

**Halbjahresbericht  
HI-High Yield-Fonds  
für den Zeitraum  
01.08.2021 - 31.01.2022**

**Vermögensübersicht zum 31.01.2022**

| Anlageschwerpunkte               | Kurswert<br>in EUR    | % des Fondsvermögens |
|----------------------------------|-----------------------|----------------------|
| <b>I. Vermögensgegenstände</b>   | <b>262.866.169,29</b> | <b>100,10</b>        |
| 1. Anleihen (nach Restlaufzeit)  | 244.748.320,23        | 93,20                |
| < 1 Jahr                         | 11.285.657,44         | 4,30                 |
| >= 1 Jahr bis < 3 Jahre          | 37.808.632,28         | 14,40                |
| >= 3 Jahre bis < 5 Jahre         | 79.736.006,31         | 30,36                |
| >= 5 Jahre bis < 10 Jahre        | 88.331.680,76         | 33,64                |
| >= 10 Jahre                      | 27.586.343,44         | 10,51                |
| 2. Derivate                      | 735.635,69            | 0,28                 |
| 3. Bankguthaben                  | 12.825.060,14         | 4,88                 |
| 4. Sonstige Vermögensgegenstände | 4.557.153,23          | 1,74                 |
| <b>II. Verbindlichkeiten</b>     | <b>-264.456,44</b>    | <b>-0,10</b>         |
| <b>III. Fondsvermögen</b>        | <b>262.601.712,85</b> | <b>100,00</b>        |

Vermögensaufstellung zum 31.01.2022

| Gattungsbezeichnung                                                    | ISIN         | Markt | Stück bzw.<br>Anteile bzw.<br>Whg. in 1.000 | Bestand<br>31.01.2022 | Käufe /<br>Zugänge<br>im Berichtszeitraum | Verkäufe /<br>Abgänge | Kurs | Kurswert<br>in EUR | %<br>des Fonds-<br>vermögens |      |
|------------------------------------------------------------------------|--------------|-------|---------------------------------------------|-----------------------|-------------------------------------------|-----------------------|------|--------------------|------------------------------|------|
|                                                                        |              |       |                                             |                       |                                           |                       | EUR  | 244.748.320,23     | 93,20                        |      |
|                                                                        |              |       |                                             |                       |                                           |                       | EUR  | 114.723.040,32     | 43,69                        |      |
| Bestandspositionen                                                     |              |       |                                             |                       |                                           |                       |      |                    |                              |      |
| Börsengehandelte Wertpapiere                                           |              |       |                                             |                       |                                           |                       |      |                    |                              |      |
| Verzinsliche Wertpapiere                                               |              |       |                                             |                       |                                           |                       |      |                    |                              |      |
| 3,1250 % RZD Capital PLC SF-FLR LPN 21 (Und.)Russ.Railw.               | CH1100259816 |       | CHF                                         | 200                   | 200                                       | 0                     | %    | 88,78000           | 170.125,51                   | 0,06 |
| 0,5000 % Teva Pharmac.Fin.NL IV B.V. SF-Schuldversch. 2016(22)         | CH0333827498 |       | CHF                                         | 1.000                 | 0                                         | 0                     | %    | 99,18400           | 950.311,39                   | 0,36 |
| 6,1250 % ABANCA Corporación Bancaria SA EO-FLR Obl. 2019(24/29)        | ES0265936007 |       | EUR                                         | 100                   | 0                                         | 0                     | %    | 106,87000          | 106.870,00                   | 0,04 |
| 4,6250 % ABANCA Corporación Bancaria SA EO-FLR Obl. 2019(25/30)        | ES0265936015 |       | EUR                                         | 100                   | 0                                         | 0                     | %    | 104,95000          | 104.950,00                   | 0,04 |
| 3,0000 % ACCOR S.A. EO-Bonds 2019(19/26)                               | FR0013399029 |       | EUR                                         | 500                   | 0                                         | 0                     | %    | 103,68000          | 518.400,00                   | 0,20 |
| 2,3750 % ACCOR S.A. EO-Bonds 2021(21/28)                               | FR0014006ND8 |       | EUR                                         | 500                   | 500                                       | 0                     | %    | 99,86000           | 499.300,00                   | 0,19 |
| 4,3750 % ACCOR S.A. EO-FLR Bonds 2019(24/Und.)                         | FR0013399177 |       | EUR                                         | 600                   | 600                                       | 100                   | %    | 102,03000          | 612.180,00                   | 0,23 |
| 2,6250 % ACCOR S.A. EO-FLR Bonds 2019(25/Und.)                         | FR0013457157 |       | EUR                                         | 400                   | 0                                         | 0                     | %    | 95,70200           | 382.808,00                   | 0,15 |
| 2,1250 % ADLER Real Estate AG Anleihe v.2017(2017/2024)                | XS1731858715 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 91,86000           | 183.720,00                   | 0,07 |
| 1,5000 % ADLER Real Estate AG Anleihe v.2019(2019/2022)                | XS1843441491 |       | EUR                                         | 2.600                 | 2.600                                     | 0                     | %    | 97,96300           | 2.547.038,00                 | 0,97 |
| 1,8750 % AIB Group PLC EO-FLR Med.-Term Nts 19(24/29)                  | XS2080767010 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 100,90900          | 201.818,00                   | 0,08 |
| 3,8750 % Akelius Residential Property EO-FLR Bonds 2018(23/78)         | XS1788973573 |       | EUR                                         | 100                   | 0                                         | 0                     | %    | 103,44000          | 103.440,00                   | 0,04 |
| 2,2490 % Akelius Residential Property EO-FLR Nts 2020(26/81)           | XS2110077299 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 95,52200           | 191.044,00                   | 0,07 |
| 2,8750 % Akropolis Group UAB EO-Bonds 2021(21/26) Reg.S                | XS2346869097 |       | EUR                                         | 600                   | 200                                       | 200                   | %    | 94,51000           | 567.060,00                   | 0,22 |
| 4,1250 % Altice France S.A. EO-Notes 2020(20/29) Reg.S                 | XS2232102876 |       | EUR                                         | 900                   | 0                                         | 0                     | %    | 94,88000           | 853.920,00                   | 0,33 |
| 6,0000 % ams-OSRAM AG EO-Anl. 2020(20/25) Reg.S                        | XS2195511006 |       | EUR                                         | 600                   | 0                                         | 0                     | %    | 104,75000          | 628.500,00                   | 0,24 |
| 3,0000 % Arcelik A.S. EO-Notes 2021(21/26) Reg.S                       | XS2346972263 |       | EUR                                         | 500                   | 300                                       | 100                   | %    | 97,90000           | 489.500,00                   | 0,19 |
| 1,6250 % Arountown SA EO-FLR Med.-T. Nts 21(26/Und.)                   | XS2287744721 |       | EUR                                         | 300                   | 100                                       | 300                   | %    | 93,40640           | 280.219,20                   | 0,11 |
| 3,3750 % Arountown SA EO-FLR Notes 2019(24/Und.)                       | XS2055106210 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 102,05908          | 204.118,15                   | 0,08 |
| 4,5960 % Assicurazioni Generali S.p.A. EO-FLR Med.-T. Nts 14(25/Und.)  | XS1140860534 |       | EUR                                         | 500                   | 0                                         | 0                     | %    | 108,46775          | 542.338,75                   | 0,21 |
| 3,6250 % Atrium European Real Estat.Ltd EO-FLR Notes 2021(21/Und.)     | XS2338530467 |       | EUR                                         | 500                   | 0                                         | 500                   | %    | 86,26000           | 431.300,00                   | 0,16 |
| 1,8750 % Autostrade per L'Italia S.p.A. EO-Med.-Term Nts 2015(25)Ser.2 | XS1316569638 |       | EUR                                         | 300                   | 0                                         | 0                     | %    | 102,15000          | 306.450,00                   | 0,12 |
| 1,8750 % Autostrade per L'Italia S.p.A. EO-Med.-Term Nts 2017(29/29)   | XS1688199949 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 100,19500          | 200.390,00                   | 0,08 |
| 2,6250 % Avantor Funding Inc. EO-Notes 2020(20/25) Reg.S               | XS2251742537 |       | EUR                                         | 300                   | 0                                         | 0                     | %    | 100,53000          | 301.590,00                   | 0,11 |
| 4,5000 % Avis Budget Finance PLC EO-Notes 2017(20/25) Reg.S            | XS1576621632 |       | EUR                                         | 550                   | 0                                         | 0                     | %    | 101,48000          | 558.140,00                   | 0,21 |
| 4,7500 % Avis Budget Finance PLC EO-Notes 2018(18/26) Reg.S            | XS1889107931 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 101,43000          | 202.860,00                   | 0,08 |
| 4,5000 % Banca IFIS S.p.A. EO-FLR Med.-T. Nts 2017(22/27)              | XS1700435453 |       | EUR                                         | 100                   | 0                                         | 0                     | %    | 100,93000          | 100.930,00                   | 0,04 |
| 1,7500 % Banca IFIS S.p.A. EO-Med.-T. Bk Nts 2020(24)                  | XS2124192654 |       | EUR                                         | 100                   | 0                                         | 0                     | %    | 100,16200          | 100.162,00                   | 0,04 |
| 2,9240 % Banco BPM S.p.A. EO-FLR Med.-T. Nts 2021(26/31)               | XS2358835036 |       | EUR                                         | 1.000                 | 0                                         | 0                     | %    | 97,58000           | 975.800,00                   | 0,37 |
| 4,3750 % Banco BPM S.p.A. EO-FLR Notes 2017(22/27)                     | XS1686880599 |       | EUR                                         | 400                   | 0                                         | 0                     | %    | 101,72000          | 406.880,00                   | 0,15 |
| 4,5000 % Banco Com. Português SA (BCP) EO-FLR Med.-T.Obl.2017(22/27)   | PTBCPWOM0034 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 100,76500          | 201.530,00                   | 0,08 |
| 2,5000 % Banco de Sabadell S.A. EO-FLR Med. Term Nts 21(26/31)         | XS2286011528 |       | EUR                                         | 600                   | 0                                         | 0                     | %    | 97,88000           | 587.280,00                   | 0,22 |
| 5,6250 % Banco de Sabadell S.A. EO-Medium-Term Notes 2016(26)          | XS1405136364 |       | EUR                                         | 300                   | 0                                         | 0                     | %    | 112,47000          | 337.410,00                   | 0,13 |
| 1,7500 % Banco de Sabadell S.A. EO-Non-Preferred MTN 2019(24)          | XS1991397545 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 102,16000          | 204.320,00                   | 0,08 |
| 3,5000 % Banijay Entertainment S.A.S. EO-Notes 2020(20/25) Reg.S       | XS2112340679 |       | EUR                                         | 100                   | 0                                         | 0                     | %    | 98,64000           | 98.640,00                    | 0,04 |
| 10,0000 % Bank of Ireland (The Gov.&Co.) EO-Med.-Term Notes 2012(22)   | XS0867469305 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 108,30000          | 216.600,00                   | 0,08 |
| 7,7500 % Bc Cred. Social Cooperativo SA EO-FLR Med.-T.Nts 2017(22/27)  | XS1626771791 |       | EUR                                         | 100                   | 0                                         | 0                     | %    | 103,08200          | 103.082,00                   | 0,04 |
| 5,1250 % BPER Banca S.p.A. EO-FLR Med.-T. Notes 17(22/27)              | XS1619967182 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 101,23000          | 202.460,00                   | 0,08 |
| 3,6250 % BPER Banca S.p.A. EO-FLR Med.-T. Notes 20(25/30)              | XS2264034260 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 102,34000          | 204.680,00                   | 0,08 |
| 3,0000 % British American Tobacco PLC EO-FLR Notes 2021(26/Und.)       | XS2391779134 |       | EUR                                         | 1.000                 | 2.500                                     | 1.500                 | %    | 95,65500           | 956.550,00                   | 0,36 |
| 3,7500 % British American Tobacco PLC EO-FLR Notes 2021(29/Und.)       | XS2391790610 |       | EUR                                         | 675                   | 1.375                                     | 700                   | %    | 94,38000           | 637.065,00                   | 0,24 |
| 1,8740 % British Telecommunications PLC EO-FLR Securities 2020(25/80)  | XS2119468572 |       | EUR                                         | 225                   | 0                                         | 0                     | %    | 97,56200           | 219.514,50                   | 0,08 |
| 3,5000 % Bulgarian Energy Holding EAD EO-Bonds 2018(25)                | XS1839682116 |       | EUR                                         | 300                   | 0                                         | 0                     | %    | 105,84500          | 317.535,00                   | 0,12 |
| 2,4500 % Bulgarian Energy Holding EAD EO-Bonds 2021(21/28)             | XS2367164576 |       | EUR                                         | 600                   | 0                                         | 0                     | %    | 97,79500           | 586.770,00                   | 0,22 |
| 3,3750 % CAB SELAS EO-Notes 2021(21/28) Reg.S                          | XS2294186965 |       | EUR                                         | 1.125                 | 250                                       | 0                     | %    | 97,47000           | 1.096.537,50                 | 0,42 |
| 3,3750 % Caixabank S.A. EO-FLR Obl. 2017(22/27)                        | ES0213307046 |       | EUR                                         | 500                   | 0                                         | 0                     | %    | 100,38500          | 501.925,00                   | 0,19 |

