

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

Halbjahresbericht per 31.08.2024

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

Klasse	Valor	Währung
NT CHF	116537818	CHF
NTH1 CHF	116076581	CHF

Rechnungswährung: CHF

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

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1 Organisation und Verwaltung

Fondsleitung

Firma Swisscanto Fondsleitung AG
Sitz Bahnhofstrasse 9, 8001 Zürich

Verwaltungsrat

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

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

Dr. Thomas Fischer, Mitglied
General Counsel, Zürcher Kantonalbank

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

Geschäftsleitung

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

Delegationen

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

Depotbank

Zürcher Kantonalbank, Bahnhofstrasse 9, 8001 Zürich

Prüfgesellschaft

Ernst & Young AG, Maagplatz 1, 8005 Zürich

2 Vertriebsorganisation

Zahlstelle

Zürcher Kantonalbank, Bahnhofstrasse 9, 8001 Zürich

Vertriebsträger

Zürcher Kantonalbank, Bahnhofstrasse 9, 8001 Zürich

3 Abschlusszahlen

Übersicht

	von	01.03.2024	01.03.2023	25.02.2022
	bis	31.08.2024	29.02.2024	28.02.2023
Konsolidiert				
	CHF			
Nettofondsvermögen am Ende der Rechnungsperiode		1'320'611'965.45	956'852'817.35	549'939'980.17
Klasse NT CHF				
	CHF			
Nettofondsvermögen am Ende der Rechnungsperiode		174'027'374.89	61'368'556.67	84'185'378.26
Anzahl Anteile am Ende der Rechnungsperiode		2'051'705.474	722'742.000	951'301.000
Nettoinventarwert je Anteil am Ende der Rechnungsperiode 1)		84.8208	84.9107	88.4950
Nettoinventarwert je Anteil am Ende der Rechnungsperiode in USD		99.9715	96.4292	94.4198
Thesaurierung je Anteil		-	2.05	1.96
Total Expense Ratio (Synthetische TER)		0.03 %	0.03 %	0.03 %
Klasse NTH1 CHF				
	CHF			
Nettofondsvermögen am Ende der Rechnungsperiode		1'146'584'590.56	895'484'260.68	465'754'601.91
Anzahl Anteile am Ende der Rechnungsperiode		12'758'910.520	10'049'436.098	5'221'770.242
Nettoinventarwert je Anteil am Ende der Rechnungsperiode 1)		89.8654	89.1079	89.1948
Thesaurierung je Anteil		-	2.14	1.95
Total Expense Ratio (Synthetische TER)		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
Klasse NT CHF (Lancierung 25.02.2022)	0.74 %	-4.06 %	-12.50 %
Klasse NTH1 CHF (Lancierung 25.02.2022)	1.70 %	2.30 %	-10.85 %
Benchmark Hedge	1.87 %	2.49 %	-11.00 %
Benchmark	0.77 %	-3.89 %	-12.75 %
Tracking Error 33)	-	0.14 %	0.58 %

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 NT CHF (Lancierung 25.02.2022)	-0.03 %
Klasse NTH1 CHF (Lancierung 25.02.2022)	-0.17 %

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	69'446'428.64	36'444'736.16
Obligationen, Wandelobligationen und sonstige Forderungswertpapiere und -rechte	723'937'724.14	540'442'032.75
Anteile anderer kollektiver Kapitalanlagen	518'084'863.91	395'702'292.70
Derivative Finanzinstrumente	-6'825.95	4'776.46
Sonstige Vermögenswerte	9'162'904.33	5'215'772.73
Gesamtfondsvermögen am Ende der Rechnungsperiode	1'320'625'095.07	977'809'610.80
Kurzfristige Bankverbindlichkeiten	0.00	-20'956'793.45
Andere Verbindlichkeiten	-13'129.62	0.00
Nettofondsvermögen am Ende der Rechnungsperiode	1'320'611'965.45	956'852'817.35

Entwicklung der Anzahl Anteile

Klasse NT CHF	von bis	01.03.2024 31.08.2024	01.03.2023 29.02.2024
Bestand zu Beginn der Rechnungsperiode		722'742.000	951'301.000
Ausgegebene Anteile		1'201'790.879	578'135.867
Ausgegebene Anteile (Sacheinlagen)		156'417.601	52'482.133
Zurückgenommene Anteile		-29'245.006	-859'177.000
Bestand am Ende der Rechnungsperiode		2'051'705.474	722'742.000

Klasse NTH1 CHF	von bis	01.03.2024 31.08.2024	01.03.2023 29.02.2024
Bestand zu Beginn der Rechnungsperiode		10'049'436.098	5'221'770.242
Ausgegebene Anteile		2'672'751.978	5'007'527.655
Ausgegebene Anteile (Sacheinlagen)		87'553.454	430'570.007
Zurückgenommene Anteile		-50'831.010	-610'431.806
Bestand am Ende der Rechnungsperiode		12'758'910.520	10'049'436.098

Sacheinlagen (Ausgabe von Anteilen)

	Datum	Gegenwert	Anteile
Klasse NT CHF	08.07.2024	8'309'673.34	96'656.140
Klasse NT CHF	08.07.2024	5'137'782.44	59'761.461
Klasse NTH1 CHF	28.06.2024	7'060'548.98	80'282.593
Klasse NTH1 CHF	28.06.2024	639'444.60	7'270.861

Veränderung des Nettofondsvermögens

Konsolidiert	von bis	01.03.2024 31.08.2024	01.03.2023 29.02.2024
Nettofondsvermögen zu Beginn der Rechnungsperiode		956'852'817.35	549'939'980.17
Thesaurierung; 35% Schweizerische Verrechnungssteuer		-9'218'735.82	-6'221'431.23
Saldo aus dem Anteilverkehr		351'031'910.45	409'108'981.87
Gesamterfolg aus Erfolgsrechnung		21'945'973.47	4'025'286.54
Nettofondsvermögen am Ende der Rechnungsperiode		1'320'611'965.45	956'852'817.35

Erfolgsrechnung

Konsolidiert	von bis	01.03.2024 31.08.2024	01.03.2023 29.02.2024
Ertrag			
Erträge der Bankguthaben auf Sicht		93'382.57	116'045.37
Negativzinsen aus Bankguthaben auf Sicht		-69'952.02	-71'463.45
Erträge der Obligationen, Wandelobligationen und sonstigen Forderungswertpapiere und -rechte		8'143'949.99	11'290'845.50
Erträge der Anteile anderer kollektiver Kapitalanlagen		10'400'479.15	8'908'645.90
Sonstige Erträge		137'829.98	0.00
Einkauf in laufende Nettoerträge bei der Ausgabe von Anteilen		3'724'726.86	5'443'053.63
Total Ertrag		22'430'416.53	25'687'126.95
Aufwand			
Passivzinsen		0.00	-10'030.05
Sonstige Aufwendungen		0.00	-111.60
Ausrichtung laufender Nettoerträge bei der Rücknahme von Anteilen		-59'393.10	-2'653'612.76
Total Aufwand		-59'393.10	-2'663'754.41
Nettoertrag / Verlust		22'371'023.43	23'023'372.54
Realisierte Kapitalgewinne und -verluste		6'187'985.06	9'498'479.12
Zahlungen aus Kapitaleinlageprinzip		0.00	168'512.11
Einkünfte aus Ausgabe-/Rücknahmespesen		904'974.03	1'255'972.35
Realisierter Erfolg		29'463'982.52	33'946'336.12
Nicht realisierte Kapitalgewinne und -verluste		-7'518'009.05	-29'921'049.58
Gesamterfolg		21'945'973.47	4'025'286.54

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.
Wertpapiere, die an einer Börse kotiert sind							870'537'612.19	65.92	
Obligationen, Wandelobligationen und sonstige Forderungswertpapiere und -rechte							723'937'724.14	54.82	
AU0000013740	2.5000 % ACGB 2 1/2 05/21/30 155	629	190	0	819 AUD	93.94%	442'890.84	0.03	a)
AU0000018442	2.7500 % ACGB 2 3/4 05/21/41 156	250	80	0	330 AUD	81.49%	154'808.34	0.01	a)
AU0000042004	2.5000 % TCV 2 1/2 10/22/29 MTN	180	70	0	250 AUD	92.61%	133'288.52	0.01	a)
AU0000047003	1.5000 % ACGB 1 1/2 06/21/31 157	767	190	100	857 AUD	86.39%	426'216.70	0.03	a)
AU0000048274	2.2500 % TCV 2 1/4 11/20/34	170	120	0	290 AUD	79.03%	131'936.84	0.01	a)
AU0000075681	1.2500 % ACGB 1 1/4 05/21/32 158	679	180	0	859 AUD	82.68%	408'870.24	0.03	a)
AU0000078552	1.5000 % TCV 1 1/2 11/20/30	190	80	0	270 AUD	84.94%	132'025.32	0.01	a)
AU0000079402	1.7500 % QTC 1 3/4 07/20/34	40	0	0	40 AUD	76.47%	17'608.24	0.00	a)
AU0000085631	1.2500 % TCV 1 1/4 11/19/27 MTN	150	150	0	300 AUD	92.09%	159'041.27	0.01	a)
AU0000087454	1.0000 % ACGB 1 12/21/30 160	660	200	0	860 AUD	84.75%	419'574.56	0.03	a)
AU0000095457	0.2500 % ACGB 0 1/4 11/21/25 161	747	0	0	747 AUD	95.78%	411'867.90	0.03	a)
AU0000097495	1.7500 % ACGB 1 3/4 06/21/51 162	392	70	0	462 AUD	57.34%	152'491.44	0.01	a)
AU0000101792	1.0000 % ACGB 1 11/21/31 163	751	220	0	971 AUD	82.33%	460'184.89	0.03	a)
AU0000106411	0.5000 % ACGB 0 1/2 09/21/26 164	637	110	0	747 AUD	93.91%	403'826.37	0.03	a)
AU0000143901	1.7500 % ACGB 1 3/4 11/21/32 165	541	170	80	631 AUD	85.00%	308'744.23	0.02	a)
AU0000217101	3.0000 % ACGB 3 11/21/33 166	430	100	0	530 AUD	92.73%	282'919.49	0.02	a)
AU0000249302	3.7500 % ACGB 3 3/4 05/21/34 167	323	210	0	533 AUD	98.26%	301'479.63	0.02	a)
AU0000274706	3.5000 % ACGB 3 1/2 12/21/34 168	340	70	0	410 AUD	95.88%	226'299.43	0.02	a)
AU0000300535	4.7500 % ACGB 4 3/4 06/21/54 169	130	50	0	180 AUD	103.98%	107'746.36	0.01	a)
AU0000345241	4.2500 % ACGB 4 1/4 12/21/35 171	0	330	0	330 AUD	102.01%	193'784.94	0.01	a)
AU0000KFWHX0	5.0000 % KFW 5 03/19/24 MTN	30	0	30	0 AUD	0.00%	0.00	0.00	
AU0000XQLQU0	5.7500 % QTC 5 3/4 07/22/24 24	90	0	90	0 AUD	0.00%	0.00	0.00	
AU0000XQLQZ9	4.7500 % QTC 4 3/4 07/21/25 25	80	0	0	80 AUD	100.45%	46'262.03	0.00	a)
AU0000XVG2B1	5.5000 % TCV 5 1/2 12/17/24 1224	60	0	0	60 AUD	100.29%	34'641.60	0.00	a)
AU0000XVGH14	3.0000 % TCV 3 10/20/28 MTN	170	70	0	240 AUD	96.29%	133'033.04	0.01	a)
AU0000XVGZ14	5.5000 % TCV 5 1/2 11/17/26	230	0	0	230 AUD	103.32%	136'806.00	0.01	a)
AU0000KFWHAA3	4.0000 % KFW 4 02/27/25 MTN	50	0	0	50 AUD	99.80%	28'725.52	0.00	a)
AU0000XCLWAG2	4.5000 % ACGB 4 1/2 04/21/33 140	432	140	0	572 AUD	104.26%	343'306.11	0.03	a)
AU0000XCLWAI8	4.2500 % ACGB 4 1/4 04/21/26 142	695	0	0	695 AUD	100.90%	403'705.80	0.03	a)
AU0000XCLWAM0	2.7500 % ACGB 2 3/4 06/21/35 145	260	130	0	390 AUD	88.99%	199'798.25	0.02	a)
AU0000XCLWAP3	3.2500 % ACGB 3 1/4 06/21/39 147	231	110	110	231 AUD	89.50%	119'020.24	0.01	a)
AU0000XCLWAQ1	2.7500 % ACGB 2 3/4 11/21/27 148	577	150	0	727 AUD	97.61%	408'520.38	0.03	a)
AU0000XCLWAR9	2.2500 % ACGB 2 1/4 05/21/28 149	631	210	70	771 AUD	95.51%	423'933.29	0.03	a)
AU0000XCLWAS7	3.0000 % ACGB 3 03/21/47 150	283	110	0	393 AUD	79.30%	179'396.71	0.01	a)
AU0000XCLWAU3	2.7500 % ACGB 2 3/4 11/21/28 152	640	180	0	820 AUD	96.85%	457'182.49	0.03	a)
AU0000XCLWAX7	2.7500 % ACGB 2 3/4 11/21/29 154	637	150	0	787 AUD	95.83%	434'148.93	0.03	a)
AU0000XQLQAA7	3.2500 % QTC 3 1/4 07/21/26 26	90	0	0	90 AUD	98.87%	51'224.62	0.00	a)
AU0000XQLQAB5	3.2500 % QTC 3 1/4 07/21/28 28	100	100	0	200 AUD	97.68%	112'460.09	0.01	a)
AU3CB0218691	4.7500 % IADB 4 3/4 08/27/24 MTN	30	0	30	0 AUD	0.00%	0.00	0.00	
AU3CB0220598	4.7500 % RENTEN 4 3/4 05/06/26 MTN	40	0	0	40 AUD	101.15%	23'291.05	0.00	a)
AU3CB0221661	4.2500 % IADB 4 1/4 06/11/26 MTN	0	40	0	40 AUD	100.32%	23'101.54	0.00	a)
AU3CB0222040	4.2500 % IBRD 4 1/4 06/24/25 MTN	40	0	0	40 AUD	99.95%	23'014.96	0.00	a)
AU3CB0223816	3.7500 % ASIA 3 3/4 03/12/25 MTN	40	0	0	40 AUD	99.69%	22'956.24	0.00	a)
AU3CB0226637	3.2500 % BNG 3 1/4 07/15/25 MTN	30	0	0	30 AUD	99.05%	17'105.96	0.00	a)
AU3CB0234573	4.1250 % WSTP 4 1/8 06/04/26 MTN	300	0	0	300 AUD	99.59%	171'987.01	0.01	a)
AU3CB0235166	3.2000 % IFC 3.2 07/22/26 MTN	40	0	0	40 AUD	98.50%	22'681.76	0.00	a)
AU3CB0235612	3.1000 % EIB 3.1 08/17/26 MTN	50	0	0	50 AUD	98.32%	28'298.95	0.00	a)
AU3CB0243806	3.2000 % IFC 3.2 10/18/27 MTN	60	0	0	60 AUD	97.82%	33'786.04	0.00	a)
AU3CB0245884	3.3000 % EIB 3.3 02/03/28 MTN	30	0	0	30 AUD	97.85%	16'898.03	0.00	a)
AU3CB0246239	4.5000 % VZ 4 1/2 08/17/27 MTN	60	0	0	60 AUD	99.70%	34'436.43	0.00	a)
AU3CB0246999	3.2500 % RENTEN 3 1/4 04/12/28 MTN	30	0	0	30 AUD	97.51%	16'839.31	0.00	a)
AU3CB0248037	3.5000 % QTC 3 1/2 08/21/30	130	0	0	130 AUD	96.46%	72'187.54	0.01	a)
AU3CB0249373	4.2000 % VOD 4.2 12/13/27 MTN	40	0	0	40 AUD	98.64%	22'713.77	0.00	a)

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AU3CB0249928	3.3000 % BNG 3.3 07/17/28 MTN	30	0	0	30 AUD	97.04%	16'759.69	0.00	a)
AU3CB0250215	3.4500 % NEDWBK 3.45 07/17/28 MTN	0	100	0	100 AUD	97.60%	56'186.29	0.00	a)
AU3CB0250520	3.3000 % ASIA 3.3 08/08/28 MTN	30	0	0	30 AUD	97.45%	16'829.46	0.00	a)
AU3CB0254910	3.1500 % IFC 3.15 06/26/29 MTN	30	0	0	30 AUD	95.94%	16'568.17	0.00	a)
AU3CB0256907	4.1000 % T 4.1 01/19/26	300	0	0	300 AUD	99.17%	171'273.75	0.01	a)
AU3CB0258028	3.3000 % BNG 3.3 04/26/29 MTN2	50	0	0	50 AUD	96.16%	27'677.22	0.00	a)
AU3CB0263945	1.7000 % EIB 1.7 11/15/24 MTN	20	0	0	20 AUD	99.46%	11'451.06	0.00	a)
AU3CB0265007	1.4500 % IFC 1.45 07/22/24	30	0	30	0 AUD	0.00%	0.00	0.00	
AU3CB0268548	2.4500 % LOFINA 2.45 11/20/26 MTN	0	60	0	60 AUD	95.09%	32'843.78	0.00	a)
AU3CB0269710	1.6500 % ANZ 1.65 01/16/25 MTN	50	0	0	50 AUD	98.90%	28'466.76	0.00	a)
AU3CB0271914	1.5000 % IFC 1 1/2 04/15/35 MTN	50	0	0	50 AUD	73.79%	21'239.76	0.00	a)
AU3CB0271955	2.2500 % TCV 2 1/4 11/20/41 MTN	80	80	0	160 AUD	65.53%	60'356.36	0.00	a)
AU3CB0271989	2.2500 % QTC 2 1/4 11/20/41	100	0	0	100 AUD	66.84%	38'480.31	0.00	a)
AU3CB0272854	4.5000 % BACAU 4 1/2 12/30/30 MTN	50	0	0	50 AUD	96.57%	27'794.95	0.00	a)
AU3CB0272904	1.4100 % HOUAUS 1.41 06/29/32 MTN	50	0	0	50 AUD	80.16%	23'072.70	0.00	a)
AU3CB0273639	1.2500 % IFC 1 1/4 02/06/31 MTN	0	60	0	60 AUD	82.80%	28'598.07	0.00	a)
AU3CB0275998	1.1000 % IBRD 1.1 11/18/30 MTN	25	0	0	25 AUD	82.70%	11'902.05	0.00	a)
AU3CB0276004	0.5000 % IBRD 0 1/2 05/18/26 MTN	30	0	0	30 AUD	94.21%	16'270.77	0.00	a)
AU3CB0276509	1.0000 % NBNAUS 1 12/03/25 MTN	30	0	0	30 AUD	95.61%	16'511.35	0.00	a)
AU3CB0277077	0.7500 % EIB 0 3/4 07/15/27 MTN	0	60	0	60 AUD	91.42%	31'576.14	0.00	a)
AU3CB0277291	1.3000 % EIB 1.3 01/27/31 MTN	50	0	0	50 AUD	83.08%	23'913.76	0.00	a)
AU3CB0277432	1.0000 % IADB 1 08/04/28 MTN	30	0	0	30 AUD	89.13%	15'393.62	0.00	a)
AU3CB0278174	1.1000 % UBS 1.1 02/26/26	50	0	0	50 AUD	95.10%	27'372.98	0.00	a)
AU3CB0278711	3.7000 % LLCAU 3.7 03/31/31 MTN	40	0	0	40 AUD	84.74%	19'513.25	0.00	a)
AU3CB0280634	2.1500 % NBNAUS 2.15 06/02/28 MTN	50	0	0	50 AUD	91.63%	26'373.32	0.00	a)
AU3CB0280907	1.1000 % AFDB 1.1 12/16/26	40	0	0	40 AUD	93.56%	21'544.46	0.00	a)
AU3CB0282812	3.8000 % PNHAU 3.8 09/08/31 MTN	30	0	0	30 AUD	85.20%	14'713.35	0.00	a)
AU3CB0283406	1.8500 % WOWAU 1.85 11/15/27 MTN	50	0	0	50 AUD	92.39%	26'594.38	0.00	a)
AU3CB0284172	2.0000 % QTC 2 08/22/33	60	0	0	60 AUD	80.77%	27'898.97	0.00	a)
AU3CB0285807	1.9000 % AIIB 1.9 01/18/27 MTN	40	0	0	40 AUD	94.87%	21'845.19	0.00	a)
AU3CB0286037	2.4000 % WSTP 2.4 01/25/27 MTN	100	0	0	100 AUD	95.59%	55'026.89	0.00	a)
AU3CB0286136	2.0000 % KFW 2 02/15/27 MTN	30	0	0	30 AUD	95.44%	16'482.33	0.00	a)
AU3CB0286763	2.9000 % NAB 2.9 02/25/27 MTN	50	0	50	0 AUD	0.00%	0.00	0.00	
AU3CB0286789	2.3500 % NAB 2.35 02/25/25 MTN	50	0	50	0 AUD	0.00%	0.00	0.00	
AU3CB0288066	4.3010 % ANVAU 4.301 03/30/28 MTN	0	70	0	70 AUD	98.22%	39'579.44	0.00	a)
AU3CB0290096	5.3906 % LLOYDS 5.3906 06/10/27 MTN	40	0	0	40 AUD	100.92%	23'238.32	0.00	a)
AU3CB0291136	4.5000 % TD 4 1/2 07/28/25	200	0	0	200 AUD	99.97%	115'094.37	0.01	a)
AU3CB0291466	5.9060 % ANZ 5.906 08/12/32	40	0	0	40 AUD	102.38%	23'575.43	0.00	a)
AU3CB0291847	3.6000 % IFC 3.6 02/24/26 MTN	40	0	0	40 AUD	99.29%	22'862.52	0.00	a)
AU3CB0291920	4.4500 % CPPIBC 4.45 09/01/27 MTN	0	80	0	80 AUD	101.11%	46'565.99	0.00	a)
AU3CB0294270	4.1000 % KFW 4.1 02/20/26 MTN	50	0	0	50 AUD	100.03%	28'791.15	0.00	a)
AU3CB0294957	4.8000 % SUNCBK 4.8 12/14/27 MTN	40	0	0	40 AUD	100.98%	23'253.06	0.00	a)
AU3CB0295509	4.4000 % IBRD 4.4 01/13/28 MTN	0	80	0	80 AUD	101.27%	46'637.37	0.00	a)
AU3CB0295541	4.3000 % KFW 4.3 07/13/27 MTN	0	60	0	60 AUD	100.91%	34'852.99	0.00	a)
AU3CB0295582	5.0000 % CBAAU 5 01/13/28 MTN	200	0	0	200 AUD	101.90%	117'317.62	0.01	a)
AU3CB0295673	4.2500 % ASIA 4 1/4 01/17/28 MTN	0	60	0	60 AUD	100.81%	34'820.52	0.00	a)
AU3CB0295681	4.8000 % ASIA 4.8 01/17/33 MTN	0	50	0	50 AUD	102.42%	29'478.79	0.00	a)
AU3CB0295749	4.3500 % KBN 4.35 01/18/28 MTN	0	80	0	80 AUD	100.79%	46'418.61	0.00	a)
AU3CB0296580	4.5000 % QTC 4 1/2 08/22/35	0	100	0	100 AUD	97.31%	56'015.89	0.00	a)
AU3CB0296598	4.2000 % KFW 4.2 02/08/29 MTN	70	0	0	70 AUD	100.63%	40'552.62	0.00	a)
AU3CB0296671	6.7360 % ANZ 6.736 02/10/38	40	0	0	40 AUD	106.85%	24'603.59	0.00	a)
AU3CB0296754	4.2000 % EIB 4.2 08/21/28	40	50	0	90 AUD	100.73%	52'189.85	0.00	a)
AU3CB0297554	6.1630 % NAB 6.163 03/09/33 MTN	50	0	50	0 AUD	0.00%	0.00	0.00	
AU3CB0297653	6.7040 % CBAAU 6.704 03/15/38	0	200	0	200 AUD	106.47%	122'579.27	0.01	a)
AU3CB0297802	5.8020 % LLOYDS 5.802 03/17/29 MTN	40	0	0	40 AUD	102.53%	23'608.36	0.00	a)
AU3CB0298354	4.5000 % ANZ 4 1/2 03/31/28 MTN	0	50	0	50 AUD	100.30%	28'870.88	0.00	a)
AU3CB0298545	4.2000 % IBRD 4.2 04/21/33 DMTN	0	40	0	40 AUD	97.86%	22'533.47	0.00	a)
AU3CB0299477	3.8000 % KFW 3.8 05/24/28 MTN	0	50	0	50 AUD	99.36%	28'600.31	0.00	a)
AU3CB0300358	6.9340 % WSTP 6.934 06/23/38 MTN	0	100	0	100 AUD	108.15%	62'259.07	0.00	a)
AU3CB0301240	4.7000 % NZLGFA 4.7 08/01/28 MTN	0	60	0	60 AUD	101.84%	35'175.94	0.00	a)
AU3CB0302594	5.0000 % TOYOTA 5 09/15/26 MTN	50	0	0	50 AUD	100.96%	29'060.57	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.
AU3CB0302867	4.7000 % IADB 4.7 10/03/30 MTN	30	0	0	30 AUD	102.42%	17'688.48	0.00	a)
AU3CB0303188	6.1500 % WENNEX 6.15 10/09/30 MTN	0	50	0	50 AUD	105.26%	30'298.26	0.00	a)
AU3CB0303451	4.6000 % IFC 4.6 10/19/28	60	0	0	60 AUD	102.27%	35'323.09	0.00	a)
AU3CB0303519	5.2500 % KBN 5 1/4 04/18/34 MTN	0	80	0	80 AUD	105.18%	48'439.00	0.00	a)
AU3CB0304434	5.4000 % NAB 5.4 11/16/28 MTN	60	0	60	0 AUD	0.00%	0.00	0.00	
AU3CB0304756	5.8000 % CGJAU 5.8 07/15/31 MTN	0	60	0	60 AUD	103.91%	35'889.89	0.00	a)
AU3CB0305803	4.3000 % IBRD 4.3 01/10/29 MTN	0	50	0	50 AUD	100.98%	29'066.61	0.00	a)
AU3CB0305811	4.4000 % CPPIBC 4.4 01/15/29 MTN	0	100	0	100 AUD	100.82%	58'038.23	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)
AU3CB0306322	4.5000 % EDC 4 1/2 08/08/29	0	70	0	70 AUD	101.63%	40'955.19	0.00	a)
AU3CB0306330	4.7500 % ANZ 4 3/4 02/05/27 MTN	60	0	0	60 AUD	100.93%	34'863.01	0.00	a)
AU3CB0306348	4.9500 % ANZ 4.95 02/05/29 MTN	60	0	0	60 AUD	101.89%	35'194.59	0.00	a)
AU3CB0306660	4.3000 % RENTEN 4.3 02/14/29 MTN	0	50	0	50 AUD	100.96%	29'060.57	0.00	a)
AU3CB0307023	5.9530 % MQGAU 5.953 03/01/34	0	60	0	60 AUD	102.18%	35'294.42	0.00	a)
AU3CB0307379	5.2500 % TLSAU 5 1/4 09/06/31 MTN	0	200	0	200 AUD	101.88%	117'296.90	0.01	a)
AU3CB0308864	5.9000 % SYDAU 5.9 04/19/34 MTN	0	50	0	50 AUD	103.34%	29'743.89	0.00	a)
AU3CB0309060	5.2500 % Q 5 1/4 05/02/34 MTN	0	60	0	60 AUD	103.17%	35'633.60	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)
AU3CB0309664	5.9812 % ANVAU 5.9812 05/16/34 MTN	0	70	0	70 AUD	103.36%	41'650.31	0.00	a)
AU3CB0309771	5.8000 % QIC 5.8 05/21/31 MTN	0	50	0	50 AUD	102.78%	29'583.56	0.00	a)
AU3CB0310811	5.0500 % DE 5.05 06/28/29 MTN	0	50	0	50 AUD	102.18%	29'410.29	0.00	a)
AU3CB0311561	6.1240 % ANZ 6.124 07/25/39 MTN	0	70	0	70 AUD	102.16%	41'167.15	0.00	a)
AU3SG0000417	5.0000 % NSWTC 5 08/20/24 24	40	0	40	0 AUD	0.00%	0.00	0.00	
AU3SG0001175	4.2500 % TCV 4 1/4 12/20/32	240	90	0	330 AUD	97.71%	185'625.63	0.01	a)
AU3SG0001241	5.0000 % WATC 5 07/23/25 25	40	0	0	40 AUD	100.71%	23'190.42	0.00	a)
AU3SG0001373	4.0000 % NSWTC 4 05/20/26 26	90	0	0	90 AUD	100.15%	51'888.83	0.00	a)
AU3SG0001464	3.2500 % TASCOR 3 1/4 02/19/26 26	20	0	0	20 AUD	99.01%	11'399.71	0.00	a)
AU3SG0001498	3.0000 % SAFA 3 07/20/26 26	50	400	0	450 AUD	98.40%	254'918.51	0.02	a)
AU3SG0001514	3.0000 % NSWTC 3 03/20/28	185	130	0	315 AUD	97.14%	176'143.60	0.01	a)
AU3SG0001563	3.0000 % WATC 3 10/21/27 27	100	0	0	100 AUD	97.62%	56'197.81	0.00	a)
AU3SG0001571	3.0000 % NSWTC 3 02/20/30	190	60	0	250 AUD	94.61%	136'159.70	0.01	a)
AU3SG0001605	2.7500 % QTC 2 3/4 08/20/27 27	80	160	0	240 AUD	96.98%	133'994.65	0.01	a)
AU3SG0001621	2.2500 % SAFA 2 1/4 08/15/24 24	50	0	50	0 AUD	0.00%	0.00	0.00	
AU3SG0001639	2.5000 % WATC 2 1/2 07/23/24 24	70	0	70	0 AUD	0.00%	0.00	0.00	
AU3SG0001696	3.0000 % NSWTC 3 05/20/27 27	170	80	0	250 AUD	97.88%	140'868.70	0.01	a)
AU3SG0001704	3.0000 % WATC 3 10/21/26 26	50	0	0	50 AUD	98.29%	28'291.47	0.00	a)
AU3SG0001720	3.0000 % NSWTC 3 04/20/29 29	180	80	0	260 AUD	95.91%	143'548.87	0.01	a)
AU3SG0001761	3.2500 % TASCOR 3 1/4 01/24/28	40	0	0	40 AUD	97.87%	22'536.69	0.00	a)
AU3SG0001829	3.2500 % WATC 3 1/4 07/20/28 28	40	80	0	120 AUD	97.78%	67'543.75	0.01	a)
AU3SG0001837	3.0000 % SAFA 3 05/24/28 28	100	0	0	100 AUD	96.90%	55'782.75	0.00	a)
AU3SG0001860	3.2500 % QTC 3 1/4 08/21/29	90	90	0	180 AUD	96.57%	100'062.85	0.01	a)
AU3SG0001878	3.0000 % NSWTC 3 11/15/28	30	0	0	30 AUD	96.46%	16'658.32	0.00	a)
AU3SG0001886	2.7500 % NITC 2 3/4 04/21/27	100	0	0	100 AUD	97.23%	55'972.72	0.00	a)
AU3SG0001910	2.7500 % WATC 2 3/4 07/24/29 29	40	60	0	100 AUD	94.59%	54'451.79	0.00	a)
AU3SG0001944	2.0000 % NSWTC 2 03/20/31	230	50	0	280 AUD	87.07%	140'338.80	0.01	a)
AU3SG0001969	1.2500 % AUSCAP 1 1/4 05/22/25	40	0	0	40 AUD	97.85%	22'531.39	0.00	a)
AU3SG0001985	2.0000 % WATC 2 10/24/34	60	0	0	60 AUD	78.96%	27'272.41	0.00	a)
AU3SG0001993	1.7500 % QTC 1 3/4 08/21/31	50	0	0	50 AUD	84.60%	24'350.41	0.00	a)
AU3SG0002017	2.0000 % TASCOR 2 01/24/30	0	50	0	50 AUD	89.60%	25'790.74	0.00	a)
AU3SG0002058	1.7500 % SAFA 1 3/4 05/24/32	110	0	0	110 AUD	82.43%	52'196.76	0.00	a)
AU3SG0002082	2.0000 % NSWTC 2 03/08/33	220	80	0	300 AUD	81.94%	141'512.02	0.01	a)
AU3SG0002165	2.2500 % NSWTC 2 1/4 05/07/41	50	60	0	110 AUD	67.49%	42'738.68	0.00	a)
AU3SG0002199	1.7500 % WATC 1 3/4 10/22/31	90	0	0	90 AUD	84.57%	43'815.71	0.00	a)
AU3SG0002249	2.2500 % NSWTC 2 1/4 11/20/40	40	0	0	40 AUD	68.21%	15'706.67	0.00	a)
AU3SG0002256	2.0000 % TCV 2 11/20/37 MTN	80	0	0	80 AUD	69.95%	32'213.30	0.00	a)
AU3SG0002314	1.5000 % TCV 1 1/2 09/10/31 MTN	200	70	0	270 AUD	82.44%	128'144.19	0.01	a)
AU3SG0002348	1.2500 % NSWTC 1 1/4 11/20/30	40	60	0	100 AUD	84.05%	48'385.92	0.00	a)
AU3SG0002389	1.5000 % NSWTC 1 1/2 02/20/32	240	50	0	290 AUD	81.48%	136'025.33	0.01	a)
AU3SG0002421	0.5000 % TCV 0 1/2 11/20/25 MTN	140	0	0	140 AUD	95.90%	77'285.87	0.01	a)
AU3SG0002439	1.5000 % QTC 1 1/2 08/20/32	1'250	0	0	1'250 AUD	80.15%	576'745.52	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.
AU3SG0002447	1.7500 % SAFA 1 3/4 05/24/34	95	0	0	95 AUD	76.82%	42'010.97	0.00	a)
AU3SG0002454	1.5000 % WATC 1 1/2 10/22/30	100	0	0	100 AUD	85.92%	49'462.43	0.00	a)
AU3SG0002462	2.2500 % TASCOR 2 1/4 01/22/32	0	60	0	60 AUD	86.48%	29'869.85	0.00	a)
AU3SG0002504	2.2500 % TCV 2 1/4 09/15/33	250	80	0	330 AUD	81.85%	155'482.75	0.01	a)
AU3SG0002512	1.7500 % AUSCAP 1 3/4 05/17/30	70	0	0	70 AUD	87.57%	35'289.01	0.00	a)
AU3SG0002553	1.7500 % NSWTC 1 3/4 03/20/34	200	100	0	300 AUD	77.39%	133'659.26	0.01	a)
AU3SG0002561	1.5000 % QTC 1 1/2 03/02/32	40	0	0	40 AUD	81.37%	18'736.79	0.00	a)
AU3SG0002579	2.0000 % TCV 2 09/17/35	120	70	0	190 AUD	75.03%	82'065.17	0.01	a)
AU3SG0002611	2.5000 % AUSCAP 2 1/2 10/22/32 MTN	30	0	0	30 AUD	86.15%	14'878.80	0.00	a)
AU3SG0002629	2.5000 % NSWTC 2 1/2 11/22/32	40	80	0	120 AUD	86.50%	59'752.82	0.00	a)
AU3SG0002702	4.7500 % NSWTC 4 3/4 02/20/35	150	150	0	300 AUD	99.80%	172'356.60	0.01	a)
AU3SG0002710	4.7500 % TCV 4 3/4 09/15/36 MTN	130	0	0	130 AUD	97.84%	73'223.29	0.01	a)
AU3SG0002728	4.2500 % NSWTC 4 1/4 02/20/36	90	100	0	190 AUD	94.53%	103'389.49	0.01	a)
AU3SG0002751	4.7500 % SAFA 4 3/4 05/24/38	50	0	0	50 AUD	97.14%	27'960.17	0.00	a)
AU3SG0002777	4.0000 % TASCOR 4 01/20/34 MTN	60	0	0	60 AUD	94.54%	32'655.88	0.00	a)
AU3SG0002793	4.2500 % WATC 4 1/4 07/20/33	0	100	0	100 AUD	98.48%	56'693.46	0.00	a)
AU3SG0002876	5.2500 % AUSCAP 5 1/4 10/24/33	60	0	0	60 AUD	104.23%	35'999.73	0.00	a)
AU3SG0002934	5.2500 % TCV 5 1/4 09/15/38 MTN	0	140	0	140 AUD	101.04%	81'429.22	0.01	a)
AU3SG0002967	5.2500 % NTTC 5 1/4 05/21/38	0	100	0	100 AUD	99.03%	57'008.93	0.00	a)
AU3SG0002975	4.7500 % NSWTC 4 3/4 02/20/37	0	80	0	80 AUD	98.05%	45'154.43	0.00	a)
AU3SG0002983	4.0000 % SAFA 4 05/24/29	0	80	0	80 AUD	99.93%	46'019.33	0.00	a)
AU3SG0003015	5.2500 % AUSCAP 5 1/4 10/23/36	0	60	0	60 AUD	102.22%	35'307.54	0.00	a)
AU3TB0000135	4.7500 % ACGB 4 3/4 04/21/27 136	707	100	80	727 AUD	102.98%	430'973.69	0.03	a)
AU3TB0000150	3.2500 % ACGB 3 1/4 04/21/29 138	636	200	0	836 AUD	98.54%	474'236.47	0.04	a)
AU3TB0000168	3.2500 % ACGB 3 1/4 04/21/25 139	690	0	100	590 AUD	99.41%	337'633.16	0.03	a)
AU3TB0000192	3.7500 % ACGB 3 3/4 04/21/37 144	284	0	0	284 AUD	96.67%	158'050.24	0.01	a)
AU3TB0000200	4.2500 % ACGB 4 1/4 06/21/34 170	0	160	0	160 AUD	102.29%	94'217.92	0.01	a)
AUD							18'385'455.52	1.39	
CA007863AL73	3.0300 % AERMON 3.03 04/21/50 R	150	0	150	0 CAD	0.00%	0.00	0.00	
CA00889YAE10	2.1950 % AIREIN 2.195 11/04/26	50	0	0	50 CAD	96.44%	30'355.66	0.00	a)
CA00889YAG67	4.9700 % AIREIN 4.97 05/23/34	0	50	0	50 CAD	102.83%	32'366.38	0.00	a)
CA013051DK06	3.4500 % ALTA 3.45 12/01/43	50	50	0	100 CAD	89.90%	56'595.44	0.00	a)
CA013051DM61	3.1000 % ALTA 3.1 06/01/24	40	0	40	0 CAD	0.00%	0.00	0.00	
CA013051DQ75	2.3500 % ALTA 2.35 06/01/25	40	0	40	0 CAD	0.00%	0.00	0.00	
CA013051DS32	3.3000 % ALTA 3.3 12/01/46	110	0	0	110 CAD	86.56%	59'937.93	0.00	a)
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	100	0	0	100 CAD	98.01%	61'699.67	0.00	a)
CA013051DY00	3.0500 % ALTA 3.05 12/01/48	125	0	0	125 CAD	82.03%	64'552.08	0.00	a)
CA013051EB97	2.9000 % ALTA 2.9 12/01/28	90	0	0	90 CAD	98.50%	55'806.20	0.00	a)
CA013051ED53	3.1000 % ALTA 3.1 06/01/50	145	60	0	205 CAD	82.47%	106'429.37	0.01	a)
CA013051EG84	2.0500 % ALTA 2.05 06/01/30	150	60	0	210 CAD	93.05%	123'018.73	0.01	a)
CA013051EP83	1.6500 % ALTA 1.65 06/01/31	110	0	0	110 CAD	88.98%	61'618.59	0.00	a)
CA013051EQ66	2.9500 % ALTA 2.95 06/01/52	60	0	0	60 CAD	79.76%	30'126.44	0.00	a)
CA013051ER40	4.1500 % ALTA 4.15 06/01/33	80	60	0	140 CAD	103.26%	91'006.59	0.01	a)
CA013051ES23	4.4500 % ALTA 4.45 12/01/54	0	50	0	50 CAD	104.27%	32'821.84	0.00	a)
CA013051EU78	4.1000 % ALTA 4.1 06/01/29	0	60	0	60 CAD	103.47%	39'081.77	0.00	a)
CA01626PAS52	5.5920 % ATDBCN 5.592 09/25/30	0	60	0	60 CAD	106.30%	40'152.22	0.00	a)
CA02138ZAW38	2.0750 % ALACN 2.075 05/30/28 MTN	60	0	0	60 CAD	92.43%	34'912.89	0.00	a)
CA02138ZBK80	5.5970 % ALACN 5.597 03/14/54 MTN	0	50	0	50 CAD	98.49%	31'000.30	0.00	a)
CA037833CY47	2.5130 % AAPL 2.513 08/19/24 MPLE	40	0	40	0 CAD	0.00%	0.00	0.00	
CA045167FA66	0.7500 % ASIA 0 3/4 02/10/26 GMTN	40	0	0	40 CAD	96.00%	24'172.97	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)
CA045167GC14	4.0500 % ASIA 4.05 04/19/27 GMTN	0	40	0	40 CAD	101.78%	25'628.19	0.00	a)
CA05554PAE30	2.5510 % BCIMCR 2.551 06/24/26 5	50	0	0	50 CAD	97.61%	30'723.30	0.00	a)
CA05590HBA47	0.9900 % BMW 0.99 01/14/25 X	50	0	50	0 CAD	0.00%	0.00	0.00	
CA05590HBE68	4.6600 % BMW 4.66 04/05/28	0	50	0	50 CAD	102.28%	32'194.83	0.00	a)
CA060505FZ26	1.9780 % BAC 1.978 09/15/27 MPLE	50	0	50	0 CAD	0.00%	0.00	0.00	
CA060505GF52	3.6150 % BAC 3.615 03/16/28	70	0	70	0 CAD	0.00%	0.00	0.00	
CA06368B2H05	2.8500 % BMO 2.85 03/06/24	50	0	50	0 CAD	0.00%	0.00	0.00	
CA06368BTX69	3.1900 % BMO 3.19 03/01/28 DPNT	50	0	0	50 CAD	98.28%	30'936.40	0.00	a)
CA06368D3U60	4.3090 % BMO 4.309 06/01/27	40	40	0	80 CAD	100.75%	50'741.18	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.
CA06368DCV43	2.3700 % BMO 2.37 02/03/25 MTN	50	0	50	0 CAD	0.00%	0.00	0.00	
CA06368DTH75	1.5510 % BMO 1.551 05/28/26	60	0	0	60 CAD	96.00%	36'259.84	0.00 a)	
CA06368DW260	3.6500 % BMO 3.65 04/01/27	80	80	0	80 CAD	99.16%	49'937.90	0.00 a)	
CA06368L5G77	4.4200 % BMO 4.42 07/17/29	0	50	0	50 CAD	101.37%	31'907.76	0.00 a)	
CA06368LB887	4.5370 % BMO 4.537 12/18/28	0	60	0	60 CAD	101.87%	38'479.69	0.00 a)	
CA06368LEY89	4.7090 % BMO 4.709 12/07/27	50	0	0	50 CAD	102.04%	32'117.40	0.00 a)	
CA06368LNK84	5.0390 % BMO 5.039 05/29/28	70	0	0	70 CAD	103.46%	45'591.43	0.00 a)	
CA06369ZCF95	2.0770 % BMO 2.077 06/17/30	40	0	40	0 CAD	0.00%	0.00	0.00	
CA06369ZCG78	1.9280 % BMO 1.928 07/22/31	30	0	0	30 CAD	95.83%	18'098.38	0.00 a)	
CA06369ZCJ18	6.0340 % BMO 6.034 09/07/33	40	0	0	40 CAD	105.65%	26'604.47	0.00 a)	
CA06369ZCK80	4.9760 % BMO 4.976 07/03/34	0	50	0	50 CAD	101.86%	32'060.74	0.00 a)	
CA064151S959	3.1000 % BNS 3.1 02/02/28 DPNT	60	0	0	60 CAD	98.09%	37'051.91	0.00 a)	
CA06415E4E25	1.4000 % BNS 1.4 11/01/27	0	40	0	40 CAD	93.12%	23'447.75	0.00 a)	
CA06415FFT45	1.8500 % BNS 1.85 11/02/26	0	60	0	60 CAD	95.71%	36'151.81	0.00 a)	
CA06415GAZ33	1.9500 % BNS 1.95 01/10/25	80	0	80	0 CAD	0.00%	0.00	0.00	
CA06415GDE76	2.9500 % BNS 2.95 03/08/27	100	0	0	100 CAD	97.50%	61'381.13	0.00 a)	
CA06415GDJ63	3.9340 % BNS 3.934 05/03/32	60	0	0	60 CAD	98.94%	37'370.71	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	40	0	0	40 CAD	104.27%	26'256.72	0.00 a)	
CA064164QM14	4.6800 % BNS 4.68 02/01/29	0	60	0	60 CAD	102.43%	38'688.56	0.00 a)	
CA07813ZBY93	3.6000 % BCECN 3.6 09/29/27 MTN	70	0	0	70 CAD	98.69%	43'490.31	0.00 a)	
CA07813ZBZ68	3.3500 % BCECN 3.35 03/12/25 MTN	50	0	50	0 CAD	0.00%	0.00	0.00	
CA07813ZCA09	3.8000 % BCECN 3.8 08/21/28 MTN	0	40	0	40 CAD	98.81%	24'881.57	0.00 a)	
CA07813ZCD48	3.5000 % BCECN 3 1/2 09/30/50	70	0	0	70 CAD	73.90%	32'564.74	0.00 a)	
CA07813ZCE21	2.5000 % BCECN 2 1/2 05/14/30 MTN	40	0	0	40 CAD	91.04%	22'926.00	0.00 a)	
CA07813ZCK80	5.8500 % BCECN 5.85 11/10/32	50	0	0	50 CAD	108.24%	34'071.46	0.00 a)	
CA07813ZCL63	4.5500 % BCECN 4.55 02/09/30	60	0	0	60 CAD	101.27%	38'251.17	0.00 a)	
CA07813ZCM47	5.1500 % BCECN 5.15 02/09/53	40	0	0	40 CAD	96.70%	24'348.99	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)	
CA07813ZCR34	5.1500 % BCECN 5.15 08/24/34	0	60	0	60 CAD	102.80%	38'829.83	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	115	0	0	115 CAD	101.17%	73'245.24	0.01 a)	
CA110709AF97	1.5500 % BRCOL 1.55 06/18/31	140	0	0	140 CAD	88.21%	77'744.15	0.01 a)	
CA110709AG70	2.7500 % BRCOL 2 3/4 06/18/52	90	0	0	90 CAD	76.41%	43'292.76	0.00 a)	
CA110709AK82	4.1500 % BRCOL 4.15 06/18/34	0	130	0	130 CAD	102.47%	83'862.87	0.01 a)	
CA110709FL11	4.7000 % BRCOL 4.7 06/18/37	0	40	0	40 CAD	106.44%	26'802.65	0.00 a)	
CA110709FY32	4.9500 % BRCOL 4.95 06/18/40 BCCD	40	0	0	40 CAD	109.37%	27'541.72	0.00 a)	
CA110709GC03	3.2000 % BRCOL 3.2 06/18/44	90	0	0	90 CAD	86.22%	48'851.46	0.00 a)	
CA110709GH99	2.9500 % BRCOL 2.95 12/18/28	70	0	0	70 CAD	98.67%	43'478.85	0.00 a)	
CA110709GJ55	2.9500 % BRCOL 2.95 06/18/50	115	0	0	115 CAD	80.03%	57'939.99	0.00 a)	
CA110709GK29	2.2000 % BRCOL 2.2 06/18/30	90	50	0	140 CAD	93.71%	82'588.89	0.01 a)	
CA110709GL02	3.2000 % BRCOL 3.2 06/18/32	50	0	0	50 CAD	97.10%	30'562.14	0.00 a)	
CA110709GM84	4.2500 % BRCOL 4 1/4 12/18/53	40	60	0	100 CAD	100.74%	63'419.55	0.00 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	70	0	70 CAD	104.25%	45'941.32	0.00 a)	
CA11070TAF53	2.8500 % BRCOL 2.85 06/18/25	50	0	50	0 CAD	0.00%	0.00	0.00	
CA11070TAG37	2.8000 % BRCOL 2.8 06/18/48	80	60	0	140 CAD	78.46%	69'151.05	0.01 a)	
CA11070TAL22	2.5500 % BRCOL 2.55 06/18/27	90	0	0	90 CAD	97.99%	55'519.51	0.00 a)	
CA11271ZAA99	5.4310 % BNCN 5.431 12/14/32 MTN	60	0	0	60 CAD	104.31%	39'399.43	0.00 a)	
CA11282ZAM01	4.2500 % BAMREP 4 1/4 01/15/29 MTN	50	0	0	50 CAD	100.33%	31'580.09	0.00 a)	
CA11282ZAS70	5.2920 % BAMREP 5.292 10/28/33	50	0	0	50 CAD	104.56%	32'912.18	0.00 a)	
CA11282ZAT53	5.3180 % BAMREP 5.318 01/10/54	0	60	0	60 CAD	99.62%	37'627.93	0.00 a)	
CA116705AJ37	4.0000 % BRUPOW 4 06/21/30 201	50	0	0	50 CAD	98.89%	31'126.83	0.00 a)	
CA116705AK00	2.6800 % BRUPOW 2.68 12/21/28 211	50	0	0	50 CAD	94.69%	29'804.82	0.00 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	150	0	150 CAD	103.97%	98'173.74	0.01 a)	
CA12658MAC51	4.8000 % CNHI 4.8 03/25/27	0	60	0	60 CAD	101.64%	38'392.43	0.00 a)	
CA135087B451	2.5000 % CAN 2 1/2 06/01/24	118	0	118	0 CAD	0.00%	0.00	0.00	
CA135087C939	2.7500 % CAN 2 3/4 12/01/64	147	70	0	217 CAD	90.84%	124'094.85	0.01 a)	
CA135087D358	2.7500 % CAN 2 3/4 12/01/48	282	50	0	332 CAD	92.06%	192'415.53	0.01 a)	
CA135087D507	2.2500 % CAN 2 1/4 06/01/25	225	0	0	225 CAD	98.85%	140'021.16	0.01 a)	

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CA135087E679	1.5000 % CAN 1 1/2 06/01/26	197	60	0	257 CAD	96.96%	156'866.14	0.01	a)
CA135087F825	1.0000 % CAN 1 06/01/27	283	70	0	353 CAD	94.73%	210'506.45	0.02	a)
CA135087H235	2.0000 % CAN 2 06/01/28	227	100	0	327 CAD	96.51%	198'680.38	0.02	a)
CA135087H722	2.0000 % CAN 2 12/01/51	932	210	0	1'142 CAD	77.68%	558'474.59	0.04	a)
CA135087J397	2.2500 % CAN 2 1/4 06/01/29	243	50	0	293 CAD	97.08%	179'066.48	0.01	a)
CA135087J546	2.2500 % CAN 2 1/4 03/01/24	92	0	92	0 CAD	0.00%	0.00	0.00	
CA135087J967	1.5000 % CAN 1 1/2 09/01/24	166	0	0	166 CAD	100.00%	104'502.10	0.01	a)
CA135087K379	1.2500 % CAN 1 1/4 06/01/30	797	200	0	997 CAD	90.77%	569'679.36	0.04	a)
CA135087K528	1.2500 % CAN 1 1/4 03/01/25	354	0	0	354 CAD	98.69%	219'932.25	0.02	a)
CA135087K940	0.5000 % CAN 0 1/2 09/01/25	715	0	0	715 CAD	96.90%	436'151.90	0.03	a)
CA135087L443	0.5000 % CAN 0 1/2 12/01/30	690	180	0	870 CAD	85.83%	470'056.41	0.04	a)
CA135087L518	0.2500 % CAN 0 1/4 03/01/26	554	0	0	554 CAD	95.41%	332'748.44	0.03	a)
CA135087L690	0.2500 % CAN 0 1/4 04/01/24	140	0	140	0 CAD	0.00%	0.00	0.00	
CA135087L930	1.0000 % CAN 1 09/01/26	435	80	0	515 CAD	95.75%	310'413.25	0.02	a)
CA135087M276	1.5000 % CAN 1 1/2 06/01/31	794	150	0	944 CAD	90.63%	538'569.46	0.04	a)
CA135087M508	0.7500 % CAN 0 3/4 10/01/24	129	0	0	129 CAD	99.74%	80'999.94	0.01	a)
CA135087M680	1.7500 % CAN 1 3/4 12/01/53	611	180	0	791 CAD	72.10%	359'048.20	0.03	a)
CA135087M847	1.2500 % CAN 1 1/4 03/01/27	360	0	0	360 CAD	95.48%	216'385.06	0.02	a)
CA135087N266	1.5000 % CAN 1 1/2 12/01/31	550	180	0	730 CAD	89.92%	413'247.81	0.03	a)
CA135087N340	1.5000 % CAN 1 1/2 04/01/25	130	0	0	130 CAD	98.61%	80'697.34	0.01	a)
CA135087N423	1.5000 % CAN 1 1/2 05/01/24	100	0	100	0 CAD	0.00%	0.00	0.00	
CA135087N597	2.0000 % CAN 2 06/01/32	451	70	0	521 CAD	92.64%	303'842.48	0.02	a)
CA135087N670	2.2500 % CAN 2 1/4 12/01/29	80	60	0	140 CAD	96.79%	85'300.78	0.01	a)
CA135087N837	2.7500 % CAN 2 3/4 09/01/27	320	50	0	370 CAD	99.07%	230'748.50	0.02	a)
CA135087P246	3.0000 % CAN 3 10/01/25	150	0	0	150 CAD	99.34%	93'810.15	0.01	a)
CA135087P329	2.5000 % CAN 2 1/2 12/01/32	360	120	0	480 CAD	95.80%	289'480.38	0.02	a)
CA135087P402	3.0000 % CAN 3 11/01/24	180	0	0	180 CAD	99.79%	113'073.03	0.01	a)
CA135087P576	3.5000 % CAN 3 1/2 03/01/28	271	50	0	321 CAD	101.49%	205'088.32	0.02	a)
CA135087P659	3.7500 % CAN 3 3/4 02/01/25	230	0	0	230 CAD	99.83%	144'543.02	0.01	a)
CA135087P816	3.0000 % CAN 3 04/01/26	160	0	0	160 CAD	99.33%	100'046.03	0.01	a)
CA135087P998	2.7500 % CAN 2 3/4 12/01/55	230	240	0	470 CAD	90.66%	268'235.41	0.02	a)
CA135087Q236	2.7500 % CAN 2 3/4 06/01/33	410	0	0	410 CAD	97.41%	251'412.28	0.02	a)
CA135087Q319	3.7500 % CAN 3 3/4 05/01/25	236	0	0	236 CAD	99.89%	148'402.85	0.01	a)
CA135087Q491	3.2500 % CAN 3 1/4 09/01/28	320	120	0	440 CAD	100.82%	279'259.31	0.02	a)
CA135087Q723	3.2500 % CAN 3 1/4 12/01/33	410	50	0	460 CAD	101.11%	292'786.92	0.02	a)
CA135087Q988	4.0000 % CAN 4 03/01/29	240	400	0	640 CAD	104.09%	419'386.30	0.03	a)
CA135087R226	4.5000 % CAN 4 1/2 02/01/26	390	0	0	390 CAD	101.33%	248'777.44	0.02	a)
CA135087R481	3.0000 % CAN 3 06/01/34	0	750	0	750 CAD	98.90%	466'968.56	0.04	a)
CA135087R556	4.0000 % CAN 4 05/01/26	0	480	0	480 CAD	100.89%	304'864.09	0.02	a)
CA135087R713	3.5000 % CAN 3 1/2 03/01/34	0	140	0	140 CAD	103.37%	91'107.95	0.01	a)
CA135087R895	3.5000 % CAN 3 1/2 09/01/29	0	440	0	440 CAD	102.25%	283'231.40	0.02	a)
CA135087R978	4.0000 % CAN 4 08/01/26	0	410	0	410 CAD	101.26%	261'359.74	0.02	a)
CA135087S216	3.2500 % CAN 3 1/4 12/01/34	0	130	0	130 CAD	100.84%	82'526.44	0.01	a)
CA135087VW17	8.0000 % CAN 8 06/01/27 VW17	0	60	0	60 CAD	112.95%	42'664.81	0.00	a)
CA135087WL43	5.7500 % CAN 5 3/4 06/01/29 WL43	220	0	0	220 CAD	112.32%	155'565.09	0.01	a)
CA135087XG49	5.7500 % CAN 5 3/4 06/01/33	257	0	0	257 CAD	119.85%	193'911.06	0.01	a)
CA135087XW98	5.0000 % CAN 5 06/01/37	201	60	0	261 CAD	118.89%	195'350.13	0.01	a)
CA135087YQ12	4.0000 % CAN 4 06/01/41	278	30	0	308 CAD	109.95%	213'191.93	0.02	a)
CA135087Z568	3.5000 % CAN 3 1/2 12/01/45	294	120	0	414 CAD	104.19%	271'548.53	0.02	a)
CA13509PER07	2.5500 % CANHOU 2.55 03/15/25	120	0	120	0 CAD	0.00%	0.00	0.00	
CA13509PFA62	1.9500 % CANHOU 1.95 12/15/25	220	0	0	220 CAD	97.96%	135'670.04	0.01	a)
CA13509PFD02	2.2500 % CANHOU 2 1/4 12/15/25	0	90	0	90 CAD	98.33%	55'712.14	0.00	a)
CA13509PFL28	1.9000 % CANHOU 1.9 09/15/26	130	0	0	130 CAD	97.16%	79'512.31	0.01	a)
CA13509PFX65	2.3500 % CANHOU 2.35 06/15/27	240	0	0	240 CAD	97.59%	147'452.21	0.01	a)
CA13509PGL19	2.6500 % CANHOU 2.65 03/15/28 FEB	100	0	0	100 CAD	98.11%	61'762.63	0.00	a)
CA13509PGS61	2.6500 % CANHOU 2.65 12/15/28	130	0	0	130 CAD	97.81%	80'045.90	0.01	a)
CA13509PHD83	2.1000 % CANHOU 2.1 09/15/29	110	60	0	170 CAD	94.92%	101'584.66	0.01	a)
CA13509PHJ53	1.8000 % CANHOU 1.8 12/15/24	110	0	110	0 CAD	0.00%	0.00	0.00	
CA13509PHM82	1.7500 % CANHOU 1 3/4 06/15/30	170	60	0	230 CAD	92.19%	133'482.35	0.01	a)
CA13509PHN65	0.9500 % CANHOU 0.95 06/15/25 MAR	170	0	170	0 CAD	0.00%	0.00	0.00	
CA13509PHQ96	1.1000 % CANHOU 1.1 03/15/31	90	0	0	90 CAD	87.23%	49'420.30	0.00	a)

