0	100 CAD	102.43%	64'479.68	0.01 a)	

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CA13607HVV19	1.7000 % CM 1.7 07/15/26	100	0	0	100 CAD	96.08%	60'484.68	0.01	a)
CA13607LYA56	5.3000 % CM 5.3 01/16/34	0	60	0	60 CAD	103.06%	38'926.53	0.00	a)
CA136375CF77	2.8000 % CNRCN 2.8 09/22/25	100	0	0	100 CAD	98.58%	62'056.62	0.01	a)
CA13638ZDD48	4.8500 % CNQCN 4.85 05/30/47 MTN	50	0	0	50 CAD	95.20%	29'965.35	0.00	a)
CA13645RBC75	2.5400 % CP 2.54 02/28/28	0	50	0	50 CAD	95.92%	30'192.61	0.00	a)
CA136765BU77	5.1460 % CWBCN 5.146 09/02/27 DPNT	60	0	0	60 CAD	103.37%	39'045.13	0.00	a)
CA17039AAN69	4.1780 % CHPUCN 4.178 03/08/28 L	60	0	0	60 CAD	100.09%	37'806.59	0.00	a)
CA17039AAY25	5.6990 % CHPUCN 5.699 02/28/34	60	0	0	60 CAD	105.78%	39'953.92	0.00	a)
CA19046FAP77	5.1870 % COAGAS 5.187 09/30/34 D	0	70	0	70 CAD	104.47%	46'038.71	0.00	a)
CA19046FAR34	5.5380 % COAGAS 5.538 06/30/39 F	0	70	0	70 CAD	106.75%	47'040.80	0.00	a)
CA19046FAU62	5.6060 % COAGAS 5.606 03/30/47 I	0	60	0	60 CAD	107.06%	40'438.53	0.00	a)
CA227107AT67	5.2440 % CRRUCN 5.244 09/28/29	50	0	0	50 CAD	103.09%	32'447.90	0.00	a)
CA233852AD45	2.1400 % DTRGR 2.14 12/13/24	50	0	50	0 CAD	0.00%	0.00	0.00	
CA254687FU53	3.0570 % DIS 3.057 03/30/27 MPLE	100	0	0	100 CAD	98.05%	61'722.97	0.01	a)
CA25675TAP27	5.1650 % DOLCN 5.165 04/26/30	50	0	0	50 CAD	104.87%	33'009.13	0.00	a)
CA29250ZAX65	3.5200 % ENBPIP 3.52 02/22/29 MTN	50	0	0	50 CAD	97.50%	30'689.94	0.00	a)
CA29250ZAY49	4.3300 % ENBPIP 4.33 02/22/49 MTN	70	0	0	70 CAD	86.07%	37'928.60	0.00	a)
CA29251ZBG15	4.5700 % ENBCN 4.57 03/11/44 MTN	40	0	0	40 CAD	90.03%	22'671.67	0.00	a)
CA29251ZBK27	3.2000 % ENBCN 3.2 06/08/27 MTN	50	0	0	50 CAD	97.95%	30'832.53	0.00	a)
CA29251ZBQ96	3.9500 % ENBCN 3.95 11/19/24 MTN	60	0	60	0 CAD	0.00%	0.00	0.00	
CA29251ZBR79	4.8700 % ENBCN 4.87 11/21/44 MTN	50	0	0	50 CAD	93.48%	29'422.69	0.00	a)
CA29251ZBW64	6.1000 % ENBCN 6.1 11/09/32	50	0	0	50 CAD	109.69%	34'525.35	0.00	a)
CA29260ZAK27	5.6700 % ENBGAS 5.67 10/06/53	60	0	0	60 CAD	112.60%	42'529.58	0.00	a)
CA29290ZAR16	2.5000 % ENBGAS 2 1/2 08/05/26 MTN	50	0	0	50 CAD	97.21%	30'597.71	0.00	a)
CA29410ZAP05	3.1060 % EPCOR 3.106 07/08/49 MTN	50	0	0	50 CAD	76.18%	23'978.51	0.00	a)
CA303901AW28	4.9500 % FFHCN 4.95 03/03/25	40	0	50	0 CAD	0.00%	0.00	0.00	
CA303901AZ58	4.2500 % FFHCN 4 1/4 12/06/27	40	0	0	40 CAD	100.20%	25'232.35	0.00	a)
CA31430WDW16	2.8560 % CCDJ 2.856 05/26/30	50	0	50	0 CAD	0.00%	0.00	0.00	
CA31430WF908	5.4670 % CCDJ 5.467 11/17/28	40	0	0	40 CAD	105.35%	26'528.93	0.00	a)
CA31430WFL33	1.0930 % CCDJ 1.093 01/21/26	100	0	0	100 CAD	96.06%	60'469.57	0.01	a)
CA31739ZAG06	5.2500 % FINQUE 5 1/4 06/01/34	40	0	0	40 CAD	110.87%	27'917.42	0.00	a)
CA34527ACJ75	2.9610 % F 2.961 09/16/26	0	70	0	70 CAD	96.90%	42'702.39	0.00	a)
CA34527ACT57	5.4410 % F 5.441 02/09/29	0	80	0	80 CAD	102.23%	51'485.54	0.00	a)
CA34953AR86	5.6770 % FTSCN 5.677 11/08/33	50	0	0	50 CAD	108.31%	34'093.18	0.00	a)
CA34953ZAH51	3.8500 % FTSCN 3.85 12/07/48 MTN	60	0	0	60 CAD	87.23%	32'949.13	0.00	a)
CA35085ZAM82	5.7500 % ETRHWY 5 3/4 02/14/36 06D1	40	0	0	40 CAD	109.55%	27'587.04	0.00	a)
CA35085ZBS44	3.7200 % ETRHWY 3.72 05/11/48 MTN	60	0	0	60 CAD	85.42%	32'266.22	0.00	a)
CA35085ZBT27	3.1400 % ETRHWY 3.14 03/06/30 MTN	50	0	0	50 CAD	96.81%	30'471.17	0.00	a)
CA35085ZBU99	3.6700 % ETRHWY 3.67 03/08/49 MTN	50	0	0	50 CAD	84.45%	26'581.30	0.00	a)
CA37045YAK07	5.2000 % GM 5.2 02/09/28	0	70	0	70 CAD	102.56%	45'197.03	0.00	a)
CA39138CAH93	3.3370 % GWOCN 3.337 02/28/28	60	0	0	60 CAD	98.64%	37'258.14	0.00	a)
CA39138CAJ59	2.9810 % GWOCN 2.981 07/08/50	50	0	0	50 CAD	73.79%	23'227.16	0.00	a)
CA39138CAK23	2.3790 % GWOCN 2.379 05/14/30	50	0	0	50 CAD	92.53%	29'125.24	0.00	a)
CA39191ZBB46	3.2600 % GTAAIR 3.26 06/01/37	150	0	0	150 CAD	87.30%	82'433.27	0.01	a)
CA40427HTM56	1.7820 % RY 1.782 05/20/26 DPNT	50	0	0	50 CAD	96.59%	30'403.81	0.00	a)
CA438121AS48	3.4440 % HNDA 3.444 05/23/25	50	0	50	0 CAD	0.00%	0.00	0.00	
CA438121BH73	4.8990 % HNDA 4.899 02/21/29	0	60	0	60 CAD	103.32%	39'026.62	0.00	a)
CA44810ZAP59	5.3600 % HYDONE 5.36 05/20/36 MTN	50	0	0	50 CAD	107.40%	33'806.74	0.00	a)
CA44810ZBR07	2.7700 % HYDONE 2.77 02/24/26 MTN	50	0	0	50 CAD	98.38%	30'965.04	0.00	a)
CA44810ZBS89	3.9100 % HYDONE 3.91 02/23/46 MTN	50	0	0	50 CAD	88.63%	27'896.08	0.00	a)
CA44810ZBX74	3.6300 % HYDONE 3.63 06/25/49 MTN	40	0	0	40 CAD	83.82%	21'105.65	0.00	a)
CA44810ZCG33	2.2300 % HYDONE 2.23 09/17/31	70	0	0	70 CAD	89.58%	39'474.47	0.00	a)
CA44810ZCM01	4.4600 % HYDONE 4.46 01/27/53 MTN	50	0	0	50 CAD	95.91%	30'189.46	0.00	a)
CA4488148V86	4.0000 % QHEL 4 02/15/55	170	0	0	170 CAD	96.29%	103'052.98	0.01	a)
CA448814HZ92	5.0000 % QHEL 5 02/15/45 JM	100	0	0	100 CAD	110.00%	69'250.90	0.01	a)
CA448814JA24	5.0000 % QHEL 5 02/15/50 JN	100	0	0	100 CAD	112.13%	70'589.91	0.01	a)
CA448814JC89	2.1000 % QHEL 2 1 02/15/60 JR	150	0	0	150 CAD	62.10%	58'641.73	0.00	a)
CA448814JD62	4.0000 % QHEL 4 02/15/63	60	60	0	120 CAD	96.78%	73'114.20	0.01	a)
CA44889ZCM64	6.5000 % QHEL 6 1/2 02/15/35 19	100	0	0	100 CAD	121.89%	76'732.87	0.01	a)
CA44889ZCN48	6.0000 % QHEL 6 02/15/40 MTN	100	0	0	100 CAD	120.86%	76'086.97	0.01	a)
CA44889ZFE12	2.0000 % QHEL 2 09/01/28	50	0	0	50 CAD	95.12%	29'941.11	0.00	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 CHF	in % 7)	Kat.
CA44889ZFJ09	3.4000 % QHEL 3.4 09/01/29	70	0	0	70 CAD	100.27%	44'186.13	0.00	a)
CA449586AC09	3.4400 % IGMCN 3.44 01/26/27	100	0	0	100 CAD	98.63%	62'091.87	0.01	a)
CA45075EAA25	3.0720 % IAGCN 3.072 09/24/31	50	0	0	50 CAD	97.67%	30'741.56	0.00	a)
CA458182EK46	3.4000 % IADB 3.4 05/24/28 GDIF	40	0	0	40 CAD	100.49%	25'304.87	0.00	a)
CA458182EL29	4.6000 % IADB 4.6 03/01/29	0	50	0	50 CAD	105.59%	33'236.70	0.00	a)
CA45823TAN69	5.2760 % IFCCN 5.276 09/14/54	40	0	0	40 CAD	108.83%	27'403.72	0.00	a)
CA45823ZAF95	2.8500 % IFCCN 2.85 06/07/27 MTN	50	0	0	50 CAD	97.52%	30'695.60	0.00	a)
CA45833VAG47	6.3800 % IPLCN 6.38 02/17/33	70	0	0	70 CAD	105.98%	46'701.48	0.00	a)
CA45834ZAP41	3.4840 % IPLCN 3.484 12/16/26 MTN	50	0	0	50 CAD	98.04%	30'858.02	0.00	a)
CA459058HS51	1.9000 % IBRD 1.9 01/16/25 GDIF	100	0	100	0 CAD	0.00%	0.00	0.00	
CA459058KM45	3.7000 % IBRD 3.7 01/18/28	100	0	0	100 CAD	101.34%	63'794.75	0.01	a)
CA459058KV44	4.2500 % IBRD 4 1/4 09/18/30	0	30	0	30 CAD	104.99%	19'828.71	0.00	a)
CA45950KDC14	3.3000 % IFC 3.3 05/10/28	50	0	0	50 CAD	100.16%	31'525.95	0.00	a)
CA47788ZAN11	4.9500 % DE 4.95 06/14/27	70	0	0	70 CAD	102.67%	45'244.62	0.00	a)
CA539481AM35	4.4880 % LCN 4.488 12/11/28	50	0	0	50 CAD	101.85%	32'058.22	0.00	a)
CA539481AN18	2.2840 % LCN 2.284 05/07/30	50	0	0	50 CAD	91.39%	28'764.83	0.00	a)
CA539481AQ49	5.3360 % LCN 5.336 09/13/52	50	0	0	50 CAD	104.07%	32'757.94	0.00	a)
CA56344ZQC63	3.2500 % MP 3 1/4 09/05/29 MTN	60	0	0	60 CAD	99.48%	37'576.18	0.00	a)
CA563469TH86	4.7000 % MP 4.7 03/05/50 MTN	30	0	0	30 CAD	105.52%	19'927.86	0.00	a)
CA563469TM71	4.1000 % MP 4.1 03/05/41	100	0	0	100 CAD	97.70%	61'505.78	0.01	a)
CA563469UB97	4.0500 % MP 4.05 09/05/45	100	0	0	100 CAD	96.03%	60'451.94	0.01	a)
CA563469UE37	2.4500 % MP 2.45 06/02/25	100	0	100	0 CAD	0.00%	0.00	0.00	
CA563469UF02	2.8500 % MP 2.85 09/05/46	30	0	0	30 CAD	78.99%	14'917.61	0.00	a)
CA563469UJ24	2.5500 % MP 2.55 06/02/26	40	0	0	40 CAD	98.43%	24'786.13	0.00	a)
CA563469UN36	3.4000 % MP 3.4 09/05/48	40	0	0	40 CAD	85.90%	21'631.43	0.00	a)
CA563469UP83	2.6000 % MP 2.6 06/02/27	50	0	0	50 CAD	98.11%	30'880.68	0.00	a)
CA563469UR40	3.0000 % MP 3 06/02/28	0	50	0	50 CAD	98.93%	31'138.79	0.00	a)
CA563469US23	3.2000 % MP 3.2 03/05/50	100	0	0	100 CAD	82.56%	51'973.43	0.00	a)
CA563469UX18	2.0500 % MP 2.05 06/02/31	50	0	0	50 CAD	91.16%	28'692.75	0.00	a)
CA563469VB88	3.8000 % MP 3.8 06/02/33	60	0	0	60 CAD	100.26%	37'868.16	0.00	a)
CA563469VD45	4.4000 % MP 4.4 09/05/55	0	50	0	50 CAD	101.43%	31'927.91	0.00	a)
CA565018DB16	2.3780 % MFCCN 2.378 11/19/24 DPNT	50	0	50	0 CAD	0.00%	0.00	0.00	
CA565018DH85	2.8640 % MFCCN 2.864 02/16/27 DPNT	0	70	0	70 CAD	97.66%	43'035.54	0.00	a)
CA565018AQ98	5.4090 % MFCCN 5.409 03/10/33	50	0	0	50 CAD	103.64%	32'621.97	0.00	a)
CA565018AS54	5.0540 % MFCCN 5.054 02/23/34	0	70	0	70 CAD	102.79%	45'297.94	0.00	a)
CA580135CD12	3.1250 % MCD 3 1/8 03/04/25 MPLE	70	0	70	0 CAD	0.00%	0.00	0.00	
CA59162NAF65	3.3900 % MRUCN 3.39 12/06/27 MTN	100	0	0	100 CAD	98.46%	61'986.11	0.01	a)
CA592179KA25	1.9500 % MET 1.95 03/20/28 MPLE	40	0	0	40 CAD	93.62%	23'574.41	0.00	a)
CA592179KJ34	4.6420 % MET 4.642 04/01/27	0	50	0	50 CAD	101.64%	31'991.49	0.00	a)
CA614852J931	3.0000 % MNTRL 3 09/01/27	100	0	0	100 CAD	98.71%	62'142.23	0.01	a)
CA614852NZ03	3.5000 % MNTRL 3 1/2 12/01/38	100	0	0	100 CAD	91.06%	57'326.95	0.00	a)
CA626209JC59	4.9500 % BCMFA 4.95 12/01/27	100	0	0	100 CAD	104.93%	66'055.40	0.01	a)
CA626209JR29	2.5000 % BCMFA 2 1/2 04/19/26	70	0	0	70 CAD	98.32%	43'328.14	0.00	a)
CA628957AH53	2.9240 % NAVCAN 2.924 09/29/51	150	0	0	150 CAD	75.49%	71'286.80	0.01	a)
CA63306AGE07	2.5800 % NACN 2.58 02/03/25	60	0	60	0 CAD	0.00%	0.00	0.00	
CA63306AHB58	2.2370 % NACN 2.237 11/04/26	100	0	0	100 CAD	96.49%	60'742.16	0.01	a)
CA63306AHP45	5.2190 % NACN 5.219 06/14/28	0	50	0	50 CAD	104.21%	32'801.38	0.00	a)
CA63306AHT66	5.0230 % NACN 5.023 02/01/29 MTN	0	70	0	70 CAD	103.80%	45'741.70	0.00	a)
CA642866FW27	4.6500 % NBRNS 4.65 09/26/35	50	0	0	50 CAD	105.79%	33'298.08	0.00	a)
CA642866GA97	4.8000 % NBRNS 4.8 09/26/39	40	0	0	40 CAD	106.68%	26'862.58	0.00	a)
CA642866GG67	3.8000 % NBRNS 3.8 08/14/45	50	0	0	50 CAD	92.81%	29'212.74	0.00	a)
CA642866GL52	3.1000 % NBRNS 3.1 08/14/48	50	0	0	50 CAD	81.75%	25'730.81	0.00	a)
CA642866GM36	2.3500 % NBRNS 2.35 08/14/27	50	0	0	50 CAD	97.27%	30'616.91	0.00	a)
CA642866GN19	3.1000 % NBRNS 3.1 08/14/28	40	0	0	40 CAD	99.19%	24'977.01	0.00	a)
CA642866GR23	1.8000 % NBRNS 1.8 08/14/25	30	0	0	30 CAD	98.16%	18'537.66	0.00	a)
CA642869AA90	4.8000 % NBRNS 4.8 06/03/41	50	0	0	50 CAD	106.19%	33'423.99	0.00	a)
CA651333FR20	4.6500 % NF 4.65 10/17/40	40	0	0	40 CAD	102.73%	25'868.17	0.00	a)
CA651333FS03	2.3000 % NF 2.3 06/02/25	50	0	50	0 CAD	0.00%	0.00	0.00	
CA651333FT85	3.3000 % NF 3.3 10/17/46	40	0	0	40 CAD	82.90%	20'874.73	0.00	a)
CA651333GC42	2.8500 % NF 2.85 06/02/29	100	0	0	100 CAD	97.50%	61'376.73	0.01	a)
CA651333GD25	2.6500 % NF 2.65 10/17/50	100	0	0	100 CAD	71.64%	45'100.21	0.00	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 CHF	in % 7)	Kat.
CA651333GG55	2.0500 % NF 2.05 06/02/31	40	0	0	40 CAD	90.47%	22'781.96	0.00	a)
CA651333GL41	4.1000 % NF 4.1 10/17/54	0	40	0	40 CAD	93.63%	23'577.94	0.00	a)
CA663307AJ55	4.1500 % NWRWPT 4.15 06/01/33 H	50	0	0	50 CAD	98.01%	30'850.78	0.00	a)
CA663307AK29	4.3500 % NWRWPT 4.35 01/10/39 I	50	0	0	50 CAD	94.43%	29'724.24	0.00	a)
CA663307AP16	2.0000 % NWRWPT 2 12/01/26 M	50	0	0	50 CAD	95.93%	30'194.50	0.00	a)
CA6698278Z37	4.4000 % NS 4.4 06/01/42	50	0	0	50 CAD	101.54%	31'961.59	0.00	a)
CA669827FQ59	4.5000 % NS 4 1/2 06/01/37	40	0	0	40 CAD	103.97%	26'181.93	0.00	a)
CA669827GA98	2.1000 % NS 2.1 06/01/27	100	0	0	100 CAD	96.81%	60'944.24	0.01	a)
CA669827GB71	3.1500 % NS 3.15 12/01/51	140	0	0	140 CAD	81.89%	72'175.82	0.01	a)
CA669827BC29	4.5000 % NSIUCN 4 1/2 07/20/43 MTN	50	0	0	50 CAD	91.74%	28'875.94	0.00	a)
CA67103MAF38	2.9800 % OPBFIN 2.98 01/25/27 F	40	0	0	40 CAD	98.47%	24'795.96	0.00	a)
CA68214WAQ11	3.2440 % OMERS 3.244 10/04/27 9	50	0	0	50 CAD	98.15%	30'892.65	0.00	a)
CA683078GB94	8.5000 % OHYD 8 1/2 05/26/25	100	0	100	0 CAD	0.00%	0.00	0.00	
CA68321ZAD39	2.9770 % ONTPOW 2.977 09/13/29 MTN	70	0	0	70 CAD	95.72%	42'179.75	0.00	a)
CA68321ZAJ09	2.9470 % ONTPOW 2.947 02/21/51	100	0	0	100 CAD	71.42%	44'963.60	0.00	a)
CA683234B984	4.6500 % ONT 4.65 06/02/41	235	0	0	235 CAD	105.71%	156'381.15	0.01	a)
CA683234KG29	7.6000 % ONT 7.6 06/02/27 KJ	80	0	0	80 CAD	111.14%	55'972.83	0.00	a)
CA683234LJ58	6.5000 % ONT 6 1/2 03/08/29	130	0	0	130 CAD	113.26%	92'689.20	0.01	a)
CA683234NL86	5.7000 % ONT 5.7 12/02/39 MTN	30	0	0	30 CAD	116.78%	22'055.55	0.00	a)
CA683234NM69	6.2000 % ONT 6.2 06/02/31	50	0	0	50 CAD	116.09%	36'539.85	0.00	a)
CA683234SL32	5.8500 % ONT 5.85 03/08/33	120	0	0	120 CAD	115.33%	87'127.55	0.01	a)
CA683234VR64	5.6000 % ONT 5.6 06/02/35	130	0	0	130 CAD	114.70%	93'870.14	0.01	a)
CA683234YD42	4.7000 % ONT 4.7 06/02/37	130	60	0	190 CAD	106.83%	127'777.86	0.01	a)
CA683234ZP62	4.6000 % ONT 4.6 06/02/39	240	0	0	240 CAD	105.54%	159'459.12	0.01	a)
CA68323AAY07	3.5000 % ONT 3 1/2 06/02/43	250	0	0	250 CAD	90.98%	143'185.18	0.01	a)
CA68323ACC68	3.4500 % ONT 3.45 06/02/45	320	0	0	320 CAD	89.57%	180'430.55	0.02	a)
CA68323ACX06	2.6000 % ONT 2.6 06/02/25	230	0	230	0 CAD	0.00%	0.00	0.00	
CA68323ACY88	2.9000 % ONT 2.9 12/02/46	300	0	0	300 CAD	81.11%	153'191.26	0.01	a)
CA68323ADM32	2.4000 % ONT 2.4 06/02/26	200	0	0	200 CAD	98.22%	123'659.97	0.01	a)
CA68323ADZ45	2.8000 % ONT 2.8 06/02/48	240	0	0	240 CAD	78.93%	119'248.73	0.01	a)
CA68323AEE07	2.6000 % ONT 2.6 06/02/27	150	0	0	150 CAD	98.14%	92'676.05	0.01	a)
CA68323AER10	2.6500 % ONT 2.65 02/05/25	70	0	70	0 CAD	0.00%	0.00	0.00	
CA68333ZAA53	2.9000 % ONT 2.9 06/02/49	240	40	0	280 CAD	79.95%	140'928.51	0.01	a)
CA68333ZAC10	2.9000 % ONT 2.9 06/02/28	190	0	0	190 CAD	98.63%	117'973.36	0.01	a)
CA68333ZAE75	2.7000 % ONT 2.7 06/02/29	180	0	0	180 CAD	97.35%	110'309.27	0.01	a)
CA68333ZAG24	2.6500 % ONT 2.65 12/02/50	250	50	0	300 CAD	75.62%	142'815.33	0.01	a)
CA68333ZAH07	2.0500 % ONT 2.05 06/02/30	230	0	0	230 CAD	93.04%	134'713.09	0.01	a)
CA68333ZAJ62	1.8500 % ONT 1.85 02/01/27	120	0	0	120 CAD	96.59%	72'969.16	0.01	a)
CA68333ZAK36	1.7500 % ONT 1 3/4 09/08/25	200	0	0	200 CAD	98.00%	123'389.28	0.01	a)
CA68333ZAL19	1.9000 % ONT 1.9 12/02/51	270	0	0	270 CAD	63.53%	107'982.33	0.01	a)
CA68333ZAM91	1.0500 % ONT 1.05 09/08/27	100	0	0	100 CAD	93.65%	58'955.55	0.00	a)
CA68333ZAN74	1.3500 % ONT 1.35 12/02/30	140	0	0	140 CAD	88.39%	77'899.26	0.01	a)
CA68333ZAP23	2.1500 % ONT 2.15 06/02/31	140	0	0	140 CAD	91.96%	81'046.54	0.01	a)
CA68333ZAR88	1.5500 % ONT 1.55 11/01/29	90	50	0	140 CAD	91.63%	80'759.22	0.01	a)
CA68333ZAS61	2.5500 % ONT 2.55 12/02/52	160	0	0	160 CAD	73.40%	73'930.07	0.01	a)
CA68333ZAT45	2.2500 % ONT 2 1/4 12/02/31	170	0	0	170 CAD	91.76%	98'206.03	0.01	a)
CA68333ZAU18	3.7500 % ONT 3 3/4 06/02/32	160	0	0	160 CAD	100.92%	101'649.57	0.01	a)
CA68333ZAV90	3.7500 % ONT 3 3/4 12/02/53	270	0	0	270 CAD	92.90%	157'901.79	0.01	a)
CA68333ZAW73	3.6000 % ONT 3.6 03/08/28	80	0	0	80 CAD	101.02%	50'873.63	0.00	a)
CA68333ZAX56	4.0500 % ONT 4.05 02/02/32	60	0	0	60 CAD	103.16%	38'965.05	0.00	a)
CA68333ZAY30	3.6500 % ONT 3.65 06/02/33	250	60	0	310 CAD	99.50%	194'176.79	0.02	a)
CA68333ZAZ05	3.4000 % ONT 3.4 09/08/28	50	0	0	50 CAD	100.46%	31'621.01	0.00	a)
CA68333ZBA45	4.1500 % ONT 4.15 12/02/54	140	110	0	250 CAD	99.55%	156'672.88	0.01	a)
CA68333ZBC01	4.1500 % ONT 4.15 06/02/34	0	250	0	250 CAD	102.65%	161'558.04	0.01	a)
CA68333ZBF32	4.6000 % ONT 4.6 12/02/55	0	110	0	110 CAD	107.48%	74'428.85	0.01	a)
CA689551FG93	2.5000 % OTTAWA 2 1/2 05/11/51	60	0	0	60 CAD	70.22%	26'524.52	0.00	a)
CA689551FJ33	4.4500 % OTTAWA 4.45 06/04/33	60	0	0	60 CAD	104.62%	39'515.39	0.00	a)
CA69363TAN24	2.0500 % PSPCAP 2.05 01/15/30 12	150	0	0	150 CAD	93.49%	88'280.35	0.01	a)
CA69363TAQ54	1.5000 % PSPCAP 1 1/2 03/15/28 14	150	0	0	150 CAD	93.99%	88'752.50	0.01	a)
CA705464HE85	2.5000 % PEEL 2 1/2 06/16/51	100	0	0	100 CAD	69.93%	44'024.97	0.00	a)
CA70632ZAD39	4.8100 % PPLCN 4.81 03/25/44 MTN	40	0	0	40 CAD	91.64%	23'076.33	0.00	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 CHF	in % 7)	Kat.
CA70632ZAF86	4.2400 % PPLCN 4.24 06/15/27 MTN	40	0	0	40 CAD	100.30%	25'256.77	0.00	a)
CA70632ZAM38	3.6200 % PPLCN 3.62 04/03/29 MTN	50	0	0	50 CAD	97.50%	30'690.88	0.00	a)
CA70632ZAN11	4.5400 % PPLCN 4.54 04/03/49 MTN	50	0	0	50 CAD	87.16%	27'435.89	0.00	a)
CA70632ZAX92	5.6700 % PPLCN 5.67 01/12/54	0	50	0	50 CAD	102.07%	32'127.47	0.00	a)
CA741666DE80	3.7500 % PRINCE 3 3/4 12/01/32	40	0	0	40 CAD	99.96%	25'170.15	0.00	a)
CA74340XCD18	5.2500 % PLD 5 1/4 01/15/31	40	0	0	40 CAD	104.55%	26'327.48	0.00	a)
CA748148PZ01	8.5000 % Q 8 1/2 04/01/26	40	0	0	40 CAD	107.53%	27'076.37	0.00	a)
CA748148QJ59	6.0000 % Q 6 10/01/29 OS	50	0	0	50 CAD	112.32%	35'354.44	0.00	a)
CA748148QT32	6.2500 % Q 6 1/4 06/01/32	90	0	0	90 CAD	117.30%	66'457.86	0.01	a)
CA748148RL96	5.7500 % Q 5 3/4 12/01/36	100	0	0	100 CAD	116.63%	73'421.54	0.01	a)
CA74814ZDK62	5.0000 % Q 5 12/01/38	150	0	0	150 CAD	109.49%	103'390.03	0.01	a)
CA74814ZEF68	5.0000 % Q 5 12/01/41	140	0	0	140 CAD	109.74%	96'717.70	0.01	a)
CA74814ZEK53	4.2500 % Q 4 1/4 12/01/43	120	40	0	160 CAD	100.26%	100'989.82	0.01	a)
CA74814ZER07	3.5000 % Q 3 1/2 12/01/45	180	0	0	180 CAD	89.77%	101'718.82	0.01	a)
CA74814ZEV19	2.7500 % Q 2 3/4 09/01/25	130	0	0	130 CAD	99.02%	81'032.88	0.01	a)
CA74814ZEW91	3.5000 % Q 3 1/2 12/01/48	280	0	0	280 CAD	88.84%	156'597.02	0.01	a)
CA74814ZEX74	2.5000 % Q 2 1/2 09/01/26	150	0	0	150 CAD	98.32%	92'844.13	0.01	a)
CA74814ZFB46	2.7500 % Q 2 3/4 09/01/27	100	0	0	100 CAD	98.48%	61'994.92	0.01	a)
CA74814ZFD02	2.7500 % Q 2 3/4 09/01/28	90	0	0	90 CAD	98.03%	55'542.74	0.00	a)
CA74814ZFE84	3.1000 % Q 3.1 12/01/51	420	0	0	420 CAD	82.29%	217'582.43	0.02	a)
CA74814ZFF59	2.3000 % Q 2.3 09/01/29	170	0	0	170 CAD	95.39%	102'088.73	0.01	a)
CA74814ZFG33	1.9000 % Q 1.9 09/01/30	200	0	0	200 CAD	91.83%	115'623.39	0.01	a)
CA74814ZFH16	1.5000 % Q 1 1/2 09/01/31	200	0	0	200 CAD	87.58%	110'262.30	0.01	a)
CA74814ZFL28	2.8500 % Q 2.85 12/01/53	60	0	0	60 CAD	77.47%	29'259.96	0.00	a)
CA74814ZFN83	3.2500 % Q 3 1/4 09/01/32	220	0	0	220 CAD	97.35%	134'827.97	0.01	a)
CA74814ZFO15	4.4000 % Q 4.4 12/01/55	190	120	0	310 CAD	103.56%	202'103.97	0.02	a)
CA74814ZFS70	3.6000 % Q 3.6 09/01/33	200	60	0	260 CAD	98.96%	161'980.64	0.01	a)
CA74814ZFT53	4.4500 % Q 4.45 09/01/34	0	120	0	120 CAD	104.97%	79'301.23	0.01	a)
CA766910BK85	5.6110 % REIUCN 5.611 10/06/27	50	0	0	50 CAD	103.19%	32'481.27	0.00	a)
CA766910BL68	5.9620 % REIUCN 5.962 10/01/29	50	0	0	50 CAD	105.50%	33'209.00	0.00	a)
CA775109AQ41	6.1100 % RCICN 6.11 08/25/40	100	0	0	100 CAD	106.78%	67'221.29	0.01	a)
CA775109BK61	3.6500 % RCICN 3.65 03/31/27	100	0	0	100 CAD	98.78%	62'183.15	0.01	a)
CA775109CQ23	3.3000 % RCICN 3.3 12/10/29	60	0	0	60 CAD	95.13%	35'933.11	0.00	a)
CA775109CT61	6.7500 % RCICN 6 3/4 11/09/39	50	0	0	50 CAD	113.22%	35'638.05	0.00	a)
CA780085N938	4.9300 % RY 4.93 07/16/25 DPNT	100	0	0	100 CAD	100.71%	63'401.93	0.01	a)
CA780086RQ98	2.3280 % RY 2.328 01/28/27	100	0	0	100 CAD	96.39%	60'681.09	0.01	a)
CA780086SA38	2.0880 % RY 2.088 06/30/30	60	0	60	0 CAD	0.00%	0.00	0.00	
CA780086UL64	2.9400 % RY 2.94 05/03/32	100	0	0	100 CAD	96.67%	60'854.84	0.01	a)
CA780086UT90	3.3690 % RY 3.369 09/29/25	100	0	0	100 CAD	99.05%	62'356.27	0.01	a)
CA780086WG51	4.6420 % RY 4.642 01/17/28	0	50	0	50 CAD	102.19%	32'165.87	0.00	a)
CA780086XL38	4.6320 % RY 4.632 05/01/28	100	0	0	100 CAD	102.29%	64'391.55	0.01	a)
CA780086ZH08	5.2280 % RY 5.228 06/24/30	0	50	0	50 CAD	105.81%	33'306.58	0.00	a)
CA80310ZAF68	2.8760 % SAPCN 2.876 11/19/24 MTN	70	0	70	0 CAD	0.00%	0.00	0.00	
CA80310ZAM10	5.4920 % SAPCN 5.492 11/20/30	0	60	0	60 CAD	105.98%	40'028.71	0.00	a)
CA803854JA70	5.8000 % SCDA 5.8 09/05/33	50	0	0	50 CAD	115.53%	36'365.47	0.00	a)
CA803854JL36	4.7500 % SCDA 4 3/4 06/01/40	40	0	0	40 CAD	107.12%	26'974.38	0.00	a)
CA803854JU35	3.9000 % SCDA 3.9 06/02/45	50	0	0	50 CAD	95.41%	30'031.45	0.00	a)
CA803854KB35	2.5500 % SCDA 2.55 06/02/26	80	0	0	80 CAD	98.45%	49'580.83	0.00	a)
CA803854KC18	3.3000 % SCDA 3.3 06/02/48	40	0	0	40 CAD	86.03%	21'664.42	0.00	a)
CA803854KF49	3.0500 % SCDA 3.05 12/02/28	60	0	0	60 CAD	99.10%	37'432.65	0.00	a)
CA803854KG22	2.9500 % SCDA 2.95 06/02/58 MTN	60	0	0	60 CAD	77.64%	29'324.55	0.00	a)
CA803854KH05	3.1000 % SCDA 3.1 06/02/50	60	0	0	60 CAD	82.50%	31'162.15	0.00	a)
CA803854KJ60	2.2000 % SCDA 2.2 06/02/30	50	0	0	50 CAD	93.78%	29'519.32	0.00	a)
CA803854KN72	2.8000 % SCDA 2.8 12/02/52	50	0	0	50 CAD	77.10%	24'268.41	0.00	a)
CA83179XAK42	3.5260 % SRUUCN 3.526 12/20/29 U	50	0	0	50 CAD	94.35%	29'698.74	0.00	a)
CA83740TAJ66	1.6000 % SOUCOA 1.6 07/03/30	50	0	0	50 CAD	90.29%	28'421.42	0.00	a)
CA83740TAK30	4.1500 % SOUCOA 4.15 12/12/53	40	0	0	40 CAD	95.19%	23'969.26	0.00	a)
CA86682ZAQ96	2.8000 % SLFCN 2.8 11/21/33	100	0	0	100 CAD	94.72%	59'631.04	0.01	a)
CA86682ZAT36	5.5000 % SLFCN 5 1/2 07/04/35	50	0	0	50 CAD	105.78%	33'296.82	0.00	a)
CA87971MAW34	4.8500 % TCN 4.85 04/05/44 CP	40	0	0	40 CAD	92.63%	23'325.12	0.00	a)
CA87971MAX17	3.7500 % TCN 3 3/4 01/17/25 CQ	40	0	40	0 CAD	0.00%	0.00	0.00	

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CA87971MBJ14	3.3000 % TCN 3.3 05/02/29 CY	50	0	0	50 CAD	96.27%	30'301.52	0.00	a)
CA87971MBL69	2.7500 % TCN 2 3/4 07/08/26 CZ	0	60	0	60 CAD	97.53%	36'840.01	0.00	a)
CA87971MBN26	3.1500 % TCN 3.15 02/19/30 CAA	60	0	0	60 CAD	94.44%	35'670.59	0.00	a)
CA87971MBP73	3.9500 % TCN 3.95 02/16/50 CAB	60	0	0	60 CAD	79.47%	30'015.77	0.00	a)
CA87971MBX08	5.2500 % TCN 5 1/4 11/15/32 CAG	50	0	0	50 CAD	104.05%	32'752.59	0.00	a)
CA87971MCG65	5.1000 % TCN 5.1 02/15/34	0	60	0	60 CAD	102.53%	38'726.71	0.00	a)
CA884903BW40	2.2390 % TRICN 2.239 05/14/25	100	0	100	0 CAD	0.00%	0.00	0.00	
CA8911457R92	4.8590 % TD 4.859 03/04/31 MTN	40	0	0	40 CAD	100.72%	25'362.03	0.00	a)
CA89116CFF91	5.1770 % TD 5.177 04/09/34 MTN	0	50	0	50 CAD	102.90%	32'389.67	0.00	a)
CA89117F7H69	5.3760 % TD 5.376 10/21/27	100	0	0	100 CAD	104.06%	65'507.71	0.01	a)
CA89117F8V45	4.3440 % TD 4.344 01/27/26	100	0	0	100 CAD	100.17%	63'059.46	0.01	a)
CA89117FNR69	2.4960 % TD 2.496 12/02/24	100	0	100	0 CAD	0.00%	0.00	0.00	
CA89117FPG86	3.0600 % TD 3.06 01/26/32 MTN	100	0	0	100 CAD	97.20%	61'192.90	0.01	a)
CA89117GRJ80	4.6800 % TD 4.68 01/08/29	50	0	0	50 CAD	102.44%	32'243.62	0.00	a)
CA89117GTQ06	4.4770 % TD 4.477 01/18/28	0	50	0	50 CAD	101.52%	31'954.66	0.00	a)
CA89117GX510	5.4910 % TD 5.491 09/08/28	50	0	0	50 CAD	105.31%	33'146.99	0.00	a)
CA89119ZAL72	2.4300 % TORHYD 2.43 12/11/29 14	50	0	0	50 CAD	93.63%	29'470.22	0.00	a)
CA891288DQ20	2.4000 % TRNT 2.4 06/07/27	100	0	0	100 CAD	97.43%	61'332.66	0.01	a)
CA891288DR03	3.2000 % TRNT 3.2 08/01/48	50	0	0	50 CAD	81.69%	25'711.61	0.00	a)
CA891288DT68	2.6000 % TRNT 2.6 09/24/39	100	0	0	100 CAD	81.31%	51'186.51	0.00	a)
CA892329BN24	1.6600 % TOYOTA 1.66 07/20/26 MTN	200	0	0	200 CAD	95.87%	120'707.48	0.01	a)
CA89353ZBV90	4.5500 % TRPCN 4.55 11/15/41 MTN	80	0	0	80 CAD	91.41%	46'036.82	0.00	a)
CA89353ZCB28	4.3300 % TRPCN 4.33 09/16/47 MTN	40	0	0	40 CAD	86.84%	21'867.13	0.00	a)
CA89353ZCC01	4.1800 % TRPCN 4.18 07/03/48 MTN	50	0	0	50 CAD	84.72%	26'665.98	0.00	a)
CA89353ZCF32	3.8000 % TRPCN 3.8 04/05/27	100	0	0	100 CAD	99.55%	62'669.15	0.01	a)
CA89353ZCN65	5.2770 % TRPCN 5.277 07/15/30 MTN	70	0	0	70 CAD	104.92%	46'233.49	0.00	a)
CA90664ZAX83	2.8800 % ENBGAS 2.88 11/22/27 MTN	50	0	0	50 CAD	97.07%	30'554.59	0.00	a)
CA90664ZAY66	3.5900 % ENBGAS 3.59 11/22/47 MTN	50	0	0	50 CAD	82.52%	25'974.12	0.00	a)
CA918423BD57	5.7500 % VW 5 3/4 09/21/26	50	0	0	50 CAD	103.04%	32'434.37	0.00	a)
CA918423BE31	5.7300 % VW 5.73 09/20/28	0	60	0	60 CAD	105.23%	39'748.44	0.00	a)
CA92343VFG47	2.5000 % VZ 2 1/2 05/16/30 MPLE	50	0	0	50 CAD	91.36%	28'756.65	0.00	a)
CA92660FAR51	4.6500 % QBRCN 4.65 07/15/29	0	50	0	50 CAD	101.12%	31'828.44	0.00	a)
CA949746RX19	2.9750 % WFC 2.975 05/19/26 MPLE	100	0	0	100 CAD	98.11%	61'765.78	0.01	a)
CA98704CQY52	2.5000 % YORKMU 2 1/2 06/02/26	100	0	0	100 CAD	98.28%	61'867.76	0.01	a)
CAC04575AG89	3.1270 % ATH 3.127 03/10/25 MTN	60	0	60	0 CAD	0.00%	0.00	0.00	
CAU60901AG70	3.4400 % TAP 3.44 07/15/26 MPLE	50	0	0	50 CAD	98.80%	31'100.08	0.00	a)
US458182CZ31	4.4000 % IADB 4.4 01/26/26	40	0	0	40 CAD	101.02%	25'438.33	0.00	a)
US500769JL97	0.7500 % KFW 0 3/4 02/19/26	60	0	0	60 CAD	95.93%	36'234.53	0.00	a)
XS2102297012	1.9000 % EIB 1.9 01/22/25 REGS	80	0	80	0 CAD	0.00%	0.00	0.00	
<b>CAD</b>							<b>31'510'502.28</b>	<b>2.64</b>	
CND100002GY0	4.4200 % SDBC 4.42 04/07/40 1007	1'000	0	0	1'000 CNY	127.09%	152'145.15	0.01	a)
CND100008408	4.2900 % EXIMCH 4.29 04/07/25 1508	2'000	0	2'000	0 CNY	0.00%	0.00	0.00	
CND100008457	3.9700 % ADBCH 3.97 02/27/25 1505	1'000	0	1'000	0 CNY	0.00%	0.00	0.00	
CND1000084C1	3.6400 % CGB 3.64 04/09/25 1505	3'000	0	3'000	0 CNY	0.00%	0.00	0.00	
CND100008531	3.8100 % SDBC 3.81 02/05/25 1505	1'000	0	1'000	0 CNY	0.00%	0.00	0.00	
CND1000086W4	4.2100 % SDBC 4.21 04/13/25 1510	3'000	0	3'000	0 CNY	0.00%	0.00	0.00	
CND100008MV1	3.5100 % CGB 3.51 07/16/25 1516	3'000	0	0	3'000 CNY	101.96%	366'193.50	0.03	a)
CND100008S02	3.8700 % EXIMCH 3.87 09/14/25 1514	2'000	0	0	2'000 CNY	102.13%	244'533.65	0.02	a)
CND100008S93	3.7400 % SDBC 3.74 09/10/25 1518	4'000	1'000	0	5'000 CNY	102.01%	610'609.82	0.05	a)
CND100008T84	3.7400 % CGB 3.74 09/22/35 1521	3'800	0	0	3'800 CNY	115.30%	524'514.96	0.04	a)
CND100008YF9	3.7400 % CGB 3.74 10/20/45 1525	1'000	0	0	1'000 CNY	123.23%	147'529.97	0.01	a)
CND100009CF3	3.3300 % ADBCH 3.33 01/06/26 1605	3'000	0	0	3'000 CNY	102.02%	366'426.95	0.03	a)
CND100009CN7	3.8000 % SDBC 3.8 01/25/36 1605	4'000	0	0	4'000 CNY	115.03%	550'842.41	0.05	a)
CND100009CX6	2.8500 % CGB 2.85 01/28/26 1604	3'000	0	0	3'000 CNY	101.87%	365'888.21	0.03	a)
CND100009JW3	3.3700 % ADBCH 3.37 02/26/26 1608	2'000	0	0	2'000 CNY	102.28%	244'885.62	0.02	a)
CND100009JY9	3.9500 % ADBCH 3.95 02/26/36 1610	1'000	0	0	1'000 CNY	116.60%	139'591.39	0.01	a)
CND100009K58	3.3300 % EXIMCH 3.33 02/22/26 1603	3'000	0	0	3'000 CNY	102.23%	367'156.04	0.03	a)
CND100009R93	3.1800 % SDBC 3.18 04/05/26 1610	5'000	0	0	5'000 CNY	102.11%	611'232.36	0.05	a)
CND100009RF1	3.5200 % CGB 3.52 04/25/46 1608	500	0	0	500 CNY	119.44%	71'497.50	0.01	a)
CND100009SC6	3.5800 % ADBCH 3.58 04/22/26 1618	2'700	0	0	2'700 CNY	102.80%	332'295.84	0.03	a)
CND10000BLB2	3.2700 % CGB 3.27 08/22/46 1619	2'000	0	0	2'000 CNY	115.47%	276'477.13	0.02	a)

