

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

Halbjahresbericht per 31.08.2023

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

Klasse	Valor	Währung
FAH1 CHF	34369449	CHF
GTH1 CHF	34369456	CHF
NTH1 CHF	34369457	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 (ab 03.01.2023)
General Counsel, Zürcher Kantonalbank

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

Geschäftsleitung

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

Delegationen

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

Depotbank

Zürcher Kantonalbank, Bahnhofstrasse 9, 8001 Zürich

Prüfgesellschaft

Ernst & Young AG, Maagplatz 1, 8005 Zürich

2 Vertriebsorganisation

Zahlstelle

Zürcher Kantonalbank, Bahnhofstrasse 9, 8001 Zürich

Vertriebsträger

Zürcher Kantonalbank, Bahnhofstrasse 9, 8001 Zürich

3 Abschlusszahlen

Übersicht

	von	01.03.2023	01.03.2022	01.03.2021	01.03.2020
	bis	31.08.2023	28.02.2023	28.02.2022	28.02.2021
Konsolidiert	CHF				
Nettofondsvermögen am Ende der Rechnungsperiode		969'042'235.26	912'525'561.84	1'691'575'967.18	1'771'911'176.16
Klasse FAH1 CHF	CHF				
Nettofondsvermögen am Ende der Rechnungsperiode		33'258'138.34	27'508'591.80	22'115'693.67	13'895'391.83
Anzahl Anteile am Ende der Rechnungsperiode		425'336.711	343'698.636	240'514.434	143'165.254
Nettoinventarwert je Anteil am Ende der Rechnungsperiode 1)		78.1925	80.0370	91.9516	97.0584
Ausschüttung je Anteil		-	1.70	1.80	1.80
Total Expense Ratio (Synthetische TER)		0.23 %	0.23 %	0.23 %	0.23 %
Klasse GTH1 CHF	CHF				
Nettofondsvermögen am Ende der Rechnungsperiode		102'146'889.88	83'068'432.89	680'359'951.01	781'457'826.23
Anzahl Anteile am Ende der Rechnungsperiode		1'200'901.897	967'927.202	7'001'751.518	7'712'196.046
Nettoinventarwert je Anteil am Ende der Rechnungsperiode 1)		85.0585	85.8210	97.1700	101.3275
Thesaurierung je Anteil		-	1.76	1.89	2.03
Total Expense Ratio (Synthetische TER)		0.18 %	0.18 %	0.18 %	0.18 %
Klasse NTH1 CHF	CHF				
Nettofondsvermögen am Ende der Rechnungsperiode		833'637'207.04	801'948'537.15	989'100'322.50	976'557'958.10
Anzahl Anteile am Ende der Rechnungsperiode		9'728'794.717	9'277'846.613	10'115'833.893	9'587'159.080
Nettoinventarwert je Anteil am Ende der Rechnungsperiode 1)		85.6876	86.4369	97.7774	101.8610
Thesaurierung je Anteil		-	1.90	2.05	2.20
Total Expense Ratio (Synthetische TER)		0.03 %	0.03 %	0.03 %	0.03 %

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

Performance

	2023	2022	2021	2020
Klasse DTH1 CHF (Schliessung 24.07.2020)	-	-	-	3.56 %
Klasse FAH1 CHF	-4.06 %	-13.80 %	-2.72 %	3.63 %
Klasse GTH1 CHF	-4.01 %	-13.75 %	-2.67 %	3.68 %
Klasse NTH1 CHF	-3.87 %	-13.62 %	-2.52 %	3.83 %
Benchmark Hedge	-3.63 %	-13.71 %	-	-
Benchmark	-	-	-2.49 %	3.90 %
Tracking Error 33)	-	0.35 %	0.07 %	0.19 %

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

Tracking Differenz

Klasse

Klasse FAH1 CHF	-0.43 %
Klasse GTH1 CHF	-0.38 %
Klasse NTH1 CHF	-0.24 %

Die Tracking Differenz ist insbesondere auf die Fondskosten (siehe Total Expense Ratio) und sofern anwendbar auf nicht rückforderbare Quellensteuern sowie auf Erträge aus Effektenleihe zurückzuführen. Der Portfoliomanager des Teilvermögens strebt an, den Index so genau wie möglich und zweckmässig nachzubilden um die verbleibende Tracking Differenz so tief wie möglich zu halten.

Vermögensrechnung

(Verkehrswerte)	31.08.2023	28.02.2023
Bankguthaben auf Sicht	28'066'412.47	28'758'546.44
Obligationen, Wandelobligationen und sonstige Forderungswertpapiere und -rechte	538'771'991.70	497'390'778.82
Anteile anderer kollektiver Kapitalanlagen	404'848'701.37	384'097'894.54
Derivative Finanzinstrumente	204.58	0.00
Sonstige Vermögenswerte	6'742'750.51	4'967'108.63
Gesamtfondsvermögen am Ende der Rechnungsperiode	978'430'060.63	915'214'328.43
Kurzfristige Bankverbindlichkeiten	-9'369'332.18	-2'675'776.25
Andere Verbindlichkeiten	-18'493.19	-12'990.34
Nettofondsvermögen am Ende der Rechnungsperiode	969'042'235.26	912'525'561.84

Entwicklung der Anzahl Anteile

Klasse	von bis	Lancierung	
		01.03.2023	01.03.2022
Klasse FAH1 CHF	31.08.2023	28.02.2023	
Bestand zu Beginn der Rechnungsperiode		343'698.636	240'514.434
Ausgegebene Anteile		93'960.218	131'316.116
Zurückgenommene Anteile		-12'322.143	-28'131.914
Bestand am Ende der Rechnungsperiode		425'336.711	343'698.636
Klasse GTH1 CHF	31.08.2023	01.03.2023	01.03.2022
Bestand zu Beginn der Rechnungsperiode		967'927.202	7'001'751.518
Ausgegebene Anteile		342'251.443	1'707'428.784
Zurückgenommene Anteile		-109'276.748	-7'741'253.100
Bestand am Ende der Rechnungsperiode		1'200'901.897	967'927.202
Klasse NTH1 CHF	31.08.2023	01.03.2023	01.03.2022
Bestand zu Beginn der Rechnungsperiode		9'277'846.613	10'115'833.893
Ausgegebene Anteile		938'277.303	1'517'430.940
Ausgegebene Anteile (Sacheinlagen)		117'327.413	81'747.253
Zurückgenommene Anteile		-604'656.612	-2'437'165.473
Bestand am Ende der Rechnungsperiode		9'728'794.717	9'277'846.613

Sacheinlagen (Ausgabe von Anteilen)

	Datum	Gegenwert	Anteile
Klasse NTH1 CHF	31.03.2023	2'353'288.70	26'742.160
Klasse NTH1 CHF	31.03.2023	5'115'844.84	58'135.129
Klasse NTH1 CHF	31.03.2023	767'376.61	8'720.268
Klasse NTH1 CHF	30.06.2023	2'049'519.19	23'729.856

Veränderung des Nettofondsvermögens

Konsolidiert	von bis	01.03.2023 31.08.2023	01.03.2022 28.02.2023
Nettofondsvermögen zu Beginn der Rechnungsperiode		912'525'561.84	1'691'575'967.18
Ausbezahlte Ausschüttung		-656'720.19	-488'892.40
Thesaurierung; 35% Schweizerische Verrechnungssteuer		-7'209'465.14	-10'744'491.89
Saldo aus dem Anteilverkehr		65'698'743.44	-599'173'630.98
Gesamterfolg aus Erfolgsrechnung		-1'315'884.69	-168'643'390.07
Nettofondsvermögen am Ende der Rechnungsperiode		969'042'235.26	912'525'561.84

Erfolgsrechnung

Konsolidiert	von bis	01.03.2023 31.08.2023	01.03.2022 28.02.2023
Ertrag			
Erträge der Bankguthaben auf Sicht		21'066.24	7'557.78
Negativzinsen aus Bankguthaben auf Sicht		-67'988.93	-258'597.69
Erträge der Obligationen, Wandelobligationen und sonstigen Forderungswertpapiere und -rechte		5'940'006.00	15'690'432.64
Erträge der Anteile anderer kollektiver Kapitalanlagen		8'925'037.69	14'103'266.54
Einkauf in laufende Nettoerträge bei der Ausgabe von Anteilen		970'598.41	3'449'394.07
Total Ertrag		15'788'719.41	32'992'053.34
Aufwand			
Passivzinsen		-90.52	-2'309.95
Reglementarische Vergütungen		-105'075.87	-886'575.87
Sonstige Aufwendungen		-42.00	-995.97
Ausrichtung laufender Nettoerträge bei der Rücknahme von Anteilen		-722'341.38	-12'135'421.24
Total Aufwand		-827'549.77	-13'025'303.03
Nettoertrag / Verlust		14'961'169.64	19'966'750.31
Realisierte Kapitalgewinne und -verluste		32'047'287.66	-95'430'669.61
Einkünfte aus Ausgabe-/Rücknahmespesen		265'693.20	804'940.34
Realisierter Erfolg		47'274'150.50-	-74'658'978.96
Nicht realisierte Kapitalgewinne und -verluste		48'590'035.19	-93'984'411.11
Gesamterfolg		-1'315'884.69	-168'643'390.07

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

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
Wertpapiere, die an einer Börse kotiert sind							655'805'766.81	67.03	
Obligationen, Wandelobligationen und sonstige Forderungswertpapiere und -rechte							538'771'991.70	55.06	
AU0000013740	2.5000 % ACGB 2 1/2 05/21/30 155	610	80	0	690 AUD	91.89%	362'686.93	0.04	a)
AU0000018442	2.7500 % ACGB 2 3/4 05/21/41 156	230	40	0	270 AUD	80.26%	123'961.53	0.01	a)
AU0000042004	2.5000 % TCV 2 1/2 10/22/29 MTN	200	0	0	200 AUD	90.52%	103'560.41	0.01	a)
AU0000047003	1.5000 % ACGB 1 1/2 06/21/31 157	650	90	0	740 AUD	83.67%	354'160.03	0.04	a)
AU0000048274	2.2500 % TCV 2 1/4 11/20/34	110	50	0	160 AUD	77.50%	70'935.32	0.01	a)
AU0000075681	1.2500 % ACGB 1 1/4 05/21/32 158	610	70	0	680 AUD	79.97%	311'083.03	0.03	a)
AU0000078552	1.5000 % TCV 1 1/2 11/20/30	200	0	0	200 AUD	82.22%	94'065.74	0.01	a)
AU0000078644	3.0500 % EBIUH 3.05 02/26/30	0	30	0	30 AUD	87.08%	14'944.58	0.00	a)
AU0000079402	1.7500 % QTC 1 3/4 07/20/34	100	0	0	100 AUD	74.79%	42'783.78	0.00	a)
AU0000083768	0.2500 % ACGB 0 1/4 11/21/24 159	710	50	0	760 AUD	95.63%	415'727.79	0.04	a)
AU0000085631	1.2500 % TCV 1 1/4 11/19/27 MTN	100	70	0	170 AUD	89.04%	86'589.05	0.01	a)
AU0000087454	1.0000 % ACGB 1 12/21/30 160	640	80	0	720 AUD	81.59%	336'054.27	0.03	a)
AU0000095457	0.2500 % ACGB 0 1/4 11/21/25 161	670	60	0	730 AUD	92.55%	386'455.80	0.04	a)
AU0000097495	1.7500 % ACGB 1 3/4 06/21/51 162	320	40	0	360 AUD	57.42%	118'240.71	0.01	a)
AU0000101792	1.0000 % ACGB 1 11/21/31 163	670	100	0	770 AUD	79.32%	349'383.93	0.04	a)
AU0000106411	0.5000 % ACGB 0 1/2 09/21/26 164	660	40	0	700 AUD	90.76%	363'418.45	0.04	a)
AU0000143901	1.7500 % ACGB 1 3/4 11/21/32 165	490	70	0	560 AUD	82.71%	264'953.74	0.03	a)
AU0000217101	3.0000 % ACGB 3 11/21/33 166	340	90	0	430 AUD	91.47%	224'999.03	0.02	a)
AU0000249302	3.7500 % ACGB 3 3/4 05/21/34 167	250	60	0	310 AUD	97.51%	172'922.97	0.02	a)
AU0000274706	3.5000 % ACGB 3 1/2 12/21/34 168	0	300	0	300 AUD	94.95%	162'941.27	0.02	a)
AU0000XQLQJ5	6.5000 % QTC 6 1/2 03/14/33 33	80	0	0	80 AUD	114.43%	52'366.54	0.01	a)
AU0000XQLQU0	5.7500 % QTC 5 3/4 07/22/24 24	100	0	100	0 AUD	0.00%	0.00	0.00	
AU0000XQLQZ9	4.7500 % QTC 4 3/4 07/21/25 25	200	0	0	200 AUD	101.12%	115'689.88	0.01	a)
AU0000XVG2B1	5.5000 % TCV 5 1/2 12/17/24 1224	100	0	0	100 AUD	101.67%	58'158.99	0.01	a)
AU0000XVGH14	3.0000 % TCV 3 10/20/28 MTN	190	0	0	190 AUD	94.60%	102'813.56	0.01	a)
AU0000XVGZ14	5.5000 % TCV 5 1/2 11/17/26	150	0	0	150 AUD	104.22%	89'422.23	0.01	a)
AU0000KFWHAE5	3.2000 % KFW 3.2 09/11/26 MTN	30	40	0	70 AUD	97.04%	38'856.52	0.00	a)
AU0000KFWHAG0	3.2000 % KFW 3.2 03/15/28 MTN	50	0	0	50 AUD	95.30%	27'256.70	0.00	a)
AU0000XCLWAG2	4.5000 % ACGB 4 1/2 04/21/33 140	367	100	0	467 AUD	103.87%	277'474.24	0.03	a)
AU0000XCLWAI8	4.2500 % ACGB 4 1/4 04/21/26 142	605	120	0	725 AUD	101.24%	419'877.63	0.04	a)
AU0000XCLWAM0	2.7500 % ACGB 2 3/4 06/21/35 145	160	90	0	250 AUD	87.53%	125'180.26	0.01	a)
AU0000XCLWAP3	3.2500 % ACGB 3 1/4 06/21/39 147	180	0	0	180 AUD	88.10%	90'711.55	0.01	a)
AU0000XCLWAQ1	2.7500 % ACGB 2 3/4 11/21/27 148	570	0	0	570 AUD	96.15%	313'504.40	0.03	a)
AU0000XCLWAR9	2.2500 % ACGB 2 1/4 05/21/28 149	500	50	0	550 AUD	93.52%	294'217.15	0.03	a)
AU0000XCLWAS7	3.0000 % ACGB 3 03/21/47 150	215	40	0	255 AUD	79.38%	115'792.59	0.01	a)
AU0000XCLWAU3	2.7500 % ACGB 2 3/4 11/21/28 152	560	70	0	630 AUD	95.12%	342'810.94	0.04	a)
AU0000XCLWAX7	2.7500 % ACGB 2 3/4 11/21/29 154	570	70	0	640 AUD	93.96%	343'979.95	0.04	a)
AU0000XQLQAA7	3.2500 % QTC 3 1/4 07/21/26 26	100	0	0	100 AUD	97.90%	56'002.98	0.01	a)
AU0000XQLQAB5	3.2500 % QTC 3 1/4 07/21/28 28	90	0	0	90 AUD	96.34%	49'600.06	0.01	a)
AU3CB0214211	4.7500 % RENTEN 4 3/4 04/08/24 MTN	50	0	50	0 AUD	0.00%	0.00	0.00	
AU3CB0217826	5.2500 % KBN 5 1/4 07/15/24 MTN	50	0	50	0 AUD	0.00%	0.00	0.00	
AU3CB0218444	4.7500 % EIB 4 3/4 08/07/24 MTN	70	0	0	70 AUD	100.36%	40'188.34	0.00	a)
AU3CB0218691	4.7500 % IADB 4 3/4 08/27/24 MTN	50	0	0	50 AUD	100.37%	28'707.38	0.00	a)
AU3CB0221208	4.0000 % AUSCAP 4 05/22/24	50	0	50	0 AUD	0.00%	0.00	0.00	
AU3CB0222529	4.2500 % KBN 4 1/4 07/16/25 MTN	40	0	0	40 AUD	99.63%	22'796.81	0.00	a)
AU3CB02226801	3.4000 % NEDWBK 3.4 07/22/25 MTN	40	0	0	40 AUD	98.03%	22'430.94	0.00	a)
AU3CB0229227	2.7500 % IADB 2 3/4 10/30/25 MTN	50	0	0	50 AUD	96.78%	27'681.72	0.00	a)
AU3CB0230548	3.9000 % EUROF 3.9 12/19/25 MTN	50	0	0	50 AUD	98.63%	28'208.57	0.00	a)
AU3CB0237881	3.6000 % AAPL 3.6 06/10/26 MTN	40	0	0	40 AUD	97.70%	22'355.20	0.00	a)
AU3CB0239796	2.6000 % RENTEN 2.6 03/23/27 MTN	50	0	0	50 AUD	94.44%	27'010.15	0.00	a)
AU3CB0240133	2.5000 % IADB 2 1/2 04/14/27 MTN	50	0	0	50 AUD	93.93%	26'866.57	0.00	a)
AU3CB0242527	4.4000 % ANVAU 4.4 08/16/27 MTN	30	0	0	30 AUD	96.85%	16'621.22	0.00	a)
AU3CB0243566	4.5000 % WSOFIN 4 1/2 03/31/27 MTN	30	0	0	30 AUD	97.87%	16'795.23	0.00	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
AU3CB0243806	3.2000 % IFC 3.2 10/18/27 MTN	80	0	0	80 AUD	95.73%	43'808.87	0.00	a)
AU3CB0244838	4.0000 % AZJAU 4 06/21/24 MTN	30	0	0	30 AUD	99.15%	17'014.55	0.00	a)
AU3CB0245884	3.3000 % EIB 3.3 02/03/28 MTN	40	0	0	40 AUD	95.87%	21'936.93	0.00	a)
AU3CB0246221	4.0500 % VZ 4.05 02/17/25 MTN	40	0	0	40 AUD	98.88%	22'624.52	0.00	a)
AU3CB0246239	4.5000 % VZ 4 1/2 08/17/27 MTN	100	0	0	100 AUD	98.20%	56'174.59	0.01	a)
AU3CB0246999	3.2500 % RENTEN 3 1/4 04/12/28 MTN	0	50	0	50 AUD	95.33%	27'264.71	0.00	a)
AU3CB0248037	3.5000 % QTC 3 1/2 08/21/30	140	0	0	140 AUD	95.30%	76'321.96	0.01	a)
AU3CB0248318	3.7500 % AUSGF 3 3/4 10/30/24 MTN	60	0	0	60 AUD	98.72%	33'884.26	0.00	a)
AU3CB0249373	4.2000 % VOD 4.2 12/13/27 MTN	50	0	0	50 AUD	96.04%	27'468.64	0.00	a)
AU3CB0249928	3.3000 % BNG 3.3 07/17/28 MTN	0	80	0	80 AUD	94.70%	43'337.05	0.00	a)
AU3CB0250132	3.4000 % KBN 3.4 07/24/28 MTN	60	0	0	60 AUD	94.93%	32'581.39	0.00	a)
AU3CB0250488	3.3500 % AFDB 3.35 08/08/28 MTN	180	0	0	180 AUD	94.71%	97'523.82	0.01	a)
AU3CB0250520	3.3000 % ASIA 3.3 08/08/28 MTN	100	0	0	100 AUD	95.04%	54'364.67	0.01	a)
AU3CB0250652	3.3000 % IBRD 3.3 08/14/28 MTN	60	0	0	60 AUD	95.25%	32'691.22	0.00	a)
AU3CB0250751	4.2000 % ANVAU 4.2 08/21/28 MTN	200	0	0	200 AUD	94.88%	108'554.29	0.01	a)
AU3CB0254910	3.1500 % IFC 3.15 06/26/29 MTN	70	0	0	70 AUD	93.23%	37'331.70	0.00	a)
AU3CB0257533	3.9000 % LOFINA 3.9 10/15/25 MTN	50	0	0	50 AUD	97.57%	27'907.68	0.00	a)
AU3CB0258135	3.3000 % NEDWBK 3.3 05/02/29 MTN	40	0	0	40 AUD	93.42%	21'375.42	0.00	a)
AU3CB0258739	2.9000 % IBRD 2.9 11/26/25 MTN	60	0	0	60 AUD	97.09%	33'323.09	0.00	a)
AU3CB0263945	1.7000 % EIB 1.7 11/15/24 MTN	70	0	0	70 AUD	96.95%	38'819.68	0.00	a)
AU3CB0265007	1.4500 % IFC 1.45 07/22/24	100	0	100	0 AUD	0.00%	0.00	0.00	
AU3CB0265239	1.5000 % KFW 1 1/2 07/24/24 MTN	100	0	100	0 AUD	0.00%	0.00	0.00	
AU3CB0265593	1.7500 % MQGAU 1 3/4 08/07/24 MTN	50	0	0	50 AUD	97.38%	27'852.47	0.00	a)
AU3CB0268548	2.4500 % LOFINA 2.45 11/20/26 MTN	0	50	0	50 AUD	92.17%	26'362.89	0.00	a)
AU3CB0271955	2.2500 % TCV 2 1/4 11/20/41 MTN	0	80	0	80 AUD	64.74%	29'628.31	0.00	a)
AU3CB0271989	2.2500 % QTC 2 1/4 11/20/41	0	60	0	60 AUD	65.45%	22'462.51	0.00	a)
AU3CB0272904	1.4100 % NHFIC 1.41 06/29/32 MTN	100	0	0	100 AUD	78.30%	44'787.63	0.00	a)
AU3CB0273407	1.2000 % UBS 1.2 07/30/25	50	0	0	50 AUD	92.84%	26'553.67	0.00	a)
AU3CB0273563	1.8140 % AUSGF 1.814 02/05/27 MTN	50	0	0	50 AUD	89.06%	25'473.66	0.00	a)
AU3CB0276269	1.8152 % AGIF 1.8152 11/23/28 MTN	50	0	0	50 AUD	83.58%	23'904.28	0.00	a)
AU3CB0276509	1.0000 % NBNAUS 1 12/03/25 MTN	60	0	0	60 AUD	91.90%	31'542.11	0.00	a)
AU3CB0286763	2.9000 % NAB 2.9 02/25/27 MTN	100	0	0	100 AUD	94.10%	53'828.67	0.01	a)
AU3CB0286839	2.1500 % KFW 2.15 08/25/25 MTN	0	30	0	30 AUD	96.00%	16'475.35	0.00	a)
AU3CB0288397	4.2000 % NBNAUS 4.2 04/14/27 MTN	0	50	0	50 AUD	97.96%	28'017.79	0.00	a)
AU3CB0289817	3.9000 % NAB 3.9 05/30/25 MTN	100	0	0	100 AUD	98.72%	56'471.48	0.01	a)
AU3CB0291466	5.9060 % ANZ 5.906 08/12/32	100	0	0	100 AUD	100.38%	57'419.34	0.01	a)
AU3CB0291508	3.9000 % WSTP 3.9 08/11/25 MTN	100	0	0	100 AUD	98.54%	56'370.80	0.01	a)
AU3CB0291847	3.6000 % IFC 3.6 02/24/26 MTN	0	60	0	60 AUD	98.32%	33'745.94	0.00	a)
AU3CB0296580	4.5000 % QTC 4 1/2 08/22/35	0	80	0	80 AUD	97.31%	44'529.64	0.00	a)
AU3CB0296598	4.2000 % KFW 4.2 02/08/29 MTN	0	20	0	20 AUD	98.87%	11'311.11	0.00	a)
AU3CB0296705	3.9000 % ASIA 3.9 02/17/26 MTN	0	60	0	60 AUD	99.08%	34'004.73	0.00	a)
AU3CB0296754	4.2000 % EIB 4.2 08/21/28	0	40	0	40 AUD	99.27%	22'713.52	0.00	a)
AU3CB0297224	4.5000 % EDC 4 1/2 09/06/28	0	60	0	60 AUD	100.47%	34'484.56	0.00	a)
AU3CB0297547	4.5000 % QTC 4 1/2 03/09/33	0	50	0	50 AUD	99.60%	28'488.58	0.00	a)
AU3CB0300150	4.5000 % ASIA 4 1/2 06/20/30 MTN	0	50	0	50 AUD	99.30%	28'400.77	0.00	a)
AU3SG0000417	5.0000 % NSWTC 5 08/20/24 24	150	0	0	150 AUD	100.74%	86'439.63	0.01	a)
AU3SG0001175	4.2500 % TCV 4 1/4 12/20/32	200	0	0	200 AUD	97.01%	110'985.45	0.01	a)
AU3SG0001241	5.0000 % WATC 5 07/23/25 25	100	0	0	100 AUD	101.58%	58'106.93	0.01	a)
AU3SG0001373	4.0000 % NSWTC 4 05/20/26 26	100	0	0	100 AUD	99.87%	57'128.18	0.01	a)
AU3SG0001464	3.2500 % TASCOR 3 1/4 02/19/26 26	200	0	0	200 AUD	97.96%	112'067.74	0.01	a)
AU3SG0001498	3.0000 % SAFA 3 07/20/26 26	50	0	0	50 AUD	97.21%	27'803.28	0.00	a)
AU3SG0001514	3.0000 % NSWTC 3 03/20/28	210	0	0	210 AUD	95.48%	114'697.97	0.01	a)
AU3SG0001555	2.5000 % AUSCAP 2 1/2 05/21/26 MTN	50	0	0	50 AUD	95.90%	27'430.31	0.00	a)
AU3SG0001563	3.0000 % WATC 3 10/21/27 27	50	0	0	50 AUD	96.15%	27'500.96	0.00	a)
AU3SG0001571	3.0000 % NSWTC 3 02/20/30	300	0	0	300 AUD	92.64%	158'973.62	0.02	a)
AU3SG0001605	2.7500 % QTC 2 3/4 08/20/27 27	210	0	0	210 AUD	95.36%	114'547.81	0.01	a)
AU3SG0001621	2.2500 % SAFA 2 1/4 08/15/24 24	50	0	0	50 AUD	98.27%	28'105.89	0.00	a)
AU3SG0001639	2.5000 % WATC 2 1/2 07/23/24 24	60	0	60	0 AUD	0.00%	0.00	0.00	
AU3SG0001688	3.0000 % SAFA 3 09/20/27 27	50	0	0	50 AUD	96.09%	27'483.80	0.00	a)
AU3SG0001696	3.0000 % NSWTC 3 05/20/27 27	170	0	0	170 AUD	96.41%	93'750.26	0.01	a)
AU3SG0001704	3.0000 % WATC 3 10/21/26 26	100	0	0	100 AUD	97.08%	55'534.48	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
AU3SG0001720	3.0000 % NSWTC 3 04/20/29 29	200	0	0	200 AUD	94.03%	107'581.83	0.01	a)
AU3SG0001829	3.2500 % WATC 3 1/4 07/20/28 28	70	0	0	70 AUD	96.45%	38'621.07	0.00	a)
AU3SG0001837	3.0000 % SAFA 3 05/24/28 28	150	0	0	150 AUD	95.22%	81'705.74	0.01	a)
AU3SG0001860	3.2500 % QTC 3 1/4 08/21/29	100	60	0	160 AUD	95.09%	87'035.64	0.01	a)
AU3SG0001878	3.0000 % NSWTC 3 11/15/28	50	0	0	50 AUD	94.67%	27'075.93	0.00	a)
AU3SG0001910	2.7500 % WATC 2 3/4 07/24/29 29	50	0	0	50 AUD	92.62%	26'490.17	0.00	a)
AU3SG0001928	2.5000 % QTC 2 1/2 03/06/29	50	0	0	50 AUD	91.94%	26'296.25	0.00	a)
AU3SG0001944	2.0000 % NSWTC 2 03/20/31	240	0	0	240 AUD	84.45%	115'939.06	0.01	a)
AU3SG0001951	2.0000 % NTTC 2 05/21/29	0	100	0	100 AUD	88.41%	50'573.21	0.01	a)
AU3SG0001969	1.2500 % AUSCAP 1 1/4 05/22/25	50	0	0	50 AUD	95.08%	27'195.20	0.00	a)
AU3SG0001993	1.7500 % QTC 1 3/4 08/21/31	200	0	0	200 AUD	82.27%	94'125.23	0.01	a)
AU3SG0002058	1.7500 % SAFA 1 3/4 05/24/32	200	0	0	200 AUD	79.69%	91'172.38	0.01	a)
AU3SG0002082	2.0000 % NSWTC 2 03/08/33	100	100	0	200 AUD	79.46%	90'903.52	0.01	a)
AU3SG0002124	2.2500 % QTC 2 1/4 04/16/40	50	0	0	50 AUD	67.81%	19'393.48	0.00	a)
AU3SG0002165	2.2500 % NSWTC 2 1/4 05/07/41	50	0	0	50 AUD	65.67%	18'783.12	0.00	a)
AU3SG0002256	2.0000 % TCV 2 11/20/37 MTN	0	70	0	70 AUD	68.50%	27'428.37	0.00	a)
AU3SG0002298	2.2500 % SAFA 2 1/4 05/24/40	50	0	0	50 AUD	66.16%	18'923.55	0.00	a)
AU3SG0002314	1.5000 % TCV 1 1/2 09/10/31 MTN	200	0	0	200 AUD	79.79%	91'285.64	0.01	a)
AU3SG0002371	1.2500 % QTC 1 1/4 03/10/31	50	0	0	50 AUD	80.04%	22'894.06	0.00	a)
AU3SG0002389	1.5000 % NSWTC 1 1/2 02/20/32	100	0	0	100 AUD	78.57%	44'944.36	0.00	a)
AU3SG0002421	0.5000 % TCV 0 1/2 11/20/25 MTN	200	0	0	200 AUD	92.42%	105'737.58	0.01	a)
AU3SG0002439	1.5000 % QTC 1 1/2 08/20/32	100	0	0	100 AUD	77.82%	44'513.62	0.00	a)
AU3SG0002454	1.5000 % WATC 1 1/2 10/22/30	130	0	0	130 AUD	83.02%	61'734.68	0.01	a)
AU3SG0002470	2.5000 % NTTC 2 1/2 05/21/32	0	100	0	100 AUD	84.29%	48'214.70	0.00	a)
AU3SG0002504	2.2500 % TCV 2 1/4 09/15/33	0	150	0	150 AUD	80.16%	68'783.43	0.01	a)
AU3SG0002553	1.7500 % NSWTC 1 3/4 03/20/34	0	130	0	130 AUD	74.98%	55'757.98	0.01	a)
AU3SG0002579	2.0000 % TCV 2 09/17/35	0	80	0	80 AUD	73.45%	33'612.89	0.00	a)
AU3SG0002611	2.5000 % AUSCAP 2 1/2 10/22/32 MTN	0	50	0	50 AUD	84.37%	24'131.09	0.00	a)
AU3SG0002702	4.7500 % NSWTC 4 3/4 02/20/35	0	140	0	140 AUD	99.00%	79'281.11	0.01	a)
AU3SG0002710	4.7500 % TCV 4 3/4 09/15/36 MTN	0	140	0	140 AUD	97.56%	78'134.29	0.01	a)
AU3SG0002728	4.2500 % NSWTC 4 1/4 02/20/36	0	70	0	70 AUD	93.69%	37'514.29	0.00	a)
AU3SG0002793	4.2500 % WATC 4 1/4 07/20/33	0	100	0	100 AUD	97.96%	56'039.02	0.01	a)
AU3TB0000135	4.7500 % ACGB 4 3/4 04/21/27 136	575	110	0	685 AUD	103.39%	405'144.48	0.04	a)
AU3TB0000143	2.7500 % ACGB 2 3/4 04/21/24 137	580	0	580	0 AUD	0.00%	0.00	0.00	
AU3TB0000150	3.2500 % ACGB 3 1/4 04/21/29 138	580	110	0	690 AUD	97.12%	383'353.71	0.04	a)
AU3TB0000168	3.2500 % ACGB 3 1/4 04/21/25 139	665	120	0	785 AUD	99.01%	444'621.31	0.05	a)
AU3TB0000192	3.7500 % ACGB 3 3/4 04/21/37 144	205	0	0	205 AUD	95.51%	111'998.72	0.01	a)
AUD							13'419'882.53	1.37	
CA007863AC74	6.5500 % AERMON 6.55 10/11/33	50	0	0	50 CAD	112.21%	36'627.18	0.00	a)
CA00889YAD37	2.7120 % AIREIN 2.712 06/01/29 4	50	0	0	50 CAD	87.55%	28'576.45	0.00	a)
CA013051DK06	3.4500 % ALTA 3.45 12/01/43	100	0	0	100 CAD	85.92%	56'093.34	0.01	a)
CA013051DQ75	2.3500 % ALTA 2.35 06/01/25	100	0	0	100 CAD	95.79%	62'535.50	0.01	a)
CA013051DT15	2.2000 % ALTA 2.2 06/01/26	50	0	0	50 CAD	93.80%	30'617.85	0.00	a)
CA013051DW44	2.5500 % ALTA 2.55 06/01/27	120	0	0	120 CAD	93.56%	73'294.83	0.01	a)
CA013051DY00	3.0500 % ALTA 3.05 12/01/48	190	0	0	190 CAD	78.54%	97'423.33	0.01	a)
CA013051EB97	2.9000 % ALTA 2.9 12/01/28	40	0	0	40 CAD	93.65%	24'454.07	0.00	a)
CA013051ED53	3.1000 % ALTA 3.1 06/01/50	200	0	0	200 CAD	79.30%	103'541.88	0.01	a)
CA013051EG84	2.0500 % ALTA 2.05 06/01/30	200	0	0	200 CAD	87.20%	113'857.94	0.01	a)
CA01306ZCV19	2.9000 % ALTA 2.9 09/20/29 MTN	50	0	0	50 CAD	92.87%	30'313.63	0.00	a)
CA01306ZDC29	3.9000 % ALTA 3.9 12/01/33 MTN	40	0	0	40 CAD	96.32%	25'153.12	0.00	a)
CA01626PAE66	3.6000 % ATDBCN 3.6 06/02/25 5	100	0	0	100 CAD	96.90%	63'256.22	0.01	a)
CA019456AG78	3.1310 % APUCN 3.131 05/15/28 G	50	0	0	50 CAD	85.88%	28'031.66	0.00	a)
CA02135ZAE66	4.4620 % ALTALK 4.462 11/08/41 MTN	50	0	0	50 CAD	94.93%	30'988.01	0.00	a)
CA02138ZAH60	4.4000 % ALACN 4.4 03/15/24 MTN	50	0	0	50 CAD	99.30%	32'413.80	0.00	a)
CA02138ZAQ69	3.9800 % ALACN 3.98 10/04/27 MTN	50	0	0	50 CAD	94.11%	30'719.70	0.00	a)
CA060505GF52	3.6150 % BAC 3.615 03/16/28	0	60	0	60 CAD	93.53%	36'636.45	0.00	a)
CA06368AAA84	2.7000 % BMO 2.7 12/09/26 DPNT	50	0	0	50 CAD	92.96%	30'343.34	0.00	a)
CA06368AAD24	2.7000 % BMO 2.7 09/11/24 DPNT	100	0	0	100 CAD	97.28%	63'505.61	0.01	a)
CA06368BTX69	3.1900 % BMO 3.19 03/01/28 DPNT	150	0	0	150 CAD	92.73%	90'809.68	0.01	a)
CA06369ZCF95	2.0770 % BMO 2.077 06/17/30	50	0	0	50 CAD	93.31%	30'457.91	0.00	a)
CA06369ZCG78	1.9280 % BMO 1.928 07/22/31	100	0	0	100 CAD	89.21%	58'237.25	0.01	a)

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CA064151QE68	2.6200 % BNS 2.62 12/02/26 DPNT	50	0	0	50 CAD	92.68%	30'250.96	0.00	a)
CA064151S959	3.1000 % BNS 3.1 02/02/28 DPNT	100	0	0	100 CAD	92.50%	60'386.37	0.01	a)
CA064151WY58	2.2900 % BNS 2.29 06/28/24 DPNT	50	0	0	50 CAD	97.50%	31'824.94	0.00	a)
CA06415EUC79	2.8360 % BNS 2.836 07/03/29	70	0	70	0 CAD	0.00%	0.00	0.00	
CA06415EV939	2.1600 % BNS 2.16 02/03/25	70	0	0	70 CAD	95.18%	43'497.46	0.00	a)
CA07329VAR11	3.0000 % BCIMCR 3 03/31/27 MTN	100	0	0	100 CAD	92.36%	60'296.93	0.01	a)
CA07813ZAT18	6.1000 % BCECN 6.1 03/16/35 MTN	50	0	0	50 CAD	104.64%	34'155.88	0.00	a)
CA07813ZBR43	4.3500 % BCECN 4.35 12/18/45 MTN	50	0	0	50 CAD	83.83%	27'364.79	0.00	a)
CA07813ZBT09	3.5500 % BCECN 3.55 03/02/26 MTN	50	0	0	50 CAD	95.52%	31'177.66	0.00	a)
CA07813ZBY93	3.6000 % BCECN 3.6 09/29/27 MTN	50	0	0	50 CAD	93.75%	30'601.21	0.00	a)
CA07813ZCA09	3.8000 % BCECN 3.8 08/21/28 MTN	100	0	0	100 CAD	93.59%	61'099.27	0.01	a)
CA110574AK68	2.7940 % BCFERR 2.794 10/15/49 191	60	0	0	60 CAD	70.39%	27'569.78	0.00	a)
CA110709Y17	4.3000 % BRCOL 4.3 06/18/42	100	0	0	100 CAD	97.94%	63'941.05	0.01	a)
CA110709AG70	2.7500 % BRCOL 2 3/4 06/18/52	0	60	0	60 CAD	74.24%	29'080.95	0.00	a)
CA110709EK47	5.7000 % BRCOL 5.7 06/18/29	40	0	0	40 CAD	107.53%	28'080.68	0.00	a)
CA110709EX67	6.3500 % BRCOL 6.35 06/18/31	80	0	0	80 CAD	113.62%	59'338.84	0.01	a)
CA110709FL11	4.7000 % BRCOL 4.7 06/18/37	60	0	0	60 CAD	102.67%	40'213.84	0.00	a)
CA110709FY32	4.9500 % BRCOL 4.95 06/18/40 BCCD	30	0	0	30 CAD	105.62%	20'686.24	0.00	a)
CA110709GC03	3.2000 % BRCOL 3.2 06/18/44	100	0	0	100 CAD	83.13%	54'268.68	0.01	a)
CA110709GH99	2.9500 % BRCOL 2.95 12/18/28	0	60	0	60 CAD	93.95%	36'800.96	0.00	a)
CA110709GJ55	2.9500 % BRCOL 2.95 06/18/50	130	0	0	130 CAD	77.74%	65'979.97	0.01	a)
CA110709GK29	2.2000 % BRCOL 2.2 06/18/30	90	0	0	90 CAD	88.14%	51'786.02	0.01	a)
CA110709GL02	3.2000 % BRCOL 3.2 06/18/32	0	70	0	70 CAD	92.10%	42'086.30	0.00	a)
CA11070TAF53	2.8500 % BRCOL 2.85 06/18/25	70	0	0	70 CAD	96.55%	44'121.24	0.00	a)
CA11070TAG37	2.8000 % BRCOL 2.8 06/18/48	120	0	0	120 CAD	75.88%	59'440.42	0.01	a)
CA11070TAL22	2.5500 % BRCOL 2.55 06/18/27	100	0	0	100 CAD	93.58%	61'094.04	0.01	a)
CA11257ZAF68	3.8000 % BNCN 3.8 03/16/27 MTN	100	0	0	100 CAD	94.56%	61'732.51	0.01	a)
CA11282ZAL28	3.6300 % BAMREP 3.63 01/15/27 MTN	100	0	0	100 CAD	94.29%	61'555.60	0.01	a)
CA11291ZAD92	3.3150 % BIP 3.315 02/22/24 MTN	100	0	0	100 CAD	98.97%	64'608.89	0.01	a)
CA116705AB01	3.9690 % BRUPOW 3.969 06/23/26	100	0	0	100 CAD	96.57%	63'046.67	0.01	a)
CA125491AJ93	3.7590 % CIXCN 3.759 05/26/25	50	0	50	0 CAD	0.00%	0.00	0.00	
CA12593CAF82	3.0000 % CPPIBC 3 06/15/28 EMTN	0	250	0	250 CAD	94.48%	154'195.82	0.02	a)
CA126462AF74	3.8650 % CRTUCN 3.865 12/07/27 F	60	0	0	60 CAD	92.58%	36'263.55	0.00	a)
CA12657ZBE21	4.0850 % CUCN 4.085 09/02/44	40	0	0	40 CAD	88.18%	23'027.50	0.00	a)
CA12657ZBM47	2.9630 % CUCN 2.963 09/07/49	120	0	0	120 CAD	71.39%	55'928.44	0.01	a)
CA135087B451	2.5000 % CAN 2 1/2 06/01/24	450	0	200	250 CAD	98.16%	160'206.78	0.02	a)
CA135087C939	2.7500 % CAN 2 3/4 12/01/64	152	0	0	152 CAD	85.79%	85'132.88	0.01	a)
CA135087D358	2.7500 % CAN 2 3/4 12/01/48	235	60	0	295 CAD	88.61%	170'652.07	0.02	a)
CA135087D507	2.2500 % CAN 2 1/4 06/01/25	188	0	0	188 CAD	96.02%	117'849.02	0.01	a)
CA135087E679	1.5000 % CAN 1 1/2 06/01/26	210	0	0	210 CAD	92.93%	127'400.89	0.01	a)
CA135087F825	1.0000 % CAN 1 06/01/27	250	0	0	250 CAD	89.82%	146'585.42	0.01	a)
CA135087H235	2.0000 % CAN 2 06/01/28	220	50	0	270 CAD	92.23%	162'576.10	0.02	a)
CA135087H722	2.0000 % CAN 2 12/01/51	890	50	0	940 CAD	74.61%	457'866.04	0.05	a)
CA135087J397	2.2500 % CAN 2 1/4 06/01/29	170	60	0	230 CAD	92.66%	139'130.40	0.01	a)
CA135087J546	2.2500 % CAN 2 1/4 03/01/24	200	0	200	0 CAD	0.00%	0.00	0.00	
CA135087J967	1.5000 % CAN 1 1/2 09/01/24	320	0	0	320 CAD	96.65%	201'906.01	0.02	a)
CA135087K379	1.2500 % CAN 1 1/4 06/01/30	750	40	0	790 CAD	85.65%	441'744.93	0.05	a)
CA135087K528	1.2500 % CAN 1 1/4 03/01/25	340	0	0	340 CAD	94.97%	210'807.25	0.02	a)
CA135087K940	0.5000 % CAN 0 1/2 09/01/25	930	0	0	930 CAD	92.26%	560'154.35	0.06	a)
CA135087L443	0.5000 % CAN 0 1/2 12/01/30	670	70	0	740 CAD	80.08%	386'863.44	0.04	a)
CA135087L518	0.2500 % CAN 0 1/4 03/01/26	530	100	0	630 CAD	90.29%	371'344.75	0.04	a)
CA135087L690	0.2500 % CAN 0 1/4 04/01/24	660	0	660	0 CAD	0.00%	0.00	0.00	
CA135087L930	1.0000 % CAN 1 09/01/26	410	0	0	410 CAD	91.00%	243'577.23	0.02	a)
CA135087M276	1.5000 % CAN 1 1/2 06/01/31	680	90	0	770 CAD	85.62%	430'415.73	0.04	a)
CA135087M508	0.7500 % CAN 0 3/4 10/01/24	200	0	0	200 CAD	95.67%	124'913.01	0.01	a)
CA135087M680	1.7500 % CAN 1 3/4 12/01/53	510	50	0	560 CAD	69.24%	253'124.65	0.03	a)
CA135087M847	1.2500 % CAN 1 1/4 03/01/27	150	80	0	230 CAD	90.74%	136'244.49	0.01	a)
CA135087M920	0.7500 % CAN 0 3/4 02/01/24	240	0	240	0 CAD	0.00%	0.00	0.00	
CA135087N266	1.5000 % CAN 1 1/2 12/01/31	530	60	0	590 CAD	84.96%	327'256.94	0.03	a)
CA135087N340	1.5000 % CAN 1 1/2 04/01/25	0	100	0	100 CAD	95.01%	62'026.94	0.01	a)
CA135087N423	1.5000 % CAN 1 1/2 05/01/24	80	0	80	0 CAD	0.00%	0.00	0.00	

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
CA135087N597	2.0000 % CAN 2 06/01/32	400	40	0	440 CAD	87.98%	252'730.86	0.03	a)
CA135087N670	2.2500 % CAN 2 1/4 12/01/29	60	30	0	90 CAD	92.14%	54'134.45	0.01	a)
CA135087N837	2.7500 % CAN 2 3/4 09/01/27	280	0	0	280 CAD	95.33%	174'260.37	0.02	a)
CA135087N910	2.7500 % CAN 2 3/4 08/01/24	220	0	0	220 CAD	97.95%	140'671.74	0.01	a)
CA135087P246	3.0000 % CAN 3 10/01/25	140	0	0	140 CAD	96.88%	88'548.66	0.01	a)
CA135087P329	2.5000 % CAN 2 1/2 12/01/32	340	30	0	370 CAD	91.49%	220'985.11	0.02	a)
CA135087P402	3.0000 % CAN 3 11/01/24	260	0	0	260 CAD	97.75%	165'908.94	0.02	a)
CA135087P576	3.5000 % CAN 3 1/2 03/01/28	190	70	0	260 CAD	98.14%	166'574.31	0.02	a)
CA135087P659	3.7500 % CAN 3 3/4 02/01/25	200	0	0	200 CAD	98.44%	128'524.48	0.01	a)
CA135087P816	3.0000 % CAN 3 04/01/26	40	170	0	210 CAD	96.62%	132'465.17	0.01	a)
CA135087P998	2.7500 % CAN 2 3/4 12/01/55	30	120	0	150 CAD	87.29%	85'476.69	0.01	a)
CA135087Q236	2.7500 % CAN 2 3/4 06/01/33	0	360	0	360 CAD	93.33%	219'351.00	0.02	a)
CA135087Q319	3.7500 % CAN 3 3/4 05/01/25	0	250	0	250 CAD	98.39%	160'577.26	0.02	a)
CA135087Q491	3.2500 % CAN 3 1/4 09/01/28	0	220	0	220 CAD	97.12%	139'489.72	0.01	a)
CA135087Q640	3.5000 % CAN 3 1/2 08/01/25	0	340	0	340 CAD	97.93%	217'361.82	0.02	a)
CA135087Q723	3.2500 % CAN 3 1/4 12/01/33	0	80	0	80 CAD	97.36%	50'846.27	0.01	a)
CA135087VH40	9.0000 % CAN 9 06/01/25 A76	150	0	0	150 CAD	107.14%	104'918.70	0.01	a)
CA135087VW17	8.0000 % CAN 8 06/01/27 VW17	155	0	0	155 CAD	113.81%	115'160.24	0.01	a)
CA135087WL43	5.7500 % CAN 5 3/4 06/01/29 WL43	230	0	0	230 CAD	110.43%	165'804.82	0.02	a)
CA135087XG49	5.7500 % CAN 5 3/4 06/01/33	200	0	0	200 CAD	117.54%	153'463.99	0.02	a)
CA135087XW98	5.0000 % CAN 5 06/01/37	185	20	0	205 CAD	115.29%	154'288.06	0.02	a)
CA135087YQ12	4.0000 % CAN 4 06/01/41	233	20	0	253 CAD	106.22%	175'433.43	0.02	a)
CA135087ZS68	3.5000 % CAN 3 1/2 12/01/45	267	20	0	287 CAD	100.40%	188'119.93	0.02	a)
CA13509PEF68	2.9000 % CANHOU 2.9 06/15/24	215	0	215	0 CAD	0.00%	0.00	0.00	
CA13509PER07	2.5500 % CANHOU 2.55 03/15/25	60	0	0	60 CAD	96.49%	37'793.53	0.00	a)
CA13509PFA62	1.9500 % CANHOU 1.95 12/15/25	250	0	0	250 CAD	94.07%	153'536.46	0.02	a)
CA13509PFD02	2.2500 % CANHOU 2 1/4 12/15/25	50	0	0	50 CAD	94.71%	30'916.20	0.00	a)
CA13509PFL28	1.9000 % CANHOU 1.9 09/15/26	60	60	0	120 CAD	92.78%	72'685.35	0.01	a)
CA13509PFX65	2.3500 % CANHOU 2.35 06/15/27	200	0	0	200 CAD	93.17%	121'654.07	0.01	a)
CA13509PGF41	2.3500 % CANHOU 2.35 03/15/28	100	0	0	100 CAD	92.42%	60'336.10	0.01	a)
CA13509PGL19	2.6500 % CANHOU 2.65 03/15/28 FEB	60	0	0	60 CAD	93.65%	36'681.89	0.00	a)
CA13509PGS61	2.6500 % CANHOU 2.65 12/15/28	120	0	0	120 CAD	93.01%	72'862.40	0.01	a)
CA13509PHD83	2.1000 % CANHOU 2.1 09/15/29	130	0	0	130 CAD	89.57%	76'014.80	0.01	a)
CA13509PHJ53	1.8000 % CANHOU 1.8 12/15/24	200	0	0	200 CAD	96.01%	125'350.41	0.01	a)
CA13509PHM82	1.7500 % CANHOU 1 3/4 06/15/30	120	60	0	180 CAD	86.43%	101'568.49	0.01	a)
CA13509PHN65	0.9500 % CANHOU 0.95 06/15/25 MAR	200	0	0	200 CAD	93.40%	121'950.45	0.01	a)
CA13509PHQ96	1.1000 % CANHOU 1.1 03/15/31	60	0	0	60 CAD	81.05%	31'746.86	0.00	a)
CA13509PHS52	1.4000 % CANHOU 1.4 03/15/31	100	0	0	100 CAD	82.98%	54'171.40	0.01	a)
CA13509PHT36	1.2500 % CANHOU 1 1/4 06/15/26	200	0	0	200 CAD	91.48%	119'438.35	0.01	a)
CA13509PHU09	1.9000 % CANHOU 1.9 03/15/31 100	40	0	0	40 CAD	86.20%	22'508.37	0.00	a)
CA13509PHW64	1.6000 % CANHOU 1.6 12/15/31 101	150	0	0	150 CAD	83.05%	81'326.63	0.01	a)
CA13509PHX48	1.1000 % CANHOU 1.1 12/15/26	200	0	0	200 CAD	89.99%	117'499.44	0.01	a)
CA13509PJB00	2.4500 % CANHOU 2.45 12/15/31	50	0	0	50 CAD	88.98%	29'045.51	0.00	a)
CA13509PJC82	3.5500 % CANHOU 3.55 09/15/32	170	0	0	170 CAD	96.51%	107'106.08	0.01	a)
CA13509PJE49	3.8000 % CANHOU 3.8 06/15/27	170	0	0	170 CAD	98.16%	108'936.17	0.01	a)
CA13509PJF14	3.6000 % CANHOU 3.6 12/15/27	50	60	0	110 CAD	97.46%	69'990.45	0.01	a)
CA13509PJK09	3.6500 % CANHOU 3.65 06/15/33	0	190	0	190 CAD	97.06%	120'393.97	0.01	a)
CA13509PJL81	3.1000 % CANHOU 3.1 06/15/28	0	80	0	80 CAD	95.31%	49'775.10	0.01	a)
CA13596Z3Y90	3.3000 % CM 3.3 05/26/25 DPNT	50	0	0	50 CAD	96.69%	31'561.20	0.00	a)
CA13607GC119	2.9500 % CM 2.95 06/19/29	70	0	70	0 CAD	0.00%	0.00	0.00	
CA13607H5C22	5.0500 % CM 5.05 10/07/27	0	50	0	50 CAD	98.43%	32'127.53	0.00	a)
CA13607HK276	2.7500 % CM 2 3/4 03/07/25	100	0	0	100 CAD	95.71%	62'481.31	0.01	a)
CA13607HR792	4.2000 % CM 4.2 04/07/32	0	50	0	50 CAD	94.05%	30'699.46	0.00	a)
CA13607HRJ37	1.9600 % CM 1.96 04/21/31	40	0	0	40 CAD	90.02%	23'505.89	0.00	a)
CA13607HVV19	1.7000 % CM 1.7 07/15/26	100	0	0	100 CAD	90.29%	58'946.88	0.01	a)
CA136375CF77	2.8000 % CNRCN 2.8 09/22/25	100	0	0	100 CAD	95.36%	62'253.47	0.01	a)
CA13638ZDD48	4.8500 % CNQCN 4.85 05/30/47 MTN	50	0	0	50 CAD	88.70%	28'953.46	0.00	a)
CA136765BU77	5.1460 % CWBCN 5.146 09/02/27 DPNT	0	60	0	60 CAD	97.62%	38'238.89	0.00	a)
CA17039AAN69	4.1780 % CHPUCN 4.178 03/08/28 L	60	0	0	60 CAD	94.26%	36'922.78	0.00	a)
CA227107AT67	5.2440 % CRRUCN 5.244 09/28/29	0	50	0	50 CAD	96.59%	31'528.23	0.00	a)
CA233852AD45	2.1400 % DTRGR 2.14 12/13/24	50	0	0	50 CAD	95.45%	31'155.79	0.00	a)

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CA254687FU53	3.0570 % DIS 3.057 03/30/27 MPLE	100	0	0	100 CAD	92.89%	60'640.32	0.01	a)
CA25675TAP27	5.1650 % DOLCN 5.165 04/26/30	0	50	0	50 CAD	99.53%	32'487.24	0.00	a)
CA29250ZAX65	3.5200 % ENBPIP 3.52 02/22/29 MTN	50	0	0	50 CAD	91.88%	29'992.11	0.00	a)
CA29250ZAY49	4.3300 % ENBPIP 4.33 02/22/49 MTN	70	0	0	70 CAD	81.57%	37'277.92	0.00	a)
CA29251ZBG15	4.5700 % ENBCN 4.57 03/11/44 MTN	40	0	0	40 CAD	85.16%	22'238.62	0.00	a)
CA29251ZBQ96	3.9500 % ENBCN 3.95 11/19/24 MTN	60	0	0	60 CAD	97.89%	38'345.04	0.00	a)
CA29251ZBR79	4.8700 % ENBCN 4.87 11/21/44 MTN	50	0	0	50 CAD	88.47%	28'877.40	0.00	a)
CA29290ZAR16	2.5000 % ENBGAS 2 1/2 08/05/26 MTN	50	0	0	50 CAD	92.98%	30'351.50	0.00	a)
CA29410ZAP05	3.1060 % EPCOR 3.106 07/08/49 MTN	50	0	0	50 CAD	73.88%	24'116.95	0.00	a)
CA303901AW28	4.9500 % FFHCN 4.95 03/03/25	50	0	0	50 CAD	98.37%	32'108.60	0.00	a)
CA303901AZ58	4.2500 % FFHCN 4 1/4 12/06/27	40	0	0	40 CAD	93.73%	24'476.79	0.00	a)
CA31430WDW16	2.8560 % CCDJ 2.856 05/26/30	50	0	0	50 CAD	94.68%	30'903.47	0.00	a)
CA31430WFL33	1.0930 % CCDJ 1.093 01/21/26	100	0	0	100 CAD	90.28%	58'939.69	0.01	a)
CA31739ZAG06	5.2500 % FINQUE 5 1/4 06/01/34	40	0	0	40 CAD	107.26%	28'008.87	0.00	a)
CA31943BBV14	4.7900 % FCRCN 4.79 08/30/24 R	50	0	0	50 CAD	98.28%	32'080.85	0.00	a)
CA34959ZAH51	3.8500 % FTSCN 3.85 12/07/48 MTN	60	0	0	60 CAD	84.66%	33'162.07	0.00	a)
CA35085ZAM82	5.7500 % ETRHWY 5 3/4 02/14/36 06D1	40	0	0	40 CAD	104.78%	27'362.05	0.00	a)
CA35085ZB544	3.7200 % ETRHWY 3.72 05/11/48 MTN	60	0	0	60 CAD	82.96%	32'496.97	0.00	a)
CA35085ZBT27	3.1400 % ETRHWY 3.14 03/06/30 MTN	50	0	0	50 CAD	91.30%	29'803.12	0.00	a)
CA35085ZBU99	3.6700 % ETRHWY 3.67 03/08/49 MTN	50	0	0	50 CAD	82.15%	26'814.78	0.00	a)
CA38141GWR15	3.3070 % GS 3.307 10/31/25 MPLE	60	0	0	60 CAD	97.03%	38'006.61	0.00	a)
CA39138CAH93	3.3370 % GWOCN 3.337 02/28/28	60	0	0	60 CAD	92.99%	36'424.15	0.00	a)
CA39138CAJ59	2.9810 % GWOCN 2.981 07/08/50	0	50	0	50 CAD	70.97%	23'167.07	0.00	a)
CA39138CAK23	2.3790 % GWOCN 2.379 05/14/30	0	50	0	50 CAD	85.40%	27'875.30	0.00	a)
CA39191ZBB46	3.2600 % GTAAIR 3.26 06/01/37	150	0	0	150 CAD	84.56%	82'806.28	0.01	a)
CA40427HTM56	1.7820 % HSBC 1.782 05/20/26 DPNT	0	50	0	50 CAD	91.10%	29'737.18	0.00	a)
CA438121AS48	3.4440 % HNDA 3.444 05/23/25	50	0	0	50 CAD	96.57%	31'521.70	0.00	a)
CA44810ZAP59	5.3600 % HYDONE 5.36 05/20/36 MTN	50	0	0	50 CAD	103.83%	33'891.81	0.00	a)
CA44810ZBR07	2.7700 % HYDONE 2.77 02/24/26 MTN	50	0	0	50 CAD	94.86%	30'964.18	0.00	a)
CA44810ZBS89	3.9100 % HYDONE 3.91 02/23/46 MTN	50	0	0	50 CAD	86.39%	28'197.48	0.00	a)
CA44810ZBX74	3.6300 % HYDONE 3.63 06/25/49 MTN	40	0	0	40 CAD	81.89%	21'383.93	0.00	a)
CA44810ZCG33	2.2300 % HYDONE 2.23 09/17/31	0	70	0	70 CAD	83.21%	38'024.18	0.00	a)
CA44810ZCM01	4.4600 % HYDONE 4.46 01/27/53 MTN	0	50	0	50 CAD	94.00%	30'683.46	0.00	a)
CA4488148V86	4.0000 % QHEL 4 02/15/55	170	0	0	170 CAD	94.50%	104'877.57	0.01	a)
CA448814HZ92	5.0000 % QHEL 5 02/15/45 JM	100	0	0	100 CAD	107.34%	70'077.67	0.01	a)
CA448814JA24	5.0000 % QHEL 5 02/15/50 JM	100	0	0	100 CAD	110.08%	71'865.13	0.01	a)
CA448814JC89	2.1000 % QHEL 2.1 02/15/60 JR	150	0	0	150 CAD	59.99%	58'741.23	0.01	a)
CA44889ZCM64	6.5000 % QHEL 6 1/2 02/15/35 19	100	0	0	100 CAD	118.87%	77'599.61	0.01	a)
CA44889ZCN48	6.0000 % QHEL 6 02/15/40 MTN	100	0	0	100 CAD	117.44%	76'667.37	0.01	a)
CA449586AC09	3.4400 % IGMCN 3.44 01/26/27	100	0	0	100 CAD	93.60%	61'103.18	0.01	a)
CA45075EAA25	3.0720 % IAGCN 3.072 09/24/31	50	0	0	50 CAD	92.08%	30'057.07	0.00	a)
CA45823ZAF95	2.8500 % IFCCN 2.85 06/07/27 MTN	50	0	0	50 CAD	92.12%	30'068.49	0.00	a)
CA45833VAG47	6.3800 % IPLCN 6.38 02/17/33	0	70	0	70 CAD	101.20%	46'245.75	0.00	a)
CA45834ZAP41	3.4840 % IPLCN 3.484 12/16/26 MTN	50	0	0	50 CAD	93.18%	30'414.50	0.00	a)
CA459058HS51	1.9000 % IBRD 1.9 01/16/25 GDIF	100	0	0	100 CAD	95.78%	62'526.36	0.01	a)
CA459058KM45	3.7000 % IBRD 3.7 01/18/28	0	100	0	100 CAD	97.50%	63'653.15	0.01	a)
CA47788ZAN11	4.9500 % DE 4.95 06/14/27	0	70	0	70 CAD	99.59%	45'509.10	0.00	a)
CA539481AM35	4.4880 % LCN 4.488 12/11/28	50	0	0	50 CAD	97.31%	31'764.23	0.00	a)
CA539481AN18	2.2840 % LCN 2.284 05/07/30	0	50	0	50 CAD	84.60%	27'615.80	0.00	a)
CA539481AQ49	5.3360 % LCN 5.336 09/13/52	0	50	0	50 CAD	100.80%	32'903.09	0.00	a)
CA56344ZQC63	3.2500 % MP 3 1/4 09/05/29 MTN	60	0	0	60 CAD	94.64%	37'068.49	0.00	a)
CA563469TH86	4.7000 % MP 4.7 03/05/50 MTN	30	0	0	30 CAD	103.12%	20'196.23	0.00	a)
CA563469TM71	4.1000 % MP 4.1 03/05/41	100	0	0	100 CAD	94.11%	61'439.39	0.01	a)
CA563469UB97	4.0500 % MP 4.05 09/05/45	100	0	0	100 CAD	92.79%	60'578.30	0.01	a)
CA563469UE37	2.4500 % MP 2.45 06/02/25	100	0	0	100 CAD	95.93%	62'624.28	0.01	a)
CA563469UF02	2.8500 % MP 2.85 09/05/46	30	0	0	30 CAD	75.74%	14'834.06	0.00	a)
CA563469UN36	3.4000 % MP 3.4 09/05/48	40	0	0	40 CAD	83.04%	21'685.54	0.00	a)
CA563469UP83	2.6000 % MP 2.6 06/02/27	50	0	0	50 CAD	93.71%	30'587.82	0.00	a)
CA563469US23	3.2000 % MP 3.2 03/05/50	100	0	0	100 CAD	80.05%	52'257.30	0.01	a)
CA565018DB16	2.3780 % MFCCN 2.378 11/19/24 DPNT	50	0	0	50 CAD	96.25%	31'416.59	0.00	a)
CA565018RAF34	3.0490 % MFCCN 3.049 08/20/29	40	0	0	40 CAD	97.25%	25'394.41	0.00	a)