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CA13509PHS52	1.4000 % CANHOU 1.4 03/15/31	50	60	0	110 CAD	88.98%	61'615.13	0.00	a)
CA13509PHT36	1.2500 % CANHOU 1 1/4 06/15/26	180	40	0	220 CAD	96.24%	133'290.66	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	80	50	0	130 CAD	88.84%	72'703.30	0.01	a)
CA13509PHX48	1.1000 % CANHOU 1.1 12/15/26	80	70	0	150 CAD	95.15%	89'853.55	0.01	a)
CA13509PHZ95	2.1500 % CANHOU 2.15 12/15/31 104	85	0	0	85 CAD	92.37%	49'425.15	0.00	a)
CA13509PJA27	1.5500 % CANHOU 1.55 12/15/26	90	0	0	90 CAD	96.13%	54'467.37	0.00	a)
CA13509PJB00	2.4500 % CANHOU 2.45 12/15/31	50	70	0	120 CAD	94.29%	71'230.14	0.01	a)
CA13509PJC82	3.5500 % CANHOU 3.55 09/15/32	215	50	0	265 CAD	101.03%	168'538.93	0.01	a)
CA13509PJE49	3.8000 % CANHOU 3.8 06/15/27	50	60	0	110 CAD	101.42%	70'230.32	0.01	a)
CA13509PJF14	3.6000 % CANHOU 3.6 12/15/27	180	110	0	290 CAD	101.13%	184'619.57	0.01	a)
CA13509PK09	3.6500 % CANHOU 3.65 06/15/33	160	0	0	160 CAD	101.35%	102'084.70	0.01	a)
CA13509PJL81	3.1000 % CANHOU 3.1 06/15/28	130	0	0	130 CAD	99.61%	81'523.09	0.01	a)
CA13509PJN48	3.9500 % CANHOU 3.95 06/15/28	80	60	0	140 CAD	102.62%	90'446.94	0.01	a)
CA13509PJP95	4.1500 % CANHOU 4.15 06/15/33	80	50	0	130 CAD	105.11%	86'016.87	0.01	a)
CA13509Pjq78	4.2500 % CANHOU 4 1/4 12/15/28	200	70	0	270 CAD	104.15%	177'023.78	0.01	a)
CA13509PJS35	4.2500 % CANHOU 4 1/4 03/15/34	150	320	0	470 CAD	105.79%	313'007.89	0.02	a)
CA13509PJT18	3.7000 % CANHOU 3.7 06/15/29	0	380	0	380 CAD	102.17%	244'412.78	0.02	a)
CA13607H5C22	5.0500 % CM 5.05 10/07/27	0	70	0	70 CAD	102.91%	45'351.27	0.00	a)
CA13607HR792	4.2000 % CM 4.2 04/07/32	0	60	0	60 CAD	99.57%	37'610.93	0.00	a)
CA13607HRJ37	1.9600 % CM 1.96 04/21/31	0	50	0	50 CAD	96.31%	30'315.05	0.00	a)
CA13607HV661	4.9500 % CM 4.95 06/29/27	0	50	0	50 CAD	102.43%	32'239.84	0.00	a)
CA13607L3Y79	4.9000 % CM 4.9 04/02/27	0	60	0	60 CAD	101.06%	38'171.09	0.00	a)
CA13607LPY34	5.5000 % CM 5 1/2 01/14/28	0	60	0	60 CAD	104.46%	39'457.22	0.00	a)
CA13607LSJ30	5.0000 % CM 5 12/07/26	0	60	0	60 CAD	102.16%	38'587.34	0.00	a)
CA13607LYA56	5.3000 % CM 5.3 01/16/34	0	60	0	60 CAD	103.06%	38'926.53	0.00	a)
CA13607PBA18	4.9000 % CM 4.9 06/12/34	0	40	0	40 CAD	101.42%	25'539.81	0.00	a)
CA136375CS98	3.0000 % CNRCN 3 02/08/29	50	0	0	50 CAD	96.81%	30'471.17	0.00	a)
CA136375DE93	4.4000 % CNRCN 4.4 05/10/33	0	60	0	60 CAD	101.91%	38'492.91	0.00	a)
CA136375DG42	4.7000 % CNRCN 4.7 05/10/53	80	0	0	80 CAD	98.63%	49'670.48	0.00	a)
CA13645RBC75	2.5400 % CP 2.54 02/28/28	50	0	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)
CA136765BY99	4.5710 % CWBCN 4.571 07/11/28 DPNT	0	60	0	60 CAD	102.03%	38'537.10	0.00	a)
CA15135UAT66	3.5000 % CVECN 3 1/2 02/07/28	40	0	0	40 CAD	98.17%	24'720.66	0.00	a)
CA154728AT62	4.6480 % CTLONE 4.648 02/07/28	0	50	0	50 CAD	100.78%	31'722.05	0.00	a)
CA17039AAP18	3.5320 % CHPUCN 3.532 06/11/29 M	0	50	0	50 CAD	96.64%	30'417.35	0.00	a)
CA17039AAV85	2.4560 % CHPUCN 2.456 11/30/26 Q	50	0	0	50 CAD	96.77%	30'458.27	0.00	a)
CA17039AAW68	6.0030 % CHPUCN 6.003 06/24/32 R	50	0	0	50 CAD	108.23%	34'065.48	0.00	a)
CA172967MJ70	5.0700 % C 5.07 04/29/28	0	150	0	150 CAD	102.35%	96'646.81	0.01	a)
CA19046FAN20	4.9070 % COAGAS 4.907 06/30/31 C	0	70	0	70 CAD	103.54%	45'628.45	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	50	0	50 CAD	107.06%	33'698.78	0.00	a)
CA23384NBS59	1.6500 % MBGGR 1.65 09/22/25 MTN	50	0	0	50 CAD	97.39%	30'654.37	0.00	a)
CA233852AH58	5.7700 % DTRGR 5.77 09/25/28	40	0	0	40 CAD	105.87%	26'660.12	0.00	a)
CA233852AJ15	5.8100 % DTRGR 5.81 09/25/26	40	0	0	40 CAD	103.44%	26'046.45	0.00	a)
CA254687FU53	3.0570 % DIS 3.057 03/30/27 MPLE	50	0	50	0 CAD	0.00%	0.00	0.00	
CA25675TAQ00	5.5330 % DOLCN 5.533 09/26/28	0	60	60	0 CAD	0.00%	0.00	0.00	
CA29250ZAM01	5.3300 % ENBPIP 5.33 04/06/40 MTN	0	50	0	50 CAD	99.62%	31'356.92	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)
CA29250ZBA53	4.2000 % ENBPIP 4.2 05/12/51 MTN	50	0	0	50 CAD	83.83%	26'386.78	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)
CA29251ZBU09	3.1000 % ENBCN 3.1 09/21/33 MTN	50	0	0	50 CAD	88.87%	27'972.57	0.00	a)
CA29251ZBV81	4.1000 % ENBCN 4.1 09/21/51 MTN	40	0	0	40 CAD	81.50%	20'522.70	0.00	a)
CA29251ZBW64	6.1000 % ENBCN 6.1 11/09/32	70	0	0	70 CAD	109.69%	48'335.49	0.00	a)
CA29251ZCB19	5.7600 % ENBCN 5.76 05/26/53	0	40	0	40 CAD	105.05%	26'451.87	0.00	a)
CA29260ZAD83	3.6500 % ENBGAS 3.65 04/01/50 MTN	80	0	0	80 CAD	82.61%	41'601.91	0.00	a)
CA29260ZAJ53	5.7000 % ENBGAS 5.7 10/06/33 MTN	60	0	0	60 CAD	109.73%	41'446.66	0.00	a)
CA29280XAD99	4.8300 % GZMCN 4.83 06/02/53	0	40	0	40 CAD	102.22%	25'741.26	0.00	a)
CA29290ZAL46	4.5000 % ENBGAS 4 1/2 11/23/43 MTN	40	0	0	40 CAD	95.49%	24'045.05	0.00	a)
CA29410ZAL90	3.5540 % EPCOR 3.554 11/27/47 MTN	0	60	0	60 CAD	83.09%	31'383.11	0.00	a)
CA29410ZAV72	4.7250 % EPCOR 4.725 09/02/52 MTN	50	0	0	50 CAD	99.52%	31'326.39	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.
CA31430WCG74	2.4170 % CCDJ 2.417 10/04/24	50	0	0	50 CAD	99.82%	31'418.30	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	60	60	0	60 CAD	105.35%	39'793.39	0.00	a)
CA31430WPB41	4.4070 % CCDJ 4.407 05/19/27	60	0	0	60 CAD	100.99%	38'145.03	0.00	a)
CA31430WU444	5.2790 % CCDJ 5.279 05/15/34	0	50	0	50 CAD	103.01%	32'424.29	0.00	a)
CA318071AJ68	4.7780 % FTTCN 4.778 02/13/29	0	50	0	50 CAD	102.50%	32'262.19	0.00	a)
CA31890BAB95	5.5720 % FCRCN 5.572 03/01/31	0	50	0	50 CAD	104.00%	32'734.65	0.00	a)
CA32117DAD62	2.8500 % FNFACA 2.85 06/01/32	50	0	0	50 CAD	94.10%	29'619.10	0.00	a)
CA34527ACJ75	2.9610 % F 2.961 09/16/26	50	0	0	50 CAD	96.90%	30'501.71	0.00	a)
CA34527ACP36	6.3820 % F 6.382 11/10/28	50	0	0	50 CAD	105.59%	33'235.44	0.00	a)
CA34527ACX69	5.5820 % F 5.582 05/23/31	0	40	0	40 CAD	101.96%	25'674.02	0.00	a)
CA349553AP21	2.1800 % FTSCN 2.18 05/15/28	50	0	50	0 CAD	0.00%	0.00	0.00	
CA349553AR86	5.6770 % FTSCN 5.677 11/08/33	0	60	60	0 CAD	0.00%	0.00	0.00	
CA34959ZAM47	4.6700 % FTSCN 4.67 11/28/52	50	0	50	0 CAD	0.00%	0.00	0.00	
CA35085ZBQ87	3.6500 % ETRHWY 3.65 09/08/44 MTN	80	0	0	80 CAD	85.66%	43'140.48	0.00	a)
CA35085ZBV72	2.8400 % ETRHWY 2.84 03/07/50 MTN	40	0	0	40 CAD	72.11%	18'158.18	0.00	a)
CA35085ZBW55	1.8000 % ETRHWY 1.8 05/22/25	50	0	0	50 CAD	98.35%	30'958.43	0.00	a)
CA35085ZBZ86	4.4500 % ETRHWY 4.45 08/14/31	0	40	0	40 CAD	101.14%	25'467.54	0.00	a)
CA35085ZCB00	4.8900 % ETRHWY 4.89 04/04/54 MTN	0	40	0	40 CAD	102.32%	25'764.68	0.00	a)
CA37045YAH77	1.7000 % GM 1.7 07/09/25	50	0	50	0 CAD	0.00%	0.00	0.00	
CA37045YAK07	5.2000 % GM 5.2 02/09/28	70	0	0	70 CAD	102.56%	45'197.03	0.00	a)
CA37482ZAA99	3.6000 % GEICN 3.6 09/17/29 MTN	0	50	0	50 CAD	96.84%	30'480.30	0.00	a)
CA38141GZC19	2.5990 % GS 2.599 11/30/27	100	0	0	100 CAD	96.85%	60'970.05	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	60	0	0	60 CAD	92.53%	34'950.29	0.00	a)
CA39191ZAA71	7.0500 % GTAAR 7.05 06/12/30 MTN	60	0	0	60 CAD	114.59%	43'282.38	0.00	a)
CA39191ZAX74	5.3000 % GTAAR 5.3 02/25/41 MTN	50	0	0	50 CAD	107.48%	33'830.67	0.00	a)
CA40427HTM56	1.7820 % RY 1.782 05/20/26 DPNT	50	0	0	50 CAD	96.59%	30'403.81	0.00	a)
CA40427HTP87	3.4030 % RY 3.403 03/24/25 DPNT	40	0	0	40 CAD	99.55%	25'068.67	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)
CA44810ZCC29	2.1600 % HYDONE 2.16 02/28/30 MTN	60	0	0	60 CAD	91.63%	34'609.96	0.00	a)
CA44810ZCD02	2.7100 % HYDONE 2.71 02/28/50 MTN	50	50	0	100 CAD	70.24%	44'216.35	0.00	a)
CA44810ZCJ71	4.9100 % HYDONE 4.91 01/27/28 MTN	70	0	0	70 CAD	103.48%	45'601.13	0.00	a)
CA44810ZCL28	4.1600 % HYDONE 4.16 01/27/33 MTN	0	50	0	50 CAD	100.38%	31'596.46	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	120	0	0	120 CAD	110.00%	83'101.07	0.01	a)
CA448814JA24	5.0000 % QHEL 5 02/15/50 JN	95	70	0	165 CAD	112.13%	116'473.35	0.01	a)
CA448814JC89	2.1000 % QHEL 2.1 02/15/60 JR	100	0	0	100 CAD	62.10%	39'094.49	0.00	a)
CA448814JD62	4.0000 % QHEL 4 02/15/63	50	80	0	130 CAD	96.78%	79'207.05	0.01	a)
CA44889ZCM64	6.5000 % QHEL 6 1/2 02/15/35 19	120	0	0	120 CAD	121.89%	92'079.44	0.01	a)
CA44889ZCN48	6.0000 % QHEL 6 02/15/40 MTN	60	70	0	130 CAD	120.86%	98'913.06	0.01	a)
CA44889ZFE12	2.0000 % QHEL 2 09/01/28	110	0	0	110 CAD	95.12%	65'870.44	0.00	a)
CA44932WAF73	4.8950 % HYNMTR 4.895 01/31/29	0	60	0	60 CAD	102.73%	38'802.64	0.00	a)
CA44932WAG56	4.4890 % HYNMTR 4.489 07/26/27 F	0	60	0	60 CAD	101.11%	38'191.86	0.00	a)
CA449586AC09	3.4400 % IGMCN 3.44 01/26/27	50	0	0	50 CAD	98.63%	31'045.94	0.00	a)
CA449586AK25	5.4260 % IGMCN 5.426 05/26/53	70	0	0	70 CAD	107.29%	47'277.88	0.00	a)
CA458182EC20	0.8750 % IADB 0 7/8 08/27/27	30	0	0	30 CAD	93.20%	17'601.49	0.00	a)
CA458182EE85	0.7500 % IADB 0 3/4 10/15/25	40	0	0	40 CAD	96.71%	24'352.01	0.00	a)
CA458182EL29	4.6000 % IADB 4.6 03/01/29	50	0	0	50 CAD	105.59%	33'236.70	0.00	a)
CA45823TAF36	2.1790 % IFCCN 2.179 05/18/28	50	0	50	0 CAD	0.00%	0.00	0.00	
CA45823TAN69	5.2760 % IFCCN 5.276 09/14/54	40	0	40	0 CAD	0.00%	0.00	0.00	
CA45833VAF63	5.7600 % IPLCN 5.76 02/17/28	60	0	0	60 CAD	103.58%	39'124.07	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)
CA459058HS51	1.9000 % IBRD 1.9 01/16/25 GDIF	50	0	50	0 CAD	0.00%	0.00	0.00	
CA459058KF93	1.8000 % IBRD 1.8 01/19/27	50	0	0	50 CAD	96.46%	30'361.01	0.00	a)
CA459058KM45	3.7000 % IBRD 3.7 01/18/28	60	0	0	60 CAD	101.34%	38'276.85	0.00	a)
CA459058KV44	4.2500 % IBRD 4 1/4 09/18/30	0	30	0	30 CAD	104.99%	19'828.71	0.00	a)
CA459058LB70	3.5000 % IBRD 3 1/2 01/12/29	0	30	0	30 CAD	100.98%	19'070.06	0.00	a)
CA45950KCY43	1.8500 % IFC 1.85 01/28/27 GMTN	40	0	0	40 CAD	96.55%	24'311.22	0.00	a)
CA47788ZAL54	2.3100 % DE 2.31 06/20/25	50	0	0	50 CAD	98.52%	31'010.05	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.
CA47788ZAM38	2.8100 % DE 2.81 01/19/29	50	0	0	50 CAD	95.65%	30'107.62	0.00	a)
CA47788ZAS08	4.3800 % DE 4.38 07/11/28	0	50	0	50 CAD	101.58%	31'973.86	0.00	a)
CA48124BAG01	1.8960 % JPM 1.896 03/05/28 MPLE	100	0	0	100 CAD	95.15%	59'898.59	0.00	a)
CA49327ZAC91	5.0220 % KEYCN 5.022 03/28/32 MTN	0	50	0	50 CAD	102.02%	32'113.62	0.00	a)
CA539481AP65	5.0080 % LCN 5.008 09/13/32	50	0	0	50 CAD	104.59%	32'922.57	0.00	a)
CA539481AQ49	5.3360 % LCN 5.336 09/13/52	40	0	0	40 CAD	104.07%	26'206.36	0.00	a)
CA563469FL45	4.6000 % MP 4.6 03/05/38	50	0	0	50 CAD	104.67%	32'945.23	0.00	a)
CA563469TM71	4.1000 % MP 4.1 03/05/41	40	0	0	40 CAD	97.70%	24'602.31	0.00	a)
CA563469UE37	2.4500 % MP 2.45 06/02/25	90	0	90	0 CAD	0.00%	0.00	0.00	
CA563469UF02	2.8500 % MP 2.85 09/05/46	80	0	0	80 CAD	78.99%	39'780.30	0.00	a)
CA563469UJ24	2.5500 % MP 2.55 06/02/26	20	0	0	20 CAD	98.43%	12'393.07	0.00	a)
CA563469UN36	3.4000 % MP 3.4 09/05/48	0	60	0	60 CAD	85.90%	32'447.15	0.00	a)
CA563469UP83	2.6000 % MP 2.6 06/02/27	0	50	0	50 CAD	98.11%	30'880.68	0.00	a)
CA563469UR40	3.0000 % MP 3 06/02/28	70	0	0	70 CAD	98.93%	43'594.31	0.00	a)
CA563469US23	3.2000 % MP 3.2 03/05/50	80	0	0	80 CAD	82.56%	41'578.74	0.00	a)
CA563469UV51	2.0500 % MP 2.05 06/02/30	50	0	0	50 CAD	92.86%	29'228.48	0.00	a)
CA563469UW35	2.0500 % MP 2.05 09/05/52	30	0	0	30 CAD	63.48%	11'989.16	0.00	a)
CA563469UX18	2.0500 % MP 2.05 06/02/31	40	0	0	40 CAD	91.16%	22'954.20	0.00	a)
CA563469UZ65	3.8000 % MP 3.8 09/05/53	60	0	0	60 CAD	91.46%	34'544.24	0.00	a)
CA563469VA06	3.9000 % MP 3.9 12/02/32	60	0	0	60 CAD	101.49%	38'333.13	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)
CA563469VE28	4.2500 % MP 4 1/4 06/02/34	0	70	0	70 CAD	103.01%	45'394.01	0.00	a)
CA565018DF20	1.3370 % MFCCN 1.337 02/26/26 DPNT	50	0	0	50 CAD	96.31%	30'315.68	0.00	a)
CA565018DH85	2.8640 % MFCCN 2.864 02/16/27 DPNT	60	0	0	60 CAD	97.66%	36'887.60	0.00	a)
CA56501RAJ55	2.8180 % MFCCN 2.818 05/13/35	80	0	0	80 CAD	92.34%	46'505.20	0.00	a)
CA58769CAB87	5.1200 % MBGGR 5.12 06/27/28 MTN	50	0	0	50 CAD	103.86%	32'690.90	0.00	a)
CA59162NAL34	4.6570 % MRUCN 4.657 02/07/33	60	0	0	60 CAD	102.12%	38'573.36	0.00	a)
CA592179KA25	1.9500 % MET 1.95 03/20/28 MPLE	0	70	0	70 CAD	93.62%	41'255.22	0.00	a)
CA609207BD62	4.6250 % MDLZ 4 5/8 07/03/31	0	50	0	50 CAD	101.89%	32'072.39	0.00	a)
CA614852NZ03	3.5000 % MNTRL 3 1/2 12/01/38	40	0	0	40 CAD	91.06%	22'930.78	0.00	a)
CA614852PQ85	3.1500 % MNTRL 3.15 09/01/28	50	0	0	50 CAD	98.94%	31'144.14	0.00	a)
CA614853EK18	1.7500 % MNTRL 1 3/4 09/01/30	50	0	0	50 CAD	90.14%	28'374.21	0.00	a)
CA614853EL90	2.4000 % MNTRL 2.4 12/01/41	50	0	0	50 CAD	75.54%	23'778.32	0.00	a)
CA614853EV72	4.2500 % MNTRL 4 1/4 09/01/33	0	50	0	50 CAD	102.54%	32'276.04	0.00	a)
CA61747YEE10	1.7790 % MS 1.779 08/04/27 MPLE	100	0	0	100 CAD	95.63%	60'202.65	0.00	a)
CA626209JC59	4.9500 % BCMFA 4.95 12/01/27	50	0	0	50 CAD	104.93%	33'027.70	0.00	a)
CA626209JR29	2.5000 % BCMFA 2 1/2 04/19/26	50	0	0	50 CAD	98.32%	30'948.67	0.00	a)
CA62620DAH40	2.5500 % BCMFA 2.55 10/09/29	60	0	0	60 CAD	96.12%	36'305.16	0.00	a)
CA62620DAP65	3.3000 % BCMFA 3.3 04/08/32	50	0	0	50 CAD	97.66%	30'738.73	0.00	a)
CA63306AGD24	2.5450 % NACN 2.545 07/12/24	50	0	50	0 CAD	0.00%	0.00	0.00	
CA63306AGE07	2.5800 % NACN 2.58 02/03/25	50	0	0	50 CAD	99.27%	31'245.18	0.00	a)
CA63306AHB58	2.2370 % NACN 2.237 11/04/26	50	0	0	50 CAD	96.49%	30'371.08	0.00	a)
CA63306AHP45	5.2190 % NACN 5.219 06/14/28	50	0	0	50 CAD	104.21%	32'801.38	0.00	a)
CA63306AHT66	5.0230 % NACN 5.023 02/01/29 MTN	0	50	0	50 CAD	103.80%	32'672.64	0.00	a)
CA642866FZ57	4.5500 % NBRNS 4.55 03/26/37	40	0	0	40 CAD	104.44%	26'299.02	0.00	a)
CA642866GG67	3.8000 % NBRNS 3.8 08/14/45	40	0	0	40 CAD	92.81%	23'370.19	0.00	a)
CA642866GN19	3.1000 % NBRNS 3.1 08/14/28	60	0	0	60 CAD	99.19%	37'465.51	0.00	a)
CA642866GQ40	3.0500 % NBRNS 3.05 08/14/50	40	0	0	40 CAD	80.48%	20'265.60	0.00	a)
CA642866GR23	1.8000 % NBRNS 1.8 08/14/25	50	0	0	50 CAD	98.16%	30'896.11	0.00	a)
CA642866HA88	3.9500 % NBRNS 3.95 08/14/32	50	0	0	50 CAD	101.91%	32'078.05	0.00	a)
CA642866HB61	4.4500 % NBRNS 4.45 08/14/33	0	60	0	60 CAD	105.16%	39'718.98	0.00	a)
CA642866HC45	5.0000 % NBRNS 5 08/14/54	0	40	0	40 CAD	112.02%	28'207.00	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)
CA642869AE13	3.5500 % NBRNS 3.55 06/03/43	40	0	0	40 CAD	90.32%	22'744.69	0.00	a)
CA64953BBE70	5.2500 % NYLIFE 5 1/4 06/30/26	50	0	0	50 CAD	102.13%	32'148.24	0.00	a)
CA651333FT85	3.3000 % NF 3.3 10/17/46	0	70	0	70 CAD	82.90%	36'530.79	0.00	a)
CA651333FV32	3.0000 % NF 3 06/02/26 6Z	50	0	0	50 CAD	99.10%	31'193.25	0.00	a)
CA651333FZ46	2.8500 % NF 2.85 06/02/28	50	0	0	50 CAD	98.11%	30'881.94	0.00	a)
CA651333GD25	2.6500 % NF 2.65 10/17/50	120	0	0	120 CAD	71.64%	54'120.25	0.00	a)
CA651333GE08	1.7500 % NF 1 3/4 06/02/30	50	0	0	50 CAD	90.75%	28'564.64	0.00	a)
CA651333GG55	2.0500 % NF 2.05 06/02/31	50	0	0	50 CAD	90.47%	28'477.45	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.
CA651333GH39	3.1500 % NF 3.15 12/02/52	40	0	0	40 CAD	78.89%	19'865.97	0.00	a)
CA651333GK67	3.8500 % NF 3.85 10/17/27	0	50	0	50 CAD	101.37%	31'906.19	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)
CA663307AQ98	2.8000 % NWRWPT 2.8 06/01/31 N	50	0	0	50 CAD	91.65%	28'848.24	0.00	a)
CA663307AR71	3.7500 % NWRWPT 3 3/4 06/01/51 O	70	0	0	70 CAD	82.66%	36'425.91	0.00	a)
CA663307AS54	4.8500 % NWRWPT 4.85 06/01/34	0	60	0	60 CAD	102.61%	38'756.55	0.00	a)
CA6698278Z37	4.4000 % NS 4.4 06/01/42	35	0	0	35 CAD	101.54%	22'373.11	0.00	a)
CA669827FW28	4.7000 % NS 4.7 06/01/41	30	0	0	30 CAD	105.15%	19'858.55	0.00	a)
CA669827GB71	3.1500 % NS 3.15 12/01/51	30	0	0	30 CAD	81.89%	15'466.25	0.00	a)
CA669827GC54	2.0000 % NS 2 09/01/30	50	0	0	50 CAD	92.33%	29'061.34	0.00	a)
CA669827GD38	1.1000 % NS 1.1 06/01/28	50	0	0	50 CAD	92.30%	29'054.10	0.00	a)
CA669827GE11	2.4000 % NS 2.4 12/01/31	50	0	0	50 CAD	92.50%	29'114.85	0.00	a)
CA669827GG68	4.0500 % NS 4.05 06/01/33	0	50	0	50 CAD	102.09%	32'135.02	0.00	a)
CA669827GH42	4.7500 % NS 4 3/4 12/01/54	40	0	0	40 CAD	107.62%	27'100.04	0.00	a)
CA68214WAQ11	3.2440 % OMERS 3.244 10/04/27 9	0	48	0	48 CAD	98.15%	29'656.94	0.00	a)
CA68214WAR93	3.3310 % OMERS 3.331 06/05/25 10	50	0	0	50 CAD	99.35%	31'273.20	0.00	a)
CA68214WAV06	4.5390 % OMERS 4.539 04/09/29	50	0	0	50 CAD	101.98%	32'100.09	0.00	a)
CA68321ZAG69	3.2150 % ONTPOW 3.215 04/08/30 MTN	50	0	0	50 CAD	95.96%	30'204.57	0.00	a)
CA68321ZAJ09	2.9470 % ONTPOW 2.947 02/21/51	50	0	0	50 CAD	71.42%	22'481.80	0.00	a)
CA68321ZAL54	4.8310 % ONTPOW 4.831 06/28/34	0	60	0	60 CAD	102.70%	38'790.93	0.00	a)
CA683234B984	4.6500 % ONT 4.65 06/02/41	250	60	0	310 CAD	105.71%	206'290.03	0.02	a)
CA683234KG29	7.6000 % ONT 7.6 06/02/27 KJ	110	0	0	110 CAD	111.14%	76'962.65	0.01	a)
CA683234SL32	5.8500 % ONT 5.85 03/08/33	100	0	0	100 CAD	115.33%	72'606.29	0.01	a)
CA683234VR64	5.6000 % ONT 5.6 06/02/35	120	50	0	170 CAD	114.70%	122'753.26	0.01	a)
CA683234YD42	4.7000 % ONT 4.7 06/02/37	150	0	0	150 CAD	106.83%	100'877.26	0.01	a)
CA683234ZP62	4.6000 % ONT 4.6 06/02/39	170	70	0	240 CAD	105.54%	159'459.12	0.01	a)
CA68323AAY07	3.5000 % ONT 3 1/2 06/02/43	190	70	0	260 CAD	90.98%	148'912.59	0.01	a)
CA68323ACC68	3.4500 % ONT 3.45 06/02/45	330	50	0	380 CAD	89.57%	214'261.28	0.02	a)
CA68323ACX06	2.6000 % ONT 2.6 06/02/25	190	0	190	0 CAD	0.00%	0.00	0.00	
CA68323ACY88	2.9000 % ONT 2.9 12/02/46	270	110	0	380 CAD	81.11%	194'042.26	0.01	a)
CA68323ADM32	2.4000 % ONT 2.4 06/02/26	150	400	0	550 CAD	98.22%	340'064.93	0.03	a)
CA68323ADZ45	2.8000 % ONT 2.8 06/02/48	240	70	0	310 CAD	78.93%	154'029.61	0.01	a)
CA68323AEE07	2.6000 % ONT 2.6 06/02/27	170	0	0	170 CAD	98.14%	105'032.85	0.01	a)
CA68323AER10	2.6500 % ONT 2.65 02/05/25	40	0	40	0 CAD	0.00%	0.00	0.00	
CA68333ZAA53	2.9000 % ONT 2.9 06/02/49	190	120	0	310 CAD	79.95%	156'027.99	0.01	a)
CA68333ZAC10	2.9000 % ONT 2.9 06/02/28	170	60	0	230 CAD	98.63%	142'809.86	0.01	a)
CA68333ZAE75	2.7000 % ONT 2.7 06/02/29	220	0	0	220 CAD	97.35%	134'822.44	0.01	a)
CA68333ZAF41	2.3000 % ONT 2.3 09/08/24	90	0	90	0 CAD	0.00%	0.00	0.00	
CA68333ZAG24	2.6500 % ONT 2.65 12/02/50	230	70	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	90	0	0	90 CAD	96.59%	54'726.87	0.00	a)
CA68333ZAK36	1.7500 % ONT 1 3/4 09/08/25	180	0	0	180 CAD	98.00%	111'050.35	0.01	a)
CA68333ZAL19	1.9000 % ONT 1.9 12/02/51	240	70	0	310 CAD	63.53%	123'979.71	0.01	a)
CA68333ZAN74	1.3500 % ONT 1.35 12/02/30	150	0	0	150 CAD	88.39%	83'463.49	0.01	a)
CA68333ZAP23	2.1500 % ONT 2.15 06/02/31	210	0	0	210 CAD	91.96%	121'569.81	0.01	a)
CA68333ZAQ06	1.3500 % ONT 1.35 09/08/26	40	0	0	40 CAD	96.08%	24'193.12	0.00	a)
CA68333ZAR88	1.5500 % ONT 1.55 11/01/29	80	0	0	80 CAD	91.63%	46'148.13	0.00	a)
CA68333ZAS61	2.5500 % ONT 2.55 12/02/52	130	50	0	180 CAD	73.40%	83'171.33	0.01	a)
CA68333ZAT45	2.2500 % ONT 2 1/4 12/02/31	190	0	0	190 CAD	91.76%	109'759.68	0.01	a)
CA68333ZAU18	3.7500 % ONT 3 3/4 06/02/32	200	0	0	200 CAD	100.92%	127'061.96	0.01	a)
CA68333ZAV90	3.7500 % ONT 3 3/4 12/02/53	210	60	0	270 CAD	92.90%	157'901.79	0.01	a)
CA68333ZAW73	3.6000 % ONT 3.6 03/08/28	110	0	0	110 CAD	101.02%	69'951.25	0.01	a)
CA68333ZAX56	4.0500 % ONT 4.05 02/02/32	0	50	0	50 CAD	103.16%	32'470.88	0.00	a)
CA68333ZAY30	3.6500 % ONT 3.65 06/02/33	210	60	0	270 CAD	99.50%	169'121.72	0.01	a)
CA68333ZAZ05	3.4000 % ONT 3.4 09/08/28	80	0	0	80 CAD	100.46%	50'593.62	0.00	a)
CA68333ZBA45	4.1500 % ONT 4.15 12/02/54	140	170	0	310 CAD	99.55%	194'274.37	0.01	a)
CA68333ZBC01	4.1500 % ONT 4.15 06/02/34	0	300	0	300 CAD	102.65%	193'869.64	0.01	a)
CA68333ZBD83	4.1000 % ONT 4.1 03/04/33	0	60	0	60 CAD	102.99%	38'900.46	0.00	a)
CA68333ZBE66	4.0000 % ONT 4 03/08/29	0	50	0	50 CAD	102.92%	32'395.34	0.00	a)
CA68333ZBF32	4.6000 % ONT 4.6 12/02/55	0	120	0	120 CAD	107.48%	81'195.11	0.01	a)
CA689551FH76	4.1000 % OTTAWA 4.1 12/06/52	50	0	0	50 CAD	94.82%	29'845.42	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.
CA69363TAQ54	1.5000 % P5PCAP 1 1/2 03/15/28 14	150	0	0	150 CAD	93.99%	88'752.50	0.01	a)
CA70632ZAE12	3.5400 % PPLCN 3.54 02/03/25 MTN	40	0	0	40 CAD	99.56%	25'071.19	0.00	a)
CA70632ZAK71	4.0200 % PPLCN 4.02 03/27/28 10	0	50	0	50 CAD	99.61%	31'354.09	0.00	a)
CA70632ZAL54	4.7500 % PPLCN 4 3/4 03/26/48 11	60	0	0	60 CAD	90.04%	34'009.01	0.00	a)
CA70632ZAS08	3.5300 % PPLCN 3.53 12/10/31	50	0	0	50 CAD	93.55%	29'447.56	0.00	a)
CA70632ZAT80	4.4900 % PPLCN 4.49 12/10/51	30	0	0	30 CAD	85.76%	16'196.57	0.00	a)
CA70632ZAX92	5.6700 % PPLCN 5.67 01/12/54	0	40	0	40 CAD	102.07%	25'701.98	0.00	a)
CA70632ZAY75	5.2200 % PPLCN 5.22 06/28/33	0	60	0	60 CAD	102.92%	38'874.78	0.00	a)
CA741666DF55	4.0500 % PRINCE 4.05 06/02/34	0	40	0	40 CAD	100.72%	25'362.78	0.00	a)
CA74340XCL34	4.7000 % PLD 4.7 03/01/29	0	50	0	50 CAD	102.04%	32'118.34	0.00	a)
CA748148RL96	5.7500 % Q 5 3/4 12/01/36	80	0	0	80 CAD	116.63%	58'737.23	0.00	a)
CA74814ZDK62	5.0000 % Q 5 12/01/38	90	60	0	150 CAD	109.49%	103'390.03	0.01	a)
CA74814ZEF68	5.0000 % Q 5 12/01/41	190	0	0	190 CAD	109.74%	131'259.73	0.01	a)
CA74814ZEK53	4.2500 % Q 4 1/4 12/01/43	140	50	0	190 CAD	100.26%	119'925.41	0.01	a)
CA74814ZER07	3.5000 % Q 3 1/2 12/01/45	170	50	0	220 CAD	89.77%	124'323.00	0.01	a)
CA74814ZEV19	2.7500 % Q 2 3/4 09/01/25	150	0	0	150 CAD	99.02%	93'499.47	0.01	a)
CA74814ZEW91	3.5000 % Q 3 1/2 12/01/48	220	60	0	280 CAD	88.84%	156'597.02	0.01	a)
CA74814ZEX74	2.5000 % Q 2 1/2 09/01/26	160	0	0	160 CAD	98.32%	99'033.74	0.01	a)
CA74814ZFB46	2.7500 % Q 2 3/4 09/01/27	100	70	0	170 CAD	98.48%	105'391.37	0.01	a)
CA74814ZFD02	2.7500 % Q 2 3/4 09/01/28	120	0	0	120 CAD	98.03%	74'056.98	0.01	a)
CA74814ZFE84	3.1000 % Q 3.1 12/01/51	270	50	0	320 CAD	82.29%	165'777.09	0.01	a)
CA74814ZFF59	2.3000 % Q 2.3 09/01/29	160	0	0	160 CAD	95.39%	96'083.51	0.01	a)
CA74814ZFG33	1.9000 % Q 1.9 09/01/30	180	120	0	300 CAD	91.83%	173'435.08	0.01	a)
CA74814ZFH16	1.5000 % Q 1 1/2 09/01/31	250	0	0	250 CAD	87.58%	137'827.88	0.01	a)
CA74814ZFL28	2.8500 % Q 2.85 12/01/53	190	80	0	270 CAD	77.47%	131'669.81	0.01	a)
CA74814ZFN83	3.2500 % Q 3 1/4 09/01/32	230	70	0	300 CAD	97.35%	183'856.33	0.01	a)
CA74814ZFO15	4.4000 % Q 4.4 12/01/55	170	210	0	380 CAD	103.56%	247'740.35	0.02	a)
CA74814ZFS70	3.6000 % Q 3.6 09/01/33	220	110	0	330 CAD	98.96%	205'590.81	0.02	a)
CA74814ZFT53	4.4500 % Q 4.45 09/01/34	0	180	0	180 CAD	104.97%	118'951.84	0.01	a)
CA759480AM89	2.6700 % RLNCE 2.67 08/01/28	0	50	0	50 CAD	93.77%	29'516.81	0.00	a)
CA766910BG73	1.9740 % REIUCN 1.974 06/15/26 AD	50	0	0	50 CAD	96.19%	30'277.59	0.00	a)
CA766910BL68	5.9620 % REIUCN 5.962 10/01/29	60	0	0	60 CAD	105.50%	39'850.80	0.00	a)
CA775109BJ98	3.2500 % RCICN 3 1/4 05/01/29	50	0	0	50 CAD	95.67%	30'112.66	0.00	a)
CA775109BK61	3.6500 % RCICN 3.65 03/31/27	60	0	0	60 CAD	98.78%	37'309.89	0.00	a)
CA775109BV27	4.2500 % RCICN 4 1/4 04/15/32	80	0	0	80 CAD	97.49%	49'096.85	0.00	a)
CA775109BX82	5.2500 % RCICN 5 1/4 04/15/52	50	0	0	50 CAD	97.20%	30'595.51	0.00	a)
CA775109CT61	6.7500 % RCICN 6 3/4 11/09/39	0	50	0	50 CAD	113.22%	35'638.05	0.00	a)
CA775109CV18	5.7000 % RCICN 5.7 09/21/28	50	0	0	50 CAD	105.29%	33'142.59	0.00	a)
CA7800867G38	4.8290 % RY 4.829 08/08/34	0	70	0	70 CAD	101.38%	44'673.07	0.00	a)
CA780086RF34	2.6090 % RY 2.609 11/01/24	50	0	50	0 CAD	0.00%	0.00	0.00	
CA780086RQ98	2.3280 % RY 2.328 01/28/27	90	0	0	90 CAD	96.39%	54'612.98	0.00	a)
CA780086SA38	2.0880 % RY 2.088 06/30/30	50	0	50	0 CAD	0.00%	0.00	0.00	
CA780086TY05	1.8330 % RY 1.833 07/31/28	50	0	0	50 CAD	93.17%	29'325.74	0.00	a)
CA780086UL64	2.9400 % RY 2.94 05/03/32	50	0	0	50 CAD	96.67%	30'427.42	0.00	a)
CA780086UT90	3.3690 % RY 3.369 09/29/25	60	0	0	60 CAD	99.05%	37'413.76	0.00	a)
CA780086VV38	5.2350 % RY 5.235 11/02/26	0	80	0	80 CAD	102.59%	51'665.33	0.00	a)
CA780086WG51	4.6420 % RY 4.642 01/17/28	0	50	0	50 CAD	102.19%	32'165.87	0.00	a)
CA780086WK63	5.0100 % RY 5.01 02/01/33	60	0	0	60 CAD	102.04%	38'541.63	0.00	a)
CA780086XL38	4.6320 % RY 4.632 05/01/28	80	0	0	80 CAD	102.29%	51'513.24	0.00	a)
CA780086ZH08	5.2280 % RY 5.228 06/24/30	70	0	0	70 CAD	105.81%	46'629.21	0.00	a)
CA80310ZAJ80	2.2970 % SAPCN 2.297 06/22/28	40	0	0	40 CAD	93.75%	23'606.14	0.00	a)
CA80310ZAM10	5.4920 % SAPCN 5.492 11/20/30	0	50	0	50 CAD	105.98%	33'357.26	0.00	a)
CA803854JT61	3.4000 % SCDA 3.4 02/03/42	50	0	0	50 CAD	90.24%	28'405.68	0.00	a)
CA803854KA51	2.7500 % SCDA 2 3/4 12/02/46	80	0	0	80 CAD	78.72%	39'643.81	0.00	a)
CA803854KC18	3.3000 % SCDA 3.3 06/02/48	0	60	0	60 CAD	86.03%	32'496.63	0.00	a)
CA803854KF49	3.0500 % SCDA 3.05 12/02/28	50	0	0	50 CAD	99.10%	31'193.88	0.00	a)
CA803854KH05	3.1000 % SCDA 3.1 06/02/50	70	0	0	70 CAD	82.50%	36'355.84	0.00	a)
CA803854KJ60	2.2000 % SCDA 2.2 06/02/30	0	60	0	60 CAD	93.78%	35'423.19	0.00	a)
CA803854KM99	0.8000 % SCDA 0.8 09/02/25	80	0	0	80 CAD	97.12%	48'911.51	0.00	a)
CA803854KN72	2.8000 % SCDA 2.8 12/02/52	0	60	0	60 CAD	77.10%	29'122.09	0.00	a)
CA803854KP21	2.1500 % SCDA 2.15 06/02/31	40	0	0	40 CAD	91.90%	23'141.30	0.00	a)

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CA803854KU16	3.9000 % SCDA 3.9 06/02/33	0	60	0	60 CAD	101.31%	38'265.52	0.00	a)
CA803854KV98	4.2000 % SCDA 4.2 12/02/54	60	0	0	60 CAD	99.98%	37'765.42	0.00	a)
CA83179XAK42	3.5260 % SRUUCN 3.526 12/20/29 U	0	50	0	50 CAD	94.35%	29'698.74	0.00	a)
CA83179XAQ12	5.3540 % SRUUCN 5.354 05/29/28	0	50	0	50 CAD	102.50%	32'261.87	0.00	a)
CA83740TAJ66	1.6000 % SOUCOA 1.6 07/03/30	0	50	0	50 CAD	90.29%	28'421.42	0.00	a)
CA83740TAK30	4.1500 % SOUCOA 4.15 12/12/53	0	50	0	50 CAD	95.19%	29'961.57	0.00	a)
CA86682ZAQ96	2.8000 % SLFCN 2.8 11/21/33	50	0	0	50 CAD	94.72%	29'815.52	0.00	a)
CA86682ZAR79	3.1500 % SLFCN 3.15 11/18/36	60	0	0	60 CAD	91.82%	34'682.86	0.00	a)
CA86682ZAT36	5.5000 % SLFCN 5 1/2 07/04/35	0	60	0	60 CAD	105.78%	39'956.19	0.00	a)
CA86721ZAQ24	5.0000 % SUCN 5 04/09/30 MTN	50	0	0	50 CAD	102.65%	32'309.09	0.00	a)
CA87262KAH82	4.8360 % XCN 4.836 02/18/32	0	50	0	50 CAD	103.54%	32'592.06	0.00	a)
CA87971MAW34	4.8500 % TCN 4.85 04/05/44 CP	60	0	0	60 CAD	92.63%	34'987.68	0.00	a)
CA87971MAX17	3.7500 % TCN 3 3/4 01/17/25 CQ	50	0	50	0 CAD	0.00%	0.00	0.00	
CA87971MBJ14	3.3000 % TCN 3.3 05/02/29 CY	50	0	0	50 CAD	96.27%	30'301.52	0.00	a)
CA87971MBQ56	2.3500 % TCN 2.35 01/27/28 CAC	0	90	0	90 CAD	94.59%	53'594.84	0.00	a)
CA87971MBX08	5.2500 % TCN 5 1/4 11/15/32 CAG	80	0	0	80 CAD	104.05%	52'404.15	0.00	a)
CA87971MCB78	5.6000 % TCN 5.6 09/09/30 CAM	0	50	0	50 CAD	106.18%	33'421.47	0.00	a)
CA87971MCD35	5.9500 % TCN 5.95 09/08/53 CAL	60	0	0	60 CAD	107.17%	40'478.19	0.00	a)
CA880789A510	3.7190 % TERANE 3.719 02/23/29	60	0	0	60 CAD	95.87%	36'213.38	0.00	a)
CA89116CFF91	5.1770 % TD 5.177 04/09/34 MTN	0	70	0	70 CAD	102.90%	45'345.54	0.00	a)
CA89117F3M90	2.6670 % TD 2.667 09/09/25	110	0	0	110 CAD	98.37%	68'121.01	0.01	a)
CA89117F7G86	4.2100 % TD 4.21 06/01/27	60	0	0	60 CAD	100.58%	37'992.05	0.00	a)
CA89117F7H69	5.3760 % TD 5.376 10/21/27	0	60	0	60 CAD	104.06%	39'304.62	0.00	a)
CA89117F8V45	4.3440 % TD 4.344 01/27/26	0	70	0	70 CAD	100.17%	44'141.62	0.00	a)
CA89117FJ347	1.8960 % TD 1.896 09/11/28	40	0	0	40 CAD	92.99%	23'417.03	0.00	a)
CA89117FMA44	2.8500 % TD 2.85 03/08/24	60	0	60	0 CAD	0.00%	0.00	0.00	
CA89117FVY29	1.9430 % TD 1.943 03/13/25	50	0	50	0 CAD	0.00%	0.00	0.00	
CA89117FWS42	3.1050 % TD 3.105 04/22/30 MTN	90	0	90	0 CAD	0.00%	0.00	0.00	
CA89117FZ442	2.2600 % TD 2.26 01/07/27	60	0	0	60 CAD	96.27%	36'363.71	0.00	a)
CA89117GRJ80	4.6800 % TD 4.68 01/08/29	50	50	0	100 CAD	102.44%	64'487.24	0.00	a)
CA89117GTQ06	4.4770 % TD 4.477 01/18/28	70	0	0	70 CAD	101.52%	44'736.53	0.00	a)
CA89117GX510	5.4910 % TD 5.491 09/08/28	0	60	0	60 CAD	105.31%	39'776.39	0.00	a)
CA89119ZAQ69	3.2700 % TORHYD 3.27 10/18/51	60	0	0	60 CAD	78.18%	29'528.14	0.00	a)
CA89119ZAT09	5.1300 % TORHYD 5.13 10/12/28	50	0	0	50 CAD	105.04%	33'062.64	0.00	a)
CA891288DM16	3.5000 % TRNT 3 1/2 06/02/36	60	0	0	60 CAD	94.47%	35'683.81	0.00	a)
CA891288DY53	2.8500 % TRNT 2.85 11/23/41	50	0	0	50 CAD	81.25%	25'574.37	0.00	a)
CA891288DZ29	2.2000 % TRNT 2.2 12/21/31	50	0	0	50 CAD	91.11%	28'679.53	0.00	a)
CA891288EB42	4.3000 % TRNT 4.3 06/01/52	40	0	0	40 CAD	98.04%	24'687.68	0.00	a)
CA891288EG39	4.2500 % TRNT 4 1/4 07/29/34	0	50	0	50 CAD	102.48%	32'255.58	0.00	a)
CA892329BU66	5.2900 % TOYOTA 5.29 07/13/26	200	0	0	200 CAD	102.16%	128'619.42	0.01	a)
CA89353ZCC01	4.1800 % TRPCN 4.18 07/03/48 MTN	50	0	0	50 CAD	84.72%	26'665.98	0.00	a)
CA89353ZCD83	4.3400 % TRPCN 4.34 10/15/49 MTN	40	0	0	40 CAD	86.79%	21'854.54	0.00	a)
CA89353ZCF32	3.8000 % TRPCN 3.8 04/05/27	50	0	0	50 CAD	99.55%	31'334.58	0.00	a)
CA89353ZCK27	5.3300 % TRPCN 5.33 05/12/32	70	0	0	70 CAD	104.85%	46'206.17	0.00	a)
CA89353ZCN65	5.2770 % TRPCN 5.277 07/15/30 MTN	50	0	0	50 CAD	104.92%	33'023.92	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)
CA918423BD57	5.7500 % VW 5 3/4 09/21/26	70	0	70	0 CAD	0.00%	0.00	0.00	
CA92277LAJ58	5.3980 % VTR 5.398 04/21/28	50	0	0	50 CAD	103.49%	32'575.70	0.00	a)
CA92340VAC15	5.5030 % VRNCN 5.503 06/21/34	0	50	0	50 CAD	102.01%	32'107.64	0.00	a)
CA92343VFX52	2.3750 % VZ 2 3/8 03/22/28 MPLE	60	0	0	60 CAD	94.69%	35'764.65	0.00	a)
CA92343VGA67	4.0500 % VZ 4.05 03/22/51 MPLE	40	0	0	40 CAD	83.04%	20'909.99	0.00	a)
CA92660FAR51	4.6500 % QBRCN 4.65 07/15/29	0	60	0	60 CAD	101.12%	38'194.13	0.00	a)
CA98704CRC24	2.1500 % YORKMU 2.15 06/22/31	50	0	0	50 CAD	91.54%	28'813.31	0.00	a)
CAC69798AW34	4.1500 % ONTTFT 4.15 11/01/29	50	0	0	50 CAD	103.33%	32'524.39	0.00	a)
CAQ57085HQ08	2.7230 % MQGAU 2.723 08/21/29 MPLE	50	0	0	50 CAD	93.70%	29'492.25	0.00	a)
CAU74078CQ41	2.1920 % NESNVX 2.192 01/26/29 MPLE	100	0	0	100 CAD	93.71%	58'993.95	0.00	a)
US500769JL97	0.7500 % KFW 0 3/4 02/19/26	50	0	0	50 CAD	95.93%	30'195.44	0.00	a)
XS2102297012	1.9000 % EIB 1.9 01/22/25 REGS	40	0	40	0 CAD	0.00%	0.00	0.00	
XS2289822376	1.0000 % EIB 1 01/28/28 REGS	40	0	0	40 CAD	92.84%	23'377.75	0.00	a)
XS2635647311	3.9000 % EIB 3.9 06/15/28 REGS	40	0	0	40 CAD	102.31%	25'763.17	0.00	a)

CAD

35'020'392.15 2.65

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.
CND10002GY0	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	1'000	0	1'000	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	
CND1000086W4	4.2100 % SDBC 4.21 04/13/25 1510	3'000	0	0	3'000 CNY	101.51%	364'577.29	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	0	0	4'000 CNY	102.01%	488'487.86	0.04	a)
CND100009CF3	3.3300 % ADBCH 3.33 01/06/26 1605	2'000	0	0	2'000 CNY	102.02%	244'284.63	0.02	a)
CND100009CN7	3.8000 % SDBC 3.8 01/25/36 1605	4'000	1'000	0	5'000 CNY	115.03%	688'553.01	0.05	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	1'000	0	4'000 CNY	102.23%	489'541.39	0.04	a)
CND100009R93	3.1800 % SDBC 3.18 04/05/26 1610	5'000	1'000	1'000	5'000 CNY	102.11%	611'232.36	0.05	a)
CND100009RF1	3.5200 % CGB 3.52 04/25/46 1608	3'000	0	0	3'000 CNY	119.44%	428'985.02	0.03	a)
CND100009SC6	3.5800 % ADBCH 3.58 04/22/26 1618	2'000	1'000	0	3'000 CNY	102.80%	369'217.60	0.03	a)
CND10000BLB2	3.2700 % CGB 3.27 08/22/46 1619	2'000	1'000	0	3'000 CNY	115.47%	414'715.69	0.03	a)
CND10000BTG4	3.1800 % EXIMCH 3.18 09/05/26 1610	2'000	1'000	0	3'000 CNY	102.58%	368'438.23	0.03	a)
CND10000BV90	3.0500 % SDBC 3.05 08/25/26 1613	4'000	1'000	0	5'000 CNY	102.33%	612'543.29	0.05	a)
CND10000G727	3.8500 % ADBCH 3.85 01/06/27 1705	3'000	1'000	0	4'000 CNY	104.51%	500'493.30	0.04	a)
CND10000G9Z8	3.7700 % CGB 3.77 02/20/47 1705	2'000	0	0	2'000 CNY	124.29%	297'586.02	0.02	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	4'000	1'000	0	5'000 CNY	105.41%	630'980.04	0.05	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	3'000	1'000	0	4'000 CNY	106.70%	510'956.76	0.04	a)
CND10000J7H7	4.3900 % ADBCH 4.39 09/08/27 1715	3'000	1'000	0	4'000 CNY	107.22%	513'456.49	0.04	a)
CND10000JH82	4.2800 % CGB 4.28 10/23/47 1722	1'000	0	0	1'000 CNY	134.20%	160'667.96	0.01	a)
CND10000L5W6	4.9800 % ADBCH 4.98 01/12/25 1801	2'000	0	2'000	0 CNY	0.00%	0.00	0.00	
CND10000L7C4	4.8800 % SDBC 4.88 02/09/28 1805	4'000	0	0	4'000 CNY	109.70%	525'313.48	0.04	a)
CND10000LMZ8	4.2200 % CGB 4.22 03/19/48 1806	1'000	0	0	1'000 CNY	133.36%	159'661.12	0.01	a)
CND10000LNZ6	4.8900 % EXIMCH 4.89 03/26/28 1810	2'000	0	0	2'000 CNY	110.02%	263'432.52	0.02	a)
CND10000LPY4	4.7300 % SDBC 4.73 04/02/25 1806	2'000	0	2'000	0 CNY	0.00%	0.00	0.00	
CND100010GW7	4.6500 % ADBCH 4.65 05/11/28 1806	3'000	1'000	0	4'000 CNY	109.40%	523'876.85	0.04	a)
CND100011220	4.0400 % SDBC 4.04 07/06/28 1810	5'000	2'000	1'000	6'000 CNY	107.59%	772'806.59	0.06	a)
CND10001Q6Q0	4.0800 % CGB 4.08 10/22/48 1824	1'000	0	0	1'000 CNY	131.51%	157'441.52	0.01	a)
CND10001QNZ3	4.1500 % SDBC 4.15 10/26/25 1814	2'000	0	0	2'000 CNY	102.71%	245'934.36	0.02	a)
CND10001QZV6	4.0000 % ADBCH 4 11/12/25 1811	2'000	0	0	2'000 CNY	102.64%	245'747.60	0.02	a)
CND10001WKZ7	3.4800 % SDBC 3.48 01/08/29 1905	4'000	2'000	0	6'000 CNY	106.11%	762'232.99	0.06	a)
CND10001X8C7	3.7500 % ADBCH 3 3/4 01/25/29 1901	3'000	0	0	3'000 CNY	107.29%	385'350.96	0.03	a)
CND10001ZC52	3.6800 % SDBC 3.68 02/26/26 1904	2'000	0	0	2'000 CNY	102.72%	245'955.91	0.02	a)
CND100029N10	3.8600 % EXIMCH 3.86 05/20/29 1910	4'000	1'000	0	5'000 CNY	108.28%	648'147.78	0.05	a)
CND100029N93	3.6500 % SDBC 3.65 05/21/29 1910	5'000	1'000	0	6'000 CNY	107.34%	771'046.72	0.06	a)
CND10002CGX0	4.0000 % CGB 4 06/24/69 1908	3'000	1'000	0	4'000 CNY	145.31%	695'831.93	0.05	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	1'000	0	5'000 CNY	107.92%	646'028.75	0.05	a)
CND10002F4V7	3.5000 % SDBC 3 1/2 08/13/26 1909	1'000	0	0	1'000 CNY	103.21%	123'558.59	0.01	a)
CND10002GGR3	3.4500 % SDBC 3.45 09/20/29 1915	6'000	1'000	0	7'000 CNY	106.79%	894'911.79	0.07	a)
CND10002KYS6	3.4300 % SDBC 3.43 01/14/27 2004	2'000	1'000	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	2'000	0	2'000	0 CNY	0.00%	0.00	0.00	
CND10002RWH8	3.0700 % SDBC 3.07 03/10/30 2005	4'000	2'000	0	6'000 CNY	105.20%	755'667.59	0.06	a)
CND10002TD09	3.2300 % EXIMCH 3.23 03/23/30 2010	4'000	1'000	0	5'000 CNY	106.04%	634'721.27	0.05	a)
CND100034271	2.9600 % ADBCH 2.96 04/17/30 2004	4'000	1'000	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	0	3'000 CNY	100.33%	360'339.23	0.03	a)
CND100036VL4	3.7300 % CGB 3.73 05/25/70 INBK	3'000	2'000	0	5'000 CNY	137.51%	823'135.35	0.06	a)
CND100036VN0	2.8700 % ADBCH 2.87 05/14/27	2'000	1'000	0	3'000 CNY	102.51%	368'172.46	0.03	a)
CND10003BX04	3.0900 % SDBC 3.09 06/18/30 2010	5'000	1'000	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	0	2'000 CNY	100.95%	241'701.09	0.02	a)
CND10003DGK3	3.3900 % SDBC 3.39 07/10/27 2009	1'000	0	0	1'000 CNY	104.15%	124'688.74	0.01	a)
CND10003FSH9	3.3400 % SDBC 3.34 07/14/25 2012	4'000	0	0	4'000 CNY	101.41%	485'609.81	0.04	a)
CND10003HJY9	3.9000 % SDBC 3.9 08/03/40 2020	2'000	0	0	2'000 CNY	120.16%	287'697.21	0.02	a)
CND10003QXS3	3.4500 % ADBCH 3.45 09/23/25 2008	2'000	0	0	2'000 CNY	101.77%	243'683.64	0.02	a)
CND10003RVZ0	3.7000 % SDBC 3.7 10/20/30 2015	5'000	1'000	0	6'000 CNY	109.14%	783'947.66	0.06	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert CHF	in % 7)	Kat.
CND1000352M4	3.4300 % EXIMCH 3.43 10/23/25 2015	2'000	0	0	2'000 CNY	101.86%	243'901.53	0.02	a)
CND100035346	3.7900 % ADBCH 3.79 10/26/30 2010	4'000	1'000	0	5'000 CNY	109.63%	656'234.81	0.05	a)
CND10003VYQ5	3.7400 % EXIMCH 3.74 11/16/30 2011	4'000	1'000	0	5'000 CNY	109.41%	654'899.94	0.05	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	2'000	1'000	0	3'000 CNY	104.99%	377'079.56	0.03	a)
CND1000446L3	3.6600 % SDBC 3.66 03/01/31 2105	5'000	1'000	0	6'000 CNY	109.30%	785'104.15	0.06	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)
CND100045GW3	3.7600 % CGB 3.76 03/22/2071 INBK	3'000	1'000	0	4'000 CNY	139.21%	666'625.24	0.05	a)
CND100045L04	3.3500 % ADBCH 3.35 03/24/26 2103	2'000	1'000	0	3'000 CNY	102.34%	367'569.07	0.03	a)
CND100045MS9	3.7200 % CGB 3.72 04/12/51 INBK	2'000	0	0	2'000 CNY	126.54%	302'987.75	0.02	a)
CND100045PN3	3.1400 % EXIMCH 3.14 04/02/24 2103	2'000	0	2'000	0 CNY	0.00%	0.00	0.00	
CND100047PRO	3.2200 % EXIMCH 3.22 05/14/26 2105	3'000	0	0	3'000 CNY	102.28%	367'360.76	0.03	a)
CND1000475F9	3.5200 % ADBCH 3.52 05/24/31 2105	4'000	1'000	0	5'000 CNY	108.61%	650'117.16	0.05	a)
CND1000484F6	3.4100 % SDBC 3.41 06/07/31 2110	4'000	2'000	0	6'000 CNY	107.99%	775'722.95	0.06	a)
CND100048NT2	3.3800 % EXIMCH 3.38 07/16/31 2110	3'000	2'000	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	1'000	0	3'000 CNY	102.15%	366'879.49	0.03	a)
CND10004KQZ3	3.1900 % ADBCH 3.19 08/12/28	1'000	1'000	0	2'000 CNY	104.50%	250'217.92	0.02	a)
CND10004M1L3	2.8300 % SDBC 2.83 09/10/26 2108	3'000	1'000	0	4'000 CNY	101.96%	488'248.42	0.04	a)
CND10004M1X8	3.1200 % SDBC 3.12 09/13/31 2115	5'000	1'000	0	6'000 CNY	106.27%	763'353.56	0.06	a)
CND10004NCM5	3.5300 % CGB 3.53 10/18/51 INBK	2'000	0	0	2'000 CNY	123.09%	294'717.54	0.02	a)
CND10004NXC2	3.3000 % ADBCH 3.3 11/05/31 2110	3'000	1'000	0	4'000 CNY	107.57%	515'103.83	0.04	a)
CND10004NXL3	3.4900 % SDBC 3.49 11/08/41 2120	3'000	0	0	3'000 CNY	115.82%	415'972.74	0.03	a)
CND10004R1S3	3.0000 % SDBC 3 01/17/32 2205	5'000	1'000	0	6'000 CNY	105.58%	758'375.64	0.06	a)
CND10004R6Q6	2.6100 % EXIMCH 2.61 01/27/27 2205	2'000	1'000	0	3'000 CNY	101.69%	365'220.18	0.03	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)
CND100045F89	2.6500 % SDBC 2.65 02/24/27 2203	3'000	0	0	3'000 CNY	101.89%	365'927.72	0.03	a)
CND100045GM5	2.9100 % ADBCH 2.91 02/21/29	2'000	1'000	0	3'000 CNY	103.88%	373'089.32	0.03	a)
CND100045KD6	2.9900 % SDBC 2.99 03/01/29 2204	2'000	0	0	2'000 CNY	104.21%	249'513.97	0.02	a)
CND100045WF6	2.6100 % ADBCH 2.61 03/09/25 2203	1'000	0	0	1'000 CNY	100.45%	120'251.95	0.01	a)
CND10004T1Y9	3.1800 % EXIMCH 3.18 03/11/32 2210	4'000	1'000	0	5'000 CNY	106.77%	639'091.02	0.05	a)
CND10004T3K4	2.5900 % SDBC 2.59 03/17/25 2202	1'000	0	1'000	0 CNY	0.00%	0.00	0.00	
CND10004TCP5	3.3200 % CGB 3.32 04/15/52 INBK	2'000	0	0	2'000 CNY	119.02%	284'972.40	0.02	a)
CND10004THF5	2.9800 % SDBC 2.98 04/22/32 2210	4'000	1'000	0	5'000 CNY	105.53%	631'716.32	0.05	a)
CND100054BC8	3.0600 % ADBCH 3.06 06/06/32 2205	4'000	1'000	0	5'000 CNY	106.06%	634'840.99	0.05	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	4'000	1'000	0	5'000 CNY	102.20%	611'741.17	0.05	a)
CND100058VQ7	2.8200 % EXIMCH 2.82 06/17/27 2215	3'000	1'000	0	4'000 CNY	102.48%	490'729.00	0.04	a)
CND10005CWX0	3.4000 % CGB 3.4 07/15/2072 INBK	3'000	0	0	3'000 CNY	129.67%	465'726.84	0.04	a)
CND10005G4Z4	2.9600 % SDBC 2.96 07/18/32 2215	4'000	1'000	0	5'000 CNY	105.37%	630'716.66	0.05	a)
CND10005H377	2.4600 % ADBCH 2.46 07/27/25 2206	1'000	0	0	1'000 CNY	100.64%	120'481.81	0.01	a)
CND10005JNG9	2.8300 % ADBCH 2.83 08/11/29	2'000	1'000	0	3'000 CNY	103.78%	372'748.12	0.03	a)
CND10005KVM8	2.9000 % EXIMCH 2.9 08/19/32 2211	4'000	1'000	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)
CND10005N4S0	2.7400 % EXIMCH 2.74 09/05/29 2207	1'000	0	0	1'000 CNY	103.41%	123'800.43	0.01	a)
CND10005R756	2.1200 % ADBCH 2.12 10/13/24	1'000	0	1'000	0 CNY	0.00%	0.00	0.00	
CND10005R9B1	3.1200 % CGB 3.12 10/25/52 INBK	2'000	0	0	2'000 CNY	115.42%	276'364.59	0.02	a)
CND10005RB00	2.9700 % ADBCH 2.97 10/14/32 2210	3'000	1'000	0	4'000 CNY	105.45%	504'970.80	0.04	a)
CND10005S515	2.7700 % SDBC 2.77 10/24/32 2220	5'000	1'000	0	6'000 CNY	104.02%	747'162.74	0.06	a)
CND10005TZQ1	2.8000 % CGB 2.8 11/15/32 INBK	1'000	0	0	1'000 CNY	105.02%	125'732.70	0.01	a)
CND10005X234	2.6000 % ADBCH 2.6 12/01/25 2212	1'000	0	0	1'000 CNY	100.99%	120'904.42	0.01	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	3'000	0	0	3'000 CNY	101.09%	363'065.23	0.03	a)
CND10005ZV06	2.7300 % SDBC 2.73 01/11/28 2303	3'000	2'000	0	5'000 CNY	102.63%	614'357.03	0.05	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	1'000	0	4'000 CNY	103.04%	493'439.44	0.04	a)
CND1000639M1	2.4600 % CGB 2.46 02/15/26 INBK	1'000	0	0	1'000 CNY	101.24%	121'202.52	0.01	a)
CND100063JL3	3.1000 % EXIMCH 3.1 02/13/33 2310	4'000	2'000	0	6'000 CNY	106.45%	764'639.35	0.06	a)
CND100063XD1	2.8800 % CGB 2.88 02/25/33 INBK	2'000	0	0	2'000 CNY	105.97%	253'742.45	0.02	a)
CND100064F16	3.1000 % ADBCH 3.1 02/27/33 2302	3'000	1'000	0	4'000 CNY	106.49%	509'951.12	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.
CND1000651J2	3.0200 % SDBC 3.02 03/06/33 2305	4'000	1'000	0	5'000 CNY	105.96%	634'254.36	0.05	a)
CND1000651K0	2.9000 % ADBCH 2.9 03/08/28 2303	2'000	0	0	2'000 CNY	103.16%	247'002.26	0.02	a)
CND1000652X1	2.7200 % ADBCH 2.72 03/16/26 2304	1'000	0	0	1'000 CNY	101.35%	121'335.41	0.01	a)
CND100067586	3.2700 % CGB 3.27 03/25/2073 INBK	2'000	0	0	2'000 CNY	125.92%	301'491.26	0.02	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	0	1'000 CNY	100.45%	120'256.74	0.01	a)
CND100069PK9	3.1900 % CGB 3.19 04/15/53 INBK	2'000	0	0	2'000 CNY	117.02%	280'188.42	0.02	a)
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)
CND10006FQL8	2.3500 % EXIMCH 2.35 05/15/25 2302	1'000	0	0	1'000 CNY	100.43%	120'229.20	0.01	a)
CND10006GPV7	2.8200 % SDBC 2.82 05/22/33 2310	4'000	1'000	0	5'000 CNY	104.44%	625'143.73	0.05	a)
CND10006GRG4	2.5200 % SDBC 2.52 05/25/28 2308	4'000	1'000	0	5'000 CNY	102.08%	611'058.77	0.05	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)
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	1'000	0	3'000 CNY	100.78%	361'948.25	0.03	a)
CND10006NHN7	2.8500 % EXIMCH 2.85 07/07/33 2311	3'000	2'000	0	5'000 CNY	104.70%	626'718.04	0.05	a)
CND10006TH19	3.0300 % SDBC 3.03 07/24/43 2320	0	2'000	0	2'000 CNY	109.74%	262'766.88	0.02	a)
CND10006VBH5	2.5000 % EXIMCH 2 1/2 08/04/28 2315	0	2'000	0	2'000 CNY	101.92%	244'040.41	0.02	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	1'000	1'000	0	2'000 CNY	100.98%	241'775.32	0.02	a)
CND10006ZSD4	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	1'000	1'000	0	2'000 CNY	103.48%	247'761.28	0.02	a)
CND10006ZGB8	2.5700 % ADBCH 2.57 09/13/28 2315	1'000	2'000	0	3'000 CNY	102.22%	367'120.12	0.03	a)
CND1000716X4	3.0000 % CGB 3 10/15/53 INBK	1'000	0	0	1'000 CNY	113.48%	135'854.95	0.01	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	1'000	3'000	0	4'000 CNY	104.74%	501'551.62	0.04	a)
CND100076348	2.6700 % CGB 2.67 11/25/33 INBK	1'000	0	0	1'000 CNY	104.11%	124'636.07	0.01	a)
CND10007CSJ7	2.3400 % SDBC 2.34 01/05/27 2402	0	2'000	0	2'000 CNY	101.10%	242'072.22	0.02	a)
CND10007C5L3	2.6300 % SDBC 2.63 01/08/34 2405	0	7'000	0	7'000 CNY	103.07%	863'736.92	0.07	a)
CND10007LB61	2.3500 % CGB 2.35 02/25/34 INBK	0	1'000	0	1'000 CNY	101.51%	121'522.17	0.01	a)
CND10007LB87	2.3000 % SDBC 2.3 02/22/29 2403	0	3'000	0	3'000 CNY	101.50%	364'544.96	0.03	a)
CND10007M5G1	2.0800 % ADBCH 2.08 02/28/26 2402	0	1'000	0	1'000 CNY	100.36%	120'150.19	0.01	a)
CND10007MZQ2	2.1200 % ADBCH 2.12 03/12/27 2403	0	2'000	0	2'000 CNY	100.59%	240'858.27	0.02	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)
CND10007NT69	2.6500 % CGB 2.65 03/25/2074 INBK	0	2'000	0	2'000 CNY	107.97%	258'526.43	0.02	a)
CND10007PM80	2.4700 % ADBCH 2.47 04/02/34 2410	0	5'000	0	5'000 CNY	101.73%	608'963.68	0.05	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)
CND10007Q9M7	2.0100 % EXIMCH 2.01 04/12/27 2403	0	1'000	0	1'000 CNY	100.31%	120'087.94	0.01	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)
CND10007TB22	2.0000 % SDBC 2 04/12/27 2402	0	2'000	0	2'000 CNY	100.25%	240'046.57	0.02	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)
CND10007YHJ0	2.2700 % CGB 2.27 05/25/34 INBK	0	2'000	0	2'000 CNY	100.87%	241'519.12	0.02	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)
CNY							62'132'673.70	4.70	
CZ0001001796	4.2000 % CZGB 4.2 12/04/36 49	600	0	0	600 CZK	102.10%	22'985.80	0.00	a)
CZ0001002059	4.8500 % CZGB 4.85 11/26/57 53	0	700	0	700 CZK	108.24%	28'430.26	0.00	a)
CZ0001004469	1.0000 % CZGB 1 06/26/26 95	3'000	0	0	3'000 CZK	95.31%	107'290.16	0.01	a)
CZ0001004477	0.9500 % CZGB 0.95 05/15/30 94	1'000	0	0	1'000 CZK	86.01%	32'272.30	0.00	a)
CZ0001005037	0.2500 % CZGB 0 1/4 02/10/27 100	7'000	3'000	0	10'000 CZK	92.11%	345'615.44	0.03	a)
CZ0001005243	2.0000 % CZGB 2 10/13/33 103	2'600	0	0	2'600 CZK	85.73%	83'635.79	0.01	a)
CZ0001005870	1.2500 % CZGB 1 1/4 02/14/25 120	1'000	0	0	1'000 CZK	98.71%	37'038.40	0.00	a)
CZ0001005888	1.2000 % CZGB 1.2 03/13/31 121	5'300	3'000	0	8'300 CZK	85.38%	265'894.93	0.02	a)
CZ0001005920	1.5000 % CZGB 1 1/2 04/24/40 125	1'400	0	0	1'400 CZK	70.27%	36'914.35	0.00	a)
CZ0001006076	0.0500 % CZGB 0.05 11/29/29 130	6'400	4'000	0	10'400 CZK	83.06%	324'116.14	0.02	a)
CZ0001006167	0.0000 % CZGB 0 12/12/24 135	3'300	0	0	3'300 CZK	98.71%	122'227.96	0.01	a)
CZ0001006233	1.7500 % CZGB 1 3/4 06/23/32 138	3'100	2'000	0	5'100 CZK	86.24%	165'034.61	0.01	a)
CZ0001006316	1.9500 % CZGB 1.95 07/30/37 142	1'500	0	0	1'500 CZK	79.23%	44'592.98	0.00	a)
CZ0001006431	3.5000 % CZGB 3 1/2 05/30/35 145	0	2'600	0	2'600 CZK	95.92%	93'576.01	0.01	a)
CZ0001006696	5.5000 % CZGB 5 1/2 12/12/28 149	2'200	0	0	2'200 CZK	107.36%	88'626.65	0.01	a)
CZ0001006894	4.9000 % CZGB 4.9 04/14/34 151	1'800	0	0	1'800 CZK	107.79%	72'798.41	0.01	a)
CZK							1'871'050.19	0.14	

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DK0002043744	1.0000 % NDAFH 1 10/01/24 SDRO	250	0	0	250 DKK	99.78%	31'407.36	0.00	a)
DK0002045798	1.0000 % NDAFH 1 04/01/25 CC2	600	0	0	600 DKK	98.81%	74'646.37	0.01	a)
DK0002047810	1.0000 % NDAFH 1 04/01/26	250	0	0	250 DKK	97.48%	30'684.95	0.00	a)
DK0002049352	1.0000 % NDAFH 1 10/01/26	400	0	0	400 DKK	96.80%	48'751.44	0.00	a)
DK0002051929	1.0000 % NDAFH 1 04/01/27 CC2	250	0	0	250 DKK	96.18%	30'275.12	0.00	a)
DK0009296469	1.0000 % RDKRE 1 01/01/25 10F	500	0	0	500 DKK	99.21%	62'459.65	0.00	a)
DK0009296543	1.0000 % RDKRE 1 01/01/26 10F	700	0	0	700 DKK	97.78%	86'178.75	0.01	a)
DK0009391377	1.0000 % JYKRE 1 04/01/26 321E	0	500	0	500 DKK	97.49%	61'373.05	0.00	a)
DK0009507931	2.0000 % NYKRE 2 01/01/26 13H	800	0	0	800 DKK	99.04%	99'758.16	0.01	a)
DK0009511297	1.0000 % NYKRE 1 01/01/27 13H	700	0	0	700 DKK	96.51%	85'057.66	0.01	a)
DK0009515363	1.0000 % NYKRE 1 01/01/28 13H	400	0	0	400 DKK	95.09%	47'889.72	0.00	a)
DK0009519357	1.0000 % NYKRE 1 01/01/29 SDO	0	700	0	700 DKK	93.58%	82'477.91	0.01	a)
DK0009531485	1.0000 % NYKRE 1 07/01/26 13H	500	0	0	500 DKK	97.16%	61'163.42	0.00	a)
DK0009534315	1.0000 % NYKRE 1 07/01/27 13H	0	800	0	800 DKK	95.79%	96'488.55	0.01	a)
DK0009798480	2.0000 % NYKRE 2 01/01/25 13H	500	0	0	500 DKK	99.52%	62'653.55	0.00	a)
DK0009918138	7.0000 % DGB 7 11/10/24	250	0	0	250 DKK	100.63%	31'675.54	0.00	a)
DK0009922320	4.5000 % DGB 4 1/2 11/15/39	1'840	430	0	2'270 DKK	125.80%	359'538.83	0.03	a)
DK0009923138	1.7500 % DGB 1 3/4 11/15/25	1'020	0	0	1'020 DKK	99.19%	127'389.43	0.01	a)
DK0009923567	0.5000 % DGB 0 1/2 11/15/27	1'060	250	0	1'310 DKK	95.06%	156'799.24	0.01	a)
DK0009923807	0.5000 % DGB 0 1/2 11/15/29	790	340	0	1'130 DKK	92.16%	131'124.00	0.01	a)
DK0009924029	0.2500 % DGB 0 1/4 11/15/52	870	500	0	1'370 DKK	56.23%	96'987.18	0.01	a)
DK0009924102	0.0000 % DGB 0 11/15/31 TWIN	1'330	0	0	1'330 DKK	85.96%	143'939.29	0.01	a)
DK0009924292	0.0000 % DGB 0 11/15/24	540	0	0	540 DKK	99.34%	67'540.73	0.01	a)
DK0009924375	0.0000 % DGB 0 11/15/31 G	400	0	0	400 DKK	86.17%	43'396.78	0.00	a)
DK0009924532	2.2500 % DGB 2 1/4 11/15/33 TWIN	400	1'000	0	1'400 DKK	100.10%	176'445.26	0.01	a)
DKK							2'296'101.94	0.17	
AT0000383864	6.2500 % RAGB 6 1/4 07/15/27	155	60	0	215 EUR	110.33%	222'780.16	0.02	a)
AT0000A04967	4.1500 % RAGB 4.15 03/15/37	276	80	0	356 EUR	112.53%	376'224.57	0.03	a)
AT0000A0DXC2	4.8500 % RAGB 4.85 03/15/26	142	90	0	232 EUR	103.19%	224'840.62	0.02	a)
AT0000A0U299	3.8000 % RAGB 3.8 01/26/62	87	10	0	97 EUR	115.25%	104'988.49	0.01	a)
AT0000A0VRQ6	3.1500 % RAGB 3.15 06/20/44	159	40	0	199 EUR	100.79%	188'358.63	0.01	a)
AT0000A10683	2.4000 % RAGB 2.4 05/23/34	159	60	0	219 EUR	96.89%	199'286.35	0.02	a)
AT0000A185T1	1.6500 % RAGB 1.65 10/21/24 1	86	0	0	86 EUR	99.76%	80'574.16	0.01	a)
AT0000A1FAP5	1.2000 % RAGB 1.2 10/20/25	224	0	0	224 EUR	98.32%	206'836.15	0.02	a)
AT0000A1K9C8	0.7500 % RAGB 0 3/4 10/20/26	207	150	0	357 EUR	96.42%	323'274.83	0.02	a)
AT0000A1K9F1	1.5000 % RAGB 1 1/2 02/20/47	163	80	0	243 EUR	74.41%	169'802.84	0.01	a)
AT0000A1PEF7	1.5000 % RAGB 1 1/2 11/02/2086	75	0	0	75 EUR	61.12%	43'049.38	0.00	a)
AT0000A1VGK0	0.5000 % RAGB 0 1/2 04/20/27	273	60	0	333 EUR	95.08%	297'360.76	0.02	a)
AT0000A1XML2	2.1000 % RAGB 2.1 09/20/2117	118	20	0	138 EUR	77.39%	100'293.42	0.01	a)
AT0000A1ZGE4	0.7500 % RAGB 0 3/4 02/20/28	212	110	0	322 EUR	94.37%	285'384.89	0.02	a)
AT0000A269M8	0.5000 % RAGB 0 1/2 02/20/29	236	100	0	336 EUR	91.70%	289'354.98	0.02	a)
AT0000A28KX7	0.0000 % RAGB 0 07/15/24	34	0	34	0 EUR	0.00%	0.00	0.00	
AT0000A2CQD2	0.0000 % RAGB 0 02/20/30	231	60	0	291 EUR	87.18%	238'243.74	0.02	a)
AT0000A2EJ08	0.7500 % RAGB 0 3/4 03/20/51	160	80	0	240 EUR	58.58%	132'026.19	0.01	a)
AT0000A2HLC4	0.8500 % RAGB 0.85 06/30/2120	59	50	0	109 EUR	45.99%	47'080.96	0.00	a)
AT0000A2KQ43	0.0000 % RAGB 0 10/20/40	115	40	0	155 EUR	61.72%	89'849.42	0.01	a)
AT0000A2NW83	0.0000 % RAGB 0 02/20/31	291	70	0	361 EUR	84.58%	286'751.90	0.02	a)
AT0000A2QQB6	0.7000 % RAGB 0.7 04/20/2071	67	50	0	117 EUR	46.05%	50'601.28	0.00	a)
AT0000A2QRW0	0.0000 % RAGB 0 04/20/25	95	0	95	0 EUR	0.00%	0.00	0.00	
AT0000A2T198	0.2500 % RAGB 0 1/4 10/20/36	130	40	0	170 EUR	72.89%	116'378.11	0.01	a)
AT0000A2UXM1	0.0100 % ERSTBK 0.01 07/12/28 EMTN	100	0	0	100 EUR	89.85%	84'384.81	0.01	a)
AT0000A2VB47	0.0000 % RAGB 0 10/20/28	200	50	0	250 EUR	90.28%	211'964.58	0.02	a)
AT0000A2WSC8	0.9000 % RAGB 0.9 02/20/32	210	70	0	280 EUR	88.18%	231'880.74	0.02	a)
AT0000A2XG57	1.3750 % HYN0E 1 3/8 04/14/25	100	0	100	0 EUR	0.00%	0.00	0.00	
AT0000A2XLA5	1.2500 % RFLBOB 1 1/4 04/26/27 EMTN	100	0	0	100 EUR	95.74%	89'915.49	0.01	a)
AT0000A2Y8G4	1.8500 % RAGB 1.85 05/23/49	80	50	0	130 EUR	78.65%	96'026.19	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	109	0	0	109 EUR	99.02%	101'367.59	0.01	a)
AT0000A324S8	2.9000 % RAGB 2.9 02/20/33	290	100	0	390 EUR	101.25%	370'848.21	0.03	a)
AT0000A335H3	2.9000 % RAGB 2.9 05/23/29	60	50	0	110 EUR	101.82%	105'188.10	0.01	a)
AT0000A335K7	3.1500 % RAGB 3.15 10/20/53	95	0	0	95 EUR	100.34%	89'518.46	0.01	a)

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AT0000A38239	3.4500 % RAGB 3.45 10/20/30	70	110	0	180 EUR	104.79%	177'143.31	0.01	a)
AT0000A39UW5	2.9000 % RAGB 2.9 02/20/34	100	130	0	230 EUR	100.93%	218'007.66	0.02	a)
AT0000A380X2	3.1250 % ERSTBK 3 1/8 12/12/33	100	100	0	100 EUR	101.90%	95'703.49	0.01	a)
AT0000A3D3Q8	3.2000 % RAGB 3.2 07/15/39	0	90	0	90 EUR	102.04%	86'243.87	0.01	a)
AT000B049796	0.2500 % BACA 0 1/4 06/21/30 EMTN	0	100	0	100 EUR	86.23%	80'986.02	0.01	a)
AT000B049929	2.3750 % BACA 2 3/8 09/20/27 EMTN	100	0	0	100 EUR	98.72%	92'716.05	0.01	a)
AT000B067251	3.1250 % RFVORA 3 1/8 01/17/28	0	100	0	100 EUR	100.52%	94'399.95	0.01	a)
AT000B093273	1.3750 % RFLBST 1 3/8 05/11/33	100	0	0	100 EUR	87.54%	82'210.67	0.01	a)
BE0000291972	5.5000 % BGB 5 1/2 03/28/28 31	390	70	0	460 EUR	110.32%	476'607.03	0.04	a)
BE0000304130	5.0000 % BGB 5 03/28/35 44	361	100	0	461 EUR	118.85%	514'543.44	0.04	a)
BE0000320292	4.2500 % BGB 4 1/4 03/28/41 60	286	100	0	386 EUR	113.47%	411'354.64	0.03	a)
BE0000324336	4.5000 % BGB 4 1/2 03/28/26 64	211	40	0	251 EUR	102.90%	242'554.18	0.02	a)
BE0000326356	4.0000 % BGB 4 03/28/32 66	196	0	0	196 EUR	108.98%	200'596.56	0.02	a)
BE0000331406	3.7500 % BGB 3 3/4 06/22/45 71	169	70	0	239 EUR	106.84%	239'808.33	0.02	a)
BE0000333428	3.0000 % BGB 3 06/22/34 73	162	50	0	212 EUR	101.66%	202'395.64	0.02	a)
BE0000334434	0.8000 % BGB 0.8 06/22/25 74	387	0	250	137 EUR	98.27%	126'438.13	0.01	a)
BE0000335449	1.0000 % BGB 1 06/22/31 75	325	100	0	425 EUR	90.11%	359'681.21	0.03	a)
BE0000336454	1.9000 % BGB 1.9 06/22/38 76	160	50	0	210 EUR	86.79%	171'175.08	0.01	a)
BE0000337460	1.0000 % BGB 1 06/22/26 77	289	20	0	309 EUR	97.35%	282'508.16	0.02	a)
BE0000338476	1.6000 % BGB 1.6 06/22/47 78	225	0	0	225 EUR	72.92%	154'076.34	0.01	a)
BE0000340498	2.1500 % BGB 2.15 06/22/66 80	149	60	0	209 EUR	74.70%	146'613.64	0.01	a)
BE0000341504	0.8000 % BGB 0.8 06/22/27 81	315	30	0	345 EUR	95.62%	309'816.39	0.02	a)
BE0000343526	2.2500 % BGB 2 1/4 06/22/57 83	122	40	0	162 EUR	77.45%	117'830.08	0.01	a)
BE0000344532	1.4500 % BGB 1.45 06/22/37 84	125	60	0	185 EUR	83.44%	144'978.43	0.01	a)
BE0000345547	0.8000 % BGB 0.8 06/22/28 85	294	120	0	414 EUR	94.16%	366'099.16	0.03	a)
BE0000346552	1.2500 % BGB 1 1/4 04/22/33 86	187	80	0	267 EUR	89.06%	223'323.99	0.02	a)
BE0000347568	0.9000 % BGB 0.9 06/22/29 87	315	110	0	425 EUR	92.94%	370'968.90	0.03	a)
BE0000348574	1.7000 % BGB 1.7 06/22/50 88	199	60	0	259 EUR	71.76%	174'559.29	0.01	a)
BE0000349580	0.1000 % BGB 0.1 06/22/30 89	245	60	0	305 EUR	86.95%	249'058.28	0.02	a)
BE0000350596	0.4000 % BGB 0.4 06/22/40 90	198	0	0	198 EUR	65.84%	122'436.63	0.01	a)
BE0000351602	0.0000 % BGB 0 10/22/27 91	198	50	0	248 EUR	92.71%	215'930.91	0.02	a)
BE0000352618	0.0000 % BGB 0 10/22/31 92	179	130	0	309 EUR	83.08%	241'105.55	0.02	a)
BE0000353624	0.6500 % BGB 0.65 06/22/2071 93	154	0	0	154 EUR	42.72%	61'784.33	0.00	a)
BE0000354630	0.3500 % BGB 0.35 06/22/32 94	268	120	0	388 EUR	83.64%	304'777.08	0.02	a)
BE0000355645	1.4000 % BGB 1.4 06/22/53 95	178	50	0	228 EUR	63.91%	136'839.99	0.01	a)
BE0000356650	2.7500 % BGB 2 3/4 04/22/39 96	100	70	0	170 EUR	95.89%	153'091.03	0.01	a)
BE0000357666	3.0000 % BGB 3 06/22/33 97	349	60	0	409 EUR	101.94%	391'573.25	0.03	a)
BE0000358672	3.3000 % BGB 3.3 06/22/54 98	198	70	0	268 EUR	97.57%	245'564.39	0.02	a)
BE0000359688	3.4500 % BGB 3.45 06/22/43 99	70	30	0	100 EUR	102.57%	96'324.27	0.01	a)
BE0000360694	2.8500 % BGB 2.85 10/22/34 100	0	315	0	315 EUR	99.93%	295'620.33	0.02	a)
BE0000361700	3.5000 % BGB 3 1/2 06/22/55 101	0	180	0	180 EUR	100.73%	170'283.36	0.01	a)
BE0000362716	2.7000 % BGB 2.7 10/22/29 102	0	180	0	180 EUR	100.82%	170'425.36	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	
BE0002586643	0.8750 % FBAVP 0 7/8 03/22/28 EMTN	0	100	0	100 EUR	93.50%	87'811.79	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)
BE0002778596	0.5000 % WALLOO 0 1/2 06/22/37 EMTN	100	0	0	100 EUR	70.21%	65'940.78	0.00	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)
BE0002826072	0.3000 % FLEMSH 0.3 10/20/31 EMTN	100	0	0	100 EUR	83.37%	78'292.53	0.01	a)
BE0002859404	1.5000 % INGB 1 1/2 05/19/29 EMTN	100	0	0	100 EUR	94.52%	88'766.90	0.01	a)
BE0002889716	3.2500 % FLEMSH 3 1/4 01/12/43 EMTN	100	0	0	100 EUR	97.09%	91'179.59	0.01	a)
BE0002890722	3.0000 % FLEMSH 3 10/12/32 EMTN	100	0	0	100 EUR	99.74%	93'670.22	0.01	a)
BE0002923044	3.5000 % WALLOO 3 1/2 03/15/43 EMTN	100	0	0	100 EUR	98.17%	92'199.51	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)
BE0002939206	3.8750 % FLUVIU 3 7/8 05/09/33	100	0	0	100 EUR	102.36%	96'128.93	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)
BE0002970516	3.6250 % CCBGBB 3 5/8 10/18/28 EMTN	0	100	0	100 EUR	103.21%	96'926.27	0.01	a)
BE0390110733	3.0000 % INGB 3 02/15/31 EMTN	0	100	0	100 EUR	101.26%	95'100.56	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)