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CND10000BTG4	3.1800 % EXIMCH 3.18 09/05/26 1610	3'000	0	0	3'000 CNY	102.58%	368'438.23	0.03	a)
CND10000BV90	3.0500 % SDBC 3.05 08/25/26 1613	4'600	0	0	4'600 CNY	102.33%	563'539.82	0.05	a)
CND10000C5Z0	2.7000 % CGB 2.7 11/03/26 1623	3'000	0	0	3'000 CNY	102.36%	367'644.49	0.03	a)
CND10000G6R1	4.0100 % SDBC 4.01 01/09/37 1702	1'000	0	0	1'000 CNY	118.40%	141'748.73	0.01	a)
CND10000G727	3.8500 % ADBCH 3.85 01/06/27 1705	4'000	0	0	4'000 CNY	104.51%	500'493.30	0.04	a)
CND10000G9Y1	3.4000 % CGB 3.4 02/09/27 1704	4'000	0	0	4'000 CNY	104.53%	500'565.13	0.04	a)
CND10000G9Z8	3.7700 % CGB 3.77 02/20/47 1705	1'000	0	0	1'000 CNY	124.29%	148'793.01	0.01	a)
CND10000H1F6	4.1100 % EXIMCH 4.11 03/20/27 1703	2'000	0	0	2'000 CNY	105.47%	252'535.68	0.02	a)
CND10000H4F0	4.0400 % SDBC 4.04 04/10/27 1710	5'300	0	0	5'300 CNY	105.41%	668'838.85	0.06	a)
CND10000HS81	4.0500 % CGB 4.05 07/24/47 1715	1'000	0	0	1'000 CNY	129.62%	155'175.24	0.01	a)
CND10000J275	4.2400 % SDBC 4.24 08/24/27 1715	4'000	0	0	4'000 CNY	106.70%	510'956.76	0.04	a)
CND10000J7H7	4.3900 % ADBCH 4.39 09/08/27 1715	4'000	0	0	4'000 CNY	107.22%	513'456.49	0.04	a)
CND10000JH82	4.2800 % CGB 4.28 10/23/47 1722	500	0	0	500 CNY	134.20%	80'333.98	0.01	a)
CND10000JJ72	3.8200 % CGB 3.82 11/02/27 1725	3'000	0	0	3'000 CNY	106.75%	383'400.74	0.03	a)
CND10000L7C4	4.8800 % SDBC 4.88 02/09/28 1805	5'000	0	0	5'000 CNY	109.70%	656'641.85	0.06	a)
CND10000LMZ8	4.2200 % CGB 4.22 03/19/48 1806	2'000	0	0	2'000 CNY	133.36%	319'322.23	0.03	a)
CND10000LNZ6	4.8900 % EXIMCH 4.89 03/26/28 1810	2'500	0	0	2'500 CNY	110.02%	329'290.65	0.03	a)
CND10000LPY4	4.7300 % SDBC 4.73 04/02/25 1806	2'600	0	2'600	0 CNY	0.00%	0.00	0.00	
CND100010GW7	4.6500 % ADBCH 4.65 05/11/28 1806	3'300	0	0	3'300 CNY	109.40%	432'198.40	0.04	a)
CND100011220	4.0400 % SDBC 4.04 07/06/28 1810	5'800	0	0	5'800 CNY	107.59%	747'046.37	0.06	a)
CND1000113G9	3.9700 % CGB 3.97 07/23/48 1817	3'200	0	0	3'200 CNY	129.75%	497'058.79	0.04	a)
CND10001QNZ3	4.1500 % SDBC 4.15 10/26/25 1814	1'900	0	0	1'900 CNY	102.71%	233'637.65	0.02	a)
CND10001QZV6	4.0000 % ADBCH 4.11/12/25 1811	3'000	0	0	3'000 CNY	102.64%	368'621.40	0.03	a)
CND10001WKZ7	3.4800 % SDBC 3.48 01/08/29 1905	4'800	1'200	0	6'000 CNY	106.11%	762'232.99	0.06	a)
CND10001X8C7	3.7500 % ADBCH 3 3/4 01/25/29 1901	3'300	0	0	3'300 CNY	107.29%	423'886.06	0.04	a)
CND10001ZC52	3.6800 % SDBC 3.68 02/26/26 1904	2'000	0	0	2'000 CNY	102.72%	243'955.91	0.02	a)
CND100029N10	3.8600 % EXIMCH 3.86 05/20/29 1910	4'500	0	0	4'500 CNY	108.28%	583'333.00	0.05	a)
CND100029N93	3.6500 % SDBC 3.65 05/21/29 1910	5'800	0	0	5'800 CNY	107.34%	745'345.16	0.06	a)
CND10002CGX0	4.0000 % CGB 4 06/24/69 1908	4'000	0	0	4'000 CNY	145.31%	695'831.93	0.06	a)
CND10002D1Y9	3.8600 % CGB 3.86 07/22/49 1910	5'000	0	0	5'000 CNY	127.87%	765'424.71	0.06	a)
CND10002D258	3.6300 % ADBCH 3.63 07/19/26 1908	3'000	0	0	3'000 CNY	103.29%	370'963.11	0.03	a)
CND10002D282	3.7400 % ADBCH 3.74 07/12/29 1906	4'000	0	0	4'000 CNY	107.92%	516'823.00	0.04	a)
CND10002F4V7	3.5000 % SDBC 3 1/2 08/13/26 1909	1'500	0	0	1'500 CNY	103.21%	185'337.89	0.02	a)
CND10002GGR3	3.4500 % SDBC 3.45 09/20/29 1915	6'000	0	0	6'000 CNY	106.79%	767'067.25	0.06	a)
CND10002HV84	3.1300 % CGB 3.13 11/21/29 1915	3'500	0	0	3'500 CNY	106.44%	445'997.72	0.04	a)
CND10002KY56	3.4300 % SDBC 3.43 01/14/27 2004	3'000	0	0	3'000 CNY	103.60%	372'080.09	0.03	a)
CND10002LS67	3.2600 % EXIMCH 3.26 02/24/27 2007	2'000	0	0	2'000 CNY	103.29%	247'306.35	0.02	a)
CND10002M036	2.9300 % EXIMCH 2.93 03/02/25 2005	5'000	0	5'000	0 CNY	0.00%	0.00	0.00	
CND10002RWH8	3.0700 % SDBC 3.07 03/10/30 2005	5'000	1'000	0	6'000 CNY	105.20%	755'667.59	0.06	a)
CND10002TD09	3.2300 % EXIMCH 3.23 03/23/30 2010	5'000	0	0	5'000 CNY	106.04%	634'721.27	0.05	a)
CND100031JZ0	1.9900 % CGB 1.99 04/09/25 INBK	3'000	0	3'000	0 CNY	0.00%	0.00	0.00	
CND100034271	2.9600 % ADBCH 2.96 04/17/30 2004	5'000	0	0	5'000 CNY	104.73%	626'927.55	0.05	a)
CND100034370	2.2500 % ADBCH 2 1/4 04/22/25 2005	3'000	0	3'000	0 CNY	0.00%	0.00	0.00	
CND100036Q75	2.6800 % CGB 2.68 05/21/30 INBK	4'500	0	0	4'500 CNY	103.71%	558'712.75	0.05	a)
CND100036VL4	3.7300 % CGB 3.73 05/25/70 INBK	8'000	0	0	8'000 CNY	137.51%	1'317'016.55	0.11	a)
CND100036VN0	2.8700 % ADBCH 2.87 05/14/27	2'000	0	0	2'000 CNY	102.51%	245'448.30	0.02	a)
CND10003BX04	3.0900 % SDBC 3.09 06/18/30 2010	6'000	0	0	6'000 CNY	105.51%	757'858.45	0.06	a)
CND10003C5P8	2.8900 % SDBC 2.89 06/22/25 2008	2'000	0	2'000	0 CNY	0.00%	0.00	0.00	
CND10003FSH9	3.3400 % SDBC 3.34 07/14/25 2012	4'000	1'000	0	5'000 CNY	101.41%	607'012.26	0.05	a)
CND10003HJY9	3.9000 % SDBC 3.9 08/03/40 2020	3'000	0	0	3'000 CNY	120.16%	431'545.81	0.04	a)
CND10003QXS3	3.4500 % ADBCH 3.45 09/23/25 2008	3'000	0	0	3'000 CNY	101.77%	365'525.46	0.03	a)
CND10003RVZ0	3.7000 % SDBC 3.7 10/20/30 2015	5'000	0	0	5'000 CNY	109.14%	653'289.72	0.05	a)
CND10003S2M4	3.4300 % EXIMCH 3.43 10/23/25 2015	2'000	1'000	0	3'000 CNY	101.86%	365'852.30	0.03	a)
CND10003S346	3.7900 % ADBCH 3.79 10/26/30 2010	4'500	0	0	4'500 CNY	109.63%	590'611.33	0.05	a)
CND10003VNX4	3.2700 % CGB 3.27 11/19/30 INBK	3'000	0	0	3'000 CNY	107.96%	387'760.91	0.03	a)
CND10003VYQ5	3.7400 % EXIMCH 3.74 11/16/30 2011	3'000	1'000	0	4'000 CNY	109.41%	523'919.95	0.04	a)
CND100042902	3.4000 % SDBC 3.4 01/08/28 2104	2'000	0	0	2'000 CNY	104.70%	250'684.82	0.02	a)
CND100043ZB2	3.4800 % ADBCH 3.48 02/04/28	3'000	0	0	3'000 CNY	104.99%	377'079.56	0.03	a)
CND1000446L3	3.6600 % SDBC 3.66 03/01/31 2105	6'000	0	0	6'000 CNY	109.30%	785'104.15	0.07	a)
CND100045707	3.3000 % SDBC 3.3 03/03/26 2103	5'000	1'000	0	6'000 CNY	102.22%	734'261.80	0.06	a)
CND100045L04	3.3500 % ADBCH 3.35 03/24/26 2103	3'000	0	0	3'000 CNY	102.34%	367'569.07	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 CHF	in % 7)	Kat.
CND100045MS9	3.7200 % CGB 3.72 04/12/51 INBK	4'000	0	0	4'000 CNY	126.54%	605'975.49	0.05	a)
CND100047PRO	3.2200 % EXIMCH 3.22 05/14/26 2105	3'000	1'000	0	4'000 CNY	102.28%	489'814.35	0.04	a)
CND100047QT4	3.0200 % CGB 3.02 05/27/31 INBK	2'500	0	0	2'500 CNY	106.40%	318'465.04	0.03	a)
CND100047SF9	3.5200 % ADBCH 3.52 05/24/31 2105	4'000	0	0	4'000 CNY	108.61%	520'093.73	0.04	a)
CND1000484F6	3.4100 % SDBC 3.41 06/07/31 2110	5'000	0	0	5'000 CNY	107.99%	646'435.79	0.05	a)
CND10004BNT2	3.3800 % EXIMCH 3.38 07/16/31 2110	5'000	0	0	5'000 CNY	107.93%	646'082.62	0.05	a)
CND10004JK34	3.0900 % SDBC 3.09 08/09/28 2109	1'000	0	0	1'000 CNY	104.15%	124'687.55	0.01	a)
CND10004JSJ5	2.9900 % ADBCH 2.99 08/11/26 2108	2'000	0	0	2'000 CNY	102.15%	244'586.33	0.02	a)
CND10004KQZ3	3.1900 % ADBCH 3.19 08/12/28	2'000	0	0	2'000 CNY	104.50%	250'217.92	0.02	a)
CND10004M1L3	2.8300 % SDBC 2.83 09/10/26 2108	3'000	0	0	3'000 CNY	101.96%	366'186.31	0.03	a)
CND10004M1X8	3.1200 % SDBC 3.12 09/13/31 2115	5'000	0	0	5'000 CNY	106.27%	636'127.97	0.05	a)
CND10004NCM5	3.5300 % CGB 3.53 10/18/51 INBK	4'000	0	0	4'000 CNY	123.09%	589'435.09	0.05	a)
CND10004NXC2	3.3000 % ADBCH 3.3 11/05/31 2110	4'000	0	0	4'000 CNY	107.57%	515'103.83	0.04	a)
CND10004NXL3	3.4900 % SDBC 3.49 11/08/41 2120	2'000	0	0	2'000 CNY	115.82%	277'315.16	0.02	a)
CND10004NXW0	2.8900 % CGB 2.89 11/18/31 INBK	3'000	0	0	3'000 CNY	105.59%	379'241.69	0.03	a)
CND10004R1S3	3.0000 % SDBC 3 01/17/32 2205	5'000	0	0	5'000 CNY	105.58%	631'979.70	0.05	a)
CND10004R6Q6	2.6100 % EXIMCH 2.61 01/27/27 2205	2'000	0	0	2'000 CNY	101.69%	243'480.12	0.02	a)
CND10004R999	2.7500 % CGB 2 3/4 02/17/32 INBK	2'000	0	0	2'000 CNY	104.56%	250'347.21	0.02	a)
CND10004SDM2	2.7400 % ADBCH 2.74 02/23/27 2202	2'000	1'000	0	3'000 CNY	102.06%	366'563.43	0.03	a)
CND10004SF89	2.6500 % SDBC 2.65 02/24/27 2203	3'000	0	0	3'000 CNY	101.89%	365'927.72	0.03	a)
CND10004SGM5	2.9100 % ADBCH 2.91 02/21/29	2'000	0	0	2'000 CNY	103.88%	248'726.22	0.02	a)
CND10004SKD6	2.9900 % SDBC 2.99 03/01/29 2204	2'000	0	0	2'000 CNY	104.21%	249'513.97	0.02	a)
CND10004SWF6	2.6100 % ADBCH 2.61 03/09/25 2203	2'000	0	2'000	0 CNY	0.00%	0.00	0.00	
CND10004T1Y9	3.1800 % EXIMCH 3.18 03/11/32 2210	4'000	0	0	4'000 CNY	106.77%	511'272.82	0.04	a)
CND10004T3K4	2.5900 % SDBC 2.59 03/17/25 2202	2'000	0	2'000	0 CNY	0.00%	0.00	0.00	
CND10004THF5	2.9800 % SDBC 2.98 04/22/32 2210	5'000	0	0	5'000 CNY	105.53%	631'716.32	0.05	a)
CND100054BC8	3.0600 % ADBCH 3.06 06/06/32 2205	4'000	0	0	4'000 CNY	106.06%	507'872.79	0.04	a)
CND100054QC6	2.5700 % EXIMCH 2.57 06/10/25 2203	2'000	0	0	2'000 CNY	100.63%	240'956.44	0.02	a)
CND100058Q29	2.6900 % SDBC 2.69 06/16/27 2208	5'000	0	0	5'000 CNY	102.20%	611'741.17	0.05	a)
CND100058VQ7	2.8200 % EXIMCH 2.82 06/17/27 2215	4'000	0	0	4'000 CNY	102.48%	490'729.00	0.04	a)
CND10005CWX0	3.4000 % CGB 3.4 07/15/2072 INBK	2'000	0	0	2'000 CNY	129.67%	310'484.56	0.03	a)
CND10005G4Z4	2.9600 % SDBC 2.96 07/18/32 2215	5'000	0	0	5'000 CNY	105.37%	630'716.66	0.05	a)
CND10005H377	2.4600 % ADBCH 2.46 07/27/25 2206	2'000	0	0	2'000 CNY	100.64%	240'963.62	0.02	a)
CND10005JNG9	2.8300 % ADBCH 2.83 08/11/29	3'000	0	0	3'000 CNY	103.78%	372'748.12	0.03	a)
CND10005KVM8	2.9000 % EXIMCH 2.9 08/19/32 2211	5'000	0	0	5'000 CNY	104.96%	628'286.36	0.05	a)
CND10005LBD7	2.5000 % ADBCH 2 1/2 08/24/27 2207	3'000	0	0	3'000 CNY	101.71%	365'292.01	0.03	a)
CND10005LHT0	2.2200 % SDBC 2.22 08/25/25 2207	1'000	0	0	1'000 CNY	100.49%	120'303.43	0.01	a)
CND10005RB00	2.9700 % ADBCH 2.97 10/14/32 2210	4'000	0	0	4'000 CNY	105.45%	504'970.80	0.04	a)
CND10005S515	2.7700 % SDBC 2.77 10/24/32 2220	6'000	0	0	6'000 CNY	104.02%	747'162.74	0.06	a)
CND10005X234	2.6000 % ADBCH 2.6 12/01/25 2212	2'000	0	0	2'000 CNY	100.99%	241'808.84	0.02	a)
CND10005X8M2	2.6400 % EXIMCH 2.64 12/05/25 2213	1'000	0	0	1'000 CNY	101.06%	120'983.43	0.01	a)
CND10005ZTZ2	2.5900 % SDBC 2.59 01/11/26 2302	4'000	0	0	4'000 CNY	101.09%	484'086.98	0.04	a)
CND10005ZV06	2.7300 % SDBC 2.73 01/11/28 2303	4'000	0	0	4'000 CNY	102.63%	491'485.63	0.04	a)
CND10005ZX46	2.8700 % SDBC 2.87 01/09/30	2'000	0	0	2'000 CNY	103.93%	248'855.51	0.02	a)
CND1000620N9	2.8700 % EXIMCH 2.87 02/06/28 2305	3'000	0	0	3'000 CNY	103.04%	370'079.58	0.03	a)
CND100063JL3	3.1000 % EXIMCH 3.1 02/13/33 2310	5'000	0	0	5'000 CNY	106.45%	637'199.46	0.05	a)
CND100064F16	3.1000 % ADBCH 3.1 02/27/33 2302	3'000	0	0	3'000 CNY	106.49%	382'463.34	0.03	a)
CND1000651J2	3.0200 % SDBC 3.02 03/06/33 2305	4'000	0	0	4'000 CNY	105.96%	507'403.49	0.04	a)
CND1000651K0	2.9000 % ADBCH 2.9 03/08/28 2303	1'000	0	0	1'000 CNY	103.16%	123'501.13	0.01	a)
CND100067586	3.2700 % CGB 3.27 03/25/2073 INBK	5'000	0	0	5'000 CNY	125.92%	753'728.14	0.06	a)
CND100067KG2	3.0100 % ADBCH 3.01 03/16/30 2301	2'000	0	0	2'000 CNY	104.85%	251'039.19	0.02	a)
CND100068GV7	2.5800 % ADBCH 2.58 03/23/25 2302	1'000	0	1'000	0 CNY	0.00%	0.00	0.00	
CND10006BBX4	2.6400 % EXIMCH 2.64 04/14/26 2303	2'000	0	0	2'000 CNY	101.32%	242'596.59	0.02	a)
CND10006DQZ3	2.5500 % ADBCH 2.55 05/11/26 2305	2'000	0	0	2'000 CNY	101.17%	242'247.01	0.02	a)
CND10006GPV7	2.8200 % SDBC 2.82 05/22/33 2310	5'000	0	0	5'000 CNY	104.44%	625'143.73	0.05	a)
CND10006GRG4	2.5200 % SDBC 2.52 05/25/28 2308	4'000	0	0	4'000 CNY	102.08%	488'847.01	0.04	a)
CND10006JDR5	2.6300 % ADBCH 2.63 06/07/28 2307	2'000	0	0	2'000 CNY	102.35%	245'067.60	0.02	a)
CND10006JTY7	2.2700 % ADBCH 2.27 06/08/25 2303	1'000	0	0	1'000 CNY	100.39%	120'188.50	0.01	a)
CND10006KTX7	2.8300 % ADBCH 2.83 06/16/33 2310	4'000	0	0	4'000 CNY	104.43%	500'105.41	0.04	a)
CND10006NGN9	2.2500 % SDBC 2 1/4 07/06/26 2307	2'000	0	0	2'000 CNY	100.78%	241'298.84	0.02	a)
CND10006NHN7	2.8500 % EXIMCH 2.85 07/07/33 2311	3'000	1'000	0	4'000 CNY	104.70%	501'374.43	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 CHF	in % 7)	Kat.
CND10006VBH5	2.5000 % EXIMCH 2 1/2 08/04/28 2315	1'000	0	0	1'000 CNY	101.92%	122'020.20	0.01	a)
CND10006XGW9	2.1500 % ADBCH 2.15 08/24/25 2312	1'000	0	0	1'000 CNY	100.38%	120'174.13	0.01	a)
CND10006YXS0	2.3500 % ADBCH 2.35 09/07/26 2313	2'000	0	0	2'000 CNY	100.98%	241'775.32	0.02	a)
CND10006Z5D4	2.6700 % ADBCH 2.67 09/01/30 2307	0	1'000	0	1'000 CNY	103.13%	123'465.21	0.01	a)
CND10006ZG38	2.6900 % SDBC 2.69 09/11/33 2315	2'000	0	0	2'000 CNY	103.48%	247'761.28	0.02	a)
CND10006ZGB8	2.5700 % ADBCH 2.57 09/13/28 2315	1'000	1'000	0	2'000 CNY	102.22%	244'746.75	0.02	a)
CND100072FD9	2.5000 % EXIMCH 2 1/2 10/13/26 2313	0	1'000	0	1'000 CNY	101.33%	121'312.66	0.01	a)
CND100072G80	2.8500 % ADBCH 2.85 10/20/33 2320	2'000	2'000	0	4'000 CNY	104.74%	501'551.62	0.04	a)
CND10007C5L3	2.6300 % SDBC 2.63 01/08/34 2405	0	6'000	0	6'000 CNY	103.07%	740'345.93	0.06	a)
CND10007LB87	2.3000 % SDBC 2.3 02/22/29 2403	0	2'000	0	2'000 CNY	101.50%	243'029.98	0.02	a)
CND10007MZQ2	2.1200 % ADBCH 2.12 03/12/27 2403	0	1'000	0	1'000 CNY	100.59%	120'429.13	0.01	a)
CND10007MZY6	2.3100 % EXIMCH 2.31 03/15/29 2405	0	1'000	0	1'000 CNY	101.33%	121'316.25	0.01	a)
CND10007PM80	2.4700 % ADBCH 2.47 04/02/34 2410	0	4'000	0	4'000 CNY	101.73%	487'170.95	0.04	a)
CND10007Q960	2.2200 % ADBCH 2.22 04/09/29 2405	0	2'000	0	2'000 CNY	100.95%	241'722.64	0.02	a)
CND10007Q9N5	2.4400 % EXIMCH 2.44 04/12/34 2410	0	3'000	0	3'000 CNY	101.48%	364'473.13	0.03	a)
CND10007WCS6	2.3500 % SDBC 2.35 05/06/34 2410	0	4'000	0	4'000 CNY	100.87%	483'038.24	0.04	a)
CND100084TR5	2.3000 % ADBCH 2.3 07/04/34 2420	0	1'000	0	1'000 CNY	100.29%	120'061.60	0.01	a)
<b>CNY</b>							<b>60'921'136.00</b>	<b>5.11</b>	
CZ0001001796	4.2000 % CZGB 4.2 12/04/36 49	1'300	0	0	1'300 CZK	102.10%	49'802.56	0.00	a)
CZ0001002059	4.8500 % CZGB 4.85 11/26/57 53	600	0	0	600 CZK	108.24%	24'368.80	0.00	a)
CZ0001003859	2.5000 % CZGB 2 1/2 08/25/28 78	2'840	0	0	2'840 CZK	95.87%	102'157.32	0.01	a)
CZ0001004253	2.4000 % CZGB 2.4 09/17/25 89	3'150	0	0	3'150 CZK	98.75%	116'715.88	0.01	a)
CZ0001004469	1.0000 % CZGB 1 06/26/26 95	3'100	0	0	3'100 CZK	95.31%	110'866.50	0.01	a)
CZ0001004477	0.9500 % CZGB 0.95 05/15/30 94	3'900	0	0	3'900 CZK	86.01%	125'861.97	0.01	a)
CZ0001005037	0.2500 % CZGB 0 1/4 02/10/27 100	3'600	2'000	0	5'600 CZK	92.11%	193'544.65	0.02	a)
CZ0001005243	2.0000 % CZGB 2 10/13/33 103	2'900	0	0	2'900 CZK	85.73%	93'286.08	0.01	a)
CZ0001005375	2.7500 % CZGB 2 3/4 07/23/29 105	3'450	0	0	3'450 CZK	95.97%	124'239.37	0.01	a)
CZ0001005870	1.2500 % CZGB 1 1/4 02/14/25 120	4'600	0	2'600	2'000 CZK	98.71%	74'076.80	0.01	a)
CZ0001005888	1.2000 % CZGB 1.2 03/13/31 121	5'700	0	0	5'700 CZK	85.38%	182'602.54	0.02	a)
CZ0001005920	1.5000 % CZGB 1 1/2 04/24/40 125	3'000	2'000	0	5'000 CZK	70.27%	131'836.97	0.01	a)
CZ0001006076	0.0500 % CZGB 0.05 11/29/29 130	6'800	0	0	6'800 CZK	83.06%	211'922.09	0.02	a)
CZ0001006233	1.7500 % CZGB 1 3/4 06/23/32 138	4'000	0	0	4'000 CZK	86.24%	129'438.91	0.01	a)
<b>CZK</b>							<b>1'670'720.44</b>	<b>0.14</b>	
DK0002043744	1.0000 % NDAFH 1 10/01/24 SDRO	500	0	500	0 DKK	0.00%	0.00	0.00	
DK0002047810	1.0000 % NDAFH 1 04/01/26	1'000	0	0	1'000 DKK	97.48%	122'739.81	0.01	a)
DK0002051929	1.0000 % NDAFH 1 04/01/27 CC2	1'000	0	0	1'000 DKK	96.18%	121'100.48	0.01	a)
DK0002057108	1.0000 % NDAFH 1 10/01/28 CC2	0	600	0	600 DKK	93.97%	70'988.47	0.01	a)
DK0009296543	1.0000 % RDKRE 1 01/01/26 10F	1'500	0	0	1'500 DKK	97.78%	184'668.75	0.02	a)
DK0009391377	1.0000 % JYKRE 1 04/01/26 321E	0	800	0	800 DKK	97.49%	98'196.89	0.01	a)
DK0009507931	2.0000 % NYKRE 2 01/01/26 13H	700	0	0	700 DKK	99.04%	87'288.39	0.01	a)
DK0009511297	1.0000 % NYKRE 1 01/01/27 13H	0	1'100	0	1'100 DKK	96.51%	133'662.03	0.01	a)
DK0009515363	1.0000 % NYKRE 1 01/01/28 13H	500	0	0	500 DKK	95.09%	59'862.15	0.01	a)
DK0009531485	1.0000 % NYKRE 1 07/01/26 13H	1'000	0	0	1'000 DKK	97.16%	122'326.83	0.01	a)
DK0009534315	1.0000 % NYKRE 1 07/01/27 13H	500	0	0	500 DKK	95.79%	60'305.35	0.01	a)
DK0009922320	4.5000 % DGB 4 1/2 11/15/39	2'760	0	0	2'760 DKK	125.80%	437'148.54	0.04	a)
DK0009923138	1.7500 % DGB 1 3/4 11/15/25	1'300	0	0	1'300 DKK	99.19%	162'359.07	0.01	a)
DK0009923567	0.5000 % DGB 0 1/2 11/15/27	1'150	0	0	1'150 DKK	95.06%	137'648.19	0.01	a)
DK0009923807	0.5000 % DGB 0 1/2 11/15/29	1'650	0	0	1'650 DKK	92.16%	191'464.25	0.02	a)
DK0009924029	0.2500 % DGB 0 1/4 11/15/52	900	0	0	900 DKK	56.23%	63'714.20	0.01	a)
DK0009924102	0.0000 % DGB 0 11/15/31 TWIN	1'000	0	0	1'000 DKK	85.96%	108'225.03	0.01	a)
DK0009924375	0.0000 % DGB 0 11/15/31 G	0	600	0	600 DKK	86.17%	65'095.17	0.01	a)
DK0009924532	2.2500 % DGB 2 1/4 11/15/33 TWIN	600	0	0	600 DKK	100.10%	75'619.40	0.01	a)
<b>DKK</b>							<b>2'302'413.00</b>	<b>0.19</b>	
AT0000383864	6.2500 % RAGB 6 1/4 07/15/27	201	0	0	201 EUR	110.33%	208'273.54	0.02	a)
AT0000A04967	4.1500 % RAGB 4.15 03/15/37	318	0	0	318 EUR	112.53%	336'065.77	0.03	a)
AT0000A0DXC2	4.8500 % RAGB 4.85 03/15/26	201	0	0	201 EUR	103.19%	194'797.26	0.02	a)
AT0000A0U299	3.8000 % RAGB 3.8 01/26/62	94	0	0	94 EUR	115.25%	101'741.42	0.01	a)
AT0000A0VRQ6	3.1500 % RAGB 3.15 06/20/44	169	30	0	199 EUR	100.79%	188'358.63	0.02	a)
AT0000A10683	2.4000 % RAGB 2.4 05/23/34	185	0	0	185 EUR	96.89%	168'346.92	0.01	a)
AT0000A1FAP5	1.2000 % RAGB 1.2 10/20/25	275	0	0	275 EUR	98.32%	253'928.31	0.02	a)
AT0000A1K9C8	0.7500 % RAGB 0 3/4 10/20/26	320	0	0	320 EUR	96.42%	289'770.16	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 CHF	in % 7)	Kat.
AT0000A1K9F1	1.5000 % RAGB 1 1/2 02/20/47	202	0	0	202 EUR	74.41%	141'152.98	0.01	a)
AT0000A1PEF7	1.5000 % RAGB 1 1/2 11/02/2086	45	0	0	45 EUR	61.12%	25'829.63	0.00	a)
AT0000A1VGK0	0.5000 % RAGB 0 1/2 04/20/27	260	30	0	290 EUR	95.08%	258'962.83	0.02	a)
AT0000A1XML2	2.1000 % RAGB 2.1 09/20/2117	135	0	0	135 EUR	77.39%	98'113.13	0.01	a)
AT0000A1ZGE4	0.7500 % RAGB 0 3/4 02/20/28	245	30	0	275 EUR	94.37%	243'729.34	0.02	a)
AT0000A269M8	0.5000 % RAGB 0 1/2 02/20/29	270	40	0	310 EUR	91.70%	266'964.41	0.02	a)
AT0000A2CQD2	0.0000 % RAGB 0 02/20/30	280	0	0	280 EUR	87.18%	229'237.96	0.02	a)
AT0000A2EJ08	0.7500 % RAGB 0 3/4 03/20/51	190	0	0	190 EUR	58.58%	104'520.73	0.01	a)
AT0000A2HLC4	0.8500 % RAGB 0.85 06/30/2120	80	0	0	80 EUR	45.99%	34'554.84	0.00	a)
AT0000A2KQ43	0.0000 % RAGB 0 10/20/40	110	0	0	110 EUR	61.72%	63'764.10	0.01	a)
AT0000A2NW83	0.0000 % RAGB 0 02/20/31	320	0	0	320 EUR	84.58%	254'184.51	0.02	a)
AT0000A2QQB6	0.7000 % RAGB 0.7 04/20/2071	75	50	0	125 EUR	46.05%	54'061.19	0.00	a)
AT0000A2QRW0	0.0000 % RAGB 0 04/20/25	180	0	180	0 EUR	0.00%	0.00	0.00	
AT0000A2T198	0.2500 % RAGB 0 1/4 10/20/36	150	40	0	190 EUR	72.89%	130'069.65	0.01	a)
AT0000A2VB47	0.0000 % RAGB 0 10/20/28	180	50	0	230 EUR	90.28%	195'007.42	0.02	a)
AT0000A2WSC8	0.9000 % RAGB 0.9 02/20/32	250	0	0	250 EUR	88.18%	207'036.38	0.02	a)
AT0000A2Y8G4	1.8500 % RAGB 1.85 05/23/49	100	30	0	130 EUR	78.65%	96'026.19	0.01	a)
AT0000A2YD59	2.5000 % RFLBOB 2 1/2 06/28/29	100	0	0	100 EUR	97.87%	91'916.83	0.01	a)
AT0000A306J4	2.5000 % ERSTBK 2 1/2 09/19/30 EMTN	100	0	0	100 EUR	98.02%	92'053.94	0.01	a)
AT0000A308C5	2.0000 % RAGB 2 07/15/26	100	0	0	100 EUR	99.02%	92'997.79	0.01	a)
AT0000A324S8	2.9000 % RAGB 2.9 02/20/33	310	50	0	360 EUR	101.25%	342'321.43	0.03	a)
AT0000A33SH3	2.9000 % RAGB 2.9 05/23/29	60	50	0	110 EUR	101.82%	105'188.10	0.01	a)
AT0000A33SK7	3.1500 % RAGB 3.15 10/20/53	70	20	0	90 EUR	100.34%	84'806.96	0.01	a)
AT0000A38239	3.4500 % RAGB 3.45 10/20/30	80	60	0	140 EUR	104.79%	137'778.13	0.01	a)
AT0000A39UW5	2.9000 % RAGB 2.9 02/20/34	0	210	0	210 EUR	100.93%	199'050.47	0.02	a)
AT0000A3D3Q8	3.2000 % RAGB 3.2 07/15/39	0	80	0	80 EUR	102.04%	76'661.22	0.01	a)
AT0000B049796	0.2500 % BACA 0 1/4 06/21/30 EMTN	100	0	0	100 EUR	86.23%	80'986.02	0.01	a)
BE0000291972	5.5000 % BGB 5 1/2 03/28/28 31	416	0	0	416 EUR	110.32%	431'018.54	0.04	a)
BE0000304130	5.0000 % BGB 5 03/28/35 44	411	0	0	411 EUR	118.85%	458'736.13	0.04	a)
BE0000320292	4.2500 % BGB 4 1/4 03/28/41 60	323	30	0	353 EUR	113.47%	376'187.01	0.03	a)
BE0000324336	4.5000 % BGB 4 1/2 03/28/26 64	235	0	0	235 EUR	102.90%	227'092.56	0.02	a)
BE0000326356	4.0000 % BGB 4 03/28/32 66	175	30	0	205 EUR	108.98%	209'807.63	0.02	a)
BE0000331406	3.7500 % BGB 3 3/4 06/22/45 71	207	0	0	207 EUR	106.84%	207'700.10	0.02	a)
BE0000333428	3.0000 % BGB 3 06/22/34 73	190	0	0	190 EUR	101.66%	181'392.32	0.02	a)
BE0000334434	0.8000 % BGB 0.8 06/22/25 74	440	0	440	0 EUR	0.00%	0.00	0.00	
BE0000335449	1.0000 % BGB 1 06/22/31 75	358	0	0	358 EUR	90.11%	302'978.53	0.03	a)
BE0000336454	1.9000 % BGB 1.9 06/22/38 76	185	0	0	185 EUR	86.79%	150'797.10	0.01	a)
BE0000337460	1.0000 % BGB 1 06/22/26 77	330	0	0	330 EUR	97.35%	301'707.74	0.03	a)
BE0000338476	1.6000 % BGB 1.6 06/22/47 78	215	0	0	215 EUR	72.92%	147'228.50	0.01	a)
BE0000340498	2.1500 % BGB 2.15 06/22/66 80	180	0	0	180 EUR	74.70%	126'270.12	0.01	a)
BE0000341504	0.8000 % BGB 0.8 06/22/27 81	337	0	0	337 EUR	95.62%	302'632.24	0.03	a)
BE0000343526	2.2500 % BGB 2 1/4 06/22/57 83	135	20	0	155 EUR	77.45%	112'738.66	0.01	a)
BE0000344532	1.4500 % BGB 1.45 06/22/37 84	130	30	0	160 EUR	83.44%	125'386.75	0.01	a)
BE0000345547	0.8000 % BGB 0.8 06/22/28 85	350	0	0	350 EUR	94.16%	309'504.12	0.03	a)
BE0000346552	1.2500 % BGB 1 1/4 04/22/33 86	235	0	0	235 EUR	89.06%	196'558.57	0.02	a)
BE0000347568	0.9000 % BGB 0.9 06/22/29 87	390	0	0	390 EUR	92.94%	340'418.52	0.03	a)
BE0000348574	1.7000 % BGB 1.7 06/22/50 88	235	0	0	235 EUR	71.76%	158'383.91	0.01	a)
BE0000349580	0.1000 % BGB 0.1 06/22/30 89	270	20	0	290 EUR	86.95%	236'809.51	0.02	a)
BE0000350596	0.4000 % BGB 0.4 06/22/40 90	190	0	0	190 EUR	65.84%	117'489.69	0.01	a)
BE0000351602	0.0000 % BGB 0 10/22/27 91	210	30	0	240 EUR	92.71%	208'965.40	0.02	a)
BE0000352618	0.0000 % BGB 0 10/22/31 92	290	0	0	290 EUR	83.08%	226'280.29	0.02	a)
BE0000353624	0.6500 % BGB 0.65 06/22/2071 93	120	0	0	120 EUR	42.72%	48'143.63	0.00	a)
BE0000354630	0.3500 % BGB 0.35 06/22/32 94	330	0	0	330 EUR	83.64%	259'217.62	0.02	a)
BE0000355645	1.4000 % BGB 1.4 06/22/53 95	200	0	0	200 EUR	63.91%	120'035.08	0.01	a)
BE0000356650	2.7500 % BGB 2 3/4 04/22/39 96	110	20	0	130 EUR	95.89%	117'069.61	0.01	a)
BE0000357666	3.0000 % BGB 3 06/22/33 97	370	0	0	370 EUR	101.94%	354'234.97	0.03	a)
BE0000358672	3.3000 % BGB 3.3 06/22/54 98	230	0	0	230 EUR	97.57%	210'745.56	0.02	a)
BE0000359688	3.4500 % BGB 3.45 06/22/43 99	100	0	0	100 EUR	102.57%	96'324.27	0.01	a)
BE0000360694	2.8500 % BGB 2.85 10/22/34 100	0	300	0	300 EUR	99.93%	281'543.17	0.02	a)
BE0000361700	3.5000 % BGB 3 1/2 06/22/55 101	0	170	0	170 EUR	100.73%	160'823.17	0.01	a)
BE0000362716	2.7000 % BGB 2.7 10/22/29 102	0	160	0	160 EUR	100.82%	151'489.21	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 CHF	in % 7)	Kat.
BE0002470459	2.8750 % FLUVIU 2 7/8 05/07/29 EMTN	100	0	0	100 EUR	98.98%	92'953.65	0.01	a)
BE0002483585	0.7500 % CCBGBB 0 3/4 02/10/25 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
BE0002594720	0.6250 % INGB 0 5/8 05/30/25 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
BE0002709906	1.0500 % WALLOO 1.05 06/22/40 EMTN	100	0	0	100 EUR	69.62%	65'384.80	0.01	a)
BE0002717982	1.0000 % FLEMSH 1 01/23/51 EMTN	100	0	0	100 EUR	57.14%	53'664.17	0.00	a)
BE0002718998	0.0100 % FLEMSH 0.01 06/23/27 EMTN	100	0	0	100 EUR	92.71%	87'070.79	0.01	a)
BE0002736172	0.1250 % FLEMSH 0 1/8 10/15/35 EMTN	100	0	0	100 EUR	71.97%	67'587.12	0.01	a)
BE0002816974	0.3750 % WALLOO 0 3/8 10/22/31 EMTN	100	0	0	100 EUR	83.29%	78'223.97	0.01	a)
BE0002859404	1.5000 % INGB 1 1/2 05/19/29 EMTN	0	100	0	100 EUR	94.52%	88'766.90	0.01	a)
BE0002924059	3.1250 % KBC 3 1/8 02/22/27 EMTN	100	0	0	100 EUR	100.74%	94'605.62	0.01	a)
BE0002933142	3.7500 % LCFB 3 3/4 06/22/33 EMTN	100	0	0	100 EUR	104.52%	98'164.07	0.01	a)
BE0002934157	3.2500 % FLEMSH 3 1/4 04/05/33 EMTN	100	0	0	100 EUR	101.69%	95'497.82	0.01	a)
BE0002963446	4.1250 % CCBGBB 4 1/8 09/12/29 EMTN	100	0	0	100 EUR	103.57%	97'271.88	0.01	a)
BE0390105683	2.8750 % CCBGBB 2 7/8 02/12/31 EMTN	0	100	0	100 EUR	100.35%	94'244.99	0.01	a)
BE0390122852	3.5000 % FLEMSH 3 1/2 06/22/45 EMTN	0	100	0	100 EUR	100.62%	94'495.74	0.01	a)
BE0390123868	3.7500 % PROXBB 3 3/4 03/27/34 EMTN	0	100	0	100 EUR	101.29%	95'129.67	0.01	a)
BE6313647149	1.2500 % WALLOO 1 1/4 05/03/34 EMTN	0	100	0	100 EUR	83.88%	78'778.07	0.01	a)
BE6326767397	0.0100 % ARGSPA 0.01 02/11/31 EMTN	0	100	0	100 EUR	82.85%	77'809.80	0.01	a)
CH1266847149	4.1560 % ZKB 4.156 06/08/29	100	0	0	100 EUR	102.92%	96'653.92	0.01	a)
CH1348614111	3.1460 % UBS 3.146 06/21/31	0	100	0	100 EUR	101.75%	95'561.68	0.01	a)
DE0001030708	0.0000 % DBR 0 08/15/30 G	180	0	0	180 EUR	88.34%	149'338.36	0.01	a)
DE0001030716	0.0000 % OBL 0 10/10/25 G	130	0	0	130 EUR	97.25%	118'737.36	0.01	a)
DE0001030724	0.0000 % DBR 0 08/15/50 G	220	0	0	220 EUR	52.86%	109'224.30	0.01	a)
DE0001030732	0.0000 % DBR 0 08/15/31 G	190	0	0	190 EUR	86.45%	154'258.86	0.01	a)
DE0001030740	1.3000 % OBL 1.3 10/15/27 G	150	0	0	150 EUR	97.42%	137'239.90	0.01	a)
DE0001030757	1.8000 % DBR 1.8 08/15/53 G	150	70	0	220 EUR	85.57%	176'799.39	0.01	a)
DE0001053528	0.1500 % BAYERN 0.15 04/03/30	50	0	50	0 EUR	0.00%	0.00	0.00	
DE0001053551	0.0100 % BAYERN 0.01 05/07/27	100	0	0	100 EUR	93.56%	87'863.44	0.01	a)
DE0001102341	2.5000 % DBR 2 1/2 08/15/46	665	0	0	665 EUR	99.22%	619'665.65	0.05	a)
DE0001102374	0.5000 % DBR 0 1/2 02/15/25	550	0	550	0 EUR	0.00%	0.00	0.00	
DE0001102382	1.0000 % DBR 1 08/15/25	545	0	0	545 EUR	98.34%	503'357.46	0.04	a)
DE0001102390	0.5000 % DBR 0 1/2 02/15/26	670	0	0	670 EUR	97.24%	611'859.69	0.05	a)
DE0001102408	0.0000 % DBR 0 08/15/26	653	0	0	653 EUR	95.63%	586'436.76	0.05	a)
DE0001102416	0.2500 % DBR 0 1/4 02/15/27	610	0	0	610 EUR	95.35%	546'233.05	0.05	a)
DE0001102424	0.5000 % DBR 0 1/2 08/15/27	665	0	0	665 EUR	95.30%	595'165.06	0.05	a)
DE0001102432	1.2500 % DBR 1 1/4 08/15/48	720	40	0	760 EUR	77.23%	551'219.96	0.05	a)
DE0001102440	0.5000 % DBR 0 1/2 02/15/28	550	0	0	550 EUR	94.62%	488'719.01	0.04	a)
DE0001102457	0.2500 % DBR 0 1/4 08/15/28	570	0	0	570 EUR	93.01%	497'882.71	0.04	a)
DE0001102465	0.2500 % DBR 0 1/4 02/15/29	540	50	0	590 EUR	92.17%	510'714.46	0.04	a)
DE0001102473	0.0000 % DBR 0 08/15/29	640	0	0	640 EUR	90.14%	541'787.85	0.05	a)
DE0001102481	0.0000 % DBR 0 08/15/50	830	0	0	830 EUR	52.75%	411'169.26	0.03	a)
DE0001102499	0.0000 % DBR 0 02/15/30	600	0	0	600 EUR	89.22%	502'753.25	0.04	a)
DE0001102507	0.0000 % DBR 0 08/15/30	690	0	0	690 EUR	88.33%	572'372.98	0.05	a)
DE0001102515	0.0000 % DBR 0 05/15/35	490	0	0	490 EUR	78.26%	360'150.13	0.03	a)
DE0001102523	0.0000 % DBR 0 11/15/27	460	0	0	460 EUR	93.35%	403'260.28	0.03	a)
DE0001102531	0.0000 % DBR 0 02/15/31	580	0	0	580 EUR	87.37%	475'912.25	0.04	a)
DE0001102549	0.0000 % DBR 0 05/15/36	520	0	0	520 EUR	76.01%	371'187.62	0.03	a)
DE0001102556	0.0000 % DBR 0 11/15/28	570	0	0	570 EUR	91.58%	490'227.67	0.04	a)
DE0001102564	0.0000 % DBR 0 08/15/31	630	50	0	680 EUR	86.42%	551'880.00	0.05	a)
DE0001102572	0.0000 % DBR 0 08/15/52	600	0	0	600 EUR	50.34%	283'667.54	0.02	a)
DE0001102580	0.0000 % DBR 0 02/15/32	640	0	0	640 EUR	85.38%	513'159.45	0.04	a)
DE0001102598	1.0000 % DBR 1 05/15/38	410	130	0	540 EUR	83.16%	421'755.21	0.04	a)
DE0001102606	1.7000 % DBR 1.7 08/15/32	550	0	0	550 EUR	96.65%	499'220.16	0.04	a)
DE0001102614	1.8000 % DBR 1.8 08/15/53	470	180	0	650 EUR	85.41%	521'391.22	0.04	a)
DE0001102622	2.1000 % DBR 2.1 11/15/29	530	0	0	530 EUR	99.65%	495'989.28	0.04	a)
DE0001104909	2.2000 % BKO 2.2 12/12/24	290	0	290	0 EUR	0.00%	0.00	0.00	
DE0001135044	6.5000 % DBR 6 1/2 07/04/27	245	40	0	285 EUR	111.55%	298'565.28	0.03	a)
DE0001135069	5.6250 % DBR 5 5/8 01/04/28	345	0	0	345 EUR	110.93%	359'405.80	0.03	a)
DE0001135085	4.7500 % DBR 4 3/4 07/04/28	275	0	0	275 EUR	109.42%	282'583.05	0.02	a)
DE0001135143	6.2500 % DBR 6 1/4 01/04/30	212	0	0	212 EUR	120.28%	239'482.10	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 CHF	in % 7)	Kat.
DE0001135176	5.5000 % DBR 5 1/2 01/04/31	432	0	0	432 EUR	119.39%	484'370.11	0.04	a)
DE0001135226	4.7500 % DBR 4 3/4 07/04/34	493	0	0	493 EUR	121.72%	563'543.67	0.05	a)
DE0001135275	4.0000 % DBR 4 01/04/37	579	0	0	579 EUR	116.88%	635'531.00	0.05	a)
DE0001135325	4.2500 % DBR 4 1/4 07/04/39	415	0	0	415 EUR	121.62%	473'992.85	0.04	a)
DE0001135366	4.7500 % DBR 4 3/4 07/04/40	414	0	0	414 EUR	129.04%	501'727.59	0.04	a)
DE0001135432	3.2500 % DBR 3 1/4 07/04/42	410	0	0	410 EUR	110.17%	424'193.54	0.04	a)
DE0001135481	2.5000 % DBR 2 1/2 07/04/44	597	40	0	637 EUR	99.22%	593'580.45	0.05	a)
DE0001141810	0.0000 % OBL 0 04/11/25 181	430	0	0	430 EUR	98.20%	396'570.97	0.03	a)
DE0001141828	0.0000 % OBL 0 10/10/25 182	580	0	0	580 EUR	97.19%	529'380.88	0.04	a)
DE0001141836	0.0000 % OBL 0 04/10/26 183	590	0	0	590 EUR	96.27%	533'449.20	0.04	a)
DE0001141844	0.0000 % OBL 0 10/09/26 184	470	0	0	470 EUR	95.32%	420'748.91	0.04	a)
DE0001141851	0.0000 % OBL 0 04/16/27 185	480	0	0	480 EUR	94.39%	425'508.64	0.04	a)
DE0001141869	1.3000 % OBL 1.3 10/15/27 186	620	0	0	620 EUR	97.42%	567'252.43	0.05	a)
DE0001789345	0.4000 % SAXONY 0.4 05/12/36 135	100	0	0	100 EUR	76.26%	71'617.02	0.01	a)
DE000A021UQ7	0.6250 % BYLABO 0 5/8 11/22/27	80	0	0	80 EUR	93.98%	70'608.56	0.01	a)
DE000A11QE86	0.2500 % BRABUR 0 1/4 10/19/26	50	0	0	50 EUR	95.19%	44'697.13	0.00	a)
DE000A11QJ16	0.5000 % BREMEN 0 1/2 03/03/25 EMTN	40	0	40	0 EUR	0.00%	0.00	0.00	
DE000A11QTD2	0.6250 % KFW 0 5/8 01/15/25	120	0	120	0 EUR	0.00%	0.00	0.00	
DE000A11QTF7	0.3750 % KFW 0 3/8 04/23/30 EMTN	50	0	0	50 EUR	88.77%	41'681.98	0.00	a)
DE000A11QTK7	1.3750 % KFW 1 3/8 07/31/35 EMTN	30	0	0	30 EUR	87.25%	24'582.06	0.00	a)
DE000A13R6Z9	0.5000 % BERGER 0 1/2 02/10/25 459	70	0	70	0 EUR	0.00%	0.00	0.00	
DE000A13R9M1	0.3750 % LBANK 0 3/8 04/13/26 EMTN	50	0	0	50 EUR	96.29%	45'216.95	0.00	a)
DE000A14JZ46	2.8750 % BADWUR 2 7/8 06/26/31	0	40	0	40 EUR	101.79%	38'236.69	0.00	a)
DE000A14JZH9	0.0100 % BADWUR 0.01 04/08/25	100	0	0	100 EUR	98.13%	92'157.25	0.01	a)
DE000A14JZL1	0.0100 % BADWUR 0.01 07/09/32	50	0	0	50 EUR	81.84%	38'429.69	0.00	a)
DE000A14JZP2	0.0100 % BADWUR 0.01 09/02/30	50	0	0	50 EUR	85.96%	40'366.69	0.00	a)
DE000A14KKM9	0.3750 % DZHYP 0 3/8 03/31/26 EMTN	40	0	0	40 EUR	96.21%	36'142.76	0.00	a)
DE000A168023	1.0000 % BERGER 1 05/19/32 488	150	0	0	150 EUR	88.83%	125'136.09	0.01	a)
DE000A168502	1.4500 % HAMBURG 1.45 11/05/38	50	0	0	50 EUR	83.15%	39'044.83	0.00	a)
DE000A168528	0.8000 % HAMBURG 0.8 04/11/34	50	0	0	50 EUR	84.01%	39'449.61	0.00	a)
DE000A1685U2	0.2500 % HAMBURG 0 1/4 01/20/25	60	0	60	0 EUR	0.00%	0.00	0.00	
DE000A1685X6	1.2000 % HAMBURG 1.2 06/03/33 15Y	50	0	0	50 EUR	88.86%	41'726.12	0.00	a)
DE000A168Y48	1.2500 % KFW 1 1/4 07/04/36 EMTN	70	0	0	70 EUR	84.67%	55'662.69	0.00	a)
DE000A168Y55	0.3750 % KFW 0 3/8 03/09/26	100	0	0	100 EUR	96.68%	90'799.23	0.01	a)
DE000A1KRJ52	1.2500 % INGDI 1 1/4 10/09/33 EMTN	100	0	0	100 EUR	87.05%	81'757.06	0.01	a)
DE000A1RQC69	0.6250 % HESSEN 0 5/8 04/07/27 EMTN	50	0	0	50 EUR	95.14%	44'676.47	0.00	a)
DE000A1RQCY2	0.3750 % HESSEN 0 3/8 07/06/26 1605	50	0	0	50 EUR	95.96%	45'060.58	0.00	a)
DE000A1RQDB8	1.3000 % HESSEN 1.3 10/10/33 1803	50	0	0	50 EUR	89.14%	41'858.07	0.00	a)
DE000A1RQDR4	0.0000 % HESSEN 0 03/10/25 2001	100	0	100	0 EUR	0.00%	0.00	0.00	
DE000A1RQDW4	0.0100 % HESSEN 0.01 03/11/30 2006	100	0	0	100 EUR	87.12%	81'815.29	0.01	a)
DE000A1RQDY0	0.0000 % HESSEN 0 09/22/27 2008	60	0	0	60 EUR	92.61%	52'186.69	0.00	a)
DE000A1RQEH3	2.8750 % HESSEN 2 7/8 01/10/33 2301	50	0	0	50 EUR	101.91%	47'852.69	0.00	a)
DE000A1RQEN1	3.2500 % HESSEN 3 1/4 10/05/28	40	0	0	40 EUR	102.71%	38'585.31	0.00	a)
DE000A1RQES0	3.1250 % HESSEN 3 1/8 03/10/39	0	30	0	30 EUR	102.36%	28'839.81	0.00	a)
DE000A1RQET8	2.8750 % HESSEN 2 7/8 03/12/29	0	50	0	50 EUR	101.42%	47'622.12	0.00	a)
DE000A254PM6	0.0000 % KFW 0 02/18/25 EMTN	90	0	90	0 EUR	0.00%	0.00	0.00	
DE000A254PP9	0.0000 % KFW 0 03/31/27 EMTN	100	0	0	100 EUR	93.79%	88'085.08	0.01	a)
DE000A254P53	0.0100 % KFW 0.01 03/31/25 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
DE000A289C48	0.0100 % NIESA 0.01 06/16/28	60	0	0	60 EUR	90.94%	51'245.66	0.00	a)
DE000A289CL2	0.0100 % LBANK 0.01 01/20/31 5614	50	0	0	50 EUR	85.00%	39'914.96	0.00	a)
DE000A289F29	0.0000 % KFW 0 12/15/27 EMTN	100	0	0	100 EUR	92.23%	86'614.37	0.01	a)
DE000A289KG5	0.0100 % IBB 0.01 07/15/27 216	100	0	0	100 EUR	92.94%	87'286.80	0.01	a)
DE000A289NP0	0.1250 % BRABUR 0 1/8 01/26/46	50	0	0	50 EUR	54.35%	25'521.03	0.00	a)
DE000A289NY2	0.0000 % NIESA 0 09/15/25 895	50	0	0	50 EUR	97.07%	45'583.22	0.00	a)
DE000A289PA7	0.0100 % DZHYP 0.01 06/23/28 EMTN	0	60	0	60 EUR	90.35%	50'912.07	0.00	a)
DE000A289RK2	0.0000 % KFW 0 09/17/30 EMTN	100	0	0	100 EUR	85.91%	80'679.85	0.01	a)
DE000A2AAPH7	0.6250 % BERGER 0 5/8 08/25/36 490	35	0	0	35 EUR	77.71%	25'544.88	0.00	a)
DE000A2AAPL9	0.6250 % BERGER 0 5/8 02/08/27 493	60	0	0	60 EUR	95.40%	53'757.71	0.00	a)
DE000A2AAPM7	1.3750 % BERGER 1 3/8 06/05/37 495	90	0	0	90 EUR	84.03%	71'026.20	0.01	a)
DE000A2AASB4	0.3750 % DZHYP 0 3/8 06/06/25 EMTN	100	0	0	100 EUR	97.91%	91'956.27	0.01	a)
DE000A2AAWG5	1.4500 % BRABUR 1.45 11/26/38	50	0	0	50 EUR	82.76%	38'861.23	0.00	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 CHF	in % 7)	Kat.
DE000A2BN5X6	0.1000 % LANDER 0.1 10/07/26 51	40	0	0	40 EUR	94.93%	35'661.16	0.00	a)
DE000A2BPJ86	0.6250 % DZHYP 0 5/8 08/30/27 385	100	0	0	100 EUR	94.04%	88'321.75	0.01	a)
DE000A2BPJZ8	0.2000 % THRGN 0.2 10/26/26 EMTN	60	0	0	60 EUR	95.02%	53'541.33	0.00	a)
DE000A2DAJ57	0.1250 % KFW 0 1/8 10/04/24	150	0	150	0 EUR	0.00%	0.00	0.00	
DE000A2DAR40	1.1250 % KFW 1 1/8 06/15/37 EMTN	30	0	0	30 EUR	82.09%	23'127.12	0.00	a)
DE000A2DAR65	0.6250 % KFW 0 5/8 02/22/27 GMTN	90	0	0	90 EUR	95.52%	80'738.83	0.01	a)
DE000A2E4GS9	0.6250 % NIESA 0 5/8 07/06/27 EMTN	40	0	0	40 EUR	94.68%	35'568.75	0.00	a)
DE000A2G8V17	0.7500 % NIESA 0 3/4 02/15/28 879	50	0	0	50 EUR	94.10%	44'188.58	0.00	a)
DE000A2G8W40	1.2000 % BREMEN 1.2 01/30/34 215	70	0	0	70 EUR	87.58%	57'577.06	0.00	a)
DE000A2G8W65	1.0000 % BREMEN 1 05/27/39 217	70	0	0	70 EUR	76.59%	50'352.15	0.00	a)
DE000A2G9G15	0.3750 % NIESA 0 3/8 01/09/26 878	70	0	0	70 EUR	96.84%	63'663.33	0.01	a)
DE000A2GSCL6	0.5000 % SACHAN 0 1/2 06/25/27 EMTN	50	0	0	50 EUR	94.38%	44'316.77	0.00	a)
DE000A2GSE59	1.1250 % KFW 1 1/8 09/15/32 EMTN	30	0	0	30 EUR	89.62%	25'250.92	0.00	a)
DE000A2GSFA2	0.5000 % KFW 0 1/2 09/15/27	110	0	0	110 EUR	94.18%	97'297.52	0.01	a)
DE000A2GSM83	0.6250 % LANDER 0 5/8 10/25/27 53	50	0	0	50 EUR	94.27%	44'264.65	0.00	a)
DE000A2GSNR0	0.6250 % KFW 0 5/8 01/07/28	90	0	0	90 EUR	94.06%	79'501.40	0.01	a)
DE000A2GSNW0	0.3750 % KFW 0 3/8 04/23/25	70	0	70	0 EUR	0.00%	0.00	0.00	
DE000A2GSR47	0.0100 % WIBANK 0.01 05/07/27	100	0	0	100 EUR	93.40%	87'717.87	0.01	a)
DE000A2LQH10	0.2500 % KFW 0 1/4 09/15/25	150	0	0	150 EUR	97.40%	137'203.27	0.01	a)
DE000A2LQHT2	1.1250 % KFW 1 1/8 05/09/33 EMTN	30	0	0	30 EUR	88.41%	24'908.88	0.00	a)
DE000A2LQK98	0.0100 % IBB 0.01 11/22/29 276	100	0	0	100 EUR	87.58%	82'248.24	0.01	a)
DE000A2LQKN9	0.3750 % LANDER 0 3/8 04/17/25 54	50	0	0	50 EUR	98.29%	46'152.35	0.00	a)
DE000A2LQSH4	0.7500 % KFW 0 3/4 06/28/28 GMTN	130	0	0	130 EUR	93.75%	114'456.88	0.01	a)
DE000A2LQSN2	0.7500 % KFW 0 3/4 01/15/29 EMTN	120	0	0	120 EUR	92.76%	104'535.67	0.01	a)
DE000A2NBJ54	0.6250 % LANDER 0 5/8 02/13/29 56	60	0	0	60 EUR	92.09%	51'890.29	0.00	a)
DE000A2NBKT4	1.1250 % NIESA 1 1/8 09/12/33 883	50	0	0	50 EUR	87.70%	41'179.53	0.00	a)
DE000A2TR026	0.1250 % NIESA 0 1/8 03/07/25	50	0	50	0 EUR	0.00%	0.00	0.00	
DE000A2TR109	0.0100 % IBSH 0.01 10/17/29 11	100	0	0	100 EUR	87.83%	82'488.66	0.01	a)
DE000A2TR208	0.7500 % SACHAN 0 3/4 01/29/29 10Y	50	0	0	50 EUR	92.62%	43'493.13	0.00	a)
DE000A2TR8W8	0.3750 % NIESA 0 3/8 05/14/29	50	0	0	50 EUR	90.45%	42'470.87	0.00	a)
DE000A2TSB40	0.1250 % NIESA 0 1/8 04/08/27 887	50	0	0	50 EUR	93.91%	44'095.60	0.00	a)
DE000A2TSDV6	0.0500 % DZHYP 0.05 06/29/29 EMTN	100	0	0	100 EUR	88.05%	82'696.22	0.01	a)
DE000A2TSDZ7	0.3750 % DZHYP 0 3/8 11/10/34 EMTN	50	0	0	50 EUR	78.04%	36'645.77	0.00	a)
DE000A2TSTRO	0.8750 % KFW 0 7/8 07/04/39 EMTN	75	0	0	75 EUR	76.21%	53'681.78	0.00	a)
DE000A2TSTU4	0.0000 % KFW 0 09/30/26 EMTN	150	0	0	150 EUR	94.93%	133'729.35	0.01	a)
DE000A2YNZ16	0.0500 % KFW 0.05 09/29/34 EMTN	50	0	0	50 EUR	76.75%	36'037.67	0.00	a)
DE000A2YPE27	0.2000 % THRGN 0.2 09/12/39	80	0	0	80 EUR	66.94%	50'293.55	0.00	a)
DE000A30V372	2.7500 % BREMEN 2 3/4 01/30/32 274	0	60	0	60 EUR	100.91%	56'863.11	0.00	a)
DE000A30V8H6	2.8750 % BAUSCH 2 7/8 06/24/32	0	100	0	100 EUR	100.48%	94'366.14	0.01	a)
DE000A30V8Q7	2.7500 % NIESA 2 3/4 02/17/31	40	0	0	40 EUR	100.98%	37'933.91	0.00	a)
DE000A30V9J0	3.1250 % KFW 3 1/8 06/07/30 EMTN	100	0	0	100 EUR	103.19%	96'914.06	0.01	a)
DE000A30V9M4	2.8750 % KFW 2 7/8 06/07/33 EMTN	100	0	0	100 EUR	101.94%	95'741.06	0.01	a)
DE000A30VM78	2.8750 % KFW 2 7/8 12/28/29 EMTN	80	0	0	80 EUR	101.74%	76'435.82	0.01	a)
DE000A30VUG3	2.5000 % KFW 2 1/2 11/19/25 EMTN	70	0	0	70 EUR	99.77%	65'591.51	0.01	a)
DE000A30VUK5	2.7500 % KFW 2 3/4 03/15/28 EMTN	120	0	0	120 EUR	100.90%	113'716.08	0.01	a)
DE000A30WF27	3.0000 % PBBGR 3 01/25/27 EMTN	100	0	0	100 EUR	99.83%	93'752.87	0.01	a)
DE000A30WF68	2.8750 % PBBGR 2 7/8 01/19/29 EMTN	100	0	0	100 EUR	99.22%	93'184.68	0.01	a)
DE000A351MM7	2.8750 % KFW 2 7/8 05/29/26 EMTN	80	60	0	140 EUR	100.43%	132'052.11	0.01	a)
DE000A351MT2	3.1250 % KFW 3 1/8 10/10/28 EMTN	90	60	0	150 EUR	102.32%	144'139.86	0.01	a)
DE000A351PM0	3.0000 % BERGER 3 03/13/54	0	70	0	70 EUR	99.25%	65'245.71	0.01	a)
DE000A351Y94	2.3750 % KFW 2 3/8 08/05/27 EMTN	0	110	0	110 EUR	99.63%	102'922.58	0.01	a)
DE000A352ED1	2.6250 % KFW 2 5/8 01/10/34 EMTN	0	80	0	80 EUR	99.46%	74'722.80	0.01	a)
DE000A3823L6	2.6250 % NIESA 2 5/8 01/09/34 917	0	60	0	60 EUR	99.47%	56'047.74	0.00	a)
DE000A382400	2.7500 % KFW 2 3/4 02/20/31 EMTN	0	100	0	100 EUR	101.13%	94'976.59	0.01	a)
DE000A382475	2.6250 % KFW 2 5/8 04/26/29 EMTN	0	100	0	100 EUR	100.38%	94'271.28	0.01	a)
DE000A383B10	2.7500 % KFW 2 3/4 10/01/27 EMTN	0	90	0	90 EUR	100.67%	85'087.58	0.01	a)
DE000A3E5LU1	0.0000 % KFW 0 11/09/28 EMTN	120	0	0	120 EUR	90.12%	101'561.56	0.01	a)
DE000A3E5SQ4	3.0000 % BRABUR 3 02/27/32	100	0	0	100 EUR	102.60%	96'360.90	0.01	a)
DE000A3E5XK7	0.0000 % KFW 0 11/15/24 EMTN	30	0	30	0 EUR	0.00%	0.00	0.00	
DE000A3E5XN1	0.1250 % KFW 0 1/8 01/09/32 EMTN	140	0	0	140 EUR	83.83%	110'220.93	0.01	a)
DE000A3H2W42	0.0100 % NIESA 0.01 08/13/30 898	70	0	0	70 EUR	85.99%	56'531.12	0.00	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 CHF	in % 7)	Kat.
DE000A3H2XK1	0.0100 % NIESA 0.01 09/08/26 899	100	0	0	100 EUR	94.89%	89'112.51	0.01	a)
DE000A3H2Y08	0.1000 % BERGER 0.1 01/18/41 530	80	0	0	80 EUR	62.86%	47'228.15	0.00	a)
DE000A3H2ZF6	0.0000 % KFW 0 01/10/31 EMTN	100	0	0	100 EUR	85.16%	79'981.12	0.01	a)
DE000A3H3D69	0.0000 % SACHAN 0 03/10/31	100	0	0	100 EUR	84.67%	79'513.43	0.01	a)
DE000A3H3E76	0.0000 % KFW 0 06/15/26 EMTN	150	0	0	150 EUR	95.54%	134'583.04	0.01	a)
DE000A3H3ET0	0.1250 % THRGN 0 1/8 01/13/51	40	0	0	40 EUR	46.98%	17'648.20	0.00	a)
DE000A3H3F67	0.0100 % LANDER 0.01 02/04/31 60	50	0	0	50 EUR	84.90%	39'865.65	0.00	a)
DE000A3H3GK4	2.7500 % SAARLD 2 3/4 01/18/30	50	0	0	50 EUR	101.05%	47'448.38	0.00	a)
DE000A3H3KE9	0.3750 % KFW 0 3/8 05/20/36 EMTN	30	60	0	90 EUR	76.34%	64'526.32	0.01	a)
DE000A3MP684	1.6250 % DZHYP 1 5/8 05/30/31 1248	60	0	0	60 EUR	93.11%	52'469.00	0.00	a)
DE000A3MP7H9	0.0000 % KFW 0 04/30/27 EMTN	100	0	0	100 EUR	93.65%	87'952.66	0.01	a)
DE000A3MP7K3	1.1250 % KFW 1 1/8 03/31/37 EMTN	70	0	0	70 EUR	82.68%	54'357.07	0.00	a)
DE000A3MQNG3	0.1250 % NIESA 0 1/8 01/09/32	80	0	0	80 EUR	83.48%	62'722.68	0.01	a)
DE000A3MQUF0	2.7500 % LBANK 2 3/4 02/16/28 EMTN	40	0	0	40 EUR	100.50%	37'753.22	0.00	a)
DE000A3MQUZ8	3.0000 % DZHYP 3 11/30/32 EMTN	0	60	0	60 EUR	101.71%	57'315.03	0.00	a)
DE000A3MQVV5	1.2500 % KFW 1 1/4 06/30/27 EMTN	130	0	0	130 EUR	96.68%	118'039.00	0.01	a)
DE000A3MQYK2	1.2500 % BERGER 1 1/4 06/01/28	80	0	0	80 EUR	95.42%	71'688.21	0.01	a)
DE000A3MQYQ9	2.8750 % BERGER 2 7/8 04/05/29	100	0	0	100 EUR	101.46%	95'289.33	0.01	a)
DE000AAR0256	0.0100 % AARB 0.01 07/08/27 EMTN	100	0	0	100 EUR	91.98%	86'382.39	0.01	a)
DE000AAR0397	3.8750 % AARB 3 7/8 05/18/26 EMTN	50	0	0	50 EUR	101.37%	47'598.64	0.00	a)
DE000BHY0GM2	3.0000 % BHH 3 01/10/33 EMTN	100	0	0	100 EUR	101.65%	95'466.83	0.01	a)
DE000BHY0MX7	0.7500 % BHH 0 3/4 02/26/26 207	140	0	0	140 EUR	96.97%	127'492.33	0.01	a)
DE000BLB6J02	3.5000 % BYLAN 3 1/2 01/11/27 EMTN	40	0	0	40 EUR	101.77%	38'232.19	0.00	a)
DE000BLB6JH4	0.7500 % BYLAN 0 3/4 02/05/29 EMTN	40	0	0	40 EUR	91.93%	34'535.30	0.00	a)
DE000BLB6JM4	0.2000 % BYLAN 0.2 05/20/30 EMTN	50	0	0	50 EUR	86.90%	40'805.75	0.00	a)
DE000BLB6JT9	3.1250 % BYLAN 3 1/8 10/19/27 EMTN	0	0	0	60 EUR	101.45%	57'165.71	0.00	a)
DE000BU22007	2.5000 % BKO 2 1/2 03/13/25	330	0	330	0 EUR	0.00%	0.00	0.00	
DE000BU22015	2.8000 % BKO 2.8 06/12/25	340	0	0	340 EUR	99.89%	318'973.70	0.03	a)
DE000BU22023	3.1000 % BKO 3.1 09/18/25 2Y	260	0	0	260 EUR	100.36%	245'058.94	0.02	a)
DE000BU22031	3.1000 % BKO 3.1 12/12/25 2Y	300	0	0	300 EUR	100.58%	283'391.43	0.02	a)
DE000BU22049	2.5000 % BKO 2 1/2 03/19/26 2Y	0	180	0	180 EUR	99.98%	169'015.50	0.01	a)
DE000BU22056	2.9000 % BKO 2.9 06/18/26	0	100	0	100 EUR	100.79%	94'654.46	0.01	a)
DE000BU22064	2.7000 % BKO 2.7 09/17/26	0	110	0	110 EUR	100.63%	103'956.68	0.01	a)
DE000BU25000	2.2000 % OBL 2.2 04/13/28 187	530	0	0	530 EUR	100.04%	497'970.33	0.04	a)
DE000BU25018	2.4000 % OBL 2.4 10/19/28 188	590	0	0	590 EUR	100.83%	558'694.02	0.05	a)
DE000BU25026	2.1000 % OBL 2.1 04/12/29 189	0	550	0	550 EUR	99.65%	514'705.86	0.04	a)
DE000BU25034	2.5000 % OBL 2 1/2 10/11/29 190	0	80	0	80 EUR	101.56%	76'307.34	0.01	a)
DE000BU27006	2.4000 % DBR 2.4 11/15/30	260	210	0	470 EUR	101.27%	447'025.58	0.04	a)
DE000BU2D004	2.5000 % DBR 2 1/2 08/15/54	110	200	0	310 EUR	99.65%	290'112.76	0.02	a)
DE000BU2F009	2.6000 % DBR 2.6 05/15/41	0	80	0	80 EUR	100.77%	75'711.55	0.01	a)
DE000BU2Z007	2.3000 % DBR 2.3 02/15/33	790	0	0	790 EUR	100.79%	747'792.47	0.06	a)
DE000BU2Z015	2.6000 % DBR 2.6 08/15/33	610	0	0	610 EUR	103.09%	590'585.70	0.05	a)
DE000BU2Z023	2.2000 % DBR 2.2 02/15/34	0	710	0	710 EUR	99.62%	664'258.44	0.06	a)
DE000BU2Z031	2.6000 % DBR 2.6 08/15/34	0	230	0	230 EUR	102.85%	222'163.60	0.02	a)
DE000BU35025	2.1000 % OBL 2.1 04/12/29 G	0	70	0	70 EUR	99.68%	65'531.03	0.01	a)
DE000BU3Z005	2.3000 % DBR 2.3 02/15/33 G	120	40	0	160 EUR	100.83%	151'511.75	0.01	a)
DE000CZ40LQ7	0.1250 % CMZB 0 1/8 12/15/26 EMTN	35	0	0	35 EUR	94.34%	31'011.22	0.00	a)
DE000CZ40MQ5	0.8750 % CMZB 0 7/8 04/18/28 EMTN	50	0	0	50 EUR	93.85%	44'071.18	0.00	a)
DE000CZ40MU7	0.6250 % CMZB 0 5/8 05/28/25 EMTN	50	0	50	0 EUR	0.00%	0.00	0.00	
DE000CZ43ZJ6	2.7500 % CMZB 2 3/4 12/08/25 EMTN	50	0	0	50 EUR	99.89%	46'907.43	0.00	a)
DE000CZ43ZS7	2.8750 % CMZB 2 7/8 04/28/26 EMTN	0	40	0	40 EUR	100.22%	37'649.53	0.00	a)
DE000CZ43ZX7	3.1250 % CMZB 3 1/8 04/20/29 EMTN	80	0	0	80 EUR	101.74%	76'439.58	0.01	a)
DE000CZ45W99	2.2500 % CMZB 2 1/4 09/01/32 EMTN	100	0	0	100 EUR	96.23%	90'370.04	0.01	a)
DE000CZ45YB1	3.0000 % CMZB 3 03/13/34 EMTN	0	40	0	40 EUR	101.41%	38'093.94	0.00	a)
DE000DHY4960	0.5000 % NDB 0 1/2 06/29/26	0	50	0	50 EUR	95.94%	45'051.19	0.00	a)
DE000DHY4994	0.2500 % NDB 0 1/4 12/10/24 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
DE000DL19S01	0.5000 % DB 0 1/2 06/09/26 EMTN	200	0	0	200 EUR	96.02%	180'345.64	0.02	a)
DE000HCB0BV0	3.3750 % HCOB 3 3/8 02/01/28 EMTN	100	0	0	100 EUR	101.26%	95'101.49	0.01	a)
DE000HV2ARM0	0.8750 % HVB 0 7/8 01/11/29 EMTN	100	0	0	100 EUR	92.38%	86'756.18	0.01	a)
DE000HV2ART5	0.6250 % HVB 0 5/8 11/20/25 EMTN	50	0	0	50 EUR	97.23%	45'654.60	0.00	a)
DE000HV2AS10	0.2500 % HVB 0 1/4 01/15/32	100	0	0	100 EUR	83.39%	78'316.01	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 CHF	in % 7)	Kat.
DE000HV2AYU9	0.5000 % HVB 0 1/2 02/23/27 EMTN	100	0	0	100 EUR	94.56%	88'803.53	0.01	a)
DE000LB06CF2	0.8750 % LBBW 0 7/8 09/15/25 EMTN	100	0	0	100 EUR	97.81%	91'857.66	0.01	a)
DE000LB1DSM2	0.3750 % LBBW 0 3/8 02/27/25 EMTN	50	0	50	0 EUR	0.00%	0.00	0.00	
DE000LB2CRG6	0.3750 % LBBW 0 3/8 02/18/27 EMTN	100	0	0	100 EUR	93.03%	87'365.69	0.01	a)
DE000LB2ZV93	1.7500 % LBBW 1 3/4 02/28/28 829	100	0	0	100 EUR	97.00%	91'098.82	0.01	a)
DE000LB39DQ8	3.0000 % LBBW 3 09/26/31	0	100	0	100 EUR	101.78%	95'587.04	0.01	a)
DE000MHB13J7	0.5000 % MUNHYP 0 1/2 03/14/25 EMTN	50	0	50	0 EUR	0.00%	0.00	0.00	
DE000MHB19J4	0.6250 % MUNHYP 0 5/8 10/23/26 EMTN	0	70	0	70 EUR	95.63%	62'865.90	0.01	a)
DE000MHB20J2	0.6250 % MUNHYP 0 5/8 11/10/27	50	0	0	50 EUR	93.82%	44'053.34	0.00	a)
DE000MHB27J7	0.0100 % MUNHYP 0.01 10/19/39 1914	0	70	0	70 EUR	63.60%	41'812.43	0.00	a)
DE000MHB31J9	1.8750 % MUNHYP 1 7/8 08/25/32 EMTN	100	0	0	100 EUR	93.74%	88'036.24	0.01	a)
DE000MHB34J3	3.1250 % MUNHYP 3 1/8 08/14/29 EMTN	50	0	0	50 EUR	102.13%	47'957.40	0.00	a)
DE000NLB2TD7	0.7500 % NDB 0 3/4 01/18/28 EMTN	50	0	0	50 EUR	93.64%	43'969.29	0.00	a)
DE000NLB8739	0.6250 % NDB 0 5/8 01/18/27 EMTN	40	0	0	40 EUR	95.08%	35'719.39	0.00	a)
DE000NRW0F26	1.6250 % NRW 1 5/8 10/24/30	30	0	0	30 EUR	94.73%	26'690.37	0.00	a)
DE000NRW0FU3	1.2500 % NRW 1 1/4 03/14/25 1325	45	0	45	0 EUR	0.00%	0.00	0.00	
DE000NRW0J22	1.0000 % NRW 1 10/16/46 EMTN	70	0	0	70 EUR	66.98%	44'035.12	0.00	a)
DE000NRW0JJ8	1.2500 % NRW 1 1/4 05/12/36 EMTN	80	0	0	80 EUR	84.48%	63'471.75	0.01	a)
DE000NRW0K03	0.9500 % NRW 0.95 03/13/28 EMTN	100	0	0	100 EUR	94.68%	88'917.17	0.01	a)
DE000NRW0K52	1.5000 % NRW 1 1/2 06/12/40 EMTN	100	0	0	100 EUR	81.46%	76'498.74	0.01	a)
DE000NRW0KB3	0.5000 % NRW 0 1/2 02/16/27 EMTN	50	0	0	50 EUR	95.05%	44'631.39	0.00	a)
DE000NRW0KE7	1.6500 % NRW 1.65 05/16/47 EMTN	50	0	0	50 EUR	77.08%	36'196.38	0.00	a)
DE000NRW0KF4	1.5500 % NRW 1.55 06/16/48 1439	30	0	0	30 EUR	74.64%	21'028.96	0.00	a)
DE000NRW0KM0	1.7500 % NRW 1 3/4 10/26/57 EMTN	100	0	0	100 EUR	72.68%	68'252.98	0.01	a)
DE000NRW0KZ2	1.6500 % NRW 1.65 02/22/38 EMTN	80	0	0	80 EUR	86.02%	64'631.04	0.01	a)
DE000NRW0L10	1.3750 % NRW 1 3/8 01/15/2120 EMTN	100	0	0	100 EUR	53.52%	50'266.31	0.00	a)
DE000NRW0L85	0.2000 % NRW 0.2 03/31/27	100	0	0	100 EUR	94.15%	88'420.36	0.01	a)
DE000NRW0LA3	1.7500 % NRW 1 3/4 07/11/68	80	0	0	80 EUR	69.86%	52'486.66	0.00	a)
DE000NRW0LC9	1.9500 % NRW 1.95 09/26/2078 EMTN	60	0	0	60 EUR	72.75%	40'995.17	0.00	a)
DE000NRW0LM8	1.1000 % NRW 1.01 03/13/34 15YR	50	0	0	50 EUR	86.57%	40'651.26	0.00	a)
DE000NRW0LN6	0.2500 % NRW 0 1/4 03/13/26 EMTN	100	0	0	100 EUR	96.35%	90'488.37	0.01	a)
DE000NRW0LQ9	2.1500 % NRW 2.15 03/21/2119 EMTN	30	0	0	30 EUR	74.50%	20'989.52	0.00	a)
DE000NRW0LV9	0.8000 % NRW 0.8 07/30/49	50	0	0	50 EUR	60.65%	28'478.89	0.00	a)
DE000NRW0MA1	0.2000 % NRW 0.2 04/09/30	100	0	0	100 EUR	87.89%	82'545.95	0.01	a)
DE000NRW0ME3	0.0000 % NRW 0 05/05/25	100	0	100	0 EUR	0.00%	0.00	0.00	
DE000NRW0MK0	0.0000 % NRW 0 01/15/29	60	0	0	60 EUR	89.55%	50'461.84	0.00	a)
DE000NRW0MP9	0.9500 % NRW 0.95 01/10/2121 EMTN	50	0	0	50 EUR	45.20%	21'223.93	0.00	a)
DE000NRW0MY1	0.1250 % NRW 0 1/8 06/04/31 EMTN	0	70	0	70 EUR	84.95%	55'844.13	0.00	a)
DE000NRW0N26	3.4000 % NRW 3.4 03/07/2073 EMTN	40	0	0	40 EUR	108.41%	40'725.07	0.00	a)
DE000NRW0N67	2.9000 % NRW 2.9 06/07/33 EMTN	50	0	0	50 EUR	101.84%	47'821.69	0.00	a)
DE000NRW0NW3	2.7500 % NRW 2 3/4 01/15/32 EMTN	100	0	0	100 EUR	100.90%	94'760.58	0.01	a)
DE000NRW0NX1	2.9000 % NRW 2.9 01/15/53 EMTN	100	0	0	100 EUR	96.25%	90'395.40	0.01	a)
DE000NRW2152	2.3750 % NRW 2 3/8 05/13/33 1250	90	0	0	90 EUR	97.84%	82'696.40	0.01	a)
DE000NBW0584	0.5000 % NRW BK 0 1/2 05/11/26	90	0	0	90 EUR	96.34%	81'429.39	0.01	a)
DE000NBW0AD8	0.3750 % NRW BK 0 3/8 11/17/26 EMTN	50	0	0	50 EUR	95.19%	44'697.60	0.00	a)
DE000NBW0AF3	0.7500 % NRW BK 0 3/4 06/30/28 EMTN	50	0	0	50 EUR	93.43%	43'872.55	0.00	a)
DE000NBW0AH9	0.0000 % NRW BK 0 10/15/29 EMTN	50	0	0	50 EUR	87.70%	41'180.00	0.00	a)
DE000NBW0AK3	0.1000 % NRW BK 0.1 07/09/35 EMTN	50	0	0	50 EUR	74.68%	35'067.05	0.00	a)
DE000NBW0AT4	2.8750 % NRW BK 2 7/8 04/05/33 EMTN	50	0	0	50 EUR	101.39%	47'609.91	0.00	a)
DE000NBW0AU2	3.0000 % NRW BK 3 05/31/30 EMTN	50	0	0	50 EUR	102.19%	47'984.64	0.00	a)
DE000NBW0AV0	2.7500 % NRW BK 2 3/4 05/15/31 EMTN	0	30	0	30 EUR	100.88%	28'422.54	0.00	a)
DE000NBW17P2	0.2500 % NRW BK 0 1/4 01/20/25 17P	50	0	50	0 EUR	0.00%	0.00	0.00	
DE000NBW17Y4	0.6250 % NRW BK 0 5/8 11/11/27	50	0	0	50 EUR	94.04%	44'158.53	0.00	a)
DE000NBW18M7	1.2000 % NRW BK 1.2 03/28/39	50	0	0	50 EUR	78.48%	36'853.32	0.00	a)
DE000NBW9122	2.6250 % NRW BK 2 5/8 02/06/29 EMTN	0	50	0	50 EUR	100.22%	47'061.92	0.00	a)
DE000RLP0645	0.5000 % RHIPAL 0 1/2 01/21/25	50	0	50	0 EUR	0.00%	0.00	0.00	
DE000RLP0835	0.3750 % RHIPAL 0 3/8 01/26/27	100	0	0	100 EUR	94.84%	89'072.13	0.01	a)
DE000RLP1130	0.2500 % RHIPAL 0 1/4 05/31/29 EMTN	60	0	0	60 EUR	89.88%	50'648.36	0.00	a)
DE000RLP1288	0.3750 % RHIPAL 0 3/8 04/01/41	60	0	0	60 EUR	66.22%	37'315.57	0.00	a)
DE000RLP1353	0.7500 % RHIPAL 0 3/4 02/23/32	0	60	0	60 EUR	87.54%	49'328.10	0.00	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 CHF	in % 7)	Kat.
DE000SCB0005	0.8750 % DKRED 0 7/8 10/02/28	100	0	0	100 EUR	93.06%	87'399.50	0.01	a)
DE000SHFM618	0.6250 % SCHHOL 0 5/8 08/31/28	50	0	0	50 EUR	92.77%	43'560.75	0.00	a)
DE000SHFM667	0.2500 % SCHHOL 0 1/4 02/27/26 7YR	50	0	0	50 EUR	96.40%	45'264.85	0.00	a)
DE000SHFM709	0.2000 % SCHHOL 0.2 08/15/39	50	0	0	50 EUR	66.80%	31'369.60	0.00	a)
DE000SHFM758	0.0100 % SCHHOL 0.01 07/16/25	100	0	0	100 EUR	97.46%	91'531.77	0.01	a)
DE000SHFM774	0.0100 % SCHHOL 0.01 10/22/26	50	0	0	50 EUR	94.67%	44'453.42	0.00	a)
DE000SHFM840	1.3750 % SCHHOL 1 3/8 07/14/27	0	40	0	40 EUR	96.75%	36'343.36	0.00	a)
DE000SHFM956	2.7500 % SCHHOL 2 3/4 08/02/32	0	50	0	50 EUR	100.95%	47'401.89	0.00	a)
DK0009410185	1.8750 % JYKRE 1 7/8 10/01/29 CCE	100	0	0	100 EUR	95.83%	89'997.20	0.01	a)
ES0000011868	6.0000 % SPGB 6 01/31/29	513	0	0	513 EUR	114.03%	549'360.98	0.05	a)
ES00000120N0	4.9000 % SPGB 4.9 07/30/40	422	0	0	422 EUR	117.23%	464'605.20	0.04	a)
ES0000012157	4.7000 % SPGB 4.7 07/30/41	437	0	0	437 EUR	115.33%	473'334.12	0.04	a)
ES00000122E5	4.6500 % SPGB 4.65 07/30/25	492	0	300	192 EUR	101.45%	182'930.26	0.02	a)
ES00000123C7	5.9000 % SPGB 5.9 07/30/26	495	0	0	495 EUR	106.02%	492'857.49	0.04	a)
ES0000012411	5.7500 % SPGB 5 3/4 07/30/32	476	70	0	546 EUR	120.24%	616'543.49	0.05	a)
ES00000124C5	5.1500 % SPGB 5.15 10/31/28	427	0	0	427 EUR	109.94%	440'859.71	0.04	a)
ES00000124H4	5.1500 % SPGB 5.15 10/31/44	320	0	0	320 EUR	122.34%	367'676.32	0.03	a)
ES00000126B2	2.7500 % SPGB 2 3/4 10/31/24	100	0	100	0 EUR	0.00%	0.00	0.00	
ES00000126Z1	1.6000 % SPGB 1.6 04/30/25	405	0	405	0 EUR	0.00%	0.00	0.00	
ES00000127A2	1.9500 % SPGB 1.95 07/30/30	485	0	0	485 EUR	95.97%	437'124.09	0.04	a)
ES00000127G9	2.1500 % SPGB 2.15 10/31/25	532	0	0	532 EUR	99.28%	496'042.29	0.04	a)
ES00000127Z9	1.9500 % SPGB 1.95 04/30/26	470	0	0	470 EUR	98.91%	436'604.08	0.04	a)
ES00000128C6	2.9000 % SPGB 2.9 10/31/46	410	0	0	410 EUR	89.32%	343'936.96	0.03	a)
ES00000128E2	3.4500 % SPGB 3.45 07/30/66	305	0	0	305 EUR	92.77%	265'723.46	0.02	a)
ES00000128H5	1.3000 % SPGB 1.3 10/31/26	570	0	0	570 EUR	97.38%	521'270.73	0.04	a)
ES00000128P8	1.5000 % SPGB 1 1/2 04/30/27	520	0	0	520 EUR	97.31%	475'237.56	0.04	a)
ES00000128Q6	2.3500 % SPGB 2.35 07/30/33	425	40	0	465 EUR	95.24%	415'932.23	0.03	a)
ES0000012932	4.2000 % SPGB 4.2 01/31/37	453	0	0	453 EUR	109.68%	466'631.53	0.04	a)
ES0000012A89	1.4500 % SPGB 1.45 10/31/27	510	0	0	510 EUR	96.67%	463'009.03	0.04	a)
ES0000012B39	1.4000 % SPGB 1.4 04/30/28	570	0	0	570 EUR	95.94%	513'588.93	0.04	a)
ES0000012B47	2.7000 % SPGB 2.7 10/31/48 30Y	390	0	0	390 EUR	85.05%	311'501.51	0.03	a)
ES0000012B88	1.4000 % SPGB 1.4 07/30/28	510	0	0	510 EUR	95.66%	458'185.82	0.04	a)
ES0000012E51	1.4500 % SPGB 1.45 04/30/29	440	30	0	470 EUR	94.92%	418'983.30	0.04	a)
ES0000012E69	1.8500 % SPGB 1.85 07/30/35	430	60	0	490 EUR	88.26%	406'164.05	0.03	a)
ES0000012F43	0.6000 % SPGB 0.6 10/31/29	520	0	0	520 EUR	90.19%	440'471.23	0.04	a)
ES0000012F76	0.5000 % SPGB 0 1/2 04/30/30	490	50	0	540 EUR	88.68%	449'729.21	0.04	a)
ES0000012G00	1.0000 % SPGB 1 10/31/50	470	0	0	470 EUR	56.03%	247'308.78	0.02	a)
ES0000012G26	0.8000 % SPGB 0.8 07/30/27	470	0	0	470 EUR	95.12%	419'866.11	0.04	a)
ES0000012G34	1.2500 % SPGB 1 1/4 10/31/30	520	80	0	600 EUR	91.66%	516'519.37	0.04	a)
ES0000012G42	1.2000 % SPGB 1.2 10/31/40	380	0	0	380 EUR	71.99%	256'902.42	0.02	a)
ES0000012G91	0.0000 % SPGB 0 01/31/26	440	0	0	440 EUR	96.28%	397'863.71	0.03	a)
ES0000012H41	0.1000 % SPGB 0.1 04/30/31	490	110	0	600 EUR	84.00%	473'322.06	0.04	a)
ES0000012H58	1.4500 % SPGB 1.45 10/31/2071	140	0	0	140 EUR	50.39%	66'257.46	0.01	a)
ES0000012I08	0.0000 % SPGB 0 01/31/28	580	0	0	580 EUR	91.68%	499'361.97	0.04	a)
ES0000012I24	0.8500 % SPGB 0.85 07/30/37	300	60	0	360 EUR	74.32%	251'282.52	0.02	a)
ES0000012I32	0.5000 % SPGB 0 1/2 10/31/31	450	70	0	520 EUR	85.24%	416'292.53	0.03	a)
ES0000012J07	1.0000 % SPGB 1 07/30/42	240	60	0	300 EUR	66.99%	188'733.21	0.02	a)
ES0000012J15	0.0000 % SPGB 0 01/31/27	460	0	0	460 EUR	94.03%	406'219.55	0.03	a)
ES0000012K20	0.7000 % SPGB 0.7 04/30/32	580	0	0	580 EUR	85.42%	465'306.76	0.04	a)
ES0000012K38	0.0000 % SPGB 0 05/31/25	340	0	340	0 EUR	0.00%	0.00	0.00	
ES0000012K46	1.9000 % SPGB 1.9 10/31/52	350	50	0	400 EUR	68.82%	258'537.67	0.02	a)
ES0000012K53	0.8000 % SPGB 0.8 07/30/29	560	0	0	560 EUR	91.54%	481'448.37	0.04	a)
ES0000012K61	2.5500 % SPGB 2.55 10/31/32	450	0	0	450 EUR	97.48%	411'956.37	0.03	a)
ES0000012K95	3.4500 % SPGB 3.45 07/30/43	250	50	0	300 EUR	97.99%	276'085.75	0.02	a)
ES0000012L29	2.8000 % SPGB 2.8 05/31/26	480	0	0	480 EUR	100.24%	451'893.59	0.04	a)
ES0000012L52	3.1500 % SPGB 3.15 04/30/33	490	0	0	490 EUR	101.49%	467'028.14	0.04	a)
ES0000012L60	3.9000 % SPGB 3.9 07/30/39	210	120	0	330 EUR	105.31%	326'377.42	0.03	a)
ES0000012L78	3.5500 % SPGB 3.55 10/31/33	510	0	0	510 EUR	104.28%	499'487.25	0.04	a)
ES0000012M51	3.5000 % SPGB 3 1/2 05/31/29	140	300	0	440 EUR	103.72%	428'578.92	0.04	a)
ES0000012M77	2.5000 % SPGB 2 1/2 05/31/27	0	330	0	330 EUR	99.74%	309'124.14	0.03	a)
ES0000012M85	3.2500 % SPGB 3 1/4 04/30/34	0	530	0	530 EUR	101.60%	505'725.30	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 CHF	in % 7)	Kat.
ES0000012M93	4.0000 % SPGB 4 10/31/54	0	180	0	180 EUR	103.78%	175'439.31	0.01	a)
ES0000012N35	3.4500 % SPGB 3.45 10/31/34	0	280	0	280 EUR	102.99%	270'830.82	0.02	a)
ES0000012N43	3.1000 % SPGB 3.1 07/30/31	0	70	0	70 EUR	101.79%	66'916.19	0.01	a)
ES0000090847	0.5000 % ANDAL 0 1/2 04/30/31	100	0	0	100 EUR	84.54%	79'398.85	0.01	a)
ES00001010B7	0.4200 % MADRID 0.42 04/30/31	100	0	0	100 EUR	84.63%	79'477.74	0.01	a)
ES0000101263	4.3000 % MADRID 4.3 09/15/26	100	0	0	100 EUR	102.85%	96'590.05	0.01	a)
ES0000101909	1.5710 % MADRID 1.571 04/30/29	100	0	0	100 EUR	94.57%	88'813.86	0.01	a)
ES0000106635	1.1250 % BASQUE 1 1/8 04/30/29	100	0	0	100 EUR	92.77%	87'127.14	0.01	a)
ES0001352626	3.7110 % JUNGAL 3.711 07/30/29	50	0	0	50 EUR	103.50%	48'603.07	0.00	a)
ES0200002030	1.2500 % ADIFAL 1 1/4 05/04/26 EMTN	100	0	0	100 EUR	97.24%	91'322.34	0.01	a)
ES0312298120	4.7500 % AYTCED 4 3/4 05/25/27 XIII	100	0	0	100 EUR	104.40%	98'042.92	0.01	a)
ES0317046003	3.8750 % CEDTDA 3 7/8 05/23/25 A6	100	0	100	0 EUR	0.00%	0.00	0.00	
ES0371622020	4.2500 % CEDTDA 4 1/4 04/10/31 A6	200	0	0	200 EUR	107.96%	202'778.25	0.02	a)
ES0413211071	4.0000 % BBVASM 4 02/25/25	100	0	100	0 EUR	0.00%	0.00	0.00	
ES0413860596	1.0000 % SABSM 1 04/26/27	100	0	0	100 EUR	95.19%	89'398.96	0.01	a)
ES0413900129	3.8750 % SANTAN 3 7/8 02/06/26 12	100	0	0	100 EUR	101.27%	95'103.37	0.01	a)
ES0413900368	1.1250 % SANTAN 1 1/8 11/27/24	100	0	100	0 EUR	0.00%	0.00	0.00	
ES0413900376	2.0000 % SANTAN 2 11/27/34	100	0	0	100 EUR	90.88%	85'345.57	0.01	a)
ES0413900574	0.1250 % SANTAN 0 1/8 06/04/30	100	0	0	100 EUR	85.25%	80'060.01	0.01	a)
ES0413900848	2.3750 % SANTAN 2 3/8 09/08/27	100	0	0	100 EUR	98.80%	92'783.66	0.01	a)
ES0414950628	4.0000 % CABKSM 4 02/03/25	100	0	100	0 EUR	0.00%	0.00	0.00	
ES0414950644	4.1250 % CABKSM 4 1/8 03/24/36	50	0	0	50 EUR	109.18%	51'269.33	0.00	a)
ES0440609339	1.2500 % CABKSM 1 1/4 01/11/27	100	0	0	100 EUR	96.32%	90'456.44	0.01	a)
EU000A1822D4	0.7500 % EU 0 3/4 04/04/31 EMTN	60	0	0	60 EUR	88.92%	50'102.90	0.00	a)
EU000A19VVY6	0.5000 % EU 0 1/2 04/04/25 EMTN	140	0	140	0 EUR	0.00%	0.00	0.00	
EU000A19XC51	1.2500 % EU 1 1/4 04/04/33 EMTN	60	0	0	60 EUR	89.11%	50'211.65	0.00	a)
EU000A1G0AT6	3.3750 % EFSF 3 3/8 04/03/37 EMTN	90	0	0	90 EUR	104.38%	88'227.64	0.01	a)
EU000A1G0BJ5	3.0000 % EFSF 3 09/04/34 21Y	90	0	0	90 EUR	101.65%	85'918.45	0.01	a)
EU000A1G0D05	1.4500 % EFSF 1.45 09/05/40 EMTN	90	0	0	90 EUR	79.87%	67'505.79	0.01	a)
EU000A1G0D62	0.4000 % EFSF 0.4 02/17/25 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
EU000A1G0D70	0.9500 % EFSF 0.95 02/14/28 EMTN	100	0	0	100 EUR	94.87%	89'094.67	0.01	a)
EU000A1G0D88	0.6250 % EFSF 0 5/8 10/16/26 EMTN	70	0	0	70 EUR	96.03%	63'131.49	0.01	a)
EU000A1G0D96	1.7500 % EFSF 1 3/4 07/17/53	30	40	0	70 EUR	74.32%	48'859.18	0.00	a)
EU000A1G0DB8	2.3500 % EFSF 2.35 07/29/44 EMTN	60	0	0	60 EUR	89.36%	50'355.34	0.00	a)
EU000A1G0DD4	1.2000 % EFSF 1.2 02/17/45 EMTN	110	0	0	110 EUR	71.99%	74'373.72	0.01	a)
EU000A1G0DE2	0.2000 % EFSF 0.2 04/28/25 0000	70	0	70	0 EUR	0.00%	0.00	0.00	
EU000A1G0DH5	0.4000 % EFSF 0.4 05/31/26 EMTN	120	0	0	120 EUR	96.31%	108'539.84	0.01	a)
EU000A1G0DJ1	1.3750 % EFSF 1 3/8 05/31/47 EMTN	100	0	0	100 EUR	72.87%	68'435.17	0.01	a)
EU000A1G0DL7	1.7000 % EFSF 1.7 02/13/43 EMTN	110	0	0	110 EUR	80.90%	83'575.26	0.01	a)
EU000A1G0DN3	2.0000 % EFSF 2 02/28/56 EMTN	50	0	0	50 EUR	77.87%	36'566.88	0.00	a)
EU000A1G0DQ6	0.3750 % EFSF 0 3/8 10/11/24 EMTN	50	0	50	0 EUR	0.00%	0.00	0.00	
EU000A1G0DR4	0.7500 % EFSF 0 3/4 05/03/27 EMTN	70	70	0	140 EUR	95.52%	125'585.85	0.01	a)
EU000A1G0D70	1.2500 % EFSF 1 1/4 05/24/33 EMTN	110	0	0	110 EUR	88.69%	91'627.00	0.01	a)
EU000A1G0DV6	0.5000 % EFSF 0 1/2 07/11/25 EMTN	40	0	0	40 EUR	97.95%	36'796.78	0.00	a)
EU000A1G0DW4	1.8000 % EFSF 1.8 07/10/48 EMTN	70	0	0	70 EUR	78.25%	51'444.10	0.00	a)
EU000A1G0DY0	0.8750 % EFSF 0 7/8 07/26/27 EMTN	110	0	0	110 EUR	95.52%	98'677.70	0.01	a)
EU000A1G0EB6	0.4000 % EFSF 0.4 01/26/26	80	0	0	80 EUR	96.90%	72'799.42	0.01	a)
EU000A1G0ED2	0.8750 % EFSF 0 7/8 04/10/35 EMTN	90	0	0	90 EUR	82.17%	69'455.75	0.01	a)
EU000A1G0EE0	0.0500 % EFSF 0.05 10/17/29	100	0	0	100 EUR	88.03%	82'668.98	0.01	a)
EU000A1G0EG5	0.7000 % EFSF 0.7 01/20/50	100	0	0	100 EUR	58.77%	55'194.05	0.00	a)
EU000A1G0EJ9	0.0000 % EFSF 0 10/15/25	140	0	0	140 EUR	96.96%	127'487.07	0.01	a)
EU000A1G0EK7	0.0000 % EFSF 0 10/13/27	50	0	0	50 EUR	92.49%	43'432.09	0.00	a)
EU000A1G0EL5	0.0000 % EFSF 0 01/20/31	160	0	0	160 EUR	84.76%	127'362.73	0.01	a)
EU000A1G0EN1	0.0000 % EFSF 0 07/20/26	100	0	0	100 EUR	95.31%	89'508.84	0.01	a)
EU000A1G0EP6	0.1250 % EFSF 0 1/8 03/18/30	60	0	0	60 EUR	87.41%	49'255.40	0.00	a)
EU000A1G1Q17	3.3750 % EU 3 3/8 04/04/32 EMTN	60	0	0	60 EUR	105.18%	59'267.53	0.00	a)
EU000A1G30R0	3.3750 % EU 3 3/8 04/04/38 EMTN	30	0	0	30 EUR	104.48%	29'437.39	0.00	a)
EU000A1G6TV9	2.8750 % EU 2 7/8 04/04/28 EMTN	55	0	0	55 EUR	101.27%	52'310.47	0.00	a)
EU000A1GVV8	3.0000 % EU 3 09/04/26 EMTN	50	0	0	50 EUR	100.94%	47'396.73	0.00	a)
EU000A1GY6W8	3.7500 % EU 3 3/4 04/04/42 EMTN	45	0	0	45 EUR	108.38%	45'805.14	0.00	a)
EU000A1HBXS7	2.5000 % EU 2 1/2 11/04/27 EMTN	50	0	0	50 EUR	100.01%	46'961.90	0.00	a)