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CA580135CD12	3.1250 % MCD 3 1/8 03/04/25 MPLE	70	0	0	70 CAD	96.74%	44'206.70	0.00	a)
CA59162NAF65	3.3900 % MRUCN 3.39 12/06/27 MTN	100	0	0	100 CAD	93.64%	61'132.56	0.01	a)
CA614852J931	3.0000 % MNTRL 3 09/01/27	100	0	0	100 CAD	94.61%	61'767.11	0.01	a)
CA614852NZ03	3.5000 % MNTRL 3 1/2 12/01/38	100	0	0	100 CAD	87.16%	56'900.90	0.01	a)
CA626209JC59	4.9500 % BCMFA 4.95 12/01/27	100	0	0	100 CAD	102.17%	66'697.31	0.01	a)
CA626209JR29	2.5000 % BCMFA 2 1/2 04/19/26	70	0	0	70 CAD	94.59%	43'224.18	0.00	a)
CA628957AH53	2.9240 % NAVCAN 2.924 09/29/51	150	0	0	150 CAD	72.19%	70'689.05	0.01	a)
CA63306AGE07	2.5800 % NACN 2.58 02/03/25	60	0	0	60 CAD	95.74%	37'501.71	0.00	a)
CA63306AHB58	2.2370 % NACN 2.237 11/04/26	100	0	0	100 CAD	90.70%	59'210.62	0.01	a)
CA642866FW27	4.6500 % NBRNS 4.65 09/26/35	50	0	0	50 CAD	101.83%	33'237.34	0.00	a)
CA642866GA97	4.8000 % NBRNS 4.8 09/26/39	40	0	0	40 CAD	102.65%	26'804.00	0.00	a)
CA642866GG67	3.8000 % NBRNS 3.8 08/14/45	50	0	0	50 CAD	89.56%	29'232.54	0.00	a)
CA642866GL52	3.1000 % NBRNS 3.1 08/14/48	50	0	0	50 CAD	78.89%	25'751.97	0.00	a)
CA642866GM36	2.3500 % NBRNS 2.35 08/14/27	50	0	0	50 CAD	92.54%	30'206.24	0.00	a)
CA642869AA90	4.8000 % NBRNS 4.8 06/03/41	50	0	0	50 CAD	102.77%	33'546.79	0.00	a)
CA651333FR20	4.6500 % NF 4.65 10/17/40	40	0	0	40 CAD	98.38%	25'690.27	0.00	a)
CA651333FS03	2.3000 % NF 2.3 06/02/25	50	0	0	50 CAD	95.60%	31'204.42	0.00	a)
CA651333GC42	2.8500 % NF 2.85 06/02/29	100	0	0	100 CAD	92.35%	60'287.79	0.01	a)
CA651333GD25	2.6500 % NF 2.65 10/17/50	100	0	0	100 CAD	68.35%	44'619.81	0.00	a)
CA663307AA47	3.2000 % NWRWPT 3.2 07/22/24 A	150	0	0	150 CAD	97.88%	95'844.00	0.01	a)
CA663307AJ55	4.1500 % NWRWPT 4.15 06/01/33 H	50	0	0	50 CAD	92.72%	30'266.63	0.00	a)
CA669827BZ37	4.4000 % NS 4.4 06/01/42	50	0	0	50 CAD	98.08%	32'014.59	0.00	a)
CA669827FQ59	4.5000 % NS 4 1/2 06/01/37	40	0	0	40 CAD	99.77%	26'054.03	0.00	a)
CA669827GA98	2.1000 % NS 2.1 06/01/27	100	0	0	100 CAD	92.03%	60'080.85	0.01	a)
CA669827GB71	3.1500 % NS 3.15 12/01/51	140	0	0	140 CAD	79.62%	72'769.96	0.01	a)
CA669827BC29	4.5000 % NSIUCN 4 1/2 07/20/43 MTN	50	0	0	50 CAD	88.77%	28'977.29	0.00	a)
CA67103MAF38	2.9800 % OPBFIN 2.98 01/25/27 F	40	0	0	40 CAD	94.42%	24'656.19	0.00	a)
CA68214WAQ11	3.2440 % OMERS 3.244 10/04/27 9	50	0	0	50 CAD	92.38%	30'153.04	0.00	a)
CA683078GB94	8.5000 % OHYD 8 1/2 05/26/25	100	0	0	100 CAD	105.67%	68'984.83	0.01	a)
CA68321ZAD39	2.9770 % ONTPOW 2.977 09/13/29 MTN	70	0	0	70 CAD	90.15%	41'197.01	0.00	a)
CA68321ZAJ09	2.9470 % ONTPOW 2.947 02/21/51	100	0	0	100 CAD	69.02%	45'057.86	0.00	a)
CA683234B984	4.6500 % ONT 4.65 06/02/41	195	0	0	195 CAD	102.25%	130'162.86	0.01	a)
CA683234KG29	7.6000 % ONT 7.6 06/02/27 KJ	80	0	0	80 CAD	110.81%	57'871.27	0.01	a)
CA683234LJ58	6.5000 % ONT 6 1/2 03/08/29	70	0	0	70 CAD	111.00%	50'723.27	0.01	a)
CA683234NL86	5.7000 % ONT 5.7 12/02/39 MTN	0	30	0	30 CAD	112.86%	22'103.61	0.00	a)
CA683234NM69	6.2000 % ONT 6.2 06/02/31	50	0	0	50 CAD	112.53%	36'730.00	0.00	a)
CA683234SL32	5.8500 % ONT 5.85 03/08/33	120	0	0	120 CAD	111.79%	87'574.63	0.01	a)
CA683234VR64	5.6000 % ONT 5.6 06/02/35	130	0	0	130 CAD	111.15%	94'326.82	0.01	a)
CA683234YD42	4.7000 % ONT 4.7 06/02/37	100	0	0	100 CAD	102.64%	67'004.79	0.01	a)
CA683234ZP62	4.6000 % ONT 4.6 06/02/39	240	0	0	240 CAD	101.37%	158'831.06	0.02	a)
CA68323AAAY07	3.5000 % ONT 3 1/2 06/02/43	200	0	0	200 CAD	87.55%	114'313.62	0.01	a)
CA68323ACAC68	3.4500 % ONT 3.45 06/02/45	280	0	0	280 CAD	86.18%	157'523.83	0.02	a)
CA68323ACG72	3.5000 % ONT 3 1/2 06/02/24	200	0	200	0 CAD	0.00%	0.00	0.00	
CA68323ACX06	2.6000 % ONT 2.6 06/02/25	200	30	0	230 CAD	96.19%	144'426.24	0.01	a)
CA68323ACY88	2.9000 % ONT 2.9 12/02/46	240	60	0	300 CAD	77.87%	152'502.37	0.02	a)
CA68323ADM32	2.4000 % ONT 2.4 06/02/26	200	0	0	200 CAD	94.35%	123'190.84	0.01	a)
CA68323ADZ45	2.8000 % ONT 2.8 06/02/48	200	40	0	240 CAD	75.93%	118'968.58	0.01	a)
CA68323AEE07	2.6000 % ONT 2.6 06/02/27	70	80	0	150 CAD	93.78%	91'837.89	0.01	a)
CA68323AER10	2.6500 % ONT 2.65 02/05/25	70	0	0	70 CAD	96.82%	44'245.08	0.00	a)
CA68333ZAA53	2.9000 % ONT 2.9 06/02/49	180	60	0	240 CAD	77.09%	120'778.23	0.01	a)
CA68333ZAC10	2.9000 % ONT 2.9 06/02/28	190	0	0	190 CAD	94.16%	116'798.10	0.01	a)
CA68333ZAE75	2.7000 % ONT 2.7 06/02/29	140	40	0	180 CAD	92.30%	108'459.27	0.01	a)
CA68333ZAF41	2.3000 % ONT 2.3 09/08/24	0	60	0	60 CAD	97.25%	38'093.57	0.00	a)
CA68333ZAG24	2.6500 % ONT 2.65 12/02/50	250	0	0	250 CAD	72.96%	119'073.42	0.01	a)
CA68333ZAH07	2.0500 % ONT 2.05 06/02/30	230	0	0	230 CAD	87.30%	131'076.27	0.01	a)
CA68333ZAJ62	1.8500 % ONT 1.85 02/01/27	70	0	0	70 CAD	91.82%	41'961.08	0.00	a)
CA68333ZAK36	1.7500 % ONT 1 3/4 09/08/25	200	0	0	200 CAD	94.13%	122'899.67	0.01	a)
CA68333ZAL19	1.9000 % ONT 1.9 12/02/51	270	0	0	270 CAD	60.85%	107'262.44	0.01	a)
CA68333ZAM91	1.0500 % ONT 1.05 09/08/27	100	0	0	100 CAD	87.98%	57'436.22	0.01	a)
CA68333ZAN74	1.3500 % ONT 1.35 12/02/30	80	60	0	140 CAD	82.08%	75'020.14	0.01	a)
CA68333ZAP23	2.1500 % ONT 2.15 06/02/31	140	0	0	140 CAD	86.12%	78'713.47	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
CA68333ZAR88	1.5500 % ONT 1.55 11/01/29	90	0	0	90 CAD	85.63%	50'313.62	0.01	a)
CA68333ZA561	2.5500 % ONT 2.55 12/02/52	100	0	0	100 CAD	70.78%	46'208.15	0.00	a)
CA68333ZAT45	2.2500 % ONT 2 1/4 12/02/31	170	0	0	170 CAD	86.02%	95'465.23	0.01	a)
CA68333ZAU18	3.7500 % ONT 3 3/4 06/02/32	60	100	0	160 CAD	96.06%	100'335.69	0.01	a)
CA68333ZAV90	3.7500 % ONT 3 3/4 12/02/53	150	70	0	220 CAD	90.75%	130'330.87	0.01	a)
CA68333ZAW73	3.6000 % ONT 3.6 03/08/28	0	80	0	80 CAD	97.15%	50'735.55	0.01	a)
CA68333ZAY30	3.6500 % ONT 3.65 06/02/33	0	80	0	80 CAD	95.05%	49'639.83	0.01	a)
CA69363TAQ54	1.5000 % PSCAP 1 1/2 03/15/28 14	150	0	0	150 CAD	88.50%	86'667.46	0.01	a)
CA705464HE85	2.5000 % PEEL 2 1/2 06/16/51	100	0	0	100 CAD	67.31%	43'938.90	0.00	a)
CA70632ZAD39	4.8100 % PPLCN 4.81 03/25/44 MTN	40	0	0	40 CAD	86.39%	22'559.55	0.00	a)
CA70632ZAF86	4.2400 % PPLCN 4.24 06/15/27 MTN	40	0	0	40 CAD	95.81%	25'018.38	0.00	a)
CA70632ZAM38	3.6200 % PPLCN 3.62 04/03/29 MTN	50	0	0	50 CAD	91.30%	29'800.18	0.00	a)
CA70632ZAN11	4.5400 % PPLCN 4.54 04/03/49 MTN	50	0	0	50 CAD	81.48%	26'596.40	0.00	a)
CA741666DE80	3.7500 % PRINCE 3 3/4 12/01/32	40	0	0	40 CAD	94.85%	24'768.99	0.00	a)
CA748148PZ01	8.5000 % Q 8 1/2 04/01/26	0	40	0	40 CAD	109.19%	28'512.08	0.00	a)
CA748148QJ59	6.0000 % Q 6 10/01/29 OS	50	0	0	50 CAD	109.25%	35'661.64	0.00	a)
CA748148QT32	6.2500 % Q 6 1/4 06/01/32	90	0	0	90 CAD	113.87%	66'901.32	0.01	a)
CA748148RL96	5.7500 % Q 5 3/4 12/01/36	100	0	0	100 CAD	113.33%	73'986.18	0.01	a)
CA74814ZDK62	5.0000 % Q 5 12/01/38	150	0	0	150 CAD	105.97%	103'767.10	0.01	a)
CA74814ZEF68	5.0000 % Q 5 12/01/41	140	0	0	140 CAD	106.67%	97'496.39	0.01	a)
CA74814ZEK53	4.2500 % Q 4 1/4 12/01/43	120	0	0	120 CAD	97.43%	76'323.45	0.01	a)
CA74814ZER07	3.5000 % Q 3 1/2 12/01/45	180	0	0	180 CAD	86.76%	101'952.75	0.01	a)
CA74814ZES89	3.7500 % Q 3 3/4 09/01/24	100	0	0	100 CAD	98.71%	64'439.81	0.01	a)
CA74814ZEV19	2.7500 % Q 2 3/4 09/01/25	130	0	0	130 CAD	96.10%	81'556.69	0.01	a)
CA74814ZEW91	3.5000 % Q 3 1/2 12/01/48	280	0	0	280 CAD	86.38%	157'900.38	0.02	a)
CA74814ZEX74	2.5000 % Q 2 1/2 09/01/26	90	60	0	150 CAD	94.38%	92'422.50	0.01	a)
CA74814ZFB46	2.7500 % Q 2 3/4 09/01/27	100	0	0	100 CAD	94.29%	61'557.55	0.01	a)
CA74814ZFD02	2.7500 % Q 2 3/4 09/01/28	90	0	0	90 CAD	93.46%	54'912.96	0.01	a)
CA74814ZFE84	3.1000 % Q 3.1 12/01/51	420	0	0	420 CAD	80.22%	219'941.30	0.02	a)
CA74814ZFF59	2.3000 % Q 2.3 09/01/29	100	0	0	100 CAD	89.93%	58'711.86	0.01	a)
CA74814ZFG33	1.9000 % Q 1.9 09/01/30	200	0	0	200 CAD	86.02%	112'309.42	0.01	a)
CA74814ZFH16	1.5000 % Q 1 1/2 09/01/31	200	0	0	200 CAD	81.41%	106'299.44	0.01	a)
CA74814ZFN83	3.2500 % Q 3 1/4 09/01/32	0	220	0	220 CAD	92.33%	132'601.55	0.01	a)
CA74814ZFQ15	4.4000 % Q 4.4 12/01/55	0	130	0	130 CAD	102.10%	86'647.09	0.01	a)
CA74814ZFS70	3.6000 % Q 3.6 09/01/33	0	80	0	80 CAD	94.59%	49'399.07	0.01	a)
CA766910BK85	5.6110 % REIUCN 5.611 10/06/27	0	50	0	50 CAD	98.19%	32'051.47	0.00	a)
CA766910BL68	5.9620 % REIUCN 5.962 10/01/29	0	50	0	50 CAD	99.11%	32'351.12	0.00	a)
CA775109AQ41	6.1100 % RCICN 6.11 08/25/40	100	0	0	100 CAD	100.57%	65'656.04	0.01	a)
CA775109BK61	3.6500 % RCICN 3.65 03/31/27	100	0	0	100 CAD	93.58%	61'091.43	0.01	a)
CA775109CQ23	3.3000 % RCICN 3.3 12/10/29	0	60	0	60 CAD	87.94%	34'445.28	0.00	a)
CA775109CT61	6.7500 % RCICN 6 3/4 11/09/39	0	50	0	50 CAD	107.11%	34'963.43	0.00	a)
CA780085N938	4.9300 % RY 4.93 07/16/25 DPNT	100	0	0	100 CAD	99.44%	64'916.38	0.01	a)
CA780086QY32	2.3520 % RY 2.352 07/02/24	100	0	0	100 CAD	97.34%	63'546.08	0.01	a)
CA780086RQ98	2.3280 % RY 2.328 01/28/27	100	0	0	100 CAD	90.48%	59'067.00	0.01	a)
CA780086SA38	2.0880 % RY 2.088 06/30/30	60	0	0	60 CAD	93.27%	36'535.39	0.00	a)
CA780086UL64	2.9400 % RY 2.94 05/03/32	100	0	0	100 CAD	90.06%	58'796.07	0.01	a)
CA780086UT90	3.3690 % RY 3.369 09/29/25	100	0	0	100 CAD	95.63%	62'433.00	0.01	a)
CA80310ZAF68	2.8760 % SAPCN 2.876 11/19/24 MTN	70	0	0	70 CAD	96.74%	44'210.35	0.00	a)
CA803854JA70	5.8000 % SCDA 5.8 09/05/33	50	0	0	50 CAD	111.72%	36'466.91	0.00	a)
CA803854JL36	4.7500 % SCDA 4 3/4 06/01/40	40	0	0	40 CAD	102.60%	26'792.78	0.00	a)
CA803854JU35	3.9000 % SCDA 3.9 06/02/45	50	0	0	50 CAD	91.71%	29'936.62	0.00	a)
CA803854KB35	2.5500 % SCDA 2.55 06/02/26	40	0	0	40 CAD	94.68%	24'724.08	0.00	a)
CA803854KC18	3.3000 % SCDA 3.3 06/02/48	40	0	0	40 CAD	82.75%	21'609.55	0.00	a)
CA803854KF49	3.0500 % SCDA 3.05 12/02/28	60	0	0	60 CAD	94.33%	36'949.81	0.00	a)
CA803854KG22	2.9500 % SCDA 2.95 06/02/58 MTN	60	0	0	60 CAD	74.79%	29'294.43	0.00	a)
CA803854KH05	3.1000 % SCDA 3.1 06/02/50	60	0	0	60 CAD	79.51%	31'143.65	0.00	a)
CA803854KJ60	2.2000 % SCDA 2.2 06/02/30	50	0	0	50 CAD	88.06%	28'745.53	0.00	a)
CA82028KAQ46	6.7500 % RCICN 6 3/4 11/09/39	50	0	50	0 CAD	0.00%	0.00	0.00	
CA82028KAZ45	3.3000 % RCICN 3.3 12/10/29	60	0	60	0 CAD	0.00%	0.00	0.00	
CA83179XAK42	3.5260 % SRUUCN 3.526 12/20/29 U	50	0	0	50 CAD	86.57%	28'259.17	0.00	a)
CA83740TAK30	4.1500 % SOUCOA 4.15 12/12/53	40	0	0	40 CAD	92.94%	24'270.23	0.00	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
CA86682ZAL00	2.3800 % SLFCN 2.38 08/13/29	50	0	0	50 CAD	96.73%	31'572.95	0.00	a)
CA86682ZQA96	2.8000 % SLFCN 2.8 11/21/33	100	0	0	100 CAD	86.97%	56'779.47	0.01	a)
CA87971MAW34	4.8500 % TCN 4.85 04/05/44 CP	40	0	0	40 CAD	88.21%	23'034.29	0.00	a)
CA87971MAX17	3.7500 % TCN 3 3/4 01/17/25 CQ	40	0	0	40 CAD	97.53%	25'467.53	0.00	a)
CA87971MBJ14	3.3000 % TCN 3.3 05/02/29 CY	50	0	0	50 CAD	90.18%	29'437.21	0.00	a)
CA87971MBN26	3.1500 % TCN 3.15 02/19/30 CAA	60	0	0	60 CAD	87.76%	34'375.56	0.00	a)
CA87971MBP73	3.9500 % TCN 3.95 02/16/50 CAB	60	0	0	60 CAD	75.17%	29'443.67	0.00	a)
CA87971MBX08	5.2500 % TCN 5 1/4 11/15/32	50	0	0	50 CAD	97.92%	31'963.99	0.00	a)
CA884903BW40	2.2390 % TRICN 2.239 05/14/25	100	0	0	100 CAD	94.66%	61'794.53	0.01	a)
CA8911457R92	4.8590 % TD 4.859 03/04/31 MTN	40	0	0	40 CAD	97.71%	25'514.27	0.00	a)
CA891160QY28	3.2240 % TD 3.224 07/25/29 MTN	100	0	100	0 CAD	0.00%	0.00	0.00	
CA891177FH69	5.3760 % TD 5.376 10/21/27	100	0	0	100 CAD	99.86%	65'190.57	0.01	a)
CA89117F8V45	4.3440 % TD 4.344 01/27/26	100	0	0	100 CAD	97.34%	63'543.47	0.01	a)
CA89117FNR69	2.4960 % TD 2.496 12/02/24	100	0	0	100 CAD	96.19%	62'797.94	0.01	a)
CA89117FPG86	3.0600 % TD 3.06 01/26/32 MTN	100	0	0	100 CAD	91.29%	59'597.10	0.01	a)
CA89119ZAL72	2.4300 % TORHYD 2.43 12/11/29 14	50	0	0	50 CAD	87.98%	28'718.11	0.00	a)
CA891288DQ20	2.4000 % TRNT 2.4 06/07/27	100	0	0	100 CAD	92.90%	60'648.81	0.01	a)
CA891288DR03	3.2000 % TRNT 3.2 08/01/48	50	0	0	50 CAD	78.39%	25'589.08	0.00	a)
CA891288DT68	2.6000 % TRNT 2.6 09/24/39	100	0	0	100 CAD	76.52%	49'954.11	0.01	a)
CA892329BN24	1.6600 % TOYOTA 1.66 07/20/26 MTN	200	0	0	200 CAD	90.59%	118'282.84	0.01	a)
CA89353ZBV90	4.5500 % TRPCN 4.55 11/15/41 MTN	80	0	0	80 CAD	85.60%	44'703.89	0.00	a)
CA89353ZCB28	4.3300 % TRPCN 4.33 09/16/47 MTN	40	0	0	40 CAD	80.32%	20'975.25	0.00	a)
CA89353ZCC01	4.1800 % TRPCN 4.18 07/03/48 MTN	50	0	0	50 CAD	78.30%	25'558.07	0.00	a)
CA89353ZCF32	3.8000 % TRPCN 3.8 04/05/27	100	0	0	100 CAD	94.64%	61'782.13	0.01	a)
CA90664ZAX83	2.8800 % ENBGAS 2.88 11/22/27 MTN	50	0	0	50 CAD	92.14%	30'076.33	0.00	a)
CA90664ZAY66	3.5900 % ENBGAS 3.59 11/22/47 MTN	50	0	0	50 CAD	80.46%	26'264.11	0.00	a)
CA918423AW48	2.8500 % VW 2.85 09/26/24	100	0	0	100 CAD	96.95%	63'292.13	0.01	a)
CA92277LAF37	2.8000 % VTR 2.8 04/12/24 E	70	0	70	0 CAD	0.00%	0.00	0.00	
CA92343VFG47	2.5000 % VZ 2 1/2 05/16/30 MPLE	50	0	0	50 CAD	84.03%	27'427.13	0.00	a)
CA949746RX19	2.9750 % WFC 2.975 05/19/26 MPLE	100	0	0	100 CAD	93.35%	60'940.63	0.01	a)
CA98704CQY52	2.5000 % YORKMU 2 1/2 06/02/26	100	0	0	100 CAD	94.45%	61'662.66	0.01	a)
CAC04575AG89	3.1270 % ATH 3.127 03/10/25 MTN	0	60	0	60 CAD	95.24%	37'306.65	0.00	a)
CAU60901AG70	3.4400 % TAP 3.44 07/15/26 MPLE	50	0	0	50 CAD	94.15%	30'731.45	0.00	a)
US500769JL97	0.7500 % KFW 0 3/4 02/19/26	60	0	0	60 CAD	90.81%	35'569.46	0.00	a)
XS2102297012	1.9000 % EIB 1.9 01/22/25 REGS	80	0	0	80 CAD	95.78%	50'021.09	0.01	a)
CAD							25'652'698.16	2.62	
CND100002GY0	4.4200 % SDBC 4.42 04/07/40 1007	1'000	0	0	1'000 CNY	119.67%	145'214.14	0.01	a)
CND100007B02	4.4200 % CGB 4.42 03/20/24 1405	3'000	0	3'000	0 CNY	0.00%	0.00	0.00	
CND100007LS1	4.0000 % CGB 4 06/19/24 1412	5'000	0	5'000	0 CNY	0.00%	0.00	0.00	
CND100008127	3.7700 % CGB 3.77 12/18/24 1429	2'000	0	0	2'000 CNY	102.67%	249'178.79	0.03	a)
CND100008408	4.2900 % EXIMCH 4.29 04/07/25 1508	2'000	0	0	2'000 CNY	103.15%	250'353.47	0.03	a)
CND100008457	3.9700 % ADBCH 3.97 02/27/25 1505	1'000	0	0	1'000 CNY	102.53%	124'425.57	0.01	a)
CND1000084C1	3.6400 % CGB 3.64 04/09/25 1505	3'000	0	0	3'000 CNY	102.60%	373'520.63	0.04	a)
CND100008531	3.8100 % SDBC 3.81 02/05/25 1505	1'000	0	0	1'000 CNY	102.22%	124'043.32	0.01	a)
CND1000086W4	4.2100 % SDBC 4.21 04/13/25 1510	2'000	1'000	0	3'000 CNY	103.09%	375'300.85	0.04	a)
CND100008MV1	3.5100 % CGB 3.51 07/16/25 1516	3'000	0	0	3'000 CNY	102.96%	374'831.22	0.04	a)
CND100008S02	3.8700 % EXIMCH 3.87 09/14/25 1514	4'000	0	0	4'000 CNY	103.08%	500'347.73	0.05	a)
CND100008S93	3.7400 % SDBC 3.74 09/10/25 1518	5'000	0	0	5'000 CNY	102.85%	624'014.87	0.06	a)
CND100008T84	3.7400 % CGB 3.74 09/22/35 1521	3'800	0	0	3'800 CNY	111.59%	514'554.24	0.05	a)
CND100008YF9	3.7400 % CGB 3.74 10/20/45 1525	1'000	0	0	1'000 CNY	115.21%	139'807.97	0.01	a)
CND100009CF3	3.3300 % ADBCH 3.33 01/06/26 1605	2'000	0	0	2'000 CNY	102.30%	248'283.23	0.03	a)
CND100009CN7	3.8000 % SDBC 3.8 01/25/36 1605	3'000	1'000	0	4'000 CNY	109.86%	533'248.29	0.05	a)
CND100009CX6	2.8500 % CGB 2.85 01/28/26 1604	3'000	0	0	3'000 CNY	101.45%	369'315.84	0.04	a)
CND100009JW3	3.3700 % ADBCH 3.37 02/26/26 1608	2'000	0	0	2'000 CNY	102.36%	248'436.13	0.03	a)
CND100009JY9	3.9500 % ADBCH 3.95 02/26/36 1610	1'000	0	0	1'000 CNY	111.23%	134'978.22	0.01	a)
CND100009K58	3.3300 % EXIMCH 3.33 02/22/26 1603	3'000	0	0	3'000 CNY	102.33%	372'548.62	0.04	a)
CND100009R93	3.1800 % SDBC 3.18 04/05/26 1610	4'000	1'000	0	5'000 CNY	102.02%	619'015.22	0.06	a)
CND100009RF1	3.5200 % CGB 3.52 04/25/46 1608	500	0	0	500 CNY	109.74%	66'583.23	0.01	a)
CND100009SC6	3.5800 % ADBCH 3.58 04/22/26 1618	2'700	0	0	2'700 CNY	103.11%	337'819.91	0.03	a)
CND10000BLB2	3.2700 % CGB 3.27 08/22/46 1619	2'000	0	0	2'000 CNY	105.77%	256'702.53	0.03	a)
CND10000BTG4	3.1800 % EXIMCH 3.18 09/05/26 1610	2'000	0	0	2'000 CNY	102.30%	248'280.80	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
CND10000BV90	3.0500 % SDBC 3.05 08/25/26 1613	3'600	1'000	0	4'600 CNY	101.96%	569'125.58	0.06	a)
CND10000C5Z0	2.7000 % CGB 2.7 11/03/26 1623	3'000	0	0	3'000 CNY	101.32%	368'838.93	0.04	a)
CND10000G6R1	4.0100 % SDBC 4.01 01/09/37 1702	1'000	0	0	1'000 CNY	112.87%	136'964.73	0.01	a)
CND10000G7Z7	3.8500 % ADBCH 3.85 01/06/27 1705	3'000	0	0	3'000 CNY	104.57%	380'692.45	0.04	a)
CND10000G9Y1	3.4000 % CGB 3.4 02/09/27 1704	4'000	0	0	4'000 CNY	103.91%	504'371.72	0.05	a)
CND10000G9Z8	3.7700 % CGB 3.77 02/20/47 1705	1'000	0	0	1'000 CNY	114.37%	138'786.20	0.01	a)
CND10000H1F6	4.1100 % EXIMCH 4.11 03/20/27 1703	1'000	1'000	0	2'000 CNY	105.64%	256'384.59	0.03	a)
CND10000H1G4	3.2000 % CGB 3.2 03/16/24 1706	3'000	0	3'000	0 CNY	0.00%	0.00	0.00	
CND10000H4F0	4.0400 % SDBC 4.04 04/10/27 1710	3'300	2'000	0	5'300 CNY	105.41%	677'933.46	0.07	a)
CND10000HS81	4.0500 % CGB 4.05 07/24/47 1715	1'000	0	0	1'000 CNY	119.26%	144'721.45	0.01	a)
CND10000HZF0	4.3000 % SDBC 4.3 08/21/24 1708	1'700	0	0	1'700 CNY	102.11%	210'652.91	0.02	a)
CND10000J275	4.2400 % SDBC 4.24 08/24/27 1715	3'000	0	0	3'000 CNY	106.55%	387'907.95	0.04	a)
CND10000J7H7	4.3900 % ADBCH 4.39 09/08/27 1715	3'000	1'000	0	4'000 CNY	107.10%	519'885.17	0.05	a)
CND10000JH82	4.2800 % CGB 4.28 10/23/47 1722	500	0	0	500 CNY	123.84%	75'137.23	0.01	a)
CND10000JJ72	3.8200 % CGB 3.82 11/02/27 1725	3'000	0	0	3'000 CNY	106.73%	388'541.40	0.04	a)
CND10000L5W6	4.9800 % ADBCH 4.98 01/12/25 1801	2'100	0	0	2'100 CNY	103.69%	264'247.25	0.03	a)
CND10000L7C4	4.8800 % SDBC 4.88 02/09/28 1805	4'000	0	0	4'000 CNY	109.83%	533'117.24	0.05	a)
CND10000LMZ8	4.2200 % CGB 4.22 03/19/48 1806	2'000	0	0	2'000 CNY	122.91%	298'303.92	0.03	a)
CND10000LNZ6	4.8900 % EXIMCH 4.89 03/26/28 1810	2'500	0	0	2'500 CNY	110.17%	334'235.82	0.03	a)
CND10000LPY4	4.7300 % SDBC 4.73 04/02/25 1806	2'600	0	0	2'600 CNY	103.90%	327'803.76	0.03	a)
CND100010GW7	4.6500 % ADBCH 4.65 05/11/28 1806	3'300	0	0	3'300 CNY	109.11%	436'954.45	0.04	a)
CND100011220	4.0400 % SDBC 4.04 07/06/28 1810	4'800	0	0	4'800 CNY	106.81%	622'138.06	0.06	a)
CND1000113G9	3.9700 % CGB 3.97 07/23/48 1817	3'200	0	0	3'200 CNY	118.48%	460'087.50	0.05	a)
CND10001QNZ3	4.1500 % SDBC 4.15 10/26/25 1814	1'900	0	0	1'900 CNY	103.89%	239'523.54	0.02	a)
CND10001QZV6	4.0000 % ADBCH 4 11/12/25 1811	3'000	0	0	3'000 CNY	103.60%	377'153.87	0.04	a)
CND10001WKZ7	3.4800 % SDBC 3.48 01/08/29 1905	4'800	0	0	4'800 CNY	104.44%	608'344.87	0.06	a)
CND10001X8C7	3.7500 % ADBCH 3 3/4 01/25/29 1901	2'300	1'000	0	3'300 CNY	105.72%	423'374.96	0.04	a)
CND10001YBB3	3.3000 % SDBC 3.3 02/01/24 1903	2'000	0	2'000	0 CNY	0.00%	0.00	0.00	
CND10001YC12	3.2800 % EXIMCH 3.28 02/11/24 1905	4'000	0	4'000	0 CNY	0.00%	0.00	0.00	
CND10001ZC52	3.6800 % SDBC 3.68 02/26/26 1904	2'000	0	0	2'000 CNY	103.20%	250'477.24	0.03	a)
CND100025Q03	3.5100 % ADBCH 3.51 04/03/24 1904	3'000	0	3'000	0 CNY	0.00%	0.00	0.00	
CND100029N10	3.8600 % EXIMCH 3.86 05/20/29 1910	3'000	1'500	0	4'500 CNY	106.56%	581'889.24	0.06	a)
CND100029N93	3.6500 % SDBC 3.65 05/21/29 1910	4'800	0	0	4'800 CNY	105.43%	614'093.97	0.06	a)
CND10002CGX0	4.0000 % CGB 4 06/24/69 1908	4'000	0	0	4'000 CNY	124.96%	606'573.15	0.06	a)
CND10002CZL5	3.4200 % SDBC 3.42 07/02/24 1908	3'200	0	3'200	0 CNY	0.00%	0.00	0.00	
CND10002D1Y9	3.8600 % CGB 3.86 07/22/49 1910	5'000	0	0	5'000 CNY	116.76%	708'426.31	0.07	a)
CND10002D258	3.6300 % ADBCH 3.63 07/19/26 1908	2'000	1'000	0	3'000 CNY	103.53%	376'906.31	0.04	a)
CND10002D282	3.7400 % ADBCH 3.74 07/12/29 1906	4'000	0	0	4'000 CNY	105.99%	514'468.08	0.05	a)
CND10002F4V7	3.5000 % SDBC 3 1/2 08/13/26 1909	1'500	0	0	1'500 CNY	103.21%	187'859.75	0.02	a)
CND10002F519	3.2400 % ADBCH 3.24 08/14/24 1909	3'000	0	0	3'000 CNY	101.08%	367'968.85	0.04	a)
CND10002GGR3	3.4500 % SDBC 3.45 09/20/29 1915	5'000	1'000	0	6'000 CNY	104.56%	761'275.69	0.08	a)
CND10002HV84	3.1300 % CGB 3.13 11/21/29 1915	3'500	0	0	3'500 CNY	103.88%	441'210.58	0.05	a)
CND10002KVV4	3.2300 % SDBC 3.23 01/10/25 2003	4'000	0	0	4'000 CNY	101.40%	492'178.41	0.05	a)
CND10002KYS6	3.4300 % SDBC 3.43 01/14/27 2004	2'000	0	0	2'000 CNY	103.23%	250'542.77	0.03	a)
CND10002LS67	3.2600 % EXIMCH 3.26 02/24/27 2007	2'000	0	0	2'000 CNY	102.68%	249'193.35	0.03	a)
CND10002M036	2.9300 % EXIMCH 2.93 03/02/25 2005	3'000	2'000	0	5'000 CNY	101.03%	612'984.10	0.06	a)
CND10002RWH8	3.0700 % SDBC 3.07 03/10/30 2005	5'000	0	0	5'000 CNY	102.40%	621'326.95	0.06	a)
CND10002TD09	3.2300 % EXIMCH 3.23 03/23/30 2010	4'000	0	0	4'000 CNY	103.25%	501'163.21	0.05	a)
CND100031JZ0	1.9900 % CGB 1.99 04/09/25 INBK	3'000	0	0	3'000 CNY	99.75%	363'130.60	0.04	a)
CND100034271	2.9600 % ADBCH 2.96 04/17/30 2004	4'000	0	0	4'000 CNY	101.68%	493'537.54	0.05	a)
CND100034370	2.2500 % ADBCH 2 1/4 04/22/25 2005	2'000	0	0	2'000 CNY	100.02%	242'756.92	0.02	a)
CND100036Q75	2.6800 % CGB 2.68 05/21/30 INBK	4'500	0	0	4'500 CNY	100.74%	550'118.45	0.06	a)
CND100036VL4	3.7300 % CGB 3.73 05/25/70 INBK	8'000	0	0	8'000 CNY	118.51%	1'150'510.00	0.12	a)
CND100036VN0	2.8700 % ADBCH 2.87 05/14/27	2'000	0	0	2'000 CNY	101.37%	246'013.97	0.03	a)
CND10003BX04	3.0900 % SDBC 3.09 06/18/30 2010	4'000	2'000	0	6'000 CNY	102.49%	746'203.95	0.08	a)
CND10003C5P8	2.8900 % SDBC 2.89 06/22/25 2008	2'000	0	0	2'000 CNY	101.10%	245'375.67	0.03	a)
CND10003FSH9	3.3400 % SDBC 3.34 07/14/25 2012	4'000	0	0	4'000 CNY	101.95%	494'852.98	0.05	a)
CND10003HJY9	3.9000 % SDBC 3.9 08/03/40 2020	3'000	0	0	3'000 CNY	112.71%	410'322.61	0.04	a)
CND10003QXS3	3.4500 % ADBCH 3.45 09/23/25 2008	2'000	0	0	2'000 CNY	102.25%	248'169.16	0.03	a)
CND10003RVZ0	3.7000 % SDBC 3.7 10/20/30 2015	5'000	0	0	5'000 CNY	106.31%	645'026.71	0.07	a)
CND10003S2M4	3.4300 % EXIMCH 3.43 10/23/25 2015	1'000	0	0	1'000 CNY	102.30%	124'139.19	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
CND100035346	3.7900 % ADBCH 3.79 10/26/30 2010	3'500	0	0	3'500 CNY	106.92%	454'109.53	0.05	a)
CND10003VNX4	3.2700 % CGB 3.27 11/19/30 INBK	3'000	0	0	3'000 CNY	105.26%	383'193.49	0.04	a)
CND10003VYQ5	3.7400 % EXIMCH 3.74 11/16/30 2011	3'000	0	0	3'000 CNY	106.57%	387'966.20	0.04	a)
CND100042902	3.4000 % SDBC 3.4 01/08/28 2104	2'000	0	0	2'000 CNY	103.75%	251'799.96	0.03	a)
CND100043ZB2	3.4800 % ADBCH 3.48 02/04/28	2'000	0	0	2'000 CNY	103.89%	252'137.32	0.03	a)
CND1000446L3	3.6600 % SDBC 3.66 03/01/31 2105	4'000	2'000	0	6'000 CNY	106.19%	773'136.49	0.08	a)
CND100045707	3.3000 % SDBC 3.3 03/03/26 2103	5'000	0	0	5'000 CNY	102.39%	621'254.14	0.06	a)
CND100045715	3.1900 % ADBCH 3.19 03/03/24 2102	2'000	0	2'000	0 CNY	0.00%	0.00	0.00	
CND100045L04	3.3500 % ADBCH 3.35 03/24/26 2103	1'000	2'000	0	3'000 CNY	102.43%	372'883.54	0.04	a)
CND100045MS9	3.7200 % CGB 3.72 04/12/51 INBK	4'000	0	0	4'000 CNY	114.86%	557'508.70	0.06	a)
CND100045PN3	3.1400 % EXIMCH 3.14 04/02/24 2103	3'000	0	3'000	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	102.21%	372'093.55	0.04	a)
CND100047QT4	3.0200 % CGB 3.02 05/27/31 INBK	2'500	0	0	2'500 CNY	103.37%	313'584.99	0.03	a)
CND1000475F9	3.5200 % ADBCH 3.52 05/24/31 2105	3'000	1'000	0	4'000 CNY	105.17%	510'497.49	0.05	a)
CND1000484F6	3.4100 % SDBC 3.41 06/07/31 2110	4'000	0	0	4'000 CNY	104.54%	507'420.04	0.05	a)
CND100049188	3.0000 % SDBC 3 06/17/24 2107	3'000	0	3'000	0 CNY	0.00%	0.00	0.00	
CND10004BNT2	3.3800 % EXIMCH 3.38 07/16/31 2110	3'000	2'000	0	5'000 CNY	104.31%	632'879.52	0.06	a)
CND10004DT64	2.7800 % ADBCH 2.78 07/21/24 2106	2'000	0	0	2'000 CNY	100.59%	244'128.18	0.02	a)
CND10004JK34	3.0900 % SDBC 3.09 08/09/28 2109	0	1'000	0	1'000 CNY	102.56%	124'453.48	0.01	a)
CND10004JSJ5	2.9900 % ADBCH 2.99 08/11/26 2108	2'000	0	0	2'000 CNY	101.73%	246'909.54	0.03	a)
CND10004KQZ3	3.1900 % ADBCH 3.19 08/12/28	1'000	0	0	1'000 CNY	102.85%	124'810.25	0.01	a)
CND10004M1L3	2.8300 % SDBC 2.83 09/10/26 2108	2'000	1'000	0	3'000 CNY	101.39%	369'115.61	0.04	a)
CND10004M1X8	3.1200 % SDBC 3.12 09/13/31 2115	4'000	1'000	0	5'000 CNY	102.53%	622'127.86	0.06	a)
CND10004NCM5	3.5300 % CGB 3.53 10/18/51 INBK	4'000	0	0	4'000 CNY	111.40%	540'733.20	0.06	a)
CND10004NXB4	2.7600 % EXIMCH 2.76 11/05/24 2113	2'000	0	0	2'000 CNY	100.69%	244'368.46	0.02	a)
CND10004NXC2	3.3000 % ADBCH 3.3 11/05/31 2110	3'000	0	0	3'000 CNY	103.74%	377'652.62	0.04	a)
CND10004NXL3	3.4900 % SDBC 3.49 11/08/41 2120	0	1'000	0	1'000 CNY	107.76%	130'767.35	0.01	a)
CND10004NXW0	2.8900 % CGB 2.89 11/18/31 INBK	3'000	0	0	3'000 CNY	102.06%	371'565.68	0.04	a)
CND10004P6B0	2.7300 % SDBC 2.73 11/11/24 2118	3'000	0	0	3'000 CNY	100.70%	366'603.65	0.04	a)
CND10004R1S3	3.0000 % SDBC 3 01/17/32 2205	4'000	0	0	4'000 CNY	101.63%	493'333.67	0.05	a)
CND10004R6Q6	2.6100 % EXIMCH 2.61 01/27/27 2205	2'000	0	0	2'000 CNY	100.55%	244'033.53	0.02	a)
CND10004R999	2.7500 % CGB 2 3/4 02/17/32 INBK	2'000	0	0	2'000 CNY	100.97%	245'050.45	0.03	a)
CND10004SDM2	2.7400 % ADBCH 2.74 02/23/27 2202	2'000	0	0	2'000 CNY	101.00%	245'137.82	0.03	a)
CND10004SF89	2.6500 % SDBC 2.65 02/24/27 2203	3'000	0	0	3'000 CNY	100.76%	366'807.52	0.04	a)
CND10004SGM5	2.9100 % ADBCH 2.91 02/21/29	2'000	0	0	2'000 CNY	101.68%	246'778.48	0.03	a)
CND10004SKD6	2.9900 % SDBC 2.99 03/01/29 2204	2'000	0	0	2'000 CNY	101.97%	247'470.18	0.03	a)
CND10004SWF6	2.6100 % ADBCH 2.61 03/09/25 2203	2'000	0	0	2'000 CNY	100.56%	244'052.95	0.02	a)
CND10004T1Y9	3.1800 % EXIMCH 3.18 03/11/32 2210	4'000	0	0	4'000 CNY	102.96%	499'774.96	0.05	a)
CND10004T3K4	2.5900 % SDBC 2.59 03/17/25 2202	2'000	0	0	2'000 CNY	100.58%	244'113.62	0.02	a)
CND10004THF5	2.9800 % SDBC 2.98 04/22/32 2210	4'000	0	0	4'000 CNY	101.51%	492'717.21	0.05	a)
CND100054BC8	3.0600 % ADBCH 3.06 06/06/32 2205	4'000	0	0	4'000 CNY	102.14%	495'770.39	0.05	a)
CND100054QC6	2.5700 % EXIMCH 2.57 06/10/25 2203	1'000	1'000	0	2'000 CNY	100.53%	243'977.71	0.02	a)
CND100058Q29	2.6900 % SDBC 2.69 06/16/27 2208	5'000	0	0	5'000 CNY	100.86%	611'952.62	0.06	a)
CND100058VQ7	2.8200 % EXIMCH 2.82 06/17/27 2215	3'000	1'000	0	4'000 CNY	101.21%	491'265.86	0.05	a)
CND10005G4Z4	2.9600 % SDBC 2.96 07/18/32 2215	5'000	0	0	5'000 CNY	101.39%	615'204.82	0.06	a)
CND10005H377	2.4600 % ADBCH 2.46 07/27/25 2206	2'000	0	0	2'000 CNY	100.29%	243'412.21	0.02	a)
CND10005JNG9	2.8300 % ADBCH 2.83 08/11/29	1'000	2'000	0	3'000 CNY	101.02%	367'772.26	0.04	a)
CND10005KVM8	2.9000 % EXIMCH 2.9 08/19/32 2211	4'000	0	0	4'000 CNY	100.89%	489'731.99	0.05	a)
CND10005LBD7	2.5000 % ADBCH 2 1/2 08/24/27 2207	2'000	1'000	0	3'000 CNY	100.10%	364'412.06	0.04	a)
CND10005LHT0	2.2200 % SDBC 2.22 08/25/25 2207	1'000	0	0	1'000 CNY	99.94%	121'278.95	0.01	a)
CND10005RB00	2.9700 % ADBCH 2.97 10/14/32 2210	2'000	1'000	0	3'000 CNY	101.49%	369'468.74	0.04	a)
CND10005S515	2.7700 % SDBC 2.77 10/24/32 2220	3'000	2'000	0	5'000 CNY	99.98%	606'607.13	0.06	a)
CND10005X234	2.6000 % ADBCH 2.6 12/01/25 2212	0	2'000	0	2'000 CNY	100.65%	244'281.08	0.02	a)
CND10005X8M2	2.6400 % EXIMCH 2.64 12/05/25 2213	0	1'000	0	1'000 CNY	100.76%	122'266.75	0.01	a)
CND10005ZT22	2.5900 % SDBC 2.59 01/11/26 2302	0	3'000	0	3'000 CNY	100.68%	366'530.84	0.04	a)
CND10005ZV06	2.7300 % SDBC 2.73 01/11/28 2303	0	4'000	0	4'000 CNY	101.09%	490'678.52	0.05	a)
CND1000620N9	2.8700 % EXIMCH 2.87 02/06/28 2305	0	2'000	0	2'000 CNY	101.42%	246'152.31	0.03	a)
CND100063JL3	3.1000 % EXIMCH 3.1 02/13/33 2310	0	4'000	0	4'000 CNY	102.60%	497'998.39	0.05	a)
CND100064F16	3.1000 % ADBCH 3.1 02/27/33 2302	0	3'000	0	3'000 CNY	102.61%	373'546.12	0.04	a)
CND1000651J2	3.0200 % SDBC 3.02 03/06/33 2305	0	4'000	0	4'000 CNY	102.22%	496'153.86	0.05	a)
CND1000651K0	2.9000 % ADBCH 2.9 03/08/28 2303	0	1'000	0	1'000 CNY	101.57%	123'258.18	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
CND100067586	3.2700 % CGB 3.27 03/25/2073 INBK	0	2'000	0	2'000 CNY	107.06%	259'833.37	0.03	a)
CND100067KG2	3.0100 % ADBCH 3.01 03/16/30 2301	0	2'000	0	2'000 CNY	101.82%	247'115.83	0.03	a)
CND100068GV7	2.5800 % ADBCH 2.58 03/23/25 2302	0	1'000	0	1'000 CNY	100.52%	121'985.21	0.01	a)
CND10006BBX4	2.6400 % EXIMCH 2.64 04/14/26 2303	0	2'000	0	2'000 CNY	100.74%	244'501.94	0.02	a)
CND10006DQZ3	2.5500 % ADBCH 2.55 05/11/26 2305	0	1'000	0	1'000 CNY	100.55%	122'013.12	0.01	a)
CND10006GPV7	2.8200 % SDBC 2.82 05/22/33 2310	0	4'000	0	4'000 CNY	101.08%	490'644.54	0.05	a)
CND10006GRG4	2.5200 % SDBC 2.52 05/25/28 2308	0	2'000	0	2'000 CNY	100.25%	243'300.57	0.02	a)
CND10006JDR5	2.6300 % ADBCH 2.63 06/07/28 2307	0	1'000	0	1'000 CNY	100.45%	121'899.05	0.01	a)
CND10006JTY7	2.2700 % ADBCH 2.27 06/08/25 2303	0	1'000	0	1'000 CNY	100.03%	121'380.89	0.01	a)
CND10006KTX7	2.8300 % ADBCH 2.83 06/16/33 2310	0	2'000	0	2'000 CNY	100.41%	243'703.46	0.02	a)
CND10006NHN7	2.8500 % EXIMCH 2.85 07/07/33 2311	0	1'000	0	1'000 CNY	100.58%	122'049.53	0.01	a)
CNY							55'057'849.07	5.63	
CZ0001001796	4.2000 % CZGB 4.2 12/04/36 49	1'300	0	0	1'300 CZK	97.86%	50'599.32	0.01	a)
CZ0001002059	4.8500 % CZGB 4.85 11/26/57 53	600	0	0	600 CZK	100.62%	24'013.40	0.00	a)
CZ0001003859	2.5000 % CZGB 2 1/2 08/25/28 78	2'840	0	0	2'840 CZK	91.27%	103'095.93	0.01	a)
CZ0001004253	2.4000 % CZGB 2.4 09/17/25 89	3'150	0	0	3'150 CZK	94.97%	118'982.63	0.01	a)
CZ0001004469	1.0000 % CZGB 1 06/26/26 95	3'100	0	0	3'100 CZK	90.16%	111'163.17	0.01	a)
CZ0001004477	0.9500 % CZGB 0.95 05/15/30 94	3'900	0	0	3'900 CZK	80.30%	124'563.15	0.01	a)
CZ0001005037	0.2500 % CZGB 0 1/4 02/10/27 100	3'100	0	0	3'100 CZK	86.20%	106'289.03	0.01	a)
CZ0001005243	2.0000 % CZGB 2 10/13/33 103	2'900	0	0	2'900 CZK	81.03%	93'470.53	0.01	a)
CZ0001005375	2.7500 % CZGB 2 3/4 07/23/29 105	3'450	0	0	3'450 CZK	91.29%	125'271.34	0.01	a)
CZ0001005870	1.2500 % CZGB 1 1/4 02/14/25 120	4'600	0	0	4'600 CZK	94.03%	172'043.52	0.02	a)
CZ0001005888	1.2000 % CZGB 1.2 03/13/31 121	2'700	0	0	2'700 CZK	80.05%	85'970.77	0.01	a)
CZ0001005920	1.5000 % CZGB 1 1/2 04/24/40 125	2'500	0	0	2'500 CZK	65.24%	64'876.89	0.01	a)
CZ0001006076	0.0500 % CZGB 0.05 11/29/29 130	800	3'000	0	3'800 CZK	76.74%	115'994.51	0.01	a)
CZ0001006233	1.7500 % CZGB 1 3/4 06/23/32 138	2'500	1'500	0	4'000 CZK	81.45%	129'589.90	0.01	a)
CZK							1'425'924.09	0.15	
DK0002043744	1.0000 % NDASS 1 10/01/24 SDRO	500	0	0	500 DKK	97.28%	62'563.67	0.01	a)
DK0002047810	1.0000 % NDASS 1 04/01/26	1'000	0	0	1'000 DKK	94.20%	121'167.04	0.01	a)
DK0002051929	1.0000 % NDASS 1 04/01/27 CC2	1'000	0	0	1'000 DKK	92.22%	118'616.43	0.01	a)
DK0009296543	1.0000 % RDKRE 1 01/01/26 10F	1'500	0	0	1'500 DKK	94.52%	182'364.09	0.02	a)
DK0009507931	2.0000 % NYKRE 2 01/01/26 13H	0	700	0	700 DKK	96.71%	87'070.53	0.01	a)
DK0009515363	1.0000 % NYKRE 1 01/01/28 13H	0	500	0	500 DKK	90.74%	58'357.05	0.01	a)
DK0009521841	1.0000 % NYKRE 1 07/01/24 13H	800	0	800	0 DKK	0.00%	0.00	0.00	
DK0009531485	1.0000 % NYKRE 1 07/01/26 13H	1'000	0	0	1'000 DKK	93.57%	120'357.99	0.01	a)
DK0009918138	7.0000 % DGB 7 11/10/24	430	0	0	430 DKK	104.34%	57'708.95	0.01	a)
DK0009922320	4.5000 % DGB 4 1/2 11/15/39	2'760	0	0	2'760 DKK	121.84%	432'532.48	0.04	a)
DK0009923138	1.7500 % DGB 1 3/4 11/15/25	1'300	0	0	1'300 DKK	97.32%	162'735.78	0.02	a)
DK0009923567	0.5000 % DGB 0 1/2 11/15/27	1'150	0	0	1'150 DKK	91.47%	135'292.13	0.01	a)
DK0009923807	0.5000 % DGB 0 1/2 11/15/29	1'650	0	0	1'650 DKK	87.96%	186'671.94	0.02	a)
DK0009924029	0.2500 % DGB 0 1/4 11/15/52	600	0	0	600 DKK	50.74%	39'157.31	0.00	a)
DKK							1'764'595.39	0.18	
AT0000383864	6.2500 % RAGB 6 1/4 07/15/27	161	40	0	201 EUR	111.92%	215'656.19	0.02	a)
AT0000A04967	4.1500 % RAGB 4.15 03/15/37	248	40	0	288 EUR	110.25%	304'372.69	0.03	a)
AT0000A0DXC2	4.8500 % RAGB 4.85 03/15/26	141	60	0	201 EUR	104.38%	201'116.10	0.02	a)
AT0000A0U299	3.8000 % RAGB 3.8 01/26/62	54	40	0	94 EUR	112.38%	101'265.05	0.01	a)
AT0000A0VRQ6	3.1500 % RAGB 3.15 06/20/44	129	40	0	169 EUR	99.12%	160'582.39	0.02	a)
AT0000A10683	2.4000 % RAGB 2.4 05/23/34	125	60	0	185 EUR	93.97%	166'659.13	0.02	a)
AT0000A185T1	1.6500 % RAGB 1.65 10/21/24 1	175	30	0	205 EUR	98.07%	192'733.68	0.02	a)
AT0000A1FAP5	1.2000 % RAGB 1.2 10/20/25	235	0	0	235 EUR	96.32%	216'980.44	0.02	a)
AT0000A1K9C8	0.7500 % RAGB 0 3/4 10/20/26	270	20	0	290 EUR	93.86%	260'943.64	0.03	a)
AT0000A1K9F1	1.5000 % RAGB 1 1/2 02/20/47	162	20	0	182 EUR	71.93%	125'490.71	0.01	a)
AT0000A1PEF7	1.5000 % RAGB 1 1/2 11/02/2086	45	0	0	45 EUR	57.00%	24'588.61	0.00	a)
AT0000A1VGK0	0.5000 % RAGB 0 1/2 04/20/27	210	50	0	260 EUR	91.84%	228'907.23	0.02	a)
AT0000A1XML2	2.1000 % RAGB 2.1 09/20/2117	105	0	0	105 EUR	70.97%	71'434.20	0.01	a)
AT0000A1ZGE4	0.7500 % RAGB 0 3/4 02/20/28	185	20	0	205 EUR	91.22%	179'273.98	0.02	a)
AT0000A269M8	0.5000 % RAGB 0 1/2 02/20/29	230	20	0	250 EUR	88.06%	211'043.99	0.02	a)
AT0000A28KX7	0.0000 % RAGB 0 07/15/24	200	0	200	0 EUR	0.00%	0.00	0.00	
AT0000A2CQD2	0.0000 % RAGB 0 02/20/30	180	70	0	250 EUR	82.91%	198'711.12	0.02	a)
AT0000A2EJ08	0.7500 % RAGB 0 3/4 03/20/51	150	0	0	150 EUR	55.99%	80'512.59	0.01	a)
AT0000A2HLC4	0.8500 % RAGB 0.85 06/30/2120	80	0	0	80 EUR	40.35%	30'940.98	0.00	a)