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.
BE6315719490	0.0000 % CCBGBB 0 08/28/26 EMTN	0	100	0	100 EUR	94.14%	88'409.09	0.01	a)
BE6326767397	0.0100 % ARGSPA 0.01 02/11/31 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
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	220	0	0	220 EUR	88.34%	182'524.66	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	176	70	0	246 EUR	52.86%	122'132.62	0.01	a)
DE0001030732	0.0000 % DBR 0 08/15/31 G	150	70	0	220 EUR	86.45%	178'615.53	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	130	90	0	220 EUR	85.57%	176'799.39	0.01	a)
DE0001053536	0.0100 % BAYERN 0.01 05/07/29 134	50	0	0	50 EUR	88.91%	41'747.72	0.00	a)
DE0001053577	0.0100 % BAYERN 0.01 01/17/25	60	0	0	60 EUR	98.79%	55'665.13	0.00	a)
DE0001102341	2.5000 % DBR 2 1/2 08/15/46	544	200	0	744 EUR	99.22%	693'280.06	0.05	a)
DE0001102374	0.5000 % DBR 0 1/2 02/15/25	433	0	320	113 EUR	98.85%	104'898.60	0.01	a)
DE0001102382	1.0000 % DBR 1 08/15/25	450	0	0	450 EUR	98.34%	415'616.25	0.03	a)
DE0001102390	0.5000 % DBR 0 1/2 02/15/26	573	80	0	653 EUR	97.24%	596'334.89	0.05	a)
DE0001102408	0.0000 % DBR 0 08/15/26	551	230	0	781 EUR	95.63%	701'389.14	0.05	a)
DE0001102416	0.2500 % DBR 0 1/4 02/15/27	525	100	0	625 EUR	95.35%	559'665.01	0.04	a)
DE0001102424	0.5000 % DBR 0 1/2 08/15/27	601	180	0	781 EUR	95.30%	698'983.33	0.05	a)
DE0001102432	1.2500 % DBR 1 1/4 08/15/48	655	190	0	845 EUR	77.23%	612'869.56	0.05	a)
DE0001102440	0.5000 % DBR 0 1/2 02/15/28	489	160	0	649 EUR	94.62%	576'688.44	0.04	a)
DE0001102457	0.2500 % DBR 0 1/4 08/15/28	521	70	0	591 EUR	93.01%	516'225.76	0.04	a)
DE0001102465	0.2500 % DBR 0 1/4 02/15/29	585	0	0	585 EUR	92.17%	506'386.37	0.04	a)
DE0001102473	0.0000 % DBR 0 08/15/29	493	160	0	653 EUR	90.14%	552'792.92	0.04	a)
DE0001102481	0.0000 % DBR 0 08/15/50	777	170	50	897 EUR	52.75%	444'360.04	0.03	a)
DE0001102499	0.0000 % DBR 0 02/15/30	502	100	0	602 EUR	89.22%	504'429.10	0.04	a)
DE0001102507	0.0000 % DBR 0 08/15/30	567	220	0	787 EUR	88.33%	652'837.01	0.05	a)
DE0001102515	0.0000 % DBR 0 05/15/35	439	100	0	539 EUR	78.26%	396'165.14	0.03	a)
DE0001102523	0.0000 % DBR 0 11/15/27	415	120	0	535 EUR	93.35%	469'009.24	0.04	a)
DE0001102531	0.0000 % DBR 0 02/15/31	471	150	0	621 EUR	87.37%	509'554.32	0.04	a)
DE0001102549	0.0000 % DBR 0 05/15/36	467	160	0	627 EUR	76.01%	447'566.62	0.03	a)
DE0001102556	0.0000 % DBR 0 11/15/28	444	200	0	644 EUR	91.58%	553'871.26	0.04	a)
DE0001102564	0.0000 % DBR 0 08/15/31	563	220	0	783 EUR	86.42%	635'473.58	0.05	a)
DE0001102572	0.0000 % DBR 0 08/15/52	482	310	0	792 EUR	50.34%	374'441.15	0.03	a)
DE0001102580	0.0000 % DBR 0 02/15/32	562	80	0	642 EUR	85.38%	514'763.07	0.04	a)
DE0001102598	1.0000 % DBR 1 05/15/38	430	170	0	600 EUR	83.16%	468'616.91	0.04	a)
DE0001102606	1.7000 % DBR 1.7 08/15/32	518	180	60	638 EUR	96.65%	579'095.38	0.04	a)
DE0001102614	1.8000 % DBR 1.8 08/15/53	520	130	0	650 EUR	85.41%	521'391.22	0.04	a)
DE0001102622	2.1000 % DBR 2.1 11/15/29	475	110	0	585 EUR	99.65%	547'459.87	0.04	a)
DE0001104891	0.4000 % BKO 0.4 09/13/24	100	0	100	0 EUR	0.00%	0.00	0.00	
DE0001104909	2.2000 % BKO 2.2 12/12/24	236	0	236	0 EUR	0.00%	0.00	0.00	
DE0001135044	6.5000 % DBR 6 1/2 07/04/27	228	60	0	288 EUR	111.55%	301'708.08	0.02	a)
DE0001135069	5.6250 % DBR 5 5/8 01/04/28	300	110	0	410 EUR	110.93%	427'119.94	0.03	a)
DE0001135085	4.7500 % DBR 4 3/4 07/04/28	248	110	0	358 EUR	109.42%	367'871.76	0.03	a)
DE0001135143	6.2500 % DBR 6 1/4 01/04/30	191	70	0	261 EUR	120.28%	294'834.09	0.02	a)
DE0001135176	5.5000 % DBR 5 1/2 01/04/31	437	40	0	477 EUR	119.39%	534'825.34	0.04	a)
DE0001135226	4.7500 % DBR 4 3/4 07/04/34	439	120	0	559 EUR	121.72%	638'987.65	0.05	a)
DE0001135275	4.0000 % DBR 4 01/04/37	476	150	0	626 EUR	116.88%	687'119.87	0.05	a)
DE0001135325	4.2500 % DBR 4 1/4 07/04/39	315	110	0	425 EUR	121.62%	485'414.37	0.04	a)
DE0001135366	4.7500 % DBR 4 3/4 07/04/40	362	120	0	482 EUR	129.04%	584'136.95	0.04	a)
DE0001135432	3.2500 % DBR 3 1/4 07/04/42	368	110	0	478 EUR	110.17%	494'547.59	0.04	a)
DE0001135481	2.5000 % DBR 2 1/2 07/04/44	536	160	0	696 EUR	99.22%	648'558.85	0.05	a)
DE0001141802	0.0000 % OBL 0 10/18/24 180	339	0	339	0 EUR	0.00%	0.00	0.00	
DE0001141810	0.0000 % OBL 0 04/11/25 181	422	0	0	422 EUR	98.20%	389'192.91	0.03	a)
DE0001141828	0.0000 % OBL 0 10/10/25 182	469	80	0	549 EUR	97.19%	501'086.39	0.04	a)
DE0001141836	0.0000 % OBL 0 04/10/26 183	488	160	0	648 EUR	96.27%	585'889.97	0.04	a)
DE0001141844	0.0000 % OBL 0 10/09/26 184	464	80	0	544 EUR	95.32%	486'994.49	0.04	a)
DE0001141851	0.0000 % OBL 0 04/16/27 185	371	150	0	521 EUR	94.39%	461'854.16	0.03	a)
DE0001141869	1.3000 % OBL 1.3 10/15/27 186	527	160	0	687 EUR	97.42%	628'552.29	0.05	a)
DE0001789295	0.0100 % SAXONY 0.01 10/15/27 130	100	0	0	100 EUR	92.47%	86'845.40	0.01	a)
DE000A11QE78	0.7500 % BRABUR 0 3/4 08/08/36 EMTN	0	40	0	40 EUR	79.09%	29'709.93	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.
DE000A11QTD2	0.6250 % KFW 0 5/8 01/15/25	50	0	0	50 EUR	99.01%	46'492.79	0.00	a)
DE000A11QTF7	0.3750 % KFW 0 3/8 04/23/30 EMTN	80	0	0	80 EUR	88.77%	66'691.16	0.01	a)
DE000A14JF7	0.2500 % BERGER 0 1/4 04/22/25 465	50	0	0	50 EUR	98.18%	46'102.10	0.00	a)
DE000A14JH9	0.0100 % BADWUR 0.01 04/08/25	40	0	0	40 EUR	98.13%	36'862.90	0.00	a)
DE000A14JZL1	0.0100 % BADWUR 0.01 07/09/32	40	0	0	40 EUR	81.84%	30'743.75	0.00	a)
DE000A14JZN7	0.0100 % BADWUR 0.01 08/04/27	60	0	0	60 EUR	92.95%	52'374.33	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)
DE000A161RT4	3.2500 % BYLABO 3 1/4 03/15/35	70	0	0	70 EUR	104.56%	68'738.52	0.01	a)
DE000A168Y55	0.3750 % KFW 0 3/8 03/09/26	80	0	0	80 EUR	96.68%	72'639.39	0.01	a)
DE000A1KRJT0	0.1250 % INGDI 0 1/8 05/23/27 EMTN	0	100	0	100 EUR	93.27%	87'593.90	0.01	a)
DE000A1RQCY2	0.3750 % HESSEN 0 3/8 07/06/26 1605	100	0	0	100 EUR	95.96%	90'121.16	0.01	a)
DE000A1RQDB8	1.3000 % HESSEN 1.3 10/10/33 1803	40	0	0	40 EUR	89.14%	33'486.46	0.00	a)
DE000A1RQDR4	0.0000 % HESSEN 0 03/10/25 2001	60	0	0	60 EUR	98.33%	55'406.48	0.00	a)
DE000A1RQDW4	0.0100 % HESSEN 0.01 03/11/30 2006	90	0	0	90 EUR	87.12%	73'633.76	0.01	a)
DE000A1RQEG5	2.6250 % HESSEN 2 5/8 09/10/27	40	0	0	40 EUR	100.23%	37'650.66	0.00	a)
DE000A1RQEH3	2.8750 % HESSEN 2 7/8 01/10/33 2301	60	0	0	60 EUR	101.91%	57'423.22	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	60	0	60 EUR	102.36%	57'679.61	0.00	a)
DE000A1RQET8	2.8750 % HESSEN 2 7/8 03/12/29	0	80	0	80 EUR	101.42%	76'195.40	0.01	a)
DE000A254PM6	0.0000 % KFW 0 02/18/25 EMTN	70	0	0	70 EUR	98.51%	64'762.52	0.00	a)
DE000A254PP9	0.0000 % KFW 0 03/31/27 EMTN	110	0	0	110 EUR	93.79%	96'893.59	0.01	a)
DE000A254PS3	0.0100 % KFW 0.01 03/31/25 EMTN	50	0	0	50 EUR	98.21%	46'117.60	0.00	a)
DE000A254RB5	0.0000 % NIESA 0 02/11/27 EMTN	100	0	0	100 EUR	93.90%	88'190.26	0.01	a)
DE000A289CL2	0.0100 % LBANK 0.01 01/20/31 5614	80	0	0	80 EUR	85.00%	63'863.94	0.00	a)
DE000A289F29	0.0000 % KFW 0 12/15/27 EMTN	70	0	0	70 EUR	92.23%	60'630.06	0.00	a)
DE000A289K63	0.0100 % BERGER 0.01 07/02/30	50	0	0	50 EUR	86.25%	40'502.87	0.00	a)
DE000A289KG5	0.0100 % IBB 0.01 07/15/27 216	100	0	0	100 EUR	92.94%	87'286.80	0.01	a)
DE000A289LD0	0.0100 % BERGER 0.01 10/26/28 527	100	0	0	100 EUR	90.14%	84'656.23	0.01	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	70	0	0	70 EUR	90.35%	59'397.42	0.00	a)
DE000A289PC3	0.0100 % DZHYP 0.01 09/12/25 EMTN	50	0	0	50 EUR	97.01%	45'551.29	0.00	a)
DE000A289RK2	0.0000 % KFW 0 09/17/30 EMTN	110	0	0	110 EUR	85.91%	88'747.84	0.01	a)
DE000A2DAJ57	0.1250 % KFW 0 1/8 10/04/24	40	0	0	40 EUR	99.71%	37'458.70	0.00	a)
DE000A2DAR40	1.1250 % KFW 1 1/8 06/15/37 EMTN	0	60	0	60 EUR	82.09%	46'254.25	0.00	a)
DE000A2DAR65	0.6250 % KFW 0 5/8 02/22/27 GMTN	80	0	0	80 EUR	95.52%	71'767.85	0.01	a)
DE000A2GSE59	1.1250 % KFW 1 1/8 09/15/32 EMTN	40	50	0	90 EUR	89.62%	75'752.77	0.01	a)
DE000A2GSFA2	0.5000 % KFW 0 1/2 09/15/27	90	0	0	90 EUR	94.18%	79'607.06	0.01	a)
DE000A2GSNR0	0.6250 % KFW 0 5/8 01/07/28	60	0	0	60 EUR	94.06%	53'000.94	0.00	a)
DE000A2GSNW0	0.3750 % KFW 0 3/8 04/23/25	100	0	0	100 EUR	98.25%	92'274.64	0.01	a)
DE000A2LQH10	0.2500 % KFW 0 1/4 09/15/25	120	0	0	120 EUR	97.40%	109'762.62	0.01	a)
DE000A2LQHT2	1.1250 % KFW 1 1/8 05/09/33 EMTN	40	0	0	40 EUR	88.41%	33'211.85	0.00	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)
DE000A2LQPB3	0.0000 % HAMBURG 0 04/07/26	50	0	0	50 EUR	95.78%	44'977.47	0.00	a)
DE000A2LQPD9	0.0100 % HAMBURG 0.01 06/30/28 EMTN	70	0	0	70 EUR	90.86%	59'730.72	0.00	a)
DE000A2LQPF4	0.0100 % HAMBURG 0.01 11/05/35	80	0	0	80 EUR	73.82%	55'462.65	0.00	a)
DE000A2LQSH4	0.7500 % KFW 0 3/4 06/28/28 GMTN	110	50	0	160 EUR	93.75%	140'870.01	0.01	a)
DE000A2LQSN2	0.7500 % KFW 0 3/4 01/15/29 EMTN	130	0	0	130 EUR	92.76%	113'246.97	0.01	a)
DE000A2NB9Y6	0.0100 % BERGER 0.01 05/18/27 517	70	0	0	70 EUR	93.37%	61'383.44	0.00	a)
DE000A2NB9Z3	0.1250 % BERGER 0 1/8 06/04/35 518	80	0	0	80 EUR	75.78%	56'936.74	0.00	a)
DE000A2NBGG9	0.7500 % LANDER 0 3/4 09/25/28 55	50	0	0	50 EUR	93.20%	43'765.02	0.00	a)
DE000A2TR190	2.1250 % IBBSH 2 1/8 09/06/30	100	0	0	100 EUR	97.21%	91'298.86	0.01	a)
DE000A2TR6J9	0.3750 % BRABUR 0 3/8 01/29/35 EMTN	50	0	0	50 EUR	78.76%	36'982.92	0.00	a)
DE000A2TR8W8	0.3750 % NIESA 0 3/8 05/14/29	0	80	0	80 EUR	90.45%	67'953.39	0.01	a)
DE000A2TSDW4	0.0100 % DZHYP 0.01 01/15/27 EMTN	50	0	0	50 EUR	93.72%	44'009.67	0.00	a)
DE000A2TSTRO	0.8750 % KFW 0 7/8 07/04/39 EMTN	65	50	0	115 EUR	76.21%	82'312.06	0.01	a)
DE000A2TSTU4	0.0000 % KFW 0 09/30/26 EMTN	170	0	0	170 EUR	94.93%	151'559.92	0.01	a)
DE000A2YNVY3	0.1000 % PBBGR 0.1 01/21/28 EMTN	100	0	0	100 EUR	90.59%	85'073.21	0.01	a)
DE000A2YNWA1	0.6250 % INGDI 0 5/8 02/25/29 EMTN	100	0	0	100 EUR	91.32%	85'767.25	0.01	a)
DE000A2YNZ16	0.0500 % KFW 0.05 09/29/34 EMTN	65	60	0	125 EUR	76.75%	90'094.16	0.01	a)
DE000A30V216	3.1250 % IBB 3 1/8 03/01/33	100	0	0	100 EUR	103.20%	96'920.64	0.01	a)
DE000A30V380	2.8750 % BREMEN 2 7/8 03/27/34 275	0	80	0	80 EUR	101.42%	76'201.41	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.
DE000A30V5D1	3.0000 % NIESA 3 01/10/33	60	0	0	60 EUR	102.63%	57'833.44	0.00	a)
DE000A30V877	2.8750 % NIESA 2 7/8 04/18/28	80	0	0	80 EUR	101.07%	75'934.69	0.01	a)
DE000A30V8H6	2.8750 % BAUSCH 2 7/8 06/24/32	100	0	0	100 EUR	100.48%	94'366.14	0.01	a)
DE000A30V8Q7	2.7500 % NIESA 2 3/4 02/17/31	0	80	0	80 EUR	100.98%	75'867.82	0.01	a)
DE000A30V9J0	3.1250 % KFW 3 1/8 06/07/30 EMTN	80	0	0	80 EUR	103.19%	77'531.25	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	100	0	0	100 EUR	101.74%	95'544.78	0.01	a)
DE000A30VPC2	2.2500 % DB 2 1/4 09/20/27 EMTN	100	0	0	100 EUR	98.55%	92'554.51	0.01	a)
DE000A30VUG3	2.5000 % KFW 2 1/2 11/19/25 EMTN	60	0	0	60 EUR	99.77%	56'221.29	0.00	a)
DE000A30VUK5	2.7500 % KFW 2 3/4 03/15/28 EMTN	130	0	0	130 EUR	100.90%	123'192.42	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)
DE000A351256	3.0000 % HASPA 3 02/28/31	0	100	0	100 EUR	101.19%	95'028.24	0.01	a)
DE000A351MM7	2.8750 % KFW 2 7/8 05/29/26 EMTN	90	0	0	90 EUR	100.43%	84'890.64	0.01	a)
DE000A351MT2	3.1250 % KFW 3 1/8 10/10/28 EMTN	110	0	0	110 EUR	102.32%	105'702.56	0.01	a)
DE000A351P20	3.0000 % LANDER 3 04/26/30 63	50	0	0	50 EUR	102.31%	48'040.05	0.00	a)
DE000A351PF4	3.0000 % BERGER 3 07/11/31	70	0	0	70 EUR	102.54%	67'411.87	0.01	a)
DE000A351PJ6	2.8750 % BERGER 2 7/8 02/15/34	0	60	0	60 EUR	101.50%	57'193.32	0.00	a)
DE000A351PM0	3.0000 % BERGER 3 03/13/54	0	70	0	70 EUR	99.25%	65'245.71	0.00	a)
DE000A351PN8	3.0000 % BERGER 3 05/15/29 557	0	80	0	80 EUR	102.06%	76'680.75	0.01	a)
DE000A351XU7	2.7500 % DZHYP 2 3/4 02/28/31 EMTN	0	80	0	80 EUR	99.96%	75'104.48	0.01	a)
DE000A351XV5	3.1250 % DZHYP 3 1/8 02/28/34 EMTN	0	70	0	70 EUR	102.55%	67'419.76	0.01	a)
DE000A351Y94	2.3750 % KFW 2 3/8 08/05/27 EMTN	0	100	0	100 EUR	99.63%	93'565.98	0.01	a)
DE000A352B55	3.0000 % THRGN 3 11/15/28	70	0	0	70 EUR	101.84%	66'949.06	0.01	a)
DE000A352ED1	2.6250 % KFW 2 5/8 01/10/34 EMTN	0	70	0	70 EUR	99.46%	65'382.45	0.00	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	120	0	0	120 EUR	101.13%	113'971.90	0.01	a)
DE000A382475	2.6250 % KFW 2 5/8 04/26/29 EMTN	0	130	0	130 EUR	100.38%	122'552.67	0.01	a)
DE000A3824L4	2.7500 % SACHAN 2 3/4 01/23/34	0	70	0	70 EUR	100.53%	66'088.51	0.01	a)
DE000A383B10	2.7500 % KFW 2 3/4 10/01/27 EMTN	0	100	0	100 EUR	100.67%	94'541.76	0.01	a)
DE000A3E5LU1	0.0000 % KFW 0 11/09/28 EMTN	140	0	0	140 EUR	90.12%	118'488.48	0.01	a)
DE000A3E5SQ4	3.0000 % BRABUR 3 02/27/32	100	0	0	100 EUR	102.60%	96'360.90	0.01	a)
DE000A3E5UY4	0.0100 % DZHYP 0.01 10/26/26 EMTN	50	0	0	50 EUR	94.26%	44'262.77	0.00	a)
DE000A3E5V88	0.4500 % BREMEN 0.45 03/15/29 269	100	0	0	100 EUR	91.15%	85'603.84	0.01	a)
DE000A3E5XK7	0.0000 % KFW 0 11/15/24 EMTN	70	0	0	70 EUR	99.32%	65'295.68	0.00	a)
DE000A3E5XN1	0.1250 % KFW 0 1/8 01/09/32 EMTN	110	70	0	180 EUR	83.83%	141'712.62	0.01	a)
DE000A3H20D1	0.0100 % NIESA 0.01 11/25/27 901	40	0	0	40 EUR	92.20%	34'634.48	0.00	a)
DE000A3H2499	0.0100 % NIESA 0.01 03/17/26 903	80	0	0	80 EUR	95.96%	72'099.19	0.01	a)
DE000A3H24E1	0.0100 % NIESA 0.01 02/19/29	80	0	0	80 EUR	89.36%	67'141.21	0.01	a)
DE000A3H25B4	0.0100 % THRGN 0.01 03/24/31	50	0	0	50 EUR	84.70%	39'774.09	0.00	a)
DE000A3H2TK9	0.0100 % DZHYP 0.01 03/29/30 1234	60	0	0	60 EUR	86.10%	48'514.41	0.00	a)
DE000A3H2TQ6	0.0100 % DZHYP 0.01 04/20/29 EMTN	70	0	0	70 EUR	88.33%	58'068.80	0.00	a)
DE000A3H2W42	0.0100 % NIESA 0.01 08/13/30 898	100	0	0	100 EUR	85.99%	80'758.74	0.01	a)
DE000A3H2Y08	0.1000 % BERGER 0.1 01/18/41 530	70	0	0	70 EUR	62.86%	41'324.63	0.00	a)
DE000A3H2YH5	0.5000 % BREMEN 0 1/2 05/06/41 258	50	0	0	50 EUR	66.94%	31'431.59	0.00	a)
DE000A3H2ZF6	0.0000 % KFW 0 01/10/31 EMTN	110	60	0	170 EUR	85.16%	135'967.91	0.01	a)
DE000A3H3E76	0.0000 % KFW 0 06/15/26 EMTN	120	0	0	120 EUR	95.54%	107'666.43	0.01	a)
DE000A3H3ET0	0.1250 % THRGN 0 1/8 01/13/51	60	0	0	60 EUR	46.98%	26'472.29	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	70	0	0	70 EUR	101.05%	66'427.73	0.01	a)
DE000A3H3KE9	0.3750 % KFW 0 3/8 05/20/36 EMTN	110	35	0	145 EUR	76.34%	103'959.07	0.01	a)
DE000A3MP5P6	0.0100 % LANDER 0.01 10/08/27 61	50	0	0	50 EUR	92.55%	43'456.98	0.00	a)
DE000A3MP619	0.7500 % DZHYP 0 3/4 11/21/29 EMTN	50	0	0	50 EUR	90.50%	42'496.69	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)
DE000A3MP7J5	0.1250 % KFW 0 1/8 06/30/25 EMTN	90	0	0	90 EUR	97.70%	82'580.61	0.01	a)
DE000A3MP7K3	1.1250 % KFW 1 1/8 03/31/37 EMTN	140	0	0	140 EUR	82.68%	108'714.15	0.01	a)
DE000A3MP7P2	0.0100 % SACHAN 0.01 11/09/26	100	0	0	100 EUR	94.54%	88'784.75	0.01	a)
DE000A3MQNG3	0.1250 % NIESA 0 1/8 01/09/32	70	0	0	70 EUR	83.48%	54'882.34	0.00	a)
DE000A3MQP00	0.3500 % SACHAN 0.35 02/09/32	40	0	0	40 EUR	84.84%	31'872.24	0.00	a)
DE000A3MQPJ2	0.3750 % LBANK 0 3/8 02/25/27 EMTN	0	50	0	50 EUR	94.67%	44'452.95	0.00	a)
DE000A3MQU11	3.0000 % DZHYP 3 10/29/27 EMTN	50	0	0	50 EUR	100.86%	47'363.39	0.00	a)
DE000A3MQUU9	1.2500 % LANDER 1 1/4 05/04/29 62	60	0	0	60 EUR	94.41%	53'200.41	0.00	a)

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DE000A3MQUX3	2.5000 % DZHYP 2 1/2 11/28/31 EMTN	38	0	0	38 EUR	98.40%	35'116.47	0.00	a)
DE000A3MQVV5	1.2500 % KFW 1 1/4 06/30/27 EMTN	110	0	0	110 EUR	96.68%	99'879.16	0.01	a)
DE000A3MQYP1	2.7500 % BERGER 2 3/4 02/14/33 546	70	0	0	70 EUR	100.82%	66'282.44	0.01	a)
DE000A3SJZT2	2.6250 % WIBANK 2 5/8 01/26/33	100	0	0	100 EUR	99.74%	93'668.35	0.01	a)
DE000AAR0272	0.0100 % AARB 0.01 08/03/26 EMTN	100	0	0	100 EUR	94.38%	88'637.30	0.01	a)
DE000AAR0363	2.3750 % AARB 2 3/8 09/14/29 EMTN	100	0	0	100 EUR	97.41%	91'480.12	0.01	a)
DE000BHYOGK6	1.2500 % BHH 1 1/4 08/25/25 EMTN	35	0	0	35 EUR	98.28%	32'305.00	0.00	a)
DE000BHYOGM2	3.0000 % BHH 3 01/10/33 EMTN	50	0	0	50 EUR	101.65%	47'733.41	0.00	a)
DE000BHYOGT7	2.8750 % BHH 2 7/8 05/24/30	0	60	0	60 EUR	100.79%	56'796.62	0.00	a)
DE000BHYOH34	0.1250 % BHH 0 1/8 01/18/30 EMTN	30	0	0	30 EUR	87.14%	24'550.22	0.00	a)
DE000BHYOHZ2	0.0100 % BHH 0.01 08/24/26 EMTN	30	0	0	30 EUR	94.76%	26'698.25	0.00	a)
DE000BHYOJW5	3.0000 % BHH 3 10/25/27	60	0	0	60 EUR	100.95%	56'882.27	0.00	a)
DE000BHYOSB0	1.7500 % BHH 1 3/4 05/10/32 EMTN	25	0	0	25 EUR	93.10%	21'859.03	0.00	a)
DE000BHYOSC8	3.3750 % BHH 3 3/8 08/23/28 EMTN	0	100	0	100 EUR	102.55%	96'310.19	0.01	a)
DE000BLB6J02	3.5000 % BYLAN 3 1/2 01/11/27 EMTN	0	100	0	100 EUR	101.77%	95'580.46	0.01	a)
DE000BLB6J10	2.8750 % BYLAN 2 7/8 07/15/30 EMTN	0	100	0	100 EUR	100.90%	94'763.40	0.01	a)
DE000BU22007	2.5000 % BKO 2 1/2 03/13/25	80	0	0	80 EUR	99.68%	74'894.11	0.01	a)
DE000BU22023	3.1000 % BKO 3.1 09/18/25 2Y	150	180	0	330 EUR	100.36%	311'036.35	0.02	a)
DE000BU22031	3.1000 % BKO 3.1 12/12/25 2Y	320	60	0	380 EUR	100.58%	358'962.48	0.03	a)
DE000BU22049	2.5000 % BKO 2 1/2 03/19/26 2Y	100	330	0	430 EUR	99.98%	403'759.25	0.03	a)
DE000BU22056	2.9000 % BKO 2.9 06/18/26	0	410	0	410 EUR	100.79%	388'083.28	0.03	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	494	160	100	554 EUR	100.04%	520'519.93	0.04	a)
DE000BU25018	2.4000 % OBL 2.4 10/19/28 188	550	120	0	670 EUR	100.83%	634'449.14	0.05	a)
DE000BU25026	2.1000 % OBL 2.1 04/12/29 189	60	530	0	590 EUR	99.65%	552'139.01	0.04	a)
DE000BU25034	2.5000 % OBL 2 1/2 10/11/29 190	0	90	0	90 EUR	101.56%	85'845.76	0.01	a)
DE000BU27006	2.4000 % DBR 2.4 11/15/30	220	360	0	580 EUR	101.27%	551'648.59	0.04	a)
DE000BU2D004	2.5000 % DBR 2 1/2 08/15/54	120	240	0	360 EUR	99.65%	336'905.14	0.03	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	662	220	0	882 EUR	100.79%	834'877.17	0.06	a)
DE000BU2Z015	2.6000 % DBR 2.6 08/15/33	530	200	0	730 EUR	103.09%	706'766.50	0.05	a)
DE000BU2Z023	2.2000 % DBR 2.2 02/15/34	170	600	0	770 EUR	99.62%	720'392.95	0.05	a)
DE000BU2Z031	2.6000 % DBR 2.6 08/15/34	0	220	0	220 EUR	102.85%	212'504.32	0.02	a)
DE000BU35025	2.1000 % OBL 2.1 04/12/29 G	0	130	0	130 EUR	99.68%	121'700.48	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)
DE000CZ40MU7	0.6250 % CMZB 0 5/8 05/28/25 EMTN	30	0	0	30 EUR	98.17%	27'659.01	0.00	a)
DE000CZ43Z72	3.3750 % CMZB 3 3/8 08/28/28 EMTN	0	80	0	80 EUR	102.59%	77'074.44	0.01	a)
DE000CZ43ZJ6	2.7500 % CMZB 2 3/4 12/08/25 EMTN	70	0	0	70 EUR	99.89%	65'670.40	0.00	a)
DE000CZ43ZS7	2.8750 % CMZB 2 7/8 04/28/26 EMTN	50	0	0	50 EUR	100.22%	47'061.92	0.00	a)
DE000CZ43ZX7	3.1250 % CMZB 3 1/8 04/20/29 EMTN	60	0	0	60 EUR	101.74%	57'329.68	0.00	a)
DE000CZ45W16	0.5000 % CMZB 0 1/2 03/15/27 EMTN	60	0	0	60 EUR	94.70%	53'364.95	0.00	a)
DE000CZ45W99	2.2500 % CMZB 2 1/4 09/01/32 EMTN	70	0	0	70 EUR	96.23%	63'259.03	0.00	a)
DE000CZ45WY7	0.2500 % CMZB 0 1/4 01/12/32 EMTN	30	0	0	30 EUR	83.37%	23'487.76	0.00	a)
DE000CZ45YB1	3.0000 % CMZB 3 03/13/34 EMTN	0	80	0	80 EUR	101.41%	76'187.88	0.01	a)
DE000DHY4861	0.3750 % NDB 0 3/8 06/20/25 EMTN	100	0	0	100 EUR	97.81%	91'860.48	0.01	a)
DE000DL19S01	0.5000 % DB 0 1/2 06/09/26 EMTN	50	0	0	50 EUR	96.02%	45'086.41	0.00	a)
DE000DL19U31	0.1250 % DB 0 1/8 01/21/30	80	0	0	80 EUR	86.97%	65'338.78	0.00	a)
DE000HCB0BH9	0.0100 % HCOB 0.01 01/19/27 EMTN	100	0	0	100 EUR	93.09%	87'428.61	0.01	a)
DE000HV2ASK2	0.8500 % HVB 0.85 05/22/34 EMTN	60	0	0	60 EUR	82.92%	46'723.63	0.00	a)
DE000HV2ASW7	0.1250 % HVB 0 1/8 11/22/29 EMTN	0	100	0	100 EUR	87.29%	81'976.83	0.01	a)
DE000HV2ATM6	0.0100 % HVB 0.01 09/15/28 EMTN	60	0	0	60 EUR	89.70%	50'545.24	0.00	a)
DE000HV2AY79	2.7500 % HVB 2 3/4 02/27/26	100	0	0	100 EUR	99.78%	93'704.03	0.01	a)
DE000HV2AYD5	0.0100 % HVB 0.01 03/10/31 EMTN	50	0	0	50 EUR	83.75%	39'327.05	0.00	a)
DE000HV2AYU9	0.5000 % HVB 0 1/2 02/23/27 EMTN	100	0	0	100 EUR	94.56%	88'803.53	0.01	a)
DE000LB125N3	0.3750 % LBBW 0 3/8 01/14/26 EMTN	50	0	0	50 EUR	96.64%	45'379.42	0.00	a)
DE000LB1DSM2	0.3750 % LBBW 0 3/8 02/27/25 EMTN	70	0	70	0 EUR	0.00%	0.00	0.00	
DE000LB2CQG8	0.0100 % LBBW 0.01 07/16/27 812	0	80	0	80 EUR	92.72%	69'661.89	0.01	a)
DE000LB2CW16	0.3750 % LBBW 0 3/8 02/21/31 EMTN	100	0	0	100 EUR	81.83%	76'848.11	0.01	a)
DE000LB2ZV93	1.7500 % LBBW 1 3/4 02/28/28 829	50	0	0	50 EUR	97.00%	45'549.41	0.00	a)
DE000LB386A8	3.2500 % LBBW 3 1/4 11/04/26	70	0	0	70 EUR	101.20%	66'528.31	0.01	a)
DE000LB39BP4	3.0000 % LBBW 3 02/16/34	0	100	0	100 EUR	101.59%	95'412.35	0.01	a)

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DE000LFA1719	1.0000 % BAYLAN 1 03/01/28 171	0	100	0	100 EUR	94.72%	88'958.49	0.01	a)
DE000MHB10J3	2.5000 % MUNHYP 2 1/2 07/04/28 EMTN	0	60	60	0 EUR	0.00%	0.00	0.00	
DE000MHB13J7	0.5000 % MUNHYP 0 1/2 03/14/25 EMTN	40	0	40	0 EUR	0.00%	0.00	0.00	
DE000MHB18J6	0.6250 % MUNHYP 0 5/8 05/07/27 EMTN	80	0	80	0 EUR	0.00%	0.00	0.00	
DE000MHB27J7	0.0100 % MUNHYP 0.01 10/19/39 1914	30	0	30	0 EUR	0.00%	0.00	0.00	
DE000MHB29J3	0.1250 % MUNHYP 0 1/8 02/01/29 EMTN	70	0	70	0 EUR	0.00%	0.00	0.00	
DE000MHB31J9	1.8750 % MUNHYP 1 7/8 08/25/32 EMTN	60	0	60	0 EUR	0.00%	0.00	0.00	
DE000NLB2TD7	0.7500 % NDB 0 3/4 01/18/28 EMTN	60	0	0	60 EUR	93.64%	52'763.14	0.00	a)
DE000NLB4Y34	2.8750 % NDB 2 7/8 01/13/31 EMTN	0	60	0	60 EUR	100.26%	56'495.71	0.00	a)
DE000NLB8739	0.6250 % NDB 0 5/8 01/18/27 EMTN	50	0	0	50 EUR	95.08%	44'649.23	0.00	a)
DE000NRW0JJ8	1.2500 % NRW 1 1/4 05/12/36 EMTN	0	90	0	90 EUR	84.48%	71'405.71	0.01	a)
DE000NRW0K03	0.9500 % NRW 0.95 03/13/28 EMTN	70	0	0	70 EUR	94.68%	62'242.02	0.00	a)
DE000NRW0K52	1.5000 % NRW 1 1/2 06/12/40 EMTN	110	0	0	110 EUR	81.46%	84'148.62	0.01	a)
DE000NRW0KE7	1.6500 % NRW 1.65 05/16/47 EMTN	70	0	0	70 EUR	77.08%	50'674.94	0.00	a)
DE000NRW0KF4	1.5500 % NRW 1.55 06/16/48 1439	100	0	0	100 EUR	74.64%	70'096.53	0.01	a)
DE000NRW0KM0	1.7500 % NRW 1 3/4 10/26/57 EMTN	0	100	0	100 EUR	72.68%	68'252.98	0.01	a)
DE000NRW0KZ2	1.6500 % NRW 1.65 02/22/38 EMTN	50	0	0	50 EUR	86.02%	40'394.40	0.00	a)
DE000NRW0L10	1.3750 % NRW 1 3/8 01/15/2120 EMTN	60	0	0	60 EUR	53.52%	30'159.79	0.00	a)
DE000NRW0L85	0.2000 % NRW 0.2 03/31/27	70	50	0	120 EUR	94.15%	106'104.43	0.01	a)
DE000NRW0L93	0.0000 % NRW 0 04/02/24	70	0	70	0 EUR	0.00%	0.00	0.00	
DE000NRW0LC9	1.9500 % NRW 1.95 09/26/2078 EMTN	50	0	0	50 EUR	72.75%	34'162.65	0.00	a)
DE000NRW0LN6	0.2500 % NRW 0 1/4 03/13/26 EMTN	80	0	0	80 EUR	96.35%	72'390.70	0.01	a)
DE000NRW0LQ9	2.1500 % NRW 2.15 03/21/2119 EMTN	40	70	0	110 EUR	74.50%	76'961.56	0.01	a)
DE000NRW0M35	0.5000 % NRW 0 1/2 01/15/52 EMTN	60	0	0	60 EUR	52.65%	29'667.29	0.00	a)
DE000NRW0M92	1.4500 % NRW 1.45 01/19/2122 EMTN	70	0	0	70 EUR	55.29%	36'348.06	0.00	a)
DE000NRW0MA1	0.2000 % NRW 0.2 04/09/30	70	60	0	130 EUR	87.89%	107'309.74	0.01	a)
DE000NRW0ME3	0.0000 % NRW 0 05/05/25	90	0	0	90 EUR	97.92%	82'768.25	0.01	a)
DE000NRW0MJ2	0.3750 % NRW 0 3/8 09/02/50 EMTN	60	0	0	60 EUR	51.89%	29'236.79	0.00	a)
DE000NRW0MK0	0.0000 % NRW 0 01/15/29	40	0	0	40 EUR	89.55%	33'641.23	0.00	a)
DE000NRW0ML8	0.0000 % NRW 0 10/12/35 15YR	80	0	0	80 EUR	73.56%	55'269.56	0.00	a)
DE000NRW0MP9	0.9500 % NRW 0.95 01/10/2121 EMTN	60	0	0	60 EUR	45.20%	25'468.71	0.00	a)
DE000NRW0MY1	0.1250 % NRW 0 1/8 06/04/31 EMTN	70	0	0	70 EUR	84.95%	55'844.13	0.00	a)
DE000NRW0N26	3.4000 % NRW 3.4 03/07/2073 EMTN	70	40	0	110 EUR	108.41%	111'993.95	0.01	a)
DE000NRW0N67	2.9000 % NRW 2.9 06/07/33 EMTN	70	60	0	130 EUR	101.84%	124'336.40	0.01	a)
DE000NRW0N83	3.3750 % NRW 3 3/8 10/31/28 EMTN	40	0	0	40 EUR	103.29%	38'800.94	0.00	a)
DE000NRW0NF8	2.0000 % NRW 2 06/15/32 EMTN	60	0	0	60 EUR	95.58%	53'856.32	0.00	a)
DE000NRW0NG6	2.2500 % NRW 2 1/4 06/14/52 EMTN	50	0	0	50 EUR	84.18%	39'529.91	0.00	a)
DE000NRW0NP7	3.0000 % NRW 3 01/27/28	0	30	0	30 EUR	101.49%	28'593.84	0.00	a)
DE000NRW0NW3	2.7500 % NRW 2 3/4 01/15/32 EMTN	50	0	0	50 EUR	100.90%	47'380.29	0.00	a)
DE000NRW0NX1	2.9000 % NRW 2.9 01/15/53 EMTN	60	0	0	60 EUR	96.25%	54'237.24	0.00	a)
DE000NWB0AP2	0.0000 % NRW BK 0 09/22/28 EMTN	100	0	0	100 EUR	90.21%	84'718.21	0.01	a)
DE000NWB0AS6	2.5000 % NRW BK 2 1/2 09/07/37	100	0	0	100 EUR	94.99%	89'211.12	0.01	a)
DE000NWB0AT4	2.8750 % NRW BK 2 7/8 04/05/33 EMTN	0	80	0	80 EUR	101.39%	76'175.86	0.01	a)
DE000NWB0AU2	3.0000 % NRW BK 3 05/31/30 EMTN	100	0	0	100 EUR	102.19%	95'969.27	0.01	a)
DE000NWB0AV0	2.7500 % NRW BK 2 3/4 05/15/31 EMTN	0	70	0	70 EUR	100.88%	66'319.26	0.01	a)
DE000NWB18E4	0.2500 % NRW BK 0 1/4 07/04/25	100	0	0	100 EUR	97.67%	91'728.99	0.01	a)
DE000NWB9080	0.2500 % NRW BK 0 1/4 03/16/27	100	0	0	100 EUR	94.29%	88'556.53	0.01	a)
DE000RLP0835	0.3750 % RHIPAL 0 3/8 01/26/27	60	0	0	60 EUR	94.84%	53'443.28	0.00	a)
DE000RLP1254	0.0100 % RHIPAL 0.01 01/21/31	40	0	0	40 EUR	85.02%	31'938.35	0.00	a)
DE000RLP1270	0.3750 % RHIPAL 0 3/8 03/10/51	35	0	0	35 EUR	51.40%	16'894.38	0.00	a)
DE000RLP1361	0.0100 % RHIPAL 0.01 03/17/25 EMTN	70	0	0	70 EUR	98.28%	64'607.37	0.00	a)
DE000RLP1395	3.0000 % RHIPAL 3 01/15/25 EMTN	50	0	0	50 EUR	99.83%	46'879.25	0.00	a)
DE000RLP1486	3.0000 % RHIPAL 3 05/02/34	0	70	0	70 EUR	102.57%	67'430.94	0.01	a)
DE000SCB0021	0.0100 % DKRED 0.01 11/07/29	0	50	0	50 EUR	87.15%	40'925.02	0.00	a)
DE000SCB0047	3.0000 % DKRED 3 01/31/35	0	50	0	50 EUR	101.17%	47'508.96	0.00	a)
DE000SHFM725	0.0100 % SCHHOL 0.01 04/02/24	50	0	50	0 EUR	0.00%	0.00	0.00	
DE000SHFM808	0.0500 % SCHHOL 0.05 07/08/31	80	0	0	80 EUR	84.14%	63'217.80	0.00	a)
DE000SHFM824	0.0100 % SCHHOL 0.01 10/29/26	0	70	0	70 EUR	94.64%	62'217.04	0.00	a)
DE000SHFM840	1.3750 % SCHHOL 1 3/8 07/14/27	80	0	0	80 EUR	96.75%	72'686.72	0.01	a)
DE000SHFM865	2.6250 % SCHHOL 2 5/8 11/17/28	0	80	0	80 EUR	100.30%	75'358.42	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.
DE000SHFM907	3.0000 % SCHHOL 3 08/16/33	50	0	0	50 EUR	102.94%	48'338.70	0.00	a)
DK0009412553	3.2500 % JYKRE 3 1/4 07/01/30	100	0	0	100 EUR	102.56%	96'318.64	0.01	a)
ES0000011868	6.0000 % SPGB 6 01/31/29	471	120	0	591 EUR	114.03%	632'889.55	0.05	a)
ES00000120N0	4.9000 % SPGB 4.9 07/30/40	345	120	0	465 EUR	117.23%	511'946.49	0.04	a)
ES00000121S7	4.7000 % SPGB 4.7 07/30/41	373	100	0	473 EUR	115.33%	512'327.32	0.04	a)
ES00000122E5	4.6500 % SPGB 4.65 07/30/25	250	0	0	250 EUR	101.45%	238'190.44	0.02	a)
ES00000123C7	5.9000 % SPGB 5.9 07/30/26	500	0	0	500 EUR	106.02%	497'835.85	0.04	a)
ES0000012411	5.7500 % SPGB 5 3/4 07/30/32	440	130	0	570 EUR	120.24%	643'644.30	0.05	a)
ES00000124C5	5.1500 % SPGB 5.15 10/31/28	345	135	0	480 EUR	109.94%	495'580.00	0.04	a)
ES00000124H4	5.1500 % SPGB 5.15 10/31/44	293	60	0	353 EUR	122.34%	405'592.94	0.03	a)
ES00000126Z1	1.6000 % SPGB 1.6 04/30/25	272	0	210	62 EUR	99.04%	57'667.95	0.00	a)
ES00000127A2	1.9500 % SPGB 1.95 07/30/30	420	190	0	610 EUR	95.97%	549'784.93	0.04	a)
ES00000127G9	2.1500 % SPGB 2.15 10/31/25	425	60	0	485 EUR	99.28%	452'219.00	0.03	a)
ES00000127Z9	1.9500 % SPGB 1.95 04/30/26	405	80	0	485 EUR	98.91%	450'538.25	0.03	a)
ES00000128C6	2.9000 % SPGB 2.9 10/31/46	349	90	0	439 EUR	89.32%	368'264.21	0.03	a)
ES00000128E2	3.4500 % SPGB 3.45 07/30/66	268	80	0	348 EUR	92.77%	303'186.12	0.02	a)
ES00000128H5	1.3000 % SPGB 1.3 10/31/26	498	115	0	613 EUR	97.38%	560'594.66	0.04	a)
ES00000128P8	1.5000 % SPGB 1 1/2 04/30/27	448	120	0	568 EUR	97.31%	519'105.64	0.04	a)
ES00000128Q6	2.3500 % SPGB 2.35 07/30/33	347	170	0	517 EUR	95.24%	462'445.08	0.04	a)
ES0000012932	4.2000 % SPGB 4.2 01/31/37	388	140	0	528 EUR	109.68%	543'888.40	0.04	a)
ES0000012A89	1.4500 % SPGB 1.45 10/31/27	433	80	0	513 EUR	96.67%	465'732.61	0.04	a)
ES0000012B39	1.4000 % SPGB 1.4 04/30/28	484	110	0	594 EUR	95.94%	535'213.72	0.04	a)
ES0000012B47	2.7000 % SPGB 2.7 10/31/48 30Y	340	100	0	440 EUR	85.05%	351'437.60	0.03	a)
ES0000012B88	1.4000 % SPGB 1.4 07/30/28	499	0	0	499 EUR	95.66%	448'303.38	0.03	a)
ES0000012E51	1.4500 % SPGB 1.45 04/30/29	404	110	0	514 EUR	94.92%	458'207.27	0.03	a)
ES0000012E69	1.8500 % SPGB 1.85 07/30/35	391	160	0	551 EUR	88.26%	456'727.33	0.03	a)
ES0000012F43	0.6000 % SPGB 0.6 10/31/29	431	120	0	551 EUR	90.19%	466'730.09	0.04	a)
ES0000012F76	0.5000 % SPGB 0 1/2 04/30/30	520	0	0	520 EUR	88.68%	433'072.58	0.03	a)
ES0000012F92	0.0000 % SPGB 0 01/31/25	400	0	400	0 EUR	0.00%	0.00	0.00	
ES0000012G00	1.0000 % SPGB 1 10/31/50	392	140	0	532 EUR	56.03%	279'932.49	0.02	a)
ES0000012G26	0.8000 % SPGB 0.8 07/30/27	407	100	0	507 EUR	95.12%	452'919.40	0.03	a)
ES0000012G34	1.2500 % SPGB 1 1/4 10/31/30	428	170	0	598 EUR	91.66%	514'797.63	0.04	a)
ES0000012G42	1.2000 % SPGB 1.2 10/31/40	373	80	0	453 EUR	71.99%	306'254.72	0.02	a)
ES0000012G91	0.0000 % SPGB 0 01/31/26	364	110	0	474 EUR	96.28%	428'607.73	0.03	a)
ES0000012H41	0.1000 % SPGB 0.1 04/30/31	455	170	0	625 EUR	84.00%	493'043.82	0.04	a)
ES0000012H58	1.4500 % SPGB 1.45 10/31/2071	132	40	0	172 EUR	50.39%	81'402.03	0.01	a)
ES0000012I08	0.0000 % SPGB 0 01/31/28	499	140	0	639 EUR	91.68%	550'159.14	0.04	a)
ES0000012I24	0.8500 % SPGB 0.85 07/30/37	270	90	0	360 EUR	74.32%	251'282.52	0.02	a)
ES0000012I32	0.5000 % SPGB 0 1/2 10/31/31	436	140	0	576 EUR	85.24%	461'124.04	0.03	a)
ES0000012J07	1.0000 % SPGB 1 07/30/42	232	110	0	342 EUR	66.99%	215'155.86	0.02	a)
ES0000012J15	0.0000 % SPGB 0 01/31/27	428	80	0	508 EUR	94.03%	448'607.68	0.03	a)
ES0000012K20	0.7000 % SPGB 0.7 04/30/32	413	250	0	663 EUR	85.42%	531'893.77	0.04	a)
ES0000012K38	0.0000 % SPGB 0 05/31/25	364	0	0	364 EUR	97.73%	334'095.23	0.03	a)
ES0000012K46	1.9000 % SPGB 1.9 10/31/52	354	120	0	474 EUR	68.82%	306'367.14	0.02	a)
ES0000012K53	0.8000 % SPGB 0.8 07/30/29	480	180	0	660 EUR	91.54%	567'421.29	0.04	a)
ES0000012K61	2.5500 % SPGB 2.55 10/31/32	405	130	0	535 EUR	97.48%	489'770.35	0.04	a)
ES0000012K95	3.4500 % SPGB 3.45 07/30/43	200	110	0	310 EUR	97.99%	285'288.61	0.02	a)
ES0000012L29	2.8000 % SPGB 2.8 05/31/26	390	180	0	570 EUR	100.24%	536'623.64	0.04	a)
ES0000012L52	3.1500 % SPGB 3.15 04/30/33	409	130	0	539 EUR	101.49%	513'730.95	0.04	a)
ES0000012L60	3.9000 % SPGB 3.9 07/30/39	250	130	0	380 EUR	105.31%	375'828.55	0.03	a)
ES0000012L78	3.5500 % SPGB 3.55 10/31/33	460	110	0	570 EUR	104.28%	558'250.46	0.04	a)
ES0000012M51	3.5000 % SPGB 3 1/2 05/31/29	120	320	0	440 EUR	103.72%	428'578.92	0.03	a)
ES0000012M77	2.5000 % SPGB 2 1/2 05/31/27	0	410	0	410 EUR	99.74%	384'063.32	0.03	a)
ES0000012M85	3.2500 % SPGB 3 1/4 04/30/34	190	370	0	560 EUR	101.60%	534'351.26	0.04	a)
ES0000012M93	4.0000 % SPGB 4 10/31/54	0	170	0	170 EUR	103.78%	165'692.68	0.01	a)
ES0000012N35	3.4500 % SPGB 3.45 10/31/34	0	330	0	330 EUR	102.99%	319'193.46	0.02	a)
ES0000090797	1.8750 % ANDAL 1 7/8 10/31/28	40	0	0	40 EUR	95.98%	36'055.98	0.00	a)
ES0000090847	0.5000 % ANDAL 0 1/2 04/30/31	50	0	0	50 EUR	84.54%	39'699.42	0.00	a)
ES00001010B7	0.4200 % MADRID 0.42 04/30/31	30	0	0	30 EUR	84.63%	23'843.32	0.00	a)
ES00001010I2	1.7230 % MADRID 1.723 04/30/32	30	0	0	30 EUR	90.96%	25'627.06	0.00	a)
ES00001010K8	3.5960 % MADRID 3.596 04/30/33	40	0	0	40 EUR	103.56%	38'902.74	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.
ES0000101263	4.3000 % MADRID 4.3 09/15/26	40	0	0	40 EUR	102.85%	38'636.02	0.00	a)
ES0000101651	1.8260 % MADRID 1.826 04/30/25	40	0	0	40 EUR	99.04%	37'204.00	0.00	a)
ES0000101909	1.5710 % MADRID 1.571 04/30/29	40	0	0	40 EUR	94.57%	35'525.55	0.00	a)
ES0000101966	0.8270 % MADRID 0.827 07/30/27	60	0	0	60 EUR	94.70%	53'362.13	0.00	a)
ES0000106635	1.1250 % BASQUE 1 1/8 04/30/29	50	0	0	50 EUR	92.77%	43'563.57	0.00	a)
ES0000106684	0.2500 % BASQUE 0 1/4 04/30/31	50	0	0	50 EUR	84.08%	39'483.42	0.00	a)
ES0001352626	3.7110 % JUNGAL 3.711 07/30/29	50	0	0	50 EUR	103.50%	48'603.07	0.00	a)
ES0200002121	3.5000 % ADIFAL 3 1/2 04/30/32 EMTN	0	100	0	100 EUR	101.61%	95'425.50	0.01	a)
ES0371622020	4.2500 % CEDTDA 4 1/4 04/10/31 A6	100	0	100	0 EUR	0.00%	0.00	0.00	
ES0413211A75	3.1250 % BBVASM 3 1/8 07/17/27	100	0	0	100 EUR	100.91%	94'765.28	0.01	a)
ES0413679525	3.0500 % BKTSM 3.05 05/29/28	100	0	0	100 EUR	100.16%	94'066.55	0.01	a)
ES0413860596	1.0000 % SABSM 1 04/26/27	0	100	0	100 EUR	95.19%	89'398.96	0.01	a)
ES0413860802	1.7500 % SABSM 1 3/4 05/30/29	100	0	0	100 EUR	94.67%	88'910.60	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)
ES0413900855	2.7500 % SANTAN 2 3/4 09/08/32	100	0	0	100 EUR	98.41%	92'423.97	0.01	a)
ES0413900905	3.3750 % SANTAN 3 3/8 01/11/26	100	0	0	100 EUR	100.45%	94'337.96	0.01	a)
ES0414950644	4.1250 % CABKSM 4 1/8 03/24/36	50	0	0	50 EUR	109.18%	51'269.33	0.00	a)
ES0414970204	3.8750 % CABKSM 3 7/8 02/17/25	100	0	100	0 EUR	0.00%	0.00	0.00	
ES0440609339	1.2500 % CABKSM 1 1/4 01/11/27	100	0	0	100 EUR	96.32%	90'456.44	0.01	a)
EU000A19VVY6	0.5000 % EU 0 1/2 04/04/25 EMTN	60	0	0	60 EUR	98.53%	55'520.31	0.00	a)
EU000A1G0AJ7	3.8750 % EFSF 3 7/8 03/30/32 EMTN	60	0	0	60 EUR	108.19%	60'965.90	0.00	a)
EU000A1G0AT6	3.3750 % EFSF 3 3/8 04/03/37 EMTN	40	50	0	90 EUR	104.38%	88'227.64	0.01	a)
EU000A1G0BJ5	3.0000 % EFSF 3 09/04/34 21Y	40	60	0	100 EUR	101.65%	95'464.95	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	60	0	0	60 EUR	98.71%	55'620.61	0.00	a)
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	100	0	0	100 EUR	96.03%	90'187.84	0.01	a)
EU000A1G0D96	1.7500 % EFSF 1 3/4 07/17/53	50	50	0	100 EUR	74.32%	69'798.82	0.01	a)
EU000A1G0DB8	2.3500 % EFSF 2.35 07/29/44 EMTN	90	0	0	90 EUR	89.36%	75'533.01	0.01	a)
EU000A1G0DD4	1.2000 % EFSF 1.2 02/17/45 EMTN	60	50	0	110 EUR	71.99%	74'373.72	0.01	a)
EU000A1G0DE2	0.2000 % EFSF 0.2 04/28/25 0000	30	0	0	30 EUR	98.15%	27'654.22	0.00	a)
EU000A1G0DH5	0.4000 % EFSF 0.4 05/31/26 EMTN	90	0	0	90 EUR	96.31%	81'404.88	0.01	a)
EU000A1G0DJ1	1.3750 % EFSF 1 3/8 05/31/47 EMTN	120	0	0	120 EUR	72.87%	82'122.21	0.01	a)
EU000A1G0DL7	1.7000 % EFSF 1.7 02/13/43 EMTN	90	50	0	140 EUR	80.90%	106'368.52	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	0	50 EUR	99.68%	46'809.29	0.00	a)
EU000A1G0DR4	0.7500 % EFSF 0 3/4 05/03/27 EMTN	90	0	0	90 EUR	95.52%	80'733.76	0.01	a)
EU000A1G0DT0	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	80	0	0	80 EUR	97.95%	73'593.57	0.01	a)
EU000A1G0DW4	1.8000 % EFSF 1.8 07/10/48 EMTN	90	0	0	90 EUR	78.25%	66'142.42	0.01	a)
EU000A1G0DY0	0.8750 % EFSF 0 7/8 07/26/27 EMTN	70	40	0	110 EUR	95.52%	98'677.70	0.01	a)
EU000A1G0EB6	0.4000 % EFSF 0.4 01/26/26	90	0	0	90 EUR	96.90%	81'899.35	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	110	0	0	110 EUR	88.03%	90'935.88	0.01	a)
EU000A1G0EG5	0.7000 % EFSF 0.7 01/20/50	40	70	0	110 EUR	58.77%	60'713.45	0.00	a)
EU000A1G0EJ9	0.0000 % EFSF 0 10/15/25	90	0	0	90 EUR	96.96%	81'955.98	0.01	a)
EU000A1G0EK7	0.0000 % EFSF 0 10/13/27	80	40	0	120 EUR	92.49%	104'237.02	0.01	a)
EU000A1G0EL5	0.0000 % EFSF 0 01/20/31	65	0	0	65 EUR	84.76%	51'741.11	0.00	a)
EU000A1G0EM3	0.0500 % EFSF 0.05 01/18/52	60	0	0	60 EUR	44.82%	25'257.97	0.00	a)
EU000A1G0EN1	0.0000 % EFSF 0 07/20/26	90	0	0	90 EUR	95.31%	80'557.95	0.01	a)
EU000A1G0EP6	0.1250 % EFSF 0 1/8 03/18/30	50	0	0	50 EUR	87.41%	41'046.17	0.00	a)
EU000A1G1Q17	3.3750 % EU 3 3/8 04/04/32 EMTN	0	70	0	70 EUR	105.18%	69'145.45	0.01	a)
EU000A1G6TV9	2.8750 % EU 2 7/8 04/04/28 EMTN	100	0	0	100 EUR	101.27%	95'109.95	0.01	a)
EU000A1GY6W8	3.7500 % EU 3 3/4 04/04/42 EMTN	0	60	0	60 EUR	108.38%	61'073.52	0.00	a)
EU000A1U9894	1.0000 % ESM 1 09/23/25 EMTN	100	0	0	100 EUR	98.11%	92'139.40	0.01	a)
EU000A1U9928	1.6250 % ESM 1 5/8 11/17/36 EMTN	60	35	0	95 EUR	87.34%	77'919.92	0.01	a)
EU000A1U9936	1.8500 % ESM 1.85 12/01/55 EMTN	0	60	0	60 EUR	74.73%	42'110.89	0.00	a)
EU000A1U9944	0.5000 % ESM 0 1/2 03/02/26 EMTN	120	0	0	120 EUR	96.92%	109'228.43	0.01	a)
EU000A1U9969	1.1250 % ESM 1 1/8 05/03/32 EMTN	80	0	0	80 EUR	89.81%	67'473.29	0.01	a)
EU000A1U9977	0.8750 % ESM 0 7/8 07/18/42 EMTN	70	0	0	70 EUR	69.96%	45'989.59	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.
EU000A1Z6TV6	1.5000 % EU 1 1/2 10/04/35 EMTN	0	50	0	50 EUR	87.50%	41'087.02	0.00	a)
EU000A1Z99A1	1.8000 % ESM 1.8 11/02/46 EMTN	170	0	0	170 EUR	80.60%	128'678.01	0.01	a)
EU000A1Z99B9	0.7500 % ESM 0 3/4 03/15/27 EMTN	80	0	0	80 EUR	95.74%	71'928.63	0.01	a)
EU000A1Z99D5	1.2000 % ESM 1.2 05/23/33 EMTN	0	80	0	80 EUR	88.98%	66'849.69	0.01	a)
EU000A1Z99F0	0.7500 % ESM 0 3/4 09/05/28 EUR	70	50	0	120 EUR	93.35%	105'206.22	0.01	a)
EU000A1Z99H6	0.5000 % ESM 0 1/2 03/05/29 EMTN	70	0	0	70 EUR	91.52%	60'163.30	0.00	a)
EU000A1Z99J2	0.0000 % ESM 0 03/14/25	50	0	0	50 EUR	98.36%	46'185.69	0.00	a)
EU000A1Z99N4	0.0000 % ESM 0 12/15/26	50	0	0	50 EUR	94.43%	44'339.78	0.00	a)
EU000A1Z99P9	0.0100 % ESM 0.01 10/15/31	50	0	0	50 EUR	83.56%	39'237.36	0.00	a)
EU000A1Z99Q7	1.0000 % ESM 1 06/23/27	50	40	0	90 EUR	95.95%	81'099.75	0.01	a)
EU000A1Z99R5	3.0000 % ESM 3 03/15/28 ESM	60	0	0	60 EUR	101.63%	57'266.57	0.00	a)
EU000A1Z99S3	3.0000 % ESM 3 08/23/33	50	0	0	50 EUR	102.67%	48'211.44	0.00	a)
EU000A1Z99T1	2.6250 % ESM 2 5/8 09/18/29	0	80	0	80 EUR	100.41%	75'437.31	0.01	a)
EU000A283859	0.0000 % EU 0 10/04/30 SURE	180	0	0	180 EUR	85.68%	144'838.31	0.01	a)
EU000A283867	0.1000 % EU 0.1 10/04/40 SURE	155	0	0	155 EUR	63.20%	92'005.29	0.01	a)
EU000A284451	0.0000 % EU 0 11/04/25 SURE	130	0	0	130 EUR	96.90%	118'305.16	0.01	a)
EU000A284469	0.3000 % EU 0.3 11/04/50 SURE	170	90	0	260 EUR	50.72%	123'840.72	0.01	a)
EU000A285VM2	0.0000 % EU 0 07/04/35 SURE	200	50	0	250 EUR	73.86%	173'405.29	0.01	a)
EU000A287074	0.0000 % EU 0 06/02/28 SURE	240	0	0	240 EUR	91.19%	205'546.13	0.02	a)
EU000A25CAA6	0.7000 % EFSF 0.7 01/17/53	35	0	0	35 EUR	55.22%	18'149.38	0.00	a)
EU000A25CAB4	0.8750 % EFSF 0 7/8 09/05/28	50	0	0	50 EUR	93.76%	44'029.39	0.00	a)
EU000A25CAC2	2.3750 % EFSF 2 3/8 06/21/32	40	50	0	90 EUR	97.85%	82'703.17	0.01	a)
EU000A25CAD0	1.5000 % EFSF 1 1/2 12/15/25 EMTN	60	0	0	60 EUR	98.45%	55'474.10	0.00	a)
EU000A25CAE8	2.3750 % EFSF 2 3/8 04/11/28 EMTN	70	60	0	130 EUR	99.47%	121'445.31	0.01	a)
EU000A25CAF5	2.7500 % EFSF 2 3/4 08/17/26	60	0	0	60 EUR	100.27%	56'500.22	0.00	a)
EU000A25CAG3	2.8750 % EFSF 2 7/8 02/16/33 EMTN	90	0	0	90 EUR	101.38%	85'693.62	0.01	a)
EU000A25CAH1	3.0000 % EFSF 3 12/15/28	70	0	0	70 EUR	101.82%	66'933.94	0.01	a)
EU000A25CAJ7	3.0000 % EFSF 3 07/10/30 EFSF	70	0	0	70 EUR	102.08%	67'110.12	0.01	a)
EU000A25CAK5	3.3750 % EFSF 3 3/8 08/30/38 EMTN	50	50	0	100 EUR	103.70%	97'385.52	0.01	a)
EU000A25CAL3	3.5000 % EFSF 3 1/2 04/11/29	50	0	0	50 EUR	104.10%	48'881.53	0.00	a)
EU000A25CAM1	2.6250 % EFSF 2 5/8 07/16/29 EMTN	80	60	0	140 EUR	100.26%	131'828.59	0.01	a)
EU000A25CAN9	2.8750 % EFSF 2 7/8 02/13/34	0	100	0	100 EUR	100.75%	94'615.01	0.01	a)
EU000A25CAP4	2.8750 % EFSF 2 7/8 05/28/31 EMTN	0	100	0	100 EUR	101.31%	95'140.94	0.01	a)
EU000A3K4C42	0.4000 % EU 0.4 02/04/37 NGEU	275	110	0	385 EUR	73.82%	266'917.60	0.02	a)
EU000A3K4D09	2.7500 % EU 2 3/4 12/04/37 SURE	120	50	0	170 EUR	97.72%	156'022.31	0.01	a)
EU000A3K4D41	3.2500 % EU 3 1/4 07/04/34 NGEU	230	60	0	290 EUR	103.54%	281'993.12	0.02	a)
EU000A3K4D74	3.3750 % EU 3 3/8 10/04/38 NGEU	220	80	0	300 EUR	102.99%	290'158.97	0.02	a)
EU000A3K4D82	2.7500 % EU 2 3/4 10/05/26 NGEU	200	130	0	330 EUR	100.33%	310'952.67	0.02	a)
EU000A3K4DA4	0.2500 % EU 0 1/4 10/22/26 EMTN	80	0	0	80 EUR	95.38%	71'658.16	0.01	a)
EU000A3K4DD8	1.0000 % EU 1 07/06/32 NGEU	370	0	0	370 EUR	88.08%	306'059.40	0.02	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	90	100	0	190 EUR	72.90%	130'082.14	0.01	a)
EU000A3K4DJ5	0.8000 % EU 0.8 07/04/25 NGEU	280	0	0	280 EUR	98.15%	258'106.04	0.02	a)
EU000A3K4DM9	2.6250 % EU 2 5/8 02/04/48 NGEU	240	70	0	310 EUR	89.80%	261'435.71	0.02	a)
EU000A3K4DS6	2.0000 % EU 2 10/04/27 NGEU	280	140	0	420 EUR	98.43%	388'243.78	0.03	a)
EU000A3K4DT4	2.5000 % EU 2 1/2 10/04/52 NGEU	160	70	0	230 EUR	85.11%	183'848.58	0.01	a)
EU000A3K4DV0	3.3750 % EU 3 3/8 11/04/42 NGEU	270	50	0	320 EUR	101.99%	306'500.61	0.02	a)
EU000A3K4DW8	2.7500 % EU 2 3/4 02/04/33 NGEU	170	120	0	290 EUR	100.01%	272'370.84	0.02	a)
EU000A3K4DY4	3.0000 % EU 3 03/04/53 NGEU	300	60	0	360 EUR	93.86%	317'326.05	0.02	a)
EU000A3K4ED6	3.0000 % EIB 3 11/15/28 EARN	50	50	0	100 EUR	101.98%	95'772.99	0.01	a)
EU000A3K4EL9	4.0000 % EU 4 04/04/44 NGEU	70	160	0	230 EUR	110.03%	237'670.62	0.02	a)
EU000A3K4EN5	3.1250 % EU 3 1/8 12/05/28 NGEU	80	180	0	260 EUR	102.17%	249'466.39	0.02	a)
EU000A3K4ES4	3.0000 % EU 3 12/04/34 NGEU	0	290	0	290 EUR	101.17%	275'538.32	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)
EU000A3K4EW6	2.8750 % EU 2 7/8 12/06/27 NGEU	0	130	0	130 EUR	100.98%	123'285.21	0.01	a)
EU000A3K4EY2	3.3750 % EU 3 3/8 10/05/54 NGEU	0	270	0	270 EUR	99.82%	253'102.32	0.02	a)
EU000A3K7MW2	1.6250 % EU 1 5/8 12/04/29 NGEU	340	60	0	400 EUR	95.24%	357'768.62	0.03	a)
EU000A3KM903	0.2000 % EU 0.2 06/04/36 SURE	170	40	0	210 EUR	73.52%	145'003.69	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	110	0	0	110 EUR	58.63%	60'568.82	0.00	a)
EU000A3KP2Z3	0.2500 % EU 0 1/4 04/22/36 EMTN	140	60	0	200 EUR	74.31%	139'569.47	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.
EU000A3KRJQ6	0.0000 % EU 0 07/04/29 SURE	150	70	0	220 EUR	88.61%	183'082.52	0.01	a)
EU000A3KRJR4	0.7500 % EU 0 3/4 01/04/47 SURE	110	60	0	170 EUR	62.74%	100'169.82	0.01	a)
EU000A3KSXE1	0.0000 % EU 0 07/04/31 NGEU	390	60	0	450 EUR	83.62%	353'406.73	0.03	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	0.01	a)
EU000A3KTGV8	0.0000 % EU 0 07/06/26 NGEU	320	180	0	500 EUR	95.47%	448'290.81	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	290	80	0	370 EUR	90.24%	313'561.64	0.02	a)
EU000A3LNF05	3.1250 % EU 3 1/8 12/04/30 NGEU	180	120	0	300 EUR	102.68%	289'288.37	0.02	a)
EU000A3LS460	2.7500 % EIB 2 3/4 01/16/34 EARN	100	50	0	150 EUR	100.09%	140'995.58	0.01	a)
EU000A3LT492	3.0000 % EIB 3 02/15/39 EARN	60	80	0	140 EUR	99.87%	131'315.81	0.01	a)
EU000A3LVAL6	2.7500 % EIB 2 3/4 07/17/29 EARN	0	140	0	140 EUR	101.02%	132'827.85	0.01	a)
EU000A3LX098	2.8750 % EIB 2 7/8 10/15/31	0	130	0	130 EUR	101.71%	124'180.13	0.01	a)
EU000A3LZ0X9	3.3750 % EU 3 3/8 10/04/39 NGEU	0	160	0	160 EUR	102.58%	154'141.38	0.01	a)
FI4000006176	4.0000 % RFGB 4 07/04/25 15Y	78	30	0	108 EUR	100.85%	102'293.76	0.01	a)
FI40000037635	2.7500 % RFGB 2 3/4 07/04/28 16Y	98	30	0	128 EUR	101.13%	121'565.22	0.01	a)
FI4000046545	2.6250 % RFGB 2 5/8 07/04/42 30Y	96	20	0	116 EUR	94.49%	102'938.02	0.01	a)
FI4000148630	0.7500 % RFGB 0 3/4 04/15/31 16Y	92	0	0	92 EUR	88.91%	76'823.58	0.01	a)
FI4000167317	0.8750 % RFGB 0 7/8 09/15/25 10Y	87	20	0	107 EUR	98.08%	98'563.04	0.01	a)
FI4000197959	0.5000 % RFGB 0 1/2 04/15/26 10Y	113	25	0	138 EUR	96.78%	125'428.66	0.01	a)
FI4000242870	1.3750 % RFGB 1 3/8 04/15/47 30Y	112	20	0	132 EUR	73.22%	90'770.80	0.01	a)
FI4000278551	0.5000 % RFGB 0 1/2 09/15/27 10Y	113	20	0	133 EUR	94.46%	117'983.79	0.01	a)
FI4000306758	1.1250 % RFGB 1 1/8 04/15/34 16Y	115	0	0	115 EUR	86.33%	93'241.92	0.01	a)
FI4000348727	0.5000 % RFGB 0 1/2 09/15/28 10Y	162	0	0	162 EUR	92.54%	140'791.48	0.01	a)
FI4000369467	0.5000 % RFGB 0 1/2 09/15/29 10Y	121	20	0	141 EUR	90.58%	119'943.96	0.01	a)
FI4000415153	0.1250 % RFGB 0 1/8 04/15/36 16Y	74	50	0	124 EUR	72.86%	84'847.97	0.01	a)
FI4000440557	0.2500 % RFGB 0 1/4 09/15/40 20Y	53	20	0	73 EUR	64.97%	44'544.32	0.00	a)
FI4000441878	0.0000 % RFGB 0 09/15/30 10Y	109	30	0	139 EUR	85.85%	112'070.59	0.01	a)
FI4000480488	0.1250 % RFGB 0 1/8 04/15/52 31Y	103	0	0	103 EUR	47.34%	45'792.34	0.00	a)
FI4000507231	0.1250 % RFGB 0 1/8 09/15/31 10Y	118	50	0	168 EUR	84.48%	133'282.78	0.01	a)
FI4000511449	0.0000 % RFGB 0 09/15/26 5Y	84	0	0	84 EUR	95.07%	74'995.72	0.01	a)
FI4000517677	0.5000 % RFGB 0 1/2 04/15/43 21Y	70	40	0	110 EUR	64.08%	66'202.15	0.01	a)
FI4000523238	1.5000 % RFGB 1 1/2 09/15/32 10Y	100	10	0	110 EUR	91.59%	94'614.64	0.01	a)
FI4000527551	1.3750 % RFGB 1 3/8 04/15/27 4Y	70	50	0	120 EUR	97.27%	109'619.49	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)
FI4000549035	3.1250 % OMASST 3 1/8 06/15/28 EMTN	0	100	0	100 EUR	100.69%	94'562.42	0.01	a)
FI4000550249	3.0000 % RFGB 3 09/15/33 10Y	120	30	0	150 EUR	102.14%	143'891.92	0.01	a)
FI4000557525	2.8750 % RFGB 2 7/8 04/15/29	50	90	0	140 EUR	101.57%	133'540.48	0.01	a)
FI4000566294	2.9500 % RFGB 2.95 04/15/55 31Y	0	100	0	100 EUR	97.85%	91'898.04	0.01	a)
FI4000571104	3.0000 % RFGB 3 09/15/34 10Y	0	140	0	140 EUR	101.76%	133'788.98	0.01	a)
FR0000187635	5.7500 % FRTR 5 3/4 10/25/32 OAT	632	140	0	772 EUR	120.92%	876'672.99	0.07	a)
FR0000571150	6.0000 % FRTR 6 10/25/25 OAT	522	50	0	572 EUR	103.54%	556'233.99	0.04	a)
FR0000571218	5.5000 % FRTR 5 1/2 04/25/29 OAT	688	260	0	948 EUR	112.18%	998'775.93	0.08	a)
FR0010070060	4.7500 % FRTR 4 3/4 04/25/35 OAT	492	210	0	702 EUR	115.69%	762'734.24	0.06	a)
FR0010171975	4.0000 % FRTR 4 04/25/55 OAT	346	130	0	476 EUR	108.84%	486'550.64	0.04	a)
FR0010292169	3.8750 % CFF 3 7/8 04/25/55 EMTN	30	0	30	0 EUR	0.00%	0.00	0.00	
FR0010371401	4.0000 % FRTR 4 10/25/38 OAT	493	110	0	603 EUR	109.06%	617'617.17	0.05	a)
FR0010773192	4.5000 % FRTR 4 1/2 04/25/41 OAT	708	250	35	923 EUR	115.52%	1'001'328.64	0.08	a)
FR0010870956	4.0000 % FRTR 4 04/25/60 OAT	409	60	0	469 EUR	109.89%	484'015.94	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	50	0 EUR	0.00%	0.00	0.00	
FR0010916924	3.5000 % FRTR 3 1/2 04/25/26 OAT	805	190	0	995 EUR	101.36%	947'128.92	0.07	a)
FR0010961540	4.0000 % EDF 4 11/12/25 EMTN	50	0	0	50 EUR	100.77%	47'319.72	0.00	a)
FR0011317783	2.7500 % FRTR 2 3/4 10/25/27 OAT	997	420	0	1'417 EUR	100.50%	1'337'447.63	0.10	a)
FR0011461037	3.2500 % FRTR 3 1/4 05/25/45 OAT	526	180	0	706 EUR	98.15%	650'776.05	0.05	a)
FR0011883966	2.5000 % FRTR 2 1/2 05/25/30 OAT	1'129	350	0	1'479 EUR	99.14%	1'377'118.03	0.10	a)
FR0012159812	1.3750 % CADES 1 3/8 11/25/24 EMTN	80	0	0	80 EUR	99.50%	74'757.37	0.01	a)
FR0012517027	0.5000 % FRTR 0 1/2 05/25/25 OAT	858	0	750	108 EUR	98.19%	99'589.67	0.01	a)
FR0012938116	1.0000 % FRTR 1 11/25/25 OAT	733	200	100	833 EUR	97.90%	765'909.67	0.06	a)
FR0012993103	1.5000 % FRTR 1 1/2 05/25/31 OAT	1'071	430	0	1'501 EUR	92.66%	1'306'255.97	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)