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EU000A1U9894	1.0000 % ESM 1 09/23/25 EMTN	90	0	0	90 EUR	98.11%	82'925.46	0.01	a)
EU000A1U9902	1.7500 % ESM 1 3/4 10/20/45 EMTN	50	0	0	50 EUR	80.34%	37'726.73	0.00	a)
EU000A1U9936	1.8500 % ESM 1.85 12/01/55 EMTN	50	0	0	50 EUR	74.73%	35'092.41	0.00	a)
EU000A1U9944	0.5000 % ESM 0 1/2 03/02/26 EMTN	115	0	0	115 EUR	96.92%	104'677.24	0.01	a)
EU000A1U9969	1.1250 % ESM 1 1/8 05/03/32 EMTN	120	0	0	120 EUR	89.81%	101'209.94	0.01	a)
EU000A1U9977	0.8750 % ESM 0 7/8 07/18/42 EMTN	100	0	0	100 EUR	69.96%	65'699.42	0.01	a)
EU000A1Z6TV6	1.5000 % EU 1 1/2 10/04/35 EMTN	50	0	0	50 EUR	87.50%	41'087.02	0.00	a)
EU000A1Z99A1	1.8000 % ESM 1.8 11/02/46 EMTN	120	0	0	120 EUR	80.60%	90'831.54	0.01	a)
EU000A1Z99B9	0.7500 % ESM 0 3/4 03/15/27 EMTN	150	0	0	150 EUR	95.74%	134'866.19	0.01	a)
EU000A1Z99F0	0.7500 % ESM 0 3/4 09/05/28 EUR	100	0	0	100 EUR	93.35%	87'671.85	0.01	a)
EU000A1Z99H6	0.5000 % ESM 0 1/2 03/05/29 EMTN	100	0	0	100 EUR	91.52%	85'947.57	0.01	a)
EU000A1Z99J2	0.0000 % ESM 0 03/14/25	50	0	50	0 EUR	0.00%	0.00	0.00	
EU000A1Z99L8	0.0100 % ESM 0.01 03/04/30	50	0	0	50 EUR	87.11%	40'903.89	0.00	a)
EU000A1Z99M6	0.0000 % ESM 0 12/16/24	80	0	80	0 EUR	0.00%	0.00	0.00	
EU000A1Z99N4	0.0000 % ESM 0 12/15/26	50	0	0	50 EUR	94.43%	44'339.78	0.00	a)
EU000A1Z99Q7	1.0000 % ESM 1 06/23/27	50	0	0	50 EUR	95.95%	45'055.42	0.00	a)
EU000A1Z99R5	3.0000 % ESM 3 03/15/28 ESM	50	0	0	50 EUR	101.63%	47'722.14	0.00	a)
EU000A1Z99S3	3.0000 % ESM 3 08/23/33	50	0	0	50 EUR	102.67%	48'211.44	0.00	a)
EU000A1ZR7H3	1.3750 % EU 1 3/8 10/04/29 EMTN	40	0	0	40 EUR	94.53%	35'509.77	0.00	a)
EU000A283859	0.0000 % EU 0 10/04/30 SURE	230	0	0	230 EUR	85.68%	185'071.17	0.02	a)
EU000A283867	0.1000 % EU 0.1 10/04/40 SURE	150	0	0	150 EUR	63.20%	89'037.38	0.01	a)
EU000A284451	0.0000 % EU 0 11/04/25 SURE	200	0	0	200 EUR	96.90%	182'007.94	0.02	a)
EU000A284469	0.3000 % EU 0.3 11/04/50 SURE	230	0	0	230 EUR	50.72%	109'551.40	0.01	a)
EU000A285VM2	0.0000 % EU 0 07/04/35 SURE	150	0	0	150 EUR	73.86%	104'043.17	0.01	a)
EU000A287074	0.0000 % EU 0 06/02/28 SURE	170	0	0	170 EUR	91.19%	145'595.17	0.01	a)
EU000A28X702	0.1250 % EU 0 1/8 06/10/35 EMTN	0	40	0	40 EUR	75.38%	28'317.73	0.00	a)
EU000A2SCAA6	0.7000 % EFSF 0.7 01/17/53	70	0	0	70 EUR	55.22%	36'298.75	0.00	a)
EU000A2SCAB4	0.8750 % EFSF 0 7/8 09/05/28	50	0	0	50 EUR	93.76%	44'029.39	0.00	a)
EU000A2SCAC2	2.3750 % EFSF 2 3/8 06/21/32	100	0	0	100 EUR	97.85%	91'892.41	0.01	a)
EU000A2SCAD0	1.5000 % EFSF 1 1/2 12/15/25 EMTN	50	0	0	50 EUR	98.45%	46'228.42	0.00	a)
EU000A2SCAE8	2.3750 % EFSF 2 3/8 04/11/28 EMTN	80	0	0	80 EUR	99.47%	74'735.58	0.01	a)
EU000A2SCAF5	2.7500 % EFSF 2 3/4 08/17/26	40	0	0	40 EUR	100.27%	37'666.81	0.00	a)
EU000A2SCAG3	2.8750 % EFSF 2 7/8 02/16/33 EMTN	70	0	0	70 EUR	101.38%	66'650.59	0.01	a)
EU000A2SCAH1	3.0000 % EFSF 3 12/15/28	70	0	0	70 EUR	101.82%	66'933.94	0.01	a)
EU000A2SCAJ7	3.0000 % EFSF 3 07/10/30 EFSF	50	0	0	50 EUR	102.08%	47'935.80	0.00	a)
EU000A2SCAK5	3.3750 % EFSF 3 3/8 08/30/38 EMTN	50	0	0	50 EUR	103.70%	48'692.76	0.00	a)
EU000A2SCAL3	3.5000 % EFSF 3 1/2 04/11/29	60	0	0	60 EUR	104.10%	58'657.83	0.00	a)
EU000A2SCAM1	2.6250 % EFSF 2 5/8 07/16/29 EMTN	0	120	0	120 EUR	100.26%	112'995.94	0.01	a)
EU000A2SCAN9	2.8750 % EFSF 2 7/8 02/13/34	0	100	0	100 EUR	100.75%	94'615.01	0.01	a)
EU000A2SCAP4	2.8750 % EFSF 2 7/8 05/28/31 EMTN	0	50	0	50 EUR	101.31%	47'570.47	0.00	a)
EU000A3K4C42	0.4000 % EU 0.4 02/04/37 NGEU	390	0	0	390 EUR	73.82%	270'384.06	0.02	a)
EU000A3K4D09	2.7500 % EU 2 3/4 12/04/37 SURE	120	0	0	120 EUR	97.72%	110'133.40	0.01	a)
EU000A3K4D41	3.2500 % EU 3 1/4 07/04/34 NGEU	260	50	0	310 EUR	103.54%	301'440.92	0.03	a)
EU000A3K4D74	3.3750 % EU 3 3/8 10/04/38 NGEU	245	60	0	305 EUR	102.99%	294'994.95	0.02	a)
EU000A3K4D82	2.7500 % EU 2 3/4 10/05/26 NGEU	170	110	0	280 EUR	100.33%	263'838.63	0.02	a)
EU000A3K4DA4	0.2500 % EU 0 1/4 10/22/26 EMTN	60	0	0	60 EUR	95.38%	53'743.62	0.00	a)
EU000A3K4DD8	1.0000 % EU 1 07/06/32 NGEU	380	0	0	380 EUR	88.08%	314'331.28	0.03	a)
EU000A3K4DE6	1.1250 % EU 1 1/8 06/04/37 SURE	50	0	0	50 EUR	80.77%	37'926.30	0.00	a)
EU000A3K4DG1	1.2500 % EU 1 1/4 02/04/43 NGEU	150	40	0	190 EUR	72.90%	130'082.14	0.01	a)
EU000A3K4DJ5	0.8000 % EU 0.8 07/04/25 NGEU	250	0	0	250 EUR	98.15%	230'451.82	0.02	a)
EU000A3K4DM9	2.6250 % EU 2 5/8 02/04/48 NGEU	250	40	0	290 EUR	89.80%	244'568.89	0.02	a)
EU000A3K4DS6	2.0000 % EU 2 10/04/27 NGEU	310	0	0	310 EUR	98.43%	286'560.88	0.02	a)
EU000A3K4DT4	2.5000 % EU 2 1/2 10/04/52 NGEU	200	0	0	200 EUR	85.11%	159'868.33	0.01	a)
EU000A3K4DV0	3.3750 % EU 3 3/8 11/04/42 NGEU	270	0	0	270 EUR	101.99%	258'609.89	0.02	a)
EU000A3K4DW8	2.7500 % EU 2 3/4 02/04/33 NGEU	180	50	0	230 EUR	100.01%	216'018.25	0.02	a)
EU000A3K4DY4	3.0000 % EU 3 03/04/53 NGEU	260	80	0	340 EUR	93.86%	299'696.82	0.03	a)
EU000A3K4ED6	3.0000 % EIB 3 11/15/28 EARN	60	0	0	60 EUR	101.98%	57'463.79	0.00	a)
EU000A3K4EL9	4.0000 % EU 4 04/04/44 NGEU	70	130	0	200 EUR	110.03%	206'670.11	0.02	a)
EU000A3K4EN5	3.1250 % EU 3 1/8 12/05/28 NGEU	90	150	0	240 EUR	102.17%	230'276.67	0.02	a)
EU000A3K4ES4	3.0000 % EU 3 12/04/34 NGEU	0	250	0	250 EUR	101.17%	237'533.04	0.02	a)
EU000A3K4EU0	3.2500 % EU 3 1/4 02/04/50 NGEU	0	150	0	150 EUR	99.02%	139'493.87	0.01	a)

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EU000A3K4EW6	2.8750 % EU 2 7/8 12/06/27 NGEU	0	120	0	120 EUR	100.98%	113'801.73	0.01	a)
EU000A3K4EY2	3.3750 % EU 3 3/8 10/05/54 NGEU	0	200	0	200 EUR	99.82%	187'483.20	0.02	a)
EU000A3K7MW2	1.6250 % EU 1 5/8 12/04/29 NGEU	330	0	0	330 EUR	95.24%	295'159.12	0.02	a)
EU000A3KM903	0.2000 % EU 0.2 06/04/36 SURE	170	0	0	170 EUR	73.52%	117'383.94	0.01	a)
EU000A3KNYF7	0.0000 % EU 0 03/04/26 SURE	140	0	0	140 EUR	96.30%	126'615.35	0.01	a)
EU000A3KNYG5	0.4500 % EU 0.45 05/02/46 SURE	100	0	0	100 EUR	58.63%	55'062.57	0.00	a)
EU000A3KP2Z3	0.2500 % EU 0 1/4 04/22/36 EMTN	150	0	0	150 EUR	74.31%	104'677.10	0.01	a)
EU000A3KRJQ6	0.0000 % EU 0 07/04/29 SURE	140	50	0	190 EUR	88.61%	158'116.72	0.01	a)
EU000A3KRJR4	0.7500 % EU 0 3/4 01/04/47 SURE	100	0	0	100 EUR	62.74%	58'923.43	0.00	a)
EU000A3KSXE1	0.0000 % EU 0 07/04/31 NGEU	350	0	0	350 EUR	83.62%	274'871.90	0.02	a)
EU000A3KT6A3	0.0000 % EU 0 04/22/31 EMTN	130	0	0	130 EUR	84.33%	102'960.89	0.01	a)
EU000A3KT6B1	0.4500 % EU 0.45 07/04/41 NGEU	310	0	0	310 EUR	64.82%	188'718.28	0.02	a)
EU000A3KTGV8	0.0000 % EU 0 07/06/26 NGEU	370	0	0	370 EUR	95.47%	331'735.20	0.03	a)
EU000A3KTGW6	0.7000 % EU 0.7 07/06/51 NGEU	260	0	0	260 EUR	55.43%	135'344.03	0.01	a)
EU000A3KWCF4	0.0000 % EU 0 10/04/28 NGEU	380	0	0	380 EUR	90.24%	322'036.28	0.03	a)
EU000A3L1CN4	2.8750 % EU 2 7/8 10/05/29 NGEU	0	100	0	100 EUR	101.27%	95'111.83	0.01	a)
EU000A3LNF05	3.1250 % EU 3 1/8 12/04/30 NGEU	130	110	0	240 EUR	102.68%	231'430.70	0.02	a)
EU000A3LS460	2.7500 % EIB 2 3/4 01/16/34 EARN	0	130	0	130 EUR	100.09%	122'196.17	0.01	a)
EU000A3LT492	3.0000 % EIB 3 02/15/39 EARN	0	70	0	70 EUR	99.87%	65'657.91	0.01	a)
EU000A3LVAL6	2.7500 % EIB 2 3/4 07/17/29 EARN	0	120	0	120 EUR	101.02%	113'852.44	0.01	a)
EU000A3LX098	2.8750 % EIB 2 7/8 10/15/31	0	100	0	100 EUR	101.71%	95'523.17	0.01	a)
EU000A3LZ0X9	3.3750 % EU 3 3/8 10/04/39 NGEU	0	130	0	130 EUR	102.58%	125'239.87	0.01	a)
FI4000006176	4.0000 % RFGB 4 07/04/25 15Y	140	0	90	50 EUR	100.85%	47'358.22	0.00	a)
FI4000037635	2.7500 % RFGB 2 3/4 07/04/28 16Y	105	0	0	105 EUR	101.13%	99'721.47	0.01	a)
FI4000046545	2.6250 % RFGB 2 5/8 07/04/42 30Y	145	0	0	145 EUR	94.49%	128'672.52	0.01	a)
FI4000148630	0.7500 % RFGB 0 3/4 04/15/31 16Y	130	0	0	130 EUR	88.91%	108'555.06	0.01	a)
FI4000167317	0.8750 % RFGB 0 7/8 09/15/25 10Y	79	0	0	79 EUR	98.08%	72'770.84	0.01	a)
FI4000197959	0.5000 % RFGB 0 1/2 04/15/26 10Y	130	0	0	130 EUR	96.78%	118'157.43	0.01	a)
FI4000242870	1.3750 % RFGB 1 3/8 04/15/47 30Y	120	0	0	120 EUR	73.22%	82'518.90	0.01	a)
FI4000278551	0.5000 % RFGB 0 1/2 09/15/27 10Y	140	0	0	140 EUR	94.46%	124'193.46	0.01	a)
FI4000306758	1.1250 % RFGB 1 1/8 04/15/34 16Y	90	0	0	90 EUR	86.33%	72'971.94	0.01	a)
FI4000348727	0.5000 % RFGB 0 1/2 09/15/28 10Y	140	0	0	140 EUR	92.54%	121'671.65	0.01	a)
FI4000369467	0.5000 % RFGB 0 1/2 09/15/29 10Y	160	0	0	160 EUR	90.58%	136'106.62	0.01	a)
FI4000415153	0.1250 % RFGB 0 1/8 04/15/36 16Y	105	0	0	105 EUR	72.86%	71'847.07	0.01	a)
FI4000440557	0.2500 % RFGB 0 1/4 09/15/40 20Y	80	0	0	80 EUR	64.97%	48'815.69	0.00	a)
FI4000441878	0.0000 % RFGB 0 09/15/30 10Y	90	0	0	90 EUR	85.85%	72'563.69	0.01	a)
FI4000480488	0.1250 % RFGB 0 1/8 04/15/52 31Y	80	50	0	130 EUR	47.34%	57'796.16	0.00	a)
FI4000507231	0.1250 % RFGB 0 1/8 09/15/31 10Y	110	30	0	140 EUR	84.48%	111'068.98	0.01	a)
FI4000511449	0.0000 % RFGB 0 09/15/26 5Y	70	0	0	70 EUR	95.07%	62'496.44	0.01	a)
FI4000517677	0.5000 % RFGB 0 1/2 04/15/43 21Y	50	0	0	50 EUR	64.08%	30'091.88	0.00	a)
FI4000523238	1.5000 % RFGB 1 1/2 09/15/32 10Y	120	0	0	120 EUR	91.59%	103'215.97	0.01	a)
FI4000527551	1.3750 % RFGB 1 3/8 04/15/27 4Y	100	0	0	100 EUR	97.27%	91'349.58	0.01	a)
FI4000546528	2.7500 % RFGB 2 3/4 04/15/38 15Y	80	0	0	80 EUR	97.33%	73'122.49	0.01	a)
FI4000550249	3.0000 % RFGB 3 09/15/33 10Y	120	40	0	160 EUR	102.14%	153'484.72	0.01	a)
FI4000557525	2.8750 % RFGB 2 7/8 04/15/29	60	50	0	110 EUR	101.57%	104'924.66	0.01	a)
FI4000566294	2.9500 % RFGB 2.95 04/15/55 31Y	60	20	0	80 EUR	97.85%	73'518.43	0.01	a)
FI4000571104	3.0000 % RFGB 3 09/15/34 10Y	0	120	0	120 EUR	101.76%	114'676.27	0.01	a)
FR0000187635	5.7500 % FRTR 5 3/4 10/25/32 OAT	735	0	0	735 EUR	120.92%	834'656.28	0.07	a)
FR0000571150	6.0000 % FRTR 6 10/25/25 OAT	625	0	0	625 EUR	103.54%	607'773.15	0.05	a)
FR0000571218	5.5000 % FRTR 5 1/2 04/25/29 OAT	817	50	0	867 EUR	112.18%	913'437.48	0.08	a)
FR0010070060	4.7500 % FRTR 4 3/4 04/25/35 OAT	612	0	0	612 EUR	115.69%	664'947.80	0.06	a)
FR0010171975	4.0000 % FRTR 4 04/25/55 OAT	412	0	0	412 EUR	108.84%	421'132.07	0.04	a)
FR0010292169	3.8750 % CFF 3 7/8 04/25/55 EMTN	50	0	0	50 EUR	112.92%	53'025.54	0.00	a)
FR0010371401	4.0000 % FRTR 4 10/25/38 OAT	554	0	0	554 EUR	109.06%	567'429.37	0.05	a)
FR0010773192	4.5000 % FRTR 4 1/2 04/25/41 OAT	770	50	0	820 EUR	115.52%	889'587.74	0.07	a)
FR0010870956	4.0000 % FRTR 4 04/25/60 OAT	417	30	0	447 EUR	109.89%	461'311.57	0.04	a)
FR0010891317	4.6250 % EDF 4 5/8 04/26/30 EMTN	50	0	0	50 EUR	106.35%	49'937.14	0.00	a)
FR0010913749	4.0000 % CFF 4 10/24/25 EMTN	50	0	0	50 EUR	101.19%	47'516.00	0.00	a)
FR0010916924	3.5000 % FRTR 3 1/2 04/25/26 OAT	898	0	0	898 EUR	101.36%	854'795.75	0.07	a)
FR0011192392	4.0000 % CADES 4 12/15/25	100	0	0	100 EUR	101.27%	95'103.37	0.01	a)
FR0011317783	2.7500 % FRTR 2 3/4 10/25/27 OAT	1'183	70	0	1'253 EUR	100.50%	1'182'654.82	0.10	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 CHF	in % 7)	Kat.
FR0011461037	3.2500 % FRTR 3 1/4 05/25/45 OAT	620	30	0	650 EUR	98.15%	599'156.42	0.05	a)
FR0011580588	3.0000 % CAFFIL 3 10/02/28 EMTN	100	0	0	100 EUR	100.82%	94'680.75	0.01	a)
FR0011883966	2.5000 % FRTR 2 1/2 05/25/30 OAT	1'277	60	0	1'337 EUR	99.14%	1'244'899.80	0.10	a)
FR0011962398	1.7500 % FRTR 1 3/4 11/25/24 OAT	173	0	173	0 EUR	0.00%	0.00	0.00	
FR0012159812	1.3750 % CADES 1 3/8 11/25/24 EMTN	150	0	150	0 EUR	0.00%	0.00	0.00	
FR0012300754	0.8750 % BNPPCB 0 7/8 11/14/24 EMTN	50	0	50	0 EUR	0.00%	0.00	0.00	
FR0012447696	0.7500 % CFF 0 3/4 01/21/25	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0012517027	0.5000 % FRTR 0 1/2 05/25/25 OAT	890	0	890	0 EUR	0.00%	0.00	0.00	
FR0012758985	1.1250 % FRPTT 1 1/8 06/04/25 EMTN	100	0	0	100 EUR	98.41%	92'422.09	0.01	a)
FR0012938116	1.0000 % FRTR 1 11/25/25 OAT	750	0	0	750 EUR	97.90%	689'594.54	0.06	a)
FR0012993103	1.5000 % FRTR 1 1/2 05/25/31 OAT	1'269	100	0	1'369 EUR	92.66%	1'191'382.03	0.10	a)
FR0013020450	1.2500 % UNEDIC 1 1/4 10/21/27 EMTN	0	100	0	100 EUR	95.58%	89'762.41	0.01	a)
FR0013065117	0.8750 % CMCICB 0 7/8 04/07/26	30	0	0	30 EUR	96.93%	27'309.64	0.00	a)
FR0013131877	0.5000 % FRTR 0 1/2 05/25/26 OAT	1'048	0	0	1'048 EUR	96.47%	949'518.91	0.08	a)
FR0013152899	1.0000 % RTEFRA 1 10/19/26 EMTN	100	0	0	100 EUR	95.72%	89'895.77	0.01	a)
FR0013154028	1.7500 % FRTR 1 3/4 05/25/66 OAT	335	50	0	385 EUR	63.75%	230'503.47	0.02	a)
FR0013154044	1.2500 % FRTR 1 1/4 05/25/36 OAT	925	0	0	925 EUR	82.10%	713'216.60	0.06	a)
FR0013183167	0.5000 % IDF 0 1/2 06/14/25 EMTN	100	0	0	100 EUR	97.80%	91'847.33	0.01	a)
FR0013190188	0.2500 % AGFRNC 0 1/4 07/21/26 EMTN	100	0	0	100 EUR	95.19%	89'399.89	0.01	a)
FR0013200813	0.2500 % FRTR 0 1/4 11/25/26 OAT	795	0	0	795 EUR	95.01%	709'332.97	0.06	a)
FR0013213295	1.0000 % EDF 1 10/13/26 EMTN	100	0	0	100 EUR	95.70%	89'872.29	0.01	a)
FR0013213303	1.8750 % EDF 1 7/8 10/13/36 EMTN	100	0	0	100 EUR	80.35%	75'460.98	0.01	a)
FR0013221389	1.1250 % CAFFIL 1 1/8 12/01/31 EMTN	100	0	0	100 EUR	88.48%	83'098.17	0.01	a)
FR0013230703	0.7500 % CAFFIL 0 3/4 01/11/27 EMTN	100	0	0	100 EUR	95.35%	89'548.28	0.01	a)
FR0013234333	1.7500 % FRTR 1 3/4 06/25/39 OAT	655	60	0	715 EUR	83.04%	557'636.07	0.05	a)
FR0013234986	1.3750 % ACACB 1 3/8 02/03/32 EMTN	100	0	0	100 EUR	90.05%	84'574.52	0.01	a)
FR0013244415	0.7500 % BPIFRA 0 3/4 11/25/24	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013246873	1.2500 % UNEDIC 1 1/4 03/28/27 EMTN	100	0	0	100 EUR	96.28%	90'417.00	0.01	a)
FR0013250560	1.0000 % FRTR 1 05/25/27 OAT	830	120	0	950 EUR	95.92%	855'776.34	0.07	a)
FR0013252228	1.5000 % UNEDIC 1 1/2 04/20/32 EMTN	100	0	0	100 EUR	90.79%	85'265.74	0.01	a)
FR0013255866	1.2500 % CAFFIL 1 1/4 05/11/32 EMTN	100	0	0	100 EUR	88.50%	83'117.90	0.01	a)
FR0013256369	1.0000 % BPIFRA 1 05/25/27	100	0	0	100 EUR	95.29%	89'494.75	0.01	a)
FR0013257524	2.0000 % FRTR 2 05/25/48 OAT	625	0	0	625 EUR	77.20%	453'123.93	0.04	a)
FR0013264421	1.5000 % CTEFRA 1 1/2 07/29/28	100	0	0	100 EUR	93.56%	87'865.32	0.01	a)
FR0013266434	1.3750 % AGFRNC 1 3/8 07/05/32 EMTN	100	0	0	100 EUR	88.21%	82'838.03	0.01	a)
FR0013284908	0.7500 % CMARK 0 3/4 10/05/27	50	0	0	50 EUR	94.04%	44'159.93	0.00	a)
FR0013286192	0.7500 % FRTR 0 3/4 05/25/28 OAT	1'305	0	0	1'305 EUR	93.58%	1'146'887.51	0.10	a)
FR0013287299	0.7500 % SOCSFH 0 3/4 10/18/27 EMTN	100	0	0	100 EUR	94.11%	88'386.55	0.01	a)
FR0013309549	0.7500 % CFF 0 3/4 01/11/28	100	0	0	100 EUR	93.55%	87'855.93	0.01	a)
FR0013310026	0.5000 % CAFFIL 0 1/2 01/19/26 EMTN	100	0	0	100 EUR	96.81%	90'918.51	0.01	a)
FR0013310059	0.5000 % ACACB 0 1/2 02/19/26 EMTN	0	100	0	100 EUR	96.70%	90'812.38	0.01	a)
FR0013312774	1.0000 % AGFRNC 1 01/31/28 EMTN	100	0	0	100 EUR	93.99%	88'268.21	0.01	a)
FR0013313582	1.2500 % FRTR 1 1/4 05/25/34 OAT	940	280	0	1'220 EUR	85.84%	983'480.73	0.08	a)
FR0013314036	0.7500 % SFILFR 0 3/4 02/06/26 EMTN	100	0	0	100 EUR	96.92%	91'018.99	0.01	a)
FR0013329216	1.3750 % CRLNCB 1 3/8 04/18/33 EMTN	100	0	0	100 EUR	88.22%	82'847.42	0.01	a)
FR0013329638	0.5000 % CCFSFH 0 1/2 04/17/25 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013336492	1.2500 % UNEDIC 1 1/4 05/25/33 EMTN	100	0	0	100 EUR	87.33%	82'016.27	0.01	a)
FR0013341682	0.7500 % FRTR 0 3/4 11/25/28 OAT	1'205	0	0	1'205 EUR	92.66%	1'048'603.27	0.09	a)
FR0013343340	1.1250 % AFLBNK 1 1/8 06/20/28 EMTN	100	0	0	100 EUR	93.55%	87'857.80	0.01	a)
FR0013345485	1.5000 % CAFFIL 1 1/2 06/28/38	100	0	0	100 EUR	82.60%	77'569.38	0.01	a)
FR0013348802	0.8750 % ACACB 0 7/8 08/11/28 EMTN	100	0	0	100 EUR	92.99%	87'333.76	0.01	a)
FR0013349099	2.0000 % FRLBP 2 07/13/28 EMTN	100	0	0	100 EUR	94.96%	89'178.25	0.01	a)
FR0013365269	0.7500 % CDCEPS 0 3/4 09/18/28 EMTN	100	0	0	100 EUR	92.30%	86'687.62	0.01	a)
FR0013369667	1.0000 % LBPSFH 1 10/04/28 EMTN	100	0	0	100 EUR	93.38%	87'700.03	0.01	a)
FR0013372299	1.1250 % SOGRPR 1 1/8 10/22/28 EMTN	100	0	0	100 EUR	93.41%	87'726.32	0.01	a)
FR0013373065	1.5000 % AGFRNC 1 1/2 10/31/34 EMRN	100	0	0	100 EUR	85.62%	80'406.56	0.01	a)
FR0013382116	0.6250 % BPIFRA 0 5/8 05/25/26 EMTN	100	0	0	100 EUR	96.30%	90'438.60	0.01	a)
FR0013404969	1.5000 % FRTR 1 1/2 05/25/50 OAT	680	0	0	680 EUR	67.32%	429'915.52	0.04	a)
FR0013407236	0.5000 % FRTR 0 1/2 05/25/29 OAT	1'130	60	0	1'190 EUR	90.63%	1'012'862.99	0.08	a)
FR0013413382	0.3750 % CFF 0 3/8 04/09/27	100	0	0	100 EUR	94.10%	88'377.16	0.01	a)
FR0013415627	0.0000 % FRTR 0 03/25/25 OAT	850	0	850	0 EUR	0.00%	0.00	0.00	



ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert CHF	in % 7)	Kat.
FR0013417334	0.8750 % ACACB 0 7/8 05/06/34 EMTN	100	0	0	100 EUR	82.62%	77'590.98	0.01	a)
FR0013421799	0.6250 % BPCECB 0 5/8 05/29/31	100	0	0	100 EUR	86.37%	81'116.56	0.01	a)
FR0013422383	1.7000 % SOGRPR 1.7 05/25/50 EMTN	100	0	0	100 EUR	67.75%	63'630.46	0.01	a)
FR0013426368	1.1250 % ADPPF 1 1/8 06/18/34	100	0	0	100 EUR	81.29%	76'344.72	0.01	a)
FR0013426731	0.3500 % RATPPF 0.35 06/20/29 EMTN	100	0	0	100 EUR	88.68%	83'286.94	0.01	a)
FR0013431137	0.2500 % AGFRNC 0 1/4 06/29/29 EMTN	100	0	0	100 EUR	88.03%	82'677.43	0.01	a)
FR0013445152	1.1250 % RTEFRA 1 1/8 09/09/49 EMTN	100	0	0	100 EUR	60.02%	56'364.23	0.00	a)
FR0013446598	0.0100 % ACASCF 0.01 09/13/28 EMTN	100	0	0	100 EUR	89.51%	84'066.44	0.01	a)
FR0013447604	0.3750 % FRPTT 0 3/8 09/17/27 EMTN	0	100	0	100 EUR	92.25%	86'638.78	0.01	a)
FR0013447638	1.0000 % FRPTT 1 09/17/34 EMTN	100	0	0	100 EUR	79.84%	74'982.01	0.01	a)
FR0013451507	0.0000 % FRTR 0 11/25/29 OAT	940	50	0	990 EUR	87.29%	811'579.87	0.07	a)
FR0013459047	0.0100 % BPCECB 0.01 11/08/26 EMTN	100	0	0	100 EUR	94.32%	88'580.01	0.01	a)
FR0013463775	2.0000 % CNPFP 2 07/27/50	100	0	0	100 EUR	89.29%	83'858.89	0.01	a)
FR0013478898	0.1250 % CMCICB 0 1/8 01/28/30	100	0	0	100 EUR	86.59%	81'318.48	0.01	a)
FR0013480613	0.7500 % FRTR 0 3/4 05/25/52 OAT	680	0	0	680 EUR	52.63%	336'082.44	0.03	a)
FR0013483914	1.0000 % SOGRPR 1 02/18/70 EMTN	100	0	0	100 EUR	41.47%	38'942.00	0.00	a)
FR0013505096	0.1250 % BPCECB 0 1/8 03/31/25	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013505518	0.1250 % BPIFRA 0 1/8 03/25/25	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013505575	0.1250 % ACACB 0 1/8 12/16/24 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013506870	0.1250 % CMCICB 0 1/8 04/09/25 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013508470	0.0000 % FRTR 0 02/25/26 OAT	910	0	0	910 EUR	96.15%	821'709.30	0.07	a)
FR0013510476	0.1250 % CRH 0 1/8 04/30/27 EMTN	200	0	0	200 EUR	93.28%	175'215.98	0.01	a)
FR0013515806	0.5000 % FRTR 0 1/2 05/25/40 OAT	540	0	0	540 EUR	66.31%	336'271.21	0.03	a)
FR0013516549	0.0000 % FRTR 0 11/25/30 OAT	1'140	30	0	1'170 EUR	84.80%	931'834.43	0.08	a)
FR0013518099	1.0000 % SNCF 1 05/25/40	100	0	0	100 EUR	68.67%	64'492.61	0.01	a)
FR0013518487	0.2500 % UNEDIC 0 1/4 11/25/29 EMTN	100	0	0	100 EUR	87.94%	82'592.91	0.01	a)
FR0013522133	1.0000 % ADPPF 1 01/05/29	100	0	0	100 EUR	91.32%	85'760.67	0.01	a)
FR0013534559	0.0000 % CADES 0 11/25/30	0	100	0	100 EUR	84.18%	79'058.88	0.01	a)
FR0013534559XXX	0.0000 % *RETIRED*	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013535820	0.0100 % CAFFIL 0.01 02/22/28	100	0	0	100 EUR	90.87%	85'343.69	0.01	a)
FR00140002P5	0.0000 % CADES 0 02/25/28 EMTN	100	0	0	100 EUR	91.07%	85'528.70	0.01	a)
FR00140005B8	0.0000 % SOGRPR 0 11/25/30 EMTN	100	0	0	100 EUR	83.56%	78'471.90	0.01	a)
FR0014000667	0.0000 % UNEDIC 0 11/25/28 EMTN	100	0	0	100 EUR	89.20%	83'773.43	0.01	a)
FR0014000L31	0.0000 % UNEDIC 0 11/19/30 EMTN	200	0	0	200 EUR	84.19%	158'132.78	0.01	a)
FR0014000UG9	0.0000 % CADES 0 02/25/26	100	0	0	100 EUR	95.93%	90'089.23	0.01	a)
FR0014001NN8	0.5000 % FRTR 0 1/2 05/25/2072 OAT	240	0	0	240 EUR	36.91%	83'198.48	0.01	a)
FR0014001R34	0.7500 % FRLBP 0 3/4 08/02/32 EMTN	100	0	0	100 EUR	91.23%	85'679.91	0.01	a)
FR0014001S17	0.0000 % CADES 0 05/25/31 EMTN	100	0	0	100 EUR	82.87%	77'831.40	0.01	a)
FR0014002FC5	0.3750 % BPCECB 0 3/8 03/18/41	100	0	0	100 EUR	64.79%	60'848.69	0.01	a)
FR0014002GI0	0.0000 % CADES 0 05/25/29 EMTN	100	0	0	100 EUR	87.87%	82'526.23	0.01	a)
FR0014002JM6	0.5000 % FRTR 0 1/2 06/25/44 OAT	460	0	0	460 EUR	59.38%	256'506.28	0.02	a)
FR0014002WK3	0.0000 % FRTR 0 11/25/31 OAT	1'110	0	0	1'110 EUR	82.20%	856'891.96	0.07	a)
FR0014003513	0.0000 % FRTR 0 02/25/27 OAT	840	50	0	890 EUR	93.88%	784'709.47	0.07	a)
FR0014003BW0	0.0100 % CMCICB 0.01 05/06/31 EMTN	0	100	0	100 EUR	82.68%	77'645.45	0.01	a)
FR0014003C70	0.0000 % BPIFRA 0 05/25/28 EMTN	0	100	0	100 EUR	90.26%	84'767.05	0.01	a)
FR0014003S98	0.0500 % SFILFR 0.05 06/04/29 EMTN	100	0	0	100 EUR	87.42%	82'104.55	0.01	a)
FR0014003U03	0.2500 % BPIFRA 0 1/4 06/04/31 EMTN	100	0	0	100 EUR	83.73%	78'631.56	0.01	a)
FR00140045Z3	0.5000 % UNEDIC 0 1/2 05/25/36 EMTN	100	0	0	100 EUR	74.36%	69'833.57	0.01	a)
FR0014004J31	0.7500 % FRTR 0 3/4 05/25/53 OAT	620	110	0	730 EUR	51.29%	351'655.58	0.03	a)
FR0014004JA7	0.7500 % ALSFR 0 3/4 07/19/41 EMTN	100	0	0	100 EUR	63.88%	59'989.37	0.01	a)
FR0014005E35	0.0100 % BPCECB 0.01 10/16/28	0	100	0	100 EUR	89.32%	83'885.19	0.01	a)
FR0014005FC8	0.1250 % CADES 0 1/8 09/15/31 EMTN	100	0	0	100 EUR	82.92%	77'877.42	0.01	a)
FR0014005NA6	0.1250 % AGFRNC 0 1/8 09/29/31	100	0	0	100 EUR	81.62%	76'653.70	0.01	a)
FR0014006276	0.0100 % CFF 0.01 10/25/27 EMTN	0	100	0	100 EUR	91.77%	86'182.35	0.01	a)
FR0014006UI2	0.0100 % SOCSFH 0.01 12/02/26 EMTN	100	0	0	100 EUR	94.18%	88'453.23	0.01	a)
FR0014007L00	0.0000 % FRTR 0 05/25/32 OAT	730	90	0	820 EUR	80.85%	622'645.96	0.05	a)
FR0014007RB1	0.4500 % CADES 0.45 01/19/32	100	0	0	100 EUR	84.11%	78'988.44	0.01	a)
FR0014007TY9	0.0000 % FRTR 0 02/25/25 OAT	580	0	580	0 EUR	0.00%	0.00	0.00	
FR00140084Y5	0.1250 % BPIFRA 0 1/8 11/25/28	0	100	0	100 EUR	89.30%	83'862.65	0.01	a)
FR0014008E81	0.6000 % CADES 0.6 11/25/29	0	100	0	100 EUR	89.49%	84'040.15	0.01	a)
FR0014009ED1	0.8750 % ACACB 0 7/8 08/31/27 EMTN	100	0	0	100 EUR	94.62%	88'865.52	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 CHF	in % 7)	Kat.
FR0014009N55	1.3750 % ALSFR 1 3/8 04/13/32 EMTN	100	0	0	100 EUR	88.37%	82'993.93	0.01	a)
FR0014009O62	1.2500 % FRTR 1 1/4 05/25/38 OAT	300	260	0	560 EUR	78.41%	412'383.78	0.03	a)
FR001400A2T9	1.7500 % SOCSFH 1 3/4 05/05/34	100	0	0	100 EUR	90.07%	84'589.55	0.01	a)
FR001400A3H2	1.5000 % CADES 1 1/2 05/25/32 EMTN	100	0	0	100 EUR	90.49%	84'979.30	0.01	a)
FR001400AIN5	0.7500 % FRTR 0 3/4 02/25/28 OAT	990	0	0	990 EUR	93.99%	873'836.73	0.07	a)
FR001400AO71	1.6250 % ACACB 1 5/8 05/31/30 EMTN	100	0	0	100 EUR	93.71%	88'004.31	0.01	a)
FR001400B9U1	2.3750 % CMCICB 2 3/8 02/08/28	100	0	0	100 EUR	98.68%	92'679.42	0.01	a)
FR001400BC55	2.2300 % IDF 2.23 07/19/32 EMTN	0	100	0	100 EUR	93.46%	87'771.40	0.01	a)
FR001400BKZ3	2.0000 % FRTR 2 11/25/32 OAT	930	60	0	990 EUR	93.93%	873'325.36	0.07	a)
FR001400CM22	2.3750 % CFF 2 3/8 03/15/30 EMTN	100	0	0	100 EUR	97.71%	91'763.74	0.01	a)
FR001400CMX2	2.5000 % FRTR 2 1/2 05/25/43 OAT	270	100	0	370 EUR	88.06%	305'986.43	0.03	a)
FR001400CVE3	2.7500 % CADES 2 3/4 11/25/32 EMTN	100	0	0	100 EUR	98.75%	92'740.46	0.01	a)
FR001400DAO4	5.3750 % ORANOF 5 3/8 05/15/27 EMTN	100	0	0	100 EUR	104.50%	98'141.53	0.01	a)
FR001400DGZ7	3.1250 % BPCECB 3 1/8 01/24/28	100	0	0	100 EUR	101.13%	94'974.71	0.01	a)
FR001400DHZ5	3.0000 % SOCSFH 3 10/28/25	100	0	0	100 EUR	100.11%	94'018.65	0.01	a)
FR001400DZ13	2.8750 % CADES 2 7/8 05/25/27 EMTN	100	0	0	100 EUR	100.41%	94'296.64	0.01	a)
FR001400EZL5	3.2500 % CMARK 3 1/4 01/10/31	100	0	0	100 EUR	102.18%	95'965.52	0.01	a)
FR001400F091	3.1250 % ACACB 3 1/8 08/16/29 EMTN	0	100	0	100 EUR	101.49%	95'316.56	0.01	a)
FR001400F5R1	3.1250 % BPCECB 3 1/8 07/20/27	100	0	0	100 EUR	101.05%	94'896.76	0.01	a)
FR001400F5U5	3.0000 % CADES 3 05/25/28 EMTN	100	0	0	100 EUR	100.86%	94'726.77	0.01	a)
FR001400F6X7	3.5000 % SOGRPR 3 1/2 05/25/43 EMTN	100	0	0	100 EUR	98.37%	92'381.71	0.01	a)
FR001400FD12	3.0000 % LBPSFH 3 01/31/31 EMTN	100	0	0	100 EUR	100.95%	94'805.66	0.01	a)
FR001400FDB0	4.2500 % EDF 4 1/4 01/25/32 EMTN	100	0	0	100 EUR	103.77%	97'453.14	0.01	a)
FR001400FIG8	3.0000 % BNPPCB 3 01/31/30 EMTN	100	0	0	100 EUR	100.99%	94'847.92	0.01	a)
FR001400FIM6	3.0500 % IDFMOB 3.05 02/03/33 EMTN	100	0	0	100 EUR	99.25%	93'211.92	0.01	a)
FR001400FKA7	2.8750 % BPIFRA 2 7/8 11/25/29 EMTN	100	0	0	100 EUR	100.03%	93'942.58	0.01	a)
FR001400FTH3	3.0000 % FRTR 3 05/25/54 OAT	430	80	0	510 EUR	90.53%	433'586.01	0.04	a)
FR001400FWP0	3.0000 % BPCECB 3 10/17/29	100	0	0	100 EUR	100.81%	94'672.30	0.01	a)
FR001400FYQ4	2.5000 % FRTR 2 1/2 09/24/26 OAT	970	0	0	970 EUR	99.78%	909'002.01	0.08	a)
FR001400FZ24	3.1250 % CMCICB 3 1/8 06/22/27 EMTN	0	100	0	100 EUR	101.10%	94'946.53	0.01	a)
FR001400G6E6	3.1250 % CADES 3 1/8 03/01/30 EMTN	100	0	0	100 EUR	101.76%	95'569.19	0.01	a)
FR001400H7V7	3.0000 % FRTR 3 05/25/33 OAT	740	130	0	870 EUR	100.95%	824'792.91	0.07	a)
FR001400HCM5	3.2500 % CMCICB 3 1/4 04/20/29 EMTN	100	0	0	100 EUR	101.88%	95'681.89	0.01	a)
FR001400HI98	2.7500 % FRTR 2 3/4 02/25/29 OAT	660	390	0	1'050 EUR	100.44%	990'400.70	0.08	a)
FR001400I822	3.3750 % AGFRNC 3 3/8 05/25/33	0	100	0	100 EUR	102.03%	95'818.07	0.01	a)
FR001400ITG9	3.3750 % BPCECB 3 3/8 06/27/33	0	100	0	100 EUR	103.57%	97'269.06	0.01	a)
FR001400IUM5	3.3750 % CRH 3 3/8 06/28/32	100	0	0	100 EUR	103.32%	97'037.09	0.01	a)
FR001400IVT8	3.0000 % CADES 3 11/25/31 EMTN	100	0	0	100 EUR	100.91%	94'766.22	0.01	a)
FR001400IWZ3	3.3750 % SAGESS 3 3/8 06/29/30 EMTN	100	0	0	100 EUR	101.50%	95'319.38	0.01	a)
FR001400L834	3.5000 % FRTR 3 1/2 11/25/33 OAT	310	630	0	940 EUR	104.66%	923'942.91	0.08	a)
FR001400L933	3.6250 % CFF 3 5/8 01/16/29 EMTN	100	0	0	100 EUR	103.52%	97'221.16	0.01	a)
FR001400N7G0	2.7500 % CADES 2 3/4 02/25/29 EMTN	0	100	0	100 EUR	99.86%	93'785.74	0.01	a)
FR001400N9U7	3.1250 % AFLBNK 3 1/8 03/20/34 EMTN	0	100	0	100 EUR	99.59%	93'529.35	0.01	a)
FR001400NBC6	2.5000 % FRTR 2 1/2 09/24/27 OAT	0	590	0	590 EUR	99.76%	552'792.85	0.05	a)
FR001400NEF3	3.0000 % FRTR 3 06/25/49 OAT	100	50	0	150 EUR	93.23%	131'338.73	0.01	a)
FR001400NMM2	3.5000 % VDP 3 1/2 02/02/44 EMTN	0	100	0	100 EUR	98.06%	92'093.39	0.01	a)
FR001400NWK5	2.7500 % CADES 2 3/4 09/24/27 EMTN	0	100	0	100 EUR	100.14%	94'045.89	0.01	a)
FR001400OHF4	3.2500 % FRTR 3 1/4 05/25/55 OAT	0	280	0	280 EUR	94.52%	248'542.07	0.02	a)
FR001400PGB2	2.8750 % BPIFRA 2 7/8 01/31/32 EMTN	0	100	0	100 EUR	99.46%	93'408.20	0.01	a)
FR001400PM68	2.7500 % FRTR 2 3/4 02/25/30 OAT	0	290	0	290 EUR	100.29%	273'138.88	0.02	a)
FR001400QMF9	3.0000 % FRTR 3 11/25/34 OAT	0	140	0	140 EUR	100.04%	131'536.70	0.01	a)
FR0124665995	0.1250 % UNEDIC 0 1/8 11/25/24 TNMT	200	0	200	0 EUR	0.00%	0.00	0.00	
GR0114032577XXX	0.0000 % GGB 0 02/12/26	90	0	0	90 EUR	96.78%	81'801.30	0.01	a)
GR0114033583	3.8750 % GGB 3 7/8 06/15/28	60	0	0	60 EUR	104.41%	58'835.90	0.00	a)
GR0118017657	3.3750 % GGB 3 3/8 02/15/25	40	0	40	0 EUR	0.00%	0.00	0.00	
GR0118019679	1.8750 % GGB 1 7/8 07/23/26	50	0	0	50 EUR	99.28%	46'617.23	0.00	a)
GR0118020685	2.0000 % GGB 2 04/22/27	70	0	0	70 EUR	99.03%	65'103.06	0.01	a)
GR0124034688	3.7500 % GGB 3 3/4 01/30/28	120	0	0	120 EUR	104.17%	117'394.56	0.01	a)
GR0124035693	3.8750 % GGB 3 7/8 03/12/29	80	0	0	80 EUR	104.95%	78'849.82	0.01	a)
GR0124036709	1.5000 % GGB 1 1/2 06/18/30	110	0	0	110 EUR	92.60%	95'659.07	0.01	a)
GR0124037715	0.7500 % GGB 0 3/4 06/18/31	120	0	0	120 EUR	86.32%	97'279.02	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 CHF	in % 7)	Kat.
GR0124038721	1.7500 % GGB 1 3/4 06/18/32	70	0	0	70 EUR	90.80%	59'693.25	0.01	a)
GR0124039737	4.2500 % GGB 4 1/4 06/15/33	90	0	0	90 EUR	107.86%	91'170.76	0.01	a)
GR0124040743	3.3750 % GGB 3 3/8 06/15/34	80	0	0	80 EUR	100.56%	75'553.02	0.01	a)
GR0128015725	3.9000 % GGB 3.9 01/30/33	140	0	0	140 EUR	105.09%	138'175.20	0.01	a)
GR0128016731	1.8750 % GGB 1 7/8 02/04/35	90	0	0	90 EUR	86.65%	73'242.42	0.01	a)
GR0128017747	4.3750 % GGB 4 3/8 07/18/38	70	0	0	70 EUR	107.95%	70'967.79	0.01	a)
GR0133011248	4.0000 % GGB 4 01/30/37	110	0	0	110 EUR	104.91%	108'382.35	0.01	a)
GR0138015814	4.2000 % GGB 4.2 01/30/42	110	0	0	110 EUR	105.44%	108'927.81	0.01	a)
GR0138017836	1.8750 % GGB 1 7/8 01/24/52	70	0	0	70 EUR	68.12%	44'781.94	0.00	a)
GR0138018842	4.1250 % GGB 4 1/8 06/15/54	0	60	0	60 EUR	101.92%	57'430.55	0.00	a)
HK0000659794	0.0000 % CHINA 0 11/25/25	100	0	0	100 EUR	95.72%	89'894.83	0.01	a)
IE000GLVBXU6	3.0000 % IRISH 3 10/18/43	80	0	0	80 EUR	100.89%	75'801.70	0.01	a)
IE000LQ7YWY4	2.6000 % IRISH 2.6 10/18/34	0	80	0	80 EUR	99.67%	74'885.09	0.01	a)
IE00B4TV0D44	5.4000 % IRISH 5.4 03/13/25	217	0	217	0 EUR	0.00%	0.00	0.00	
IE00BDHDP44	0.9000 % IRISH 0.9 05/15/28	170	0	0	170 EUR	94.98%	151'646.14	0.01	a)
IE00BFZRPZ02	1.3000 % IRISH 1.3 05/15/33	120	0	0	120 EUR	90.63%	102'135.19	0.01	a)
IE00BFZRQ242	1.3500 % IRISH 1.35 03/18/31	135	0	0	135 EUR	93.55%	118'605.50	0.01	a)
IE00BH35Q895	1.1000 % IRISH 1.1 05/15/29	200	0	0	200 EUR	94.48%	177'460.56	0.01	a)
IE00BH35QB22	1.5000 % IRISH 1 1/2 05/15/50	190	0	0	190 EUR	73.97%	131'987.87	0.01	a)
IE00BJ38CR43	2.4000 % IRISH 2.4 05/15/30	195	0	0	195 EUR	100.03%	183'193.52	0.02	a)
IE00BKFCV345	0.4000 % IRISH 0.4 05/15/35	80	30	0	110 EUR	78.71%	81'307.68	0.01	a)
IE00BKFCV568	0.2000 % IRISH 0.2 05/15/27	160	0	0	160 EUR	94.43%	141'900.83	0.01	a)
IE00BKFCV899	0.2000 % IRISH 0.2 10/18/30	160	0	0	160 EUR	87.58%	131'607.70	0.01	a)
IE00BMD03L28	0.3500 % IRISH 0.35 10/18/32	100	0	0	100 EUR	84.28%	79'149.03	0.01	a)
IE00BMQ5JL65	0.0000 % IRISH 0 10/18/31	190	0	0	190 EUR	84.09%	150'042.35	0.01	a)
IE00BMQ5JM72	0.5500 % IRISH 0.55 04/22/41	60	40	0	100 EUR	69.50%	65'268.35	0.01	a)
IE00BV8C9186	2.0000 % IRISH 2 02/18/45	220	0	0	220 EUR	85.58%	176'820.05	0.01	a)
IE00BV8C9418	1.0000 % IRISH 1 05/15/26	230	0	0	230 EUR	97.55%	210'702.36	0.02	a)
IE00BV8C9B83	1.7000 % IRISH 1.7 05/15/37	160	0	0	160 EUR	88.78%	133'401.86	0.01	a)
IT0001086567	7.2500 % BTPS 7 1/4 11/01/26 30Y	230	0	0	230 EUR	109.31%	236'115.38	0.02	a)
IT0001174611	6.5000 % BTPS 6 1/2 11/01/27 30Y	560	0	0	560 EUR	111.09%	584'245.85	0.05	a)
IT0001278511	5.2500 % BTPS 5 1/4 11/01/29 31Y	605	0	0	605 EUR	110.47%	627'671.42	0.05	a)
IT0001444378	6.0000 % BTPS 6 05/01/31 31Y	650	0	0	650 EUR	116.44%	710'825.99	0.06	a)
IT0003256820	5.7500 % BTPS 5 3/4 02/01/33 31Y	550	0	0	550 EUR	116.38%	601'132.39	0.05	a)
IT0003535157	5.0000 % BTPS 5 08/01/34 31Y	560	0	0	560 EUR	111.45%	586'128.67	0.05	a)
IT0003934657	4.0000 % BTPS 4 02/01/37 31Y	640	30	0	670 EUR	102.48%	644'837.78	0.05	a)
IT0004286966	5.0000 % BTPS 5 08/01/39 32Y	531	0	0	531 EUR	111.33%	555'182.13	0.05	a)
IT0004513641	5.0000 % BTPS 5 03/01/25 16Y	460	0	460	0 EUR	0.00%	0.00	0.00	
IT0004532559	5.0000 % BTPS 5 09/01/40 31Y	495	0	0	495 EUR	111.13%	516'617.55	0.04	a)
IT0004644735	4.5000 % BTPS 4 1/2 03/01/26 16Y	490	0	0	490 EUR	102.38%	471'119.19	0.04	a)
IT0004889033	4.7500 % BTPS 4 3/4 09/01/28 15Y	560	0	0	560 EUR	106.78%	561'588.96	0.05	a)
IT0004923998	4.7500 % BTPS 4 3/4 09/01/44 31Y	395	40	0	435 EUR	108.38%	442'774.88	0.04	a)
IT0005024234	3.5000 % BTPS 3 1/2 03/01/30 16Y	553	50	0	603 EUR	102.08%	578'100.09	0.05	a)
IT0005083057	3.2500 % BTPS 3 1/4 09/01/46 31Y	350	40	0	390 EUR	87.61%	320'878.02	0.03	a)
IT0005090318	1.5000 % BTPS 1 1/2 06/01/25 10Y	401	0	100	301 EUR	98.82%	279'335.37	0.02	a)
IT0005094088	1.6500 % BTPS 1.65 03/01/32 17Y	480	0	0	480 EUR	88.95%	400'985.46	0.03	a)
IT0005127086	2.0000 % BTPS 2 12/01/25 10Y	430	0	0	430 EUR	98.95%	399'587.62	0.03	a)
IT0005151854	2.1250 % MONTE 2 1/8 11/26/25	100	0	0	100 EUR	98.54%	92'541.36	0.01	a)
IT0005156044	1.3750 % ISPIM 1 3/8 12/18/25 EMTN	100	0	0	100 EUR	97.87%	91'914.95	0.01	a)
IT0005162828	2.7000 % BTPS 2.7 03/01/47 31Y	370	0	0	370 EUR	79.58%	276'533.45	0.02	a)
IT0005170839	1.6000 % BTPS 1.6 06/01/26 10Y	445	0	0	445 EUR	97.99%	409'523.02	0.03	a)
IT0005177909	2.2500 % BTPS 2 1/4 09/01/36 20Y	360	0	0	360 EUR	85.50%	289'054.52	0.02	a)
IT0005210650	1.2500 % BTPS 1 1/4 12/01/26 10Y	425	0	0	425 EUR	96.76%	386'196.09	0.03	a)
IT0005217390	2.8000 % BTPS 2.8 03/01/67 50Y	220	0	0	220 EUR	73.90%	152'693.76	0.01	a)
IT0005240350	2.4500 % BTPS 2.45 09/01/33 15Y	395	0	0	395 EUR	92.02%	341'362.55	0.03	a)
IT0005240830	2.2000 % BTPS 2.2 06/01/27 10Y	400	0	0	400 EUR	98.49%	369'992.65	0.03	a)
IT0005273013	3.4500 % BTPS 3.45 03/01/48 31Y	390	0	0	390 EUR	89.79%	328'877.35	0.03	a)
IT0005274805	2.0500 % BTPS 2.05 08/01/27 10Y	395	0	0	395 EUR	97.94%	363'312.59	0.03	a)
IT0005283491	1.1250 % ISPIM 1 1/8 10/04/27	100	0	0	100 EUR	94.83%	89'055.22	0.01	a)
IT0005321325	2.9500 % BTPS 2.95 09/01/38 20Y	330	0	0	330 EUR	89.75%	278'166.17	0.02	a)
IT0005323032	2.0000 % BTPS 2 02/01/28 10Y	510	0	0	510 EUR	97.29%	465'973.85	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 CHF	in % 7)	Kat.
IT0005327306	1.4500 % BTPS 1.45 05/15/25 7Y	290	0	290	0 EUR	0.00%	0.00	0.00	
IT0005340929	2.8000 % BTPS 2.8 12/01/28 10Y	450	0	0	450 EUR	99.52%	420'586.25	0.04 a)	
IT0005345183	2.5000 % BTPS 2 1/2 11/15/25 7Y	370	0	0	370 EUR	99.56%	345'961.31	0.03 a)	
IT0005358806	3.3500 % BTPS 3.35 03/01/35 26Y	280	70	0	350 EUR	97.19%	319'463.84	0.03 a)	
IT0005363111	3.8500 % BTPS 3.85 09/01/49 30Y	310	50	0	360 EUR	95.01%	321'227.67	0.03 a)	
IT0005365165	3.0000 % BTPS 3 08/01/29 10Y	460	0	0	460 EUR	99.84%	431'323.69	0.04 a)	
IT0005366288	1.0000 % CARPP 1 03/25/27 EMTN	100	0	0	100 EUR	95.23%	89'432.76	0.01 a)	
IT0005366460	2.1250 % CDEP 2 1/8 03/21/26 EMTN	100	0	0	100 EUR	98.46%	92'471.87	0.01 a)	
IT0005370306	2.1000 % BTPS 2.1 07/15/26 7Y	350	0	0	350 EUR	98.76%	324'627.78	0.03 a)	
IT0005377152	3.1000 % BTPS 3.1 03/01/40 21Y	270	0	0	270 EUR	89.75%	227'575.29	0.02 a)	
IT0005378036	0.5000 % BACRED 0 1/2 10/01/26 EMTN	100	0	0	100 EUR	95.11%	89'321.94	0.01 a)	
IT0005383309	1.3500 % BTPS 1.35 04/01/30 11Y	490	0	0	490 EUR	90.97%	418'616.66	0.04 a)	
IT0005386245	0.3500 % BTPS 0.35 02/01/25 6Y	350	0	350	0 EUR	0.00%	0.00	0.00	
IT0005390874	0.8500 % BTPS 0.85 01/15/27 8Y	420	0	0	420 EUR	95.66%	377'313.72	0.03 a)	
IT0005398406	2.4500 % BTPS 2.45 09/01/50 CAC	340	0	0	340 EUR	73.30%	234'055.82	0.02 a)	
IT0005402117	1.4500 % BTPS 1.45 03/01/36 16Y	290	50	0	340 EUR	78.79%	251'592.44	0.02 a)	
IT0005403396	0.9500 % BTPS 0.95 08/01/30 10Y	355	0	0	355 EUR	88.05%	293'561.57	0.02 a)	
IT0005408502	1.8500 % BTPS 1.85 07/01/25 5Y	310	0	0	310 EUR	98.99%	288'197.08	0.02 a)	
IT0005413171	1.6500 % BTPS 1.65 12/01/30 10Y	480	0	0	480 EUR	91.12%	410'763.17	0.03 a)	
IT0005416570	0.9500 % BTPS 0.95 09/15/27 7Y	420	0	0	420 EUR	94.66%	373'369.28	0.03 a)	
IT0005419848	0.5000 % BTPS 0 1/2 02/01/26 5Y	380	0	0	380 EUR	96.75%	345'283.33	0.03 a)	
IT0005421703	1.8000 % BTPS 1.8 03/01/41 21Y	340	0	0	340 EUR	73.38%	234'304.88	0.02 a)	
IT0005422891	0.9000 % BTPS 0.9 04/01/31 11Y	470	70	0	540 EUR	86.16%	436'954.29	0.04 a)	
IT0005425233	1.7000 % BTPS 1.7 09/01/51 31Y	340	0	0	340 EUR	61.57%	196'590.92	0.02 a)	
IT0005433195	0.9500 % BTPS 0.95 03/01/37 16Y	360	0	0	360 EUR	71.90%	243'083.71	0.02 a)	
IT0005433690	0.2500 % BTPS 0 1/4 03/15/28 7Y	370	0	0	370 EUR	91.29%	317'210.25	0.03 a)	
IT0005436693	0.6000 % BTPS 0.6 08/01/31 10Y	440	0	0	440 EUR	83.52%	345'144.15	0.03 a)	
IT0005437147	0.0000 % BTPS 0 04/01/26 5Y	370	0	0	370 EUR	95.67%	332'430.17	0.03 a)	
IT0005438004	1.5000 % BTPS 1 1/2 04/30/45 34Y	280	0	0	280 EUR	64.60%	169'868.81	0.01 a)	
IT0005441883	2.1500 % BTPS 2.15 03/01/2072 50Y	100	50	0	150 EUR	61.52%	86'665.08	0.01 a)	
IT0005445306	0.5000 % BTPS 0 1/2 07/15/28 7Y	330	0	0	330 EUR	91.33%	283'044.32	0.02 a)	
IT0005449969	0.9500 % BTPS 0.95 12/01/31 10Y	440	0	0	440 EUR	84.86%	350'681.40	0.03 a)	
IT0005454241	0.0000 % BTPS 0 08/01/26 5Y	390	0	0	390 EUR	94.85%	347'406.94	0.03 a)	
IT0005466013	0.9500 % BTPS 0.95 06/01/32 10Y	440	0	0	440 EUR	83.63%	345'598.70	0.03 a)	
IT0005467482	0.4500 % BTPS 0.45 02/15/29 7Y	360	0	0	360 EUR	89.54%	302'744.00	0.03 a)	
IT0005474330	0.0000 % BTPS 0 12/15/24 3Y	290	0	290	0 EUR	0.00%	0.00	0.00	
IT0005480980	2.1500 % BTPS 2.15 09/01/52 30Y	190	0	0	190 EUR	67.10%	119'729.10	0.01 a)	
IT0005481046	0.3750 % CARPP 0 3/8 01/20/32	100	0	0	100 EUR	82.89%	77'848.31	0.01 a)	
IT0005484552	1.1000 % BTPS 1.1 04/01/27 5Y	270	50	0	320 EUR	95.81%	287'921.91	0.02 a)	
IT0005493298	1.2000 % BTPS 1.2 08/15/25 3Y	290	0	0	290 EUR	98.29%	267'705.41	0.02 a)	
IT0005494239	2.5000 % BTPS 2 1/2 12/01/32 10Y	400	0	0	400 EUR	93.42%	350'942.86	0.03 a)	
IT0005495731	2.8000 % BTPS 2.8 06/15/29 7Y	350	0	0	350 EUR	98.92%	325'153.70	0.03 a)	
IT0005496770	3.2500 % BTPS 3 1/4 03/01/38 16Y	220	50	0	270 EUR	93.17%	236'262.64	0.02 a)	
IT0005500068	2.6500 % BTPS 2.65 12/01/27 5Y	360	0	0	360 EUR	99.47%	336'306.71	0.03 a)	
IT0005508590	4.0000 % BTPS 4 04/30/35 13Y	230	30	0	260 EUR	103.01%	251'517.50	0.02 a)	
IT0005514473	3.5000 % BTPS 3 1/2 01/15/26 3Y	350	0	0	350 EUR	100.78%	331'251.16	0.03 a)	
IT0005518128	4.4000 % BTPS 4.4 05/01/33 10Y	420	0	0	420 EUR	106.80%	421'250.89	0.04 a)	
IT0005519787	3.8500 % BTPS 3.85 12/15/29 7Y	430	90	0	520 EUR	103.55%	505'686.79	0.04 a)	
IT0005521981	3.4000 % BTPS 3.4 04/01/28 5Y	380	0	0	380 EUR	101.72%	363'027.32	0.03 a)	
IT0005530032	4.4500 % BTPS 4.45 09/01/43 20Y	190	100	0	290 EUR	103.95%	283'117.95	0.02 a)	
IT0005534141	4.5000 % BTPS 4 1/2 10/01/53 30Y	280	0	0	280 EUR	103.63%	272'511.15	0.02 a)	
IT0005534281	3.4000 % BTPS 3.4 03/28/25 2Y	280	0	280	0 EUR	0.00%	0.00	0.00	
IT0005538597	3.8000 % BTPS 3.8 04/15/26 3Y	330	0	0	330 EUR	101.47%	314'473.37	0.03 a)	
IT0005542359	4.0000 % BTPS 4 10/30/31 8Y	200	0	0	200 EUR	104.46%	196'200.42	0.02 a)	
IT0005542797	3.7000 % BTPS 3.7 06/15/30 7Y	310	0	0	310 EUR	102.63%	298'782.84	0.03 a)	
IT0005544082	4.3500 % BTPS 4.35 11/01/33 10Y	380	50	0	430 EUR	106.21%	428'910.16	0.04 a)	
IT0005548315	3.8000 % BTPS 3.8 08/01/28 5Y	330	0	0	330 EUR	103.16%	319'704.83	0.03 a)	
IT0005549362	3.3750 % UCIGIM 3 3/8 01/31/27 EMTN	100	0	0	100 EUR	101.26%	95'095.86	0.01 a)	
IT0005555112	3.8750 % ICCREA 3 7/8 01/12/29 EMTN	0	100	0	100 EUR	103.19%	96'910.30	0.01 a)	
IT0005556011	3.8500 % BTPS 3.85 09/15/26 3Y	380	0	0	380 EUR	102.03%	364'108.66	0.03 a)	
IT0005557084	3.6000 % BTPS 3.6 09/29/25 2Y	250	60	0	310 EUR	100.59%	292'846.54	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 CHF	in % 7)	Kat.
IT0005560948	4.2000 % BTPS 4.2 03/01/34 10Y	330	80	0	410 EUR	104.84%	403'685.62	0.03	a)
IT0005561888	4.0000 % BTPS 4 11/15/30 7Y	300	40	0	340 EUR	104.20%	332'707.32	0.03	a)
IT0005562142	3.8750 % BAMIII 3 7/8 09/18/26	100	0	0	100 EUR	101.68%	95'491.24	0.01	a)
IT0005566408	4.1000 % BTPS 4.1 02/01/29 5Y	230	120	0	350 EUR	104.47%	343'403.33	0.03	a)
IT0005568123	4.7500 % CDEP 4 3/4 10/18/30 EMTN	100	0	0	100 EUR	105.96%	99'516.46	0.01	a)
IT0005580045	2.9500 % BTPS 2.95 02/15/27 3Y	0	180	0	180 EUR	100.30%	169'551.38	0.01	a)
IT0005580094	3.5000 % BTPS 3 1/2 02/15/31 7Y	0	340	0	340 EUR	101.24%	323'258.87	0.03	a)
IT0005582421	4.1500 % BTPS 4.15 10/01/39 15Y	0	290	0	290 EUR	101.55%	276'575.99	0.02	a)
IT0005584302	3.2000 % BTPS 3.2 01/28/26 2Y	0	160	0	160 EUR	100.35%	150'794.98	0.01	a)
IT0005584849	3.3500 % BTPS 3.35 07/01/29 5Y	0	340	0	340 EUR	101.26%	323'338.70	0.03	a)
IT0005584856	3.8500 % BTPS 3.85 07/01/34 10Y	0	400	0	400 EUR	101.75%	382'216.67	0.03	a)
IT0005595803	3.4500 % BTPS 3.45 07/15/31 7Y	0	220	0	220 EUR	100.73%	208'124.10	0.02	a)
IT0005596470	4.0500 % BTPS 4.05 10/30/37 13Y	0	190	0	190 EUR	101.97%	181'956.19	0.02	a)
IT0005599904	3.4500 % BTPS 3.45 07/15/27 3Y	0	100	0	100 EUR	101.64%	95'457.43	0.01	a)
LU0905090048	2.2500 % LGB 2 1/4 03/19/28	35	0	0	35 EUR	99.06%	32'561.39	0.00	a)
LU2076841712	0.0000 % LGB 0 11/13/26	50	0	0	50 EUR	94.69%	44'465.63	0.00	a)
LU2161837203	0.0000 % LGB 0 04/28/25	20	0	0	20 EUR	98.01%	18'409.10	0.00	a)
LU2162831981	0.0000 % LGB 0 04/28/30	50	0	0	50 EUR	86.63%	40'681.31	0.00	a)
LU2228213398	0.0000 % LGB 0 09/14/32	50	0	0	50 EUR	81.21%	38'133.86	0.00	a)
LU2475494477	1.7500 % LGB 1 3/4 05/25/42	20	0	0	20 EUR	82.84%	15'559.89	0.00	a)
LU2591860569	3.0000 % LGB 3 03/02/33	20	0	0	20 EUR	102.57%	19'265.42	0.00	a)
LU2591861021	3.2500 % LGB 3 1/4 03/02/43	30	0	0	30 EUR	102.94%	29'002.37	0.00	a)
LU2773894873	2.8750 % LGB 2 7/8 03/01/34	0	30	0	30 EUR	101.59%	28'622.58	0.00	a)
NL0000102234	4.0000 % NETHER 4 01/15/37	373	0	0	373 EUR	113.90%	398'993.02	0.03	a)
NL0000102317	5.5000 % NETHER 5 1/2 01/15/28	275	0	0	275 EUR	110.08%	284'287.62	0.02	a)
NL0009446418	3.7500 % NETHER 3 3/4 01/15/42	390	0	0	390 EUR	113.72%	416'525.73	0.03	a)
NL0010071189	2.5000 % NETHER 2 1/2 01/15/33	317	0	0	317 EUR	100.18%	298'256.45	0.03	a)
NL0010721999	2.7500 % NETHER 2 3/4 01/15/47	409	0	0	409 EUR	100.48%	385'942.14	0.03	a)
NL0011220108	0.2500 % NETHER 0 1/4 07/15/25	367	0	367	0 EUR	0.00%	0.00	0.00	
NL0011819040	0.5000 % NETHER 0 1/2 07/15/26	370	0	0	370 EUR	96.58%	335'588.83	0.03	a)
NL0012171458	0.7500 % NETHER 0 3/4 07/15/27	338	0	0	338 EUR	95.70%	303'774.68	0.03	a)
NL0012818504	0.7500 % NETHER 0 3/4 07/15/28	390	0	0	390 EUR	94.22%	345'081.13	0.03	a)
NL0013332430	0.2500 % NETHER 0 1/4 07/15/29	230	0	0	230 EUR	90.49%	195'454.55	0.02	a)
NL0013552060	0.5000 % NETHER 0 1/2 01/15/40	300	0	0	300 EUR	72.34%	203'820.71	0.02	a)
NL0014555419	0.0000 % NETHER 0 07/15/30	290	0	0	290 EUR	87.14%	237'340.60	0.02	a)
NL00150006U0	0.0000 % NETHER 0 07/15/31	280	30	0	310 EUR	84.94%	247'280.60	0.02	a)
NL0015000B11	0.0000 % NETHER 0 01/15/38	200	90	0	290 EUR	69.87%	190'288.64	0.02	a)
NL0015000L58	0.0000 % NETHER 0 01/15/29	270	70	0	340 EUR	90.35%	288'498.55	0.02	a)
NL0015000QL2	0.0000 % NETHER 0 01/15/26	290	0	0	290 EUR	96.63%	263'165.26	0.02	a)
NL0015000RP1	0.5000 % NETHER 0 1/2 07/15/32	270	0	0	270 EUR	86.19%	218'558.29	0.02	a)
NL0015000WP1	1.8750 % NNGRNV 1 7/8 05/17/32 EMTN	100	0	0	100 EUR	93.17%	87'496.23	0.01	a)
NL00150012X2	2.0000 % NETHER 2 01/15/54	170	110	0	280 EUR	85.60%	225'098.93	0.02	a)
NL0015001AM2	2.5000 % NETHER 2 1/2 07/15/33	230	0	0	230 EUR	99.96%	215'925.37	0.02	a)
NL0015001DQ7	2.5000 % NETHER 2 1/2 01/15/30	160	80	0	240 EUR	100.59%	226'726.67	0.02	a)
NL0015001RG8	3.2500 % NETHER 3 1/4 01/15/44	110	90	0	200 EUR	107.40%	201'735.79	0.02	a)
NL0015001XZ6	2.5000 % NETHER 2 1/2 07/15/34	0	220	0	220 EUR	99.49%	205'557.96	0.02	a)
NL0015031501	0.0000 % NETHER 0 01/15/27	340	0	0	340 EUR	94.68%	302'308.80	0.03	a)
NL0015614579	0.0000 % NETHER 0 01/15/52	340	30	0	370 EUR	49.07%	170'522.18	0.01	a)
PTBSPAOM0008	3.3750 % SANTAN 3 3/8 04/19/28	0	100	0	100 EUR	101.43%	95'257.39	0.01	a)
PTOTE3OE0025	3.6250 % PGB 3 5/8 06/12/54 30Y	0	60	0	60 EUR	101.60%	57'247.98	0.00	a)
PTOTE5OE0007	4.1000 % PGB 4.1 04/15/37 31Y	195	20	0	215 EUR	110.55%	223'226.40	0.02	a)
PTOTEBOE0020	4.1000 % PGB 4.1 02/15/45 30Y	115	20	0	135 EUR	110.19%	139'707.71	0.01	a)
PTOTECOEO0037	1.0000 % PGB 1 04/12/52 31Y	100	30	0	130 EUR	57.37%	70'040.56	0.01	a)
PTOTEKOE0011	2.8750 % PGB 2 7/8 10/15/25 11Y	280	0	0	280 EUR	100.21%	263'512.56	0.02	a)
PTOTELOEO0028	0.4750 % PGB 0.475 10/18/30 11Y	270	0	0	270 EUR	88.76%	225'057.32	0.02	a)
PTOTEMOE0035	0.7000 % PGB 0.7 10/15/27 8Y	140	0	0	140 EUR	95.11%	125'045.46	0.01	a)
PTOTENOEO0034	0.9000 % PGB 0.9 10/12/35 15Y	110	30	0	140 EUR	80.60%	105'975.39	0.01	a)
PTOTEPOEO0033	0.3000 % PGB 0.3 10/17/31 11Y	160	0	0	160 EUR	85.42%	128'348.47	0.01	a)
PTOTEPOEO0032	1.1500 % PGB 1.15 04/11/42 20Y	70	30	0	100 EUR	71.58%	67'227.42	0.01	a)
PTOTEROEO0014	3.8750 % PGB 3 7/8 02/15/30 15Y	155	0	0	155 EUR	107.07%	155'863.41	0.01	a)
PTOTESOE0021	2.8750 % PGB 2 7/8 10/20/34 11Y	40	50	0	90 EUR	100.02%	84'539.02	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 CHF	in % 7)	Kat.
PTOTETOE0012	2.8750 % PGB 2 7/8 07/21/26 11Y	215	0	0	215 EUR	100.80%	203'533.33	0.02	a)
PTOTEUOE0019	4.1250 % PGB 4 1/8 04/14/27 10Y	195	0	0	195 EUR	104.45%	191'282.59	0.02	a)
PTOTEVOE0018	2.1250 % PGB 2 1/8 10/17/28 11Y	300	0	0	300 EUR	99.15%	279'345.56	0.02	a)
PTOTEWOE0017	2.2500 % PGB 2 1/4 04/18/34 15Y	205	0	0	205 EUR	95.32%	183'508.52	0.02	a)
PTOTEXOE0024	1.9500 % PGB 1.95 06/15/29 10Y	250	0	0	250 EUR	97.91%	229'876.59	0.02	a)
PTOTEYOE0031	1.6500 % PGB 1.65 07/16/32 10Y	140	0	0	140 EUR	92.83%	122'051.63	0.01	a)
PTOTEZOE0014	3.5000 % PGB 3 1/2 06/18/38 15Y	80	0	0	80 EUR	103.57%	77'816.00	0.01	a)
SI0002103164	5.1250 % SLOREP 5 1/8 03/30/26 RS70	40	0	0	40 EUR	103.84%	39'008.68	0.00	a)
SI0002103487	1.5000 % SLOREP 1 1/2 03/25/35 RS74	40	0	0	40 EUR	86.43%	32'466.91	0.00	a)
SI0002103545	2.1250 % SLOREP 2 1/8 07/28/25 RS75	30	0	0	30 EUR	99.28%	27'970.34	0.00	a)
SI0002103552	3.1250 % SLOREP 3 1/8 08/07/45 RS76	50	0	0	50 EUR	96.91%	45'508.56	0.00	a)
SI0002103602	2.2500 % SLOREP 2 1/4 03/03/32 RS77	62	0	0	62 EUR	96.18%	56'004.97	0.00	a)
SI0002103677	1.7500 % SLOREP 1 3/4 11/03/40 RS78	55	0	0	55 EUR	81.73%	42'214.29	0.00	a)
SI0002103685	1.2500 % SLOREP 1 1/4 03/22/27 RS79	45	0	0	45 EUR	97.03%	41'007.99	0.00	a)
SI0002103776	1.0000 % SLOREP 1 03/06/28 RS80	50	0	0	50 EUR	95.24%	44'720.61	0.00	a)
SI0002103842	1.1875 % SLOREP 1.1875 03/14/29 RS81	60	0	0	60 EUR	94.49%	53'246.06	0.00	a)
SI0002103966	0.2750 % SLOREP 0.275 01/14/30 RS82	40	0	0	40 EUR	88.72%	33'330.18	0.00	a)
SI0002104048	0.4875 % SLOREP 0.4875 10/20/50 RS85	40	0	0	40 EUR	50.48%	18'964.14	0.00	a)
SI0002104105	0.0000 % SLOREP 0 02/12/31 RS86	60	0	0	60 EUR	84.15%	47'415.60	0.00	a)
SI0002104196	0.1250 % SLOREP 0 1/8 07/01/31 RS88	0	30	0	30 EUR	83.92%	23'644.41	0.00	a)
SI0002104303	3.6250 % SLOREP 3 5/8 03/11/33 RS91	30	0	0	30 EUR	105.53%	29'732.66	0.00	a)
SI0002104576	3.0000 % SLOREP 3 03/10/34 RS93	0	40	0	40 EUR	99.90%	37'528.95	0.00	a)
SK4000017059	1.0000 % SLOVGB 1 10/09/30 237	50	0	0	50 EUR	89.32%	41'942.59	0.00	a)
SK4000017158	0.2500 % SLOVGB 0 1/4 05/14/25 238	40	0	0	40 EUR	98.03%	36'824.21	0.00	a)
SK4000017166	1.0000 % SLOVGB 1 05/14/32 239	50	0	0	50 EUR	85.90%	40'335.70	0.00	a)
SK4000017380	0.1250 % SLOVGB 0 1/8 06/17/27 241	0	40	0	40 EUR	93.02%	34'944.77	0.00	a)
SK4000018958	0.3750 % SLOVGB 0 3/8 04/21/36 242	70	0	0	70 EUR	69.77%	45'868.63	0.00	a)
SK4000019857	1.0000 % SLOVGB 1 10/13/51 243	0	50	0	50 EUR	57.30%	26'906.28	0.00	a)
SK4000021986	4.0000 % SLOVGB 4 10/19/32 244	40	30	0	70 EUR	105.20%	69'159.92	0.01	a)
SK4000022539	3.7500 % SLOVGB 3 3/4 02/23/35 245	50	0	0	50 EUR	101.98%	47'888.37	0.00	a)
SK4000022547	4.0000 % SLOVGB 4 02/23/43 246	40	0	0	40 EUR	103.59%	38'913.26	0.00	a)
SK4000023230	3.6250 % SLOVGB 3 5/8 06/08/33 247	40	30	0	70 EUR	102.28%	67'241.60	0.01	a)
SK4000023685	3.8750 % VUBSK 3 7/8 09/05/28 EMTN	0	100	0	100 EUR	102.78%	96'521.49	0.01	a)
SK4000024865	3.7500 % SLOVGB 3 3/4 03/06/34 250	0	60	0	60 EUR	102.69%	57'863.87	0.00	a)
SK4120007543	4.3500 % SLOVGB 4.35 10/14/25 216	70	0	0	70 EUR	101.38%	66'646.65	0.01	a)
SK4120008871	3.3750 % SLOVGB 3 3/8 11/15/24 223	80	0	0	80 EUR	99.95%	75'090.95	0.01	a)
SK4120008954	3.8750 % SLOVGB 3 7/8 02/08/33 224	20	0	0	20 EUR	104.42%	19'613.28	0.00	a)
SK4120009762	3.6250 % SLOVGB 3 5/8 01/16/29 227	50	0	0	50 EUR	104.26%	48'955.72	0.00	a)
SK4120010430	1.3750 % SLOVGB 1 3/8 01/21/27 228	58	0	0	58 EUR	96.92%	52'794.83	0.00	a)
SK4120011420	1.6250 % SLOVGB 1 5/8 01/21/31 229	65	0	0	65 EUR	91.80%	56'038.06	0.00	a)
SK4120012220	0.6250 % SLOVGB 0 5/8 05/22/26 231	30	0	0	30 EUR	96.46%	27'176.66	0.00	a)
SK4120012691	1.8750 % SLOVGB 1 7/8 03/09/37 232	45	0	0	45 EUR	82.55%	34'888.05	0.00	a)
SK4120013400	2.0000 % SLOVGB 2 10/17/47 233	90	0	0	90 EUR	73.48%	62'109.79	0.01	a)
SK4120014150	1.0000 % SLOVGB 1 06/12/28 234	40	30	0	70 EUR	94.10%	61'860.06	0.01	a)
SK4120015173	0.7500 % SLOVGB 0 3/4 04/09/30 236	50	0	0	50 EUR	89.34%	41'950.11	0.00	a)
XS0177618039	5.0000 % RESFER 5 10/10/33 EMTN	80	0	0	80 EUR	113.74%	85'454.70	0.01	a)
XS0219724878	4.0000 % EIB 4 10/15/37 EARN	100	0	0	100 EUR	112.07%	105'250.93	0.01	a)
XS0427291751	4.5000 % EIB 4 1/2 10/15/25 EARN	150	0	0	150 EUR	101.86%	143'489.03	0.01	a)
XS0479333311	5.2500 % POLAND 5 1/4 01/20/25 EMTN	30	0	30	0 EUR	0.00%	0.00	0.00	
XS0505157965	4.0000 % EIB 4 04/15/30 EARN	105	0	0	105 EUR	107.60%	106'108.51	0.01	a)
XS0524471355	3.7500 % DBHNGR 3 3/4 07/09/25 EMTN	30	0	0	30 EUR	100.72%	28'376.33	0.00	a)
XS0542825160	3.3750 % ASFING 3 3/8 09/22/25 EMTN	50	0	0	50 EUR	100.41%	47'151.61	0.00	a)
XS0611783928	4.2500 % RESFER 4 1/4 10/07/26 EMTN	100	0	0	100 EUR	102.74%	96'486.75	0.01	a)
XS0691970601	3.5000 % OBND 3 1/2 10/19/26 30	40	0	0	40 EUR	101.71%	38'207.02	0.00	a)
XS0752034206	3.6250 % EIB 3 5/8 03/14/42 EMTN	55	0	0	55 EUR	108.04%	55'805.34	0.00	a)
XS0755873253	3.5000 % EIB 3 1/2 04/15/27 EARN	50	0	0	50 EUR	102.58%	48'170.59	0.00	a)
XS0782697071	3.3750 % OBND 3 3/8 05/18/32 EMTN	40	0	0	40 EUR	104.44%	39'232.57	0.00	a)
XS0790003023	2.7500 % ASFING 2 3/4 06/11/32 EMTN	100	0	0	100 EUR	100.42%	94'313.55	0.01	a)
XS0807336077	2.7500 % EIB 2 3/4 09/15/25 EMTN	100	0	0	100 EUR	99.94%	93'858.06	0.01	a)
XS0878008225	2.6250 % EIB 2 5/8 03/15/35 1981	50	0	0	50 EUR	98.43%	46'218.56	0.00	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 CHF	in % 7)	Kat.
XS0884635524	2.7500 % EIB 2 3/4 03/15/40 EMTN	50	0	0	50 EUR	97.55%	45'806.74	0.00	a)
XS0936339208	2.2500 % AGFRNC 2 1/4 05/27/25 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS0975634204	3.0000 % EIB 3 10/14/33 EARN	120	0	0	120 EUR	102.46%	115'475.30	0.01	a)
XS0984087204	3.0000 % OBND 3 10/24/33 EMTN	30	0	0	30 EUR	101.90%	28'709.36	0.00	a)
XS0985666436	3.1250 % RESFER 3 1/8 10/25/28 EMTN	100	0	0	100 EUR	100.76%	94'628.16	0.01	a)
XS1074208270	2.5000 % ENBW 2 1/2 06/04/26 EMTN	100	0	0	100 EUR	98.95%	92'928.29	0.01	a)
XS1077882394	2.7500 % ETISLT 2 3/4 06/18/26 GMTN	100	0	0	100 EUR	98.90%	92'885.09	0.01	a)
XS1107247725	1.7500 % EIB 1 3/4 09/15/45 EMTN	80	0	0	80 EUR	80.51%	60'487.49	0.01	a)
XS1107718279	1.2500 % EIB 1 1/4 11/13/26 EMTN	40	0	0	40 EUR	97.50%	36'625.11	0.00	a)
XS1132790442	1.0000 % NDAFH 1 11/05/24 FI43	100	0	100	0 EUR	0.00%	0.00	0.00	
XS1138366445	1.0000 % OBND 1 11/18/24	40	0	40	0 EUR	0.00%	0.00	0.00	
XS1183208328	1.0000 % EIB 1 03/14/31 EMTN	50	0	0	50 EUR	90.56%	42'522.99	0.00	a)
XS1191309720	0.8750 % NAB 0 7/8 02/19/27 EMTN	100	0	0	100 EUR	95.31%	89'511.65	0.01	a)
XS1192872866	0.6250 % RENTEN 0 5/8 02/20/30 EMTN	50	0	0	50 EUR	90.37%	42'435.65	0.00	a)
XS1198103456	3.0000 % MEX 3 03/06/45 GMTN	100	0	0	100 EUR	75.17%	70'595.22	0.01	a)
XS1207449684	0.1250 % EIB 0 1/8 04/15/25 EARN	50	0	50	0 EUR	0.00%	0.00	0.00	
XS1209947271	0.8750 % POLAND 0 7/8 05/10/27 EMTN	40	0	0	40 EUR	95.25%	35'781.75	0.00	a)
XS1224445202	0.5000 % NEDWBK 0 1/2 04/29/30 EMTN	100	0	0	100 EUR	88.82%	83'410.91	0.01	a)
XS1227748214	0.2500 % BNG 0 1/4 05/07/25 EMTN	200	0	200	0 EUR	0.00%	0.00	0.00	
XS1288467605	1.5000 % POLAND 1 1/2 09/09/25 EMTN	35	0	0	35 EUR	98.18%	32'271.80	0.00	a)
XS1298431799	1.5000 % ABNANV 1 1/2 09/30/30	200	0	0	200 EUR	93.22%	175'099.52	0.01	a)
XS1309529680	1.3750 % BNG 1 3/8 10/21/30 EMTN	45	0	0	45 EUR	92.67%	39'165.38	0.00	a)
XS1310032187	1.2500 % LITHUN 1 1/4 10/22/25 EMTN	45	0	0	45 EUR	97.99%	41'413.71	0.00	a)
XS1310032260	2.1250 % LITHUN 2 1/8 10/22/35 EMTN	22	0	0	22 EUR	87.94%	18'169.41	0.00	a)
XS1312891549	2.7500 % ROMANI 2 3/4 10/29/25 REGS	120	0	0	120 EUR	99.16%	111'750.62	0.01	a)
XS1313004928	3.8750 % ROMANI 3 7/8 10/29/35 REGS	30	0	0	30 EUR	85.52%	24'094.64	0.00	a)
XS1314321941	4.2500 % CYPRUS 4 1/4 11/04/25 EMTN	50	0	0	50 EUR	102.15%	47'969.14	0.00	a)
XS1346201889	2.3750 % POLAND 2 3/8 01/18/36 EMTN	40	0	0	40 EUR	89.00%	33'432.74	0.00	a)
XS1361554584	1.1250 % EIB 1 1/8 09/15/36 EMTN	100	0	0	100 EUR	82.64%	77'615.40	0.01	a)
XS1369323149	3.3750 % MEX 3 3/8 02/23/31	100	0	0	100 EUR	95.93%	90'092.05	0.01	a)
XS1379610675	0.3750 % RENTEN 0 3/8 03/16/26 EMTN	100	0	0	100 EUR	96.55%	90'675.26	0.01	a)
XS1382696398	3.0000 % BGARIA 3 03/21/28 12YR	100	0	0	100 EUR	99.74%	93'671.16	0.01	a)
XS1392927072	0.5000 % FINNVE 0 1/2 04/13/26 EMTN	100	0	0	100 EUR	96.51%	90'633.00	0.01	a)
XS1394055872	0.3750 % EIB 0 3/8 04/14/26 EARN	130	0	0	130 EUR	96.52%	117'837.55	0.01	a)
XS1420357318	2.8750 % ROMANI 2 7/8 05/26/28 REGS	60	0	0	60 EUR	95.66%	53'905.90	0.00	a)
XS1420379551	1.2500 % NEDWBK 1 1/4 05/27/36 EMTN	100	0	0	100 EUR	83.36%	78'283.13	0.01	a)
XS1422953932	1.0000 % EIB 1 04/14/32 EARN	60	0	0	60 EUR	89.04%	50'171.08	0.00	a)
XS1428088626	3.0000 % CROATI 3 03/20/27	100	0	0	100 EUR	100.25%	94'150.13	0.01	a)
XS1432384664	1.0000 % TENN 1 06/13/26 EMTN	100	0	0	100 EUR	96.31%	90'445.17	0.01	a)
XS1484645616	0.0000 % KAFKAE 0 01/14/32 REGS	30	0	0	30 EUR	79.49%	22'396.27	0.00	a)
XS1499594916	0.7500 % NEDWBK 0 3/4 10/04/41 EMTN	100	0	0	100 EUR	68.17%	64'019.27	0.01	a)
XS1500338618	0.5000 % EIB 0 1/2 11/13/37 EMTN	50	0	0	50 EUR	74.16%	34'822.40	0.00	a)
XS1501554874	0.3750 % LATVIA 0 3/8 10/07/26 GMTN	100	0	0	100 EUR	94.58%	88'822.31	0.01	a)
XS1501560848	0.1250 % AFDB 0 1/8 10/07/26 GDIF	100	0	0	100 EUR	94.94%	89'164.17	0.01	a)
XS1508566392	1.0000 % POLAND 1 10/25/28 EMTN	40	0	0	40 EUR	93.76%	35'222.76	0.00	a)
XS1511781897	0.6250 % RENTEN 0 5/8 10/31/36 EMTN	70	0	0	70 EUR	77.91%	51'216.64	0.00	a)
XS1511904564	0.8750 % KOMMUN 0 7/8 11/03/36 EMTN	100	0	0	100 EUR	79.52%	74'685.24	0.01	a)
XS1515222385	0.7500 % EQNR 0 3/4 11/09/26 EMTN	100	0	0	100 EUR	95.39%	89'588.66	0.01	a)
XS1548458014	1.1250 % ABNANV 1 1/8 01/12/32	100	0	0	100 EUR	89.03%	83'616.59	0.01	a)
XS1548533329	0.6250 % KUNTA 0 5/8 11/26/26 EMTN	100	0	0	100 EUR	95.84%	90'005.65	0.01	a)
XS1550203183	0.6250 % ERSTBK 0 5/8 01/18/27 EMTN	100	0	0	100 EUR	94.93%	89'155.71	0.01	a)
XS1551045039	0.6250 % NEDWBK 0 5/8 01/18/27 EMTN	100	0	0	100 EUR	95.60%	89'778.37	0.01	a)
XS1551294256	1.5000 % ISRAEL 1 1/2 01/18/27 EMTN	100	0	0	100 EUR	94.44%	88'696.47	0.01	a)
XS1555331617	0.5000 % EIB 0 1/2 01/15/27 EARN	125	0	0	125 EUR	95.51%	112'120.83	0.01	a)
XS1558472129	1.5000 % SNCF 1 1/2 02/02/29 EMTN	100	0	0	100 EUR	93.89%	88'179.93	0.01	a)
XS1575991358	0.2500 % EIB 0 1/4 10/14/24 EARN	90	0	90	0 EUR	0.00%	0.00	0.00	
XS1599193403	2.3750 % ROMANI 2 3/8 04/19/27 REGS	40	0	0	40 EUR	96.62%	36'295.28	0.00	a)
XS1606720131	0.8750 % Q 0 7/8 05/04/27	100	0	0	100 EUR	95.33%	89'525.74	0.01	a)
XS1612940558	0.2500 % KFW 0 1/4 06/30/25 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert CHF	in % 7)	Kat.
XS1612977717	1.1250 % EIB 1 1/8 04/13/33 EARN	95	0	0	95 EUR	88.12%	78'616.72	0.01	a)
XS1619567677	0.9500 % LITHUN 0.95 05/26/27 EMTN	100	0	0	100 EUR	94.50%	88'749.06	0.01	a)
XS1632891138	0.6250 % BNG 0 5/8 06/19/27 EMTN	100	0	0	100 EUR	95.00%	89'222.39	0.01	a)
XS1637276848	2.7500 % CYPRUS 2 3/4 06/27/24 EMTN	20	0	20	0 EUR	0.00%	0.00	0.00	
XS1641457277	1.5000 % EIB 1 1/2 11/15/47	35	0	0	35 EUR	74.80%	24'585.72	0.00	a)
XS1648462023	2.2500 % RESFER 2 1/4 12/20/47 EMTN	100	0	0	100 EUR	76.47%	71'819.88	0.01	a)
XS1673096829	0.2500 % RENTEN 0 1/4 08/29/25 EMTN	100	0	0	100 EUR	97.52%	91'583.43	0.01	a)
XS1696445516	1.7500 % REPHUN 1 3/4 10/10/27 10Y	40	0	0	40 EUR	94.56%	35'521.79	0.00	a)
XS1700578724	1.0000 % DEXGRP 1 10/18/27 EMTN	50	0	0	50 EUR	95.13%	44'670.83	0.00	a)
XS1709328899	1.6250 % BGOSK 1 5/8 04/30/28	100	0	0	100 EUR	94.11%	88'383.73	0.01	a)
XS1713462668	2.7000 % CROATI 2.7 06/15/28	0	100	0	100 EUR	99.82%	93'744.42	0.01	a)
XS1713475306	2.7500 % CROATI 2 3/4 01/27/30	100	0	0	100 EUR	99.51%	93'454.22	0.01	a)
XS1721760541	1.5000 % ORSTED 1 1/2 11/26/29	100	0	0	100 EUR	91.60%	86'021.76	0.01	a)
XS1747670922	1.2500 % ABNANV 1 1/4 01/10/33 EMTN	100	0	0	100 EUR	88.49%	83'101.93	0.01	a)
XS1748479919	0.5000 % SANUK 0 1/2 01/10/25	100	0	100	0 EUR	0.00%	0.00	0.00	
XS1751001139	1.7500 % MEX 1 3/4 04/17/28 EMTN	100	0	0	100 EUR	93.79%	88'083.20	0.01	a)
XS1751347946	0.5000 % DEXGRP 0 1/2 01/17/25 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS175245720	1.0000 % DBHNGR 1 12/17/27 EMTN	50	0	0	50 EUR	94.77%	44'501.32	0.00	a)
XS1753042743	1.5000 % EIB 1 1/2 10/16/48 EARN	70	0	0	70 EUR	73.63%	48'402.94	0.00	a)
XS1753809141	1.0000 % NIBCAP 1 01/24/28 EMTN	100	0	0	100 EUR	94.21%	88'479.52	0.01	a)
XS1756367816	0.5000 % KOMMUN 0 1/2 01/24/25 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS1760129608	0.5000 % SPABOL 0 1/2 01/30/25 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS1766477522	0.8750 % RABOBK 0 7/8 02/08/28	100	0	0	100 EUR	94.40%	88'657.02	0.01	a)
XS1766612672	1.1250 % POLAND 1 1/8 08/07/26 EMTN	40	0	0	40 EUR	96.88%	36'394.07	0.00	a)
XS1768074319	3.3750 % ROMANI 3 3/8 02/08/38 REGS	50	0	0	50 EUR	77.44%	36'365.90	0.00	a)
XS1784071042	1.3750 % NDAFH 1 3/8 02/28/33	100	0	0	100 EUR	89.21%	83'781.88	0.01	a)
XS1788694856	1.0000 % DEVOBA 1 03/08/28 EMTN	100	0	0	100 EUR	94.33%	88'586.59	0.01	a)
XS1791423178	1.2500 % FINNVE 1 1/4 07/14/33 EMTN	100	0	0	100 EUR	88.87%	83'458.81	0.01	a)
XS1791485011	0.8750 % EIB 0 7/8 01/14/28 EARN	120	0	0	120 EUR	94.83%	106'867.40	0.01	a)
XS1793273092	0.8750 % HESLAN 0 7/8 03/20/28 EMTN	100	0	0	100 EUR	93.78%	88'076.63	0.01	a)
XS1799045197	0.3750 % COE 0 3/8 03/27/25 EMTN	50	0	50	0 EUR	0.00%	0.00	0.00	
XS1805257265	0.8750 % INTNED 0 7/8 04/11/28 EMTN	100	0	0	100 EUR	93.73%	88'026.85	0.01	a)
XS1805353734	1.4500 % ABNANV 1.45 04/12/38	100	0	0	100 EUR	81.95%	76'958.93	0.01	a)
XS1808478710	0.6250 % ALTA 0 5/8 04/18/25	100	0	100	0 EUR	0.00%	0.00	0.00	
XS1811812574	1.5000 % RABOBK 1 1/2 04/26/38 EMTN	100	0	0	100 EUR	83.11%	78'053.04	0.01	a)
XS1824248626	0.8750 % AFDB 0 7/8 05/24/28 GDIF	50	0	0	50 EUR	94.09%	44'180.60	0.00	a)
XS1832967019	0.6250 % TD 0 5/8 06/06/25 EMTN	100	0	0	100 EUR	98.11%	92'136.59	0.01	a)
XS1843433639	0.8300 % CHILE 0.83 07/02/31	100	0	0	100 EUR	84.71%	79'550.99	0.01	a)
XS1850111789	0.3750 % EIB 0 3/8 07/16/25 EARN	100	0	0	100 EUR	97.88%	91'919.64	0.01	a)
XS1851226891	0.7500 % KOMMUN 0 3/4 07/05/28 EMTN	100	0	0	100 EUR	93.62%	87'920.73	0.01	a)
XS1855473614	0.5000 % SHBASS 0 1/2 07/11/25	100	0	0	100 EUR	97.83%	91'874.56	0.01	a)
XS1856342560	0.6250 % VORHYP 0 5/8 07/17/26 EMTN	100	0	0	100 EUR	95.77%	89'946.48	0.01	a)
XS1876471183	0.6250 % RY 0 5/8 09/10/25 GMTN	100	0	0	100 EUR	97.73%	91'779.71	0.01	a)
XS1883942648	2.3750 % CYPRUS 2 3/8 09/25/28 EMTN	70	0	0	70 EUR	98.77%	64'931.47	0.01	a)
XS1885608817	1.3750 % DBHNGR 1 3/8 03/28/31 EMTN	70	0	0	70 EUR	91.46%	60'125.17	0.01	a)
XS1887498282	1.2500 % REPHUN 1 1/4 10/22/25 7Y	40	0	0	40 EUR	97.30%	36'553.35	0.00	a)
XS1894534343	0.7500 % SRBANK 0 3/4 10/17/25 EMTN	100	0	0	100 EUR	97.59%	91'653.86	0.01	a)
XS1903442744	2.1250 % ESBIRE 2 1/8 11/05/33 EMTN	100	0	0	100 EUR	90.26%	84'771.75	0.01	a)
XS1909057645	3.2500 % LOGICR 3 1/4 11/13/28 EMTN	100	0	0	100 EUR	97.25%	91'331.73	0.01	a)
XS1912495691	0.6250 % IBRD 0 5/8 11/22/27 GDIF	20	0	0	20 EUR	94.34%	17'719.57	0.00	a)
XS1934743656	0.6250 % DNBNO 0 5/8 01/14/26	100	0	0	100 EUR	96.99%	91'090.37	0.01	a)
XS1936100483	1.5000 % ISRAEL 1 1/2 01/16/29 EMTN	50	0	0	50 EUR	90.31%	42'407.00	0.00	a)
XS1936101291	2.5000 % ISRAEL 2 1/2 01/16/49 30Y	60	0	0	60 EUR	80.90%	45'587.63	0.00	a)
XS1938387237	0.6250 % EIB 0 5/8 01/22/29 EARN	90	0	0	90 EUR	92.32%	78'030.69	0.01	a)
XS1940071597	0.7500 % BNG 0 3/4 01/24/29 EMTN	100	0	0	100 EUR	92.48%	86'854.79	0.01	a)
XS1942629061	0.8750 % RFLBNI 0 7/8 01/30/29 EMTN	100	0	0	100 EUR	91.58%	86'008.61	0.01	a)
XS1942756096	0.6250 % COE 0 5/8 01/30/29 EMTN	40	0	0	40 EUR	92.28%	34'665.66	0.00	a)
XS1943561883	1.0000 % SPABOL 1 01/30/29 EMTN	100	0	0	100 EUR	92.92%	87'263.32	0.01	a)
XS1946788194	0.5000 % SWEDA 0 1/2 02/05/26 EMTN	100	0	0	100 EUR	96.69%	90'808.62	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 CHF	in % 7)	Kat.
XS1951084638	0.5000 % SVEGNO 0 1/2 02/12/26 EMTN	100	0	0	100 EUR	96.70%	90'815.20	0.01	a)
XS1952576475	0.7500 % INTNED 0 3/4 02/18/29 EMTN	100	0	0	100 EUR	91.89%	86'297.87	0.01	a)
XS1953056253	1.8750 % LATVIA 1 7/8 02/19/49 GMTN	100	0	0	100 EUR	72.43%	68'021.01	0.01	a)
XS1956050923	2.7500 % CYPRUS 2 3/4 02/26/34 EMTN	0	30	0	30 EUR	97.40%	27'441.78	0.00	a)
XS1957349332	0.5000 % RENTEN 0 1/2 02/28/29 EMTN	100	0	0	100 EUR	91.52%	85'946.63	0.01	a)
XS1957516252	0.3750 % DAA 0 3/8 03/01/27 1477	100	0	0	100 EUR	94.31%	88'572.50	0.01	a)
XS1958534528	1.0000 % POLAND 1 03/07/29 EMTN	50	0	0	50 EUR	93.09%	43'710.55	0.00	a)
XS1960361720	2.0000 % POLAND 2 03/08/49 EMTN	50	0	0	50 EUR	72.36%	33'977.63	0.00	a)
XS1968706876	4.6250 % ROMANI 4 5/8 04/03/49 REGS	60	0	0	60 EUR	83.42%	47'006.51	0.00	a)
XS1978552237	0.1000 % EIB 0.1 10/15/26 EARN	100	0	0	100 EUR	95.11%	89'321.94	0.01	a)
XS1979512578	0.0000 % COE 0 04/10/26 EMTN	50	0	0	50 EUR	95.83%	44'998.60	0.00	a)
XS1989383788	2.7500 % CYPRUS 2 3/4 05/03/49 EMTN	30	0	0	30 EUR	87.60%	24'680.39	0.00	a)
XS1998930926	0.2500 % IBRD 0 1/4 05/21/29 GDIF	50	0	0	50 EUR	89.96%	42'241.71	0.00	a)
XS1999841445	0.0100 % KFW 0.01 05/05/27 EMTN	110	0	0	110 EUR	93.64%	96'740.69	0.01	a)
XS2001278899	1.7500 % ACEIM 1 3/4 05/23/28 EMTN	100	0	0	100 EUR	95.39%	89'583.97	0.01	a)
XS2001737910	1.1250 % TELNO 1 1/8 05/31/29 EMTN	100	0	0	100 EUR	91.89%	86'295.05	0.01	a)
XS2002491780	0.8750 % TENN 0 7/8 06/03/30 EMTN	100	0	0	100 EUR	88.32%	82'944.15	0.01	a)
XS2002491863	1.5000 % TENN 1 1/2 06/03/39 EMTN	100	0	0	100 EUR	78.10%	73'346.94	0.01	a)
XS2009891479	0.5000 % VATFAL 0 1/2 06/24/26 EMTN	100	0	0	100 EUR	95.50%	89'688.21	0.01	a)
XS2013678086	1.6250 % LITHUN 1 5/8 06/19/49 EMTN	30	0	0	30 EUR	67.29%	18'958.69	0.00	a)
XS2014288315	0.0500 % RY 0.05 06/19/26 EMTN	100	0	0	100 EUR	95.21%	89'413.98	0.01	a)
XS2015227494	0.1250 % EIB 0 1/8 06/20/29 EARN	100	0	0	100 EUR	89.35%	83'914.30	0.01	a)
XS2016138765	0.5000 % IBRD 0 1/2 06/21/35 GDIF	70	0	0	70 EUR	78.54%	51'629.49	0.00	a)
XS2019816979	0.8050 % BNG 0.805 06/28/49 EMTN	100	0	0	100 EUR	59.05%	55'452.31	0.00	a)
XS2023679843	0.0500 % KUNTA 0.05 09/06/29 EMTN	100	0	0	100 EUR	88.29%	82'917.86	0.01	a)
XS2024543055	2.0000 % KSA 2 07/09/39 REGS	100	0	0	100 EUR	77.70%	72'970.34	0.01	a)
XS2026150313	1.0000 % AEMSPA 1 07/16/29 EMTN	100	0	0	100 EUR	90.00%	84'524.75	0.01	a)
XS2027596530	2.1240 % ROMANI 2.124 07/16/31 REGS	30	0	0	30 EUR	82.52%	23'248.27	0.00	a)
XS2035564629	1.6250 % ENBW 1 5/8 08/05/2079	100	0	0	100 EUR	92.73%	87'085.82	0.01	a)
XS2054600718	0.1250 % LLOYDS 0 1/8 09/23/29 EMTN	100	0	0	100 EUR	87.28%	81'969.31	0.01	a)
XS2055781962	0.0500 % EIB 0.05 10/13/34 EARN	40	0	0	40 EUR	76.40%	28'700.90	0.00	a)
XS2057917366	0.0100 % HYN0E 0.01 10/01/26 EMTN	100	0	0	100 EUR	94.25%	88'512.39	0.01	a)
XS2058855441	0.0100 % BAWAG 0.01 10/02/29 EMTN	100	0	0	100 EUR	86.68%	81'406.76	0.01	a)
XS2058989489	0.0100 % DANBNK 0.01 01/14/28	100	0	0	100 EUR	91.11%	85'562.51	0.01	a)
XS2060691040	0.3750 % NEGANV 0 3/8 10/03/31 EMTN	100	0	0	100 EUR	82.84%	77'796.65	0.01	a)
XS2062986422	0.0000 % OKB 0 10/08/26 EMTN	100	0	0	100 EUR	94.74%	88'977.28	0.01	a)
XS2063423318	0.2500 % IBRD 0 1/4 01/10/50 GDIF	50	0	0	50 EUR	51.63%	24'244.72	0.00	a)
XS2066003901	0.0000 % IDAWBG 0 10/19/26	100	0	0	100 EUR	94.61%	88'849.55	0.01	a)
XS2069102163	0.0500 % KBN 0.05 10/24/29	100	0	0	100 EUR	87.79%	82'452.04	0.01	a)
XS2069959398	1.4000 % INDON 1.4 10/30/31	100	0	0	100 EUR	86.15%	80'908.07	0.01	a)
XS2078533218	0.5000 % CHINA 0 1/2 11/12/31	100	0	0	100 EUR	84.80%	79'635.52	0.01	a)
XS2079678400	0.5000 % STEDIN 0 1/2 11/14/29 EMTN	100	0	0	100 EUR	87.31%	82'001.24	0.01	a)
XS2101325111	0.0100 % BNS 0.01 01/14/27	0	100	0	100 EUR	93.63%	87'928.24	0.01	a)
XS2101336316	0.3750 % ABNANV 0 3/8 01/14/35	200	0	0	200 EUR	77.47%	145'516.19	0.01	a)
XS2102284622	0.1000 % BNG 0.1 01/15/30	100	0	0	100 EUR	87.52%	82'192.83	0.01	a)
XS2102495673	0.0500 % EIB 0.05 01/16/30 EARN	100	0	0	100 EUR	87.73%	82'388.17	0.01	a)
XS2102988354	0.0000 % IBRD 0 01/15/27 GMTN	50	0	0	50 EUR	94.26%	44'259.95	0.00	a)
XS2105097393	1.2500 % CYPRUS 1 1/4 01/21/40 EMTN	30	0	0	30 EUR	73.29%	20'649.73	0.00	a)
XS2110875957	0.0250 % ASIA 0.025 01/31/30	80	0	0	80 EUR	87.24%	65'543.89	0.01	a)
XS2114767457	0.0000 % POLAND 0 02/10/25 EMTN	40	0	40	0 EUR	0.00%	0.00	0.00	
XS2120068403	0.0000 % EIB 0 03/25/25 EARN	50	0	50	0 EUR	0.00%	0.00	0.00	
XS2122894855	0.0000 % IBRD 0 02/21/30 GDIF	50	0	0	50 EUR	87.06%	40'880.41	0.00	a)
XS2138444661	0.0100 % BNS 0.01 03/18/25	100	0	100	0 EUR	0.00%	0.00	0.00	
XS2150158405	0.1250 % NEDFIN 0 1/8 04/03/27	100	0	0	100 EUR	94.06%	88'334.89	0.01	a)
XS2152902719	0.7970 % CHGRID 0.797 08/05/26 EMTN	150	0	0	150 EUR	95.33%	134'290.02	0.01	a)
XS2160861808	0.0100 % IBRD 0.01 04/24/28 GDIF	50	0	0	50 EUR	91.39%	42'912.74	0.00	a)
XS2166209176	0.0000 % NIB 0 04/30/27 EMTN	100	0	0	100 EUR	93.67%	87'966.75	0.01	a)
XS2168038847	0.7500 % LITHUN 0 3/4 05/06/30 EMTN	30	0	0	30 EUR	87.58%	24'674.47	0.00	a)
XS2168048564	0.0000 % EIB 0 06/17/27 EARN	100	0	0	100 EUR	93.40%	87'719.75	0.01	a)
XS2176621253	0.1000 % EUROF 0.1 05/20/30 EMTN	100	0	0	100 EUR	86.89%	81'603.04	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 CHF	in % 7)	Kat.
XS2178857954	3.6240 % ROMANI 3.624 05/26/30 REGS	100	0	0	100 EUR	94.12%	88'395.94	0.01	a)
XS2181347183	0.1250 % ESTONI 0 1/8 06/10/30	30	0	0	30 EUR	85.10%	23'975.46	0.00	a)
XS2181689659	1.7500 % REPHUN 1 3/4 06/05/35 15Y	100	0	0	100 EUR	77.70%	72'975.04	0.01	a)
XS2193666042	0.3750 % DBHNGR 0 3/8 06/23/29 EMTN	100	0	0	100 EUR	89.86%	84'396.08	0.01	a)
XS2194790262	0.0100 % EIB 0.01 11/15/35	50	0	0	50 EUR	73.43%	34'481.96	0.00	a)
XS2197945251	0.0100 % RABOBK 0.01 07/02/30 EMTN	100	0	0	100 EUR	85.76%	80'544.62	0.01	a)
XS2199719233	0.1250 % BNG 0 1/8 07/09/35	200	0	0	200 EUR	74.86%	140'615.69	0.01	a)
XS2209794408	0.0000 % KFW 0 09/15/28 EMTN	110	0	0	110 EUR	90.55%	93'539.21	0.01	a)
XS2210006339	0.5000 % LITHUN 0 1/2 07/28/50 EMTN	50	0	0	50 EUR	51.13%	24'010.87	0.00	a)
XS2225428809	0.0000 % EIB 0 09/09/30 EARN	100	0	0	100 EUR	85.83%	80'602.84	0.01	a)
XS2227906034	0.0500 % KUNTA 0.05 09/10/35 EMTN	100	0	0	100 EUR	73.64%	69'159.26	0.01	a)
XS2233120554	0.0000 % RENTEN 0 09/22/27 EMTN	100	0	0	100 EUR	92.69%	87'053.89	0.01	a)
XS2238292010	0.0100 % DNBNO 0.01 10/08/27	100	0	0	100 EUR	92.15%	86'545.81	0.01	a)
XS2251371022	0.0000 % EIB 0 03/28/28 EARN	100	0	0	100 EUR	91.59%	86'015.19	0.01	a)
XS2259191273	0.5000 % REPHUN 0 1/2 11/18/30 10Y	40	0	0	40 EUR	81.51%	30'620.91	0.00	a)
XS2259191430	1.5000 % REPHUN 1 1/2 11/17/50 30Y	50	0	0	50 EUR	56.64%	26'598.23	0.00	a)
XS2262211076	1.3750 % ROMANI 1 3/8 12/02/29 REGS	50	0	0	50 EUR	84.50%	39'681.11	0.00	a)
XS2270142966	0.6250 % DBHNGR 0 5/8 12/08/50 EMTN	100	0	0	100 EUR	51.42%	48'292.21	0.00	a)
XS2283340060	0.0000 % EIB 0 01/14/31 EARN	140	0	0	140 EUR	85.09%	111'874.96	0.01	a)
XS2286422071	0.0000 % COE 0 01/20/31 EMTN	100	0	0	100 EUR	85.01%	79'841.19	0.01	a)
XS2287879733	0.0100 % EIB 0.01 05/15/41 EMTN	60	0	0	60 EUR	61.43%	34'616.44	0.00	a)
XS2289130226	0.0000 % DEXGRP 0 01/21/28 EMTN	100	0	0	100 EUR	91.45%	85'881.83	0.01	a)
XS2291692890	1.2500 % CHILE 1 1/4 01/22/51	100	0	0	100 EUR	57.23%	53'747.75	0.00	a)
XS2291901994	0.0100 % SORBNO 0.01 01/26/28	100	0	0	100 EUR	91.07%	85'532.46	0.01	a)
XS2296027217	0.2500 % CAF 0 1/4 02/04/26	100	0	0	100 EUR	95.75%	89'919.25	0.01	a)
XS2308323661	0.2000 % EIB 0.2 03/17/36 EARN	50	0	0	50 EUR	74.30%	34'888.61	0.00	a)
XS2309428113	1.1250 % CROATI 1 1/8 03/04/33	100	0	0	100 EUR	85.60%	80'393.41	0.01	a)
XS2324321368	0.0500 % OPBANK 0.05 03/25/31	100	0	0	100 EUR	83.81%	78'710.45	0.01	a)
XS2330503694	2.0000 % ROMANI 2 04/14/33 REGS	100	0	0	100 EUR	76.35%	71'699.67	0.01	a)
XS2330514899	2.7500 % ROMANI 2 3/4 04/14/41 REGS	45	0	0	45 EUR	66.31%	28'021.76	0.00	a)
XS2331327564	0.0000 % KFW 0 06/15/29 EMTN	100	0	0	100 EUR	88.83%	83'425.94	0.01	a)
XS2333391485	0.7500 % LUC5HI 0 3/4 04/22/33 EMTN	100	0	0	100 EUR	81.08%	76'148.44	0.01	a)
XS2334114779	0.3500 % IDAWBG 0.35 04/22/36	80	0	0	80 EUR	75.39%	56'639.22	0.00	a)
XS2334361354	1.2000 % PHILIP 1.2 04/28/33	100	0	0	100 EUR	82.63%	77'603.19	0.01	a)
XS2337335710	0.0100 % CM 0.01 04/30/29	100	0	0	100 EUR	87.86%	82'516.84	0.01	a)
XS2338991941	0.2500 % Q 0 1/4 05/05/31 EMTN	100	0	0	100 EUR	84.58%	79'430.78	0.01	a)
XS2339427820	0.8750 % ETISLT 0 7/8 05/17/33 EMTN	100	0	0	100 EUR	81.58%	76'614.26	0.01	a)
XS2343538372	0.0000 % EIB 0 09/28/28 EARN	90	0	0	90 EUR	90.50%	76'491.51	0.01	a)
XS2344384768	0.1000 % ONTTFT 0.1 05/19/28 EMTN	100	0	0	100 EUR	90.52%	85'013.11	0.01	a)
XS2346124410	0.3750 % HESLAN 0 3/8 06/04/29 EMTN	100	0	0	100 EUR	87.37%	82'056.65	0.01	a)
XS2351088955	0.2500 % ONT 0 1/4 06/09/31 EMTN	100	0	0	100 EUR	84.16%	79'039.15	0.01	a)
XS2355599353	0.0100 % KHFC 0.01 06/29/26 REGS	100	0	0	100 EUR	94.85%	89'077.76	0.01	a)
XS2364200514	2.8750 % ROMANI 2 7/8 04/13/42 REGS	40	0	0	40 EUR	66.30%	24'904.47	0.00	a)
XS2369244087	0.1000 % CHILE 0.1 01/26/27	100	0	0	100 EUR	92.58%	86'949.64	0.01	a)
XS2386139732	0.0000 % RENTEN 0 12/13/28 EMTN	0	50	0	50 EUR	89.93%	42'230.91	0.00	a)
XS2386592138	0.0100 % BNS 0.01 09/14/29	150	0	0	150 EUR	86.89%	122'398.93	0.01	a)
XS2387713238	0.4000 % ABNAV 0.4 09/17/41 EMTN	100	0	0	100 EUR	63.74%	59'864.46	0.01	a)
XS2388390507	0.0100 % WSTP 0.01 09/22/28 EMTN	100	0	0	100 EUR	89.25%	83'817.57	0.01	a)
XS2388457264	0.0000 % KFW 0 09/15/31 EMTN	100	0	0	100 EUR	83.85%	78'748.02	0.01	a)
XS2388495942	0.0000 % EIB 0 12/22/26 EARN	60	0	0	60 EUR	94.50%	53'251.69	0.00	a)
XS2393518910	0.0100 % RY 0.01 10/05/28 EMTN	100	0	0	100 EUR	89.38%	83'942.47	0.01	a)
XS2397077426	0.1250 % CBAAU 0 1/8 10/15/29	100	0	0	100 EUR	87.42%	82'103.61	0.01	a)
XS2400299363	0.7000 % IBRD 0.7 10/22/46	40	0	0	40 EUR	62.99%	23'661.03	0.00	a)
XS2408608219	1.9500 % PERU 1.95 11/17/36	100	0	0	100 EUR	78.65%	73'863.48	0.01	a)
XS2412060092	0.0000 % ICO 0 04/30/25 GMTN	40	0	0	40 EUR	97.93%	36'788.52	0.00	a)
XS2429205540	0.2500 % BAWAG 0 1/4 01/12/32	100	0	0	100 EUR	82.32%	77'312.05	0.01	a)
XS2430951744	0.1250 % BMO 0 1/8 01/26/27 EMTN	100	0	0	100 EUR	93.83%	88'121.71	0.01	a)
XS2433363509	0.2500 % EIB 0 1/4 01/20/32 EARN	120	0	0	120 EUR	84.35%	95'057.73	0.01	a)
XS2434393968	0.9500 % CYPRUS 0.95 01/20/32 EMTN	0	30	0	30 EUR	87.57%	24'673.06	0.00	a)
XS2436160936	0.1250 % NACN 0 1/8 01/27/27 EMTN	100	0	0	100 EUR	93.76%	88'055.97	0.01	a)
XS2438619426	0.7500 % CPPIBC 0 3/4 02/02/37 EMTN	250	0	0	250 EUR	76.07%	178'605.85	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 CHF	in % 7)	Kat.
XS2439543047	0.0500 % EIB 0.05 11/15/29	60	0	0	60 EUR	88.06%	49'618.86	0.00	a)
XS2446841657	0.3750 % EIB 0 3/8 09/15/27 EARN	110	0	0	110 EUR	93.89%	96'998.96	0.01	a)
XS2447602793	2.7500 % POLAND 2 3/4 05/25/32 EMTN	50	0	0	50 EUR	96.50%	45'314.15	0.00	a)
XS2448412879	0.5000 % EDC 0 1/2 02/25/27 EMTN	100	0	0	100 EUR	94.97%	89'186.71	0.01	a)
XS2449505820	0.7500 % RABOBK 0 3/4 03/02/32 EMTN	100	0	0	100 EUR	86.73%	81'455.60	0.01	a)
XS2454764429	0.1250 % COE 0 1/8 03/10/27 EMTN	50	0	0	50 EUR	94.18%	44'226.61	0.00	a)
XS2456884746	0.3870 % UOBSP 0.387 03/17/25 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS2461786829	2.3750 % CEZCP 2 3/8 04/06/27 EMTN	100	0	0	100 EUR	97.29%	91'372.12	0.01	a)
XS2462455689	0.7500 % SEB 0 3/4 06/28/27 EMTN	100	0	0	100 EUR	94.62%	88'858.94	0.01	a)
XS2463550702	1.2500 % BNG 1 1/4 03/30/37 EMTN	100	0	0	100 EUR	81.82%	76'839.66	0.01	a)
XS2463702907	1.0000 % NDAFH 1 03/30/29 EMTN	0	100	0	100 EUR	92.74%	87'098.03	0.01	a)
XS2465609191	1.0000 % BMO 1 04/05/26	100	0	0	100 EUR	97.19%	91'280.08	0.01	a)
XS2471549654	2.8750 % CROATI 2 7/8 04/22/32	0	100	0	100 EUR	99.32%	93'273.90	0.01	a)
XS2475954900	1.3750 % KFW 1 3/8 06/07/32	140	0	0	140 EUR	91.78%	120'668.44	0.01	a)
XS2478272938	1.7500 % SBAB 1 3/4 02/10/32 EMTN	100	0	0	100 EUR	92.59%	86'952.46	0.01	a)
XS2478523108	1.7500 % SPABOL 1 3/4 05/11/32 EMTN	100	0	0	100 EUR	92.27%	86'656.63	0.01	a)
XS2484093393	1.5000 % EIB 1 1/2 06/15/32 EARN	110	0	0	110 EUR	92.20%	95'245.84	0.01	a)
XS2485360981	2.5000 % HERIM 2 1/2 05/25/29 EMTN	100	0	0	100 EUR	96.97%	91'067.83	0.01	a)
XS2486449072	1.3750 % LFBANK 1 3/8 05/31/27 EMTN	100	0	0	100 EUR	96.28%	90'417.00	0.01	a)
XS2489466446	2.0000 % ASIA 2 06/10/37 GMTN	20	0	0	20 EUR	90.38%	16'976.70	0.00	a)
XS2491074923	2.5520 % BZLNZ 2.552 06/29/27 EMTN	100	0	0	100 EUR	98.93%	92'905.75	0.01	a)
XS2498154207	2.0000 % KFW 2 11/15/29	100	0	0	100 EUR	97.58%	91'641.65	0.01	a)
XS2500341990	1.9000 % RENTEN 1.9 07/12/32 EMTN	60	0	0	60 EUR	95.10%	53'590.35	0.00	a)
XS2500674887	1.8750 % BNG 1 7/8 07/13/32 EMTN	100	0	0	100 EUR	94.07%	88'342.41	0.01	a)
XS2504099669	1.9500 % ASIA 1.95 07/22/32 GMTN	0	70	0	70 EUR	94.89%	62'380.73	0.01	a)
XS2523326853	2.0000 % BAWAG 2 08/25/32 EMTN	100	0	0	100 EUR	93.08%	87'414.52	0.01	a)
XS2525255647	1.7500 % SPABOL 1 3/4 05/25/27	0	100	0	100 EUR	97.54%	91'605.97	0.01	a)
XS2526825463	2.0000 % CCDJ 2 08/31/26 GMTN	100	0	0	100 EUR	98.38%	92'397.67	0.01	a)
XS2526882001	2.3470 % NAB 2.347 08/30/29	100	0	0	100 EUR	97.70%	91'751.53	0.01	a)
XS2528875714	2.5000 % IDAWBG 2 1/2 01/15/38 GMTN	80	0	0	80 EUR	94.28%	70'830.95	0.01	a)
XS2532370231	4.0000 % ESTONI 4 10/12/32	20	0	0	20 EUR	106.26%	19'958.33	0.00	a)
XS2532681074	3.7500 % FERROV 3 3/4 04/14/27 EMTN	100	0	0	100 EUR	101.45%	95'272.42	0.01	a)
XS2535352962	2.2500 % EIB 2 1/4 03/15/30 EARN	100	0	0	100 EUR	98.53%	92'530.09	0.01	a)
XS2536375368	2.3750 % HESLAN 2 3/8 09/21/26 EMTN	100	0	0	100 EUR	99.32%	93'272.02	0.01	a)
XS2536806289	2.5000 % EIKBOL 2 1/2 09/22/28 EMTN	100	0	0	100 EUR	99.16%	93'126.46	0.01	a)
XS2536817484	4.6250 % BGARIA 4 5/8 09/23/34 12Y	100	0	0	100 EUR	106.64%	100'151.32	0.01	a)
XS2538441598	6.6250 % ROMANI 6 5/8 09/27/29 REGS	40	0	0	40 EUR	108.39%	40'717.19	0.00	a)
XS2541853532	2.8120 % DBSSP 2.812 10/13/25 EMTN	200	0	0	200 EUR	99.64%	187'162.01	0.02	a)
XS2544645117	3.2460 % CBAAU 3.246 10/24/25 EMTN	100	0	0	100 EUR	100.32%	94'213.06	0.01	a)
XS2547591474	3.6020 % SUMIBK 3.602 02/16/26 EMTN	100	0	0	100 EUR	100.50%	94'384.92	0.01	a)
XS2553554812	2.7500 % NEDWBK 2 3/4 11/09/27 EMTN	100	0	0	100 EUR	100.51%	94'397.13	0.01	a)
XS2558247677	2.7500 % OPBANK 2 3/4 06/22/26 EMTN	100	0	0	100 EUR	99.91%	93'832.70	0.01	a)
XS2558594391	5.0000 % REPHUN 5 02/22/27 4Y	0	50	0	50 EUR	103.37%	48'538.74	0.00	a)
XS2559401802	2.7500 % SEK 2 3/4 02/23/28 EMTN	100	0	0	100 EUR	99.97%	93'889.05	0.01	a)
XS2570759154	3.1250 % BAWAG 3 1/8 01/12/29	100	0	0	100 EUR	101.02%	94'875.16	0.01	a)
XS2573952517	3.0000 % BNG 3 01/11/33 EMTN	0	100	0	100 EUR	101.87%	95'669.68	0.01	a)
XS2574388646	2.8750 % EIB 2 7/8 01/12/33 EARN	100	0	0	100 EUR	101.38%	95'215.13	0.01	a)
XS2576364371	3.5000 % LATVIA 3 1/2 01/17/28 GMTN	0	100	0	100 EUR	102.25%	96'027.50	0.01	a)
XS2577042893	3.6250 % DBHNGR 3 5/8 12/18/37 EMTN	50	0	0	50 EUR	102.45%	48'109.07	0.00	a)
XS2577104321	2.8750 % KUNTA 2 7/8 01/18/28 EMTN	100	0	0	100 EUR	100.95%	94'807.54	0.01	a)
XS2577109049	2.9000 % IBRD 2.9 01/19/33 EMTN	80	0	0	80 EUR	101.62%	76'350.17	0.01	a)
XS2579050639	3.0000 % Q 3 01/24/33 EMTN	100	0	0	100 EUR	100.73%	94'600.93	0.01	a)
XS2583211201	4.6250 % AMCOSP 4 5/8 02/06/27 EMTN	100	0	0	100 EUR	102.80%	96'542.16	0.01	a)
XS2585966505	3.0000 % INTNED 3 02/15/33	100	0	0	100 EUR	101.32%	95'154.09	0.01	a)
XS2586942448	2.7500 % KFW 2 3/4 02/14/33 EMTN	80	0	0	80 EUR	101.15%	75'995.55	0.01	a)
XS2586944659	3.8750 % POLAND 3 7/8 02/14/33 EMTN	40	0	0	40 EUR	104.25%	39'162.70	0.00	a)
XS2587298204	2.7500 % EIB 2 3/4 07/28/28 EARN	100	0	0	100 EUR	101.08%	94'924.93	0.01	a)
XS2587748174	2.7500 % RENTEN 2 3/4 02/16/32 EMTN	60	0	0	60 EUR	100.99%	56'906.50	0.00	a)
XS2590764713	3.0000 % BNG 3 02/23/28 EMTN	100	0	0	100 EUR	101.54%	95'363.52	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 CHF	in % 7)	Kat.
XS2591032235	4.1250 % ORSTED 4 1/8 03/01/35 EMTN	100	0	0	100 EUR	104.33%	97'985.64	0.01	a)
XS2595029344	3.6250 % RY 3 5/8 03/07/28 EMTN	100	0	0	100 EUR	102.79%	96'537.46	0.01	a)
XS2595650222	3.2500 % RENTEN 3 1/4 09/06/30 EMTN	100	0	0	100 EUR	103.81%	97'488.82	0.01	a)
XS2597408272	3.7150 % TD 3.715 03/13/30 EMTN	100	0	0	100 EUR	104.30%	97'949.95	0.01	a)
XS2597408439	3.8790 % TD 3.879 03/13/26 EMTN	100	0	0	100 EUR	101.48%	95'304.35	0.01	a)
XS2604821228	3.8750 % LITHUN 3 7/8 06/14/33 EMTN	0	30	0	30 EUR	104.28%	29'379.91	0.00	a)
XS2606264005	4.0000 % FUMVFH 4 05/26/28 EMTN	100	0	0	100 EUR	102.19%	95'974.91	0.01	a)
XS2607079493	3.4370 % ANZ 3.437 04/04/25	100	0	100	0 EUR	0.00%	0.00	0.00	
XS2611177382	3.1000 % IBRD 3.1 04/14/38 GMTN	40	0	0	40 EUR	101.35%	38'074.41	0.00	a)
XS2613259774	3.0000 % BNG 3 04/23/30 EMTN	0	100	0	100 EUR	101.91%	95'704.43	0.01	a)
XS2613821300	3.0000 % NEDWBK 3 04/20/33	100	0	0	100 EUR	102.14%	95'927.95	0.01	a)
XS2613838296	3.1250 % OPBANK 3 1/8 10/20/28	0	100	0	100 EUR	101.52%	95'343.80	0.01	a)
XS2617508481	3.2500 % SBAB 3 1/4 05/03/28 EMTN	100	0	0	100 EUR	101.89%	95'688.47	0.01	a)
XS2625986836	2.8750 % KOMINS 2 7/8 05/23/30 EMTN	0	100	0	100 EUR	101.75%	95'559.80	0.01	a)
XS2626022656	3.3750 % RBAV 3 3/8 09/25/27 EMTN	100	0	0	100 EUR	100.99%	94'840.41	0.01	a)
XS2626024868	2.7500 % EIB 2 3/4 07/30/30 EARN	100	0	0	100 EUR	101.00%	94'851.68	0.01	a)
XS2626288760	2.7500 % KFW 2 3/4 05/15/30 EMTN	60	0	0	60 EUR	101.36%	57'115.56	0.00	a)
XS2632653510	3.5000 % EIBKOR 3 1/2 06/07/26 REGS	100	0	0	100 EUR	100.66%	94'537.06	0.01	a)
XS2634616572	3.6250 % ENEXIS 3 5/8 06/12/34 EMTN	0	100	0	100 EUR	103.06%	96'789.15	0.01	a)
XS2635647154	3.2500 % ALLRNV 3 1/4 06/13/28 EMTN	0	100	0	100 EUR	100.96%	94'812.24	0.01	a)
XS2647979181	3.0000 % EIB 3 07/15/33 EARN	100	0	0	100 EUR	102.26%	96'037.83	0.01	a)
XS2673972795	3.5000 % NDAFH 3 1/2 08/31/26 EMTN	0	100	0	100 EUR	101.41%	95'241.43	0.01	a)
XS2677519196	3.5000 % DBJJP 3 1/2 09/13/27 GMTN	100	0	0	100 EUR	102.15%	95'938.28	0.01	a)
XS2679922828	3.4500 % IBRD 3.45 09/13/38 EMTN	50	0	0	50 EUR	105.28%	49'436.57	0.00	a)
XS2681334962	3.1250 % COE 3 1/8 09/13/28 EMTN	50	0	0	50 EUR	102.33%	48'051.32	0.00	a)
XS2689948078	6.3750 % ROMANI 6 3/8 09/18/33 REGS	50	0	0	50 EUR	105.62%	49'598.57	0.00	a)
XS2689949399	5.5000 % ROMANI 5 1/2 09/18/28 REGS	50	40	0	90 EUR	104.41%	88'251.31	0.01	a)
XS2698047771	3.2500 % KFW 3 1/4 03/24/31 EMTN	50	0	0	50 EUR	104.15%	48'906.88	0.00	a)
XS2721113160	4.3750 % BYLAN 4 3/8 09/21/28 EMTN	100	0	0	100 EUR	103.49%	97'190.17	0.01	a)
XS2725234954	3.3750 % NWISE 3 3/8 11/27/28	100	0	0	100 EUR	102.21%	95'989.93	0.01	a)
XS2726853554	3.1250 % STATK 3 1/8 12/13/31 EMTN	100	0	0	100 EUR	99.49%	93'440.13	0.01	a)
XS2740429076	3.2500 % ESTONI 3 1/4 01/17/34	0	30	0	30 EUR	99.70%	28'088.67	0.00	a)
XS2745126792	2.6250 % COE 2 5/8 01/11/34 EMTN	0	80	0	80 EUR	99.17%	74'510.93	0.01	a)
XS2746103014	4.1250 % POLAND 4 1/8 01/11/44 20Y	0	60	0	60 EUR	102.84%	57'951.78	0.00	a)
XS2748850687	2.6250 % EDC 2 5/8 01/18/29 EMTN	0	100	0	100 EUR	100.10%	94'007.38	0.01	a)
XS2753539068	3.0000 % BRCOL 3 07/24/34	0	100	0	100 EUR	100.27%	94'164.22	0.01	a)
XS2761358055	3.0000 % ACHMEA 3 02/07/34 EMTN	0	100	0	100 EUR	100.60%	94'476.02	0.01	a)
XS2765024414	2.9000 % IBRD 2.9 02/14/34 GMTN	0	80	0	80 EUR	101.30%	76'106.74	0.01	a)
XS2765498717	3.5000 % LITHUN 3 1/2 02/13/34 EMTN	0	30	0	30 EUR	100.59%	28'341.40	0.00	a)
XS2770920937	5.3750 % ROMANI 5 3/8 03/22/31 REGS	0	60	0	60 EUR	101.28%	57'071.60	0.00	a)
XS2770921315	5.6250 % ROMANI 5 5/8 02/22/36 REGS	0	80	0	80 EUR	97.92%	73'568.77	0.01	a)
XS2778272471	4.0000 % BGOSK 4 03/13/32 EMTN	0	100	0	100 EUR	102.05%	95'843.43	0.01	a)
XS2782119916	3.2470 % TD 3.247 02/16/34 EMTN	0	100	0	100 EUR	102.50%	96'265.11	0.01	a)
XS2786381207	3.0000 % SANUK 3 03/12/29 EMTN	0	100	0	100 EUR	100.86%	94'721.14	0.01	a)
XS2788435050	3.5000 % ICELND 3 1/2 03/21/34	0	100	0	100 EUR	103.06%	96'784.46	0.01	a)
XS2790172006	2.8750 % SHBASS 2 7/8 03/21/29 EMTN	0	100	0	100 EUR	100.72%	94'588.72	0.01	a)
XS2816013937	2.8750 % KFW 2 7/8 03/31/32 EMTN	0	90	0	90 EUR	102.08%	86'284.44	0.01	a)
XS2827696035	3.5000 % SCMNIX 3 1/2 11/29/31 EMTN	0	100	0	100 EUR	101.89%	95'692.22	0.01	a)
XS2838987506	3.0500 % ICO 3.05 10/31/29 GMTN	0	40	0	40 EUR	101.45%	38'111.22	0.00	a)
<b>EUR</b>							<b>209'621'854.33</b>	<b>17.58</b>	
FR0010763177	6.1250 % EDF 6 1/8 06/02/34 EMTN	50	0	0	50 GBP	103.61%	57'765.92	0.00	a)
FR0010945436	5.1250 % EDF 5 1/8 09/22/50 EMTN	100	0	0	100 GBP	86.45%	96'399.38	0.01	a)
GB0002404191	6.0000 % UKT 6 12/07/28	402	0	0	402 GBP	108.73%	487'371.03	0.04	a)
GB0004893086	4.2500 % UKT 4 1/4 06/07/32	820	0	0	820 GBP	102.74%	939'415.35	0.08	a)
GB0030880693	5.0000 % UKT 5 03/07/25	747	0	747	0 GBP	0.00%	0.00	0.00	
GB0032452392	4.2500 % UKT 4 1/4 03/07/36	642	0	0	642 GBP	101.60%	727'353.94	0.06	a)
GB00B00NY175	4.7500 % UKT 4 3/4 12/07/38	561	0	0	561 GBP	105.65%	660'876.27	0.06	a)
GB00B06YGN05	4.2500 % UKT 4 1/4 12/07/55	567	0	0	567 GBP	95.84%	605'939.93	0.05	a)
GB00B128DP45	4.2500 % UKT 4 1/4 12/07/46	514	0	0	514 GBP	96.83%	554'974.21	0.05	a)
GB00B16NNR78	4.2500 % UKT 4 1/4 12/07/27	687	0	0	687 GBP	101.22%	775'410.36	0.07	a)
GB00B1VWPJ53	4.5000 % UKT 4 1/2 12/07/42	577	0	0	577 GBP	101.43%	652'579.81	0.05	a)