Vermögensaufstellung zum 31.01.2022

| Gattungsbezeichnung                                                    | ISIN         | Markt | Stück bzw.<br>Anteile bzw.<br>Whg. in 1.000 | Bestand<br>31.01.2022 | Käufe /<br>Zugänge<br>im Berichtszeitraum | Verkäufe /<br>Abgänge | Kurs | Kurswert<br>in EUR | %<br>des Fonds-<br>vermögens |      |
|------------------------------------------------------------------------|--------------|-------|---------------------------------------------|-----------------------|-------------------------------------------|-----------------------|------|--------------------|------------------------------|------|
| 1,8750 % Carnival Corp. EO-Notes 2015(15/22)                           | XS1317305198 |       | EUR                                         | 150                   | 150                                       | 0                     | %    | 99,07000           | 148.605,00                   | 0,06 |
| 1,0000 % Carnival PLC EO-Notes 2019(29/29)                             | XS2066744231 |       | EUR                                         | 500                   | 0                                         | 0                     | %    | 74,79200           | 373.960,00                   | 0,14 |
| 5,1500 % CBOM Finance PLC EO-LPN 19(24)Moskovsk.Kred.Bk                | XS1951067039 |       | EUR                                         | 100                   | 0                                         | 0                     | %    | 96,00400           | 96.004,00                    | 0,04 |
| 3,1000 % CBOM Finance PLC EO-LPN 2021(26) Reg.S                        | XS2281299763 |       | EUR                                         | 1.000                 | 1.000                                     | 0                     | %    | 87,46300           | 874.630,00                   | 0,33 |
| 1,5000 % Cellnex Finance Company S.A. EO-Medium-Term Nts 2021(21/28)   | XS2348237871 |       | EUR                                         | 1.300                 | 0                                         | 0                     | %    | 96,04500           | 1.248.585,00                 | 0,48 |
| 2,0000 % Cellnex Finance Company S.A. EO-Medium-Term Nts 2021(21/33)   | XS2300293003 |       | EUR                                         | 600                   | 0                                         | 0                     | %    | 91,54000           | 549.240,00                   | 0,21 |
| 1,8750 % Cellnex Telecom S.A. EO-Med.-Term Notes 2020(20/29)           | XS2193658619 |       | EUR                                         | 300                   | 0                                         | 0                     | %    | 96,64700           | 289.941,00                   | 0,11 |
| 1,7500 % Cellnex Telecom S.A. EO-Med.-Term Notes 2020(20/30)           | XS2247549731 |       | EUR                                         | 700                   | 0                                         | 0                     | %    | 93,70000           | 655.900,00                   | 0,25 |
| 4,4960 % Citycon Oyj EO-FLR Notes 2019(24/Und.)                        | XS2079413527 |       | EUR                                         | 400                   | 200                                       | 0                     | %    | 98,20800           | 392.832,00                   | 0,15 |
| 4,3750 % Cogent Communications Grp Inc. EO-Notes 2019(19/24) Reg.S     | XS2016007408 |       | EUR                                         | 400                   | 0                                         | 0                     | %    | 100,47000          | 401.880,00                   | 0,15 |
| 4,0000 % Commerzbank AG Sub.Fix to Reset MTN 20(25/30)                 | DE000CZ45V25 |       | EUR                                         | 500                   | 0                                         | 0                     | %    | 107,23000          | 536.150,00                   | 0,20 |
| 5,7500 % Compact Bidco B.V. EO-Bonds 2021(21/26) Reg.S                 | XS2338545655 |       | EUR                                         | 475                   | 0                                         | 200                   | %    | 90,73600           | 430.996,00                   | 0,16 |
| 4,1250 % ContourGlobal Power Hldgs S.A. EO-Notes 2018(18/25) Reg.S     | XS1859543073 |       | EUR                                         | 300                   | 0                                         | 0                     | %    | 100,49000          | 301.470,00                   | 0,11 |
| 2,7500 % ContourGlobal Power Hldgs S.A. EO-Notes 2020(20/26) Reg.S     | XS2274815369 |       | EUR                                         | 550                   | 0                                         | 0                     | %    | 94,53000           | 519.915,00                   | 0,20 |
| 3,1250 % ContourGlobal Power Hldgs S.A. EO-Notes 2020(20/28) Reg.S     | XS2274816177 |       | EUR                                         | 400                   | 0                                         | 0                     | %    | 94,71300           | 378.852,00                   | 0,14 |
| 3,5000 % Corestate Capital Holding S.A EO-Schuldver. 2018(18/23)       | DE000A19YDA9 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 89,01800           | 178.036,00                   | 0,07 |
| 4,8750 % CPI PROPERTY GROUP S.A. EO-FLR Med.-T. Nts 20(26/Und.)        | XS2231191748 |       | EUR                                         | 300                   | 0                                         | 0                     | %    | 99,39300           | 298.179,00                   | 0,11 |
| 3,7500 % CPI PROPERTY GROUP S.A. EO-FLR Med.-T. Nts 21(28/Und.)        | XS2290533020 |       | EUR                                         | 500                   | 0                                         | 0                     | %    | 90,64000           | 453.200,00                   | 0,17 |
| 4,6250 % Cullinan Holdco SCSp EO-Notes 2021(21/26) Reg.S               | XS2397354528 |       | EUR                                         | 350                   | 350                                       | 0                     | %    | 97,91000           | 342.685,00                   | 0,13 |
| 3,6250 % Darling Global Finance B.V. EO-Notes 2018(18/26) Reg.S        | XS1813579593 |       | EUR                                         | 100                   | 0                                         | 0                     | %    | 101,23800          | 101.238,00                   | 0,04 |
| 2,7500 % Deutsche Bank AG Nachr.-MTN v.2015(2025)                      | DE000DB7XJJ2 |       | EUR                                         | 400                   | 0                                         | 0                     | %    | 104,63400          | 418.536,00                   | 0,16 |
| 4,5000 % Deutsche Bank AG Nachr.-MTN v.2016(2026)                      | DE000DL40SR8 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 112,14000          | 224.280,00                   | 0,09 |
| 5,6250 % Deutsche Bank AG Sub.FLR-MTN v20(26/31)                       | DE000DL19VB0 |       | EUR                                         | 900                   | 0                                         | 0                     | %    | 115,23000          | 1.037.070,00                 | 0,39 |
| 1,6250 % Deutsche Lufthansa AG MTN v.2021(2023/2023)                   | XS2408458227 |       | EUR                                         | 600                   | 600                                       | 0                     | %    | 100,54000          | 603.240,00                   | 0,23 |
| 2,0000 % Deutsche Lufthansa AG MTN v.2021(2024/2024)                   | XS2363244513 |       | EUR                                         | 700                   | 0                                         | 0                     | %    | 100,57100          | 703.997,00                   | 0,27 |
| 2,8750 % Deutsche Lufthansa AG MTN v.2021(2025/2025)                   | XS2296201424 |       | EUR                                         | 500                   | 0                                         | 0                     | %    | 101,39800          | 506.990,00                   | 0,19 |
| 2,8750 % Deutsche Lufthansa AG MTN v.2021(2027/2027)                   | XS2408458730 |       | EUR                                         | 600                   | 600                                       | 0                     | %    | 98,90300           | 593.418,00                   | 0,23 |
| 3,7500 % Deutsche Lufthansa AG MTN v.2021(2027/2028)                   | XS2296203123 |       | EUR                                         | 1.000                 | 0                                         | 0                     | %    | 102,50700          | 1.025.070,00                 | 0,39 |
| 9,0000 % Diebold Nixdorf Dutch Hldg BV EO-Notes 2020(20/25) Reg.S      | XS2206382868 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 106,00500          | 212.010,00                   | 0,08 |
| 3,0000 % Dometic Group AB EO-Medium-Term Nts 2019(19/26)               | XS1991114858 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 103,62500          | 207.250,00                   | 0,08 |
| 2,0000 % Dometic Group AB EO-Medium-Term Nts 2021(21/28)               | XS2391403354 |       | EUR                                         | 600                   | 900                                       | 300                   | %    | 95,71000           | 574.260,00                   | 0,22 |
| 2,5000 % Dufry One B.V. EO-Notes 2017(17/24)                           | XS1699848914 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 98,77000           | 197.540,00                   | 0,08 |
| 3,3750 % Dufry One B.V. EO-Notes 2021(21/28)                           | XS2333564503 |       | EUR                                         | 650                   | 0                                         | 125                   | %    | 95,58800           | 621.322,00                   | 0,24 |
| 4,4960 % EDP - Energias de Portugal SA EO-FLR Securities 2019(24/79)   | PTEDPKOM0034 |       | EUR                                         | 300                   | 0                                         | 0                     | %    | 105,97000          | 317.910,00                   | 0,12 |
| 1,7000 % EDP - Energias de Portugal SA EO-FLR Securities 2020(25/80)   | PTEDPLOM0017 |       | EUR                                         | 300                   | 0                                         | 0                     | %    | 98,12000           | 294.360,00                   | 0,11 |
| 1,5000 % EDP - Energias de Portugal SA EO-FLR Securities 2021(21/82)   | PTEDPXOM0021 |       | EUR                                         | 300                   | 300                                       | 0                     | %    | 94,44900           | 283.347,00                   | 0,11 |
| 1,8750 % EDP - Energias de Portugal SA EO-FLR Securities 2021(26/81)   | PTEDPROM0029 |       | EUR                                         | 300                   | 0                                         | 0                     | %    | 97,44000           | 292.320,00                   | 0,11 |
| 3,5000 % eircom Finance DAC EO-Notes 2019(19/26) Reg.S                 | XS1991034825 |       | EUR                                         | 100                   | 0                                         | 0                     | %    | 99,33000           | 99.330,00                    | 0,04 |
| 2,6250 % eircom Finance DAC EO-Notes 2019(22/27)                       | XS2074522975 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 95,27500           | 190.550,00                   | 0,07 |
| 5,3750 % Electricité de France (E.D.F.) EO-FLR Med.-T. Nts 13(25/Und.) | FR0011401751 |       | EUR                                         | 900                   | 500                                       | 0                     | %    | 107,35200          | 966.168,00                   | 0,37 |
| 5,0000 % Electricité de France (E.D.F.) EO-FLR Med.-T. Nts 14(26/Und.) | FR0011697028 |       | EUR                                         | 100                   | 0                                         | 0                     | %    | 107,52100          | 107.521,00                   | 0,04 |
| 3,0000 % Electricité de France (E.D.F.) EO-FLR Notes 19(27/Und.)       | FR0013464922 |       | EUR                                         | 400                   | 0                                         | 0                     | %    | 97,71300           | 390.852,00                   | 0,15 |
| 3,3750 % Electricité de France (E.D.F.) EO-FLR Notes 20(20/Und.)       | FR0013534336 |       | EUR                                         | 1.800                 | 0                                         | 200                   | %    | 97,52200           | 1.755.396,00                 | 0,67 |
| 2,8750 % Electricité de France (E.D.F.) EO-FLR Notes 20(20/Und.)       | FR0013534351 |       | EUR                                         | 400                   | 400                                       | 0                     | %    | 97,57700           | 390.308,00                   | 0,15 |
| 4,0000 % Electricité de France (E.D.F.) EO-FLR Notes 2018(24/Und.)     | FR0013367612 |       | EUR                                         | 900                   | 0                                         | 0                     | %    | 103,75000          | 933.750,00                   | 0,36 |
| 1,8750 % Elis S.A. EO-Med.-Term Nts 2018(18/23)                        | FR0013318094 |       | EUR                                         | 1.000                 | 1.000                                     | 0                     | %    | 101,00500          | 1.010.050,00                 | 0,38 |
| 6,3750 % Ellaktor Value PLC EO-Notes 2019(19/24) Reg.S                 | XS2092381107 |       | EUR                                         | 800                   | 0                                         | 0                     | %    | 92,04200           | 736.336,00                   | 0,28 |
| 4,0000 % Energia Group Roi Holdings DAC EO-Notes 2017(17/25) Reg.S     | XS1684813493 |       | EUR                                         | 250                   | 0                                         | 0                     | %    | 99,03300           | 247.582,50                   | 0,09 |
| 3,2500 % Eurofins Scientific S.E. EO-FLR Notes 2017(25/Und.)           | XS1716945586 |       | EUR                                         | 500                   | 0                                         | 0                     | %    | 101,76000          | 508.800,00                   | 0,19 |
| 3,0000 % Fastighets AB Balder EO-FLR Secs 2017(23/78)                  | XS1677911825 |       | EUR                                         | 150                   | 0                                         | 0                     | %    | 99,66000           | 149.490,00                   | 0,06 |
| 2,1240 % Ferrovial Netherlands B.V. EO-FLR Notes 2017(23/Und.)         | XS1716927766 |       | EUR                                         | 100                   | 0                                         | 0                     | %    | 99,54500           | 99.545,00                    | 0,04 |
| 3,3750 % Foncia Management SAS EO-Notes 2021(21/28) Reg.S              | XS2324364251 |       | EUR                                         | 350                   | 0                                         | 100                   | %    | 96,32000           | 337.120,00                   | 0,13 |
| 0,0000 % Ford Motor Credit Co. LLC EO-FLR Med.Term Nts 2018(22)        | XS1767930826 |       | EUR                                         | 500                   | 0                                         | 0                     | %    | 99,80500           | 499.025,00                   | 0,19 |