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.
FR0013131877	0.5000 % FRTR 0 1/2 05/25/26 OAT	887	270	0	1'157 EUR	96.47%	1'048'276.13	0.08	a)
FR0013154028	1.7500 % FRTR 1 3/4 05/25/66 OAT	309	90	0	399 EUR	63.75%	238'885.42	0.02	a)
FR0013154044	1.2500 % FRTR 1 1/4 05/25/36 OAT	835	190	0	1'025 EUR	82.10%	790'321.10	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	735	240	80	895 EUR	95.01%	798'557.24	0.06	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)
FR0013232253	0.8750 % BPIFRA 0 7/8 11/25/26	100	0	0	100 EUR	95.87%	90'038.52	0.01	a)
FR0013234333	1.7500 % FRTR 1 3/4 06/25/39 OAT	559	210	0	769 EUR	83.04%	599'751.24	0.05	a)
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	752	290	0	1'042 EUR	95.92%	938'651.52	0.07	a)
FR0013257524	2.0000 % FRTR 2 05/25/48 OAT	611	70	0	681 EUR	77.20%	493'723.83	0.04	a)
FR0013264439	2.1250 % CTEFRA 2 1/8 07/29/32	100	0	0	100 EUR	90.62%	85'102.33	0.01	a)
FR0013284908	0.7500 % CMARK 0 3/4 10/05/27	50	0	50	0 EUR	0.00%	0.00	0.00	
FR0013286192	0.7500 % FRTR 0 3/4 05/25/28 OAT	1'091	390	0	1'481 EUR	93.58%	1'301'563.53	0.10	a)
FR0013310059	0.5000 % ACACB 0 1/2 02/19/26 EMTN	100	0	0	100 EUR	96.70%	90'812.38	0.01	a)
FR0013313582	1.2500 % FRTR 1 1/4 05/25/34 OAT	856	380	0	1'236 EUR	85.84%	996'378.84	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)
FR0013330693	1.0000 % CAFFIL 1 04/25/28 EMTN	100	0	0	100 EUR	93.85%	88'138.61	0.01	a)
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	1'084	210	0	1'294 EUR	92.66%	1'126'051.98	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)
FR0013345048	0.5000 % SOCSFH 0 1/2 01/28/26 EMTN	0	100	0	100 EUR	96.81%	90'914.75	0.01	a)
FR0013369758	0.8750 % UNEDIC 0 7/8 05/25/28 EMTN	100	0	0	100 EUR	93.52%	87'826.81	0.01	a)
FR0013399169	0.5000 % LBPSFH 0 1/2 01/30/26 EMTN	100	0	0	100 EUR	96.76%	90'873.43	0.01	a)
FR0013403862	0.6250 % BPCECB 0 5/8 09/22/27	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013404969	1.5000 % FRTR 1 1/2 05/25/50 OAT	550	170	0	720 EUR	67.32%	455'204.67	0.03	a)
FR0013407236	0.5000 % FRTR 0 1/2 05/25/29 OAT	1'018	340	0	1'358 EUR	90.63%	1'155'855.41	0.09	a)
FR0013410008	0.5000 % UNEDIC 0 1/2 03/20/29 EMTN	0	100	0	100 EUR	90.47%	84'964.27	0.01	a)
FR0013415627	0.0000 % FRTR 0 03/25/25 OAT	790	0	790	0 EUR	0.00%	0.00	0.00	
FR0013417334	0.8750 % ACACB 0 7/8 05/06/34 EMTN	100	0	0	100 EUR	82.62%	77'590.98	0.01	a)
FR0013426368	1.1250 % ADPPF 1 1/8 06/18/34	0	100	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)
FR0013432069	0.0500 % AXASFH 0.05 07/05/27	100	0	0	100 EUR	92.48%	86'853.85	0.01	a)
FR0013433596	0.2500 % FRLBP 0 1/4 07/12/26 EMTN	100	0	0	100 EUR	94.80%	89'034.56	0.01	a)
FR0013445137	0.0000 % RTEFRA 0 09/09/27 EMTN	100	0	0	100 EUR	91.21%	85'656.43	0.01	a)
FR0013446598	0.0100 % ACASCF 0.01 09/13/28 EMTN	0	100	0	100 EUR	89.51%	84'066.44	0.01	a)
FR0013451507	0.0000 % FRTR 0 11/25/29 OAT	819	220	0	1'039 EUR	87.29%	851'748.97	0.06	a)
FR0013454733	0.0100 % LBPSFH 0.01 10/22/29	100	0	0	100 EUR	86.81%	81'525.09	0.01	a)
FR0013459047	0.0100 % BPCECB 0.01 11/08/26 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013478898	0.1250 % CMCICB 0 1/8 01/28/30	0	100	0	100 EUR	86.59%	81'318.48	0.01	a)
FR0013480514	0.2500 % CRH 0 1/4 02/07/35	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013480613	0.7500 % FRTR 0 3/4 05/25/52 OAT	627	230	0	857 EUR	52.63%	423'562.73	0.03	a)
FR0013482189	0.3750 % CAFFIL 0 3/8 02/13/40 EMTN	0	100	0	100 EUR	67.13%	63'040.67	0.00	a)
FR0013482890	0.2500 % LBPSFH 0 1/4 02/12/35 EMTN	0	100	0	100 EUR	75.66%	71'055.41	0.01	a)
FR0013505518	0.1250 % BPIFRA 0 1/8 03/25/25	100	0	0	100 EUR	98.19%	92'210.78	0.01	a)
FR0013505633	2.7500 % ADPPF 2 3/4 04/02/30	100	0	0	100 EUR	97.30%	91'375.87	0.01	a)
FR0013506870	0.1250 % CMCICB 0 1/8 04/09/25 EMTN	100	0	0	100 EUR	98.18%	92'208.90	0.01	a)
FR0013507647	0.6250 % SNCF 0 5/8 04/17/30 EMTN	100	0	0	100 EUR	87.94%	82'588.21	0.01	a)
FR0013508470	0.0000 % FRTR 0 02/25/26 OAT	784	250	0	1'034 EUR	96.15%	933'678.48	0.07	a)
FR0013508686	0.6250 % FRPTT 0 5/8 10/21/26 EMTN	100	0	0	100 EUR	94.88%	89'107.82	0.01	a)
FR0013511615	0.0100 % CAFFIL 0.01 05/07/25	100	0	0	100 EUR	97.88%	91'920.58	0.01	a)
FR0013515715	0.0100 % CMARK 0.01 10/04/30	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013515806	0.5000 % FRTR 0 1/2 05/25/40 OAT	468	160	0	628 EUR	66.31%	391'070.97	0.03	a)
FR0013516549	0.0000 % FRTR 0 11/25/30 OAT	978	290	0	1'268 EUR	84.80%	1'009'885.52	0.08	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)
FR0013519568	0.0100 % CAFFIL 0.01 06/24/30	100	0	0	100 EUR	85.01%	79'837.43	0.01	a)
FR0013521630	2.5000 % CNPPF 2 1/2 06/30/51 EMTN	100	0	0	100 EUR	89.83%	84'365.09	0.01	a)
FR0013524410	0.2500 % UNEDIC 0 1/4 07/16/35 EMTN	100	0	0	100 EUR	74.53%	69'997.92	0.01	a)
FR0013534559	0.0000 % CADES 0 11/25/30	0	100	0	100 EUR	84.18%	79'058.88	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.
FR0013534559XXX	0.0000 % *RETIRED*	100	0	100	0 EUR	0.00%	0.00	0.00	
FR00140002P5	0.0000 % CADES 0 02/25/28 EMTN	100	0	0	100 EUR	91.07%	85'528.70	0.01 a)	
FR00140004Q9	0.0100 % MMBSCF 0.01 10/14/30 EMTN	0	100	0	100 EUR	83.97%	78'863.53	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)	
FR0014000AU2	0.0000 % AGFRNC 0 10/28/27 EMTN	0	100	0	100 EUR	91.48%	85'910.00	0.01 a)	
FR0014000C08	0.8750 % SNCF 0 7/8 02/28/51	100	0	0	100 EUR	48.99%	46'005.37	0.00 a)	
FR0014000L31	0.0000 % UNEDIC 0 11/19/30 EMTN	100	0	0	100 EUR	84.19%	79'066.39	0.01 a)	
FR0014000UG9	0.0000 % CADES 0 02/25/26	100	0	0	100 EUR	95.93%	90'089.23	0.01 a)	
FR0014001IP3	0.6250 % FRPTT 0 5/8 01/18/36 EMTN	100	0	0	100 EUR	73.52%	69'047.50	0.01 a)	
FR0014001NN8	0.5000 % FRTR 0 1/2 05/25/2072 OAT	190	110	0	300 EUR	36.91%	103'998.10	0.01 a)	
FR0014001S17	0.0000 % CADES 0 05/25/31 EMTN	0	100	0	100 EUR	82.87%	77'831.40	0.01 a)	
FR0014001ZD3	0.1250 % CAFFIL 0 1/8 02/15/36	100	0	0	100 EUR	72.26%	67'863.23	0.01 a)	
FR0014002FB7	0.0100 % BPCECB 0.01 03/18/31	100	0	100	0 EUR	0.00%	0.00	0.00	
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	410	160	0	570 EUR	59.38%	317'844.74	0.02 a)	
FR0014002WK3	0.0000 % FRTR 0 11/25/31 OAT	902	380	0	1'282 EUR	82.20%	989'671.61	0.07 a)	
FR0014003513	0.0000 % FRTR 0 02/25/27 OAT	713	260	0	973 EUR	93.88%	857'890.24	0.06 a)	
FR0014003BW0	0.0100 % CMCICB 0.01 05/06/31 EMTN	100	0	0	100 EUR	82.68%	77'645.45	0.01 a)	
FR0014003RL9	0.0100 % CDCEPS 0.01 06/01/26 EMTN	100	0	0	100 EUR	95.20%	89'402.71	0.01 a)	
FR0014004016	0.0000 % CADES 0 11/25/26 EMTN	100	0	0	100 EUR	94.14%	88'414.72	0.01 a)	
FR0014004I65	0.0100 % CFF 0.01 07/15/26	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0014004J31	0.7500 % FRTR 0 3/4 05/25/53 OAT	501	260	0	761 EUR	51.29%	366'588.90	0.03 a)	
FR0014004JA7	0.7500 % ALSFR 0 3/4 07/19/41 EMTN	0	100	0	100 EUR	63.88%	59'989.37	0.00 a)	
FR0014004QY2	0.0100 % UNEDIC 0.01 11/25/31 EMTN	100	0	0	100 EUR	81.68%	76'711.93	0.01 a)	
FR00140058G6	0.3000 % SOGRPR 0.3 09/02/36 EMTN	100	0	0	100 EUR	70.14%	65'874.10	0.00 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)	
FR0014005N34	0.0100 % CAFFIL 0.01 10/01/29 EMTN	100	0	0	100 EUR	86.89%	81'602.10	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	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0014006O80	1.0000 % SOGRPR 1 11/26/51 EMTN	100	0	0	100 EUR	54.72%	51'394.23	0.00 a)	
FR0014006TX3	0.7500 % VDP 0 3/4 11/30/41 EMTN	100	0	0	100 EUR	63.36%	59'505.70	0.00 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	720	260	0	980 EUR	80.85%	744'137.85	0.06 a)	
FR0014007LP4	0.7500 % RTEFRA 0 3/4 01/12/34 EMTN	100	0	0	100 EUR	79.53%	74'689.93	0.01 a)	
FR0014007PX9	0.3750 % CAFFIL 0 3/8 01/20/32 EMTN	100	0	0	100 EUR	83.32%	78'253.08	0.01 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	349	0	349	0 EUR	0.00%	0.00	0.00	
FR0014008066	0.1250 % SOCSFH 0 1/8 02/02/29 EMTN	100	0	0	100 EUR	89.22%	83'788.45	0.01 a)	
FR00140084Y5	0.1250 % BPIFRA 0 1/8 11/25/28	100	0	0	100 EUR	89.30%	83'862.65	0.01 a)	
FR0014008CP1	1.2750 % IDFMOB 1.275 02/14/42 EMTN	100	0	0	100 EUR	69.95%	65'690.97	0.00 a)	
FR0014008CQ9	0.9500 % IDFMOB 0.95 02/16/32 EMTN	0	100	0	100 EUR	85.98%	80'752.17	0.01 a)	
FR0014008E08	0.6250 % CRLNCB 0 5/8 02/16/28 EMTN	100	0	0	100 EUR	92.89%	87'233.27	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)	
FR0014008JP6	0.7500 % BPCECB 0 3/4 02/23/29 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0014008SA9	1.1250 % AGFRNC 1 1/8 03/02/37 EMTN	100	0	0	100 EUR	77.25%	72'551.48	0.01 a)	
FR00140095D5	0.5000 % CFF 0 1/2 03/16/28 EMTN	0	100	100	0 EUR	0.00%	0.00	0.00	
FR00140099G0	0.7500 % CCFSFH 0 3/4 03/22/27 EMTN	0	100	0	100 EUR	94.84%	89'070.25	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)	
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	290	290	0	580 EUR	78.41%	427'111.77	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)	
FR001400A4J6	1.5000 % SFILFR 1 1/2 03/05/32 EMTN	100	0	0	100 EUR	89.76%	84'301.23	0.01 a)	
FR001400ADP1	1.7500 % UNEDIC 1 3/4 11/25/32 EMTN	100	0	0	100 EUR	91.82%	86'228.37	0.01 a)	
FR001400AIN5	0.7500 % FRTR 0 3/4 02/25/28 OAT	840	290	0	1'130 EUR	93.99%	997'409.60	0.08 a)	
FR001400B9U1	2.3750 % CMCICB 2 3/8 02/08/28	0	100	0	100 EUR	98.68%	92'679.42	0.01 a)	
FR001400BB83	2.1250 % BPIFRA 2 1/8 11/29/27 EMTN	100	0	0	100 EUR	97.96%	91'999.47	0.01 a)	
FR001400BKZ3	2.0000 % FRTR 2 11/25/32 OAT	807	270	0	1'077 EUR	93.93%	950'072.13	0.07 a)	
FR001400CGA2	2.1250 % ACACB 2 1/8 01/07/30	100	0	0	100 EUR	96.63%	90'747.58	0.01 a)	
FR001400CHC6	1.7500 % CADES 1 3/4 11/25/27 EMTN	0	100	0	100 EUR	97.03%	91'122.30	0.01 a)	
FR001400CHQ6	2.0000 % BPIFRA 2 09/02/30	0	100	0	100 EUR	95.02%	89'242.12	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.
FR001400CM22	2.3750 % CFF 2 3/8 03/15/30 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
FR001400CMX2	2.5000 % FRTR 2 1/2 05/25/43 OAT	280	140	0	420 EUR	88.06%	347'335.94	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)
FR001400D5T9	2.7500 % CRH 2 3/4 04/12/28	100	0	100	0 EUR	0.00%	0.00	0.00	
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	100	0 EUR	0.00%	0.00	0.00	
FR001400DHQ4	3.3750 % BPIFRA 3 3/8 11/25/32	100	0	0	100 EUR	102.48%	96'246.32	0.01	a)
FR001400DL4	5.5000 % FRLBP 5 1/2 03/05/34 EMTN	100	0	0	100 EUR	104.78%	98'403.56	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)
FR001400F281	3.0000 % CRH 3 01/11/30 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
FR001400F5S9	3.1250 % BPCECB 3 1/8 01/20/33	100	0	100	0 EUR	0.00%	0.00	0.00	
FR001400F5U5	3.0000 % CADES 3 05/25/28 EMTN	100	0	0	100 EUR	100.86%	94'726.77	0.01	a)
FR001400FDC8	4.6250 % EDF 4 5/8 01/25/43 EMTN	100	0	0	100 EUR	102.45%	96'215.33	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)
FR001400FKA7	2.8750 % BPIFRA 2 7/8 11/25/29 EMTN	0	100	0	100 EUR	100.03%	93'942.58	0.01	a)
FR001400FTH3	3.0000 % FRTR 3 05/25/54 OAT	400	170	0	570 EUR	90.53%	484'596.13	0.04	a)
FR001400FWP0	3.0000 % BPCECB 3 10/17/29	100	0	100	0 EUR	0.00%	0.00	0.00	
FR001400FYQ4	2.5000 % FRTR 2 1/2 09/24/26 OAT	860	250	0	1'110 EUR	99.78%	1'040'198.18	0.08	a)
FR001400FZ24	3.1250 % CMCICB 3 1/8 06/22/27 EMTN	100	0	0	100 EUR	101.10%	94'946.53	0.01	a)
FR001400G5Z3	3.2500 % ACACB 3 1/4 09/28/32	100	0	0	100 EUR	102.61%	96'362.78	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)
FR001400G173	3.3750 % CFF 3 3/8 09/16/31 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
FR001400H4K7	3.7000 % SOGRPR 3.7 05/25/53 EMTN	100	0	0	100 EUR	99.96%	93'873.08	0.01	a)
FR001400H7V7	3.0000 % FRTR 3 05/25/33 OAT	680	280	0	960 EUR	100.95%	910'116.32	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	620	570	0	1'190 EUR	100.44%	1'122'454.12	0.08	a)
FR001400I2W5	3.0000 % BNPPCB 3 05/25/28 EMTN	100	0	0	100 EUR	101.00%	94'853.56	0.01	a)
FR001400I822	3.3750 % AGFRNC 3 3/8 05/25/33	0	100	0	100 EUR	102.03%	95'818.07	0.01	a)
FR001400IAO3	3.2500 % ACACB 3 1/4 06/08/33 EMTN	0	100	0	100 EUR	102.47%	96'238.81	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)
FR001400JHS7	3.3750 % SOCSFH 3 3/8 07/31/30 EMTN	0	100	0	100 EUR	102.94%	96'679.27	0.01	a)
FR001400KFO8	3.3750 % ACACB 3 3/8 09/04/28 EMTN	100	0	0	100 EUR	102.20%	95'983.36	0.01	a)
FR001400L834	3.5000 % FRTR 3 1/2 11/25/33 OAT	370	710	0	1'080 EUR	104.66%	1'061'551.43	0.08	a)
FR001400LDK9	3.6250 % CAFFIL 3 5/8 01/17/29 EMTN	0	100	0	100 EUR	103.47%	97'169.51	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	130	480	0	610 EUR	99.76%	571'531.59	0.04	a)
FR001400NE03	3.1250 % CAFFIL 3 1/8 11/24/33	0	100	0	100 EUR	101.49%	95'311.87	0.01	a)
FR001400NEF3	3.0000 % FRTR 3 06/25/49 OAT	140	50	0	190 EUR	93.23%	166'362.39	0.01	a)
FR001400NJB1	3.0000 % SOCSFH 3 02/01/27 EMTN	100	0	0	100 EUR	100.55%	94'429.06	0.01	a)
FR001400NUQ6	3.5000 % SOGRPR 3 1/2 06/25/49 EMTN	0	100	0	100 EUR	97.96%	91'996.65	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)
FR001400OCT6	3.0000 % ACACB 3 12/01/30	0	100	0	100 EUR	100.87%	94'728.65	0.01	a)
FR001400OHF4	3.2500 % FRTR 3 1/4 05/25/55 OAT	0	310	0	310 EUR	94.52%	275'171.58	0.02	a)
FR001400PM68	2.7500 % FRTR 2 3/4 02/25/30 OAT	0	340	0	340 EUR	100.29%	320'231.79	0.02	a)
FR001400PT61	3.1250 % UNEDIC 3 1/8 11/25/34 EMTN	0	100	0	100 EUR	101.14%	94'985.04	0.01	a)
FR001400QMF9	3.0000 % FRTR 3 11/25/34 OAT	0	200	0	200 EUR	100.04%	187'909.58	0.01	a)
FR001400QR62	4.1250 % EDF 4 1/8 06/17/31 EMTN	0	100	0	100 EUR	102.63%	96'384.38	0.01	a)
FR001400QR70	4.3750 % EDF 4 3/8 06/17/36 EMTN	0	100	0	100 EUR	103.19%	96'910.30	0.01	a)
GR0114032577	0.0000 % GGB 0 02/12/26	80	0	0	80 EUR	96.78%	72'712.26	0.01	a)
GR0114033583	3.8750 % GGB 3 7/8 06/15/28	60	50	0	110 EUR	104.41%	107'865.81	0.01	a)
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	30	0	100 EUR	99.03%	93'004.37	0.01	a)
GR0124034688	3.7500 % GGB 3 3/4 01/30/28	100	20	0	120 EUR	104.17%	117'394.56	0.01	a)
GR0124035693	3.8750 % GGB 3 7/8 03/12/29	70	0	0	70 EUR	104.95%	68'993.59	0.01	a)
GR0124036709	1.5000 % GGB 1 1/2 06/18/30	100	30	0	130 EUR	92.60%	113'051.63	0.01	a)
GR0124037715	0.7500 % GGB 0 3/4 06/18/31	100	40	0	140 EUR	86.32%	113'492.19	0.01	a)
GR0124038721	1.7500 % GGB 1 3/4 06/18/32	70	0	0	70 EUR	90.80%	59'693.25	0.00	a)
GR0124039737	4.2500 % GGB 4 1/4 06/15/33	80	20	0	100 EUR	107.86%	101'300.85	0.01	a)
GR0124040743	3.3750 % GGB 3 3/8 06/15/34	70	40	0	110 EUR	100.56%	103'885.40	0.01	a)
GR0128015725	3.9000 % GGB 3.9 01/30/33	120	40	0	160 EUR	105.09%	157'914.52	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.
GR0128016731	1.8750 % GGB 1 7/8 02/04/35	80	20	0	100 EUR	86.65%	81'380.46	0.01	a)
GR0128017747	4.3750 % GGB 4 3/8 07/18/38	65	0	0	65 EUR	107.95%	65'898.66	0.00	a)
GR0133011248	4.0000 % GGB 4 01/30/37	100	30	0	130 EUR	104.91%	128'088.23	0.01	a)
GR0138015814	4.2000 % GGB 4.2 01/30/42	90	60	0	150 EUR	105.44%	148'537.92	0.01	a)
GR0138017836	1.8750 % GGB 1 7/8 01/24/52	55	0	0	55 EUR	68.12%	35'185.81	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)
HK0000929676	3.3750 % HKINTL 3 3/8 06/07/27 GMTN	100	0	0	100 EUR	100.89%	94'751.19	0.01	a)
IE000GVLBXU6	3.0000 % IRISH 3 10/18/43	80	0	0	80 EUR	100.89%	75'801.70	0.01	a)
IE000LQ7YWWY4	2.6000 % IRISH 2.6 10/18/34	0	120	0	120 EUR	99.67%	112'327.64	0.01	a)
IE00B4TV0D44	5.4000 % IRISH 5.4 03/13/25	190	0	190	0 EUR	0.00%	0.00	0.00	
IE00BDHDP44	0.9000 % IRISH 0.9 05/15/28	150	50	0	200 EUR	94.98%	178'407.22	0.01	a)
IE00BFZRP202	1.3000 % IRISH 1.3 05/15/33	105	0	0	105 EUR	90.63%	89'368.29	0.01	a)
IE00BFZRQ242	1.3500 % IRISH 1.35 03/18/31	134	20	0	154 EUR	93.55%	135'298.13	0.01	a)
IE00BH35Q895	1.1000 % IRISH 1.1 05/15/29	161	80	0	241 EUR	94.48%	213'839.97	0.02	a)
IE00BH35QB22	1.5000 % IRISH 1 1/2 05/15/50	145	60	0	205 EUR	73.97%	142'407.97	0.01	a)
IE00BJ38CR43	2.4000 % IRISH 2.4 05/15/30	183	20	0	203 EUR	100.03%	190'709.16	0.01	a)
IE00BKFVC345	0.4000 % IRISH 0.4 05/15/35	104	0	0	104 EUR	78.71%	76'872.71	0.01	a)
IE00BKFVC568	0.2000 % IRISH 0.2 05/15/27	145	30	0	175 EUR	94.43%	155'204.03	0.01	a)
IE00BKFVC899	0.2000 % IRISH 0.2 10/18/30	138	50	0	188 EUR	87.58%	154'639.05	0.01	a)
IE00BMD03L28	0.3500 % IRISH 0.35 10/18/32	90	20	0	110 EUR	84.28%	87'063.94	0.01	a)
IE00BMQ5JL65	0.0000 % IRISH 0 10/18/31	205	0	0	205 EUR	84.09%	161'887.80	0.01	a)
IE00BMQ5JM72	0.5500 % IRISH 0.55 04/22/41	74	40	0	114 EUR	69.50%	74'405.92	0.01	a)
IE00BV8C9186	2.0000 % IRISH 2 02/18/45	169	90	0	259 EUR	85.58%	208'165.43	0.02	a)
IE00BV8C9418	1.0000 % IRISH 1 05/15/26	191	70	0	261 EUR	97.55%	239'101.38	0.02	a)
IE00BV8C9B83	1.7000 % IRISH 1.7 05/15/37	157	20	0	177 EUR	88.78%	147'575.81	0.01	a)
IT0001086567	7.2500 % BTPS 7 1/4 11/01/26 30Y	184	70	0	254 EUR	109.31%	260'753.51	0.02	a)
IT0001174611	6.5000 % BTPS 6 1/2 11/01/27 30Y	490	110	0	600 EUR	111.09%	625'977.70	0.05	a)
IT0001278511	5.2500 % BTPS 5 1/4 11/01/29 31Y	538	130	0	668 EUR	110.47%	693'032.24	0.05	a)
IT0001444378	6.0000 % BTPS 6 05/01/31 31Y	549	190	0	739 EUR	116.44%	808'154.47	0.06	a)
IT0003256820	5.7500 % BTPS 5 3/4 02/01/33 31Y	476	100	0	576 EUR	116.38%	629'549.56	0.05	a)
IT0003535157	5.0000 % BTPS 5 08/01/34 31Y	478	110	0	588 EUR	111.45%	615'435.10	0.05	a)
IT0003934657	4.0000 % BTPS 4 02/01/37 31Y	555	210	0	765 EUR	102.48%	736'270.00	0.06	a)
IT0004286966	5.0000 % BTPS 5 08/01/39 32Y	467	110	0	577 EUR	111.33%	603'277.01	0.05	a)
IT0004513641	5.0000 % BTPS 5 03/01/25 16Y	437	0	437	0 EUR	0.00%	0.00	0.00	
IT0004532559	5.0000 % BTPS 5 09/01/40 31Y	410	130	0	540 EUR	111.13%	563'582.79	0.04	a)
IT0004644735	4.5000 % BTPS 4 1/2 03/01/26 16Y	390	190	0	580 EUR	102.38%	557'651.28	0.04	a)
IT0004889033	4.7500 % BTPS 4 3/4 09/01/28 15Y	533	100	50	583 EUR	106.78%	584'654.22	0.04	a)
IT0004923998	4.7500 % BTPS 4 3/4 09/01/44 31Y	548	140	0	488 EUR	108.38%	496'722.16	0.04	a)
IT0005024234	3.5000 % BTPS 3 1/2 03/01/30 16Y	491	90	0	581 EUR	102.08%	557'008.54	0.04	a)
IT0005083057	3.2500 % BTPS 3 1/4 09/01/46 31Y	282	120	0	402 EUR	87.61%	330'751.19	0.03	a)
IT0005090318	1.5000 % BTPS 1 1/2 06/01/25 10Y	352	0	0	352 EUR	98.82%	326'664.61	0.02	a)
IT0005094088	1.6500 % BTPS 1.65 03/01/32 17Y	435	70	0	505 EUR	88.95%	421'870.12	0.03	a)
IT0005127086	2.0000 % BTPS 2 12/01/25 10Y	331	40	0	371 EUR	98.95%	344'760.49	0.03	a)
IT0005162828	2.7000 % BTPS 2.7 03/01/47 31Y	358	100	0	458 EUR	79.58%	342'303.57	0.03	a)
IT0005170839	1.6000 % BTPS 1.6 06/01/26 10Y	388	180	0	568 EUR	97.99%	522'717.03	0.04	a)
IT0005177909	2.2500 % BTPS 2 1/4 09/01/36 20Y	336	50	0	386 EUR	85.50%	309'930.68	0.02	a)
IT0005210650	1.2500 % BTPS 1 1/4 12/01/26 10Y	360	110	0	470 EUR	96.76%	427'087.45	0.03	a)
IT0005212987	0.3750 % UCGIM 0 3/8 10/31/26	100	0	0	100 EUR	94.81%	89'040.20	0.01	a)
IT0005215147	0.3750 % ISPIM 0 3/8 09/14/26	0	100	0	100 EUR	95.01%	89'228.97	0.01	a)
IT0005217390	2.8000 % BTPS 2.8 03/01/67 50Y	167	50	0	217 EUR	73.90%	150'611.58	0.01	a)
IT0005240350	2.4500 % BTPS 2.45 09/01/33 15Y	392	100	50	442 EUR	92.02%	381'980.38	0.03	a)
IT0005240830	2.2000 % BTPS 2.2 06/01/27 10Y	334	120	50	404 EUR	98.49%	373'692.57	0.03	a)
IT0005273013	3.4500 % BTPS 3.45 03/01/48 31Y	332	70	0	402 EUR	89.79%	338'996.66	0.03	a)
IT0005274805	2.0500 % BTPS 2.05 08/01/27 10Y	343	80	0	423 EUR	97.94%	389'066.39	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)
IT0005315046	1.2500 % BACRED 1 1/4 11/24/29 EMTN	100	0	0	100 EUR	91.34%	85'777.58	0.01	a)
IT0005321325	2.9500 % BTPS 2.95 09/01/38 20Y	272	150	0	422 EUR	89.75%	355'715.52	0.03	a)
IT0005323032	2.0000 % BTPS 2 02/01/28 10Y	390	140	0	530 EUR	97.29%	484'247.33	0.04	a)
IT0005327306	1.4500 % BTPS 1.45 05/15/25 7Y	280	0	280	0 EUR	0.00%	0.00	0.00	
IT0005339210	1.1250 % ISPIM 1 1/8 07/14/25 EMTN	100	0	0	100 EUR	98.23%	92'249.29	0.01	a)
IT0005340929	2.8000 % BTPS 2.8 12/01/28 10Y	383	100	0	483 EUR	99.52%	451'429.24	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.
IT0005345183	2.5000 % BTPS 2 1/2 11/15/25 7Y	341	60	0	401 EUR	99.56%	374'947.25	0.03	a)
IT0005358806	3.3500 % BTPS 3.35 03/01/35 26Y	287	140	0	427 EUR	97.19%	389'745.89	0.03	a)
IT0005363111	3.8500 % BTPS 3.85 09/01/49 30Y	279	100	0	379 EUR	95.01%	338'181.35	0.03	a)
IT0005365165	3.0000 % BTPS 3 08/01/29 10Y	386	120	0	506 EUR	99.84%	474'456.05	0.04	a)
IT0005370306	2.1000 % BTPS 2.1 07/15/26 7Y	298	50	0	348 EUR	98.76%	322'772.76	0.02	a)
IT0005377152	3.1000 % BTPS 3.1 03/01/40 21Y	296	30	0	326 EUR	89.75%	274'776.09	0.02	a)
IT0005383309	1.3500 % BTPS 1.35 04/01/30 11Y	413	210	0	623 EUR	90.97%	532'241.18	0.04	a)
IT0005386245	0.3500 % BTPS 0.35 02/01/25 6Y	281	0	281	0 EUR	0.00%	0.00	0.00	
IT0005390874	0.8500 % BTPS 0.85 01/15/27 8Y	317	120	0	437 EUR	95.66%	392'585.94	0.03	a)
IT0005398406	2.4500 % BTPS 2.45 09/01/50 CAC	265	130	0	395 EUR	73.30%	271'917.79	0.02	a)
IT0005399586	1.0000 % CDEP 1 02/11/30 EMTN	100	0	0	100 EUR	87.90%	82'546.89	0.01	a)
IT0005402117	1.4500 % BTPS 1.45 03/01/36 16Y	240	110	0	350 EUR	78.79%	258'992.22	0.02	a)
IT0005403396	0.9500 % BTPS 0.95 08/01/30 10Y	325	80	0	405 EUR	88.05%	334'908.27	0.03	a)
IT0005408098	2.0000 % CDEP 2 04/20/27 EMTN	100	0	0	100 EUR	97.23%	91'313.89	0.01	a)
IT0005408502	1.8500 % BTPS 1.85 07/01/25 5Y	288	0	0	288 EUR	98.99%	267'744.38	0.02	a)
IT0005413171	1.6500 % BTPS 1.65 12/01/30 10Y	417	100	0	517 EUR	91.12%	442'426.17	0.03	a)
IT0005416570	0.9500 % BTPS 0.95 09/15/27 7Y	425	140	50	515 EUR	94.66%	457'821.85	0.03	a)
IT0005419848	0.5000 % BTPS 0 1/2 02/01/26 5Y	315	80	0	395 EUR	96.75%	358'912.94	0.03	a)
IT0005421703	1.8000 % BTPS 1.8 03/01/41 21Y	336	50	0	386 EUR	73.38%	266'004.96	0.02	a)
IT0005422891	0.9000 % BTPS 0.9 04/01/31 11Y	418	150	0	568 EUR	86.16%	459'611.18	0.03	a)
IT0005425233	1.7000 % BTPS 1.7 09/01/51 31Y	312	140	0	452 EUR	61.57%	261'350.29	0.02	a)
IT0005433195	0.9500 % BTPS 0.95 03/01/37 16Y	330	60	0	390 EUR	71.90%	263'340.69	0.02	a)
IT0005433690	0.2500 % BTPS 0 1/4 03/15/28 7Y	358	0	0	358 EUR	91.29%	306'922.35	0.02	a)
IT0005436693	0.6000 % BTPS 0.6 08/01/31 10Y	371	130	0	501 EUR	83.52%	392'993.68	0.03	a)
IT0005437147	0.0000 % BTPS 0 04/01/26 5Y	329	70	0	399 EUR	95.67%	358'485.51	0.03	a)
IT0005438004	1.5000 % BTPS 1 1/2 04/30/45 34Y	222	70	0	292 EUR	64.60%	177'148.91	0.01	a)
IT0005441883	2.1500 % BTPS 2.15 03/01/2072 50Y	92	70	0	162 EUR	61.52%	93'598.29	0.01	a)
IT0005445306	0.5000 % BTPS 0 1/2 07/15/28 7Y	308	40	0	348 EUR	91.33%	298'483.10	0.02	a)
IT0005449969	0.9500 % BTPS 0.95 12/01/31 10Y	379	60	0	439 EUR	84.86%	349'884.39	0.03	a)
IT0005454241	0.0000 % BTPS 0 08/01/26 5Y	296	60	0	356 EUR	94.85%	317'120.19	0.02	a)
IT0005461626	0.6250 % BPEIM 0 5/8 10/28/28 EMTN	0	100	0	100 EUR	90.85%	85'320.21	0.01	a)
IT0005466013	0.9500 % BTPS 0.95 06/01/32 10Y	385	180	0	565 EUR	83.63%	443'780.15	0.03	a)
IT0005467482	0.4500 % BTPS 0.45 02/15/29 7Y	318	50	0	368 EUR	89.54%	309'471.64	0.02	a)
IT0005474330	0.0000 % BTPS 0 12/15/24 3Y	103	0	103	0 EUR	0.00%	0.00	0.00	
IT0005480980	2.1500 % BTPS 2.15 09/01/52 30Y	184	0	0	184 EUR	67.10%	115'948.18	0.01	a)
IT0005484552	1.1000 % BTPS 1.1 04/01/27 5Y	281	170	0	451 EUR	95.81%	405'789.93	0.03	a)
IT0005493298	1.2000 % BTPS 1.2 08/15/25 3Y	270	30	0	300 EUR	98.29%	276'936.63	0.02	a)
IT0005494239	2.5000 % BTPS 2 1/2 12/01/32 10Y	410	0	0	410 EUR	93.42%	359'716.43	0.03	a)
IT0005495731	2.8000 % BTPS 2.8 06/15/29 7Y	310	50	0	360 EUR	98.92%	334'443.81	0.03	a)
IT0005496770	3.2500 % BTPS 3 1/4 03/01/38 16Y	210	90	0	300 EUR	93.17%	262'514.05	0.02	a)
IT0005500068	2.6500 % BTPS 2.65 12/01/27 5Y	315	110	0	425 EUR	99.47%	397'028.76	0.03	a)
IT0005508590	4.0000 % BTPS 4 04/30/35 13Y	210	60	0	270 EUR	103.01%	261'191.25	0.02	a)
IT0005514473	3.5000 % BTPS 3 1/2 01/15/26 3Y	312	50	0	362 EUR	100.78%	342'608.34	0.03	a)
IT0005518128	4.4000 % BTPS 4.4 05/01/33 10Y	320	200	0	520 EUR	106.80%	521'548.72	0.04	a)
IT0005519787	3.8500 % BTPS 3.85 12/15/29 7Y	377	180	0	557 EUR	103.55%	541'668.35	0.04	a)
IT0005521981	3.4000 % BTPS 3.4 04/01/28 5Y	280	240	0	520 EUR	101.72%	496'774.23	0.04	a)
IT0005530032	4.4500 % BTPS 4.45 09/01/43 20Y	175	130	0	305 EUR	103.95%	297'761.98	0.02	a)
IT0005534141	4.5000 % BTPS 4 1/2 10/01/53 30Y	284	50	0	334 EUR	103.63%	325'066.87	0.02	a)
IT0005534281	3.4000 % BTPS 3.4 03/28/25 2Y	260	0	260	0 EUR	0.00%	0.00	0.00	
IT0005538597	3.8000 % BTPS 3.8 04/15/26 3Y	270	40	0	310 EUR	101.47%	295'414.38	0.02	a)
IT0005542359	4.0000 % BTPS 4 10/30/31 8Y	210	60	0	270 EUR	104.46%	264'870.57	0.02	a)
IT0005542797	3.7000 % BTPS 3.7 06/15/30 7Y	270	90	0	360 EUR	102.63%	346'973.62	0.03	a)
IT0005544082	4.3500 % BTPS 4.35 11/01/33 10Y	340	130	0	470 EUR	106.21%	468'808.77	0.04	a)
IT0005548315	3.8000 % BTPS 3.8 08/01/28 5Y	320	80	0	400 EUR	103.16%	387'521.01	0.03	a)
IT0005549396	3.5000 % CARPP 3 1/2 01/15/30	100	0	0	100 EUR	102.44%	96'206.88	0.01	a)
IT0005552507	3.7500 % BAMIIIM 3 3/4 06/27/28 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
IT0005556011	3.8500 % BTPS 3.85 09/15/26 3Y	350	100	0	450 EUR	102.03%	431'181.31	0.03	a)
IT0005557084	3.6000 % BTPS 3.6 09/29/25 2Y	210	70	0	280 EUR	100.59%	264'506.56	0.02	a)
IT0005560948	4.2000 % BTPS 4.2 03/01/34 10Y	390	50	0	440 EUR	104.84%	433'223.59	0.03	a)
IT0005561888	4.0000 % BTPS 4 11/15/30 7Y	310	90	0	400 EUR	104.20%	391'420.37	0.03	a)
IT0005566408	4.1000 % BTPS 4.1 02/01/29 5Y	180	240	0	420 EUR	104.47%	412'084.00	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert CHF	in % 7)	Kat.
IT0005580045	2.9500 % BTPS 2.95 02/15/27 3Y	130	200	0	330 EUR	100.30%	310'844.20	0.02	a)
IT0005580094	3.5000 % BTPS 3 1/2 02/15/31 7Y	150	300	50	400 EUR	101.24%	380'304.55	0.03	a)
IT0005582421	4.1500 % BTPS 4.15 10/01/39 15Y	0	320	0	320 EUR	101.55%	305'187.30	0.02	a)
IT0005584302	3.2000 % BTPS 3.2 01/28/26 2Y	0	340	0	340 EUR	100.35%	320'439.34	0.02	a)
IT0005584849	3.3500 % BTPS 3.35 07/01/29 5Y	0	430	0	430 EUR	101.26%	408'928.35	0.03	a)
IT0005584856	3.8500 % BTPS 3.85 07/01/34 10Y	0	460	0	460 EUR	101.75%	439'549.17	0.03	a)
IT0005584880	3.5000 % ICCREA 3 1/2 03/04/32	0	100	0	100 EUR	102.55%	96'305.49	0.01	a)
IT0005585622	3.5000 % CARPP 3 1/2 03/11/36 EMTN	0	100	0	100 EUR	103.14%	96'866.16	0.01	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	200	0	200 EUR	101.97%	191'532.83	0.01	a)
IT0005599904	3.4500 % BTPS 3.45 07/15/27 3Y	0	150	0	150 EUR	101.64%	143'186.15	0.01	a)
IT0005607970	3.8500 % BTPS 3.85 02/01/35 11Y	0	160	0	160 EUR	101.22%	152'102.29	0.01	a)
LU1556942974	0.6250 % LGB 0 5/8 02/01/27	40	0	0	40 EUR	95.47%	35'864.77	0.00	a)
LU2161837203	0.0000 % LGB 0 04/28/25	40	0	0	40 EUR	98.01%	36'818.20	0.00	a)
LU2228213398	0.0000 % LGB 0 09/14/32	20	0	0	20 EUR	81.21%	15'253.54	0.00	a)
LU2320463339	0.0000 % LGB 0 03/24/31	40	0	0	40 EUR	84.71%	31'823.78	0.00	a)
LU2475493826	1.3750 % LGB 1 3/8 05/25/29	50	0	0	50 EUR	94.93%	44'576.92	0.00	a)
LU2475494477	1.7500 % LGB 1 3/4 05/25/42	50	0	0	50 EUR	82.84%	38'899.74	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	0	20	0	20 EUR	102.94%	19'334.92	0.00	a)
LU2773894873	2.8750 % LGB 2 7/8 03/01/34	0	40	0	40 EUR	101.59%	38'163.44	0.00	a)
NL0000102234	4.0000 % NETHER 4 01/15/37	322	70	0	392 EUR	113.90%	419'317.06	0.03	a)
NL0000102317	5.5000 % NETHER 5 1/2 01/15/28	246	30	0	276 EUR	110.08%	285'321.39	0.02	a)
NL0009446418	3.7500 % NETHER 3 3/4 01/15/42	341	50	0	391 EUR	113.72%	417'593.74	0.03	a)
NL0010071189	2.5000 % NETHER 2 1/2 01/15/33	266	70	0	336 EUR	100.18%	316'133.02	0.02	a)
NL0010721999	2.7500 % NETHER 2 3/4 01/15/47	367	80	0	447 EUR	100.48%	421'799.84	0.03	a)
NL0011220108	0.2500 % NETHER 0 1/4 07/15/25	330	20	0	350 EUR	97.77%	321'386.76	0.02	a)
NL0011819040	0.5000 % NETHER 0 1/2 07/15/26	306	110	0	416 EUR	96.58%	377'310.68	0.03	a)
NL0012171458	0.7500 % NETHER 0 3/4 07/15/27	314	70	0	384 EUR	95.70%	345'116.80	0.03	a)
NL0012818504	0.7500 % NETHER 0 3/4 07/15/28	341	80	0	421 EUR	94.22%	372'510.66	0.03	a)
NL0013088990	1.0000 % NNGRNV 1 09/25/28	100	0	0	100 EUR	93.20%	87'525.34	0.01	a)
NL0013332430	0.2500 % NETHER 0 1/4 07/15/29	213	80	0	293 EUR	90.49%	248'992.10	0.02	a)
NL0013552060	0.5000 % NETHER 0 1/2 01/15/40	248	130	0	378 EUR	72.34%	256'814.10	0.02	a)
NL0014555419	0.0000 % NETHER 0 07/15/30	274	30	0	304 EUR	87.14%	248'798.43	0.02	a)
NL00150006U0	0.0000 % NETHER 0 07/15/31	257	100	0	357 EUR	84.94%	284'771.53	0.02	a)
NL0015000B11	0.0000 % NETHER 0 01/15/38	213	100	0	313 EUR	69.87%	205'380.50	0.02	a)
NL0015000L58	0.0000 % NETHER 0 01/15/29	224	140	0	364 EUR	90.35%	308'863.15	0.02	a)
NL0015000QL2	0.0000 % NETHER 0 01/15/26	255	40	0	295 EUR	96.63%	267'702.59	0.02	a)
NL0015000RP1	0.5000 % NETHER 0 1/2 07/15/32	248	30	0	278 EUR	86.19%	225'034.09	0.02	a)
NL00150012X2	2.0000 % NETHER 2 01/15/54	170	130	0	300 EUR	85.60%	241'177.42	0.02	a)
NL0015001AM2	2.5000 % NETHER 2 1/2 07/15/33	198	40	0	238 EUR	99.96%	223'435.82	0.02	a)
NL0015001DQ7	2.5000 % NETHER 2 1/2 01/15/30	140	120	0	260 EUR	100.59%	245'620.56	0.02	a)
NL0015001RG8	3.2500 % NETHER 3 1/4 01/15/44	95	80	0	175 EUR	107.40%	176'518.82	0.01	a)
NL0015001XZ6	2.5000 % NETHER 2 1/2 07/15/34	0	260	0	260 EUR	99.49%	242'932.14	0.02	a)
NL0015031501	0.0000 % NETHER 0 01/15/27	301	60	0	361 EUR	94.68%	320'980.81	0.02	a)
NL0015614579	0.0000 % NETHER 0 01/15/52	282	100	0	382 EUR	49.07%	176'052.63	0.01	a)
NL0015614611	0.0500 % NNGRNV 0.05 09/24/35	0	100	0	100 EUR	72.73%	68'307.45	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)
PTBSPHOM0027	3.2500 % SANTAN 3 1/4 02/15/31	0	100	0	100 EUR	101.68%	95'488.43	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)
PTOTESOE0007	4.1000 % PGB 4.1 04/15/37 31Y	181	50	0	231 EUR	110.55%	239'838.59	0.02	a)
PTOTEBOE0020	4.1000 % PGB 4.1 02/15/45 30Y	85	45	0	130 EUR	110.19%	134'533.35	0.01	a)
PTOTECOE0037	1.0000 % PGB 1 04/12/52 31Y	115	50	0	165 EUR	57.37%	88'897.64	0.01	a)
PTOTEKOE0011	2.8750 % PGB 2 7/8 10/15/25 11Y	190	100	0	290 EUR	100.21%	272'923.72	0.02	a)
PTOTELOE0028	0.4750 % PGB 0.475 10/18/30 11Y	196	60	0	256 EUR	88.76%	213'387.68	0.02	a)
PTOTEMOE0035	0.7000 % PGB 0.7 10/15/27 8Y	138	70	0	208 EUR	95.11%	185'781.83	0.01	a)
PTOTENOE0034	0.9000 % PGB 0.9 10/12/35 15Y	104	50	0	154 EUR	80.60%	116'572.93	0.01	a)
PTOTEOOE0033	0.3000 % PGB 0.3 10/17/31 11Y	176	40	0	216 EUR	85.42%	173'270.43	0.01	a)
PTOTEPOE0032	1.1500 % PGB 1.15 04/11/42 20Y	68	50	0	118 EUR	71.58%	79'328.36	0.01	a)
PTOTEROE0014	3.8750 % PGB 3 7/8 02/15/30 15Y	120	50	0	170 EUR	107.07%	170'946.96	0.01	a)
PTOTESOE0021	2.8750 % PGB 2 7/8 10/20/34 11Y	0	100	0	100 EUR	100.02%	93'932.25	0.01	a)

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PTOTETOE0012	2.8750 % PGB 2 7/8 07/21/26 11Y	196	50	0	246 EUR	100.80%	232'880.00	0.02	a)
PTOTEUOE0019	4.1250 % PGB 4 1/8 04/14/27 10Y	149	40	0	189 EUR	104.45%	185'396.98	0.01	a)
PTOTEVOE0018	2.1250 % PGB 2 1/8 10/17/28 11Y	293	60	0	353 EUR	99.15%	328'696.60	0.02	a)
PTOTEWOE0017	2.2500 % PGB 2 1/4 04/18/34 15Y	157	70	0	227 EUR	95.32%	203'202.11	0.02	a)
PTOTEXOE0024	1.9500 % PGB 1.95 06/15/29 10Y	212	70	0	282 EUR	97.91%	259'300.79	0.02	a)
PTOTEYOE0031	1.6500 % PGB 1.65 07/16/32 10Y	110	40	0	150 EUR	92.83%	130'769.60	0.01	a)
PTOTEZOE0014	3.5000 % PGB 3 1/2 06/18/38 15Y	70	40	0	110 EUR	103.57%	106'997.00	0.01	a)
SI0002103487	1.5000 % SLOREP 1 1/2 03/25/35 RS74	70	0	0	70 EUR	86.43%	56'817.09	0.00	a)
SI0002103552	3.1250 % SLOREP 3 1/8 08/07/45 RS76	25	20	0	45 EUR	96.91%	40'957.70	0.00	a)
SI0002103602	2.2500 % SLOREP 2 1/4 03/03/32 RS77	80	0	0	80 EUR	96.18%	72'264.48	0.01	a)
SI0002103677	1.7500 % SLOREP 1 3/4 11/03/40 RS78	70	0	0	70 EUR	81.73%	53'727.28	0.00	a)
SI0002103685	1.2500 % SLOREP 1 1/4 03/22/27 RS79	70	0	0	70 EUR	97.03%	63'790.21	0.00	a)
SI0002103776	1.0000 % SLOREP 1 03/06/28 RS80	40	0	0	40 EUR	95.24%	35'776.49	0.00	a)
SI0002103842	1.1875 % SLOREP 1.1875 03/14/29 RS81	30	30	0	60 EUR	94.49%	53'246.06	0.00	a)
SI0002103966	0.2750 % SLOREP 0.275 01/14/30 RS82	0	30	0	30 EUR	88.72%	24'997.63	0.00	a)
SI0002103990	0.8750 % SLOREP 0 7/8 07/15/30 RS84	40	0	0	40 EUR	90.92%	34'155.13	0.00	a)
SI0002104048	0.4875 % SLOREP 0.4875 10/20/50 RS85	30	0	0	30 EUR	50.48%	14'223.10	0.00	a)
SI0002104105	0.0000 % SLOREP 0 02/12/31 RS86	20	30	0	50 EUR	84.15%	39'513.00	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)
SI0002104246	0.0000 % SLOREP 0 02/13/26 RS89	70	0	0	70 EUR	96.29%	63'299.13	0.00	a)
SI0002104253	1.1750 % SLOREP 1.175 02/13/62 RS90	0	30	0	30 EUR	56.82%	16'009.09	0.00	a)
SI0002104303	3.6250 % SLOREP 3 5/8 03/11/33 RS91	35	0	0	35 EUR	105.53%	34'688.10	0.00	a)
SI0002104576	3.0000 % SLOREP 3 03/10/34 RS93	0	20	0	20 EUR	99.90%	18'764.47	0.00	a)
SK4000017059	1.0000 % SLOVGB 1 10/09/30 237	20	30	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	40	0	0	40 EUR	85.90%	32'268.56	0.00	a)
SK4000017380	0.1250 % SLOVGB 0 1/8 06/17/27 241	30	0	0	30 EUR	93.02%	26'208.58	0.00	a)
SK4000018958	0.3750 % SLOVGB 0 3/8 04/21/36 242	65	40	0	105 EUR	69.77%	68'802.94	0.01	a)
SK4000019857	1.0000 % SLOVGB 1 10/13/51 243	65	0	0	65 EUR	57.30%	34'978.16	0.00	a)
SK4000021986	4.0000 % SLOVGB 4 10/19/32 244	80	0	0	80 EUR	105.20%	79'039.90	0.01	a)
SK4000022398	3.2500 % SLOSPO 3 1/4 01/12/26 EMTN	100	0	0	100 EUR	99.97%	93'890.93	0.01	a)
SK4000022539	3.7500 % SLOVGB 3 3/4 02/23/35 245	60	0	0	60 EUR	101.98%	57'466.05	0.00	a)
SK4000022547	4.0000 % SLOVGB 4 02/23/43 246	50	0	0	50 EUR	103.59%	48'641.57	0.00	a)
SK4000022828	3.5000 % VUBSK 3 1/2 10/13/26	100	0	100	0 EUR	0.00%	0.00	0.00	
SK4000023230	3.6250 % SLOVGB 3 5/8 06/08/33 247	40	70	0	110 EUR	102.28%	105'665.37	0.01	a)
SK4000024683	3.0000 % SLOVGB 3 02/07/28 248	0	20	0	20 EUR	100.64%	18'902.90	0.00	a)
SK4000024865	3.7500 % SLOVGB 3 3/4 03/06/34 250	0	80	0	80 EUR	102.69%	77'151.83	0.01	a)
SK4120007543	4.3500 % SLOVGB 4.35 10/14/25 216	60	0	0	60 EUR	101.38%	57'125.70	0.00	a)
SK4120009762	3.6250 % SLOVGB 3 5/8 01/16/29 227	75	0	0	75 EUR	104.26%	73'433.58	0.01	a)
SK4120010430	1.3750 % SLOVGB 1 3/8 01/21/27 228	70	0	0	70 EUR	96.92%	63'717.90	0.00	a)
SK4120011420	1.6250 % SLOVGB 1 5/8 01/21/31 229	80	0	0	80 EUR	91.80%	68'969.93	0.01	a)
SK4120012220	0.6250 % SLOVGB 0 5/8 05/22/26 231	20	0	0	20 EUR	96.46%	18'117.77	0.00	a)
SK4120012691	1.8750 % SLOVGB 1 7/8 03/09/37 232	20	30	0	50 EUR	82.55%	38'764.50	0.00	a)
SK4120013400	2.0000 % SLOVGB 2 10/17/47 233	60	20	0	80 EUR	73.48%	55'208.70	0.00	a)
SK4120014150	1.0000 % SLOVGB 1 06/12/28 234	60	0	0	60 EUR	94.10%	53'022.91	0.00	a)
SK4120015173	0.7500 % SLOVGB 0 3/4 04/09/30 236	40	40	0	80 EUR	89.34%	67'120.17	0.01	a)
XS0162990229	5.6250 % EDF 5 5/8 02/21/33 EMTN	50	0	0	50 EUR	115.55%	54'258.18	0.00	a)
XS0177618039	5.0000 % RESFER 5 10/10/33 EMTN	50	50	0	100 EUR	113.74%	106'818.37	0.01	a)
XS0219724878	4.0000 % EIB 4 10/15/37 EARN	130	0	0	130 EUR	112.07%	136'826.20	0.01	a)
XS0427291751	4.5000 % EIB 4 1/2 10/15/25 EARN	180	0	0	180 EUR	101.86%	172'186.83	0.01	a)
XS0479333311	5.2500 % POLAND 5 1/4 01/20/25 EMTN	60	0	0	60 EUR	100.57%	56'668.71	0.00	a)
XS0488101527	4.1250 % SNCF 4 1/8 02/19/25 EMTN	50	0	0	50 EUR	100.24%	47'069.43	0.00	a)
XS0505157965	4.0000 % EIB 4 04/15/30 EARN	150	0	0	150 EUR	107.60%	151'583.59	0.01	a)
XS0520578096	3.8750 % OBND 3 7/8 06/30/25 EMTN	55	0	0	55 EUR	100.58%	51'955.10	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)
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	80	0	0	80 EUR	104.44%	78'465.14	0.01	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	90	0	0	90 EUR	99.94%	84'472.25	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)