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GB00B24FF097	4.7500 % UKT 4 3/4 12/07/30	875	0	0	875 GBP	105.20%	1'026'397.64	0.09	a)
GB00B39R3707	4.2500 % UKT 4 1/4 12/07/49	424	0	0	424 GBP	96.37%	455'634.35	0.04	a)
GB00B3KJDS62	4.2500 % UKT 4 1/4 09/07/39	475	0	0	475 GBP	99.76%	528'405.52	0.04	a)
GB00B52WS153	4.5000 % UKT 4 1/2 09/07/34	740	0	0	740 GBP	104.05%	858'591.12	0.07	a)
GB00B54QLM75	4.0000 % UKT 4 01/22/60	489	30	0	519 GBP	91.73%	530'852.08	0.04	a)
GB00B6460505	4.2500 % UKT 4 1/4 12/07/40	560	0	0	560 GBP	99.14%	619'059.54	0.05	a)
GB00B6RNH572	3.7500 % UKT 3 3/4 07/22/52	525	0	0	525 GBP	88.20%	516'312.25	0.04	a)
GB00B84Z9V04	3.2500 % UKT 3 1/4 01/22/44	609	0	0	609 GBP	84.73%	575'412.43	0.05	a)
GB00BBJNQY21	3.5000 % UKT 3 1/2 07/22/68	427	0	0	427 GBP	82.59%	393'260.76	0.03	a)
GB00BD0XH204	1.7500 % UKT 1 3/4 07/22/57	635	0	0	635 GBP	53.99%	382'302.71	0.03	a)
GB00BDCHBW80	1.5000 % UKT 1 1/2 07/22/47	492	70	0	562 GBP	57.83%	362'385.84	0.03	a)
GB00BDRHNP05	1.2500 % UKT 1 1/4 07/22/27	817	40	0	857 GBP	92.97%	888'439.57	0.07	a)
GB00BFMCN652	1.6250 % UKT 1 5/8 10/22/2071	470	40	0	510 GBP	46.91%	266'743.32	0.02	a)
GB00BFWFPP71	1.7500 % UKT 1 3/4 01/22/49	610	0	0	610 GBP	59.97%	407'879.53	0.03	a)
GB00BFX02L78	1.6250 % UKT 1 5/8 10/22/28	770	0	0	770 GBP	91.99%	789'816.39	0.07	a)
GB00BJLROJ16	1.6250 % UKT 1 5/8 10/22/54	490	0	0	490 GBP	53.27%	291'033.01	0.02	a)
GB00BJMHB534	0.8750 % UKT 0 7/8 10/22/29	890	0	0	890 GBP	86.82%	861'586.77	0.07	a)
GB00BJQWYH73	1.2500 % UKT 1 1/4 10/22/41	670	0	0	670 GBP	63.05%	471'024.47	0.04	a)
GB00BK5CVX03	0.6250 % UKT 0 5/8 06/07/25	910	0	660	250 GBP	97.24%	271'074.83	0.02	a)
GB00BL68HH02	0.3750 % UKT 0 3/8 10/22/30	780	30	0	810 GBP	81.67%	737'607.33	0.06	a)
GB00BL68HI26	0.1250 % UKT 0 1/8 01/30/26	710	0	0	710 GBP	95.11%	753'005.07	0.06	a)
GB00BL6C7720	4.1250 % UKT 4 1/8 01/29/27	660	0	0	660 GBP	100.06%	736'406.06	0.06	a)
GB00BLBDX619	1.1250 % UKT 1 1/8 10/22/2073	210	0	0	210 GBP	37.65%	88'151.73	0.01	a)
GB00BLH38158	1.2500 % UKT 1 1/4 07/31/51	570	0	0	570 GBP	49.98%	317'675.73	0.03	a)
GB00BLPK7110	0.2500 % UKT 0 1/4 01/31/25	720	0	720	0 GBP	0.00%	0.00	0.00	
GB00BLPK7227	0.5000 % UKT 0 1/2 01/31/29	580	0	0	580 GBP	86.80%	561'380.03	0.05	a)
GB00BLPK7334	1.1250 % UKT 1 1/8 01/31/39	470	60	0	530 GBP	66.86%	395'106.34	0.03	a)
GB00BM8Z2S21	0.8750 % UKT 0 7/8 07/31/33	580	50	0	630 GBP	77.20%	542'307.00	0.05	a)
GB00BM8Z2T38	1.0000 % UKT 1 01/31/32	710	40	0	750 GBP	81.77%	683'847.87	0.06	a)
GB00BM8Z2V59	1.5000 % UKT 1 1/2 07/31/53	350	100	0	450 GBP	52.08%	261'344.13	0.02	a)
GB00BMBL1D50	0.5000 % UKT 0 1/2 10/22/61	550	0	0	550 GBP	31.09%	190'684.59	0.02	a)
GB00BMBL1F74	0.6250 % UKT 0 5/8 10/22/50	660	0	0	660 GBP	41.69%	306'795.38	0.03	a)
GB00BMBL1G81	0.1250 % UKT 0 1/8 01/31/28	620	0	0	620 GBP	88.57%	612'291.25	0.05	a)
GB00BMF9LF76	4.0000 % UKT 4 10/22/63	220	80	0	300 GBP	91.39%	305'710.19	0.03	a)
GB00BMF9LG83	4.5000 % UKT 4 1/2 06/07/28	450	280	0	730 GBP	101.92%	829'658.37	0.07	a)
GB00BMGR2809	0.2500 % UKT 0 1/4 07/31/31	820	0	0	820 GBP	78.65%	719'182.16	0.06	a)
GB00BMGR2916	0.6250 % UKT 0 5/8 07/31/35	690	50	0	740 GBP	70.20%	579'275.88	0.05	a)
GB00BMV7TC88	3.2500 % UKT 3 1/4 01/31/33	680	0	0	680 GBP	95.20%	721'862.80	0.06	a)
GB00BN65R313	3.5000 % UKT 3 1/2 01/22/45	580	0	0	580 GBP	87.33%	564'827.18	0.05	a)
GB00BNNGP668	0.3750 % UKT 0 3/8 10/22/26	660	0	0	660 GBP	92.82%	683'101.22	0.06	a)
GB00BNNGP775	0.8750 % UKT 0 7/8 01/31/46	480	0	0	480 GBP	51.17%	273'901.77	0.02	a)
GB00BPCJD880	3.5000 % UKT 3 1/2 10/22/25	720	0	0	720 GBP	98.97%	794'600.95	0.07	a)
GB00BPCJD997	3.7500 % UKT 3 3/4 10/22/53	560	0	0	560 GBP	87.72%	547'748.23	0.05	a)
GB00BPJKN53	4.6250 % UKT 4 5/8 01/31/34	230	430	0	660 GBP	105.00%	772'732.54	0.06	a)
GB00BPJKP77	4.7500 % UKT 4 3/4 10/22/43	130	310	0	440 GBP	104.11%	510'798.20	0.04	a)
GB00BPSNB460	3.7500 % UKT 3 3/4 03/07/27	0	400	0	400 GBP	99.19%	442'426.24	0.04	a)
GB00BPSNBB36	4.3750 % UKT 4 3/8 07/31/54	0	340	0	340 GBP	97.59%	369'988.71	0.03	a)
GB00BPSNBF73	4.0000 % UKT 4 10/22/31	0	250	0	250 GBP	100.64%	280'544.61	0.02	a)
GB00BQC4R999	3.7500 % UKT 3 3/4 01/29/38	360	150	0	510 GBP	95.72%	544'331.53	0.05	a)
GB00BQC82B83	4.1250 % UKT 4 1/8 07/22/29	0	380	0	380 GBP	100.99%	427'915.09	0.04	a)
GB00BQC82C90	4.2500 % UKT 4 1/4 07/31/34	0	320	0	320 GBP	101.97%	363'860.70	0.03	a)
GB00BTHH2R79	2.0000 % UKT 2 09/07/25	820	0	0	820 GBP	97.71%	893'459.52	0.07	a)
GB00BYYMZX75	2.5000 % UKT 2 1/2 07/22/65	411	0	0	411 GBP	64.16%	294'028.96	0.02	a)
GB00BYZW3G56	1.5000 % UKT 1 1/2 07/22/26	880	0	0	880 GBP	95.54%	937'452.82	0.08	a)
GB00BZB26Y51	1.7500 % UKT 1 3/4 09/07/37	660	0	0	660 GBP	76.21%	560'845.24	0.05	a)
US880591DP40	5.6250 % TVA 5 5/8 06/07/32	10	0	0	10 GBP	106.15%	11'836.53	0.00	a)
XS0085727559	6.0000 % EIB 6 12/07/28	70	0	0	70 GBP	107.55%	83'944.55	0.01	a)
XS0089572316	6.0000 % ITALY 6 08/04/28 EMTN	60	0	0	60 GBP	103.20%	69'048.15	0.01	a)
XS0091740018	5.6250 % EBRD 5 5/8 12/07/28 EMTN	50	0	0	50 GBP	105.81%	58'991.39	0.00	a)
XS0094804126	4.5000 % LCRFIN 4 1/2 12/07/28 REGS	30	0	0	30 GBP	101.34%	33'899.18	0.00	a)
XS0095130943	4.8750 % IBRD 4 7/8 12/07/28 EMTN	10	0	0	10 GBP	103.24%	11'511.82	0.00	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 CHF	in % 7)	Kat.
X50096412548	5.2500 % RESFER 5 1/4 12/07/28 EMTN	50	0	0	50	103.69%	57'813.31	0.00	a)
X50096499057	5.0000 % EIB 5 04/15/39	30	0	0	30	106.50%	35'626.32	0.00	a)
X50096806590	5.2000 % BNG 5.2 12/07/28 EMTN	50	0	0	50	103.57%	57'742.51	0.00	a)
X50110373569	5.5000 % EIB 5 1/2 04/15/25	60	0	60	0	0.00%	0.00	0.00	
X50114126294	5.6250 % EIB 5 5/8 06/07/32	50	0	0	50	110.55%	61'638.02	0.01	a)
X50123656836	5.2500 % RESFER 5 1/4 01/31/35 EMTN	10	0	0	10	105.37%	11'749.77	0.00	a)
X50130092793	5.3750 % NEDWBK 5 3/8 06/07/32 EMTN	50	0	0	50	107.51%	59'939.21	0.01	a)
X50138036842	5.5000 % KFW 5 1/2 06/18/25 EXC	50	0	50	0	0.00%	0.00	0.00	
X50138037733	6.0000 % KFW 6 12/07/28 EXCH	80	0	0	80	107.51%	95'906.30	0.01	a)
X50138038624	5.7500 % KFW 5 3/4 06/07/32 EXCH	60	0	0	60	111.20%	74'395.16	0.01	a)
X50138039275	5.0000 % KFW 5 06/09/36 EMTN	30	0	0	30	107.17%	35'851.12	0.00	a)
X50144628053	5.3750 % SNCF 5 3/8 03/18/27 EMTN	10	0	0	10	101.19%	11'283.23	0.00	a)
X50150670551	5.1000 % LCRFIN 5.1 03/07/51	40	0	0	40	106.09%	47'318.89	0.00	a)
X50202407093	4.6250 % EIB 4 5/8 10/12/54 DIP	30	0	0	30	100.60%	33'652.31	0.00	a)
X50206361221	4.7500 % UKRAIL 4 3/4 11/29/35 EMTN	50	0	0	50	103.44%	57'671.70	0.00	a)
X50208653773	4.8750 % LLOYDS 4 7/8 12/20/24 EMTN	30	0	30	0	0.00%	0.00	0.00	
X50211898043	4.9990 % BRDGTE 4.999 10/05/31 B	50	0	0	50	97.81%	52'894.62	0.00	a)
X50236698972	4.3750 % UKRAIL 4 3/8 12/09/30 EMTN	50	0	0	50	101.16%	56'397.73	0.00	a)
X50415532273	4.5000 % EIB 4 1/2 06/07/29 EMTN	20	0	0	20	101.95%	22'736.39	0.00	a)
X50416848793	6.8750 % EQNR 6 7/8 03/11/31 EMTN	50	0	0	50	112.77%	62'875.76	0.01	a)
X50499449261	5.7500 % ORSTED 5 3/4 04/09/40 EMTN	50	0	0	50	102.02%	56'880.55	0.00	a)
X50584363724	5.6250 % NWDIE 5 5/8 01/28/26 EMTN	100	0	0	100	101.51%	113'186.84	0.01	a)
X50596191360	5.7500 % SANUK 5 3/4 03/02/26 EMTN	100	0	0	100	101.80%	113'513.56	0.01	a)
X50740808802	3.8750 % EIB 3 7/8 06/08/37 EMTN	20	0	0	20	96.09%	21'428.85	0.00	a)
X50895820834	4.8820 % ARQIVA 4.882 12/31/32 EMTN	100	0	0	100	97.98%	61'908.70	0.01	a)
X50954706023	3.1250 % DBHNGR 3 1/8 07/24/26 EMTN	100	0	0	100	97.59%	108'817.98	0.01	a)
XS1188135450	2.1250 % DEXGRP 2 1/8 02/12/25 EMTN	100	0	100	0	0.00%	0.00	0.00	
XS1273543162	2.8930 % AHFILN 2.893 08/11/43	100	0	0	100	76.62%	85'441.54	0.01	a)
XS1490724975	1.0000 % EIB 1 09/21/26 EMTN	70	0	0	70	93.65%	73'101.89	0.01	a)
XS1805260483	1.3750 % EIB 1 3/8 03/07/25 EMTN	50	0	50	0	0.00%	0.00	0.00	
XS1811047080	1.6250 % BNG 1 5/8 08/26/25 EMTN	100	0	0	100	97.07%	108'238.14	0.01	a)
XS1870443089	1.3750 % IFC 1 3/8 03/07/25	50	0	50	0	0.00%	0.00	0.00	
XS1872363558	1.3750 % RENTEN 1 3/8 09/08/25 EMTN	50	0	0	50	96.75%	53'942.89	0.00	a)
XS1941813617	1.3750 % KFW 1 3/8 12/09/24 EMTN	150	0	150	0	0.00%	0.00	0.00	
XS1950499712	1.8750 % DBHNGR 1 7/8 02/13/26 EMTN	70	0	0	70	96.56%	75'370.96	0.01	a)
XS1950905486	1.3750 % KFW 1 3/8 12/15/25 EMTN	0	40	0	40	96.08%	42'856.36	0.00	a)
XS1991124063	1.2500 % IADB 1 1/4 12/15/25	100	0	100	0	0.00%	0.00	0.00	
XS2034715305	0.8750 % KFW 0 7/8 09/15/26 EMTN	30	0	0	30	93.42%	31'251.77	0.00	a)
XS2110832040	0.7500 % EIB 0 3/4 07/22/27 EMTN	50	0	0	50	90.95%	50'706.94	0.00	a)
XS2121223601	0.7500 % IFC 0 3/4 07/22/27 GMTN	50	0	0	50	90.88%	50'671.26	0.00	a)
XS2122575678	1.0000 % IBRD 1 12/21/29	50	0	0	50	85.86%	47'869.63	0.00	a)
XS2236022153	0.2500 % IBRD 0 1/4 09/23/27 GMTN	100	0	0	100	89.06%	99'309.73	0.01	a)
XS2245488775	0.2000 % AIIB 0.2 12/15/25 GMTN	50	0	0	50	94.54%	52'709.06	0.00	a)
XS2281478268	0.1250 % KFW 0 1/8 12/30/26 EMTN	20	0	0	20	91.14%	20'324.93	0.00	a)
XS2284257701	0.1250 % NIB 0 1/8 12/15/26 EMTN	30	0	0	30	91.22%	30'514.15	0.00	a)
XS2297687787	0.3750 % IDAWBG 0 3/8 09/22/27	100	0	0	100	89.29%	99'560.62	0.01	a)
XS2318615569	0.3750 % KUNTA 0 3/8 12/17/25 EMTN	100	0	0	100	94.67%	105'561.96	0.01	a)
XS2332979769	0.7500 % ASIA 0 3/4 12/07/27	100	0	0	100	89.85%	100'187.30	0.01	a)
XS2356217203	0.5000 % AFDB 0 1/2 06/22/26 GMTN	20	0	0	20	93.53%	20'857.49	0.00	a)
XS2389689337	0.6250 % LBANK 0 5/8 12/15/25 EMTN	20	0	0	20	94.94%	21'171.94	0.00	a)
XS2398918024	0.8750 % EIB 0 7/8 05/15/26	20	0	0	20	94.61%	21'098.56	0.00	a)
XS2430947049	1.1250 % ASIA 1 1/8 06/10/25	20	0	0	20	97.35%	21'711.41	0.00	a)
XS2431006233	1.2500 % IBRD 1 1/4 12/13/28	30	0	0	30	89.34%	29'884.58	0.00	a)
XS2441530891	1.2500 % KFW 1 1/4 07/31/26 EMTN	0	30	0	30	94.44%	31'590.64	0.00	a)
XS2491214792	2.5000 % IADB 2 1/2 07/22/27	0	40	0	40	95.52%	42'603.46	0.00	a)
XS2573690489	4.1250 % KFW 4 1/8 02/18/26 EMTN	30	30	0	60	99.61%	66'642.93	0.01	a)
XS2574080789	4.2500 % COE 4 1/4 03/16/26 EMTN	50	0	0	50	99.76%	55'622.19	0.00	a)
XS2578472412	3.8750 % NIB 3 7/8 02/19/26 EMTN	30	0	0	30	99.32%	33'224.45	0.00	a)
XS2583600015	3.8750 % ASIA 3 7/8 02/10/26 GMTN	50	0	0	50	99.28%	55'350.11	0.00	a)
XS2584128263	3.7500 % KFW 3 3/4 07/30/27 EMTN	0	40	0	40	98.85%	44'088.30	0.00	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 CHF	in % 7)	Kat.
XS2594034998	4.0000 % IADB 4 12/17/29 GMTN	20	0	0	20 GBP	99.81%	22'259.80	0.00	a)
XS2649050106	4.8750 % EIB 4 7/8 12/16/30 EMTN	0	50	0	50 GBP	104.62%	58'331.82	0.00	a)
XS2679764493	4.8750 % KFW 4 7/8 10/10/28 EMTN	0	50	0	50 GBP	103.04%	57'449.24	0.00	a)
XS2681943390	4.8750 % IBRD 4 7/8 08/15/30	0	40	0	40 GBP	104.59%	46'651.63	0.00	a)
XS2711356886	4.7500 % IADB 4 3/4 10/05/29 EMTN	0	40	0	40 GBP	103.30%	46'074.02	0.00	a)
XS2746110498	4.0000 % AIB 4 07/22/27 GMTN	0	40	0	40 GBP	99.46%	44'363.05	0.00	a)
XS2763640815	3.8750 % RENTEN 3 7/8 02/09/29 EMTN	0	40	0	40 GBP	99.24%	44'265.82	0.00	a)
XS2802887211	4.1250 % OKB 4 1/8 10/16/28 EMTN	0	100	0	100 GBP	100.13%	111'650.27	0.01	a)
XS2810876065	4.3750 % IADB 4 3/8 05/02/33	0	20	0	20 GBP	101.93%	22'731.48	0.00	a)
XS2852993901	4.2500 % KUNTA 4 1/4 01/09/29 EMTN	0	100	0	100 GBP	100.49%	112'056.16	0.01	a)
XS2856695965	4.2500 % IFC 4 1/4 10/22/29 GMTN	0	40	0	40 GBP	101.07%	45'079.38	0.00	a)
XS2861554645	4.1250 % IBRD 4 1/8 07/31/31	0	50	0	50 GBP	100.60%	56'089.41	0.00	a)
<b>GBP</b>							<b>38'478'081.47</b>	<b>3.23</b>	
IL0010994569	6.2500 % ILGOV 6 1/4 10/30/26 1026	400	0	0	400 ILS	103.97%	97'276.01	0.01	a)
IL0011254005	5.5000 % ILGOV 5 1/2 01/31/42 0142	350	0	0	350 ILS	104.90%	85'873.71	0.01	a)
IL0011355570	1.7500 % ILGOV 1 3/4 08/31/25 0825	600	0	0	600 ILS	97.68%	137'078.83	0.01	a)
IL0011393449	2.0000 % ILGOV 2 03/31/27 0327	400	0	0	400 ILS	94.36%	88'278.21	0.01	a)
IL0011401937	3.7500 % ILGOV 3 3/4 03/31/47 0347	480	100	0	580 ILS	80.88%	109'726.46	0.01	a)
IL0011508798	2.2500 % ILGOV 2 1/4 09/28/28 0928	440	140	0	580 ILS	91.80%	124'538.43	0.01	a)
IL0011609851	1.0000 % ILGOV 1 03/31/30 0330	670	0	0	670 ILS	82.73%	129'639.88	0.01	a)
IL0011626681	0.5000 % ILGOV 0 1/2 04/30/25 0425	420	0	420	0 ILS	0.00%	0.00	0.00	
IL0011661803	1.5000 % ILGOV 1 1/2 05/31/37 0537	450	140	0	590 ILS	67.82%	93'584.34	0.01	a)
IL0011746976	0.5000 % ILGOV 0 1/2 02/27/26 0226	300	150	0	450 ILS	94.68%	99'656.97	0.01	a)
IL0011806606	1.3000 % ILGOV 1.3 04/30/32 0432	400	200	0	600 ILS	78.50%	110'162.49	0.01	a)
IL0011840761	2.8000 % ILGOV 2.8 11/29/52 1152	130	200	0	330 ILS	63.73%	49'193.14	0.00	a)
IL0011948028	3.7500 % ILGOV 3 3/4 02/28/29 0229	250	370	0	620 ILS	96.89%	140'501.16	0.01	a)
IL0012023326	4.0000 % ILGOV 4 03/30/35 0335	0	280	0	280 ILS	93.17%	61'014.84	0.01	a)
IL0012035791	3.7500 % ILGOV 3 3/4 09/30/27 0927	0	240	0	240 ILS	98.11%	55'075.59	0.00	a)
<b>ILS</b>							<b>1'381'600.06</b>	<b>0.12</b>	
JP525022AM69	0.5140 % ACAFP 0.514 07/06/27 9	100'000	0	0	100'000 JPY	98.97%	576'716.77	0.05	a)
<b>JPY</b>							<b>576'716.77</b>	<b>0.05</b>	
KR10350172C8	3.0000 % KTB 3 12/10/42 4212	450'000	0	0	450'000 KRW	98.88%	282'606.37	0.02	a)
KR103501G562	2.2500 % KTB 2 1/4 06/10/25 2506	670'000	0	0	670'000 KRW	99.40%	422'969.47	0.04	a)
KR103501G992	1.3750 % KTB 1 3/8 09/10/24 2409	300'000	0	300'000	0 KRW	0.00%	0.00	0.00	
KR103501GA35	1.5000 % KTB 1 1/2 03/10/25 2503	500'000	0	0	500'000 KRW	99.19%	315'013.04	0.03	a)
KR103501GA92	1.1250 % KTB 1 1/8 09/10/25 2509	1'200'000	0	0	1'200'000 KRW	98.09%	747'626.81	0.06	a)
KR103501GB34	1.2500 % KTB 1 1/4 03/10/26 2603	1'300'000	0	0	1'300'000 KRW	97.33%	803'664.07	0.07	a)
KR103501GC33	2.3750 % KTB 2 3/8 03/10/27 2703	0	400'000	0	400'000 KRW	98.53%	250'330.25	0.02	a)
KR10350270C0	4.7500 % KTB 4 3/4 12/10/30 3012	250'000	0	0	250'000 KRW	109.65%	174'102.62	0.01	a)
KR10350271C8	4.0000 % KTB 4 12/10/31 3112	340'000	0	0	340'000 KRW	105.94%	228'767.88	0.02	a)
KR103502G3C1	3.7500 % KTB 3 3/4 12/10/33 3312	350'000	0	0	350'000 KRW	105.42%	234'354.46	0.02	a)
KR103502G4C9	2.7500 % KTB 2 3/4 12/10/44 4412	300'000	0	0	300'000 KRW	95.10%	181'208.10	0.02	a)
KR103502G594	2.6250 % KTB 2 5/8 09/10/35 3509	400'000	0	0	400'000 KRW	95.56%	242'770.74	0.02	a)
KR103502G5C6	2.2500 % KTB 2 1/4 12/10/25 2512	600'000	0	0	600'000 KRW	99.02%	377'357.19	0.03	a)
KR103502G636	2.0000 % KTB 2 03/10/46 4603	280'000	500'000	0	780'000 KRW	83.20%	412'189.29	0.03	a)
KR103502G669	1.8750 % KTB 1 7/8 06/10/26 2606	400'000	0	0	400'000 KRW	98.05%	249'102.01	0.02	a)
KR103502G693	1.5000 % KTB 1 1/2 09/10/36 3609	150'000	300'000	0	450'000 KRW	83.92%	239'845.23	0.02	a)
KR103502G6C4	1.5000 % KTB 1 1/2 12/10/26 2612	1'600'000	0	0	1'600'000 KRW	96.77%	983'390.14	0.08	a)
KR103502G735	2.1250 % KTB 2 1/8 03/10/47 4703	300'000	0	0	300'000 KRW	85.02%	161'991.22	0.01	a)
KR103502G768	2.1250 % KTB 2 1/8 06/10/27 2706	600'000	0	0	600'000 KRW	97.67%	372'211.27	0.03	a)
KR103502G792	2.2500 % KTB 2 1/4 09/10/37 3709	300'000	0	0	300'000 KRW	90.90%	173'199.35	0.01	a)
KR103502G7C2	2.3750 % KTB 2 3/8 12/10/27 2712	200'000	300'000	0	500'000 KRW	98.11%	311'575.50	0.03	a)
KR103502G867	2.6250 % KTB 2 5/8 06/10/28 2806	200'000	0	0	200'000 KRW	98.59%	125'231.90	0.01	a)
KR103502G8C0	2.3750 % KTB 2 3/8 12/10/28 2812	250'000	0	0	250'000 KRW	97.38%	154'623.86	0.01	a)
KR103502G933	2.0000 % KTB 2 03/10/49 4903	450'000	500'000	0	950'000 KRW	82.59%	498'320.64	0.04	a)
KR103502G966	1.8750 % KTB 1 7/8 06/10/29 2906	750'000	0	0	750'000 KRW	94.81%	451'618.08	0.04	a)
KR103502G990	1.1250 % KTB 1 1/8 09/10/39 3909	1'200'000	0	0	1'200'000 KRW	77.02%	587'007.52	0.05	a)
KR103502G9C8	1.3750 % KTB 1 3/8 12/10/29 2912	800'000	0	0	800'000 KRW	91.91%	466'983.87	0.04	a)
KR103502GA34	1.5000 % KTB 1 1/2 03/10/50 5003	2'300'000	0	0	2'300'000 KRW	74.09%	1'082'349.85	0.09	a)
KR103502GA67	1.3750 % KTB 1 3/8 06/10/30 3006	550'000	0	0	550'000 KRW	91.12%	318'312.69	0.03	a)
KR103502GA91	1.5000 % KTB 1 1/2 09/10/40 4009	300'000	200'000	0	500'000 KRW	80.29%	254'976.44	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 CHF	in % 7)	Kat.
KR103502GAC2	1.5000 % KTB 1 1/2 12/10/30 3012	800'000	0	0	800'000 KRW	91.30%	463'926.75	0.04	a)
KR103502GB33	1.8750 % KTB 1 7/8 03/10/51 5103	1'700'000	500'000	0	2'200'000 KRW	80.01%	1'117'937.87	0.09	a)
KR103502GB66	2.0000 % KTB 2 06/10/31 3106	600'000	0	0	600'000 KRW	93.45%	356'105.38	0.03	a)
KR103502GBC0	2.3750 % KTB 2 3/8 12/10/31 3112	400'000	0	0	400'000 KRW	95.46%	242'527.92	0.02	a)
KR103502GC99	3.1250 % KTB 3 1/8 09/10/52 5209	300'000	0	0	300'000 KRW	102.06%	194'476.52	0.02	a)
KR103503GA90	1.6250 % KTB 1 5/8 09/10/70 7009	500'000	0	0	500'000 KRW	67.46%	214'245.66	0.02	a)
<b>KRW</b>							<b>13'692'919.96</b>	<b>1.15</b>	
MX0MGO0000B2	10.0000 % MBONO 10 11/20/36 M	20'000	0	0	20'000 MXN	102.34%	88'405.18	0.01	a)
MX0MGO0000D8	7.5000 % MBONO 7 1/2 06/03/27 M	68'500	0	0	68'500 MXN	94.71%	280'202.32	0.02	a)
MX0MGO0000H9	8.5000 % MBONO 8 1/2 05/31/29 M	52'500	11'000	0	63'500 MXN	95.54%	262'017.71	0.02	a)
MX0MGO0000J5	8.5000 % MBONO 8 1/2 11/18/38 M	44'500	0	0	44'500 MXN	89.76%	172'523.21	0.01	a)
MX0MGO0000P2	7.7500 % MBONO 7 3/4 05/29/31 M	84'000	0	0	84'000 MXN	90.87%	329'677.96	0.03	a)
MX0MGO0000R8	7.7500 % MBONO 7 3/4 11/13/42 M	61'500	11'000	0	72'500 MXN	81.03%	253'712.79	0.02	a)
MX0MGO0000U2	7.7500 % MBONO 7 3/4 11/23/34 M	20'800	13'000	0	33'800 MXN	87.72%	128'051.83	0.01	a)
MX0MGO0000Y4	5.7500 % MBONO 5 3/4 03/05/26 M	95'000	0	0	95'000 MXN	93.97%	385'565.48	0.03	a)
MX0MGO000102	8.0000 % MBONO 8 11/07/47 M	50'500	0	0	50'500 MXN	81.81%	178'440.61	0.01	a)
MX0MGO000193	7.0000 % MBONO 7 09/03/26 M	26'000	12'000	0	38'000 MXN	94.64%	155'320.89	0.01	a)
MX0MGO0001B0	5.0000 % MBONO 5 03/06/25 M	20'000	0	20'000	0 MXN	0.00%	0.00	0.00	
MX0MGO0001C8	5.5000 % MBONO 5 1/2 03/04/27 M	70'000	7'000	0	77'000 MXN	90.75%	301'815.69	0.03	a)
MX0MGO0001D6	7.5000 % MBONO 7 1/2 05/26/33 M	61'000	0	0	61'000 MXN	87.35%	230'143.09	0.02	a)
MX0MGO0001E4	8.0000 % MBONO 8 07/31/53 M	37'000	17'000	0	54'000 MXN	81.00%	188'913.98	0.02	a)
MX0MGO0001F1	8.5000 % MBONO 8 1/2 03/01/29 M	17'500	22'000	0	39'500 MXN	95.62%	163'125.58	0.01	a)
MXM5GO000001	8.0000 % MBONO 8 05/24/35 MS	5'000	0	0	5'000 MXN	87.22%	18'834.39	0.00	a)
<b>MXN</b>							<b>3'136'750.71</b>	<b>0.26</b>	
EU000A3LTF25	3.6250 % EIB 3 5/8 07/23/29 EMTN	0	600	0	600 NOK	100.47%	48'286.73	0.00	a)
NO0010732555	1.7500 % NGB 1 3/4 03/13/25 477	1'070	0	1'070	0 NOK	0.00%	0.00	0.00	
NO0010757925	1.5000 % NGB 1 1/2 02/19/26 478	820	0	0	820 NOK	97.13%	63'797.38	0.01	a)
NO0010786288	1.7500 % NGB 1 3/4 02/17/27 479	1'080	0	0	1'080 NOK	96.52%	83'501.58	0.01	a)
NO0010821598	2.0000 % NGB 2 04/26/28 480	950	0	0	950 NOK	96.12%	73'141.51	0.01	a)
NO0010844079	1.7500 % NGB 1 3/4 09/06/29 481	1'150	0	0	1'150 NOK	93.44%	86'072.84	0.01	a)
NO0010875230	1.3750 % NGB 1 3/8 08/19/30 482	500	300	0	800 NOK	90.30%	57'863.33	0.00	a)
NO0010930522	1.2500 % NGB 1 1/4 09/17/31 483	950	0	0	950 NOK	87.62%	66'673.32	0.01	a)
NO0012440397	2.1250 % NGB 2 1/8 05/18/32 484	1'000	0	0	1'000 NOK	92.35%	73'976.05	0.01	a)
NO0012712506	3.5000 % NGB 3 1/2 10/06/42 485	300	0	0	300 NOK	102.14%	24'544.91	0.00	a)
NO0012837642	3.0000 % NGB 3 08/15/33 486	1'000	0	0	1'000 NOK	97.64%	78'207.80	0.01	a)
NO0013052928	4.6400 % OSLO 4.64 10/19/28	1'000	0	0	1'000 NOK	102.40%	82'021.43	0.01	a)
NO0013148338	3.6250 % NGB 3 5/8 04/13/34 487	0	700	0	700 NOK	102.29%	57'354.44	0.00	a)
NO0013238246	3.6250 % NGB 3 5/8 05/31/39 488	0	400	0	400 NOK	102.81%	32'940.26	0.00	a)
X52689964869	4.2500 % KFW 4 1/4 09/29/28 EMTN	500	0	0	500 NOK	102.65%	41'110.84	0.00	a)
<b>NOK</b>							<b>869'492.42</b>	<b>0.07</b>	
NZADBDT016C5	4.0000 % ASIA 4 05/27/27 MTN	60	0	0	60 NZD	100.02%	31'856.97	0.00	a)
NZGOVDT425C5	2.7500 % NZGB 2 3/4 04/15/25 0425	300	0	300	0 NZD	0.00%	0.00	0.00	
NZGOVDT427C1	4.5000 % NZGB 4 1/2 04/15/27 0427	340	0	0	340 NZD	101.56%	183'298.67	0.02	a)
NZGOVDT429C7	3.0000 % NZGB 3 04/20/29 0429	330	0	0	330 NZD	96.32%	168'719.61	0.01	a)
NZGOVDT433C9	3.5000 % NZGB 3 1/2 04/14/33 0433	350	0	0	350 NZD	94.67%	175'888.77	0.01	a)
NZGOVDT437C0	2.7500 % NZGB 2 3/4 04/15/37 0437	200	0	0	200 NZD	83.35%	88'488.76	0.01	a)
NZGOVDT526C0	0.5000 % NZGB 0 1/2 05/15/26 0526	170	0	0	170 NZD	94.15%	84'962.43	0.01	a)
NZGOVDT528C6	0.2500 % NZGB 0 1/4 05/15/28 0528	230	90	0	320 NZD	87.73%	149'023.86	0.01	a)
NZGOVDT530C2	4.5000 % NZGB 4 1/2 05/15/30 0530	100	60	0	160 NZD	102.65%	87'185.67	0.01	a)
NZGOVDT531C0	1.5000 % NZGB 1 1/2 05/15/31 0531	260	0	0	260 NZD	85.00%	117'315.42	0.01	a)
NZGOVDT532C8	2.0000 % NZGB 2 05/15/32 0532	170	0	0	170 NZD	85.78%	77'407.41	0.01	a)
NZGOVDT534C4	4.2500 % NZGB 4 1/4 05/15/34 0534	60	70	0	130 NZD	99.76%	68'844.02	0.01	a)
NZGOVDT535C1	4.5000 % NZGB 4 1/2 05/15/35 0535	0	50	0	50 NZD	101.34%	26'896.76	0.00	a)
NZGOVDT541C9	1.7500 % NZGB 1 3/4 05/15/41 0541	130	0	0	130 NZD	66.50%	45'887.04	0.00	a)
NZGOVDT551C8	2.7500 % NZGB 2 3/4 05/15/51 0551	100	0	0	100 NZD	70.28%	37'304.80	0.00	a)
NZGOVDT554C2	5.0000 % NZGB 5 05/15/54 0554	0	100	0	100 NZD	103.93%	55'169.45	0.00	a)
NZHND0001L7	2.2470 % HOUSNZ 2.247 10/05/26	100	0	0	100 NZD	96.28%	51'105.92	0.00	a)
NZHND0628L7	3.4200 % HOUSNZ 3.42 10/18/28 MTN	100	0	0	100 NZD	97.26%	51'626.14	0.00	a)
NZIBDDT018C3	1.6250 % IBRD 1 5/8 05/10/28 MTN	40	0	0	40 NZD	92.08%	19'551.42	0.00	a)
NZIBDDT019C1	2.8750 % IBRD 2 7/8 11/30/26 MTN	50	0	0	50 NZD	97.55%	25'890.31	0.00	a)
NZIBDDT022C5	5.0000 % IBRD 5 06/22/26 MTN	80	0	0	80 NZD	101.50%	43'101.50	0.00	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 CHF	in % 7)	Kat.
NZLGFDT007C4	4.5000 % NZLGFA 4 1/2 04/15/27	30	0	0	30 NZD	100.94%	16'074.68	0.00	a)
NZLGFDT008C2	2.7500 % NZLGFA 2 3/4 04/15/25	150	0	150	0 NZD	0.00%	0.00	0.00	
NZLGFDT009C0	3.5000 % NZLGFA 3 1/2 04/14/33	60	0	0	60 NZD	91.13%	29'023.92	0.00	a)
NZLGFDT012C4	1.5000 % NZLGFA 1 1/2 04/20/29	100	0	0	100 NZD	88.28%	46'860.85	0.00	a)
NZLGFDT016C5	2.0000 % NZLGFA 2 04/15/37	0	50	0	50 NZD	71.48%	18'973.02	0.00	a)
NZLGFDT017C3	2.2500 % NZLGFA 2 1/4 05/15/31	0	50	0	50 NZD	86.76%	23'028.32	0.00	a)
NZLGFDT020C7	4.5000 % NZLGFA 4 1/2 05/15/30	60	0	0	60 NZD	100.35%	31'960.48	0.00	a)
NZWNZD0724L3	2.2200 % WSTPNZ 2.22 07/29/24 MTN	100	0	100	0 NZD	0.00%	0.00	0.00	
<b>NZD</b>							<b>1'755'446.20</b>	<b>0.15</b>	
PL0000107611	2.7500 % POLGB 2 3/4 04/25/28 0428	560	800	0	1'360 PLN	92.74%	277'085.26	0.02	a)
PL0000108197	3.2500 % POLGB 3 1/4 07/25/25 0725	160	0	0	160 PLN	99.33%	34'913.58	0.00	a)
PL0000108866	2.5000 % POLGB 2 1/2 07/25/26 0726	1'240	0	0	1'240 PLN	95.93%	261'315.57	0.02	a)
PL0000109427	2.5000 % POLGB 2 1/2 07/25/27 0727	1'180	300	0	1'480 PLN	93.64%	304'456.93	0.03	a)
PL0000109765	4.0000 % POLGB 4 04/25/47 0447	80	0	0	80 PLN	81.10%	14'252.71	0.00	a)
PL0000111498	2.7500 % POLGB 2 3/4 10/25/29 1029	1'200	0	0	1'200 PLN	89.52%	235'985.14	0.02	a)
PL0000111720	2.2500 % POLGB 2 1/4 10/25/24 1024	1'000	0	1'000	0 PLN	0.00%	0.00	0.00	
PL0000112728	0.7500 % POLGB 0 3/4 04/25/25 0425	700	0	700	0 PLN	0.00%	0.00	0.00	
PL0000112736	1.2500 % POLGB 1 1/4 10/25/30 1030	2'400	700	0	3'100 PLN	79.55%	541'770.72	0.05	a)
PL0000113460	0.2500 % POLGB 0 1/4 10/25/26 1026	950	0	0	950 PLN	90.84%	189'593.13	0.02	a)
PL0000113783	1.7500 % POLGB 1 3/4 04/25/32 0432	640	1'500	0	2'140 PLN	78.08%	367'057.47	0.03	a)
PL0000115283	0.0000 % POLGB 0 10/25/25 1025	500	0	0	500 PLN	95.21%	104'584.90	0.01	a)
PL0000116596	0.0000 % POLGB 0 04/25/26 0426	0	300	0	300 PLN	92.83%	61'181.06	0.01	a)
XS1492818866	2.7500 % EIB 2 3/4 08/25/26 EMTN	200	0	0	200 PLN	95.50%	41'960.50	0.00	a)
XS1963719585	3.0000 % EIB 3 11/25/29 EMTN	400	0	0	400 PLN	89.36%	78'521.99	0.01	a)
<b>PLN</b>							<b>2'512'678.96</b>	<b>0.21</b>	
SE0002829192	3.5000 % SGB 3 1/2 03/30/39 #1053 1053	1'020	0	0	1'020 SEK	116.16%	98'162.94	0.01	a)
SE0004517290	2.2500 % SGB 2 1/4 06/01/32 #1056 1056	950	0	0	950 SEK	102.18%	80'425.27	0.01	a)
SE0005676608	2.5000 % SGB 2 1/2 05/12/25 #1058 1058	1'510	0	1'510	0 SEK	0.00%	0.00	0.00	
SE0007125927	1.0000 % SGB 1 11/12/26 #1059 1059	1'650	0	0	1'650 SEK	98.13%	134'150.88	0.01	a)
SE0009383664	2.0000 % SBAB 2 06/17/26 #147 147	1'000	0	0	1'000 SEK	99.23%	82'209.12	0.01	a)
SE0009496367	0.7500 % SGB 0 3/4 05/12/28 #1060 1060	1'400	0	0	1'400 SEK	96.26%	111'651.33	0.01	a)
SE0010298190	1.5000 % LFBANK 1 1/2 09/18/24 #517 517	500	0	500	0 SEK	0.00%	0.00	0.00	
SE0010469205	1.0000 % KOMINS 1 10/02/24 #2410 2410	400	0	400	0 SEK	0.00%	0.00	0.00	
SE0011062892	2.0000 % SHBASS 2 09/01/28 #1594 1594	1'000	0	0	1'000 SEK	98.31%	81'448.55	0.01	a)
SE0011281922	0.7500 % SGB 0 3/4 11/12/29 #1061 1061	1'050	0	0	1'050 SEK	94.58%	82'280.49	0.01	a)
SE0011309244	1.2500 % LFBANK 1 1/4 09/17/25 #518 518	600	0	0	600 SEK	98.56%	48'994.40	0.00	a)
SE0011414010	1.0000 % KOMINS 1 05/12/25 #2505 2505	1'500	0	1'500	0 SEK	0.00%	0.00	0.00	
SE0011643386	1.5000 % SHBASS 1 1/2 12/03/24 #1589 1589	2'000	0	2'000	0 SEK	0.00%	0.00	0.00	
SE0012142206	1.0000 % SWEDA 1 09/18/24 #194 194	1'800	0	1'800	0 SEK	0.00%	0.00	0.00	
SE0012193621	1.0000 % SEB 1 12/18/24 #579 579	2'000	0	2'000	0 SEK	0.00%	0.00	0.00	
SE0012324341	1.5000 % LFBANK 1 1/2 09/16/26 #519 519	800	0	0	800 SEK	98.20%	65'085.27	0.01	a)
SE0012569572	1.0000 % KOMINS 1 11/12/26 #2611 2611	1'000	0	0	1'000 SEK	97.24%	80'561.22	0.01	a)
SE0012676690	1.0000 % SHBASS 1 09/03/25 #1590 1590	2'000	0	0	2'000 SEK	98.37%	163'006.47	0.01	a)
SE0013102043	0.5000 % SEB 0 1/2 12/16/26 #581 581	2'000	0	0	2'000 SEK	95.85%	158'825.84	0.01	a)
SE0013358439	0.5000 % NDAFH 0 1/2 09/16/26 #5536 5536	2'000	0	0	2'000 SEK	96.24%	159'475.38	0.01	a)
SE0013358447	1.0000 % NDAFH 1 06/16/27 #5537 5537	2'000	0	0	2'000 SEK	96.33%	159'619.54	0.01	a)
SE0013360864	3.5000 % NDAFH 3 1/2 09/20/28 #5538 5538	0	2'000	0	2'000 SEK	103.96%	172'267.48	0.01	a)
SE0013381571	0.5000 % SBAB 0 1/2 06/11/25 #146 146	2'000	0	0	2'000 SEK	98.27%	162'839.11	0.01	a)
SE0013882644	0.5000 % SHBASS 0 1/2 06/01/26 #1591 1591	2'000	0	0	2'000 SEK	96.72%	160'260.80	0.01	a)
SE0013883238	1.0000 % SHBASS 1 03/01/27 #1592 1592	2'000	0	0	2'000 SEK	96.71%	160'242.58	0.01	a)
SE0013883691	2.5000 % SHBASS 2 1/2 12/01/27 #1593 1593	0	2'000	0	2'000 SEK	100.34%	166'264.14	0.01	a)
SE0013884350	4.0000 % SHBASS 4 05/02/29 #1595 1595	0	2'000	0	2'000 SEK	106.49%	176'459.71	0.01	a)
SE0013935319	0.1250 % SGB 0 1/8 05/12/31 #1062 1062	1'000	0	0	1'000 SEK	88.98%	73'722.75	0.01	a)