Vermögensaufstellung zum 31.01.2022

| Gattungsbezeichnung                                                    | ISIN         | Markt | Stück bzw.<br>Anteile bzw.<br>Whg. in 1.000 | Bestand<br>31.01.2022 | Käufe /<br>Zugänge<br>im Berichtszeitraum | Verkäufe /<br>Abgänge | Kurs | Kurswert<br>in EUR | %<br>des Fonds-<br>vermögens |      |
|------------------------------------------------------------------------|--------------|-------|---------------------------------------------|-----------------------|-------------------------------------------|-----------------------|------|--------------------|------------------------------|------|
| 3,8970 % Gaz Finance PLC EO-FLR LPN 20(25/Und.)Gazprom                 | XS2243636219 |       | EUR                                         | 900                   | 0                                         | 300                   | %    | 96,40000           | 867.600,00                   | 0,33 |
| 6,7500 % Heimstaden AB EO-FLR Notes 21(21/Und.)                        | SE0016278352 |       | EUR                                         | 1.000                 | 1.000                                     | 0                     | %    | 101,21800          | 1.012.180,00                 | 0,39 |
| 3,3750 % Hoist Finance AB EO-Pref. M.-T. Nts 2020(20/24)               | XS2263659158 |       | EUR                                         | 500                   | 0                                         | 0                     | %    | 104,60000          | 523.000,00                   | 0,20 |
| 3,0000 % Holcim Finance (Luxembg) S.A. EO-FLR Notes 2019(24/Und.)      | XS1713466495 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 102,67100          | 205.342,00                   | 0,08 |
| 3,2500 % HORNBAACH Baumarkt AG Anleihe v.2019(2026/2026)               | DE000A255DH9 |       | EUR                                         | 100                   | 0                                         | 100                   | %    | 107,69800          | 107.698,00                   | 0,04 |
| 2,7500 % Ibercaja Banco S.A.U. EO-FLR Obl. 2020(25/30)                 | ES0244251015 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 99,08000           | 198.160,00                   | 0,08 |
| 6,3750 % Ideal Standard Internat. S.A. EO-Notes 2021(24/26) Reg.S      | XS2369020644 |       | EUR                                         | 300                   | 0                                         | 0                     | %    | 89,56500           | 268.695,00                   | 0,10 |
| 3,7500 % IHO Verwaltungs GmbH Anleihe v.16(21/26)Reg.S                 | XS1490159495 |       | EUR                                         | 800                   | 0                                         | 0                     | %    | 101,45500          | 811.640,00                   | 0,31 |
| 5,1250 % Iliad Holding S.A.S. EO-Notes 2021(21/26) Reg.S               | XS2397781357 |       | EUR                                         | 1.000                 | 1.000                                     | 0                     | %    | 101,81600          | 1.018.160,00                 | 0,39 |
| 2,8750 % Infineon Technologies AG Sub.-FLR-Nts.v.19(25/unb.)           | XS2056730323 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 101,80500          | 203.610,00                   | 0,08 |
| 3,6250 % Infineon Technologies AG Sub.-FLR-Nts.v.19(28/unb.)           | XS2056730679 |       | EUR                                         | 400                   | 0                                         | 200                   | %    | 105,21300          | 420.852,00                   | 0,16 |
| 1,8750 % Infrastrutt. Wireless Italiane EO-Medium-Term Nts 2020(20/26) | XS2200215213 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 101,58000          | 203.160,00                   | 0,08 |
| 1,6250 % Infrastrutt. Wireless Italiane EO-Medium-Term Nts 2020(20/28) | XS2244936659 |       | EUR                                         | 100                   | 0                                         | 0                     | %    | 99,85000           | 99.850,00                    | 0,04 |
| 0,5000 % Internat. Cons. Airl. Group SA EO-Bonds 2019(19/23)           | XS2020580945 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 97,73000           | 195.460,00                   | 0,07 |
| 1,5000 % Internat. Cons. Airl. Group SA EO-Bonds 2019(19/27)           | XS2020581752 |       | EUR                                         | 400                   | 0                                         | 0                     | %    | 91,23000           | 364.920,00                   | 0,14 |
| 6,5000 % International Design Group SpA EO-Notes 2018(18/25) Reg.S     | XS1908248963 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 103,18500          | 206.370,00                   | 0,08 |
| 5,8750 % Intesa Sanpaolo S.p.A. EO-FLR Med.-T. Nts 2019(24/29)         | XS1958656552 |       | EUR                                         | 700                   | 0                                         | 0                     | %    | 109,28400          | 764.988,00                   | 0,29 |
| 4,7500 % Intesa Sanpaolo Vita S.p.A. EO-FLR Notes 2014(24/Und.)        | XS1156024116 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 106,68000          | 213.360,00                   | 0,08 |
| 9,7500 % Intl Personal Finance PLC EO-Medium-Term Notes 20(20/25)      | XS2256977013 |       | EUR                                         | 300                   | 0                                         | 0                     | %    | 106,78700          | 320.361,00                   | 0,12 |
| 3,0000 % K+S Aktiengesellschaft Anleihe v.2012(2022)                   | DE000A1PGZ82 |       | EUR                                         | 400                   | 200                                       | 0                     | %    | 101,16100          | 404.644,00                   | 0,15 |
| 4,2500 % Kleopatra Finco S.à r.l. EO-Notes 2021(21/26) Reg.S           | XS2298381307 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 93,68700           | 187.374,00                   | 0,07 |
| 5,0000 % Kongsberg Actuation Sys. B.V. EO-Notes 2018(18/25)            | XS1843461689 |       | EUR                                         | 250                   | 0                                         | 0                     | %    | 101,34000          | 253.350,00                   | 0,10 |
| 3,7500 % Kronos International Inc. EO-Notes 2017(20/25) Reg.S          | XS1680281133 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 100,62900          | 201.258,00                   | 0,08 |
| 3,1250 % La Poste EO-FLR Notes 2018(26/Und.)                           | FR0013331949 |       | EUR                                         | 300                   | 0                                         | 0                     | %    | 102,39000          | 307.170,00                   | 0,12 |
| 4,5000 % LANXESS AG FLR-Sub.Anl. v.2016(2023/2076)                     | XS1405763019 |       | EUR                                         | 300                   | 0                                         | 0                     | %    | 104,62700          | 313.881,00                   | 0,12 |
| 4,1250 % LKQ European Holdings B.V. EO-Notes 2018(18/28) Reg.S         | XS1799641045 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 104,59900          | 209.198,00                   | 0,08 |
| 5,6250 % Lune Holdings S.à r.l. EO-Notes 2021(21/28) Reg.S             | XS2406727151 |       | EUR                                         | 1.000                 | 1.000                                     | 0                     | %    | 95,64700           | 956.470,00                   | 0,36 |
| 4,0000 % Matterhorn Telecom S.A. EO-Notes 2017(17/27) Reg.S            | XS1720690889 |       | EUR                                         | 100                   | 0                                         | 0                     | %    | 100,06000          | 100.060,00                   | 0,04 |
| 5,8750 % Maxeda DIY Holding B.V. EO-Notes 2020(20/26) Reg.S            | XS2232108568 |       | EUR                                         | 200                   | 0                                         | 200                   | %    | 99,11900           | 198.238,00                   | 0,08 |
| 3,2500 % Maxima Grupe UAB EO-Med.-T. Notes 2018(18/23)                 | XS1878323499 |       | EUR                                         | 250                   | 0                                         | 0                     | %    | 102,13000          | 255.325,00                   | 0,10 |
| 3,3750 % Naturgy Finance B.V. EO-FLR Sec. 15(24/Und.) Reg.S            | XS1224710399 |       | EUR                                         | 500                   | 0                                         | 0                     | %    | 103,72300          | 518.615,00                   | 0,20 |
| 2,7500 % Nexans S.A. EO-Obl. 2017(17/24)                               | FR0013248713 |       | EUR                                         | 100                   | 0                                         | 0                     | %    | 102,86000          | 102.860,00                   | 0,04 |
| 3,7500 % Nexans S.A. EO-Obl. 2018(18/23)                               | FR0013354297 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 103,61900          | 207.238,00                   | 0,08 |
| 2,0000 % Nokia Oyj EO-Medium-Term Notes 19(19/26)                      | XS1960685383 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 102,53100          | 205.062,00                   | 0,08 |
| 3,1250 % Nokia Oyj EO-Medium-Term Notes 20(20/28)                      | XS2171872570 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 108,62000          | 217.240,00                   | 0,08 |
| 1,6250 % Novomatic AG EO-Med-Term Schuldv. 2016(23)1                   | AT0000A1LHT0 |       | EUR                                         | 100                   | 0                                         | 0                     | %    | 98,99100           | 98.991,00                    | 0,04 |
| 3,3750 % Orano S.A. EO-Med.-T. Notes 2019(19/26)                       | FR0013414919 |       | EUR                                         | 400                   | 0                                         | 0                     | %    | 105,08000          | 420.320,00                   | 0,16 |
| 2,7500 % Orano S.A. EO-Med.-T. Notes 2020(20/28)                       | FR0013533031 |       | EUR                                         | 400                   | 0                                         | 0                     | %    | 100,95100          | 403.804,00                   | 0,15 |
| 4,8750 % Orano S.A. EO-Medium-Term Bonds 2009(24)                      | FR0010804500 |       | EUR                                         | 300                   | 0                                         | 0                     | %    | 109,20500          | 327.615,00                   | 0,12 |
| 2,3750 % OTE PLC EO-Medium-Term Notes 2018(22)                         | XS1857022609 |       | EUR                                         | 200                   | 200                                       | 0                     | %    | 101,18500          | 202.370,00                   | 0,08 |
| 2,8750 % OTP Bank Nyrt. EO-FLR Notes 2019(24/29)                       | XS2022388586 |       | EUR                                         | 400                   | 0                                         | 0                     | %    | 102,20000          | 408.800,00                   | 0,16 |
| 3,5000 % Paprec Holding S.A. EO-Notes 2021(21/28) Reg.S                | XS2349786835 |       | EUR                                         | 500                   | 0                                         | 0                     | %    | 97,35000           | 486.750,00                   | 0,19 |
| 4,0000 % Parts Europe S.A. EO-FLR Notes 2021(27) Reg.S                 | XS2363232930 |       | EUR                                         | 350                   | 0                                         | 0                     | %    | 99,88100           | 349.583,50                   | 0,13 |
| 6,5000 % Parts Europe S.A. EO-Notes 2020(20/25) Reg.S                  | XS2205088896 |       | EUR                                         | 400                   | 0                                         | 0                     | %    | 102,86000          | 411.440,00                   | 0,16 |
| 5,7500 % PeopleCert Wisdom Issuer PLC EO-Notes 2021(21/26) Reg.S       | XS2370814043 |       | EUR                                         | 600                   | 100                                       | 0                     | %    | 102,95000          | 617.700,00                   | 0,24 |
| 2,1250 % Permanent TSB Group Hldgs PLC EO-FLR Med.-Term Nts 19(23/24)  | XS2056560571 |       | EUR                                         | 300                   | 0                                         | 0                     | %    | 100,85800          | 302.574,00                   | 0,12 |
| 3,8750 % Picard Groupe S.A.S. EO-Notes 2021(21/26) Reg.S               | XS2361342889 |       | EUR                                         | 400                   | 0                                         | 0                     | %    | 98,79500           | 395.180,00                   | 0,15 |
| 5,5000 % Pinnacle Bidco PLC EO-Notes 2020(20/25) Reg.S                 | XS2251627514 |       | EUR                                         | 500                   | 0                                         | 0                     | %    | 101,37000          | 506.850,00                   | 0,19 |
| 4,6250 % PLT VII Finance S.à r.l. EO-Notes 2020(20/26) Reg.S           | XS2200172653 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 98,93500           | 197.870,00                   | 0,08 |
| 6,2500 % PrestigeBidCo GmbH Notes v.16(19/23) Reg.S                    | XS1533933039 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 99,99700           | 199.994,00                   | 0,08 |
| 3,8750 % Primo Water Holdings Inc. EO-Notes 2020(20/28) Reg.S          | XS2241804462 |       | EUR                                         | 150                   | 0                                         | 0                     | %    | 98,77000           | 148.155,00                   | 0,06 |
| 3,0000 % Progroup AG Notes v.18(18/26)Reg.S                            | DE000A2G8WA3 |       | EUR                                         | 300                   | 0                                         | 0                     | %    | 99,85000           | 299.550,00                   | 0,11 |
| 5,8750 % Raiffeisenl.Niederöst.-Wien AG EO-Medium-Term Nts 2013(23)    | XS0997355036 |       | EUR                                         | 100                   | 0                                         | 0                     | %    | 109,27000          | 109.270,00                   | 0,04 |