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XS0975634204	3.0000 % EIB 3 10/14/33 EARN	100	0	0	100 EUR	102.46%	96'229.42	0.01	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)
XS1081100239	2.2500 % NWIDE 2 1/4 06/25/29 EMTN	100	0	0	100 EUR	97.39%	91'467.91	0.01	a)
XS1107247725	1.7500 % EIB 1 3/4 09/15/45 EMTN	50	90	0	140 EUR	80.51%	105'853.11	0.01	a)
XS1117298916	3.0000 % CROATI 3 03/11/25	100	0	0	100 EUR	99.85%	93'776.35	0.01	a)
XS1169595698	0.8750 % ONT 0 7/8 01/21/25 EMTN	100	0	0	100 EUR	99.02%	92'998.73	0.01	a)
XS1192872866	0.6250 % RENTEN 0 5/8 02/20/30 EMTN	200	0	0	200 EUR	90.37%	169'742.59	0.01	a)
XS1207450005	0.8750 % AGFRNC 0 7/8 05/25/31 EMTN	200	0	0	200 EUR	87.13%	163'664.39	0.01	a)
XS1208855889	2.6250 % BGARIA 2 5/8 03/26/27 GMTN	100	0	0	100 EUR	98.48%	92'483.14	0.01	a)
XS1243995641	0.7500 % COE 0 3/4 06/09/25 EMTN	40	0	0	40 EUR	98.24%	36'906.10	0.00	a)
XS1309518998	1.2500 % DBHNGR 1 1/4 10/23/25 EMTN	50	0	0	50 EUR	98.29%	46'156.10	0.00	a)
XS1309529680	1.3750 % BNG 1 3/8 10/21/30 EMTN	70	0	0	70 EUR	92.67%	60'923.92	0.00	a)
XS1310032260	2.1250 % LITHUN 2 1/8 10/22/35 EMTN	20	0	0	20 EUR	87.94%	16'517.64	0.00	a)
XS1312891549	2.7500 % ROMANI 2 3/4 10/29/25 REGS	60	0	0	60 EUR	99.16%	55'875.31	0.00	a)
XS1313004928	3.8750 % ROMANI 3 7/8 10/29/35 REGS	50	0	0	50 EUR	85.52%	40'157.73	0.00	a)
XS1314321941	4.2500 % CYPRUS 4 1/4 11/04/25 EMTN	20	0	0	20 EUR	102.15%	19'187.66	0.00	a)
XS1342516629	1.0000 % BNG 1 01/12/26 EMTN	50	0	0	50 EUR	97.66%	45'858.39	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)
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	60	0	0	60 EUR	96.55%	54'405.16	0.00	a)
XS1394055872	0.3750 % EIB 0 3/8 04/14/26 EARN	80	0	0	80 EUR	96.52%	72'515.42	0.01	a)
XS1394791492	1.0000 % ABNAV 1 04/13/31 EMTN	100	0	0	100 EUR	89.62%	84'168.81	0.01	a)
XS1420357318	2.8750 % ROMANI 2 7/8 05/26/28 REGS	0	50	0	50 EUR	95.66%	44'921.59	0.00	a)
XS1422953932	1.0000 % EIB 1 04/14/32 EARN	50	0	0	50 EUR	89.04%	41'809.23	0.00	a)
XS1428088626	3.0000 % CROATI 3 03/20/27	100	0	0	100 EUR	100.25%	94'150.13	0.01	a)
XS1458458665	0.5000 % CBAAU 0 1/2 07/27/26 EMTN	100	0	0	100 EUR	95.69%	89'868.53	0.01	a)
XS1499594916	0.7500 % NEDWBK 0 3/4 10/04/41 EMTN	0	100	0	100 EUR	68.17%	64'019.27	0.00	a)
XS1500338618	0.5000 % EIB 0 1/2 11/13/37 EMTN	100	0	0	100 EUR	74.16%	69'644.80	0.01	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	50	0	0	50 EUR	94.94%	44'582.08	0.00	a)
XS1508377584	0.8750 % BNG 0 7/8 10/24/36 EMTN	100	0	0	100 EUR	79.08%	74'271.07	0.01	a)
XS1508566392	1.0000 % POLAND 1 10/25/28 EMTN	50	0	0	50 EUR	93.76%	44'028.45	0.00	a)
XS1508585772	0.6250 % IBRD 0 5/8 01/12/33 GDIF	0	60	0	60 EUR	84.98%	47'884.43	0.00	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	90	0	0	90 EUR	95.51%	80'727.00	0.01	a)
XS1566190945	2.2500 % LATVIA 2 1/4 02/15/47 GMTN	0	100	0	100 EUR	77.03%	72'342.99	0.01	a)
XS1575991358	0.2500 % EIB 0 1/4 10/14/24 EARN	40	0	0	40 EUR	99.65%	37'436.16	0.00	a)
XS1586702679	0.8750 % SBAB 0 7/8 03/29/27 EMTN	100	0	0	100 EUR	95.38%	89'574.58	0.01	a)
XS1612977717	1.1250 % EIB 1 1/8 04/13/33 EARN	90	0	0	90 EUR	88.12%	74'479.00	0.01	a)
XS1613374559	1.1250 % FINNVE 1 1/8 05/17/32 EMTN	0	100	0	100 EUR	89.66%	84'203.56	0.01	a)
XS1617533275	0.8750 % KBN 0 7/8 05/24/27 EMTN	100	0	0	100 EUR	95.42%	89'616.84	0.01	a)
XS1619567677	0.9500 % LITHUN 0.95 05/26/27 EMTN	70	0	0	70 EUR	94.50%	62'124.34	0.00	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)
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	15	0	0	15 EUR	97.52%	13'737.51	0.00	a)
XS1696445516	1.7500 % REPHUN 1 3/4 10/10/27 10Y	50	0	0	50 EUR	94.56%	44'402.24	0.00	a)
XS1700578724	1.0000 % DEXGRP 1 10/18/27 EMTN	0	750	0	750 EUR	95.13%	670'062.50	0.05	a)
XS1747670922	1.2500 % ABNAV 1 1/4 01/10/33 EMTN	0	100	0	100 EUR	88.49%	83'101.93	0.01	a)
XS1751001139	1.7500 % MEX 1 3/4 04/17/28 EMTN	100	0	0	100 EUR	93.79%	88'083.20	0.01	a)
XS1753042743	1.5000 % EIB 1 1/2 10/16/48 EARN	80	40	0	120 EUR	73.63%	82'976.46	0.01	a)
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)
XS1767087866	1.5000 % ACEIM 1 1/2 06/08/27 EMTN	100	0	0	100 EUR	96.04%	90'197.24	0.01	a)
XS1768074319	3.3750 % ROMANI 3 3/8 02/08/38 REGS	30	0	0	30 EUR	77.44%	21'819.54	0.00	a)
XS1788529490	1.5000 % CPPIBC 1 1/2 03/04/33 EMTN	250	0	0	250 EUR	89.50%	210'130.89	0.02	a)
XS1788694856	1.0000 % DEVOPA 1 03/08/28 EMTN	100	0	0	100 EUR	94.33%	88'586.59	0.01	a)
XS1791485011	0.8750 % EIB 0 7/8 01/14/28 EARN	110	0	0	110 EUR	94.83%	97'961.78	0.01	a)
XS1805257265	0.8750 % INTNED 0 7/8 04/11/28 EMTN	0	100	0	100 EUR	93.73%	88'026.85	0.01	a)
XS1805353734	1.4500 % ABNAV 1.45 04/12/38	100	0	0	100 EUR	81.95%	76'958.93	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.
XS1807469199	0.5000 % BNG 0 1/2 04/16/25 EMTN	100	0	0	100 EUR	98.39%	92'403.31	0.01	a)
XS1829345427	0.6250 % OPBANK 0 5/8 09/01/25	100	0	0	100 EUR	97.68%	91'738.39	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)
XS1843434876	1.1250 % CROATI 1 1/8 06/19/29	100	0	0	100 EUR	92.45%	86'823.80	0.01	a)
XS1850111789	0.3750 % EIB 0 3/8 07/16/25 EARN	50	0	0	50 EUR	97.88%	45'959.82	0.00	a)
XS1851229218	0.8750 % Q 0 7/8 07/05/28	100	0	0	100 EUR	93.44%	87'752.62	0.01	a)
XS1883355601	0.5000 % HESLAN 0 1/2 09/25/25 EMTN	100	0	0	100 EUR	97.40%	91'477.30	0.01	a)
XS1883942648	2.3750 % CYPRUS 2 3/8 09/25/28 EMTN	45	0	0	45 EUR	98.77%	41'741.66	0.00	a)
XS1897486632	1.5000 % BNG 1 1/2 07/15/39 EMTN	100	0	0	100 EUR	81.02%	76'088.33	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)
XS1936101291	2.5000 % ISRAEL 2 1/2 01/16/49 30Y	0	60	0	60 EUR	80.90%	45'587.63	0.00	a)
XS1936137139	0.6250 % DEXGRP 0 5/8 01/17/26 EMTN	100	0	0	100 EUR	96.95%	91'049.05	0.01	a)
XS1936139770	1.1250 % DBHNGR 1 1/8 12/18/28 EMTN	60	0	0	60 EUR	93.57%	52'727.64	0.00	a)
XS1938387237	0.6250 % EIB 0 5/8 01/22/29 EARN	100	0	0	100 EUR	92.32%	86'700.77	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)
XS1942618023	0.7500 % NAB 0 3/4 01/30/26 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS1942756096	0.6250 % COE 0 5/8 01/30/29 EMTN	60	0	0	60 EUR	92.28%	51'998.48	0.00	a)
XS1944327631	0.8750 % RABOBK 0 7/8 02/01/29	0	100	0	100 EUR	92.77%	87'129.02	0.01	a)
XS1947578321	0.6250 % NEDWBK 0 5/8 02/06/29 EMTN	0	100	0	100 EUR	91.70%	86'120.37	0.01	a)
XS1951092144	0.3750 % RENTEN 0 3/8 02/14/28 EMTN	60	0	0	60 EUR	93.04%	52'428.43	0.00	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)
XS1956027947	2.1250 % FUMVFH 2 1/8 02/27/29 EMTN	100	0	0	100 EUR	95.18%	89'388.62	0.01	a)
XS1956050923	2.7500 % CYPRUS 2 3/4 02/26/34 EMTN	20	0	0	20 EUR	97.40%	18'294.52	0.00	a)
XS1963717704	0.2500 % NDAFH 0 1/4 03/18/26 EMTN	100	0	0	100 EUR	96.15%	90'298.66	0.01	a)
XS1968706876	4.6250 % ROMANI 4 5/8 04/03/49 REGS	65	0	0	65 EUR	83.42%	50'923.72	0.00	a)
XS1978200472	0.3750 % WSTP 0 3/8 04/02/26 EMTN	100	0	0	100 EUR	96.23%	90'375.67	0.01	a)
XS1978552237	0.1000 % EIB 0.1 10/15/26 EARN	110	0	0	110 EUR	95.11%	98'254.14	0.01	a)
XS1980857319	1.0000 % EIB 1 11/14/42	50	60	0	110 EUR	72.13%	74'518.35	0.01	a)
XS1989383788	2.7500 % CYPRUS 2 3/4 05/03/49 EMTN	20	0	0	20 EUR	87.60%	16'453.59	0.00	a)
XS1995620967	0.1250 % SPABOL 0 1/8 05/14/26 EMTN	100	0	0	100 EUR	95.64%	89'816.88	0.01	a)
XS1999841445	0.0100 % KFW 0.01 05/05/27 EMTN	100	0	0	100 EUR	93.64%	87'946.08	0.01	a)
XS2001737324	0.7500 % TELNO 0 3/4 05/31/26 EMTN	100	0	0	100 EUR	96.13%	90'283.64	0.01	a)
XS2002516446	0.1250 % NEDWBK 0 1/8 05/28/27 EMTN	0	100	0	100 EUR	93.55%	87'854.99	0.01	a)
XS2009861480	1.1250 % ESBIRE 1 1/8 06/11/30 EMTN	100	0	0	100 EUR	89.17%	83'740.56	0.01	a)
XS2012546714	1.4500 % INDON 1.45 09/18/26	100	0	0	100 EUR	95.82%	89'987.80	0.01	a)
XS2013677864	0.5000 % LITHUN 0 1/2 06/19/29 EMTN	40	0	0	40 EUR	88.24%	33'149.86	0.00	a)
XS2013678086	1.6250 % LITHUN 1 5/8 06/19/49 EMTN	40	0	0	40 EUR	67.29%	25'278.25	0.00	a)
XS2014373851	0.7500 % RABOBK 0 3/4 06/21/39 EMTN	100	0	0	100 EUR	73.04%	68'591.07	0.01	a)
XS2015227494	0.1250 % EIB 0 1/8 06/20/29 EARN	80	0	0	80 EUR	89.35%	67'131.44	0.01	a)
XS2016138765	0.5000 % IBRD 0 1/2 06/21/35 GDIF	50	0	0	50 EUR	78.54%	36'878.21	0.00	a)
XS2024540622	0.7500 % KSA 0 3/4 07/09/27 REGS	100	0	0	100 EUR	93.39%	87'709.42	0.01	a)
XS2026171079	1.1250 % FERROV 1 1/8 07/09/26 EMTN	100	0	0	100 EUR	96.57%	90'697.80	0.01	a)
XS2055744689	0.1500 % EUROF 0.15 10/10/34 EMTN	0	100	0	100 EUR	77.09%	72'402.16	0.01	a)
XS2055781962	0.0500 % EIB 0.05 10/13/34 EARN	50	0	0	50 EUR	76.40%	35'876.13	0.00	a)
XS2058989489	0.0100 % DANBNK 0.01 01/14/28	100	0	0	100 EUR	91.11%	85'562.51	0.01	a)
XS2068071641	0.0000 % ASIA 0 10/24/29	0	70	0	70 EUR	87.98%	57'841.33	0.00	a)
XS2076139166	0.1250 % SPABOL 0 1/8 11/05/29 EMTN	0	100	0	100 EUR	87.53%	82'202.22	0.01	a)
XS2084429963	0.0000 % RENTEN 0 11/27/29 EMTN	110	0	0	110 EUR	87.76%	90'663.15	0.01	a)
XS2101336316	0.3750 % ABNAV 0 3/8 01/14/35	100	0	0	100 EUR	77.47%	72'758.10	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)
XS2102380776	0.7500 % DBHNGR 0 3/4 07/16/35 EMTN	100	0	0	100 EUR	77.78%	73'045.48	0.01	a)
XS2102495673	0.0500 % EIB 0.05 01/16/30 EARN	80	0	0	80 EUR	87.73%	65'910.54	0.00	a)
XS2102988354	0.0000 % IBRD 0 01/15/27 GMTN	40	0	0	40 EUR	94.26%	35'407.96	0.00	a)
XS2104915207	0.0100 % RY 0.01 01/21/27 EMTN	0	100	0	100 EUR	93.63%	87'930.12	0.01	a)
XS2105085208	0.0500 % COE 0.05 01/21/30 EMTN	30	0	0	30 EUR	87.68%	24'702.37	0.00	a)
XS2105095777	0.6250 % CYPRUS 0 5/8 01/21/30 EMTN	0	20	0	20 EUR	89.84%	16'874.52	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)
XS2113737097	0.0100 % DAA 0.01 02/06/29 EMTN	100	0	0	100 EUR	88.67%	83'277.55	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.
XS2120068403	0.0000 % EIB 0 03/25/25 EARN	80	0	0	80 EUR	98.27%	73'833.99	0.01	a)
XS2122894855	0.0000 % IBRD 0 02/21/30 GDIF	80	0	0	80 EUR	87.06%	65'408.66	0.00	a)
XS2152799529	0.2000 % Q 0.2 04/07/25	100	0	0	100 EUR	98.20%	92'226.75	0.01	a)
XS2153459123	2.0000 % LUC5HI 2 04/06/29 EMTN	100	0	0	100 EUR	95.17%	89'374.54	0.01	a)
XS2154343623	0.0000 % COE 0 04/09/27 EMTN	30	0	0	30 EUR	93.67%	26'391.71	0.00	a)
XS2157184255	1.5000 % CYPRUS 1 1/2 04/16/27 EMTN	20	0	0	20 EUR	97.02%	18'223.33	0.00	a)
XS2160861808	0.0100 % IBRD 0.01 04/24/28 GDIF	60	0	0	60 EUR	91.39%	51'495.29	0.00	a)
XS2161992198	1.1250 % REPHUN 1 1/8 04/28/26 6Y	40	0	0	40 EUR	95.80%	35'986.48	0.00	a)
XS2161992511	1.6250 % REPHUN 1 5/8 04/28/32 12Y	35	0	0	35 EUR	84.11%	27'645.63	0.00	a)
XS2168038417	0.2500 % LITHUN 0 1/4 05/06/25 EMTN	20	0	0	20 EUR	97.92%	18'391.82	0.00	a)
XS2168038847	0.7500 % LITHUN 0 3/4 05/06/30 EMTN	20	0	0	20 EUR	87.58%	16'449.65	0.00	a)
XS2168048564	0.0000 % EIB 0 06/17/27 EARN	90	0	0	90 EUR	93.40%	78'947.77	0.01	a)
XS2178833690	1.3750 % EQNR 1 3/8 05/22/32 EMTN	100	0	0	100 EUR	87.88%	82'532.80	0.01	a)
XS2178857954	3.6240 % ROMANI 3.624 05/26/30 REGS	40	0	0	40 EUR	94.12%	35'358.38	0.00	a)
XS2181347183	0.1250 % ESTONI 0 1/8 06/10/30	25	0	0	25 EUR	85.10%	19'979.55	0.00	a)
XS2181689659	1.7500 % REPHUN 1 3/4 06/05/35 15Y	40	0	0	40 EUR	77.70%	29'190.02	0.00	a)
XS2190201983	1.5000 % CROATI 1 1/2 06/17/31	100	0	0	100 EUR	91.25%	85'695.87	0.01	a)
XS2199719233	0.1250 % BNG 0 1/8 07/09/35	100	0	0	100 EUR	74.86%	70'307.84	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	30	0	0	30 EUR	51.13%	14'406.52	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)
XS2230845328	0.0000 % FINNVE 0 09/15/27 EMTN	100	0	0	100 EUR	92.69%	87'045.44	0.01	a)
XS2233120554	0.0000 % RENTEN 0 09/22/27 EMTN	60	0	0	60 EUR	92.69%	52'232.33	0.00	a)
XS2234568983	0.0100 % SPABOL 0.01 09/22/27	100	0	0	100 EUR	92.32%	86'703.58	0.01	a)
XS2234571425	0.3750 % BGARIA 0 3/8 09/23/30 10Y	100	0	0	100 EUR	84.00%	78'888.89	0.01	a)
XS2234571771	1.3750 % BGARIA 1 3/8 09/23/50 30Y	50	0	0	50 EUR	61.10%	28'688.79	0.00	a)
XS2237321190	0.0100 % SVEGNO 0.01 11/24/25	100	0	0	100 EUR	96.55%	90'673.39	0.01	a)
XS2251330184	0.1250 % IBRD 0 1/8 01/03/51 GMTN	40	0	0	40 EUR	47.89%	17'990.05	0.00	a)
XS2251371022	0.0000 % EIB 0 03/28/28 EARN	100	0	0	100 EUR	91.59%	86'015.19	0.01	a)
XS2258400162	2.6250 % ROMANI 2 5/8 12/02/40 REGS	70	0	0	70 EUR	65.78%	43'242.94	0.00	a)
XS2259191273	0.5000 % REPHUN 0 1/2 11/18/30 10Y	50	0	0	50 EUR	81.51%	38'276.14	0.00	a)
XS2259626856	0.2500 % CHINA 0 1/4 11/25/30	100	0	0	100 EUR	85.03%	79'853.40	0.01	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)
XS2262263622	0.0100 % ONT 0.01 11/25/30 EMTN	100	0	0	100 EUR	84.11%	78'989.38	0.01	a)
XS2280331898	1.1000 % INDON 1.1 03/12/33	0	100	0	100 EUR	81.43%	76'478.08	0.01	a)
XS2283340060	0.0000 % EIB 0 01/14/31 EARN	130	50	0	180 EUR	85.09%	143'839.24	0.01	a)
XS2286422071	0.0000 % COE 0 01/20/31 EMTN	30	0	0	30 EUR	85.01%	23'952.36	0.00	a)
XS2287879733	0.0100 % EIB 0.01 05/15/41 EMTN	120	0	0	120 EUR	61.43%	69'232.89	0.01	a)
XS2289588167	2.1250 % MEX 2 1/8 10/25/51	100	0	0	100 EUR	58.78%	55'199.68	0.00	a)
XS2289593670	0.0100 % DNBNO 0.01 01/21/31	0	100	0	100 EUR	84.08%	78'961.20	0.01	a)
XS2291793813	0.0000 % NEDWBK 0 02/16/37 EMTN	0	100	0	100 EUR	69.45%	65'227.02	0.00	a)
XS2293755125	0.0000 % ICELND 0 04/15/28	0	100	0	100 EUR	90.01%	84'534.14	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)
XS2297209293	0.0000 % CYPRUS 0 02/09/26 EMTN	0	20	0	20 EUR	96.34%	18'095.61	0.00	a)
XS2306986782	0.1250 % ENBW 0 1/8 03/01/28 EMTN	50	0	0	50 EUR	91.71%	43'065.82	0.00	a)
XS2308323661	0.2000 % EIB 0.2 03/17/36 EARN	140	50	0	190 EUR	74.30%	132'576.72	0.01	a)
XS2309428113	1.1250 % CROATI 1 1/8 03/04/33	0	100	0	100 EUR	85.60%	80'393.41	0.01	a)
XS2312584779	0.0100 % SRBANK 0.01 03/10/31 EMTN	0	100	0	100 EUR	83.40%	78'321.64	0.01	a)
XS2314020806	1.2500 % PERU 1 1/4 03/11/33	100	0	0	100 EUR	80.28%	75'391.48	0.01	a)
XS2317123052	0.0000 % LATVIA 0 03/17/31 GMTN	0	100	0	100 EUR	81.50%	76'540.07	0.01	a)
XS2317123052XXX	0.0000 % *RETIRED*	100	0	100	0 EUR	0.00%	0.00	0.00	
XS2330503694	2.0000 % ROMANI 2 04/14/33 REGS	40	0	0	40 EUR	76.35%	28'679.87	0.00	a)
XS2331327564	0.0000 % KFW 0 06/15/29 EMTN	50	70	0	120 EUR	88.83%	100'111.13	0.01	a)
XS2332592760	0.1250 % BNG 0 1/8 04/19/33 EMTN	100	0	0	100 EUR	80.01%	75'145.42	0.01	a)
XS2333658073	0.0000 % KUNTA 0 04/21/28 EMTN	100	0	0	100 EUR	91.18%	85'627.31	0.01	a)
XS2334114779	0.3500 % IDAWBG 0.35 04/22/36	0	50	0	50 EUR	75.39%	35'399.51	0.00	a)
XS2337335710	0.0100 % CM 0.01 04/30/29	0	100	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)
XS2339427747	0.3750 % ETISLT 0 3/8 05/17/28 EMTN	0	100	0	100 EUR	89.99%	84'511.60	0.01	a)
XS2341719503	0.0100 % DNBNO 0.01 05/12/28	100	0	0	100 EUR	90.70%	85'176.52	0.01	a)
XS2343538372	0.0000 % EIB 0 09/28/28 EARN	50	0	0	50 EUR	90.50%	42'495.28	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.
XS2343772724	0.2500 % ASBBNK 0 1/4 05/21/31 EMTN	100	0	0	100 EUR	83.31%	78'239.93	0.01	a)
XS2345845882	0.1000 % UOBSP 0.1 05/25/29 GMTN	0	100	0	100 EUR	87.44%	82'119.58	0.01	a)
XS2348324414	0.0100 % WSTPNZ 0.01 06/08/28 EMTN	100	0	0	100 EUR	89.66%	84'203.56	0.01	a)
XS2351089508	0.0500 % BMO 0.05 06/08/29 EMTN	100	0	0	100 EUR	87.76%	82'418.23	0.01	a)
XS2353057123	0.1000 % ASIA 0.1 06/17/31 GMTN	60	0	0	60 EUR	84.50%	47'612.26	0.00	a)
XS2356409966	0.0100 % EUROF 0.01 06/23/28 EMTN	100	0	0	100 EUR	90.47%	84'967.09	0.01	a)
XS2357951164	1.1250 % DBHNGR 1 1/8 05/29/51 EMTN	50	0	0	50 EUR	59.40%	27'893.80	0.00	a)
XS2360589217	0.0100 % NAB 0.01 01/06/29	100	0	100	0 EUR	0.00%	0.00	0.00	
XS2363910436	2.2500 % MEX 2 1/4 08/12/36	0	100	0	100 EUR	77.72%	72'992.88	0.01	a)
XS2364199757	1.7500 % ROMANI 1 3/4 07/13/30 REGS	60	0	0	60 EUR	83.77%	47'204.86	0.00	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)
XS2364756036	0.0000 % IDAWBG 0 07/15/31	60	0	0	60 EUR	83.59%	47'100.61	0.00	a)
XS2386139732	0.0000 % RENTEN 0 12/13/28 EMTN	50	0	0	50 EUR	89.93%	42'230.91	0.00	a)
XS2387713238	0.4000 % ABNAV 0.4 09/17/41 EMTN	0	100	0	100 EUR	63.74%	59'864.46	0.00	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	50	50	0	100 EUR	83.85%	78'748.02	0.01	a)
XS2388495942	0.0000 % EIB 0 12/22/26 EARN	100	0	0	100 EUR	94.50%	88'752.82	0.01	a)
XS2388560604	0.5550 % CHILE 0.555 01/21/29	100	0	0	100 EUR	89.08%	83'659.79	0.01	a)
XS2389362687	0.0100 % SORBNO 0.01 09/25/28 EMTN	0	100	0	100 EUR	89.39%	83'949.05	0.01	a)
XS2391570418	0.0100 % SHBASS 0.01 09/30/30 EMTN	100	0	0	100 EUR	84.36%	79'223.23	0.01	a)
XS2393518910	0.0100 % RY 0.01 10/05/28 EMTN	0	100	0	100 EUR	89.38%	83'942.47	0.01	a)
XS2393661397	0.0100 % CM 0.01 10/07/26	0	100	0	100 EUR	94.39%	88'647.63	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)
XS2405489092	0.0500 % RENTEN 0.05 01/31/31 EMTN	100	0	0	100 EUR	85.16%	79'980.19	0.01	a)
XS2406569579	0.8750 % TENN 0 7/8 06/16/35 EMTN	100	0	0	100 EUR	76.83%	72'157.98	0.01	a)
XS2408460041	0.0000 % KOMMUN 0 11/17/29 EMTN	100	0	0	100 EUR	87.60%	82'271.72	0.01	a)
XS2412060092	0.0000 % ICO 0 04/30/25 GMTN	30	0	0	30 EUR	97.93%	27'591.39	0.00	a)
XS2418730995	0.1250 % INTNED 0 1/8 12/08/31 EMTN	0	100	0	100 EUR	82.69%	77'657.66	0.01	a)
XS2430965538	0.2500 % BNG 0 1/4 01/12/32 EMTN	100	0	0	100 EUR	83.73%	78'634.38	0.01	a)
XS2432629504	0.7000 % IDAWBG 0.7 01/17/42	55	0	0	55 EUR	67.78%	35'012.25	0.00	a)
XS2433126807	0.0100 % HESLAN 0.01 07/19/27 EMTN	100	0	0	100 EUR	92.66%	87'025.71	0.01	a)
XS2433136194	0.6250 % ISRAEL 0 5/8 01/18/32 EMTN	0	60	0	60 EUR	78.61%	44'294.42	0.00	a)
XS2433363509	0.2500 % EIB 0 1/4 01/20/32 EARN	100	0	0	100 EUR	84.35%	79'214.78	0.01	a)
XS2433385650	0.2500 % NEDWBK 0 1/4 01/19/32 EMTN	0	100	0	100 EUR	83.79%	78'695.42	0.01	a)
XS2434393968	0.9500 % CYPRUS 0.95 01/20/32 EMTN	50	0	0	50 EUR	87.57%	41'121.77	0.00	a)
XS2434895558	2.1250 % ROMANI 2 1/8 03/07/28 REGS	80	0	0	80 EUR	93.84%	70'502.62	0.01	a)
XS2434895806	3.7500 % ROMANI 3 3/4 02/07/34 REGS	30	0	0	30 EUR	86.99%	24'510.21	0.00	a)
XS2435614693	0.3750 % BNS 0 3/8 03/26/30 EMTN	100	0	0	100 EUR	87.28%	81'967.43	0.01	a)
XS2435663393	0.2500 % KUNTA 0 1/4 02/25/32 EMTN	100	0	0	100 EUR	83.60%	78'514.17	0.01	a)
XS2436159847	0.1250 % RY 0 1/8 04/26/27 EMTN	0	100	0	100 EUR	93.30%	87'620.20	0.01	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)
XS2439543047	0.0500 % EIB 0.05 11/15/29	90	0	0	90 EUR	88.06%	74'428.29	0.01	a)
XS2442748971	0.7230 % KHFC 0.723 03/22/25 REGS	100	0	100	0 EUR	0.00%	0.00	0.00	
XS2445188423	0.5000 % INTNED 0 1/2 02/17/27	100	0	0	100 EUR	94.71%	88'947.22	0.01	a)
XS2446284783	0.7500 % CBAAU 0 3/4 02/28/28 EMTN	100	0	0	100 EUR	93.29%	87'615.50	0.01	a)
XS2446841657	0.3750 % EIB 0 3/8 09/15/27 EARN	50	0	0	50 EUR	93.89%	44'090.44	0.00	a)
XS2447602793	2.7500 % POLAND 2 3/4 05/25/32 EMTN	40	0	0	40 EUR	96.50%	36'251.32	0.00	a)
XS2448412879	0.5000 % EDC 0 1/2 02/25/27 EMTN	0	100	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)
XS2451376219	1.3750 % DBHNGR 1 3/8 03/03/34 EMTN	60	0	0	60 EUR	85.95%	48'431.02	0.00	a)
XS2453958766	0.1000 % RENTEN 0.1 03/08/27 EMTN	60	0	0	60 EUR	94.19%	53'073.63	0.00	a)
XS2454764429	0.1250 % COE 0 1/8 03/10/27 EMTN	40	0	0	40 EUR	94.18%	35'381.29	0.00	a)
XS2456253082	0.2500 % ANZ 0 1/4 03/17/25	100	0	100	0 EUR	0.00%	0.00	0.00	
XS2457002538	0.4500 % BNS 0.45 03/16/26	100	0	0	100 EUR	96.38%	90'516.55	0.01	a)
XS2461741212	0.8640 % TD 0.864 03/24/27 GMTN	100	0	0	100 EUR	95.19%	89'398.96	0.01	a)
XS2462455689	0.7500 % SEB 0 3/4 06/28/27 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS2463550702	1.2500 % BNG 1 1/4 03/30/37 EMTN	100	0	0	100 EUR	81.82%	76'839.66	0.01	a)
XS2465142755	1.0000 % OPBANK 1 10/05/27 EMTN	0	100	0	100 EUR	94.94%	89'163.23	0.01	a)
XS2465609191	1.0000 % BMO 1 04/05/26	100	0	0	100 EUR	97.19%	91'280.08	0.01	a)
XS2466358111	1.1250 % CADEPO 1 1/8 04/06/27 REGS	0	100	0	100 EUR	96.05%	90'201.93	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.
X52466426215	1.1250 % SANUK 1 1/8 03/12/27	0	100	0	100 EUR	95.86%	90'027.25	0.01	a)
X52475492349	1.7500 % IDAWBG 1 3/4 05/05/37 EMTN	50	0	0	50 EUR	87.35%	41'019.40	0.00	a)
X52475513953	1.8500 % ONTTFT 1.85 05/03/32 REGS	0	100	0	100 EUR	91.87%	86'279.09	0.01	a)
X52475954900	1.3750 % KFW 1 3/8 06/07/32	100	0	0	100 EUR	91.78%	86'191.75	0.01	a)
X52478299204	2.1250 % TENN 2 1/8 11/17/29 EMTN	100	0	0	100 EUR	95.10%	89'313.49	0.01	a)
X52478299386	2.3750 % TENN 2 3/8 05/17/33 EMTN	100	0	0	100 EUR	93.08%	87'418.28	0.01	a)
X52478299469	2.7500 % TENN 2 3/4 05/17/42 EMTN	0	100	0	100 EUR	88.00%	82'646.44	0.01	a)
X52478523108	1.7500 % SPABOL 1 3/4 05/11/32 EMTN	100	0	0	100 EUR	92.27%	86'656.63	0.01	a)
X52481285349	1.5000 % RY 1 1/2 09/15/27	100	0	0	100 EUR	96.29%	90'434.84	0.01	a)
X52484093393	1.5000 % EIB 1 1/2 06/15/32 EARN	130	50	0	180 EUR	92.20%	155'856.83	0.01	a)
X52484106716	1.3750 % EIBKOR 1 3/8 11/24/25 REGS	100	0	0	100 EUR	97.72%	91'773.14	0.01	a)
X52484327999	1.8750 % DBHNGR 1 7/8 05/24/30 EMTN	60	0	0	60 EUR	94.95%	53'500.75	0.00	a)
X52485360981	2.5000 % HERIM 2 1/2 05/25/29 EMTN	100	0	0	100 EUR	96.97%	91'067.83	0.01	a)
X52486282358	3.0000 % BGOSK 3 05/30/29 EMTN	100	0	0	100 EUR	98.86%	92'844.71	0.01	a)
X52487016250	2.3750 % STEDIN 2 3/8 06/03/30 EMTN	100	0	0	100 EUR	95.64%	89'817.82	0.01	a)
X52487057106	1.3750 % SWEDA 1 3/8 05/31/27	0	100	0	100 EUR	96.37%	90'503.40	0.01	a)
X52487342649	2.1250 % LITHUN 2 1/8 06/01/32 EMTN	0	30	0	30 EUR	92.65%	26'103.77	0.00	a)
X52487770104	1.7500 % BAWAG 1 3/4 03/08/30 EMTN	0	100	0	100 EUR	94.38%	88'634.48	0.01	a)
X52489466446	2.0000 % ASIA 2 06/10/37 GMTN	40	0	0	40 EUR	90.38%	33'953.40	0.00	a)
X52490471807	2.2500 % ORSTED 2 1/4 06/14/28 EMTN	0	100	0	100 EUR	96.64%	90'757.91	0.01	a)
X52490472102	2.8750 % ORSTED 2 7/8 06/14/33 EMTN	100	0	0	100 EUR	95.38%	89'574.58	0.01	a)
X52491156142	1.8750 % NIBCAP 1 7/8 06/16/27 EMTN	100	0	0	100 EUR	97.54%	91'602.21	0.01	a)
X52491189408	2.5000 % AEMSPA 2 1/2 06/15/26 EMTN	100	0	0	100 EUR	98.85%	92'834.38	0.01	a)
X52498042584	3.3750 % NEGANV 3 3/8 07/11/34 EMTN	100	0	0	100 EUR	101.12%	94'970.95	0.01	a)
X52498154207	2.0000 % KFW 2 11/15/29	90	0	0	90 EUR	97.58%	82'477.49	0.01	a)
X52500414623	1.5000 % OKB 1 1/2 07/13/27 EMTN	100	0	0	100 EUR	97.06%	91'157.05	0.01	a)
X52500674887	1.8750 % BNG 1 7/8 07/13/32 EMTN	0	100	0	100 EUR	94.07%	88'342.41	0.01	a)
X5252326853	2.0000 % BAWAG 2 08/25/32 EMTN	100	0	0	100 EUR	93.08%	87'414.52	0.01	a)
X52524675050	1.6250 % SRBANK 1 5/8 03/15/28 EMTN	100	0	0	100 EUR	96.35%	90'485.56	0.01	a)
X52525157470	2.6250 % HESLAN 2 5/8 08/24/27 EMTN	100	0	0	100 EUR	98.11%	92'141.28	0.01	a)
X52526379313	2.1250 % DBJJP 2 1/8 09/01/26 GMTN	100	0	0	100 EUR	98.57%	92'568.60	0.01	a)
X52526825463	2.0000 % CCDJ 2 08/31/26 GMTN	100	0	0	100 EUR	98.38%	92'397.67	0.01	a)
X52528875714	2.5000 % IDAWBG 2 1/2 01/15/38 GMTN	0	50	0	50 EUR	94.28%	44'269.35	0.00	a)
X52531420730	2.6250 % ALLRNV 2 5/8 09/09/27 EMTN	100	0	0	100 EUR	99.14%	93'109.55	0.01	a)
X52532312548	2.8750 % STATK 2 7/8 09/13/29 EMTN	100	0	0	100 EUR	99.04%	93'017.51	0.01	a)
X52532370231	4.0000 % ESTONI 4 10/12/32	30	0	0	30 EUR	106.26%	29'937.49	0.00	a)
X52532376949	2.5000 % NDAFH 2 1/2 09/14/32 EMTN	100	0	0	100 EUR	97.83%	91'881.14	0.01	a)
X52532472235	2.2500 % AFDB 2 1/4 09/14/29 EMTN	60	0	0	60 EUR	98.44%	55'469.60	0.00	a)
X52534984716	2.6250 % COVBS 2 5/8 12/07/26	100	0	0	100 EUR	99.26%	93'224.13	0.01	a)
X52535352962	2.2500 % EIB 2 1/4 03/15/30 EARN	60	50	0	110 EUR	98.53%	101'783.10	0.01	a)
X52536806289	2.5000 % EIKBOL 2 1/2 09/22/28 EMTN	100	0	0	100 EUR	99.16%	93'126.46	0.01	a)
X52538440780	5.0000 % ROMANI 5 09/27/26 REGS	60	0	0	60 EUR	102.63%	57'830.63	0.00	a)
X52538441598	6.6250 % ROMANI 6 5/8 09/27/29 REGS	80	0	0	80 EUR	108.39%	81'434.37	0.01	a)
X52545248242	3.7500 % VATFAL 3 3/4 10/18/26 EMTN	100	0	0	100 EUR	101.27%	95'105.25	0.01	a)
X52547591474	3.6020 % SUMIBK 3.602 02/16/26 EMTN	0	100	0	100 EUR	100.50%	94'384.92	0.01	a)
X52548490734	3.0000 % NEDFIN 3 10/25/27 EMTN	100	0	0	100 EUR	101.62%	95'437.71	0.01	a)
X52550557800	3.1250 % SPMTBK 3 1/8 11/01/27 EMTN	100	0	0	100 EUR	100.91%	94'770.91	0.01	a)
X52558395278	4.0490 % ENBW 4.049 11/22/29 EMTN	50	0	0	50 EUR	104.18%	48'921.44	0.00	a)
X52559401802	2.7500 % SEK 2 3/4 02/23/28 EMTN	100	0	0	100 EUR	99.97%	93'889.05	0.01	a)
X52570759154	3.1250 % BAWAG 3 1/8 01/12/29	100	0	0	100 EUR	101.02%	94'875.16	0.01	a)
X52574388646	2.8750 % EIB 2 7/8 01/12/33 EARN	80	60	0	140 EUR	101.38%	133'301.19	0.01	a)
X52576298991	2.8750 % COE 2 7/8 01/17/33 EMTN	30	0	0	30 EUR	101.50%	28'598.35	0.00	a)
X52576364371	3.5000 % LATVIA 3 1/2 01/17/28 GMTN	0	100	0	100 EUR	102.25%	96'027.50	0.01	a)
X52576390459	3.2500 % BNS 3 1/4 01/18/28 EMTN	0	100	0	100 EUR	101.33%	95'163.48	0.01	a)
X52577042893	3.6250 % DBHNGR 3 5/8 12/18/37 EMTN	80	0	0	80 EUR	102.45%	76'974.52	0.01	a)
X52577109049	2.9000 % IBRD 2.9 01/19/33 EMTN	70	0	0	70 EUR	101.62%	66'806.40	0.01	a)
X52577526580	2.8750 % KOMMUN 2 7/8 01/19/35 EMTN	100	0	0	100 EUR	100.20%	94'105.05	0.01	a)
X52579293536	4.0000 % ENBW 4 01/24/35 EMTN	60	0	0	60 EUR	102.58%	57'800.20	0.00	a)
X52580224082	2.7500 % OPBANK 2 3/4 01/25/30 EMTN	100	0	0	100 EUR	99.96%	93'881.53	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.
XS2582112947	3.0000 % ACHMEA 3 01/31/30 EMTN	100	0	0	100 EUR	100.90%	94'760.58	0.01	a)
XS2582348046	3.2500 % LLOYDS 3 1/4 02/02/26 EMTN	100	0	0	100 EUR	100.40%	94'293.82	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)
XS2586011491	3.0000 % AIB 3 02/14/28 GMTN	40	0	0	40 EUR	101.37%	38'080.42	0.00	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)
XS2586944147	4.2500 % POLAND 4 1/4 02/14/43 EMTN	35	0	0	35 EUR	104.64%	34'394.24	0.00	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	90	0	0	90 EUR	101.08%	85'432.44	0.01	a)
XS2587748174	2.7500 % RENTEN 2 3/4 02/16/32 EMTN	50	0	0	50 EUR	100.99%	47'422.08	0.00	a)
XS2592234749	3.2500 % SEB 3 1/4 05/04/28 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
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	40	0	0	40 EUR	104.28%	39'173.22	0.00	a)
XS2607344079	3.1250 % SHBASS 3 1/8 04/04/28 EMTN	100	0	0	100 EUR	101.39%	95'220.77	0.01	a)
XS2610236445	4.1250 % CYPRUS 4 1/8 04/13/33 EMTN	0	20	0	20 EUR	108.31%	20'343.38	0.00	a)
XS2611177382	3.1000 % IBRD 3.1 04/14/38 GMTN	30	50	0	80 EUR	101.35%	76'148.81	0.01	a)
XS2615680399	3.1250 % KUNTA 3 1/8 07/29/30 EMTN	100	0	0	100 EUR	102.66%	96'409.74	0.01	a)
XS2626022656	3.3750 % RBAV 3 3/8 09/25/27 EMTN	0	100	0	100 EUR	100.99%	94'840.41	0.01	a)
XS2626024868	2.7500 % EIB 2 3/4 07/30/30 EARN	60	90	0	150 EUR	101.00%	142'277.52	0.01	a)
XS2626288760	2.7500 % KFW 2 3/4 05/15/30 EMTN	80	0	0	80 EUR	101.36%	76'154.07	0.01	a)
XS2630109226	3.3750 % AKTIA 3 3/8 05/31/27 EMTN	0	100	0	100 EUR	101.65%	95'462.13	0.01	a)
XS2630524713	3.1250 % DEXGRP 3 1/8 06/01/28 EMTN	100	0	0	100 EUR	101.56%	95'377.61	0.01	a)
XS2633136317	3.1060 % RABOBK 3.106 06/07/33 EMTN	0	100	0	100 EUR	102.28%	96'056.61	0.01	a)
XS2634616572	3.6250 % ENEXIS 3 5/8 06/12/34 EMTN	100	0	0	100 EUR	103.06%	96'789.15	0.01	a)
XS2636439684	4.0000 % CROATI 4 06/14/35	100	0	0	100 EUR	106.25%	99'780.36	0.01	a)
XS2638490354	3.7075 % BZLNZ 3.7075 12/20/28	0	100	0	100 EUR	102.89%	96'630.44	0.01	a)
XS2642546399	3.3750 % KNABNL 3 3/8 06/28/30 EMTN	100	0	0	100 EUR	102.79%	96'536.52	0.01	a)
XS2645690525	3.2500 % ICO 3 1/4 10/31/28 GMTN	60	0	0	60 EUR	102.11%	57'537.61	0.00	a)
XS2647979181	3.0000 % EIB 3 07/15/33 EARN	100	0	0	100 EUR	102.26%	96'037.83	0.01	a)
XS2678945317	4.0820 % KHFC 4.082 09/25/27 EMTN	100	0	0	100 EUR	103.46%	97'163.88	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)
XS2680932907	5.3750 % REPHUN 5 3/8 09/12/33 10Y	40	0	0	40 EUR	106.53%	40'018.46	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	0	0	50 EUR	104.41%	49'028.51	0.00	a)
XS2696803852	4.2500 % TELNO 4 1/4 10/03/35 EMTN	100	0	0	100 EUR	107.04%	100'524.17	0.01	a)
XS2697970536	4.2500 % ESBIRE 4 1/4 03/03/36 EMTN	0	100	0	100 EUR	105.61%	99'183.06	0.01	a)
XS2698047771	3.2500 % KFW 3 1/4 03/24/31 EMTN	70	0	0	70 EUR	104.15%	68'469.64	0.01	a)
XS2698464885	4.0860 % SUMITR 4.086 04/19/28 EMTN	0	100	0	100 EUR	103.24%	96'960.08	0.01	a)
XS2708690685	3.6250 % NDAFH 3 5/8 10/26/28	0	100	0	100 EUR	103.59%	97'285.97	0.01	a)
XS2726911931	3.6250 % POLAND 3 5/8 11/29/30	0	30	0	30 EUR	103.23%	29'085.49	0.00	a)
XS2740429076	3.2500 % ESTONI 3 1/4 01/17/34	35	0	0	35 EUR	99.70%	32'770.12	0.00	a)
XS2744491874	2.6250 % NEDWBK 2 5/8 01/10/34	0	100	0	100 EUR	98.67%	92'663.45	0.01	a)
XS2745126792	2.6250 % COE 2 5/8 01/11/34 EMTN	0	50	0	50 EUR	99.17%	46'569.33	0.00	a)
XS2746102479	3.6250 % POLAND 3 5/8 01/11/34 10Y	0	70	0	70 EUR	101.65%	66'822.18	0.01	a)
XS2746103014	4.1250 % POLAND 4 1/8 01/11/44 20Y	0	40	0	40 EUR	102.84%	38'634.52	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)
XS2749486556	3.0000 % OPBANK 3 07/17/31 EMTN	0	100	0	100 EUR	101.21%	95'054.54	0.01	a)
XS2749537481	3.2000 % IDAWBG 3.2 01/18/44 GMTN	0	60	0	60 EUR	100.16%	56'438.80	0.00	a)
XS2753429047	4.0000 % REPHUN 4 07/25/29 6Y	0	60	0	60 EUR	100.77%	56'784.79	0.00	a)
XS2753539068	3.0000 % BRCOL 3 07/24/34	0	100	0	100 EUR	100.27%	94'164.22	0.01	a)
XS2753549703	2.6250 % NIB 2 5/8 01/24/31 EMTN	0	60	0	60 EUR	100.51%	56'634.90	0.00	a)
XS2760109053	2.8750 % HESLAN 2 7/8 02/06/34 EMTN	0	100	0	100 EUR	100.50%	94'386.80	0.01	a)
XS2760218003	3.2500 % DEKA 3 1/4 02/08/29 EMTN	0	100	0	100 EUR	101.09%	94'941.84	0.01	a)
XS2761174247	3.2087 % DBSSP 3.2087 08/19/26	0	100	0	100 EUR	100.70%	94'570.87	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	70	0	70 EUR	101.28%	66'583.54	0.01	a)
XS2770921315	5.6250 % ROMANI 5 5/8 02/22/36 REGS	0	60	0	60 EUR	97.92%	55'176.58	0.00	a)
XS2782119916	3.2470 % TD 3.247 02/16/34 EMTN	0	100	0	100 EUR	102.50%	96'265.11	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.
XS2782184902	2.8750 % BYLAN 2 7/8 11/13/28	0	100	0	100 EUR	100.77%	94'641.31	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)
XS2792222379	3.1250 % Q 3 1/8 03/27/34 EMTN	0	100	0	100 EUR	101.34%	95'172.87	0.01	a)
XS2802191937	3.0000 % NDAFH 3 04/12/34 EMTN	0	100	0	100 EUR	101.14%	94'983.16	0.01	a)
XS2803760359	2.7500 % COE 2 3/4 04/16/31 EMTN	0	50	0	50 EUR	100.88%	47'369.49	0.00	a)
XS2805361560	3.7500 % BYLAN 3 3/4 02/14/31 EMTN	0	100	0	100 EUR	101.17%	95'013.21	0.01	a)
XS2812617111	3.3090 % NWDIE 3.309 05/02/34	0	100	0	100 EUR	103.43%	97'140.40	0.01	a)
XS2816013937	2.8750 % KFW 2 7/8 03/31/32 EMTN	0	100	0	100 EUR	102.08%	95'871.60	0.01	a)
XS2824740778	3.0000 % SVEGNO 3 07/31/29	0	100	0	100 EUR	101.34%	95'169.11	0.01	a)
XS2827697272	3.6250 % SCMNVX 3 5/8 11/29/36 EMTN	0	100	0	100 EUR	101.37%	95'201.98	0.01	a)
XS2829209720	5.2500 % ROMANI 5 1/4 05/30/32 REGS	0	60	0	60 EUR	99.19%	55'893.34	0.00	a)
XS2829867527	3.1250 % CCDJ 3 1/8 05/30/29	0	100	0	100 EUR	101.49%	95'311.87	0.01	a)
XS2830444324	3.0000 % KOMINS 3 09/15/27 EMTN	0	100	0	100 EUR	101.32%	95'153.15	0.01	a)
XS2834365277	3.0000 % NEDWBK 3 06/05/31 EMTN	0	100	0	100 EUR	102.15%	95'937.34	0.01	a)
XS2841247583	3.5000 % LITHUN 3 1/2 07/03/31 EMTN	0	20	0	20 EUR	101.93%	19'145.39	0.00	a)
XS2862984510	3.5000 % ENBW 3 1/2 07/22/31	0	60	0	60 EUR	100.60%	56'688.43	0.00	a)
XS2862984601	4.0000 % ENBW 4 07/22/36	0	30	0	30 EUR	101.72%	28'660.05	0.00	a)
EUR							232'888'333.78	17.63	
CH0550413337	2.2500 % UBS 2 1/4 06/09/28 EMTN	100	0	0	100 GBP	92.52%	103'165.66	0.01	a)
EU000A3LUMF5	4.0000 % EIB 4 02/15/29 EMTN	0	40	0	40 GBP	99.78%	44'506.67	0.00	a)
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)
FR0010946855	5.0000 % ENGIFP 5 10/01/60 EMTN	50	0	0	50 GBP	90.00%	50'175.61	0.00	a)
FR0013476330	1.8750 % BNP 1 7/8 12/14/27	100	0	0	100 GBP	91.00%	101'472.98	0.01	a)
FR0014001GJ0	1.2500 % BNP 1 1/4 07/13/31 EMTN	100	0	0	100 GBP	78.63%	87'680.61	0.01	a)
FR0014005DW1	1.0000 % BFCM 1 07/16/26 EMTN	100	0	0	100 GBP	93.31%	104'051.03	0.01	a)
FR0014006W73	2.5000 % BPCEGP 2 1/2 11/30/32	100	0	100	0 GBP	0.00%	0.00	0.00	
FR001400FAR2	4.8750 % ACAFP 4 7/8 10/23/29	100	0	0	100 GBP	100.55%	112'116.37	0.01	a)
FR001400NCB6	5.7500 % SOCGEN 5 3/4 01/22/32 EMTN	0	100	0	100 GBP	100.35%	111'893.36	0.01	a)
FR001400OFI2	5.0000 % BFCM 5 10/22/29 EMTN	0	100	0	100 GBP	101.03%	112'651.61	0.01	a)
GB0002404191	6.0000 % UKT 6 12/07/28	378	60	0	438 GBP	108.73%	531'016.19	0.04	a)
GB0004893086	4.2500 % UKT 4 1/4 06/07/32	764	130	0	894 GBP	102.74%	1'024'191.86	0.08	a)
GB0030880693	5.0000 % UKT 5 03/07/25	705	0	705	0 GBP	0.00%	0.00	0.00	
GB0032452392	4.2500 % UKT 4 1/4 03/07/36	617	100	0	717 GBP	101.60%	812'325.20	0.06	a)
GB00B00NY175	4.7500 % UKT 4 3/4 12/07/38	500	100	0	600 GBP	105.65%	706'819.54	0.05	a)
GB00B06YGN05	4.2500 % UKT 4 1/4 12/07/55	478	150	0	628 GBP	95.84%	671'129.23	0.05	a)
GB00B128DP45	4.2500 % UKT 4 1/4 12/07/46	460	100	0	560 GBP	96.83%	604'641.17	0.05	a)
GB00B16NNR78	4.2500 % UKT 4 1/4 12/07/27	594	160	0	754 GBP	101.22%	851'032.62	0.06	a)
GB00B1VWPJ53	4.5000 % UKT 4 1/2 12/07/42	523	110	0	633 GBP	101.43%	715'915.11	0.05	a)
GB00B24FF097	4.7500 % UKT 4 3/4 12/07/30	716	310	30	996 GBP	105.20%	1'168'333.78	0.09	a)
GB00B39R3707	4.2500 % UKT 4 1/4 12/07/49	361	140	0	501 GBP	96.37%	538'379.27	0.04	a)
GB00B3KJDS62	4.2500 % UKT 4 1/4 09/07/39	407	150	0	557 GBP	99.76%	619'625.00	0.05	a)
GB00B52WS153	4.5000 % UKT 4 1/2 09/07/34	612	240	0	852 GBP	104.05%	988'540.04	0.07	a)
GB00B54QLM75	4.0000 % UKT 4 01/22/60	445	100	0	545 GBP	91.73%	557'445.82	0.04	a)
GB00B6460505	4.2500 % UKT 4 1/4 12/07/40	494	90	0	584 GBP	99.14%	645'590.66	0.05	a)
GB00B6RNH572	3.7500 % UKT 3 3/4 07/22/52	409	140	0	549 GBP	88.20%	539'915.10	0.04	a)
GB00B84Z9V04	3.2500 % UKT 3 1/4 01/22/44	513	130	0	643 GBP	84.73%	607'537.26	0.05	a)
GB00BBJNQY21	3.5000 % UKT 3 1/2 07/22/68	411	70	0	481 GBP	82.59%	442'993.97	0.03	a)
GB00BD0XH204	1.7500 % UKT 1 3/4 07/22/57	517	160	0	677 GBP	53.99%	407'588.88	0.03	a)
GB00BDCHBW80	1.5000 % UKT 1 1/2 07/22/47	437	190	0	627 GBP	57.83%	404'298.79	0.03	a)
GB00BDRHNP05	1.2500 % UKT 1 1/4 07/22/27	747	190	0	937 GBP	92.97%	971'374.42	0.07	a)
GB00BFMCN652	1.6250 % UKT 1 5/8 10/22/2071	441	100	0	541 GBP	46.91%	282'957.13	0.02	a)
GB00BFWFPP71	1.7500 % UKT 1 3/4 01/22/49	537	120	0	657 GBP	59.97%	439'306.32	0.03	a)
GB00BFX0ZL78	1.6250 % UKT 1 5/8 10/22/28	685	180	0	865 GBP	91.99%	887'261.27	0.07	a)
GB00BHFH458	2.7500 % UKT 2 3/4 09/07/24	61	0	61	0 GBP	0.00%	0.00	0.00	
GB00BJLROJ16	1.6250 % UKT 1 5/8 10/22/54	493	50	0	543 GBP	53.27%	322'512.09	0.02	a)
GB00BJMHB534	0.8750 % UKT 0 7/8 10/22/29	761	230	0	991 GBP	86.82%	959'362.34	0.07	a)
GB00BJQWYH73	1.2500 % UKT 1 1/4 10/22/41	594	230	0	824 GBP	63.05%	579'289.79	0.04	a)
GB00BK5CVX03	0.6250 % UKT 0 5/8 06/07/25	816	0	0	816 GBP	97.24%	884'788.25	0.07	a)
GB00BL68HH02	0.3750 % UKT 0 3/8 10/22/30	661	220	0	881 GBP	81.67%	802'261.80	0.06	a)
GB00BL68HJ26	0.1250 % UKT 0 1/8 01/30/26	658	30	0	688 GBP	95.11%	729'672.52	0.06	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert CHF	in % 7)	Kat.
GB00BL6C7720	4.1250 % UKT 4 1/8 01/29/27	549	80	0	629 GBP	100.06%	701'817.29	0.05	a)
GB00BLBDX619	1.1250 % UKT 1 1/8 10/22/2073	191	40	0	231 GBP	37.65%	96'966.90	0.01	a)
GB00BLH38158	1.2500 % UKT 1 1/4 07/31/51	609	120	0	729 GBP	49.98%	406'290.54	0.03	a)
GB00BLPK7110	0.2500 % UKT 0 1/4 01/31/25	292	0	292	0 GBP	0.00%	0.00	0.00	
GB00BLPK7227	0.5000 % UKT 0 1/2 01/31/29	511	170	0	681 GBP	86.80%	659'137.59	0.05	a)
GB00BLPK7334	1.1250 % UKT 1 1/8 01/31/39	396	150	0	546 GBP	66.86%	407'034.08	0.03	a)
GB00BM8Z2S21	0.8750 % UKT 0 7/8 07/31/33	436	250	0	686 GBP	77.20%	590'512.07	0.04	a)
GB00BM8Z2T38	1.0000 % UKT 1 01/31/32	628	230	0	858 GBP	81.77%	782'321.97	0.06	a)
GB00BM8Z2V59	1.5000 % UKT 1 1/2 07/31/53	331	180	0	511 GBP	52.08%	296'770.77	0.02	a)
GB00BMBL1D50	0.5000 % UKT 0 1/2 10/22/61	390	320	0	710 GBP	31.09%	246'156.46	0.02	a)
GB00BMBL1F74	0.6250 % UKT 0 5/8 10/22/50	572	70	0	642 GBP	41.69%	298'428.23	0.02	a)
GB00BMBL1G81	0.1250 % UKT 0 1/8 01/31/28	524	150	0	674 GBP	88.57%	665'619.85	0.05	a)
GB00BMF9LF76	4.0000 % UKT 4 10/22/63	200	130	0	330 GBP	91.39%	336'281.21	0.03	a)
GB00BMF9LG83	4.5000 % UKT 4 1/2 06/07/28	450	350	0	800 GBP	101.92%	909'214.65	0.07	a)
GB00BMGR2809	0.2500 % UKT 0 1/4 07/31/31	765	140	0	905 GBP	78.65%	793'731.53	0.06	a)
GB00BMGR2916	0.6250 % UKT 0 5/8 07/31/35	638	160	0	798 GBP	70.20%	624'678.58	0.05	a)
GB00BMV7TC88	3.2500 % UKT 3 1/4 01/31/33	590	140	0	730 GBP	95.20%	774'940.95	0.06	a)
GB00BN65R313	3.5000 % UKT 3 1/2 01/22/45	485	220	0	705 GBP	87.33%	686'557.17	0.05	a)
GB00BNNGP668	0.3750 % UKT 0 3/8 10/22/26	569	70	0	639 GBP	92.82%	661'366.18	0.05	a)
GB00BNNGP775	0.8750 % UKT 0 7/8 01/31/46	451	80	0	531 GBP	51.17%	303'003.83	0.02	a)
GB00BPCJD880	3.5000 % UKT 3 1/2 10/22/25	600	90	0	690 GBP	98.97%	761'492.58	0.06	a)
GB00BPCJD997	3.7500 % UKT 3 3/4 10/22/53	470	180	0	650 GBP	87.72%	635'779.20	0.05	a)
GB00BPJJKN53	4.6250 % UKT 4 5/8 01/31/34	250	500	0	750 GBP	105.00%	878'105.16	0.07	a)
GB00BPJJKP77	4.7500 % UKT 4 3/4 10/22/43	140	300	0	440 GBP	104.11%	510'798.20	0.04	a)
GB00BPSNB460	3.7500 % UKT 3 3/4 03/07/27	0	580	0	580 GBP	99.19%	641'518.05	0.05	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	260	0	260 GBP	100.64%	291'766.39	0.02	a)
GB00BQC4R999	3.7500 % UKT 3 3/4 01/29/38	360	220	0	580 GBP	95.72%	619'043.70	0.05	a)
GB00BQC82B83	4.1250 % UKT 4 1/8 07/22/29	0	380	0	380 GBP	100.99%	427'915.09	0.03	a)
GB00BQC82C90	4.2500 % UKT 4 1/4 07/31/34	0	310	0	310 GBP	101.97%	352'490.06	0.03	a)
GB00BTHH2R79	2.0000 % UKT 2 09/07/25	744	30	0	774 GBP	97.71%	843'338.62	0.06	a)
GB00BYMZ75	2.5000 % UKT 2 1/2 07/22/65	353	100	0	453 GBP	64.16%	324'075.72	0.02	a)
GB00BYZW3G56	1.5000 % UKT 1 1/2 07/22/26	770	50	0	820 GBP	95.54%	873'535.58	0.07	a)
GB00BZB26Y51	1.7500 % UKT 1 3/4 09/07/37	542	190	0	732 GBP	76.21%	622'028.36	0.05	a)
XS0085727559	6.0000 % EIB 6 12/07/28	40	0	0	40 GBP	107.55%	47'968.31	0.00	a)
XS0085732716	7.2500 % HMSOLN 7 1/4 04/21/28	0	30	0	30 GBP	105.37%	35'249.99	0.00	a)
XS0089572316	6.0000 % ITALY 6 08/04/28 EMTN	50	0	0	50 GBP	103.20%	57'540.12	0.00	a)
XS0091740018	5.6250 % EBRD 5 5/8 12/07/28 EMTN	25	0	0	25 GBP	105.81%	29'495.70	0.00	a)
XS0093312550	6.6250 % AWLN 6 5/8 01/15/29	50	0	0	50 GBP	104.05%	58'009.01	0.00	a)
XS0094804126	4.5000 % LCRFIN 4 1/2 12/07/28 REGS	0	40	0	40 GBP	101.34%	45'198.91	0.00	a)
XS0094835278	4.5000 % LCRFIN 4 1/2 12/07/38 REGS	30	0	0	30 GBP	100.29%	33'548.27	0.00	a)
XS0096499057	5.0000 % EIB 5 04/15/39	55	0	0	55 GBP	106.50%	65'314.93	0.00	a)
XS0096874671	5.8750 % PRUFIN 5 7/8 05/11/29	0	30	0	30 GBP	103.75%	34'706.39	0.00	a)
XS0097777253	6.2500 % SVTLN 6 1/4 06/07/29	30	0	0	30 GBP	103.79%	34'720.44	0.00	a)
XS0104440986	5.7500 % IILN 5 3/4 12/03/32 EMTN	40	0	0	40 GBP	104.27%	46'508.01	0.00	a)
XS0105290349	6.1250 % AEGON 6 1/8 12/15/31 EMTN	20	0	0	20 GBP	106.66%	23'786.79	0.00	a)
XS0110373569	5.5000 % EIB 5 1/2 04/15/25	30	0	0	30 GBP	100.46%	33'605.81	0.00	a)
XS0113731433	7.6250 % DT 7 5/8 06/15/30	0	40	0	40 GBP	115.02%	51'304.17	0.00	a)
XS0114126294	5.6250 % EIB 5 5/8 06/07/32	70	0	0	70 GBP	110.55%	86'293.23	0.01	a)
XS0121617517	5.7500 % WMT 5 3/4 12/19/30	30	0	0	30 GBP	108.02%	36'133.46	0.00	a)
XS0123656836	5.2500 % RESFER 5 1/4 01/31/35 EMTN	40	0	0	40 GBP	105.37%	46'999.09	0.00	a)
XS0128311023	6.0150 % GLCCUK 6.015 03/31/28 A1	40	0	0	40 GBP	102.72%	45'814.88	0.00	a)
XS0130092793	5.3750 % NEDWBK 5 3/8 06/07/32 EMTN	0	50	0	50 GBP	107.51%	59'939.21	0.00	a)
XS0134886067	5.7500 % BACR 5 3/4 09/14/26 EMTN	30	0	0	30 GBP	100.83%	33'730.92	0.00	a)
XS0138037733	6.0000 % KFW 6 12/07/28 EXCH	60	40	0	100 GBP	107.51%	119'882.87	0.01	a)
XS0138039275	5.0000 % KFW 5 06/09/36 EMTN	20	30	0	50 GBP	107.17%	59'751.87	0.00	a)
XS0138717441	6.1250 % AVLN 6 1/8 11/14/36	0	40	0	40 GBP	101.33%	45'194.45	0.00	a)
XS0139563166	5.5000 % SSELN 5 1/2 06/07/32	0	40	0	40 GBP	103.91%	46'346.99	0.00	a)
XS0140198044	6.1250 % PRUFIN 6 1/8 12/19/31 EMTN	30	0	0	30 GBP	103.34%	34'570.57	0.00	a)
XS0140516864	5.2500 % GSK 5 1/4 12/19/33 EMTN	40	0	0	40 GBP	105.67%	47'132.01	0.00	a)
XS0143739182	5.0000 % RESFER 5 03/11/52 EMTN	0	40	0	40 GBP	98.19%	43'797.04	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.
X50145680426	5.8750 % LGEN 5 7/8 04/05/33 EMTN	30	0	0	30	106.01%	35'461.07	0.00	a)
X50146389464	5.8750 % MCD 5 7/8 04/23/32 EMTN	50	0	0	50	107.36%	59'856.13	0.00	a)
X50147048762	6.2500 % EOANGR 6 1/4 06/03/30 EMTN	50	0	0	50	106.55%	59'405.64	0.00	a)
X50148889420	6.1250 % UKPONE 6 1/8 06/07/27 EMTN	30	0	30	0	0.00%	0.00	0.00	
X50150670551	5.1000 % LCRFIN 5.1 03/07/51	30	0	0	30	106.09%	35'489.17	0.00	a)
X50159497162	5.7500 % HSBC 5 3/4 12/20/27 EMTN	25	0	0	25	101.54%	28'307.30	0.00	a)
X50165510313	5.8750 % NGGLN 5 7/8 03/25/27	50	0	0	50	101.74%	56'721.10	0.00	a)
X50168658853	5.1500 % C 5.15 05/21/26 EMTN	30	0	0	30	101.07%	33'809.53	0.00	a)
X50172989252	6.1920 % SWSFIN 6.192 03/31/29 A1	30	0	0	30	97.85%	32'734.04	0.00	a)
X50172992637	6.6400 % SWSFIN 6.64 03/31/26 A4	30	0	0	30	88.95%	29'755.12	0.00	a)
X50181816652	5.6250 % VOD 5 5/8 12/04/25 EMTN	30	0	0	30	100.66%	33'672.38	0.00	a)
X50195751523	5.8750 % AFFNTY 5 7/8 07/13/26	30	0	0	30	99.48%	33'279.65	0.00	a)
X50202077953	5.2500 % WMT 5 1/4 09/28/35	50	0	0	50	105.64%	58'896.61	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	0	50	0	50	103.44%	57'671.70	0.00	a)
X50207920942	5.0000 % TRANLN 5 03/31/35 EMTN	0	50	0	50	100.33%	55'938.87	0.00	a)
X50207920942XXX	5.0000 % *RETIRED*	50	0	50	0	0.00%	0.00	0.00	
X50217097608	5.1820 % FWFIN 5.182 04/20/35 A	40	0	0	40	93.38%	41'648.51	0.00	a)
X50221324154	5.7500 % SGROLN 5 3/4 06/20/35	0	50	0	50	104.16%	58'070.90	0.00	a)
X50228265574	4.5500 % RABOBK 4.55 08/30/29 EMTN	30	0	0	30	100.62%	33'659.33	0.00	a)
X50234964533	4.8750 % NGN 4 7/8 11/15/35	50	0	0	50	95.06%	53'000.65	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)
X50241945582	5.3750 % TELEFO 5 3/8 02/02/26 EMTN	50	0	0	50	100.73%	56'159.66	0.00	a)
X50261559594	4.6250 % WELLTR 4 5/8 07/25/36	50	0	0	50	100.27%	55'903.19	0.00	a)
X50268693743	5.1250 % THAMES 5 1/8 09/28/37 EMTN	0	50	50	0	0.00%	0.00	0.00	
X50291949120	5.5000 % T 5 1/2 03/15/27	50	0	0	50	101.16%	56'402.19	0.00	a)
X50301197546	5.1250 % UPS 5 1/8 02/12/50	50	0	0	50	101.28%	56'468.53	0.00	a)
X50306647792	5.7500 % ENELIM 5 3/4 06/22/37 EMTN	50	0	0	50	103.02%	57'437.53	0.00	a)
X50308998144	5.1250 % SWSFIN 5 1/8 09/30/56 EMTN	50	0	0	50	79.84%	44'513.81	0.00	a)
X50327443627	5.8750 % EOANGR 5 7/8 10/30/37 EMTN	0	50	0	50	104.35%	58'180.17	0.00	a)
X50340495216	5.8750 % GE 5 7/8 01/18/33 EMTN	40	0	40	0	0.00%	0.00	0.00	
X50350820931	6.3750 % GSK 6 3/8 03/09/39 EMTN	50	0	0	50	114.38%	63'769.49	0.00	a)
X50364880186	6.8750 % AVLN 6 7/8 05/20/58 EMTN	50	0	0	50	103.86%	57'904.19	0.00	a)
X50379947236	7.0000 % BAC 7 07/31/28 EMTN	50	0	50	0	0.00%	0.00	0.00	
X50383187720	6.2500 % SSELN 6 1/4 08/27/38 EMTN	50	0	0	50	108.71%	60'610.48	0.00	a)
X50387079907	6.7500 % HSBC 6 3/4 09/11/28	50	0	0	50	104.49%	58'259.34	0.00	a)
X50388006123	7.0000 % CNALN 7 09/19/33 EMTN	50	0	0	50	112.57%	62'762.02	0.00	a)
X50398990944	7.2500 % CLARHG 7 1/4 11/12/38	50	0	50	0	0.00%	0.00	0.00	
X50399412443	8.1250 % ORAFP 8 1/8 11/20/28 EMTN	50	0	0	50	112.74%	62'859.03	0.00	a)
X50401016919	8.8750 % DT 8 7/8 11/27/28 EMTN	0	30	0	30	116.07%	38'827.37	0.00	a)
X50416848793	6.8750 % EQNR 6 7/8 03/11/31 EMTN	50	0	0	50	112.77%	62'875.76	0.00	a)
X50426513387	7.0000 % T 7 04/30/40 EMTN	50	0	0	50	114.12%	63'627.32	0.00	a)
X50429422271	6.5000 % HSBC 6 1/2 05/20/24 EMTN	50	0	50	0	0.00%	0.00	0.00	
X50432072022	6.5000 % PFE 6 1/2 06/03/38	50	0	0	50	115.92%	64'630.89	0.00	a)
X50437306904	6.1250 % EOANGR 6 1/8 07/06/39 EMTN	50	0	0	50	106.09%	59'146.94	0.00	a)
X50438974205	6.3500 % HOUSFN 6.35 07/08/39 EMTN	50	0	0	50	111.26%	62'029.41	0.00	a)
X50449155455	7.3750 % C 7 3/8 09/01/39 EMTN	50	0	0	50	121.52%	67'750.31	0.01	a)
X50451790280	5.7500 % KPN 5 3/4 09/17/29 GMTN	50	0	0	50	103.65%	57'786.00	0.00	a)
X50466148441	6.2500 % UKPONE 6 1/4 11/12/36 EMTN	50	0	50	0	0.00%	0.00	0.00	
X50496975110	5.7500 % NGGLN 5 3/4 03/23/40 WEST	50	0	0	50	101.32%	56'486.93	0.00	a)
X50497976562	5.7500 % WWUF 5 3/4 03/29/30	50	0	50	0	0.00%	0.00	0.00	
X50498768315	6.0000 % HSBC 6 03/29/40 EMTN	50	0	0	50	99.05%	55'222.44	0.00	a)
X50499449261	5.7500 % ORSTED 5 3/4 04/09/40 EMTN	50	0	0	50	102.02%	56'880.55	0.00	a)
X50519906761	5.7500 % AMXLM 5 3/4 06/28/30	50	0	0	50	104.81%	58'435.53	0.00	a)
X50562107762	5.3750 % ORAFP 5 3/8 11/22/50 EMTN	50	0	0	50	101.14%	56'386.58	0.00	a)
X50562326214	5.5000 % CMCSA 5 1/2 11/23/29	50	0	50	0	0.00%	0.00	0.00	
X50564485273	5.1250 % BGGRP 5 1/8 12/01/25 EMTN	50	0	0	50	100.09%	55'805.06	0.00	a)
X50589945459	6.0000 % LLOYDS 6 02/08/29	100	0	0	100	106.41%	118'659.63	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)

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XS0625276257	5.8750 % HTHROW 5 7/8 05/13/41 EMTN	100	0	100	0 GBP	0.00%	0.00	0.00	
XS0629875708	5.2500 % RABOBK 5 1/4 05/23/41 GMTN	50	0	0	50 GBP	103.56%	57'737.49	0.00	a)
XS0740808802	3.8750 % EIB 3 7/8 06/08/37 EMTN	0	30	0	30 GBP	96.09%	32'143.28	0.00	a)
XS0954706023	3.1250 % DBHNGR 3 1/8 07/24/26 EMTN	20	0	0	20 GBP	97.59%	21'763.60	0.00	a)
XS1003373047	6.3400 % MGNLN 6.34 12/19/63 EMTN	100	0	0	100 GBP	96.10%	107'163.21	0.01	a)
XS1273543162	2.8930 % AHFILN 2.893 08/11/43	0	100	0	100 GBP	76.62%	85'441.54	0.01	a)
XS1472483772	3.0000 % VOD 3 08/12/56 EMTN	100	0	0	100 GBP	60.62%	67'599.22	0.01	a)
XS1492681033	2.6250 % CDTFIN 2 5/8 09/22/38 EMTN	100	0	0	100 GBP	71.01%	79'182.62	0.01	a)
XS1578213933	2.3750 % MOTOPG 2 3/8 03/14/32 EMTN	0	100	0	100 GBP	85.53%	95'373.51	0.01	a)
XS1602093483	3.0000 % HYDEH 3 05/09/52	0	100	0	100 GBP	67.47%	75'236.37	0.01	a)
XS1694801256	3.2500 % NOTHLL 3 1/4 10/12/48	100	0	0	100 GBP	71.45%	79'672.14	0.01	a)
XS1708168890	3.3750 % VZ 3 3/8 10/27/36	100	0	0	100 GBP	84.04%	93'714.28	0.01	a)
XS1720923066	3.6250 % BRITEL 3 5/8 11/21/47 EMTN	0	100	0	100 GBP	75.40%	84'074.46	0.01	a)
XS1748699011	3.2500 % BACR 3 1/4 01/17/33 EMTN	100	0	0	100 GBP	85.46%	95'297.69	0.01	a)
XS1805260483	1.3750 % EIB 1 3/8 03/07/25 EMTN	40	0	0	40 GBP	98.35%	43'866.62	0.00	a)
XS1849472938	1.7500 % TTEFP 1 3/4 07/07/25 EMTN	50	0	0	50 GBP	97.47%	54'341.53	0.00	a)
XS1859424902	3.1250 % GS 3 1/8 07/25/29 EMTN	20	0	0	30 GBP	93.51%	31'280.54	0.00	a)
XS1872363558	1.3750 % RENTEN 1 3/8 09/08/25 EMTN	50	0	0	50 GBP	96.75%	53'942.89	0.00	a)
XS1875300912	3.2500 % PEABDY 3 1/4 09/14/48	0	100	0	100 GBP	71.17%	79'362.15	0.01	a)
XS1884008928	2.7500 % NGGLN 2 3/4 02/06/35 EMTN	0	100	0	100 GBP	79.93%	89'131.32	0.01	a)
XS1941813617	1.3750 % KFW 1 3/8 12/09/24 EMTN	30	0	0	30 GBP	99.04%	33'132.46	0.00	a)
XS2003500142	3.0000 % HSBC 3 05/29/30	0	100	0	100 GBP	91.15%	101'634.66	0.01	a)
XS2022043256	2.0000 % UU 2 07/03/33 EMTN	100	0	0	100 GBP	77.57%	86'499.74	0.01	a)
XS2065728177	0.5000 % IADB 0 1/2 09/15/26	30	0	0	30 GBP	92.67%	30'998.87	0.00	a)
XS2083961370	3.7500 % LGEN 3 3/4 11/26/49 EMTN	100	0	0	100 GBP	90.76%	101'204.24	0.01	a)
XS2084420582	1.7500 % KEL 1 3/4 11/26/26	100	0	0	100 GBP	91.50%	102'026.05	0.01	a)
XS2100726244	0.8750 % KFW 0 7/8 07/18/24 EMTN	50	0	50	0 GBP	0.00%	0.00	0.00	
XS2111458977	0.7500 % COE 0 3/4 07/22/27	0	0	0	40 GBP	90.70%	40'456.27	0.00	a)
XS2118273866	1.0000 % SIEGR 1 02/20/25 EMTN	100	0	0	100 GBP	98.23%	109'528.28	0.01	a)
XS2121223601	0.7500 % IFC 0 3/4 07/22/27 GMTN	30	0	0	30 GBP	90.88%	30'402.75	0.00	a)
XS2122575678	1.0000 % IBRD 1 12/21/29	40	0	0	40 GBP	85.86%	38'295.70	0.00	a)
XS2147890607	2.8750 % DGELN 2 7/8 03/27/29	100	0	0	100 GBP	94.17%	105'010.00	0.01	a)
XS2154346642	2.3750 % SANCTU 2 3/8 04/14/50	100	0	0	100 GBP	60.15%	67'068.44	0.01	a)
XS2182065149	2.0000 % SVTLN 2 06/02/40 EMTN	100	0	0	100 GBP	62.50%	69'687.75	0.01	a)
XS2182444914	1.8750 % UU 1 7/8 06/03/42 EMTN	0	100	0	100 GBP	59.98%	66'885.57	0.01	a)
XS2194483330	2.7420 % EVEHOL 2.742 06/30/40 EMTN	0	100	0	100 GBP	84.64%	77'437.00	0.01	a)
XS2228387465	1.7500 % RDSALN 1 3/4 09/10/52 EMTN	0	100	0	100 GBP	50.21%	55'982.36	0.00	a)
XS2236022153	0.2500 % IBRD 0 1/4 09/23/27 GMTN	600	0	0	600 GBP	89.06%	595'858.39	0.05	a)
XS2243329807	0.2500 % IFC 0 1/4 12/15/25 GMTN	40	0	0	40 GBP	94.64%	42'211.40	0.00	a)
XS2262090009	0.2500 % IBRD 0 1/4 07/22/26	40	0	0	40 GBP	92.76%	41'371.53	0.00	a)
XS2281370903	0.1250 % EIB 0 1/8 12/14/26 EMTN	50	0	0	50 GBP	91.35%	50'928.84	0.00	a)
XS2281478268	0.1250 % KFW 0 1/8 12/30/26 EMTN	0	40	0	40 GBP	91.14%	40'649.85	0.00	a)
XS2295280411	0.3750 % DBHNGR 0 3/8 12/03/26 EMTN	0	30	0	30 GBP	91.76%	30'695.13	0.00	a)
XS2297687787	0.3750 % IDAWBG 0 3/8 09/22/27	30	0	0	30 GBP	89.29%	29'868.19	0.00	a)
XS2305598216	1.1250 % INTNED 1 1/8 12/07/28 EMTN	0	100	0	100 GBP	89.36%	99'637.56	0.01	a)
XS2307879721	0.5000 % BNG 0 1/2 12/21/26	100	0	0	100 GBP	91.80%	102'362.81	0.01	a)
XS2317061864	0.3750 % COE 0 3/8 12/15/25 EMTN	20	0	0	20 GBP	94.76%	21'131.79	0.00	a)
XS2318615569	0.3750 % KUNTA 0 3/8 12/17/25 EMTN	100	0	0	100 GBP	94.67%	105'561.96	0.01	a)
XS2322254322	1.5000 % GS 1 1/2 12/07/27 EMTN	50	0	0	50 GBP	90.24%	50'309.97	0.00	a)
XS2322315727	1.7500 % HSBC 1 3/4 07/24/27	0	100	0	100 GBP	94.07%	104'897.37	0.01	a)
XS2332979769	0.7500 % ASIA 0 3/4 12/07/27	30	0	0	30 GBP	89.85%	30'056.19	0.00	a)
XS2345876333	0.7500 % KFW 0 3/4 12/07/27 EMTN	65	0	0	65 GBP	89.92%	65'176.83	0.00	a)
XS2355059911	1.8750 % GS 1 7/8 12/16/30 EMTN	50	0	0	50 GBP	83.82%	46'733.93	0.00	a)
XS2356217203	0.5000 % AFDB 0 1/2 06/22/26 GMTN	20	0	0	20 GBP	93.53%	20'857.49	0.00	a)
XS2365061931	0.6250 % IBRD 0 5/8 07/14/28	50	0	0	50 GBP	87.82%	48'962.40	0.00	a)
XS2385061234	1.0000 % RY 1 09/09/26 EMTN	500	0	0	500 GBP	92.84%	517'629.16	0.04	a)
XS2385755835	1.5000 % YBS 1 1/2 09/15/29 EMTN	100	0	0	100 GBP	86.73%	96'707.15	0.01	a)
XS2388161650	0.7500 % IDAWBG 0 3/4 09/21/28	30	0	0	30 GBP	87.51%	29'274.41	0.00	a)
XS2389689337	0.6250 % LBANK 0 5/8 12/15/25 EMTN	30	0	0	30 GBP	94.94%	31'757.91	0.00	a)