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SE0015193313	0.5000 % SGB 0 1/2 11/24/45 #1063 1063	500	0	0	500 SEK	70.94%	29'384.96	0.00	a)
SE0015660139	0.7500 % KOMINS 0 3/4 05/12/28 #2805 2805	800	400	0	1'200 SEK	94.48%	93'932.45	0.01	a)
SE0015987540	0.5000 % DANBNK 0 1/2 12/16/26 #2612 2612	2'000	0	0	2'000 SEK	95.82%	158'781.10	0.01	a)
SE0016828529	1.0000 % SWEDA 1 03/17/27 #197 197	0	1'000	0	1'000 SEK	96.65%	80'070.75	0.01	a)
SE0016829048	0.5000 % KOMINS 0 1/2 06/15/27 #2706 2706	600	500	0	1'100 SEK	95.22%	86'775.50	0.01	a)
SE0017780430	3.0000 % SEB 3 11/06/28 #602 602	2'000	0	0	2'000 SEK	102.11%	169'190.42	0.01	a)
SE0017830730	1.7500 % SGB 1 3/4 11/11/33 #1065 1065	900	300	0	1'200 SEK	97.80%	97'237.18	0.01	a)
SE0018537086	3.0000 % LFBANK 3 09/19/29 #522 522	0	2'000	0	2'000 SEK	102.14%	169'253.38	0.01	a)
SE0018689523	3.0000 % KOMINS 3 03/12/29 #2903 2903	0	500	0	500 SEK	102.64%	42'517.16	0.00	a)
SE0019072042	3.5000 % SBAB 3 1/2 06/14/28 #149 149	0	2'000	0	2'000 SEK	103.84%	172'055.38	0.01	a)
SE0019175548	3.0000 % SWEDA 3 03/15/28 #198 198	1'000	0	0	1'000 SEK	101.94%	84'459.33	0.01	a)
SE0019764143	3.2500 % KOMINS 3 1/4 11/12/29 #2911 2911	0	500	0	500 SEK	104.01%	43'084.27	0.00	a)
SE0020679074	3.0000 % SWEDA 3 03/28/29 #199 199	0	1'000	0	1'000 SEK	102.11%	84'601.84	0.01	a)
SE0021308541	2.2500 % SGB 2 1/4 05/11/35 #1066 1066	0	300	0	300 SEK	101.53%	25'235.40	0.00	a)
XS1171476143	1.2500 % EIB 1 1/4 05/12/25 EMTN	700	0	700	0 SEK	0.00%	0.00	0.00	
XS1751359016	1.3750 % EIB 1 3/8 05/12/28 EMTN	800	0	0	800 SEK	96.51%	63'969.77	0.01	a)
XS1764081110	1.3750 % KFW 1 3/8 02/02/28 EMTN	600	0	0	600 SEK	96.84%	48'138.39	0.00	a)
XS2078928665	0.4325 % IBRD 0.4325 11/12/26 GDIF	2'000	0	0	2'000 SEK	95.92%	158'936.85	0.01	a)
XS2226974504	0.1250 % SWED 0 1/8 09/09/30 REGS	1'000	0	0	1'000 SEK	90.20%	74'727.73	0.01	a)
<b>SEK</b>							<b>4'260'305.13</b>	<b>0.36</b>	
SG31A0000001	2.3750 % SIGB 2 3/8 06/01/25	160	0	160	0 SGD	0.00%	0.00	0.00	
SG31A7000004	2.7500 % SIGB 2 3/4 03/01/46	150	50	0	200 SGD	98.78%	128'598.32	0.01	a)
SG31A8000003	2.1250 % SIGB 2 1/8 06/01/26	140	50	0	190 SGD	99.17%	122'651.98	0.01	a)
SG31A9000002	2.2500 % SIGB 2 1/4 08/01/36	210	0	0	210 SGD	95.03%	129'904.92	0.01	a)
SG31B7000002	2.6250 % SIGB 2 5/8 05/01/28	170	0	0	170 SGD	100.18%	110'859.99	0.01	a)
SG3254976487	2.7500 % SIGB 2 3/4 04/01/42	156	0	0	156 SGD	98.84%	100'361.52	0.01	a)
SG3261987691	3.3750 % SIGB 3 3/8 09/01/33	175	0	0	175 SGD	105.40%	120'062.23	0.01	a)
SG3263998209	2.8750 % SIGB 2 7/8 07/01/29	160	0	0	160 SGD	101.36%	105'565.68	0.01	a)
SG7IC4000008	2.5980 % HDBSP 2.598 10/30/29 MTN	250	0	0	250 SGD	99.22%	161'457.41	0.01	a)
SG7J60932174	3.5000 % SIGB 3 1/2 03/01/27	222	0	0	222 SGD	102.26%	147'764.26	0.01	a)
SG7S30941627	3.0000 % SIGB 3 09/01/24	100	0	0	100 SGD	100.00%	65'092.64	0.01	a)
SG7U32949426	2.8750 % SIGB 2 7/8 09/01/30	165	50	0	215 SGD	101.63%	142'224.75	0.01	a)
SGXF12888537	1.2500 % SIGB 1 1/4 11/01/26	130	0	0	130 SGD	97.26%	82'305.22	0.01	a)
SGXF13029610	2.3750 % SIGB 2 3/8 07/01/39	100	0	0	100 SGD	94.98%	61'822.38	0.01	a)
SGXF17096524	2.6250 % HDBSP 2 5/8 09/17/25 MTN	250	0	0	250 SGD	99.57%	162'023.72	0.01	a)
SGXF27246101	1.8750 % SIGB 1 7/8 03/01/50	130	0	0	130 SGD	82.83%	70'092.80	0.01	a)
SGXF29144064	0.5000 % SIGB 0 1/2 11/01/25	130	0	0	130 SGD	97.38%	82'400.84	0.01	a)
SGXF33080817	2.8750 % SIGB 2 7/8 09/01/27	50	40	0	90 SGD	100.86%	59'084.26	0.00	a)
SGXF45447632	3.0000 % SIGB 3 04/01/29	0	50	0	50 SGD	101.98%	33'190.09	0.00	a)
SGXF46767848	2.6250 % SIGB 2 5/8 08/01/32	120	0	0	120 SGD	99.77%	77'932.29	0.01	a)
SGXF47639806	3.0000 % SIGB 3 08/01/2072	100	0	0	100 SGD	104.42%	67'971.69	0.01	a)
SGXF51035222	2.8750 % SIGB 2 7/8 08/01/28	80	0	0	80 SGD	101.19%	52'695.88	0.00	a)
SGXF75438295	3.3750 % SIGB 3 3/8 05/01/34	0	50	0	50 SGD	105.62%	34'374.45	0.00	a)
SGXF76205099	1.6250 % SIGB 1 5/8 07/01/31	100	0	0	100 SGD	93.80%	61'058.85	0.01	a)
SGXF89085702	1.8750 % SIGB 1 7/8 10/01/51	110	0	0	110 SGD	81.61%	58'435.03	0.00	a)
SGXPK17B11U8	3.2500 % SIGB 3 1/4 06/01/54	0	60	0	60 SGD	108.47%	42'362.03	0.00	a)
<b>SGD</b>							<b>2'280'293.23</b>	<b>0.19</b>	
TH0623035C07	3.8500 % THAIGB 3.85 12/12/25	13'600	0	0	13'600 THB	102.03%	347'865.51	0.03	a)
TH0623036C06	2.1250 % THAIGB 2 1/8 12/17/26	6'600	0	0	6'600 THB	99.86%	165'221.79	0.01	a)
TH0623037601	1.0000 % THAIGB 1 06/17/27	10'000	0	0	10'000 THB	96.77%	242'599.84	0.02	a)
TH0623037C05	3.5800 % THAIGB 3.58 12/17/27	5'800	0	0	5'800 THB	104.24%	151'563.35	0.01	a)
TH0623038609	2.6500 % THAIGB 2.65 06/17/28	0	2'000	0	2'000 THB	101.47%	50'874.42	0.00	a)
TH0623038C04	2.8750 % THAIGB 2 7/8 12/17/28	5'500	0	0	5'500 THB	102.46%	141'269.65	0.01	a)
TH0623039300	2.4000 % THAIGB 2.4 03/17/29	0	4'000	0	4'000 THB	100.49%	100'768.15	0.01	a)
TH0623039607	4.8750 % THAIGB 4 7/8 06/22/29	4'150	0	0	4'150 THB	111.73%	116'242.58	0.01	a)
TH0623039C03	1.6000 % THAIGB 1.6 12/17/29	5'000	0	0	5'000 THB	96.53%	120'994.08	0.01	a)
TH062303D603	3.3500 % THAIGB 3.35 06/17/33	3'000	0	0	3'000 THB	106.30%	79'944.08	0.01	a)
TH062303F608	1.6000 % THAIGB 1.6 06/17/35	0	2'000	0	2'000 THB	90.66%	45'456.57	0.00	a)

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TH062303G606	3.4000 % THAIGB 3.4 06/17/36	8'700	0	0	8'700 THB	107.84%	235'185.64	0.02	a)
TH062303H604	3.6000 % THAIGB 3.6 06/17/67	11'000	0	0	11'000 THB	98.85%	272'587.27	0.02	a)
TH062303HC09	4.2600 % THAIGB 4.26 12/12/37	4'300	0	0	4'300 THB	114.66%	123'598.22	0.01	a)
TH062303I602	3.3000 % THAIGB 3.3 06/17/38	7'000	0	0	7'000 THB	106.34%	186'599.37	0.02	a)
TH062303O600	4.6750 % THAIGB 4.675 06/29/44	6'100	0	0	6'100 THB	124.90%	190'989.80	0.02	a)
TH062303Q605	2.8750 % THAIGB 2 7/8 06/17/46	8'000	0	0	8'000 THB	95.71%	191'940.01	0.02	a)
TH0623A3B608	3.6500 % THAIGB 3.65 06/20/31	4'000	0	0	4'000 THB	107.75%	108'050.11	0.01	a)
TH0623A3C606	3.7750 % THAIGB 3.775 06/25/32	5'500	0	0	5'500 THB	109.13%	150'460.58	0.01	a)
TH0623A3H605	3.3900 % THAIGB 3.39 06/17/37	0	5'000	0	5'000 THB	107.43%	134'652.76	0.01	a)
TH0623B3B607	4.8500 % THAIGB 4.85 06/17/61	3'000	0	0	3'000 THB	126.37%	95'035.69	0.01	a)
TH0623X3BC03	2.0000 % THAIGB 2 12/17/31	7'000	0	0	7'000 THB	97.07%	170'346.33	0.01	a)
TH0623X3M608	4.0000 % THAIGB 4 06/17/2072	0	3'000	0	3'000 THB	108.58%	81'658.03	0.01	a)
TH0623X3R607	3.1400 % THAIGB 3.14 06/17/47	0	4'000	0	4'000 THB	100.26%	100'531.50	0.01	a)
<b>THB</b>							<b>3'604'435.33</b>	<b>0.30</b>	
FR0014001L06	0.6250 % AGFRNC 0 5/8 01/22/26 EMTN	200	0	0	200 USD	95.03%	161'249.62	0.01	a)
US00254ENB47	0.5000 % SEK 0 1/2 08/26/25	200	0	0	200 USD	96.19%	163'224.81	0.01	a)
US003865AB88	6.5000 % TAQAUH 6 1/2 10/27/36 144A	200	0	0	200 USD	114.93%	195'026.41	0.02	a)
US00828EEE59	0.8750 % AFDB 0 7/8 03/23/26 GDIF	80	0	0	80 USD	95.09%	64'543.97	0.01	a)
US00828EEP07	4.3750 % AFDB 4 3/8 11/03/27 GMTN	100	0	0	100 USD	101.43%	86'058.28	0.01	a)
US00828EEY14	4.6250 % AFDB 4 5/8 01/04/27	100	0	0	100 USD	101.42%	86'048.10	0.01	a)
US00946AAD63	2.5000 % HKAA 2 1/2 01/12/32 144A	200	0	0	200 USD	88.99%	151'007.13	0.01	a)
US013051EA13	3.3000 % ALTA 3.3 03/15/28	90	0	0	90 USD	97.86%	74'725.62	0.01	a)
US013051EM50	1.3000 % ALTA 1.3 07/22/30	100	0	0	100 USD	85.77%	72'771.56	0.01	a)
US045167CY77	2.1250 % ASIA 2 1/8 03/19/25 GMTN	50	0	50	0 USD	0.00%	0.00	0.00	
US045167DN04	2.0000 % ASIA 2 04/24/26 GMTN	50	0	0	50 USD	96.63%	40'993.71	0.00	a)
US045167DR18	1.7500 % ASIA 1 3/4 08/14/26 GMTN	60	0	0	60 USD	95.80%	48'768.91	0.00	a)
US045167DU47	2.6250 % ASIA 2 5/8 01/12/27 GMTN	50	0	0	50 USD	97.06%	41'176.55	0.00	a)
US045167EG44	2.7500 % ASIA 2 3/4 01/19/28 GMTN	130	0	0	130 USD	96.55%	106'494.30	0.01	a)
US045167EJ82	3.1250 % ASIA 3 1/8 09/26/28 GMTN	100	0	0	100 USD	97.47%	82'698.42	0.01	a)
US045167EP43	1.7500 % ASIA 1 3/4 09/19/29 GMTN	100	0	0	100 USD	90.50%	76'780.48	0.01	a)
US045167EU38	0.6250 % ASIA 0 5/8 04/29/25	200	0	200	0 USD	0.00%	0.00	0.00	
US045167EY59	0.7500 % ASIA 0 3/4 10/08/30 GMTN	100	0	0	100 USD	83.30%	70'675.89	0.01	a)
US045167EZ25	0.5000 % ASIA 0 1/2 02/04/26 GMTN	200	0	0	200 USD	94.94%	161'108.78	0.01	a)
US045167FP34	3.1250 % ASIA 3 1/8 08/20/27 GMTN	80	0	0	80 USD	97.99%	66'511.01	0.01	a)
US045167FV02	4.0000 % ASIA 4 01/12/33 GMTN	100	0	0	100 USD	99.90%	84'761.85	0.01	a)
US045167FW84	3.7500 % ASIA 3 3/4 04/25/28 GMTN	50	0	0	50 USD	99.75%	42'314.32	0.00	a)
US045167FZ16	4.5000 % ASIA 4 1/2 08/25/28 GMTN	50	0	0	50 USD	102.52%	43'492.82	0.00	a)
US045167GA55	4.1250 % ASIA 4 1/8 01/12/27 GMTN	100	0	0	100 USD	100.46%	85'233.59	0.01	a)
US045167GB39	4.1250 % ASIA 4 1/8 01/12/34 GMTN	0	70	0	70 USD	100.87%	59'905.24	0.01	a)
US045167GD94	4.3750 % ASIA 4 3/8 03/06/29 GMTN	0	80	0	80 USD	102.29%	69'430.36	0.01	a)
US04517PBU57	4.6250 % ASIA 4 5/8 06/13/25 GMTN	100	0	100	0 USD	0.00%	0.00	0.00	
US04522KAD81	0.5000 % AIIB 0 1/2 01/27/26	150	0	0	150 USD	94.98%	120'882.49	0.01	a)
US04522KAH95	3.7500 % AIIB 3 3/4 09/14/27	50	0	0	50 USD	99.61%	42'257.05	0.00	a)
US04522KAL08	4.1250 % AIIB 4 1/8 01/18/29	100	0	0	100 USD	101.12%	85'797.81	0.01	a)
US04522KAM80	4.2500 % AIIB 4 1/4 03/13/34	0	50	0	50 USD	101.49%	43'055.44	0.00	a)
US05591F2V12	4.2500 % BNG 4 1/4 01/25/29 144A	0	200	0	200 USD	101.34%	171'957.06	0.01	a)
US06120TAA60	5.0000 % BCHINA 5 11/13/24 REGS	200	0	200	0 USD	0.00%	0.00	0.00	
US06418BAA61	1.1880 % BNS 1.188 10/13/26 144A	250	0	0	250 USD	93.95%	199'275.45	0.02	a)
US09681MAB46	3.8750 % BOCAVI 3 7/8 04/27/26 REGS	200	0	0	200 USD	98.61%	167'324.52	0.01	a)
US110709AJ18	4.8000 % BRCOL 4.8 11/15/28	60	0	0	60 USD	103.37%	52'624.60	0.00	a)
US11070TAK43	2.2500 % BRCOL 2 1/4 06/02/26	100	0	0	100 USD	96.75%	82'089.23	0.01	a)
US11070TAM09	4.2000 % BRCOL 4.2 07/06/33	70	0	0	70 USD	99.17%	58'897.96	0.00	a)
US125094BE13	4.2500 % CADEPO 4 1/4 07/25/28 144A	250	0	0	250 USD	100.84%	213'892.12	0.02	a)
US12634MAB63	3.5000 % CNOOC 3 1/2 05/05/25	200	0	0	200 USD	99.11%	168'183.15	0.01	a)
US12802D2A30	0.3750 % CADES 0 3/8 09/23/25 144A	200	0	0	200 USD	95.83%	162'605.44	0.01	a)
US12802D2C95	1.3750 % CADES 1 3/8 01/20/31 144A	200	0	0	200 USD	85.02%	144'265.35	0.01	a)
US12802D2D78	0.6250 % CADES 0 5/8 02/18/26 144A	200	0	0	200 USD	94.86%	160'961.15	0.01	a)
US12802D2N50	4.8750 % CADES 4 7/8 09/19/26 144A	0	200	0	200 USD	101.47%	172'182.75	0.01	a)
US12802D2P09	4.2500 % CADES 4 1/4 01/24/27 144A	200	0	0	200 USD	100.43%	170'424.76	0.01	a)
US13063A5E03	7.5000 % 13063A5E03	200	0	0	200 USD	119.29%	202'419.30	0.02	a)
US13063A5G50	7.5000 % 13063A5G50	250	0	0	250 USD	123.92%	262'844.72	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 CHF	in % 7)	Kat.
US13063BJC72	7.6000 % 13063BJC7	150	0	0	150 USD	125.37%	159'556.03	0.01	a)
US135087Q560	3.7500 % CANADA 3 3/4 04/26/28	100	0	0	100 USD	99.83%	84'702.46	0.01	a)
US13607GRX42	1.1500 % CM 1.15 07/08/26 144A	200	0	0	200 USD	94.51%	160'377.41	0.01	a)
US168863BP27	3.6250 % CHILE 3 5/8 10/30/42	150	0	0	150 USD	80.88%	102'927.59	0.01	a)
US168863CF36	3.2400 % CHILE 3.24 02/06/28	200	0	0	200 USD	95.88%	162'702.17	0.01	a)
US20271AAL17	5.0710 % CBAAU 5.071 09/14/28 144A	250	0	0	250 USD	103.34%	219'190.69	0.02	a)
US219868CG98	4.7500 % CAF 4 3/4 04/01/26	70	0	0	70 USD	100.24%	59'535.23	0.00	a)
US219868CH71	6.0000 % CAF 6 04/26/27	50	0	0	50 USD	103.98%	44'110.92	0.00	a)
US219868CJ38	5.0000 % CAF 5 01/24/29	0	50	0	50 USD	102.51%	43'485.18	0.00	a)
US222213BB58	3.6250 % COE 3 5/8 01/26/28	80	0	0	80 USD	99.20%	67'331.63	0.01	a)
US22411VAP31	0.3750 % CPPIBC 0 3/8 07/29/25 144A	250	0	250	0 USD	0.00%	0.00	0.00	
US23330JAA97	6.8500 % DPWDU 6.85 07/02/37 144A	100	0	0	100 USD	113.48%	96'285.50	0.01	a)
US25159MBB28	1.2500 % DBJJP 1 1/4 01/28/31 144A	200	0	0	200 USD	83.96%	142'464.94	0.01	a)
US25159MBK27	5.1250 % DBJJP 5 1/8 09/01/26 144A	200	0	0	200 USD	101.71%	172'583.21	0.01	a)
US268317AE47	5.6000 % EDF 5.6 01/27/40 144A	100	0	0	100 USD	100.66%	85'404.13	0.01	a)
US268317AS33	3.6250 % EDF 3 5/8 10/13/25 144A	100	0	0	100 USD	98.66%	83'705.53	0.01	a)
US28504DAD57	6.9000 % EDF 6.9 05/23/53 144A	200	0	0	200 USD	113.85%	193'186.97	0.02	a)
US29446MAB81	3.6250 % EQNR 3 5/8 09/10/28	100	0	0	100 USD	97.81%	82'989.44	0.01	a)
US29446MAG78	3.6250 % EQNR 3 5/8 04/06/40	50	0	0	50 USD	84.12%	35'687.50	0.00	a)
US29446MAH51	3.7000 % EQNR 3.7 04/06/50	70	0	0	70 USD	79.39%	47'151.51	0.00	a)
US29874QEG55	0.5000 % EBRD 0 1/2 05/19/25	150	0	150	0 USD	0.00%	0.00	0.00	
US29874QEX88	4.3750 % EBRD 4 3/8 03/09/28 GMTN	50	0	0	50 USD	101.77%	43'173.80	0.00	a)
US29874QFA76	4.1250 % EBRD 4 1/8 01/25/29	0	60	0	60 USD	101.14%	51'488.36	0.00	a)
US29874QFB59	4.2500 % EBRD 4 1/4 03/13/34 MTN	0	30	0	30 USD	101.75%	25'899.19	0.00	a)
US298785DV50	4.8750 % EIB 4 7/8 02/15/36	40	0	0	40 USD	107.05%	36'328.93	0.00	a)
US298785GS94	1.8750 % EIB 1 7/8 02/10/25	50	0	50	0 USD	0.00%	0.00	0.00	
US298785HD17	2.1250 % EIB 2 1/8 04/13/26	50	0	0	50 USD	96.94%	41'125.64	0.00	a)
US298785HM16	2.3750 % EIB 2 3/8 05/24/27	150	0	0	150 USD	96.16%	122'380.43	0.01	a)
US298785JB33	1.6250 % EIB 1 5/8 03/14/25	100	0	100	0 USD	0.00%	0.00	0.00	
US298785JD98	0.6250 % EIB 0 5/8 07/25/25	100	0	0	100 USD	96.67%	82'023.06	0.01	a)
US298785JH03	0.7500 % EIB 0 3/4 09/23/30	100	0	0	100 USD	83.57%	70'907.51	0.01	a)
US298785JH68	0.6250 % EIB 0 5/8 10/21/27	50	0	0	50 USD	90.59%	38'429.69	0.00	a)
US298785JK32	0.3750 % EIB 0 3/8 03/26/26	200	0	0	200 USD	94.38%	160'153.42	0.01	a)
US298785JL15	1.2500 % EIB 1 1/4 02/14/31	60	0	0	60 USD	85.16%	43'352.40	0.00	a)
US298785JN70	1.6250 % EIB 1 5/8 05/13/31	50	0	0	50 USD	86.85%	36'843.52	0.00	a)
US298785JP29	0.7500 % EIB 0 3/4 10/26/26	50	0	0	50 USD	93.46%	39'647.64	0.00	a)
US298785JQ02	1.3750 % EIB 1 3/8 03/15/27 GMTN	0	120	0	120 USD	93.99%	95'694.98	0.01	a)
US298785JR84	1.7500 % EIB 1 3/4 03/15/29	100	0	0	100 USD	91.45%	77'586.51	0.01	a)
US298785JU14	3.8750 % EIB 3 7/8 03/15/28	50	80	0	130 USD	100.16%	110'479.39	0.01	a)
US298785JV96	3.7500 % EIB 3 3/4 02/14/33	0	80	0	80 USD	98.31%	66'727.54	0.01	a)
US298785JW79	3.6250 % EIB 3 5/8 07/15/30	100	0	0	100 USD	98.89%	83'904.92	0.01	a)
US298785JY36	4.5000 % EIB 4 1/2 10/16/28	80	0	0	80 USD	102.64%	69'669.96	0.01	a)
US298785JZ01	4.0000 % EIB 4 02/15/29	100	0	0	100 USD	100.72%	85'455.04	0.01	a)
US298785KA31	4.1250 % EIB 4 1/8 02/13/34	0	100	0	100 USD	100.93%	85'629.82	0.01	a)
US298785KE52	4.3750 % EIB 4 3/8 10/10/31	0	50	0	50 USD	103.00%	43'696.45	0.00	a)
US29881WAF95	4.7500 % ESM 4 3/4 09/14/26 144A	0	200	0	200 USD	101.41%	172'080.93	0.01	a)
US302154BN89	3.2500 % EIBKOR 3 1/4 08/12/26	200	0	0	200 USD	97.93%	166'177.42	0.01	a)
US302154BT59	2.8750 % EIBKOR 2 7/8 01/21/25	200	0	200	0 USD	0.00%	0.00	0.00	
US302154DN61	2.1250 % EIBKOR 2 1/8 01/18/32	200	0	0	200 USD	84.61%	143'581.50	0.01	a)
US30216BJR42	3.0000 % EDC 3 05/25/27	100	0	0	100 USD	97.71%	82'901.20	0.01	a)
US30216BJU70	3.3750 % EDC 3 3/8 08/26/25	50	0	0	50 USD	99.00%	41'998.28	0.00	a)
US30216BJW37	3.8750 % EDC 3 7/8 02/14/28	70	0	0	70 USD	100.07%	59'430.10	0.00	a)
US30216BKB70	4.3750 % EDC 4 3/8 06/29/26	50	0	0	50 USD	100.50%	42'635.89	0.00	a)
US30216BKF84	4.7500 % EDC 4 3/4 06/05/34	0	80	0	80 USD	105.75%	71'779.55	0.01	a)
US3130A2VE38	3.0000 % FHLB 3 09/11/26 0000	200	0	0	200 USD	98.03%	166'343.71	0.01	a)
US3130A3GE85	2.7500 % FHLB 2 3/4 12/13/24	200	0	200	0 USD	0.00%	0.00	0.00	
US3130AEB254	3.2500 % FHLB 3 1/4 06/09/28	50	0	0	50 USD	97.85%	41'509.99	0.00	a)
US3130AFFX04	3.2500 % FHLB 3 1/4 11/16/28	100	0	0	100 USD	97.86%	83'031.86	0.01	a)
US3130AGWK72	1.5000 % FHLB 1 1/2 08/15/24	100	0	100	0 USD	0.00%	0.00	0.00	
US3130AJHU68	0.5000 % FHLB 0 1/2 04/14/25	150	0	0	150 USD	97.44%	124'009.45	0.01	a)
US3130AK5E22	0.3750 % FHLB 0 3/8 09/04/25	100	0	0	100 USD	96.13%	81'560.65	0.01	a)

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US3130AQF408	1.0000 % FHLB 1 12/20/24 0002	150	0	150	0 USD	0.00%	0.00	0.00	
US3130AQF655	1.2500 % FHLB 1 1/4 12/21/26	150	0	0	150 USD	94.22%	119'916.53	0.01 a)	
US3130ATT312	4.5000 % FHLB 4 1/2 10/03/24	0	0	100	0 USD	0.00%	0.00	0.00	
US3130AVBD36	4.5000 % FHLB 4 1/2 03/09/29	0	100	0	100 USD	102.80%	87'219.81	0.01 a)	
US3130AXU635	4.6250 % FHLB 4 5/8 11/17/26	100	0	0	100 USD	101.40%	86'033.68	0.01 a)	
US3130AYPN01	4.1250 % FHLB 4 1/8 01/15/27	100	0	0	100 USD	100.46%	85'232.74	0.01 a)	
US3130B0TY53	4.7500 % FHLB 4 3/4 04/09/27	0	100	0	100 USD	102.22%	86'727.71	0.01 a)	
US313381FD22	2.5000 % FHLB 2 1/2 12/10/27	100	0	0	100 USD	95.85%	81'326.48	0.01 a)	
US3133ENS62	4.0000 % FFCB 4 01/06/28	200	0	0	200 USD	100.32%	170'239.80	0.01 a)	
US3133ENEJ55	0.8750 % FFCB 0 7/8 11/18/24	250	0	250	0 USD	0.00%	0.00	0.00	
US3133EPCF00	4.5000 % FFCB 4 1/2 03/02/26	100	0	0	100 USD	100.44%	85'220.01	0.01 a)	
US3133EPNG63	4.3750 % FFCB 4 3/8 06/23/26	100	0	0	100 USD	100.58%	85'337.95	0.01 a)	
US3133EPQC23	4.6250 % FFCB 4 5/8 07/17/26	100	0	0	100 USD	100.89%	85'596.73	0.01 a)	
US3133EPS896	5.9400 % FFCB 5.94 01/02/36	100	0	0	100 USD	100.00%	84'843.30	0.01 a)	
US3133EPW849	3.8750 % FFCB 3 7/8 01/18/29	100	0	0	100 USD	100.04%	84'878.09	0.01 a)	
US3133EPX912	4.1250 % FFCB 4 1/8 01/25/27	100	0	0	100 USD	100.40%	85'187.77	0.01 a)	
US3133XGAY07	5.5000 % FHLB 5 1/2 07/15/36	50	0	0	50 USD	112.34%	47'657.44	0.00 a)	
US3134A2HG69	0.0000 % FHLMC 0 12/11/25	100	0	0	100 USD	94.62%	80'281.19	0.01 a)	
US3134A3U467	6.7500 % FHLMC 6 3/4 09/15/29 GDIF	40	0	0	40 USD	113.39%	38'483.66	0.00 a)	
US3134A4AA29	6.7500 % FHLMC 6 3/4 03/15/31	100	0	0	100 USD	116.00%	98'418.50	0.01 a)	
US3134A4KX12	6.2500 % FHLMC 6 1/4 07/15/32	100	0	0	100 USD	115.41%	97'918.77	0.01 a)	
US31359MEB54	6.2100 % FNMA 6.21 08/06/38	50	0	0	50 USD	120.01%	50'909.97	0.00 a)	
US31359MEU36	6.2500 % FNMA 6 1/4 05/15/29	40	0	0	40 USD	110.58%	37'528.64	0.00 a)	
US31359MFP32	7.2500 % FNMA 7 1/4 05/15/30	100	0	0	100 USD	117.21%	99'446.82	0.01 a)	
US31359MGK36	6.6250 % FNMA 6 5/8 11/15/30	40	0	0	40 USD	114.67%	38'915.35	0.00 a)	
US3135G04Z35	0.5000 % FNMA 0 1/2 06/17/25	100	0	0	100 USD	96.89%	82'205.47	0.01 a)	
US3135G05Q27	0.8750 % FNMA 0 7/8 08/05/30	100	0	0	100 USD	84.36%	71'571.00	0.01 a)	
US3135G05X77	0.3750 % FNMA 0 3/8 08/25/25	100	0	0	100 USD	96.15%	81'575.92	0.01 a)	
US3135G05Y50	0.7500 % FNMA 0 3/4 10/08/27	50	0	0	50 USD	91.11%	38'649.44	0.00 a)	
US3135G06G36	0.5000 % FNMA 0 1/2 11/07/25	130	0	0	130 USD	95.72%	105'573.31	0.01 a)	
US3135G0K368	2.1250 % FNMA 2 1/8 04/24/26	70	0	0	70 USD	97.00%	57'610.94	0.00 a)	
US3135G0Q225	1.8750 % FNMA 1 7/8 09/24/26	100	0	0	100 USD	95.90%	81'366.36	0.01 a)	
US3135G0X247	1.6250 % FNMA 1 5/8 01/07/25	100	0	100	0 USD	0.00%	0.00	0.00	
US3135G0ZR78	2.6250 % FNMA 2 5/8 09/06/24	100	0	100	0 USD	0.00%	0.00	0.00	
US31364FDC23	6.0300 % FNMA 6.03 10/08/27 MTN	50	0	0	50 USD	106.10%	45'009.00	0.00 a)	
US3137EAEP09	1.5000 % FHLMC 1 1/2 02/12/25	250	0	0	250 USD	98.50%	208'926.57	0.02 a)	
US3137EAEU93	0.3750 % FHLMC 0 3/8 07/21/25 USD	200	0	0	200 USD	96.48%	163'722.00	0.01 a)	
US3137EAEX33	0.3750 % FHLMC 0 3/8 09/23/25	200	0	0	200 USD	95.90%	162'724.23	0.01 a)	
US38611TDL89	3.2360 % 38611TDL8	100	0	0	100 USD	75.32%	63'903.22	0.01 a)	
US427028AB18	0.7500 % CANADA 0 3/4 05/19/26	70	0	0	70 USD	94.56%	56'157.63	0.00 a)	
US43358BAA17	4.6250 % CANADA 4 5/8 04/30/29	0	80	0	80 USD	103.51%	70'257.09	0.01 a)	
US43858AAH32	4.6250 % HKINTL 4 5/8 01/11/33 144A	200	0	0	200 USD	103.93%	176'360.51	0.01 a)	
US445545AF36	7.6250 % REPHUN 7 5/8 03/29/41 30Y	90	0	0	90 USD	117.97%	90'083.25	0.01 a)	
US445545AL04	5.3750 % REPHUN 5 3/8 03/25/24	14	0	14	0 USD	0.00%	0.00	0.00	
US452151LF83	5.1000 % 452151LF8	300	0	0	300 USD	100.55%	240'871.32	0.02 a)	
US4581X0CE61	4.3750 % IADB 4 3/8 01/24/44	30	0	0	30 USD	97.98%	24'939.34	0.00 a)	
US4581X0CM87	2.1250 % IADB 2 1/8 01/15/25	100	0	100	0 USD	0.00%	0.00	0.00	
US4581X0CU04	2.0000 % IADB 2 06/02/26 GMTN	155	0	0	155 USD	96.47%	126'864.83	0.01 a)	
US4581X0CY26	2.3750 % IADB 2 3/8 07/07/27	100	0	0	100 USD	95.96%	81'418.11	0.01 a)	
US4581X0DC96	3.1250 % IADB 3 1/8 09/18/28	100	0	0	100 USD	97.47%	82'698.42	0.01 a)	
US4581X0DG01	2.2500 % IADB 2 1/4 06/18/29	0	60	0	60 USD	93.15%	47'417.83	0.00 a)	
US4581X0DL95	0.8750 % IADB 0 7/8 04/03/25	50	0	50	0 USD	0.00%	0.00	0.00	
US4581X0DN51	0.6250 % IADB 0 5/8 07/15/25	100	0	0	100 USD	96.76%	82'091.78	0.01 a)	
US4581X0DQ82	0.6250 % IADB 0 5/8 09/16/27	50	0	0	50 USD	90.83%	38'531.93	0.00 a)	
US4581X0DS49	1.1250 % IADB 1 1/8 01/13/31 GMTN	100	0	0	100 USD	84.42%	71'625.30	0.01 a)	
US4581X0DV77	0.8750 % IADB 0 7/8 04/20/26 GMTN	50	0	0	50 USD	94.92%	40'269.13	0.00 a)	
US4581X0EB05	1.5000 % IADB 1 1/2 01/13/27	70	0	0	70 USD	94.52%	56'136.85	0.00 a)	
US4581X0EF19	3.5000 % IADB 3 1/2 09/14/29	50	0	0	50 USD	98.49%	41'783.62	0.00 a)	
US4581X0EH74	4.0000 % IADB 4 01/12/28	0	50	0	50 USD	100.46%	42'615.95	0.00 a)	
US4581X0EJ31	3.5000 % IADB 3 1/2 04/12/33 GMTN	60	0	0	60 USD	96.26%	49'001.55	0.00 a)	
US4581X0EN43	4.1250 % IADB 4 1/8 02/15/29	80	0	0	80 USD	101.21%	68'700.01	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 CHF	in % 7)	Kat.
US45828Q2A46	2.6250 % IDBINV 2 5/8 04/22/25	60	0	0	60 USD	98.68%	50'232.48	0.00	a)
US45828Q2B29	4.1250 % IDBINV 4 1/8 02/15/28	70	0	0	70 USD	100.60%	59'747.26	0.01	a)
US459058EP48	2.5000 % IBRD 2 1/2 07/29/25 GDIF	80	0	0	80 USD	98.28%	66'705.14	0.01	a)
US459058FT50	1.8750 % IBRD 1 7/8 10/27/26 GDIF	50	0	0	50 USD	95.71%	40'601.73	0.00	a)
US459058GE72	2.5000 % IBRD 2 1/2 11/22/27 GDIF	80	0	0	80 USD	95.98%	65'148.06	0.01	a)
US459058HJ50	1.7500 % IBRD 1 3/4 10/23/29 GDIF	100	0	0	100 USD	90.37%	76'673.58	0.01	a)
US459058JA24	0.7500 % IBRD 0 3/4 03/11/25	80	0	80	0 USD	0.00%	0.00	0.00	
US459058JB07	0.6250 % IBRD 0 5/8 04/22/25	100	0	100	0 USD	0.00%	0.00	0.00	
US459058JC89	0.8750 % IBRD 0 7/8 05/14/30	80	0	0	80 USD	84.93%	57'648.44	0.00	a)
US459058JE46	0.3750 % IBRD 0 3/8 07/28/25	100	0	0	100 USD	96.42%	81'809.25	0.01	a)
US459058JG93	0.7500 % IBRD 0 3/4 08/26/30	120	0	0	120 USD	83.54%	85'056.43	0.01	a)
US459058JL88	0.5000 % IBRD 0 1/2 10/28/25	150	0	0	150 USD	95.74%	121'849.72	0.01	a)
US459058JN45	0.7500 % IBRD 0 3/4 11/24/27	100	0	0	100 USD	90.70%	76'956.96	0.01	a)
US459058JR58	1.2500 % IBRD 1 1/4 02/10/31	150	0	0	150 USD	84.99%	108'163.38	0.01	a)
US459058JW44	1.3750 % IBRD 1 3/8 04/20/28 GDIF	100	0	0	100 USD	91.77%	77'865.65	0.01	a)
US459058JX27	0.8750 % IBRD 0 7/8 07/15/26	80	0	0	80 USD	94.40%	64'073.59	0.01	a)
US459058KA05	1.6250 % IBRD 1 5/8 11/03/31	0	90	0	90 USD	85.78%	65'499.75	0.01	a)
US459058KJ14	3.1250 % IBRD 3 1/8 06/15/27	0	70	0	70 USD	98.05%	58'232.18	0.00	a)
US459058KL69	3.6250 % IBRD 3 5/8 09/21/29	100	0	0	100 USD	99.07%	84'055.94	0.01	a)
US459058KQ56	3.8750 % IBRD 3 7/8 02/14/30	90	0	0	90 USD	100.16%	76'483.44	0.01	a)
US459058KT95	3.5000 % IBRD 3 1/2 07/12/28	100	0	0	100 USD	98.88%	83'892.19	0.01	a)
US459058KW25	4.6250 % IBRD 4 5/8 08/01/28	90	0	0	90 USD	102.93%	78'600.15	0.01	a)
US459058LA95	4.0000 % IBRD 4 01/10/31	100	0	0	100 USD	100.53%	85'295.53	0.01	a)
US45905CAA27	4.7500 % IBRD 4 3/4 02/15/35 GMTN	50	0	0	50 USD	105.09%	44'581.81	0.00	a)
US45906M3D11	2.5000 % IBRD 2 1/2 03/29/32	90	0	0	90 USD	90.91%	69'417.80	0.01	a)
US45939E2A70	4.8750 % IDAWBG 4 7/8 11/01/28 144A	100	0	0	100 USD	104.03%	88'267.65	0.01	a)
US45939EAD22	0.8750 % IDAWBG 0 7/8 04/28/26 144A	50	0	0	50 USD	94.80%	40'217.80	0.00	a)
US45939FAA57	4.3750 % IDAWBG 4 3/8 06/11/29 144A	0	100	0	100 USD	102.26%	86'765.89	0.01	a)
US45950KCU25	0.7500 % IFC 0 3/4 08/27/30	0	80	0	80 USD	83.66%	56'782.35	0.00	a)
US45950KDD90	4.5000 % IFC 4 1/2 07/13/28 GMTN	100	0	0	100 USD	102.49%	86'956.79	0.01	a)
US45950VHX73	2.1250 % IFC 2 1/8 04/07/26 GMTN	140	0	0	140 USD	96.91%	115'114.98	0.01	a)
US46513YJH27	3.2500 % ISRAEL 3 1/4 01/17/28 10Y	200	0	0	200 USD	94.14%	159'739.38	0.01	a)
US46514BRL35	5.5000 % ISRAEL 5 1/2 03/12/34 10Y	0	200	0	200 USD	99.64%	169'079.12	0.01	a)
US465410BX58	2.3750 % ITALY 2 3/8 10/17/24	200	0	200	0 USD	0.00%	0.00	0.00	
US465410BZ07	4.0000 % ITALY 4 10/17/49 10Y	200	0	0	200 USD	76.04%	129'035.67	0.01	a)
US471048AZ14	2.2500 % JBIC 2 1/4 11/04/26 DTC	200	0	0	200 USD	96.00%	162'902.40	0.01	a)
US471048BT45	3.2500 % JBIC 3 1/4 07/20/28	200	0	0	200 USD	97.25%	165'030.31	0.01	a)
US471048CJ53	0.6250 % JBIC 0 5/8 07/15/25	200	0	0	200 USD	96.63%	163'973.14	0.01	a)
US471048CM82	1.8750 % JBIC 1 7/8 04/15/31	200	0	0	200 USD	87.15%	147'878.05	0.01	a)
US47109LAG95	4.0000 % JICA 4 05/23/28	200	0	0	200 USD	99.67%	169'133.42	0.01	a)
US50046PCA12	4.7500 % KOMINS 4 3/4 10/22/25 144A	200	0	0	200 USD	100.36%	170'295.79	0.01	a)
US50048MBZ23	2.1250 % KBN 2 1/8 04/23/25 144A	200	0	0	200 USD	98.35%	166'886.72	0.01	a)
US50048MDJ62	4.0000 % KBN 4 01/19/28 144A	200	0	0	200 USD	100.14%	169'930.96	0.01	a)
US500630CJ53	3.0000 % KDB 3 01/13/26	300	0	0	300 USD	98.14%	249'795.56	0.02	a)
US50064FAM68	2.7500 % KOREA 2 3/4 01/19/27	200	0	0	200 USD	96.94%	164'504.27	0.01	a)
US50065XAP96	4.8750 % KOROIL 4 7/8 04/03/28 REGS	200	0	0	200 USD	101.21%	171'741.55	0.01	a)
US50066CAN92	3.1250 % KORGAS 3 1/8 07/20/27 REGS	200	0	0	200 USD	96.59%	163'908.66	0.01	a)
US500769BR40	0.0000 % KFW 0 04/18/36	20	0	0	20 USD	61.82%	10'490.24	0.00	a)
US500769CH58	0.0000 % KFW 0 06/29/37	50	0	0	50 USD	58.65%	24'880.80	0.00	a)
US500769GQ12	2.0000 % KFW 2 05/02/25	50	0	50	0 USD	0.00%	0.00	0.00	
US500769HS68	2.8750 % KFW 2 7/8 04/03/28	100	0	0	100 USD	96.85%	82'170.69	0.01	a)
US500769JD71	1.7500 % KFW 1 3/4 09/14/29	50	0	0	50 USD	90.63%	38'446.66	0.00	a)
US500769JF20	0.3750 % KFW 0 3/8 07/18/25	120	0	0	120 USD	96.50%	98'246.44	0.01	a)
US500769JG03	0.7500 % KFW 0 3/4 09/30/30	50	0	0	50 USD	83.56%	35'447.82	0.00	a)
US500769JJ42	0.6250 % KFW 0 5/8 01/22/26	200	0	0	200 USD	95.22%	161'580.51	0.01	a)
US500769JQ84	1.0000 % KFW 1 10/01/26	50	0	0	50 USD	94.11%	39'925.51	0.00	a)
US500769JT24	3.0000 % KFW 3 05/20/27	90	0	0	90 USD	97.77%	74'655.37	0.01	a)
US500769JU96	3.1250 % KFW 3 1/8 06/10/25	50	0	50	0 USD	0.00%	0.00	0.00	
US500769JW52	3.7500 % KFW 3 3/4 02/15/28	70	0	0	70 USD	99.75%	59'243.02	0.00	a)
US500769JY19	4.1250 % KFW 4 1/8 07/15/33	70	0	0	70 USD	100.87%	59'905.24	0.01	a)
US500769JZ83	4.6250 % KFW 4 5/8 08/07/26	70	0	0	70 USD	101.10%	60'044.21	0.01	a)