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AT0000A2KQ43	0.0000 % RAGB 0 10/20/40	70	40	0	110 EUR	58.22%	61'396.21	0.01	a)
AT0000A2NW83	0.0000 % RAGB 0 02/20/31	220	60	0	280 EUR	80.50%	216'076.83	0.02	a)
AT0000A2QQB6	0.7000 % RAGB 0.7 04/20/2071	75	0	0	75 EUR	43.11%	30'995.14	0.00	a)
AT0000A2QRW0	0.0000 % RAGB 0 04/20/25	160	20	0	180 EUR	95.05%	164'008.07	0.02	a)
AT0000A2T198	0.2500 % RAGB 0 1/4 10/20/36	110	0	0	110 EUR	68.97%	72'725.77	0.01	a)
AT0000A2VB47	0.0000 % RAGB 0 10/20/28	110	40	0	150 EUR	86.38%	124'204.87	0.01	a)
AT0000A2WSC8	0.9000 % RAGB 0.9 02/20/32	210	0	0	210 EUR	84.49%	170'088.03	0.02	a)
AT0000A2Y8G4	1.8500 % RAGB 1.85 05/23/49	50	20	0	70 EUR	76.46%	51'310.87	0.01	a)
AT0000A306J4	2.5000 % ERSTBK 2 1/2 09/19/30 EMTN	0	100	0	100 EUR	94.86%	90'938.24	0.01	a)
AT0000A308C5	2.0000 % RAGB 2 07/15/26	60	20	0	80 EUR	97.44%	74'728.46	0.01	a)
AT0000A324S8	2.9000 % RAGB 2.9 02/20/33	0	210	0	210 EUR	98.78%	198'847.72	0.02	a)
AT0000A335H3	2.9000 % RAGB 2.9 05/23/29	0	60	0	60 EUR	100.12%	57'586.11	0.01	a)
AT0000A335K7	3.1500 % RAGB 3.15 10/20/53	0	50	0	50 EUR	98.39%	47'160.16	0.00	a)
AT0000B049796	0.2500 % BACA 0 1/4 06/21/30 EMTN	100	0	0	100 EUR	81.62%	78'247.81	0.01	a)
BE0000291972	5.5000 % BGB 5 1/2 03/28/28 31	336	40	0	376 EUR	111.41%	401'571.06	0.04	a)
BE0000304130	5.0000 % BGB 5 03/28/35 44	331	40	0	371 EUR	117.21%	416'858.98	0.04	a)
BE0000320292	4.2500 % BGB 4 1/4 03/28/41 60	293	30	0	323 EUR	111.34%	344'743.69	0.04	a)
BE0000324336	4.5000 % BGB 4 1/2 03/28/26 64	185	30	0	215 EUR	103.68%	213'681.44	0.02	a)
BE0000326356	4.0000 % BGB 4 03/28/32 66	155	20	0	175 EUR	107.69%	180'653.99	0.02	a)
BE0000331406	3.7500 % BGB 3 3/4 06/22/45 71	167	0	0	167 EUR	104.90%	167'930.54	0.02	a)
BE0000332412	2.6000 % BGB 2.6 06/22/24 72	242	20	262	0 EUR	0.00%	0.00	0.00	
BE0000333428	3.0000 % BGB 3 06/22/34 73	170	0	0	170 EUR	98.62%	160'724.26	0.02	a)
BE0000334434	0.8000 % BGB 0.8 06/22/25 74	380	60	0	440 EUR	96.03%	405'054.91	0.04	a)
BE0000335449	1.0000 % BGB 1 06/22/31 75	288	40	0	328 EUR	86.65%	272'468.78	0.03	a)
BE0000336454	1.9000 % BGB 1.9 06/22/38 76	135	50	0	185 EUR	83.36%	147'842.52	0.02	a)
BE0000337460	1.0000 % BGB 1 06/22/26 77	270	40	0	310 EUR	94.91%	282'063.09	0.03	a)
BE0000338476	1.6000 % BGB 1.6 06/22/47 78	175	20	0	195 EUR	70.23%	131'276.45	0.01	a)
BE0000340498	2.1500 % BGB 2.15 06/22/66 80	140	10	0	150 EUR	72.49%	104'230.23	0.01	a)
BE0000341504	0.8000 % BGB 0.8 06/22/27 81	257	60	0	317 EUR	92.68%	281'646.44	0.03	a)
BE0000342510	0.5000 % BGB 0 1/2 10/22/24 82	222	0	0	222 EUR	96.93%	206'275.46	0.02	a)
BE0000343526	2.2500 % BGB 2 1/4 06/22/57 83	115	20	0	135 EUR	76.25%	98'679.72	0.01	a)
BE0000344532	1.4500 % BGB 1.45 06/22/37 84	130	0	0	130 EUR	79.82%	99'473.95	0.01	a)
BE0000345547	0.8000 % BGB 0.8 06/22/28 85	270	80	0	350 EUR	91.18%	305'916.48	0.03	a)
BE0000346552	1.2500 % BGB 1 1/4 04/22/33 86	175	30	0	205 EUR	85.76%	168'540.02	0.02	a)
BE0000347568	0.9000 % BGB 0.9 06/22/29 87	320	0	0	320 EUR	89.92%	275'842.11	0.03	a)
BE0000348574	1.7000 % BGB 1.7 06/22/50 88	185	30	0	215 EUR	69.37%	142'982.61	0.01	a)
BE0000349580	0.1000 % BGB 0.1 06/22/30 89	210	20	0	230 EUR	83.11%	183'237.56	0.02	a)
BE0000350596	0.4000 % BGB 0.4 06/22/40 90	130	30	0	160 EUR	62.04%	95'158.17	0.01	a)
BE0000351602	0.0000 % BGB 0 10/22/27 91	160	50	0	210 EUR	89.08%	179'330.35	0.02	a)
BE0000352618	0.0000 % BGB 0 10/22/31 92	240	50	0	290 EUR	78.88%	219'284.62	0.02	a)
BE0000353624	0.6500 % BGB 0.65 06/22/2071 93	90	30	0	120 EUR	39.63%	45'593.55	0.00	a)
BE0000354630	0.3500 % BGB 0.35 06/22/32 94	270	20	0	290 EUR	79.64%	221'411.36	0.02	a)
BE0000355645	1.4000 % BGB 1.4 06/22/53 95	170	30	0	200 EUR	61.86%	118'610.27	0.01	a)
BE0000356650	2.7500 % BGB 2 3/4 04/22/39 96	70	20	0	90 EUR	92.68%	79'962.71	0.01	a)
BE0000357666	3.0000 % BGB 3 06/22/33 97	110	120	0	230 EUR	99.34%	219'026.94	0.02	a)
BE0000358672	3.3000 % BGB 3.3 06/22/54 98	0	160	0	160 EUR	95.35%	146'243.56	0.01	a)
BE0000359688	3.4500 % BGB 3.45 06/22/43 99	0	100	0	100 EUR	99.75%	95'619.27	0.01	a)
BE0002470459	2.8750 % FLUVIU 2 7/8 05/07/29 EMTN	100	0	0	100 EUR	95.54%	91'586.28	0.01	a)
BE0002483585	0.7500 % CCBGBB 0 3/4 02/10/25 EMTN	100	0	0	100 EUR	95.73%	91'769.38	0.01	a)
BE0002594720	0.6250 % INGB 0 5/8 05/30/25 EMTN	100	0	0	100 EUR	94.84%	90'915.24	0.01	a)
BE0002709906	1.0500 % WALLOO 1.05 06/22/40 EMTN	100	0	0	100 EUR	66.03%	63'294.02	0.01	a)
BE0002717982	1.0000 % FLEMSH 1 01/23/51 EMTN	100	0	0	100 EUR	54.58%	52'321.46	0.01	a)
BE0002718998	0.0100 % FLEMSH 0.01 06/23/27 EMTN	100	0	0	100 EUR	88.84%	85'169.17	0.01	a)
BE0002736172	0.1250 % FLEMSH 0 1/8 10/15/35 EMTN	100	0	0	100 EUR	67.18%	64'404.13	0.01	a)
BE0002816974	0.3750 % WALLOO 0 3/8 10/22/31 EMTN	100	0	0	100 EUR	79.15%	75'871.34	0.01	a)
BE0002924059	3.1250 % KBC 3 1/8 02/22/27 EMTN	0	100	0	100 EUR	99.22%	95'112.15	0.01	a)
BE0002933142	3.7500 % LCFB 3 3/4 06/22/33 EMTN	0	100	0	100 EUR	102.10%	97'879.74	0.01	a)
DE0001030708	0.0000 % DBR 0 08/15/30 G	150	30	0	180 EUR	85.09%	146'819.89	0.02	a)
DE0001030716	0.0000 % OBL 0 10/10/25 G	130	0	0	130 EUR	94.30%	117'516.85	0.01	a)
DE0001030724	0.0000 % DBR 0 08/15/50 G	220	0	0	220 EUR	51.45%	108'501.82	0.01	a)
DE0001030732	0.0000 % DBR 0 08/15/31 G	150	0	0	150 EUR	83.09%	119'474.00	0.01	a)

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DE0001030740	1.3000 % OBL 1.3 10/15/27 G	80	70	40	110 EUR	95.47%	100'674.26	0.01	a)
DE0001030757	1.8000 % DBR 1.8 08/15/53 G	0	150	0	150 EUR	83.99%	120'775.35	0.01	a)
DE0001053528	0.1500 % BAYERN 0.15 04/03/30	50	0	0	50 EUR	83.08%	39'820.35	0.00	a)
DE0001053551	0.0100 % BAYERN 0.01 05/07/27	100	0	0	100 EUR	89.33%	85'630.27	0.01	a)
DE0001102333	1.7500 % DBR 1 3/4 02/15/24	555	0	555	0 EUR	0.00%	0.00	0.00	
DE0001102341	2.5000 % DBR 2 1/2 08/15/46	525	70	0	595 EUR	98.68%	562'877.13	0.06	a)
DE0001102358	1.5000 % DBR 1 1/2 05/15/24	365	0	365	0 EUR	0.00%	0.00	0.00	
DE0001102366	1.0000 % DBR 1 08/15/24	375	0	0	375 EUR	97.86%	351'810.28	0.04	a)
DE0001102374	0.5000 % DBR 0 1/2 02/15/25	490	60	0	550 EUR	96.35%	508'000.56	0.05	a)
DE0001102382	1.0000 % DBR 1 08/15/25	515	30	0	545 EUR	96.34%	503'314.46	0.05	a)
DE0001102390	0.5000 % DBR 0 1/2 02/15/26	550	60	0	610 EUR	94.62%	553'325.70	0.06	a)
DE0001102408	0.0000 % DBR 0 08/15/26	553	90	50	593 EUR	92.55%	526'103.67	0.05	a)
DE0001102416	0.2500 % DBR 0 1/4 02/15/27	500	60	0	560 EUR	92.40%	496'058.72	0.05	a)
DE0001102424	0.5000 % DBR 0 1/2 08/15/27	535	80	0	615 EUR	92.54%	545'580.58	0.06	a)
DE0001102432	1.2500 % DBR 1 1/4 08/15/48	580	100	0	680 EUR	76.33%	497'600.98	0.05	a)
DE0001102440	0.5000 % DBR 0 1/2 02/15/28	480	70	0	550 EUR	91.84%	484'247.93	0.05	a)
DE0001102457	0.2500 % DBR 0 1/4 08/15/28	470	60	0	530 EUR	89.94%	456'960.03	0.05	a)
DE0001102465	0.2500 % DBR 0 1/4 02/15/29	520	20	0	540 EUR	89.13%	461'414.72	0.05	a)
DE0001102473	0.0000 % DBR 0 08/15/29	490	70	0	560 EUR	86.87%	466'350.17	0.05	a)
DE0001102481	0.0000 % DBR 0 08/15/50	540	120	0	660 EUR	51.18%	323'841.46	0.03	a)
DE0001102499	0.0000 % DBR 0 02/15/30	470	40	0	510 EUR	85.91%	420'037.83	0.04	a)
DE0001102507	0.0000 % DBR 0 08/15/30	560	70	0	630 EUR	84.98%	513'205.29	0.05	a)
DE0001102515	0.0000 % DBR 0 05/15/35	440	0	0	440 EUR	74.76%	315'346.40	0.03	a)
DE0001102523	0.0000 % DBR 0 11/15/27	380	20	0	400 EUR	90.21%	345'903.15	0.04	a)
DE0001102531	0.0000 % DBR 0 02/15/31	450	50	0	500 EUR	83.98%	402'541.36	0.04	a)
DE0001102549	0.0000 % DBR 0 05/15/36	420	40	0	460 EUR	72.61%	320'203.82	0.03	a)
DE0001102556	0.0000 % DBR 0 11/15/28	440	50	0	490 EUR	88.29%	414'731.29	0.04	a)
DE0001102564	0.0000 % DBR 0 08/15/31	530	100	0	630 EUR	82.99%	501'223.09	0.05	a)
DE0001102572	0.0000 % DBR 0 08/15/52	330	120	0	450 EUR	48.63%	209'792.01	0.02	a)
DE0001102580	0.0000 % DBR 0 02/15/32	560	0	0	560 EUR	81.95%	439'910.96	0.04	a)
DE0001102598	1.0000 % DBR 1 05/15/38	210	140	0	350 EUR	80.60%	270'431.56	0.03	a)
DE0001102606	1.7000 % DBR 1.7 08/15/32	440	60	0	500 EUR	94.41%	452'505.53	0.05	a)
DE0001102614	1.8000 % DBR 1.8 08/15/53	100	190	0	290 EUR	83.76%	232'865.16	0.02	a)
DE0001102622	2.1000 % DBR 2.1 11/15/29	140	380	40	480 EUR	98.13%	451'522.74	0.05	a)
DE0001104875	0.0000 % BKO 0 03/15/24	160	0	160	0 EUR	0.00%	0.00	0.00	
DE0001104883	0.2000 % BKO 0.2 06/14/24	300	0	300	0 EUR	0.00%	0.00	0.00	
DE0001104891	0.4000 % BKO 0.4 09/13/24	210	100	0	310 EUR	97.09%	288'535.62	0.03	a)
DE0001104909	2.2000 % BKO 2.2 12/12/24	180	110	0	290 EUR	98.73%	274'476.92	0.03	a)
DE0001134922	6.2500 % DBR 6 1/4 01/04/24	155	0	155	0 EUR	0.00%	0.00	0.00	
DE0001135044	6.5000 % DBR 6 1/2 07/04/27	225	20	0	245 EUR	114.07%	267'921.18	0.03	a)
DE0001135069	5.6250 % DBR 5 5/8 01/04/28	285	20	0	305 EUR	112.84%	329'917.73	0.03	a)
DE0001135085	4.7500 % DBR 4 3/4 07/04/28	245	0	0	245 EUR	110.44%	259'395.54	0.03	a)
DE0001135143	6.2500 % DBR 6 1/4 01/04/30	192	20	0	212 EUR	122.45%	248'850.38	0.03	a)
DE0001135176	5.5000 % DBR 5 1/2 01/04/31	372	20	0	392 EUR	120.67%	453'445.69	0.05	a)
DE0001135226	4.7500 % DBR 4 3/4 07/04/34	383	70	0	453 EUR	121.26%	526'582.57	0.05	a)
DE0001135275	4.0000 % DBR 4 01/04/37	469	50	0	519 EUR	115.88%	576'545.89	0.06	a)
DE0001135325	4.2500 % DBR 4 1/4 07/04/39	305	30	0	335 EUR	121.01%	388'606.08	0.04	a)
DE0001135366	4.7500 % DBR 4 3/4 07/04/40	354	60	0	414 EUR	128.82%	511'255.42	0.05	a)
DE0001135432	3.2500 % DBR 3 1/4 07/04/42	320	40	0	360 EUR	109.20%	376'856.02	0.04	a)
DE0001135481	2.5000 % DBR 2 1/2 07/04/44	507	40	0	547 EUR	98.43%	516'126.15	0.05	a)
DE0001141794	0.0000 % OBL 0 04/05/24 179	390	0	390	0 EUR	0.00%	0.00	0.00	
DE0001141802	0.0000 % OBL 0 10/18/24 180	410	50	0	460 EUR	96.43%	425'208.34	0.04	a)
DE0001141810	0.0000 % OBL 0 04/11/25 181	390	40	0	430 EUR	95.30%	392'823.46	0.04	a)
DE0001141828	0.0000 % OBL 0 10/10/25 182	400	130	0	530 EUR	94.15%	478'355.18	0.05	a)
DE0001141836	0.0000 % OBL 0 04/10/26 183	470	40	0	510 EUR	93.15%	455'429.66	0.05	a)
DE0001141844	0.0000 % OBL 0 10/09/26 184	410	60	0	470 EUR	92.16%	415'213.11	0.04	a)
DE0001141851	0.0000 % OBL 0 04/16/27 185	380	20	0	400 EUR	91.24%	349'848.91	0.04	a)
DE0001141869	1.3000 % OBL 1.3 10/15/27 186	440	90	0	530 EUR	95.32%	484'289.53	0.05	a)
DE0001789345	0.4000 % SAXONY 0.4 05/12/36 135	100	0	0	100 EUR	70.98%	68'039.28	0.01	a)
DE000A0Z1UQ7	0.6250 % BYLABO 0 5/8 11/22/27	80	0	0	80 EUR	90.18%	69'159.16	0.01	a)
DE000A11QE86	0.2500 % BRABUR 0 1/4 10/19/26	50	0	0	50 EUR	91.38%	43'800.61	0.00	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
DE000A11QJ16	0.5000 % BREMEN 0 1/2 03/03/25 EMTN	40	0	0	40 EUR	95.63%	36'669.41	0.00	a)
DE000A11QTD2	0.6250 % KFW 0 5/8 01/15/25	120	0	0	120 EUR	96.36%	110'851.44	0.01	a)
DE000A11QTF7	0.3750 % KFW 0 3/8 04/23/30 EMTN	0	50	0	50 EUR	84.68%	40'590.62	0.00	a)
DE000A11QTK7	1.3750 % KFW 1 3/8 07/31/35 EMTN	30	0	0	30 EUR	82.92%	23'847.06	0.00	a)
DE000A13R6Z9	0.5000 % BERGER 0 1/2 02/10/25 459	70	0	0	70 EUR	95.79%	64'282.19	0.01	a)
DE000A13R9M1	0.3750 % LBANK 0 3/8 04/13/26 EMTN	50	0	0	50 EUR	92.69%	44'428.04	0.00	a)
DE000A14JZH9	0.0100 % BADWUR 0.01 04/08/25	100	0	0	100 EUR	94.70%	90'778.15	0.01	a)
DE000A14JZL1	0.0100 % BADWUR 0.01 07/09/32	50	0	0	50 EUR	76.88%	36'851.45	0.00	a)
DE000A14KKM9	0.3750 % DZHYP 0 3/8 03/31/26 EMTN	40	0	0	40 EUR	92.46%	35'452.71	0.00	a)
DE000A168023	1.0000 % BERGER 1 05/19/32 488	150	0	0	150 EUR	84.62%	121'678.39	0.01	a)
DE000A168502	1.4500 % HAMBURG 1.45 11/05/38	50	0	0	50 EUR	78.18%	37'474.09	0.00	a)
DE000A168528	0.8000 % HAMBURG 0.8 04/11/34	50	0	0	50 EUR	79.09%	37'909.31	0.00	a)
DE000A1685U2	0.2500 % HAMBURG 0 1/4 01/20/25	60	0	0	60 EUR	95.62%	54'996.63	0.01	a)
DE000A1685X6	1.2000 % HAMBURG 1.2 06/03/33 15Y	50	0	0	50 EUR	84.57%	40'536.93	0.00	a)
DE000A168Y48	1.2500 % KFW 1 1/4 07/04/36 EMTN	70	0	0	70 EUR	79.88%	53'600.48	0.01	a)
DE000A168Y55	0.3750 % KFW 0 3/8 03/09/26	100	0	0	100 EUR	93.36%	89'499.33	0.01	a)
DE000A1KRJ52	1.2500 % INGDB 1 1/4 10/09/33 EMTN	100	0	0	100 EUR	82.92%	79'490.20	0.01	a)
DE000A1R06C5	2.3750 % PBBGR 2 3/8 05/29/28 EMTN	80	0	80	0 EUR	0.00%	0.00	0.00	
DE000A1R0709	1.5000 % KFW 1 1/2 06/11/24	90	0	90	0 EUR	0.00%	0.00	0.00	
DE000A1RQB11	1.3750 % HESSEN 1 3/8 06/10/24 EMTN	80	0	0	80 EUR	98.28%	75'368.83	0.01	a)
DE000A1RQC69	0.6250 % HESSEN 0 5/8 04/07/27 EMTN	50	0	0	50 EUR	91.54%	43'874.91	0.00	a)
DE000A1RQCY2	0.3750 % HESSEN 0 3/8 07/06/26 1605	50	0	0	50 EUR	92.34%	44'260.76	0.00	a)
DE000A1RQDB8	1.3000 % HESSEN 1.3 10/10/33 1803	50	0	0	50 EUR	84.81%	40'652.45	0.00	a)
DE000A1RQDR4	0.0000 % HESSEN 0 03/10/25 2001	100	0	0	100 EUR	94.91%	90'987.14	0.01	a)
DE000A1RQDW4	0.0100 % HESSEN 0.01 03/11/30 2006	100	0	0	100 EUR	82.36%	78'953.36	0.01	a)
DE000A1RQDY0	0.0000 % HESSEN 0 09/22/27 2008	0	60	0	60 EUR	88.31%	50'796.08	0.01	a)
DE000A254PM6	0.0000 % KFW 0 02/18/25 EMTN	90	0	0	90 EUR	95.24%	82'174.00	0.01	a)
DE000A254PP9	0.0000 % KFW 0 03/31/27 EMTN	100	0	0	100 EUR	89.73%	86'022.35	0.01	a)
DE000A254PS3	0.0100 % KFW 0.01 03/31/25 EMTN	100	0	0	100 EUR	94.92%	90'991.93	0.01	a)
DE000A289C48	0.0100 % NIESA 0.01 06/16/28	60	0	0	60 EUR	86.55%	49'779.73	0.01	a)
DE000A289CL2	0.0100 % LBANK 0.01 01/20/31 5614	50	0	0	50 EUR	80.24%	38'462.44	0.00	a)
DE000A289F29	0.0000 % KFW 0 12/15/27 EMTN	100	0	0	100 EUR	88.02%	84'383.08	0.01	a)
DE000A289NP0	0.1250 % BRABUR 0 1/8 01/26/46	50	0	0	50 EUR	49.69%	23'819.26	0.00	a)
DE000A289NY2	0.0000 % NIESA 0 09/15/25 895	50	0	0	50 EUR	93.51%	44'818.69	0.00	a)
DE000A289RK2	0.0000 % KFW 0 09/17/30 EMTN	100	0	0	100 EUR	81.28%	77'918.99	0.01	a)
DE000A2AAPH7	0.6250 % BERGER 0 5/8 08/25/36 490	35	0	0	35 EUR	72.55%	24'342.53	0.00	a)
DE000A2AAPL9	0.6250 % BERGER 0 5/8 02/08/27 493	60	0	0	60 EUR	91.81%	52'807.49	0.01	a)
DE000A2AAPM7	1.3750 % BERGER 1 3/8 06/05/37 495	90	0	0	90 EUR	79.28%	68'402.41	0.01	a)
DE000A2AASB4	0.3750 % DZHYP 0 3/8 06/06/25 EMTN	100	0	0	100 EUR	94.54%	90'629.56	0.01	a)
DE000A2AAWG5	1.4500 % BRABUR 1.45 11/26/38	50	0	0	50 EUR	77.97%	37'371.51	0.00	a)
DE000A2BN3T9	0.0000 % NIESA 0 08/02/24 864	40	0	0	40 EUR	96.76%	37'101.94	0.00	a)
DE000A2BNSX6	0.1000 % LANDER 0.1 10/07/26 51	40	0	0	40 EUR	90.94%	34'871.77	0.00	a)
DE000A2BPJ86	0.6250 % DZHYP 0 5/8 08/30/27 385	100	0	0	100 EUR	90.22%	86'486.33	0.01	a)
DE000A2BPJZ8	0.2000 % THRGN 0.2 10/26/26 EMTN	60	0	0	60 EUR	91.14%	52'424.42	0.01	a)
DE000A2DAJ57	0.1250 % KFW 0 1/8 10/04/24	150	0	0	150 EUR	96.53%	138'798.69	0.01	a)
DE000A2DAJV5	0.2500 % LANDER 0 1/4 03/18/24 52	50	0	0	50 EUR	98.19%	47'065.25	0.00	a)
DE000A2DAR40	1.1250 % KFW 1 1/8 06/15/37 EMTN	30	0	0	30 EUR	77.14%	22'184.50	0.00	a)
DE000A2DAR65	0.6250 % KFW 0 5/8 02/22/27 GMTN	90	0	0	90 EUR	92.00%	79'371.71	0.01	a)
DE000A2E4GS9	0.6250 % NIESA 0 5/8 07/06/27 EMTN	40	0	0	40 EUR	91.03%	34'906.67	0.00	a)
DE000A2G8V17	0.7500 % NIESA 0 3/4 02/15/28 879	50	0	0	50 EUR	90.41%	43'335.68	0.00	a)
DE000A2G8W40	1.2000 % BREMEN 1.2 01/30/34 215	70	0	0	70 EUR	82.92%	55'645.15	0.01	a)
DE000A2G8W65	1.0000 % BREMEN 1 05/27/39 217	70	0	0	70 EUR	71.60%	48'047.57	0.00	a)
DE000A2G9G15	0.3750 % NIESA 0 3/8 01/09/26 878	70	0	0	70 EUR	93.40%	62'677.72	0.01	a)
DE000A2GSCL6	0.5000 % SACHAN 0 1/2 06/25/27 EMTN	50	0	0	50 EUR	90.64%	43'444.48	0.00	a)
DE000A2GSE59	1.1250 % KFW 1 1/8 09/15/32 EMTN	30	0	0	30 EUR	85.66%	24'635.63	0.00	a)
DE000A2GSFA2	0.5000 % KFW 0 1/2 09/15/27	50	0	0	50 EUR	90.46%	43'357.24	0.00	a)
DE000A2GSM83	0.6250 % LANDER 0 5/8 10/25/27 53	50	0	0	50 EUR	90.50%	43'376.90	0.00	a)
DE000A2GSNR0	0.6250 % KFW 0 5/8 01/07/28	90	0	0	90 EUR	90.42%	78'015.43	0.01	a)
DE000A2GSNW0	0.3750 % KFW 0 3/8 04/23/25	70	0	0	70 EUR	95.40%	64'017.79	0.01	a)
DE000A2GSR47	0.0100 % WIBANK 0.01 05/07/27	100	0	0	100 EUR	89.08%	85'394.45	0.01	a)
DE000A2LQH10	0.2500 % KFW 0 1/4 09/15/25	150	0	0	150 EUR	94.28%	135'564.73	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
DE000A2LQHT2	1.1250 % KFW 1 1/8 05/09/33 EMTN	30	0	0	30 EUR	84.47%	24'293.69	0.00	a)
DE000A2LQK98	0.0100 % IBB 0.01 11/22/29 276	100	0	0	100 EUR	82.84%	79'414.47	0.01	a)
DE000A2LQKN9	0.3750 % LANDER 0 3/8 04/17/25 54	50	0	0	50 EUR	95.16%	45'613.40	0.00	a)
DE000A2LQSH4	0.7500 % KFW 0 3/4 06/28/28 GMTN	130	0	0	130 EUR	90.11%	112'298.89	0.01	a)
DE000A2LQSN2	0.7500 % KFW 0 3/4 01/15/29 EMTN	60	60	0	120 EUR	89.02%	102'399.71	0.01	a)
DE000A2LQSP7	0.0000 % KFW 0 04/02/24 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
DE000A2NBJ54	0.6250 % LANDER 0 5/8 02/13/29 56	60	0	0	60 EUR	88.06%	50'649.41	0.01	a)
DE000A2NBKT4	1.1250 % NIESA 1 1/8 09/12/33 883	50	0	0	50 EUR	83.48%	40'012.08	0.00	a)
DE000A2TR026	0.1250 % NIESA 0 1/8 03/07/25	50	0	0	50 EUR	95.14%	45'601.89	0.00	a)
DE000A2TR109	0.0100 % IBBSH 0.01 10/17/29 11	100	0	0	100 EUR	83.13%	79'686.72	0.01	a)
DE000A2TR208	0.7500 % SACHAN 0 3/4 01/29/29 10Y	50	0	0	50 EUR	88.74%	42'535.69	0.00	a)
DE000A2TR8W8	0.3750 % NIESA 0 3/8 05/14/29	50	0	0	50 EUR	86.31%	41'370.95	0.00	a)
DE000A2TSB40	0.1250 % NIESA 0 1/8 04/08/27 887	50	0	0	50 EUR	89.84%	43'061.98	0.00	a)
DE000A2TSDV6	0.0500 % DZHYP 0.05 06/29/29 EMTN	100	0	0	100 EUR	83.56%	80'107.56	0.01	a)
DE000A2TSDZ7	0.3750 % DZHYP 0 3/8 11/10/34 EMTN	50	0	0	50 EUR	73.08%	35'029.56	0.00	a)
DE000A2TSTR0	0.8750 % KFW 0 7/8 07/04/39 EMTN	75	0	0	75 EUR	71.36%	51'304.83	0.01	a)
DE000A2TSTS8	0.0000 % KFW 0 07/04/24 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
DE000A2TSTU4	0.0000 % KFW 0 09/30/26 EMTN	100	50	0	150 EUR	91.03%	130'892.81	0.01	a)
DE000A2YNZ16	0.0500 % KFW 0.05 09/29/34 EMTN	50	0	0	50 EUR	72.12%	34'566.06	0.00	a)
DE000A2YPE27	0.2000 % THRGN 0.2 09/12/39	80	0	0	80 EUR	61.74%	47'350.54	0.00	a)
DE000A30V9J0	3.1250 % KFW 3 1/8 06/07/30 EMTN	0	100	0	100 EUR	100.95%	96'771.55	0.01	a)
DE000A30V9M4	2.8750 % KFW 2 7/8 06/07/33 EMTN	0	50	0	50 EUR	98.92%	47'412.76	0.00	a)
DE000A30VM78	2.8750 % KFW 2 7/8 12/28/29 EMTN	80	0	0	80 EUR	99.59%	76'374.24	0.01	a)
DE000A30VUG3	2.5000 % KFW 2 1/2 11/19/25 EMTN	0	70	0	70 EUR	98.55%	66'132.93	0.01	a)
DE000A30VUK5	2.7500 % KFW 2 3/4 03/15/28 EMTN	90	30	0	120 EUR	99.05%	113'937.87	0.01	a)
DE000A30WF27	3.0000 % PBBGR 3 01/25/27 EMTN	0	100	0	100 EUR	98.64%	94'557.10	0.01	a)
DE000A351MM7	2.8750 % KFW 2 7/8 05/29/26 EMTN	0	80	0	80 EUR	99.26%	76'121.93	0.01	a)
DE000A3E5LU1	0.0000 % KFW 0 11/09/28 EMTN	120	0	0	120 EUR	85.84%	98'741.55	0.01	a)
DE000A3E5SQ4	3.0000 % BRABUR 3 02/27/32	0	100	0	100 EUR	99.94%	95'809.08	0.01	a)
DE000A3E5XK7	0.0000 % KFW 0 11/15/24 EMTN	30	0	0	30 EUR	96.07%	27'628.60	0.00	a)
DE000A3E5XN1	0.1250 % KFW 0 1/8 01/09/32 EMTN	100	0	0	100 EUR	79.23%	75'953.79	0.01	a)
DE000A3H2W42	0.0100 % NIESA 0.01 08/13/30 898	70	0	0	70 EUR	81.34%	54'580.20	0.01	a)
DE000A3H2XK1	0.0100 % NIESA 0.01 09/08/26 899	100	0	0	100 EUR	90.85%	87'095.07	0.01	a)
DE000A3H2Y08	0.1000 % BERGER 0.1 01/18/41 530	80	0	0	80 EUR	57.75%	44'292.11	0.00	a)
DE000A3H2ZF6	0.0000 % KFW 0 01/10/31 EMTN	100	0	0	100 EUR	80.55%	77'218.23	0.01	a)
DE000A3H3D69	0.0000 % SACHAN 0 03/10/31	100	0	0	100 EUR	79.95%	76'644.96	0.01	a)
DE000A3H3E76	0.0000 % KFW 0 06/15/26 EMTN	150	0	0	150 EUR	91.79%	131'992.84	0.01	a)
DE000A3H3ET0	0.1250 % THRGN 0 1/8 01/13/51	40	0	0	40 EUR	42.71%	16'375.44	0.00	a)
DE000A3H3F67	0.0100 % LANDER 0.01 02/04/31 60	50	0	0	50 EUR	80.15%	38'416.91	0.00	a)
DE000A3H3GK4	2.7500 % SAARLD 2 3/4 01/18/30	0	50	0	50 EUR	98.37%	47'152.49	0.00	a)
DE000A3H3KE9	0.3750 % KFW 0 3/8 05/20/36 EMTN	30	0	0	30 EUR	71.41%	20'535.45	0.00	a)
DE000A3MP7H9	0.0000 % KFW 0 04/30/27 EMTN	100	0	0	100 EUR	89.53%	85'825.83	0.01	a)
DE000A3MP7K3	1.1250 % KFW 1 1/8 03/31/37 EMTN	0	70	0	70 EUR	77.53%	52'025.53	0.01	a)
DE000A3MQVV5	1.2500 % KFW 1 1/4 06/30/27 EMTN	130	0	0	130 EUR	93.56%	116'592.14	0.01	a)
DE000A3MQYK2	1.2500 % BERGER 1 1/4 06/01/28	80	0	0	80 EUR	92.13%	70'653.86	0.01	a)
DE000A3MQYQ9	2.8750 % BERGER 2 7/8 04/05/29	0	100	0	100 EUR	99.25%	95'143.79	0.01	a)
DE000AAR0249	0.1250 % AARB 0 1/8 02/01/24 EMTN	50	0	50	0 EUR	0.00%	0.00	0.00	
DE000AAR0256	0.0100 % AARB 0.01 07/08/27 EMTN	100	0	0	100 EUR	87.97%	84'334.19	0.01	a)
DE000BHYOGM2	3.0000 % BHH 3 01/10/33 EMTN	0	100	0	100 EUR	98.79%	94'702.81	0.01	a)
DE000BHYOMX7	0.7500 % BHH 0 3/4 02/26/26 207	140	0	0	140 EUR	93.64%	125'669.48	0.01	a)
DE000BL6JF8	0.2500 % BYLAN 0 1/4 09/04/24 EMTN	200	0	0	200 EUR	96.52%	185'049.58	0.02	a)
DE000BU22007	2.5000 % BKO 2 1/2 03/13/25	100	230	0	330 EUR	99.07%	313'395.57	0.03	a)
DE000BU22015	2.8000 % BKO 2.8 06/12/25	0	340	0	340 EUR	99.60%	324'639.43	0.03	a)
DE000BU22023	3.1000 % BKO 3.1 09/18/25 2Y	0	120	0	120 EUR	100.25%	115'327.51	0.01	a)
DE000BU25000	2.2000 % OBL 2.2 04/13/28 187	80	400	0	480 EUR	98.78%	454'545.90	0.05	a)
DE000BU25018	2.4000 % OBL 2.4 10/19/28 188	0	190	0	190 EUR	99.67%	181'543.65	0.02	a)
DE000BU27006	2.4000 % DBR 2.4 11/15/30 7Y	0	80	0	80 EUR	99.76%	76'506.15	0.01	a)
DE000BU2Z007	2.3000 % DBR 2.3 02/15/33	80	680	40	720 EUR	98.91%	682'702.32	0.07	a)
DE000BU2Z015	2.6000 % DBR 2.6 08/15/33 10Y	0	90	0	90 EUR	101.23%	87'341.15	0.01	a)
DE000BU3Z005	2.3000 % DBR 2.3 02/15/33 G	0	120	0	120 EUR	99.02%	113'906.81	0.01	a)
DE000CZ40LQ7	0.1250 % CMZB 0 1/8 12/15/26 EMTN	35	0	0	35 EUR	90.16%	30'251.09	0.00	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
DE000CZ40MQ5	0.8750 % CMZB 0 7/8 04/18/28 EMTN	50	0	0	50 EUR	90.02%	43'146.82	0.00	a)
DE000CZ40MU7	0.6250 % CMZB 0 5/8 05/28/25 EMTN	50	0	0	50 EUR	94.99%	45'528.08	0.00	a)
DE000CZ43ZJ6	2.7500 % CMZB 2 3/4 12/08/25 EMTN	50	0	0	50 EUR	98.42%	47'175.02	0.00	a)
DE000CZ45W99	2.2500 % CMZB 2 1/4 09/01/32 EMTN	100	0	0	100 EUR	92.74%	88'905.93	0.01	a)
DE000DHY4994	0.2500 % NDB 0 1/4 12/10/24 EMTN	100	0	0	100 EUR	95.65%	91'696.53	0.01	a)
DE000DL19S01	0.5000 % DB 0 1/2 06/09/26 EMTN	200	0	0	200 EUR	92.28%	176'920.34	0.02	a)
DE000DL19SH3	0.2500 % DB 0 1/4 03/08/24 EMTN	40	0	40	0 EUR	0.00%	0.00	0.00	
DE000HV2ARM0	0.8750 % HVB 0 7/8 01/11/29 EMTN	100	0	0	100 EUR	88.56%	84'900.75	0.01	a)
DE000HV2ART5	0.6250 % HVB 0 5/8 11/20/25 EMTN	50	0	0	50 EUR	93.88%	44'996.03	0.00	a)
DE000HV2AS10	0.2500 % HVB 0 1/4 01/15/32	0	100	0	100 EUR	78.61%	75'354.64	0.01	a)
DE000HV2AYU9	0.5000 % HVB 0 1/2 02/23/27 EMTN	100	0	0	100 EUR	90.83%	87'072.06	0.01	a)
DE000LB06CF2	0.8750 % LBBW 0 7/8 09/15/25 EMTN	100	0	0	100 EUR	94.84%	90'916.20	0.01	a)
DE000LB1DSM2	0.3750 % LBBW 0 3/8 02/27/25 EMTN	50	0	0	50 EUR	95.26%	45'659.41	0.00	a)
DE000LB2CRG6	0.3750 % LBBW 0 3/8 02/18/27 EMTN	0	100	0	100 EUR	87.95%	84'308.31	0.01	a)
DE000LB2ZV93	1.7500 % LBBW 1 3/4 02/28/28 829	100	0	0	100 EUR	94.13%	90'238.44	0.01	a)
DE000MHB13J7	0.5000 % MUNHYP 0 1/2 03/14/25 EMTN	50	0	0	50 EUR	95.27%	45'666.12	0.00	a)
DE000MHB20J2	0.6250 % MUNHYP 0 5/8 11/10/27	50	0	0	50 EUR	89.92%	43'099.37	0.00	a)
DE000MHB31J9	1.8750 % MUNHYP 1 7/8 08/25/32 EMTN	100	0	0	100 EUR	90.11%	86'383.76	0.01	a)
DE000MHB34J3	3.1250 % MUNHYP 3 1/8 08/14/29 EMTN	0	50	0	50 EUR	99.78%	47'827.85	0.00	a)
DE000NLB2TD7	0.7500 % NDB 0 3/4 01/18/28 EMTN	50	0	0	50 EUR	89.84%	43'062.46	0.00	a)
DE000NLB8739	0.6250 % NDB 0 5/8 01/18/27 EMTN	40	0	0	40 EUR	91.35%	35'028.22	0.00	a)
DE000NRW0F26	1.6250 % NRW 1 5/8 10/24/30	30	0	0	30 EUR	91.13%	26'209.33	0.00	a)
DE000NRW0FU3	1.2500 % NRW 1 1/4 03/14/25 1325	45	0	0	45 EUR	96.67%	41'703.88	0.00	a)
DE000NRW0J22	1.0000 % NRW 1 10/16/46 EMTN	70	0	0	70 EUR	62.90%	42'210.14	0.00	a)
DE000NRW0JJ8	1.2500 % NRW 1 1/4 05/12/36 EMTN	80	0	0	80 EUR	79.78%	61'180.23	0.01	a)
DE000NRW0K03	0.9500 % NRW 0.95 03/13/28 EMTN	100	0	0	100 EUR	91.17%	87'394.16	0.01	a)
DE000NRW0K52	1.5000 % NRW 1 1/2 06/12/40 EMTN	100	0	0	100 EUR	76.70%	73'528.43	0.01	a)
DE000NRW0KB3	0.5000 % NRW 0 1/2 02/16/27 EMTN	50	0	0	50 EUR	91.39%	43'803.01	0.00	a)
DE000NRW0KE7	1.6500 % NRW 1.65 05/16/47 EMTN	50	0	0	50 EUR	72.70%	34'844.55	0.00	a)
DE000NRW0KF4	1.5500 % NRW 1.55 06/16/48 1439	30	0	0	30 EUR	70.49%	20'273.16	0.00	a)
DE000NRW0KM0	1.7500 % NRW 1 3/4 10/26/57 EMTN	100	0	0	100 EUR	68.07%	65'255.39	0.01	a)
DE000NRW0KZ2	1.6500 % NRW 1.65 02/22/38 EMTN	80	0	0	80 EUR	81.53%	62'528.46	0.01	a)
DE000NRW0L10	1.3750 % NRW 1 3/8 01/15/2120 EMTN	100	0	0	100 EUR	47.16%	45'206.46	0.00	a)
DE000NRW0L85	0.2000 % NRW 0.2 03/31/27	100	0	0	100 EUR	90.09%	86'365.55	0.01	a)
DE000NRW0L93	0.0000 % NRW 0 04/02/24	80	0	0	80 EUR	97.93%	75'099.64	0.01	a)
DE000NRW0LA3	1.7500 % NRW 1 3/4 07/11/68	80	0	0	80 EUR	62.95%	48'278.50	0.00	a)
DE000NRW0LC9	1.9500 % NRW 1.95 09/26/2078 EMTN	20	0	0	20 EUR	65.59%	12'575.59	0.00	a)
DE000NRW0LM8	1.1000 % NRW 1.1 03/13/34 15YR	50	0	0	50 EUR	82.27%	39'431.63	0.00	a)
DE000NRW0LN6	0.2500 % NRW 0 1/4 03/13/26 EMTN	100	0	0	100 EUR	92.72%	88'881.97	0.01	a)
DE000NRW0LQ9	2.1500 % NRW 2.15 03/21/2119 EMTN	30	0	0	30 EUR	67.72%	19'475.39	0.00	a)
DE000NRW0LV9	0.8000 % NRW 0.8 07/30/49	50	0	0	50 EUR	56.27%	26'972.70	0.00	a)
DE000NRW0MA1	0.2000 % NRW 0.2 04/09/30	100	0	0	100 EUR	83.40%	79'951.30	0.01	a)
DE000NRW0ME3	0.0000 % NRW 0 05/05/25	100	0	0	100 EUR	94.50%	90'588.34	0.01	a)
DE000NRW0MP9	0.9500 % NRW 0.95 01/10/2121 EMTN	50	0	0	50 EUR	37.98%	18'206.44	0.00	a)
DE000NRW0N26	3.4000 % NRW 3.4 03/07/2073 EMTN	0	40	0	40 EUR	102.46%	39'289.56	0.00	a)
DE000NRW0NX1	2.9000 % NRW 2.9 01/15/53 EMTN	0	100	0	100 EUR	92.79%	88'949.07	0.01	a)
DE000NRW2152	2.3750 % NRW 2 3/8 05/13/33 1250	90	0	0	90 EUR	94.46%	81'495.00	0.01	a)
DE000NBW0584	0.5000 % NRWBK 0 1/2 05/11/26	50	0	0	50 EUR	92.84%	80'100.76	0.01	a)
DE000NBW0AD8	0.3750 % NRWBK 0 3/8 11/17/26 EMTN	50	0	0	50 EUR	91.44%	43'828.41	0.00	a)
DE000NBW0AF3	0.7500 % NRWBK 0 3/4 06/30/28 EMTN	50	0	0	50 EUR	89.58%	42'934.96	0.00	a)
DE000NBW0AH9	0.0000 % NRWBK 0 10/15/29 EMTN	50	0	0	50 EUR	83.16%	39'862.05	0.00	a)
DE000NBW0AK3	0.1000 % NRWBK 0.1 07/09/35 EMTN	50	0	0	50 EUR	69.58%	33'349.55	0.00	a)
DE000NBW0AT4	2.8750 % NRWBK 2 7/8 04/05/33 EMTN	0	50	0	50 EUR	98.42%	47'175.02	0.00	a)
DE000NBW17P2	0.2500 % NRWBK 0 1/4 01/20/25 17P	50	0	0	50 EUR	95.51%	45'781.64	0.00	a)
DE000NBW17Y4	0.6250 % NRWBK 0 5/8 11/11/27	50	0	0	50 EUR	90.21%	43'236.94	0.00	a)
DE000NBW18M7	1.2000 % NRWBK 1.2 03/28/39	50	0	0	50 EUR	74.31%	35'620.08	0.00	a)
DE000RLP0645	0.5000 % RHIPAL 0 1/2 01/21/25	50	0	0	50 EUR	95.95%	45'989.66	0.00	a)
DE000RLP0835	0.3750 % RHIPAL 0 3/8 01/26/27	100	0	0	100 EUR	91.07%	87'302.13	0.01	a)
DE000RLP1130	0.2500 % RHIPAL 0 1/4 05/31/29 EMTN	60	0	0	60 EUR	85.61%	49'241.36	0.01	a)
DE000RLP1288	0.3750 % RHIPAL 0 3/8 04/01/41	60	0	0	60 EUR	61.15%	35'171.82	0.00	a)
DE000SCB0005	0.8750 % DKRED 0 7/8 10/02/28	100	0	0	100 EUR	89.28%	85'590.01	0.01	a)

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DE000SHFM618	0.6250 % SCHHOL 0 5/8 08/31/28	50	0	0	50 EUR	88.88%	42'602.80	0.00	a)
DE000SHFM667	0.2500 % SCHHOL 0 1/4 02/27/26 7YR	50	0	0	50 EUR	92.79%	44'477.89	0.00	a)
DE000SHFM709	0.2000 % SCHHOL 0.2 08/15/39	50	0	0	50 EUR	62.13%	29'781.98	0.00	a)
DE000SHFM758	0.0100 % SCHHOL 0.01 07/16/25	100	0	0	100 EUR	93.94%	90'053.42	0.01	a)
DE000SHFM774	0.0100 % SCHHOL 0.01 10/22/26	50	0	0	50 EUR	90.66%	43'455.98	0.00	a)
DK0009410185	1.8750 % JYKRE 1 7/8 10/01/29 CCE	0	100	0	100 EUR	91.91%	88'107.39	0.01	a)
ES0000011868	6.0000 % SPGB 6 01/31/29	443	30	0	473 EUR	113.98%	516'821.15	0.05	a)
ES00000120N0	4.9000 % SPGB 4.9 07/30/40	342	40	0	382 EUR	113.07%	414'058.02	0.04	a)
ES00000121G2	4.8000 % SPGB 4.8 01/31/24	252	0	252	0 EUR	0.00%	0.00	0.00	
ES00000121S7	4.7000 % SPGB 4.7 07/30/41	347	40	0	387 EUR	110.95%	411'601.46	0.04	a)
ES00000122E5	4.6500 % SPGB 4.65 07/30/25	362	70	0	432 EUR	102.50%	424'476.28	0.04	a)
ES00000123C7	5.9000 % SPGB 5.9 07/30/26	385	70	0	455 EUR	107.30%	468'034.16	0.05	a)
ES0000012411	5.7500 % SPGB 5 3/4 07/30/32	406	30	0	436 EUR	118.47%	495'143.22	0.05	a)
ES00000124C5	5.1500 % SPGB 5.15 10/31/28	307	80	0	387 EUR	109.38%	405'776.87	0.04	a)
ES00000124H4	5.1500 % SPGB 5.15 10/31/44	300	0	0	300 EUR	117.72%	338'549.45	0.03	a)
ES00000124W3	3.8000 % SPGB 3.8 04/30/24	360	0	360	0 EUR	0.00%	0.00	0.00	
ES00000126B2	2.7500 % SPGB 2 3/4 10/31/24	372	0	0	372 EUR	99.16%	353'599.67	0.04	a)
ES00000126Z1	1.6000 % SPGB 1.6 04/30/25	355	50	0	405 EUR	97.24%	377'516.90	0.04	a)
ES00000127A2	1.9500 % SPGB 1.95 07/30/30	395	40	0	435 EUR	92.21%	384'534.84	0.04	a)
ES00000127G9	2.1500 % SPGB 2.15 10/31/25	402	60	0	462 EUR	97.86%	433'390.40	0.04	a)
ES00000127Z9	1.9500 % SPGB 1.95 04/30/26	400	20	0	420 EUR	96.84%	389'912.66	0.04	a)
ES00000128C6	2.9000 % SPGB 2.9 10/31/46	330	40	0	370 EUR	84.63%	300'175.49	0.03	a)
ES00000128E2	3.4500 % SPGB 3.45 07/30/66	255	20	0	275 EUR	87.88%	231'676.50	0.02	a)
ES00000128H5	1.3000 % SPGB 1.3 10/31/26	430	60	0	490 EUR	94.48%	443'803.02	0.05	a)
ES00000128P8	1.5000 % SPGB 1 1/2 04/30/27	370	70	0	440 EUR	94.38%	398'112.07	0.04	a)
ES00000128Q6	2.3500 % SPGB 2.35 07/30/33	335	0	0	335 EUR	91.11%	292'600.24	0.03	a)
ES0000012932	4.2000 % SPGB 4.2 01/31/37	363	40	0	403 EUR	105.59%	407'915.11	0.04	a)
ES0000012A89	1.4500 % SPGB 1.45 10/31/27	400	70	0	470 EUR	93.52%	421'349.73	0.04	a)
ES0000012B39	1.4000 % SPGB 1.4 04/30/28	400	110	0	510 EUR	92.62%	452'814.02	0.05	a)
ES0000012B47	2.7000 % SPGB 2.7 10/31/48 30Y	280	50	0	330 EUR	80.31%	254'051.42	0.03	a)
ES0000012B88	1.4000 % SPGB 1.4 07/30/28	390	60	0	450 EUR	92.24%	397'889.57	0.04	a)
ES0000012E51	1.4500 % SPGB 1.45 04/30/29	370	30	0	400 EUR	91.27%	349'975.45	0.04	a)
ES0000012E69	1.8500 % SPGB 1.85 07/30/35	370	20	0	390 EUR	83.56%	312'385.84	0.03	a)
ES0000012E85	0.2500 % SPGB 0 1/4 07/30/24 5YR	310	0	110	200 EUR	97.06%	186'086.82	0.02	a)
ES0000012F43	0.6000 % SPGB 0.6 10/31/29	400	20	0	420 EUR	85.79%	345'426.33	0.04	a)
ES0000012F76	0.5000 % SPGB 0 1/2 04/30/30	420	20	0	440 EUR	84.00%	354'312.32	0.04	a)
ES0000012F92	0.0000 % SPGB 0 01/31/25	370	0	0	370 EUR	95.38%	338'308.83	0.03	a)
ES0000012G00	1.0000 % SPGB 1 10/31/50	350	70	0	420 EUR	51.71%	208'206.80	0.02	a)
ES0000012G26	0.8000 % SPGB 0.8 07/30/27	380	40	0	420 EUR	91.52%	368'468.71	0.04	a)
ES0000012G34	1.2500 % SPGB 1 1/4 10/31/30	420	40	0	460 EUR	87.43%	385'529.57	0.04	a)
ES0000012G42	1.2000 % SPGB 1.2 10/31/40	330	50	0	380 EUR	67.10%	244'426.04	0.02	a)
ES0000012G91	0.0000 % SPGB 0 01/31/26	370	20	0	390 EUR	92.62%	346'273.28	0.04	a)
ES0000012H33	0.0000 % SPGB 0 05/31/24	300	0	300	0 EUR	0.00%	0.00	0.00	
ES0000012H41	0.1000 % SPGB 0.1 04/30/31	410	30	0	440 EUR	78.85%	332'606.47	0.03	a)
ES0000012H58	1.4500 % SPGB 1.45 10/31/2071	110	30	0	140 EUR	46.47%	62'369.71	0.01	a)
ES0000012I08	0.0000 % SPGB 0 01/31/28	360	150	0	510 EUR	87.27%	426'642.94	0.04	a)
ES0000012I24	0.8500 % SPGB 0.85 07/30/37	240	30	0	270 EUR	69.27%	179'285.20	0.02	a)
ES0000012I32	0.5000 % SPGB 0 1/2 10/31/31	370	0	0	370 EUR	80.20%	284'469.56	0.03	a)
ES0000012J07	1.0000 % SPGB 1 07/30/42	110	40	0	150 EUR	61.98%	89'127.38	0.01	a)
ES0000012J15	0.0000 % SPGB 0 01/31/27	370	50	0	420 EUR	89.89%	361'905.88	0.04	a)
ES0000012K20	0.7000 % SPGB 0.7 04/30/32	380	370	0	750 EUR	80.46%	578'518.40	0.06	a)
ES0000012K38	0.0000 % SPGB 0 05/31/25	310	0	0	310 EUR	94.44%	280'642.58	0.03	a)
ES0000012K46	1.9000 % SPGB 1.9 10/31/52	160	130	0	290 EUR	64.12%	178'253.90	0.02	a)
ES0000012K53	0.8000 % SPGB 0.8 07/30/29	220	240	0	460 EUR	87.28%	384'885.75	0.04	a)
ES0000012K61	2.5500 % SPGB 2.55 10/31/32	340	60	0	400 EUR	93.58%	358'848.59	0.04	a)
ES0000012K95	3.4500 % SPGB 3.45 07/30/43	80	110	0	190 EUR	93.26%	169'859.30	0.02	a)
ES0000012L29	2.8000 % SPGB 2.8 05/31/26	0	370	0	370 EUR	98.84%	350'563.57	0.04	a)
ES0000012L52	3.1500 % SPGB 3.15 04/30/33	220	210	0	430 EUR	97.78%	403'042.25	0.04	a)
ES0000012L60	3.9000 % SPGB 3.9 07/30/39	0	160	0	160 EUR	100.75%	154'535.39	0.02	a)
ES0000012L78	3.5500 % SPGB 3.55 10/31/33	0	230	0	230 EUR	100.65%	221'919.73	0.02	a)
ES0000090847	0.5000 % ANDAL 0 1/2 04/30/31	100	0	0	100 EUR	79.39%	76'106.21	0.01	a)