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XS2393618389	2.3080 % ANNFND 2.308 10/06/32 EMTN	100	0	100	0 GBP	0.00%	0.00	0.00	
XS2398918024	0.8750 % EIB 0 7/8 05/15/26	30	0	0	30 GBP	94.61%	31'647.85	0.00	a)
XS2405139432	2.0570 % NWG 2.057 11/09/28	100	0	0	100 GBP	91.51%	102'034.98	0.01	a)
XS2407294748	1.5270 % SLTFIN 1.527 11/23/51	0	100	0	100 GBP	50.23%	56'005.78	0.00	a)
XS2429208056	1.6250 % MET 1 5/8 10/12/28 GMTN	0	100	0	100 GBP	89.03%	99'275.16	0.01	a)
XS2429214294	1.5000 % NYLIFE 1 1/2 07/15/27 EMTN	100	0	0	100 GBP	91.86%	102'429.71	0.01	a)
XS2430324405	1.1250 % KFW 1 1/8 07/04/25 EMTN	40	0	0	40 GBP	97.15%	43'333.61	0.00	a)
XS2430702105	2.0000 % LONQUA 2 03/31/32 EMTN	100	0	0	100 GBP	80.86%	90'167.23	0.01	a)
XS2430947049	1.1250 % ASIA 1 1/8 06/10/25	30	0	0	30 GBP	97.35%	32'567.12	0.00	a)
XS2431784441	2.1250 % MOTOPG 2 1/8 01/18/42 EMTN	0	100	0	100 GBP	66.27%	73'900.51	0.01	a)
XS2432857048	1.1250 % NIB 1 1/8 06/18/25 EMTN	30	0	0	30 GBP	97.25%	32'530.99	0.00	a)
XS2434410051	1.1250 % AIIB 1 1/8 09/15/26	30	0	0	30 GBP	93.79%	31'374.21	0.00	a)
XS2434417494	1.2500 % DEXGRP 1 1/4 07/21/25	100	0	0	100 GBP	96.88%	108'029.62	0.01	a)
XS2441530891	1.2500 % KFW 1 1/4 07/31/26 EMTN	40	0	0	40 GBP	94.44%	42'120.86	0.00	a)
XS2464407860	2.5000 % NESNVX 2 1/2 04/04/32 EMTN	0	100	0	100 GBP	87.87%	97'983.91	0.01	a)
XS2465774128	3.5000 % CABKSM 3 1/2 04/06/28	0	100	0	100 GBP	96.04%	107'089.61	0.01	a)
XS2496032108	3.9200 % TOYOTA 3.92 06/28/27 EMTN	0	100	0	100 GBP	98.20%	109'494.83	0.01	a)
XS2507889835	2.7500 % IFFIM 2 3/4 06/07/25 EMTN	30	0	0	30 GBP	98.32%	32'891.27	0.00	a)
XS2526505123	4.7500 % SANTAN 4 3/4 08/30/28 EMTN	100	0	0	100 GBP	99.62%	111'084.93	0.01	a)
XS2550206333	6.3750 % NWGLN 6 3/8 10/28/34 EMTN	100	0	0	100 GBP	103.42%	115'318.87	0.01	a)
XS2558389891	5.7890 % MS 5.789 11/18/33	0	100	0	100 GBP	104.65%	116'695.99	0.01	a)
XS2563349765	7.4160 % NWG 7.416 06/06/33 EMTN	0	100	0	100 GBP	104.98%	117'057.27	0.01	a)
XS2573690489	4.1250 % KFW 4 1/8 02/18/26 EMTN	40	0	0	40 GBP	99.61%	44'428.62	0.00	a)
XS2583600015	3.8750 % ASIA 3 7/8 02/10/26 GMTN	80	0	0	80 GBP	99.28%	88'560.18	0.01	a)
XS2584128263	3.7500 % KFW 3 3/4 07/30/27 EMTN	0	30	0	30 GBP	98.85%	33'066.22	0.00	a)
XS2591847970	6.6250 % LLOYDS 6 5/8 06/02/33 EMTN	100	0	0	100 GBP	102.41%	114'195.99	0.01	a)
XS2592017300	6.1250 % DB 6 1/8 12/12/30 EMTN	100	0	0	100 GBP	102.71%	114'527.17	0.01	a)
XS2594034998	4.0000 % IADB 4 12/17/29 GMTN	60	0	0	60 GBP	99.81%	66'779.41	0.01	a)
XS2597544290	4.8750 % LANDLN 4 7/8 09/15/32 EMTN	100	0	0	100 GBP	101.14%	112'779.84	0.01	a)
XS2610167962	3.8750 % EIB 3 7/8 04/12/28 EMTN	50	0	0	50 GBP	99.50%	55'473.89	0.00	a)
XS2621758635	7.7340 % ROTHLF 7.734 05/16/33 EMTN	0	100	0	100 GBP	107.04%	119'357.67	0.01	a)
XS2626254515	5.2500 % ABNAV 5 1/4 05/26/26 EMTN	100	0	0	100 GBP	100.76%	112'352.77	0.01	a)
XS2629395612	5.7730 % BPLN 5.773 05/25/38 EMTN	0	100	0	100 GBP	106.26%	118'483.45	0.01	a)
XS2630420268	6.6250 % ISPIIM 6 5/8 05/31/33 EMTN	0	100	0	100 GBP	106.83%	119'117.93	0.01	a)
XS2638381819	6.0000 % AWLN 6 06/20/39 GMTN	100	0	0	100 GBP	102.18%	113'939.52	0.01	a)
XS2640859265	8.0000 % PICORP 8 11/13/33	0	100	0	100 GBP	107.96%	120'382.43	0.01	a)
XS2649050106	4.8750 % EIB 4 7/8 12/16/30 EMTN	40	0	0	40 GBP	104.62%	46'665.46	0.00	a)
XS2649518953	4.8750 % KFW 4 7/8 02/03/31 EMTN	0	60	0	60 GBP	104.80%	70'113.27	0.01	a)
XS2667626233	7.6250 % VMUKLN 7 5/8 08/23/29 GMTN	0	100	0	100 GBP	108.68%	121'187.51	0.01	a)
XS2669894821	6.1250 % NWIDE 6 1/8 08/21/28 EMTN	100	0	0	100 GBP	104.48%	116'507.54	0.01	a)
XS2673526401	7.4820 % SANUK 7.482 08/29/29 EMTN	0	100	0	100 GBP	107.65%	120'040.10	0.01	a)
XS2687917018	6.5000 % VW 6 1/2 09/18/27 EMTN	100	0	100	0 GBP	0.00%	0.00	0.00	
XS2701725983	4.7500 % IDAWBG 4 3/4 10/14/31	0	40	0	40 GBP	103.97%	46'373.31	0.00	a)
XS2711945878	7.0900 % BACR 7.09 11/06/29	0	100	0	100 GBP	106.76%	119'049.91	0.01	a)
XS2725781509	6.2500 % NBHA 6 1/4 12/06/41 EMTN	100	0	0	100 GBP	106.53%	118'788.98	0.01	a)
XS2728570834	6.0000 % O 6 12/05/39	100	0	100	0 GBP	0.00%	0.00	0.00	
XS2744169637	3.7500 % KFW 3 3/4 01/09/29 EMTN	0	40	0	40 GBP	98.78%	44'060.64	0.00	a)
XS2752075783	3.8750 % EDC 3 7/8 10/03/28	0	100	0	100 GBP	99.30%	110'722.53	0.01	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)
XS2764856873	4.1250 % ASIA 4 1/8 02/14/29 EMTN	0	30	0	30 GBP	100.26%	33'540.58	0.00	a)
XS2801321527	4.0000 % NIB 4 10/11/28 EMTN	0	40	0	40 GBP	99.73%	44'480.80	0.00	a)
XS2824047372	5.1250 % TSCOLN 5 1/8 05/22/34 EMTN	0	100	0	100 GBP	97.87%	109'133.55	0.01	a)
XS2845726616	4.7500 % LBANK 4 3/4 06/16/26 EMTN	0	30	0	30 GBP	100.67%	33'677.06	0.00	a)
GBP							51'870'256.30	3.93	
IL0010994569	6.2500 % ILGOV 6 1/4 10/30/26 1026	352	0	0	352 ILS	103.97%	85'602.89	0.01	a)
IL0011254005	5.5000 % ILGOV 5 1/2 01/31/42 0142	365	0	0	365 ILS	104.90%	89'554.01	0.01	a)
IL0011308488	3.7500 % ILGOV 3 3/4 03/31/24 0324	127	0	127	0 ILS	0.00%	0.00	0.00	
IL0011355570	1.7500 % ILGOV 1 3/4 08/31/25 0825	320	0	0	320 ILS	97.68%	73'108.71	0.01	a)
IL0011393449	2.0000 % ILGOV 2 03/31/27 0327	422	230	0	652 ILS	94.36%	143'893.48	0.01	a)
IL0011401937	3.7500 % ILGOV 3 3/4 03/31/47 0347	412	200	0	612 ILS	80.88%	115'780.33	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert CHF	in % 7)	Kat.
IL0011508798	2.2500 % ILGOV 2 1/4 09/28/28 0928	450	120	0	570 ILS	91.80%	122'391.21	0.01	a)
IL0011609851	1.0000 % ILGOV 1 03/31/30 0330	596	340	0	936 ILS	82.73%	181'108.85	0.01	a)
IL0011626681	0.5000 % ILGOV 0 1/2 04/30/25 0425	129	0	0	129 ILS	97.73%	29'488.57	0.00	a)
IL0011661803	1.5000 % ILGOV 1 1/2 05/31/37 0537	370	210	0	580 ILS	67.82%	91'998.17	0.01	a)
IL0011746976	0.5000 % ILGOV 0 1/2 02/27/26 0226	310	210	0	520 ILS	94.68%	115'159.17	0.01	a)
IL0011757775	0.4000 % ILGOV 0.4 10/31/24 1024	220	0	220	0 ILS	0.00%	0.00	0.00	
IL0011806606	1.3000 % ILGOV 1.3 04/30/32 0432	300	250	0	550 ILS	78.50%	100'982.29	0.01	a)
IL0011840761	2.8000 % ILGOV 2.8 11/29/52 1152	150	200	0	350 ILS	63.73%	52'174.54	0.00	a)
IL0011948028	3.7500 % ILGOV 3 3/4 02/28/29 0229	200	480	0	680 ILS	96.89%	154'098.05	0.01	a)
IL0012023326	4.0000 % ILGOV 4 03/30/35 0335	0	380	0	380 ILS	93.17%	82'805.85	0.01	a)
IL0012035791	3.7500 % ILGOV 3 3/4 09/30/27 0927	0	160	0	160 ILS	98.11%	36'717.06	0.00	a)
ILS							1'474'863.18	0.11	
JP311600AP38	0.2800 % ASABRE 0.28 03/06/26 19	100'000	0	0	100'000 JPY	99.61%	580'440.27	0.04	a)
JP316572DLC8	0.3800 % NTT 0.38 09/20/30 18	0	100'000	0	100'000 JPY	97.01%	565'284.06	0.04	a)
JP322860BK67	0.4050 % KANSEL 0.405 06/20/29 530	100'000	0	0	100'000 JPY	98.11%	571'682.18	0.04	a)
JPY							1'717'406.51	0.13	
KR10350172C8	3.0000 % KTB 3 12/10/42 4212	650'000	0	0	650'000 KRW	98.88%	408'209.19	0.03	a)
KR103501GA35	1.5000 % KTB 1 1/2 03/10/25 2503	700'000	0	0	700'000 KRW	99.19%	441'018.26	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	900'000	400'000	0	1'300'000 KRW	97.33%	803'664.07	0.06	a)
KR103501GB91	1.7500 % KTB 1 3/4 09/10/26 2609	750'000	350'000	0	1'100'000 KRW	97.60%	681'916.41	0.05	a)
KR103501GBC2	1.8750 % KTB 1 7/8 12/10/24 2412	550'000	0	550'000	0 KRW	0.00%	0.00	0.00	
KR103502G3C1	3.7500 % KTB 3 3/4 12/10/33 3312	400'000	550'000	0	950'000 KRW	105.42%	636'104.95	0.05	a)
KR103502G636	2.0000 % KTB 2 03/10/46 4603	500'000	550'000	0	1'050'000 KRW	83.20%	554'870.19	0.04	a)
KR103502G693	1.5000 % KTB 1 1/2 09/10/36 3609	400'000	500'000	0	900'000 KRW	83.92%	479'690.46	0.04	a)
KR103502G6C4	1.5000 % KTB 1 1/2 12/10/26 2612	750'000	300'000	0	1'050'000 KRW	96.77%	645'349.78	0.05	a)
KR103502G735	2.1250 % KTB 2 1/8 03/10/47 4703	450'000	0	0	450'000 KRW	85.02%	242'986.83	0.02	a)
KR103502G768	2.1250 % KTB 2 1/8 06/10/27 2706	900'000	400'000	0	1'300'000 KRW	97.67%	806'457.75	0.06	a)
KR103502G7C2	2.3750 % KTB 2 3/8 12/10/27 2712	950'000	250'000	0	1'200'000 KRW	98.11%	747'781.20	0.06	a)
KR103502G867	2.6250 % KTB 2 5/8 06/10/28 2806	750'000	350'000	0	1'100'000 KRW	98.59%	688'775.43	0.05	a)
KR103502G933	2.0000 % KTB 2 03/10/49 4903	700'000	0	0	700'000 KRW	82.59%	367'183.63	0.03	a)
KR103502G966	1.8750 % KTB 1 7/8 06/10/29 2906	550'000	700'000	0	1'250'000 KRW	94.81%	752'696.80	0.06	a)
KR103502G990	1.1250 % KTB 1 1/8 09/10/39 3909	600'000	0	0	600'000 KRW	77.02%	293'503.76	0.02	a)
KR103502G9C8	1.3750 % KTB 1 3/8 12/10/29 2912	600'000	0	0	600'000 KRW	91.91%	350'237.91	0.03	a)
KR103502GA34	1.5000 % KTB 1 1/2 03/10/50 5003	850'000	600'000	0	1'450'000 KRW	74.09%	682'351.00	0.05	a)
KR103502GA67	1.3750 % KTB 1 3/8 06/10/30 3006	600'000	0	0	600'000 KRW	91.12%	347'250.21	0.03	a)
KR103502GA91	1.5000 % KTB 1 1/2 09/10/40 4009	300'000	400'000	0	700'000 KRW	80.29%	356'967.01	0.03	a)
KR103502GAC2	1.5000 % KTB 1 1/2 12/10/30 3012	750'000	0	0	750'000 KRW	91.30%	434'931.33	0.03	a)
KR103502GB33	1.8750 % KTB 1 7/8 03/10/51 5103	900'000	0	0	900'000 KRW	80.01%	457'338.22	0.03	a)
KR103502GBC0	2.3750 % KTB 2 3/8 12/10/31 3112	700'000	400'000	0	1'100'000 KRW	95.46%	666'951.77	0.05	a)
KR103502GC32	2.5000 % KTB 2 1/2 03/10/52 5203	300'000	300'000	0	600'000 KRW	90.72%	345'714.56	0.03	a)
KR103502GC65	3.3750 % KTB 3 3/8 06/10/32 3206	550'000	0	0	550'000 KRW	101.81%	355'653.57	0.03	a)
KR103502GC99	3.1250 % KTB 3 1/8 09/10/52 5209	300'000	0	0	300'000 KRW	102.06%	194'476.52	0.01	a)
KR103502GD31	3.2500 % KTB 3 1/4 03/10/53 5303	1'050'000	0	0	1'050'000 KRW	104.72%	698'375.52	0.05	a)
KR103502GD64	3.2500 % KTB 3 1/4 06/10/33 3306	550'000	0	0	550'000 KRW	100.96%	352'665.65	0.03	a)
KR103502GE30	3.2500 % KTB 3 1/4 03/10/54 5403	0	750'000	0	750'000 KRW	105.27%	501'469.13	0.04	a)
KR103505GC96	3.5000 % KTB 3 1/2 09/10/2072 7209	250'000	300'000	0	550'000 KRW	114.31%	399'317.86	0.03	a)
KRW							15'441'535.78	1.17	
MX0MGO000078	10.0000 % MBONO 10 12/05/24 M	36'970	0	36'970	0 MXN	0.00%	0.00	0.00	
MX0MGO0000B2	10.0000 % MBONO 10 11/20/36 M	12'000	0	0	12'000 MXN	102.34%	53'043.11	0.00	a)
MX0MGO0000D8	7.5000 % MBONO 7 1/2 06/03/27 M	57'330	10'000	0	67'330 MXN	94.71%	275'416.38	0.02	a)
MX0MGO0000H9	8.5000 % MBONO 8 1/2 05/31/29 M	49'370	10'000	0	59'370 MXN	95.54%	244'976.24	0.02	a)
MX0MGO0000J5	8.5000 % MBONO 8 1/2 11/18/38 M	36'530	10'000	0	46'530 MXN	89.76%	180'393.37	0.01	a)
MX0MGO0000P2	7.7500 % MBONO 7 3/4 05/29/31 M	75'440	14'000	0	89'440 MXN	90.87%	351'028.53	0.03	a)
MX0MGO0000R8	7.7500 % MBONO 7 3/4 11/13/42 M	52'790	25'000	0	77'790 MXN	81.03%	272'225.08	0.02	a)
MX0MGO0000U2	7.7500 % MBONO 7 3/4 11/23/34 M	14'000	26'000	0	40'000 MXN	87.72%	151'540.63	0.01	a)
MX0MGO0000Y4	5.7500 % MBONO 5 3/4 03/05/26 M	76'050	0	0	76'050 MXN	93.97%	308'655.32	0.02	a)
MX0MGO000102	8.0000 % MBONO 8 11/07/47 M	47'390	10'000	0	57'390 MXN	81.81%	202'786.27	0.02	a)
MX0MGO000193	7.0000 % MBONO 7 09/03/26 M	20'000	32'000	0	52'000 MXN	94.64%	212'544.38	0.02	a)
MX0MGO0001B0	5.0000 % MBONO 5 03/06/25 M	30'000	0	10'000	20'000 MXN	97.42%	84'151.81	0.01	a)
MX0MGO0001C8	5.5000 % MBONO 5 1/2 03/04/27 M	63'000	27'000	0	90'000 MXN	90.75%	352'771.59	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.
MXOMGO0001D6	7.5000 % MBONO 7 1/2 05/26/33 M	31'000	35'000	0	66'000 MXN	87.35%	249'007.28	0.02	a)
MXOMGO0001E4	8.0000 % MBONO 8 07/31/53 M	30'000	31'000	0	61'000 MXN	81.00%	213'402.83	0.02	a)
MXOMGO0001F1	8.5000 % MBONO 8 1/2 03/01/29 M	10'000	39'000	0	49'000 MXN	95.62%	202'358.31	0.02	a)
MXMSGO000001	8.0000 % MBONO 8 05/24/35 MS	13'000	0	0	13'000 MXN	87.22%	48'969.41	0.00	a)
MXN							3'403'270.54	0.26	
NO0010705536	3.0000 % NGB 3 03/14/24 476	795	0	795	0 NOK	0.00%	0.00	0.00	
NO0010732555	1.7500 % NGB 1 3/4 03/13/25 477	300	0	0	300 NOK	98.66%	23'709.13	0.00	a)
NO0010757925	1.5000 % NGB 1 1/2 02/19/26 478	823	3'000	0	3'823 NOK	97.13%	297'435.86	0.02	a)
NO0010786288	1.7500 % NGB 1 3/4 02/17/27 479	600	500	0	1'100 NOK	96.52%	85'047.90	0.01	a)
NO0010821598	2.0000 % NGB 2 04/26/28 480	690	200	0	890 NOK	96.12%	68'522.05	0.01	a)
NO0010844079	1.7500 % NGB 1 3/4 09/06/29 481	600	300	0	900 NOK	93.44%	67'361.35	0.01	a)
NO0010875230	1.3750 % NGB 1 3/8 08/19/30 482	859	11'200	0	12'059 NOK	90.30%	872'217.35	0.07	a)
NO0010907033	1.3200 % OSLO 1.32 02/16/28	1'000	0	0	1'000 NOK	91.70%	73'454.59	0.01	a)
NO0010930522	1.2500 % NGB 1 1/4 09/17/31 483	1'063	0	0	1'063 NOK	87.62%	74'603.94	0.01	a)
NO0012440397	2.1250 % NGB 2 1/8 05/18/32 484	150	700	0	850 NOK	92.35%	62'879.64	0.00	a)
NO0012712506	3.5000 % NGB 3 1/2 10/06/42 485	450	0	0	450 NOK	102.14%	36'817.37	0.00	a)
NO0012837642	3.0000 % NGB 3 08/15/33 486	800	300	0	1'100 NOK	97.64%	86'028.58	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	300	0	300 NOK	102.81%	24'705.19	0.00	a)
XS1185971923	1.5000 % NIB 1 1/2 03/13/25 EMTN	500	0	0	500 NOK	98.40%	39'410.69	0.00	a)
XS1967658243	1.6250 % KFW 1 5/8 04/03/24 EMTN	500	0	500	0 NOK	0.00%	0.00	0.00	
NOK							1'869'548.08	0.14	
NZADBDT007C4	3.5000 % ASIA 3 1/2 05/30/24 MTN	60	0	60	0 NZD	0.00%	0.00	0.00	
NZGOVDT425C5	2.7500 % NZGB 2 3/4 04/15/25 0425	141	0	0	141 NZD	98.78%	73'935.03	0.01	a)
NZGOVDT427C1	4.5000 % NZGB 4 1/2 04/15/27 0427	159	0	0	159 NZD	101.56%	85'719.08	0.01	a)
NZGOVDT429C7	3.0000 % NZGB 3 04/20/29 0429	142	0	0	142 NZD	96.32%	72'600.56	0.01	a)
NZGOVDT433C9	3.5000 % NZGB 3 1/2 04/14/33 0433	102	0	0	102 NZD	94.67%	51'259.01	0.00	a)
NZGOVDT437C0	2.7500 % NZGB 2 3/4 04/15/37 0437	107	0	0	107 NZD	83.35%	47'341.48	0.00	a)
NZGOVDT524C5	0.5000 % NZGB 0 1/2 05/15/24 0524	76	0	76	0 NZD	0.00%	0.00	0.00	
NZGOVDT526C0	0.5000 % NZGB 0 1/2 05/15/26 0526	40	0	0	40 NZD	94.15%	19'991.16	0.00	a)
NZGOVDT528C6	0.2500 % NZGB 0 1/4 05/15/28 0528	30	0	0	30 NZD	87.73%	13'970.99	0.00	a)
NZGOVDT531C0	1.5000 % NZGB 1 1/2 05/15/31 0531	1'612	0	0	1'612 NZD	85.00%	727'355.58	0.06	a)
NZGOVDT532C8	2.0000 % NZGB 2 05/15/32 0532	60	862	0	922 NZD	85.78%	419'821.37	0.03	a)
NZGOVDT541C9	1.7500 % NZGB 1 3/4 05/15/41 0541	38	0	0	38 NZD	66.50%	13'413.13	0.00	a)
NZGOVDT551C8	2.7500 % NZGB 2 3/4 05/15/51 0551	70	0	0	70 NZD	70.28%	26'113.36	0.00	a)
NZHND0001L7	2.2470 % HOUSNZ 2.247 10/05/26	50	0	0	50 NZD	96.28%	25'552.96	0.00	a)
NZHND0230L2	2.1830 % HOUSNZ 2.183 04/24/30 MTN	60	0	0	60 NZD	89.16%	28'398.38	0.00	a)
NZIBDDT019C1	2.8750 % IBRD 2 7/8 11/30/26 MTN	600	0	0	600 NZD	97.55%	310'683.66	0.02	a)
NZLGFDT007C4	4.5000 % NZLGFA 4 1/2 04/15/27	50	0	0	50 NZD	100.94%	26'791.13	0.00	a)
NZLGFDT008C2	2.7500 % NZLGFA 2 3/4 04/15/25	50	0	0	50 NZD	98.68%	26'191.29	0.00	a)
NZLGFDT009C0	3.5000 % NZLGFA 3 1/2 04/14/33	50	0	0	50 NZD	91.13%	24'186.60	0.00	a)
NZLGFDT011C6	2.2500 % NZLGFA 2 1/4 04/15/24	50	0	50	0 NZD	0.00%	0.00	0.00	
NZLGFDT012C4	1.5000 % NZLGFA 1 1/2 04/20/29	50	0	0	50 NZD	88.28%	23'430.43	0.00	a)
NZLGFDT014C0	1.5000 % NZLGFA 1 1/2 04/15/26	60	0	0	60 NZD	95.76%	30'498.57	0.00	a)
NZLGFDT018C1	2.2500 % NZLGFA 2 1/4 05/15/28	50	0	0	50 NZD	93.44%	24'801.04	0.00	a)
NZWNZD0226L9	1.4390 % WSTPNZ 1.439 02/24/26 MTN	50	0	0	50 NZD	95.75%	25'414.68	0.00	a)
NZD							2'097'469.49	0.16	
PL0000107611	2.7500 % POLGB 2 3/4 04/25/28 0428	600	1'650	0	2'250 PLN	92.74%	458'413.11	0.03	a)
PL0000109427	2.5000 % POLGB 2 1/2 07/25/27 0727	1'500	0	0	1'500 PLN	93.64%	308'571.21	0.02	a)
PL0000111498	2.7500 % POLGB 2 3/4 10/25/29 1029	180	0	0	180 PLN	89.52%	35'397.77	0.00	a)
PL0000112728	0.7500 % POLGB 0 3/4 04/25/25 0425	1'000	0	0	1'000 PLN	97.95%	215'191.40	0.02	a)
PL0000112736	1.2500 % POLGB 1 1/4 10/25/30 1030	1'870	1'300	0	3'170 PLN	79.55%	554'004.26	0.04	a)
PL0000113460	0.2500 % POLGB 0 1/4 10/25/26 1026	1'450	300	0	1'750 PLN	90.84%	349'250.50	0.03	a)
PL0000113783	1.7500 % POLGB 1 3/4 04/25/32 0432	1'100	2'100	0	3'200 PLN	78.08%	548'870.98	0.04	a)
PL0000114021	0.0000 % POLGB 0 07/25/24 0724	700	0	700	0 PLN	0.00%	0.00	0.00	
PL0000115283	0.0000 % POLGB 0 10/25/25 1025	900	0	0	900 PLN	95.21%	188'252.82	0.01	a)
PLN							2'657'952.05	0.20	
SE0002829192	3.5000 % SGB 3 1/2 03/30/39 #1053 1053	455	0	0	455 SEK	116.16%	43'788.37	0.00	a)
SE0004517290	2.2500 % SGB 2 1/4 06/01/32 #1056 1056	890	0	0	890 SEK	102.18%	75'345.78	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.
SE0005676608	2.5000 % SGB 2 1/2 05/12/25 #1058 1058	1'420	0	0	1'420 SEK	99.91%	117'536.95	0.01	a)
SE0007125927	1.0000 % SGB 1 11/12/26 #1059 1059	1'285	0	0	1'285 SEK	98.13%	104'475.08	0.01	a)
SE0009496367	0.7500 % SGB 0 3/4 05/12/28 #1060 1060	1'265	6'000	0	7'265 SEK	96.26%	579'390.63	0.04	a)
SE0011062892	2.0000 % SHBASS 2 09/01/28 #1594 1594	0	3'000	0	3'000 SEK	98.31%	244'345.65	0.02	a)
SE0011281922	0.7500 % SGB 0 3/4 11/12/29 #1061 1061	1'460	0	0	1'460 SEK	94.58%	114'409.07	0.01	a)
SE0011309244	1.2500 % LFBANK 1 1/4 09/17/25 #518 518	1'600	0	1'600	0 SEK	0.00%	0.00	0.00	
SE0011414010	1.0000 % KOMINS 1 05/12/25 #2505 2505	500	0	0	500 SEK	98.78%	40'917.73	0.00	a)
SE0012142206	1.0000 % SWEDA 1 09/18/24 #194 194	1'100	0	0	1'100 SEK	99.89%	91'038.81	0.01	a)
SE0012230415	1.0000 % NDAFH 1 09/18/24 #5534 5534	1'500	0	0	1'500 SEK	99.90%	124'145.08	0.01	a)
SE0012324341	1.5000 % LFBANK 1 1/2 09/16/26 #519 519	1'300	0	1'300	0 SEK	0.00%	0.00	0.00	
SE0012569572	1.0000 % KOMINS 1 11/12/26 #2611 2611	500	500	0	1'000 SEK	97.24%	80'561.22	0.01	a)
SE0013358413	1.0000 % NDAFH 1 09/17/25 #5535 5535	700	0	0	700 SEK	98.31%	57'015.15	0.00	a)
SE0013358439	0.5000 % NDAFH 0 1/2 09/16/26 #5536 5536	1'600	0	0	1'600 SEK	96.24%	127'580.31	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)
SE0013361284	3.5000 % NDAFH 3 1/2 10/26/29 #5539 5539	0	2'000	0	2'000 SEK	104.50%	173'155.64	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)
SE0013546066	1.0000 % SWEDA 1 06/18/25 #195 195	900	0	0	900 SEK	98.62%	73'537.83	0.01	a)
SE0013745452	0.7500 % KOMINS 0 3/4 02/04/26 #2602 2602	600	600	0	1'200 SEK	97.70%	97'131.80	0.01	a)
SE0013877214	1.0000 % DANBNK 1 12/17/25 #2512 2512	2'000	0	0	2'000 SEK	98.04%	162'454.68	0.01	a)
SE0013882644	0.5000 % SHBASS 0 1/2 06/01/26 #1591 1591	0	2'000	0	2'000 SEK	96.72%	160'260.80	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)
SE0014694659	1.0000 % LFBANK 1 09/15/27 #520 520	1'500	0	1'500	0 SEK	0.00%	0.00	0.00	
SE0015193313	0.5000 % SGB 0 1/2 11/24/45 #1063 1063	300	0	0	300 SEK	70.94%	17'630.98	0.00	a)
SE0015243415	0.2500 % SBAB 0 1/4 06/09/27 #148 148	2'000	0	0	2'000 SEK	94.38%	156'381.75	0.01	a)
SE0015244991	1.0000 % SWEDA 1 03/18/26 #196 196	500	0	0	500 SEK	97.79%	40'509.28	0.00	a)
SE0015503446	0.5000 % LFBANK 0 1/2 09/20/28 #521 521	800	0	800	0 SEK	0.00%	0.00	0.00	
SE0015660139	0.7500 % KOMINS 0 3/4 05/12/28 #2805 2805	400	700	0	1'100 SEK	94.48%	86'104.74	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)
SE0016102115	1.3750 % SGB 1 3/8 06/23/2071 #1064 1064	400	0	0	400 SEK	68.92%	22'839.86	0.00	a)
SE0016828529	1.0000 % SWEDA 1 03/17/27 #197 197	1'600	0	0	1'600 SEK	96.65%	128'113.20	0.01	a)
SE0016829048	0.5000 % KOMINS 0 1/2 06/15/27 #2706 2706	500	600	0	1'100 SEK	95.22%	86'775.50	0.01	a)
SE0017830730	1.7500 % SGB 1 3/4 11/11/33 #1065 1065	700	0	0	700 SEK	97.80%	56'721.69	0.00	a)
SE0018689523	3.0000 % KOMINS 3 03/12/29 #2903 2903	0	600	0	600 SEK	102.64%	51'020.59	0.00	a)
SE0019072042	3.5000 % SBAB 3 1/2 06/14/28 #149 149	2'000	0	0	2'000 SEK	103.84%	172'055.38	0.01	a)
SE0019175548	3.0000 % SWEDA 3 03/15/28 #198 198	1'200	0	0	1'200 SEK	101.94%	101'351.20	0.01	a)
SE0019764143	3.2500 % KOMINS 3 1/4 11/12/29 #2911 2911	0	400	0	400 SEK	104.01%	34'467.42	0.00	a)
SE0020679074	3.0000 % SWEDA 3 03/28/29 #199 199	0	2'000	0	2'000 SEK	102.11%	169'203.67	0.01	a)
XS1171476143	1.2500 % EIB 1 1/4 05/12/25 EMTN	500	4'000	0	4'500 SEK	98.86%	368'557.84	0.03	a)
XS1347679448	1.7500 % EIB 1 3/4 11/12/26 EMTN	500	0	0	500 SEK	98.74%	40'904.06	0.00	a)
SEK							5'069'681.57	0.38	
SG31A0000001	2.3750 % SIGB 2 3/8 06/01/25	165	0	0	165 SGD	99.60%	106'976.47	0.01	a)
SG31A7000004	2.7500 % SIGB 2 3/4 03/01/46	137	70	0	207 SGD	98.78%	133'099.26	0.01	a)
SG31A8000003	2.1250 % SIGB 2 1/8 06/01/26	113	60	0	173 SGD	99.17%	111'677.85	0.01	a)
SG31A9000002	2.2500 % SIGB 2 1/4 08/01/36	166	70	0	236 SGD	95.03%	145'988.39	0.01	a)
SG31B7000002	2.6250 % SIGB 2 5/8 05/01/28	70	100	0	170 SGD	100.18%	110'859.99	0.01	a)
SG3254976487	2.7500 % SIGB 2 3/4 04/01/42	160	0	0	160 SGD	98.84%	102'934.90	0.01	a)
SG3261987691	3.3750 % SIGB 3 3/8 09/01/33	154	70	0	224 SGD	105.40%	153'679.66	0.01	a)
SG3263998209	2.8750 % SIGB 2 7/8 07/01/29	150	0	0	150 SGD	101.36%	98'967.82	0.01	a)

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SG6OF4000001	3.9480 % HDBSP 3.948 01/29/29 MTN	250	0	0	250 SGD	105.00%	170'861.67	0.01	a)
SG7J60932174	3.5000 % SIGB 3 1/2 03/01/27	170	0	0	170 SGD	102.26%	113'152.81	0.01	a)
SG7530941627	3.0000 % SIGB 3 09/01/24	133	0	0	133 SGD	100.00%	86'573.21	0.01	a)
SG7U32949426	2.8750 % SIGB 2 7/8 09/01/30	185	40	0	225 SGD	101.63%	148'839.85	0.01	a)
SGXF12888537	1.2500 % SIGB 1 1/4 11/01/26	160	0	0	160 SGD	97.26%	101'298.73	0.01	a)
SGXF13029610	2.3750 % SIGB 2 3/8 07/01/39	80	0	0	80 SGD	94.98%	49'457.91	0.00	a)
SGXF27246101	1.8750 % SIGB 1 7/8 03/01/50	118	60	0	178 SGD	82.83%	95'973.21	0.01	a)
SGXF29144064	0.5000 % SIGB 0 1/2 11/01/25	80	0	0	80 SGD	97.38%	50'708.21	0.00	a)
SGXF33080817	2.8750 % SIGB 2 7/8 09/01/27	80	0	0	80 SGD	100.86%	52'519.34	0.00	a)
SGXF45447632	3.0000 % SIGB 3 04/01/29	0	60	0	60 SGD	101.98%	39'828.10	0.00	a)
SGXF46767848	2.6250 % SIGB 2 5/8 08/01/32	110	0	0	110 SGD	99.77%	71'437.93	0.01	a)
SGXF47639806	3.0000 % SIGB 3 08/01/2072	115	0	0	115 SGD	104.42%	78'167.44	0.01	a)
SGXF51035222	2.8750 % SIGB 2 7/8 08/01/28	60	60	0	120 SGD	101.19%	79'043.81	0.01	a)
SGXF75438295	3.3750 % SIGB 3 3/8 05/01/34	0	80	0	80 SGD	105.62%	54'999.11	0.00	a)
SGXF76205099	1.6250 % SIGB 1 5/8 07/01/31	130	0	0	130 SGD	93.80%	79'376.50	0.01	a)
SGXF89085702	1.8750 % SIGB 1 7/8 10/01/51	100	0	0	100 SGD	81.61%	53'122.75	0.00	a)
SGXF98985447	1.2650 % HDBSP 1.265 06/24/30 MTN	250	0	0	250 SGD	92.10%	149'882.31	0.01	a)
SGXPK17B11U8	3.2500 % SIGB 3 1/4 06/01/54	0	60	0	60 SGD	108.47%	42'362.03	0.00	a)
SGD							2'481'789.26	0.19	
TH0623034608	0.7500 % THAIGB 0 3/4 06/17/24	3'500	0	3'500	0 THB	0.00%	0.00	0.00	
TH0623035605	0.9500 % THAIGB 0.95 06/17/25	4'500	0	0	4'500 THB	98.98%	111'660.75	0.01	a)
TH0623035C07	3.8500 % THAIGB 3.85 12/12/25	2'500	0	0	2'500 THB	102.03%	63'945.87	0.00	a)
TH0623036603	2.3500 % THAIGB 2.35 06/17/26	3'000	0	0	3'000 THB	100.27%	75'406.90	0.01	a)
TH0623036C06	2.1250 % THAIGB 2 1/8 12/17/26	8'000	0	0	8'000 THB	99.86%	200'268.83	0.02	a)
TH0623037304	2.2500 % THAIGB 2 1/4 03/17/27	0	4'000	0	4'000 THB	100.14%	100'410.17	0.01	a)
TH0623037601	1.0000 % THAIGB 1 06/17/27	6'000	0	0	6'000 THB	96.77%	145'559.90	0.01	a)
TH0623037B06	2.4000 % THAIGB 2.4 11/17/27	0	3'000	0	3'000 THB	100.64%	75'683.66	0.01	a)
TH0623038609	2.6500 % THAIGB 2.65 06/17/28	4'000	3'000	0	7'000 THB	101.47%	178'060.47	0.01	a)
TH0623038C04	2.8750 % THAIGB 2 7/8 12/17/28	4'000	0	0	4'000 THB	102.46%	102'741.56	0.01	a)
TH0623039300	2.4000 % THAIGB 2.4 03/17/29	0	7'000	0	7'000 THB	100.49%	176'344.27	0.01	a)
TH0623039607	4.8750 % THAIGB 4 7/8 06/22/29	0	5'000	0	5'000 THB	111.73%	140'051.31	0.01	a)
TH0623039C03	1.6000 % THAIGB 1.6 12/17/29	7'500	0	0	7'500 THB	96.53%	181'491.12	0.01	a)
TH062303D603	3.3500 % THAIGB 3.35 06/17/33	5'000	0	0	5'000 THB	106.30%	133'240.14	0.01	a)
TH062303FC01	1.5850 % THAIGB 1.585 12/17/35	6'000	0	0	6'000 THB	90.31%	135'831.24	0.01	a)
TH062303G606	3.4000 % THAIGB 3.4 06/17/36	2'000	4'000	0	6'000 THB	107.84%	162'197.00	0.01	a)
TH062303HC09	4.2600 % THAIGB 4.26 12/12/37	3'900	0	0	3'900 THB	114.66%	112'100.71	0.01	a)
TH062303I602	3.3000 % THAIGB 3.3 06/17/38	5'500	0	0	5'500 THB	106.34%	146'613.79	0.01	a)
TH062303M604	2.0000 % THAIGB 2 06/17/42	7'500	0	0	7'500 THB	88.02%	165'496.66	0.01	a)
TH062303Q605	2.8750 % THAIGB 2 7/8 06/17/46	9'500	0	0	9'500 THB	95.71%	227'928.76	0.02	a)
TH0623A34C09	1.4500 % THAIGB 1.45 12/17/24	4'000	0	0	4'000 THB	99.78%	100'052.19	0.01	a)
TH0623A3B608	3.6500 % THAIGB 3.65 06/20/31	5'000	0	0	5'000 THB	107.75%	135'062.63	0.01	a)
TH0623A3C606	3.7750 % THAIGB 3.775 06/25/32	5'000	0	0	5'000 THB	109.13%	136'782.35	0.01	a)
TH0623A3G607	4.0000 % THAIGB 4 06/17/66	0	5'000	0	5'000 THB	108.57%	136'085.44	0.01	a)
TH0623A3H605	3.3900 % THAIGB 3.39 06/17/37	0	6'000	0	6'000 THB	107.43%	161'583.31	0.01	a)
TH0623A3N603	3.4500 % THAIGB 3.45 06/17/43	0	6'000	0	6'000 THB	107.07%	161'041.83	0.01	a)
TH0623B3E601	2.8000 % THAIGB 2.8 06/17/34	0	4'000	0	4'000 THB	102.07%	102'351.49	0.01	a)
TH0623X32600	2.7500 % THAIGB 2 3/4 06/17/52	12'000	0	0	12'000 THB	91.23%	274'451.12	0.02	a)
TH0623X3B3C03	2.0000 % THAIGB 2 12/17/31	4'500	2'000	0	6'500 THB	97.07%	158'178.73	0.01	a)
TH0623X3M608	4.0000 % THAIGB 4 06/17/2072	0	4'000	0	4'000 THB	108.58%	108'877.38	0.01	a)
TH0623X3T603	1.8750 % THAIGB 1 7/8 06/17/49	5'000	0	0	5'000 THB	77.69%	97'380.62	0.01	a)
THB							4'206'880.20	0.32	
DE000LB2ZTL3	2.0000 % LBBW 2 02/24/25 EMTN	70	0	0	70 USD	98.56%	58'535.67	0.00	a)
DE000LB39BD0	4.7610 % LBBW 4.761 02/02/26	0	100	0	100 USD	100.19%	85'004.51	0.01	a)
DE000LB39ED4	4.8750 % LBBW 4 7/8 02/04/28 EMTN	0	100	0	100 USD	102.02%	86'560.57	0.01	a)
FR001400CRX1	4.0000 % AGFRNC 4 09/21/27 EMTN	200	0	0	200 USD	99.73%	169'225.05	0.01	a)
FR001400F638	4.2500 % CDCEPS 4 1/4 01/20/26	200	0	0	200 USD	99.82%	169'384.56	0.01	a)
FR001400PM50	5.0000 % SFILFR 5 04/26/27 EMTN	0	200	0	200 USD	102.15%	173'345.12	0.01	a)
HK0000789823	1.7500 % HKINTL 1 3/4 11/24/31 GMTN	200	0	0	200 USD	85.62%	145'288.58	0.01	a)
US00828EEE59	0.8750 % AFDB 0 7/8 03/23/26 GDIF	100	0	0	100 USD	95.09%	80'679.96	0.01	a)
US00828EEP07	4.3750 % AFDB 4 3/8 11/03/27 GMTN	80	0	0	80 USD	101.43%	68'846.63	0.01	a)
US00828EER62	4.3750 % AFDB 4 3/8 03/14/28	0	10	0	10 USD	101.66%	8'625.26	0.00	a)

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US00828EY14	4.6250 % AFDB 4 5/8 01/04/27	80	0	0	80 USD	101.42%	68'838.48	0.01	a)
US00828EEZ88	4.1250 % AFDB 4 1/8 02/25/27	60	0	0	60 USD	100.41%	51'115.72	0.00	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	50	0	0	50 USD	97.86%	41'514.23	0.00	a)
US013051EK94	1.0000 % ALTA 1 05/20/25	50	0	0	50 USD	97.41%	41'321.64	0.00	a)
US013051EM50	1.3000 % ALTA 1.3 07/22/30	50	0	0	50 USD	85.77%	36'385.78	0.00	a)
US013051ET04	4.5000 % ALTA 4 1/2 01/24/34	0	60	0	60 USD	101.42%	51'628.86	0.00	a)
US045167DU47	2.6250 % ASIA 2 5/8 01/12/27 GMTN	0	40	0	40 USD	97.06%	32'941.24	0.00	a)
US045167EE95	2.5000 % ASIA 2 1/2 11/02/27 GMTN	0	70	0	70 USD	95.99%	57'008.12	0.00	a)
US045167EG44	2.7500 % ASIA 2 3/4 01/19/28 GMTN	60	0	0	60 USD	96.55%	49'151.22	0.00	a)
US045167EP43	1.7500 % ASIA 1 3/4 09/19/29 GMTN	50	0	0	50 USD	90.50%	38'390.24	0.00	a)
US045167EQ26	1.5000 % ASIA 1 1/2 10/18/24	50	0	0	50 USD	99.53%	42'223.54	0.00	a)
US045167ER09	1.8750 % ASIA 1 7/8 01/24/30 GMTN	70	0	0	70 USD	90.51%	53'752.87	0.00	a)
US045167EU38	0.6250 % ASIA 0 5/8 04/29/25	100	0	0	100 USD	97.41%	82'647.51	0.01	a)
US045167EW93	0.3750 % ASIA 0 3/8 09/03/25 GMTN	60	0	0	60 USD	96.09%	48'918.06	0.00	a)
US045167EZ25	0.5000 % ASIA 0 1/2 02/04/26 GMTN	100	0	0	100 USD	94.94%	80'554.39	0.01	a)
US045167FB48	1.5000 % ASIA 1 1/2 03/04/31 GMTN	50	0	0	50 USD	86.31%	36'614.44	0.00	a)
US045167FC21	1.0000 % ASIA 1 04/14/26 GMTN	120	0	0	120 USD	95.14%	96'864.82	0.01	a)
US045167FE86	0.3750 % ASIA 0 3/8 06/11/24 GMTN	80	0	80	0 USD	0.00%	0.00	0.00	
US045167FF51	1.2500 % ASIA 1 1/4 06/09/28 GMTN	50	0	0	50 USD	91.06%	38'631.63	0.00	a)
US045167FG35	0.6250 % ASIA 0 5/8 10/08/24 GMTN	50	0	0	50 USD	99.55%	42'230.75	0.00	a)
US045167FH18	1.5000 % ASIA 1 1/2 01/20/27 GMTN	100	0	0	100 USD	94.52%	80'191.25	0.01	a)
US045167FL20	1.8750 % ASIA 1 7/8 03/15/29 GMTN	0	70	0	70 USD	91.94%	54'606.92	0.00	a)
US045167FN85	3.1250 % ASIA 3 1/8 04/27/32	0	80	0	80 USD	94.79%	64'342.38	0.00	a)
US045167FP34	3.1250 % ASIA 3 1/8 08/20/27 GMTN	110	0	0	110 USD	97.99%	91'452.64	0.01	a)
US045167FV02	4.0000 % ASIA 4 01/12/33 GMTN	70	0	0	70 USD	99.90%	59'333.30	0.00	a)
US045167FW84	3.7500 % ASIA 3 3/4 04/25/28 GMTN	60	0	0	60 USD	99.75%	50'777.19	0.00	a)
US045167FZ16	4.5000 % ASIA 4 1/2 08/25/28 GMTN	70	0	0	70 USD	102.52%	60'889.95	0.00	a)
US045167GA55	4.1250 % ASIA 4 1/8 01/12/27 GMTN	0	70	0	70 USD	100.46%	59'663.51	0.00	a)
US045167GB39	4.1250 % ASIA 4 1/8 01/12/34 GMTN	50	0	0	50 USD	100.87%	42'789.45	0.00	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)
US04517PBT84	3.8750 % ASIA 3 7/8 06/14/33 GMTN	50	0	0	50 USD	98.98%	41'987.67	0.00	a)
US04517PBU57	4.6250 % ASIA 4 5/8 06/13/25 GMTN	50	0	0	50 USD	100.02%	42'430.14	0.00	a)
US04522KAB26	0.5000 % AIIB 0 1/2 05/28/25	60	0	0	60 USD	97.07%	49'416.44	0.00	a)
US04522KAD81	0.5000 % AIIB 0 1/2 01/27/26	110	0	0	110 USD	94.98%	88'647.16	0.01	a)
US04522KAH95	3.7500 % AIIB 3 3/4 09/14/27	0	60	0	60 USD	99.61%	50'708.46	0.00	a)
US04522KAJ51	4.0000 % AIIB 4 01/18/28	50	0	0	50 USD	100.35%	42'572.68	0.00	a)
US04522KAL08	4.1250 % AIIB 4 1/8 01/18/29	80	0	0	80 USD	101.12%	68'638.25	0.01	a)
US04522KAM80	4.2500 % AIIB 4 1/4 03/13/34	40	40	0	40 USD	101.49%	34'444.35	0.00	a)
US05591FZJ83	0.5000 % BNG 0 1/2 11/24/25 144A	200	0	0	200 USD	95.42%	161'919.89	0.01	a)
US05591FZV12	4.2500 % BNG 4 1/4 01/25/29 144A	0	200	0	200 USD	101.34%	171'957.06	0.01	a)
US06418BAB45	2.1700 % BNS 2.17 03/09/27 144A	250	0	0	250 USD	95.29%	202'130.49	0.02	a)
US072024ND01	6.2630 % 072024ND0	0	150	0	150 USD	113.71%	144'719.18	0.01	a)
US072024ND01XXX	6.2630 % *RETIRED*	0	150	150	0 USD	0.00%	0.00	0.00	
US110709AD48	1.7500 % BRCOL 1 3/4 09/27/24 10	40	0	0	40 USD	99.76%	33'857.23	0.00	a)
US110709AE21	1.3000 % BRCOL 1.3 01/29/31	50	0	0	50 USD	84.45%	35'825.38	0.00	a)
US110709AH51	0.9000 % BRCOL 0.9 07/20/26	60	0	0	60 USD	94.16%	47'932.50	0.00	a)
US110709AJ18	4.8000 % BRCOL 4.8 11/15/28	50	0	0	50 USD	103.37%	43'853.84	0.00	a)
US110709AL63	4.9000 % BRCOL 4.9 04/24/29	0	50	0	50 USD	103.82%	44'040.92	0.00	a)
US110709AN20	4.7500 % BRCOL 4 3/4 06/12/34	0	60	0	60 USD	103.28%	52'574.71	0.00	a)
US110709TAM09	4.2000 % BRCOL 4.2 07/06/33	50	0	0	50 USD	99.17%	42'069.97	0.00	a)
US125094AU63	0.8750 % CADEPO 0 7/8 06/10/25 144A	250	0	0	250 USD	97.17%	206'109.72	0.02	a)
US125094BG60	4.8750 % CADEPO 4 7/8 06/05/29 144A	0	250	0	250 USD	103.57%	219'674.31	0.02	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)
US12802D2L94	4.0000 % CADES 4 01/25/26 144A	200	0	0	200 USD	99.57%	168'955.24	0.01	a)
US12802D2N50	4.8750 % CADES 4 7/8 09/19/26 144A	200	0	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)
US12802D2Q81	4.5000 % CADES 4 1/2 05/22/29 144A	0	200	0	200 USD	102.27%	173'540.27	0.01	a)
US13063A5E03	7.5000 % 13063A5E0	100	0	0	100 USD	119.29%	101'209.65	0.01	a)
US13063A5G50	7.5500 % 13063A5G5	100	0	0	100 USD	123.92%	105'137.89	0.01	a)
US13063BJC72	7.6000 % 13063BJC7	100	0	0	100 USD	125.37%	106'370.69	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.
US13063D3R79	6.0000 % 13063D3R7	200	0	0	200 USD	110.00%	186'666.13	0.01	a)
US13063D7E21	5.7500 % 13063D7E2	100	0	0	100 USD	108.40%	91'971.90	0.01	a)
US135087K787	1.6250 % CANADA 1 5/8 01/22/25	50	0	0	50 USD	98.75%	41'891.37	0.00	a)
US135087N757	2.8750 % CANADA 2 7/8 04/28/25	60	0	0	60 USD	98.89%	50'341.93	0.00	a)
US135087Q560	3.7500 % CANADA 3 3/4 04/26/28	80	0	0	80 USD	99.83%	67'761.97	0.01	a)
US168863DL94	3.5000 % CHILE 3 1/2 01/25/50	200	0	0	200 USD	75.49%	128'097.28	0.01	a)
US168863DP09	2.4500 % CHILE 2.45 01/31/31	200	0	0	200 USD	88.46%	150'114.56	0.01	a)
US168863DS48	3.1000 % CHILE 3.1 05/07/41	200	0	0	200 USD	76.72%	130'186.17	0.01	a)
US168863EA21	5.3300 % CHILE 5.33 01/05/54	0	200	0	200 USD	98.93%	167'879.41	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)
US219868CD67	1.6250 % CAF 1 5/8 09/23/25	70	0	0	70 USD	96.74%	57'457.71	0.00	a)
US219868CF16	2.2500 % CAF 2 1/4 02/08/27	50	0	0	50 USD	95.05%	40'320.89	0.00	a)
US219868CJ38	5.0000 % CAF 5 01/24/29	0	70	0	70 USD	102.51%	60'879.26	0.00	a)
US21987BAL27	6.1500 % CDEL 6.15 10/24/36 144A	100	0	0	100 USD	105.26%	89'311.24	0.01	a)
US222213AY60	0.8750 % COE 0 7/8 09/22/26	50	0	0	50 USD	93.82%	39'802.49	0.00	a)
US222213BA75	3.0000 % COE 3 06/16/25	50	0	0	50 USD	98.80%	41'911.31	0.00	a)
US222213BB58	3.6250 % COE 3 5/8 01/26/28	50	0	0	50 USD	99.20%	42'082.27	0.00	a)
US22411VAU26	0.8750 % CPPIBC 0 7/8 09/09/26 144A	250	0	0	250 USD	93.78%	198'914.86	0.02	a)
US23330JAA97	6.8500 % DPWDU 6.85 07/02/37 144A	150	0	0	150 USD	113.48%	144'428.25	0.01	a)
US23503CAN74	4.5070 % 23503CAN7	100	0	0	100 USD	92.70%	78'651.40	0.01	a)
US25159MBA45	1.0000 % DBJP 1 08/27/30 144A	200	0	0	200 USD	83.86%	142'296.94	0.01	a)
US25159MBD83	1.2500 % DBJP 1 1/4 10/20/26 144A	200	0	0	200 USD	94.01%	159'532.36	0.01	a)
US268317AE47	5.6000 % EDF 5.6 01/27/40 144A	80	0	0	80 USD	100.66%	68'323.30	0.01	a)
US268317AT16	5.0000 % EDF 5 09/21/48 144A	200	0	0	200 USD	91.82%	155'802.57	0.01	a)
US268317AU88	4.5000 % EDF 4 1/2 09/21/28 144A	200	0	0	200 USD	99.48%	168'800.82	0.01	a)
US29446MAB81	3.6250 % EQNR 3 5/8 09/10/28	60	0	0	60 USD	97.81%	49'793.66	0.00	a)
US29446MAD48	2.8750 % EQNR 2 7/8 04/06/25	50	0	0	50 USD	98.82%	41'921.07	0.00	a)
US29446MAH51	3.7000 % EQNR 3.7 04/06/50	100	0	0	100 USD	79.39%	67'359.29	0.01	a)
US29446MAK80	2.3750 % EQNR 2 3/8 05/22/30	50	0	0	50 USD	90.37%	38'337.21	0.00	a)
US29874QEE08	1.5000 % EBRD 1 1/2 02/13/25 GMTN	50	0	0	50 USD	98.52%	41'794.65	0.00	a)
US29874QEG55	0.5000 % EBRD 0 1/2 05/19/25	50	0	0	50 USD	97.14%	41'207.52	0.00	a)
US29874QEL41	0.5000 % EBRD 0 1/2 11/25/25 GMTN	30	0	0	30 USD	95.49%	24'305.55	0.00	a)
US29874QEM24	0.5000 % EBRD 0 1/2 01/28/26 GMTN	50	0	0	50 USD	94.97%	40'289.50	0.00	a)
US29874QEX88	4.3750 % EBRD 4 3/8 03/09/28 GMTN	40	0	0	40 USD	101.77%	34'539.04	0.00	a)
US29874QFA76	4.1250 % EBRD 4 1/8 01/25/29	80	0	0	80 USD	101.14%	68'651.14	0.01	a)
US29874QFB59	4.2500 % EBRD 4 1/4 03/13/34 MTN	0	50	0	50 USD	101.75%	43'165.32	0.00	a)
US298785GS94	1.8750 % EIB 1 7/8 02/10/25	250	0	0	250 USD	98.70%	209'355.04	0.02	a)
US298785HM16	2.3750 % EIB 2 3/8 05/24/27	40	40	0	40 USD	96.16%	32'634.78	0.00	a)
US298785JB33	1.6250 % EIB 1 5/8 03/14/25	50	0	0	50 USD	98.36%	41'725.92	0.00	a)
US298785JD98	0.6250 % EIB 0 5/8 07/25/25	100	0	0	100 USD	96.67%	82'023.06	0.01	a)
US298785JE71	0.8750 % EIB 0 7/8 05/17/30	50	0	0	50 USD	84.96%	36'040.03	0.00	a)
US298785JG20	0.3750 % EIB 0 3/8 12/15/25	60	0	0	60 USD	95.23%	48'477.72	0.00	a)
US298785JH03	0.7500 % EIB 0 3/4 09/23/30	0	50	0	50 USD	83.57%	35'453.76	0.00	a)
US298785JK32	0.3750 % EIB 0 3/8 03/26/26	120	0	0	120 USD	94.38%	96'092.05	0.01	a)
US298785JL15	1.2500 % EIB 1 1/4 02/14/31	100	0	0	100 USD	85.16%	72'254.00	0.01	a)
US298785JP29	0.7500 % EIB 0 3/4 10/26/26	40	0	0	40 USD	93.46%	31'718.12	0.00	a)
US298785JQ02	1.3750 % EIB 1 3/8 03/15/27 GMTN	150	0	0	150 USD	93.99%	119'618.72	0.01	a)
US298785JR84	1.7500 % EIB 1 3/4 03/15/29	0	70	0	70 USD	91.45%	54'310.56	0.00	a)
US298785JS67	2.7500 % EIB 2 3/4 08/15/25	70	0	0	70 USD	98.46%	58'477.46	0.00	a)
US298785JT41	3.2500 % EIB 3 1/4 11/15/27	90	0	0	90 USD	98.27%	75'040.99	0.01	a)
US298785JU14	3.8750 % EIB 3 7/8 03/15/28	120	0	0	120 USD	100.16%	101'980.97	0.01	a)
US298785JV96	3.7500 % EIB 3 3/4 02/14/33	140	0	0	140 USD	98.31%	116'773.19	0.01	a)
US298785JW79	3.6250 % EIB 3 5/8 07/15/30	70	0	0	70 USD	98.89%	58'733.44	0.00	a)
US298785JY36	4.5000 % EIB 4 1/2 10/16/28	60	40	0	100 USD	102.64%	87'087.45	0.01	a)
US298785JZ01	4.0000 % EIB 4 02/15/29	0	140	0	140 USD	100.72%	119'637.05	0.01	a)
US298785KA31	4.1250 % EIB 4 1/8 02/13/34	0	140	0	140 USD	100.93%	119'881.74	0.01	a)
US298785KB14	4.3750 % EIB 4 3/8 03/19/27	0	90	0	90 USD	101.20%	77'278.35	0.01	a)
US298785KC96	4.7500 % EIB 4 3/4 06/15/29	0	120	0	120 USD	104.05%	105'933.39	0.01	a)
US298785KE52	4.3750 % EIB 4 3/8 10/10/31	0	100	0	100 USD	103.00%	87'392.90	0.01	a)
US29881WAD48	0.3750 % ESM 0 3/8 09/10/25 144A	200	0	0	200 USD	96.05%	162'988.94	0.01	a)
US302154DM88	1.6250 % EIBKOR 1 5/8 01/18/27	200	0	0	200 USD	94.08%	159'647.75	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert CHF	in % 7)	Kat.
US302154DW60	5.1250 % EIBKOR 5 1/8 01/11/33	200	0	0	200 USD	103.43%	175'503.58	0.01	a)
US30216BJR42	3.0000 % EDC 3 05/25/27	0	60	0	60 USD	97.71%	49'740.72	0.00	a)
US30216BJW37	3.8750 % EDC 3 7/8 02/14/28	0	100	0	100 USD	100.07%	84'900.15	0.01	a)
US30216BKB70	4.3750 % EDC 4 3/8 06/29/26	0	50	0	50 USD	100.50%	42'635.89	0.00	a)
US30216BKF84	4.7500 % EDC 4 3/4 06/05/34	0	100	0	100 USD	105.75%	89'724.44	0.01	a)
US3130A3DU54	3.0000 % FHLB 3 03/12/27	0	100	0	100 USD	97.84%	83'008.95	0.01	a)
US3130ATS579	4.5000 % FHLB 4 1/2 03/10/28	0	150	0	150 USD	102.14%	129'992.30	0.01	a)
US3130AWN632	4.0000 % FHLB 4 06/30/28	0	100	0	100 USD	100.73%	85'464.37	0.01	a)
US3130AWTQ30	4.6250 % FHLB 4 5/8 09/11/26	0	150	0	150 USD	101.27%	128'883.80	0.01	a)
US3130AXQK79	4.7500 % FHLB 4 3/4 12/08/28	0	150	0	150 USD	103.58%	131'828.77	0.01	a)
US3130AXU635	4.6250 % FHLB 4 5/8 11/17/26	0	150	0	150 USD	101.40%	129'050.52	0.01	a)
US3130AYPN01	4.1250 % FHLB 4 1/8 01/15/27	0	150	0	150 USD	100.46%	127'849.11	0.01	a)
US3130B0EE54	4.8000 % FHLB 4.8 03/06/28	0	100	0	100 USD	100.24%	85'046.93	0.01	a)
US3130B0TY53	4.7500 % FHLB 4 3/4 04/09/27	0	150	0	150 USD	102.22%	130'091.57	0.01	a)
US3130B0X874	4.7500 % FHLB 4 3/4 03/10/34	0	100	0	100 USD	104.04%	88'273.59	0.01	a)
US3133ENEJ55	0.8750 % FFCB 0 7/8 11/18/24	100	0	0	100 USD	99.10%	84'077.15	0.01	a)
US3133ENJ841	3.3750 % FFCB 3 3/8 08/26/24	100	0	100	0 USD	0.00%	0.00	0.00	
US3133ENL995	3.3750 % FFCB 3 3/8 09/15/27	50	0	0	50 USD	98.51%	41'789.56	0.00	a)
US3133ENP954	4.2500 % FFCB 4 1/4 09/30/25	100	0	0	100 USD	99.83%	84'699.92	0.01	a)
US3133ENPG97	1.7500 % FFCB 1 3/4 02/14/25	100	0	0	100 USD	98.61%	83'663.96	0.01	a)
US3133EPCF00	4.5000 % FFCB 4 1/2 03/02/26	100	0	0	100 USD	100.44%	85'220.01	0.01	a)
US3133EPNH47	3.8750 % FFCB 3 7/8 06/21/28	100	0	0	100 USD	99.95%	84'805.12	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)
US3133EPWD32	4.8750 % FFCB 4 7/8 04/20/26	100	0	0	100 USD	101.12%	85'796.11	0.01	a)
US3133EPWK74	4.5000 % FFCB 4 1/2 09/22/28	150	0	0	150 USD	102.28%	130'167.93	0.01	a)
US3133ERAK78	4.3750 % FFCB 4 3/8 04/10/29	0	100	0	100 USD	102.11%	86'637.77	0.01	a)
US3133ERKR12	4.6250 % FFCB 4 5/8 07/10/26	0	100	0	100 USD	100.99%	85'684.97	0.01	a)
US31359MEU36	6.2500 % FNMA 6 1/4 05/15/29	100	0	0	100 USD	110.58%	93'821.60	0.01	a)
US31359MFJ71	7.1250 % FNMA 7 1/8 01/15/30	40	0	0	40 USD	115.77%	39'290.70	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	150	0	0	150 USD	114.67%	145'932.55	0.01	a)
US3135G03U56	0.6250 % FNMA 0 5/8 04/22/25	50	0	0	50 USD	97.47%	41'349.63	0.00	a)
US3135G04Z35	0.5000 % FNMA 0 1/2 06/17/25	50	0	0	50 USD	96.89%	41'102.74	0.00	a)
US3135G05Q27	0.8750 % FNMA 0 7/8 08/05/30	50	0	0	50 USD	84.36%	35'785.50	0.00	a)
US3135G05X77	0.3750 % FNMA 0 3/8 08/25/25	130	0	0	130 USD	96.15%	106'048.70	0.01	a)
US3135G05Y50	0.7500 % FNMA 0 3/4 10/08/27	100	0	0	100 USD	91.11%	77'298.89	0.01	a)
US3135G06G36	0.5000 % FNMA 0 1/2 11/07/25	60	0	0	60 USD	95.72%	48'726.14	0.00	a)
US3135G0K368	2.1250 % FNMA 2 1/8 04/24/26	60	100	0	160 USD	97.00%	131'682.16	0.01	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	0	100 USD	98.84%	83'856.56	0.01	a)
US3135G0ZR78	2.6250 % FNMA 2 5/8 09/06/24	60	0	0	60 USD	99.91%	50'859.15	0.00	a)
US31398AFD90	5.6250 % FNMA 5 5/8 07/15/37	0	50	0	50 USD	113.70%	48'235.23	0.00	a)
US317873BH93	4.3750 % FINL 4 3/8 07/02/34 144A	0	200	0	200 USD	102.67%	174'227.51	0.01	a)
US31808LAF94	4.0000 % FINNVE 4 06/15/28 144A	200	0	0	200 USD	100.05%	169'766.36	0.01	a)
US38376HAH12	2.0000 % BOEN 2 03/21/25 144A	200	0	0	200 USD	98.51%	167'153.13	0.01	a)
US38611TDL89	3.2360 % 38611TDL8	100	0	0	100 USD	75.32%	63'903.22	0.00	a)
US427028AB18	0.7500 % CANADA 0 3/4 05/19/26	60	0	0	60 USD	94.56%	48'135.11	0.00	a)
US445545AF36	7.6250 % REPHUN 7 5/8 03/29/41 30Y	110	50	0	160 USD	117.97%	160'147.99	0.01	a)
US445545AL04	5.3750 % REPHUN 5 3/8 03/25/24	10	0	10	0 USD	0.00%	0.00	0.00	
US452151LF83	5.1000 % 452151LF8	150	0	0	150 USD	100.55%	120'435.66	0.01	a)
US455780CE46	4.3500 % INDON 4.35 01/11/48	0	200	0	200 USD	90.35%	153'321.70	0.01	a)
US455780CV60	1.8500 % INDON 1.85 03/12/31	200	0	0	200 USD	84.81%	143'917.48	0.01	a)
US455780CW44	3.0500 % INDON 3.05 03/12/51	200	0	0	200 USD	71.37%	121'111.15	0.01	a)
US4581X0CU04	2.0000 % IADB 2 06/02/26 GMTN	0	600	0	600 USD	96.47%	491'089.65	0.04	a)
US4581X0CY26	2.3750 % IADB 2 3/8 07/07/27	250	0	0	250 USD	95.96%	203'545.28	0.02	a)
US4581X0DC96	3.1250 % IADB 3 1/8 09/18/28	70	0	0	70 USD	97.47%	57'888.90	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	50	0	50	0 USD	0.00%	0.00	0.00	
US4581X0DS49	1.1250 % IADB 1 1/8 01/13/31 GMTN	70	0	0	70 USD	84.42%	50'137.71	0.00	a)
US4581X0DV77	0.8750 % IADB 0 7/8 04/20/26 GMTN	100	0	0	100 USD	94.92%	80'538.27	0.01	a)
US4581X0DX34	1.1250 % IADB 1 1/8 07/20/28	80	0	0	80 USD	90.39%	61'349.72	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.
US4581X0DZ81	0.5000 % IADB 0 1/2 09/23/24	100	0	0	100 USD	99.73%	84'617.62	0.01	a)
US4581X0EB05	1.5000 % IADB 1 1/2 01/13/27	130	0	0	130 USD	94.52%	104'254.14	0.01	a)
US4581X0EF19	3.5000 % IADB 3 1/2 09/14/29	120	0	0	120 USD	98.49%	100'280.68	0.01	a)
US4581X0EH74	4.0000 % IADB 4 01/12/28	40	0	0	40 USD	100.46%	34'092.76	0.00	a)
US4581X0EJ31	3.5000 % IADB 3 1/2 04/12/33 GMTN	50	0	0	50 USD	96.26%	40'834.63	0.00	a)
US4581X0EL86	4.5000 % IADB 4 1/2 09/13/33 GMTN	0	60	0	60 USD	103.50%	52'686.71	0.00	a)
US45828Q2D84	4.2500 % IDBINV 4 1/4 02/14/29	0	60	0	60 USD	101.12%	51'477.67	0.00	a)
US459056HV23	1.5000 % IBRD 1 1/2 08/28/24 GDIF	60	0	60	0 USD	0.00%	0.00	0.00	
US459058EP48	2.5000 % IBRD 2 1/2 07/29/25 GDIF	100	0	0	100 USD	98.28%	83'381.42	0.01	a)
US459058FT50	1.8750 % IBRD 1 7/8 10/27/26 GDIF	30	0	0	30 USD	95.71%	24'361.04	0.00	a)
US459058GE72	2.5000 % IBRD 2 1/2 11/22/27 GDIF	60	0	0	60 USD	95.98%	48'861.05	0.00	a)
US459058HJ50	1.7500 % IBRD 1 3/4 10/23/29 GDIF	0	600	0	600 USD	90.37%	460'041.47	0.03	a)
US459058HT33	1.6250 % IBRD 1 5/8 01/15/25	60	0	60	0 USD	0.00%	0.00	0.00	
US459058JA24	0.7500 % IBRD 0 3/4 03/11/25	50	0	50	0 USD	0.00%	0.00	0.00	
US459058JB07	0.6250 % IBRD 0 5/8 04/22/25	130	0	130	0 USD	0.00%	0.00	0.00	
US459058JC89	0.8750 % IBRD 0 7/8 05/14/30	110	0	0	110 USD	84.93%	79'266.61	0.01	a)
US459058JE46	0.3750 % IBRD 0 3/8 07/28/25	50	0	0	50 USD	96.42%	40'904.62	0.00	a)
US459058JG93	0.7500 % IBRD 0 3/4 08/26/30	60	0	0	60 USD	83.54%	42'528.22	0.00	a)
US459058JL88	0.5000 % IBRD 0 1/2 10/28/25	100	0	0	100 USD	95.74%	81'233.15	0.01	a)
US459058JN45	0.7500 % IBRD 0 3/4 11/24/27	90	0	0	90 USD	90.70%	69'261.26	0.01	a)
US459058JR58	1.2500 % IBRD 1 1/4 02/10/31	80	0	0	80 USD	84.99%	57'687.13	0.00	a)
US459058JW44	1.3750 % IBRD 1 3/8 04/20/28 GDIF	70	0	0	70 USD	91.77%	54'505.96	0.00	a)
US459058JX27	0.8750 % IBRD 0 7/8 07/15/26	50	0	0	50 USD	94.40%	40'045.99	0.00	a)
US459058JZ74	1.1250 % IBRD 1 1/8 09/13/28	130	0	0	130 USD	90.06%	99'330.42	0.01	a)
US459058KA05	1.6250 % IBRD 1 5/8 11/03/31	70	70	0	140 USD	85.78%	101'888.49	0.01	a)
US459058KJ14	3.1250 % IBRD 3 1/8 06/15/27	60	0	0	60 USD	98.05%	49'913.30	0.00	a)
US459058KL69	3.6250 % IBRD 3 5/8 09/21/29	80	0	0	80 USD	99.07%	67'244.75	0.01	a)
US459058KQ56	3.8750 % IBRD 3 7/8 02/14/30	80	0	0	80 USD	100.16%	67'985.28	0.01	a)
US459058KT95	3.5000 % IBRD 3 1/2 07/12/28	80	0	0	80 USD	98.88%	67'113.75	0.01	a)
US459058KU68	4.0000 % IBRD 4 07/25/30	80	0	0	80 USD	100.79%	68'412.90	0.01	a)
US459058KW25	4.6250 % IBRD 4 5/8 08/01/28	60	0	0	60 USD	102.93%	52'400.10	0.00	a)
US459058KY80	4.7500 % IBRD 4 3/4 11/14/33	60	0	0	60 USD	105.47%	53'692.63	0.00	a)
US459058LA95	4.0000 % IBRD 4 01/10/31	0	90	0	90 USD	100.53%	76'765.97	0.01	a)
US459058LF82	4.5000 % IBRD 4 1/2 04/10/31	0	80	0	80 USD	103.44%	70'212.97	0.01	a)
US45906M3D11	2.5000 % IBRD 2 1/2 03/29/32	50	0	0	50 USD	90.91%	38'565.45	0.00	a)
US45939E2A70	4.8750 % IDAWBG 4 7/8 11/01/28 144A	60	0	0	60 USD	104.03%	52'960.59	0.00	a)
US45939EAB65	0.3750 % IDAWBG 0 3/8 09/23/25 144A	50	0	0	50 USD	95.91%	40'687.42	0.00	a)
US45939EAC49	1.0000 % IDAWBG 1 12/03/30 144A	50	0	0	50 USD	84.03%	35'648.90	0.00	a)
US45950KCR95	1.3750 % IFC 1 3/8 10/16/24 GMTN	50	0	0	50 USD	99.54%	42'226.08	0.00	a)
US45950KCU25	0.7500 % IFC 0 3/4 08/27/30	0	80	0	80 USD	83.66%	56'782.35	0.00	a)
US45950KCX63	0.7500 % IFC 0 3/4 10/08/26 GMTN	50	0	0	50 USD	93.54%	39'681.16	0.00	a)
US45950KDA51	3.6250 % IFC 3 5/8 09/15/25 GMTN	70	0	0	70 USD	99.26%	58'952.60	0.00	a)
US45950KDD90	4.5000 % IFC 4 1/2 07/13/28 GMTN	70	0	0	70 USD	102.49%	60'869.75	0.00	a)
US45950KDF49	4.3750 % IFC 4 3/8 01/15/27 GMTN	50	0	0	50 USD	100.96%	42'829.76	0.00	a)
US4651387N91	4.5000 % ISRAEL 4 1/2 01/30/43 30Y	200	0	0	200 USD	84.49%	143'377.87	0.01	a)
US46513EJX13	5.5000 % AID 5 1/2 04/26/24	50	0	50	0 USD	0.00%	0.00	0.00	
US46514BRA79	4.5000 % ISRAEL 4 1/2 01/17/33 10Y	200	0	0	200 USD	93.61%	158'840.02	0.01	a)
US46514BRM18	5.7500 % ISRAEL 5 3/4 03/12/54 30Y	0	200	0	200 USD	95.63%	162'277.94	0.01	a)
US46514BRN90	5.3750 % ISRAEL 5 3/8 03/12/29 5Y	0	200	0	200 USD	100.80%	171'040.73	0.01	a)
US465410CA47	1.2500 % ITALY 1 1/4 02/17/26 5Y	200	0	0	200 USD	95.32%	161'755.30	0.01	a)
US465410CC03	3.8750 % ITALY 3 7/8 05/06/51 30Y	200	0	0	200 USD	72.76%	123'468.14	0.01	a)
US471048CM82	1.8750 % JBIC 1 7/8 04/15/31	0	200	0	200 USD	87.15%	147'878.05	0.01	a)
US471048CQ96	2.1250 % JBIC 2 1/8 02/16/29	200	0	0	200 USD	92.20%	156'450.79	0.01	a)
US471048CV81	4.2500 % JBIC 4 1/4 01/26/26	200	0	0	200 USD	99.80%	169'357.41	0.01	a)
US471048CX48	4.6250 % JBIC 4 5/8 07/19/28	200	0	0	200 USD	102.18%	173'392.64	0.01	a)
US47109LAF13	3.2500 % JICA 3 1/4 05/25/27	200	0	0	200 USD	97.62%	165'646.29	0.01	a)
US50046PCC77	4.2500 % KOMINS 4 1/4 12/10/25 144A	200	0	0	200 USD	99.85%	169'433.77	0.01	a)
US50048MCU27	0.8750 % KBN 0 7/8 03/12/25 144A	200	0	0	200 USD	97.95%	166'216.45	0.01	a)
US50048MCZ14	0.5000 % KBN 0 1/2 01/13/26 144A	200	0	0	200 USD	95.00%	161'212.29	0.01	a)
US500630DQ87	2.0000 % KDB 2 02/24/25	200	0	0	200 USD	98.63%	167'363.55	0.01	a)
US500630DW55	4.3750 % KDB 4 3/8 02/15/28	200	0	0	200 USD	100.41%	170'385.73	0.01	a)

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US50064FAQ72	2.5000 % KOREA 2 1/2 06/19/29	200	0	0	200 USD	94.08%	159'635.87	0.01	a)
US50066CAR07	2.0000 % KORGAS 2 07/13/31 REGS	200	0	0	200 USD	84.29%	143'023.22	0.01	a)
US50066RAR75	1.7500 % KOROIL 1 3/4 04/18/25 REGS	200	0	0	200 USD	98.09%	166'448.92	0.01	a)
US500769CH58	0.0000 % KFW 0 06/29/37	80	0	0	80 USD	58.65%	39'809.27	0.00	a)
US500769GQ12	2.0000 % KFW 2 05/02/25	60	300	0	360 USD	98.26%	300'136.47	0.02	a)
US500769HS68	2.8750 % KFW 2 7/8 04/03/28	70	0	0	70 USD	96.85%	57'519.48	0.00	a)
US500769JC98	1.3750 % KFW 1 3/8 08/05/24	60	0	60	0 USD	0.00%	0.00	0.00	
US500769JF20	0.3750 % KFW 0 3/8 07/18/25	60	0	0	60 USD	96.50%	49'123.22	0.00	a)
US500769JG03	0.7500 % KFW 0 3/4 09/30/30	100	0	0	100 USD	83.56%	70'895.63	0.01	a)
US500769JJ42	0.6250 % KFW 0 5/8 01/22/26	50	0	0	50 USD	95.22%	40'395.13	0.00	a)
US500769JP02	0.5000 % KFW 0 1/2 09/20/24	60	0	0	60 USD	99.78%	50'792.46	0.00	a)
US500769JQ84	1.0000 % KFW 1 10/01/26	60	0	0	60 USD	94.11%	47'910.61	0.00	a)
US500769JR67	1.2500 % KFW 1 1/4 01/31/25	50	0	0	50 USD	98.49%	41'780.22	0.00	a)
US500769JT24	3.0000 % KFW 3 05/20/27	80	0	0	80 USD	97.77%	66'360.33	0.01	a)
US500769JU96	3.1250 % KFW 3 1/8 06/10/25	50	0	0	50 USD	98.91%	41'959.67	0.00	a)
US500769JV79	3.3750 % KFW 3 3/8 08/23/24	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)
US500769JX36	3.6250 % KFW 3 5/8 04/01/26	100	0	0	100 USD	99.21%	84'173.03	0.01	a)
US500769JY19	4.1250 % KFW 4 1/8 07/15/33	80	0	0	80 USD	100.87%	68'463.13	0.01	a)
US500769JZ83	4.6250 % KFW 4 5/8 08/07/26	80	40	0	120 USD	101.10%	102'932.94	0.01	a)
US500769KA14	5.1250 % KFW 5 1/8 09/29/25	70	0	0	70 USD	100.79%	59'860.69	0.00	a)
US500769KB96	4.7500 % KFW 4 3/4 10/29/30	0	50	0	50 USD	104.98%	44'533.02	0.00	a)
US500769KC79	4.0000 % KFW 4 03/15/29	0	130	0	130 USD	100.78%	111'162.14	0.01	a)
US500769KD52	4.3750 % KFW 4 3/8 02/28/34	0	70	0	70 USD	102.94%	61'139.99	0.00	a)
US500769KE36	4.3750 % KFW 4 3/8 03/01/27	0	150	0	150 USD	101.12%	128'695.44	0.01	a)
US515110BN30	2.0000 % RENTEN 2 01/13/25	70	0	0	70 USD	98.91%	58'744.73	0.00	a)
US515110BR44	1.7500 % RENTEN 1 3/4 07/27/26 GMTN	60	0	0	60 USD	95.80%	48'766.87	0.00	a)
US515110BY94	0.8750 % RENTEN 0 7/8 09/03/30	50	0	0	50 USD	83.93%	35'606.05	0.00	a)
US515110CC65	3.8750 % RENTEN 3 7/8 09/28/27	50	0	0	50 USD	99.90%	42'381.77	0.00	a)
US515110CD49	3.8750 % RENTEN 3 7/8 06/14/28 44	70	0	0	70 USD	100.07%	59'430.70	0.00	a)
US515110CE22	5.0000 % RENTEN 5 10/24/33 MTN	0	60	0	60 USD	107.21%	54'577.90	0.00	a)
US563469VC69	4.3000 % MP 4.3 07/27/33	70	0	0	70 USD	99.89%	59'326.17	0.00	a)
US563469VF90	4.9000 % MP 4.9 05/31/34	0	60	0	60 USD	104.41%	53'152.51	0.00	a)
US576004HG34	4.1100 % 576004HG3	100	0	100	0 USD	0.00%	0.00	0.00	
US59259NZH96	7.3360 % 59259NZH9	150	0	20	130 USD	120.91%	133'359.38	0.01	a)
US59335KFS15	6.2240 % 59335KFS1	100	0	0	100 USD	107.60%	91'289.23	0.01	a)
US62630CEE75	0.6250 % KUNTA 0 5/8 03/20/26 144A	200	0	0	200 USD	94.62%	160'557.28	0.01	a)
US62878U2B73	2.6250 % NBNAUS 2 5/8 05/05/31 144A	200	0	0	200 USD	88.04%	149'398.47	0.01	a)
US638602BS06	5.2640 % NWIDE 5.264 11/10/26 144A	200	0	0	200 USD	102.10%	173'258.58	0.01	a)
US646139X831	7.1020 % 646139X83	100	0	0	100 USD	118.52%	100'557.19	0.01	a)
US64966QL651	5.2630 % 64966QL65	150	0	0	150 USD	106.05%	134'967.82	0.01	a)
US65334HAG74	6.4000 % CNOOC 6.4 05/15/37	0	100	0	100 USD	117.74%	99'899.90	0.01	a)
US65562QBS30	0.3750 % NIB 0 3/8 09/20/24	200	0	0	200 USD	99.77%	169'291.23	0.01	a)
US676167CB35	0.3750 % OKB 0 3/8 09/17/25	60	0	0	60 USD	95.94%	48'841.19	0.00	a)
US676167CF49	3.6250 % OKB 3 5/8 09/09/27	80	0	0	80 USD	99.14%	67'294.30	0.01	a)
US676167CH05	4.1250 % OKB 4 1/8 01/20/26	80	0	0	80 USD	99.80%	67'738.21	0.01	a)
US676167CL17	4.1250 % OKB 4 1/8 01/18/29 MTN	0	60	0	60 USD	100.96%	51'394.69	0.00	a)
US682142AG97	3.5000 % OMERFT 3 1/2 04/19/32 144A	250	0	0	250 USD	94.74%	200'957.50	0.02	a)
US683234AR91	1.1250 % ONT 1 1/8 10/07/30	70	0	0	70 USD	84.38%	50'111.58	0.00	a)
US683234AS74	0.6250 % ONT 0 5/8 01/21/26	100	0	0	100 USD	95.09%	80'676.57	0.01	a)
US683234AU21	2.1250 % ONT 2 1/8 01/21/32 MTN	50	0	0	50 USD	87.36%	37'061.57	0.00	a)
US683234AV04	5.0500 % ONT 5.05 04/24/34	0	60	0	60 USD	105.70%	53'806.66	0.00	a)
US683234DB13	3.1000 % ONT 3.1 05/19/27	0	50	0	50 USD	97.72%	41'455.27	0.00	a)
US683234DQ81	4.2000 % ONT 4.2 01/18/29	0	100	0	100 USD	100.78%	85'509.34	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)
US68329AAK43	0.8750 % ONTTFT 0 7/8 09/21/26 144A	250	0	0	250 USD	93.61%	198'562.75	0.02	a)
US69370RAC16	6.5000 % PERTIJ 6 1/2 11/07/48 REGS	200	0	0	200 USD	110.75%	187'924.89	0.01	a)
US69376P2D61	3.5000 % PSPCAP 3 1/2 06/29/27 144A	250	0	0	250 USD	98.60%	209'151.41	0.02	a)
US698299BF03	3.8750 % PANAMA 3 7/8 03/17/28	0	200	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)