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US500769KA14	5.1250 % KFW 5 1/8 09/29/25	50	0	0	50 USD	100.79%	42'757.64	0.00	a)
US500769KB96	4.7500 % KFW 4 3/4 10/29/30	50	0	0	50 USD	104.98%	44'533.02	0.00	a)
US500769KC79	4.0000 % KFW 4 03/15/29	100	0	0	100 USD	100.78%	85'509.34	0.01	a)
US500769KD52	4.3750 % KFW 4 3/8 02/28/34	0	60	0	60 USD	102.94%	52'405.70	0.00	a)
US500769KE36	4.3750 % KFW 4 3/8 03/01/27	0	130	0	130 USD	101.12%	111'536.05	0.01	a)
US515110BP87	2.3750 % RENTEN 2 3/8 06/10/25	50	0	50	0 USD	0.00%	0.00	0.00	
US515110BR44	1.7500 % RENTEN 1 3/4 07/27/26 GMTN	50	0	0	50 USD	95.80%	40'639.06	0.00	a)
US515110BT00	2.5000 % RENTEN 2 1/2 11/15/27 37	100	0	0	100 USD	95.86%	81'334.96	0.01	a)
US515110CE22	5.0000 % RENTEN 5 10/24/33 MTN	50	0	0	50 USD	107.21%	45'481.59	0.00	a)
US563469UL77	2.1250 % MP 2 1/8 06/22/26	50	0	0	50 USD	96.42%	40'905.05	0.00	a)
US59259NZH96	7.3360 % 59259NZH9	150	0	15	135 USD	120.91%	138'488.59	0.01	a)
US626207YF57	6.6370 % 626207YF5	97	0	1	96 USD	112.59%	91'708.92	0.01	a)
US62878U2B73	2.6250 % NNAUS 2 5/8 05/05/31 144A	200	0	0	200 USD	88.04%	149'398.47	0.01	a)
US629448BG86	2.3750 % BNG 2 3/8 03/16/26 144A	50	0	0	50 USD	97.25%	41'255.46	0.00	a)
US63983TBB08	2.3750 % NEDWBK 2 3/8 03/24/26 144A	200	0	0	200 USD	97.24%	165'001.47	0.01	a)
US646139X831	7.1020 % 646139X83	120	0	0	120 USD	118.52%	120'668.63	0.01	a)
US65562QBP90	0.3750 % NIB 0 3/8 09/11/25	200	0	0	200 USD	96.04%	162'975.37	0.01	a)
US676167CB35	0.3750 % OKB 0 3/8 09/17/25	80	0	0	80 USD	95.94%	65'121.59	0.01	a)
US676167CC18	0.5000 % OKB 0 1/2 02/02/26 GMTN	100	0	0	100 USD	94.89%	80'510.27	0.01	a)
US676167CJ60	4.2500 % OKB 4 1/4 03/01/28	50	0	0	50 USD	101.10%	42'887.87	0.00	a)
US683234AS74	0.6250 % ONT 0 5/8 01/21/26	200	0	0	200 USD	95.09%	161'353.13	0.01	a)
US68323AFF66	2.3000 % ONT 2.3 06/15/26	100	0	0	100 USD	96.79%	82'118.93	0.01	a)
US68323AFJ88	1.8000 % ONT 1.8 10/14/31	100	0	0	100 USD	85.80%	72'797.86	0.01	a)
US68329AAL26	3.0000 % ONTTFT 3 04/13/27 144A	250	0	0	250 USD	97.27%	206'321.83	0.02	a)
US69370RAA59	6.4500 % PERTIJ 6.45 05/30/44 REGS	200	0	0	200 USD	108.86%	184'729.62	0.02	a)
US698299AW45	6.7000 % PANAMA 6.7 01/26/36	100	0	0	100 USD	101.79%	86'364.57	0.01	a)
US698299BF03	3.8750 % PANAMA 3 7/8 03/17/28	200	0	0	200 USD	94.38%	160'155.12	0.01	a)
US698299BH68	4.5000 % PANAMA 4 1/2 04/16/50	200	0	0	200 USD	71.02%	120'508.75	0.01	a)
US698299BM53	4.5000 % PANAMA 4 1/2 04/01/56	200	0	0	200 USD	69.56%	118'034.67	0.01	a)
US715638AP79	8.7500 % PERU 8 3/4 11/21/33	70	0	0	70 USD	125.10%	74'299.36	0.01	a)
US715638BM30	5.6250 % PERU 5 5/8 11/18/50	70	0	0	70 USD	101.88%	60'507.47	0.01	a)
US715638BU55	4.1250 % PERU 4 1/8 08/25/27	50	0	50	0 USD	0.00%	0.00	0.00	
US715638DA73	2.8440 % PERU 2.844 06/20/30	40	0	0	40 USD	90.48%	30'706.42	0.00	a)
US715638DF60	2.7830 % PERU 2.783 01/23/31	80	0	0	80 USD	88.40%	60'002.38	0.01	a)
US715638DQ26	2.7800 % PERU 2.78 12/01/60	30	0	0	30 USD	59.21%	15'071.02	0.00	a)
US715638DR09	3.2300 % PERU 3.23 07/28/2121	50	0	0	50 USD	58.61%	24'863.83	0.00	a)
US715638DU38	3.0000 % PERU 3 01/15/34	50	0	0	50 USD	84.78%	35'965.80	0.00	a)
US71567RAD89	4.3250 % INDOIS 4.325 05/28/25 REGS	200	0	200	0 USD	0.00%	0.00	0.00	
US71567RAM88	4.4500 % INDOIS 4.45 02/20/29 REGS	200	0	0	200 USD	100.34%	170'273.73	0.01	a)
US71568QAF46	6.1500 % PLNIJ 6.15 05/21/48 REGS	200	0	0	200 USD	101.65%	172'493.28	0.01	a)
US71568QAJ67	3.8750 % PLNIJ 3 7/8 07/17/29 REGS	200	0	0	200 USD	95.52%	162'079.40	0.01	a)
US718286BB24	7.7500 % PHILIP 7 3/4 01/14/31	100	0	0	100 USD	116.95%	99'227.92	0.01	a)
US718286BG11	6.3750 % PHILIP 6 3/8 10/23/34	100	0	0	100 USD	112.51%	95'461.65	0.01	a)
US718286BW60	5.0000 % PHILIP 5 01/13/37	200	0	0	200 USD	101.85%	172'836.05	0.01	a)
US718286CB15	3.7000 % PHILIP 3.7 02/02/42	200	0	0	200 USD	84.61%	143'566.22	0.01	a)
US718286CC97	3.0000 % PHILIP 3 02/01/28	200	0	0	200 USD	95.51%	162'062.43	0.01	a)
US731011AU68	3.2500 % POLAND 3 1/4 04/06/26	60	0	0	60 USD	98.39%	50'084.85	0.00	a)
US731011AV42	4.8750 % POLAND 4 7/8 10/04/33	70	0	0	70 USD	101.23%	60'123.20	0.01	a)
US731011AW25	5.5000 % POLAND 5 1/2 04/04/53	40	0	0	40 USD	102.19%	34'680.56	0.00	a)
US731011AY80	5.1250 % POLAND 5 1/8 09/18/34	0	70	0	70 USD	102.40%	60'813.93	0.01	a)
US731011AZ55	5.5000 % POLAND 5 1/2 03/18/54	0	80	0	80 USD	101.92%	69'181.93	0.01	a)
US73358WEK62	4.9260 % 73358WEK6	100	0	0	100 USD	99.55%	84'460.82	0.01	a)
US73358WJA36	4.4580 % 73358WJA3	100	0	0	100 USD	90.34%	76'651.94	0.01	a)
US74727PAE16	9.7500 % QATAR 9 3/4 06/15/30 144A	100	0	0	100 USD	128.69%	109'189.58	0.01	a)
US748148M915	4.5000 % Q 4 1/2 04/03/29	0	100	0	100 USD	102.11%	86'634.38	0.01	a)
US748148QR73	7.5000 % Q 7 1/2 09/15/29 PD	50	0	0	50 USD	115.57%	49'026.41	0.00	a)
US748148RZ80	1.5000 % Q 1 1/2 02/11/25 QX	100	0	100	0 USD	0.00%	0.00	0.00	
US748148SE43	4.5000 % Q 4 1/2 09/08/33	0	70	0	70 USD	101.42%	60'237.23	0.01	a)
US748149AH49	2.8750 % Q 2 7/8 10/16/24 QO	50	0	50	0 USD	0.00%	0.00	0.00	
US748149AJ05	2.5000 % Q 2 1/2 04/20/26	100	0	0	100 USD	97.31%	82'563.52	0.01	a)
US748149AN17	2.7500 % Q 2 3/4 04/12/27	90	0	0	90 USD	96.88%	73'980.34	0.01	a)

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US760942AS16	7.6250 % URUGUA 7 5/8 03/21/36	100	0	0	100 USD	123.94%	105'158.59	0.01	a)
US760942BA98	5.1000 % URUGUA 5.1 06/18/50	80	0	0	80 USD	99.23%	67'355.39	0.01	a)
US760942BD38	4.9750 % URUGUA 4.975 04/20/55	40	0	0	40 USD	96.34%	32'694.85	0.00	a)
US77586TAE64	6.1250 % ROMANI 6 1/8 01/22/44 REGS	30	0	0	30 USD	98.79%	25'145.26	0.00	a)
US780082AJ23	2.6000 % RY 2.6 03/24/27 144A	200	0	0	200 USD	96.28%	163'375.84	0.01	a)
US857524AE20	5.7500 % POLAND 5 3/4 11/16/32	50	0	0	50 USD	107.21%	45'482.86	0.00	a)
US87031CAN39	4.8750 % SEK 4 7/8 10/04/30 GMTN	200	0	0	200 USD	104.50%	177'326.05	0.01	a)
US87973PBA12	1.6250 % TEMASE 1 5/8 08/02/31 144A	250	0	0	250 USD	84.51%	179'258.39	0.02	a)
US880591CS97	5.8800 % TVA 5.88 04/01/36	70	0	0	70 USD	113.97%	67'689.09	0.01	a)
US880591DZ22	5.3750 % TVA 5 3/8 04/01/56	65	0	0	65 USD	109.28%	60'268.75	0.01	a)
US880591EH15	5.2500 % TVA 5 1/4 09/15/39	100	0	0	100 USD	106.85%	90'660.28	0.01	a)
US880591EU26	2.8750 % TVA 2 7/8 02/01/27 A	100	0	0	100 USD	97.53%	82'752.72	0.01	a)
US88258MAA36	5.1020 % TNG23 2023-1 A1	100	0	0	100 USD	102.61%	87'062.59	0.01	a)
US882667AZ12	3.9220 % 882667AZ1	100	0	0	100 USD	84.49%	71'686.22	0.01	a)
US891160TB95	3.3010 % TD 3.301 04/20/27 144A	200	0	0	200 USD	97.86%	166'056.94	0.01	a)
US891160TC78	3.8150 % TD 3.815 07/25/25 144A	200	0	0	200 USD	99.26%	168'434.29	0.01	a)
US91086QAS75	6.7500 % MEX 6 3/4 09/27/34 MTNA	100	0	0	100 USD	107.13%	90'891.05	0.01	a)
US91086QAV05	6.0500 % MEX 6.05 01/11/40	70	0	0	70 USD	99.93%	59'350.52	0.00	a)
US91086QAZ19	5.7500 % MEX 5 3/4 10/12/2110 GMTN	100	0	0	100 USD	85.43%	72'480.54	0.01	a)
US91086QBF46	4.6000 % MEX 4.6 01/23/46	250	0	0	250 USD	80.03%	169'760.00	0.01	a)
US91087BAC46	4.1500 % MEX 4.15 03/28/27	200	0	0	200 USD	98.63%	167'366.94	0.01	a)
US91087BAF76	4.5000 % MEX 4 1/2 04/22/29	200	0	0	200 USD	97.91%	166'141.78	0.01	a)
US91087BAL45	5.0000 % MEX 5 04/27/51	200	0	0	200 USD	83.02%	140'871.55	0.01	a)
US91087BAM28	2.6590 % MEX 2.659 05/24/31	200	0	0	200 USD	84.86%	143'993.84	0.01	a)
US91087BAN01	3.7710 % MEX 3.771 05/24/61	200	0	0	200 USD	64.25%	109'025.83	0.01	a)
US912810EV62	6.8750 % T 6 7/8 08/15/25	50	0	0	50 USD	102.54%	43'501.29	0.00	a)
US912810EW46	6.0000 % T 6 02/15/26	130	0	0	130 USD	102.64%	113'206.76	0.01	a)
US912810EX29	6.7500 % T 6 3/4 08/15/26	100	0	0	100 USD	105.23%	89'282.79	0.01	a)
US912810EY02	6.5000 % T 6 1/2 11/15/26	100	0	0	100 USD	105.92%	89'869.42	0.01	a)
US912810EZ76	6.6250 % T 6 5/8 02/15/27	100	0	0	100 USD	106.67%	90'505.76	0.01	a)
US912810FA17	6.3750 % T 6 3/8 08/15/27	50	0	0	50 USD	107.08%	45'425.22	0.00	a)
US912810FB99	6.1250 % T 6 1/8 11/15/27	200	0	0	200 USD	106.89%	181'382.70	0.02	a)
US912810FE39	5.5000 % T 5 1/2 08/15/28	100	0	0	100 USD	106.52%	90'379.81	0.01	a)
US912810FF04	5.2500 % T 5 1/4 11/15/28	105	0	0	105 USD	105.69%	94'154.09	0.01	a)
US912810FG86	5.2500 % T 5 1/4 02/15/29	200	0	0	200 USD	106.29%	180'361.91	0.02	a)
US912810FM54	6.2500 % T 6 1/4 05/15/30	200	0	0	200 USD	112.42%	190'768.68	0.02	a)
US912810FP85	5.3750 % T 5 3/8 02/15/31	170	0	0	170 USD	109.08%	157'330.47	0.01	a)
US912810FT08	4.5000 % T 4 1/2 02/15/36	150	0	0	150 USD	105.86%	134'724.58	0.01	a)
US912810PT97	4.7500 % T 4 3/4 02/15/37	102	0	0	102 USD	107.91%	93'384.12	0.01	a)
US912810PU60	5.0000 % T 5 05/15/37	115	0	0	115 USD	110.33%	107'649.08	0.01	a)
US912810PW27	4.3750 % T 4 3/8 02/15/38	150	0	0	150 USD	104.00%	132'358.20	0.01	a)
US912810PX00	4.5000 % T 4 1/2 05/15/38	135	0	0	135 USD	105.17%	120'464.65	0.01	a)
US912810QA97	3.5000 % T 3 1/2 02/15/39	125	0	0	125 USD	94.11%	99'808.88	0.01	a)
US912810QB70	4.2500 % T 4 1/4 05/15/39	300	0	0	300 USD	101.98%	259'585.93	0.02	a)
US912810QC53	4.5000 % T 4 1/2 08/15/39	290	0	0	290 USD	104.58%	257'315.00	0.02	a)
US912810QD37	4.3750 % T 4 3/8 11/15/39	270	0	0	270 USD	103.16%	236'311.89	0.02	a)
US912810QE10	4.6250 % T 4 5/8 02/15/40	245	0	0	245 USD	106.02%	220'374.94	0.02	a)
US912810QH41	4.3750 % T 4 3/8 05/15/40	250	0	0	250 USD	103.14%	218'774.16	0.02	a)
US912810QK79	3.8750 % T 3 7/8 08/15/40	215	0	0	215 USD	97.03%	177'001.25	0.01	a)
US912810QL52	4.2500 % T 4 1/4 11/15/40	240	0	0	240 USD	101.39%	206'459.70	0.02	a)
US912810QN19	4.7500 % T 4 3/4 02/15/41	290	0	0	290 USD	107.42%	264'312.06	0.02	a)
US912810QQ40	4.3750 % T 4 3/8 05/15/41	165	0	0	165 USD	102.58%	143'603.48	0.01	a)
US912810QS06	3.7500 % T 3 3/4 08/15/41	280	0	0	280 USD	94.56%	224'648.35	0.02	a)
US912810QT88	3.1250 % T 3 1/8 11/15/41	190	0	0	190 USD	86.55%	139'518.32	0.01	a)
US912810QU51	3.1250 % T 3 1/8 02/15/42	320	0	0	320 USD	86.08%	233'705.55	0.02	a)
US912810QW18	3.0000 % T 3 05/15/42	200	0	0	200 USD	84.08%	142'672.17	0.01	a)
US912810QX90	2.7500 % T 2 3/4 08/15/42	230	0	0	230 USD	80.63%	157'334.45	0.01	a)
US912810QY73	2.7500 % T 2 3/4 11/15/42	425	0	0	425 USD	80.33%	289'656.19	0.02	a)
US912810QZ49	3.1250 % T 3 1/8 02/15/43	415	0	0	415 USD	84.81%	298'630.54	0.03	a)
US912810RB61	2.8750 % T 2 7/8 05/15/43	655	0	0	655 USD	81.31%	451'881.82	0.04	a)
US912810RC45	3.6250 % T 3 5/8 08/15/43	475	0	0	475 USD	90.88%	366'238.75	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 CHF	in % 7)	Kat.
US912810RD28	3.7500 % T 3 3/4 11/15/43	430	0	0	430 USD	92.44%	337'242.97	0.03	a)
US912810RE01	3.6250 % T 3 5/8 02/15/44	550	0	0	550 USD	90.67%	423'118.04	0.04	a)
US912810RG58	3.3750 % T 3 3/8 05/15/44	440	0	0	440 USD	87.27%	325'778.29	0.03	a)
US912810RH32	3.1250 % T 3 1/8 08/15/44	530	0	0	530 USD	83.77%	376'676.00	0.03	a)
US912810RJ97	3.0000 % T 3 11/15/44	440	100	0	540 USD	81.97%	375'550.48	0.03	a)
US912810RK60	2.5000 % T 2 1/2 02/15/45	620	0	0	620 USD	75.09%	395'022.41	0.03	a)
US912810RM27	3.0000 % T 3 05/15/45	311	0	0	311 USD	81.70%	215'588.36	0.02	a)
US912810RN00	2.8750 % T 2 7/8 08/15/45	400	0	0	400 USD	79.86%	271'026.75	0.02	a)
US912810RP57	3.0000 % T 3 11/15/45	355	0	0	355 USD	81.42%	245'242.49	0.02	a)
US912810RQ31	2.5000 % T 2 1/2 02/15/46	580	0	0	580 USD	74.22%	365'231.21	0.03	a)
US912810RS96	2.5000 % T 2 1/2 05/15/46	530	0	0	530 USD	73.98%	332'691.83	0.03	a)
US912810RT79	2.2500 % T 2 1/4 08/15/46	723	0	0	723 USD	70.27%	431'029.97	0.04	a)
US912810RU43	2.8750 % T 2 7/8 11/15/46	250	0	0	250 USD	78.95%	167'469.45	0.01	a)
US912810RV26	3.0000 % T 3 02/15/47	580	0	0	580 USD	80.56%	396'448.87	0.03	a)
US912810RX81	3.0000 % T 3 05/15/47	435	0	0	435 USD	80.42%	296'817.64	0.02	a)
US912810RY64	2.7500 % T 2 3/4 08/15/47	650	0	0	650 USD	76.63%	422'581.13	0.04	a)
US912810RZ30	2.7500 % T 2 3/4 11/15/47	680	0	0	680 USD	76.45%	441'093.25	0.04	a)
US912810SA79	3.0000 % T 3 02/15/48	790	0	0	790 USD	79.94%	535'801.48	0.04	a)
US912810SC36	3.1250 % T 3 1/8 05/15/48	790	0	0	790 USD	81.69%	547'531.30	0.05	a)
US912810SD19	3.0000 % T 3 08/15/48	900	0	0	900 USD	79.72%	608'736.36	0.05	a)
US912810SE91	3.3750 % T 3 3/8 11/15/48	1'010	0	0	1'010 USD	85.22%	730'268.87	0.06	a)
US912810SF66	3.0000 % T 3 02/15/49	910	0	0	910 USD	79.56%	614'293.71	0.05	a)
US912810SH23	2.8750 % T 2 7/8 05/15/49	970	0	0	970 USD	77.61%	638'722.44	0.05	a)
US912810SJ88	2.2500 % T 2 1/4 08/15/49	830	100	0	930 USD	68.06%	537'052.94	0.05	a)
US912810SK51	2.3750 % T 2 3/8 11/15/49	790	0	0	790 USD	69.84%	468'145.55	0.04	a)
US912810SL35	2.0000 % T 2 02/15/50	1'060	0	0	1'060 USD	64.02%	575'729.01	0.05	a)
US912810SN90	1.2500 % T 1 1/4 05/15/50	1'140	0	0	1'140 USD	52.53%	508'099.59	0.04	a)
US912810SP49	1.3750 % T 1 3/8 08/15/50	1'360	0	0	1'360 USD	54.16%	624'904.64	0.05	a)
US912810SQ22	1.1250 % T 1 1/8 08/15/40	1'100	0	0	1'100 USD	64.11%	598'329.60	0.05	a)
US912810SR05	1.1250 % T 1 1/8 05/15/40	920	0	0	920 USD	64.67%	504'811.84	0.04	a)
US912810SS87	1.6250 % T 1 5/8 11/15/50	1'450	0	0	1'450 USD	57.81%	711'239.73	0.06	a)
US912810ST60	1.3750 % T 1 3/8 11/15/40	1'100	0	0	1'100 USD	66.39%	619'620.39	0.05	a)
US912810SU34	1.8750 % T 1 7/8 02/15/51	1'480	0	0	1'480 USD	61.67%	774'417.43	0.06	a)
US912810SW99	1.8750 % T 1 7/8 02/15/41	1'350	0	0	1'350 USD	71.86%	823'082.67	0.07	a)
US912810SX72	2.3750 % T 2 3/8 05/15/51	1'450	100	0	1'550 USD	69.38%	912'348.89	0.08	a)
US912810SY55	2.2500 % T 2 1/4 05/15/41	1'200	0	0	1'200 USD	75.98%	773'627.32	0.06	a)
US912810SZ21	2.0000 % T 2 08/15/51	1'460	0	0	1'460 USD	63.38%	785'049.57	0.07	a)
US912810TA60	1.7500 % T 1 3/4 08/15/41	1'620	0	0	1'620 USD	69.48%	955'055.10	0.08	a)
US912810TB44	1.8750 % T 1 7/8 11/15/51	1'380	0	0	1'380 USD	61.33%	718'067.10	0.06	a)
US912810TC27	2.0000 % T 2 11/15/41	1'400	0	0	1'400 USD	72.14%	856'907.99	0.07	a)
US912810TD00	2.2500 % T 2 1/4 02/15/52	1'220	130	0	1'350 USD	67.27%	770'465.52	0.06	a)
US912810TF57	2.3750 % T 2 3/8 02/15/42	1'050	0	0	1'050 USD	76.38%	680'403.87	0.06	a)
US912810TG31	2.8750 % T 2 7/8 05/15/52	1'180	0	0	1'180 USD	77.27%	773'561.03	0.06	a)
US912810TH14	3.2500 % T 3 1/4 05/15/42	800	100	0	900 USD	87.11%	665'171.55	0.06	a)
US912810TJ79	3.0000 % T 3 08/15/52	1'070	0	0	1'070 USD	79.31%	720'031.79	0.06	a)
US912810TK43	3.3750 % T 3 3/8 08/15/42	700	0	0	700 USD	88.47%	525'429.18	0.04	a)
US912810TL26	4.0000 % T 4 11/15/52	1'230	0	0	1'230 USD	95.92%	1'001'034.45	0.08	a)
US912810TM09	4.0000 % T 4 11/15/42	1'040	0	0	1'040 USD	96.47%	851'228.67	0.07	a)
US912810TN81	3.6250 % T 3 5/8 02/15/53	1'160	0	0	1'160 USD	89.69%	882'706.17	0.07	a)
US912810TQ13	3.8750 % T 3 7/8 02/15/43	690	0	0	690 USD	94.61%	553'872.14	0.05	a)
US912810TR95	3.6250 % T 3 5/8 05/15/53	1'160	0	0	1'160 USD	89.75%	883'321.30	0.07	a)
US912810TS78	3.8750 % T 3 7/8 05/15/43	800	0	0	800 USD	94.41%	640'791.86	0.05	a)
US912810TT51	4.1250 % T 4 1/8 08/15/53	1'350	0	0	1'350 USD	98.19%	1'124'646.99	0.09	a)
US912810TU25	4.3750 % T 4 3/8 08/15/43	800	0	0	800 USD	100.97%	685'335.49	0.06	a)
US912810TV08	4.7500 % T 4 3/4 11/15/53	870	400	0	1'270 USD	108.88%	1'173'162.42	0.10	a)
US912810TW80	4.7500 % T 4 3/4 11/15/43	590	300	0	890 USD	106.00%	800'427.73	0.07	a)
US912810TX63	4.2500 % T 4 1/4 02/15/54	0	1'390	0	1'390 USD	100.34%	1'183'399.50	0.10	a)
US912810TZ12	4.5000 % T 4 1/2 02/15/44	0	800	0	800 USD	102.50%	695'729.00	0.06	a)
US912810UA42	4.6250 % T 4 5/8 05/15/54	0	1'450	0	1'450 USD	106.83%	1'314'255.68	0.11	a)
US912810UB25	4.6250 % T 4 5/8 05/15/44	0	900	0	900 USD	104.14%	795'223.02	0.07	a)
US9128282A70	1.5000 % T 1 1/2 08/15/26	1'155	0	0	1'155 USD	95.44%	935'249.09	0.08	a)

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US9128282R06	2.2500 % T 2 1/4 08/15/27	940	0	0	940 USD	95.71%	763'335.89	0.06	a)
US9128283D01	2.2500 % T 2 1/4 10/31/24	470	0	470	0 USD	0.00%	0.00	0.00	
US9128283F58	2.2500 % T 2 1/4 11/15/27	820	120	0	940 USD	95.38%	760'718.95	0.06	a)
US9128283J70	2.1250 % T 2 1/8 11/30/24	370	0	370	0 USD	0.00%	0.00	0.00	
US9128283P31	2.2500 % T 2 1/4 12/31/24	650	0	650	0 USD	0.00%	0.00	0.00	
US9128283V09	2.5000 % T 2 1/2 01/31/25	730	0	730	0 USD	0.00%	0.00	0.00	
US9128283W81	2.7500 % T 2 3/4 02/15/28	1'275	0	0	1'275 USD	96.64%	1'045'432.91	0.09	a)
US9128283Z13	2.7500 % T 2 3/4 02/28/25	580	0	580	0 USD	0.00%	0.00	0.00	
US9128284F40	2.6250 % T 2 5/8 03/31/25	260	0	0	260 USD	98.84%	218'046.35	0.02	a)
US9128284M90	2.8750 % T 2 7/8 04/30/25	520	0	0	520 USD	98.84%	436'075.46	0.04	a)
US9128284N73	2.8750 % T 2 7/8 05/15/28	1'230	0	0	1'230 USD	96.90%	1'011'225.80	0.08	a)
US9128284R87	2.8750 % T 2 7/8 05/31/25	600	0	600	0 USD	0.00%	0.00	0.00	
US9128284V99	2.8750 % T 2 7/8 08/15/28	1'270	100	0	1'370 USD	96.71%	1'124'145.22	0.09	a)
US9128284Z04	2.7500 % T 2 3/4 08/31/25	450	0	0	450 USD	98.41%	375'732.43	0.03	a)
US9128285C00	3.0000 % T 3 09/30/25	520	0	0	520 USD	98.59%	434'989.71	0.04	a)
US9128285J52	3.0000 % T 3 10/31/25	800	0	0	800 USD	98.55%	668'923.28	0.06	a)
US9128285M81	3.1250 % T 3 1/8 11/15/28	1'200	0	0	1'200 USD	97.49%	992'606.97	0.08	a)
US9128285N64	2.8750 % T 2 7/8 11/30/25	490	0	0	490 USD	98.35%	408'887.28	0.03	a)
US9128285T35	2.6250 % T 2 5/8 12/31/25	450	0	0	450 USD	97.99%	374'121.70	0.03	a)
US9128286A35	2.6250 % T 2 5/8 01/31/26	530	0	0	530 USD	97.93%	440'351.18	0.04	a)
US9128286B18	2.6250 % T 2 5/8 02/15/29	1'100	100	0	1'200 USD	95.39%	971'210.11	0.08	a)
US9128286F22	2.5000 % T 2 1/2 02/28/26	550	0	0	550 USD	97.68%	455'819.82	0.04	a)
US9128286L99	2.2500 % T 2 1/4 03/31/26	450	0	0	450 USD	97.22%	371'183.62	0.03	a)
US9128286S43	2.3750 % T 2 3/8 04/30/26	410	0	0	410 USD	97.34%	338'610.76	0.03	a)
US9128286T26	2.3750 % T 2 3/8 05/15/29	1'047	0	0	1'047 USD	94.10%	835'929.73	0.07	a)
US9128286X38	2.1250 % T 2 1/8 05/31/26	520	0	0	520 USD	96.85%	427'303.29	0.04	a)
US9128287B09	1.8750 % T 1 7/8 06/30/26	450	0	0	450 USD	96.31%	367'708.62	0.03	a)
US912828J272	2.0000 % T 2 02/15/25	1'500	0	1'500	0 USD	0.00%	0.00	0.00	
US912828K742	2.0000 % T 2 08/15/25	930	0	0	930 USD	97.75%	771'335.51	0.06	a)
US912828M565	2.2500 % T 2 1/4 11/15/25	1'310	0	0	1'310 USD	97.65%	1'085'332.61	0.09	a)
US912828P469	1.6250 % T 1 5/8 02/15/26	1'090	0	0	1'090 USD	96.50%	892'442.13	0.07	a)
US912828R366	1.6250 % T 1 5/8 05/15/26	995	0	0	995 USD	96.07%	811'033.02	0.07	a)
US912828U246	2.0000 % T 2 11/15/26	1'005	0	0	1'005 USD	96.04%	818'917.64	0.07	a)
US912828V988	2.2500 % T 2 1/4 02/15/27	960	0	0	960 USD	96.25%	783'967.80	0.07	a)
US912828X885	2.3750 % T 2 3/8 05/15/27	1'125	0	0	1'125 USD	96.27%	918'861.41	0.08	a)
US912828XB14	2.1250 % T 2 1/8 05/15/25	890	0	890	0 USD	0.00%	0.00	0.00	
US912828XZ81	2.7500 % T 2 3/4 06/30/25	520	0	0	520 USD	98.62%	435'110.35	0.04	a)
US912828Y792	2.8750 % T 2 7/8 07/31/25	350	0	0	350 USD	98.61%	292'839.53	0.02	a)
US912828Y958	1.8750 % T 1 7/8 07/31/26	450	0	0	450 USD	96.18%	367'231.36	0.03	a)
US912828YB05	1.6250 % T 1 5/8 08/15/29	950	100	0	1'050 USD	90.59%	807'074.81	0.07	a)
US912828YD60	1.3750 % T 1 3/8 08/31/26	450	0	0	450 USD	95.14%	363'249.28	0.03	a)
US912828YG91	1.6250 % T 1 5/8 09/30/26	300	0	0	300 USD	95.47%	243'001.38	0.02	a)
US912828YQ73	1.6250 % T 1 5/8 10/31/26	450	0	0	450 USD	95.30%	363'875.68	0.03	a)
US912828YS30	1.7500 % T 1 3/4 11/15/29	670	0	0	670 USD	90.66%	515'345.88	0.04	a)
US912828YU85	1.6250 % T 1 5/8 11/30/26	450	0	0	450 USD	95.17%	363'368.60	0.03	a)
US912828YX25	1.7500 % T 1 3/4 12/31/26	500	0	0	500 USD	95.34%	404'472.02	0.03	a)
US912828YY08	1.7500 % T 1 3/4 12/31/24	650	0	650	0 USD	0.00%	0.00	0.00	
US912828Z526	1.3750 % T 1 3/8 01/31/25	800	0	800	0 USD	0.00%	0.00	0.00	
US912828Z781	1.5000 % T 1 1/2 01/31/27	1'480	0	0	1'480 USD	94.63%	1'188'211.80	0.10	a)
US912828Z948	1.5000 % T 1 1/2 02/15/30	1'230	0	0	1'230 USD	88.89%	927'656.79	0.08	a)
US912828ZB95	1.1250 % T 1 1/8 02/28/27	260	0	0	260 USD	93.59%	206'447.77	0.02	a)
US912828ZC78	1.1250 % T 1 1/8 02/28/25	520	0	520	0 USD	0.00%	0.00	0.00	
US912828ZE35	0.6250 % T 0 5/8 03/31/27	400	0	0	400 USD	92.18%	312'839.42	0.03	a)
US912828ZF00	0.5000 % T 0 1/2 03/31/25	710	0	710	0 USD	0.00%	0.00	0.00	
US912828ZL77	0.3750 % T 0 3/8 04/30/25	700	0	700	0 USD	0.00%	0.00	0.00	
US912828ZN34	0.5000 % T 0 1/2 04/30/27	620	0	0	620 USD	91.66%	482'188.72	0.04	a)
US912828ZQ64	0.6250 % T 0 5/8 05/15/30	1'550	0	0	1'550 USD	84.01%	1'104'784.65	0.09	a)
US912828ZS21	0.5000 % T 0 1/2 05/31/27	640	0	0	640 USD	91.44%	496'512.94	0.04	a)
US912828ZT04	0.2500 % T 0 1/4 05/31/25	750	0	750	0 USD	0.00%	0.00	0.00	
US912828ZV59	0.5000 % T 0 1/2 06/30/27	830	0	0	830 USD	91.21%	642'319.74	0.05	a)
US912828ZW33	0.2500 % T 0 1/4 06/30/25	740	0	0	740 USD	96.59%	606'466.76	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 CHF	in % 7)	Kat.
US91282CAB72	0.2500 % T 0 1/4 07/31/25	850	0	0	850 USD	96.30%	694'476.21	0.06	a)
US91282CAD39	0.3750 % T 0 3/8 07/31/27	860	0	0	860 USD	90.63%	661'317.73	0.06	a)
US91282CAE12	0.6250 % T 0 5/8 08/15/30	2'100	0	0	2'100 USD	83.34%	1'484'973.10	0.12	a)
US91282CAH43	0.5000 % T 0 1/2 08/31/27	770	0	0	770 USD	90.77%	593'028.77	0.05	a)
US91282CAJ09	0.2500 % T 0 1/4 08/31/25	810	0	0	810 USD	96.00%	659'781.56	0.06	a)
US91282CAL54	0.3750 % T 0 3/8 09/30/27	1'000	0	0	1'000 USD	90.18%	765'129.56	0.06	a)
US91282CAM38	0.2500 % T 0 1/4 09/30/25	1'050	0	0	1'050 USD	95.74%	852'940.82	0.07	a)
US91282CAT80	0.2500 % T 0 1/4 10/31/25	1'100	0	0	1'100 USD	95.47%	891'041.53	0.07	a)
US91282CAU53	0.5000 % T 0 1/2 10/31/27	950	0	0	950 USD	90.28%	727'691.71	0.06	a)
US91282CAV37	0.8750 % T 0 7/8 11/15/30	2'260	0	0	2'260 USD	84.07%	1'612'045.73	0.14	a)
US91282CAY75	0.6250 % T 0 5/8 11/30/27	1'090	0	0	1'090 USD	90.44%	836'375.50	0.07	a)
US91282CAZ41	0.3750 % T 0 3/8 11/30/25	1'050	0	0	1'050 USD	95.36%	849'495.65	0.07	a)
US91282CBB63	0.6250 % T 0 5/8 12/31/27	1'120	0	0	1'120 USD	90.21%	857'242.07	0.07	a)
US91282CBC47	0.3750 % T 0 3/8 12/31/25	1'150	0	0	1'150 USD	95.12%	928'113.16	0.08	a)
US91282CBH34	0.3750 % T 0 3/8 01/31/26	1'250	0	0	1'250 USD	94.88%	1'006'208.67	0.08	a)
US91282CBJ99	0.7500 % T 0 3/4 01/31/28	1'250	0	0	1'250 USD	90.38%	958'566.22	0.08	a)
US91282CBL46	1.1250 % T 1 1/8 02/15/31	2'180	0	0	2'180 USD	85.02%	1'572'466.86	0.13	a)
US91282CBP59	1.1250 % T 1 1/8 02/29/28	1'250	0	0	1'250 USD	91.38%	969'088.98	0.08	a)
US91282CBQ33	0.5000 % T 0 1/2 02/28/26	1'270	0	0	1'270 USD	94.80%	1'021'550.38	0.09	a)
US91282CBS98	1.2500 % T 1 1/4 03/31/28	1'100	0	0	1'100 USD	91.60%	854'912.80	0.07	a)
US91282CBT71	0.7500 % T 0 3/4 03/31/26	1'220	0	0	1'220 USD	94.97%	983'030.08	0.08	a)
US91282CBW01	0.7500 % T 0 3/4 04/30/26	1'150	0	0	1'150 USD	94.75%	924'492.33	0.08	a)
US91282CBZ32	1.2500 % T 1 1/4 04/30/28	1'190	0	0	1'190 USD	91.43%	923'124.88	0.08	a)
US91282CCB54	1.6250 % T 1 5/8 05/15/31	2'040	100	0	2'140 USD	87.16%	1'582'481.21	0.13	a)
US91282CCE93	1.2500 % T 1 1/4 05/31/28	1'300	0	0	1'300 USD	91.26%	1'006'559.99	0.08	a)
US91282CCF68	0.7500 % T 0 3/4 05/31/26	1'120	0	0	1'120 USD	94.55%	898'444.92	0.08	a)
US91282CCH25	1.2500 % T 1 1/4 06/30/28	1'200	0	0	1'200 USD	91.09%	927'382.37	0.08	a)
US91282CCJ80	0.8750 % T 0 7/8 06/30/26	1'000	0	0	1'000 USD	94.58%	802'448.10	0.07	a)
US91282CCP41	0.6250 % T 0 5/8 07/31/26	1'100	0	0	1'100 USD	93.91%	876'458.79	0.07	a)
US91282CCR07	1.0000 % T 1 07/31/28	1'200	0	0	1'200 USD	90.02%	916'564.64	0.08	a)
US91282CCS89	1.2500 % T 1 1/4 08/15/31	2'340	0	0	2'340 USD	84.39%	1'675'468.69	0.14	a)
US91282CCV19	1.1250 % T 1 1/8 08/31/28	1'280	0	0	1'280 USD	90.30%	980'638.51	0.08	a)
US91282CCW91	0.7500 % T 0 3/4 08/31/26	1'170	0	0	1'170 USD	93.95%	932'621.21	0.08	a)
US91282CCY57	1.2500 % T 1 1/4 09/30/28	1'190	100	0	1'290 USD	90.59%	991'549.05	0.08	a)
US91282CCZ23	0.8750 % T 0 7/8 09/30/26	1'120	0	0	1'120 USD	94.03%	893'545.12	0.07	a)
US91282CDF59	1.3750 % T 1 3/8 10/31/28	1'160	0	0	1'160 USD	90.88%	894'393.57	0.08	a)
US91282CDG33	1.1250 % T 1 1/8 10/31/26	1'170	0	0	1'170 USD	94.29%	935'994.80	0.08	a)
US91282CDJ71	1.3750 % T 1 3/8 11/15/31	2'220	0	0	2'220 USD	84.66%	1'594'550.42	0.13	a)
US91282CDK45	1.2500 % T 1 1/4 11/30/26	1'240	0	0	1'240 USD	94.39%	993'063.00	0.08	a)
US91282CDL28	1.5000 % T 1 1/2 11/30/28	1'150	0	0	1'150 USD	91.21%	889'961.09	0.07	a)
US91282CDN83	1.0000 % T 1 12/15/24	800	0	800	0 USD	0.00%	0.00	0.00	
US91282CDP32	1.3750 % T 1 3/8 12/31/28	1'140	0	0	1'140 USD	90.59%	876'177.08	0.07	a)
US91282CDQ15	1.2500 % T 1 1/4 12/31/26	1'090	0	0	1'090 USD	94.27%	871'778.40	0.07	a)
US91282CDS70	1.1250 % T 1 1/8 01/15/25	300	0	300	0 USD	0.00%	0.00	0.00	
US91282CDW82	1.7500 % T 1 3/4 01/31/29	1'080	0	0	1'080 USD	91.90%	842'089.28	0.07	a)
US91282CDY49	1.8750 % T 1 7/8 02/15/32	2'170	0	0	2'170 USD	87.34%	1'608'117.67	0.13	a)
US91282CEB37	1.8750 % T 1 7/8 02/28/29	1'020	0	0	1'020 USD	92.30%	798'822.31	0.07	a)
US91282CEC10	1.8750 % T 1 7/8 02/28/27	1'050	0	0	1'050 USD	95.37%	849'600.05	0.07	a)
US91282CED92	1.7500 % T 1 3/4 03/15/25	850	0	850	0 USD	0.00%	0.00	0.00	
US91282CEE75	2.3750 % T 2 3/8 03/31/29	890	100	0	990 USD	94.22%	791'405.00	0.07	a)
US91282CEF41	2.5000 % T 2 1/2 03/31/27	1'100	0	0	1'100 USD	96.80%	903'473.31	0.08	a)
US91282CEH07	2.6250 % T 2 5/8 04/15/25	770	0	770	0 USD	0.00%	0.00	0.00	
US91282CEM91	2.8750 % T 2 7/8 04/30/29	930	0	0	930 USD	96.24%	759'407.17	0.06	a)
US91282CEN74	2.7500 % T 2 3/4 04/30/27	1'020	0	0	1'020 USD	97.30%	842'093.26	0.07	a)
US91282CEP23	2.8750 % T 2 7/8 05/15/32	2'080	0	0	2'080 USD	93.56%	1'651'168.55	0.14	a)
US91282CEQ06	2.7500 % T 2 3/4 05/15/25	750	0	750	0 USD	0.00%	0.00	0.00	
US91282CES61	2.7500 % T 2 3/4 05/31/29	850	0	0	850 USD	95.66%	689'856.14	0.06	a)
US91282CET45	2.6250 % T 2 5/8 05/31/27	920	0	0	920 USD	96.91%	756'485.98	0.06	a)
US91282CEU18	2.8750 % T 2 7/8 06/15/25	720	0	0	720 USD	98.71%	602'985.46	0.05	a)
US91282CEV90	3.2500 % T 3 1/4 06/30/29	770	0	0	770 USD	97.77%	638'709.18	0.05	a)
US91282CEW73	3.2500 % T 3 1/4 06/30/27	900	0	0	900 USD	98.53%	752'389.55	0.06	a)

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US91282CEY30	3.0000 % T 3 07/15/25	750	0	0	750 USD	98.77%	628'532.43	0.05	a)
US91282CFB28	2.7500 % T 2 3/4 07/31/27	1'010	0	0	1'010 USD	97.10%	832'096.80	0.07	a)
US91282CFC01	2.6250 % T 2 5/8 07/31/29	830	0	0	830 USD	94.97%	668'782.76	0.06	a)
US91282CFE66	3.1250 % T 3 1/8 08/15/25	800	0	0	800 USD	98.80%	670'593.67	0.06	a)
US91282CFF32	2.7500 % T 2 3/4 08/15/32	1'910	130	0	2'040 USD	92.47%	1'600'484.26	0.13	a)
US91282CFH97	3.1250 % T 3 1/8 08/31/27	830	0	0	830 USD	98.13%	691'009.50	0.06	a)
US91282CFJ53	3.1250 % T 3 1/8 08/31/29	690	0	0	690 USD	97.15%	568'736.58	0.05	a)
US91282CFK27	3.5000 % T 3 1/2 09/15/25	730	0	0	730 USD	99.11%	613'876.44	0.05	a)
US91282CFL00	3.8750 % T 3 7/8 09/30/29	700	0	0	700 USD	100.52%	597'023.78	0.05	a)
US91282CFM82	4.1250 % T 4 1/8 09/30/27	900	0	0	900 USD	101.02%	771'360.37	0.06	a)
US91282CFP14	4.2500 % T 4 1/4 10/15/25	400	0	0	400 USD	99.93%	339'154.63	0.03	a)
US91282CFT36	4.0000 % T 4 10/31/29	800	0	0	800 USD	101.09%	686'183.94	0.06	a)
US91282CFU09	4.1250 % T 4 1/8 10/31/27	850	0	0	850 USD	100.98%	728'225.31	0.06	a)
US91282CFV81	4.1250 % T 4 1/8 11/15/32	2'070	0	0	2'070 USD	101.88%	1'789'221.97	0.15	a)
US91282CFW64	4.5000 % T 4 1/2 11/15/25	700	0	0	700 USD	100.28%	595'562.19	0.05	a)
US91282CFX48	4.5000 % T 4 1/2 11/30/24	400	0	400	0 USD	0.00%	0.00	0.00	
US91282CFY21	3.8750 % T 3 7/8 11/30/29	700	0	0	700 USD	100.53%	597'070.17	0.05	a)
US91282CFZ95	3.8750 % T 3 7/8 11/30/27	850	0	0	850 USD	100.25%	722'985.46	0.06	a)
US91282CGA36	4.0000 % T 4 12/15/25	850	0	0	850 USD	99.73%	719'210.52	0.06	a)
US91282CGB19	3.8750 % T 3 7/8 12/31/29	680	0	0	680 USD	100.50%	579'830.73	0.05	a)
US91282CGC91	3.8750 % T 3 7/8 12/31/27	860	0	0	860 USD	100.33%	732'061.22	0.06	a)
US91282CGE57	3.8750 % T 3 7/8 01/15/26	770	0	0	770 USD	99.62%	650'805.57	0.05	a)
US91282CGH88	3.5000 % T 3 1/2 01/31/28	850	0	0	850 USD	99.10%	714'703.13	0.06	a)
US91282CGJ45	3.5000 % T 3 1/2 01/31/30	720	0	0	720 USD	98.66%	602'675.25	0.05	a)
US91282CGL90	4.0000 % T 4 02/15/26	700	0	0	700 USD	99.84%	592'940.61	0.05	a)
US91282CGM73	3.5000 % T 3 1/2 02/15/33	1'960	0	0	1'960 USD	97.28%	1'617'750.22	0.14	a)
US91282CGN56	4.6250 % T 4 5/8 02/28/25	100	0	0	100 USD	99.92%	84'778.72	0.01	a)
US91282CGP05	4.0000 % T 4 02/29/28	820	100	0	920 USD	100.73%	786'306.34	0.07	a)
US91282CGQ87	4.0000 % T 4 02/28/30	700	0	0	700 USD	101.13%	600'596.54	0.05	a)
US91282CGR60	4.6250 % T 4 5/8 03/15/26	800	0	0	800 USD	100.79%	684'089.33	0.06	a)
US91282CGS44	3.6250 % T 3 5/8 03/31/30	710	0	0	710 USD	99.23%	597'740.32	0.05	a)
US91282CGT27	3.6250 % T 3 5/8 03/31/28	950	0	0	950 USD	99.55%	802'438.17	0.07	a)
US91282CGU99	3.8750 % T 3 7/8 03/31/25	780	0	780	0 USD	0.00%	0.00	0.00	
US91282CGV72	3.7500 % T 3 3/4 04/15/26	750	0	0	750 USD	99.52%	633'304.96	0.05	a)
US91282CGX39	3.8750 % T 3 7/8 04/30/25	850	0	850	0 USD	0.00%	0.00	0.00	
US91282CGZ86	3.5000 % T 3 1/2 04/30/30	650	100	0	750 USD	98.59%	627'339.30	0.05	a)
US91282CHA27	3.5000 % T 3 1/2 04/30/28	900	0	0	900 USD	99.09%	756'684.83	0.06	a)
US91282CHB00	3.6250 % T 3 5/8 05/15/26	880	0	0	880 USD	99.33%	741'619.54	0.06	a)
US91282CHC82	3.3750 % T 3 3/8 05/15/33	2'010	0	0	2'010 USD	96.22%	1'640'899.65	0.14	a)
US91282CHD65	4.2500 % T 4 1/4 05/31/25	750	0	750	0 USD	0.00%	0.00	0.00	
US91282CHE49	3.6250 % T 3 5/8 05/31/28	820	0	0	820 USD	99.50%	692'250.36	0.06	a)
US91282CHF14	3.7500 % T 3 3/4 05/31/30	700	0	0	700 USD	99.84%	592'987.01	0.05	a)
US91282CHH79	4.1250 % T 4 1/8 06/15/26	830	0	0	830 USD	100.21%	705'726.46	0.06	a)
US91282CHJ36	3.7500 % T 3 3/4 06/30/30	790	0	0	790 USD	99.80%	668'966.38	0.06	a)
US91282CHK09	4.0000 % T 4 06/30/28	900	0	0	900 USD	100.85%	770'107.58	0.06	a)
US91282CHL81	4.6250 % T 4 5/8 06/30/25	760	0	0	760 USD	100.09%	645'376.15	0.05	a)
US91282CHM64	4.5000 % T 4 1/2 07/15/26	900	0	0	900 USD	100.93%	770'674.31	0.06	a)
US91282CHN48	4.7500 % T 4 3/4 07/31/25	750	0	0	750 USD	100.26%	638'002.91	0.05	a)
US91282CHQ78	4.1250 % T 4 1/8 07/31/28	930	0	0	930 USD	101.31%	799'414.89	0.07	a)
US91282CHR51	4.0000 % T 4 07/31/30	650	0	0	650 USD	101.12%	557'653.71	0.05	a)
US91282CHT18	3.8750 % T 3 7/8 08/15/33	2'100	100	0	2'200 USD	99.80%	1'862'798.49	0.16	a)
US91282CHU80	4.3750 % T 4 3/8 08/15/26	800	0	0	800 USD	100.80%	684'221.90	0.06	a)
US91282CHV63	5.0000 % T 5 08/31/25	570	0	0	570 USD	100.57%	486'355.73	0.04	a)
US91282CHW47	4.1250 % T 4 1/8 08/31/30	750	0	0	750 USD	101.80%	647'821.41	0.05	a)
US91282CHX20	4.3750 % T 4 3/8 08/31/28	900	0	0	900 USD	102.26%	780'845.78	0.07	a)
US91282CHY03	4.6250 % T 4 5/8 09/15/26	980	0	0	980 USD	101.34%	842'654.03	0.07	a)
US91282CHZ77	4.6250 % T 4 5/8 09/30/30	750	0	0	750 USD	104.47%	664'773.84	0.06	a)
US91282CJA09	4.6250 % T 4 5/8 09/30/28	1'000	0	0	1'000 USD	103.23%	875'892.05	0.07	a)
US91282CJB81	5.0000 % T 5 09/30/25	970	0	0	970 USD	100.68%	828'558.16	0.07	a)
US91282CJC64	4.6250 % T 4 5/8 10/15/26	950	0	0	950 USD	101.43%	817'551.18	0.07	a)
US91282CJE21	5.0000 % T 5 10/31/25	1'000	0	0	1'000 USD	100.78%	855'078.52	0.07	a)