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ES00001010B7	0.4200 % MADRID 0.42 04/30/31	100	0	0	100 EUR	79.23%	75'953.79	0.01	a)
ES0000101263	4.3000 % MADRID 4.3 09/15/26	100	0	0	100 EUR	102.25%	98'015.86	0.01	a)
ES0000101768	0.9970 % MADRID 0.997 09/30/24	50	0	0	50 EUR	97.09%	46'536.57	0.00	a)
ES0000106635	1.1250 % BASQUE 1 1/8 04/30/29	100	0	0	100 EUR	88.52%	84'861.44	0.01	a)
ES0001352626	3.7110 % JUNGAL 3.711 07/30/29	0	50	0	50 EUR	101.20%	48'505.61	0.00	a)
ES0200002030	1.2500 % ADIFAL 1 1/4 05/04/26 EMTN	100	0	0	100 EUR	94.24%	90'337.18	0.01	a)
ES0312298120	4.7500 % AYTCED 4 3/4 05/25/27 XIII	100	0	0	100 EUR	103.46%	99'179.65	0.01	a)
ES0317046003	3.8750 % CEDTDA 3 7/8 05/23/25 A6	0	100	0	100 EUR	99.80%	95'672.00	0.01	a)
ES0371622020	4.2500 % CEDTDA 4 1/4 04/10/31 A6	100	100	0	200 EUR	105.18%	201'655.09	0.02	a)
ES0413211071	4.0000 % BBVASM 4 02/25/25	100	0	0	100 EUR	100.10%	95'961.50	0.01	a)
ES0413860547	0.6250 % SABSM 0 5/8 06/10/24	100	0	100	0 EUR	0.00%	0.00	0.00	
ES0413860596	1.0000 % SABSM 1 04/26/27	0	100	0	100 EUR	91.31%	87'529.33	0.01	a)
ES0413900129	3.8750 % SANTAN 3 7/8 02/06/26 12	100	0	0	100 EUR	100.38%	96'223.21	0.01	a)
ES0413900368	1.1250 % SANTAN 1 1/8 11/27/24	100	0	0	100 EUR	96.73%	92'728.98	0.01	a)
ES0413900376	2.0000 % SANTAN 2 11/27/34	100	0	0	100 EUR	85.98%	82'426.50	0.01	a)
ES0413900574	0.1250 % SANTAN 0 1/8 06/04/30	100	0	0	100 EUR	79.93%	76'620.04	0.01	a)
ES0413900848	2.3750 % SANTAN 2 3/8 09/08/27	0	100	0	100 EUR	95.89%	91'920.85	0.01	a)
ES0414950628	4.0000 % CABKSM 4 02/03/25	100	0	0	100 EUR	100.04%	95'900.15	0.01	a)
ES0414950644	4.1250 % CABKSM 4 1/8 03/24/36	50	0	0	50 EUR	104.42%	50'052.37	0.01	a)
ES0440609339	1.2500 % CABKSM 1 1/4 01/11/27	100	0	0	100 EUR	92.61%	88'776.52	0.01	a)
EU000A18Z2D4	0.7500 % EU 0 3/4 04/04/31 EMTN	60	0	0	60 EUR	84.90%	48'833.56	0.00	a)
EU000A19VVY6	0.5000 % EU 0 1/2 04/04/25 EMTN	140	0	0	140 EUR	95.65%	128'365.74	0.01	a)
EU000A19XC51	1.2500 % EU 1 1/4 04/04/33 EMTN	60	0	0	60 EUR	84.73%	48'736.93	0.00	a)
EU000A1G0AT6	3.3750 % EFSF 3 3/8 04/03/37 EMTN	40	50	0	90 EUR	101.07%	87'198.79	0.01	a)
EU000A1G0BJ5	3.0000 % EFSF 3 09/04/34 21Y	40	0	0	40 EUR	98.49%	37'767.24	0.00	a)
EU000A1G0BN7	2.1250 % EFSF 2 1/8 02/19/24 EMTN	40	0	40	0 EUR	0.00%	0.00	0.00	
EU000A1G0BQ0	1.7500 % EFSF 1 3/4 06/27/24 EMTN	60	0	60	0 EUR	0.00%	0.00	0.00	
EU000A1G0D05	1.4500 % EFSF 1.45 09/05/40 EMTN	90	0	0	90 EUR	76.14%	65'691.57	0.01	a)
EU000A1G0D62	0.4000 % EFSF 0.4 02/17/25 EMTN	100	0	0	100 EUR	95.80%	91'834.57	0.01	a)
EU000A1G0D70	0.9500 % EFSF 0.95 02/14/28 EMTN	100	0	0	100 EUR	91.32%	87'540.83	0.01	a)
EU000A1G0D88	0.6250 % EFSF 0 5/8 10/16/26 EMTN	70	0	0	70 EUR	92.64%	62'168.39	0.01	a)
EU000A1G0D96	1.7500 % EFSF 1 3/4 07/17/53	30	0	0	30 EUR	69.71%	20'048.56	0.00	a)
EU000A1G0DB8	2.3500 % EFSF 2.35 07/29/44 EMTN	60	0	0	60 EUR	85.60%	49'235.61	0.01	a)
EU000A1G0DD4	1.2000 % EFSF 1.2 02/17/45 EMTN	70	0	0	70 EUR	67.91%	45'569.40	0.00	a)
EU000A1G0DE2	0.2000 % EFSF 0.2 04/28/25 0000	70	0	0	70 EUR	94.98%	63'737.97	0.01	a)
EU000A1G0DH5	0.4000 % EFSF 0.4 05/31/26 EMTN	60	60	0	120 EUR	92.89%	106'856.22	0.01	a)
EU000A1G0DJ1	1.3750 % EFSF 1 3/8 05/31/47 EMTN	100	0	0	100 EUR	68.50%	65'668.57	0.01	a)
EU000A1G0DL7	1.7000 % EFSF 1.7 02/13/43 EMTN	60	50	0	110 EUR	76.73%	80'915.02	0.01	a)
EU000A1G0DN3	2.0000 % EFSF 2 02/28/56 EMTN	50	0	0	50 EUR	73.35%	35'159.46	0.00	a)
EU000A1G0DQ6	0.3750 % EFSF 0 3/8 10/11/24 EMTN	50	0	0	50 EUR	96.67%	46'334.77	0.00	a)
EU000A1G0DR4	0.7500 % EFSF 0 3/4 05/03/27 EMTN	70	0	0	70 EUR	92.05%	61'771.13	0.01	a)
EU000A1G0DT0	1.2500 % EFSF 1 1/4 05/24/33 EMTN	70	40	0	110 EUR	84.71%	89'326.78	0.01	a)
EU000A1G0DV6	0.5000 % EFSF 0 1/2 07/11/25 EMTN	40	0	0	40 EUR	95.01%	36'432.05	0.00	a)
EU000A1G0DW4	1.8000 % EFSF 1.8 07/10/48 EMTN	70	0	0	70 EUR	73.71%	49'459.45	0.01	a)
EU000A1G0DY0	0.8750 % EFSF 0 7/8 07/26/27 EMTN	110	0	0	110 EUR	92.09%	97'106.88	0.01	a)
EU000A1G0EB6	0.4000 % EFSF 0.4 01/26/26	80	0	0	80 EUR	93.58%	71'768.95	0.01	a)
EU000A1G0EC4	0.0000 % EFSF 0 04/19/24	130	0	130	0 EUR	0.00%	0.00	0.00	
EU000A1G0ED2	0.8750 % EFSF 0 7/8 04/10/35 EMTN	90	0	0	90 EUR	77.60%	66'953.81	0.01	a)
EU000A1G0EE0	0.0500 % EFSF 0.05 10/17/29	100	0	0	100 EUR	83.66%	80'194.80	0.01	a)
EU000A1G0EG5	0.7000 % EFSF 0.7 01/20/50	50	50	0	100 EUR	54.26%	52'018.53	0.01	a)
EU000A1G0EJ9	0.0000 % EFSF 0 10/15/25	140	0	0	140 EUR	93.47%	125'445.35	0.01	a)
EU000A1G0EK7	0.0000 % EFSF 0 10/13/27	50	0	0	50 EUR	88.26%	42'303.70	0.00	a)
EU000A1G0EL5	0.0000 % EFSF 0 01/20/31	100	60	0	160 EUR	80.21%	123'030.74	0.01	a)
EU000A1G0EN1	0.0000 % EFSF 0 07/20/26	100	0	0	100 EUR	91.47%	87'681.75	0.01	a)
EU000A1G0EP6	0.1250 % EFSF 0 1/8 03/18/30	60	0	0	60 EUR	83.03%	47'757.96	0.00	a)
EU000A1G1Q17	3.3750 % EU 3 3/8 04/04/32 EMTN	60	0	0	60 EUR	102.51%	58'959.07	0.01	a)
EU000A1G30R0	3.3750 % EU 3 3/8 04/04/38 EMTN	30	0	0	30 EUR	100.77%	28'979.12	0.00	a)
EU000A1G6TV9	2.8750 % EU 2 7/8 04/04/28 EMTN	55	0	0	55 EUR	99.37%	52'394.46	0.01	a)
EU000A1GVV8	3.0000 % EU 3 09/04/26 EMTN	50	0	0	50 EUR	99.64%	47'760.27	0.00	a)
EU000A1GY6W8	3.7500 % EU 3 3/4 04/04/42 EMTN	45	0	0	45 EUR	104.59%	45'119.17	0.00	a)
EU000A1HBXS7	2.5000 % EU 2 1/2 11/04/27 EMT	50	0	0	50 EUR	97.90%	46'926.25	0.00	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
EU000A1U9894	1.0000 % ESM 1 09/23/25 EMTN	90	0	0	90 EUR	95.60%	82'479.42	0.01	a)
EU000A1U9902	1.7500 % ESM 1 3/4 10/20/45 EMTN	50	0	0	50 EUR	75.05%	35'973.34	0.00	a)
EU000A1U9936	1.8500 % ESM 1.85 12/01/55 EMTN	50	0	0	50 EUR	69.25%	33'193.77	0.00	a)
EU000A1U9944	0.5000 % ESM 0 1/2 03/02/26 EMTN	115	0	0	115 EUR	93.61%	103'202.04	0.01	a)
EU000A1U9951	0.1250 % ESM 0 1/8 04/22/24 EMTN	70	0	70	0 EUR	0.00%	0.00	0.00	
EU000A1U9969	1.1250 % ESM 1 1/8 05/03/32 EMTN	120	0	0	120 EUR	85.56%	98'424.05	0.01	a)
EU000A1U9977	0.8750 % ESM 0 7/8 07/18/42 EMTN	100	0	0	100 EUR	64.66%	61'986.44	0.01	a)
EU000A1Z6TV6	1.5000 % EU 1 1/2 10/04/35 EMTN	50	0	0	50 EUR	83.24%	39'897.04	0.00	a)
EU000A1Z99A1	1.8000 % ESM 1.8 11/02/46 EMTN	70	0	0	70 EUR	75.36%	50'572.72	0.01	a)
EU000A1Z99B9	0.7500 % ESM 0 3/4 03/15/27 EMTN	150	0	0	150 EUR	92.33%	132'765.03	0.01	a)
EU000A1Z99F0	0.7500 % ESM 0 3/4 09/05/28 EUR	100	0	0	100 EUR	89.54%	85'840.21	0.01	a)
EU000A1Z99H6	0.5000 % ESM 0 1/2 03/05/29 EMTN	100	0	0	100 EUR	87.39%	83'772.43	0.01	a)
EU000A1Z99J2	0.0000 % ESM 0 03/14/25	50	0	0	50 EUR	95.05%	45'557.32	0.00	a)
EU000A1Z99M6	0.0000 % ESM 0 12/16/24	80	0	0	80 EUR	95.75%	73'428.54	0.01	a)
EU000A1Z99N4	0.0000 % ESM 0 12/15/26	50	0	0	50 EUR	90.50%	43'376.90	0.00	a)
EU000A1Z99Q7	1.0000 % ESM 1 06/23/27	0	50	0	50 EUR	92.63%	44'400.24	0.00	a)
EU000A1Z99R5	3.0000 % ESM 3 03/15/28 ESM	0	50	0	50 EUR	99.97%	47'915.56	0.00	a)
EU000A1Z99S3	3.0000 % ESM 3 08/23/33	0	50	0	50 EUR	99.43%	47'658.65	0.00	a)
EU000A1ZR7H3	1.3750 % EU 1 3/8 10/04/29 EMTN	40	0	0	40 EUR	91.03%	34'906.28	0.00	a)
EU000A283859	0.0000 % EU 0 10/04/30 SURE	150	30	0	180 EUR	81.28%	140'255.91	0.01	a)
EU000A283867	0.1000 % EU 0.1 10/04/40 SURE	150	0	0	150 EUR	58.70%	84'410.88	0.01	a)
EU000A284451	0.0000 % EU 0 11/04/25 SURE	200	0	0	200 EUR	93.57%	179'399.37	0.02	a)
EU000A284469	0.3000 % EU 0.3 11/04/50 SURE	160	0	0	160 EUR	47.57%	72'959.20	0.01	a)
EU000A285VM2	0.0000 % EU 0 07/04/35 SURE	100	50	0	150 EUR	68.97%	99'171.50	0.01	a)
EU000A287074	0.0000 % EU 0 06/02/28 SURE	170	0	0	170 EUR	86.97%	141'728.67	0.01	a)
EU000A25CAA6	0.7000 % EFSF 0.7 01/17/53	70	0	0	70 EUR	51.01%	34'231.40	0.00	a)
EU000A25CAB4	0.8750 % EFSF 0 7/8 09/05/28	50	0	0	50 EUR	90.06%	43'168.39	0.00	a)
EU000A25CAC2	2.3750 % EFSF 2 3/8 06/21/32	100	0	0	100 EUR	94.68%	90'761.86	0.01	a)
EU000A25CAD0	1.5000 % EFSF 1 1/2 12/15/25 EMTN	0	50	0	50 EUR	96.30%	46'159.34	0.00	a)
EU000A25CAE8	2.3750 % EFSF 2 3/8 04/11/28 EMTN	80	0	0	80 EUR	97.13%	74'486.11	0.01	a)
EU000A25CAF5	2.7500 % EFSF 2 3/4 08/17/26	0	40	0	40 EUR	98.74%	37'863.49	0.00	a)
EU000A25CAG3	2.8750 % EFSF 2 7/8 02/16/33 EMTN	70	0	0	70 EUR	98.31%	65'971.88	0.01	a)
EU000A25CAH1	3.0000 % EFSF 3 12/15/28	0	70	0	70 EUR	99.77%	66'952.95	0.01	a)
EU000A25CAJ7	3.0000 % EFSF 3 07/10/30 EFSF	0	50	0	50 EUR	99.72%	47'798.61	0.00	a)
EU000A3K4C42	0.4000 % EU 0.4 02/04/37 NGEU	290	50	0	340 EUR	69.87%	227'715.65	0.02	a)
EU000A3K4D09	2.7500 % EU 2 3/4 12/04/37 SURE	120	0	0	120 EUR	93.83%	107'942.17	0.01	a)
EU000A3K4D41	3.2500 % EU 3 1/4 07/04/34 NGEU	0	160	0	160 EUR	100.54%	154'210.22	0.02	a)
EU000A3K4D74	3.3750 % EU 3 3/8 10/04/38 NGEU	0	180	0	180 EUR	99.77%	172'150.92	0.02	a)
EU000A3K4D82	2.7500 % EU 2 3/4 10/05/26 NGEU	0	70	0	70 EUR	98.86%	66'336.93	0.01	a)
EU000A3K4DA4	0.2500 % EU 0 1/4 10/22/26 EMTN	60	0	0	60 EUR	91.71%	52'749.97	0.01	a)
EU000A3K4DD8	1.0000 % EU 1 07/06/32 NGEU	270	110	0	380 EUR	84.44%	307'614.42	0.03	a)
EU000A3K4DE6	1.1250 % EU 1 1/8 06/04/37 SURE	0	50	0	50 EUR	76.43%	36'633.36	0.00	a)
EU000A3K4DG1	1.2500 % EU 1 1/4 02/04/43 NGEU	110	0	0	110 EUR	70.61%	74'459.37	0.01	a)
EU000A3K4DJ5	0.8000 % EU 0.8 07/04/25 NGEU	80	120	0	200 EUR	95.59%	183'274.18	0.02	a)
EU000A3K4DM9	2.6250 % EU 2 5/8 02/04/48 NGEU	80	100	0	180 EUR	88.56%	152'814.44	0.02	a)
EU000A3K4DS6	2.0000 % EU 2 10/04/27 NGEU	140	130	0	270 EUR	95.95%	248'344.18	0.03	a)
EU000A3K4DT4	2.5000 % EU 2 1/2 10/04/52 NGEU	50	150	0	200 EUR	83.68%	160'441.36	0.02	a)
EU000A3K4DV0	3.3750 % EU 3 3/8 11/04/42 NGEU	100	170	0	270 EUR	99.31%	257'046.11	0.03	a)
EU000A3K4DW8	2.7500 % EU 2 3/4 02/04/33 NGEU	80	50	0	130 EUR	97.52%	121'532.19	0.01	a)
EU000A3K4DY4	3.0000 % EU 3 03/04/53 NGEU	130	80	0	210 EUR	92.47%	186'156.90	0.02	a)
EU000A3K7MW2	1.6250 % EU 1 5/8 12/04/29 NGEU	200	130	0	330 EUR	92.17%	291'570.57	0.03	a)
EU000A3KM903	0.2000 % EU 0.2 06/04/36 SURE	120	0	0	120 EUR	68.65%	78'974.84	0.01	a)
EU000A3KNYF7	0.0000 % EU 0 03/04/26 SURE	90	0	0	90 EUR	92.76%	80'029.14	0.01	a)
EU000A3KNYG5	0.4500 % EU 0.45 05/02/46 SURE	100	0	0	100 EUR	55.46%	53'162.19	0.01	a)
EU000A3KP2Z3	0.2500 % EU 0 1/4 04/22/36 EMTN	150	0	0	150 EUR	69.65%	100'149.31	0.01	a)
EU000A3KRJQ6	0.0000 % EU 0 07/04/29 SURE	140	0	0	140 EUR	84.25%	113'064.55	0.01	a)
EU000A3KRJR4	0.7500 % EU 0 3/4 01/04/47 SURE	70	30	0	100 EUR	59.47%	57'011.11	0.01	a)
EU000A3KSXE1	0.0000 % EU 0 07/04/31 NGEU	320	30	0	350 EUR	79.32%	266'143.58	0.03	a)
EU000A3KT6A3	0.0000 % EU 0 04/22/31 EMTN	80	0	0	80 EUR	79.87%	61'254.62	0.01	a)
EU000A3KT6B1	0.4500 % EU 0.45 07/04/41 NGEU	250	0	0	250 EUR	61.10%	146'419.85	0.01	a)
EU000A3KTGV8	0.0000 % EU 0 07/06/26 NGEU	370	0	0	370 EUR	91.77%	325'511.41	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
EU000A3KTGW6	0.7000 % EU 0.7 07/06/51 NGEU	260	0	0	260 EUR	53.56%	133'488.51	0.01	a)
EU000A3KWCF4	0.0000 % EU 0 10/04/28 NGEU	230	90	0	320 EUR	85.97%	263'728.00	0.03	a)
FI4000006176	4.0000 % RFGB 4 07/04/25	140	0	0	140 EUR	101.48%	136'198.19	0.01	a)
FI4000037635	2.7500 % RFGB 2 3/4 07/04/28	65	40	0	105 EUR	99.59%	100'247.24	0.01	a)
FI4000046545	2.6250 % RFGB 2 5/8 07/04/42	145	0	0	145 EUR	92.26%	128'245.00	0.01	a)
FI4000079041	2.0000 % RFGB 2 04/15/24	50	0	50	0 EUR	0.00%	0.00	0.00	
FI4000148630	0.7500 % RFGB 0 3/4 04/15/31	130	0	0	130 EUR	85.40%	106'426.66	0.01	a)
FI4000167317	0.8750 % RFGB 0 7/8 09/15/25	59	0	0	59 EUR	95.78%	54'171.65	0.01	a)
FI4000197959	0.5000 % RFGB 0 1/2 04/15/26	130	0	0	130 EUR	94.04%	117'195.32	0.01	a)
FI4000242870	1.3750 % RFGB 1 3/8 04/15/47 30Y	90	0	0	90 EUR	71.24%	61'460.53	0.01	a)
FI4000278551	0.5000 % RFGB 0 1/2 09/15/27	140	0	0	140 EUR	91.17%	122'357.20	0.01	a)
FI4000306758	1.1250 % RFGB 1 1/8 04/15/34	90	0	0	90 EUR	82.71%	71'356.55	0.01	a)
FI4000348727	0.5000 % RFGB 0 1/2 09/15/28	110	0	0	110 EUR	89.13%	93'988.72	0.01	a)
FI4000369467	0.5000 % RFGB 0 1/2 09/15/29	160	0	0	160 EUR	87.07%	133'542.00	0.01	a)
FI4000391529	0.0000 % RFGB 0 09/15/24	80	0	0	80 EUR	96.61%	74'091.92	0.01	a)
FI4000415153	0.1250 % RFGB 0 1/8 04/15/36	85	0	0	85 EUR	68.66%	55'943.77	0.01	a)
FI4000440557	0.2500 % RFGB 0 1/4 09/15/40	80	0	0	80 EUR	61.62%	47'260.05	0.00	a)
FI4000441878	0.0000 % RFGB 0 09/15/30	0	50	0	50 EUR	81.80%	39'207.78	0.00	a)
FI4000480488	0.1250 % RFGB 0 1/8 04/15/52	80	0	0	80 EUR	44.94%	34'465.69	0.00	a)
FI4000507231	0.1250 % RFGB 0 1/8 09/15/31	70	40	0	110 EUR	80.12%	84'486.62	0.01	a)
FI4000511449	0.0000 % RFGB 0 09/15/26	50	20	0	70 EUR	91.66%	61'505.40	0.01	a)
FI4000517677	0.5000 % RFGB 0 1/2 04/15/43	0	50	0	50 EUR	61.00%	29'236.52	0.00	a)
FI4000523238	1.5000 % RFGB 1 1/2 09/15/32	120	0	0	120 EUR	88.50%	101'811.88	0.01	a)
FI4000527551	1.3750 % RFGB 1 3/8 04/15/27	70	0	0	70 EUR	94.94%	63'707.77	0.01	a)
FI4000546528	2.7500 % RFGB 2 3/4 04/15/38	0	80	0	80 EUR	94.77%	72'676.97	0.01	a)
FI4000550249	3.0000 % RFGB 3 09/15/33	0	50	0	50 EUR	99.91%	47'889.68	0.00	a)
FR0000187635	5.7500 % FRTR 5 3/4 10/25/32	575	120	40	655 EUR	122.37%	768'345.15	0.08	a)
FR0000571150	6.0000 % FRTR 6 10/25/25	495	80	0	575 EUR	105.99%	584'217.73	0.06	a)
FR0000571218	5.5000 % FRTR 5 1/2 04/25/29	677	60	0	737 EUR	113.72%	803'470.78	0.08	a)
FR0010070060	4.7500 % FRTR 4 3/4 04/25/35	492	40	0	532 EUR	115.86%	590'885.31	0.06	a)
FR0010171975	4.0000 % FRTR 4 04/25/55	342	40	0	382 EUR	110.72%	405'456.00	0.04	a)
FR0010292169	3.8750 % CFF 3 7/8 04/25/55 EMTN	50	0	0	50 EUR	110.60%	53'011.20	0.01	a)
FR0010371401	4.0000 % FRTR 4 10/25/38	444	40	0	484 EUR	109.06%	506'030.96	0.05	a)
FR0010773192	4.5000 % FRTR 4 1/2 04/25/41	630	70	0	700 EUR	115.79%	776'970.68	0.08	a)
FR0010775486	5.3750 % CAFFIL 5 3/8 07/08/24 EMTN	40	0	40	0 EUR	0.00%	0.00	0.00	
FR0010800540	4.6250 % EDF 4 5/8 09/11/24 EMTN	50	0	0	50 EUR	100.61%	48'223.29	0.00	a)
FR0010870956	4.0000 % FRTR 4 04/25/60	267	60	0	327 EUR	111.56%	349'721.42	0.04	a)
FR0010891317	4.6250 % EDF 4 5/8 04/26/30 EMTN	50	0	0	50 EUR	104.06%	49'876.46	0.01	a)
FR0010913749	4.0000 % CFF 4 10/24/25 EMTN	50	0	0	50 EUR	100.80%	48'315.32	0.00	a)
FR0010916924	3.5000 % FRTR 3 1/2 04/25/26	738	70	0	808 EUR	101.29%	784'570.95	0.08	a)
FR0011192392	4.0000 % CADES 4 12/15/25	100	0	0	100 EUR	101.40%	97'206.77	0.01	a)
FR0011317783	2.7500 % FRTR 2 3/4 10/25/27	913	70	0	983 EUR	99.68%	939'334.33	0.10	a)
FR0011461037	3.2500 % FRTR 3 1/4 05/25/45	500	110	40	570 EUR	98.26%	536'893.60	0.05	a)
FR0011580588	3.0000 % CAFFIL 3 10/02/28 EMTN	100	0	0	100 EUR	98.43%	94'353.87	0.01	a)
FR0011619436	2.2500 % FRTR 2 1/4 05/25/24	625	0	625	0 EUR	0.00%	0.00	0.00	
FR0011883966	2.5000 % FRTR 2 1/2 05/25/30	967	150	0	1'117 EUR	98.16%	1'051'084.40	0.11	a)
FR0011962398	1.7500 % FRTR 1 3/4 11/25/24	633	60	0	693 EUR	98.13%	651'879.31	0.07	a)
FR0012159812	1.3750 % CADES 1 3/8 11/25/24 EMTN	150	0	0	150 EUR	97.37%	140'010.88	0.01	a)
FR0012300754	0.8750 % BNPPCB 0 7/8 11/14/24 EMTN	50	0	0	50 EUR	96.61%	46'304.57	0.00	a)
FR0012447696	0.7500 % CFF 0 3/4 01/21/25	100	0	0	100 EUR	95.97%	91'997.54	0.01	a)
FR0012517027	0.5000 % FRTR 0 1/2 05/25/25	760	80	0	840 EUR	95.60%	769'840.15	0.08	a)
FR0012758985	1.1250 % FRPTT 1 1/8 06/04/25 EMTN	100	0	0	100 EUR	95.35%	91'405.10	0.01	a)
FR0012938116	1.0000 % FRTR 1 11/25/25	640	60	0	700 EUR	95.73%	642'358.84	0.07	a)
FR0012993103	1.5000 % FRTR 1 1/2 05/25/31	989	160	50	1'099 EUR	90.92%	957'870.14	0.10	a)
FR0013065117	0.8750 % CMCICB 0 7/8 04/07/26	30	0	0	30 EUR	93.46%	26'876.83	0.00	a)
FR0013131877	0.5000 % FRTR 0 1/2 05/25/26	848	120	0	968 EUR	93.65%	869'035.33	0.09	a)
FR0013152899	1.0000 % RTEFRA 1 10/19/26 EMTN	100	0	0	100 EUR	92.62%	88'786.10	0.01	a)
FR0013154028	1.7500 % FRTR 1 3/4 05/25/66	285	20	0	305 EUR	64.95%	189'900.71	0.02	a)
FR0013154044	1.2500 % FRTR 1 1/4 05/25/36	795	140	50	885 EUR	80.20%	680'437.40	0.07	a)
FR0013162302	0.5000 % CFF 0 1/2 09/04/24	100	0	0	100 EUR	96.75%	92'743.36	0.01	a)
FR0013183167	0.5000 % IDF 0 1/2 06/14/25 EMTN	100	0	0	100 EUR	94.82%	90'897.98	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
FR0013200813	0.2500 % FRTR 0 1/4 11/25/26	675	40	0	715 EUR	91.94%	630'166.61	0.06	a)
FR0013213295	1.0000 % EDF 1 10/13/26 EMTN	100	0	0	100 EUR	92.32%	88'499.47	0.01	a)
FR0013213303	1.8750 % EDF 1 7/8 10/13/36 EMTN	100	0	0	100 EUR	74.35%	71'274.68	0.01	a)
FR0013220902	0.3750 % AGFRNC 0 3/8 04/30/24 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
FR0013221389	1.1250 % CAFFIL 1 1/8 12/01/31 EMTN	100	0	0	100 EUR	84.32%	80'829.42	0.01	a)
FR0013230703	0.7500 % CAFFIL 0 3/4 01/11/27 EMTN	100	0	0	100 EUR	91.60%	87'809.25	0.01	a)
FR0013234333	1.7500 % FRTR 1 3/4 06/25/39	515	90	0	605 EUR	81.94%	475'214.55	0.05	a)
FR0013234986	1.3750 % ACACB 1 3/8 02/03/32 EMTN	100	0	0	100 EUR	85.99%	82'430.34	0.01	a)
FR0013244415	0.7500 % BPIFRA 0 3/4 11/25/24	100	0	0	100 EUR	96.60%	92'600.52	0.01	a)
FR0013246873	1.2500 % UNEDIC 1 1/4 03/28/27 EMTN	100	0	0	100 EUR	93.52%	89'653.67	0.01	a)
FR0013250560	1.0000 % FRTR 1 05/25/27	640	130	0	770 EUR	93.50%	690'200.40	0.07	a)
FR0013256369	1.0000 % BPIFRA 1 05/25/27	100	0	0	100 EUR	92.28%	88'464.00	0.01	a)
FR0013257524	2.0000 % FRTR 2 05/25/48	515	50	0	565 EUR	77.11%	417'645.50	0.04	a)
FR0013264421	1.5000 % CTEFRA 1 1/2 07/29/28	100	0	0	100 EUR	89.81%	86'093.29	0.01	a)
FR0013266434	1.3750 % AGFRNC 1 3/8 07/05/32 EMTN	100	0	0	100 EUR	85.50%	81'960.61	0.01	a)
FR0013284908	0.7500 % CMARK 0 3/4 10/05/27	50	0	0	50 EUR	90.15%	43'209.14	0.00	a)
FR0013286192	0.7500 % FRTR 0 3/4 05/25/28	945	170	0	1'115 EUR	90.97%	972'371.29	0.10	a)
FR0013287299	0.7500 % SOCSFH 0 3/4 10/18/27 EMTN	100	0	0	100 EUR	90.18%	86'445.11	0.01	a)
FR0013309549	0.7500 % CFF 0 3/4 01/11/28	100	0	0	100 EUR	89.57%	85'866.10	0.01	a)
FR0013310026	0.5000 % CAFFIL 0 1/2 01/19/26 EMTN	100	0	0	100 EUR	93.11%	89'261.59	0.01	a)
FR0013312774	1.0000 % AGFRNC 1 01/31/28 EMTN	100	0	0	100 EUR	90.97%	87'206.27	0.01	a)
FR0013313582	1.2500 % FRTR 1 1/4 05/25/34	680	130	0	810 EUR	83.72%	650'067.05	0.07	a)
FR0013314036	0.7500 % SFILFR 0 3/4 02/06/26 EMTN	100	0	0	100 EUR	93.94%	90'052.46	0.01	a)
FR0013329216	1.3750 % CRLNCB 1 3/8 04/18/33 EMTN	100	0	0	100 EUR	83.98%	80'505.40	0.01	a)
FR0013329638	0.5000 % HSBC 0 1/2 04/17/25 EMTN	100	0	0	100 EUR	94.94%	91'016.85	0.01	a)
FR0013336492	1.2500 % UNEDIC 1 1/4 05/25/33 EMTN	100	0	0	100 EUR	84.57%	81'075.79	0.01	a)
FR0013341682	0.7500 % FRTR 0 3/4 11/25/28	955	170	50	1'075 EUR	90.12%	928'676.94	0.09	a)
FR0013343340	1.1250 % AFLBNC 1 1/8 06/20/28 EMTN	100	0	0	100 EUR	90.53%	86'785.43	0.01	a)
FR0013344751	0.0000 % FRTR 0 03/25/24	800	0	800	0 EUR	0.00%	0.00	0.00	
FR0013345485	1.5000 % CAFFIL 1 1/2 06/28/38	100	0	0	100 EUR	77.39%	74'188.94	0.01	a)
FR0013348802	0.8750 % ACACB 0 7/8 08/11/28 EMTN	100	0	0	100 EUR	88.91%	85'233.39	0.01	a)
FR0013349099	2.0000 % FRLBP 2 07/13/28 EMTN	100	0	0	100 EUR	90.82%	87'065.35	0.01	a)
FR0013365269	0.7500 % CDCEPS 0 3/4 09/18/28 EMTN	100	0	0	100 EUR	88.74%	85'070.43	0.01	a)
FR0013369667	1.0000 % LBPSFH 1 10/04/28 EMTN	100	0	0	100 EUR	89.54%	85'834.46	0.01	a)
FR0013372299	1.1250 % SOGRPR 1 1/8 10/22/28 EMTN	100	0	0	100 EUR	90.34%	86'606.16	0.01	a)
FR0013373065	1.5000 % AGFRNC 1 1/2 10/31/34 EMRN	100	0	0	100 EUR	83.13%	79'693.43	0.01	a)
FR0013382116	0.6250 % BPIFRA 0 5/8 05/25/26 EMTN	100	0	0	100 EUR	93.14%	89'284.60	0.01	a)
FR0013404969	1.5000 % FRTR 1 1/2 05/25/50	560	60	0	620 EUR	67.30%	400'024.74	0.04	a)
FR0013407236	0.5000 % FRTR 0 1/2 05/25/29	920	180	70	1'030 EUR	88.01%	869'007.52	0.09	a)
FR0013413382	0.3750 % CFF 0 3/8 04/09/27	100	0	0	100 EUR	89.82%	86'106.71	0.01	a)
FR0013415627	0.0000 % FRTR 0 03/25/25	820	80	0	900 EUR	95.21%	821'472.54	0.08	a)
FR0013417334	0.8750 % ACACB 0 7/8 05/06/34 EMTN	100	0	0	100 EUR	77.86%	74'634.70	0.01	a)
FR0013421799	0.6250 % BPCECB 0 5/8 05/29/31	100	0	0	100 EUR	81.78%	78'395.44	0.01	a)
FR0013422383	1.7000 % SOGRPR 1.7 05/25/50 EMTN	100	0	0	100 EUR	65.34%	62'635.44	0.01	a)
FR0013426368	1.1250 % ADPPF 1 1/8 06/18/34	100	0	0	100 EUR	75.83%	72'695.38	0.01	a)
FR0013426731	0.3500 % RATPPF 0.35 06/20/29 EMTN	100	0	0	100 EUR	84.92%	81'403.64	0.01	a)
FR0013431137	0.2500 % AGFRNC 0 1/4 06/29/29 EMTN	100	0	0	100 EUR	84.25%	80'761.35	0.01	a)
FR0013445152	1.1250 % RTEFRA 1 1/8 09/09/49 EMTN	100	0	0	100 EUR	59.08%	56'638.20	0.01	a)
FR0013446598	0.0100 % ACASCF 0.01 09/13/28 EMTN	100	0	0	100 EUR	84.90%	81'384.47	0.01	a)
FR0013447638	1.0000 % FRPTT 1 09/17/34 EMTN	100	0	0	100 EUR	75.17%	72'055.97	0.01	a)
FR0013451507	0.0000 % FRTR 0 11/25/29	740	150	0	890 EUR	84.18%	718'238.53	0.07	a)
FR0013459047	0.0100 % BPCECB 0.01 11/08/26 EMTN	100	0	0	100 EUR	89.84%	86'120.13	0.01	a)
FR0013478898	0.1250 % CMCICB 0 1/8 01/28/30	100	0	0	100 EUR	81.74%	78'360.92	0.01	a)
FR0013480613	0.7500 % FRTR 0 3/4 05/25/52	580	30	0	610 EUR	52.41%	306'448.04	0.03	a)
FR0013483914	1.0000 % SOGRPR 1 02/18/70 EMTN	100	0	0	100 EUR	39.17%	37'545.99	0.00	a)
FR0013505096	0.1250 % BPCECB 0 1/8 03/31/25	100	0	0	100 EUR	94.54%	90'630.52	0.01	a)
FR0013505518	0.1250 % BPIFRA 0 1/8 03/25/25	100	0	0	100 EUR	94.89%	90'961.25	0.01	a)
FR0013505575	0.1250 % ACACB 0 1/8 12/16/24 EMTN	100	0	0	100 EUR	95.54%	91'587.24	0.01	a)
FR0013506870	0.1250 % CMCICB 0 1/8 04/09/25 EMTN	100	0	0	100 EUR	94.46%	90'548.08	0.01	a)
FR0013508470	0.0000 % FRTR 0 02/25/26	770	80	0	850 EUR	93.01%	757'867.92	0.08	a)

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FR0013510476	0.1250 % CRH 0 1/8 04/30/27 EMTN	200	0	0	200 EUR	88.92%	170'485.96	0.02	a)
FR0013515806	0.5000 % FRTR 0 1/2 05/25/40	440	40	0	480 EUR	64.32%	295'952.02	0.03	a)
FR0013516549	0.0000 % FRTR 0 11/25/30	860	200	0	1'060 EUR	81.74%	830'625.80	0.08	a)
FR0013518487	0.2500 % UNEDIC 0 1/4 11/25/29 EMTN	100	0	0	100 EUR	84.41%	80'919.53	0.01	a)
FR0013522133	1.0000 % ADPPF 1 01/05/29	100	0	0	100 EUR	87.41%	83'789.69	0.01	a)
FR0013534559	0.0000 % CADES 0 11/25/30	100	0	0	100 EUR	80.23%	76'908.59	0.01	a)
FR0013535820	0.0100 % CAFFIL 0.01 02/22/28	100	0	0	100 EUR	86.23%	82'664.25	0.01	a)
FR00140002P5	0.0000 % CADES 0 02/25/28 EMTN	100	0	0	100 EUR	87.14%	83'531.81	0.01	a)
FR00140005B8	0.0000 % SOGRPR 0 11/25/30 EMTN	100	0	0	100 EUR	79.51%	76'223.16	0.01	a)
FR0014000667	0.0000 % UNEDIC 0 11/25/28 EMTN	100	0	0	100 EUR	85.31%	81'780.38	0.01	a)
FR0014000L31	0.0000 % UNEDIC 0 11/19/30 EMTN	200	0	0	200 EUR	80.62%	154'572.58	0.02	a)
FR0014000UG9	0.0000 % CADES 0 02/25/26	100	0	0	100 EUR	92.36%	88'543.57	0.01	a)
FR0014001N46	0.0000 % FRTR 0 02/25/24	400	0	400	0 EUR	0.00%	0.00	0.00	
FR0014001NN8	0.5000 % FRTR 0 1/2 05/25/2072	160	80	0	240 EUR	36.55%	84'082.45	0.01	a)
FR0014001R34	0.7500 % FRLBP 0 3/4 08/02/32 EMTN	0	100	0	100 EUR	82.67%	79'247.66	0.01	a)
FR0014001S17	0.0000 % CADES 0 05/25/31 EMTN	0	100	0	100 EUR	78.96%	75'690.16	0.01	a)
FR0014002FC5	0.3750 % BPCECB 0 3/8 03/18/41	100	0	0	100 EUR	59.70%	57'225.85	0.01	a)
FR0014002GI0	0.0000 % CADES 0 05/25/29 EMTN	100	0	0	100 EUR	84.07%	80'587.84	0.01	a)
FR0014002JM6	0.5000 % FRTR 0 1/2 06/25/44	270	90	0	360 EUR	58.26%	201'046.93	0.02	a)
FR0014002WK3	0.0000 % FRTR 0 11/25/31	800	210	0	1'010 EUR	79.26%	767'423.71	0.08	a)
FR0014003513	0.0000 % FRTR 0 02/25/27	700	90	0	790 EUR	90.60%	686'135.01	0.07	a)
FR0014003S98	0.0500 % SFILFR 0.05 06/04/29 EMTN	100	0	0	100 EUR	83.60%	80'143.03	0.01	a)
FR0014003U03	0.2500 % BPIFRA 0 1/4 06/04/31 EMTN	100	0	0	100 EUR	80.07%	76'755.21	0.01	a)
FR0014004523	0.5000 % UNEDIC 0 1/2 05/25/36 EMTN	100	0	0	100 EUR	70.72%	67'791.95	0.01	a)
FR0014004J31	0.7500 % FRTR 0 3/4 05/25/53	510	60	0	570 EUR	51.11%	279'276.91	0.03	a)
FR0014004JA7	0.7500 % ALSFR 0 3/4 07/19/41 EMTN	100	0	0	100 EUR	61.10%	58'571.78	0.01	a)
FR0014005FC8	0.1250 % CADES 0 1/8 09/15/31 EMTN	100	0	0	100 EUR	79.19%	75'914.48	0.01	a)
FR0014005NA6	0.1250 % AGFRNC 0 1/8 09/29/31	100	0	0	100 EUR	77.83%	74'605.94	0.01	a)
FR0014007L00	0.0000 % FRTR 0 05/25/32	620	30	0	650 EUR	77.95%	485'729.98	0.05	a)
FR0014007RB1	0.4500 % CADES 0.45 01/19/32	100	0	0	100 EUR	80.65%	77'315.05	0.01	a)
FR0014007TY9	0.0000 % FRTR 0 02/25/25	540	40	0	580 EUR	95.40%	530'444.27	0.05	a)
FR0014009ED1	0.8750 % ACACB 0 7/8 08/31/27 EMTN	100	0	0	100 EUR	90.71%	86'957.02	0.01	a)
FR0014009O62	1.2500 % FRTR 1 1/4 05/25/38	120	90	0	210 EUR	76.73%	154'468.09	0.02	a)
FR001400A2T9	1.7500 % SOCSFH 1 3/4 05/05/34	100	0	0	100 EUR	85.80%	82'253.95	0.01	a)
FR001400A3H2	1.5000 % CADES 1 1/2 05/25/32 EMTN	100	0	0	100 EUR	87.97%	84'335.15	0.01	a)
FR001400AIN5	0.7500 % FRTR 0 3/4 02/25/28	630	230	0	860 EUR	91.39%	753'403.54	0.08	a)
FR001400AO71	1.6250 % ACACB 1 5/8 05/31/30 EMTN	0	100	0	100 EUR	89.97%	86'245.72	0.01	a)
FR001400B9U1	2.3750 % CMCICB 2 3/8 02/08/28	100	0	0	100 EUR	95.98%	92'009.04	0.01	a)
FR001400BKZ3	2.0000 % FRTR 2 11/25/32	620	230	0	850 EUR	92.54%	754'087.05	0.08	a)
FR001400CMX2	2.5000 % FRTR 2 1/2 05/25/43	100	120	0	220 EUR	87.56%	184'659.99	0.02	a)
FR001400CVE3	2.7500 % CADES 2 3/4 11/25/32 EMTN	100	0	0	100 EUR	97.05%	93'032.87	0.01	a)
FR001400DAO4	5.3750 % ORANOF 5 3/8 05/15/27 EMTN	0	100	0	100 EUR	102.32%	98'082.97	0.01	a)
FR001400DGZ7	3.1250 % BPCECB 3 1/8 01/24/28	100	0	0	100 EUR	98.97%	94'874.41	0.01	a)
FR001400DHZ5	3.0000 % SOCSFH 3 10/28/25	100	0	0	100 EUR	98.85%	94'761.29	0.01	a)
FR001400DZ13	2.8750 % CADES 2 7/8 05/25/27 EMTN	100	0	0	100 EUR	98.99%	94'893.58	0.01	a)
FR001400EZL5	3.2500 % CMARK 3 1/4 01/10/31	100	0	0	100 EUR	99.61%	95'488.90	0.01	a)
FR001400F5U5	3.0000 % CADES 3 05/25/28 EMTN	100	0	0	100 EUR	99.48%	95'366.19	0.01	a)
FR001400FD12	3.0000 % LBPSFH 3 01/31/31 EMTN	0	100	0	100 EUR	98.16%	94'098.87	0.01	a)
FR001400FDB0	4.2500 % EDF 4 1/4 01/25/32 EMTN	0	100	0	100 EUR	99.50%	95'379.61	0.01	a)
FR001400FIG8	3.0000 % BNPPCB 3 01/31/30 EMTN	0	100	0	100 EUR	98.52%	94'440.15	0.01	a)
FR001400FIM6	3.0500 % IDFMOB 3.05 02/03/33 EMTN	100	0	0	100 EUR	97.95%	93'900.43	0.01	a)
FR001400FKA7	2.8750 % BPIFRA 2 7/8 11/25/29 EMTN	0	100	0	100 EUR	98.20%	94'136.26	0.01	a)
FR001400FTH3	3.0000 % FRTR 3 05/25/54	0	300	30	270 EUR	91.45%	236'699.32	0.02	a)
FR001400FWP0	3.0000 % BPCECB 3 10/17/29	0	100	0	100 EUR	98.33%	94'265.67	0.01	a)
FR001400FYQ4	2.5000 % FRTR 2 1/2 09/24/26	0	530	0	530 EUR	98.67%	501'335.54	0.05	a)
FR001400G6E6	3.1250 % CADES 3 1/8 03/01/30 EMTN	0	100	0	100 EUR	100.19%	96'045.86	0.01	a)
FR001400H7V7	3.0000 % FRTR 3 05/25/33	0	460	0	460 EUR	100.20%	441'859.48	0.05	a)
FR001400HI98	2.7500 % FRTR 2 3/4 02/25/29	0	320	0	320 EUR	99.56%	305'411.08	0.03	a)
FR001400IVT8	3.0000 % CADES 3 11/25/31 EMTN	0	100	0	100 EUR	99.19%	95'084.35	0.01	a)
FR001400IWZ3	3.3750 % SAGES3 3 3/8 06/29/30 EMTN	0	100	0	100 EUR	100.49%	96'329.62	0.01	a)
FR0124665995	0.1250 % UNEDIC 0 1/8 11/25/24 TNMT	200	0	0	200 EUR	95.75%	183'586.70	0.02	a)

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HK0000659794	0.0000 % CHINA 0 11/25/25	100	0	0	100 EUR	92.15%	88'335.54	0.01	a)
IE000GVLBXU6	3.0000 % IRISH 3 10/18/43	0	80	0	80 EUR	96.78%	74'217.69	0.01	a)
IE00B4TV0D44	5.4000 % IRISH 5.4 03/13/25	197	20	0	217 EUR	103.39%	215'080.46	0.02	a)
IE00B6X95T99	3.4000 % IRISH 3.4 03/18/24	115	0	115	0 EUR	0.00%	0.00	0.00	
IE00BDHDP44	0.9000 % IRISH 0.9 05/15/28	130	20	0	150 EUR	91.88%	132'120.82	0.01	a)
IE00BFZRPZ02	1.3000 % IRISH 1.3 05/15/33	120	0	0	120 EUR	86.56%	99'580.17	0.01	a)
IE00BFZRQ242	1.3500 % IRISH 1.35 03/18/31	115	0	0	115 EUR	90.20%	99'439.44	0.01	a)
IE00BH35Q895	1.1000 % IRISH 1.1 05/15/29	170	30	0	200 EUR	91.22%	174'889.94	0.02	a)
IE00BH35QB22	1.5000 % IRISH 1 1/2 05/15/50	140	30	0	170 EUR	68.19%	111'121.58	0.01	a)
IE00BJ38CR43	2.4000 % IRISH 2.4 05/15/30	155	20	0	175 EUR	97.75%	163'991.91	0.02	a)
IE00BKFCV345	0.4000 % IRISH 0.4 05/15/35	80	0	0	80 EUR	74.45%	57'097.97	0.01	a)
IE00BKFCV568	0.2000 % IRISH 0.2 05/15/27	140	0	0	140 EUR	90.70%	121'727.76	0.01	a)
IE00BKFCV899	0.2000 % IRISH 0.2 10/18/30	140	20	0	160 EUR	83.29%	127'757.97	0.01	a)
IE00BMD03L28	0.3500 % IRISH 0.35 10/18/32	0	100	0	100 EUR	80.30%	76'982.40	0.01	a)
IE00BMQ5JL65	0.0000 % IRISH 0 10/18/31	170	0	0	170 EUR	79.90%	130'210.07	0.01	a)
IE00BMQ5JM72	0.5500 % IRISH 0.55 04/22/41	60	0	0	60 EUR	63.86%	36'729.42	0.00	a)
IE00BV8C9186	2.0000 % IRISH 2 02/18/45	170	10	0	180 EUR	79.89%	137'857.40	0.01	a)
IE00BV8C9418	1.0000 % IRISH 1 05/15/26	180	30	0	210 EUR	95.24%	191'723.23	0.02	a)
IE00BV8C9B83	1.7000 % IRISH 1.7 05/15/37	110	50	0	160 EUR	83.70%	128'373.03	0.01	a)
IT0001086567	7.2500 % BTPS 7 1/4 11/01/26 30Y	210	20	0	230 EUR	111.05%	244'843.71	0.03	a)
IT0001174611	6.5000 % BTPS 6 1/2 11/01/27 30Y	460	60	0	520 EUR	111.51%	555'877.68	0.06	a)
IT0001278511	5.2500 % BTPS 5 1/4 11/01/29 31Y	515	70	0	585 EUR	108.82%	610'265.58	0.06	a)
IT0001444378	6.0000 % BTPS 6 05/01/31 31Y	510	60	0	570 EUR	114.71%	626'823.93	0.06	a)
IT0003256820	5.7500 % BTPS 5 3/4 02/01/33 31Y	410	40	0	450 EUR	113.76%	490'745.57	0.05	a)
IT0003535157	5.0000 % BTPS 5 08/01/34 31Y	410	90	0	500 EUR	107.49%	515'209.99	0.05	a)
IT0003621460	5.1250 % ITALY 5 1/8 07/31/24 DMTN	100	0	0	100 EUR	100.92%	96'747.59	0.01	a)
IT0003934657	4.0000 % BTPS 4 02/01/37 31Y	500	70	0	570 EUR	97.71%	533'926.52	0.05	a)
IT0004286966	5.0000 % BTPS 5 08/01/39 32Y	421	40	0	461 EUR	107.36%	474'466.78	0.05	a)
IT0004513641	5.0000 % BTPS 5 03/01/25 16Y	410	80	0	490 EUR	102.00%	479'112.80	0.05	a)
IT0004532559	5.0000 % BTPS 5 09/01/40 31Y	385	40	0	425 EUR	107.46%	437'822.56	0.04	a)
IT0004644735	4.5000 % BTPS 4 1/2 03/01/26 16Y	390	40	0	430 EUR	102.36%	421'929.89	0.04	a)
IT0004889033	4.7500 % BTPS 4 3/4 09/01/28 15Y	440	20	0	460 EUR	105.22%	463'987.51	0.05	a)
IT0004923998	4.7500 % BTPS 4 3/4 09/01/44 31Y	285	60	0	345 EUR	104.08%	344'213.70	0.04	a)
IT0004953417	4.5000 % BTPS 4 1/2 03/01/24 11Y	510	0	510	0 EUR	0.00%	0.00	0.00	
IT0005001547	3.7500 % BTPS 3 3/4 09/01/24 10Y	290	50	0	340 EUR	100.07%	326'151.78	0.03	a)
IT0005024234	3.5000 % BTPS 3 1/2 03/01/30 16Y	463	40	0	503 EUR	98.83%	476'552.85	0.05	a)
IT0005045270	2.5000 % BTPS 2 1/2 12/01/24 10Y	390	40	0	430 EUR	98.68%	406'789.27	0.04	a)
IT0005083057	3.2500 % BTPS 3 1/4 09/01/46 31Y	250	60	0	310 EUR	83.54%	248'268.06	0.03	a)
IT0005090318	1.5000 % BTPS 1 1/2 06/01/25 10Y	341	60	0	401 EUR	96.53%	371'055.16	0.04	a)
IT0005094088	1.6500 % BTPS 1.65 03/01/32 17Y	410	70	0	480 EUR	84.07%	386'826.23	0.04	a)
IT0005127086	2.0000 % BTPS 2 12/01/25 10Y	310	50	0	360 EUR	96.82%	334'128.02	0.03	a)
IT0005151854	2.1250 % MONTE 2 1/8 11/26/25	100	0	0	100 EUR	96.01%	92'037.80	0.01	a)
IT0005156044	1.3750 % ISPIM 1 3/8 12/18/25 EMTN	0	100	0	100 EUR	94.84%	90'915.24	0.01	a)
IT0005162828	2.7000 % BTPS 2.7 03/01/47 31Y	320	50	0	370 EUR	75.77%	268'738.80	0.03	a)
IT0005170839	1.6000 % BTPS 1.6 06/01/26 10Y	395	0	0	395 EUR	95.09%	360'054.27	0.04	a)
IT0005177909	2.2500 % BTPS 2 1/4 09/01/36 20Y	260	70	0	330 EUR	80.42%	254'393.08	0.03	a)
IT0005210650	1.2500 % BTPS 1 1/4 12/01/26 10Y	335	30	0	365 EUR	93.19%	326'081.22	0.03	a)
IT0005217390	2.8000 % BTPS 2.8 03/01/67 50Y	160	20	0	180 EUR	69.15%	119'328.48	0.01	a)
IT0005240350	2.4500 % BTPS 2.45 09/01/33 15Y	345	50	0	395 EUR	87.25%	330'378.55	0.03	a)
IT0005240830	2.2000 % BTPS 2.2 06/01/27 10Y	310	40	0	350 EUR	95.48%	320'367.46	0.03	a)
IT0005246340	1.8500 % BTPS 1.85 05/15/24 7Y	265	0	265	0 EUR	0.00%	0.00	0.00	
IT0005273013	3.4500 % BTPS 3.45 03/01/48 31Y	320	20	0	340 EUR	85.82%	279'702.54	0.03	a)
IT0005274805	2.0500 % BTPS 2.05 08/01/27 10Y	325	0	0	325 EUR	94.71%	295'078.84	0.03	a)
IT0005282527	1.4500 % BTPS 1.45 11/15/24 7Y	310	30	0	340 EUR	97.49%	317'745.87	0.03	a)
IT0005283491	1.1250 % ISPIM 1 1/8 10/04/27	100	0	0	100 EUR	90.93%	87'166.97	0.01	a)
IT0005321325	2.9500 % BTPS 2.95 09/01/38 20Y	260	20	0	280 EUR	85.22%	228'743.50	0.02	a)
IT0005323032	2.0000 % BTPS 2 02/01/28 10Y	420	40	0	460 EUR	93.72%	413'262.37	0.04	a)
IT0005327306	1.4500 % BTPS 1.45 05/15/25 7Y	260	30	0	290 EUR	96.60%	268'549.85	0.03	a)
IT0005340929	2.8000 % BTPS 2.8 12/01/28 10Y	390	30	0	420 EUR	96.17%	387'194.92	0.04	a)
IT0005345183	2.5000 % BTPS 2 1/2 11/15/25 7Y	320	50	0	370 EUR	97.98%	347'513.19	0.04	a)
IT0005358806	3.3500 % BTPS 3.35 03/01/35 26Y	240	40	0	280 EUR	92.49%	248'265.57	0.03	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
IT0005363111	3.8500 % BTPS 3.85 09/01/49 30Y	250	40	0	290 EUR	91.00%	252'981.58	0.03	a)
IT0005365165	3.0000 % BTPS 3 08/01/29 10Y	410	20	0	430 EUR	96.47%	397'658.73	0.04	a)
IT0005365231	0.5000 % ISPIM 0 1/2 03/05/24	100	0	100	0 EUR	0.00%	0.00	0.00	
IT0005366288	1.0000 % CARPP 1 03/25/27 EMTN	0	100	0	100 EUR	91.18%	87'408.54	0.01	a)
IT0005366460	2.1250 % CDEP 2 1/8 03/21/26 EMTN	100	0	0	100 EUR	95.82%	91'859.50	0.01	a)
IT0005367492	1.7500 % BTPS 1 3/4 07/01/24 5Y	240	0	240	0 EUR	0.00%	0.00	0.00	
IT0005370306	2.1000 % BTPS 2.1 07/15/26 7Y	270	80	0	350 EUR	96.23%	322'880.52	0.03	a)
IT0005377152	3.1000 % BTPS 3.1 03/01/40 21Y	240	40	0	280 EUR	85.27%	228'872.34	0.02	a)
IT0005378036	0.5000 % BACRED 0 1/2 10/01/26 EMTN	100	0	0	100 EUR	90.98%	87'214.90	0.01	a)
IT0005383309	1.3500 % BTPS 1.35 04/01/30 11Y	390	50	0	440 EUR	86.17%	363'478.04	0.04	a)
IT0005386245	0.3500 % BTPS 0.35 02/01/25 6Y	310	40	0	350 EUR	95.58%	320'692.91	0.03	a)
IT0005390874	0.8500 % BTPS 0.85 01/15/27 8Y	350	0	0	350 EUR	91.68%	307'604.16	0.03	a)
IT0005398406	2.4500 % BTPS 2.45 09/01/50 CAC	260	20	0	280 EUR	69.61%	186'856.80	0.02	a)
IT0005402117	1.4500 % BTPS 1.45 03/01/36 16Y	220	40	0	260 EUR	73.53%	183'257.89	0.02	a)
IT0005403396	0.9500 % BTPS 0.95 08/01/30 10Y	315	40	0	355 EUR	82.95%	282'288.90	0.03	a)
IT0005408502	1.8500 % BTPS 1.85 07/01/25 5Y	280	30	0	310 EUR	97.04%	288'387.03	0.03	a)
IT0005413171	1.6500 % BTPS 1.65 12/01/30 10Y	390	40	0	430 EUR	86.40%	356'144.66	0.04	a)
IT0005416570	0.9500 % BTPS 0.95 09/15/27 7Y	350	70	0	420 EUR	90.44%	364'116.30	0.04	a)
IT0005419848	0.5000 % BTPS 0 1/2 02/01/26 5Y	310	40	0	350 EUR	93.10%	312'371.94	0.03	a)
IT0005421703	1.8000 % BTPS 1.8 03/01/41 21Y	260	30	0	290 EUR	69.06%	191'984.55	0.02	a)
IT0005422891	0.9000 % BTPS 0.9 04/01/31 11Y	430	50	0	480 EUR	80.91%	372'290.22	0.04	a)
IT0005425233	1.7000 % BTPS 1.7 09/01/51 31Y	230	50	0	280 EUR	58.27%	156'402.05	0.02	a)
IT0005433195	0.9500 % BTPS 0.95 03/01/37 16Y	290	20	0	310 EUR	66.82%	198'571.06	0.02	a)
IT0005433690	0.2500 % BTPS 0 1/4 03/15/28 7Y	330	40	0	370 EUR	86.27%	306'010.23	0.03	a)
IT0005436693	0.6000 % BTPS 0.6 08/01/31 10Y	350	40	0	390 EUR	78.05%	291'785.69	0.03	a)
IT0005437147	0.0000 % BTPS 0 04/01/26 5Y	330	40	0	370 EUR	91.43%	324'287.71	0.03	a)
IT0005438004	1.5000 % BTPS 1 1/2 04/30/45 34Y	280	0	0	280 EUR	60.66%	162'827.98	0.02	a)
IT0005439275	0.0000 % BTPS 0 04/15/24 3Y	300	0	300	0 EUR	0.00%	0.00	0.00	
IT0005441883	2.1500 % BTPS 2.15 03/01/2072 50Y	100	0	0	100 EUR	57.23%	54'860.89	0.01	a)
IT0005445306	0.5000 % BTPS 0 1/2 07/15/28 7Y	240	30	0	270 EUR	86.32%	223'429.00	0.02	a)
IT0005449969	0.9500 % BTPS 0.95 12/01/31 10Y	350	40	0	390 EUR	79.59%	297'561.95	0.03	a)
IT0005452989	0.0000 % BTPS 0 08/15/24 3Y	300	0	0	300 EUR	96.63%	277'902.22	0.03	a)
IT0005454050	0.0000 % BTPS 0 01/30/24 3Y	300	0	300	0 EUR	0.00%	0.00	0.00	
IT0005454241	0.0000 % BTPS 0 08/01/26 5Y	300	40	0	340 EUR	90.40%	294'640.22	0.03	a)
IT0005466013	0.9500 % BTPS 0.95 06/01/32 10Y	330	40	0	370 EUR	78.33%	277'826.11	0.03	a)
IT0005467482	0.4500 % BTPS 0.45 02/15/29 7Y	260	30	0	290 EUR	84.29%	234'338.58	0.02	a)
IT0005474330	0.0000 % BTPS 0 12/15/24 3Y	240	50	0	290 EUR	95.53%	265'586.32	0.03	a)
IT0005480980	2.1500 % BTPS 2.15 09/01/52 30Y	190	0	0	190 EUR	63.70%	116'025.69	0.01	a)
IT0005481046	0.3750 % CARPP 0 3/8 01/20/32	100	0	0	100 EUR	75.95%	72'803.70	0.01	a)
IT0005484552	1.1000 % BTPS 1.1 04/01/27 5Y	220	50	0	270 EUR	92.00%	238'120.31	0.02	a)
IT0005493298	1.2000 % BTPS 1.2 08/15/25 3Y	220	50	0	270 EUR	95.60%	247'440.85	0.03	a)
IT0005494239	2.5000 % BTPS 2 1/2 12/01/32 10Y	310	40	0	350 EUR	88.85%	298'112.21	0.03	a)
IT0005495731	2.8000 % BTPS 2.8 06/15/29 7Y	260	40	0	300 EUR	95.43%	274'454.00	0.03	a)
IT0005496770	3.2500 % BTPS 3 1/4 03/01/38 16Y	120	70	0	190 EUR	88.47%	161'147.49	0.02	a)
IT0005499311	1.7500 % BTPS 1 3/4 05/30/24 2Y	250	0	250	0 EUR	0.00%	0.00	0.00	
IT0005500068	2.6500 % BTPS 2.65 12/01/27 5Y	260	60	0	320 EUR	96.49%	296'002.64	0.03	a)
IT0005508590	4.0000 % BTPS 4 04/30/35 13Y	180	0	0	180 EUR	98.42%	169'823.16	0.02	a)
IT0005514473	3.5000 % BTPS 3 1/2 01/15/26 3Y	150	170	0	320 EUR	100.00%	306'763.91	0.03	a)
IT0005518128	4.4000 % BTPS 4.4 05/01/33 10Y	170	180	0	350 EUR	103.14%	346'061.81	0.04	a)
IT0005519787	3.8500 % BTPS 3.85 12/15/29 7Y	200	130	0	330 EUR	100.61%	318'283.19	0.03	a)
IT0005521981	3.4000 % BTPS 3.4 04/01/28 5Y	160	170	0	330 EUR	99.19%	313'784.69	0.03	a)
IT0005530032	4.4500 % BTPS 4.45 09/01/43 20Y	120	40	0	160 EUR	99.96%	153'322.14	0.02	a)
IT0005534141	4.5000 % BTPS 4 1/2 10/01/53 30Y	0	130	0	130 EUR	99.17%	123'592.21	0.01	a)
IT0005534281	3.4000 % BTPS 3.4 03/28/25 2Y	0	280	0	280 EUR	99.64%	267'441.38	0.03	a)
IT0005538597	3.8000 % BTPS 3.8 04/15/26 3Y	0	330	0	330 EUR	100.67%	318'473.00	0.03	a)
IT0005542359	4.0000 % BTPS 4 10/30/31 8Y	0	180	0	180 EUR	100.93%	174'166.36	0.02	a)
IT0005542797	3.7000 % BTPS 3.7 06/15/30 7Y	0	260	0	260 EUR	99.46%	247'889.78	0.03	a)
IT0005544082	4.3500 % BTPS 4.35 11/01/33 10Y	0	330	0	330 EUR	102.32%	323'689.61	0.03	a)
IT0005548315	3.8000 % BTPS 3.8 08/01/28 5Y	0	260	0	260 EUR	100.72%	251'035.26	0.03	a)
IT0005549362	3.3750 % UC GIM 3 3/8 01/31/27 EMTN	0	100	0	100 EUR	99.34%	95'234.86	0.01	a)
IT0005556011	3.8500 % BTPS 3.85 09/15/26 3Y	0	80	0	80 EUR	100.87%	77'358.96	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
IT0005557084	3.6000 % BTPS 3.6 09/29/25 2Y	0	80	0	80 EUR	100.04%	76'722.42	0.01	a)
LU0905090048	2.2500 % LGB 2 1/4 03/19/28	35	0	0	35 EUR	96.88%	32'504.13	0.00	a)
LU2076841712	0.0000 % LGB 0 11/13/26	50	0	0	50 EUR	90.72%	43'481.87	0.00	a)
LU2161837203	0.0000 % LGB 0 04/28/25	20	0	0	20 EUR	94.58%	18'133.77	0.00	a)
LU2162831981	0.0000 % LGB 0 04/28/30	50	0	0	50 EUR	82.44%	39'515.03	0.00	a)
LU2228213398	0.0000 % LGB 0 09/14/32	50	0	0	50 EUR	76.81%	36'815.98	0.00	a)
LU2475494477	1.7500 % LGB 1 3/4 05/25/42	20	0	0	20 EUR	79.53%	15'247.70	0.00	a)
LU2591860569	3.0000 % LGB 3 03/02/33	0	20	0	20 EUR	100.34%	19'238.70	0.00	a)
LU2591861021	3.2500 % LGB 3 1/4 03/02/43	0	30	0	30 EUR	100.36%	28'863.22	0.00	a)
NL0000102234	4.0000 % NETHER 4 01/15/37	303	30	0	333 EUR	112.34%	358'628.29	0.04	a)
NL0000102317	5.5000 % NETHER 5 1/2 01/15/28	225	20	0	245 EUR	111.14%	261'025.51	0.03	a)
NL0009446418	3.7500 % NETHER 3 3/4 01/15/42	320	40	0	360 EUR	112.00%	386'505.28	0.04	a)
NL0010071189	2.5000 % NETHER 2 1/2 01/15/33	257	40	0	297 EUR	98.08%	279'251.57	0.03	a)
NL0010721999	2.7500 % NETHER 2 3/4 01/15/47	339	40	0	379 EUR	98.40%	357'521.23	0.04	a)
NL0010733424	2.0000 % NETHER 2 07/15/24	290	0	290	0 EUR	0.00%	0.00	0.00	
NL0011220108	0.2500 % NETHER 0 1/4 07/15/25	347	20	0	367 EUR	95.06%	334'436.44	0.03	a)
NL0011819040	0.5000 % NETHER 0 1/2 07/15/26	330	20	0	350 EUR	93.65%	314'227.38	0.03	a)
NL0012171458	0.7500 % NETHER 0 3/4 07/15/27	268	70	0	338 EUR	92.82%	300'764.51	0.03	a)
NL0012650469	0.0000 % NETHER 0 01/15/24	240	0	240	0 EUR	0.00%	0.00	0.00	
NL0012818504	0.7500 % NETHER 0 3/4 07/15/28	270	80	0	350 EUR	91.24%	306'144.63	0.03	a)
NL0013332430	0.2500 % NETHER 0 1/4 07/15/29	190	40	0	230 EUR	86.95%	191'702.04	0.02	a)
NL0013400401	0.2500 % NNGRNV 0 1/4 02/27/24 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
NL0013552060	0.5000 % NETHER 0 1/2 01/15/40	260	20	0	280 EUR	69.30%	186'008.60	0.02	a)
NL0014555419	0.0000 % NETHER 0 07/15/30	240	20	0	260 EUR	83.41%	207'890.84	0.02	a)
NL00150006U0	0.0000 % NETHER 0 07/15/31	250	30	0	280 EUR	81.15%	217'813.50	0.02	a)
NL0015000B11	0.0000 % NETHER 0 01/15/38	130	70	0	200 EUR	66.27%	127'048.19	0.01	a)
NL0015000LS8	0.0000 % NETHER 0 01/15/29	230	0	0	230 EUR	86.68%	191'122.16	0.02	a)
NL0015000QL2	0.0000 % NETHER 0 01/15/26	130	100	0	230 EUR	93.41%	205'958.70	0.02	a)
NL0015000RP1	0.5000 % NETHER 0 1/2 07/15/32	230	20	0	250 EUR	82.61%	197'984.95	0.02	a)
NL0015000WP1	1.8750 % NNGRNV 1 7/8 05/17/32 EMTN	0	100	0	100 EUR	89.58%	85'875.68	0.01	a)
NL00150012X2	2.0000 % NETHER 2 01/15/54	80	70	0	150 EUR	83.23%	119'682.50	0.01	a)
NL0015001AM2	2.5000 % NETHER 2 1/2 07/15/33	0	150	0	150 EUR	97.53%	140'246.71	0.01	a)
NL0015001DQ7	2.5000 % NETHER 2 1/2 01/15/30	0	140	0	140 EUR	98.68%	132'433.62	0.01	a)
NL0015031501	0.0000 % NETHER 0 01/15/27	250	50	0	300 EUR	91.21%	262'309.03	0.03	a)
NL0015614579	0.0000 % NETHER 0 01/15/52	240	100	0	340 EUR	46.22%	150'660.96	0.02	a)
PTOTE5OE0007	4.1000 % PGB 4.1 04/15/37	155	40	0	195 EUR	106.29%	198'684.95	0.02	a)
PTOTEBOE0020	4.1000 % PGB 4.1 02/15/45	95	0	0	95 EUR	106.95%	97'396.30	0.01	a)
PTOTECOEO0037	1.0000 % PGB 1 04/12/52	60	40	0	100 EUR	53.37%	51'162.47	0.01	a)
PTOTEKOE0011	2.8750 % PGB 2 7/8 10/15/25	230	30	0	260 EUR	99.91%	249'026.34	0.03	a)
PTOTELOEO0028	0.4750 % PGB 0.475 10/18/30	270	0	0	270 EUR	83.92%	217'219.62	0.02	a)
PTOTEMOEO0035	0.7000 % PGB 0.7 10/15/27	80	60	0	140 EUR	91.86%	123'288.61	0.01	a)
PTOTENOEO0034	0.9000 % PGB 0.9 10/12/35	110	0	0	110 EUR	75.19%	79'288.98	0.01	a)
PTOTEPOEO0033	0.3000 % PGB 0.3 10/17/31	50	60	0	110 EUR	80.29%	84'661.66	0.01	a)
PTOTEPOEO0032	1.1500 % PGB 1.15 04/11/42	0	70	0	70 EUR	67.27%	45'142.61	0.00	a)
PTOTEQEO0015	5.6500 % PGB 5.65 02/15/24	110	0	110	0 EUR	0.00%	0.00	0.00	
PTOTEROEO0014	3.8750 % PGB 3 7/8 02/15/30	95	30	0	125 EUR	105.07%	125'907.41	0.01	a)
PTOTETOEO0012	2.8750 % PGB 2 7/8 07/21/26	215	0	0	215 EUR	100.16%	206'434.71	0.02	a)
PTOTEUOEO0019	4.1250 % PGB 4 1/8 04/14/27	165	0	0	165 EUR	104.21%	164'826.41	0.02	a)
PTOTEVOEO0018	2.1250 % PGB 2 1/8 10/17/28	300	0	0	300 EUR	96.52%	277'580.12	0.03	a)
PTOTEWEO0017	2.2500 % PGB 2 1/4 04/18/34 15Y	205	0	0	205 EUR	90.77%	178'381.78	0.02	a)
PTOTEXOEO0024	1.9500 % PGB 1.95 06/15/29	210	0	0	210 EUR	94.90%	191'048.83	0.02	a)
PTOTEYOEO0031	1.6500 % PGB 1.65 07/16/32	0	70	0	70 EUR	88.44%	59'350.00	0.01	a)
PTOTEZOEO0014	3.5000 % PGB 3 1/2 06/18/38	0	60	0	60 EUR	99.54%	57'253.65	0.01	a)
SI0002102984	4.6250 % SLOREP 4 5/8 09/09/24 RS66	30	0	30	0 EUR	0.00%	0.00	0.00	
SI0002103164	5.1250 % SLOREP 5 1/8 03/30/26 RS70	40	0	0	40 EUR	104.25%	39'975.17	0.00	a)
SI0002103487	1.5000 % SLOREP 1 1/2 03/25/35 RS74	40	0	0	40 EUR	79.97%	30'665.27	0.00	a)
SI0002103545	2.1250 % SLOREP 2 1/8 07/28/25 RS75	30	0	0	30 EUR	98.40%	28'298.97	0.00	a)
SI0002103552	3.1250 % SLOREP 3 1/8 08/07/45 RS76	50	0	0	50 EUR	92.18%	44'184.55	0.00	a)
SI0002103602	2.2500 % SLOREP 2 1/4 03/03/32 RS77	62	0	0	62 EUR	91.95%	54'647.98	0.01	a)
SI0002103677	1.7500 % SLOREP 1 3/4 11/03/40 RS78	55	0	0	55 EUR	74.89%	39'486.32	0.00	a)
SI0002103685	1.2500 % SLOREP 1 1/4 03/22/27 RS79	45	0	0	45 EUR	93.14%	40'179.36	0.00	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
SI0002103776	1.0000 % SLOREP 1 03/06/28 RS80	50	0	0	50 EUR	90.52%	43'387.44	0.00	a)
SI0002103842	1.1875 % SLOREP 1.1875 03/14/29 RS81	60	0	0	60 EUR	89.42%	51'432.80	0.01	a)
SI0002103966	0.2750 % SLOREP 0.275 01/14/30 RS82	0	40	0	40 EUR	82.81%	31'753.90	0.00	a)
SI0002104048	0.4875 % SLOREP 0.4875 10/20/50 RS85	40	0	0	40 EUR	46.55%	17'851.36	0.00	a)
SI0002104105	0.0000 % SLOREP 0 02/12/31 RS86	60	0	0	60 EUR	78.35%	45'064.96	0.00	a)
SI0002104303	3.6250 % SLOREP 3 5/8 03/11/33 RS91	0	30	0	30 EUR	102.43%	29'458.25	0.00	a)
SK4000017059	1.0000 % SLOVGB 1 10/09/30 237	50	0	0	50 EUR	84.27%	40'394.10	0.00	a)
SK4000017158	0.2500 % SLOVGB 0 1/4 05/14/25 238	40	0	0	40 EUR	94.88%	36'380.28	0.00	a)
SK4000017166	1.0000 % SLOVGB 1 05/14/32 239	50	0	0	50 EUR	80.92%	38'787.90	0.00	a)
SK4000018958	0.3750 % SLOVGB 0 3/8 04/21/36 242	70	0	0	70 EUR	64.91%	43'554.92	0.00	a)
SK4000021986	4.0000 % SLOVGB 4 10/19/32 244	20	20	0	40 EUR	102.53%	39'316.78	0.00	a)
SK4000022539	3.7500 % SLOVGB 3 3/4 02/23/35 245	0	50	0	50 EUR	98.78%	47'344.70	0.00	a)
SK4000022547	4.0000 % SLOVGB 4 02/23/43 246	0	40	0	40 EUR	98.78%	37'879.21	0.00	a)
SK4000023230	3.6250 % SLOVGB 3 5/8 06/08/33 247	0	40	0	40 EUR	99.84%	38'285.29	0.00	a)
SK4120007543	4.3500 % SLOVGB 4.35 10/14/25 216	70	0	0	70 EUR	101.78%	68'297.73	0.01	a)
SK4120008871	3.3750 % SLOVGB 3 3/8 11/15/24 223	80	0	0	80 EUR	99.93%	76'634.99	0.01	a)
SK4120008954	3.8750 % SLOVGB 3 7/8 02/08/33 224	20	0	0	20 EUR	102.00%	19'556.20	0.00	a)
SK4120009762	3.6250 % SLOVGB 3 5/8 01/16/29 227	50	0	0	50 EUR	101.35%	48'579.42	0.00	a)
SK4120010430	1.3750 % SLOVGB 1 3/8 01/21/27 228	58	0	0	58 EUR	93.95%	52'236.55	0.01	a)
SK4120011420	1.6250 % SLOVGB 1 5/8 01/21/31 229	65	0	0	65 EUR	88.02%	54'847.13	0.01	a)
SK4120012220	0.6250 % SLOVGB 0 5/8 05/22/26 231	30	0	0	30 EUR	93.12%	26'780.49	0.00	a)
SK4120012691	1.8750 % SLOVGB 1 7/8 03/09/37 232	45	0	0	45 EUR	78.52%	33'871.19	0.00	a)
SK4120013400	2.0000 % SLOVGB 2 10/17/47 233	90	0	0	90 EUR	70.05%	60'434.70	0.01	a)
SK4120014150	1.0000 % SLOVGB 1 06/12/28 234	40	0	0	40 EUR	90.05%	34'530.88	0.00	a)
SK4120015173	0.7500 % SLOVGB 0 3/4 04/09/30 236	50	0	0	50 EUR	84.05%	40'284.33	0.00	a)
XS0177618039	5.0000 % RESFER 5 10/10/33 EMTN	80	0	0	80 EUR	112.92%	86'597.15	0.01	a)
XS0219724878	4.0000 % EIB 4 10/15/37 EARN	100	0	0	100 EUR	108.07%	103'599.93	0.01	a)
XS0290050524	4.1250 % EIB 4 1/8 04/15/24 EARN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS0427291751	4.5000 % EIB 4 1/2 10/15/25 EARN	150	0	0	150 EUR	102.53%	147'436.49	0.02	a)
XS0479333311	5.2500 % POLAND 5 1/4 01/20/25 EMTN	30	0	0	30 EUR	101.83%	29'285.70	0.00	a)
XS0505157965	4.0000 % EIB 4 04/15/30 EARN	105	0	0	105 EUR	106.00%	106'698.34	0.01	a)
XS0524471355	3.7500 % DBHNGR 3 3/4 07/09/25 EMTN	30	0	0	30 EUR	100.10%	28'788.74	0.00	a)
XS0542825160	3.3750 % ASFING 3 3/8 09/22/25 EMTN	50	0	0	50 EUR	99.86%	47'862.36	0.00	a)
XS0611783928	4.2500 % RESFER 4 1/4 10/07/26 EMTN	100	0	0	100 EUR	102.66%	98'414.66	0.01	a)
XS0691970601	3.5000 % OBND 3 1/2 10/19/26 30	40	0	0	40 EUR	100.69%	38'611.22	0.00	a)
XS0752034206	3.6250 % EIB 3 5/8 03/14/42 EMTN	25	0	0	25 EUR	103.18%	24'728.05	0.00	a)
XS0755873253	3.5000 % EIB 3 1/2 04/15/27 EARN	50	0	0	50 EUR	101.52%	48'661.86	0.00	a)
XS0782697071	3.3750 % OBND 3 3/8 05/18/32 EMTN	40	0	0	40 EUR	102.04%	39'126.59	0.00	a)
XS0790003023	2.7500 % ASFING 2 3/4 06/11/32 EMTN	100	0	0	100 EUR	97.60%	93'560.12	0.01	a)
XS0807336077	2.7500 % EIB 2 3/4 09/15/25 EMTN	100	0	0	100 EUR	99.04%	94'939.60	0.01	a)
XS0841073793	3.3750 % POLAND 3 3/8 07/09/24 EMTN	70	0	70	0 EUR	0.00%	0.00	0.00	
XS0878008225	2.6250 % EIB 2 5/8 03/15/35 1981	50	0	0	50 EUR	94.65%	45'368.47	0.00	a)
XS0884635524	2.7500 % EIB 2 3/4 03/15/40 EMTN	50	0	0	50 EUR	92.96%	44'558.90	0.00	a)
XS0936339208	2.2500 % AGFRNC 2 1/4 05/27/25 EMTN	100	0	0	100 EUR	97.83%	93'783.48	0.01	a)
XS0975634204	3.0000 % EIB 3 10/14/33 EARN	60	60	0	120 EUR	99.62%	114'595.88	0.01	a)
XS0984087204	3.0000 % OBND 3 10/24/33 EMTN	30	0	0	30 EUR	99.05%	28'486.48	0.00	a)
XS0985666436	3.1250 % RESFER 3 1/8 10/25/28 EMTN	100	0	0	100 EUR	99.48%	95'368.11	0.01	a)
XS1074208270	2.5000 % ENBW 2 1/2 06/04/26 EMTN	100	0	0	100 EUR	96.38%	92'397.29	0.01	a)
XS1077882394	2.7500 % ETISLT 2 3/4 06/18/26 GMTN	0	100	0	100 EUR	96.78%	92'774.04	0.01	a)
XS1107247725	1.7500 % EIB 1 3/4 09/15/45 EMTN	30	50	0	80 EUR	75.64%	58'009.82	0.01	a)
XS1107718279	1.2500 % EIB 1 1/4 11/13/26 EMTN	40	0	0	40 EUR	94.69%	36'308.19	0.00	a)
XS1132790442	1.0000 % NDASS 1 11/05/24 FI43	100	0	0	100 EUR	96.84%	92'835.39	0.01	a)
XS1138366445	1.0000 % OBND 1 11/18/24	40	0	0	40 EUR	96.83%	37'131.47	0.00	a)
XS1183208328	1.0000 % EIB 1 03/14/31 EMTN	50	0	0	50 EUR	86.67%	41'543.50	0.00	a)
XS1191309720	0.8750 % NAB 0 7/8 02/19/27 EMTN	100	0	0	100 EUR	91.11%	87'337.60	0.01	a)
XS1192872866	0.6250 % RENTEN 0 5/8 02/20/30 EMTN	50	0	0	50 EUR	86.24%	41'334.52	0.00	a)
XS1198103456	3.0000 % MEX 3 03/06/45 GMTN	100	0	0	100 EUR	72.14%	69'156.09	0.01	a)
XS1207449684	0.1250 % EIB 0 1/8 04/15/25 EARN	50	0	0	50 EUR	95.03%	45'548.69	0.00	a)
XS1209947271	0.8750 % POLAND 0 7/8 05/10/27 EMTN	40	0	0	40 EUR	90.60%	34'742.55	0.00	a)