Vermögensaufstellung zum 31.01.2022

| Gattungsbezeichnung                                                | ISIN         | Markt | Stück bzw.<br>Anteile bzw.<br>Whg. in 1.000 | Bestand<br>31.01.2022 | Käufe /<br>Zugänge<br>im Berichtszeitraum | Verkäufe /<br>Abgänge | Kurs      | Kurswert<br>in EUR | %<br>des Fonds-<br>vermögens |
|--------------------------------------------------------------------|--------------|-------|---------------------------------------------|-----------------------|-------------------------------------------|-----------------------|-----------|--------------------|------------------------------|
| 4,2500 % Rakuten Group Inc. EO-FLR Notes 21(21/Und.) Reg.S         | XS2332889778 |       | EUR                                         | 350                   | 0                                         | 200                   | 95,90800  | 335.678,00         | 0,13                         |
| 3,2500 % RCS & RDS SA EO-Bonds 2020(20/28) Reg.S                   | XS2107452620 |       | EUR                                         | 800                   | 0                                         | 0                     | 95,76000  | 766.080,00         | 0,29                         |
| 1,0000 % Renault S.A. EO-Med.-Term Notes 2017(17/23)               | FR0013240835 |       | EUR                                         | 300                   | 0                                         | 0                     | 100,43000 | 301.290,00         | 0,11                         |
| 1,0000 % Renault S.A. EO-Med.-Term Notes 2018(18/24)               | FR0013329315 |       | EUR                                         | 400                   | 0                                         | 0                     | 99,76000  | 399.040,00         | 0,15                         |
| 2,0000 % Renault S.A. EO-Med.-Term Notes 2018(26/26)               | FR0013368206 |       | EUR                                         | 400                   | 0                                         | 0                     | 98,19000  | 392.760,00         | 0,15                         |
| 1,2500 % Renault S.A. EO-Med.-Term Notes 2019(19/25)               | FR0013428414 |       | EUR                                         | 200                   | 0                                         | 0                     | 98,04000  | 196.080,00         | 0,07                         |
| 1,1250 % Renault S.A. EO-Med.-Term Notes 2019(19/27)               | FR0013451416 |       | EUR                                         | 1.500                 | 0                                         | 0                     | 91,88300  | 1.378.245,00       | 0,52                         |
| 4,2470 % Repsol Intl Finance B.V. EO-FLR Notes 2020(28/Und.)       | XS2186001314 |       | EUR                                         | 900                   | 300                                       | 200                   | 105,37300 | 948.357,00         | 0,36                         |
| 2,5000 % Repsol Intl Finance B.V. EO-FLR Notes 2021(21/Und.)       | XS2320533131 |       | EUR                                         | 1.850                 | 500                                       | 0                     | 97,28000  | 1.799.680,00       | 0,69                         |
| 4,5000 % Repsol Intl Finance B.V. EO-FLR Securities 2015(25/75)    | XS1207058733 |       | EUR                                         | 300                   | 0                                         | 0                     | 106,10000 | 318.300,00         | 0,12                         |
| 4,6250 % Rolls-Royce PLC EO-Med.-T.Nts 2020(20/26)Reg.S            | XS2244322082 |       | EUR                                         | 275                   | 0                                         | 0                     | 108,68000 | 298.870,00         | 0,11                         |
| 1,6250 % Rolls-Royce PLC EO-Med.-Term Nts 2018(28/28)              | XS1819574929 |       | EUR                                         | 400                   | 0                                         | 0                     | 93,13200  | 372.528,00         | 0,14                         |
| 3,5000 % Samsonite Finco S.à.r.l. EO-Notes 2018(18/26) Reg.S       | XS1811792792 |       | EUR                                         | 300                   | 0                                         | 0                     | 96,78300  | 290.349,00         | 0,11                         |
| 5,7500 % Sarens Finance Company N.V. EO-Notes 2020(20/27)          | BE6318634548 |       | EUR                                         | 900                   | 0                                         | 300                   | 96,76100  | 870.849,00         | 0,33                         |
| 3,8750 % SAZKA Group AS EO-Bonds 2020(20/27)Reg.S                  | XS2113253210 |       | EUR                                         | 475                   | 0                                         | 0                     | 99,44400  | 472.359,00         | 0,18                         |
| 1,1250 % Schaeffler AG MTN v.2019(2022/2022)                       | DE000A2YB699 |       | EUR                                         | 150                   | 150                                       | 0                     | 100,08100 | 150.121,50         | 0,06                         |
| 2,8750 % Schaeffler AG MTN v.2019(2026/2027)                       | DE000A2YB7B5 |       | EUR                                         | 500                   | 0                                         | 0                     | 106,24500 | 531.225,00         | 0,20                         |
| 3,3750 % Schaeffler AG MTN v.2020(2020/2028)                       | DE000A3H2TA0 |       | EUR                                         | 500                   | 0                                         | 0                     | 108,72000 | 543.600,00         | 0,21                         |
| 3,3750 % Scientific Games Intl Inc. EO-Notes 2018(18/26) Reg.S     | XS1766775545 |       | EUR                                         | 500                   | 0                                         | 0                     | 101,01400 | 505.070,00         | 0,19                         |
| 5,6250 % SES S.A. EO-FLR Notes 2016(24/Und.)                       | XS1405765659 |       | EUR                                         | 550                   | 0                                         | 0                     | 105,46000 | 580.030,00         | 0,22                         |
| 2,8750 % SES S.A. EO-FLR Notes 2021(26/Und.)                       | XS2010028343 |       | EUR                                         | 300                   | 0                                         | 0                     | 96,84000  | 290.520,00         | 0,11                         |
| 4,5000 % Sherwood Financing PLC EO-Notes 2021(21/26) Reg.S         | XS2010027022 |       | EUR                                         | 100                   | 100                                       | 0                     | 97,44000  | 97.440,00          | 0,04                         |
| 5,2500 % Sig PLC EO-Notes 2021(21/26) Reg.S                        | XS2404291010 |       | EUR                                         | 500                   | 500                                       | 0                     | 98,56500  | 492.825,00         | 0,19                         |
| 4,2500 % Soc. Cattolica di Assicur. SpA EO-FLR Bonds 2017(27/47)   | XS1733289406 |       | EUR                                         | 200                   | 0                                         | 0                     | 111,27946 | 222.558,92         | 0,08                         |
| 3,1250 % SoftBank Group Corp. EO-Notes 2017(17/25)                 | XS1684385161 |       | EUR                                         | 300                   | 300                                       | 0                     | 98,25600  | 294.768,00         | 0,11                         |
| 4,0000 % SoftBank Group Corp. EO-Notes 2017(17/29)                 | XS1684385591 |       | EUR                                         | 500                   | 0                                         | 0                     | 91,10000  | 455.500,00         | 0,17                         |
| 4,0000 % SoftBank Group Corp. EO-Notes 2018(18/23)                 | XS1811213781 |       | EUR                                         | 1.000                 | 1.000                                     | 0                     | 101,31500 | 1.013.150,00       | 0,39                         |
| 5,0000 % SoftBank Group Corp. EO-Notes 2018(18/28)                 | XS1793255941 |       | EUR                                         | 871                   | 0                                         | 0                     | 98,70000  | 859.677,00         | 0,33                         |
| 2,1250 % SoftBank Group Corp. EO-Notes 2021(21/24)                 | XS2361253862 |       | EUR                                         | 1.000                 | 0                                         | 0                     | 97,34000  | 973.400,00         | 0,37                         |
| 2,8750 % SoftBank Group Corp. EO-Notes 2021(21/27)                 | XS2361254597 |       | EUR                                         | 600                   | 0                                         | 0                     | 91,88500  | 551.310,00         | 0,21                         |
| 5,4250 % Solvay Finance S.A. EO-FLR Notes 2013(23/Und.)            | XS0992293901 |       | EUR                                         | 200                   | 0                                         | 0                     | 107,16200 | 214.324,00         | 0,08                         |
| 5,8690 % Solvay Finance S.A. EO-FLR Notes 2015(24/Und.)            | XS1323897725 |       | EUR                                         | 500                   | 0                                         | 0                     | 109,06000 | 545.300,00         | 0,21                         |
| 2,5000 % Solvay S.A. EO-FLR Notes 2020(20/Und.)                    | BE6324000858 |       | EUR                                         | 200                   | 0                                         | 0                     | 100,86200 | 201.724,00         | 0,08                         |
| 3,1250 % Spie S.A. EO-Bonds 2017(17/24)                            | FR0013245263 |       | EUR                                         | 300                   | 0                                         | 0                     | 103,15100 | 309.453,00         | 0,12                         |
| 5,7500 % Summer (BC) Holdco B S.a.r.l. EO-Notes 2019(19/26) Reg.S  | XS2067263850 |       | EUR                                         | 550                   | 0                                         | 0                     | 102,76000 | 565.180,00         | 0,22                         |
| 9,0000 % Summer BidCo B.V. EO-Nts 20(20/25) Reg.S Tr.2 PA)         | XS2111948126 |       | EUR                                         | 600                   | 0                                         | 0                     | 101,65700 | 626.296,07         | 0,24                         |
| 5,0000 % TDC A/S EO-Medium-Term Nts 2012(12/22)                    | XS0752467497 |       | EUR                                         | 100                   | 100                                       | 0                     | 99,88300  | 99.883,00          | 0,04                         |
| 7,7500 % Telecom Italia Finance S.A. EO-Medium-Term Notes 2003(33) | XS0161100515 |       | EUR                                         | 1.500                 | 0                                         | 0                     | 130,86800 | 1.963.020,00       | 0,75                         |
| 2,5000 % Telecom Italia S.p.A. EO-Medium-Term Notes 2017(23)       | XS1551678409 |       | EUR                                         | 300                   | 300                                       | 0                     | 101,97000 | 305.910,00         | 0,12                         |
| 5,2500 % Telecom Italia S.p.A. EO-Medium-Term Nts 2005(55)         | XS0214965963 |       | EUR                                         | 500                   | 0                                         | 0                     | 104,53400 | 522.670,00         | 0,20                         |
| 5,2500 % Telecom Italia S.p.A. EO-Medium-Term Nts 2010(22)         | XS0486101024 |       | EUR                                         | 650                   | 150                                       | 0                     | 100,12000 | 650.780,00         | 0,25                         |
| 2,6250 % Telefónica Europe B.V. EO-FLR Bonds 2017(23/Und.)         | XS1731823255 |       | EUR                                         | 500                   | 0                                         | 400                   | 101,72100 | 508.605,00         | 0,19                         |
| 3,8750 % Telefónica Europe B.V. EO-FLR Bonds 2018(26/Und.)         | XS1795406658 |       | EUR                                         | 500                   | 0                                         | 0                     | 104,35000 | 521.750,00         | 0,20                         |
| 4,3750 % Telefónica Europe B.V. EO-FLR Bonds 2019(25/Und.)         | XS1933828433 |       | EUR                                         | 700                   | 0                                         | 0                     | 106,46100 | 745.227,00         | 0,28                         |
| 2,3760 % Telefónica Europe B.V. EO-FLR Bonds 2021(29/Und.)         | XS2293060658 |       | EUR                                         | 1.300                 | 0                                         | 0                     | 93,10300  | 1.210.339,00       | 0,46                         |
| 2,3740 % TenneT Holding B.V. EO-FLR Notes 2020(20/Und.)            | XS2207430120 |       | EUR                                         | 700                   | 0                                         | 0                     | 102,71700 | 719.019,00         | 0,27                         |
| 2,9950 % TenneT Holding B.V. EO-FLR Securit. 2017(24/Und.)         | XS1591694481 |       | EUR                                         | 200                   | 0                                         | 0                     | 103,94000 | 207.880,00         | 0,08                         |
| 1,1250 % Teollisuuden Voima Oyj EO-Medium-Term Nts 2019(19/26)     | XS2049419398 |       | EUR                                         | 750                   | 0                                         | 0                     | 99,51400  | 746.355,00         | 0,28                         |
| 1,3750 % Teollisuuden Voima Oyj EO-Medium-Term Nts 2021(21/28)     | XS2355632741 |       | EUR                                         | 200                   | 0                                         | 0                     | 96,82000  | 193.640,00         | 0,07                         |
| 2,1250 % Teollisuuden Voima Oyj EO-Medium-Term Nts.2015(24/25)     | XS1183235644 |       | EUR                                         | 200                   | 0                                         | 0                     | 103,46300 | 206.926,00         | 0,08                         |
| 7,5000 % Tereos Finance Groupe I EO-Notes 2020(20/25) Reg.S        | XS2244837162 |       | EUR                                         | 400                   | 0                                         | 0                     | 106,33000 | 425.320,00         | 0,16                         |
| 1,2500 % Teva Pharmac.Fin.NL II B.V. EO-Notes 2015(15/23)          | XS1211040917 |       | EUR                                         | 600                   | 0                                         | 0                     | 99,32000  | 595.920,00         | 0,23                         |
| 1,1250 % Teva Pharmac.Fin.NL II B.V. EO-Notes 2016(16/24)          | XS1439749281 |       | EUR                                         | 300                   | 0                                         | 0                     | 95,64000  | 286.920,00         | 0,11                         |