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US698299BR41	3.2980 % PANAMA 3.298 01/19/33	200	0	0	200 USD	81.15%	137'701.74	0.01	a)
US715638AP79	8.7500 % PERU 8 3/4 11/21/33	40	0	0	40 USD	125.10%	42'456.78	0.00	a)
US715638BM30	5.6250 % PERU 5 5/8 11/18/50	40	0	0	40 USD	101.88%	34'575.70	0.00	a)
US715638DA73	2.8440 % PERU 2.844 06/20/30	60	0	0	60 USD	90.48%	46'059.64	0.00	a)
US715638DE95	2.3920 % PERU 2.392 01/23/26	50	0	50	0 USD	0.00%	0.00	0.00	
US715638DF60	2.7830 % PERU 2.783 01/23/31	50	0	0	50 USD	88.40%	37'501.49	0.00	a)
US715638DQ26	2.7800 % PERU 2.78 12/01/60	50	0	0	50 USD	59.21%	25'118.36	0.00	a)
US715638DS81	3.3000 % PERU 3.3 03/11/41	40	0	0	40 USD	77.96%	26'459.42	0.00	a)
US715638DT64	3.5500 % PERU 3.55 03/10/51	50	0	0	50 USD	74.48%	31'597.97	0.00	a)
US715638DU38	3.0000 % PERU 3 01/15/34	40	0	0	40 USD	84.78%	28'772.64	0.00	a)
US715638DW93	3.6000 % PERU 3.6 01/15/2072	40	0	0	40 USD	67.22%	22'812.11	0.00	a)
US71567RAF38	4.5500 % INDOIS 4.55 03/29/26 REGS	200	0	0	200 USD	100.26%	170'126.10	0.01	a)
US71567RAV87	4.7000 % INDOIS 4.7 06/06/32 REGS	200	0	0	200 USD	100.66%	170'801.47	0.01	a)
US718286BG11	6.3750 % PHILIP 6 3/8 10/23/34	200	0	0	200 USD	112.51%	190'923.31	0.01	a)
US718286CB15	3.7000 % PHILIP 3.7 02/02/42	0	200	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)
US718286CN52	1.9500 % PHILIP 1.95 01/06/32	200	0	0	200 USD	83.24%	141'253.35	0.01	a)
US718286CP01	3.2000 % PHILIP 3.2 07/06/46	200	0	0	200 USD	74.26%	126'006.70	0.01	a)
US731011AU68	3.2500 % POLAND 3 1/4 04/06/26	50	0	0	50 USD	98.39%	41'737.38	0.00	a)
US731011AV42	4.8750 % POLAND 4 7/8 10/04/33	80	0	0	80 USD	101.23%	68'712.23	0.01	a)
US731011AW25	5.5000 % POLAND 5 1/2 04/04/53	40	40	0	80 USD	102.19%	69'361.13	0.01	a)
US731011AY80	5.1250 % POLAND 5 1/8 09/18/34	0	100	0	100 USD	102.40%	86'877.04	0.01	a)
US731011AZ55	5.5000 % POLAND 5 1/2 03/18/54	0	70	0	70 USD	101.92%	60'534.19	0.00	a)
US73358WRP13	4.9600 % 73358WRP1	100	0	0	100 USD	99.07%	84'054.84	0.01	a)
US748148M915	4.5000 % Q 4 1/2 04/03/29	0	80	0	80 USD	102.11%	69'307.50	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	60	0	0	60 USD	98.48%	50'132.20	0.00	a)
US748148SD69	3.6250 % Q 3 5/8 04/13/28	60	0	0	60 USD	98.87%	50'330.73	0.00	a)
US748148SE43	4.5000 % Q 4 1/2 09/08/33	0	50	0	50 USD	101.42%	43'026.60	0.00	a)
US748149AH49	2.8750 % Q 2 7/8 10/16/24 QO	50	0	0	50 USD	99.70%	42'294.38	0.00	a)
US748149AJ05	2.5000 % Q 2 1/2 04/20/26	60	0	0	60 USD	97.31%	49'538.11	0.00	a)
US748149AR21	1.9000 % Q 1.9 04/21/31	50	0	0	50 USD	87.18%	36'982.66	0.00	a)
US760942AY83	4.1250 % URUGUA 4 1/8 11/20/45	40	0	0	40 USD	90.98%	30'877.47	0.00	a)
US760942BA98	5.1000 % URUGUA 5 1 06/18/50	60	50	0	110 USD	99.23%	92'613.66	0.01	a)
US760942BB71	4.3750 % URUGUA 4 3/8 10/27/27	50	0	0	50 USD	100.93%	42'814.91	0.00	a)
US760942BD38	4.9750 % URUGUA 4.975 04/20/55	60	0	0	60 USD	96.34%	49'042.28	0.00	a)
US760942BE11	5.7500 % URUGUA 5 3/4 10/28/34	40	60	0	100 USD	108.33%	91'915.98	0.01	a)
US77586TAE64	6.1250 % ROMANI 6 1/8 01/22/44 REGS	0	50	0	50 USD	98.79%	41'908.76	0.00	a)
US780082AH66	1.0500 % RY 1.05 09/14/26 144A	200	0	0	200 USD	93.83%	159'225.22	0.01	a)
US780082AK95	3.4000 % RY 3.4 06/09/25 144A	200	0	0	200 USD	99.00%	167'989.71	0.01	a)
US803854KQ02	3.2500 % SCDA 3 1/4 06/08/27	40	0	0	40 USD	97.89%	33'222.93	0.00	a)
US857524AD47	5.5000 % POLAND 5 1/2 11/16/27	50	0	0	50 USD	103.99%	44'113.89	0.00	a)
US857524AE20	5.7500 % POLAND 5 3/4 11/16/32	50	0	0	50 USD	107.21%	45'482.86	0.00	a)
US87020D2C78	4.3750 % SWED 4 3/8 01/30/26 144A	100	0	0	100 USD	100.22%	85'029.11	0.01	a)
US87031CAM55	4.8750 % SEK 4 7/8 09/14/26 GMTN	200	0	0	200 USD	101.42%	172'096.20	0.01	a)
US87031CAN39	4.8750 % SEK 4 7/8 10/04/30 GMTN	0	200	0	200 USD	104.50%	177'326.05	0.01	a)
US87973PBB94	2.3750 % TEMASE 2 3/8 08/02/41 144A	250	0	250	0 USD	0.00%	0.00	0.00	
US880591CS97	5.8800 % TVA 5.88 04/01/36	50	0	0	50 USD	113.97%	48'349.35	0.00	a)
US880591DM19	7.1250 % TVA 7 1/8 05/01/30	0	50	0	50 USD	115.79%	49'120.59	0.00	a)
US880591EH15	5.2500 % TVA 5 1/4 09/15/39	50	50	0	100 USD	106.85%	90'660.28	0.01	a)
US880591EP31	3.5000 % TVA 3 1/2 12/15/42	50	0	0	50 USD	85.56%	36'297.54	0.00	a)
US880591ES79	4.2500 % TVA 4 1/4 09/15/65	80	0	0	80 USD	89.48%	60'734.09	0.00	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)
US882722KF74	5.5170 % 882722KF7	150	0	0	150 USD	105.99%	134'887.01	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)
US91086QAV05	6.0500 % MEX 6.05 01/11/40	0	100	0	100 USD	99.93%	84'786.46	0.01	a)
US91086QBF46	4.6000 % MEX 4.6 01/23/46	200	0	0	200 USD	80.03%	135'808.00	0.01	a)
US91087BAE02	3.7500 % MEX 3 3/4 01/11/28	200	0	0	200 USD	96.66%	164'022.35	0.01	a)
US91087BAH33	3.2500 % MEX 3 1/4 04/16/30	0	200	0	200 USD	90.67%	153'849.44	0.01	a)
US91087BAK61	4.7500 % MEX 4 3/4 04/27/32	200	0	0	200 USD	95.24%	161'609.36	0.01	a)
US91087BAL45	5.0000 % MEX 5 04/27/51	200	0	0	200 USD	83.02%	140'871.55	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.
US91087BAQ32	4.2800 % MEX 4.28 08/14/41	200	0	0	200 USD	80.59%	136'746.38	0.01	a)
US91087BAR15	3.5000 % MEX 3 1/2 02/12/34	200	0	0	200 USD	84.15%	142'795.83	0.01	a)
US91087BAX82	6.3380 % MEX 6.338 05/04/53	0	200	0	200 USD	98.05%	166'377.65	0.01	a)
US912810EY02	6.5000 % T 6 1/2 11/15/26	0	140	0	140 USD	105.92%	125'817.19	0.01	a)
US912810FT08	4.5000 % T 4 1/2 02/15/36	160	0	0	160 USD	105.86%	143'706.22	0.01	a)
US912810PT97	4.7500 % T 4 3/4 02/15/37	69	100	0	169 USD	107.91%	154'724.67	0.01	a)
US912810PU60	5.0000 % T 5 05/15/37	150	0	0	150 USD	110.33%	140'411.85	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	175	0	0	175 USD	105.17%	156'157.88	0.01	a)
US912810QA97	3.5000 % T 3 1/2 02/15/39	100	0	0	100 USD	94.11%	79'847.10	0.01	a)
US912810QB70	4.2500 % T 4 1/4 05/15/39	239	0	0	239 USD	101.98%	206'803.46	0.02	a)
US912810QC53	4.5000 % T 4 1/2 08/15/39	260	0	0	260 USD	104.58%	230'696.21	0.02	a)
US912810QD37	4.3750 % T 4 3/8 11/15/39	200	100	0	300 USD	103.16%	262'568.76	0.02	a)
US912810QE10	4.6250 % T 4 5/8 02/15/40	310	0	0	310 USD	106.02%	278'841.77	0.02	a)
US912810QH41	4.3750 % T 4 3/8 05/15/40	200	150	0	350 USD	103.14%	306'283.82	0.02	a)
US912810QK79	3.8750 % T 3 7/8 08/15/40	250	0	0	250 USD	97.03%	205'815.41	0.02	a)
US912810QL52	4.2500 % T 4 1/4 11/15/40	300	0	0	300 USD	101.39%	258'074.63	0.02	a)
US912810QN19	4.7500 % T 4 3/4 02/15/41	325	0	0	325 USD	107.42%	296'211.79	0.02	a)
US912810QQ40	4.3750 % T 4 3/8 05/15/41	200	0	0	200 USD	102.58%	174'064.82	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	293	0	0	293 USD	86.55%	215'151.94	0.02	a)
US912810QU51	3.1250 % T 3 1/8 02/15/42	240	200	0	440 USD	86.08%	321'345.13	0.02	a)
US912810QW18	3.0000 % T 3 05/15/42	250	120	0	370 USD	84.08%	263'943.51	0.02	a)
US912810QX90	2.7500 % T 2 3/4 08/15/42	300	0	0	300 USD	80.63%	205'218.84	0.02	a)
US912810QY73	2.7500 % T 2 3/4 11/15/42	464	0	0	464 USD	80.33%	316'236.41	0.02	a)
US912810QZ49	3.1250 % T 3 1/8 02/15/43	280	100	0	380 USD	84.81%	273'444.83	0.02	a)
US912810RB61	2.8750 % T 2 7/8 05/15/43	628	0	0	628 USD	81.31%	433'254.63	0.03	a)
US912810RC45	3.6250 % T 3 5/8 08/15/43	370	0	0	370 USD	90.88%	285'280.71	0.02	a)
US912810RD28	3.7500 % T 3 3/4 11/15/43	470	0	0	470 USD	92.44%	368'614.41	0.03	a)
US912810RE01	3.6250 % T 3 5/8 02/15/44	408	100	0	508 USD	90.67%	390'807.21	0.03	a)
US912810RG58	3.3750 % T 3 3/8 05/15/44	436	0	0	436 USD	87.27%	322'816.67	0.02	a)
US912810RH32	3.1250 % T 3 1/8 08/15/44	476	100	0	576 USD	83.77%	409'368.64	0.03	a)
US912810RJ97	3.0000 % T 3 11/15/44	450	200	0	650 USD	81.97%	452'051.51	0.03	a)
US912810RK60	2.5000 % T 2 1/2 02/15/45	550	100	0	650 USD	75.09%	414'136.40	0.03	a)
US912810RM27	3.0000 % T 3 05/15/45	352	0	0	352 USD	81.70%	244'009.98	0.02	a)
US912810RN00	2.8750 % T 2 7/8 08/15/45	330	100	0	430 USD	79.86%	291'353.75	0.02	a)
US912810RP57	3.0000 % T 3 11/15/45	204	150	0	354 USD	81.42%	244'551.66	0.02	a)
US912810RQ31	2.5000 % T 2 1/2 02/15/46	428	100	0	528 USD	74.22%	332'486.34	0.03	a)
US912810RS96	2.5000 % T 2 1/2 05/15/46	570	0	0	570 USD	73.98%	357'800.65	0.03	a)
US912810RT79	2.2500 % T 2 1/4 08/15/46	629	0	0	629 USD	70.27%	374'990.11	0.03	a)
US912810RU43	2.8750 % T 2 7/8 11/15/46	230	280	0	510 USD	78.95%	341'637.67	0.03	a)
US912810RV26	3.0000 % T 3 02/15/47	526	100	0	626 USD	80.56%	427'891.36	0.03	a)
US912810RX81	3.0000 % T 3 05/15/47	391	140	0	531 USD	80.42%	362'322.22	0.03	a)
US912810RY64	2.7500 % T 2 3/4 08/15/47	560	100	0	660 USD	76.63%	429'082.38	0.03	a)
US912810RZ30	2.7500 % T 2 3/4 11/15/47	617	120	0	737 USD	76.45%	478'067.24	0.04	a)
US912810SA79	3.0000 % T 3 02/15/48	617	200	0	817 USD	79.94%	554'113.68	0.04	a)
US912810SC36	3.1250 % T 3 1/8 05/15/48	730	200	0	930 USD	81.69%	644'562.16	0.05	a)
US912810SD19	3.0000 % T 3 08/15/48	759	300	0	1'059 USD	79.72%	716'279.78	0.05	a)
US912810SE91	3.3750 % T 3 3/8 11/15/48	797	100	0	897 USD	85.22%	648'565.52	0.05	a)
US912810SF66	3.0000 % T 3 02/15/49	869	260	0	1'129 USD	79.56%	762'129.23	0.06	a)
US912810SH23	2.8750 % T 2 7/8 05/15/49	841	200	0	1'041 USD	77.61%	685'474.29	0.05	a)
US912810SJ88	2.2500 % T 2 1/4 08/15/49	736	200	0	936 USD	68.06%	540'517.80	0.04	a)
US912810SK51	2.3750 % T 2 3/8 11/15/49	702	270	0	972 USD	69.84%	575'996.80	0.04	a)
US912810SL35	2.0000 % T 2 02/15/50	855	300	0	1'155 USD	64.02%	627'327.36	0.05	a)
US912810SN90	1.2500 % T 1 1/4 05/15/50	1'130	200	0	1'330 USD	52.53%	592'782.85	0.04	a)
US912810SP49	1.3750 % T 1 3/8 08/15/50	1'198	200	0	1'398 USD	54.16%	642'365.21	0.05	a)
US912810SQ22	1.1250 % T 1 1/8 08/15/40	793	340	0	1'133 USD	64.11%	616'279.48	0.05	a)
US912810SR05	1.1250 % T 1 1/8 05/15/40	720	200	0	920 USD	64.67%	504'811.84	0.04	a)
US912810SS87	1.6250 % T 1 5/8 11/15/50	1'070	520	0	1'590 USD	57.81%	779'911.15	0.06	a)
US912810ST60	1.3750 % T 1 3/8 11/15/40	920	200	0	1'120 USD	66.39%	630'886.21	0.05	a)
US912810SU34	1.8750 % T 1 7/8 02/15/51	1'292	300	0	1'592 USD	61.67%	833'022.00	0.06	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2025	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert CHF	in % 7)	Kat.
US912810SW99	1.8750 % T 1 7/8 02/15/41	1'040	410	0	1'450 USD	71.86%	884'051.76	0.07	a)
US912810SX72	2.3750 % T 2 3/8 05/15/51	1'342	400	0	1'742 USD	69.38%	1'025'362.43	0.08	a)
US912810SY55	2.2500 % T 2 1/4 05/15/41	1'008	330	0	1'338 USD	75.98%	862'594.46	0.07	a)
US912810SZ21	2.0000 % T 2 08/15/51	1'390	200	0	1'590 USD	63.38%	854'951.25	0.06	a)
US912810TA60	1.7500 % T 1 3/4 08/15/41	1'153	640	0	1'793 USD	69.48%	1'057'045.54	0.08	a)
US912810TB44	1.8750 % T 1 7/8 11/15/51	1'250	470	0	1'720 USD	61.33%	894'982.18	0.07	a)
US912810TC27	2.0000 % T 2 11/15/41	1'150	200	0	1'350 USD	72.14%	826'304.13	0.06	a)
US912810TD00	2.2500 % T 2 1/4 02/15/52	1'206	270	0	1'476 USD	67.27%	842'375.63	0.06	a)
US912810TF57	2.3750 % T 2 3/8 02/15/42	832	290	0	1'122 USD	76.38%	727'060.14	0.06	a)
US912810TG31	2.8750 % T 2 7/8 05/15/52	980	370	0	1'350 USD	77.27%	885'006.27	0.07	a)
US912810TH14	3.2500 % T 3 1/4 05/15/42	792	270	0	1'062 USD	87.11%	784'902.42	0.06	a)
US912810TJ79	3.0000 % T 3 08/15/52	1'081	270	0	1'351 USD	79.31%	909'124.25	0.07	a)
US912810TK43	3.3750 % T 3 3/8 08/15/42	615	320	0	935 USD	88.47%	701'823.26	0.05	a)
US912810TL26	4.0000 % T 4 11/15/52	1'033	280	0	1'313 USD	95.92%	1'068'583.93	0.08	a)
US912810TM09	4.0000 % T 4 11/15/42	635	300	0	935 USD	96.47%	765'287.32	0.06	a)
US912810TN81	3.6250 % T 3 5/8 02/15/53	1'071	290	0	1'361 USD	89.69%	1'035'657.85	0.08	a)
US912810TQ13	3.8750 % T 3 7/8 02/15/43	700	210	0	910 USD	94.61%	730'469.05	0.06	a)
US912810TR95	3.6250 % T 3 5/8 05/15/53	1'110	200	0	1'310 USD	89.75%	997'543.88	0.08	a)
US912810TS78	3.8750 % T 3 7/8 05/15/43	690	220	0	910 USD	94.41%	728'900.75	0.06	a)
US912810TT51	4.1250 % T 4 1/8 08/15/53	1'200	300	0	1'500 USD	98.19%	1'249'607.77	0.09	a)
US912810TU25	4.3750 % T 4 3/8 08/15/43	700	380	0	1'080 USD	100.97%	925'202.91	0.07	a)
US912810TV08	4.7500 % T 4 3/4 11/15/53	1'150	300	0	1'450 USD	108.88%	1'339'437.41	0.10	a)
US912810TW80	4.7500 % T 4 3/4 11/15/43	550	360	0	910 USD	106.00%	818'414.87	0.06	a)
US912810TX63	4.2500 % T 4 1/4 02/15/54	0	1'530	0	1'530 USD	100.34%	1'302'590.82	0.10	a)
US912810TZ12	4.5000 % T 4 1/2 02/15/44	0	1'030	0	1'030 USD	102.50%	895'751.09	0.07	a)
US912810UA42	4.6250 % T 4 5/8 05/15/54	0	1'630	0	1'630 USD	106.83%	1'477'404.66	0.11	a)
US912810UB25	4.6250 % T 4 5/8 05/15/44	0	950	0	950 USD	104.14%	839'402.08	0.06	a)
US9128282A70	1.5000 % T 1 1/2 08/15/26	1'028	200	0	1'228 USD	95.44%	994'360.07	0.08	a)
US9128282N91	2.1250 % T 2 1/8 07/31/24	370	0	370	0 USD	0.00%	0.00	0.00	
US9128282R06	2.2500 % T 2 1/4 08/15/27	737	340	0	1'077 USD	95.71%	874'588.03	0.07	a)
US9128282U35	1.8750 % T 1 7/8 08/31/24	400	0	400	0 USD	0.00%	0.00	0.00	
US9128282Y56	2.1250 % T 2 1/8 09/30/24	150	0	150	0 USD	0.00%	0.00	0.00	
US9128283D01	2.2500 % T 2 1/4 10/31/24	200	0	200	0 USD	0.00%	0.00	0.00	
US9128283F58	2.2500 % T 2 1/4 11/15/27	898	320	0	1'218 USD	95.38%	985'697.53	0.07	a)
US9128283J70	2.1250 % T 2 1/8 11/30/24	380	0	0	380 USD	99.30%	320'169.23	0.02	a)
US9128283P31	2.2500 % T 2 1/4 12/31/24	380	0	0	380 USD	99.11%	319'526.93	0.02	a)
US9128283V09	2.5000 % T 2 1/2 01/31/25	366	0	0	366 USD	99.02%	307'488.02	0.02	a)
US9128283W81	2.7500 % T 2 3/4 02/15/28	1'110	200	0	1'310 USD	96.64%	1'074'131.07	0.08	a)
US9128283Z13	2.7500 % T 2 3/4 02/28/25	329	0	0	329 USD	99.01%	276'381.37	0.02	a)
US9128284F40	2.6250 % T 2 5/8 03/31/25	160	0	0	160 USD	98.84%	134'182.37	0.01	a)
US9128284M90	2.8750 % T 2 7/8 04/30/25	280	0	0	280 USD	98.84%	234'809.86	0.02	a)
US9128284N73	2.8750 % T 2 7/8 05/15/28	1'137	330	0	1'467 USD	96.90%	1'206'071.75	0.09	a)
US9128284R87	2.8750 % T 2 7/8 05/31/25	385	0	0	385 USD	98.79%	322'684.92	0.02	a)
US9128284V99	2.8750 % T 2 7/8 08/15/28	1'165	450	0	1'615 USD	96.71%	1'325'178.49	0.10	a)
US9128284Z04	2.7500 % T 2 3/4 08/31/25	330	0	0	330 USD	98.41%	275'537.12	0.02	a)
US9128285C00	3.0000 % T 3 09/30/25	350	0	0	350 USD	98.59%	292'781.54	0.02	a)
US9128285J52	3.0000 % T 3 10/31/25	316	0	0	316 USD	98.55%	264'224.70	0.02	a)
US9128285M81	3.1250 % T 3 1/8 11/15/28	1'045	520	0	1'565 USD	97.49%	1'294'524.91	0.10	a)
US9128285N64	2.8750 % T 2 7/8 11/30/25	450	0	0	450 USD	98.35%	375'508.72	0.03	a)
US9128285T35	2.6250 % T 2 5/8 12/31/25	300	0	0	300 USD	97.99%	249'414.47	0.02	a)
US9128286A35	2.6250 % T 2 5/8 01/31/26	400	0	0	400 USD	97.93%	332'340.51	0.03	a)
US9128286B18	2.6250 % T 2 5/8 02/15/29	1'055	600	0	1'655 USD	95.39%	1'339'460.61	0.10	a)
US9128286F22	2.5000 % T 2 1/2 02/28/26	590	0	0	590 USD	97.68%	488'970.36	0.04	a)
US9128286L99	2.2500 % T 2 1/4 03/31/26	360	0	0	360 USD	97.22%	296'946.89	0.02	a)
US9128286S43	2.3750 % T 2 3/8 04/30/26	436	0	0	436 USD	97.34%	360'083.64	0.03	a)
US9128286T26	2.3750 % T 2 3/8 05/15/29	766	370	0	1'136 USD	94.10%	906'987.76	0.07	a)
US9128286X38	2.1250 % T 2 1/8 05/31/26	455	0	0	455 USD	96.85%	373'890.37	0.03	a)
US9128287B09	1.8750 % T 1 7/8 06/30/26	450	0	0	450 USD	96.31%	367'708.62	0.03	a)
US912828D564	2.3750 % T 2 3/8 08/15/24	470	0	470	0 USD	0.00%	0.00	0.00	
US912828G385	2.2500 % T 2 1/4 11/15/24	846	0	846	0 USD	0.00%	0.00	0.00	
US912828J272	2.0000 % T 2 02/15/25	768	0	768	0 USD	0.00%	0.00	0.00	

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert CHF	in % 7)	Kat.
US912828K742	2.0000 % T 2 08/15/25	888	0	0	888 USD	97.75%	736'501.00	0.06	a)
US912828M565	2.2500 % T 2 1/4 11/15/25	923	0	0	923 USD	97.65%	764'703.81	0.06	a)
US912828P469	1.6250 % T 1 5/8 02/15/26	934	0	0	934 USD	96.50%	764'716.47	0.06	a)
US912828R366	1.6250 % T 1 5/8 05/15/26	918	310	0	1'228 USD	96.07%	1'000'953.32	0.08	a)
US912828U246	2.0000 % T 2 11/15/26	863	300	0	1'163 USD	96.04%	947'662.91	0.07	a)
US912828V988	2.2500 % T 2 1/4 02/15/27	835	210	0	1'045 USD	96.25%	853'381.62	0.06	a)
US912828X885	2.3750 % T 2 3/8 05/15/27	984	220	0	1'204 USD	96.27%	983'385.90	0.07	a)
US912828XB14	2.1250 % T 2 1/8 05/15/25	827	0	827	0 USD	0.00%	0.00	0.00	
US912828XT22	2.0000 % T 2 05/31/24	350	0	350	0 USD	0.00%	0.00	0.00	
US912828XX34	2.0000 % T 2 06/30/24	300	0	300	0 USD	0.00%	0.00	0.00	
US912828XZ81	2.7500 % T 2 3/4 06/30/25	320	0	0	320 USD	98.62%	267'760.21	0.02	a)
US912828Y792	2.8750 % T 2 7/8 07/31/25	320	0	0	320 USD	98.61%	267'739.00	0.02	a)
US912828Y875	1.7500 % T 1 3/4 07/31/24	250	0	250	0 USD	0.00%	0.00	0.00	
US912828Y958	1.8750 % T 1 7/8 07/31/26	350	110	0	460 USD	96.18%	375'392.06	0.03	a)
US912828YB05	1.6250 % T 1 5/8 08/15/29	839	330	0	1'169 USD	90.59%	898'543.29	0.07	a)
US912828YD60	1.3750 % T 1 3/8 08/31/26	451	0	0	451 USD	95.14%	364'056.51	0.03	a)
US912828YE44	1.2500 % T 1 1/4 08/31/24	250	0	250	0 USD	0.00%	0.00	0.00	
US912828YG91	1.6250 % T 1 5/8 09/30/26	290	100	0	390 USD	95.47%	315'901.80	0.02	a)
US912828YH74	1.5000 % T 1 1/2 09/30/24	250	0	250	0 USD	0.00%	0.00	0.00	
US912828YM69	1.5000 % T 1 1/2 10/31/24	250	0	250	0 USD	0.00%	0.00	0.00	
US912828YQ73	1.6250 % T 1 5/8 10/31/26	500	0	0	500 USD	95.30%	404'306.31	0.03	a)
US912828YS30	1.7500 % T 1 3/4 11/15/29	590	100	0	690 USD	90.66%	530'729.34	0.04	a)
US912828YU85	1.6250 % T 1 5/8 11/30/26	370	0	0	370 USD	95.17%	298'769.74	0.02	a)
US912828YV68	1.5000 % T 1 1/2 11/30/24	453	0	0	453 USD	99.17%	381'164.97	0.03	a)
US912828YX25	1.7500 % T 1 3/4 12/31/26	478	100	0	578 USD	95.34%	467'569.66	0.04	a)
US912828YY08	1.7500 % T 1 3/4 12/31/24	570	0	0	570 USD	98.94%	478'496.96	0.04	a)
US912828Z526	1.3750 % T 1 3/8 01/31/25	585	0	0	585 USD	98.57%	489'247.09	0.04	a)
US912828Z781	1.5000 % T 1 1/2 01/31/27	1'393	350	0	1'743 USD	94.63%	1'399'360.25	0.11	a)
US912828Z948	1.5000 % T 1 1/2 02/15/30	1'140	180	0	1'320 USD	88.89%	995'534.11	0.08	a)
US912828ZB95	1.1250 % T 1 1/8 02/28/27	220	100	0	320 USD	93.59%	254'089.56	0.02	a)
US912828ZC78	1.1250 % T 1 1/8 02/28/25	330	0	0	330 USD	98.23%	275'023.08	0.02	a)
US912828ZE35	0.6250 % T 0 5/8 03/31/27	450	0	0	450 USD	92.18%	351'944.36	0.03	a)
US912828ZF00	0.5000 % T 0 1/2 03/31/25	621	0	0	621 USD	97.63%	514'415.04	0.04	a)
US912828ZL77	0.3750 % T 0 3/8 04/30/25	391	0	0	391 USD	97.25%	322'608.04	0.02	a)
US912828ZN34	0.5000 % T 0 1/2 04/30/27	570	200	0	770 USD	91.66%	598'847.29	0.05	a)
US912828ZQ64	0.6250 % T 0 5/8 05/15/30	1'427	410	0	1'837 USD	84.01%	1'309'348.00	0.10	a)
US912828ZS21	0.5000 % T 0 1/2 05/31/27	530	200	0	730 USD	91.44%	566'335.07	0.04	a)
US912828ZT04	0.2500 % T 0 1/4 05/31/25	480	0	0	480 USD	96.86%	394'481.52	0.03	a)
US912828ZV59	0.5000 % T 0 1/2 06/30/27	620	300	0	920 USD	91.21%	711'968.87	0.05	a)
US912828ZW33	0.2500 % T 0 1/4 06/30/25	673	0	0	673 USD	96.59%	551'556.93	0.04	a)
US91282CAB72	0.2500 % T 0 1/4 07/31/25	732	0	0	732 USD	96.30%	598'066.58	0.05	a)
US91282CAD39	0.3750 % T 0 3/8 07/31/27	750	280	0	1'030 USD	90.63%	792'043.32	0.06	a)
US91282CAE12	0.6250 % T 0 5/8 08/15/30	1'775	600	0	2'375 USD	83.34%	1'679'433.86	0.13	a)
US91282CAH43	0.5000 % T 0 1/2 08/31/27	665	200	0	865 USD	90.77%	666'194.66	0.05	a)
US91282CAJ09	0.2500 % T 0 1/4 08/31/25	767	0	0	767 USD	96.00%	624'756.12	0.05	a)
US91282CAL54	0.3750 % T 0 3/8 09/30/27	790	290	0	1'080 USD	90.18%	826'339.93	0.06	a)
US91282CAM38	0.2500 % T 0 1/4 09/30/25	790	0	0	790 USD	95.74%	641'736.43	0.05	a)
US91282CAT80	0.2500 % T 0 1/4 10/31/25	830	0	0	830 USD	95.47%	672'331.33	0.05	a)
US91282CAU53	0.5000 % T 0 1/2 10/31/27	880	200	0	1'080 USD	90.28%	827'270.57	0.06	a)
US91282CAV37	0.8750 % T 0 7/8 11/15/30	1'831	640	0	2'471 USD	84.07%	1'762'550.88	0.13	a)
US91282CAY75	0.6250 % T 0 5/8 11/30/27	850	320	0	1'170 USD	90.44%	897'760.85	0.07	a)
US91282CAZ41	0.3750 % T 0 3/8 11/30/25	750	0	0	750 USD	95.36%	606'782.61	0.05	a)
US91282CBB63	0.6250 % T 0 5/8 12/31/27	1'043	200	0	1'243 USD	90.21%	951'385.62	0.07	a)
US91282CBC47	0.3750 % T 0 3/8 12/31/25	1'011	0	0	1'011 USD	95.12%	815'932.53	0.06	a)
US91282CBH34	0.3750 % T 0 3/8 01/31/26	1'072	0	0	1'072 USD	94.88%	862'924.56	0.07	a)
US91282CBJ99	0.7500 % T 0 3/4 01/31/28	1'021	520	0	1'541 USD	90.38%	1'181'720.44	0.09	a)
US91282CBL46	1.1250 % T 1 1/8 02/15/31	1'866	740	0	2'606 USD	85.02%	1'879'747.08	0.14	a)
US91282CBP59	1.1250 % T 1 1/8 02/29/28	1'048	380	0	1'428 USD	91.38%	1'107'087.26	0.08	a)
US91282CBQ33	0.5000 % T 0 1/2 02/28/26	964	0	0	964 USD	94.80%	775'413.04	0.06	a)
US91282CBS98	1.2500 % T 1 1/4 03/31/28	980	330	0	1'310 USD	91.60%	1'018'123.44	0.08	a)
US91282CBT71	0.7500 % T 0 3/4 03/31/26	1'091	0	0	1'091 USD	94.97%	879'086.73	0.07	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert CHF	in % 7)	Kat.
US91282CBW01	0.7500 % T 0 3/4 04/30/26	980	200	0	1'180 USD	94.75%	948'609.52	0.07	a)
US91282CBZ32	1.2500 % T 1 1/4 04/30/28	1'024	350	0	1'374 USD	91.43%	1'065'860.15	0.08	a)
US91282CCB54	1.6250 % T 1 5/8 05/15/31	1'706	570	0	2'276 USD	87.16%	1'683'050.11	0.13	a)
US91282CCE93	1.2500 % T 1 1/4 05/31/28	1'100	250	0	1'350 USD	91.26%	1'045'273.84	0.08	a)
US91282CCF68	0.7500 % T 0 3/4 05/31/26	1'083	360	0	1'443 USD	94.55%	1'157'550.02	0.09	a)
US91282CCG42	0.2500 % T 0 1/4 06/15/24	440	0	440	0 USD	0.00%	0.00	0.00	
US91282CCH25	1.2500 % T 1 1/4 06/30/28	940	440	0	1'380 USD	91.09%	1'066'489.72	0.08	a)
US91282CCJ80	0.8750 % T 0 7/8 06/30/26	852	460	0	1'312 USD	94.58%	1'052'811.91	0.08	a)
US91282CCL37	0.3750 % T 0 3/8 07/15/24	250	0	250	0 USD	0.00%	0.00	0.00	
US91282CCP41	0.6250 % T 0 5/8 07/31/26	1'087	280	0	1'367 USD	93.91%	1'089'199.24	0.08	a)
US91282CCR07	1.0000 % T 1 07/31/28	1'131	290	0	1'421 USD	90.02%	1'085'365.28	0.08	a)
US91282CCS89	1.2500 % T 1 1/4 08/15/31	2'109	550	0	2'659 USD	84.39%	1'903'876.59	0.14	a)
US91282CCT62	0.3750 % T 0 3/8 08/15/24	500	0	500	0 USD	0.00%	0.00	0.00	
US91282CCV19	1.1250 % T 1 1/8 08/31/28	1'080	250	0	1'330 USD	90.30%	1'018'944.70	0.08	a)
US91282CCW91	0.7500 % T 0 3/4 08/31/26	1'020	360	0	1'380 USD	93.95%	1'100'014.76	0.08	a)
US91282CCX74	0.3750 % T 0 3/8 09/15/24	541	0	541	0 USD	0.00%	0.00	0.00	
US91282CCY57	1.2500 % T 1 1/4 09/30/28	1'030	320	0	1'350 USD	90.59%	1'037'667.61	0.08	a)
US91282CCZ23	0.8750 % T 0 7/8 09/30/26	1'069	200	0	1'269 USD	94.03%	1'012'418.53	0.08	a)
US91282CDB46	0.6250 % T 0 5/8 10/15/24	497	0	497	0 USD	0.00%	0.00	0.00	
US91282CDF59	1.3750 % T 1 3/8 10/31/28	966	290	0	1'256 USD	90.88%	968'412.35	0.07	a)
US91282CDG33	1.1250 % T 1 1/8 10/31/26	950	310	0	1'260 USD	94.29%	1'007'994.40	0.08	a)
US91282CDH16	0.7500 % T 0 3/4 11/15/24	647	0	540	107 USD	99.14%	90'000.43	0.01	a)
US91282CDJ71	1.3750 % T 1 3/8 11/15/31	1'946	520	0	2'466 USD	84.66%	1'771'243.84	0.13	a)
US91282CDK45	1.2500 % T 1 1/4 11/30/26	1'094	230	0	1'324 USD	94.39%	1'060'335.01	0.08	a)
US91282CDL28	1.5000 % T 1 1/2 11/30/28	1'140	120	0	1'260 USD	91.21%	975'087.80	0.07	a)
US91282CDN83	1.0000 % T 1 12/15/24	715	0	0	715 USD	98.90%	599'982.91	0.05	a)
US91282CDP32	1.3750 % T 1 3/8 12/31/28	912	440	0	1'352 USD	90.59%	1'039'115.28	0.08	a)
US91282CDQ15	1.2500 % T 1 1/4 12/31/26	970	290	0	1'260 USD	94.27%	1'007'743.84	0.08	a)
US91282CDS70	1.1250 % T 1 1/8 01/15/25	720	0	0	720 USD	98.64%	602'579.80	0.05	a)
US91282CDW82	1.7500 % T 1 3/4 01/31/29	903	300	0	1'203 USD	91.90%	937'993.89	0.07	a)
US91282CDY49	1.8750 % T 1 7/8 02/15/32	1'766	580	0	2'346 USD	87.34%	1'738'545.64	0.13	a)
US91282CDZ14	1.5000 % T 1 1/2 02/15/25	756	0	0	756 USD	98.50%	631'781.72	0.05	a)
US91282CEB37	1.8750 % T 1 7/8 02/28/29	840	100	0	940 USD	92.30%	736'169.58	0.06	a)
US91282CEC10	1.8750 % T 1 7/8 02/28/27	1'012	160	0	1'172 USD	95.37%	948'315.48	0.07	a)
US91282CED92	1.7500 % T 1 3/4 03/15/25	667	0	0	667 USD	98.47%	557'250.56	0.04	a)
US91282CEE75	2.3750 % T 2 3/8 03/31/29	780	250	0	1'030 USD	94.22%	823'380.96	0.06	a)
US91282CEF41	2.5000 % T 2 1/2 03/31/27	860	300	0	1'160 USD	96.80%	952'753.67	0.07	a)
US91282CEH07	2.6250 % T 2 5/8 04/15/25	761	0	0	761 USD	98.80%	637'927.44	0.05	a)
US91282CEM91	2.8750 % T 2 7/8 04/30/29	889	200	100	989 USD	96.24%	807'584.61	0.06	a)
US91282CEN74	2.7500 % T 2 3/4 04/30/27	893	220	0	1'113 USD	97.30%	918'872.35	0.07	a)
US91282CEP23	2.8750 % T 2 7/8 05/15/32	1'713	760	150	2'323 USD	93.56%	1'844'069.49	0.14	a)
US91282CEQ06	2.7500 % T 2 3/4 05/15/25	450	0	0	450 USD	98.71%	376'895.74	0.03	a)
US91282CE561	2.7500 % T 2 3/4 05/31/29	740	210	0	950 USD	95.66%	771'015.68	0.06	a)
US91282CET45	2.6250 % T 2 5/8 05/31/27	792	320	0	1'112 USD	96.91%	914'361.31	0.07	a)
US91282CEU18	2.8750 % T 2 7/8 06/15/25	583	0	0	583 USD	98.71%	488'250.73	0.04	a)
US91282CEV90	3.2500 % T 3 1/4 06/30/29	690	100	0	790 USD	97.77%	655'299.03	0.05	a)
US91282CEW73	3.2500 % T 3 1/4 06/30/27	925	140	0	1'065 USD	98.53%	890'327.63	0.07	a)
US91282CEY30	3.0000 % T 3 07/15/25	660	0	0	660 USD	98.77%	553'108.53	0.04	a)
US91282CFB28	2.7500 % T 2 3/4 07/31/27	833	200	0	1'033 USD	97.10%	851'045.54	0.06	a)
US91282CFC01	2.6250 % T 2 5/8 07/31/29	662	290	0	952 USD	94.97%	767'085.77	0.06	a)
US91282CFE66	3.1250 % T 3 1/8 08/15/25	600	0	0	600 USD	98.80%	502'945.25	0.04	a)
US91282CFF32	2.7500 % T 2 3/4 08/15/32	1'744	520	0	2'264 USD	92.47%	1'776'223.71	0.13	a)
US91282CFH97	3.1250 % T 3 1/8 08/31/27	898	100	0	998 USD	98.13%	830'876.48	0.06	a)
US91282CFJ53	3.1250 % T 3 1/8 08/31/29	680	120	0	800 USD	97.15%	659'404.73	0.05	a)
US91282CFK27	3.5000 % T 3 1/2 09/15/25	650	0	0	650 USD	99.11%	546'602.31	0.04	a)
US91282CFL00	3.8750 % T 3 7/8 09/30/29	533	250	0	783 USD	100.52%	667'813.74	0.05	a)
US91282CFM82	4.1250 % T 4 1/8 09/30/27	728	150	0	878 USD	101.02%	752'504.89	0.06	a)
US91282CFP14	4.2500 % T 4 1/4 10/15/25	646	0	0	646 USD	99.93%	547'734.73	0.04	a)
US91282CFQ96	4.3750 % T 4 3/8 10/31/24	702	0	702	0 USD	0.00%	0.00	0.00	
US91282CFT36	4.0000 % T 4 10/31/29	640	200	0	840 USD	101.09%	720'493.13	0.05	a)
US91282CFU09	4.1250 % T 4 1/8 10/31/27	715	390	0	1'105 USD	100.98%	946'692.89	0.07	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert CHF	in % 7)	Kat.
US91282CFV81	4.1250 % T 4 1/8 11/15/32	1'680	600	0	2'280 USD	101.88%	1'970'737.24	0.15	a)
US91282CFW64	4.5000 % T 4 1/2 11/15/25	530	0	0	530 USD	100.28%	450'925.65	0.03	a)
US91282CFX48	4.5000 % T 4 1/2 11/30/24	556	0	0	556 USD	99.88%	471'148.53	0.04	a)
US91282CFY21	3.8750 % T 3 7/8 11/30/29	611	250	0	861 USD	100.53%	734'396.31	0.06	a)
US91282CFZ95	3.8750 % T 3 7/8 11/30/27	747	240	0	987 USD	100.25%	839'513.70	0.06	a)
US91282CGA36	4.0000 % T 4 12/15/25	677	0	0	677 USD	99.73%	572'830.02	0.04	a)
US91282CGB19	3.8750 % T 3 7/8 12/31/29	550	260	0	810 USD	100.50%	690'680.72	0.05	a)
US91282CGC91	3.8750 % T 3 7/8 12/31/27	730	210	0	940 USD	100.33%	800'159.94	0.06	a)
US91282CGD74	4.2500 % T 4 1/4 12/31/24	450	0	0	450 USD	99.74%	380'803.25	0.03	a)
US91282CGE57	3.8750 % T 3 7/8 01/15/26	670	0	0	670 USD	99.62%	566'285.36	0.04	a)
US91282CGG06	4.1250 % T 4 1/8 01/31/25	586	0	586	0 USD	0.00%	0.00	0.00	
US91282CGH88	3.5000 % T 3 1/2 01/31/28	751	100	0	851 USD	99.10%	715'543.96	0.05	a)
US91282CGJ45	3.5000 % T 3 1/2 01/31/30	616	150	0	766 USD	98.66%	641'179.50	0.05	a)
US91282CGL90	4.0000 % T 4 02/15/26	730	0	0	730 USD	99.84%	618'352.35	0.05	a)
US91282CGM73	3.5000 % T 3 1/2 02/15/33	1'805	400	0	2'205 USD	97.28%	1'819'969.00	0.14	a)
US91282CGN56	4.6250 % T 4 5/8 02/28/25	615	0	0	615 USD	99.92%	521'389.10	0.04	a)
US91282CGP05	4.0000 % T 4 02/29/28	747	240	0	987 USD	100.73%	843'569.95	0.06	a)
US91282CGQ87	4.0000 % T 4 02/28/30	583	220	0	803 USD	101.13%	688'970.04	0.05	a)
US91282CGR60	4.6250 % T 4 5/8 03/15/26	800	0	0	800 USD	100.79%	684'089.33	0.05	a)
US91282CGS44	3.6250 % T 3 5/8 03/31/30	650	150	0	800 USD	99.23%	673'510.22	0.05	a)
US91282CGT27	3.6250 % T 3 5/8 03/31/28	760	220	0	980 USD	99.55%	827'778.31	0.06	a)
US91282CGU99	3.8750 % T 3 7/8 03/31/25	250	0	0	250 USD	99.53%	211'109.94	0.02	a)
US91282CGV72	3.7500 % T 3 3/4 04/15/26	600	270	0	870 USD	99.52%	734'633.75	0.06	a)
US91282CGZ86	3.5000 % T 3 1/2 04/30/30	700	200	0	900 USD	98.59%	752'807.15	0.06	a)
US91282CHA27	3.5000 % T 3 1/2 04/30/28	820	130	0	950 USD	99.09%	798'722.88	0.06	a)
US91282CHB00	3.6250 % T 3 5/8 05/15/26	600	230	0	830 USD	99.33%	699'482.07	0.05	a)
US91282CHC82	3.3750 % T 3 3/8 05/15/33	1'830	460	0	2'290 USD	96.22%	1'869'482.69	0.14	a)
US91282CHE49	3.6250 % T 3 5/8 05/31/28	820	150	0	970 USD	99.50%	818'881.52	0.06	a)
US91282CHF14	3.7500 % T 3 3/4 05/31/30	550	250	0	800 USD	99.84%	677'699.44	0.05	a)
US91282CHH79	4.1250 % T 4 1/8 06/15/26	650	210	0	860 USD	100.21%	731'234.65	0.06	a)
US91282CHJ36	3.7500 % T 3 3/4 06/30/30	720	100	0	820 USD	99.80%	694'370.16	0.05	a)
US91282CHK09	4.0000 % T 4 06/30/28	720	250	0	970 USD	100.85%	830'004.83	0.06	a)
US91282CHL81	4.6250 % T 4 5/8 06/30/25	400	699	0	1'099 USD	100.09%	933'247.88	0.07	a)
US91282CHM64	4.5000 % T 4 1/2 07/15/26	680	290	0	970 USD	100.93%	830'615.65	0.06	a)
US91282CHQ78	4.1250 % T 4 1/8 07/31/28	760	220	0	980 USD	101.31%	842'394.19	0.06	a)
US91282CHR51	4.0000 % T 4 07/31/30	540	250	0	790 USD	101.12%	677'763.74	0.05	a)
US91282CHT18	3.8750 % T 3 7/8 08/15/33	1'800	600	0	2'400 USD	99.80%	2'032'143.81	0.15	a)
US91282CHU80	4.3750 % T 4 3/8 08/15/26	720	100	0	820 USD	100.80%	701'327.45	0.05	a)
US91282CHW47	4.1250 % T 4 1/8 08/31/30	650	150	0	800 USD	101.80%	691'009.50	0.05	a)
US91282CHX20	4.3750 % T 4 3/8 08/31/28	800	200	0	1'000 USD	102.26%	867'606.41	0.07	a)
US91282CHY03	4.6250 % T 4 5/8 09/15/26	750	180	0	930 USD	101.34%	799'661.48	0.06	a)
US91282CHZ77	4.6250 % T 4 5/8 09/30/30	720	0	0	720 USD	104.47%	638'182.88	0.05	a)
US91282CIA09	4.6250 % T 4 5/8 09/30/28	800	330	0	1'130 USD	103.23%	989'758.02	0.07	a)
US91282CIC64	4.6250 % T 4 5/8 10/15/26	800	200	0	1'000 USD	101.43%	860'580.19	0.07	a)
US91282CIE21	5.0000 % T 5 10/31/25	700	0	0	700 USD	100.78%	598'554.96	0.05	a)
US91282CJF95	4.8750 % T 4 7/8 10/31/28	970	260	0	1'230 USD	104.26%	1'088'027.76	0.08	a)
US91282CJG78	4.8750 % T 4 7/8 10/31/30	650	340	0	990 USD	105.91%	889'575.97	0.07	a)
US91282CJJ18	4.5000 % T 4 1/2 11/15/33	2'010	570	0	2'580 USD	104.55%	2'288'532.14	0.17	a)
US91282CJL80	4.6250 % T 4 5/8 11/15/26	850	200	0	1'050 USD	101.52%	904'444.39	0.07	a)
US91282CJM63	4.8750 % T 4 7/8 11/30/25	1'000	0	0	1'000 USD	100.75%	854'780.23	0.06	a)
US91282CJM47	4.3750 % T 4 3/8 11/30/30	650	300	0	950 USD	103.16%	831'467.75	0.06	a)
US91282CJN20	4.3750 % T 4 3/8 11/30/28	930	300	0	1'230 USD	102.41%	1'068'786.50	0.08	a)
US91282CJP77	4.3750 % T 4 3/8 12/15/26	770	370	0	1'140 USD	101.08%	977'660.99	0.07	a)
US91282CJQ50	3.7500 % T 3 3/4 12/31/30	800	0	0	800 USD	99.72%	676'850.99	0.05	a)
US91282CJR34	3.7500 % T 3 3/4 12/31/28	1'050	380	120	1'310 USD	99.99%	1'111'382.67	0.08	a)
US91282CJT99	4.0000 % T 4 01/15/27	0	1'150	0	1'150 USD	100.30%	978'614.16	0.07	a)
US91282CJW29	4.0000 % T 4 01/31/29	370	1'040	0	1'410 USD	101.02%	1'208'558.04	0.09	a)
US91282CJX02	4.0000 % T 4 01/31/31	700	440	180	960 USD	101.09%	823'420.73	0.06	a)
US91282CJZ59	4.0000 % T 4 02/15/34	0	2'770	0	2'770 USD	100.63%	2'364'895.29	0.18	a)
US91282CKA89	4.1250 % T 4 1/8 02/15/27	0	1'300	0	1'300 USD	100.62%	1'109'792.49	0.08	a)
US91282CKC46	4.2500 % T 4 1/4 02/28/31	0	970	0	970 USD	102.54%	843'892.90	0.06	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert CHF	in % 7)	Kat.
US91282CKD29	4.2500 % T 4 1/4 02/28/29	0	1'390	0	1'390 USD	102.13%	1'204'406.59	0.09	a)
US91282CKE02	4.2500 % T 4 1/4 03/15/27	0	1'360	0	1'360 USD	101.02%	1'165'701.37	0.09	a)
US91282CKF76	4.1250 % T 4 1/8 03/31/31	0	1'020	0	1'020 USD	101.84%	881'375.16	0.07	a)
US91282CKG59	4.1250 % T 4 1/8 03/31/29	0	1'570	0	1'570 USD	101.59%	1'353'192.25	0.10	a)
US91282CKH33	4.5000 % T 4 1/2 03/31/26	0	1'450	0	1'450 USD	100.63%	1'237'989.63	0.09	a)
US91282CKJ98	4.5000 % T 4 1/2 04/15/27	0	1'270	0	1'270 USD	101.66%	1'095'378.12	0.08	a)
US91282CKK61	4.8750 % T 4 7/8 04/30/26	0	1'620	0	1'620 USD	101.31%	1'392'475.48	0.11	a)
US91282CKN01	4.6250 % T 4 5/8 04/30/31	0	970	0	970 USD	104.75%	862'088.83	0.07	a)
US91282CKP58	4.6250 % T 4 5/8 04/30/29	0	1'590	0	1'590 USD	103.74%	1'399'518.95	0.11	a)
US91282CKQ32	4.3750 % T 4 3/8 05/15/34	0	2'730	0	2'730 USD	103.63%	2'400'233.23	0.18	a)
US91282CKR15	4.5000 % T 4 1/2 05/15/27	0	1'320	0	1'320 USD	101.70%	1'138'940.72	0.09	a)
US91282CKS97	4.8750 % T 4 7/8 05/31/26	0	1'360	0	1'360 USD	101.41%	1'170'163.68	0.09	a)
US91282CKT70	4.5000 % T 4 1/2 05/31/29	0	1'690	0	1'690 USD	103.30%	1'481'265.78	0.11	a)
US91282CKU44	4.6250 % T 4 5/8 05/31/31	0	1'090	0	1'090 USD	104.77%	968'883.50	0.07	a)
US91282CKV27	4.6250 % T 4 5/8 06/15/27	0	1'200	0	1'200 USD	102.16%	1'040'093.64	0.08	a)
US91282CKW00	4.2500 % T 4 1/4 06/30/31	0	950	0	950 USD	102.64%	827'311.67	0.06	a)
US91282CKX82	4.2500 % T 4 1/4 06/30/29	0	1'500	0	1'500 USD	102.22%	1'300'912.48	0.10	a)
US91282CKY65	4.6250 % T 4 5/8 06/30/26	0	1'450	0	1'450 USD	101.10%	1'243'756.44	0.09	a)
US91282CKZ31	4.3750 % T 4 3/8 07/15/27	0	1'300	0	1'300 USD	101.55%	1'120'046.80	0.08	a)
US91282CLB53	4.3750 % T 4 3/8 07/31/26	0	300	0	300 USD	100.75%	256'453.96	0.02	a)
US91282CLC37	4.0000 % T 4 07/31/29	0	1'600	0	1'600 USD	101.19%	1'373'640.55	0.10	a)
US91282CLD10	4.1250 % T 4 1/8 07/31/31	0	1'000	0	1'000 USD	101.89%	864'491.01	0.07	a)
US913366KW93	4.5630 % 913366KW9	150	0	0	150 USD	92.79%	118'087.95	0.01	a)
US917288BK78	4.3750 % URUGUA 4 3/8 01/23/31	50	0	0	50 USD	100.48%	42'625.70	0.00	a)
USD4546MLM53	3.8750 % KFW 3 7/8 06/15/28	60	40	0	100 USD	100.23%	85'042.69	0.01	a)
USG10367AH66	5.0000 % BERMUD 5 07/15/32 REGS	200	0	0	200 USD	99.90%	169'518.61	0.01	a)
USG82016AS83	2.3000 % SINOPE 2.3 01/08/31 REGS	200	0	0	200 USD	89.14%	151'265.06	0.01	a)
USG8201NAC68	3.6250 % SINOPE 3 5/8 04/12/27 REGS	200	0	0	200 USD	98.40%	166'968.17	0.01	a)
USG8450LAJ38	3.5000 % CHGRID 3 1/2 05/04/27 REGS	200	0	0	200 USD	98.10%	166'460.80	0.01	a)
USG8850LAC49	3.1500 % YANTZE 3.15 06/02/26 REGS	200	0	0	200 USD	97.96%	166'233.41	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)
USP3143NBF08	3.7000 % CDEL 3.7 01/30/50 REGS	200	0	0	200 USD	72.41%	122'865.74	0.01	a)
USP3143NBK92	3.7500 % CDEL 3 3/4 01/15/31 REGS	200	0	0	200 USD	91.86%	155'868.75	0.01	a)
USP37110AS59	6.1500 % ENAPCL 6.15 05/10/33 REGS	200	0	0	200 USD	104.29%	176'969.70	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)
USP90603AN40	3.7500 % PANAMA 3 3/4 04/17/26 REGS	120	0	120	0 USD	0.00%	0.00	0.00	
USY20721AE96	8.5000 % INDON 8 1/2 10/12/35 REGS	0	100	0	100 USD	129.97%	110'274.74	0.01	a)
USY20721BM04	5.1250 % INDON 5 1/8 01/15/45 REGS	200	0	0	200 USD	101.07%	171'502.29	0.01	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)
USY4841MWD73	4.6250 % KHFC 4 5/8 02/24/28 REGS	0	200	0	200 USD	100.74%	170'942.31	0.01	a)
USY57542AA32	2.0700 % MALAYS 2.07 04/28/31 REGS	250	0	0	250 USD	86.87%	184'270.61	0.01	a)
USY68856AV83	4.5500 % PETMK 4.55 04/21/50 REGS	0	200	0	200 USD	90.50%	153'571.15	0.01	a)
XS1085738729	5.1250 % PORTUG 5 1/8 10/15/24 144A	50	0	0	50 USD	99.94%	42'397.05	0.00	a)
XS1227947097	4.0000 % CHGDNU 4 05/19/25	200	0	0	200 USD	99.36%	168'603.98	0.01	a)
XS1402929746	3.1250 % ADGB 3 1/8 05/03/26 REGS	200	0	0	200 USD	98.14%	166'528.68	0.01	a)
XS1405781854	4.6250 % QATAR 4 5/8 06/02/46 REGS	200	0	0	200 USD	96.10%	163'072.09	0.01	a)
XS1508675417	3.2500 % KSA 3 1/4 10/26/26 REGS	200	0	0	200 USD	97.68%	165'748.10	0.01	a)
XS1508675508	4.5000 % KSA 4 1/2 10/26/46 REGS	200	0	0	200 USD	88.03%	149'378.11	0.01	a)
XS1692177774	4.3750 % ORIEAS 4 3/8 12/21/27 EMTN	200	0	0	200 USD	97.14%	164'828.38	0.01	a)
XS1694218469	4.6250 % KSA 4 5/8 10/04/47 REGS	0	200	0	200 USD	89.66%	152'142.36	0.01	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)
XS1791939066	4.5000 % KSA 4 1/2 04/17/30 REGS	200	0	0	200 USD	99.69%	169'155.48	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	60	0	0	60 USD	85.32%	43'433.34	0.00	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)
XS1959337749	4.8170 % QATAR 4.817 03/14/49 REGS	200	0	0	200 USD	98.29%	166'786.60	0.01	a)
XS1982113208	3.5000 % ARAMCO 3 1/2 04/16/29 REGS	200	0	200	0 USD	0.00%	0.00	0.00	
XS1982116136	4.3750 % ARAMCO 4 3/8 04/16/49 REGS	200	0	200	0 USD	0.00%	0.00	0.00	
XS2084425110	2.1250 % CHINA 2 1/8 12/03/29	200	0	0	200 USD	92.66%	157'233.06	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.
XS2101346208	1.7500 % RENTEN 1 3/4 01/14/27 EMTN	60	0	0	60 USD	95.03%	48'377.43	0.00	a)
XS2114850949	2.7500 % QNBK 2 3/4 02/12/27 EMTN	200	0	0	200 USD	95.57%	162'174.43	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)
XS2155352664	3.7500 % QATAR 3 3/4 04/16/30 REGS	200	0	0	200 USD	98.27%	166'749.27	0.01	a)
XS2159975700	3.2500 % KSA 3 1/4 10/22/30 REGS	0	200	0	200 USD	93.11%	157'998.36	0.01	a)
XS2175968580	3.9500 % MUBAUH 3.95 05/21/50 GMTN	200	0	0	200 USD	82.70%	140'340.42	0.01	a)
XS2176021223	2.8750 % MUBAUH 2 7/8 05/21/30 GMTN	200	0	0	200 USD	92.12%	156'316.73	0.01	a)
XS2177023137	0.6250 % NRWK 0 5/8 05/19/25 EMTN	60	0	0	60 USD	97.21%	49'484.15	0.00	a)
XS2187525196	0.7500 % IDAWBG 0 3/4 06/10/27 GDIF	50	0	0	50 USD	91.74%	38'919.25	0.00	a)
XS2242422397	3.5000 % KZOKZ 3 1/2 04/14/33 REGS	200	0	0	200 USD	84.82%	143'922.57	0.01	a)
XS2280637039	3.7500 % MEX 3 3/4 04/19/2071	200	0	0	200 USD	62.80%	106'560.23	0.01	a)
XS2291068992	0.5000 % KOMMUN 0 1/2 01/28/26 EMTN	200	0	0	200 USD	94.89%	161'013.75	0.01	a)
XS2297244878	0.6250 % IDBINV 0 5/8 02/10/26 EMTN	100	0	0	100 USD	94.85%	80'477.18	0.01	a)
XS2307309893	1.0000 % RENTEN 1 02/25/28 EMTN	50	0	0	50 USD	90.74%	38'493.33	0.00	a)
XS2318745937	1.2620 % ISDB 1.262 03/31/26	200	0	0	200 USD	95.39%	161'863.90	0.01	a)
XS2333299324	1.0000 % IFFIM 1 04/21/26 GMTN	50	0	0	50 USD	94.80%	40'215.68	0.00	a)
XS2333676729	1.0000 % NRW 1 04/21/26 EMTN	100	0	0	100 USD	94.93%	80'539.12	0.01	a)
XS2337430461	2.6250 % EQPTRC 2 5/8 04/28/28 REGS	200	0	0	200 USD	92.24%	156'513.57	0.01	a)
XS2357494322	2.2500 % QPETRO 2 1/4 07/12/31 REGS	0	200	0	200 USD	87.24%	148'044.34	0.01	a)
XS2359548935	3.1250 % QPETRO 3 1/8 07/12/41 REGS	200	0	0	200 USD	79.02%	134'095.83	0.01	a)
XS2366704497	0.6250 % NEWDEV 0 5/8 07/22/24 EMTN	200	0	200	0 USD	0.00%	0.00	0.00	
XS2388586401	2.1250 % REPHUN 2 1/8 09/22/31 REGS	200	0	0	200 USD	82.40%	139'827.95	0.01	a)
XS2388586583	3.1250 % REPHUN 3 1/8 09/21/51 REGS	0	200	0	200 USD	65.98%	111'959.77	0.01	a)
XS2393958488	2.2500 % ICBCIL 2 1/4 11/02/26 EMTN	200	0	0	200 USD	95.11%	161'385.37	0.01	a)
XS2396652682	1.3750 % LBANK 1 3/8 10/12/28 EMTN	0	60	0	60 USD	90.50%	46'068.80	0.00	a)
XS2397055703	3.2500 % UAE 3 1/4 10/19/61 REGS	0	200	0	200 USD	71.70%	121'671.12	0.01	a)
XS2408613136	3.2500 % KSA 3 1/4 11/17/51 REGS	0	200	0	200 USD	69.81%	118'460.59	0.01	a)
XS2434895988	3.0000 % ROMANI 3 02/27/27 REGS	60	0	0	60 USD	94.81%	48'266.45	0.00	a)
XS2434896010	3.6250 % ROMANI 3 5/8 03/27/32 REGS	100	0	0	100 USD	87.72%	74'427.73	0.01	a)
XS2437371763	1.3750 % LBANK 1 3/8 01/27/25 EMTN	60	0	0	60 USD	98.58%	50'185.65	0.00	a)
XS2481608029	3.0000 % RENTEN 3 05/21/29 EMTN	0	50	0	50 USD	96.26%	40'837.17	0.00	a)
XS2485249523	6.0000 % ROMANI 6 05/25/34 REGS	0	40	0	40 USD	100.40%	34'074.77	0.00	a)
XS2492384818	4.0500 % UAE 4.05 07/07/32 REGS	200	0	0	200 USD	98.19%	166'618.61	0.01	a)
XS2548892020	5.5000 % KSA 5 1/2 10/25/32 REGS	200	0	0	200 USD	105.46%	178'953.38	0.01	a)
XS2549908684	4.5000 % ICBCAS 4 1/2 01/19/26 GMTN	200	0	0	200 USD	100.10%	169'861.39	0.01	a)
XS2571922884	6.6250 % ROMANI 6 5/8 02/17/28 REGS	60	0	0	60 USD	103.92%	52'900.01	0.00	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)
XS2577134401	4.7500 % KSA 4 3/4 01/18/28 REGS	200	0	0	200 USD	101.18%	171'688.95	0.01	a)
XS2577135127	4.8750 % KSA 4 7/8 07/18/33 REGS	0	200	0	200 USD	101.22%	171'760.22	0.01	a)
XS2585988061	4.8750 % PIFKSA 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	60	0	0	60 USD	100.82%	51'324.44	0.00	a)
XS2623522930	4.5000 % CCB 4 1/2 05/31/26 EMTN	200	0	0	200 USD	100.04%	169'762.97	0.01	a)
XS2625985515	4.5000 % BOCAVI 4 1/2 05/23/28 GMTN	200	0	200	0 USD	0.00%	0.00	0.00	
XS2627035178	3.8750 % NRWK 3 7/8 05/26/26	100	0	0	100 USD	99.40%	84'331.69	0.01	a)
XS2632485897	4.6250 % BCHINA 4 5/8 06/26/26 EMTN	200	0	0	200 USD	100.37%	170'324.64	0.01	a)
XS2651081304	5.3750 % ADCBUH 5 3/8 07/18/28 GMTN	200	0	200	0 USD	0.00%	0.00	0.00	
XS2711511795	6.2500 % BGOSK 6 1/4 10/31/28 REGS	200	0	0	200 USD	106.43%	180'595.98	0.01	a)
XS2747599509	5.7500 % KSA 5 3/4 01/16/54 REGS	200	0	0	200 USD	102.36%	173'699.77	0.01	a)
XS2756521303	6.3750 % ROMANI 6 3/8 01/30/34 REGS	60	0	0	60 USD	102.63%	52'246.36	0.00	a)
XS2756954835	4.1250 % KFW 4 1/8 01/31/28 EMTN	0	50	0	50 USD	100.79%	42'759.33	0.00	a)
XS2777443768	5.1710 % PIFKSA 5.171 03/05/31	0	200	0	200 USD	102.13%	173'302.70	0.01	a)
XS2797416760	4.9590 % MUBAUH 4.959 04/04/34 EMTN	0	200	0	200 USD	102.99%	174'767.12	0.01	a)
XS2816006725	5.5000 % ADQABU 5 1/2 05/08/34 REGS	0	200	0	200 USD	105.42%	178'887.20	0.01	a)
XS2822506833	4.7500 % QATAR 4 3/4 05/29/34 REGS	0	200	0	200 USD	104.01%	176'499.66	0.01	a)
USD							279'053'063.90	21.13	

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.
Anteile anderer kollektiver Kapitalanlagen									
IE00BZ6V7883	ISHARES US MBS UCITS ETF	31'757'808	10'018'200	563'000	41'213'008 USD	4.19	146'599'888.05	11.10	a)
USD							146'599'888.05	11.10	
Wertpapiere, die an einem anderen geregelten, dem Publikum offen stehenden Markt gehandelt werden							371'484'975.86	28.13	
Anteile anderer kollektiver Kapitalanlagen									
CHF							0.00	0.00	
CH0343694490	SWC (CH) INDEX BF WORLD (EX CHF) AGGREGATE FAH1CHF	0	92'289	92'289	0 CHF	0.00	0.00	0.00	
CHF							0.00	0.00	
CH1127485220	SWC (CH) INDEX BF CHINA GOVT. NT	312'368	131'469	2'232	441'605 CNY	1'121.66	59'300'482.45	4.49	a)
CNY							59'300'482.45	4.49	
CH0117052396	SWC (CH) INDEX BF CORP. EUR RESPONSIBLE NT EUR	374'069	117'417	7'044	484'442 EUR	122.15	55'575'975.41	4.21	a)
EUR							55'575'975.41	4.21	
CH0383288252	SWC (CH) INDEX BF JAPAN GOVT. ST	1'398	533	82	1'850 JPY	9'075'812.57	97'828'831.86	7.41	a)
JPY							97'828'831.86	7.41	
CH0117052420	SWC (CH) INDEX BF CORP. USD RESPONSIBLE NT USD	1'070'531	350'331	16'304	1'404'558 USD	133.24	158'779'686.14	12.02	a)
USD							158'779'686.14	12.02	
Derivative Finanzinstrumente							-6'825.95	0.00	
Devisentermingeschäfte									
	JPY/CHF Verfall 05.03.2024		2'500'000	424'933'031		CHF/JPY	0.00	0.00	
	AUD/CHF Verfall 05.03.2024		290'000	505'847		CHF/AUD	0.00	0.00	
	CNY/CHF Verfall 05.03.2024		2'200'000	18'004'010		CHF/CNY	0.00	0.00	
	CAD/CHF Verfall 05.03.2024		770'000	1'186'249		CHF/CAD	0.00	0.00	
	EUR/CHF Verfall 05.03.2024		5'370'000	5'636'109		CHF/EUR	0.00	0.00	
	GBP/CHF Verfall 05.03.2024		1'050'000	942'824		CHF/GBP	0.00	0.00	
	USD/CHF Verfall 05.03.2024		8'900'000	10'108'881		CHF/USD	0.00	0.00	
	AUD/CHF Verfall 04.04.2024		250'000	425'504		CHF/AUD	0.00	0.00	
	JPY/CHF Verfall 04.04.2024		4'080'000	685'570'719		CHF/JPY	0.00	0.00	
	CAD/CHF Verfall 04.04.2024		600'000	901'601		CHF/CAD	0.00	0.00	
	USD/CHF Verfall 04.04.2024		8'800'000	9'771'828		CHF/USD	0.00	0.00	
	SGD/CHF Verfall 04.04.2024		166'821	250'000		CHF/SGD	0.00	0.00	
	EUR/CHF Verfall 04.04.2024		5'950'000	6'117'434		CHF/EUR	0.00	0.00	
	GBP/CHF Verfall 04.04.2024		1'600'000	1'406'450		CHF/GBP	0.00	0.00	
	CZK/CHF Verfall 04.04.2024		188'468	4'900'000		CHF/CZK	0.00	0.00	
	CHF/GBP Verfall 04.04.2024		350'000	398'295		GBP/CHF	0.00	0.00	
	CHF/JPY Verfall 04.04.2024		180'000'000	1'072'128		JPY/CHF	0.00	0.00	
	CHF/USD Verfall 04.04.2024		2'960'000	2'668'153		USD/CHF	0.00	0.00	
	CHF/EUR Verfall 04.04.2024		1'630'000	1'586'308		EUR/CHF	0.00	0.00	
	CNY/CHF Verfall 08.04.2024		2'470'000	19'922'890		CHF/CNY	0.00	0.00	
	CHF/CNY Verfall 08.04.2024		4'900'000	607'776		CNY/CHF	0.00	0.00	
	USD/CHF Verfall 07.05.2024		1'220'000	1'330'891		CHF/USD	0.00	0.00	
	EUR/CHF Verfall 07.05.2024		1'440'000	1'468'845		CHF/EUR	0.00	0.00	
	AUD/CHF Verfall 07.05.2024		404'820	680'000		CHF/AUD	0.00	0.00	
	EUR/CHF Verfall 07.05.2024		683'429	700'000		CHF/EUR	0.00	0.00	
	USD/CHF Verfall 07.05.2024		2'250'000	2'463'202		CHF/USD	0.00	0.00	
	CHF/SGD Verfall 08.05.2024		343'075	230'000		SGD/CHF	0.00	0.00	
	CHF/CNY Verfall 08.05.2024		6'514'813	820'000		CNY/CHF	0.00	0.00	
	CHF/USD Verfall 08.05.2024		4'310'345	3'900'000		USD/CHF	0.00	0.00	
	CHF/SEK Verfall 08.05.2024		3'824'320	320'000		SEK/CHF	0.00	0.00	
	CHF/EUR Verfall 08.05.2024		2'011'946	1'960'000		EUR/CHF	0.00	0.00	
	CHF/GBP Verfall 05.06.2024		278'585	320'000		GBP/CHF	0.00	0.00	
	CHF/CAD Verfall 05.06.2024		483'493	320'000		CAD/CHF	0.00	0.00	
	CHF/JPY Verfall 05.06.2024		55'735'147	320'000		JPY/CHF	0.00	0.00	
	CHF/CNY Verfall 05.06.2024		6'847'660	850'000		CNY/CHF	0.00	0.00	
	CHF/EUR Verfall 05.06.2024		326'731	320'000		EUR/CHF	0.00	0.00	
	CHF/USD Verfall 05.06.2024		1'884'283	1'700'000		USD/CHF	0.00	0.00	
	CHF/CNY Verfall 02.07.2024		4'720'436	580'000		CNY/CHF	0.00	0.00	
	CHF/USD Verfall 03.07.2024		4'596'384	4'130'000		USD/CHF	0.00	0.00	
	CHF/EUR Verfall 03.07.2024		1'993'707	1'920'000		EUR/CHF	0.00	0.00	
	JPY/USD Verfall 03.07.2024		500'000	80'421'950		USD/JPY	0.00	0.00	
	CHF/CNY Verfall 03.07.2024		9'180'275	1'130'000		CNY/CHF	0.00	0.00	
	CHF/AUD Verfall 08.07.2024		578'046	350'000		AUD/CHF	0.00	0.00	
	CHF/CNY Verfall 08.07.2024		15'954'879	1'970'000		CNY/CHF	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.
	CHF/JPY Verfall 08.07.2024		413'554'564	2'310'000		JPY/CHF	0.00	0.00	
	CHF/CAD Verfall 08.07.2024		1'059'200	700'000		CAD/CHF	0.00	0.00	
	CHF/EUR Verfall 08.07.2024		4'827'980	4'700'000		EUR/CHF	0.00	0.00	
	CHF/GBP Verfall 08.07.2024		800'227	920'000		GBP/CHF	0.00	0.00	
	CHF/USD Verfall 08.07.2024		6'657'790	6'000'000		USD/CHF	0.00	0.00	
	CHF/CNY Verfall 06.08.2024		15'762'900	1'920'000		CNY/CHF	0.00	0.00	
	CHF/JPY Verfall 06.08.2024		176'041'293	1'030'000		JPY/CHF	0.00	0.00	
	CHF/GBP Verfall 06.08.2024		566'077	640'000		GBP/CHF	0.00	0.00	
	CHF/USD Verfall 06.08.2024		5'623'811	4'950'000		USD/CHF	0.00	0.00	
	CHF/CNY Verfall 04.09.2024		32'155'012	3'850'000		CNY/CHF	-639.37	0.00	b)
	CHF/SGD Verfall 05.09.2024		414'811	270'000		SGD/CHF	-85.42	0.00	b)
	CHF/AUD Verfall 05.09.2024		469'076	270'000		AUD/CHF	-108.05	0.00	b)
	CHF/USD Verfall 05.09.2024		10'491'695	8'900'000		USD/CHF	-4'424.77	0.00	b)
	CHF/EUR Verfall 05.09.2024		2'726'113	2'560'000		EUR/CHF	-839.15	0.00	b)
	CHF/CNY Verfall 05.09.2024		28'647'320	3'430'000		CNY/CHF	-523.89	0.00	b)
	CHF/GBP Verfall 05.09.2024		242'169	270'000		GBP/CHF	-134.18	0.00	b)
	CHF/CAD Verfall 05.09.2024		1'064'420	670'000		CAD/CHF	-264.72	0.00	b)
	CHF/JPY Verfall 05.09.2024		809'919'037	4'720'000		JPY/CHF	193.60	0.00	b)
Devisentermingeschäfte							-6'825.95	0.00	

Class Hedge Devisentermingeschäfte 35)

	SGD/CHF Verfall 04.04.2024		1'986'248	3'039'000		CHF/SGD	0.00	0.00	
	MXN/CHF Verfall 04.04.2024		2'963'651	57'926'000		CHF/MXN	0.00	0.00	
	AUD/CHF Verfall 04.04.2024		12'544'552	21'930'000		CHF/AUD	0.00	0.00	
	ILS/CHF Verfall 04.04.2024		1'130'103	4'595'000		CHF/ILS	0.00	0.00	
	NOK/CHF Verfall 04.04.2024		741'234	8'944'000		CHF/NOK	0.00	0.00	
	EUR/CHF Verfall 04.04.2024		202'024'360	212'445'000		CHF/EUR	0.00	0.00	
	CZK/CHF Verfall 04.04.2024		1'439'092	38'358'000		CHF/CZK	0.00	0.00	
	JPY/CHF Verfall 04.04.2024		95'495'434	16'206'323'000		CHF/JPY	0.00	0.00	
	DKK/CHF Verfall 04.04.2024		1'876'436	14'704'000		CHF/DKK	0.00	0.00	
	GBP/CHF Verfall 04.04.2024		36'004'428	32'425'000		CHF/GBP	0.00	0.00	
	PLN/CHF Verfall 04.04.2024		1'891'905	8'600'000		CHF/PLN	0.00	0.00	
	THB/CHF Verfall 04.04.2024		2'695'178	110'054'000		CHF/THB	0.00	0.00	
	NZD/CHF Verfall 04.04.2024		1'655'465	3'096'000		CHF/NZD	0.00	0.00	
	SEK/CHF Verfall 04.04.2024		3'402'970	40'067'000		CHF/SEK	0.00	0.00	
	CAD/CHF Verfall 04.04.2024		24'505'699	37'855'000		CHF/CAD	0.00	0.00	
	USD/CHF Verfall 04.04.2024		405'438'362	461'968'000		CHF/USD	0.00	0.00	
	CAD/CHF Verfall 04.04.2024		227'258	349'000		CHF/CAD	0.00	0.00	
	USD/CHF Verfall 04.04.2024		1'262'325	1'431'000		CHF/USD	0.00	0.00	
	AUD/CHF Verfall 04.04.2024		21'342	37'000		CHF/AUD	0.00	0.00	
	GBP/CHF Verfall 04.04.2024		212'118	190'000		CHF/GBP	0.00	0.00	
	DKK/CHF Verfall 04.04.2024		3'853	30'000		CHF/DKK	0.00	0.00	
	ILS/CHF Verfall 04.04.2024		3'218	13'000		CHF/ILS	0.00	0.00	
	SEK/CHF Verfall 04.04.2024		3'767	44'000		CHF/SEK	0.00	0.00	
	EUR/CHF Verfall 04.04.2024		734'027	767'000		CHF/EUR	0.00	0.00	
	MXN/CHF Verfall 04.04.2024		8'568	166'000		CHF/MXN	0.00	0.00	
	JPY/CHF Verfall 04.04.2024		17'483	2'961'000		CHF/JPY	0.00	0.00	
	JPY/CHF Verfall 04.04.2024		8'224	1'397'000		CHF/JPY	0.00	0.00	
	GBP/CHF Verfall 04.04.2024		360'721	322'000		CHF/GBP	0.00	0.00	
	EUR/CHF Verfall 04.04.2024		564'080	588'000		CHF/EUR	0.00	0.00	
	CAD/CHF Verfall 04.04.2024		1'952	3'000		CHF/CAD	0.00	0.00	
	USD/CHF Verfall 04.04.2024		485'062	550'000		CHF/USD	0.00	0.00	
	AUD/CHF Verfall 04.04.2024		93'623	162'000		CHF/AUD	0.00	0.00	
	USD/CHF Verfall 04.04.2024		184'636	210'000		CHF/USD	0.00	0.00	
	GBP/CHF Verfall 04.04.2024		177'082	158'000		CHF/GBP	0.00	0.00	
	CAD/CHF Verfall 04.04.2024		177'024	272'000		CHF/CAD	0.00	0.00	
	JPY/CHF Verfall 04.04.2024		180'805	30'591'000		CHF/JPY	0.00	0.00	
	CAD/CHF Verfall 04.04.2024		3'254	5'000		CHF/CAD	0.00	0.00	
	USD/CHF Verfall 04.04.2024		1'229'278	1'402'000		CHF/USD	0.00	0.00	
	JPY/CHF Verfall 04.04.2024		204'255	34'384'000		CHF/JPY	0.00	0.00	
	EUR/CHF Verfall 04.04.2024		576'532	601'000		CHF/EUR	0.00	0.00	
	AUD/CHF Verfall 04.04.2024		2'322	4'000		CHF/AUD	0.00	0.00	
	GBP/CHF Verfall 04.04.2024		4'486	4'000		CHF/GBP	0.00	0.00	
	USD/CHF Verfall 04.04.2024		477'695	547'000		CHF/USD	0.00	0.00	
	JPY/CHF Verfall 04.04.2024		4'166	699'000		CHF/JPY	0.00	0.00	
	GBP/CHF Verfall 04.04.2024		2'250	2'000		CHF/GBP	0.00	0.00	
	EUR/CHF Verfall 04.04.2024		3'832	4'000		CHF/EUR	0.00	0.00	
	CHF/GBP Verfall 04.04.2024		350'000	392'526		GBP/CHF	0.00	0.00	
	AUD/CHF Verfall 04.04.2024		31'933	55'000		CHF/AUD	0.00	0.00	
	CHF/USD Verfall 04.04.2024		92'000	80'612		USD/CHF	0.00	0.00	
	EUR/CHF Verfall 04.04.2024		429'890	448'000		CHF/EUR	0.00	0.00	