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US91282CJF95	4.8750 % T 4 7/8 10/31/28	1'050	0	0	1'050 USD	104.26%	928'804.19	0.08	a)
US91282CJG78	4.8750 % T 4 7/8 10/31/30	700	100	0	800 USD	105.91%	718'849.26	0.06	a)
US91282CJJ18	4.5000 % T 4 1/2 11/15/33	1'650	650	0	2'300 USD	104.55%	2'040'164.31	0.17	a)
US91282CJL80	4.6250 % T 4 5/8 11/15/26	1'000	0	0	1'000 USD	101.52%	861'375.61	0.07	a)
US91282CJL63	4.8750 % T 4 7/8 11/30/25	1'100	0	0	1'100 USD	100.75%	940'258.25	0.08	a)
US91282CJM47	4.3750 % T 4 3/8 11/30/30	800	0	0	800 USD	103.16%	700'183.36	0.06	a)
US91282CJN20	4.3750 % T 4 3/8 11/30/28	1'200	0	0	1'200 USD	102.41%	1'042'718.54	0.09	a)
US91282CJP77	4.3750 % T 4 3/8 12/15/26	1'000	0	0	1'000 USD	101.08%	857'597.35	0.07	a)
US91282CJQ50	3.7500 % T 3 3/4 12/31/30	800	0	0	800 USD	99.72%	676'850.99	0.06	a)
US91282CJR34	3.7500 % T 3 3/4 12/31/28	1'150	0	0	1'150 USD	99.99%	975'641.28	0.08	a)
US91282CJS17	4.2500 % T 4 1/4 12/31/25	1'100	0	0	1'100 USD	100.05%	933'805.40	0.08	a)
US91282CJT99	4.0000 % T 4 01/15/27	0	1'040	0	1'040 USD	100.30%	885'007.59	0.07	a)
US91282CJW29	4.0000 % T 4 01/31/29	0	1'150	0	1'150 USD	101.02%	985'703.37	0.08	a)
US91282CJX02	4.0000 % T 4 01/31/31	0	810	0	810 USD	101.09%	694'761.24	0.06	a)
US91282CJZ59	4.0000 % T 4 02/15/34	0	2'460	0	2'460 USD	100.63%	2'100'231.92	0.18	a)
US91282CKA89	4.1250 % T 4 1/8 02/15/27	0	1'090	0	1'090 USD	100.62%	930'518.32	0.08	a)
US91282CKB62	4.6250 % T 4 5/8 02/28/26	0	500	0	500 USD	100.73%	427'307.27	0.04	a)
US91282CKC46	4.2500 % T 4 1/4 02/28/31	0	840	0	840 USD	102.54%	730'793.85	0.06	a)
US91282CKD29	4.2500 % T 4 1/4 02/28/29	0	1'350	0	1'350 USD	102.13%	1'169'747.41	0.10	a)
US91282CKE02	4.2500 % T 4 1/4 03/15/27	0	1'130	0	1'130 USD	101.02%	968'560.70	0.08	a)
US91282CKF76	4.1250 % T 4 1/8 03/31/31	0	860	0	860 USD	101.84%	743'120.24	0.06	a)
US91282CKG59	4.1250 % T 4 1/8 03/31/29	0	1'300	0	1'300 USD	101.59%	1'120'477.65	0.09	a)
US91282CKH33	4.5000 % T 4 1/2 03/31/26	0	1'000	0	1'000 USD	100.63%	853'785.95	0.07	a)
US91282CKJ98	4.5000 % T 4 1/2 04/15/27	0	1'150	0	1'150 USD	101.66%	991'877.83	0.08	a)
US91282CKK61	4.8750 % T 4 7/8 04/30/26	0	520	0	520 USD	101.31%	446'967.44	0.04	a)
US91282CKN01	4.6250 % T 4 5/8 04/30/31	0	880	0	880 USD	104.75%	782'101.21	0.07	a)
US91282CKP58	4.6250 % T 4 5/8 04/30/29	0	1'400	0	1'400 USD	103.74%	1'232'280.83	0.10	a)
US91282CKQ32	4.3750 % T 4 3/8 05/15/34	0	2'480	0	2'480 USD	103.63%	2'180'431.66	0.18	a)
US91282CKR15	4.5000 % T 4 1/2 05/15/27	0	1'160	0	1'160 USD	101.70%	1'000'887.30	0.08	a)
US91282CKS97	4.8750 % T 4 7/8 05/31/26	0	1'380	0	1'380 USD	101.41%	1'187'371.96	0.10	a)
US91282CKT70	4.5000 % T 4 1/2 05/31/29	0	1'400	0	1'400 USD	103.30%	1'227'084.07	0.10	a)
US91282CKU44	4.6250 % T 4 5/8 05/31/31	0	880	0	880 USD	104.77%	782'217.87	0.07	a)
US91282CKV27	4.6250 % T 4 5/8 06/15/27	0	1'130	0	1'130 USD	102.16%	979'421.52	0.08	a)
US91282CKW00	4.2500 % T 4 1/4 06/30/31	0	910	0	910 USD	102.64%	792'477.49	0.07	a)
US91282CKX82	4.2500 % T 4 1/4 06/30/29	0	1'410	0	1'410 USD	102.22%	1'222'857.73	0.10	a)
US91282CKY65	4.6250 % T 4 5/8 06/30/26	0	1'350	0	1'350 USD	101.10%	1'157'980.14	0.10	a)
US91282CKZ31	4.3750 % T 4 3/8 07/15/27	0	1'200	0	1'200 USD	101.55%	1'033'889.35	0.09	a)
US91282CLC37	4.0000 % T 4 07/31/29	0	1'440	0	1'440 USD	101.19%	1'236'276.50	0.10	a)
US91282CLD10	4.1250 % T 4 1/8 07/31/31	0	930	0	930 USD	101.89%	803'976.64	0.07	a)
US91412HFG39	3.3490 % 91412HFG3	100	0	0	100 USD	97.19%	82'458.90	0.01	a)
US917288BK78	4.3750 % URUGUA 4 3/8 01/23/31	70	0	0	70 USD	100.48%	59'675.99	0.01	a)
US96122WAQ33	4.1840 % WSTP 4.184 05/22/28 144A	200	0	0	200 USD	100.07%	169'805.39	0.01	a)
USD4546MLM53	3.8750 % KFW 3 7/8 06/15/28	30	0	0	30 USD	100.23%	25'512.81	0.00	a)
USG21184AB52	4.2500 % CCAMCL 4 1/4 04/23/25 REGS	200	0	0	200 USD	99.36%	168'600.59	0.01	a)
USG8201JAC56	3.2500 % SINOPE 3 1/4 04/28/25 REGS	200	0	0	200 USD	98.95%	167'915.04	0.01	a)
USG8201NAH55	3.2500 % SINOPE 3 1/4 09/13/27 REGS	200	0	0	200 USD	97.09%	164'748.63	0.01	a)
USG8201NAJ12	4.0000 % SINOPE 4 09/13/47 REGS	200	0	0	200 USD	87.97%	149'274.60	0.01	a)
USP30179BK34	3.8750 % CFELEC 3 7/8 07/26/33 REGS	200	0	0	200 USD	84.17%	142'829.77	0.01	a)
USP3143NAY06	3.6250 % CDEL 3 5/8 08/01/27 REGS	200	0	0	200 USD	96.17%	163'182.39	0.01	a)
USP3143NBF08	3.7000 % CDEL 3.7 01/30/50 REGS	200	0	0	200 USD	72.41%	122'865.74	0.01	a)
USP6629MAD40	5.5000 % MEXCAT 5 1/2 07/31/47 REGS	200	0	0	200 USD	85.12%	144'440.13	0.01	a)
USY20721AE96	8.5000 % INDON 8 1/2 10/12/35 REGS	100	0	0	100 USD	129.97%	110'274.74	0.01	a)
USY20721AL30	7.7500 % INDON 7 3/4 01/17/38 REGS	100	0	0	100 USD	126.53%	107'350.14	0.01	a)
USY20721BE87	4.6250 % INDON 4 5/8 04/15/43 REGS	200	0	0	200 USD	95.56%	162'150.67	0.01	a)
USY20721BK48	6.7500 % INDON 6 3/4 01/15/44 REGS	200	0	0	200 USD	120.16%	203'904.59	0.02	a)
USY20721BN86	4.7500 % INDON 4 3/4 01/08/26 REGS	200	0	0	200 USD	100.51%	170'555.42	0.01	a)
USY20721BR90	5.2500 % INDON 5 1/4 01/08/47 REGS	200	0	0	200 USD	102.25%	173'508.03	0.01	a)
USY39656AC06	4.8750 % ICBCAS 4 7/8 09/21/25 REGS	200	0	0	200 USD	99.96%	169'627.21	0.01	a)
USY4899GCB78	3.2500 % KOHNPW 3 1/4 06/15/25 REGS	200	0	0	200 USD	98.76%	167'579.06	0.01	a)
USY54788AA57	3.1790 % MALAYS 3.179 04/27/26 REGS	250	0	0	250 USD	98.24%	208'368.71	0.02	a)
USY68613AB73	5.2000 % INDOIS 5.2 07/02/34 REGS	0	200	0	200 USD	103.72%	176'007.56	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 CHF	in % 7)	Kat.
USY68856AQ98	4.5000 % PETMK 4 1/2 03/18/45 REGS	200	0	0	200 USD	90.91%	154'256.69	0.01	a)
USY6886MAE04	2.4800 % PETMK 2.48 01/28/32 REGS	200	0	0	200 USD	85.83%	145'636.44	0.01	a)
USY7140WAC20	6.5300 % IDASAL 6.53 11/15/28 REGS	200	0	0	200 USD	105.21%	178'524.06	0.01	a)
XS1085735899	5.1250 % PORTUG 5 1/8 10/15/24 REGS	150	0	150	0 USD	0.00%	0.00	0.00	
XS1252209249	3.8750 % BCHINA 3 7/8 06/30/25 EMTN	200	0	0	200 USD	99.24%	168'396.96	0.01	a)
XS1263054519	5.1250 % KAZAKS 5 1/8 07/21/25 REGS	200	0	0	200 USD	100.01%	169'698.48	0.01	a)
XS1265180643	4.7500 % MINMET 4 3/4 07/30/25	200	0	0	200 USD	99.84%	169'421.89	0.01	a)
XS1308339420	4.0000 % CHGDN 4 11/05/25	200	0	0	200 USD	98.95%	167'913.35	0.01	a)
XS1405782159	3.2500 % QATAR 3 1/4 06/02/26 REGS	200	0	0	200 USD	98.10%	166'462.50	0.01	a)
XS1457499645	3.7500 % ONGCIN 3 3/4 07/27/26	200	0	0	200 USD	98.13%	166'520.19	0.01	a)
XS1508675417	3.2500 % KSA 3 1/4 10/26/26 REGS	250	0	0	250 USD	97.68%	207'185.13	0.02	a)
XS1582346968	3.5000 % KUWIB 3 1/2 03/20/27 REGS	200	0	0	200 USD	97.70%	165'793.92	0.01	a)
XS1694217495	3.6250 % KSA 3 5/8 03/04/28 REGS	250	0	0	250 USD	97.40%	206'599.70	0.02	a)
XS1694218469	4.6250 % KSA 4 5/8 10/04/47 REGS	250	0	0	250 USD	89.66%	190'177.95	0.02	a)
XS1696892295	3.1250 % ADGB 3 1/8 10/11/27 REGS	250	0	0	250 USD	97.05%	205'853.06	0.02	a)
XS1696899035	4.1250 % ADGB 4 1/8 10/11/47 REGS	200	0	0	200 USD	88.70%	150'520.12	0.01	a)
XS1788513734	5.1250 % HAOHUA 5 1/8 03/14/28	200	0	0	200 USD	100.86%	171'149.33	0.01	a)
XS1807174559	5.1030 % QATAR 5.103 04/23/48 REGS	200	0	0	200 USD	102.31%	173'616.63	0.01	a)
XS1807300105	5.3750 % KZOKZ 5 3/8 04/24/30 REGS	200	0	0	200 USD	98.71%	167'497.61	0.01	a)
XS1811821211	4.7500 % CHIOLI 4 3/4 04/26/28	200	0	0	200 USD	98.55%	167'234.59	0.01	a)
XS1837994794	5.1250 % ROMANI 5 1/8 06/15/48 REGS	30	0	0	30 USD	85.32%	21'716.67	0.00	a)
XS1877838877	4.7230 % SECO 4.723 09/27/28	200	0	0	200 USD	100.81%	171'061.10	0.01	a)
XS1891574441	3.5000 % CHINA 3 1/2 10/19/28	200	0	0	200 USD	99.21%	168'351.15	0.01	a)
XS1904648570	4.5000 % MUBAUH 4 1/2 11/07/28 REGS	200	0	0	200 USD	99.88%	169'486.37	0.01	a)
XS1936302865	4.3750 % KSA 4 3/8 04/16/29 REGS	200	0	0	200 USD	99.77%	169'291.23	0.01	a)
XS1936302949	5.2500 % KSA 5 1/4 01/16/50 REGS	200	0	0	200 USD	97.93%	166'182.51	0.01	a)
XS1982113208	3.5000 % ARAMCO 3 1/2 04/16/29 REGS	200	0	0	200 USD	95.66%	162'322.06	0.01	a)
XS1982116136	4.3750 % ARAMCO 4 3/8 04/16/49 REGS	200	0	0	200 USD	85.51%	145'095.13	0.01	a)
XS2046591413	2.3750 % STSP 2 3/8 08/28/29 EMTN	200	0	0	200 USD	91.46%	155'203.56	0.01	a)
XS2053345646	2.3000 % YANTZE 2.3 10/16/24	200	0	0	200 USD	99.67%	169'126.63	0.01	a)
XS2075924048	3.7000 % MUBAUH 3.7 11/07/49 REGS	200	0	0	200 USD	79.77%	135'368.50	0.01	a)
XS2084425623	2.7500 % CHINA 2 3/4 12/03/39	200	0	0	200 USD	84.45%	143'301.51	0.01	a)
XS2101346208	1.7500 % RENTEN 1 3/4 01/14/27 EMTN	100	0	0	100 USD	95.03%	80'629.05	0.01	a)
XS2125308168	3.1250 % ADGB 3 1/8 04/16/30 REGS	200	0	0	200 USD	95.13%	161'429.49	0.01	a)
XS2125308242	3.8750 % ADGB 3 7/8 04/16/50 REGS	200	0	0	200 USD	84.12%	142'738.14	0.01	a)
XS2152902479	1.6250 % CHGRID 1 5/8 08/05/30 EMTN	200	0	0	200 USD	87.00%	147'633.69	0.01	a)
XS2155352748	4.4000 % QATAR 4.4 04/16/50 REGS	200	0	0	200 USD	92.36%	156'729.08	0.01	a)
XS2159975882	4.5000 % KSA 4 1/2 04/22/60 REGS	200	0	0	200 USD	85.20%	144'579.27	0.01	a)
XS2167193015	3.8000 % ISRAEL 3.8 05/13/60 40Y	200	0	0	200 USD	68.80%	116'741.63	0.01	a)
XS2179918037	2.0000 % CNPCC 2 06/23/30	200	0	0	200 USD	89.07%	151'137.79	0.01	a)
XS2201851172	3.0000 % ROMANI 3 02/14/31 REGS	40	0	0	40 USD	85.83%	29'127.97	0.00	a)
XS2201851685	4.0000 % ROMANI 4 02/14/51 REGS	40	0	0	40 USD	71.22%	24'171.32	0.00	a)
XS2287744218	1.3750 % QNBK 1 3/8 01/26/26 EMTN	200	0	0	200 USD	95.14%	161'439.67	0.01	a)
XS2311370337	0.8750 % NRWK 0 7/8 03/09/26 EMTN	160	0	0	160 USD	95.03%	129'007.84	0.01	a)
XS2327851874	3.5000 % CHILE 3 1/2 04/15/53	200	0	0	200 USD	74.43%	126'305.36	0.01	a)
XS2357494322	2.2500 % QPETRO 2 1/4 07/12/31 REGS	200	0	0	200 USD	87.24%	148'044.34	0.01	a)
XS2357494751	3.3000 % QPETRO 3.3 07/12/51 REGS	200	0	0	200 USD	74.48%	126'380.02	0.01	a)
XS2388586401	2.1250 % REPHUN 2 1/8 09/22/31 REGS	200	0	0	200 USD	82.40%	139'827.95	0.01	a)
XS2397083820	2.8750 % UAE 2 7/8 10/19/41 REGS	200	0	0	200 USD	76.77%	130'274.41	0.01	a)
XS2399836936	1.4350 % ISDB 1.435 10/21/26	200	0	0	200 USD	94.16%	159'771.62	0.01	a)
XS2408477797	2.2500 % KSA 2 1/4 05/17/31 REGS	200	0	0	200 USD	86.65%	147'043.17	0.01	a)
XS2431453336	2.8500 % CCB 2.85 01/21/32	200	0	0	200 USD	96.12%	163'100.94	0.01	a)
XS2485248806	5.2500 % ROMANI 5 1/4 11/25/27 REGS	60	0	0	60 USD	100.01%	50'914.13	0.00	a)
XS2571923007	7.1250 % ROMANI 7 1/8 01/17/33 REGS	70	0	0	70 USD	108.07%	64'182.02	0.01	a)
XS2571924070	7.6250 % ROMANI 7 5/8 01/17/53 REGS	40	0	0	40 USD	112.14%	38'058.75	0.00	a)
XS2576361195	4.5810 % FABUH 4.581 01/17/28 EMTN	200	0	0	200 USD	100.06%	169'790.12	0.01	a)
XS2585988061	4.8750 % PIFSA 4 7/8 02/14/35	200	0	0	200 USD	98.54%	167'212.53	0.01	a)
XS2589321020	4.5980 % ISDB 4.598 03/14/28	200	0	0	200 USD	101.62%	172'444.07	0.01	a)
XS2596437918	4.8750 % LBANK 4 7/8 03/09/26 EMTN	70	0	0	70 USD	100.82%	59'878.51	0.01	a)
XS2598333701	5.1250 % NEWDEV 5 1/8 04/26/26 EMTN	200	0	0	200 USD	100.25%	170'121.01	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 CHF	in % 7)	Kat.
XS2625209270	5.8750 % EBIUH 5 7/8 10/11/28 EMTN	200	0	0	200 USD	104.84%	177'897.91	0.01	a)
XS2626274463	4.5110 % KSA 4.511 05/22/33 REGS	200	0	0	200 USD	99.58%	168'973.91	0.01	a)
XS2747598444	4.7500 % KSA 4 3/4 01/16/30 REGS	200	0	0	200 USD	101.17%	171'682.16	0.01	a)
XS2747599509	5.7500 % KSA 5 3/4 01/16/54 REGS	0	200	0	200 USD	102.36%	173'699.77	0.01	a)
XS2755904526	5.0000 % PIFKSA 5 01/29/29	200	0	0	200 USD	101.09%	171'544.71	0.01	a)
XS2756521212	5.8750 % ROMANI 5 7/8 01/30/29 REGS	0	60	0	60 USD	101.83%	51'840.63	0.00	a)
XS2756954835	4.1250 % KFW 4 1/8 01/31/28 EMTN	50	0	0	50 USD	100.79%	42'759.33	0.00	a)
XS2851607403	5.7500 % BGOSK 5 3/4 07/09/34 REGS	0	200	0	200 USD	104.55%	177'409.20	0.01	a)
XS2861551898	5.7500 % ARAMCO 5 3/4 07/17/54 REGS	0	200	0	200 USD	101.13%	171'600.71	0.01	a)
<b>USD</b>							<b>251'204'328.39</b>	<b>21.07</b>	
<b>Anteile anderer kollektiver Kapitalanlagen</b>							<b>132'029'619.95</b>	<b>11.07</b>	
IE00BZ6V7883	ISHARES US MBS UCITS ETF	35'986'930	2'330'000	1'200'000	37'116'930 USD	4.19	132'029'619.95	11.07	a)
<b>USD</b>							<b>132'029'619.95</b>	<b>11.07</b>	

### Wertpapiere, die an einem anderen geregelten, dem Publikum offen stehenden Markt gehandelt werden

							346'070'174.95	29.02	
<b>Anteile anderer kollektiver Kapitalanlagen</b>							<b>346'070'174.95</b>	<b>29.02</b>	
CH0117052453	SWC (CH) INDEX BF CORP. WORLD EX EUR/USD NT CHF	85'248	2'853	0	88'101 CHF	103.91	9'154'674.30	0.77	a)
<b>CHF</b>							<b>9'154'674.30</b>	<b>0.77</b>	
CH1127485220	SWC (CH) INDEX BF CHINA GOVT. NT	314'356	56'045	7'168	363'233 CNY	1'121.66	48'776'442.75	4.09	a)
<b>CNY</b>							<b>48'776'442.75</b>	<b>4.09</b>	
CH0117052396	SWC (CH) INDEX BF CORP. EUR RESPONSIBLE NT EUR	423'675	62'156	31'002	454'828 EUR	122.15	52'178'603.44	4.38	a)
<b>EUR</b>							<b>52'178'603.44</b>	<b>4.38</b>	
CH0383288252	SWC (CH) INDEX BF JAPAN GOVT. ST	1'572	142	61	1'653 JPY	9'075'812.57	87'416'385.06	7.33	a)
<b>JPY</b>							<b>87'416'385.06</b>	<b>7.33</b>	
CH0117052420	SWC (CH) INDEX BF CORP. USD RESPONSIBLE NT USD	1'213'194	182'632	81'812	1'314'014 USD	133.24	148'544'069.40	12.46	a)
<b>USD</b>							<b>148'544'069.40</b>	<b>12.46</b>	

### Nicht kotierte Wertpapiere

							0.00	0.00	
<b>Obligationen, Wandelobligationen und sonstige Forderungswertpapiere und -rechte</b>							<b>0.00</b>	<b>0.00</b>	
RU000A102CK5	1.1250 % RUSSIA 1 1/8 11/20/27 7Y	100	0	0	100 EUR	0.00%	0.00	0.00	c)
RU000A1034K8	2.6500 % RUSSIA 2.65 05/27/36 15Y	100	0	0	100 EUR	0.00%	0.00	0.00	c)
<b>EUR</b>							<b>0.00</b>	<b>0.00</b>	
RU000A0JWHA4	4.7500 % RUSSIA 4 3/4 05/27/26 REGS	200	0	0	200 USD	0.00%	0.00	0.00	c)
RU000A0JXU14	5.2500 % RUSSIA 5 1/4 06/23/47 REGS	200	0	0	200 USD	0.00%	0.00	0.00	c)
<b>USD</b>							<b>0.00</b>	<b>0.00</b>	

### Derivative Finanzinstrumente

							0.00	0.00
<b>Devisentermingeschäfte</b>							<b>0.00</b>	<b>0.00</b>

#### Devisentermingeschäfte

EUR/CHF	Verfall 07.05.2024	1'019'576	1'040'000		CHF/EUR	0.00	0.00
USD/CHF	Verfall 07.05.2024	1'118'348	1'220'000		CHF/USD	0.00	0.00
AUD/CHF	Verfall 07.05.2024	77'392	130'000		CHF/AUD	0.00	0.00
CAD/CHF	Verfall 07.05.2024	113'437	170'000		CHF/CAD	0.00	0.00
GBP/CHF	Verfall 07.05.2024	114'785	100'000		CHF/GBP	0.00	0.00
CHF/THB	Verfall 08.07.2024	3'240'000	79'649		THB/CHF	0.00	0.00
CHF/AUD	Verfall 08.07.2024	400'000	242'171		AUD/CHF	0.00	0.00
CHF/EUR	Verfall 08.07.2024	5'880'000	5'723'545		EUR/CHF	0.00	0.00
CHF/CNY	Verfall 08.07.2024	11'930'000	1'472'916		CNY/CHF	0.00	0.00
CHF/USD	Verfall 08.07.2024	9'220'000	8'308'142		USD/CHF	0.00	0.00
CHF/GBP	Verfall 08.07.2024	720'000	827'679		GBP/CHF	0.00	0.00
CHF/DKK	Verfall 08.07.2024	460'000	60'034		DKK/CHF	0.00	0.00
CHF/JPY	Verfall 08.07.2024	168'000'000	938'300		JPY/CHF	0.00	0.00
CHF/CAD	Verfall 08.07.2024	1'350'000	892'183		CAD/CHF	0.00	0.00
<b>Devisentermingeschäfte</b>						<b>0.00</b>	<b>0.00</b>

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert CHF	in % 7)	Kat.
<b>Class Hedge Devisentermingeschäfte 35)</b>									
	PLN/CHF Verfall 04.04.2024		2'213'309	10'061'000		CHF/PLN	0.00	0.00	
	CAD/CHF Verfall 04.04.2024		29'711'097	45'896'000		CHF/CAD	0.00	0.00	
	JPY/CHF Verfall 04.04.2024		116'423'384	19'759'972'000		CHF/JPY	0.00	0.00	
	AUD/CHF Verfall 04.04.2024		14'924'756	26'091'000		CHF/AUD	0.00	0.00	
	ILS/CHF Verfall 04.04.2024		1'209'936	4'920'000		CHF/ILS	0.00	0.00	
	EUR/CHF Verfall 04.04.2024		245'827'924	258'508'000		CHF/EUR	0.00	0.00	
	MXN/CHF Verfall 04.04.2024		3'532'119	69'037'000		CHF/MXN	0.00	0.00	
	NZD/CHF Verfall 04.04.2024		1'781'657	3'332'000		CHF/NZD	0.00	0.00	
	THB/CHF Verfall 04.04.2024		3'052'996	124'665'000		CHF/THB	0.00	0.00	
	NOK/CHF Verfall 04.04.2024		808'446	9'755'000		CHF/NOK	0.00	0.00	
	CZK/CHF Verfall 04.04.2024		1'646'964	43'901'000		CHF/CZK	0.00	0.00	
	SGD/CHF Verfall 04.04.2024		2'125'462	3'252'000		CHF/SGD	0.00	0.00	
	SEK/CHF Verfall 04.04.2024		3'979'659	46'857'000		CHF/SEK	0.00	0.00	
	DKK/CHF Verfall 04.04.2024		1'996'904	15'648'000		CHF/DKK	0.00	0.00	
	GBP/CHF Verfall 04.04.2024		43'842'678	39'484'000		CHF/GBP	0.00	0.00	
	USD/CHF Verfall 04.04.2024		498'341'081	567'824'000		CHF/USD	0.00	0.00	
	CHF/EUR Verfall 04.04.2024		1'841'000	1'762'082		EUR/CHF	0.00	0.00	
	CHF/JPY Verfall 04.04.2024		110'110'000	650'143		JPY/CHF	0.00	0.00	
	CHF/AUD Verfall 04.04.2024		108'000	62'300		AUD/CHF	0.00	0.00	
	CHF/USD Verfall 04.04.2024		6'169'000	5'442'495		USD/CHF	0.00	0.00	
	CHF/CAD Verfall 04.04.2024		631'000	410'910		CAD/CHF	0.00	0.00	
	CHF/CZK Verfall 04.04.2024		2'568'000	96'794		CZK/CHF	0.00	0.00	
	CHF/SEK Verfall 04.04.2024		993'000	85'023		SEK/CHF	0.00	0.00	
	CHF/GBP Verfall 04.04.2024		539'000	601'760		GBP/CHF	0.00	0.00	
	MXN/CHF Verfall 04.04.2024		11'356	220'000		CHF/MXN	0.00	0.00	
	THB/CHF Verfall 04.04.2024		370'182	14'979'000		CHF/THB	0.00	0.00	
	JPY/CHF Verfall 04.04.2024		1'008'254	169'173'000		CHF/JPY	0.00	0.00	
	DKK/CHF Verfall 04.04.2024		312'362	2'430'000		CHF/DKK	0.00	0.00	
	USD/CHF Verfall 04.04.2024		3'357'531	3'845'000		CHF/USD	0.00	0.00	
	PLN/CHF Verfall 04.04.2024		243'988	1'096'000		CHF/PLN	0.00	0.00	
	EUR/CHF Verfall 04.04.2024		4'398'677	4'592'000		CHF/EUR	0.00	0.00	
	AUD/CHF Verfall 04.04.2024		351'619	606'000		CHF/AUD	0.00	0.00	
	CAD/CHF Verfall 04.04.2024		514'301	792'000		CHF/CAD	0.00	0.00	
	SEK/CHF Verfall 04.04.2024		179'284	2'089'000		CHF/SEK	0.00	0.00	
	GBP/CHF Verfall 04.04.2024		244'146	217'000		CHF/GBP	0.00	0.00	
	CHF/CZK Verfall 04.04.2024		41'333'000	1'590'002		CZK/CHF	0.00	0.00	
	CHF/PLN Verfall 04.04.2024		11'157'000	2'519'853		PLN/CHF	0.00	0.00	
	CHF/SEK Verfall 04.04.2024		47'953'000	4'038'841		SEK/CHF	0.00	0.00	
	CHF/AUD Verfall 04.04.2024		26'589'000	15'622'181		AUD/CHF	0.00	0.00	
	CHF/NZD Verfall 04.04.2024		3'332'000	1'794'868		NZD/CHF	0.00	0.00	
	CHF/DKK Verfall 04.04.2024		18'078'000	2'357'245		DKK/CHF	0.00	0.00	
	CHF/MXN Verfall 04.04.2024		69'257'000	3'751'763		MXN/CHF	0.00	0.00	
	CHF/NOK Verfall 04.04.2024		9'755'000	809'699		NOK/CHF	0.00	0.00	
	CHF/JPY Verfall 04.04.2024		19'819'035'000	117'960'141		JPY/CHF	0.00	0.00	
	CHF/EUR Verfall 04.04.2024		261'259'000	254'108'864		EUR/CHF	0.00	0.00	
	CHF/SGD Verfall 04.04.2024		3'252'000	2'170'157		SGD/CHF	0.00	0.00	
	CHF/GBP Verfall 04.04.2024		39'162'000	44'551'749		GBP/CHF	0.00	0.00	
	CHF/THB Verfall 04.04.2024		139'644'000	3'447'810		THB/CHF	0.00	0.00	
	CHF/ILS Verfall 04.04.2024		4'920'000	1'209'705		ILS/CHF	0.00	0.00	
	CHF/CAD Verfall 04.04.2024		46'057'000	30'650'473		CAD/CHF	0.00	0.00	
	CHF/USD Verfall 04.04.2024		565'500'000	509'261'591		USD/CHF	0.00	0.00	
	KRW/CHF Verfall 04.04.2024		12'486'365	18'989'127'000		CHF/KRW	0.00	0.00	
	CHF/KRW Verfall 04.04.2024		18'989'127'000	12'822'815		KRW/CHF	0.00	0.00	
	CNY/CHF Verfall 08.04.2024		103'333'181	847'153'000		CHF/CNY	0.00	0.00	
	CHF/CNY Verfall 08.04.2024		9'952'000	1'219'807		CNY/CHF	0.00	0.00	
	CNY/CHF Verfall 08.04.2024		891'156	7'331'000		CHF/CNY	0.00	0.00	
	CHF/CNY Verfall 08.04.2024		844'532'000	104'708'455		CNY/CHF	0.00	0.00	
	CHF/CNY Verfall 03.05.2024		859'143'000	108'630'041		CNY/CHF	0.00	0.00	
	CHF/JPY Verfall 03.05.2024		19'790'102'000	115'346'610		JPY/CHF	0.00	0.00	
	KRW/CHF Verfall 06.05.2024		12'626'684	18'750'625'000		CHF/KRW	0.00	0.00	
	KRW/CHF Verfall 06.05.2024		698'425	1'040'827'000		CHF/KRW	0.00	0.00	
	CHF/KRW Verfall 06.05.2024		19'791'452'000	13'098'248		KRW/CHF	0.00	0.00	
	CZK/CHF Verfall 07.05.2024		1'579'869	41'231'000		CHF/CZK	0.00	0.00	
	PLN/CHF Verfall 07.05.2024		2'506'618	11'143'000		CHF/PLN	0.00	0.00	
	SEK/CHF Verfall 07.05.2024		4'056'475	48'277'000		CHF/SEK	0.00	0.00	
	AUD/CHF Verfall 07.05.2024		15'728'969	26'845'000		CHF/AUD	0.00	0.00	
	CNY/CHF Verfall 07.05.2024		104'611'815	845'635'000		CHF/CNY	0.00	0.00	
	NZD/CHF Verfall 07.05.2024		1'806'539	3'366'000		CHF/NZD	0.00	0.00	



ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert CHF	in % 7)	Kat.
	DKK/CHF Verfall 07.05.2024		2'377'124	18'268'000	CHF/DKK		0.00	0.00	
	MXN/CHF Verfall 07.05.2024		3'729'221	69'458'000	CHF/MXN		0.00	0.00	
	NOK/CHF Verfall 07.05.2024		821'608	9'927'000	CHF/NOK		0.00	0.00	
	JPY/CHF Verfall 07.05.2024		118'010'461	19'801'310'000	CHF/JPY		0.00	0.00	
	EUR/CHF Verfall 07.05.2024		256'393'111	264'228'000	CHF/EUR		0.00	0.00	
	SGD/CHF Verfall 07.05.2024		2'177'933	3'271'000	CHF/SGD		0.00	0.00	
	GBP/CHF Verfall 07.05.2024		45'190'531	39'863'000	CHF/GBP		0.00	0.00	
	THB/CHF Verfall 07.05.2024		3'449'083	140'099'000	CHF/THB		0.00	0.00	
	ILS/CHF Verfall 07.05.2024		1'195'443	4'875'000	CHF/ILS		0.00	0.00	
	CAD/CHF Verfall 07.05.2024		30'735'135	46'333'000	CHF/CAD		0.00	0.00	
	USD/CHF Verfall 07.05.2024		512'211'152	570'885'000	CHF/USD		0.00	0.00	
	CHF/CAD Verfall 07.05.2024		1'217'000	809'701	CAD/CHF		0.00	0.00	
	CHF/JPY Verfall 07.05.2024		541'948'000	3'244'805	JPY/CHF		0.00	0.00	
	CHF/EUR Verfall 07.05.2024		4'602'000	4'479'711	EUR/CHF		0.00	0.00	
	CHF/GBP Verfall 07.05.2024		1'022'000	1'159'863	GBP/CHF		0.00	0.00	
	CHF/PLN Verfall 07.05.2024		1'221'000	276'386	PLN/CHF		0.00	0.00	
	CHF/CNY Verfall 07.05.2024		11'298'000	1'408'171	CNY/CHF		0.00	0.00	
	CHF/USD Verfall 07.05.2024		2'711'000	2'448'033	USD/CHF		0.00	0.00	
	CHF/SEK Verfall 07.05.2024		4'723'000	398'555	SEK/CHF		0.00	0.00	
	CHF/AUD Verfall 07.05.2024		207'000	121'871	AUD/CHF		0.00	0.00	
	CHF/NOK Verfall 07.05.2024		1'097'000	91'346	NOK/CHF		0.00	0.00	
	CHF/MXN Verfall 07.05.2024		2'729'000	147'744	MXN/CHF		0.00	0.00	
	CHF/DKK Verfall 07.05.2024		591'000	77'168	DKK/CHF		0.00	0.00	
	CAD/CHF Verfall 07.05.2024		1'126'223	1'686'000	CHF/CAD		0.00	0.00	
	GBP/CHF Verfall 07.05.2024		734'769	645'000	CHF/GBP		0.00	0.00	
	CNY/CHF Verfall 07.05.2024		3'090'952	24'806'000	CHF/CNY		0.00	0.00	
	AUD/CHF Verfall 07.05.2024		369'600	625'000	CHF/AUD		0.00	0.00	
	SEK/CHF Verfall 07.05.2024		544'764	6'421'000	CHF/SEK		0.00	0.00	
	JPY/CHF Verfall 07.05.2024		3'170'933	530'740'000	CHF/JPY		0.00	0.00	
	ILS/CHF Verfall 07.05.2024		273'848	1'125'000	CHF/ILS		0.00	0.00	
	SGD/CHF Verfall 07.05.2024		111'179	166'000	CHF/SGD		0.00	0.00	
	MXN/CHF Verfall 07.05.2024		225'187	4'158'000	CHF/MXN		0.00	0.00	
	USD/CHF Verfall 07.05.2024		10'431'175	11'557'000	CHF/USD		0.00	0.00	
	EUR/CHF Verfall 07.05.2024		6'802'783	6'955'000	CHF/EUR		0.00	0.00	
	CHF/SEK Verfall 07.05.2024		49'975'000	4'175'261	SEK/CHF		0.00	0.00	
	CHF/CAD Verfall 07.05.2024		46'802'000	31'234'017	CAD/CHF		0.00	0.00	
	CHF/CZK Verfall 07.05.2024		41'231'000	1'605'444	CZK/CHF		0.00	0.00	
	CHF/GBP Verfall 07.05.2024		39'486'000	45'328'822	GBP/CHF		0.00	0.00	
	CHF/THB Verfall 07.05.2024		140'099'000	3'465'979	THB/CHF		0.00	0.00	
	CHF/NZD Verfall 07.05.2024		3'366'000	1'826'089	NZD/CHF		0.00	0.00	
	CHF/SGD Verfall 07.05.2024		3'437'000	2'310'987	SGD/CHF		0.00	0.00	
	CHF/AUD Verfall 07.05.2024		27'263'000	16'232'036	AUD/CHF		0.00	0.00	
	CHF/DKK Verfall 07.05.2024		17'677'000	2'323'818	DKK/CHF		0.00	0.00	
	CHF/MXN Verfall 07.05.2024		70'887'000	3'812'147	MXN/CHF		0.00	0.00	
	CHF/ILS Verfall 07.05.2024		6'000'000	1'474'302	ILS/CHF		0.00	0.00	
	CHF/NOK Verfall 07.05.2024		8'830'000	731'142	NOK/CHF		0.00	0.00	
	CHF/EUR Verfall 07.05.2024		266'581'000	261'373'607	EUR/CHF		0.00	0.00	
	CHF/PLN Verfall 07.05.2024		9'922'000	2'248'801	PLN/CHF		0.00	0.00	
	CHF/USD Verfall 07.05.2024		579'731'000	531'491'583	USD/CHF		0.00	0.00	
	CHF/THB Verfall 04.06.2024		137'704'000	3'376'915	THB/CHF		0.00	0.00	
	CHF/NZD Verfall 04.06.2024		3'014'000	1'670'510	NZD/CHF		0.00	0.00	
	CAD/CHF Verfall 05.06.2024		30'480'730	45'804'000	CHF/CAD		0.00	0.00	
	SEK/CHF Verfall 05.06.2024		4'146'621	49'731'000	CHF/SEK		0.00	0.00	
	CZK/CHF Verfall 05.06.2024		1'569'670	40'443'000	CHF/CZK		0.00	0.00	
	GBP/CHF Verfall 05.06.2024		43'976'926	38'428'000	CHF/GBP		0.00	0.00	
	THB/CHF Verfall 05.06.2024		3'398'369	137'704'000	CHF/THB		0.00	0.00	
	NZD/CHF Verfall 05.06.2024		1'798'481	3'326'000	CHF/NZD		0.00	0.00	
	SGD/CHF Verfall 05.06.2024		2'258'134	3'365'000	CHF/SGD		0.00	0.00	
	AUD/CHF Verfall 05.06.2024		15'704'764	26'441'000	CHF/AUD		0.00	0.00	
	MXN/CHF Verfall 05.06.2024		3'680'685	68'998'000	CHF/MXN		0.00	0.00	
	CNY/CHF Verfall 05.06.2024		108'454'770	859'606'000	CHF/CNY		0.00	0.00	
	ILS/CHF Verfall 05.06.2024		1'447'965	5'907'000	CHF/ILS		0.00	0.00	
	NOK/CHF Verfall 05.06.2024		721'928	8'741'000	CHF/NOK		0.00	0.00	
	EUR/CHF Verfall 05.06.2024		257'497'423	263'187'000	CHF/EUR		0.00	0.00	
	PLN/CHF Verfall 05.06.2024		2'228'471	9'868'000	CHF/PLN		0.00	0.00	
	JPY/CHF Verfall 05.06.2024		113'674'450	19'482'050'000	CHF/JPY		0.00	0.00	
	USD/CHF Verfall 05.06.2024		517'226'198	566'028'000	CHF/USD		0.00	0.00	
	CNY/CHF Verfall 05.06.2024		157'237	1'247'000	CHF/CNY		0.00	0.00	
	CHF/EUR Verfall 05.06.2024		1'982'000	1'931'051	EUR/CHF		0.00	0.00	
	JPY/CHF Verfall 05.06.2024		106'413	17'928'000	CHF/JPY		0.00	0.00	
	CHF/USD Verfall 05.06.2024		3'872'000	3'525'421	USD/CHF		0.00	0.00	
	CHF/GBP Verfall 05.06.2024		199'000	226'281	GBP/CHF		0.00	0.00	
	CHF/CAD Verfall 05.06.2024		173'000	114'955	CAD/CHF		0.00	0.00	
	AUD/CHF Verfall 05.06.2024		59'562	100'000	CHF/AUD		0.00	0.00	

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert CHF	in % 7)	Kat.
	CHF/USD Verfall 05.06.2024		623'000	563'287		USD/CHF	0.00	0.00	
	CHF/AUD Verfall 05.06.2024		719'000	430'698		AUD/CHF	0.00	0.00	
	CHF/CNY Verfall 05.06.2024		14'539'000	1'822'289		CNY/CHF	0.00	0.00	
	CHF/EUR Verfall 05.06.2024		726'000	708'255		EUR/CHF	0.00	0.00	
	CHF/NZD Verfall 05.06.2024		312'000	169'782		NZD/CHF	0.00	0.00	
	CHF/CAD Verfall 05.06.2024		276'000	182'481		CAD/CHF	0.00	0.00	
	CHF/ILS Verfall 05.06.2024		479'000	117'246		ILS/CHF	0.00	0.00	
	CHF/JPY Verfall 05.06.2024		54'000'000	314'109		JPY/CHF	0.00	0.00	
	CHF/CNY Verfall 05.06.2024		846'314'000	105'044'494		CNY/CHF	0.00	0.00	
	CHF/PLN Verfall 05.06.2024		9'868'000	2'260'857		PLN/CHF	0.00	0.00	
	CHF/NOK Verfall 05.06.2024		8'741'000	750'773		NOK/CHF	0.00	0.00	
	CHF/MXN Verfall 05.06.2024		68'998'000	3'649'063		MXN/CHF	0.00	0.00	
	CHF/AUD Verfall 05.06.2024		25'822'000	15'490'437		AUD/CHF	0.00	0.00	
	CHF/GBP Verfall 05.06.2024		38'229'000	43'912'123		GBP/CHF	0.00	0.00	
	CHF/JPY Verfall 05.06.2024		19'445'978'000	111'647'916		JPY/CHF	0.00	0.00	
	CHF/CAD Verfall 05.06.2024		45'355'000	30'015'032		CAD/CHF	0.00	0.00	
	CHF/CZK Verfall 05.06.2024		40'443'000	1'603'161		CZK/CHF	0.00	0.00	
	CHF/SGD Verfall 05.06.2024		3'365'000	2'245'677		SGD/CHF	0.00	0.00	
	CHF/SEK Verfall 05.06.2024		49'731'000	4'265'279		SEK/CHF	0.00	0.00	
	CHF/EUR Verfall 05.06.2024		260'479'000	255'113'133		EUR/CHF	0.00	0.00	
	CHF/ILS Verfall 05.06.2024		5'428'000	1'316'344		ILS/CHF	0.00	0.00	
	CHF/USD Verfall 05.06.2024		561'533'000	506'558'919		USD/CHF	0.00	0.00	
	KRW/CHF Verfall 05.06.2024		12'844'707	19'456'880'000		CHF/KRW	0.00	0.00	
	CHF/KRW Verfall 05.06.2024		19'456'880'000	12'725'632		KRW/CHF	0.00	0.00	
	DKK/CHF Verfall 06.06.2024		2'300'732	17'535'000		CHF/DKK	0.00	0.00	
	CHF/DKK Verfall 06.06.2024		17'535'000	2'302'275		DKK/CHF	0.00	0.00	
	CHF/CAD Verfall 02.07.2024		46'097'000	30'268'120		CAD/CHF	0.00	0.00	
	THB/CHF Verfall 03.07.2024		3'363'098	137'473'000		CHF/THB	0.00	0.00	
	CNY/CHF Verfall 03.07.2024		105'464'665	850'693'000		CHF/CNY	0.00	0.00	
	PLN/CHF Verfall 03.07.2024		2'257'560	9'889'000		CHF/PLN	0.00	0.00	
	NZD/CHF Verfall 03.07.2024		1'674'570	3'031'000		CHF/NZD	0.00	0.00	
	NOK/CHF Verfall 03.07.2024		752'466	8'783'000		CHF/NOK	0.00	0.00	
	AUD/CHF Verfall 03.07.2024		15'492'674	25'888'000		CHF/AUD	0.00	0.00	
	MXN/CHF Verfall 03.07.2024		3'675'577	70'041'000		CHF/MXN	0.00	0.00	
	GBP/CHF Verfall 03.07.2024		43'744'005	38'199'000		CHF/GBP	0.00	0.00	
	JPY/CHF Verfall 03.07.2024		110'082'806	19'153'130'000		CHF/JPY	0.00	0.00	
	CAD/CHF Verfall 03.07.2024		30'295'084	45'899'000		CHF/CAD	0.00	0.00	
	CZK/CHF Verfall 03.07.2024		1'603'087	40'454'000		CHF/CZK	0.00	0.00	
	SGD/CHF Verfall 03.07.2024		2'261'321	3'395'000		CHF/SGD	0.00	0.00	
	SEK/CHF Verfall 03.07.2024		4'284'701	50'052'000		CHF/SEK	0.00	0.00	
	EUR/CHF Verfall 03.07.2024		254'445'348	260'312'000		CHF/EUR	0.00	0.00	
	ILS/CHF Verfall 03.07.2024		1'299'610	5'371'000		CHF/ILS	0.00	0.00	
	DKK/CHF Verfall 03.07.2024		2'288'823	17'461'000		CHF/DKK	0.00	0.00	
	USD/CHF Verfall 03.07.2024		511'280'293	568'594'000		CHF/USD	0.00	0.00	
	JPY/CHF Verfall 03.07.2024		2'080'138	361'913'000		CHF/JPY	0.00	0.00	
	MXN/CHF Verfall 03.07.2024		145'023	2'860'000		CHF/MXN	0.00	0.00	
	CAD/CHF Verfall 03.07.2024		744'633	1'135'000		CHF/CAD	0.00	0.00	
	USD/CHF Verfall 03.07.2024		5'505'124	6'159'000		CHF/USD	0.00	0.00	
	SEK/CHF Verfall 03.07.2024		140'330	1'635'000		CHF/SEK	0.00	0.00	
	NZD/CHF Verfall 03.07.2024		6'073	11'000		CHF/NZD	0.00	0.00	
	GBP/CHF Verfall 03.07.2024		1'226'388	1'074'000		CHF/GBP	0.00	0.00	
	NOK/CHF Verfall 03.07.2024		112'590	1'319'000		CHF/NOK	0.00	0.00	
	DKK/CHF Verfall 03.07.2024		3'001	23'000		CHF/DKK	0.00	0.00	
	CZK/CHF Verfall 03.07.2024		119'344	3'033'000		CHF/CZK	0.00	0.00	
	PLN/CHF Verfall 03.07.2024		333'412	1'470'000		CHF/PLN	0.00	0.00	
	CNY/CHF Verfall 03.07.2024		2'938'863	23'798'000		CHF/CNY	0.00	0.00	
	EUR/CHF Verfall 03.07.2024		3'198'464	3'288'000		CHF/EUR	0.00	0.00	
	AUD/CHF Verfall 03.07.2024		243'733	408'000		CHF/AUD	0.00	0.00	
	CHF/CNY Verfall 03.07.2024		5'896'000	723'156		CNY/CHF	0.00	0.00	
	CHF/EUR Verfall 03.07.2024		3'525'000	3'367'362		EUR/CHF	0.00	0.00	
	CHF/NZD Verfall 03.07.2024		168'000	91'492		NZD/CHF	0.00	0.00	
	CHF/USD Verfall 03.07.2024		6'408'000	5'708'432		USD/CHF	0.00	0.00	
	CHF/AUD Verfall 03.07.2024		178'000	104'572		AUD/CHF	0.00	0.00	
	CHF/CAD Verfall 03.07.2024		937'000	606'594		CAD/CHF	0.00	0.00	
	CHF/SEK Verfall 03.07.2024		5'546'000	469'341		SEK/CHF	0.00	0.00	
	CHF/JPY Verfall 03.07.2024		73'739'000	416'963		JPY/CHF	0.00	0.00	
	CHF/GBP Verfall 03.07.2024		308'000	347'948		GBP/CHF	0.00	0.00	
	CHF/GBP Verfall 03.07.2024		38'965'000	44'255'200		GBP/CHF	0.00	0.00	
	CHF/NZD Verfall 03.07.2024		2'874'000	1'573'420		NZD/CHF	0.00	0.00	
	CHF/CZK Verfall 03.07.2024		43'487'000	1'671'962		CZK/CHF	0.00	0.00	
	CHF/JPY Verfall 03.07.2024		19'441'304'000	108'606'901		JPY/CHF	0.00	0.00	
	CHF/NOK Verfall 03.07.2024		10'102'000	852'447		NOK/CHF	0.00	0.00	
	CHF/PLN Verfall 03.07.2024		11'359'000	2'538'646		PLN/CHF	0.00	0.00	
	CHF/SGD Verfall 03.07.2024		3'395'000	2'250'848		SGD/CHF	0.00	0.00	

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert CHF	in % 7)	Kat.
	CHF/SEK Verfall 03.07.2024		46'141'000	3'914'382		SEK/CHF	0.00	0.00	
	CHF/ILS Verfall 03.07.2024		5'371'000	1'281'091		ILS/CHF	0.00	0.00	
	CHF/AUD Verfall 03.07.2024		26'118'000	15'671'845		AUD/CHF	0.00	0.00	
	CHF/DKK Verfall 03.07.2024		17'484'000	2'257'587		DKK/CHF	0.00	0.00	
	CHF/CNY Verfall 03.07.2024		868'595'000	106'897'987		CNY/CHF	0.00	0.00	
	CHF/EUR Verfall 03.07.2024		260'075'000	250'460'027		EUR/CHF	0.00	0.00	
	CHF/MXN Verfall 03.07.2024		72'901'000	3'581'684		MXN/CHF	0.00	0.00	
	CHF/THB Verfall 03.07.2024		137'473'000	3'366'191		THB/CHF	0.00	0.00	
	CHF/USD Verfall 03.07.2024		568'345'000	510'630'986		USD/CHF	0.00	0.00	
	KRW/CHF Verfall 03.07.2024		12'860'288	19'707'826'000		CHF/KRW	0.00	0.00	
	CHF/KRW Verfall 03.07.2024	19'707'826'000	12'875'168			KRW/CHF	0.00	0.00	
	CNY/CHF Verfall 05.08.2024	1'014'549'015	1'014'549'015			CHF/CNY	0.00	0.00	
	GBP/CHF Verfall 06.08.2024	44'886'966	39'676'000			CHF/GBP	0.00	0.00	
	NZD/CHF Verfall 06.08.2024	1'582'217	2'902'000			CHF/NZD	0.00	0.00	
	CZK/CHF Verfall 06.08.2024	1'683'398	43'937'000			CHF/CZK	0.00	0.00	
	JPY/CHF Verfall 06.08.2024	108'719'505	19'441'172'000			CHF/JPY	0.00	0.00	
	NOK/CHF Verfall 06.08.2024	856'472	10'183'000			CHF/NOK	0.00	0.00	
	PLN/CHF Verfall 06.08.2024	2'545'263	11'440'000			CHF/PLN	0.00	0.00	
	SGD/CHF Verfall 06.08.2024	2'264'918	3'425'000			CHF/SGD	0.00	0.00	
	CAD/CHF Verfall 06.08.2024	30'669'487	46'865'000			CHF/CAD	0.00	0.00	
	SEK/CHF Verfall 06.08.2024	3'953'749	46'720'000			CHF/SEK	0.00	0.00	
	ILS/CHF Verfall 06.08.2024	1'286'174	5'408'000			CHF/ILS	0.00	0.00	
	AUD/CHF Verfall 06.08.2024	15'664'710	26'190'000			CHF/AUD	0.00	0.00	
	DKK/CHF Verfall 06.08.2024	2'276'087	17'666'000			CHF/DKK	0.00	0.00	
	CNY/CHF Verfall 06.08.2024	107'662'357	876'294'000			CHF/CNY	0.00	0.00	
	EUR/CHF Verfall 06.08.2024	249'257'890	259'482'000			CHF/EUR	0.00	0.00	
	MXN/CHF Verfall 06.08.2024	3'548'540	72'915'000			CHF/MXN	0.00	0.00	
	THB/CHF Verfall 06.08.2024	3'374'627	138'216'000			CHF/THB	0.00	0.00	
	USD/CHF Verfall 06.08.2024	510'013'684	570'005'000			CHF/USD	0.00	0.00	
	CHF/GBP Verfall 06.08.2024	778'000	885'949			GBP/CHF	0.00	0.00	
	NOK/CHF Verfall 06.08.2024	51'241	607'000			CHF/NOK	0.00	0.00	
	CNY/CHF Verfall 06.08.2024	73'386	594'000			CHF/CNY	0.00	0.00	
	JPY/CHF Verfall 06.08.2024	207'694	37'104'000			CHF/JPY	0.00	0.00	
	NZD/CHF Verfall 06.08.2024	239'952	439'000			CHF/NZD	0.00	0.00	
	USD/CHF Verfall 06.08.2024	7'031'491	7'810'000			CHF/USD	0.00	0.00	
	AUD/CHF Verfall 06.08.2024	246'905	412'000			CHF/AUD	0.00	0.00	
	EUR/CHF Verfall 06.08.2024	3'054'480	3'157'000			CHF/EUR	0.00	0.00	
	SEK/CHF Verfall 06.08.2024	144'671	1'706'000			CHF/SEK	0.00	0.00	
	THB/CHF Verfall 06.08.2024	79'310	3'234'000			CHF/THB	0.00	0.00	
	USD/CHF Verfall 06.08.2024	12'187'611	13'577'000			CHF/USD	0.00	0.00	
	AUD/CHF Verfall 06.08.2024	242'135	401'000			CHF/AUD	0.00	0.00	
	DKK/CHF Verfall 06.08.2024	57'056	438'000			CHF/DKK	0.00	0.00	
	CAD/CHF Verfall 06.08.2024	889'010	1'349'000			CHF/CAD	0.00	0.00	
	ILS/CHF Verfall 06.08.2024	122'451	513'000			CHF/ILS	0.00	0.00	
	CNY/CHF Verfall 06.08.2024	3'392'084	27'526'000			CHF/CNY	0.00	0.00	
	GBP/CHF Verfall 06.08.2024	1'093'066	954'000			CHF/GBP	0.00	0.00	
	EUR/CHF Verfall 06.08.2024	6'930'432	7'135'000			CHF/EUR	0.00	0.00	
	JPY/CHF Verfall 06.08.2024	976'740	174'723'000			CHF/JPY	0.00	0.00	
	CHF/CZK Verfall 06.08.2024	43'937'000	1'643'248			CZK/CHF	0.00	0.00	
	CHF/MXN Verfall 06.08.2024	72'915'000	3'444'169			MXN/CHF	0.00	0.00	
	CHF/CAD Verfall 06.08.2024	48'214'000	30'720'032			CAD/CHF	0.00	0.00	
	CHF/AUD Verfall 06.08.2024	27'003'000	15'520'514			AUD/CHF	0.00	0.00	
	CHF/DKK Verfall 06.08.2024	18'104'000	2'310'704			DKK/CHF	0.00	0.00	
	CHF/SGD Verfall 06.08.2024	3'425'000	2'253'756			SGD/CHF	0.00	0.00	
	CHF/NZD Verfall 06.08.2024	3'341'000	1'746'481			NZD/CHF	0.00	0.00	
	CHF/EUR Verfall 06.08.2024	269'774'000	256'941'660			EUR/CHF	0.00	0.00	
	CHF/SEK Verfall 06.08.2024	48'426'000	3'976'582			SEK/CHF	0.00	0.00	
	CHF/JPY Verfall 06.08.2024	19'652'999'000	114'975'940			JPY/CHF	0.00	0.00	
	CHF/PLN Verfall 06.08.2024	11'440'000	2'537'106			PLN/CHF	0.00	0.00	
	CNY/CHF Verfall 06.08.2024	1'014'558'059	1'014'558'059			CHF/CNY	0.00	0.00	
	CHF/NOK Verfall 06.08.2024	10'790'000	868'422			NOK/CHF	0.00	0.00	
	CHF/GBP Verfall 06.08.2024	39'852'000	45'051'411			GBP/CHF	0.00	0.00	
	CHF/THB Verfall 06.08.2024	141'450'000	3'494'098			THB/CHF	0.00	0.00	
	CHF/ILS Verfall 06.08.2024	5'921'000	1'385'872			ILS/CHF	0.00	0.00	
	CHF/USD Verfall 06.08.2024	591'392'000	520'487'648			USD/CHF	0.00	0.00	
	CNY/CHF Verfall 06.08.2024	1'014'558'059	1'014'558'059			CHF/CNY	0.00	0.00	
	CHF/CNY Verfall 06.08.2024	904'414'000	110'144'059			CNY/CHF	0.00	0.00	
	KRW/CHF Verfall 06.08.2024	13'288'178	20'397'406'000			CHF/KRW	0.00	0.00	
	CHF/KRW Verfall 06.08.2024	20'397'406'000	13'090'247			KRW/CHF	0.00	0.00	
	KRW/CHF Verfall 03.09.2024	13'911'619	21'723'536'000			CHF/KRW	0.00	0.00	
	CHF/KRW Verfall 03.09.2024	21'723'536'000	13'834'541			KRW/CHF	0.00	0.00	
	CZK/CHF Verfall 05.09.2024	1'680'796	45'063'000			CHF/CZK	0.00	0.00	
	MXN/CHF Verfall 05.09.2024	3'456'479	73'799'000			CHF/MXN	0.00	0.00	
	CAD/CHF Verfall 05.09.2024	31'168'374	49'053'000			CHF/CAD	0.00	0.00	

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert CHF	in % 7)	Kat.
AUD/CHF	Verfall 05.09.2024		15'567'653	27'161'000		CHF/AUD	0.00	0.00	
DKK/CHF	Verfall 05.09.2024		2'336'387	18'341'000		CHF/DKK	0.00	0.00	
SGD/CHF	Verfall 05.09.2024		2'297'370	3'499'000		CHF/SGD	0.00	0.00	
NZD/CHF	Verfall 05.09.2024		1'778'312	3'414'000		CHF/NZD	0.00	0.00	
EUR/CHF	Verfall 05.09.2024		260'893'736	274'525'000		CHF/EUR	0.00	0.00	
SEK/CHF	Verfall 05.09.2024		4'014'652	48'995'000		CHF/SEK	0.00	0.00	
JPY/CHF	Verfall 05.09.2024		115'570'172	19'738'040'000		CHF/JPY	0.00	0.00	
PLN/CHF	Verfall 05.09.2024		2'554'441	11'564'000		CHF/PLN	0.00	0.00	
NOK/CHF	Verfall 05.09.2024		876'421	10'921'000		CHF/NOK	0.00	0.00	
GBP/CHF	Verfall 05.09.2024		45'425'892	40'316'000		CHF/GBP	0.00	0.00	
THB/CHF	Verfall 05.09.2024		3'526'150	143'022'000		CHF/THB	0.00	0.00	
ILS/CHF	Verfall 05.09.2024		1'396'838	5'980'000		CHF/ILS	0.00	0.00	
USD/CHF	Verfall 05.09.2024		527'221'639	601'204'000		CHF/USD	0.00	0.00	
GBP/CHF	Verfall 05.09.2024		1'594'611	1'454'000		CHF/GBP	0.00	0.00	
AUD/CHF	Verfall 05.09.2024		509'409	912'000		CHF/AUD	0.00	0.00	
SEK/CHF	Verfall 05.09.2024		213'697	2'635'000		CHF/SEK	0.00	0.00	
MXN/CHF	Verfall 05.09.2024		12'036	269'000		CHF/MXN	0.00	0.00	
EUR/CHF	Verfall 05.09.2024		2'820'253	3'012'000		CHF/EUR	0.00	0.00	
CNY/CHF	Verfall 05.09.2024		1'544'589	12'860'000		CHF/CNY	0.00	0.00	
PLN/CHF	Verfall 05.09.2024		10'453	48'000		CHF/PLN	0.00	0.00	
USD/CHF	Verfall 05.09.2024		11'728'988	13'701'000		CHF/USD	0.00	0.00	
CAD/CHF	Verfall 05.09.2024		788'969	1'276'000		CHF/CAD	0.00	0.00	
JPY/CHF	Verfall 05.09.2024		1'448'243	246'998'000		CHF/JPY	0.00	0.00	
CNY/CHF	Verfall 05.09.2024		110'731'827	910'676'000		CHF/CNY	0.00	0.00	
EUR/CHF	Verfall 05.09.2024		1'979'234	2'113'000		CHF/EUR	0.00	0.00	
USD/CHF	Verfall 05.09.2024		5'137'314	6'106'000		CHF/USD	0.00	0.00	
CHF/ILS	Verfall 05.09.2024		5'980'000	1'398'486		ILS/CHF	0.00	0.00	
CHF/GBP	Verfall 05.09.2024		41'770'000	46'565'447		GBP/CHF	0.00	0.00	
CHF/EUR	Verfall 05.09.2024		279'650'000	262'609'807		EUR/CHF	0.00	0.00	
CHF/SEK	Verfall 05.09.2024		51'630'000	4'276'513		SEK/CHF	0.00	0.00	
CHF/CAD	Verfall 05.09.2024		50'329'000	31'676'620		CAD/CHF	0.00	0.00	
CHF/MXN	Verfall 05.09.2024		74'068'000	3'198'108		MXN/CHF	0.00	0.00	
CHF/NOK	Verfall 05.09.2024		10'921'000	874'505		NOK/CHF	0.00	0.00	
CHF/SGD	Verfall 05.09.2024		3'499'000	2'277'252		SGD/CHF	0.00	0.00	
CHF/CNY	Verfall 05.09.2024		923'536'000	110'558'314		CNY/CHF	0.00	0.00	
CHF/NZD	Verfall 05.09.2024		3'414'000	1'811'779		NZD/CHF	0.00	0.00	
CHF/DKK	Verfall 05.09.2024		18'341'000	2'308'875		DKK/CHF	0.00	0.00	
CHF/JPY	Verfall 05.09.2024		19'985'038'000	116'455'674		JPY/CHF	0.00	0.00	
CHF/THB	Verfall 05.09.2024		143'022'000	3'584'517		THB/CHF	0.00	0.00	
CHF/PLN	Verfall 05.09.2024		11'612'000	2'550'227		PLN/CHF	0.00	0.00	
CHF/AUD	Verfall 05.09.2024		28'073'000	16'157'134		AUD/CHF	0.00	0.00	
CHF/CZK	Verfall 05.09.2024		45'063'000	1'690'647		CZK/CHF	0.00	0.00	
CHF/USD	Verfall 05.09.2024		621'011'000	526'747'740		USD/CHF	0.00	0.00	
GBP/CHF	Verfall 03.10.2024		46'424'456	41'771'000		CHF/GBP	0.00	0.00	b)
EUR/CHF	Verfall 03.10.2024		260'681'187	278'162'000		CHF/EUR	0.00	0.00	b)
SEK/CHF	Verfall 03.10.2024		4'293'943	51'937'000		CHF/SEK	0.00	0.00	b)
CAD/CHF	Verfall 03.10.2024		31'777'027	50'611'000		CHF/CAD	0.00	0.00	b)
MXN/CHF	Verfall 03.10.2024		3'201'464	74'722'000		CHF/MXN	0.00	0.00	b)
NOK/CHF	Verfall 03.10.2024		883'458	11'063'000		CHF/NOK	0.00	0.00	b)
SGD/CHF	Verfall 03.10.2024		2'305'224	3'548'000		CHF/SGD	0.00	0.00	b)
NZD/CHF	Verfall 03.10.2024		1'827'066	3'454'000		CHF/NZD	0.00	0.00	b)
DKK/CHF	Verfall 03.10.2024		2'324'122	18'494'000		CHF/DKK	0.00	0.00	b)
JPY/CHF	Verfall 03.10.2024		117'956'028	20'227'460'000		CHF/JPY	0.00	0.00	b)
THB/CHF	Verfall 03.10.2024		3'624'507	144'788'000		CHF/THB	0.00	0.00	b)
PLN/CHF	Verfall 03.10.2024		2'547'914	11'645'000		CHF/PLN	0.00	0.00	b)
AUD/CHF	Verfall 03.10.2024		16'331'125	28'450'000		CHF/AUD	0.00	0.00	b)
CZK/CHF	Verfall 03.10.2024		1'682'574	44'966'000		CHF/CZK	0.00	0.00	b)
USD/CHF	Verfall 03.10.2024		526'571'094	622'864'000		CHF/USD	0.00	0.00	b)
KRW/CHF	Verfall 04.10.2024		13'795'341	21'707'093'000		CHF/KRW	0.00	0.00	b)
ILS/CHF	Verfall 07.10.2024		1'403'355	6'018'000		CHF/ILS	0.00	0.00	b)
CNY/CHF	Verfall 09.10.2024		110'568'474	924'331'000		CHF/CNY	0.00	0.00	b)
<b>Devisentermingeschäfte auf Klassen</b>							<b>0.00</b>	<b>0.00</b>	

## Vermögensaufstellung

	Kurswert CHF	in % 7)
Bankguthaben auf Sicht	59'781'699.57	5.01
Obligationen, Wandelobligationen und sonstige Forderungswertpapiere und -rechte	645'955'109.90	54.17
Anteile anderer kollektiver Kapitalanlagen	478'099'794.90	40.09
Sonstige Vermögenswerte	8'639'276.42	0.72
<b>Gesamtfondsvermögen am Ende der Rechnungsperiode</b>	<b>1'192'475'880.79</b>	<b>100.00</b>
Andere Verbindlichkeiten	-25'202.34	
<b>Nettofondsvermögen am Ende der Rechnungsperiode</b>	<b>1'192'450'678.45</b>	

Bewertungskategorien		Kurswert CHF	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);	1'124'054'904.80	94.26
b)	Anlagen, für die keine Kurse gemäss Buchstabe a verfügbar sind; bewertet aufgrund von am Markt beobachtbaren Parametern;	-0.01	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

Die unter der Bewertungskategorie c) aufgeführten Wertpapiere mit Domizil Russland wurden aufgrund des Ukraine-Krieges und den damit verbundenen Finanzsanktionen (u.a. Verbot von Transaktionen mit der russischen Zentralbank) mit einem entsprechenden Preisabschlag bewertet.

## OTC Gegenparteien

Zürcher Kantonalbank

## Devisenkurse

AUD	1 = CHF	0.57567333
CAD	1 = CHF	0.62953070
CNY	1 = CHF	0.11971920
CZK	100 = CHF	3.75224400
DKK	100 = CHF	12.59089400
EUR	1 = CHF	0.93915344
GBP	1 = CHF	1.11507541
ILS	1 = CHF	0.23389387
JPY	100 = CHF	0.58270700
KRW	1 = CHF	0.00063514
MXN	1 = CHF	0.04319021
NOK	100 = CHF	8.01014000
NZD	1 = CHF	0.53083274
PLN	1 = CHF	0.21968618
SEK	100 = CHF	8.28503800
SGD	1 = CHF	0.65092639
THB	100 = CHF	2.50687000
USD	1 = CHF	0.84845000

## 4 Derivative Finanzinstrumente - Risiko gemäss Commitment I

Engagement	Währung	Betrag	in % (28)
Total der engagementerhöhenden Positionen (Basiswertäquivalent)	CHF	-	-
Total der engagementreduzierenden Positionen (Basiswertäquivalent)	CHF	1'151'007'359.44	96.525

## 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	
FAH1 CHF	CHF	0.00 - 0.27	-	0.181	0.00 - 0.03	-	0.005
GTH1 CHF	CHF	0.00 - 0.27	-	0.181	0.00 - 0.03	-	0.005
NTH1 CHF	CHF	0.00 - 0.27	-	0.181	0.00 - 0.03	-	0.005

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

Am Bilanzstichtag in Pension gegebene Effekten	Währung	Betrag
Keine	CHF	-

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
FAH1 CHF	0.200	0.550	0.100	0.100	3.000
GTH1 CHF	0.150	0.400	0.100	0.050	3.000
NTH1 CHF	-	-	-	-	3.000

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

## 8 Benchmark

Bloomberg Global Aggregate Bond ex CHF 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: Tracking Error = STANDARDABWEICHUNG (über einen Zwölfmonatszeitraum berechnete monatliche Renditedifferenz) \* 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 Markttrendite angepasst. Dabei wird bei fehlendem aktuellem Marktpreis in der Regel auf die Bewertung von Geldmarktinstrumenten mit gleichen Merkmalen (Qualität und Sitz des Emittenten, Ausgabewährung, Laufzeit) abgestellt.
5. Bankguthaben werden mit ihrem Forderungsbetrag plus aufgelaufene Zinsen bewertet. Bei wesentlichen Änderungen der Marktbedingungen oder der Bonität wird die Bewertungsgrundlage für Bankguthaben auf Zeit den neuen Verhältnissen angepasst.
6. Der Nettoinventarwert eines Anteils einer Klasse eines Teilvermögens ergibt sich aus der der betreffenden Anteilsklasse am Verkehrswert des Vermögens dieses Teilvermögens zukommenden Quote, vermindert um allfällige Verbindlichkeiten dieses Teilvermögens, die der betreffenden Anteilsklasse zugeteilt sind, dividiert durch die Anzahl der im Umlauf befindlichen Anteile der entsprechenden Klasse. Er wird auf 0.0001 der Rechnungseinheit des entsprechenden Teilvermögens oder, falls abweichend, der Referenzwährung oder der jeweiligen weiteren Zeichnungs- und Rücknahmewährung (gemäss Tabelle zum Prospekt) der entsprechenden Anteilsklasse gerundet. Bei Teilvermögen mit der Rechnungseinheit japanischer Yen (JPY) wird der Nettoinventarwert auf 0.01 der Rechnungseinheit des entsprechenden Teilvermögens oder, falls abweichend, 0.0001 der Referenzwährung oder der jeweiligen weiteren Zeichnungs- und Rücknahmewährung (gemäss Tabelle zum Prospekt) der entsprechenden Anteilsklasse gerundet.
7. Die Quoten am Verkehrswert des Nettovermögens eines Teilvermögens (Vermögen dieses Teilvermögens abzüglich der Verbindlichkeiten), welche den jeweiligen Anteilsklassen zuzurechnen sind, werden erstmals bei der Erstaussgabe mehrerer Anteilsklassen (wenn diese gleichzeitig erfolgt) oder der Erstaussgabe einer weiteren Anteilsklasse auf der Basis der dem entsprechenden Teilvermögen für jede Anteilsklasse zufließenden Beträge bestimmt. Die Quote wird bei folgenden Ereignissen jeweils neu berechnet:
  - a) bei der Ausgabe und Rücknahme von Anteilen;
  - b) auf den Stichtag von Ausschüttungen, sofern (i) solche Ausschüttungen nur auf einzelnen Anteilsklassen (Ausschüttungsklassen) anfallen oder sofern (ii) die Ausschüttungen der verschiedenen



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

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