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XS1224445202	0.5000 % NEDWBK 0 1/2 04/29/30 EMTN	100	0	0	100 EUR	84.60%	81'102.63	0.01	a)
XS1227748214	0.2500 % BNG 0 1/4 05/07/25 EMTN	200	0	0	200 EUR	94.84%	181'838.14	0.02	a)
XS1247736793	0.8750 % EIB 0 7/8 09/13/24 EMTN	50	0	0	50 EUR	97.34%	46'656.87	0.00	a)
XS1288467605	1.5000 % POLAND 1 1/2 09/09/25 EMTN	35	0	0	35 EUR	95.68%	32'103.85	0.00	a)
XS1298431799	1.5000 % ABNAV 1 1/2 09/30/30	100	100	0	200 EUR	89.41%	171'423.51	0.02	a)
XS1309529680	1.3750 % BNG 1 3/8 10/21/30 EMTN	45	0	0	45 EUR	89.04%	38'411.54	0.00	a)
XS1310032187	1.2500 % LITHUN 1 1/4 10/22/25 EMTN	45	0	0	45 EUR	94.47%	40'751.81	0.00	a)
XS1310032260	2.1250 % LITHUN 2 1/8 10/22/35 EMTN	22	0	0	22 EUR	84.16%	17'748.73	0.00	a)
XS1312891549	2.7500 % ROMANI 2 3/4 10/29/25 REGS	120	0	0	120 EUR	96.80%	111'354.15	0.01	a)
XS1313004928	3.8750 % ROMANI 3 7/8 10/29/35 REGS	30	0	0	30 EUR	80.58%	23'173.23	0.00	a)
XS1314321941	4.2500 % CYPRUS 4 1/4 11/04/25 EMTN	50	0	0	50 EUR	102.21%	48'993.07	0.01	a)
XS1346201889	2.3750 % POLAND 2 3/8 01/18/36 EMTN	40	0	0	40 EUR	83.06%	31'851.30	0.00	a)
XS1361554584	1.1250 % EIB 1 1/8 09/15/36 EMTN	50	0	0	50 EUR	77.93%	37'351.86	0.00	a)
XS1369323149	3.3750 % MEX 3 3/8 02/23/31	100	0	0	100 EUR	92.47%	88'647.10	0.01	a)
XS1379610675	0.3750 % RENTEN 0 3/8 03/16/26 EMTN	100	0	0	100 EUR	93.14%	89'286.51	0.01	a)
XS1382696398	3.0000 % BGARIA 3 03/21/28 12YR	100	0	0	100 EUR	96.85%	92'847.85	0.01	a)
XS1392927072	0.5000 % FINNVE 0 1/2 04/13/26 EMTN	100	0	0	100 EUR	92.94%	89'091.91	0.01	a)
XS1394055872	0.3750 % EIB 0 3/8 04/14/26 EARN	130	0	0	130 EUR	93.13%	116'057.51	0.01	a)
XS1420357318	2.8750 % ROMANI 2 7/8 05/26/28 REGS	60	0	0	60 EUR	90.80%	52'224.26	0.01	a)
XS1420379551	1.2500 % NEDWBK 1 1/4 05/27/36 EMTN	100	0	0	100 EUR	79.09%	75'814.78	0.01	a)
XS1422953932	1.0000 % EIB 1 04/14/32 EARN	60	0	0	60 EUR	84.78%	48'761.66	0.00	a)
XS1428088626	3.0000 % CROATI 3 03/20/27	100	0	0	100 EUR	98.13%	94'074.91	0.01	a)
XS1432384664	1.0000 % TENN 1 06/13/26 EMTN	100	0	0	100 EUR	93.92%	90'031.37	0.01	a)
XS1445725218	0.0500 % BNG 0.05 07/13/24 EMTN	50	0	50	0 EUR	0.00%	0.00	0.00	
XS1484645616	0.0000 % KAFKAE 0 01/14/32 REGS	30	0	0	30 EUR	75.51%	21'714.86	0.00	a)
XS1499594916	0.7500 % NEDWBK 0 3/4 10/04/41 EMTN	100	0	0	100 EUR	64.46%	61'795.67	0.01	a)
XS1500338618	0.5000 % EIB 0 1/2 11/13/37 EMTN	50	0	0	50 EUR	69.22%	33'179.39	0.00	a)
XS1501554874	0.3750 % LATVIA 0 3/8 10/07/26	100	0	0	100 EUR	90.46%	86'716.41	0.01	a)
XS1501560848	0.1250 % AFDB 0 1/8 10/07/26 GDIF	100	0	0	100 EUR	90.92%	87'160.26	0.01	a)
XS1508566392	1.0000 % POLAND 1 10/25/28 EMTN	40	0	0	40 EUR	88.63%	33'986.37	0.00	a)
XS1511781897	0.6250 % RENTEN 0 5/8 10/31/36 EMTN	70	0	0	70 EUR	72.84%	48'881.01	0.00	a)
XS1511904564	0.8750 % KOMMUN 0 7/8 11/03/36 EMTN	100	0	0	100 EUR	74.46%	71'378.21	0.01	a)
XS1515222385	0.7500 % EQNR 0 3/4 11/09/26 EMTN	100	0	0	100 EUR	91.53%	87'745.98	0.01	a)
XS1515245089	0.0000 % EIB 0 03/15/24 GMTN	90	0	90	0 EUR	0.00%	0.00	0.00	
XS1548458014	1.1250 % ABNAV 1 1/8 01/12/32	100	0	0	100 EUR	84.89%	81'375.84	0.01	a)
XS1548533329	0.6250 % KUNTA 0 5/8 11/26/26 EMTN	100	0	0	100 EUR	92.31%	88'489.89	0.01	a)
XS1550143421	0.3750 % SBAB 0 3/8 02/16/24 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS1550203183	0.6250 % ERSTBK 0 5/8 01/18/27 EMTN	100	0	0	100 EUR	91.07%	87'306.93	0.01	a)
XS1551045039	0.6250 % NEDWBK 0 5/8 01/18/27 EMTN	100	0	0	100 EUR	91.91%	88'105.47	0.01	a)
XS1551294256	1.5000 % ISRAEL 1 1/2 01/18/27 EMTN	100	0	0	100 EUR	92.68%	88'846.50	0.01	a)
XS1555331617	0.5000 % EIB 0 1/2 01/15/27 EARN	125	0	0	125 EUR	92.01%	110'250.47	0.01	a)
XS1558472129	1.5000 % SNCF 1 1/2 02/02/29 EMTN	100	0	0	100 EUR	90.98%	87'212.98	0.01	a)
XS1559352437	0.6250 % DEXGRP 0 5/8 02/03/24 EMTN	50	0	50	0 EUR	0.00%	0.00	0.00	
XS1566992415	0.3750 % EIKBOL 0 3/8 02/16/24 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS1575991358	0.2500 % EIB 0 1/4 10/14/24 EARN	90	0	0	90 EUR	96.60%	83'340.47	0.01	a)
XS1599193403	2.3750 % ROMANI 2 3/8 04/19/27 REGS	40	0	0	40 EUR	92.08%	35'308.91	0.00	a)
XS1606720131	0.8750 % Q 0 7/8 05/04/27	100	0	0	100 EUR	91.58%	87'793.91	0.01	a)
XS1612940558	0.2500 % KFW 0 1/4 06/30/25 EMTN	100	0	0	100 EUR	94.83%	90'902.78	0.01	a)
XS1612977717	1.1250 % EIB 1 1/8 04/13/33 EARN	95	0	0	95 EUR	84.10%	76'593.96	0.01	a)
XS1619567677	0.9500 % LITHUN 0.95 05/26/27 EMTN	100	0	0	100 EUR	90.31%	86'571.65	0.01	a)
XS1629737625	0.3750 % ONT 0 3/8 06/14/24	100	0	100	0 EUR	0.00%	0.00	0.00	
XS1632891138	0.6250 % BNG 0 5/8 06/19/27 EMTN	100	0	0	100 EUR	91.21%	87'434.43	0.01	a)
XS1637276848	2.7500 % CYPRUS 2 3/4 06/27/24 EMTN	20	0	0	20 EUR	99.58%	19'091.84	0.00	a)
XS1641457277	1.5000 % EIB 1 1/2 11/15/47	35	0	0	35 EUR	70.02%	23'492.99	0.00	a)
XS1647481206	2.1500 % INDON 2.15 07/18/24 REGS	100	0	0	100 EUR	98.02%	93'969.46	0.01	a)
XS1648462023	2.2500 % RESFER 2 1/4 12/20/47 EMTN	100	0	0	100 EUR	74.95%	71'846.03	0.01	a)
XS1669866300	0.3750 % JYKRE 0 3/8 07/01/24 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS1673096829	0.2500 % RENTEN 0 1/4 08/29/25 EMTN	100	0	0	100 EUR	94.38%	90'471.39	0.01	a)
XS1696445516	1.7500 % REPHUN 1 3/4 10/10/27	40	0	0	40 EUR	89.86%	34'455.72	0.00	a)

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XS1700578724	1.0000 % DEXGRP 1 10/18/27 EMTN	0	50	0	50 EUR	91.43%	43'822.66	0.00	a)
XS1709328899	1.6250 % BGOSK 1 5/8 04/30/28	100	0	0	100 EUR	88.75%	85'076.18	0.01	a)
XS17113475306	2.7500 % CROATI 2 3/4 01/27/30	100	0	0	100 EUR	95.44%	91'492.34	0.01	a)
XS1721760541	1.5000 % ORSTED 1 1/2 11/26/29	100	0	0	100 EUR	87.72%	84'087.82	0.01	a)
XS1747670922	1.2500 % ABNANV 1 1/4 01/10/33 EMTN	0	100	0	100 EUR	84.04%	80'563.87	0.01	a)
XS1748479919	0.5000 % SANUK 0 1/2 01/10/25	100	0	0	100 EUR	95.52%	91'568.07	0.01	a)
XS1751001139	1.7500 % MEX 1 3/4 04/17/28 EMTN	100	0	0	100 EUR	89.15%	85'463.47	0.01	a)
XS1751347946	0.5000 % DEXGRP 0 1/2 01/17/25 EMTN	100	0	0	100 EUR	95.79%	91'824.03	0.01	a)
XS1752475720	1.0000 % DBHNGR 1 12/17/27 EMTN	50	0	0	50 EUR	91.13%	43'679.35	0.00	a)
XS1753042743	1.5000 % EIB 1 1/2 10/16/48 EARN	70	0	0	70 EUR	68.76%	46'138.44	0.00	a)
XS1753809141	1.0000 % NIBCAP 1 01/24/28 EMTN	100	0	0	100 EUR	90.39%	86'652.18	0.01	a)
XS1756367816	0.5000 % KOMMUN 0 1/2 01/24/25 EMTN	100	0	0	100 EUR	95.81%	91'850.87	0.01	a)
XS1760129608	0.5000 % SPABOL 0 1/2 01/30/25 EMTN	100	0	0	100 EUR	95.57%	91'615.04	0.01	a)
XS1766477522	0.8750 % RABOBK 0 7/8 02/08/28	100	0	0	100 EUR	90.37%	86'635.88	0.01	a)
XS1767931477	0.3750 % HESLAN 0 3/8 02/08/24 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS1784071042	1.3750 % NDASS 1 3/8 02/28/33	100	0	0	100 EUR	84.95%	81'439.11	0.01	a)
XS1788694856	1.0000 % DEVOBA 1 03/08/28 EMTN	100	0	0	100 EUR	90.49%	86'747.08	0.01	a)
XS1791423178	1.2500 % FINNVE 1 1/4 07/14/33 EMTN	100	0	0	100 EUR	84.37%	80'882.14	0.01	a)
XS1791485011	0.8750 % EIB 0 7/8 01/14/28 EARN	120	0	0	120 EUR	91.50%	105'252.62	0.01	a)
XS1793273092	0.8750 % HESLAN 0 7/8 03/20/28 EMTN	100	0	0	100 EUR	90.21%	86'481.54	0.01	a)
XS1799045197	0.3750 % COE 0 3/8 03/27/25 EMTN	50	0	0	50 EUR	95.19%	45'625.86	0.00	a)
XS1805257265	0.8750 % INTNED 0 7/8 04/11/28 EMTN	100	0	0	100 EUR	89.99%	86'268.72	0.01	a)
XS1805353734	1.4500 % ABNANV 1.45 04/12/38	100	0	0	100 EUR	78.02%	74'790.00	0.01	a)
XS1808478710	0.6250 % ALTA 0 5/8 04/18/25	0	100	0	100 EUR	95.36%	91'413.73	0.01	a)
XS1811812574	1.5000 % RABOBK 1 1/2 04/26/38 EMTN	100	0	0	100 EUR	78.46%	75'218.51	0.01	a)
XS1824248626	0.8750 % AFDB 0 7/8 05/24/28 GDIF	50	0	0	50 EUR	90.24%	43'254.67	0.00	a)
XS1832967019	0.6250 % TD 0 5/8 06/06/25 EMTN	100	0	0	100 EUR	94.73%	90'807.87	0.01	a)
XS1843433639	0.8300 % CHILE 0.83 07/02/31	100	0	0	100 EUR	78.24%	75'005.69	0.01	a)
XS1850111789	0.3750 % EIB 0 3/8 07/16/25 EARN	100	0	0	100 EUR	94.79%	90'872.10	0.01	a)
XS1851226891	0.7500 % KOMMUN 0 3/4 07/05/28 EMTN	100	0	0	100 EUR	89.60%	85'895.81	0.01	a)
XS1855473614	0.5000 % SHBASS 0 1/2 07/11/25	100	0	0	100 EUR	94.43%	90'523.15	0.01	a)
XS1856342560	0.6250 % VORHYP 0 5/8 07/17/26 EMTN	100	0	0	100 EUR	92.01%	88'202.29	0.01	a)
XS1876471183	0.6250 % RY 0 5/8 09/10/25 GMTN	100	0	0	100 EUR	94.14%	90'244.19	0.01	a)
XS1881014374	0.2000 % EIB 0.2 07/15/24 EARN	30	0	30	0 EUR	0.00%	0.00	0.00	
XS1883942648	2.3750 % CYPRUS 2 3/8 09/25/28 EMTN	70	0	0	70 EUR	95.16%	63'857.41	0.01	a)
XS1885608817	1.3750 % DBHNGR 1 3/8 03/28/31 EMTN	70	0	0	70 EUR	86.77%	58'228.01	0.01	a)
XS1887498282	1.2500 % REPHUN 1 1/4 10/22/25	40	0	0	40 EUR	93.69%	35'925.51	0.00	a)
XS1894534343	0.7500 % SRBANK 0 3/4 10/17/25 EMTN	100	0	0	100 EUR	94.23%	90'328.55	0.01	a)
XS1903442744	2.1250 % ESBIRE 2 1/8 11/05/33 EMTN	100	0	0	100 EUR	87.17%	83'561.53	0.01	a)
XS1912495691	0.6250 % IBRD 0 5/8 11/22/27 GDIF	0	20	0	20 EUR	90.47%	17'344.62	0.00	a)
XS1934743656	0.6250 % DNBNO 0 5/8 01/14/26	100	0	0	100 EUR	93.35%	89'487.83	0.01	a)
XS1935275237	0.1250 % KUNTA 0 1/8 03/07/24 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS1936101291	2.5000 % ISRAEL 2 1/2 01/16/49	60	0	0	60 EUR	76.54%	44'026.76	0.00	a)
XS1938387237	0.6250 % EIB 0 5/8 01/22/29 EARN	90	0	0	90 EUR	88.41%	76'277.81	0.01	a)
XS1940071597	0.7500 % BNG 0 3/4 01/24/29 EMTN	100	0	0	100 EUR	88.38%	84'719.57	0.01	a)
XS1942629061	0.8750 % RFLBNI 0 7/8 01/30/29 EMTN	100	0	0	100 EUR	87.52%	83'902.81	0.01	a)
XS1942756096	0.6250 % COE 0 5/8 01/30/29 EMTN	40	0	0	40 EUR	88.10%	33'783.91	0.00	a)
XS1943561883	1.0000 % SPABOL 1 01/30/29 EMTN	100	0	0	100 EUR	88.36%	84'708.06	0.01	a)
XS1946788194	0.5000 % SWEDA 0 1/2 02/05/26 EMTN	100	0	0	100 EUR	92.97%	89'122.59	0.01	a)
XS1950839677	0.0500 % EIB 0.05 05/24/24 EARN	60	0	60	0 EUR	0.00%	0.00	0.00	
XS1951084638	0.5000 % SVEGNO 0 1/2 02/12/26 EMTN	100	0	0	100 EUR	92.91%	89'067.94	0.01	a)
XS1952576475	0.7500 % INTNED 0 3/4 02/18/29 EMTN	100	0	0	100 EUR	87.83%	84'198.07	0.01	a)
XS1953056253	1.8750 % LATVIA 1 7/8 02/19/49	100	0	0	100 EUR	68.56%	65'724.17	0.01	a)
XS1957349332	0.5000 % RENTEN 0 1/2 02/28/29 EMTN	100	0	0	100 EUR	87.47%	83'855.83	0.01	a)
XS1957516252	0.3750 % DAA 0 3/8 03/01/27 1477	100	0	0	100 EUR	90.36%	86'621.50	0.01	a)
XS1960361720	2.0000 % POLAND 2 03/08/49 EMTN	50	0	0	50 EUR	66.35%	31'801.35	0.00	a)
XS1968706876	4.6250 % ROMANI 4 5/8 04/03/49 REGS	60	0	0	60 EUR	79.08%	45'487.72	0.00	a)
XS1978552237	0.1000 % EIB 0.1 10/15/26 EARN	100	0	0	100 EUR	91.34%	87'561.92	0.01	a)
XS1979512578	0.0000 % COE 0 04/10/26 EMTN	50	0	0	50 EUR	91.88%	44'037.40	0.00	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
XS1989383788	2.7500 % CYPRUS 2 3/4 05/03/49 EMTN	30	0	0	30 EUR	77.12%	22'179.32	0.00	a)
XS1998930926	0.2500 % IBRD 0 1/4 05/21/29 GDIF	50	0	0	50 EUR	85.54%	41'001.39	0.00	a)
XS1999841445	0.0100 % KFW 0.01 05/05/27 EMTN	50	60	0	110 EUR	89.59%	94'468.52	0.01	a)
XS2001278899	1.7500 % ACEIM 1 3/4 05/23/28 EMTN	100	0	0	100 EUR	91.70%	87'904.16	0.01	a)
XS2001737910	1.1250 % TELNO 1 1/8 05/31/29 EMTN	100	0	0	100 EUR	87.56%	83'937.32	0.01	a)
XS2002491780	0.8750 % TENN 0 7/8 06/03/30 EMTN	100	0	0	100 EUR	85.88%	82'325.85	0.01	a)
XS2002491863	1.5000 % TENN 1 1/2 06/03/39 EMTN	100	0	0	100 EUR	74.63%	71'542.14	0.01	a)
XS2004366287	0.0500 % NWISE 0.05 06/03/24 EMTN	100	0	100	0 EUR	0.00%	0.00	0.00	
XS2009891479	0.5000 % VATFAL 0 1/2 06/24/26 EMTN	100	0	0	100 EUR	91.63%	87'841.85	0.01	a)
XS2013678086	1.6250 % LITHUN 1 5/8 06/19/49 EMTN	30	0	0	30 EUR	62.93%	18'096.96	0.00	a)
XS2014288315	0.0500 % RY 0.05 06/19/26 EMTN	100	0	0	100 EUR	90.65%	86'895.67	0.01	a)
XS2015227494	0.1250 % EIB 0 1/8 06/20/29 EARN	100	0	0	100 EUR	85.08%	81'559.90	0.01	a)
XS2016138765	0.5000 % IBRD 0 1/2 06/21/35 GDIF	70	0	0	70 EUR	73.78%	49'511.79	0.01	a)
XS2019816979	0.8050 % BNG 0.805 06/28/49 EMTN	100	0	0	100 EUR	54.75%	52'483.47	0.01	a)
XS2023679843	0.0500 % KUNTA 0.05 09/06/29 EMTN	100	0	0	100 EUR	83.78%	80'315.59	0.01	a)
XS2024543055	2.0000 % KSA 2 07/09/39 REGS	100	0	0	100 EUR	72.04%	69'058.31	0.01	a)
XS2026150313	1.0000 % AEMSPA 1 07/16/29 EMTN	100	0	0	100 EUR	84.06%	80'581.13	0.01	a)
XS2027596530	2.1240 % ROMANI 2.124 07/16/31 REGS	30	0	0	30 EUR	75.94%	21'840.54	0.00	a)
XS2035564629	1.6250 % ENBW 1 5/8 08/05/2079	100	0	0	100 EUR	86.04%	82'477.31	0.01	a)
XS2054600718	0.1250 % LLOYDS 0 1/8 09/23/29 EMTN	100	0	0	100 EUR	82.31%	78'902.55	0.01	a)
XS2055781962	0.0500 % EIB 0.05 10/13/34 EARN	40	0	0	40 EUR	71.39%	27'373.69	0.00	a)
XS2057917366	0.0100 % HYNNOE 0.01 10/01/26 EMTN	100	0	0	100 EUR	89.90%	86'181.49	0.01	a)
XS2058855441	0.0100 % BAWAG 0.01 10/02/29 EMTN	100	0	0	100 EUR	81.83%	78'440.49	0.01	a)
XS2058989489	0.0100 % DANBNK 0.01 01/14/28	100	0	0	100 EUR	86.58%	82'999.77	0.01	a)
XS2060691040	0.3750 % NEGANV 0 3/8 10/03/31 EMTN	100	0	0	100 EUR	77.63%	74'422.84	0.01	a)
XS2062986422	0.0000 % OKB 0 10/08/26 EMTN	100	0	0	100 EUR	90.53%	86'786.39	0.01	a)
XS2063423318	0.2500 % IBRD 0 1/4 01/10/50 GDIF	50	0	0	50 EUR	46.48%	22'280.65	0.00	a)
XS2066003901	0.0000 % IDAWBG 0 10/19/26	100	0	0	100 EUR	90.38%	86'636.84	0.01	a)
XS2069102163	0.0500 % KBN 0.05 10/24/29	100	0	0	100 EUR	82.96%	79'532.38	0.01	a)
XS2069959398	1.4000 % INDON 1.4 10/30/31	100	0	0	100 EUR	79.32%	76'042.94	0.01	a)
XS2078533218	0.5000 % CHINA 0 1/2 11/12/31	100	0	0	100 EUR	79.91%	76'605.66	0.01	a)
XS2079678400	0.5000 % STEDIN 0 1/2 11/14/29 EMTN	100	0	0	100 EUR	83.20%	79'756.70	0.01	a)
XS2101336316	0.3750 % ABNANV 0 3/8 01/14/35	100	100	0	200 EUR	72.55%	139'105.93	0.01	a)
XS2102284622	0.1000 % BNG 0.1 01/15/30	100	0	0	100 EUR	82.84%	79'411.59	0.01	a)
XS2102495673	0.0500 % EIB 0.05 01/16/30 EARN	100	0	0	100 EUR	83.25%	79'809.43	0.01	a)
XS2102988354	0.0000 % IBRD 0 01/15/27 GMTN	50	0	0	50 EUR	90.09%	43'179.90	0.00	a)
XS2105097393	1.2500 % CYPRUS 1 1/4 01/21/40 EMTN	30	0	0	30 EUR	66.32%	19'073.62	0.00	a)
XS2110875957	0.0250 % ASIA 0.025 01/31/30	80	0	0	80 EUR	82.63%	63'366.69	0.01	a)
XS2114767457	0.0000 % POLAND 0 02/10/25 EMTN	40	0	0	40 EUR	94.18%	36'114.93	0.00	a)
XS2120068403	0.0000 % EIB 0 03/25/25 EARN	50	0	0	50 EUR	94.94%	45'506.03	0.00	a)
XS2122894855	0.0000 % IBRD 0 02/21/30 GDIF	50	0	0	50 EUR	82.24%	39'419.64	0.00	a)
XS2138444661	0.0100 % BNS 0.01 03/18/25	100	0	0	100 EUR	94.30%	90'400.45	0.01	a)
XS2150158405	0.1250 % NEDFIN 0 1/8 04/03/27	100	0	0	100 EUR	89.74%	86'024.27	0.01	a)
XS2152902719	0.7970 % CHGRID 0.797 08/05/26 EMTN	150	0	0	150 EUR	91.20%	131'140.14	0.01	a)
XS2160861808	0.0100 % IBRD 0.01 04/24/28 GDIF	50	0	0	50 EUR	86.88%	41'642.72	0.00	a)
XS2166209176	0.0000 % NIB 0 04/30/27 EMTN	100	0	0	100 EUR	89.42%	85'720.38	0.01	a)
XS2168038847	0.7500 % LITHUN 0 3/4 05/06/30 EMTN	30	0	0	30 EUR	81.77%	23'515.47	0.00	a)
XS2168048564	0.0000 % EIB 0 06/17/27 EARN	100	0	0	100 EUR	89.28%	85'582.34	0.01	a)
XS2176621253	0.1000 % EUROF 0.1 05/20/30 EMTN	100	0	0	100 EUR	81.76%	78'374.35	0.01	a)
XS2178857954	3.6240 % ROMANI 3.624 05/26/30 REGS	100	0	0	100 EUR	88.01%	84'373.50	0.01	a)
XS2181347183	0.1250 % ESTONI 0 1/8 06/10/30	30	0	0	30 EUR	79.72%	22'927.92	0.00	a)
XS2181689659	1.7500 % REPHUN 1 3/4 06/05/35	100	0	0	100 EUR	69.73%	66'848.65	0.01	a)
XS2193666042	0.3750 % DBHNGR 0 3/8 06/23/29 EMTN	100	0	0	100 EUR	85.29%	81'763.13	0.01	a)
XS2194790262	0.0100 % EIB 0.01 11/15/35	50	0	0	50 EUR	68.32%	32'745.61	0.00	a)
XS2197945251	0.0100 % RABOBK 0.01 07/02/30 EMTN	100	0	0	100 EUR	80.77%	77'432.96	0.01	a)
XS2199719233	0.1250 % BNG 0 1/8 07/09/35	200	0	0	200 EUR	70.02%	134'241.81	0.01	a)
XS2209794408	0.0000 % KFW 0 09/15/28 EMTN	50	60	0	110 EUR	86.28%	90'986.56	0.01	a)
XS2210006339	0.5000 % LITHUN 0 1/2 07/28/50 EMTN	50	0	0	50 EUR	44.73%	21'438.00	0.00	a)
XS2225428809	0.0000 % EIB 0 09/09/30 EARN	100	0	0	100 EUR	81.36%	77'996.64	0.01	a)
XS2227906034	0.0500 % KUNTA 0.05 09/10/35 EMTN	100	0	0	100 EUR	69.15%	66'292.64	0.01	a)

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XS2233120554	0.0000 % RENTEN 0 09/22/27 EMTN	100	0	0	100 EUR	88.45%	84'786.67	0.01	a)
XS2238292010	0.0100 % DNBNO 0.01 10/08/27	100	0	0	100 EUR	87.26%	83'649.73	0.01	a)
XS2251371022	0.0000 % EIB 0 03/28/28 EARN	100	0	0	100 EUR	87.28%	83'665.06	0.01	a)
XS2259191273	0.5000 % REPHUN 0 1/2 11/18/30	40	0	0	40 EUR	73.68%	28'252.96	0.00	a)
XS2259191430	1.5000 % REPHUN 1 1/2 11/17/50	50	0	0	50 EUR	51.95%	24'898.68	0.00	a)
XS2262211076	1.3750 % ROMANI 1 3/8 12/02/29 REGS	50	0	0	50 EUR	78.37%	37'562.76	0.00	a)
XS2270142966	0.6250 % DBHNGR 0 5/8 12/08/50 EMTN	100	0	0	100 EUR	49.04%	47'014.45	0.00	a)
XS2283340060	0.0000 % EIB 0 01/14/31 EARN	100	0	0	100 EUR	80.32%	76'999.66	0.01	a)
XS2286422071	0.0000 % COE 0 01/20/31 EMTN	100	0	0	100 EUR	80.13%	76'819.44	0.01	a)
XS2287879733	0.0100 % EIB 0.01 05/15/41 EMTN	0	60	0	60 EUR	56.21%	32'328.70	0.00	a)
XS2289130226	0.0000 % DEXGRP 0 01/21/28 EMTN	100	0	0	100 EUR	86.92%	83'319.95	0.01	a)
XS2291692890	1.2500 % CHILE 1 1/4 01/22/51	100	0	0	100 EUR	50.97%	48'860.78	0.00	a)
XS2291901994	0.0100 % SORBNO 0.01 01/26/28	0	100	0	100 EUR	86.33%	82'755.32	0.01	a)
XS2296027217	0.2500 % CAF 0 1/4 02/04/26	100	0	0	100 EUR	90.82%	87'061.52	0.01	a)
XS2308323661	0.2000 % EIB 0.2 03/17/36 EARN	50	0	0	50 EUR	69.20%	33'168.37	0.00	a)
XS2309428113	1.1250 % CROATI 1 1/8 03/04/33	100	0	0	100 EUR	78.88%	75'614.43	0.01	a)
XS2324321368	0.0500 % OPBANK 0.05 03/25/31	100	0	0	100 EUR	78.82%	75'554.99	0.01	a)
XS2330503694	2.0000 % ROMANI 2 04/14/33 REGS	100	0	0	100 EUR	71.19%	68'244.43	0.01	a)
XS2330514899	2.7500 % ROMANI 2 3/4 04/14/41 REGS	45	0	0	45 EUR	61.82%	26'667.03	0.00	a)
XS2331327564	0.0000 % KFW 0 06/15/29 EMTN	100	0	0	100 EUR	84.47%	80'975.13	0.01	a)
XS2333391485	0.7500 % LUCSHI 0 3/4 04/22/33 EMTN	100	0	0	100 EUR	75.75%	72'615.81	0.01	a)
XS2334114779	0.3500 % IDAWBG 0.35 04/22/36	80	0	0	80 EUR	70.82%	54'311.78	0.01	a)
XS2334361354	1.2000 % PHILIP 1.2 04/28/33	0	100	0	100 EUR	75.82%	72'684.83	0.01	a)
XS2337335710	0.0100 % CM 0.01 04/30/29	100	0	0	100 EUR	82.68%	79'255.33	0.01	a)
XS2338991941	0.2500 % Q 0 1/4 05/05/31 EMTN	100	0	0	100 EUR	79.53%	76'243.29	0.01	a)
XS2339427820	0.8750 % ETISLT 0 7/8 05/17/33 EMTN	100	0	0	100 EUR	75.25%	72'135.53	0.01	a)
XS2343538372	0.0000 % EIB 0 09/28/28 EARN	40	0	0	40 EUR	86.18%	33'044.61	0.00	a)
XS2344384768	0.1000 % ONTTFT 0.1 05/19/28 EMTN	100	0	0	100 EUR	85.53%	81'988.41	0.01	a)
XS2346124410	0.3750 % HESLAN 0 3/8 06/04/29 EMTN	100	0	0	100 EUR	81.60%	78'220.96	0.01	a)
XS2351088955	0.2500 % ONT 0 1/4 06/09/31 EMTN	100	0	0	100 EUR	78.97%	75'702.62	0.01	a)
XS2355599353	0.0100 % KHFC 0.01 06/29/26 REGS	100	0	0	100 EUR	89.75%	86'033.86	0.01	a)
XS2364200514	2.8750 % ROMANI 2 7/8 04/13/42 REGS	0	40	0	40 EUR	61.68%	23'653.03	0.00	a)
XS2369244087	0.1000 % CHILE 0.1 01/26/27	100	0	0	100 EUR	87.31%	83'700.53	0.01	a)
XS2386592138	0.0100 % BNS 0.01 09/14/29	150	0	0	150 EUR	81.37%	117'002.15	0.01	a)
XS2387713238	0.4000 % ABNANV 0.4 09/17/41 EMTN	0	100	0	100 EUR	59.57%	57'109.85	0.01	a)
XS2388390507	0.0100 % WSTP 0.01 09/22/28 EMTN	100	0	0	100 EUR	83.51%	80'057.71	0.01	a)
XS2388457264	0.0000 % KFW 0 09/15/31 EMTN	50	50	0	100 EUR	79.14%	75'862.72	0.01	a)
XS2388495942	0.0000 % EIB 0 12/22/26 EARN	0	60	0	60 EUR	90.59%	52'102.89	0.01	a)
XS2397077426	0.1250 % CBAAU 0 1/8 10/15/29	100	0	0	100 EUR	81.67%	78'292.86	0.01	a)
XS2408608219	1.9500 % PERU 1.95 11/17/36	100	0	0	100 EUR	71.98%	68'999.83	0.01	a)
XS2412060092	0.0000 % ICO 0 04/30/25 GMTN	40	0	0	40 EUR	94.39%	36'195.07	0.00	a)
XS2429205540	0.2500 % BAWAG 0 1/4 01/12/32	100	100	0	100 EUR	77.53%	74'323.14	0.01	a)
XS2430951744	0.1250 % BMO 0 1/8 01/26/27 EMTN	100	0	0	100 EUR	88.98%	85'302.42	0.01	a)
XS2433363509	0.2500 % EIB 0 1/4 01/20/32 EARN	60	0	0	60 EUR	79.78%	45'886.32	0.00	a)
XS2436160936	0.1250 % NACN 0 1/8 01/27/27 EMTN	100	0	0	100 EUR	89.04%	85'358.02	0.01	a)
XS2438619426	0.7500 % CPPIBC 0 3/4 02/02/37 EMTN	0	250	0	250 EUR	70.32%	168'530.82	0.02	a)
XS2439543047	0.0500 % EIB 0.05 11/15/29	0	60	0	60 EUR	83.74%	48'163.47	0.00	a)
XS2446841657	0.3750 % EIB 0 3/8 09/15/27 EARN	0	60	0	60 EUR	90.10%	51'825.65	0.01	a)
XS2447602793	2.7500 % POLAND 2 3/4 05/25/32 EMTN	0	50	0	50 EUR	91.56%	43'888.33	0.00	a)
XS2448412879	0.5000 % EDC 0 1/2 02/25/27 EMTN	100	0	0	100 EUR	91.23%	87'451.68	0.01	a)
XS2454764429	0.1250 % COE 0 1/8 03/10/27 EMTN	50	0	0	50 EUR	90.05%	43'161.68	0.00	a)
XS2456884746	0.3870 % UOBSP 0.387 03/17/25 EMTN	100	0	0	100 EUR	94.83%	90'909.49	0.01	a)
XS2461786829	2.3750 % CEZCP 2 3/8 04/06/27 EMTN	100	0	0	100 EUR	93.61%	89'738.99	0.01	a)
XS2462455689	0.7500 % SEB 0 3/4 06/28/27 EMTN	100	0	0	100 EUR	90.69%	86'934.98	0.01	a)
XS2463550702	1.2500 % BNG 1 1/4 03/30/37 EMTN	0	100	0	100 EUR	77.67%	74'460.23	0.01	a)
XS2465609191	1.0000 % BMO 1 04/05/26	100	0	0	100 EUR	93.43%	89'564.52	0.01	a)
XS2475954900	1.3750 % KFW 1 3/8 06/07/32	80	0	0	80 EUR	88.03%	67'514.14	0.01	a)
XS2478272938	1.7500 % SBAB 1 3/4 02/10/32 EMTN	100	0	0	100 EUR	88.19%	84'546.05	0.01	a)
XS2478523108	1.7500 % SPABOL 1 3/4 05/11/32 EMTN	0	100	0	100 EUR	87.84%	84'204.78	0.01	a)
XS2484093393	1.5000 % EIB 1 1/2 06/15/32 EARN	60	50	0	110 EUR	88.50%	93'325.44	0.01	a)
XS2485360981	2.5000 % HERIM 2 1/2 05/25/29 EMTN	0	100	0	100 EUR	92.84%	88'997.00	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
XS2486449072	1.3750 % LANSBK 1 3/8 05/31/27 EMTN	100	0	0	100 EUR	92.87%	89'028.64	0.01	a)
XS2489466446	2.0000 % ASIA 2 06/10/37 GMTN	0	20	0	20 EUR	86.57%	16'597.65	0.00	a)
XS2491074923	2.5520 % BZLNZ 2.552 06/29/27 EMTN	100	0	0	100 EUR	95.92%	91'956.32	0.01	a)
XS2498154207	2.0000 % KFW 2 11/15/29	40	0	0	40 EUR	94.71%	36'315.10	0.00	a)
XS2500341990	1.9000 % RENTEN 1.9 07/12/32 EMTN	60	0	0	60 EUR	91.51%	52'633.21	0.01	a)
XS2523326853	2.0000 % BAWAG 2 08/25/32 EMTN	100	0	0	100 EUR	89.08%	85'395.40	0.01	a)
XS2526825463	2.0000 % CCDJ 2 08/31/26 GMTN	100	0	0	100 EUR	95.38%	91'436.74	0.01	a)
XS2528875714	2.5000 % IDAWBG 2 1/2 01/15/38 GMTN	0	80	0	80 EUR	91.23%	69'966.71	0.01	a)
XS2532370231	4.0000 % ESTONI 4 10/12/32	20	0	0	20 EUR	102.27%	19'607.39	0.00	a)
XS2532681074	3.7500 % FERROV 3 3/4 04/14/27 EMTN	100	0	0	100 EUR	99.10%	94'996.16	0.01	a)
XS2535352962	2.2500 % EIB 2 1/4 03/15/30 EARN	50	0	0	50 EUR	95.69%	45'866.96	0.00	a)
XS2536375368	2.3750 % HESLAN 2 3/8 09/21/26 EMTN	0	100	0	100 EUR	97.28%	93'253.35	0.01	a)
XS2536806289	2.5000 % EIKBOL 2 1/2 09/22/28 EMTN	0	100	0	100 EUR	96.07%	92'092.44	0.01	a)
XS2536817484	4.6250 % BGARIA 4 5/8 09/23/34	0	100	0	100 EUR	99.44%	95'322.09	0.01	a)
XS2538441598	6.6250 % ROMANI 6 5/8 09/27/29 REGS	0	40	0	40 EUR	104.43%	40'043.04	0.00	a)
XS2541853532	2.8120 % DBSSP 2.812 10/13/25 EMTN	100	100	0	200 EUR	98.12%	188'117.22	0.02	a)
XS2544645117	3.2460 % CBAAU 3.246 10/24/25 EMTN	100	0	0	100 EUR	98.96%	94'862.91	0.01	a)
XS2547591474	3.6020 % SUMIBK 3.602 02/16/26 EMTN	0	100	0	100 EUR	99.28%	95'171.59	0.01	a)
XS2553554812	2.7500 % NEDWBK 2 3/4 11/09/27 EMTN	0	100	0	100 EUR	98.48%	94'409.47	0.01	a)
XS2558247677	2.7500 % OPBANK 2 3/4 06/22/26 EMTN	100	0	0	100 EUR	98.00%	93'949.32	0.01	a)
XS2559401802	2.7500 % SEK 2 3/4 02/23/28 EMTN	0	100	0	100 EUR	97.61%	93'576.41	0.01	a)
XS2570759154	3.1250 % BAWAG 3 1/8 01/12/29	0	100	0	100 EUR	98.66%	94'581.07	0.01	a)
XS2574388646	2.8750 % EIB 2 7/8 01/12/33 EARN	100	0	0	100 EUR	98.61%	94'532.18	0.01	a)
XS2577104321	2.8750 % KUNTA 2 7/8 01/18/28 EMTN	0	100	0	100 EUR	98.95%	94'858.11	0.01	a)
XS2577109049	2.9000 % IBRD 2.9 01/19/33 EMTN	0	80	0	80 EUR	98.31%	75'391.83	0.01	a)
XS2585966505	3.0000 % INTNED 3 02/15/33	0	100	0	100 EUR	97.91%	93'861.13	0.01	a)
XS2586942448	2.7500 % KFW 2 3/4 02/14/33 EMTN	0	80	0	80 EUR	98.26%	75'354.25	0.01	a)
XS2586944659	3.8750 % POLAND 3 7/8 02/14/33 EMTN	0	40	0	40 EUR	98.92%	37'931.36	0.00	a)
XS2587298204	2.7500 % EIB 2 3/4 07/28/28 EARN	0	100	0	100 EUR	99.01%	94'912.75	0.01	a)
XS2590764713	3.0000 % BNG 3 02/23/28 EMTN	0	100	0	100 EUR	99.55%	95'433.29	0.01	a)
XS2595029344	3.6250 % HSBC 3 5/8 03/07/28 EMTN	0	100	0	100 EUR	100.52%	96'361.26	0.01	a)
XS2595650222	3.2500 % RENTEN 3 1/4 09/06/30 EMTN	0	100	0	100 EUR	101.71%	97'503.95	0.01	a)
XS2597408272	3.7150 % TD 3.715 03/13/30 EMTN	0	100	0	100 EUR	101.13%	96'945.07	0.01	a)
XS2606264005	4.0000 % FUMVFH 4 05/26/28 EMTN	0	100	0	100 EUR	99.99%	95'853.18	0.01	a)
XS2607079493	3.4370 % ANZ 3.437 04/04/25	0	100	0	100 EUR	99.42%	95'310.59	0.01	a)
XS2611177382	3.1000 % IBRD 3.1 04/14/38 GMTN	0	40	0	40 EUR	97.80%	37'502.27	0.00	a)
XS2613821300	3.0000 % NEDWBK 3 04/20/33	0	100	0	100 EUR	99.00%	94'903.17	0.01	a)
XS2617508481	3.2500 % SBAB 3 1/4 05/03/28 EMTN	0	100	0	100 EUR	99.36%	95'250.20	0.01	a)
XS2626022656	3.3750 % RBAIV 3 3/8 09/25/27 EMTN	0	100	0	100 EUR	98.86%	94'770.88	0.01	a)
XS2626024868	2.7500 % EIB 2 3/4 07/30/30 EARN	0	100	0	100 EUR	98.46%	94'389.34	0.01	a)
XS2626288760	2.7500 % KFW 2 3/4 05/15/30 EMTN	0	60	0	60 EUR	98.83%	56'845.27	0.01	a)
XS2647979181	3.0000 % EIB 3 07/15/33 EARN	0	100	0	100 EUR	99.52%	95'401.66	0.01	a)
EUR							174'558'403.14	17.84	
FR0010763177	6.1250 % EDF 6 1/8 06/02/34 EMTN	50	0	0	50 GBP	97.08%	54'324.23	0.01	a)
FR0010945436	5.1250 % EDF 5 1/8 09/22/50 EMTN	100	0	0	100 GBP	81.46%	91'171.99	0.01	a)
GB0002404191	6.0000 % UKT 6 12/07/28	342	30	0	372 GBP	107.30%	446'722.83	0.05	a)
GB0004893086	4.2500 % UKT 4 1/4 06/07/32	690	60	0	750 GBP	99.91%	838'618.64	0.09	a)
GB0030880693	5.0000 % UKT 5 03/07/25	597	90	0	687 GBP	100.08%	769'543.31	0.08	a)
GB0032452392	4.2500 % UKT 4 1/4 03/07/36	532	50	0	582 GBP	98.15%	639'355.88	0.07	a)
GB00B00NY175	4.7500 % UKT 4 3/4 12/07/38	451	100	60	491 GBP	102.26%	561'929.67	0.06	a)
GB00B06YGN05	4.2500 % UKT 4 1/4 12/07/55	467	50	0	517 GBP	95.13%	550'429.19	0.06	a)
GB00B128DP45	4.2500 % UKT 4 1/4 12/07/46	414	50	0	464 GBP	94.38%	490'148.90	0.05	a)
GB00B16NNR78	4.2500 % UKT 4 1/4 12/07/27	547	60	0	607 GBP	98.96%	672'322.44	0.07	a)
GB00B1VWPJ53	4.5000 % UKT 4 1/2 12/07/42	477	40	0	517 GBP	98.54%	570'154.74	0.06	a)
GB00B24FF097	4.7500 % UKT 4 3/4 12/07/30	705	80	0	785 GBP	102.85%	903'637.14	0.09	a)
GB00B39R3707	4.2500 % UKT 4 1/4 12/07/49	354	20	0	374 GBP	94.38%	395'039.24	0.04	a)
GB00B3KJDS62	4.2500 % UKT 4 1/4 09/07/39	415	30	0	445 GBP	96.22%	479'197.42	0.05	a)
GB00B52WMS153	4.5000 % UKT 4 1/2 09/07/34	610	60	0	670 GBP	100.88%	756'454.73	0.08	a)
GB00B54QLM75	4.0000 % UKT 4 01/22/60	419	50	0	469 GBP	91.53%	480'460.26	0.05	a)
GB00B6460505	4.2500 % UKT 4 1/4 12/07/40	440	40	0	480 GBP	95.77%	514'485.73	0.05	a)

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GB00B6RNH572	3.7500 % UKT 3 3/4 07/22/52	415	50	0	465 GBP	86.65%	450'970.60	0.05	a)
GB00B84Z9V04	3.2500 % UKT 3 1/4 01/22/44	489	50	0	539 GBP	81.79%	493'395.68	0.05	a)
GB00BBJNQY21	3.5000 % UKT 3 1/2 07/22/68	347	40	0	387 GBP	82.77%	358'518.31	0.04	a)
GB00BD0XH204	1.7500 % UKT 1 3/4 07/22/57	515	50	0	565 GBP	53.06%	335'507.95	0.03	a)
GB00BDCHBW80	1.5000 % UKT 1 1/2 07/22/47	442	50	0	492 GBP	55.21%	304'014.66	0.03	a)
GB00BDRHNP05	1.2500 % UKT 1 1/4 07/22/27	627	140	0	767 GBP	88.57%	760'272.30	0.08	a)
GB00BFMCN652	1.6250 % UKT 1 5/8 10/22/2071	410	30	0	440 GBP	46.79%	230'423.45	0.02	a)
GB00BFWFPL34	1.0000 % UKT 1 04/22/24	590	0	590	0 GBP	0.00%	0.00	0.00	
GB00BFWFPP71	1.7500 % UKT 1 3/4 01/22/49	500	150	90	560 GBP	57.66%	361'363.44	0.04	a)
GB00BFX0ZL78	1.6250 % UKT 1 5/8 10/22/28	630	80	0	710 GBP	87.51%	695'380.88	0.07	a)
GB00BH8FH458	2.7500 % UKT 2 3/4 09/07/24	605	50	0	655 GBP	97.67%	716'016.54	0.07	a)
GB00BJLR0J16	1.6250 % UKT 1 5/8 10/22/54	400	60	0	460 GBP	51.86%	266'968.58	0.03	a)
GB00BJMH534	0.8750 % UKT 0 7/8 10/22/29	760	50	0	810 GBP	81.69%	740'578.17	0.08	a)
GB00BJQWYH73	1.2500 % UKT 1 1/4 10/22/41	570	110	40	640 GBP	59.27%	424'511.97	0.04	a)
GB00BK5CVX03	0.6250 % UKT 0 5/8 06/07/25	730	90	0	820 GBP	92.95%	853'023.32	0.09	a)
GB00BL68HH02	0.3750 % UKT 0 3/8 10/22/30	670	60	0	730 GBP	76.12%	621'934.61	0.06	a)
GB00BL68HJ26	0.1250 % UKT 0 1/8 01/30/26	490	160	0	650 GBP	89.87%	653'814.08	0.07	a)
GB00BL6C7720	4.1250 % UKT 4 1/8 01/29/27	240	360	0	600 GBP	97.91%	657'497.96	0.07	a)
GB00BLDX619	1.1250 % UKT 1 1/8 10/22/2073	170	0	0	170 GBP	36.66%	69'753.32	0.01	a)
GB00BLH38158	1.2500 % UKT 1 1/4 07/31/51	480	60	0	540 GBP	48.05%	290'419.61	0.03	a)
GB00BLPK7110	0.2500 % UKT 0 1/4 01/31/25	610	70	0	680 GBP	93.70%	713'146.44	0.07	a)
GB00BLPK7227	0.5000 % UKT 0 1/2 01/31/29	330	270	60	540 GBP	81.16%	490'527.69	0.05	a)
GB00BLPK7334	1.1250 % UKT 1 1/8 01/31/39	290	130	0	420 GBP	62.18%	292'307.27	0.03	a)
GB00BM8Z2521	0.8750 % UKT 0 7/8 07/31/33	240	250	90	400 GBP	72.19%	323'187.63	0.03	a)
GB00BM8Z2T38	1.0000 % UKT 1 01/31/32	600	60	0	660 GBP	76.78%	567'187.10	0.06	a)
GB00BM8Z2V59	1.5000 % UKT 1 1/2 07/31/53	190	110	0	300 GBP	50.46%	169'422.69	0.02	a)
GB00BMBL1D50	0.5000 % UKT 0 1/2 10/22/61	390	100	0	490 GBP	29.75%	163'147.39	0.02	a)
GB00BMBL1F74	0.6250 % UKT 0 5/8 10/22/50	530	60	0	590 GBP	39.27%	259'339.59	0.03	a)
GB00BMBL1G81	0.1250 % UKT 0 1/8 01/31/28	510	60	0	570 GBP	82.87%	528'669.03	0.05	a)
GB00BMF9LF76	4.0000 % UKT 4 10/22/63	0	170	70	100 GBP	91.44%	102'334.99	0.01	a)
GB00BMF9LG83	4.5000 % UKT 4 1/2 06/07/28	0	150	0	150 GBP	99.35%	166'795.34	0.02	a)
GB00BMGR2791	0.1250 % UKT 0 1/8 01/31/24	320	0	320	0 GBP	0.00%	0.00	0.00	
GB00BMGR2809	0.2500 % UKT 0 1/4 07/31/31	680	70	0	750 GBP	73.10%	613'632.20	0.06	a)
GB00BMGR2916	0.6250 % UKT 0 5/8 07/31/35	580	70	0	650 GBP	65.11%	473'630.19	0.05	a)
GB00BMV7TC88	3.2500 % UKT 3 1/4 01/31/33	60	420	0	480 GBP	91.57%	491'906.33	0.05	a)
GB00BN65R313	3.5000 % UKT 3 1/2 01/22/45	490	40	0	530 GBP	84.48%	501'137.47	0.05	a)
GB00BNNGP668	0.3750 % UKT 0 3/8 10/22/26	560	40	0	600 GBP	87.67%	588'733.69	0.06	a)
GB00BNNGP775	0.8750 % UKT 0 7/8 01/31/46	390	40	0	430 GBP	48.21%	231'991.58	0.02	a)
GB00BPCJD880	3.5000 % UKT 3 1/2 10/22/25	0	410	0	410 GBP	96.73%	443'875.54	0.05	a)
GB00BPCJD997	3.7500 % UKT 3 3/4 10/22/53	100	200	0	300 GBP	86.21%	289'471.42	0.03	a)
GB00BQC4R999	3.7500 % UKT 3 3/4 01/29/38	110	180	0	290 GBP	91.38%	296'576.72	0.03	a)
GB00BTHH2R79	2.0000 % UKT 2 09/07/25	690	50	0	740 GBP	94.46%	782'299.31	0.08	a)
GB00BYMZ75	2.5000 % UKT 2 1/2 07/22/65	341	40	0	381 GBP	64.08%	273'262.15	0.03	a)
GB00BYZW3G56	1.5000 % UKT 1 1/2 07/22/26	720	90	0	810 GBP	91.74%	831'660.28	0.08	a)
GB00BZB26Y51	1.7500 % UKT 1 3/4 09/07/37	530	70	0	600 GBP	71.44%	479'744.99	0.05	a)
US880591DP40	5.6250 % TVA 5 5/8 06/07/32	10	0	0	10 GBP	103.45%	11'578.45	0.00	a)
X50085727559	6.0000 % EIB 6 12/07/28	70	0	0	70 GBP	105.26%	82'468.00	0.01	a)
X50089572316	6.0000 % ITALY 6 08/04/28 EMTN	60	0	0	60 GBP	99.93%	67'102.92	0.01	a)
X50091740018	5.6250 % EBRD 5 5/8 12/07/28 EMTN	50	0	0	50 GBP	103.09%	57'688.57	0.01	a)
X50094804126	4.5000 % LCRFIN 4 1/2 12/07/28 REGS	30	0	0	30 GBP	98.43%	33'048.49	0.00	a)
X50095130943	4.8750 % IBRD 4 7/8 12/07/28 EMTN	10	0	0	10 GBP	99.87%	11'177.44	0.00	a)
X50096412548	5.2500 % RESFER 5 1/4 12/07/28 EMTN	50	0	0	50 GBP	100.66%	56'329.85	0.01	a)
X50096499057	5.0000 % EIB 5 04/15/39	30	0	0	30 GBP	102.51%	34'419.74	0.00	a)
X50096806590	5.2000 % BNG 5.2 12/07/28 EMTN	50	0	0	50 GBP	100.50%	56'242.55	0.01	a)
X50110373569	5.5000 % EIB 5 1/2 04/15/25	60	0	0	60 GBP	100.24%	67'314.45	0.01	a)
X50114126294	5.6250 % EIB 5 5/8 06/07/32	50	0	0	50 GBP	107.39%	60'093.20	0.01	a)
X50123656836	5.2500 % RESFER 5 1/4 01/31/35 EMTN	10	0	0	10 GBP	100.99%	11'302.79	0.00	a)
X50130092793	5.3750 % NEDWBK 5 3/8 06/07/32 EMTN	50	0	0	50 GBP	103.99%	58'195.57	0.01	a)
X50138036842	5.5000 % KFW 5 1/2 06/18/25 EXC	50	0	0	50 GBP	99.99%	55'954.92	0.01	a)
X50138037733	6.0000 % KFW 6 12/07/28 EXCH	80	0	0	80 GBP	105.11%	94'111.26	0.01	a)
X50138038624	5.7500 % KFW 5 3/4 06/07/32 EXCH	60	0	0	60 GBP	108.11%	72'599.36	0.01	a)