Vermögensaufstellung zum 31.01.2022

| Gattungsbezeichnung                                                   | ISIN         | Markt | Stück bzw.<br>Anteile bzw.<br>Whg. in 1.000 | Bestand<br>31.01.2022 | Käufe /<br>Zugänge<br>im Berichtszeitraum | Verkäufe /<br>Abgänge | Kurs | Kurswert<br>in EUR | %<br>des Fonds-<br>vermögens |      |
|-----------------------------------------------------------------------|--------------|-------|---------------------------------------------|-----------------------|-------------------------------------------|-----------------------|------|--------------------|------------------------------|------|
| 1,6250 % Teva Pharmac.Fin.NL II B.V. EO-Notes 2016(16/28)             | XS1439749364 |       | EUR                                         | 900                   | 0                                         | 0                     | %    | 83,74600           | 753.714,00                   | 0,29 |
| 2,5000 % UGI International LLC EO-Notes 2021(21/29) Reg.S             | XS2414835921 |       | EUR                                         | 1.700                 | 1.700                                     | 0                     | %    | 96,38300           | 1.638.511,00                 | 0,62 |
| 2,1250 % Unibail-Rodamco-Westfield SE EO-FLR Bonds 2018(23/Und.)      | FR0013330529 |       | EUR                                         | 600                   | 0                                         | 0                     | %    | 98,21921           | 589.315,26                   | 0,22 |
| 6,8750 % Unicaja Banco S.A. EO-FLR Obl. 2017(22/27)                   | ES0268675032 |       | EUR                                         | 100                   | 0                                         | 0                     | %    | 100,67500          | 100.675,00                   | 0,04 |
| 2,8750 % Unicaja Banco S.A. EO-FLR Obl. 2019(24/29)                   | ES0280907017 |       | EUR                                         | 100                   | 0                                         | 0                     | %    | 100,16000          | 100.160,00                   | 0,04 |
| 2,7310 % UniCredit S.p.A. EO-FLR Med.-T. Nts 2020(27/32)              | XS2101558307 |       | EUR                                         | 500                   | 0                                         | 0                     | %    | 99,93000           | 499.650,00                   | 0,19 |
| 3,0000 % Unipol Gruppo S.p.A. EO-Med.-T.Nts 2015(25) Reg.S            | XS1206977495 |       | EUR                                         | 300                   | 0                                         | 0                     | %    | 106,63000          | 319.890,00                   | 0,12 |
| 3,5000 % Unipol Gruppo S.p.A. EO-Medium-Term Nts 2017(27/27)          | XS1725580622 |       | EUR                                         | 150                   | 0                                         | 0                     | %    | 110,55000          | 165.825,00                   | 0,06 |
| 5,7500 % UnipolSai Assicurazioni S.p.A. EO-FLR MTN 2014(24/Und.)      | XS1078235733 |       | EUR                                         | 250                   | 0                                         | 0                     | %    | 107,05600          | 267.640,00                   | 0,10 |
| 3,8750 % UnipolSai Assicurazioni S.p.A. EO-Medium-Term Notes 2018(28) | XS1784311703 |       | EUR                                         | 150                   | 0                                         | 0                     | %    | 106,87000          | 160.305,00                   | 0,06 |
| 4,8750 % United Group B.V. EO-Bonds 2017(17/24) Reg.S                 | XS1647815775 |       | EUR                                         | 700                   | 0                                         | 0                     | %    | 100,80200          | 705.614,00                   | 0,27 |
| 4,6250 % United Group B.V. EO-Bonds 2021(21/28) Reg.S                 | XS2010027881 |       | EUR                                         | 375                   | 0                                         | 0                     | %    | 96,79000           | 362.962,50                   | 0,14 |
| 1,5000 % Valéo S.E. EO-Med.-Term Nts 2018(18/25)                      | FR0013342334 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 102,74400          | 205.488,00                   | 0,08 |
| 2,2500 % Veolia Environnement S.A. EO-FLR Notes 2020(26/Und.)         | FR00140007K5 |       | EUR                                         | 600                   | 0                                         | 0                     | %    | 100,53400          | 603.204,00                   | 0,23 |
| 2,5000 % Veolia Environnement S.A. EO-FLR Notes 2020(29/Und.)         | FR00140007L3 |       | EUR                                         | 300                   | 0                                         | 0                     | %    | 97,44100           | 292.323,00                   | 0,11 |
| 1,6250 % Verallia SA EO-Notes 2021(21/28)                             | FR0014003G27 |       | EUR                                         | 300                   | 0                                         | 0                     | %    | 99,25000           | 297.750,00                   | 0,11 |
| 3,6250 % Victoria PLC EO-Notes 2021(21/26) Reg.S                      | XS2307567086 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 98,32000           | 196.640,00                   | 0,07 |
| 2,6250 % Vodafone Group PLC EO-FLR Cap.Sec. 2020(26/80)               | XS2225157424 |       | EUR                                         | 400                   | 0                                         | 0                     | %    | 99,55500           | 398.220,00                   | 0,15 |
| 2,7500 % Volksbank Wien AG EO-FLR Notes 2017(22/27)                   | AT000B121967 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 101,10000          | 202.200,00                   | 0,08 |
| 2,5000 % ZF Europe Finance B.V. EO-Notes 2019(19/27)                  | XS2010039977 |       | EUR                                         | 500                   | 0                                         | 0                     | %    | 98,38400           | 491.920,00                   | 0,19 |
| 3,0000 % ZF Europe Finance B.V. EO-Notes 2019(19/29)                  | XS2010039894 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 99,33800           | 198.676,00                   | 0,08 |
| 2,7500 % ZF Finance GmbH MTN v.2020(2020/2027)                        | XS2262961076 |       | EUR                                         | 800                   | 0                                         | 0                     | %    | 99,90000           | 799.200,00                   | 0,30 |
| 3,7500 % ZF Finance GmbH MTN v.2020(2020/2028)                        | XS2231331260 |       | EUR                                         | 700                   | 0                                         | 0                     | %    | 104,24800          | 729.736,00                   | 0,28 |
| 2,0000 % ZF Finance GmbH MTN v.2021(2021/2027)                        | XS2338564870 |       | EUR                                         | 500                   | 0                                         | 0                     | %    | 97,53000           | 487.650,00                   | 0,19 |
| 2,2500 % ZF Finance GmbH MTN v.2021(2021/2028)                        | XS2399851901 |       | EUR                                         | 300                   | 300                                       | 0                     | %    | 97,10000           | 291.300,00                   | 0,11 |
| 4,0000 % Bellis Finco PLC LS-Bonds 2021(21/27) Reg.S                  | XS2303072883 |       | GBP                                         | 200                   | 200                                       | 0                     | %    | 90,90300           | 217.588,41                   | 0,08 |
| 4,2500 % BP Capital Markets PLC LS-FLR Notes 2020(27/Und.)            | XS2193663619 |       | GBP                                         | 700                   | 0                                         | 0                     | %    | 101,90000          | 853.689,19                   | 0,33 |
| 4,3750 % Gatwick Airport Finance PLC LS-Medium-Term Nts 2021(26)      | XS2329602135 |       | GBP                                         | 200                   | 0                                         | 200                   | %    | 98,59500           | 236.000,24                   | 0,09 |
| 4,8750 % Vodafone Group PLC LS-FLR Cap.Sec. 2018(25/78)               | XS1888180996 |       | GBP                                         | 1.000                 | 0                                         | 0                     | %    | 103,63000          | 1.240.260,91                 | 0,47 |
| 4,3750 % Adani Green Energy Ltd. DL-Notes 2021(21/24) Reg.S           | XS2383328932 |       | USD                                         | 625                   | 1.025                                     | 400                   | %    | 100,26000          | 558.987,51                   | 0,21 |
| 6,7000 % Agile Group Holdings Ltd. DL-Notes 2019(21/22)               | XS1959497782 |       | USD                                         | 200                   | 0                                         | 0                     | %    | 84,95500           | 151.570,03                   | 0,06 |
| 2,7500 % Burgan Bank K.P.S.C. DL-FLR Notes 2020(26/31)                | XS2265369491 |       | USD                                         | 450                   | 0                                         | 0                     | %    | 89,79000           | 360.441,57                   | 0,14 |
| 7,5000 % Central China Real Estate Ltd. DL-Notes 2021(21/25)          | XS2282587414 |       | USD                                         | 200                   | 200                                       | 0                     | %    | 49,90300           | 89.033,01                    | 0,03 |
| 8,7500 % China Evergrande Group DL-Notes 2017(21/25)                  | XS1627599654 |       | USD                                         | 200                   | 0                                         | 0                     | %    | 16,63800           | 29.684,21                    | 0,01 |
| 9,5000 % China Evergrande Group DL-Notes 2019(19/22)                  | XS1982036961 |       | USD                                         | 200                   | 0                                         | 0                     | %    | 16,75900           | 29.900,09                    | 0,01 |
| 4,1250 % East.& South.Afr.Trd.& Dev. BK DL-Medium-Term Notes 2021(28) | XS2356571559 |       | USD                                         | 375                   | 0                                         | 0                     | %    | 97,97000           | 327.731,94                   | 0,12 |
| 7,0000 % eHi Car Services Ltd. DL-Notes 2021(24/26)                   | XS2384059122 |       | USD                                         | 200                   | 200                                       | 0                     | %    | 84,75000           | 151.204,28                   | 0,06 |
| 5,5500 % Greenko Solar (Mauritius) Ltd. DL-Notes 2019(21/25) Reg.S    | USV3855GAA86 |       | USD                                         | 400                   | 0                                         | 0                     | %    | 100,96900          | 360.281,89                   | 0,14 |
| 4,9500 % Huarong Finance 2017 Co. Ltd. DL-Medium-Term Notes 2017(47)  | XS1711992716 |       | USD                                         | 1.500                 | 0                                         | 0                     | %    | 93,57400           | 1.252.105,26                 | 0,48 |
| 11,9500 % Kaisa Group Holdings Ltd. DL-Notes 2019(19/22) Reg.S        | USG52132BW96 |       | USD                                         | 400                   | 200                                       | 0                     | %    | 27,66100           | 98.701,16                    | 0,04 |
| 9,9500 % Kaisa Group Holdings Ltd. DL-Notes 2020(20/25)               | XS2106329134 |       | USD                                         | 200                   | 200                                       | 0                     | %    | 26,94300           | 48.069,58                    | 0,02 |
| 5,8750 % KWG Group Holdings Ltd. DL-Notes 2017(17/24)                 | XS1716631301 |       | USD                                         | 200                   | 0                                         | 0                     | %    | 54,61100           | 97.432,65                    | 0,04 |
| 5,5000 % MAF Global Securities Ltd. DL-FLR Notes 2017(22/Und.)        | XS1567903627 |       | USD                                         | 200                   | 0                                         | 200                   | %    | 100,65000          | 179.571,81                   | 0,07 |
| 7,2500 % MC Brazil Downstream Trading DL-Notes 2021(21/23-31) Reg.S   | USL626A6AA24 |       | USD                                         | 250                   | 0                                         | 0                     | %    | 95,90000           | 213.871,54                   | 0,08 |
| 7,3750 % Medco Oak Tree Pte Ltd. DL-Notes 2019(26) Reg.S              | USY59501AA78 |       | USD                                         | 200                   | 200                                       | 0                     | %    | 102,10000          | 182.158,79                   | 0,07 |
| 5,0000 % MPT Oper.Partn. L.P./Fin.Corp. DL-Notes 2017(17/27)          | US55342UAH77 |       | USD                                         | 200                   | 0                                         | 0                     | %    | 102,62500          | 183.095,45                   | 0,07 |
| 3,6250 % NBK Tier 1 Ltd. DL-FLR Bds 2021(27/Und.)Reg.S                | XS2306962841 |       | USD                                         | 300                   | 0                                         | 0                     | %    | 97,30000           | 260.392,51                   | 0,10 |
| 6,8750 % OCP S.A. DL-Bonds 2014(44) Reg.S                             | XS1061043367 |       | USD                                         | 300                   | 0                                         | 0                     | %    | 111,94400          | 299.582,52                   | 0,11 |
| 4,4500 % PT Saka Energi Indonesia DL-Notes 2017(24) Reg.S             | USY7140VAA80 |       | USD                                         | 300                   | 0                                         | 0                     | %    | 97,45800           | 260.815,34                   | 0,10 |
| 5,7500 % Rolls-Royce PLC DL-Med.-T.Nts 2020(20/27)Reg.S               | USG76237AC37 |       | USD                                         | 200                   | 0                                         | 0                     | %    | 107,08700          | 191.056,20                   | 0,07 |
| 13,7500 % Scenery Journey Ltd. DL-Notes 2018(19/23)                   | XS1903671938 |       | USD                                         | 500                   | 0                                         | 0                     | %    | 10,40600           | 46.413,92                    | 0,02 |
| 4,7500 % Shimao Group Holdings Ltd. DL-Notes 2017(17/22)              | XS1637274124 |       | USD                                         | 400                   | 400                                       | 0                     | %    | 63,22000           | 225.584,30                   | 0,09 |
| 6,1250 % Shimao Group Holdings Ltd. DL-Notes 2019(22/24)              | XS1953029284 |       | USD                                         | 600                   | 800                                       | 200                   | %    | 48,48100           | 259.487,96                   | 0,10 |