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	PLN/CHF Verfall 04.04.2024		83'715	374'000	CHF/PLN		0.00	0.00	
	JPY/CHF Verfall 04.04.2024		192'617	32'481'000	CHF/JPY		0.00	0.00	
	EUR/CHF Verfall 04.04.2024		10'572	11'000	CHF/EUR		0.00	0.00	
	GBP/CHF Verfall 04.04.2024		232'653	207'000	CHF/GBP		0.00	0.00	
	USD/CHF Verfall 04.04.2024		301'672	342'000	CHF/USD		0.00	0.00	
	CHF/JPY Verfall 04.04.2024		611'000	3'634	JPY/CHF		0.00	0.00	
	CHF/USD Verfall 04.04.2024		418'000	369'882	USD/CHF		0.00	0.00	
	CHF/EUR Verfall 04.04.2024		103'000	99'271	EUR/CHF		0.00	0.00	
	CHF/CAD Verfall 04.04.2024		320'000	209'039	CAD/CHF		0.00	0.00	
	CHF/AUD Verfall 04.04.2024		184'000	106'574	AUD/CHF		0.00	0.00	
	CHF/ILS Verfall 04.04.2024		38'000	9'181	ILS/CHF		0.00	0.00	
	CHF/DKK Verfall 04.04.2024		122'000	15'767	DKK/CHF		0.00	0.00	
	CHF/MXN Verfall 04.04.2024		484'000	25'447	MXN/CHF		0.00	0.00	
	GBP/CHF Verfall 04.04.2024		243'534	216'000	CHF/GBP		0.00	0.00	
	CHF/NOK Verfall 04.04.2024		74'000	6'162	NOK/CHF		0.00	0.00	
	CHF/NZD Verfall 04.04.2024		25'000	13'411	NZD/CHF		0.00	0.00	
	CHF/CZK Verfall 04.04.2024		319'000	12'154	CZK/CHF		0.00	0.00	
	USD/CHF Verfall 04.04.2024		17'738	20'000	CHF/USD		0.00	0.00	
	JPY/CHF Verfall 04.04.2024		131'305	22'267'000	CHF/JPY		0.00	0.00	
	CHF/SGD Verfall 04.04.2024		25'000	16'527	SGD/CHF		0.00	0.00	
	CHF/PLN Verfall 04.04.2024		74'000	16'499	PLN/CHF		0.00	0.00	
	CHF/SEK Verfall 04.04.2024		334'000	28'397	SEK/CHF		0.00	0.00	
	CHF/EUR Verfall 04.04.2024		5'000	4'818	EUR/CHF		0.00	0.00	
	USD/CHF Verfall 04.04.2024		396'637	442'000	CHF/USD		0.00	0.00	
	JPY/CHF Verfall 04.04.2024		5'533	932'000	CHF/JPY		0.00	0.00	
	EUR/CHF Verfall 04.04.2024		290'316	299'000	CHF/EUR		0.00	0.00	
	CAD/CHF Verfall 04.04.2024		187'474	284'000	CHF/CAD		0.00	0.00	
	JPY/CHF Verfall 04.04.2024		332'271	55'772'000	CHF/JPY		0.00	0.00	
	GBP/CHF Verfall 04.04.2024		19'366	17'000	CHF/GBP		0.00	0.00	
	AUD/CHF Verfall 04.04.2024		192'274	326'000	CHF/AUD		0.00	0.00	
	CAD/CHF Verfall 04.04.2024		13'295	20'000	CHF/CAD		0.00	0.00	
	EUR/CHF Verfall 04.04.2024		851'058	871'000	CHF/EUR		0.00	0.00	
	USD/CHF Verfall 04.04.2024		1'937'649	2'148'000	CHF/USD		0.00	0.00	
	CHF/GBP Verfall 04.04.2024		33'191'000	37'762'961	GBP/CHF		0.00	0.00	
	CHF/SEK Verfall 04.04.2024		39'777'000	3'350'218	SEK/CHF		0.00	0.00	
	CHF/AUD Verfall 04.04.2024		22'330'000	13'121'175	AUD/CHF		0.00	0.00	
	CHF/EUR Verfall 04.04.2024		215'926'000	210'038'130	EUR/CHF		0.00	0.00	
	CHF/DKK Verfall 04.04.2024		14'612'000	1'905'303	DKK/CHF		0.00	0.00	
	CHF/SGD Verfall 04.04.2024		3'014'000	2'011'544	SGD/CHF		0.00	0.00	
	CHF/USD Verfall 04.04.2024		468'550'000	422'000'026	USD/CHF		0.00	0.00	
	CHF/JPY Verfall 04.04.2024		16'387'196'000	97'534'313	JPY/CHF		0.00	0.00	
	CHF/CAD Verfall 04.04.2024		38'468'000	25'602'762	CAD/CHF		0.00	0.00	
	CHF/CZK Verfall 04.04.2024		38'039'000	1'463'288	CZK/CHF		0.00	0.00	
	CHF/PLN Verfall 04.04.2024		8'900'000	2'010'101	PLN/CHF		0.00	0.00	
	CHF/MXN Verfall 04.04.2024		57'608'000	3'120'718	MXN/CHF		0.00	0.00	
	CHF/THB Verfall 04.04.2024		110'054'000	2'717'453	THB/CHF		0.00	0.00	
	CHF/NZD Verfall 04.04.2024		3'071'000	1'654'274	NZD/CHF		0.00	0.00	
	CHF/ILS Verfall 04.04.2024		4'570'000	1'123'649	ILS/CHF		0.00	0.00	
	CHF/NOK Verfall 04.04.2024		8'870'000	736'241	NOK/CHF		0.00	0.00	
	KRW/CHF Verfall 04.04.2024		10'883'883	16'552'090'000	CHF/KRW		0.00	0.00	
	CHF/KRW Verfall 04.04.2024		16'552'090'000	11'177'153	KRW/CHF		0.00	0.00	
	CNY/CHF Verfall 08.04.2024		84'575'762	693'261'000	CHF/CNY		0.00	0.00	
	CNY/CHF Verfall 08.04.2024		70'458	575'000	CHF/CNY		0.00	0.00	
	CNY/CHF Verfall 08.04.2024		7'352	60'000	CHF/CNY		0.00	0.00	
	CNY/CHF Verfall 08.04.2024		471'559	3'868'000	CHF/CNY		0.00	0.00	
	CNY/CHF Verfall 08.04.2024		4'534	37'000	CHF/CNY		0.00	0.00	
	CHF/CNY Verfall 08.04.2024		24'000	2'951	CNY/CHF		0.00	0.00	
	CNY/CHF Verfall 08.04.2024		32'366	263'000	CHF/CNY		0.00	0.00	
	CNY/CHF Verfall 08.04.2024		4'814	39'000	CHF/CNY		0.00	0.00	
	CNY/CHF Verfall 08.04.2024		789'937	6'346'000	CHF/CNY		0.00	0.00	
	CHF/CNY Verfall 08.04.2024		704'425'000	87'351'518	CNY/CHF		0.00	0.00	
	CHF/JPY Verfall 03.05.2024		16'403'585'000	95'608'295	JPY/CHF		0.00	0.00	
	CHF/CNY Verfall 03.05.2024		707'032'000	89'397'126	CNY/CHF		0.00	0.00	
	KRW/CHF Verfall 06.05.2024		11'090'465	16'469'341'000	CHF/KRW		0.00	0.00	
	CHF/KRW Verfall 06.05.2024		308'384'000	207'666	KRW/CHF		0.00	0.00	
	CHF/KRW Verfall 06.05.2024		16'160'957'000	10'695'537	KRW/CHF		0.00	0.00	
	GBP/CHF Verfall 07.05.2024		36'816'783	32'473'000	CHF/GBP		0.00	0.00	
	SEK/CHF Verfall 07.05.2024		3'365'117	40'049'000	CHF/SEK		0.00	0.00	
	AUD/CHF Verfall 07.05.2024		12'977'655	22'147'000	CHF/AUD		0.00	0.00	
	EUR/CHF Verfall 07.05.2024		206'411'378	212'697'000	CHF/EUR		0.00	0.00	
	DKK/CHF Verfall 07.05.2024		1'916'091	14'725'000	CHF/DKK		0.00	0.00	
	SGD/CHF Verfall 07.05.2024		1'865'855	2'802'000	CHF/SGD		0.00	0.00	
	USD/CHF Verfall 07.05.2024		416'011'505	463'614'000	CHF/USD		0.00	0.00	
	JPY/CHF Verfall 07.05.2024		93'781'572	15'735'876'000	CHF/JPY		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.
	CAD/CHF Verfall 07.05.2024		25'121'175	37'866'000		CHF/CAD	0.00	0.00	
	CZK/CHF Verfall 07.05.2024		1'280'226	33'411'000		CHF/CZK	0.00	0.00	
	PLN/CHF Verfall 07.05.2024		2'000'930	8'895'000		CHF/PLN	0.00	0.00	
	MXN/CHF Verfall 07.05.2024		3'105'769	57'846'000		CHF/MXN	0.00	0.00	
	THB/CHF Verfall 07.05.2024		2'702'193	109'752'000		CHF/THB	0.00	0.00	
	NZD/CHF Verfall 07.05.2024		1'665'923	3'104'000		CHF/NZD	0.00	0.00	
	CNY/CHF Verfall 07.05.2024		84'989'382	686'905'000		CHF/CNY	0.00	0.00	
	ILS/CHF Verfall 07.05.2024		1'108'635	4'521'000		CHF/ILS	0.00	0.00	
	NOK/CHF Verfall 07.05.2024		745'133	9'003'000		CHF/NOK	0.00	0.00	
	GBP/CHF Verfall 07.05.2024		375'357	331'000		CHF/GBP	0.00	0.00	
	CNY/CHF Verfall 07.05.2024		573'751	4'636'000		CHF/CNY	0.00	0.00	
	JPY/CHF Verfall 07.05.2024		1'014'192	170'058'000		CHF/JPY	0.00	0.00	
	USD/CHF Verfall 07.05.2024		2'601'790	2'897'000		CHF/USD	0.00	0.00	
	EUR/CHF Verfall 07.05.2024		1'518'497	1'564'000		CHF/EUR	0.00	0.00	
	CHF/USD Verfall 07.05.2024		350'000	316'050		USD/CHF	0.00	0.00	
	CAD/CHF Verfall 07.05.2024		11'310	17'000		CHF/CAD	0.00	0.00	
	GBP/CHF Verfall 07.05.2024		40'855	36'000		CHF/GBP	0.00	0.00	
	CNY/CHF Verfall 07.05.2024		9'719	78'000		CHF/CNY	0.00	0.00	
	AUD/CHF Verfall 07.05.2024		33'557	57'000		CHF/AUD	0.00	0.00	
	CHF/EUR Verfall 07.05.2024		62'000	60'352		EUR/CHF	0.00	0.00	
	PLN/CHF Verfall 07.05.2024		4'074	18'000		CHF/PLN	0.00	0.00	
	NZD/CHF Verfall 07.05.2024		3'768	7'000		CHF/NZD	0.00	0.00	
	CHF/JPY Verfall 07.05.2024		1'157'000	6'927		JPY/CHF	0.00	0.00	
	CHF/THB Verfall 07.05.2024		1'955'000	48'314		THB/CHF	0.00	0.00	
	CHF/CZK Verfall 07.05.2024		654'000	25'204		CZK/CHF	0.00	0.00	
	CHF/PLN Verfall 07.05.2024		167'000	37'976		PLN/CHF	0.00	0.00	
	EUR/CHF Verfall 07.05.2024		2'771'280	2'833'000		CHF/EUR	0.00	0.00	
	CNY/CHF Verfall 07.05.2024		1'046'227	8'395'000		CHF/CNY	0.00	0.00	
	USD/CHF Verfall 07.05.2024		4'598'277	5'094'000		CHF/USD	0.00	0.00	
	CHF/NOK Verfall 07.05.2024		164'000	13'793		NOK/CHF	0.00	0.00	
	CHF/DKK Verfall 07.05.2024		283'000	37'127		DKK/CHF	0.00	0.00	
	CHF/NZD Verfall 07.05.2024		57'000	30'813		NZD/CHF	0.00	0.00	
	CHF/MXN Verfall 07.05.2024		1'071'000	58'025		MXN/CHF	0.00	0.00	
	SEK/CHF Verfall 07.05.2024		100'973	1'190'000		CHF/SEK	0.00	0.00	
	CHF/ILS Verfall 07.05.2024		80'000	19'481		ILS/CHF	0.00	0.00	
	JPY/CHF Verfall 07.05.2024		1'312'304	219'649'000		CHF/JPY	0.00	0.00	
	CAD/CHF Verfall 07.05.2024		549'141	822'000		CHF/CAD	0.00	0.00	
	CHF/SGD Verfall 07.05.2024		50'000	33'495		SGD/CHF	0.00	0.00	
	AUD/CHF Verfall 07.05.2024		285'656	483'000		CHF/AUD	0.00	0.00	
	GBP/CHF Verfall 07.05.2024		574'206	504'000		CHF/GBP	0.00	0.00	
	CHF/AUD Verfall 07.05.2024		7'000	4'182		AUD/CHF	0.00	0.00	
	USD/CHF Verfall 07.05.2024		70'337	78'000		CHF/USD	0.00	0.00	
	CHF/JPY Verfall 07.05.2024		25'811'000	154'157		JPY/CHF	0.00	0.00	
	GBP/CHF Verfall 07.05.2024		17'138	15'000		CHF/GBP	0.00	0.00	
	CAD/CHF Verfall 07.05.2024		12'040	18'000		CHF/CAD	0.00	0.00	
	CHF/EUR Verfall 07.05.2024		22'000	21'587		EUR/CHF	0.00	0.00	
	CHF/CNY Verfall 07.05.2024		335'000	41'761		CNY/CHF	0.00	0.00	
	JPY/CHF Verfall 07.05.2024		582'292	97'736'000		CHF/JPY	0.00	0.00	
	CNY/CHF Verfall 07.05.2024		376'580	3'034'000		CHF/CNY	0.00	0.00	
	CHF/EUR Verfall 07.05.2024		42'000	40'903		EUR/CHF	0.00	0.00	
	PLN/CHF Verfall 07.05.2024		180'788	796'000		CHF/PLN	0.00	0.00	
	CHF/CAD Verfall 07.05.2024		29'000	19'177		CAD/CHF	0.00	0.00	
	CHF/USD Verfall 07.05.2024		15'000	13'488		USD/CHF	0.00	0.00	
	CHF/GBP Verfall 07.05.2024		24'000	27'226		GBP/CHF	0.00	0.00	
	JPY/CHF Verfall 07.05.2024		196'830	32'981'000		CHF/JPY	0.00	0.00	
	CAD/CHF Verfall 07.05.2024		26'577	40'000		CHF/CAD	0.00	0.00	
	EUR/CHF Verfall 07.05.2024		770'436	786'000		CHF/EUR	0.00	0.00	
	USD/CHF Verfall 07.05.2024		1'175'533	1'303'000		CHF/USD	0.00	0.00	
	GBP/CHF Verfall 07.05.2024		239'645	210'000		CHF/GBP	0.00	0.00	
	CNY/CHF Verfall 07.05.2024		11'343	91'000		CHF/CNY	0.00	0.00	
	AUD/CHF Verfall 07.05.2024		3'576	6'000		CHF/AUD	0.00	0.00	
	JPY/CHF Verfall 07.05.2024		447'900	75'094'000		CHF/JPY	0.00	0.00	
	CHF/GBP Verfall 07.05.2024		12'000	13'707		GBP/CHF	0.00	0.00	
	EUR/CHF Verfall 07.05.2024		790'268	807'000		CHF/EUR	0.00	0.00	
	AUD/CHF Verfall 07.05.2024		4'180	7'000		CHF/AUD	0.00	0.00	
	CAD/CHF Verfall 07.05.2024		273'212	412'000		CHF/CAD	0.00	0.00	
	USD/CHF Verfall 07.05.2024		1'632'657	1'812'000		CHF/USD	0.00	0.00	
	CNY/CHF Verfall 07.05.2024		604'032	4'851'000		CHF/CNY	0.00	0.00	
	CAD/CHF Verfall 07.05.2024		91'848	139'000		CHF/CAD	0.00	0.00	
	AUD/CHF Verfall 07.05.2024		272'389	463'000		CHF/AUD	0.00	0.00	
	USD/CHF Verfall 07.05.2024		10'904	12'000		CHF/USD	0.00	0.00	
	GBP/CHF Verfall 07.05.2024		274'642	243'000		CHF/GBP	0.00	0.00	
	JPY/CHF Verfall 07.05.2024		94'336	15'827'000		CHF/JPY	0.00	0.00	
	EUR/CHF Verfall 07.05.2024		401'932	413'000		CHF/EUR	0.00	0.00	

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert CHF	in % 7)	Kat.
	JPY/CHF Verfall 07.05.2024		6'431	1'093'000	CHF/JPY		0.00	0.00	
	CNY/CHF Verfall 07.05.2024		5'888	47'000	CHF/CNY		0.00	0.00	
	USD/CHF Verfall 07.05.2024		793'786	873'000	CHF/USD		0.00	0.00	
	JPY/CHF Verfall 07.05.2024		478'101	82'239'000	CHF/JPY		0.00	0.00	
	EUR/CHF Verfall 07.05.2024		645'645	662'000	CHF/EUR		0.00	0.00	
	CHF/AUD Verfall 07.05.2024		21'000	12'538	AUD/CHF		0.00	0.00	
	CHF/CAD Verfall 07.05.2024		37'000	24'674	CAD/CHF		0.00	0.00	
	CHF/CNY Verfall 07.05.2024		670'000	84'212	CNY/CHF		0.00	0.00	
	USD/CHF Verfall 07.05.2024		1'581'997	1'738'000	CHF/USD		0.00	0.00	
	CHF/GBP Verfall 07.05.2024		32'000	36'552	GBP/CHF		0.00	0.00	
	CHF/SGD Verfall 07.05.2024		2'752'000	1'850'404	SGD/CHF		0.00	0.00	
	CHF/CAD Verfall 07.05.2024		39'248'000	26'192'742	CAD/CHF		0.00	0.00	
	CHF/CZK Verfall 07.05.2024		32'757'000	1'275'486	CZK/CHF		0.00	0.00	
	CHF/EUR Verfall 07.05.2024		219'636'000	215'345'630	EUR/CHF		0.00	0.00	
	CHF/USD Verfall 07.05.2024		477'056'000	437'360'170	USD/CHF		0.00	0.00	
	CHF/THB Verfall 07.05.2024		107'797'000	2'666'844	THB/CHF		0.00	0.00	
	CHF/MXN Verfall 07.05.2024		56'775'000	3'053'235	MXN/CHF		0.00	0.00	
	CHF/GBP Verfall 07.05.2024		33'744'000	38'737'167	GBP/CHF		0.00	0.00	
	CHF/SEK Verfall 07.05.2024		41'239'000	3'445'395	SEK/CHF		0.00	0.00	
	CHF/PLN Verfall 07.05.2024		9'542'000	2'162'675	PLN/CHF		0.00	0.00	
	CHF/DKK Verfall 07.05.2024		14'442'000	1'898'545	DKK/CHF		0.00	0.00	
	CHF/NZD Verfall 07.05.2024		3'054'000	1'656'826	NZD/CHF		0.00	0.00	
	CHF/NOK Verfall 07.05.2024		8'839'000	731'887	NOK/CHF		0.00	0.00	
	CHF/AUD Verfall 07.05.2024		23'135'000	13'774'278	AUD/CHF		0.00	0.00	
	CHF/ILS Verfall 07.05.2024		4'441'000	1'091'229	ILS/CHF		0.00	0.00	
	CHF/THB Verfall 04.06.2024		116'153'000	2'848'420	THB/CHF		0.00	0.00	
	CHF/NZD Verfall 04.06.2024		2'970'000	1'646'123	NZD/CHF		0.00	0.00	
	SGD/CHF Verfall 05.06.2024		1'808'520	2'695'000	CHF/SGD		0.00	0.00	
	CAD/CHF Verfall 05.06.2024		25'675'443	38'583'000	CHF/CAD		0.00	0.00	
	CZK/CHF Verfall 05.06.2024		1'253'314	32'292'000	CHF/CZK		0.00	0.00	
	EUR/CHF Verfall 05.06.2024		211'640'659	216'317'000	CHF/EUR		0.00	0.00	
	USD/CHF Verfall 05.06.2024		425'268'660	465'394'000	CHF/USD		0.00	0.00	
	THB/CHF Verfall 05.06.2024		2'610'844	105'793'000	CHF/THB		0.00	0.00	
	MXN/CHF Verfall 05.06.2024		2'957'009	55'432'000	CHF/MXN		0.00	0.00	
	GBP/CHF Verfall 05.06.2024		37'733'091	32'972'000	CHF/GBP		0.00	0.00	
	SEK/CHF Verfall 05.06.2024		3'421'039	41'029'000	CHF/SEK		0.00	0.00	
	JPY/CHF Verfall 05.06.2024		94'062'629	16'120'886'000	CHF/JPY		0.00	0.00	
	CNY/CHF Verfall 05.06.2024		89'221'972	707'168'000	CHF/CNY		0.00	0.00	
	PLN/CHF Verfall 05.06.2024		2'144'914	9'498'000	CHF/PLN		0.00	0.00	
	NZD/CHF Verfall 05.06.2024		1'625'446	3'006'000	CHF/NZD		0.00	0.00	
	NOK/CHF Verfall 05.06.2024		723'993	8'766'000	CHF/NOK		0.00	0.00	
	AUD/CHF Verfall 05.06.2024		13'027'215	21'933'000	CHF/AUD		0.00	0.00	
	ILS/CHF Verfall 05.06.2024		1'077'333	4'395'000	CHF/ILS		0.00	0.00	
	CHF/EUR Verfall 05.06.2024		1'459'000	1'421'495	EUR/CHF		0.00	0.00	
	CHF/JPY Verfall 05.06.2024		70'062'000	415'866	JPY/CHF		0.00	0.00	
	AUD/CHF Verfall 05.06.2024		43'480	73'000	CHF/AUD		0.00	0.00	
	CHF/GBP Verfall 05.06.2024		171'000	194'443	GBP/CHF		0.00	0.00	
	CHF/CNY Verfall 05.06.2024		2'192'000	276'427	CNY/CHF		0.00	0.00	
	CHF/USD Verfall 05.06.2024		3'683'000	3'353'338	USD/CHF		0.00	0.00	
	NZD/CHF Verfall 05.06.2024		4'318	8'000	CHF/NZD		0.00	0.00	
	CHF/CAD Verfall 05.06.2024		148'000	98'343	CAD/CHF		0.00	0.00	
	CHF/CZK Verfall 05.06.2024		335'000	12'992	CZK/CHF		0.00	0.00	
	JPY/CHF Verfall 05.06.2024		230'955	38'983'000	CHF/JPY		0.00	0.00	
	CHF/CAD Verfall 05.06.2024		326'000	215'017	CAD/CHF		0.00	0.00	
	CHF/CNY Verfall 05.06.2024		131'000	16'463	CNY/CHF		0.00	0.00	
	CHF/GBP Verfall 05.06.2024		27'000	30'561	GBP/CHF		0.00	0.00	
	CHF/AUD Verfall 05.06.2024		186'000	110'979	AUD/CHF		0.00	0.00	
	CHF/ILS Verfall 05.06.2024		34'000	8'263	ILS/CHF		0.00	0.00	
	CHF/PLN Verfall 05.06.2024		85'000	19'057	PLN/CHF		0.00	0.00	
	SGD/CHF Verfall 05.06.2024		190'028	284'000	CHF/SGD		0.00	0.00	
	CHF/USD Verfall 05.06.2024		75'000	67'640	USD/CHF		0.00	0.00	
	SEK/CHF Verfall 05.06.2024		258'828	3'099'000	CHF/SEK		0.00	0.00	
	CHF/NZD Verfall 05.06.2024		25'000	13'561	NZD/CHF		0.00	0.00	
	CHF/EUR Verfall 05.06.2024		146'000	141'943	EUR/CHF		0.00	0.00	
	CHF/NOK Verfall 05.06.2024		87'000	7'233	NOK/CHF		0.00	0.00	
	CHF/MXN Verfall 05.06.2024		490'000	25'882	MXN/CHF		0.00	0.00	
	THB/CHF Verfall 05.06.2024		254'644	10'360'000	CHF/THB		0.00	0.00	
	CHF/CAD Verfall 05.06.2024		245'000	162'093	CAD/CHF		0.00	0.00	
	CHF/NZD Verfall 05.06.2024		19'000	10'350	NZD/CHF		0.00	0.00	
	GBP/CHF Verfall 05.06.2024		130'638	115'000	CHF/GBP		0.00	0.00	
	CNY/CHF Verfall 05.06.2024		234'409	1'874'000	CHF/CNY		0.00	0.00	
	CHF/PLN Verfall 05.06.2024		60'000	13'678	PLN/CHF		0.00	0.00	
	JPY/CHF Verfall 05.06.2024		77'566	13'335'000	CHF/JPY		0.00	0.00	
	CHF/SEK Verfall 05.06.2024		283'000	23'667	SEK/CHF		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.
	CHF/CZK Verfall 05.06.2024		205'000	8'090		CZK/CHF	0.00	0.00	
	EUR/CHF Verfall 05.06.2024		591'482	605'000		CHF/EUR	0.00	0.00	
	AUD/CHF Verfall 05.06.2024		201'852	337'000		CHF/AUD	0.00	0.00	
	MXN/CHF Verfall 05.06.2024		263'619	4'914'000		CHF/MXN	0.00	0.00	
	CHF/NOK Verfall 05.06.2024		55'000	4'605		NOK/CHF	0.00	0.00	
	USD/CHF Verfall 05.06.2024		1'225'127	1'355'000		CHF/USD	0.00	0.00	
	CHF/ILS Verfall 05.06.2024		28'000	6'810		ILS/CHF	0.00	0.00	
	CHF/SGD Verfall 05.06.2024		19'000	12'712		SGD/CHF	0.00	0.00	
	CAD/CHF Verfall 05.06.2024		173'594	262'000		CHF/CAD	0.00	0.00	
	CHF/USD Verfall 05.06.2024		15'000	13'544		USD/CHF	0.00	0.00	
	EUR/CHF Verfall 05.06.2024		86'331	88'000		CHF/EUR	0.00	0.00	
	CHF/AUD Verfall 05.06.2024		10'000	6'021		AUD/CHF	0.00	0.00	
	CHF/CNY Verfall 05.06.2024		336'000	42'070		CNY/CHF	0.00	0.00	
	CHF/JPY Verfall 05.06.2024		7'671'000	44'723		JPY/CHF	0.00	0.00	
	CHF/GBP Verfall 05.06.2024		15'000	17'133		GBP/CHF	0.00	0.00	
	CHF/CAD Verfall 05.06.2024		76'000	50'414		CAD/CHF	0.00	0.00	
	CHF/MXN Verfall 05.06.2024		149'000	8'041		MXN/CHF	0.00	0.00	
	CHF/AUD Verfall 05.06.2024		45'000	27'142		AUD/CHF	0.00	0.00	
	CHF/SEK Verfall 05.06.2024		109'000	9'202		SEK/CHF	0.00	0.00	
	CHF/USD Verfall 05.06.2024		208'000	187'819		USD/CHF	0.00	0.00	
	CHF/EUR Verfall 05.06.2024		44'000	43'214		EUR/CHF	0.00	0.00	
	CHF/PLN Verfall 05.06.2024		23'000	5'299		PLN/CHF	0.00	0.00	
	CNY/CHF Verfall 05.06.2024		115'257	921'000		CHF/CNY	0.00	0.00	
	CHF/SGD Verfall 05.06.2024		7'000	4'701		SGD/CHF	0.00	0.00	
	JPY/CHF Verfall 05.06.2024		290'488	49'857'000		CHF/JPY	0.00	0.00	
	CHF/GBP Verfall 05.06.2024		67'000	76'648		GBP/CHF	0.00	0.00	
	GBP/CHF Verfall 05.06.2024		191'763	165'000		CHF/GBP	0.00	0.00	
	CNY/CHF Verfall 05.06.2024		15'372	122'000		CHF/CNY	0.00	0.00	
	EUR/CHF Verfall 05.06.2024		410'827	415'000		CHF/EUR	0.00	0.00	
	CAD/CHF Verfall 05.06.2024		374'787	561'000		CHF/CAD	0.00	0.00	
	JPY/CHF Verfall 05.06.2024		205'622	35'178'000		CHF/JPY	0.00	0.00	
	USD/CHF Verfall 05.06.2024		355'220	389'000		CHF/USD	0.00	0.00	
	CAD/CHF Verfall 05.06.2024		428'238	642'000		CHF/CAD	0.00	0.00	
	CNY/CHF Verfall 05.06.2024		2'395'226	19'117'000		CHF/CNY	0.00	0.00	
	SEK/CHF Verfall 05.06.2024		8'540	99'000		CHF/SEK	0.00	0.00	
	AUD/CHF Verfall 05.06.2024		216'998	358'000		CHF/AUD	0.00	0.00	
	GBP/CHF Verfall 05.06.2024		839'124	722'000		CHF/GBP	0.00	0.00	
	USD/CHF Verfall 05.06.2024		9'185'546	10'100'000		CHF/USD	0.00	0.00	
	ILS/CHF Verfall 05.06.2024		189'452	766'000		CHF/ILS	0.00	0.00	
	MXN/CHF Verfall 05.06.2024		7'386	136'000		CHF/MXN	0.00	0.00	
	JPY/CHF Verfall 05.06.2024		2'227'754	383'799'000		CHF/JPY	0.00	0.00	
	CZK/CHF Verfall 05.06.2024		270'817	6'757'000		CHF/CZK	0.00	0.00	
	EUR/CHF Verfall 05.06.2024		4'881'801	4'935'000		CHF/EUR	0.00	0.00	
	CHF/MXN Verfall 05.06.2024		59'843'000	3'164'887		MXN/CHF	0.00	0.00	
	CHF/JPY Verfall 05.06.2024		16'564'305'000	95'102'963		JPY/CHF	0.00	0.00	
	CHF/USD Verfall 05.06.2024		473'257'000	426'925'140		USD/CHF	0.00	0.00	
	CHF/CZK Verfall 05.06.2024		38'509'000	1'526'497		CZK/CHF	0.00	0.00	
	CHF/AUD Verfall 05.06.2024		22'460'000	13'473'597		AUD/CHF	0.00	0.00	
	CHF/EUR Verfall 05.06.2024		220'711'000	216'142'282		EUR/CHF	0.00	0.00	
	CHF/CAD Verfall 05.06.2024		39'253'000	25'976'850		CAD/CHF	0.00	0.00	
	CHF/ILS Verfall 05.06.2024		5'099'000	1'236'558		ILS/CHF	0.00	0.00	
	CHF/GBP Verfall 05.06.2024		33'694'000	38'698'907		GBP/CHF	0.00	0.00	
	CHF/NOK Verfall 05.06.2024		8'624'000	740'724		NOK/CHF	0.00	0.00	
	CHF/CNY Verfall 05.06.2024		726'543'000	90'178'517		CNY/CHF	0.00	0.00	
	CHF/SEK Verfall 05.06.2024		43'835'000	3'759'596		SEK/CHF	0.00	0.00	
	CHF/SGD Verfall 05.06.2024		2'953'000	1'970'723		SGD/CHF	0.00	0.00	
	CHF/PLN Verfall 05.06.2024		9'330'000	2'137'596		PLN/CHF	0.00	0.00	
	KRW/CHF Verfall 05.06.2024		10'790'711	16'345'531'000		CHF/KRW	0.00	0.00	
	CHF/KRW Verfall 05.06.2024		16'345'531'000	10'690'676		KRW/CHF	0.00	0.00	
	DKK/CHF Verfall 06.06.2024		1'879'292	14'323'000		CHF/DKK	0.00	0.00	
	CHF/DKK Verfall 06.06.2024		45'000	5'881		DKK/CHF	0.00	0.00	
	CHF/DKK Verfall 06.06.2024		121'000	15'775		DKK/CHF	0.00	0.00	
	CHF/DKK Verfall 06.06.2024		91'000	11'928		DKK/CHF	0.00	0.00	
	CHF/DKK Verfall 06.06.2024		35'000	4'608		DKK/CHF	0.00	0.00	
	CHF/DKK Verfall 06.06.2024		14'031'000	1'841'934		DKK/CHF	0.00	0.00	
	CHF/CAD Verfall 02.07.2024		42'001'000	27'578'613		CAD/CHF	0.00	0.00	
	MXN/CHF Verfall 03.07.2024		3'184'177	60'677'000		CHF/MXN	0.00	0.00	
	USD/CHF Verfall 03.07.2024		432'642'468	481'141'000		CHF/USD	0.00	0.00	
	JPY/CHF Verfall 03.07.2024		94'111'476	16'374'304'000		CHF/JPY	0.00	0.00	
	DKK/CHF Verfall 03.07.2024		1'842'994	14'062'000		CHF/DKK	0.00	0.00	
	CZK/CHF Verfall 03.07.2024		1'526'646	38'525'000		CHF/CZK	0.00	0.00	
	AUD/CHF Verfall 03.07.2024		13'473'503	22'514'000		CHF/AUD	0.00	0.00	
	EUR/CHF Verfall 03.07.2024		215'934'672	220'936'000		CHF/EUR	0.00	0.00	
	CAD/CHF Verfall 03.07.2024		26'503'826	40'155'000		CHF/CAD	0.00	0.00	

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	ILS/CHF Verfall 03.07.2024		1'224'358	5'060'000	CHF/ILS		0.00	0.00	
	GBP/CHF Verfall 03.07.2024		38'869'562	33'946'000	CHF/GBP		0.00	0.00	
	NOK/CHF Verfall 03.07.2024		742'357	8'665'000	CHF/NOK		0.00	0.00	
	CNY/CHF Verfall 03.07.2024		91'347'012	736'818'000	CHF/CNY		0.00	0.00	
	SEK/CHF Verfall 03.07.2024		3'777'749	44'130'000	CHF/SEK		0.00	0.00	
	SGD/CHF Verfall 03.07.2024		1'988'231	2'985'000	CHF/SGD		0.00	0.00	
	THB/CHF Verfall 03.07.2024		2'815'698	115'097'000	CHF/THB		0.00	0.00	
	NZD/CHF Verfall 03.07.2024		1'649'156	2'985'000	CHF/NZD		0.00	0.00	
	PLN/CHF Verfall 03.07.2024		2'141'132	9'379'000	CHF/PLN		0.00	0.00	
	EUR/CHF Verfall 03.07.2024		2'371'611	2'438'000	CHF/EUR		0.00	0.00	
	AUD/CHF Verfall 03.07.2024		32'856	55'000	CHF/AUD		0.00	0.00	
	JPY/CHF Verfall 03.07.2024		774'618	134'772'000	CHF/JPY		0.00	0.00	
	USD/CHF Verfall 03.07.2024		5'421'997	6'066'000	CHF/USD		0.00	0.00	
	DKK/CHF Verfall 03.07.2024		3'914	30'000	CHF/DKK		0.00	0.00	
	PLN/CHF Verfall 03.07.2024		7'258	32'000	CHF/PLN		0.00	0.00	
	NZD/CHF Verfall 03.07.2024		6'625	12'000	CHF/NZD		0.00	0.00	
	MXN/CHF Verfall 03.07.2024		9'939	196'000	CHF/MXN		0.00	0.00	
	GBP/CHF Verfall 03.07.2024		526'410	461'000	CHF/GBP		0.00	0.00	
	SEK/CHF Verfall 03.07.2024		6'094	71'000	CHF/SEK		0.00	0.00	
	CNY/CHF Verfall 03.07.2024		1'107'229	8'966'000	CHF/CNY		0.00	0.00	
	CAD/CHF Verfall 03.07.2024		361'491	551'000	CHF/CAD		0.00	0.00	
	GBP/CHF Verfall 03.07.2024		5'690	5'000	CHF/GBP		0.00	0.00	
	JPY/CHF Verfall 03.07.2024		599'026	104'564'000	CHF/JPY		0.00	0.00	
	CAD/CHF Verfall 03.07.2024		3'903	6'000	CHF/CAD		0.00	0.00	
	CNY/CHF Verfall 03.07.2024		15'142	123'000	CHF/CNY		0.00	0.00	
	USD/CHF Verfall 03.07.2024		74'024	83'000	CHF/USD		0.00	0.00	
	EUR/CHF Verfall 03.07.2024		802'521	827'000	CHF/EUR		0.00	0.00	
	AUD/CHF Verfall 03.07.2024		197'059	333'000	CHF/AUD		0.00	0.00	
	NOK/CHF Verfall 03.07.2024		196'301	2'336'000	CHF/NOK		0.00	0.00	
	CNY/CHF Verfall 03.07.2024		339'957	2'770'000	CHF/CNY		0.00	0.00	
	JPY/CHF Verfall 03.07.2024		218'062	38'102'000	CHF/JPY		0.00	0.00	
	EUR/CHF Verfall 03.07.2024		714'023	737'000	CHF/EUR		0.00	0.00	
	GBP/CHF Verfall 03.07.2024		206'863	182'000	CHF/GBP		0.00	0.00	
	CAD/CHF Verfall 03.07.2024		7'792	12'000	CHF/CAD		0.00	0.00	
	AUD/CHF Verfall 03.07.2024		5'329	9'000	CHF/AUD		0.00	0.00	
	USD/CHF Verfall 03.07.2024		1'378'094	1'549'000	CHF/USD		0.00	0.00	
	JPY/CHF Verfall 03.07.2024		1'269'794	222'006'000	CHF/JPY		0.00	0.00	
	PLN/CHF Verfall 03.07.2024		3'548	16'000	CHF/PLN		0.00	0.00	
	CAD/CHF Verfall 03.07.2024		435'982	669'000	CHF/CAD		0.00	0.00	
	SGD/CHF Verfall 03.07.2024		3'316	5'000	CHF/SGD		0.00	0.00	
	GBP/CHF Verfall 03.07.2024		460'777	404'000	CHF/GBP		0.00	0.00	
	CNY/CHF Verfall 03.07.2024		1'414'670	11'450'000	CHF/CNY		0.00	0.00	
	EUR/CHF Verfall 03.07.2024		3'674'323	3'816'000	CHF/EUR		0.00	0.00	
	USD/CHF Verfall 03.07.2024		6'668'382	7'433'000	CHF/USD		0.00	0.00	
	AUD/CHF Verfall 03.07.2024		335'721	567'000	CHF/AUD		0.00	0.00	
	SEK/CHF Verfall 03.07.2024		168'548	1'974'000	CHF/SEK		0.00	0.00	
	DKK/CHF Verfall 03.07.2024		3'099	24'000	CHF/DKK		0.00	0.00	
	MXN/CHF Verfall 03.07.2024		5'092	105'000	CHF/MXN		0.00	0.00	
	EUR/CHF Verfall 03.07.2024		143'805	149'000	CHF/EUR		0.00	0.00	
	CNY/CHF Verfall 03.07.2024		42'602	347'000	CHF/CNY		0.00	0.00	
	CHF/USD Verfall 03.07.2024		134'000	119'116	USD/CHF		0.00	0.00	
	AUD/CHF Verfall 03.07.2024		7'738	13'000	CHF/AUD		0.00	0.00	
	GBP/CHF Verfall 03.07.2024		20'547	18'000	CHF/GBP		0.00	0.00	
	CAD/CHF Verfall 03.07.2024		14'289	22'000	CHF/CAD		0.00	0.00	
	JPY/CHF Verfall 03.07.2024		52'605	9'193'000	CHF/JPY		0.00	0.00	
	CHF/CAD Verfall 03.07.2024		11'000	7'122	CAD/CHF		0.00	0.00	
	CHF/CNY Verfall 03.07.2024		7'408'000	908'606	CNY/CHF		0.00	0.00	
	CHF/JPY Verfall 03.07.2024		194'290'000	1'098'628	JPY/CHF		0.00	0.00	
	CHF/GBP Verfall 03.07.2024		351'000	396'483	GBP/CHF		0.00	0.00	
	CHF/USD Verfall 03.07.2024		4'749'000	4'230'547	USD/CHF		0.00	0.00	
	CHF/AUD Verfall 03.07.2024		306'000	179'770	AUD/CHF		0.00	0.00	
	CHF/EUR Verfall 03.07.2024		3'129'000	2'989'071	EUR/CHF		0.00	0.00	
	THB/CHF Verfall 03.07.2024		295'290	12'196'000	CHF/THB		0.00	0.00	
	SEK/CHF Verfall 03.07.2024		7'577	89'000	CHF/SEK		0.00	0.00	
	GBP/CHF Verfall 03.07.2024		465'920	413'000	CHF/GBP		0.00	0.00	
	AUD/CHF Verfall 03.07.2024		206'333	348'000	CHF/AUD		0.00	0.00	
	MXN/CHF Verfall 03.07.2024		188'260	3'901'000	CHF/MXN		0.00	0.00	
	CAD/CHF Verfall 03.07.2024		51'969	80'000	CHF/CAD		0.00	0.00	
	USD/CHF Verfall 03.07.2024		9'996'846	11'241'000	CHF/USD		0.00	0.00	
	JPY/CHF Verfall 03.07.2024		1'836'074	327'259'000	CHF/JPY		0.00	0.00	
	EUR/CHF Verfall 03.07.2024		4'455'910	4'671'000	CHF/EUR		0.00	0.00	
	CNY/CHF Verfall 03.07.2024		1'527'937	12'513'000	CHF/CNY		0.00	0.00	
	CHF/JPY Verfall 03.07.2024		10'022'000	56'133	JPY/CHF		0.00	0.00	
	CHF/EUR Verfall 03.07.2024		127'000	121'149	EUR/CHF		0.00	0.00	

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	CHF/GBP Verfall 03.07.2024		20'000	22'546	GBP/CHF		0.00	0.00	
	CHF/CNY Verfall 03.07.2024		435'000	53'304	CNY/CHF		0.00	0.00	
	CHF/AUD Verfall 03.07.2024		14'000	8'297	AUD/CHF		0.00	0.00	
	CHF/USD Verfall 03.07.2024		280'000	249'957	USD/CHF		0.00	0.00	
	CHF/CAD Verfall 03.07.2024		23'000	14'987	CAD/CHF		0.00	0.00	
	CNY/CHF Verfall 03.07.2024		299'793	2'444'000	CHF/CNY		0.00	0.00	
	JPY/CHF Verfall 03.07.2024		202'096	36'075'000	CHF/JPY		0.00	0.00	
	SGD/CHF Verfall 03.07.2024		195'303	296'000	CHF/SGD		0.00	0.00	
	USD/CHF Verfall 03.07.2024		22'343	25'000	CHF/USD		0.00	0.00	
	EUR/CHF Verfall 03.07.2024		10'523	11'000	CHF/EUR		0.00	0.00	
	GBP/CHF Verfall 03.07.2024		294'487	260'000	CHF/GBP		0.00	0.00	
	CAD/CHF Verfall 03.07.2024		340'508	520'000	CHF/CAD		0.00	0.00	
	CHF/ILS Verfall 03.07.2024		27'000	6'449	ILS/CHF		0.00	0.00	
	CHF/NOK Verfall 03.07.2024		60'000	5'040	NOK/CHF		0.00	0.00	
	PLN/CHF Verfall 03.07.2024		182'992	825'000	CHF/PLN		0.00	0.00	
	CHF/CZK Verfall 03.07.2024		213'000	8'199	CZK/CHF		0.00	0.00	
	DKK/CHF Verfall 03.07.2024		184'575	1'437'000	CHF/DKK		0.00	0.00	
	JPY/CHF Verfall 03.07.2024		563'699	100'895'000	CHF/JPY		0.00	0.00	
	CHF/NZD Verfall 03.07.2024		16'000	8'735	NZD/CHF		0.00	0.00	
	EUR/CHF Verfall 03.07.2024		1'257'834	1'313'000	CHF/EUR		0.00	0.00	
	CHF/MXN Verfall 03.07.2024		358'000	17'624	MXN/CHF		0.00	0.00	
	GBP/CHF Verfall 03.07.2024		169'784	150'000	CHF/GBP		0.00	0.00	
	CHF/SEK Verfall 03.07.2024		255'000	21'658	SEK/CHF		0.00	0.00	
	USD/CHF Verfall 03.07.2024		2'043'433	2'279'000	CHF/USD		0.00	0.00	
	CHF/AUD Verfall 03.07.2024		130'000	77'541	AUD/CHF		0.00	0.00	
	CNY/CHF Verfall 03.07.2024		567'139	4'614'000	CHF/CNY		0.00	0.00	
	CHF/SGD Verfall 03.07.2024		18'000	11'884	SGD/CHF		0.00	0.00	
	CNY/CHF Verfall 03.07.2024		564'677	4'596'000	CHF/CNY		0.00	0.00	
	JPY/CHF Verfall 03.07.2024		567'575	101'604'000	CHF/JPY		0.00	0.00	
	CAD/CHF Verfall 03.07.2024		13'103	20'000	CHF/CAD		0.00	0.00	
	AUD/CHF Verfall 03.07.2024		317'704	532'000	CHF/AUD		0.00	0.00	
	GBP/CHF Verfall 03.07.2024		22'687	20'000	CHF/GBP		0.00	0.00	
	EUR/CHF Verfall 03.07.2024		1'254'817	1'306'000	CHF/EUR		0.00	0.00	
	USD/CHF Verfall 03.07.2024		2'466'274	2'750'000	CHF/USD		0.00	0.00	
	CHF/AUD Verfall 03.07.2024		23'921'000	14'353'557	AUD/CHF		0.00	0.00	
	CHF/NZD Verfall 03.07.2024		2'981'000	1'631'999	NZD/CHF		0.00	0.00	
	CHF/SGD Verfall 03.07.2024		3'268'000	2'166'648	SGD/CHF		0.00	0.00	
	CHF/CZK Verfall 03.07.2024		38'312'000	1'472'997	CZK/CHF		0.00	0.00	
	CHF/ILS Verfall 03.07.2024		5'033'000	1'200'471	ILS/CHF		0.00	0.00	
	CHF/NOK Verfall 03.07.2024		10'941'000	923'245	NOK/CHF		0.00	0.00	
	CHF/USD Verfall 03.07.2024		507'404'000	455'878'392	USD/CHF		0.00	0.00	
	CHF/THB Verfall 03.07.2024		127'293'000	3'116'922	THB/CHF		0.00	0.00	
	CHF/GBP Verfall 03.07.2024		35'488'000	40'306'135	GBP/CHF		0.00	0.00	
	CHF/JPY Verfall 03.07.2024		17'244'462'000	96'339'636	JPY/CHF		0.00	0.00	
	CHF/MXN Verfall 03.07.2024		64'521'000	3'169'807	MXN/CHF		0.00	0.00	
	CHF/CNY Verfall 03.07.2024		776'798'000	95'600'530	CNY/CHF		0.00	0.00	
	CHF/EUR Verfall 03.07.2024		232'948'000	224'312'618	EUR/CHF		0.00	0.00	
	CHF/SEK Verfall 03.07.2024		46'009'000	3'903'184	SEK/CHF		0.00	0.00	
	CHF/PLN Verfall 03.07.2024		10'252'000	2'291'240	PLN/CHF		0.00	0.00	
	CHF/DKK Verfall 03.07.2024		15'553'000	2'008'250	DKK/CHF		0.00	0.00	
	KRW/CHF Verfall 03.07.2024		10'645'548	16'313'834'000	CHF/KRW		0.00	0.00	
	CHF/KRW Verfall 03.07.2024		16'313'834'000	10'657'865	KRW/CHF		0.00	0.00	
	AUD/CHF Verfall 06.08.2024		14'372'776	24'030'000	CHF/AUD		0.00	0.00	
	NZD/CHF Verfall 06.08.2024		1'649'824	3'026'000	CHF/NZD		0.00	0.00	
	SGD/CHF Verfall 06.08.2024		2'190'854	3'313'000	CHF/SGD		0.00	0.00	
	CZK/CHF Verfall 06.08.2024		1'495'621	39'036'000	CHF/CZK		0.00	0.00	
	ILS/CHF Verfall 06.08.2024		1'212'685	5'099'000	CHF/ILS		0.00	0.00	
	NOK/CHF Verfall 06.08.2024		931'244	11'072'000	CHF/NOK		0.00	0.00	
	USD/CHF Verfall 06.08.2024		468'034'557	523'088'000	CHF/USD		0.00	0.00	
	THB/CHF Verfall 06.08.2024		3'121'217	127'837'000	CHF/THB		0.00	0.00	
	GBP/CHF Verfall 06.08.2024		40'920'495	36'170'000	CHF/GBP		0.00	0.00	
	JPY/CHF Verfall 06.08.2024		96'167'049	17'195'625'000	CHF/JPY		0.00	0.00	
	MXN/CHF Verfall 06.08.2024		3'146'974	64'667'000	CHF/MXN		0.00	0.00	
	CNY/CHF Verfall 06.08.2024		97'432'459	793'030'000	CHF/CNY		0.00	0.00	
	EUR/CHF Verfall 06.08.2024		228'541'855	237'941'000	CHF/EUR		0.00	0.00	
	SEK/CHF Verfall 06.08.2024		3'942'325	46'585'000	CHF/SEK		0.00	0.00	
	PLN/CHF Verfall 06.08.2024		2'306'311	10'366'000	CHF/PLN		0.00	0.00	
	DKK/CHF Verfall 06.08.2024		2'031'549	15'768'000	CHF/DKK		0.00	0.00	
	CAD/CHF Verfall 06.08.2024		27'975'886	42'749'000	CHF/CAD		0.00	0.00	
	CHF/DKK Verfall 06.08.2024		33'000	4'283	DKK/CHF		0.00	0.00	
	JPY/CHF Verfall 06.08.2024		137'892	24'634'000	CHF/JPY		0.00	0.00	
	CHF/USD Verfall 06.08.2024		1'831'000	1'648'689	USD/CHF		0.00	0.00	
	MXN/CHF Verfall 06.08.2024		5'057	104'000	CHF/MXN		0.00	0.00	
	CNY/CHF Verfall 06.08.2024		269'454	2'181'000	CHF/CNY		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.
	CHF/CAD Verfall 06.08.2024		4'000	2'625	CAD/CHF		0.00	0.00	
	CHF/GBP Verfall 06.08.2024		113'000	128'679	GBP/CHF		0.00	0.00	
	SGD/CHF Verfall 06.08.2024		5'313	8'000	CHF/SGD		0.00	0.00	
	CHF/EUR Verfall 06.08.2024		415'000	401'570	EUR/CHF		0.00	0.00	
	AUD/CHF Verfall 06.08.2024		73'712	123'000	CHF/AUD		0.00	0.00	
	SEK/CHF Verfall 06.08.2024		5'437	64'000	CHF/SEK		0.00	0.00	
	DKK/CHF Verfall 06.08.2024		2'077	16'000	CHF/DKK		0.00	0.00	
	AUD/CHF Verfall 06.08.2024		321'670	536'000	CHF/AUD		0.00	0.00	
	CNY/CHF Verfall 06.08.2024		1'321'083	10'705'000	CHF/CNY		0.00	0.00	
	CAD/CHF Verfall 06.08.2024		435'957	663'000	CHF/CAD		0.00	0.00	
	EUR/CHF Verfall 06.08.2024		2'407'488	2'487'000	CHF/EUR		0.00	0.00	
	PLN/CHF Verfall 06.08.2024		2'690	12'000	CHF/PLN		0.00	0.00	
	JPY/CHF Verfall 06.08.2024		919'004	164'105'000	CHF/JPY		0.00	0.00	
	MXN/CHF Verfall 06.08.2024		3'536	72'000	CHF/MXN		0.00	0.00	
	USD/CHF Verfall 06.08.2024		4'718'258	5'244'000	CHF/USD		0.00	0.00	
	SGD/CHF Verfall 06.08.2024		2'656	4'000	CHF/SGD		0.00	0.00	
	GBP/CHF Verfall 06.08.2024		551'047	483'000	CHF/GBP		0.00	0.00	
	CHF/SEK Verfall 06.08.2024		817'000	70'146	SEK/CHF		0.00	0.00	
	USD/CHF Verfall 06.08.2024		30'524	34'000	CHF/USD		0.00	0.00	
	CHF/PLN Verfall 06.08.2024		179'000	40'381	PLN/CHF		0.00	0.00	
	CHF/NOK Verfall 06.08.2024		178'000	15'170	NOK/CHF		0.00	0.00	
	AUD/CHF Verfall 06.08.2024		54'350	90'000	CHF/AUD		0.00	0.00	
	CHF/MXN Verfall 06.08.2024		1'119'000	55'135	MXN/CHF		0.00	0.00	
	EUR/CHF Verfall 06.08.2024		136'000	140'000	CHF/EUR		0.00	0.00	
	GBP/CHF Verfall 06.08.2024		97'401	85'000	CHF/GBP		0.00	0.00	
	CHF/DKK Verfall 06.08.2024		270'000	35'174	DKK/CHF		0.00	0.00	
	CHF/CZK Verfall 06.08.2024		631'000	24'361	CZK/CHF		0.00	0.00	
	CHF/NZD Verfall 06.08.2024		48'000	26'356	NZD/CHF		0.00	0.00	
	JPY/CHF Verfall 06.08.2024		361'704	64'696'000	CHF/JPY		0.00	0.00	
	CAD/CHF Verfall 06.08.2024		123'895	188'000	CHF/CAD		0.00	0.00	
	CHF/ILS Verfall 06.08.2024		82'000	19'582	ILS/CHF		0.00	0.00	
	CHF/SGD Verfall 06.08.2024		57'000	37'888	SGD/CHF		0.00	0.00	
	CNY/CHF Verfall 06.08.2024		8'380	68'000	CHF/CNY		0.00	0.00	
	CHF/THB Verfall 06.08.2024		3'963'000	97'128	THB/CHF		0.00	0.00	
	CNY/CHF Verfall 06.08.2024		6'161'456	50'129'000	CHF/CNY		0.00	0.00	
	GBP/CHF Verfall 06.08.2024		2'611'960	2'276'000	CHF/GBP		0.00	0.00	
	PLN/CHF Verfall 06.08.2024		286'757	1'263'000	CHF/PLN		0.00	0.00	
	JPY/CHF Verfall 06.08.2024		5'938'097	1'062'414'000	CHF/JPY		0.00	0.00	
	CAD/CHF Verfall 06.08.2024		1'739'587	2'650'000	CHF/CAD		0.00	0.00	
	NZD/CHF Verfall 06.08.2024		316'092	576'000	CHF/NZD		0.00	0.00	
	DKK/CHF Verfall 06.08.2024		186'012	1'430'000	CHF/DKK		0.00	0.00	
	EUR/CHF Verfall 06.08.2024		13'747'563	14'172'000	CHF/EUR		0.00	0.00	
	MXN/CHF Verfall 06.08.2024		281'369	5'682'000	CHF/MXN		0.00	0.00	
	CHF/CZK Verfall 06.08.2024		595'000	22'973	CZK/CHF		0.00	0.00	
	SEK/CHF Verfall 06.08.2024		650'126	7'658'000	CHF/SEK		0.00	0.00	
	CHF/SGD Verfall 06.08.2024		50'000	33'195	SGD/CHF		0.00	0.00	
	USD/CHF Verfall 06.08.2024		28'108'817	31'434'000	CHF/USD		0.00	0.00	
	AUD/CHF Verfall 06.08.2024		953'269	1'579'000	CHF/AUD		0.00	0.00	
	CHF/ILS Verfall 06.08.2024		77'000	18'767	ILS/CHF		0.00	0.00	
	NOK/CHF Verfall 06.08.2024		918'619	10'863'000	CHF/NOK		0.00	0.00	
	JPY/CHF Verfall 06.08.2024		239'586	43'023'000	CHF/JPY		0.00	0.00	
	CNY/CHF Verfall 06.08.2024		22'664	184'000	CHF/CNY		0.00	0.00	
	AUD/CHF Verfall 06.08.2024		3'025	5'000	CHF/AUD		0.00	0.00	
	CAD/CHF Verfall 06.08.2024		5'929	9'000	CHF/CAD		0.00	0.00	
	USD/CHF Verfall 06.08.2024		1'072'615	1'196'000	CHF/USD		0.00	0.00	
	GBP/CHF Verfall 06.08.2024		9'205	8'000	CHF/GBP		0.00	0.00	
	EUR/CHF Verfall 06.08.2024		701'674	722'000	CHF/EUR		0.00	0.00	
	CZK/CHF Verfall 06.08.2024		172'498	4'502'000	CHF/CZK		0.00	0.00	
	GBP/CHF Verfall 06.08.2024		85'270	74'000	CHF/GBP		0.00	0.00	
	CHF/JPY Verfall 06.08.2024		9'645'000	54'408	JPY/CHF		0.00	0.00	
	CHF/CNY Verfall 06.08.2024		453'000	55'663	CNY/CHF		0.00	0.00	
	CHF/USD Verfall 06.08.2024		294'000	262'092	USD/CHF		0.00	0.00	
	CHF/EUR Verfall 06.08.2024		131'000	127'183	EUR/CHF		0.00	0.00	
	CAD/CHF Verfall 06.08.2024		92'386	141'000	CHF/CAD		0.00	0.00	
	CHF/AUD Verfall 06.08.2024		13'000	7'866	AUD/CHF		0.00	0.00	
	CHF/CNY Verfall 06.08.2024		65'000	7'989	CNY/CHF		0.00	0.00	
	CHF/USD Verfall 06.08.2024		44'000	39'251	USD/CHF		0.00	0.00	
	CHF/EUR Verfall 06.08.2024		23'000	22'406	EUR/CHF		0.00	0.00	
	CHF/JPY Verfall 06.08.2024		1'578'000	8'953	JPY/CHF		0.00	0.00	
	CNY/CHF Verfall 06.08.2024		100'926	821'000	CHF/CNY		0.00	0.00	
	CZK/CHF Verfall 06.08.2024		19'203	500'000	CHF/CZK		0.00	0.00	
	ILS/CHF Verfall 06.08.2024		141'427	574'000	CHF/ILS		0.00	0.00	
	SGD/CHF Verfall 06.08.2024		143'856	216'000	CHF/SGD		0.00	0.00	
	EUR/CHF Verfall 06.08.2024		947'429	971'000	CHF/EUR		0.00	0.00	

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert CHF	in % 7)	Kat.
	GBP/CHF Verfall 06.08.2024		97'404	84'000	CHF/GBP		0.00	0.00	
	USD/CHF Verfall 06.08.2024		1'655'474	1'854'000	CHF/USD		0.00	0.00	
	JPY/CHF Verfall 06.08.2024		612'890	108'027'000	CHF/JPY		0.00	0.00	
	USD/CHF Verfall 06.08.2024		661'563	740'000	CHF/USD		0.00	0.00	
	CHF/JPY Verfall 06.08.2024		9'334'000	52'768	JPY/CHF		0.00	0.00	
	CHF/CAD Verfall 06.08.2024		19'000	12'406	CAD/CHF		0.00	0.00	
	EUR/CHF Verfall 06.08.2024		142'131	146'000	CHF/EUR		0.00	0.00	
	CHF/GBP Verfall 06.08.2024		14'000	16'207	GBP/CHF		0.00	0.00	
	CHF/CNY Verfall 06.08.2024		390'000	47'867	CNY/CHF		0.00	0.00	
	CNY/CHF Verfall 06.08.2024		243'504	2'001'000	CHF/CNY		0.00	0.00	
	CAD/CHF Verfall 06.08.2024		329'666	510'000	CHF/CAD		0.00	0.00	
	EUR/CHF Verfall 06.08.2024		384'132	397'000	CHF/EUR		0.00	0.00	
	GBP/CHF Verfall 06.08.2024		219'843	191'000	CHF/GBP		0.00	0.00	
	JPY/CHF Verfall 06.08.2024		28'186	4'974'000	CHF/JPY		0.00	0.00	
	USD/CHF Verfall 06.08.2024		662'422	749'000	CHF/USD		0.00	0.00	
	AUD/CHF Verfall 06.08.2024		209'633	352'000	CHF/AUD		0.00	0.00	
	USD/CHF Verfall 06.08.2024		1'851'330	2'087'000	CHF/USD		0.00	0.00	
	CAD/CHF Verfall 06.08.2024		12'929	20'000	CHF/CAD		0.00	0.00	
	CNY/CHF Verfall 06.08.2024		270'908	2'223'000	CHF/CNY		0.00	0.00	
	GBP/CHF Verfall 06.08.2024		19'479	17'000	CHF/GBP		0.00	0.00	
	EUR/CHF Verfall 06.08.2024		982'167	1'016'000	CHF/EUR		0.00	0.00	
	JPY/CHF Verfall 06.08.2024		487'931	86'358'000	CHF/JPY		0.00	0.00	
	USD/CHF Verfall 06.08.2024		261'064	294'000	CHF/USD		0.00	0.00	
	GBP/CHF Verfall 06.08.2024		222'493	194'000	CHF/GBP		0.00	0.00	
	EUR/CHF Verfall 06.08.2024		18'376	19'000	CHF/EUR		0.00	0.00	
	EUR/CHF Verfall 06.08.2024		421'665	440'000	CHF/EUR		0.00	0.00	
	CHF/NZD Verfall 06.08.2024		20'000	10'393	NZD/CHF		0.00	0.00	
	CHF/MXN Verfall 06.08.2024		326'000	15'500	MXN/CHF		0.00	0.00	
	CHF/CNY Verfall 06.08.2024		3'284'000	400'687	CNY/CHF		0.00	0.00	
	USD/CHF Verfall 06.08.2024		354'320	400'000	CHF/USD		0.00	0.00	
	JPY/CHF Verfall 06.08.2024		239'118	41'548'000	CHF/JPY		0.00	0.00	
	CHF/DKK Verfall 06.08.2024		104'000	13'357	DKK/CHF		0.00	0.00	
	CHF/PLN Verfall 06.08.2024		67'000	14'955	PLN/CHF		0.00	0.00	
	AUD/CHF Verfall 06.08.2024		221'147	382'000	CHF/AUD		0.00	0.00	
	CHF/CAD Verfall 06.08.2024		220'000	140'696	CAD/CHF		0.00	0.00	
	CHF/SGD Verfall 06.08.2024		16'000	10'550	SGD/CHF		0.00	0.00	
	CHF/SEK Verfall 06.08.2024		251'000	20'536	SEK/CHF		0.00	0.00	
	CHF/GBP Verfall 06.08.2024		300'000	341'399	GBP/CHF		0.00	0.00	
	CHF/NZD Verfall 06.08.2024		3'534'000	1'847'370	NZD/CHF		0.00	0.00	
	CHF/ILS Verfall 06.08.2024		5'514'000	1'290'610	ILS/CHF		0.00	0.00	
	CHF/CAD Verfall 06.08.2024		46'687'000	29'747'089	CAD/CHF		0.00	0.00	
	CHF/SEK Verfall 06.08.2024		53'239'000	4'371'810	SEK/CHF		0.00	0.00	
	CHF/DKK Verfall 06.08.2024		16'807'000	2'145'161	DKK/CHF		0.00	0.00	
	CHF/JPY Verfall 06.08.2024		18'774'847'000	109'838'487	JPY/CHF		0.00	0.00	
	CHF/MXN Verfall 06.08.2024		69'080'000	3'263'021	MXN/CHF		0.00	0.00	
	CHF/CZK Verfall 06.08.2024		42'812'000	1'601'173	CZK/CHF		0.00	0.00	
	CHF/PLN Verfall 06.08.2024		11'395'000	2'527'126	PLN/CHF		0.00	0.00	
	CHF/CNY Verfall 06.08.2024		857'150'000	104'388'013	CNY/CHF		0.00	0.00	
	CHF/SGD Verfall 06.08.2024		3'418'000	3'249'150	SGD/CHF		0.00	0.00	
	CHF/GBP Verfall 06.08.2024		39'155'000	44'263'475	GBP/CHF		0.00	0.00	
	CHF/EUR Verfall 06.08.2024		257'882'000	245'615'327	EUR/CHF		0.00	0.00	
	CHF/AUD Verfall 06.08.2024		27'084'000	15'567'071	AUD/CHF		0.00	0.00	
	CHF/THB Verfall 06.08.2024		123'874'000	3'059'936	THB/CHF		0.00	0.00	
	CHF/NOK Verfall 06.08.2024		21'757'000	1'751'090	NOK/CHF		0.00	0.00	
	CHF/USD Verfall 06.08.2024		564'951'000	497'216'765	USD/CHF		0.00	0.00	
	KRW/CHF Verfall 06.08.2024		13'012'052	19'973'552'000	CHF/KRW		0.00	0.00	
	CHF/KRW Verfall 06.08.2024		322'904'000	211'048	KRW/CHF		0.00	0.00	
	CHF/KRW Verfall 06.08.2024		255'632'000	165'780	KRW/CHF		0.00	0.00	
	CHF/KRW Verfall 06.08.2024		19'395'016'000	12'446'953	KRW/CHF		0.00	0.00	
	KRW/CHF Verfall 03.09.2024		13'604'927	21'244'624'000	CHF/KRW		0.00	0.00	
	CHF/KRW Verfall 03.09.2024		21'244'624'000	13'529'548	KRW/CHF		0.00	0.00	
	NZD/CHF Verfall 05.09.2024		1'884'573	3'618'000	CHF/NZD		0.00	0.00	
	ILS/CHF Verfall 05.09.2024		1'293'594	5'538'000	CHF/ILS		0.00	0.00	
	CAD/CHF Verfall 05.09.2024		30'413'517	47'865'000	CHF/CAD		0.00	0.00	
	SEK/CHF Verfall 05.09.2024		4'413'864	53'867'000	CHF/SEK		0.00	0.00	
	DKK/CHF Verfall 05.09.2024		2'171'294	17'045'000	CHF/DKK		0.00	0.00	
	JPY/CHF Verfall 05.09.2024		111'418'531	19'028'988'000	CHF/JPY		0.00	0.00	
	MXN/CHF Verfall 05.09.2024		3'270'258	69'823'000	CHF/MXN		0.00	0.00	
	CZK/CHF Verfall 05.09.2024		1'630'927	43'726'000	CHF/CZK		0.00	0.00	
	PLN/CHF Verfall 05.09.2024		2'545'164	11'522'000	CHF/PLN		0.00	0.00	
	CNY/CHF Verfall 05.09.2024		106'794'767	878'297'000	CHF/CNY		0.00	0.00	
	SGD/CHF Verfall 05.09.2024		2'283'582	3'478'000	CHF/SGD		0.00	0.00	
	GBP/CHF Verfall 05.09.2024		45'340'259	40'240'000	CHF/GBP		0.00	0.00	
	EUR/CHF Verfall 05.09.2024		249'595'072	262'636'000	CHF/EUR		0.00	0.00	

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2024	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2024	Kurs 8)	Kurswert CHF	in % 7)	Kat.
AUD/CHF	Verfall 05.09.2024		15'633'567	27'276'000	CHF/AUD		0.00	0.00	
THB/CHF	Verfall 05.09.2024		3'077'806	124'837'000	CHF/THB		0.00	0.00	
NOK/CHF	Verfall 05.09.2024		1'758'620	21'914'000	CHF/NOK		0.00	0.00	
USD/CHF	Verfall 05.09.2024		507'879'785	579'148'000	CHF/USD		0.00	0.00	
CAD/CHF	Verfall 05.09.2024		133'556	216'000	CHF/CAD		0.00	0.00	
SGD/CHF	Verfall 05.09.2024		10'355	16'000	CHF/SGD		0.00	0.00	
PLN/CHF	Verfall 05.09.2024		11'759	54'000	CHF/PLN		0.00	0.00	
CNY/CHF	Verfall 05.09.2024		496'286	4'132'000	CHF/CNY		0.00	0.00	
USD/CHF	Verfall 05.09.2024		4'937'800	5'768'000	CHF/USD		0.00	0.00	
GBP/CHF	Verfall 05.09.2024		263'209	240'000	CHF/GBP		0.00	0.00	
MXN/CHF	Verfall 05.09.2024		12'931	289'000	CHF/MXN		0.00	0.00	
EUR/CHF	Verfall 05.09.2024		1'319'302	1'409'000	CHF/EUR		0.00	0.00	
AUD/CHF	Verfall 05.09.2024		146'902	263'000	CHF/AUD		0.00	0.00	
EUR/CHF	Verfall 05.09.2024		15'813	17'000	CHF/EUR		0.00	0.00	
USD/CHF	Verfall 05.09.2024		33'136	39'000	CHF/USD		0.00	0.00	
GBP/CHF	Verfall 05.09.2024		331'640	307'000	CHF/GBP		0.00	0.00	
CAD/CHF	Verfall 05.09.2024		222'949	362'000	CHF/CAD		0.00	0.00	
CHF/USD	Verfall 05.09.2024		308'000	265'632	USD/CHF		0.00	0.00	
THB/CHF	Verfall 05.09.2024		532'518	21'353'000	CHF/THB		0.00	0.00	
JPY/CHF	Verfall 05.09.2024		2'283'498	389'569'000	CHF/JPY		0.00	0.00	
AUD/CHF	Verfall 05.09.2024		243'501	424'000	CHF/AUD		0.00	0.00	
USD/CHF	Verfall 05.09.2024		8'678'780	10'188'000	CHF/USD		0.00	0.00	
EUR/CHF	Verfall 05.09.2024		5'342'495	5'633'000	CHF/EUR		0.00	0.00	
GBP/CHF	Verfall 05.09.2024		782'420	703'000	CHF/GBP		0.00	0.00	
SEK/CHF	Verfall 05.09.2024		11'342	136'000	CHF/SEK		0.00	0.00	
DKK/CHF	Verfall 05.09.2024		9'151	72'000	CHF/DKK		0.00	0.00	
CNY/CHF	Verfall 05.09.2024		926'773	7'749'000	CHF/CNY		0.00	0.00	
CAD/CHF	Verfall 05.09.2024		419'207	669'000	CHF/CAD		0.00	0.00	
CHF/CNY	Verfall 05.09.2024		633'000	74'838	CNY/CHF		0.00	0.00	
USD/CHF	Verfall 05.09.2024		391'565	465'000	CHF/USD		0.00	0.00	
CAD/CHF	Verfall 05.09.2024		218'472	349'000	CHF/CAD		0.00	0.00	
JPY/CHF	Verfall 05.09.2024		10'168	1'740'000	CHF/JPY		0.00	0.00	
CHF/AUD	Verfall 05.09.2024		111'000	63'392	AUD/CHF		0.00	0.00	
CHF/PLN	Verfall 05.09.2024		46'000	10'089	PLN/CHF		0.00	0.00	
CHF/MXN	Verfall 05.09.2024		279'000	11'928	MXN/CHF		0.00	0.00	
CHF/SEK	Verfall 05.09.2024		214'000	17'707	SEK/CHF		0.00	0.00	
EUR/CHF	Verfall 05.09.2024		20'695	22'000	CHF/EUR		0.00	0.00	
GBP/CHF	Verfall 05.09.2024		45'695	41'000	CHF/GBP		0.00	0.00	
CHF/THB	Verfall 05.09.2024		146'190'000	3'663'916	THB/CHF		0.00	0.00	
CHF/MXN	Verfall 05.09.2024		69'833'000	3'015'249	MXN/CHF		0.00	0.00	
CHF/PLN	Verfall 05.09.2024		11'530'000	2'532'219	PLN/CHF		0.00	0.00	
CHF/CNY	Verfall 05.09.2024		889'545'000	106'489'184	CNY/CHF		0.00	0.00	
CHF/CZK	Verfall 05.09.2024		43'726'000	1'640'355	CZK/CHF		0.00	0.00	
CHF/EUR	Verfall 05.09.2024		269'717'000	253'255'093	EUR/CHF		0.00	0.00	
CHF/NOK	Verfall 05.09.2024		21'914'000	1'754'775	NOK/CHF		0.00	0.00	
CHF/GBP	Verfall 05.09.2024		41'531'000	46'299'008	GBP/CHF		0.00	0.00	
CHF/DKK	Verfall 05.09.2024		17'117'000	2'154'791	DKK/CHF		0.00	0.00	
CHF/ILS	Verfall 05.09.2024		5'538'000	1'295'119	ILS/CHF		0.00	0.00	
CHF/NZD	Verfall 05.09.2024		3'618'000	1'920'040	NZD/CHF		0.00	0.00	
CHF/AUD	Verfall 05.09.2024		27'852'000	16'029'940	AUD/CHF		0.00	0.00	
CHF/JPY	Verfall 05.09.2024		19'420'297'000	113'164'848	JPY/CHF		0.00	0.00	
CHF/SGD	Verfall 05.09.2024		3'494'000	2'273'998	SGD/CHF		0.00	0.00	
CHF/CAD	Verfall 05.09.2024		49'461'000	31'130'308	CAD/CHF		0.00	0.00	
CHF/SEK	Verfall 05.09.2024		53'789'000	4'455'343	SEK/CHF		0.00	0.00	
CHF/USD	Verfall 05.09.2024		595'300'000	504'939'413	USD/CHF		0.00	0.00	
THB/CHF	Verfall 03.10.2024		3'708'694	148'151'000	CHF/THB		0.00	0.00	b)
MXN/CHF	Verfall 03.10.2024		3'447'994	80'476'000	CHF/MXN		0.00	0.00	b)
PLN/CHF	Verfall 03.10.2024		2'549'227	11'651'000	CHF/PLN		0.00	0.00	b)
CZK/CHF	Verfall 03.10.2024		1'840'670	49'195'000	CHF/CZK		0.00	0.00	b)
EUR/CHF	Verfall 03.10.2024		264'171'079	281'916'000	CHF/EUR		0.00	0.00	b)
NOK/CHF	Verfall 03.10.2024		1'780'412	22'295'000	CHF/NOK		0.00	0.00	b)
GBP/CHF	Verfall 03.10.2024		48'162'692	43'335'000	CHF/GBP		0.00	0.00	b)
DKK/CHF	Verfall 03.10.2024		2'167'916	17'251'000	CHF/DKK		0.00	0.00	b)
NZD/CHF	Verfall 03.10.2024		1'942'910	3'673'000	CHF/NZD		0.00	0.00	b)
AUD/CHF	Verfall 03.10.2024		17'095'732	29'782'000	CHF/AUD		0.00	0.00	b)
JPY/CHF	Verfall 03.10.2024		119'420'791	20'478'642'000	CHF/JPY		0.00	0.00	b)
SGD/CHF	Verfall 03.10.2024		2'536'526	3'904'000	CHF/SGD		0.00	0.00	b)
CAD/CHF	Verfall 03.10.2024		32'644'113	51'992'000	CHF/CAD		0.00	0.00	b)
SEK/CHF	Verfall 03.10.2024		4'500'551	54'436'000	CHF/SEK		0.00	0.00	b)
USD/CHF	Verfall 03.10.2024		532'720'556	630'138'000	CHF/USD		0.00	0.00	b)
KRW/CHF	Verfall 04.10.2024		13'560'576	21'337'689'000	CHF/KRW		0.00	0.00	b)
ILS/CHF	Verfall 07.10.2024		1'306'814	5'604'000	CHF/ILS		0.00	0.00	b)
CNY/CHF	Verfall 09.10.2024		113'480'862	948'678'000	CHF/CNY		0.00	0.00	b)

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.
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Devisentermingeschäfte auf Klassen							0.00	0.00	
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Vermögensaufstellung

	Kurswert CHF	in % 7)
Bankguthaben auf Sicht	69'446'428.64	5.26
Obligationen, Wandelobligationen und sonstige Forderungswertpapiere und -rechte	723'937'724.14	54.82
Anteile anderer kollektiver Kapitalanlagen	518'084'863.91	39.23
Derivative Finanzinstrumente	-6'825.95	0.00
Sonstige Vermögenswerte	9'162'904.33	0.69
Gesamtfondsvermögen am Ende der Rechnungsperiode	1'320'625'095.07	100.00
Andere Verbindlichkeiten	-13'129.62	
Nettofondsvermögen am Ende der Rechnungsperiode	1'320'611'965.45	

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);	1'242'022'588.05	94.05
b) Anlagen, für die keine Kurse gemäss Buchstabe a verfügbar sind; bewertet aufgrund von am Markt beobachtbaren Parametern;	-6'825.95	0.00
c) Anlagen, die aufgrund von am Markt nicht beobachtbaren Parametern mit geeigneten Bewertungsmodellen unter Berücksichtigung der aktuellen Marktgegebenheiten bewertet werden.	0.00	0.00

OTC Gegenparteien

Zürcher Kantonalbank

Devisenkurse

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	24'940'745.03	1.889
Total der engagementreduzierenden Positionen (Basiswertäquivalent)	CHF	1'169'922'768.97	88.589

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	
NT CHF	CHF	0.00 - 0.27	-	0.245	0.00 - 0.03	-	0.008
NTH1 CHF	CHF	0.00 - 0.27	-	0.245	0.00 - 0.03	-	0.008

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

11 Grundsätze für die Bewertung sowie Berechnung der Nettoinventarwerte

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