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XS0138039275	5.0000 % KFW 5 06/09/36 EMTN	30	0	0	30 GBP	103.24%	34'664.85	0.00	a)
XS0144628053	5.3750 % SNCF 5 3/8 03/18/27 EMTN	10	0	0	10 GBP	99.58%	11'145.10	0.00	a)
XS0150670551	5.1000 % LCRFIN 5.1 03/07/51	40	0	0	40 GBP	103.67%	46'411.86	0.00	a)
XS0202407093	4.6250 % EIB 4 5/8 10/12/54 DIP	30	0	0	30 GBP	97.08%	32'594.87	0.00	a)
XS0206361221	4.7500 % UKRAIL 4 3/4 11/29/35 EMTN	50	0	0	50 GBP	99.28%	55'559.28	0.01	a)
XS0208653773	4.8750 % LLOYDS 4 7/8 12/20/24 EMTN	30	0	0	30 GBP	98.83%	33'182.46	0.00	a)
XS0211898043	4.9990 % BRDGT 4.999 10/05/31 B	50	0	0	50 GBP	93.73%	52'454.03	0.01	a)
XS0236698972	4.3750 % UKRAIL 4 3/8 12/09/30 EMTN	50	0	0	50 GBP	97.79%	54'720.99	0.01	a)
XS0415532273	4.5000 % EIB 4 1/2 06/07/29 EMTN	20	0	0	20 GBP	98.59%	22'067.47	0.00	a)
XS0416848793	6.8750 % EQNR 6 7/8 03/11/31 EMTN	0	50	0	50 GBP	109.36%	61'197.86	0.01	a)
XS0499449261	5.7500 % ORSTED 5 3/4 04/09/40 EMTN	50	0	0	50 GBP	97.53%	54'575.49	0.01	a)
XS0584363724	5.6250 % NVIDE 5 5/8 01/28/26 EMTN	100	0	0	100 GBP	100.32%	112'281.41	0.01	a)
XS0596191360	5.7500 % SANUK 5 3/4 03/02/26 EMTN	100	0	0	100 GBP	100.47%	112'447.05	0.01	a)
XS0740808802	3.8750 % EIB 3 7/8 06/08/37 EMTN	0	20	0	20 GBP	91.51%	20'484.23	0.00	a)
XS0895820834	4.8820 % ARQIVA 4.882 12/31/32 EMTN	100	0	0	100 GBP	92.43%	65'521.24	0.01	a)
XS0954706023	3.1250 % DBHNGR 3 1/8 07/24/26 EMTN	100	0	0	100 GBP	94.36%	105'606.44	0.01	a)
XS1188135450	2.1250 % DEXGRP 2 1/8 02/12/25 EMTN	100	0	0	100 GBP	95.29%	106'652.90	0.01	a)
XS1273543162	2.8930 % AHFILN 2.893 08/11/43	100	0	0	100 GBP	73.71%	82'492.51	0.01	a)
XS1490724975	1.0000 % EIB 1 09/21/26 EMTN	70	0	0	70 GBP	88.76%	69'540.34	0.01	a)
XS1805260483	1.3750 % EIB 1 3/8 03/07/25 EMTN	50	0	0	50 GBP	94.43%	52'844.63	0.01	a)
XS1811047080	1.6250 % BNG 1 5/8 08/26/25 EMTN	100	0	0	100 GBP	92.67%	103'713.86	0.01	a)
XS1870443089	1.3750 % IFC 1 3/8 03/07/25	50	0	0	50 GBP	94.33%	52'788.67	0.01	a)
XS1872363558	1.3750 % RENTEN 1 3/8 09/08/25 EMTN	50	0	0	50 GBP	92.16%	51'571.53	0.01	a)
XS1941813617	1.3750 % KFW 1 3/8 12/09/24 EMTN	150	0	0	150 GBP	94.96%	159'420.31	0.02	a)
XS1950499712	1.8750 % DBHNGR 1 7/8 02/13/26 EMTN	70	0	0	70 GBP	92.27%	72'286.32	0.01	a)
XS1991124063	1.2500 % IADB 1 1/4 12/15/25	100	0	0	100 GBP	91.25%	102'130.17	0.01	a)
XS2110832040	0.7500 % EIB 0 3/4 07/22/27 EMTN	0	50	0	50 GBP	85.35%	47'762.86	0.00	a)
XS2121223601	0.7500 % IFC 0 3/4 07/22/27 GMTN	50	0	0	50 GBP	85.20%	47'678.36	0.00	a)
XS2122575678	1.0000 % IBRD 1 12/21/29	50	0	0	50 GBP	80.11%	44'828.29	0.00	a)
XS2236022153	0.2500 % IBRD 0 1/4 09/23/27 GMTN	100	0	0	100 GBP	82.91%	92'797.08	0.01	a)
XS2245488775	0.2000 % AIIB 0.2 12/15/25 GMTN	50	0	0	50 GBP	88.69%	49'633.62	0.01	a)
XS2281478268	0.1250 % KFW 0 1/8 12/30/26 EMTN	0	20	0	20 GBP	85.30%	19'094.40	0.00	a)
XS2284257701	0.1250 % NIB 0 1/8 12/15/26 EMTN	0	30	0	30 GBP	85.20%	28'606.68	0.00	a)
XS2297687787	0.3750 % IDAWBG 0 3/8 09/22/27	100	0	0	100 GBP	83.29%	93'221.26	0.01	a)
XS2332979769	0.7500 % ASIA 0 3/4 12/07/27	100	0	0	100 GBP	84.01%	94'029.33	0.01	a)
XS2356217203	0.5000 % AFDB 0 1/2 06/22/26 GMTN	0	20	0	20 GBP	87.82%	19'658.70	0.00	a)
XS2389689337	0.6250 % LBANK 0 5/8 12/15/25 EMTN	0	20	0	20 GBP	89.71%	20'081.09	0.00	a)
XS2398918024	0.8750 % EIB 0 7/8 05/15/26	0	20	0	20 GBP	89.47%	20'027.82	0.00	a)
XS2430947049	1.1250 % ASIA 1 1/8 06/10/25	0	20	0	20 GBP	92.82%	20'777.02	0.00	a)
XS2573690489	4.1250 % KFW 4 1/8 02/18/26 EMTN	0	30	0	30 GBP	97.42%	32'709.03	0.00	a)
XS2574080789	4.2500 % COE 4 1/4 03/16/26 EMTN	0	50	0	50 GBP	97.43%	54'521.21	0.01	a)
XS2578472412	3.8750 % NIB 3 7/8 02/19/26 EMTN	0	30	0	30 GBP	96.75%	32'484.07	0.00	a)
XS2583600015	3.8750 % ASIA 3 7/8 02/10/26 GMTN	0	50	0	50 GBP	96.88%	54'215.10	0.01	a)
XS2594034998	4.0000 % IADB 4 12/17/29 GMTN	0	20	0	20 GBP	95.85%	21'455.48	0.00	a)
GBP							31'923'913.63	3.26	
IL0010994569	6.2500 % ILGOV 6 1/4 10/30/26 1026	400	0	0	400 ILS	106.78%	99'323.15	0.01	a)
IL0011254005	5.5000 % ILGOV 5 1/2 01/31/42 0142	350	0	0	350 ILS	117.98%	96'023.22	0.01	a)
IL0011308488	3.7500 % ILGOV 3 3/4 03/31/24 0324	470	0	470	0 ILS	0.00%	0.00	0.00	
IL0011355570	1.7500 % ILGOV 1 3/4 08/31/25 0825	600	0	0	600 ILS	95.31%	132'984.90	0.01	a)
IL0011393449	2.0000 % ILGOV 2 03/31/27 0327	400	0	0	400 ILS	93.81%	87'260.11	0.01	a)
IL0011401937	3.7500 % ILGOV 3 3/4 03/31/47 0347	480	0	0	480 ILS	93.63%	104'509.47	0.01	a)
IL0011508798	2.2500 % ILGOV 2 1/4 09/28/28 0928	220	220	0	440 ILS	92.85%	95'003.15	0.01	a)
IL0011609851	1.0000 % ILGOV 1 03/31/30 0330	670	0	0	670 ILS	83.82%	130'596.48	0.01	a)
IL0011626681	0.5000 % ILGOV 0 1/2 04/30/25 0425	300	120	0	420 ILS	93.95%	91'761.67	0.01	a)
IL0011661803	1.5000 % ILGOV 1 1/2 05/31/37 0537	300	0	0	300 ILS	73.86%	51'528.56	0.01	a)
IL0011840761	2.8000 % ILGOV 2.8 11/29/52 1152	0	130	0	130 ILS	76.17%	23'025.29	0.00	a)
IL0011948028	3.7500 % ILGOV 3 3/4 02/28/29 0229	0	100	0	100 ILS	99.66%	23'173.60	0.00	a)
ILS							935'189.60	0.10	
JP525022AM69	0.5140 % ACAFP 0.514 07/06/27 9	100'000	0	0	100'000 JPY	98.37%	596'788.82	0.06	a)
XS0306605956	2.8000 % C 2.8 06/25/27	0	100'000	0	100'000 JPY	106.19%	644'213.78	0.07	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
JPY							1'241'002.60	0.13	
KR10350172C8	3.0000 % KTB 3 12/10/42 4212	450'000	0	0	450'000 KRW	89.45%	268'979.90	0.03	a)
KR103501G562	2.2500 % KTB 2 1/4 06/10/25 2506	670'000	0	0	670'000 KRW	97.48%	436'455.70	0.04	a)
KR103501G935	1.8750 % KTB 1 7/8 03/10/24 2403	630'000	0	630'000	0 KRW	0.00%	0.00	0.00	
KR103501G992	1.3750 % KTB 1 3/8 09/10/24 2409	300'000	0	0	300'000 KRW	97.73%	195'921.01	0.02	a)
KR103501GA35	1.5000 % KTB 1 1/2 03/10/25 2503	500'000	0	0	500'000 KRW	96.74%	323'223.55	0.03	a)
KR103501GA92	1.1250 % KTB 1 1/8 09/10/25 2509	600'000	600'000	0	1'200'000 KRW	94.98%	761'641.81	0.08	a)
KR103501GB34	1.2500 % KTB 1 1/4 03/10/26 2603	600'000	400'000	0	1'000'000 KRW	94.04%	628'406.00	0.06	a)
KR103501GB67	1.1250 % KTB 1 1/8 06/10/24 2406	500'000	0	0	500'000 KRW	98.22%	328'172.50	0.03	a)
KR10350270C0	4.7500 % KTB 4 3/4 12/10/30 3012	250'000	0	0	250'000 KRW	105.80%	176'747.46	0.02	a)
KR10350271C8	4.0000 % KTB 4 12/10/31 3112	340'000	0	0	340'000 KRW	101.28%	230'118.47	0.02	a)
KR103502G3C1	3.7500 % KTB 3 3/4 12/10/33 3312	350'000	0	0	350'000 KRW	99.32%	232'297.88	0.02	a)
KR103502G495	3.0000 % KTB 3 09/10/24 2409	380'000	0	0	380'000 KRW	99.35%	252'279.43	0.03	a)
KR103502G4C9	2.7500 % KTB 2 3/4 12/10/44 4412	300'000	0	0	300'000 KRW	85.24%	170'878.08	0.02	a)
KR103502G594	2.6250 % KTB 2 5/8 09/10/35 3509	400'000	0	0	400'000 KRW	88.53%	236'628.68	0.02	a)
KR103502G5C6	2.2500 % KTB 2 1/4 12/10/25 2512	600'000	0	0	600'000 KRW	96.76%	387'965.05	0.04	a)
KR103502G636	2.0000 % KTB 2 03/10/46 4603	280'000	0	0	280'000 KRW	73.44%	137'406.57	0.01	a)
KR103502G669	1.8750 % KTB 1 7/8 06/10/26 2606	400'000	0	0	400'000 KRW	95.12%	254'249.06	0.03	a)
KR103502G693	1.5000 % KTB 1 1/2 09/10/36 3609	150'000	0	0	150'000 KRW	76.39%	76'569.04	0.01	a)
KR103502G6C4	1.5000 % KTB 1 1/2 12/10/26 2612	600'000	600'000	0	1'200'000 KRW	93.07%	746'292.58	0.08	a)
KR103502G735	2.1250 % KTB 2 1/8 03/10/47 4703	300'000	0	0	300'000 KRW	74.70%	149'743.05	0.02	a)
KR103502G768	2.1250 % KTB 2 1/8 06/10/27 2706	600'000	0	0	600'000 KRW	94.28%	378'005.62	0.04	a)
KR103502G792	2.2500 % KTB 2 1/4 09/10/37 3709	300'000	0	0	300'000 KRW	83.17%	166'732.85	0.02	a)
KR103502G7C2	2.3750 % KTB 2 3/8 12/10/27 2712	200'000	0	0	200'000 KRW	94.49%	126'285.19	0.01	a)
KR103502G867	2.6250 % KTB 2 5/8 06/10/28 2806	200'000	0	0	200'000 KRW	94.95%	126'894.61	0.01	a)
KR103502G8C0	2.3750 % KTB 2 3/8 12/10/28 2812	250'000	0	0	250'000 KRW	93.30%	155'861.79	0.02	a)
KR103502G933	2.0000 % KTB 2 03/10/49 4903	450'000	0	0	450'000 KRW	71.47%	214'902.02	0.02	a)
KR103502G966	1.8750 % KTB 1 7/8 06/10/29 2906	750'000	0	0	750'000 KRW	90.06%	451'357.29	0.05	a)
KR103502G990	1.1250 % KTB 1 1/8 09/10/39 3909	0	500'000	0	500'000 KRW	68.15%	227'706.36	0.02	a)
KR103502G9C8	1.3750 % KTB 1 3/8 12/10/29 2912	400'000	0	0	400'000 KRW	86.49%	231'189.50	0.02	a)
KR103502GA34	1.5000 % KTB 1 1/2 03/10/50 5003	1'000'000	700'000	0	1'700'000 KRW	64.59%	733'733.49	0.07	a)
KR103502GA67	1.3750 % KTB 1 3/8 06/10/30 3006	550'000	0	0	550'000 KRW	85.57%	314'489.56	0.03	a)
KR103502GA91	1.5000 % KTB 1 1/2 09/10/40 4009	300'000	0	0	300'000 KRW	72.05%	144'431.58	0.01	a)
KR103502GAC2	1.5000 % KTB 1 1/2 12/10/30 3012	0	400'000	0	400'000 KRW	85.34%	228'099.54	0.02	a)
KR103502GB33	1.8750 % KTB 1 7/8 03/10/51 5103	1'400'000	300'000	0	1'700'000 KRW	69.33%	787'599.47	0.08	a)
KR103502GB66	2.0000 % KTB 2 06/10/31 3106	600'000	0	0	600'000 KRW	87.88%	352'357.26	0.04	a)
KR103502GBC0	2.3750 % KTB 2 3/8 12/10/31 3112	0	400'000	0	400'000 KRW	89.80%	240'034.20	0.02	a)
KR103502GC99	3.1250 % KTB 3 1/8 09/10/52 5209	300'000	0	0	300'000 KRW	88.98%	178'380.82	0.02	a)
KR103503GA90	1.6250 % KTB 1 5/8 09/10/70 7009	0	500'000	0	500'000 KRW	53.83%	179'858.99	0.02	a)
KRW							11'231'895.96	1.15	
MX0MGO000078	10.0000 % MBONO 10 12/05/24 M	53'500	0	0	53'500 MXN	98.96%	277'833.99	0.03	a)
MX0MGO0000B2	10.0000 % MBONO 10 11/20/36 M	20'000	0	0	20'000 MXN	105.46%	110'681.80	0.01	a)
MX0MGO0000D8	7.5000 % MBONO 7 1/2 06/03/27 M	56'500	12'000	0	68'500 MXN	93.28%	335'296.33	0.03	a)
MX0MGO0000H9	8.5000 % MBONO 8 1/2 05/31/29 M	45'500	0	0	45'500 MXN	96.17%	229'617.70	0.02	a)
MX0MGO0000J5	8.5000 % MBONO 8 1/2 11/18/38 M	33'500	0	0	33'500 MXN	92.83%	163'189.49	0.02	a)
MX0MGO0000P2	7.7500 % MBONO 7 3/4 05/29/31 M	76'000	0	0	76'000 MXN	91.19%	363'656.49	0.04	a)
MX0MGO0000R8	7.7500 % MBONO 7 3/4 11/13/42 M	47'500	8'000	0	55'500 MXN	85.38%	248'644.04	0.03	a)
MX0MGO0000U2	7.7500 % MBONO 7 3/4 11/23/34 M	12'800	8'000	0	20'800 MXN	89.44%	97'619.12	0.01	a)
MX0MGO0000Y4	5.7500 % MBONO 5 3/4 03/05/26 M	95'000	0	0	95'000 MXN	90.68%	452'073.06	0.05	a)
MX0MGO000102	8.0000 % MBONO 8 11/07/47 M	44'500	0	0	44'500 MXN	87.36%	204'007.85	0.02	a)
MX0MGO000151	8.0000 % MBONO 8 09/05/24 M	56'000	0	0	56'000 MXN	97.04%	285'151.24	0.03	a)
MX0MGO0001B0	5.0000 % MBONO 5 03/06/25 M	0	20'000	0	20'000 MXN	92.71%	97'302.72	0.01	a)
MX0MGO0001C8	5.5000 % MBONO 5 1/2 03/04/27 M	35'000	28'000	0	63'000 MXN	87.72%	289'987.09	0.03	a)
MX0MGO0001D6	7.5000 % MBONO 7 1/2 05/26/33 M	12'000	19'000	0	31'000 MXN	88.59%	144'115.45	0.01	a)
MX0MGO0001E4	8.0000 % MBONO 8 07/31/53 M	15'000	12'000	0	27'000 MXN	86.49%	122'541.73	0.01	a)
MXN							3'421'718.10	0.35	
NO0010705536	3.0000 % NGB 3 03/14/24 476	1'030	0	1'030	0 NOK	0.00%	0.00	0.00	
NO0010732555	1.7500 % NGB 1 3/4 03/13/25 477	1'070	0	0	1'070 NOK	96.34%	85'596.85	0.01	a)
NO0010757925	1.5000 % NGB 1 1/2 02/19/26 478	820	0	0	820 NOK	93.90%	63'937.60	0.01	a)
NO0010786288	1.7500 % NGB 1 3/4 02/17/27 479	780	0	0	780 NOK	92.72%	60'051.85	0.01	a)
NO0010821598	2.0000 % NGB 2 04/26/28 480	650	0	0	650 NOK	91.90%	49'601.71	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
NO0010844079	1.7500 % NGB 1 3/4 09/06/29 481	1'150	0	0	1'150 NOK	88.87%	84'864.50	0.01	a)
NO0010930522	1.2500 % NGB 1 1/4 09/17/31 483	950	0	0	950 NOK	82.50%	65'079.05	0.01	a)
NO0012440397	2.1250 % NGB 2 1/8 05/18/32 484	1'000	0	0	1'000 NOK	87.62%	72'751.47	0.01	a)
NO0012712506	3.5000 % NGB 3 1/2 10/06/42 485	0	300	0	300 NOK	100.44%	25'018.95	0.00	a)
NO0012837642	3.0000 % NGB 3 08/15/33 486	0	600	0	600 NOK	93.74%	46'700.91	0.00	a)
X51805263743	1.8750 % NIB 1 7/8 04/10/24 EMTN	1'000	0	1'000	0 NOK	0.00%	0.00	0.00	
NOK							553'602.89	0.06	
NZADBDT007C4	3.5000 % ASIA 3 1/2 05/30/24 MTN	200	0	200	0 NZD	0.00%	0.00	0.00	
NZADBDT016C5	4.0000 % ASIA 4 05/27/27 MTN	0	60	0	60 NZD	95.67%	30'190.45	0.00	a)
NZGOVDT425C5	2.7500 % NZGB 2 3/4 04/15/25 0425	250	0	0	250 NZD	95.88%	126'063.08	0.01	a)
NZGOVDT427C1	4.5000 % NZGB 4 1/2 04/15/27 0427	240	50	0	290 NZD	98.35%	149'995.84	0.02	a)
NZGOVDT429C7	3.0000 % NZGB 3 04/20/29 0429	230	50	0	280 NZD	90.85%	133'779.02	0.01	a)
NZGOVDT433C9	3.5000 % NZGB 3 1/2 04/14/33 0433	200	100	0	300 NZD	89.48%	141'179.40	0.01	a)
NZGOVDT437C0	2.7500 % NZGB 2 3/4 04/15/37 0437	200	0	0	200 NZD	77.90%	81'939.03	0.01	a)
NZGOVDT524C5	0.5000 % NZGB 0 1/2 05/15/24 0524	234	0	234	0 NZD	0.00%	0.00	0.00	
NZGOVDT526C0	0.5000 % NZGB 0 1/2 05/15/26 0526	120	50	0	170 NZD	88.51%	79'133.50	0.01	a)
NZGOVDT528C6	0.2500 % NZGB 0 1/4 05/15/28 0528	150	0	0	150 NZD	80.70%	63'667.13	0.01	a)
NZGOVDT530C2	4.5000 % NZGB 4 1/2 05/15/30 0530	0	100	0	100 NZD	97.84%	51'459.21	0.01	a)
NZGOVDT531C0	1.5000 % NZGB 1 1/2 05/15/31 0531	200	0	0	200 NZD	78.55%	82'626.95	0.01	a)
NZGOVDT532C8	2.0000 % NZGB 2 05/15/32 0532	100	0	0	100 NZD	79.78%	41'956.69	0.00	a)
NZGOVDT534C4	4.2500 % NZGB 4 1/4 05/15/34 0534	0	60	0	60 NZD	94.54%	29'833.55	0.00	a)
NZGOVDT541C9	1.7500 % NZGB 1 3/4 05/15/41 0541	70	0	0	70 NZD	61.50%	22'642.81	0.00	a)
NZGOVDT551C8	2.7500 % NZGB 2 3/4 05/15/51 0551	100	0	0	100 NZD	65.75%	34'581.03	0.00	a)
NZHNZD0001L7	2.2470 % HOUSNZ 2.247 10/05/26	100	0	0	100 NZD	91.49%	48'114.82	0.00	a)
NZHNZD0628L7	3.4200 % HOUSNZ 3.42 10/18/28 MTN	0	100	0	100 NZD	92.18%	48'482.44	0.00	a)
NZIBDDT018C3	1.6250 % IBRD 1 5/8 05/10/28 MTN	0	40	0	40 NZD	85.28%	17'939.51	0.00	a)
NZIBDDT019C1	2.8750 % IBRD 2 7/8 11/30/26 MTN	0	50	0	50 NZD	92.92%	24'435.03	0.00	a)
NZIBDDT022C5	5.0000 % IBRD 5 06/22/26 MTN	0	80	0	80 NZD	99.10%	41'697.51	0.00	a)
NZLGFDT007C4	4.5000 % NZLGFA 4 1/2 04/15/27	30	0	0	30 NZD	97.59%	15'398.32	0.00	a)
NZLGFDT008C2	2.7500 % NZLGFA 2 3/4 04/15/25	150	0	0	150 NZD	95.63%	75'445.36	0.01	a)
NZLGFDT009C0	3.5000 % NZLGFA 3 1/2 04/14/33	0	60	0	60 NZD	85.73%	27'053.17	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	0	100	0	100 NZD	81.78%	43'009.08	0.00	a)
NZLGFDT020C7	4.5000 % NZLGFA 4 1/2 05/15/30	0	60	0	60 NZD	95.50%	30'135.86	0.00	a)
NZLRBDT009C1	5.3750 % RENTEN 5 3/8 04/23/24 MTN	40	0	40	0 NZD	0.00%	0.00	0.00	
NZWNZD0724L3	2.2200 % WSTPNZ 2.22 07/29/24 MTN	100	0	0	100 NZD	96.75%	50'884.37	0.01	a)
NZD							1'491'643.16	0.15	
PL0000107611	2.7500 % POLGB 2 3/4 04/25/28 0428	560	0	0	560 PLN	89.71%	107'672.04	0.01	a)
PL0000108197	3.2500 % POLGB 3 1/4 07/25/25 0725	160	0	0	160 PLN	96.37%	33'047.19	0.00	a)
PL0000108866	2.5000 % POLGB 2 1/2 07/25/26 0726	1'240	0	0	1'240 PLN	92.79%	246'596.49	0.03	a)
PL0000109427	2.5000 % POLGB 2 1/2 07/25/27 0727	1'180	0	0	1'180 PLN	90.37%	228'539.34	0.02	a)
PL0000109765	4.0000 % POLGB 4 04/25/47 0447	80	0	0	80 PLN	78.54%	13'466.08	0.00	a)
PL0000111191	2.5000 % POLGB 2 1/2 04/25/24 0424	430	0	430	0 PLN	0.00%	0.00	0.00	
PL0000111498	2.7500 % POLGB 2 3/4 10/25/29 1029	1'200	0	0	1'200 PLN	86.61%	222'750.66	0.02	a)
PL0000111720	2.2500 % POLGB 2 1/4 10/25/24 1024	1'000	0	0	1'000 PLN	96.57%	206'960.71	0.02	a)
PL0000112728	0.7500 % POLGB 0 3/4 04/25/25 0425	700	0	0	700 PLN	93.00%	139'513.74	0.01	a)
PL0000112736	1.2500 % POLGB 1 1/4 10/25/30 1030	900	0	0	900 PLN	75.77%	146'152.39	0.01	a)
PL0000113460	0.2500 % POLGB 0 1/4 10/25/26 1026	350	600	0	950 PLN	85.85%	174'788.77	0.02	a)
PL0000113783	1.7500 % POLGB 1 3/4 04/25/32 0432	0	640	0	640 PLN	74.37%	102'013.06	0.01	a)
X51622379698	3.0000 % EIB 3 05/24/24 EMTN	150	0	150	0 PLN	0.00%	0.00	0.00	
PLN							1'621'500.47	0.17	
SE0002829192	3.5000 % SGB 3 1/2 03/30/39 #1053 1053	820	0	0	820 SEK	108.39%	71'691.65	0.01	a)
SE0004517290	2.2500 % SGB 2 1/4 06/01/32 #1056 1056	550	0	0	550 SEK	96.29%	42'717.75	0.00	a)
SE0005676608	2.5000 % SGB 2 1/2 05/12/25 #1058 1058	1'210	0	0	1'210 SEK	98.49%	96'132.15	0.01	a)
SE0007125927	1.0000 % SGB 1 11/12/26 #1059 1059	1'350	0	0	1'350 SEK	93.71%	102'043.17	0.01	a)
SE0009383664	2.0000 % SBAB 2 06/17/26 #147 147	1'000	0	0	1'000 SEK	94.88%	76'531.29	0.01	a)
SE0009496367	0.7500 % SGB 0 3/4 05/12/28 #1060 1060	1'050	0	0	1'050 SEK	90.79%	76'898.02	0.01	a)
SE0010298190	1.5000 % LANSBK 1 1/2 09/18/24 #517 517	500	0	0	500 SEK	97.35%	39'262.64	0.00	a)
SE0010469205	1.0000 % KOMINS 1 10/02/24 #2410 2410	400	0	0	400 SEK	96.85%	31'250.07	0.00	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
SE0011062892	2.0000 % SHBASS 2 09/01/28 #1594 1594	1'000	0	0	1'000 SEK	91.39%	73'716.96	0.01	a)
SE0011063015	1.5000 % SHBASS 1 1/2 03/01/24 #1588 1588	2'000	0	2'000	0 SEK	0.00%	0.00	0.00	
SE0011281922	0.7500 % SGB 0 3/4 11/12/29 #1061 1061	550	0	0	550 SEK	88.49%	39'257.76	0.00	a)
SE0011309244	1.2500 % LANSBK 1 1/4 09/17/25 #518 518	600	0	0	600 SEK	94.61%	45'788.10	0.00	a)
SE0011414010	1.0000 % KOMINS 1 05/12/25 #2505 2505	1'500	0	0	1'500 SEK	95.29%	115'300.27	0.01	a)
SE0011643386	1.5000 % SHBASS 1 1/2 12/03/24 #1589 1589	2'000	0	0	2'000 SEK	96.90%	156'321.36	0.02	a)
SE0012142206	1.0000 % SWEDA 1 09/18/24 #194 194	1'800	0	0	1'800 SEK	96.85%	140'620.98	0.01	a)
SE0012193621	1.0000 % SEB 1 12/18/24 #579 579	2'000	0	0	2'000 SEK	96.18%	155'166.27	0.02	a)
SE0012230415	1.0000 % NDASS 1 09/18/24 #5534 5534	2'900	0	0	2'900 SEK	96.85%	226'549.01	0.02	a)
SE0012324341	1.5000 % LANSBK 1 1/2 09/16/26 #519 519	800	0	0	800 SEK	93.04%	60'040.26	0.01	a)
SE0012569572	1.0000 % KOMINS 1 11/12/26 #2611 2611	1'000	0	0	1'000 SEK	91.70%	73'969.44	0.01	a)
SE0012676690	1.0000 % SHBASS 1 09/03/25 #1590 1590	2'000	0	0	2'000 SEK	94.25%	152'044.61	0.02	a)
SE0013102043	0.5000 % SEB 0 1/2 12/16/26 #581 581	2'000	0	0	2'000 SEK	89.53%	144'434.88	0.01	a)
SE0013358447	1.0000 % NDASS 1 06/16/27 #5537 5537	0	2'000	0	2'000 SEK	89.89%	145'014.04	0.01	a)
SE0013381571	0.5000 % SBAB 0 1/2 06/11/25 #146 146	2'000	0	0	2'000 SEK	93.99%	151'626.78	0.02	a)
SE0013882644	0.5000 % SHBASS 0 1/2 06/01/26 #1591 1591	2'000	0	0	2'000 SEK	91.12%	146'998.35	0.02	a)
SE0013883238	1.0000 % SHBASS 1 03/01/27 #1592 1592	2'000	0	0	2'000 SEK	90.59%	146'151.39	0.01	a)
SE0013935319	0.1250 % SGB 0 1/8 05/12/31 #1062 1062	1'000	0	0	1'000 SEK	81.99%	66'137.88	0.01	a)
SE0015193313	0.5000 % SGB 0 1/2 11/24/45 #1063 1063	500	0	0	500 SEK	62.27%	25'115.99	0.00	a)
SE0015660139	0.7500 % KOMINS 0 3/4 05/12/28 #2805 2805	0	800	0	800 SEK	87.27%	56'312.34	0.01	a)
SE0015987540	0.5000 % DANBNK 0 1/2 12/16/26 #2612 2612	0	2'000	0	2'000 SEK	89.52%	144'417.14	0.01	a)
SE0016829048	0.5000 % KOMINS 0 1/2 06/15/27 #2706 2706	0	600	0	600 SEK	88.63%	42'895.37	0.00	a)
SE0017780430	3.0000 % SEB 3 11/06/28 #602 602	0	2'000	0	2'000 SEK	95.56%	154'157.98	0.02	a)
SE0019175548	3.0000 % SWEDA 3 03/15/28 #198 198	0	1'000	0	1'000 SEK	96.27%	77'653.31	0.01	a)
XS1171476143	1.2500 % EIB 1 1/4 05/12/25 EMTN	700	0	0	700 SEK	95.51%	53'927.06	0.01	a)
XS1562583937	2.2400 % ELLEVI 2.24 02/28/24 EMTN	1'000	0	0	1'000 SEK	98.87%	79'751.35	0.01	a)
XS1751359016	1.3750 % EIB 1 3/8 05/12/28 EMTN	800	0	0	800 SEK	90.35%	58'303.10	0.01	a)
XS1764081110	1.3750 % KFW 1 3/8 02/02/28 EMTN	600	0	0	600 SEK	90.83%	43'960.60	0.00	a)
XS2078928665	0.4325 % IBRD 0.4325 11/12/26 GDIF	2'000	0	0	2'000 SEK	90.12%	145'391.54	0.01	a)
XS2226974504	0.1250 % SWED 0 1/8 09/09/30 REGS	1'000	0	0	1'000 SEK	83.87%	67'652.73	0.01	a)
SEK							3'525'203.59	0.36	
SG31A0000001	2.3750 % SIGB 2 3/8 06/01/25	160	0	0	160 SGD	97.97%	102'518.48	0.01	a)
SG31A7000004	2.7500 % SIGB 2 3/4 03/01/46	150	0	0	150 SGD	94.96%	93'161.13	0.01	a)
SG31A8000003	2.1250 % SIGB 2 1/8 06/01/26	140	0	0	140 SGD	96.62%	88'467.58	0.01	a)
SG31A9000002	2.2500 % SIGB 2 1/4 08/01/36	110	50	0	160 SGD	90.70%	94'913.04	0.01	a)
SG31B7000002	2.6250 % SIGB 2 5/8 05/01/28	120	0	0	120 SGD	97.85%	76'795.46	0.01	a)
SG3254976487	2.7500 % SIGB 2 3/4 04/01/42	106	0	0	106 SGD	95.04%	65'890.02	0.01	a)
SG3261987691	3.3750 % SIGB 3 3/8 09/01/33	75	50	0	125 SGD	102.00%	83'387.99	0.01	a)
SG3263998209	2.8750 % SIGB 2 7/8 07/01/29	110	50	0	160 SGD	98.51%	103'078.32	0.01	a)
SG71C4000008	2.5980 % HDBSP 2.598 10/30/29 MTN	250	0	0	250 SGD	95.07%	155'441.86	0.02	a)
SG7160932174	3.5000 % SIGB 3 1/2 03/01/27	222	0	0	222 SGD	100.77%	146'312.66	0.01	a)
SG7530941627	3.0000 % SIGB 3 09/01/24	235	0	0	235 SGD	99.39%	152'748.78	0.02	a)
SG7U32949426	2.8750 % SIGB 2 7/8 09/01/30	165	0	0	165 SGD	98.25%	106'026.49	0.01	a)
SGXF12888537	1.2500 % SIGB 1 1/4 11/01/26	70	60	0	130 SGD	93.75%	79'706.63	0.01	a)
SGXF13029610	2.3750 % SIGB 2 3/8 07/01/39	100	0	0	100 SGD	90.46%	59'162.38	0.01	a)
SGXF17096524	2.6250 % HDBSP 2 5/8 09/17/25 MTN	250	0	0	250 SGD	98.00%	160'235.81	0.02	a)
SGXF27246101	1.8750 % SIGB 1 7/8 03/01/50	130	0	0	130 SGD	78.65%	66'870.82	0.01	a)
SGXF29144064	0.5000 % SIGB 0 1/2 11/01/25	80	0	0	80 SGD	93.80%	49'079.53	0.01	a)
SGXF33080817	2.8750 % SIGB 2 7/8 09/01/27	0	50	0	50 SGD	98.88%	32'333.29	0.00	a)
SGXF46767848	2.6250 % SIGB 2 5/8 08/01/32	80	40	0	120 SGD	95.92%	75'279.98	0.01	a)
SGXF47639806	3.0000 % SIGB 3 08/01/2072	60	0	0	60 SGD	99.53%	39'055.80	0.00	a)
SGXF76205099	1.6250 % SIGB 1 5/8 07/01/31	100	0	0	100 SGD	89.49%	58'528.64	0.01	a)
SGXF89085702	1.8750 % SIGB 1 7/8 10/01/51	0	60	0	60 SGD	78.07%	30'633.90	0.00	a)
SGXF92110679	2.0000 % SIGB 2 02/01/24	100	0	50	50 SGD	99.24%	32'452.65	0.00	a)
SGXF99041406	2.1640 % HDBSP 2.164 05/22/24 MTN	250	0	250	0 SGD	0.00%	0.00	0.00	

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SGD							1'952'081.24	0.20	
TH0623035C07	3.8500 % THAIGB 3.85 12/12/25	13'600	0	0	13'600 THB	103.35%	354'515.51	0.04	a)
TH0623036C06	2.1250 % THAIGB 2 1/8 12/17/26	6'600	0	0	6'600 THB	99.24%	165'203.94	0.02	a)
TH0623037601	1.0000 % THAIGB 1 06/17/27	10'000	0	0	10'000 THB	94.90%	239'367.22	0.02	a)
TH0623037C05	3.5800 % THAIGB 3.58 12/17/27	5'800	0	0	5'800 THB	104.50%	152'883.06	0.02	a)
TH0623038C04	2.8750 % THAIGB 2 7/8 12/17/28	5'500	0	0	5'500 THB	101.73%	141'124.25	0.01	a)
TH0623039607	4.8750 % THAIGB 4 7/8 06/22/29	4'150	0	0	4'150 THB	112.40%	117'657.77	0.01	a)
TH0623039C03	1.6000 % THAIGB 1.6 12/17/29	5'000	0	0	5'000 THB	94.49%	119'169.06	0.01	a)
TH062303D603	3.3500 % THAIGB 3.35 06/17/33	0	3'000	0	3'000 THB	104.98%	79'437.63	0.01	a)
TH062303G606	3.4000 % THAIGB 3.4 06/17/36	8'700	0	0	8'700 THB	105.85%	232'267.29	0.02	a)
TH062303H604	3.6000 % THAIGB 3.6 06/17/67	11'000	0	0	11'000 THB	98.34%	272'837.26	0.03	a)
TH062303HC09	4.2600 % THAIGB 4.26 12/12/37	2'300	2'000	0	4'300 THB	112.95%	122'502.64	0.01	a)
TH062303I602	3.3000 % THAIGB 3.3 06/17/38	7'000	0	0	7'000 THB	103.64%	182'983.25	0.02	a)
TH062303O600	4.6750 % THAIGB 4.675 06/29/44	6'100	0	0	6'100 THB	122.65%	188'705.79	0.02	a)
TH062303Q605	2.8750 % THAIGB 2 7/8 06/17/46	3'000	5'000	0	8'000 THB	93.49%	188'654.66	0.02	a)
TH0623A3B608	3.6500 % THAIGB 3.65 06/20/31	4'000	0	0	4'000 THB	107.03%	107'986.14	0.01	a)
TH0623A3C606	3.7750 % THAIGB 3.775 06/25/32	5'500	0	0	5'500 THB	109.03%	151'252.72	0.02	a)
TH0623X3BC03	2.0000 % THAIGB 2 12/17/31	7'000	0	0	7'000 THB	94.56%	166'953.21	0.02	a)
THB							2'983'501.40	0.30	
FR0014001L06	0.6250 % AGFRNC 0 5/8 01/22/26 EMTN	0	200	0	200 USD	90.40%	159'693.37	0.02	a)
US00254ENB47	0.5000 % SEK 0 1/2 08/26/25	200	0	0	200 USD	91.49%	161'608.25	0.02	a)
US003865AB88	6.5000 % TAQAUH 6 1/2 10/27/36 144A	100	100	0	200 USD	111.21%	196'456.00	0.02	a)
US00828EEE59	0.8750 % AFDB 0 7/8 03/23/26 GDIF	0	80	0	80 USD	90.77%	64'135.96	0.01	a)
US00946AAD63	2.5000 % HKAA 2 1/2 01/12/32 144A	200	0	0	200 USD	83.81%	148'050.37	0.02	a)
US013051EA13	3.3000 % ALTA 3.3 03/15/28	90	0	0	90 USD	94.75%	75'320.73	0.01	a)
US013051EF00	2.9500 % ALTA 2.95 01/23/24	50	0	50	0 USD	0.00%	0.00	0.00	
US013051EM50	1.3000 % ALTA 1.3 07/22/30	100	0	0	100 USD	80.74%	71'317.14	0.01	a)
US045167CY77	2.1250 % ASIA 2 1/8 03/19/25 GMTN	50	0	0	50 USD	95.57%	42'203.89	0.00	a)
US045167DN04	2.0000 % ASIA 2 04/24/26 GMTN	50	0	0	50 USD	93.37%	41'234.97	0.00	a)
US045167DR18	1.7500 % ASIA 1 3/4 08/14/26 GMTN	60	0	0	60 USD	92.21%	48'865.10	0.00	a)
US045167DU47	2.6250 % ASIA 2 5/8 01/12/27 GMTN	50	0	0	50 USD	94.06%	41'539.69	0.00	a)
US045167EG44	2.7500 % ASIA 2 3/4 01/19/28 GMTN	130	0	0	130 USD	93.40%	107'246.51	0.01	a)
US045167EJ82	3.1250 % ASIA 3 1/8 09/26/28 GMTN	100	0	0	100 USD	94.33%	83'318.74	0.01	a)
US045167EL39	2.6250 % ASIA 2 5/8 01/30/24	100	0	100	0 USD	0.00%	0.00	0.00	
US045167EP43	1.7500 % ASIA 1 3/4 09/19/29 GMTN	100	0	0	100 USD	86.52%	76'416.14	0.01	a)
US045167EQ26	1.5000 % ASIA 1 1/2 10/18/24	100	0	0	100 USD	95.87%	84'680.71	0.01	a)
US045167EU38	0.6250 % ASIA 0 5/8 04/29/25	200	0	0	200 USD	93.01%	164'303.93	0.02	a)
US045167EY59	0.7500 % ASIA 0 3/4 10/08/30 GMTN	100	0	0	100 USD	78.31%	69'169.96	0.01	a)
US045167EZ25	0.5000 % ASIA 0 1/2 02/04/26 GMTN	200	0	0	200 USD	90.38%	159'656.27	0.02	a)
US045167FP34	3.1250 % ASIA 3 1/8 08/20/27 GMTN	0	80	0	80 USD	95.27%	67'315.66	0.01	a)
US045167FV02	4.0000 % ASIA 4 01/12/33 GMTN	0	100	0	100 USD	97.92%	86'485.19	0.01	a)
US04517PB057	4.6250 % ASIA 4 5/8 06/13/25 GMTN	0	100	0	100 USD	99.35%	87'746.47	0.01	a)
US04522KAA43	2.2500 % AIIB 2 1/4 05/16/24	100	0	100	0 USD	0.00%	0.00	0.00	
US04522KAD81	0.5000 % AIIB 0 1/2 01/27/26	150	0	0	150 USD	90.09%	119'359.31	0.01	a)
US04522KAE64	0.5000 % AIIB 0 1/2 10/30/24	100	0	0	100 USD	94.46%	83'433.56	0.01	a)
US06120TAA60	5.0000 % BCHINA 5 11/13/24 REGS	200	0	0	200 USD	98.79%	174'507.24	0.02	a)
US06418BAA61	1.1880 % BNS 1.188 10/13/26 144A	250	0	0	250 USD	89.01%	196'540.79	0.02	a)
US09681MAB46	3.8750 % BOCAVI 3 7/8 04/27/26 REGS	200	0	0	200 USD	95.59%	168'854.44	0.02	a)
US11070TAK43	2.2500 % BRCOL 2 1/4 06/02/26	100	0	0	100 USD	93.57%	82'647.47	0.01	a)
US11070TAM09	4.2000 % BRCOL 4.2 07/06/33	0	70	0	70 USD	97.51%	60'289.23	0.01	a)
US125094AQ51	3.1500 % CADEPO 3.15 07/24/24 144A	250	0	0	250 USD	97.78%	215'912.67	0.02	a)
US12591DAC56	4.2500 % CNOOC 4 1/4 04/30/24	200	0	0	200 USD	98.99%	174'858.77	0.02	a)
US12634MAB63	3.5000 % CNOOC 3 1/2 05/05/25	200	0	0	200 USD	96.78%	170'965.40	0.02	a)
US12802D2A30	0.3750 % CADES 0 3/8 09/23/25 144A	200	0	0	200 USD	91.14%	160'993.51	0.02	a)
US12802D2C95	1.3750 % CADES 1 3/8 01/20/31 144A	200	0	0	200 USD	80.61%	142'388.73	0.01	a)
US12802D2D78	0.6250 % CADES 0 5/8 02/18/26 144A	200	0	0	200 USD	90.33%	159'575.01	0.02	a)
US12802D2E51	0.3750 % CADES 0 3/8 05/27/24 144A	200	0	200	0 USD	0.00%	0.00	0.00	
US13063A5E03	7.5000 % CA TXB-VAR PURP	200	0	0	200 USD	119.41%	210'936.35	0.02	a)
US13063A5G50	7.5500 % CA TXB-VAR PURP	250	0	0	250 USD	122.99%	271'573.54	0.03	a)
US13063BJC72	7.6000 % 13063BJC7	150	0	0	150 USD	124.24%	164'597.57	0.02	a)