Vermögensaufstellung zum 31.01.2022

| Gattungsbezeichnung                                                               | ISIN          | Markt | Stück bzw.<br>Anteile bzw.<br>Whg. in 1.000 | Bestand<br>31.01.2022 | Käufe /<br>Zugänge | Verkäufe /<br>Abgänge | Kurs       | Kurswert<br>in EUR    | %<br>des Fonds-<br>vermögens |      |
|-----------------------------------------------------------------------------------|---------------|-------|---------------------------------------------|-----------------------|--------------------|-----------------------|------------|-----------------------|------------------------------|------|
| im Berichtszeitraum                                                               |               |       |                                             |                       |                    |                       |            |                       |                              |      |
| 6,0000 % SoftBank Group Corp. DL-FLR Notes 2017(23/Und.)                          | XS1642682410  |       | USD                                         | 1.200                 | 0                  | 0                     | %          | 95,94000              | 1.027.011,60                 | 0,39 |
| 5,9000 % Steel Capital S.A. DL-LP MTN12(22)SeverStal Reg.S                        | XS0841671000  |       | USD                                         | 300                   | 300                | 0                     | %          | 102,39700             | 274.033,01                   | 0,10 |
| 6,5000 % Sunac China Holdings Ltd. DL-Notes 2020(20/25)                           | XS2100444772  |       | USD                                         | 200                   | 0                  | 0                     | %          | 59,23900              | 105.689,56                   | 0,04 |
| 6,2000 % Times China Holdings Ltd. DL-Notes 2020(20/26)                           | XS2234266976  |       | USD                                         | 400                   | 400                | 0                     | %          | 46,04700              | 164.306,87                   | 0,06 |
| 6,0000 % Türkiye Sınai Kalkınma Bank.AS DL-Med.-Term Nts 2020(25)Reg.S            | XS2100270508  |       | USD                                         | 500                   | 0                  | 0                     | %          | 96,76000              | 431.578,95                   | 0,16 |
| 6,8750 % Vale Overseas Ltd. DL-Notes 2009(09/39)                                  | US919111TAK97 |       | USD                                         | 300                   | 0                  | 0                     | %          | 129,25000             | 345.896,52                   | 0,13 |
| 7,2500 % Wanda Properties Int. Co. Ltd. DL-Notes 2014(24)                         | XS1023280271  |       | USD                                         | 200                   | 0                  | 0                     | %          | 93,05000              | 166.012,49                   | 0,06 |
| 7,8500 % Yuzhou Group Holdings Co. Ltd. DL-Notes 2020(20/26)                      | XS2215399317  |       | USD                                         | 200                   | 200                | 0                     | %          | 22,31900              | 39.819,80                    | 0,02 |
| <b>An organisierten Märkten zugelassene oder in diese einbezogene Wertpapiere</b> |               |       |                                             |                       |                    |                       | <b>EUR</b> | <b>124.782.792,27</b> | <b>47,52</b>                 |      |
| <b>Verzinsliche Wertpapiere</b>                                                   |               |       |                                             |                       |                    |                       |            |                       |                              |      |
| 3,2480 % Abertis Infrastruct. Fin. BV EO-FLR Notes 2020(25/Und.)                  | XS2256949749  |       | EUR                                         | 1.100                 | 0                  | 0                     | %          | 100,11000             | 1.101.210,00                 | 0,42 |
| 2,6250 % Adevinta ASA EO-Notes 2020(20/25) Reg.S                                  | XS2249892535  |       | EUR                                         | 700                   | 0                  | 0                     | %          | 99,97000              | 699.790,00                   | 0,27 |
| 3,0000 % Adevinta ASA EO-Notes 2020(20/27) Reg.S                                  | XS2249894234  |       | EUR                                         | 300                   | 0                  | 0                     | %          | 99,33200              | 297.996,00                   | 0,11 |
| 3,5000 % Adient Global Holdings Ltd. EO-Notes 2016(16/24) Reg.S                   | XS1468662801  |       | EUR                                         | 500                   | 0                  | 0                     | %          | 101,68000             | 508.400,00                   | 0,19 |
| 2,2500 % ADLER Group S.A. EO-Medium-T. Notes 2021(21/27)                          | XS2336188029  |       | EUR                                         | 500                   | 0                  | 0                     | %          | 80,48700              | 402.435,00                   | 0,15 |
| 3,2500 % ADLER Group S.A. EO-Notes 2020(20/25)                                    | XS2010029663  |       | EUR                                         | 400                   | 0                  | 0                     | %          | 86,64000              | 346.560,00                   | 0,13 |
| 2,7500 % ADLER Group S.A. EO-Notes 2020(20/26)                                    | XS2248826294  |       | EUR                                         | 400                   | 0                  | 0                     | %          | 81,37100              | 325.484,00                   | 0,12 |
| 2,2500 % ADLER Group S.A. EO-Notes 2021(21/29)                                    | XS2283225477  |       | EUR                                         | 900                   | 1.200              | 300                   | %          | 79,23300              | 713.097,00                   | 0,27 |
| 1,8750 % ADLER Real Estate AG Anleihe v.2018(2018/2023)                           | XS1713464441  |       | EUR                                         | 900                   | 0                  | 0                     | %          | 95,26000              | 857.340,00                   | 0,33 |
| 4,0000 % Aedas Homes OpCo SLU EO-Notes 2021(21/26)                                | XS2343873597  |       | EUR                                         | 300                   | 0                  | 0                     | %          | 100,62000             | 301.860,00                   | 0,11 |
| 4,2500 % Afflelou S.A.S. EO-Notes 2021(21/26) Reg.S                               | XS2342910689  |       | EUR                                         | 200                   | 0                  | 0                     | %          | 98,67000              | 197.340,00                   | 0,08 |
| 4,8750 % Almaviva S.p.A. EO-Notes 2021(21/26) Reg.S                               | XS2403514479  |       | EUR                                         | 575                   | 575                | 0                     | %          | 98,43300              | 565.989,75                   | 0,22 |
| 2,1250 % Almirall S.A. EO-Notes 2021(21/26) Reg.S                                 | XS2388162385  |       | EUR                                         | 125                   | 125                | 0                     | %          | 98,86000              | 123.575,00                   | 0,05 |
| 2,2500 % Altice Financing S.A. EO-Notes 2020(20/25) Reg.S                         | XS2102489353  |       | EUR                                         | 200                   | 0                  | 0                     | %          | 94,49000              | 188.980,00                   | 0,07 |
| 3,0000 % Altice Financing S.A. EO-Notes 2020(20/28) Reg.S                         | XS2102493389  |       | EUR                                         | 525                   | 0                  | 200                   | %          | 91,20000              | 478.800,00                   | 0,18 |
| 4,2500 % Altice Financing S.A. EO-Notes 2021(21/29) Reg.S                         | XS2373430425  |       | EUR                                         | 250                   | 250                | 0                     | %          | 93,88000              | 234.700,00                   | 0,09 |
| 4,7500 % Altice Finco S.A. EO-Notes 2017(17/28) Reg.S                             | XS1577952440  |       | EUR                                         | 500                   | 0                  | 0                     | %          | 91,15000              | 455.750,00                   | 0,17 |
| 3,3750 % Altice France S.A. EO-Notes 2019(19/28) Reg.S                            | XS2053846262  |       | EUR                                         | 300                   | 0                  | 0                     | %          | 93,52600              | 280.578,00                   | 0,11 |
| 2,1250 % Altice France S.A. EO-Notes 2020(20/25) Reg.S                            | XS2110799751  |       | EUR                                         | 325                   | 0                  | 0                     | %          | 95,50400              | 310.388,00                   | 0,12 |
| 4,0000 % Altice France S.A. EO-Notes 2021(21/29) Reg.S                            | XS2332975007  |       | EUR                                         | 100                   | 0                  | 0                     | %          | 94,12000              | 94.120,00                    | 0,04 |
| 4,2500 % Altice France S.A. EO-Notes 2021(24/29) Reg.S                            | XS2390152986  |       | EUR                                         | 525                   | 525                | 0                     | %          | 94,97900              | 498.639,75                   | 0,19 |
| 3,1250 % Aramark Intl Finance S.à.r.l. EO-Notes 2017(17/25) Reg.S                 | XS1586831999  |       | EUR                                         | 100                   | 0                  | 0                     | %          | 98,90900              | 98.909,00                    | 0,04 |
| 5,0000 % ARD Finance S.A. EO-Notes 2019(19/27) REGS                               | XS2079032483  |       | EUR                                         | 500                   | 0                  | 0                     | %          | 101,17700             | 505.885,00                   | 0,19 |
| 3,0000 % Ardagh Metal Packaging Fin.PLC EO-Notes 2021(21/29) Reg.S                | XS2310511717  |       | EUR                                         | 600                   | 0                  | 0                     | %          | 94,12600              | 564.756,00                   | 0,22 |
| 2,1250 % Ardagh P.Fin.PLC/Hldgs USA Inc EO-Notes 2019(19/26) Reg.S                | XS2036387525  |       | EUR                                         | 250                   | 0                  | 0                     | %          | 95,47500              | 238.687,50                   | 0,09 |
| 1,8750 % Arena Luxembourg Fin. SARL EO-Notes 2020(20/28) Reg.S                    | XS2111944133  |       | EUR                                         | 300                   | 0                  | 0                     | %          | 91,52000              | 274.560,00                   | 0,10 |
| 2,0000 % Ashland Services B.V. EO-Notes 2020(20/28) Reg.S                         | XS2103218538  |       | EUR                                         | 500                   | 0                  | 0                     | %          | 98,06800              | 490.340,00                   | 0,19 |
| 2,0000 % Autostrade per L'Italia S.p.A. EO-Med.-Term Nts 2020(20/28)              | XS2267889991  |       | EUR                                         | 900                   | 0                  | 0                     | %          | 101,50000             | 913.500,00                   | 0,35 |
| 2,0000 % Autostrade per L'Italia S.p.A. EO-Notes 2021(21/30)                      | XS2278566299  |       | EUR                                         | 900                   | 0                  | 0                     | %          | 100,47000             | 904.230,00                   | 0,34 |
| 3,8750 % Avantor Funding Inc. EO-Notes 2020(20/28) Reg.S                          | XS2205083749  |       | EUR                                         | 700                   | 0                  | 0                     | %          | 100,29100             | 702.037,00                   | 0,27 |
| 3,7500 % Axalta Coating Sys.D.Hldg B BV EO-Notes 2016(20/25) Reg.S                | XS1492656787  |       | EUR                                         | 300                   | 0                  | 0                     | %          | 100,20600             | 300.618,00                   | 0,11 |
| 2,6250 % Azzurra Aeroporti S.p.A. EO-Notes 2020(20/27)                            | XS2208302179  |       | EUR                                         | 400                   | 0                  | 0                     | %          | 101,20000             | 404.800,00                   | 0,15 |
| 4,3750 % Ball Corp. EO-Notes 2015(15/23)                                          | XS1330978567  |       | EUR                                         | 400                   | 0                  | 0                     | %          | 106,89800             | 427.592,00                   | 0,16 |
| 3,3750 % Belden Inc. EO-Notes 2017(22/27) Reg.S                                   | XS1640668940  |       | EUR                                         | 300                   | 0                  | 0                     | %          | 98,27500              | 294.825,00                   | 0,11 |
| 3,3750 % Belden Inc. EO-Notes 2021(21/31) Reg.S                                   | XS2367228058  |       | EUR                                         | 500                   | 0                  | 0                     | %          | 98,21600              | 491.080,00                   | 0,19 |
| 6,5000 % Boxer Parent Company Inc. EO-Notes 2020(20/25) Reg.S                     | XS2177476947  |       | EUR                                         | 125                   | 0                  | 0                     | %          | 104,11200             | 130.140,00                   | 0,05 |
| 2,3750 % Can-Pack SA/East.PA.Ld I.H.LLC EO-Notes 2020(20/27) Reg.S                | XS2247616514  |       | EUR                                         | 400                   | 0                  | 0                     | %          | 98,26000              | 393.040,00                   | 0,15 |
| 7,6250 % Carnival Corp. EO-Notes 2020(20/26) Reg.S                                | XS2264155305  |       | EUR                                         | 250                   | 0                  | 0                     | %          | 105,16600             | 262.915,00                   | 0,10 |
| 3,1250 % Castellum AB EO-FLR Notes 2021(21/Und.)                                  | XS2380124227  |       | EUR                                         | 1.150                 | 2.400              | 1.250                 | %          | 92,46000              | 1.063.290,00                 | 0,40 |