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US135087K787	1.6250 % CANADA 1 5/8 01/22/25	200	0	0	200 USD	95.34%	168'423.41	0.02	a)
US135087Q560	3.7500 % CANADA 3 3/4 04/26/28	0	100	0	100 USD	97.47%	86'091.26	0.01	a)
US13607GRX42	1.1500 % CM 1.15 07/08/26 144A	200	0	0	200 USD	89.57%	158'228.94	0.02	a)
US168863BP27	3.6250 % CHILE 3 5/8 10/30/42	150	0	0	150 USD	77.50%	102'676.49	0.01	a)
US168863CF36	3.2400 % CHILE 3.24 02/06/28	200	0	0	200 USD	93.41%	165'007.00	0.02	a)
US219868CG98	4.7500 % CAF 4 3/4 04/01/26	0	70	0	70 USD	98.17%	60'696.68	0.01	a)
US222213AS92	2.5000 % COE 2 1/2 02/27/24	40	0	40	0 USD	0.00%	0.00	0.00	
US222213BB58	3.6250 % COE 3 5/8 01/26/28	80	0	0	80 USD	96.89%	68'465.30	0.01	a)
US22411VAP31	0.3750 % CPPIBC 0 3/8 07/29/25 144A	250	0	0	250 USD	91.52%	202'094.22	0.02	a)
US23330JAA97	6.8500 % DPWDU 6.85 07/02/37 144A	100	0	0	100 USD	107.19%	94'676.45	0.01	a)
US25159MBB28	1.2500 % DBJP 1 1/4 01/28/31 144A	200	0	0	200 USD	78.70%	139'023.55	0.01	a)
US268317AE47	5.6000 % EDF 5.6 01/27/40 144A	100	0	0	100 USD	93.17%	82'288.87	0.01	a)
US268317AS33	3.6250 % EDF 3 5/8 10/13/25 144A	100	0	0	100 USD	96.71%	85'415.57	0.01	a)
US29446MAB81	3.6250 % EQNR 3 5/8 09/10/28	100	0	0	100 USD	94.94%	83'854.87	0.01	a)
US29446MAG78	3.6250 % EQNR 3 5/8 04/06/40	50	0	0	50 USD	80.71%	35'641.79	0.00	a)
US29446MAH51	3.7000 % EQNR 3.7 04/06/50	70	0	0	70 USD	77.31%	47'799.46	0.00	a)
US29874QEG55	0.5000 % EBRD 0 1/2 05/19/25	150	0	0	150 USD	92.57%	122'639.70	0.01	a)
US298785DV50	4.8750 % EIB 4 7/8 02/15/36	40	0	0	40 USD	105.12%	37'139.25	0.00	a)
US298785GS94	1.8750 % EIB 1 7/8 02/10/25	50	0	0	50 USD	95.48%	42'167.24	0.00	a)
US298785HD17	2.1250 % EIB 2 1/8 04/13/26	50	0	0	50 USD	93.79%	41'418.68	0.00	a)
US298785HM16	2.3750 % EIB 2 3/8 05/24/27	150	0	0	150 USD	92.86%	123'031.87	0.01	a)
US298785HV15	2.6250 % EIB 2 5/8 03/15/24	150	0	150	0 USD	0.00%	0.00	0.00	
US298785HX70	2.2500 % EIB 2 1/4 06/24/24	50	0	50	0 USD	0.00%	0.00	0.00	
US298785JB33	1.6250 % EIB 1 5/8 03/14/25	100	0	0	100 USD	94.91%	83'826.61	0.01	a)
US298785JD98	0.6250 % EIB 0 5/8 07/25/25	100	0	0	100 USD	92.30%	81'526.62	0.01	a)
US298785JH03	0.7500 % EIB 0 3/4 09/23/30	100	0	0	100 USD	78.90%	69'684.89	0.01	a)
US298785JJ68	0.6250 % EIB 0 5/8 10/21/27	50	0	0	50 USD	85.92%	37'942.65	0.00	a)
US298785JK32	0.3750 % EIB 0 3/8 03/26/26	200	0	0	200 USD	89.75%	158'545.14	0.02	a)
US298785JL15	1.2500 % EIB 1 1/4 02/14/31	60	0	0	60 USD	81.16%	43'008.09	0.00	a)
US298785JN70	1.6250 % EIB 1 5/8 05/13/31	50	0	0	50 USD	83.07%	36'685.79	0.00	a)
US298785JR84	1.7500 % EIB 1 3/4 03/15/29	0	100	0	100 USD	87.47%	77'259.64	0.01	a)
US298785JU14	3.8750 % EIB 3 7/8 03/15/28	0	50	0	50 USD	97.90%	43'234.20	0.00	a)
US298785JW79	3.6250 % EIB 3 5/8 07/15/30	0	100	0	100 USD	95.91%	84'708.09	0.01	a)
US302154BN89	3.2500 % EIBKOR 3 1/4 08/12/26	200	0	0	200 USD	94.32%	166'612.75	0.02	a)
US302154BT59	2.8750 % EIBKOR 2 7/8 01/21/25	200	0	0	200 USD	96.68%	170'778.15	0.02	a)
US30216BHH87	2.6250 % EDC 2 5/8 02/21/24	70	0	70	0 USD	0.00%	0.00	0.00	
US30216BJR42	3.0000 % EDC 3 05/25/27	50	0	0	50 USD	94.88%	41'900.50	0.00	a)
US30216BJU70	3.3750 % EDC 3 3/8 08/26/25	50	0	0	50 USD	97.11%	42'886.65	0.00	a)
US30216BJW37	3.8750 % EDC 3 7/8 02/14/28	0	70	0	70 USD	97.79%	60'461.11	0.01	a)
US30216BKB70	4.3750 % EDC 4 3/8 06/29/26	0	50	0	50 USD	99.24%	43'828.19	0.00	a)
US3130A1XJ24	2.8750 % FHLB 2 7/8 06/14/24	100	0	0	100 USD	97.96%	86'524.05	0.01	a)
US3130A2VE38	3.0000 % FHLB 3 09/11/26 0000	200	0	0	200 USD	95.40%	168'529.40	0.02	a)
US3130A3GE85	2.7500 % FHLB 2 3/4 12/13/24	200	0	0	200 USD	96.83%	171'046.66	0.02	a)
US3130AEB254	3.2500 % FHLB 3 1/4 06/09/28	50	0	0	50 USD	95.07%	41'985.73	0.00	a)
US3130AFFX04	3.2500 % FHLB 3 1/4 11/16/28	100	0	0	100 USD	95.10%	83'994.43	0.01	a)
US3130AGWK72	1.5000 % FHLB 1 1/2 08/15/24	100	0	0	100 USD	96.39%	85'132.05	0.01	a)
US3130AJHU68	0.5000 % FHLB 0 1/2 04/14/25	150	0	0	150 USD	92.97%	123'173.63	0.01	a)
US3130AK5E22	0.3750 % FHLB 0 3/8 09/04/25	100	0	0	100 USD	91.46%	80'780.28	0.01	a)
US3130AQF408	1.0000 % FHLB 1 12/20/24 0002	150	0	0	150 USD	94.66%	125'412.67	0.01	a)
US3130AQF655	1.2500 % FHLB 1 1/4 12/21/26	150	0	0	150 USD	89.86%	119'058.57	0.01	a)
US3130ATT312	4.5000 % FHLB 4 1/2 10/03/24	100	0	0	100 USD	99.16%	87'578.65	0.01	a)
US313381FD22	2.5000 % FHLB 2 1/2 12/10/27	100	0	0	100 USD	91.76%	81'047.90	0.01	a)
US3133EMRZ77	0.2500 % FFCB 0 1/4 02/26/24	150	0	0	150 USD	97.47%	129'132.92	0.01	a)
US3133EN5N62	4.0000 % FFCB 4 01/06/28	200	0	0	200 USD	98.07%	173'235.36	0.02	a)
US3133ENEJ55	0.8750 % FFCB 0 7/8 11/18/24	250	0	0	250 USD	94.75%	209'215.43	0.02	a)
US3133EPCF00	4.5000 % FFCB 4 1/2 03/02/26	0	100	0	100 USD	99.39%	87'782.68	0.01	a)
US3133EPNG63	4.3750 % FFCB 4 3/8 06/23/26	0	100	0	100 USD	99.26%	87'674.93	0.01	a)
US3133EPQC23	4.6250 % FFCB 4 5/8 07/17/26	0	100	0	100 USD	99.83%	88'172.20	0.01	a)
US3133XGAY07	5.5000 % FHLB 5 1/2 07/15/36	50	0	0	50 USD	110.16%	48'649.41	0.00	a)
US3134A2HG69	0.0000 % FHLB 0 12/11/25	0	100	0	100 USD	89.37%	78'934.29	0.01	a)
US3134A3U467	6.7500 % FHLB 6 3/4 09/15/29 GDIF	40	0	0	40 USD	112.58%	39'775.93	0.00	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
US3134A4AA29	6.7500 % FHLMC 6 3/4 03/15/31	100	0	0	100 USD	115.13%	101'688.57	0.01	a)
US3134A4KX12	6.2500 % FHLMC 6 1/4 07/15/32	100	0	0	100 USD	114.07%	100'755.86	0.01	a)
US31359MEB54	6.2100 % FNMA 6.21 08/06/38	50	0	0	50 USD	115.41%	50'969.27	0.01	a)
US31359MEU36	6.2500 % FNMA 6 1/4 05/15/29	40	0	0	40 USD	109.52%	38'694.83	0.00	a)
US31359MFP32	7.2500 % FNMA 7 1/4 05/15/30	100	0	0	100 USD	116.71%	103'084.11	0.01	a)
US31359MGK36	6.6250 % FNMA 6 5/8 11/15/30	40	0	0	40 USD	113.85%	40'222.85	0.00	a)
US3135G04Z35	0.5000 % FNMA 0 1/2 06/17/25	100	0	0	100 USD	92.39%	81'599.05	0.01	a)
US3135G05Q27	0.8750 % FNMA 0 7/8 08/05/30	100	0	0	100 USD	79.35%	70'088.54	0.01	a)
US3135G05X77	0.3750 % FNMA 0 3/8 08/25/25	0	100	0	100 USD	91.56%	80'865.95	0.01	a)
US3135G05Y50	0.7500 % FNMA 0 3/4 10/08/27	50	0	0	50 USD	86.49%	38'196.59	0.00	a)
US3135G06G36	0.5000 % FNMA 0 1/2 11/07/25	130	0	0	130 USD	91.11%	104'617.08	0.01	a)
US3135G0K368	2.1250 % FNMA 2 1/8 04/24/26	70	0	0	70 USD	93.72%	57'947.21	0.01	a)
US3135G0Q225	1.8750 % FNMA 1 7/8 09/24/26	100	0	0	100 USD	92.40%	81'612.30	0.01	a)
US3135G0V753	1.7500 % FNMA 1 3/4 07/02/24	100	0	0	100 USD	96.98%	85'653.17	0.01	a)
US3135G0X247	1.6250 % FNMA 1 5/8 01/07/25	100	0	0	100 USD	95.33%	84'195.81	0.01	a)
US3135G0ZR78	2.6250 % FNMA 2 5/8 09/06/24	100	0	0	100 USD	97.40%	86'024.13	0.01	a)
US31364FDC23	6.0300 % FNMA 6.03 10/08/27 MTN	50	0	0	50 USD	105.68%	46'668.72	0.00	a)
US3137EAEPO9	1.5000 % FHLMC 1 1/2 02/12/25	250	0	0	250 USD	95.00%	209'778.50	0.02	a)
US3137EAEU93	0.3750 % FHLMC 0 3/8 07/21/25 USD	200	0	0	200 USD	91.89%	162'314.85	0.02	a)
US3137EAEX33	0.3750 % FHLMC 0 3/8 09/23/25	200	0	0	200 USD	91.24%	161'180.76	0.02	a)
US38611TDL89	3.2360 % 38611TDL8	100	0	0	100 USD	70.45%	62'226.55	0.01	a)
US43858AAH32	4.6250 % HKINTL 4 5/8 01/11/33 144A	0	200	0	200 USD	101.86%	179'939.22	0.02	a)
US445545AF36	7.6250 % REPHUN 7 5/8 03/29/41	40	0	0	40 USD	110.38%	38'998.31	0.00	a)
US445545AL04	5.3750 % REPHUN 5 3/8 03/25/24	14	0	0	14 USD	99.73%	12'331.62	0.00	a)
US452151LF83	5.1000 % 452151LF8	300	0	0	300 USD	96.98%	256'969.31	0.03	a)
US4581X0CE61	4.3750 % IADB 4 3/8 01/24/44	30	0	0	30 USD	95.80%	25'384.34	0.00	a)
US4581X0CF37	3.0000 % IADB 3 02/21/24	50	0	50	0 USD	0.00%	0.00	0.00	
US4581X0CM87	2.1250 % IADB 2 1/8 01/15/25	200	0	0	200 USD	95.94%	169'476.24	0.02	a)
US4581X0CU04	2.0000 % IADB 2 06/02/26 GMTN	155	0	0	155 USD	93.11%	127'471.08	0.01	a)
US4581X0CY26	2.3750 % IADB 2 3/8 07/07/27	100	0	0	100 USD	92.82%	81'985.03	0.01	a)
US4581X0DC96	3.1250 % IADB 3 1/8 09/18/28	100	0	0	100 USD	94.33%	83'317.86	0.01	a)
US4581X0DL95	0.8750 % IADB 0 7/8 04/03/25	50	0	0	50 USD	93.62%	41'343.17	0.00	a)
US4581X0DN51	0.6250 % IADB 0 5/8 07/15/25	100	0	0	100 USD	92.34%	81'557.54	0.01	a)
US4581X0DQ82	0.6250 % IADB 0 5/8 09/16/27	50	0	0	50 USD	86.09%	38'021.26	0.00	a)
US4581X0DS49	1.1250 % IADB 1 1/8 01/13/31 GMTN	100	0	0	100 USD	80.09%	70'743.03	0.01	a)
US4581X0DV77	0.8750 % IADB 0 7/8 04/20/26 GMTN	50	0	0	50 USD	90.63%	40'025.80	0.00	a)
US4581X0EF19	3.5000 % IADB 3 1/2 09/14/29	0	50	0	50 USD	95.71%	42'267.05	0.00	a)
US4581X0EJ31	3.5000 % IADB 3 1/2 04/12/33 GMTN	60	60	0	60 USD	93.98%	49'805.76	0.01	a)
US45828Q2A46	2.6250 % IDBINV 2 5/8 04/22/25	0	60	0	60 USD	95.92%	50'833.86	0.01	a)
US45828Q2B29	4.1250 % IDBINV 4 1/8 02/15/28	0	70	0	70 USD	97.99%	60'584.15	0.01	a)
US459058DX80	2.5000 % IBRD 2 1/2 11/25/24 GDIF	100	0	0	100 USD	96.67%	85'379.36	0.01	a)
US459058EP48	2.5000 % IBRD 2 1/2 07/29/25 GDIF	80	0	0	80 USD	95.63%	67'569.33	0.01	a)
US459058FT50	1.8750 % IBRD 1 7/8 10/27/26 GDIF	50	0	0	50 USD	92.13%	40'687.35	0.00	a)
US459058GE72	2.5000 % IBRD 2 1/2 11/22/27 GDIF	80	0	0	80 USD	92.69%	65'492.63	0.01	a)
US459058GQ03	2.5000 % IBRD 2 1/2 03/19/24	100	0	100	0 USD	0.00%	0.00	0.00	
US459058HJ50	1.7500 % IBRD 1 3/4 10/23/29 GDIF	100	0	0	100 USD	86.31%	76'233.31	0.01	a)
US459058HT33	1.6250 % IBRD 1 5/8 01/15/25	100	0	0	100 USD	95.32%	84'186.97	0.01	a)
US459058JA24	0.7500 % IBRD 0 3/4 03/11/25	80	0	0	80 USD	93.65%	66'175.92	0.01	a)
US459058JB07	0.6250 % IBRD 0 5/8 04/22/25	100	0	0	100 USD	93.04%	82'180.23	0.01	a)
US459058JC89	0.8750 % IBRD 0 7/8 05/14/30	80	0	0	80 USD	79.95%	56'491.26	0.01	a)
US459058JE46	0.3750 % IBRD 0 3/8 07/28/25	100	0	0	100 USD	91.80%	81'077.93	0.01	a)
US459058JG93	0.7500 % IBRD 0 3/4 08/26/30	120	0	0	120 USD	78.62%	83'324.04	0.01	a)
US459058JL88	0.5000 % IBRD 0 1/2 10/28/25	150	0	0	150 USD	91.24%	120'876.30	0.01	a)
US459058JN45	0.7500 % IBRD 0 3/4 11/24/27	100	0	0	100 USD	85.99%	75'952.43	0.01	a)
US459058JR58	1.2500 % IBRD 1 1/4 02/10/31	150	0	0	150 USD	80.77%	107'003.53	0.01	a)
US459058JW44	1.3750 % IBRD 1 3/8 04/20/28 GDIF	100	0	0	100 USD	87.45%	77'243.75	0.01	a)
US459058KL69	3.6250 % IBRD 3 5/8 09/21/29	0	100	0	100 USD	96.37%	85'118.80	0.01	a)
US459058KT95	3.5000 % IBRD 3 1/2 07/12/28	0	100	0	100 USD	96.20%	84'966.00	0.01	a)
US45905CAA27	4.7500 % IBRD 4 3/4 02/15/35 GMTN	50	0	0	50 USD	102.29%	45'172.94	0.00	a)
US45939EAD22	0.8750 % IDAWBG 0 7/8 04/28/26 144A	50	0	0	50 USD	90.27%	39'863.28	0.00	a)
US45950KDD90	4.5000 % IFC 4 1/2 07/13/28 GMTN	0	100	0	100 USD	100.59%	88'847.00	0.01	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
US45950VHX73	2.1250 % IFC 2 1/8 04/07/26 GMTN	140	0	0	140 USD	93.80%	115'983.44	0.01	a)
US46513EJX13	5.5000 % AID 5 1/2 04/26/24	50	0	0	50 USD	99.97%	44'149.69	0.00	a)
US46513YJH27	3.2500 % ISRAEL 3 1/4 01/17/28	200	0	0	200 USD	93.16%	164'568.91	0.02	a)
US465410BX58	2.3750 % ITALY 2 3/8 10/17/24	200	0	0	200 USD	96.22%	169'977.93	0.02	a)
US465410BZ07	4.0000 % ITALY 4 10/17/49	200	0	0	200 USD	72.43%	127'951.13	0.01	a)
US471048AZ14	2.2500 % JBIC 2 1/4 11/04/26 DTC	200	0	0	200 USD	92.09%	162'678.75	0.02	a)
US471048BT45	3.2500 % JBIC 3 1/4 07/20/28	200	0	0	200 USD	93.63%	165'388.56	0.02	a)
US471048BY30	2.5000 % JBIC 2 1/2 05/23/24 DTC	200	0	0	200 USD	97.75%	172'671.84	0.02	a)
US47109LAG95	4.0000 % JICA 4 05/23/28	0	200	0	200 USD	96.79%	170'986.60	0.02	a)
US50046PBW41	1.3750 % KOMINS 1 3/8 05/08/24 144A	200	0	200	0 USD	0.00%	0.00	0.00	
US50046PCA12	4.7500 % KOMINS 4 3/4 10/22/25 144A	0	200	0	200 USD	99.57%	175'893.94	0.02	a)
US50048MBZ23	2.1250 % KBN 2 1/8 04/23/25 144A	200	0	0	200 USD	95.10%	167'999.45	0.02	a)
US50048MDJ62	4.0000 % KBN 4 01/19/28 144A	0	200	0	200 USD	97.90%	172'933.28	0.02	a)
US500630CJ53	3.0000 % KDB 3 01/13/26	300	0	0	300 USD	94.74%	251'047.91	0.03	a)
US50064FAM68	2.7500 % KOREA 2 3/4 01/19/27	200	0	0	200 USD	94.13%	166'280.65	0.02	a)
US50065XAG97	3.2500 % KOROIL 3 1/4 07/10/24 REGS	200	0	0	200 USD	97.91%	172'952.72	0.02	a)
US50066CAN92	3.1250 % KORGAS 3 1/8 07/20/27 REGS	200	0	0	200 USD	93.28%	164'782.65	0.02	a)
US500769BR40	0.0000 % KFW 0 04/18/36	0	20	0	20 USD	57.68%	10'188.29	0.00	a)
US500769CH58	0.0000 % KFW 0 06/29/37	50	0	0	50 USD	54.61%	24'118.47	0.00	a)
US500769GK42	2.5000 % KFW 2 1/2 11/20/24	150	0	0	150 USD	96.69%	128'098.19	0.01	a)
US500769GQ12	2.0000 % KFW 2 05/02/25	50	0	0	50 USD	95.14%	42'017.97	0.00	a)
US500769HS68	2.8750 % KFW 2 7/8 04/03/28	100	0	0	100 USD	93.67%	82'734.91	0.01	a)
US500769JC98	1.3750 % KFW 1 3/8 08/05/24	150	0	0	150 USD	96.39%	127'700.73	0.01	a)
US500769JD71	1.7500 % KFW 1 3/4 09/14/29	50	0	0	50 USD	86.81%	38'338.35	0.00	a)
US500769JF20	0.3750 % KFW 0 3/8 07/18/25	120	0	0	120 USD	91.89%	97'394.21	0.01	a)
US500769JG03	0.7500 % KFW 0 3/4 09/30/30	50	0	0	50 USD	78.74%	34'774.44	0.00	a)
US500769JJ42	0.6250 % KFW 0 5/8 01/22/26	200	0	0	200 USD	90.77%	160'345.21	0.02	a)
US500769JM70	0.2500 % KFW 0 1/4 03/08/24	150	0	150	0 USD	0.00%	0.00	0.00	
US500769JR67	1.2500 % KFW 1 1/4 01/31/25	60	0	0	60 USD	94.69%	50'178.85	0.01	a)
US500769JT24	3.0000 % KFW 3 05/20/27	0	90	0	90 USD	94.94%	75'467.00	0.01	a)
US500769JU96	3.1250 % KFW 3 1/8 06/10/25	0	50	0	50 USD	96.78%	42'740.03	0.00	a)
US500769JW52	3.7500 % KFW 3 3/4 02/15/28	0	70	0	70 USD	97.32%	60'170.52	0.01	a)
US500769JY19	4.1250 % KFW 4 1/8 07/15/33	0	70	0	70 USD	98.83%	61'106.59	0.01	a)
US515110BP87	2.3750 % RENTEN 2 3/8 06/10/25	50	0	0	50 USD	95.42%	42'140.74	0.00	a)
US515110BR44	1.7500 % RENTEN 1 3/4 07/27/26 GMTN	50	0	0	50 USD	92.15%	40'693.54	0.00	a)
US515110BT00	2.5000 % RENTEN 2 1/2 11/15/27 37	100	0	0	100 USD	92.72%	81'892.29	0.01	a)
US563469UL77	2.1250 % MP 2 1/8 06/22/26	50	0	0	50 USD	93.01%	41'075.10	0.00	a)
US59259NZH96	7.3360 % 59259NZH9	0	150	0	150 USD	121.29%	160'694.49	0.02	a)
US626207YF57	6.6370 % 626207YF5	98	0	1	97 USD	111.32%	95'369.57	0.01	a)
US62944BBG86	2.3750 % BNG 2 3/8 03/16/26 144A	50	0	0	50 USD	94.20%	41'598.87	0.00	a)
US63983TBB08	2.3750 % NEDWBK 2 3/8 03/24/26 144A	200	0	0	200 USD	94.12%	166'266.51	0.02	a)
US646139X831	7.1020 % 646139X83	120	0	0	120 USD	119.44%	126'595.41	0.01	a)
US65562QBP90	0.3750 % NIB 0 3/8 09/11/25	0	200	0	200 USD	91.40%	161'459.87	0.02	a)
US676167CB35	0.3750 % OKB 0 3/8 09/17/25	0	80	0	80 USD	91.26%	64'485.73	0.01	a)
US676167CC18	0.5000 % OKB 0 1/2 02/02/26 GMTN	100	0	0	100 USD	90.23%	79'693.88	0.01	a)
US683234AS74	0.6250 % ONT 0 5/8 01/21/26	200	0	0	200 USD	90.51%	159'877.08	0.02	a)
US68323ACT97	3.2000 % ONT 3.2 05/16/24	60	0	60	0 USD	0.00%	0.00	0.00	
US68323AFF66	2.3000 % ONT 2.3 06/15/26	100	0	0	100 USD	93.57%	82'644.82	0.01	a)
US68329AAL26	3.0000 % ONTTFT 3 04/13/27 144A	250	0	0	250 USD	94.04%	207'645.45	0.02	a)
US69370RAA59	6.4500 % PERTIJ 6.45 05/30/44 REGS	200	0	0	200 USD	101.21%	178'785.70	0.02	a)
US698299AW45	6.7000 % PANAMA 6.7 01/26/36	100	0	0	100 USD	104.96%	92'707.69	0.01	a)
US698299BF03	3.8750 % PANAMA 3 7/8 03/17/28	200	0	0	200 USD	94.04%	166'119.89	0.02	a)
US698299BH68	4.5000 % PANAMA 4 1/2 04/16/50	0	200	0	200 USD	74.97%	132'441.57	0.01	a)
US698299BM53	4.5000 % PANAMA 4 1/2 04/01/56	200	0	0	200 USD	72.53%	128'115.41	0.01	a)
US715638AP79	8.7500 % PERU 8 3/4 11/21/33	70	0	0	70 USD	124.39%	76'904.75	0.01	a)
US715638BM30	5.6250 % PERU 5 5/8 11/18/50	70	0	0	70 USD	99.55%	61'546.80	0.01	a)
US715638BU55	4.1250 % PERU 4 1/8 08/25/27	50	0	0	50 USD	96.85%	42'770.06	0.00	a)
US715638DF60	2.7830 % PERU 2.783 01/23/31	80	0	0	80 USD	84.88%	59'973.38	0.01	a)
US715638DQ26	2.7800 % PERU 2.78 12/01/60	30	0	0	30 USD	58.72%	15'560.39	0.00	a)
US715638DR09	3.2300 % PERU 3.23 07/28/2121	50	0	0	50 USD	57.80%	25'525.48	0.00	a)
US71567RAD89	4.3250 % INDOIS 4.325 05/28/25 REGS	200	0	0	200 USD	98.52%	174'028.51	0.02	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
US71567RAM88	4.4500 % INDOIS 4.45 02/20/29 REGS	200	0	0	200 USD	97.23%	171'760.33	0.02	a)
US71568QAF46	6.1500 % PLNIJ 6.15 05/21/48 REGS	0	200	0	200 USD	94.62%	167'148.00	0.02	a)
US71568QAJ67	3.8750 % PLNIJ 3 7/8 07/17/29 REGS	200	0	0	200 USD	90.80%	160'394.67	0.02	a)
US718286BB24	7.7500 % PHILIP 7 3/4 01/14/31	100	0	0	100 USD	116.41%	102'821.78	0.01	a)
US718286BG11	6.3750 % PHILIP 6 3/8 10/23/34	100	0	0	100 USD	109.70%	96'896.06	0.01	a)
US718286CB15	3.7000 % PHILIP 3.7 02/02/42	200	0	0	200 USD	80.09%	141'486.05	0.01	a)
US718286CC97	3.0000 % PHILIP 3 02/01/28	200	0	0	200 USD	92.18%	162'835.97	0.02	a)
US731011AU68	3.2500 % POLAND 3 1/4 04/06/26	60	0	0	60 USD	95.72%	50'726.28	0.01	a)
US731011AV42	4.8750 % POLAND 4 7/8 10/04/33	0	70	0	70 USD	97.04%	59'998.64	0.01	a)
US731011AW25	5.5000 % POLAND 5 1/2 04/04/53	0	40	0	40 USD	97.25%	34'358.43	0.00	a)
US73358WEK62	4.9260 % 73358WEK6	100	0	0	100 USD	95.90%	84'706.59	0.01	a)
US73358WJA36	4.4580 % 73358WJA3	100	0	0	100 USD	88.61%	78'260.37	0.01	a)
US74727PAE16	9.7500 % QATAR 9 3/4 06/15/30 144A	100	0	0	100 USD	128.58%	113'567.40	0.01	a)
US748148QR73	7.5000 % Q 7 1/2 09/15/29 PD	50	0	0	50 USD	115.29%	50'915.39	0.01	a)
US748148RZ80	1.5000 % Q 1 1/2 02/11/25 QX	100	0	0	100 USD	94.78%	83'717.08	0.01	a)
US748149AH49	2.8750 % Q 2 7/8 10/16/24 QO	50	0	0	50 USD	97.17%	42'911.82	0.00	a)
US748149AJ05	2.5000 % Q 2 1/2 04/20/26	100	0	0	100 USD	94.38%	83'356.72	0.01	a)
US748149AN17	2.7500 % Q 2 3/4 04/12/27	90	0	0	90 USD	93.68%	74'467.78	0.01	a)
US760942AS16	7.6250 % URUGUA 7 5/8 03/21/36	100	0	0	100 USD	120.93%	106'807.89	0.01	a)
US760942BA98	5.1000 % URUGUA 5.1 06/18/50	80	0	0	80 USD	96.59%	68'246.96	0.01	a)
US760942BD38	4.9750 % URUGUA 4.975 04/20/55	40	0	0	40 USD	94.57%	33'412.29	0.00	a)
US77586TAE64	6.1250 % ROMANI 6 1/8 01/22/44 REGS	30	0	0	30 USD	94.53%	25'047.82	0.00	a)
US780082AJ23	2.6000 % RY 2.6 03/24/27 144A	200	0	0	200 USD	92.13%	162'754.71	0.02	a)
US857524AC63	4.0000 % POLAND 4 01/22/24	100	0	100	0 USD	0.00%	0.00	0.00	
US85771PAN24	3.7000 % EQNR 3.7 03/01/24	50	0	0	50 USD	99.00%	43'722.64	0.00	a)
US87973PBA12	1.6250 % TEMASE 1 5/8 08/02/31 144A	250	0	0	250 USD	80.34%	177'389.72	0.02	a)
US880591CS97	5.8800 % TVA 5.88 04/01/36	70	0	0	70 USD	111.00%	68'629.76	0.01	a)
US880591DZ22	5.3750 % TVA 5 3/8 04/01/56	65	0	0	65 USD	104.86%	60'198.57	0.01	a)
US880591EH15	5.2500 % TVA 5 1/4 09/15/39	50	0	0	50 USD	102.91%	45'445.42	0.00	a)
US880591EU26	2.8750 % TVA 2 7/8 02/01/27 A	100	0	0	100 USD	94.43%	83'401.76	0.01	a)
US88258MAA36	5.1020 % TNG23 2023-1 A1	0	100	0	100 USD	99.96%	88'285.78	0.01	a)
US882667AZ12	3.9220 % 882667AZ1	100	0	0	100 USD	80.29%	70'912.26	0.01	a)
US891160TB95	3.3010 % TD 3.301 04/20/27 144A	200	0	0	200 USD	94.14%	166'293.01	0.02	a)
US891160TC78	3.8150 % TD 3.815 07/25/25 144A	0	200	0	200 USD	97.32%	171'906.95	0.02	a)
US91086QAS75	6.7500 % MEX 6 3/4 09/27/34 MTNA	100	0	0	100 USD	107.23%	94'714.43	0.01	a)
US91086QAV05	6.0500 % MEX 6.05 01/11/40	70	0	0	70 USD	99.77%	61'686.53	0.01	a)
US91086QAZ19	5.7500 % MEX 5 3/4 10/12/2110 GMTN	100	0	0	100 USD	87.60%	77'374.47	0.01	a)
US91086QBF46	4.6000 % MEX 4.6 01/23/46	250	0	0	250 USD	80.88%	178'584.32	0.02	a)
US91087BAC46	4.1500 % MEX 4.15 03/28/27	200	0	0	200 USD	97.98%	173'074.60	0.02	a)
US91087BAL45	5.0000 % MEX 5 04/27/51	0	200	0	200 USD	84.77%	149'753.27	0.02	a)
US91087BAM28	2.6590 % MEX 2.659 05/24/31	200	0	0	200 USD	82.82%	146'305.06	0.01	a)
US91087BAN01	3.7710 % MEX 3.771 05/24/61	200	0	0	200 USD	65.76%	116'163.27	0.01	a)
US912810EV62	6.8750 % T 6 7/8 08/15/25	50	0	0	50 USD	103.48%	45'701.29	0.00	a)
US912810EW46	6.0000 % T 6 02/15/26	130	0	0	130 USD	102.67%	117'890.42	0.01	a)
US912810EX29	6.7500 % T 6 3/4 08/15/26	100	0	0	100 USD	105.70%	93'362.29	0.01	a)
US912810EY02	6.5000 % T 6 1/2 11/15/26	100	0	0	100 USD	105.65%	93'313.98	0.01	a)
US912810EZ76	6.6250 % T 6 5/8 02/15/27	100	0	0	100 USD	106.61%	94'162.73	0.01	a)
US912810FA17	6.3750 % T 6 3/8 08/15/27	50	0	0	50 USD	106.88%	47'202.13	0.00	a)
US912810FB99	6.1250 % T 6 1/8 11/15/27	200	0	0	200 USD	106.63%	188'366.87	0.02	a)
US912810FE39	5.5000 % T 5 1/2 08/15/28	100	0	0	100 USD	105.16%	92'886.16	0.01	a)
US912810FF04	5.2500 % T 5 1/4 11/15/28	105	0	0	105 USD	104.27%	96'704.49	0.01	a)
US912810FG86	5.2500 % T 5 1/4 02/15/29	200	0	0	200 USD	104.41%	184'447.45	0.02	a)
US912810FM54	6.2500 % T 6 1/4 05/15/30	200	0	0	200 USD	111.63%	197'185.56	0.02	a)
US912810FP85	5.3750 % T 5 3/8 02/15/31	170	0	0	170 USD	107.44%	161'320.09	0.02	a)
US912810FT08	4.5000 % T 4 1/2 02/15/36	150	0	0	150 USD	104.48%	138'428.73	0.01	a)
US912810PT97	4.7500 % T 4 3/4 02/15/37	102	0	0	102 USD	106.78%	96'200.83	0.01	a)
US912810PU60	5.0000 % T 5 05/15/37	115	0	0	115 USD	109.31%	111'032.81	0.01	a)
US912810PW27	4.3750 % T 4 3/8 02/15/38	150	0	0	150 USD	102.38%	135'634.08	0.01	a)
US912810PX00	4.5000 % T 4 1/2 05/15/38	135	0	0	135 USD	103.56%	123'486.63	0.01	a)
US912810QA97	3.5000 % T 3 1/2 02/15/39	125	0	0	125 USD	91.91%	101'470.24	0.01	a)
US912810QB70	4.2500 % T 4 1/4 05/15/39	200	0	0	200 USD	100.25%	177'091.63	0.02	a)

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US912810QC53	4.5000 % T 4 1/2 08/15/39	190	0	0	190 USD	103.03%	172'904.47	0.02	a)
US912810QD37	4.3750 % T 4 3/8 11/15/39	270	0	0	270 USD	101.38%	241'756.57	0.02	a)
US912810QE10	4.6250 % T 4 5/8 02/15/40	145	100	0	245 USD	104.38%	225'863.59	0.02	a)
US912810QH41	4.3750 % T 4 3/8 05/15/40	250	0	0	250 USD	101.17%	223'400.15	0.02	a)
US912810QK79	3.8750 % T 3 7/8 08/15/40	215	0	0	215 USD	94.88%	180'166.44	0.02	a)
US912810QL52	4.2500 % T 4 1/4 11/15/40	240	0	0	240 USD	99.53%	210'986.34	0.02	a)
US912810QN19	4.7500 % T 4 3/4 02/15/41	290	0	0	290 USD	105.59%	270'470.48	0.03	a)
US912810QQ40	4.3750 % T 4 3/8 05/15/41	165	0	0	165 USD	100.69%	146'738.19	0.01	a)
US912810QS06	3.7500 % T 3 3/4 08/15/41	280	0	0	280 USD	92.61%	229'032.25	0.02	a)
US912810QT88	3.1250 % T 3 1/8 11/15/41	190	0	0	190 USD	84.34%	141'543.58	0.01	a)
US912810QU51	3.1250 % T 3 1/8 02/15/42	320	0	0	320 USD	83.97%	237'329.28	0.02	a)
US912810QW18	3.0000 % T 3 05/15/42	200	0	0	200 USD	82.02%	144'880.60	0.01	a)
US912810QX90	2.7500 % T 2 3/4 08/15/42	230	0	0	230 USD	78.59%	159'661.24	0.02	a)
US912810QY73	2.7500 % T 2 3/4 11/15/42	325	100	0	425 USD	78.36%	294'146.40	0.03	a)
US912810QZ49	3.1250 % T 3 1/8 02/15/43	415	0	0	415 USD	83.02%	304'292.73	0.03	a)
US912810RB61	2.8750 % T 2 7/8 05/15/43	555	0	0	555 USD	79.59%	390'171.55	0.04	a)
US912810RC45	3.6250 % T 3 5/8 08/15/43	375	0	0	375 USD	89.31%	295'819.75	0.03	a)
US912810RD28	3.7500 % T 3 3/4 11/15/43	310	120	0	430 USD	90.91%	345'259.67	0.04	a)
US912810RE01	3.6250 % T 3 5/8 02/15/44	400	0	0	400 USD	89.14%	314'933.83	0.03	a)
US912810RG58	3.3750 % T 3 3/8 05/15/44	340	0	0	340 USD	85.70%	257'370.77	0.03	a)
US912810RH32	3.1250 % T 3 1/8 08/15/44	430	100	0	530 USD	82.22%	384'884.47	0.04	a)
US912810RJ97	3.0000 % T 3 11/15/44	440	0	0	440 USD	80.42%	312'543.53	0.03	a)
US912810RK60	2.5000 % T 2 1/2 02/15/45	620	0	0	620 USD	73.38%	401'812.51	0.04	a)
US912810RM27	3.0000 % T 3 05/15/45	211	100	0	311 USD	80.08%	219'967.20	0.02	a)
US912810RN00	2.8750 % T 2 7/8 08/15/45	400	0	0	400 USD	78.17%	276'181.23	0.03	a)
US912810RP57	3.0000 % T 3 11/15/45	355	0	0	355 USD	79.86%	250'402.06	0.03	a)
US912810RQ31	2.5000 % T 2 1/2 02/15/46	280	100	0	380 USD	72.67%	243'912.25	0.02	a)
US912810RS96	2.5000 % T 2 1/2 05/15/46	430	100	0	530 USD	72.59%	339'827.68	0.03	a)
US912810RT79	2.2500 % T 2 1/4 08/15/46	503	120	0	623 USD	68.86%	378'908.87	0.04	a)
US912810RU43	2.8750 % T 2 7/8 11/15/46	250	0	0	250 USD	77.75%	171'681.72	0.02	a)
US912810RV26	3.0000 % T 3 02/15/47	480	100	0	580 USD	79.48%	407'186.53	0.04	a)
US912810RX81	3.0000 % T 3 05/15/47	335	100	0	435 USD	79.47%	305'329.86	0.03	a)
US912810RY64	2.7500 % T 2 3/4 08/15/47	650	0	0	650 USD	75.77%	434'979.92	0.04	a)
US912810RZ30	2.7500 % T 2 3/4 11/15/47	480	100	0	580 USD	75.70%	387'815.76	0.04	a)
US912810SA79	3.0000 % T 3 02/15/48	590	100	0	690 USD	79.36%	483'649.76	0.05	a)
US912810SC36	3.1250 % T 3 1/8 05/15/48	690	0	0	690 USD	81.20%	494'886.35	0.05	a)
US912810SD19	3.0000 % T 3 08/15/48	750	0	0	750 USD	79.34%	525'602.76	0.05	a)
US912810SE91	3.3750 % T 3 3/8 11/15/48	810	0	0	810 USD	84.97%	607'894.06	0.06	a)
US912810SF66	3.0000 % T 3 02/15/49	810	100	0	910 USD	79.36%	637'856.93	0.07	a)
US912810SH23	2.8750 % T 2 7/8 05/15/49	770	100	0	870 USD	77.53%	595'771.45	0.06	a)
US912810SJ88	2.2500 % T 2 1/4 08/15/49	680	150	0	830 USD	68.02%	498'620.85	0.05	a)
US912810SK51	2.3750 % T 2 3/8 11/15/49	660	130	0	790 USD	69.91%	487'783.10	0.05	a)
US912810SL35	2.0000 % T 2 02/15/50	860	100	0	960 USD	64.02%	542'801.29	0.06	a)
US912810SN90	1.2500 % T 1 1/4 05/15/50	920	220	0	1'140 USD	52.27%	526'265.20	0.05	a)
US912810SP49	1.3750 % T 1 3/8 08/15/50	1'210	0	0	1'210 USD	54.03%	577'449.53	0.06	a)
US912810SQ22	1.1250 % T 1 1/8 08/15/40	800	100	0	900 USD	61.36%	487'761.02	0.05	a)
US912810SR05	1.1250 % T 1 1/8 05/15/40	650	120	0	770 USD	61.88%	420'813.42	0.04	a)
US912810SS87	1.6250 % T 1 5/8 11/15/50	1'200	0	0	1'200 USD	57.81%	612'754.69	0.06	a)
US912810ST60	1.3750 % T 1 3/8 11/15/40	850	250	0	1'100 USD	63.81%	619'986.30	0.06	a)
US912810SU34	1.8750 % T 1 7/8 02/15/51	1'230	100	0	1'330 USD	61.67%	724'473.39	0.07	a)
US912810SW99	1.8750 % T 1 7/8 02/15/41	1'090	120	0	1'210 USD	69.36%	741'266.18	0.08	a)
US912810SX72	2.3750 % T 2 3/8 05/15/51	1'200	250	0	1'450 USD	69.50%	890'095.19	0.09	a)
US912810SY55	2.2500 % T 2 1/4 05/15/41	1'050	0	0	1'050 USD	73.66%	683'097.27	0.07	a)
US912810SZ21	2.0000 % T 2 08/15/51	1'260	100	0	1'360 USD	63.47%	762'399.32	0.08	a)
US912810TA60	1.7500 % T 1 3/4 08/15/41	1'180	250	0	1'430 USD	67.17%	848'412.69	0.09	a)
US912810TB44	1.8750 % T 1 7/8 11/15/51	1'120	110	0	1'230 USD	61.44%	667'455.46	0.07	a)
US912810TC27	2.0000 % T 2 11/15/41	1'000	200	0	1'200 USD	69.97%	741'598.78	0.08	a)
US912810TD00	2.2500 % T 2 1/4 02/15/52	1'120	0	0	1'120 USD	67.47%	667'427.86	0.07	a)
US912810TF57	2.3750 % T 2 3/8 02/15/42	850	0	0	850 USD	74.38%	558'379.61	0.06	a)
US912810TG31	2.8750 % T 2 7/8 05/15/52	980	200	0	1'180 USD	77.63%	809'034.92	0.08	a)
US912810TH14	3.2500 % T 3 1/4 05/15/42	700	100	0	800 USD	85.38%	603'259.75	0.06	a)

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US912810TJ79	3.0000 % T 3 08/15/52	970	100	0	1'070 USD	79.70%	753'256.30	0.08	a)
US912810TK43	3.3750 % T 3 3/8 08/15/42	700	0	0	700 USD	86.77%	536'450.17	0.05	a)
US912810TL26	4.0000 % T 4 11/15/52	930	100	0	1'030 USD	96.50%	877'906.34	0.09	a)
US912810TM09	4.0000 % T 4 11/15/42	640	400	0	1'040 USD	94.86%	871'359.25	0.09	a)
US912810TN81	3.6250 % T 3 5/8 02/15/53	0	1'010	0	1'010 USD	90.09%	803'710.58	0.08	a)
US912810TQ13	3.8750 % T 3 7/8 02/15/43	0	690	0	690 USD	93.03%	566'971.98	0.06	a)
US912810TR95	3.6250 % T 3 5/8 05/15/53	0	1'060	0	1'060 USD	90.19%	844'375.96	0.09	a)
US912810TS78	3.8750 % T 3 7/8 05/15/43	0	550	0	550 USD	93.00%	451'782.38	0.05	a)
US9128282A70	1.5000 % T 1 1/2 08/15/26	805	200	0	1'005 USD	91.66%	813'670.95	0.08	a)
US9128282N91	2.1250 % T 2 1/8 07/31/24	678	0	0	678 USD	97.09%	581'392.83	0.06	a)
US9128282R06	2.2500 % T 2 1/4 08/15/27	790	0	0	790 USD	92.32%	644'181.14	0.07	a)
US9128282U35	1.8750 % T 1 7/8 08/31/24	650	0	0	650 USD	96.60%	554'579.21	0.06	a)
US9128282Y56	2.1250 % T 2 1/8 09/30/24	400	0	0	400 USD	96.64%	341'431.33	0.03	a)
US9128283D01	2.2500 % T 2 1/4 10/31/24	470	0	0	470 USD	96.58%	400'922.36	0.04	a)
US9128283F58	2.2500 % T 2 1/4 11/15/27	620	200	0	820 USD	91.95%	665'984.31	0.07	a)
US9128283J70	2.1250 % T 2 1/8 11/30/24	370	0	0	370 USD	96.24%	314'509.11	0.03	a)
US9128283P31	2.2500 % T 2 1/4 12/31/24	650	0	0	650 USD	96.21%	552'381.45	0.06	a)
US9128283V09	2.5000 % T 2 1/2 01/31/25	730	0	0	730 USD	96.38%	621'424.68	0.06	a)
US9128283W81	2.7500 % T 2 3/4 02/15/28	1'275	0	0	1'275 USD	93.67%	1'054'879.97	0.11	a)
US9128283Z13	2.7500 % T 2 3/4 02/28/25	580	0	0	580 USD	96.61%	494'915.34	0.05	a)
US9128284F40	2.6250 % T 2 5/8 03/31/25	260	0	0	260 USD	96.30%	221'140.96	0.02	a)
US9128284M90	2.8750 % T 2 7/8 04/30/25	520	0	0	520 USD	96.58%	443'591.61	0.05	a)
US9128284N73	2.8750 % T 2 7/8 05/15/28	950	280	0	1'230 USD	93.99%	1'021'128.78	0.10	a)
US9128284R87	2.8750 % T 2 7/8 05/31/25	600	0	0	600 USD	96.47%	511'256.84	0.05	a)
US9128284V99	2.8750 % T 2 7/8 08/15/28	1'070	100	0	1'170 USD	93.76%	968'895.58	0.10	a)
US9128284Z04	2.7500 % T 2 3/4 08/31/25	450	0	0	450 USD	95.98%	381'486.37	0.04	a)
US9128285C00	3.0000 % T 3 09/30/25	520	0	0	520 USD	96.39%	442'712.50	0.05	a)
US9128285J52	3.0000 % T 3 10/31/25	800	0	0	800 USD	96.32%	680'599.33	0.07	a)
US9128285M81	3.1250 % T 3 1/8 11/15/28	1'100	0	0	1'100 USD	94.68%	919'884.18	0.09	a)
US9128285N64	2.8750 % T 2 7/8 11/30/25	490	0	0	490 USD	96.01%	415'514.61	0.04	a)
US9128285T35	2.6250 % T 2 5/8 12/31/25	350	100	0	450 USD	95.39%	379'141.96	0.04	a)
US9128285Z94	2.5000 % T 2 1/2 01/31/24	1'170	0	1'170	0 USD	0.00%	0.00	0.00	
US9128286A35	2.6250 % T 2 5/8 01/31/26	430	0	0	430 USD	95.29%	361'905.48	0.04	a)
US9128286B18	2.6250 % T 2 5/8 02/15/29	800	200	0	1'000 USD	92.06%	813'142.03	0.08	a)
US9128286F22	2.5000 % T 2 1/2 02/28/26	550	0	0	550 USD	94.95%	461'232.46	0.05	a)
US9128286G05	2.3750 % T 2 3/8 02/29/24	1'060	0	1'060	0 USD	0.00%	0.00	0.00	
US9128286L99	2.2500 % T 2 1/4 03/31/26	450	0	0	450 USD	94.28%	374'732.62	0.04	a)
US9128286R69	2.2500 % T 2 1/4 04/30/24	1'100	0	1'100	0 USD	0.00%	0.00	0.00	
US9128286S43	2.3750 % T 2 3/8 04/30/26	310	100	0	410 USD	94.45%	342'017.17	0.03	a)
US9128286T26	2.3750 % T 2 3/8 05/15/29	897	0	0	897 USD	90.58%	717'628.07	0.07	a)
US9128286X38	2.1250 % T 2 1/8 05/31/26	520	0	0	520 USD	93.70%	430'333.21	0.04	a)
US9128286Z85	1.7500 % T 1 3/4 06/30/24	550	0	0	550 USD	97.05%	471'479.54	0.05	a)
US9128287B09	1.8750 % T 1 7/8 06/30/26	450	0	0	450 USD	92.99%	369'609.08	0.04	a)
US9128288B67	2.7500 % T 2 3/4 02/15/24	1'540	0	1'540	0 USD	0.00%	0.00	0.00	
US912828D564	2.3750 % T 2 3/8 08/15/24	1'215	0	0	1'215 USD	97.18%	1'042'882.61	0.11	a)
US912828G385	2.2500 % T 2 1/4 11/15/24	1'093	0	0	1'093 USD	96.46%	931'264.12	0.10	a)
US912828J272	2.0000 % T 2 02/15/25	1'500	0	0	1'500 USD	95.63%	1'267'015.24	0.13	a)
US912828K742	2.0000 % T 2 08/15/25	930	0	0	930 USD	94.66%	777'527.74	0.08	a)
US912828M565	2.2500 % T 2 1/4 11/15/25	1'310	0	0	1'310 USD	94.73%	1'096'040.81	0.11	a)
US912828P469	1.6250 % T 1 5/8 02/15/26	840	100	0	940 USD	92.95%	771'747.97	0.08	a)
US912828R366	1.6250 % T 1 5/8 05/15/26	795	100	0	895 USD	92.48%	731'097.08	0.07	a)
US912828U246	2.0000 % T 2 11/15/26	755	100	0	855 USD	92.59%	699'248.32	0.07	a)
US912828V988	2.2500 % T 2 1/4 02/15/27	760	100	0	860 USD	92.98%	706'245.32	0.07	a)
US912828W481	2.1250 % T 2 1/8 02/29/24	690	0	690	0 USD	0.00%	0.00	0.00	
US912828W713	2.1250 % T 2 1/8 03/31/24	2'050	0	2'050	0 USD	0.00%	0.00	0.00	
US912828WJ58	2.5000 % T 2 1/2 05/15/24	1'439	0	1'439	0 USD	0.00%	0.00	0.00	
US912828X703	2.0000 % T 2 04/30/24	800	0	800	0 USD	0.00%	0.00	0.00	
US912828X885	2.3750 % T 2 3/8 05/15/27	925	100	0	1'025 USD	93.07%	842'594.63	0.09	a)
US912828XB14	2.1250 % T 2 1/8 05/15/25	790	100	0	890 USD	95.33%	749'367.24	0.08	a)
US912828XT22	2.0000 % T 2 05/31/24	1'450	0	1'450	0 USD	0.00%	0.00	0.00	
US912828XX34	2.0000 % T 2 06/30/24	750	0	750	0 USD	0.00%	0.00	0.00	

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
US912828XZ81	2.7500 % T 2 3/4 06/30/25	520	0	0	520 USD	96.19%	441'797.51	0.05	a)
US912828Y792	2.8750 % T 2 7/8 07/31/25	350	0	0	350 USD	96.31%	297'725.98	0.03	a)
US912828Y875	1.7500 % T 1 3/4 07/31/24	1'150	0	0	1'150 USD	96.75%	982'686.36	0.10	a)
US912828Y958	1.8750 % T 1 7/8 07/31/26	450	0	0	450 USD	92.78%	368'770.68	0.04	a)
US912828YB05	1.6250 % T 1 5/8 08/15/29	850	0	0	850 USD	86.59%	650'113.41	0.07	a)
US912828YD60	1.3750 % T 1 3/8 08/31/26	350	100	0	450 USD	91.24%	362'653.49	0.04	a)
US912828YE44	1.2500 % T 1 1/4 08/31/24	1'200	0	0	1'200 USD	96.00%	1'017'462.60	0.10	a)
US912828YG91	1.6250 % T 1 5/8 09/30/26	300	0	0	300 USD	91.83%	243'321.58	0.02	a)
US912828YH74	1.5000 % T 1 1/2 09/30/24	550	0	0	550 USD	96.01%	466'393.95	0.05	a)
US912828YM69	1.5000 % T 1 1/2 10/31/24	500	0	0	500 USD	95.76%	422'907.70	0.04	a)
US912828YQ73	1.6250 % T 1 5/8 10/31/26	450	0	0	450 USD	91.58%	363'988.70	0.04	a)
US912828YS30	1.7500 % T 1 3/4 11/15/29	670	0	0	670 USD	86.95%	514'569.03	0.05	a)
US912828YU85	1.6250 % T 1 5/8 11/30/26	450	0	0	450 USD	91.44%	363'429.77	0.04	a)
US912828YV68	1.5000 % T 1 1/2 11/30/24	600	0	0	600 USD	95.48%	505'998.74	0.05	a)
US912828YX25	1.7500 % T 1 3/4 12/31/26	400	0	0	400 USD	91.69%	323'931.94	0.03	a)
US912828YY08	1.7500 % T 1 3/4 12/31/24	650	0	0	650 USD	95.58%	548'725.96	0.06	a)
US912828Z526	1.3750 % T 1 3/8 01/31/25	800	0	0	800 USD	94.88%	670'414.35	0.07	a)
US912828Z781	1.5000 % T 1 1/2 01/31/27	1'250	130	0	1'380 USD	90.71%	1'105'662.01	0.11	a)
US912828Z948	1.5000 % T 1 1/2 02/15/30	980	100	0	1'080 USD	84.82%	809'109.45	0.08	a)
US912828ZB95	1.1250 % T 1 1/8 02/28/27	260	0	0	260 USD	89.41%	205'316.98	0.02	a)
US912828ZC78	1.1250 % T 1 1/8 02/28/25	520	0	0	520 USD	94.30%	433'114.06	0.04	a)
US912828ZE35	0.6250 % T 0 5/8 03/31/27	300	100	0	400 USD	87.52%	309'220.30	0.03	a)
US912828ZF00	0.5000 % T 0 1/2 03/31/25	500	210	0	710 USD	93.13%	584'018.35	0.06	a)
US912828ZL77	0.3750 % T 0 3/8 04/30/25	700	0	0	700 USD	92.66%	572'870.43	0.06	a)
US912828ZN34	0.5000 % T 0 1/2 04/30/27	520	0	0	520 USD	86.87%	398'972.31	0.04	a)
US912828ZQ64	0.6250 % T 0 5/8 05/15/30	1'300	150	0	1'450 USD	79.31%	1'015'765.10	0.10	a)
US912828ZS21	0.5000 % T 0 1/2 05/31/27	640	0	0	640 USD	86.62%	489'629.64	0.05	a)
US912828ZT04	0.2500 % T 0 1/4 05/31/25	500	250	0	750 USD	92.14%	610'348.18	0.06	a)
US912828ZV59	0.5000 % T 0 1/2 06/30/27	600	100	0	700 USD	86.41%	534'228.24	0.05	a)
US912828ZW33	0.2500 % T 0 1/4 06/30/25	500	240	0	740 USD	91.89%	600'627.25	0.06	a)
US912828ZAB72	0.2500 % T 0 1/4 07/31/25	750	100	0	850 USD	91.58%	687'534.22	0.07	a)
US912828ZAD39	0.3750 % T 0 3/8 07/31/27	600	260	0	860 USD	85.71%	651'056.00	0.07	a)
US912828ZAE12	0.6250 % T 0 5/8 08/15/30	1'750	100	0	1'850 USD	78.80%	1'287'550.79	0.13	a)
US912828ZAH43	0.5000 % T 0 1/2 08/31/27	520	150	0	670 USD	85.92%	508'466.32	0.05	a)
US912828ZAJ09	0.2500 % T 0 1/4 08/31/25	500	310	0	810 USD	91.28%	653'055.73	0.07	a)
US912828ZAL54	0.3750 % T 0 3/8 09/30/27	750	150	0	900 USD	85.23%	677'487.26	0.07	a)
US912828ZAM38	0.2500 % T 0 1/4 09/30/25	1'050	0	0	1'050 USD	91.10%	844'887.28	0.09	a)
US912828ZAN80	0.2500 % T 0 1/4 10/31/25	1'100	0	0	1'100 USD	90.77%	881'932.03	0.09	a)
US912828ZAU53	0.5000 % T 0 1/2 10/31/27	750	100	0	850 USD	85.45%	641'491.37	0.07	a)
US912828ZAV37	0.8750 % T 0 7/8 11/15/30	1'820	240	0	2'060 USD	80.03%	1'456'164.59	0.15	a)
US912828ZAY75	0.6250 % T 0 5/8 11/30/27	840	100	0	940 USD	85.70%	711'554.48	0.07	a)
US912828ZAZ41	0.3750 % T 0 3/8 11/30/25	800	0	0	800 USD	90.76%	641'294.70	0.07	a)
US912828ZBB63	0.6250 % T 0 5/8 12/31/27	970	150	0	1'120 USD	85.48%	845'645.63	0.09	a)
US912828ZBC47	0.3750 % T 0 3/8 12/31/25	1'000	0	0	1'000 USD	90.59%	800'169.30	0.08	a)
US912828ZBH34	0.3750 % T 0 3/8 01/31/26	1'000	100	0	1'100 USD	90.24%	876'770.54	0.09	a)
US912828ZBJ99	0.7500 % T 0 3/4 01/31/28	1'000	100	0	1'100 USD	85.76%	833'201.47	0.09	a)
US912828ZBL46	1.1250 % T 1 1/8 02/15/31	1'730	150	0	1'880 USD	81.23%	1'348'904.92	0.14	a)
US912828ZBP59	1.1250 % T 1 1/8 02/29/28	1'150	0	0	1'150 USD	87.05%	884'167.75	0.09	a)
US912828ZBQ33	0.5000 % T 0 1/2 02/28/26	900	170	0	1'070 USD	90.29%	853'301.62	0.09	a)
US912828ZBR16	0.2500 % T 0 1/4 03/15/24	1'300	0	1'300	0 USD	0.00%	0.00	0.00	
US912828ZBS98	1.2500 % T 1 1/4 03/31/28	880	120	0	1'000 USD	87.38%	771'808.70	0.08	a)
US912828ZBT71	0.7500 % T 0 3/4 03/31/26	850	220	0	1'070 USD	90.76%	857'731.67	0.09	a)
US912828ZBV28	0.3750 % T 0 3/8 04/15/24	500	0	500	0 USD	0.00%	0.00	0.00	
US912828ZBW01	0.7500 % T 0 3/4 04/30/26	950	100	0	1'050 USD	90.44%	838'728.68	0.09	a)
US912828ZBZ32	1.2500 % T 1 1/4 04/30/28	990	100	0	1'090 USD	87.20%	839'541.54	0.09	a)
US912828ZCB54	1.6250 % T 1 5/8 05/15/31	1'730	2'110	1'900	1'940 USD	83.75%	1'435'060.44	0.15	a)
US912828ZCC38	0.2500 % T 0 1/4 05/15/24	300	0	300	0 USD	0.00%	0.00	0.00	
US912828ZCE93	1.2500 % T 1 1/4 05/31/28	1'050	100	0	1'150 USD	87.05%	884'167.75	0.09	a)
US912828ZCF68	0.7500 % T 0 3/4 05/31/26	800	220	0	1'020 USD	90.19%	812'512.72	0.08	a)
US912828ZCG42	0.2500 % T 0 1/4 06/15/24	300	0	0	300 USD	96.05%	254'500.21	0.03	a)
US912828ZCH25	1.2500 % T 1 1/4 06/30/28	1'000	100	0	1'100 USD	86.88%	844'055.78	0.09	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
US91282CCJ80	0.8750 % T 0 7/8 06/30/26	900	0	0	900 USD	90.39%	718'537.68	0.07	a)
US91282CCL37	0.3750 % T 0 3/8 07/15/24	500	0	0	500 USD	95.75%	422'855.94	0.04	a)
US91282CCP41	0.6250 % T 0 5/8 07/31/26	900	100	0	1'000 USD	89.43%	789'887.72	0.08	a)
US91282CCR07	1.0000 % T 1 07/31/28	1'000	100	0	1'100 USD	85.59%	831'531.58	0.08	a)
US91282CCS89	1.2500 % T 1 1/4 08/15/31	1'890	250	0	2'140 USD	80.75%	1'526'300.16	0.16	a)
US91282CCT62	0.3750 % T 0 3/8 08/15/24	500	0	0	500 USD	95.34%	421'061.84	0.04	a)
US91282CCV19	1.1250 % T 1 1/8 08/31/28	1'080	100	0	1'180 USD	85.95%	895'752.13	0.09	a)
US91282CCW91	0.7500 % T 0 3/4 08/31/26	970	200	0	1'170 USD	89.54%	925'298.92	0.09	a)
US91282CCX74	0.3750 % T 0 3/8 09/15/24	600	0	0	600 USD	95.00%	503'473.20	0.05	a)
US91282CCY57	1.2500 % T 1 1/4 09/30/28	950	140	0	1'090 USD	86.30%	830'816.69	0.08	a)
US91282CCZ23	0.8750 % T 0 7/8 09/30/26	1'020	0	0	1'020 USD	89.73%	808'360.06	0.08	a)
US91282CDB46	0.6250 % T 0 5/8 10/15/24	800	0	0	800 USD	94.94%	670'855.98	0.07	a)
US91282CDF59	1.3750 % T 1 3/8 10/31/28	960	100	0	1'060 USD	86.68%	811'534.24	0.08	a)
US91282CDG33	1.1250 % T 1 1/8 10/31/26	870	200	0	1'070 USD	90.15%	851'972.61	0.09	a)
US91282CDH16	0.7500 % T 0 3/4 11/15/24	1'100	0	0	1'100 USD	94.77%	920'719.13	0.09	a)
US91282CDJ71	1.3750 % T 1 3/8 11/15/31	1'850	220	0	2'070 USD	81.05%	1'481'802.30	0.15	a)
US91282CDK45	1.2500 % T 1 1/4 11/30/26	990	100	0	1'090 USD	90.31%	869'476.82	0.09	a)
US91282CDL28	1.5000 % T 1 1/2 11/30/28	900	150	0	1'050 USD	87.10%	807'790.78	0.08	a)
US91282CDN83	1.0000 % T 1 12/15/24	800	0	0	800 USD	94.77%	669'669.11	0.07	a)
US91282CDP32	1.3750 % T 1 3/8 12/31/28	900	140	0	1'040 USD	86.40%	793'638.78	0.08	a)
US91282CDQ15	1.2500 % T 1 1/4 12/31/26	850	240	0	1'090 USD	90.19%	868'273.39	0.09	a)
US91282CDS70	1.1250 % T 1 1/8 01/15/25	300	0	0	300 USD	94.67%	250'856.81	0.03	a)
US91282CDW82	1.7500 % T 1 3/4 01/31/29	880	100	0	980 USD	87.92%	761'038.57	0.08	a)
US91282CDY49	1.8750 % T 1 7/8 02/15/32	1'760	210	0	1'970 USD	84.05%	1'462'417.73	0.15	a)
US91282CEB37	1.8750 % T 1 7/8 02/28/29	1'020	0	0	1'020 USD	88.43%	796'676.33	0.08	a)
US91282CEC10	1.8750 % T 1 7/8 02/28/27	950	0	0	950 USD	91.74%	769'797.24	0.08	a)
US91282CED92	1.7500 % T 1 3/4 03/15/25	850	0	0	850 USD	95.10%	713'957.54	0.07	a)
US91282CEE75	2.3750 % T 2 3/8 03/31/29	650	140	0	790 USD	90.67%	632'678.87	0.06	a)
US91282CEF41	2.5000 % T 2 1/2 03/31/27	850	100	0	950 USD	93.70%	786'185.66	0.08	a)
US91282CEH07	2.6250 % T 2 5/8 04/15/25	770	0	0	770 USD	96.25%	654'598.66	0.07	a)
US91282CEM91	2.8750 % T 2 7/8 04/30/29	650	130	0	780 USD	93.06%	641'140.13	0.07	a)
US91282CEN74	2.7500 % T 2 3/4 04/30/27	820	100	0	920 USD	94.39%	767'008.78	0.08	a)
US91282CEP23	2.8750 % T 2 7/8 05/15/32	1'720	120	0	1'840 USD	90.88%	1'476'882.33	0.15	a)
US91282CEQ06	2.7500 % T 2 3/4 05/15/25	750	0	0	750 USD	96.34%	638'217.13	0.07	a)
US91282CES61	2.7500 % T 2 3/4 05/31/29	750	0	0	750 USD	92.35%	611'771.38	0.06	a)
US91282CET45	2.6250 % T 2 5/8 05/31/27	820	0	0	820 USD	93.87%	679'847.19	0.07	a)
US91282CEU18	2.8750 % T 2 7/8 06/15/25	720	0	0	720 USD	96.46%	613'408.84	0.06	a)
US91282CEV90	3.2500 % T 3 1/4 06/30/29	670	100	0	770 USD	94.82%	644'875.32	0.07	a)
US91282CEW73	3.2500 % T 3 1/4 06/30/27	800	100	0	900 USD	96.01%	763'190.11	0.08	a)
US91282CEX56	3.0000 % T 3 06/30/24	900	0	0	900 USD	98.05%	779'399.13	0.08	a)
US91282CEY30	3.0000 % T 3 07/15/25	750	0	0	750 USD	96.57%	639'717.97	0.07	a)
US91282CFB28	2.7500 % T 2 3/4 07/31/27	860	0	0	860 USD	94.14%	715'087.48	0.07	a)
US91282CFC01	2.6250 % T 2 5/8 07/31/29	630	100	0	730 USD	91.58%	590'470.56	0.06	a)
US91282CFE66	3.1250 % T 3 1/8 08/15/25	800	0	0	800 USD	96.73%	683'497.49	0.07	a)
US91282CFF32	2.7500 % T 2 3/4 08/15/32	1'660	100	0	1'760 USD	89.77%	1'395'424.59	0.14	a)
US91282CFH97	3.1250 % T 3 1/8 08/31/27	730	100	0	830 USD	95.43%	699'592.66	0.07	a)
US91282CFJ53	3.1250 % T 3 1/8 08/31/29	590	100	0	690 USD	94.10%	573'494.91	0.06	a)
US91282CFK27	3.5000 % T 3 1/2 09/15/25	300	430	0	730 USD	97.39%	627'947.97	0.06	a)
US91282CFL00	3.8750 % T 3 7/8 09/30/29	700	0	0	700 USD	97.98%	605'764.59	0.06	a)
US91282CFM82	4.1250 % T 4 1/8 09/30/27	700	100	0	800 USD	99.08%	700'086.03	0.07	a)
US91282CFN65	4.2500 % T 4 1/4 09/30/24	1'000	0	0	1'000 USD	98.88%	873'347.94	0.09	a)
US91282CFP14	4.2500 % T 4 1/4 10/15/25	0	200	0	200 USD	98.88%	174'662.69	0.02	a)
US91282CFQ96	4.3750 % T 4 3/8 10/31/24	600	0	0	600 USD	98.95%	524'381.38	0.05	a)
US91282CFT36	4.0000 % T 4 10/31/29	450	200	0	650 USD	98.66%	566'397.87	0.06	a)
US91282CFU09	4.1250 % T 4 1/8 10/31/27	750	0	0	750 USD	99.08%	656'330.66	0.07	a)
US91282CFV81	4.1250 % T 4 1/8 11/15/32	1'630	240	0	1'870 USD	99.95%	1'650'903.28	0.17	a)
US91282CFW64	4.5000 % T 4 1/2 11/15/25	100	420	0	520 USD	99.38%	456'419.44	0.05	a)
US91282CFX48	4.5000 % T 4 1/2 11/30/24	400	0	0	400 USD	99.08%	350'043.02	0.04	a)
US91282CFY21	3.8750 % T 3 7/8 11/30/29	600	0	0	600 USD	97.98%	519'268.20	0.05	a)
US91282CFZ95	3.8750 % T 3 7/8 11/30/27	750	0	0	750 USD	98.17%	650'327.31	0.07	a)
US91282CGA36	4.0000 % T 4 12/15/25	650	100	0	750 USD	98.38%	651'724.65	0.07	a)

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
US91282CGB19	3.8750 % T 3 7/8 12/31/29	580	100	0	680 USD	97.98%	588'457.04	0.06	a)
US91282CGC91	3.8750 % T 3 7/8 12/31/27	760	0	0	760 USD	98.18%	659'050.79	0.07	a)
US91282CGD74	4.2500 % T 4 1/4 12/31/24	350	0	0	350 USD	98.76%	305'309.51	0.03	a)
US91282CGE57	3.8750 % T 3 7/8 01/15/26	670	100	0	770 USD	98.11%	667'244.31	0.07	a)
US91282CGH88	3.5000 % T 3 1/2 01/31/28	600	150	0	750 USD	96.72%	640'701.27	0.07	a)
US91282CGJ45	3.5000 % T 3 1/2 01/31/30	470	150	0	620 USD	95.91%	525'239.80	0.05	a)
US91282CGL90	4.0000 % T 4 02/15/26	0	700	0	700 USD	98.42%	608'517.85	0.06	a)
US91282CGM73	3.5000 % T 3 1/2 02/15/33	0	1'760	0	1'760 USD	95.23%	1'480'437.41	0.15	a)
US91282CGN56	4.6250 % T 4 5/8 02/28/25	0	100	0	100 USD	99.30%	87'707.41	0.01	a)
US91282CGP05	4.0000 % T 4 02/29/28	0	820	0	820 USD	98.77%	715'381.44	0.07	a)
US91282CGQ87	4.0000 % T 4 02/28/30	0	600	0	600 USD	98.72%	523'160.02	0.05	a)
US91282CGR60	4.6250 % T 4 5/8 03/15/26	0	700	0	700 USD	99.93%	617'840.28	0.06	a)
US91282CGS44	3.6250 % T 3 5/8 03/31/30	0	610	0	610 USD	96.59%	520'430.23	0.05	a)
US91282CGT27	3.6250 % T 3 5/8 03/31/28	0	750	0	750 USD	97.21%	643'961.71	0.07	a)
US91282CGU99	3.8750 % T 3 7/8 03/31/25	0	780	0	780 USD	98.19%	676'448.05	0.07	a)
US91282CGV72	3.7500 % T 3 3/4 04/15/26	0	750	0	750 USD	97.84%	648'101.95	0.07	a)
US91282CGX39	3.8750 % T 3 7/8 04/30/25	0	850	0	850 USD	98.18%	737'066.95	0.08	a)
US91282CGZ86	3.5000 % T 3 1/2 04/30/30	0	650	0	650 USD	95.88%	550'430.36	0.06	a)
US91282CHA27	3.5000 % T 3 1/2 04/30/28	0	800	0	800 USD	96.69%	683'193.88	0.07	a)
US91282CHB00	3.6250 % T 3 5/8 05/15/26	0	730	0	730 USD	97.53%	628'854.68	0.06	a)
US91282CHC82	3.3750 % T 3 3/8 05/15/33	0	1'910	0	1'910 USD	94.22%	1'589'477.38	0.16	a)
US91282CHD65	4.2500 % T 4 1/4 05/31/25	0	750	0	750 USD	98.77%	654'286.41	0.07	a)
US91282CHE49	3.6250 % T 3 5/8 05/31/28	0	820	0	820 USD	97.27%	704'460.88	0.07	a)
US91282CHF14	3.7500 % T 3 3/4 05/31/30	0	700	0	700 USD	97.30%	601'562.26	0.06	a)
US91282CHH79	4.1250 % T 4 1/8 06/15/26	0	730	0	730 USD	98.84%	637'317.32	0.07	a)
US91282CHJ36	3.7500 % T 3 3/4 06/30/30	0	640	0	640 USD	97.30%	549'999.78	0.06	a)
US91282CHK09	4.0000 % T 4 06/30/28	0	800	0	800 USD	98.81%	698'209.13	0.07	a)
US91282CHL81	4.6250 % T 4 5/8 06/30/25	0	760	0	760 USD	99.44%	667'520.33	0.07	a)
US91282CHM64	4.5000 % T 4 1/2 07/15/26	0	750	0	750 USD	99.83%	661'298.94	0.07	a)
US91282CHN48	4.7500 % T 4 3/4 07/31/25	0	750	0	750 USD	99.73%	660'626.15	0.07	a)
US91282CHQ78	4.1250 % T 4 1/8 07/31/28	0	780	0	780 USD	99.42%	684'952.10	0.07	a)
US91282CHR51	4.0000 % T 4 07/31/30	0	650	0	650 USD	98.81%	567'294.91	0.06	a)
US91324PEC23	1.1500 % UNH 1.15 05/15/26	100	0	0	100 USD	90.39%	79'840.50	0.01	a)
US91324PEE88	3.0500 % UNH 3.05 05/15/41	0	80	0	80 USD	74.61%	52'717.31	0.01	a)
US91324PEF53	3.2500 % UNH 3 1/4 05/15/51	90	0	0	90 USD	70.92%	56'372.90	0.01	a)
US91412HFG39	3.3490 % 91412HFG3	100	0	0	100 USD	92.40%	81'610.45	0.01	a)
US917288BK78	4.3750 % URUGUA 4 3/8 01/23/31	70	0	0	70 USD	98.43%	60'858.04	0.01	a)
US96122WAM29	3.1500 % WSTP 3.15 01/16/24 144A	200	0	200	0 USD	0.00%	0.00	0.00	
US96122WAQ33	4.1840 % WSTP 4.184 05/22/28 144A	0	200	0	200 USD	96.66%	170'753.42	0.02	a)
USG21184AB52	4.2500 % CCAMCL 4 1/4 04/23/25 REGS	200	0	0	200 USD	96.54%	170'539.68	0.02	a)
USG8201JAC56	3.2500 % SINOPE 3 1/4 04/28/25 REGS	200	0	0	200 USD	96.43%	170'336.53	0.02	a)
USG8201NAH55	3.2500 % SINOPE 3 1/4 09/13/27 REGS	200	0	0	200 USD	94.17%	166'358.37	0.02	a)
USG8201NAJ12	4.0000 % SINOPE 4 09/13/47 REGS	200	0	0	200 USD	81.52%	143'999.78	0.01	a)
USP30179BK34	3.8750 % CFELEC 3 7/8 07/26/33 REGS	200	0	0	200 USD	77.78%	137'396.60	0.01	a)
USP3143NAY06	3.6250 % CDEL 3 5/8 08/01/27 REGS	200	0	0	200 USD	92.82%	163'966.53	0.02	a)
USP3143NBF08	3.7000 % CDEL 3.7 01/30/50 REGS	200	0	0	200 USD	70.22%	124'040.10	0.01	a)
USP6629MAD40	5.5000 % MEXCAT 5 1/2 07/31/47 REGS	200	0	0	200 USD	82.49%	145'725.65	0.01	a)
USY20721AE96	8.5000 % INDON 8 1/2 10/12/35 REGS	100	0	0	100 USD	127.10%	112'262.84	0.01	a)
USY20721AL30	7.7500 % INDON 7 3/4 01/17/38 REGS	100	0	0	100 USD	122.84%	108'497.55	0.01	a)
USY20721BE87	4.6250 % INDON 4 5/8 04/15/43 REGS	200	0	0	200 USD	92.52%	163'440.11	0.02	a)
USY20721BK48	6.7500 % INDON 6 3/4 01/15/44 REGS	200	0	0	200 USD	114.30%	201'916.25	0.02	a)
USY20721BN86	4.7500 % INDON 4 3/4 01/08/26 REGS	200	0	0	200 USD	99.19%	175'215.60	0.02	a)
USY20721BR90	5.2500 % INDON 5 1/4 01/08/47 REGS	200	0	0	200 USD	98.10%	173'288.35	0.02	a)
USY39656AC06	4.8750 % ICBCAS 4 7/8 09/21/25 REGS	200	0	0	200 USD	98.41%	173'848.33	0.02	a)
USY4899GCB78	3.2500 % KOHNPW 3 1/4 06/15/25 REGS	200	0	0	200 USD	96.02%	169'624.63	0.02	a)
USY54788AA57	3.1790 % MALAYS 3.179 04/27/26 REGS	250	0	0	250 USD	95.74%	211'403.68	0.02	a)
USY68856AQ98	4.5000 % PETMK 4 1/2 03/18/45 REGS	200	0	0	200 USD	88.00%	155'444.93	0.02	a)
USY6886MAE04	2.4800 % PETMK 2.48 01/28/32 REGS	200	0	0	200 USD	82.18%	145'169.20	0.01	a)
USY7140WAC20	6.5300 % IDASAL 6.53 11/15/28 REGS	200	0	0	200 USD	101.95%	180'099.97	0.02	a)
XS1085735899	5.1250 % PORTUG 5 1/8 10/15/24 REGS	150	0	0	150 USD	99.15%	131'360.03	0.01	a)
XS1111314651	2.8750 % DBJP 2 7/8 09/19/24 GMTN	200	0	0	200 USD	97.18%	171'663.17	0.02	a)