Vermögensaufstellung zum 31.01.2022

| Gattungsbezeichnung                                                  | ISIN         | Markt | Stück bzw.<br>Anteile bzw.<br>Whg. in 1.000 | Bestand<br>31.01.2022 | Käufe /<br>Zugänge<br>im Berichtszeitraum | Verkäufe /<br>Abgänge | Kurs | Kurswert<br>in EUR | %<br>des Fonds-<br>vermögens |      |
|----------------------------------------------------------------------|--------------|-------|---------------------------------------------|-----------------------|-------------------------------------------|-----------------------|------|--------------------|------------------------------|------|
| 2,3750 % Catalent Pharma Solutions Inc. EO-Notes 2020(20/28) Reg.S   | XS2125168729 |       | EUR                                         | 400                   | 0                                         | 0                     | %    | 95,96000           | 383.840,00                   | 0,15 |
| 1,7500 % CECONOMY AG Anleihe v.2021(2021/2026)                       | XS2356316872 |       | EUR                                         | 200                   | 0                                         | 200                   | %    | 97,01400           | 194.028,00                   | 0,07 |
| 5,8750 % Centurion Bidco S.p.A. EO-Bonds 2020(20/26) Reg.S           | XS2241097687 |       | EUR                                         | 600                   | 0                                         | 0                     | %    | 102,96800          | 617.808,00                   | 0,24 |
| 7,7500 % CGG S.A. EO-Notes 2021(21/27) Reg.S                         | XS2324372270 |       | EUR                                         | 300                   | 0                                         | 200                   | %    | 101,35000          | 304.050,00                   | 0,12 |
| 4,0000 % Chemours Co., The EO-Notes 2018(18/26)                      | XS1827600724 |       | EUR                                         | 850                   | 150                                       | 0                     | %    | 99,93000           | 849.405,00                   | 0,32 |
| 3,5000 % Cheplapharm Arzneimittel GmbH Anleihe v.20(20/27) Reg.S     | XS2112973107 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 100,58000          | 201.160,00                   | 0,08 |
| 4,3750 % Cheplapharm Arzneimittel GmbH Anleihe v.20(20/28) Reg.S     | XS2243548273 |       | EUR                                         | 900                   | 0                                         | 0                     | %    | 102,48000          | 922.320,00                   | 0,35 |
| 3,5000 % Chrome Bidco S.A.S. EO-Notes 2021(21/28) Reg.S              | XS2343000241 |       | EUR                                         | 300                   | 300                                       | 0                     | %    | 97,36000           | 292.080,00                   | 0,11 |
| 5,0000 % Cidron Aida Finco S.à r.l. EO-Notes 2021(24/28) Reg.S       | XS2325699994 |       | EUR                                         | 350                   | 0                                         | 0                     | %    | 96,98000           | 339.430,00                   | 0,13 |
| 3,6250 % Cirsia Finance International EO-FLR Notes 2019(19/25) Reg.S | XS2033245023 |       | EUR                                         | 150                   | 0                                         | 0                     | %    | 97,42300           | 146.134,50                   | 0,06 |
| 4,7500 % Cirsia Finance International EO-Notes 2019(19/25) Reg.S     | XS1990952779 |       | EUR                                         | 450                   | 0                                         | 0                     | %    | 98,95400           | 445.293,00                   | 0,17 |
| 4,5000 % Cirsia Finance International EO-Notes 2021(21/27) Reg.S     | XS2388186996 |       | EUR                                         | 800                   | 800                                       | 0                     | %    | 95,83000           | 766.640,00                   | 0,29 |
| 1,7500 % CNAC (HK) Finbridge Co. Ltd. EO-Notes 2018(18/22)           | XS1791704189 |       | EUR                                         | 200                   | 200                                       | 0                     | %    | 100,53000          | 201.060,00                   | 0,08 |
| 3,2500 % Colfax Corp. EO-Notes 2017(17/25) Reg.S                     | XS1599406839 |       | EUR                                         | 150                   | 0                                         | 0                     | %    | 100,40100          | 150.601,50                   | 0,06 |
| 5,0000 % Consolidated Energy Fin.S.A. EO-Notes 2021(21/28) Reg.S     | XS2393687350 |       | EUR                                         | 2.200                 | 2.500                                     | 300                   | %    | 94,67000           | 2.082.740,00                 | 0,79 |
| 4,2500 % Constellium SE EO-Notes 2017(17/26) Reg.S                   | XS1713568811 |       | EUR                                         | 350                   | 0                                         | 0                     | %    | 100,12500          | 350.437,50                   | 0,13 |
| 3,3750 % Crown European Holdings S.A. EO-Notes 2015(15/25) Reg.S     | XS1227287221 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 104,65000          | 209.300,00                   | 0,08 |
| 2,6250 % Crown European Holdings S.A. EO-Notes 2016(16/24) Reg.S     | XS1490137418 |       | EUR                                         | 100                   | 0                                         | 0                     | %    | 102,39400          | 102.394,00                   | 0,04 |
| 5,5000 % CT Investment GmbH Anleihe v.21(21/26) Reg.S                | XS2336345140 |       | EUR                                         | 250                   | 0                                         | 0                     | %    | 99,33300           | 248.332,50                   | 0,09 |
| 3,0000 % Dana Financing Luxembourg Sarl EO-Notes 2021(21/29) Reg.S   | XS2345050251 |       | EUR                                         | 500                   | 0                                         | 0                     | %    | 96,52100           | 482.605,00                   | 0,18 |
| 1,8750 % DEMIRE Dt.Mittelst.R.Est.AG Anl.v.2019(2019/2024)           | DE000A2YPAK1 |       | EUR                                         | 300                   | 0                                         | 0                     | %    | 97,91100           | 293.733,00                   | 0,11 |
| 2,2500 % Derichebourg S.A. EO-Notes 2021(21/28) Reg.S                | XS2351382473 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 100,69900          | 201.398,00                   | 0,08 |
| 2,2500 % DIC Asset AG Anleihe v.2021(2021/2026)                      | XS2388910270 |       | EUR                                         | 300                   | 300                                       | 0                     | %    | 93,71900           | 281.157,00                   | 0,11 |
| 7,0000 % DKT Finance ApS EO-Bonds 2018(18/23) Reg.S                  | XS1841967356 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 100,57100          | 201.142,00                   | 0,08 |
| 6,0000 % Douglas GmbH IHS v.2021(2023/2026) REG S                    | XS2326497802 |       | EUR                                         | 1.400                 | 350                                       | 200                   | %    | 98,61000           | 1.380.540,00                 | 0,53 |
| 5,0000 % doValue S.p.A. EO-Notes 2020(20/25) Reg.S                   | XS2212625656 |       | EUR                                         | 150                   | 0                                         | 0                     | %    | 103,29000          | 154.935,00                   | 0,06 |
| 3,3750 % doValue S.p.A. EO-Notes 2021(23/26) Reg.S                   | XS2367103780 |       | EUR                                         | 700                   | 0                                         | 0                     | %    | 99,94000           | 699.580,00                   | 0,27 |
| 2,6250 % Drax Finco PLC EO-Notes 2020(20/25) Reg.S                   | XS2247614063 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 102,32000          | 204.640,00                   | 0,08 |
| 8,5000 % DTEK Renewables Finance B.V. EO-Notes 2019(19/24) Reg.S     | XS2069980246 |       | EUR                                         | 600                   | 200                                       | 0                     | %    | 84,51000           | 507.060,00                   | 0,19 |
| 3,6250 % EG Global Finance PLC EO-Notes 2019(20/24) Reg.S            | XS1992918661 |       | EUR                                         | 100                   | 0                                         | 0                     | %    | 97,85100           | 97.851,00                    | 0,04 |
| 6,2500 % EG Global Finance PLC EO-Notes 2019(21/25) Reg.S            | XS2065633203 |       | EUR                                         | 400                   | 0                                         | 0                     | %    | 100,58500          | 402.340,00                   | 0,15 |
| 4,3750 % EG Global Finance PLC EO-Notes 2019(21/25) Reg.S            | XS1992087996 |       | EUR                                         | 300                   | 0                                         | 100                   | %    | 98,22000           | 294.660,00                   | 0,11 |
| 1,7500 % eircom Finance DAC EO-Notes 2019(19/24) Reg.S               | XS2063288943 |       | EUR                                         | 500                   | 0                                         | 0                     | %    | 98,43500           | 492.175,00                   | 0,19 |
| 3,0000 % El Corte Inglés S.A. EO-Notes 2018(18/24) Reg.S             | XS1886543476 |       | EUR                                         | 300                   | 0                                         | 0                     | %    | 100,91800          | 302.754,00                   | 0,12 |
| 3,7500 % Elior Group SA EO-Notes 2021(21/26)                         | XS2360381730 |       | EUR                                         | 300                   | 0                                         | 0                     | %    | 97,73000           | 293.190,00                   | 0,11 |
| 3,7500 % ELM B.V. EO-FLR M.-T. Nts 2020(25/Und.)                     | XS2182055009 |       | EUR                                         | 500                   | 0                                         | 0                     | %    | 103,76800          | 518.840,00                   | 0,20 |
| 4,2500 % Encore Capital Group Inc. EO-FLR Nts 2020(20/28) Reg.S      | XS2271247178 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 100,57500          | 201.150,00                   | 0,08 |
| 4,8750 % Encore Capital Group Inc. EO-Notes 2020(20/25) Reg.S        | XS2229090589 |       | EUR                                         | 275                   | 0                                         | 0                     | %    | 103,25000          | 283.937,50                   | 0,11 |
| 3,5000 % Energizer Gamma Acquisition B. EO-Notes 2021(21/29) Reg.S   | XS2353416386 |       | EUR                                         | 400                   | 0                                         | 0                     | %    | 93,92000           | 375.680,00                   | 0,14 |
| 4,0000 % ENERGO-PRO a.s. EO-Notes 2017(20/22)                        | XS1731657141 |       | EUR                                         | 200                   | 100                                       | 0                     | %    | 100,01000          | 200.020,00                   | 0,08 |
| 4,5000 % ENERGO-PRO a.s. EO-Notes 2018(21/24)                        | XS1816296062 |       | EUR                                         | 600                   | 0                                         | 0                     | %    | 99,61300           | 597.678,00                   | 0,23 |
| 3,1250 % Faurecia SE EO-Notes 2019(19/26)                            | XS1963830002 |       | EUR                                         | 200                   | 0                                         | 0                     | %    | 101,10100          | 202.202,00                   | 0,08 |
| 2,3750 % Faurecia SE EO-Notes 2019(19/27)                            | XS2081474046 |       | EUR                                         | 400                   | 0                                         | 0                     | %    | 97,86000           | 391.440,00                   | 0,15 |
| 3,7500 % Faurecia SE EO-Notes 2020(20/28)                            | XS2209344543 |       | EUR                                         | 300                   | 0                                         | 0                     | %    | 102,24000          | 306.720,00                   | 0,12 |
| 2,6250 % Fnac Darty EO-Notes 2019(19/26) Reg.S                       | XS1987729768 |       | EUR                                         | 100                   | 0                                         | 0                     | %    | 101,15600          | 101.156,00                   | 0,04 |
| 4,3500 % Fortune Star (BVI) Ltd. EO-Notes 2019(23)                   | XS2066225124 |       | EUR                                         | 1.000                 | 1.231                                     | 631                   | %    | 99,31500           | 993.150,00                   | 0,38 |
| 3,9500 % Fortune Star (BVI) Ltd. EO-Notes 2021(21/26)                | XS2357132849 |       | EUR                                         | 300                   | 300                                       | 0                     | %    | 92,62000           | 277.860,00                   | 0,11 |
| 5,1250 % Gamma Bidco S.p.A. EO-Bonds 2021(21/25) Reg.S               | XS2321537255 |       | EUR                                         | 1.000                 | 0                                         | 0                     | %    | 100,52000          | 1.005.200,00                 | 0,38 |
| 6,7500 % Garfunkelux Holdco 3 S.A. EO-Notes 2020(22/25) Reg.S        | XS2250153769 |       | EUR                                         | 700                   | 0                                         | 0                     | %    | 102,25000          | 715.750,00                   | 0,27 |
| 3,5000 % Getlink SE EO-Notes 2020(20/25) Reg.S                       | XS2247623643 |       | EUR                                         | 500                   | 0                                         | 0                     | %    | 101,84000          | 509.200,00                   | 0,19 |
| 5,3750 % Goldstory S.A.S. EO-Notes 2021(21/26) Reg.S                 | XS2294854745 |       | EUR                                         | 250                   | 0                                         | 0                     | %    | 101,03000          | 252.575,00                   | 0,10 |
| 2,7500 % Goodyear Europe B.V. EO-Notes 2021(21/28) Reg.S             | XS2390510142 |       | EUR                                         | 500                   | 500                                       | 0                     | %    | 99,60000           | 498.000,00                   | 0,19 |
| 3,8750 % Grifols Escrow Issuer S.A. EO-Notes 2021(21/28) Reg.S       | XS2393001891 |       | EUR                                         | 1.200                 | 2.575                                     | 1.375                 | %    | 97,07000           | 1.164.840,00                 | 0,44 |