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XS1252209249	3.8750 % BCHINA 3 7/8 06/30/25 EMTN	200	0	0	200 USD	97.30%	171'887.52	0.02	a)
XS1263054519	5.1250 % KAZAKS 5 1/8 07/21/25 REGS	200	0	0	200 USD	102.07%	180'297.82	0.02	a)
XS1265180643	4.7500 % MINMET 4 3/4 07/30/25	200	0	0	200 USD	98.31%	173'666.38	0.02	a)
XS1308339420	4.0000 % CHGDNV 4 11/05/25	200	0	0	200 USD	96.48%	170'433.69	0.02	a)
XS1405782159	3.2500 % QATAR 3 1/4 06/02/26 REGS	200	0	0	200 USD	95.64%	168'949.83	0.02	a)
XS1457499645	3.7500 % ONGCIN 3 3/4 07/27/26	200	0	0	200 USD	95.10%	167'985.32	0.02	a)
XS1508675417	3.2500 % KSA 3 1/4 10/26/26 REGS	250	0	0	250 USD	94.45%	208'559.61	0.02	a)
XS1694217495	3.6250 % KSA 3 5/8 03/04/28 REGS	250	0	0	250 USD	94.41%	208'462.46	0.02	a)
XS1694218469	4.6250 % KSA 4 5/8 10/04/47 REGS	250	0	0	250 USD	84.79%	187'226.92	0.02	a)
XS1696892295	3.1250 % ADGB 3 1/8 10/11/27 REGS	250	0	0	250 USD	94.15%	207'894.97	0.02	a)
XS1788513734	5.1250 % HAOHUA 5 1/8 03/14/28	200	0	0	200 USD	97.32%	171'908.71	0.02	a)
XS1807174559	5.1030 % QATAR 5.103 04/23/48 REGS	200	0	0	200 USD	95.99%	169'568.10	0.02	a)
XS1807300105	5.3750 % KZOKZ 5 3/8 04/24/30 REGS	200	0	0	200 USD	91.08%	160'891.05	0.02	a)
XS1811821211	4.7500 % CHIOLI 4 3/4 04/26/28	200	0	0	200 USD	95.30%	168'343.92	0.02	a)
XS1837994794	5.1250 % ROMANI 5 1/8 06/15/48 REGS	30	0	0	30 USD	83.02%	21'999.02	0.00	a)
XS1877838877	4.7230 % SECO 4.723 09/27/28	200	0	0	200 USD	99.35%	175'494.71	0.02	a)
XS1891574441	3.5000 % CHINA 3 1/2 10/19/28	200	0	0	200 USD	96.47%	170'417.79	0.02	a)
XS1904648570	4.5000 % MUBAUH 4 1/2 11/07/28 REGS	200	0	0	200 USD	97.79%	172'737.20	0.02	a)
XS1936302865	4.3750 % KSA 4 3/8 04/16/29 REGS	200	0	0	200 USD	97.11%	171'548.35	0.02	a)
XS1936302949	5.2500 % KSA 5 1/4 01/16/50 REGS	0	200	0	200 USD	92.50%	163'404.78	0.02	a)
XS1936784161	4.2500 % CCB 4 1/4 02/27/29	200	0	200	0 USD	0.00%	0.00	0.00	
XS1964673351	3.8750 % ORIEAS 3 7/8 03/20/24	200	0	0	200 USD	98.58%	174'143.34	0.02	a)
XS1982113208	3.5000 % ARAMCO 3 1/2 04/16/29 REGS	200	0	0	200 USD	91.67%	161'935.06	0.02	a)
XS1982116136	4.3750 % ARAMCO 4 3/8 04/16/49 REGS	200	0	0	200 USD	81.53%	144'019.21	0.01	a)
XS2008801370	2.4400 % SUMIBK 2.44 06/18/24 EMTN	200	0	200	0 USD	0.00%	0.00	0.00	
XS2031976678	2.0000 % LBANK 2 07/23/24 EMTN	100	0	0	100 USD	96.87%	85'560.43	0.01	a)
XS2035038731	1.8750 % NRWK 1 7/8 07/31/24 EMTN	50	0	0	50 USD	96.71%	42'707.35	0.00	a)
XS2046591413	2.3750 % STSP 2 3/8 08/28/29 EMTN	200	0	0	200 USD	86.71%	153'174.98	0.02	a)
XS2053345646	2.3000 % YANTZE 2.3 10/16/24	200	0	0	200 USD	96.48%	170'438.99	0.02	a)
XS2075924048	3.7000 % MUBAUH 3.7 11/07/49 REGS	200	0	0	200 USD	75.43%	133'254.16	0.01	a)
XS2084425623	2.7500 % CHINA 2 3/4 12/03/39	200	0	0	200 USD	77.69%	137'242.92	0.01	a)
XS2101346208	1.7500 % RENTEN 1 3/4 01/14/27 EMTN	100	0	0	100 USD	91.18%	80'532.97	0.01	a)
XS2125308168	3.1250 % ADGB 3 1/8 04/16/30 REGS	200	0	0	200 USD	91.51%	161'643.58	0.02	a)
XS2125308242	3.8750 % ADGB 3 7/8 04/16/50 REGS	200	0	0	200 USD	80.53%	142'254.48	0.01	a)
XS2152902479	1.6250 % CHGRID 1 5/8 08/05/30 EMTN	200	0	0	200 USD	81.79%	144'483.80	0.01	a)
XS2155352748	4.4000 % QATAR 4.4 04/16/50 REGS	200	0	0	200 USD	88.10%	155'632.18	0.02	a)
XS2159975882	4.5000 % KSA 4 1/2 04/22/60 REGS	200	0	0	200 USD	82.37%	145'501.31	0.01	a)
XS2167193015	3.8000 % ISRAEL 3.8 05/13/60	200	0	0	200 USD	71.53%	126'359.51	0.01	a)
XS2179918037	2.0000 % CNPCCH 2 06/23/30	200	0	0	200 USD	84.23%	148'799.36	0.02	a)
XS2201851172	3.0000 % ROMANI 3 02/14/31 REGS	40	0	0	40 USD	82.49%	29'142.66	0.00	a)
XS2201851685	4.0000 % ROMANI 4 02/14/51 REGS	40	0	0	40 USD	68.39%	24'162.19	0.00	a)
XS2287744218	1.3750 % QNBK 1 3/8 01/26/26 EMTN	200	0	0	200 USD	90.32%	159'546.75	0.02	a)
XS2311370337	0.8750 % NRWK 0 7/8 03/09/26 EMTN	160	0	0	160 USD	90.66%	128'123.54	0.01	a)
XS2327851874	3.5000 % CHILE 3 1/2 04/15/53	0	200	0	200 USD	72.19%	127'523.64	0.01	a)
XS2357494322	2.2500 % QPETRO 2 1/4 07/12/31 REGS	200	0	0	200 USD	82.27%	145'321.12	0.01	a)
XS2388586401	2.1250 % REPHUN 2 1/8 09/22/31 REGS	200	0	0	200 USD	76.91%	135'859.75	0.01	a)
XS2397083820	2.8750 % UAE 2 7/8 10/19/41 REGS	200	0	0	200 USD	72.93%	128'832.61	0.01	a)
XS2399836936	1.4350 % ISDB 1.435 10/21/26	200	0	0	200 USD	89.59%	158'253.67	0.02	a)
XS2408477797	2.2500 % KSA 2 1/4 05/17/31 REGS	200	0	0	200 USD	83.11%	146'815.58	0.02	a)
XS2431453336	2.8500 % CCB 2.85 01/21/32	0	200	0	200 USD	93.06%	164'394.02	0.02	a)
XS2485248806	5.2500 % ROMANI 5 1/4 11/25/27 REGS	60	0	0	60 USD	98.09%	51'983.86	0.01	a)
XS2571923007	7.1250 % ROMANI 7 1/8 01/17/33 REGS	70	0	0	70 USD	104.93%	64'877.45	0.01	a)
XS2576361195	4.5810 % FABUH 4.581 01/17/28 EMTN	200	0	0	200 USD	98.16%	173'392.57	0.02	a)
XS2585988061	4.8750 % PIFKSA 4 7/8 02/14/35	0	200	0	200 USD	93.99%	166'026.27	0.02	a)
XS2589321020	4.5980 % ISDB 4.598 03/14/28	0	200	0	200 USD	99.66%	176'045.86	0.02	a)
XS2596437918	4.8750 % LBANK 4 7/8 03/09/26 EMTN	0	70	0	70 USD	100.02%	61'841.10	0.01	a)
XS2598333701	5.1250 % NEWDEV 5 1/8 04/26/26 EMTN	0	200	0	200 USD	99.01%	174'899.40	0.02	a)
XS2626274463	4.5110 % KSA 4.511 05/22/33 REGS	0	200	0	200 USD	97.18%	171'668.47	0.02	a)
USD							206'011'386.68	21.06	

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Anteile anderer kollektiver Kapitalanlagen							117'033'775.11	11.96	
IE00BZ6V7883	ISHARES US MBS UCITS ETF	29'386'930	4'160'000	830'000	32'716'930 USD	4.05	117'033'775.11	11.96	a)
USD							117'033'775.11	11.96	
Wertpapiere, die an einem anderen geregelten, dem Publikum offen stehenden Markt gehandelt werden							287'814'926.26	29.42	
Anteile anderer kollektiver Kapitalanlagen							287'814'926.26	29.42	
CH0117052453	SWC (CH) INDEX BF CORP. WORLD EX EUR/USD NT CHF	67'735	8'041	0	75'776 CHF	97.09	7'356'685.19	0.75	a)
CHF							7'356'685.19	0.75	
CH1127485220	SWC (CH) INDEX BF CHINA GOVT. NT	194'623	74'199	7'779	261'043 CNY	1'073.18	33'996'006.77	3.47	a)
CNY							33'996'006.77	3.47	
CH0117052396	SWC (CH) INDEX BF CORP. EUR RESPONSIBLE NT EUR	345'218	48'982	8'807	385'392 EUR	114.78	42'406'277.94	4.33	a)
EUR							42'406'277.94	4.33	
CH0383288252	SWC (CH) INDEX BF JAPAN GOVT. ST	1'295	177	29	1'442 JPY	9'371'109.61	81'992'022.84	8.38	a)
JPY							81'992'022.84	8.38	
CH0117052420	SWC (CH) INDEX BF CORP. USD RESPONSIBLE NT USD	985'840	157'131	26'707	1'116'264 USD	123.80	122'063'933.52	12.48	a)
USD							122'063'933.52	12.48	
Nicht kotierte Wertpapiere (bzw. Wertpapiere ohne Handel)							0.00	0.00	
Obligationen, Wandelobligationen und sonstige Forderungswertpapiere und -rechte							0.00	0.00	
RU000A102CK5	1.1250 % RUSSIA 1 1/8 11/20/27	100	0	0	100 EUR	0.00%	0.00	0.00	c)
RU000A1034K8	2.6500 % RUSSIA 2.65 05/27/36	100	0	0	100 EUR	0.00%	0.00	0.00	c)
EUR							0.00	0.00	
RU000A0JWHA4	4.7500 % RUSSIA 4 3/4 05/27/26 REGS	200	0	0	200 USD	0.00%	0.00	0.00	c)
RU000A0JXU14	5.2500 % RUSSIA 5 1/4 06/23/47 REGS	200	0	0	200 USD	0.00%	0.00	0.00	c)
USD							0.00	0.00	
Derivative Finanzinstrumente							204.58	0.00	
Devisentermingeschäfte									
	CHF/CNY Verfall 06.07.2023		5'380'000	665'237	CNY/CHF		0.00	0.00	
	CHF/AUD Verfall 06.07.2023		680'000	407'323	AUD/CHF		0.00	0.00	
	CHF/ILS Verfall 06.07.2023		220'000	53'334	ILS/CHF		0.00	0.00	
	CHF/JPY Verfall 06.07.2023		91'000'000	564'614	JPY/CHF		0.00	0.00	
	CHF/CAD Verfall 06.07.2023		510'000	345'345	CAD/CHF		0.00	0.00	
	CHF/SGD Verfall 06.07.2023		260'000	172'655	SGD/CHF		0.00	0.00	
	CHF/GBP Verfall 06.07.2023		440'000	500'394	GBP/CHF		0.00	0.00	
	CHF/PLN Verfall 06.07.2023		930'000	204'660	PLN/CHF		0.00	0.00	
	CHF/NOK Verfall 06.07.2023		730'000	61'141	NOK/CHF		0.00	0.00	
	CHF/EUR Verfall 06.07.2023		3'050'000	2'981'079	EUR/CHF		0.00	0.00	
	CHF/USD Verfall 06.07.2023		4'600'000	4'122'566	USD/CHF		0.00	0.00	
	EUR/CHF Verfall 06.09.2023		134'189	140'000	CHF/EUR		26.35	0.00	b)
	NOK/CHF Verfall 06.09.2023		132'838	1'600'000	CHF/NOK		35.24	0.00	b)
	AUD/CHF Verfall 06.09.2023		68'636	120'000	CHF/AUD		19.76	0.00	b)
	USD/CHF Verfall 06.09.2023		247'272	280'000	CHF/USD		115.22	0.00	b)
	CNY/CHF Verfall 06.09.2023		120'119	990'000	CHF/CNY		8.02	0.00	b)
Devisentermingeschäfte							204.59	0.00	
Class Hedge Devisentermingeschäfte 35)									
	CZK/CHF Verfall 05.04.2023		1'321'697	31'451'000	CHF/CZK		0.00	0.00	
	NZD/CHF Verfall 05.04.2023		1'447'009	2'501'000	CHF/NZD		0.00	0.00	
	DKK/CHF Verfall 05.04.2023		1'787'638	13'404'000	CHF/DKK		0.00	0.00	
	CAD/CHF Verfall 05.04.2023		25'136'363	36'636'000	CHF/CAD		0.00	0.00	
	CNY/CHF Verfall 05.04.2023		81'888'694	608'485'000	CHF/CNY		0.00	0.00	
	SGD/CHF Verfall 05.04.2023		2'037'568	2'935'000	CHF/SGD		0.00	0.00	

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
	ILS/CHF Verfall 05.04.2023		1'031'392	4'031'000		CHF/ILS	0.00	0.00	
	SEK/CHF Verfall 05.04.2023		3'448'068	38'440'000		CHF/SEK	0.00	0.00	
	JPY/CHF Verfall 05.04.2023		112'212'967	16'293'423'000		CHF/JPY	0.00	0.00	
	GBP/CHF Verfall 05.04.2023		35'082'046	31'012'000		CHF/GBP	0.00	0.00	
	MXN/CHF Verfall 05.04.2023		2'881'644	56'919'000		CHF/MXN	0.00	0.00	
	NOK/CHF Verfall 05.04.2023		727'142	8'042'000		CHF/NOK	0.00	0.00	
	USD/CHF Verfall 05.04.2023		419'758'006	449'515'000		CHF/USD	0.00	0.00	
	AUD/CHF Verfall 05.04.2023		13'136'895	20'837'000		CHF/AUD	0.00	0.00	
	EUR/CHF Verfall 05.04.2023		195'437'621	196'950'000		CHF/EUR	0.00	0.00	
	THB/CHF Verfall 05.04.2023		2'914'790	110'250'000		CHF/THB	0.00	0.00	
	PLN/CHF Verfall 05.04.2023		1'443'988	6'878'000		CHF/PLN	0.00	0.00	
	CAD/CHF Verfall 05.04.2023		104'621	152'000		CHF/CAD	0.00	0.00	
	CHF/EUR Verfall 05.04.2023		1'946'000	1'947'820		EUR/CHF	0.00	0.00	
	JPY/CHF Verfall 05.04.2023		525'169	76'028'000		CHF/JPY	0.00	0.00	
	CHF/CNY Verfall 05.04.2023		7'087'000	967'305		CNY/CHF	0.00	0.00	
	CHF/USD Verfall 05.04.2023		2'414'000	2'259'473		USD/CHF	0.00	0.00	
	GBP/CHF Verfall 05.04.2023		314'144	277'000		CHF/GBP	0.00	0.00	
	AUD/CHF Verfall 05.04.2023		252'785	407'000		CHF/AUD	0.00	0.00	
	JPY/CHF Verfall 05.04.2023		1'206'312	171'282'000		CHF/JPY	0.00	0.00	
	USD/CHF Verfall 05.04.2023		3'187'919	3'446'000		CHF/USD	0.00	0.00	
	EUR/CHF Verfall 05.04.2023		4'377'767	4'410'000		CHF/EUR	0.00	0.00	
	CNY/CHF Verfall 05.04.2023		827'837	6'153'000		CHF/CNY	0.00	0.00	
	CHF/CZK Verfall 05.04.2023		31'451'000	1'329'528		CZK/CHF	0.00	0.00	
	CHF/USD Verfall 05.04.2023		450'547'000	411'521'971		USD/CHF	0.00	0.00	
	CHF/NZD Verfall 05.04.2023		2'501'000	1'429'246		NZD/CHF	0.00	0.00	
	CHF/AUD Verfall 05.04.2023		21'244'000	12'996'229		AUD/CHF	0.00	0.00	
	CHF/NOK Verfall 05.04.2023		8'042'000	701'391		NOK/CHF	0.00	0.00	
	CHF/PLN Verfall 05.04.2023		6'878'000	1'458'198		PLN/CHF	0.00	0.00	
	CHF/GBP Verfall 05.04.2023		31'289'000	35'336'733		GBP/CHF	0.00	0.00	
	CHF/CAD Verfall 05.04.2023		36'788'000	24'828'773		CAD/CHF	0.00	0.00	
	CHF/MXN Verfall 05.04.2023		56'919'000	2'878'752		MXN/CHF	0.00	0.00	
	CHF/CNY Verfall 05.04.2023		607'551'000	80'813'396		CNY/CHF	0.00	0.00	
	CHF/SGD Verfall 05.04.2023		2'935'000	2'016'410		SGD/CHF	0.00	0.00	
	CHF/JPY Verfall 05.04.2023		16'540'733'000	113'533'276		JPY/CHF	0.00	0.00	
	CHF/DKK Verfall 05.04.2023		13'404'000	1'785'775		DKK/CHF	0.00	0.00	
	CHF/EUR Verfall 05.04.2023		199'414'000	197'892'471		EUR/CHF	0.00	0.00	
	CHF/SEK Verfall 05.04.2023		38'440'000	3'386'064		SEK/CHF	0.00	0.00	
	CHF/ILS Verfall 05.04.2023		4'031'000	1'022'588		ILS/CHF	0.00	0.00	
	CHF/THB Verfall 05.04.2023		110'250'000	2'945'219		THB/CHF	0.00	0.00	
	KRW/CHF Verfall 05.04.2023		9'979'201	14'128'722'000		CHF/KRW	0.00	0.00	
	CHF/KRW Verfall 05.04.2023		14'128'722'000	9'893'176		KRW/CHF	0.00	0.00	
	PLN/CHF Verfall 02.05.2023		1'482'311	7'027'000		CHF/PLN	0.00	0.00	
	CZK/CHF Verfall 03.05.2023		1'347'051	32'017'000		CHF/CZK	0.00	0.00	
	USD/CHF Verfall 03.05.2023		424'109'524	465'799'000		CHF/USD	0.00	0.00	
	NZD/CHF Verfall 03.05.2023		1'457'244	2'558'000		CHF/NZD	0.00	0.00	
	AUD/CHF Verfall 03.05.2023		13'370'818	21'903'000		CHF/AUD	0.00	0.00	
	NOK/CHF Verfall 03.05.2023		714'800	8'211'000		CHF/NOK	0.00	0.00	
	GBP/CHF Verfall 03.05.2023		36'612'539	32'501'000		CHF/GBP	0.00	0.00	
	CAD/CHF Verfall 03.05.2023		25'251'938	37'519'000		CHF/CAD	0.00	0.00	
	MXN/CHF Verfall 03.05.2023		2'926'975	58'392'000		CHF/MXN	0.00	0.00	
	SGD/CHF Verfall 03.05.2023		2'081'636	3'037'000		CHF/SGD	0.00	0.00	
	DKK/CHF Verfall 03.05.2023		1'807'112	13'582'000		CHF/DKK	0.00	0.00	
	EUR/CHF Verfall 03.05.2023		202'967'762	204'840'000		CHF/EUR	0.00	0.00	
	SEK/CHF Verfall 03.05.2023		3'433'725	39'044'000		CHF/SEK	0.00	0.00	
	ILS/CHF Verfall 03.05.2023		1'024'682	4'050'000		CHF/ILS	0.00	0.00	
	GBP/CHF Verfall 03.05.2023		1'090'400	966'000		CHF/GBP	0.00	0.00	
	EUR/CHF Verfall 03.05.2023		3'933'109	3'964'000		CHF/EUR	0.00	0.00	
	USD/CHF Verfall 03.05.2023		11'139'873	12'244'000		CHF/USD	0.00	0.00	
	CAD/CHF Verfall 03.05.2023		610'883	903'000		CHF/CAD	0.00	0.00	
	AUD/CHF Verfall 03.05.2023		357'034	578'000		CHF/AUD	0.00	0.00	
	CHF/ILS Verfall 03.05.2023		4'050'000	991'148		ILS/CHF	0.00	0.00	
	CHF/EUR Verfall 03.05.2023		208'804'000	205'188'141		EUR/CHF	0.00	0.00	
	CHF/CZK Verfall 03.05.2023		32'017'000	1'339'783		CZK/CHF	0.00	0.00	
	CHF/JPY Verfall 03.05.2023		17'025'566'000	111'297'828		JPY/CHF	0.00	0.00	
	CHF/CAD Verfall 03.05.2023		38'422'000	25'209'904		CAD/CHF	0.00	0.00	
	CHF/GBP Verfall 03.05.2023		33'467'000	37'439'366		GBP/CHF	0.00	0.00	
	CHF/AUD Verfall 03.05.2023		22'481'000	13'223'369		AUD/CHF	0.00	0.00	
	CHF/SEK Verfall 03.05.2023		39'044'000	3'387'262		SEK/CHF	0.00	0.00	
	CHF/MXN Verfall 03.05.2023		58'392'000	2'879'917		MXN/CHF	0.00	0.00	
	CHF/SGD Verfall 03.05.2023		3'037'000	2'025'791		SGD/CHF	0.00	0.00	
	CHF/PLN Verfall 03.05.2023		7'027'000	1'507'144		PLN/CHF	0.00	0.00	
	CHF/CNY Verfall 03.05.2023		639'910'000	82'260'431		CNY/CHF	0.00	0.00	
	CHF/DKK Verfall 03.05.2023		13'582'000	1'790'603		DKK/CHF	0.00	0.00	
	CHF/NZD Verfall 03.05.2023		2'558'000	1'405'979		NZD/CHF	0.00	0.00	

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
	CHF/USD Verfall 03.05.2023		478'043'000	425'470'221		USD/CHF	0.00	0.00	
	CHF/NOK Verfall 03.05.2023		8'211'000	683'615		NOK/CHF	0.00	0.00	
	CNY/CHF Verfall 04.05.2023		81'201'878	611'078'000		CHF/CNY	0.00	0.00	
	THB/CHF Verfall 04.05.2023		3'004'321	112'705'000		CHF/THB	0.00	0.00	
	CNY/CHF Verfall 04.05.2023		3'819'490	28'832'000		CHF/CNY	0.00	0.00	
	CHF/THB Verfall 04.05.2023		112'705'000	2'937'881		THB/CHF	0.00	0.00	
	KRW/CHF Verfall 04.05.2023		10'075'743	14'420'394'000		CHF/KRW	0.00	0.00	
	CHF/KRW Verfall 04.05.2023		14'420'394'000	9'646'826		KRW/CHF	0.00	0.00	
	JPY/CHF Verfall 08.05.2023		115'728'086	16'841'211'000		CHF/JPY	0.00	0.00	
	JPY/CHF Verfall 08.05.2023		1'272'942	184'355'000		CHF/JPY	0.00	0.00	
	SGD/CHF Verfall 01.06.2023		2'049'734	3'081'000		CHF/SGD	0.00	0.00	
	CHF/SGD Verfall 02.06.2023		3'081'000	2'078'997		SGD/CHF	0.00	0.00	
	CHF/ILS Verfall 02.06.2023		4'068'000	995'444		ILS/CHF	0.00	0.00	
	ILS/CHF Verfall 05.06.2023		992'633	4'068'000		CHF/ILS	0.00	0.00	
	EUR/CHF Verfall 05.06.2023		203'529'431	207'501'000		CHF/EUR	0.00	0.00	
	CZK/CHF Verfall 05.06.2023		1'333'819	32'042'000		CHF/CZK	0.00	0.00	
	JPY/CHF Verfall 05.06.2023		111'006'669	16'965'118'000		CHF/JPY	0.00	0.00	
	CAD/CHF Verfall 05.06.2023		25'159'610	38'464'000		CHF/CAD	0.00	0.00	
	GBP/CHF Verfall 05.06.2023		36'637'937	32'848'000		CHF/GBP	0.00	0.00	
	AUD/CHF Verfall 05.06.2023		13'191'689	22'479'000		CHF/AUD	0.00	0.00	
	SEK/CHF Verfall 05.06.2023		3'382'485	39'070'000		CHF/SEK	0.00	0.00	
	MXN/CHF Verfall 05.06.2023		2'870'247	58'804'000		CHF/MXN	0.00	0.00	
	PLN/CHF Verfall 05.06.2023		1'509'027	7'075'000		CHF/PLN	0.00	0.00	
	CNY/CHF Verfall 05.06.2023		82'642'337	643'667'000		CHF/CNY	0.00	0.00	
	USD/CHF Verfall 05.06.2023		423'421'624	477'501'000		CHF/USD	0.00	0.00	
	NOK/CHF Verfall 05.06.2023		678'839	8'171'000		CHF/NOK	0.00	0.00	
	JPY/CHF Verfall 05.06.2023		5'055'058	770'634'000		CHF/JPY	0.00	0.00	
	EUR/CHF Verfall 05.06.2023		6'020'352	6'142'000		CHF/EUR	0.00	0.00	
	CAD/CHF Verfall 05.06.2023		375'626	574'000		CHF/CAD	0.00	0.00	
	GBP/CHF Verfall 05.06.2023		474'444	427'000		CHF/GBP	0.00	0.00	
	USD/CHF Verfall 05.06.2023		13'536'128	15'190'000		CHF/USD	0.00	0.00	
	CNY/CHF Verfall 05.06.2023		2'773'049	21'657'000		CHF/CNY	0.00	0.00	
	CHF/JPY Verfall 05.06.2023		46'000'000	305'211		JPY/CHF	0.00	0.00	
	CHF/EUR Verfall 05.06.2023		213'643'000	208'189'442		EUR/CHF	0.00	0.00	
	CHF/CAD Verfall 05.06.2023		39'038'000	26'249'151		CAD/CHF	0.00	0.00	
	CHF/AUD Verfall 05.06.2023		22'479'000	13'296'576		AUD/CHF	0.00	0.00	
	CHF/PLN Verfall 05.06.2023		7'075'000	1'519'777		PLN/CHF	0.00	0.00	
	CHF/CNY Verfall 05.06.2023		665'324'000	85'349'759		CNY/CHF	0.00	0.00	
	CHF/JPY Verfall 05.06.2023		17'689'752'000	115'766'336		JPY/CHF	0.00	0.00	
	CHF/SEK Verfall 05.06.2023		39'070'000	3'281'372		SEK/CHF	0.00	0.00	
	CHF/MXN Verfall 05.06.2023		58'804'000	3'023'902		MXN/CHF	0.00	0.00	
	CHF/GBP Verfall 05.06.2023		33'275'000	37'693'554		GBP/CHF	0.00	0.00	
	CHF/NOK Verfall 05.06.2023		8'171'000	670'243		NOK/CHF	0.00	0.00	
	CHF/CZK Verfall 05.06.2023		32'042'000	1'313'158		CZK/CHF	0.00	0.00	
	CHF/USD Verfall 05.06.2023		492'691'000	450'427'966		USD/CHF	0.00	0.00	
	KRW/CHF Verfall 05.06.2023		10'496'895	15'722'911'000		CHF/KRW	0.00	0.00	
	CHF/KRW Verfall 05.06.2023		15'722'911'000	10'789'255		KRW/CHF	0.00	0.00	
	DKK/CHF Verfall 06.06.2023		1'780'042	13'524'000		CHF/DKK	0.00	0.00	
	NZD/CHF Verfall 06.06.2023		1'416'395	2'587'000		CHF/NZD	0.00	0.00	
	THB/CHF Verfall 06.06.2023		2'913'261	112'083'000		CHF/THB	0.00	0.00	
	CHF/THB Verfall 06.06.2023		112'083'000	2'944'275		THB/CHF	0.00	0.00	
	CHF/NZD Verfall 06.06.2023		2'587'000	1'416'874		NZD/CHF	0.00	0.00	
	CHF/DKK Verfall 06.06.2023		13'524'000	1'769'480		DKK/CHF	0.00	0.00	
	CHF/CZK Verfall 04.07.2023		32'225'000	1'323'771		CZK/CHF	0.00	0.00	
	EUR/CHF Verfall 05.07.2023		207'737'238	213'565'000		CHF/EUR	0.00	0.00	
	CAD/CHF Verfall 05.07.2023		25'611'377	38'198'000		CHF/CAD	0.00	0.00	
	SGD/CHF Verfall 05.07.2023		2'061'430	3'063'000		CHF/SGD	0.00	0.00	
	AUD/CHF Verfall 05.07.2023		13'081'519	22'170'000		CHF/AUD	0.00	0.00	
	PLN/CHF Verfall 05.07.2023		1'517'556	7'103'000		CHF/PLN	0.00	0.00	
	CNY/CHF Verfall 05.07.2023		85'833'898	669'829'000		CHF/CNY	0.00	0.00	
	CAD/CHF Verfall 05.07.2023		473'089	696'000		CHF/CAD	0.00	0.00	
	JPY/CHF Verfall 06.07.2023		115'794'984	17'673'335'000		CHF/JPY	0.00	0.00	
	ILS/CHF Verfall 06.07.2023		996'701	4'083'000		CHF/ILS	0.00	0.00	
	SEK/CHF Verfall 06.07.2023		3'272'869	39'045'000		CHF/SEK	0.00	0.00	
	MXN/CHF Verfall 06.07.2023		3'022'729	59'391'000		CHF/MXN	0.00	0.00	
	THB/CHF Verfall 06.07.2023		2'920'398	111'446'000		CHF/THB	0.00	0.00	
	NZD/CHF Verfall 06.07.2023		1'401'334	2'568'000		CHF/NZD	0.00	0.00	
	GBP/CHF Verfall 06.07.2023		35'896'371	31'782'000		CHF/GBP	0.00	0.00	
	NOK/CHF Verfall 06.07.2023		668'133	8'163'000		CHF/NOK	0.00	0.00	
	USD/CHF Verfall 06.07.2023		442'400'801	485'844'000		CHF/USD	0.00	0.00	
	DKK/CHF Verfall 06.07.2023		1'778'065	13'610'000		CHF/DKK	0.00	0.00	
	GBP/CHF Verfall 06.07.2023		256'389	226'000		CHF/GBP	0.00	0.00	
	CNY/CHF Verfall 06.07.2023		57'577	451'000		CHF/CNY	0.00	0.00	
	JPY/CHF Verfall 06.07.2023		28'591	4'366'000		CHF/JPY	0.00	0.00	

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
	USD/CHF Verfall 06.07.2023		1'588'338	1'754'000	CHF/USD		0.00	0.00	
	EUR/CHF Verfall 06.07.2023		870'311	894'000	CHF/EUR		0.00	0.00	
	AUD/CHF Verfall 06.07.2023		43'985	74'000	CHF/AUD		0.00	0.00	
	CAD/CHF Verfall 06.07.2023		112'710	168'000	CHF/CAD		0.00	0.00	
	THB/CHF Verfall 06.07.2023		269'798	10'311'000	CHF/THB		0.00	0.00	
	SEK/CHF Verfall 06.07.2023		354'423	4'195'000	CHF/SEK		0.00	0.00	
	JPY/CHF Verfall 06.07.2023		2'264'105	349'318'000	CHF/JPY		0.00	0.00	
	AUD/CHF Verfall 06.07.2023		181'028	295'000	CHF/AUD		0.00	0.00	
	USD/CHF Verfall 06.07.2023		2'892'248	3'202'000	CHF/USD		0.00	0.00	
	CNY/CHF Verfall 06.07.2023		1'575'697	12'478'000	CHF/CNY		0.00	0.00	
	GBP/CHF Verfall 06.07.2023		761'983	669'000	CHF/GBP		0.00	0.00	
	MXN/CHF Verfall 06.07.2023		270'775	5'189'000	CHF/MXN		0.00	0.00	
	EUR/CHF Verfall 06.07.2023		3'986'725	4'081'000	CHF/EUR		0.00	0.00	
	CHF/GBP Verfall 06.07.2023		75'000	85'766	GBP/CHF		0.00	0.00	
	CHF/CNY Verfall 06.07.2023		2'492'000	311'647	CNY/CHF		0.00	0.00	
	CHF/USD Verfall 06.07.2023		2'656'000	2'384'304	USD/CHF		0.00	0.00	
	CHF/EUR Verfall 06.07.2023		240'000	235'061	EUR/CHF		0.00	0.00	
	CHF/USD Verfall 06.07.2023		1'598'000	1'433'882	USD/CHF		0.00	0.00	
	CHF/PLN Verfall 06.07.2023		7'103'000	1'563'725	PLN/CHF		0.00	0.00	
	CHF/ILS Verfall 06.07.2023		4'083'000	984'236	ILS/CHF		0.00	0.00	
	CHF/NOK Verfall 06.07.2023		8'163'000	681'733	NOK/CHF		0.00	0.00	
	CHF/MXN Verfall 06.07.2023		64'580'000	3'367'621	MXN/CHF		0.00	0.00	
	CHF/DKK Verfall 06.07.2023		13'610'000	1'784'217	DKK/CHF		0.00	0.00	
	CHF/CNY Verfall 06.07.2023		680'266'000	83'651'630	CNY/CHF		0.00	0.00	
	CHF/JPY Verfall 06.07.2023		18'027'019'000	111'582'741	JPY/CHF		0.00	0.00	
	CHF/NZD Verfall 06.07.2023		2'568'000	1'407'516	NZD/CHF		0.00	0.00	
	CHF/SEK Verfall 06.07.2023		43'240'000	3'581'829	SEK/CHF		0.00	0.00	
	CHF/THB Verfall 06.07.2023		121'757'000	3'072'538	THB/CHF		0.00	0.00	
	CHF/CAD Verfall 06.07.2023		39'062'000	26'409'701	CAD/CHF		0.00	0.00	
	CHF/SGD Verfall 06.07.2023		3'063'000	2'024'909	SGD/CHF		0.00	0.00	
	CHF/USD Verfall 06.07.2023		486'546'000	435'281'081	USD/CHF		0.00	0.00	
	CHF/GBP Verfall 06.07.2023		32'602'000	37'081'189	GBP/CHF		0.00	0.00	
	CHF/AUD Verfall 06.07.2023		22'539'000	13'422'673	AUD/CHF		0.00	0.00	
	CHF/EUR Verfall 06.07.2023		218'300'000	213'077'391	EUR/CHF		0.00	0.00	
	KRW/CHF Verfall 06.07.2023		10'513'856	15'363'635'000	CHF/KRW		0.00	0.00	
	CHF/KRW Verfall 06.07.2023		15'363'635'000	10'440'799	KRW/CHF		0.00	0.00	
	CZK/CHF Verfall 07.07.2023		1'313'916	32'225'000	CHF/CZK		0.00	0.00	
	PLN/CHF Verfall 04.08.2023		1'576'899	7'195'000	CHF/PLN		0.00	0.00	
	NOK/CHF Verfall 04.08.2023		671'075	8'051'000	CHF/NOK		0.00	0.00	
	MXN/CHF Verfall 04.08.2023		3'387'682	65'534'000	CHF/MXN		0.00	0.00	
	DKK/CHF Verfall 04.08.2023		1'777'099	13'573'000	CHF/DKK		0.00	0.00	
	CNY/CHF Verfall 04.08.2023		83'923'607	683'061'000	CHF/CNY		0.00	0.00	
	JPY/CHF Verfall 04.08.2023		112'244'640	18'109'407'000	CHF/JPY		0.00	0.00	
	NZD/CHF Verfall 04.08.2023		1'392'761	2'549'000	CHF/NZD		0.00	0.00	
	SEK/CHF Verfall 04.08.2023		3'558'161	43'027'000	CHF/SEK		0.00	0.00	
	THB/CHF Verfall 04.08.2023		3'062'855	121'566'000	CHF/THB		0.00	0.00	
	CAD/CHF Verfall 04.08.2023		26'165'013	38'800'000	CHF/CAD		0.00	0.00	
	SGD/CHF Verfall 04.08.2023		2'018'288	3'059'000	CHF/SGD		0.00	0.00	
	USD/CHF Verfall 04.08.2023		433'125'785	485'579'000	CHF/USD		0.00	0.00	
	CZK/CHF Verfall 04.08.2023		1'337'479	32'696'000	CHF/CZK		0.00	0.00	
	GBP/CHF Verfall 04.08.2023		36'930'051	32'558'000	CHF/GBP		0.00	0.00	
	EUR/CHF Verfall 04.08.2023		212'201'462	217'739'000	CHF/EUR		0.00	0.00	
	AUD/CHF Verfall 04.08.2023		13'202'563	22'217'000	CHF/AUD		0.00	0.00	
	JPY/CHF Verfall 04.08.2023		287'766	46'314'000	CHF/JPY		0.00	0.00	
	CAD/CHF Verfall 04.08.2023		526'156	779'000	CHF/CAD		0.00	0.00	
	EUR/CHF Verfall 04.08.2023		3'659'719	3'750'000	CHF/EUR		0.00	0.00	
	CNY/CHF Verfall 04.08.2023		1'146'343	9'278'000	CHF/CNY		0.00	0.00	
	GBP/CHF Verfall 04.08.2023		457'075	403'000	CHF/GBP		0.00	0.00	
	USD/CHF Verfall 04.08.2023		8'695'591	9'732'000	CHF/USD		0.00	0.00	
	PLN/CHF Verfall 04.08.2023		206'604	943'000	CHF/PLN		0.00	0.00	
	AUD/CHF Verfall 04.08.2023		321'592	538'000	CHF/AUD		0.00	0.00	
	NOK/CHF Verfall 04.08.2023		60'438	723'000	CHF/NOK		0.00	0.00	
	SGD/CHF Verfall 04.08.2023		166'351	251'000	CHF/SGD		0.00	0.00	
	CHF/CAD Verfall 04.08.2023		926'000	607'654	CAD/CHF		0.00	0.00	
	CHF/DKK Verfall 04.08.2023		864'000	111'812	DKK/CHF		0.00	0.00	
	CHF/MXN Verfall 04.08.2023		1'990'000	102'078	MXN/CHF		0.00	0.00	
	CHF/GBP Verfall 04.08.2023		527'000	585'776	GBP/CHF		0.00	0.00	
	CHF/EUR Verfall 04.08.2023		6'290'000	6'065'529	EUR/CHF		0.00	0.00	
	CHF/NOK Verfall 04.08.2023		1'974'000	170'030	NOK/CHF		0.00	0.00	
	CHF/SGD Verfall 04.08.2023		248'000	161'690	SGD/CHF		0.00	0.00	
	CHF/JPY Verfall 04.08.2023		396'231'000	2'445'336	JPY/CHF		0.00	0.00	
	CHF/CNY Verfall 04.08.2023		23'503'000	2'832'605	CNY/CHF		0.00	0.00	
	CHF/PLN Verfall 04.08.2023		558'000	120'871	PLN/CHF		0.00	0.00	
	CHF/USD Verfall 04.08.2023		13'425'000	11'606'288	USD/CHF		0.00	0.00	

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
	CHF/AUD Verfall 04.08.2023		497'000	291'628	AUD/CHF		0.00	0.00	
	CHF/NZD Verfall 04.08.2023		548'000	295'219	NZD/CHF		0.00	0.00	
	CHF/SEK Verfall 04.08.2023		2'188'000	183'293	SEK/CHF		0.00	0.00	
	CHF/THB Verfall 04.08.2023		121'566'000	3'079'388	THB/CHF		0.00	0.00	
	CHF/NOK Verfall 04.08.2023		6'800'000	582'729	NOK/CHF		0.00	0.00	
	CHF/JPY Verfall 04.08.2023		17'759'490'000	108'363'435	JPY/CHF		0.00	0.00	
	CHF/PLN Verfall 04.08.2023		7'580'000	1'644'580	PLN/CHF		0.00	0.00	
	CHF/NZD Verfall 04.08.2023		2'001'000	1'079'455	NZD/CHF		0.00	0.00	
	CHF/EUR Verfall 04.08.2023		215'199'000	205'653'526	EUR/CHF		0.00	0.00	
	CHF/CNY Verfall 04.08.2023		668'836'000	81'157'898	CNY/CHF		0.00	0.00	
	CHF/CZK Verfall 04.08.2023		32'696'000	1'308'933	CZK/CHF		0.00	0.00	
	CHF/AUD Verfall 04.08.2023		22'258'000	13'000'052	AUD/CHF		0.00	0.00	
	CHF/USD Verfall 04.08.2023		481'886'000	417'697'339	USD/CHF		0.00	0.00	
	CHF/GBP Verfall 04.08.2023		32'434'000	36'168'062	GBP/CHF		0.00	0.00	
	CHF/SGD Verfall 04.08.2023		3'062'000	1'998'834	SGD/CHF		0.00	0.00	
	CHF/MXN Verfall 04.08.2023		63'544'000	3'296'872	MXN/CHF		0.00	0.00	
	CHF/SEK Verfall 04.08.2023		40'839'000	3'368'646	SEK/CHF		0.00	0.00	
	CHF/DKK Verfall 04.08.2023		12'709'000	1'629'751	DKK/CHF		0.00	0.00	
	CHF/CAD Verfall 04.08.2023		38'653'000	25'455'010	CAD/CHF		0.00	0.00	
	KRW/CHF Verfall 04.08.2023		10'393'110	15'332'747'000	CHF/KRW		0.00	0.00	
	CHF/KRW Verfall 04.08.2023		15'332'747'000	10'480'390	KRW/CHF		0.00	0.00	
	ILS/CHF Verfall 07.08.2023		993'362	4'132'000	CHF/ILS		0.00	0.00	
	ILS/CHF Verfall 07.08.2023		53'196	220'000	CHF/ILS		0.00	0.00	
	CHF/ILS Verfall 07.08.2023		465'000	111'265	ILS/CHF		0.00	0.00	
	CHF/ILS Verfall 07.08.2023		3'887'000	919'653	ILS/CHF		0.00	0.00	
	THB/CHF Verfall 06.09.2023		3'082'759	121'801'000	CHF/THB		0.00	0.00	
	ILS/CHF Verfall 06.09.2023		914'190	3'874'000	CHF/ILS		0.00	0.00	
	NOK/CHF Verfall 06.09.2023		578'299	6'765'000	CHF/NOK		0.00	0.00	
	JPY/CHF Verfall 06.09.2023		107'529'046	17'595'694'000	CHF/JPY		0.00	0.00	
	PLN/CHF Verfall 06.09.2023		1'645'605	7'625'000	CHF/PLN		0.00	0.00	
	NZD/CHF Verfall 06.09.2023		1'068'126	1'987'000	CHF/NZD		0.00	0.00	
	EUR/CHF Verfall 06.09.2023		205'384'832	215'340'000	CHF/EUR		0.00	0.00	
	CNY/CHF Verfall 06.09.2023		81'449'755	671'673'000	CHF/CNY		0.00	0.00	
	CZK/CHF Verfall 06.09.2023		1'330'202	33'244'000	CHF/CZK		0.00	0.00	
	AUD/CHF Verfall 06.09.2023		13'021'736	22'350'000	CHF/AUD		0.00	0.00	
	USD/CHF Verfall 06.09.2023		414'384'736	479'763'000	CHF/USD		0.00	0.00	
	GBP/CHF Verfall 06.09.2023		36'326'501	32'687'000	CHF/GBP		0.00	0.00	
	SGD/CHF Verfall 06.09.2023		1'997'982	3'067'000	CHF/SGD		0.00	0.00	
	MXN/CHF Verfall 06.09.2023		3'267'006	63'578'000	CHF/MXN		0.00	0.00	
	DKK/CHF Verfall 06.09.2023		1'629'208	12'726'000	CHF/DKK		0.00	0.00	
	CAD/CHF Verfall 06.09.2023		25'063'788	38'179'000	CHF/CAD		0.00	0.00	
	SEK/CHF Verfall 06.09.2023		3'383'105	41'097'000	CHF/SEK		0.00	0.00	
	CZK/CHF Verfall 06.09.2023		131'139	3'295'000	CHF/CZK		0.00	0.00	
	NZD/CHF Verfall 06.09.2023		395'533	744'000	CHF/NZD		0.00	0.00	
	MXN/CHF Verfall 06.09.2023		221'947	4'356'000	CHF/MXN		0.00	0.00	
	SEK/CHF Verfall 06.09.2023		246'773	3'028'000	CHF/SEK		0.00	0.00	
	AUD/CHF Verfall 06.09.2023		258'812	452'000	CHF/AUD		0.00	0.00	
	CNY/CHF Verfall 06.09.2023		3'213'998	26'417'000	CHF/CNY		0.00	0.00	
	JPY/CHF Verfall 06.09.2023		1'378'051	224'814'000	CHF/JPY		0.00	0.00	
	EUR/CHF Verfall 06.09.2023		3'417'379	3'571'000	CHF/EUR		0.00	0.00	
	DKK/CHF Verfall 06.09.2023		146'574	1'141'000	CHF/DKK		0.00	0.00	
	CAD/CHF Verfall 06.09.2023		456'245	696'000	CHF/CAD		0.00	0.00	
	GBP/CHF Verfall 06.09.2023		985'195	888'000	CHF/GBP		0.00	0.00	
	USD/CHF Verfall 06.09.2023		9'781'318	11'186'000	CHF/USD		0.00	0.00	
	ILS/CHF Verfall 06.09.2023		51'955	218'000	CHF/ILS		0.00	0.00	
	EUR/CHF Verfall 06.09.2023		3'699'493	3'865'000	CHF/EUR		0.00	0.00	
	CNY/CHF Verfall 06.09.2023		2'299'975	19'040'000	CHF/CNY		0.00	0.00	
	GBP/CHF Verfall 06.09.2023		872'199	785'000	CHF/GBP		0.00	0.00	
	USD/CHF Verfall 06.09.2023		7'437'922	8'517'000	CHF/USD		0.00	0.00	
	CAD/CHF Verfall 06.09.2023		306'151	472'000	CHF/CAD		0.00	0.00	
	JPY/CHF Verfall 06.09.2023		2'301'673	375'711'000	CHF/JPY		0.00	0.00	
	CNY/CHF Verfall 06.09.2023		2'281'626	18'913'000	CHF/CNY		0.00	0.00	
	NZD/CHF Verfall 06.09.2023		81'468	156'000	CHF/NZD		0.00	0.00	
	NOK/CHF Verfall 06.09.2023		128'077	1'550'000	CHF/NOK		0.00	0.00	
	GBP/CHF Verfall 06.09.2023		316'948	283'000	CHF/GBP		0.00	0.00	
	CAD/CHF Verfall 06.09.2023		257'595	397'000	CHF/CAD		0.00	0.00	
	JPY/CHF Verfall 06.09.2023		1'866'408	307'387'000	CHF/JPY		0.00	0.00	
	EUR/CHF Verfall 06.09.2023		4'229'373	4'418'000	CHF/EUR		0.00	0.00	
	USD/CHF Verfall 06.09.2023		8'476'090	9'634'000	CHF/USD		0.00	0.00	
	AUD/CHF Verfall 06.09.2023		436'196	773'000	CHF/AUD		0.00	0.00	
	CHF/MXN Verfall 06.09.2023		67'934'000	3'564'117	MXN/CHF		0.00	0.00	
	CHF/SGD Verfall 06.09.2023		3'067'000	2'005'879	SGD/CHF		0.00	0.00	
	CHF/ILS Verfall 06.09.2023		4'092'000	951'548	ILS/CHF		0.00	0.00	
	CHF/THB Verfall 06.09.2023		121'801'000	3'072'308	THB/CHF		0.00	0.00	

ISIN / Fälligkeitsdatum	Bezeichnung	Anz / Nom in Tsd. 01.03.2023	Kauf Zugang 2)	Verkauf Abgang 3)	Anz / Nom in Tsd. Wäh- rung 31.08.2023	Kurs 8)	Kurswert CHF	in % 7)	Kat.
	CHF/EUR Verfall 06.09.2023		227'194'000	217'787'032		EUR/CHF	0.00	0.00	
	CHF/JPY Verfall 06.09.2023		18'503'606'000	112'271'555		JPY/CHF	0.00	0.00	
	CHF/GBP Verfall 06.09.2023		34'643'000	38'770'713		GBP/CHF	0.00	0.00	
	CHF/CZK Verfall 06.09.2023		36'539'000	1'453'204		CZK/CHF	0.00	0.00	
	CHF/SEK Verfall 06.09.2023		44'125'000	3'559'387		SEK/CHF	0.00	0.00	
	CHF/DKK Verfall 06.09.2023		13'867'000	1'783'504		DKK/CHF	0.00	0.00	
	CHF/PLN Verfall 06.09.2023		7'625'000	1'633'847		PLN/CHF	0.00	0.00	
	CHF/USD Verfall 06.09.2023		509'100'000	449'635'084		USD/CHF	0.00	0.00	
	CHF/NZD Verfall 06.09.2023		2'887'000	1'518'302		NZD/CHF	0.00	0.00	
	CHF/NOK Verfall 06.09.2023		8'315'000	690'436		NOK/CHF	0.00	0.00	
	CHF/AUD Verfall 06.09.2023		23'575'000	13'485'678		AUD/CHF	0.00	0.00	
	CHF/CAD Verfall 06.09.2023		39'744'000	25'945'519		CAD/CHF	0.00	0.00	
	CHF/CNY Verfall 06.09.2023		736'043'000	89'310'722		CNY/CHF	0.00	0.00	
	KRW/CHF Verfall 06.09.2023		11'564'227	16'959'216'000		CHF/KRW	0.00	0.00	
	CHF/KRW Verfall 06.09.2023		16'959'216'000	11'270'829		KRW/CHF	0.00	0.00	
	MXN/CHF Verfall 04.10.2023		3'480'124	66'869'000		CHF/MXN	0.00	0.00	b)
	SGD/CHF Verfall 04.10.2023		1'959'766	3'002'000		CHF/SGD	0.00	0.00	b)
	ILS/CHF Verfall 04.10.2023		949'015	4'090'000		CHF/ILS	0.00	0.00	b)
	THB/CHF Verfall 04.10.2023		3'052'567	121'212'000		CHF/THB	0.00	0.00	b)
	EUR/CHF Verfall 04.10.2023		216'953'989	226'710'000		CHF/EUR	0.00	0.00	b)
	JPY/CHF Verfall 04.10.2023		111'448'218	18'341'974'000		CHF/JPY	0.00	0.00	b)
	GBP/CHF Verfall 04.10.2023		38'225'517	34'256'000		CHF/GBP	0.00	0.00	b)
	CZK/CHF Verfall 04.10.2023		1'432'326	36'165'000		CHF/CZK	0.00	0.00	b)
	SEK/CHF Verfall 04.10.2023		3'540'743	43'968'000		CHF/SEK	0.00	0.00	b)
	DKK/CHF Verfall 04.10.2023		1'781'709	13'873'000		CHF/DKK	0.00	0.00	b)
	PLN/CHF Verfall 04.10.2023		1'648'030	7'727'000		CHF/PLN	0.00	0.00	b)
	USD/CHF Verfall 04.10.2023		444'214'120	504'509'000		CHF/USD	-0.01	0.00	b)
	NZD/CHF Verfall 04.10.2023		1'504'841	2'870'000		CHF/NZD	0.00	0.00	b)
	NOK/CHF Verfall 04.10.2023		557'594	6'730'000		CHF/NOK	0.00	0.00	b)
	AUD/CHF Verfall 04.10.2023		13'454'382	23'568'000		CHF/AUD	0.00	0.00	b)
	CAD/CHF Verfall 04.10.2023		25'790'836	39'613'000		CHF/CAD	0.00	0.00	b)
	KRW/CHF Verfall 05.10.2023		11'193'386	16'882'200'000		CHF/KRW	0.00	0.00	b)
	CNY/CHF Verfall 10.10.2023		89'559'272	739'878'000		CHF/CNY	0.00	0.00	b)
Devisentermingeschäfte auf Klassen							-0.01	0.00	

Vermögensaufstellung	Kurswert CHF	in % 7)
Bankguthaben auf Sicht	28'066'412.47	2.87
Obligationen, Wandelobligationen und sonstige Forderungswertpapiere und -rechte	538'771'991.70	55.06
Anteile anderer kollektiver Kapitalanlagen	404'848'701.37	41.38
Derivative Finanzinstrumente	204.58	0.00
Sonstige Vermögenswerte	6'742'750.51	0.69
Gesamtfondsvermögen am Ende der Rechnungsperiode	978'430'060.63	100.00
Kurzfristige Bankverbindlichkeiten	-9'369'332.18	
Andere Verbindlichkeiten	-18'493.19	
Nettofondsvermögen am Ende der Rechnungsperiode	969'042'235.26	

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);	943'620'693.07	96.44
b) Anlagen, für die keine Kurse gemäss Buchstabe a verfügbar sind; bewertet aufgrund von am Markt beobachtbaren Parametern;	204.50	0.00
c) Anlagen, die aufgrund von am Markt nicht beobachtbaren Parametern mit geeigneten Bewertungsmodellen unter Berücksichtigung der aktuellen Marktgegebenheiten bewertet werden.	0.00	0.00

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

OTC Gegenparteien

Zürcher Kantonalbank

Devisenkurse

AUD	1 = CHF	0.57203686
CAD	1 = CHF	0.65283270
CNY	1 = CHF	0.12135055
CZK	100 = CHF	3.97749300
DKK	100 = CHF	12.86233300
EUR	1 = CHF	0.95863723
GBP	1 = CHF	1.11921024
ILS	1 = CHF	0.23253824
JPY	100 = CHF	0.60669000
KRW	1 = CHF	0.00066824
MXN	1 = CHF	0.05247523
NOK	100 = CHF	8.30344600
NZD	1 = CHF	0.52593121
PLN	1 = CHF	0.21431604
SEK	100 = CHF	8.06628400
SGD	1 = CHF	0.65401703
THB	100 = CHF	2.52231000
USD	1 = CHF	0.88325000

4 Derivative Finanzinstrumente - Risiko gemäss Commitment I

Engagement	Währung	Betrag	in % 28)
Total der engagementerhöhenden Positionen (Basiswertäquivalent)	CHF	-	-
Total der engagementreduzierenden Positionen (Basiswertäquivalent)	CHF	973'644'803.69	100.47

5 Spesen zu Gunsten Teilvermögen und Kommissionen zu Gunsten Fondsleitung

Periode: 01.03.2023 - 31.08.2023

Klasse	Währung	Ausgabespesen, Ausgabekomm. in % zu Gunsten 30)		Durchschnitt Ausgabe- spesen in %	Rücknahmespesen, Rücknahmekomm. in % zu Gunsten 30)		Durchschnitt Rücknahme- spesen in %
		Teilvermögen	Fondsleitung		Teilvermögen	Fondsleitung	
FAH1 CHF	CHF	0.00 - 0.27	-	0.150	0.00 - 0.05	-	0.012
GTH1 CHF	CHF	0.00 - 0.27	-	0.150	0.00 - 0.05	-	0.012
NTH1 CHF	CHF	0.00 - 0.27	-	0.150	0.00 - 0.05	-	0.012

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: 01.03.2023 - 31.08.2023

Klasse	PVK p.a. in %		PMF p.a. in %	PAF p.a. in %	VK Zielfonds p.a. in %
	Eff	Max	Eff	Eff	Eff
FAH1 CHF	0.200	0.550	0.100	0.100	3.000
GTH1 CHF	0.150	0.400	0.100	0.050	3.000
NTH1 CHF	-	-	-	-	3.000

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

8 Benchmark

Bloomberg Global Aggregate Bond ex CHF Index TR

9 TER

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

10 Fussnoten

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

11 Grundsätze für die Bewertung sowie Berechnung der Nettoinventarwerte

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

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

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