Vermögensaufstellung zum 31.01.2022

| Gattungsbezeichnung                                                | ISIN          | Markt | Stück bzw.<br>Anteile bzw.<br>Whg. in 1.000 | Bestand<br>31.01.2022 | Käufe /<br>Zugänge<br>im Berichtszeitraum | Verkäufe /<br>Abgänge | Kurs      | Kurswert<br>in EUR | %<br>des Fonds-<br>vermögens |
|--------------------------------------------------------------------|---------------|-------|---------------------------------------------|-----------------------|-------------------------------------------|-----------------------|-----------|--------------------|------------------------------|
| 3,2000 % Grifols S.A. EO-Notes 2017(17/25) Reg.S                   | XS1598757760  |       | EUR                                         | 600                   | 0                                         | 0                     | 99,00000  | 594.000,00         | 0,23                         |
| 4,1250 % Grüenthal GmbH Anleihe v.21(21/28) Reg.S                  | XS2337703537  |       | EUR                                         | 600                   | 600                                       | 0                     | 99,90800  | 599.448,00         | 0,23                         |
| 3,3750 % Grupo Antolin Irausa S.A. EO-Notes 2018(18/26) Reg.S      | XS1812087598  |       | EUR                                         | 100                   | 0                                         | 0                     | 96,04800  | 96.048,00          | 0,04                         |
| 3,5000 % Grupo Antolin Irausa S.A. EO-Notes 2021(21/28) Reg.S      | XS2355632584  |       | EUR                                         | 350                   | 0                                         | 0                     | 92,42000  | 323.470,00         | 0,12                         |
| 3,2500 % Guala Closures S.p.A. EO-Notes 2021(21/28) Reg.S          | XS2357812556  |       | EUR                                         | 300                   | 0                                         | 0                     | 95,75000  | 287.250,00         | 0,11                         |
| 3,5000 % Hanesbrands Finance LU SCA EO-Notes 2016(16/24) Reg.S     | XS1419661118  |       | EUR                                         | 150                   | 0                                         | 0                     | 104,31300 | 156.469,50         | 0,06                         |
| 3,2480 % Heimstaden Bostad AB EO-FLR Cap. 2019(25/Und.)            | XS2010037765  |       | EUR                                         | 500                   | 0                                         | 0                     | 98,43000  | 492.150,00         | 0,19                         |
| 3,6250 % Heimstaden Bostad AB EO-FLR Notes 2021(21/Und.)           | XS2397251807  |       | EUR                                         | 1.000                 | 1.000                                     | 0                     | 97,22000  | 972.200,00         | 0,37                         |
| 3,0000 % Heimstaden Bostad AB EO-FLR Notes 2021(21/Und.)           | XS2357357768  |       | EUR                                         | 400                   | 0                                         | 0                     | 92,90000  | 371.600,00         | 0,14                         |
| 4,3750 % House of Finance, The... EO-Notes 2019(19/26)             | BE6315129419  |       | EUR                                         | 200                   | 0                                         | 0                     | 100,21500 | 200.430,00         | 0,08                         |
| 5,6250 % HSE Finance Sarl EO-Notes 2021(21/26) Reg.S               | XS2337308238  |       | EUR                                         | 425                   | 0                                         | 200                   | 99,74500  | 423.916,25         | 0,16                         |
| 9,2500 % HT Troplast GmbH Anleihe v.20(20/25) Reg.S                | XS2198388592  |       | EUR                                         | 200                   | 0                                         | 0                     | 105,49000 | 210.980,00         | 0,08                         |
| 1,6250 % Huarong Universe Inv.Hldg.Ltd. EO-Notes 2017(22)          | XS1725734872  |       | EUR                                         | 2.400                 | 1.000                                     | 0                     | 94,76200  | 2.274.288,00       | 0,87                         |
| 3,7500 % I.M.A. Industria Macchine Auto EO-Notes 2020(20/28) Reg.S | XS2275090749  |       | EUR                                         | 475                   | 0                                         | 0                     | 96,72800  | 459.458,00         | 0,17                         |
| 3,8750 % IHO Verwaltungs GmbH Anleihe v.19(19/27)Reg.S             | XS2004451121  |       | EUR                                         | 500                   | 0                                         | 0                     | 101,77000 | 508.850,00         | 0,19                         |
| 2,1250 % Immob.Grande Distrib.SiiQ SpA EO-Notes 2019(24/24)        | XS2084425466  |       | EUR                                         | 300                   | 0                                         | 400                   | 101,39000 | 304.170,00         | 0,12                         |
| 2,1250 % INEOS Finance PLC EO-Notes 2017(17/25) Reg.S              | XS1577947440  |       | EUR                                         | 200                   | 0                                         | 0                     | 98,67500  | 197.350,00         | 0,08                         |
| 3,7500 % INEOS Quattro Finance 1 PLC EO-Notes 2021(21/26) Reg.S    | XS2291928849  |       | EUR                                         | 800                   | 0                                         | 0                     | 96,89000  | 775.120,00         | 0,30                         |
| 2,2500 % INEOS Styrolution Group GmbH Anleihe v.2020(20/27)Reg.S   | XS2108560306  |       | EUR                                         | 150                   | 0                                         | 0                     | 94,04000  | 141.060,00         | 0,05                         |
| 2,2500 % InPost S.A. EO-Notes 2021(21/27) Reg.S                    | XS2010028004  |       | EUR                                         | 250                   | 0                                         | 0                     | 93,86900  | 234.672,50         | 0,09                         |
| 3,5000 % International Game Technology EO-Notes 2018(24/24) Reg.S  | XS1844997970  |       | EUR                                         | 425                   | 0                                         | 0                     | 103,99500 | 441.978,75         | 0,17                         |
| 3,5000 % International Game Technology EO-Notes 2019(19/26) Reg.S  | XS2009038113  |       | EUR                                         | 450                   | 0                                         | 300                   | 100,09000 | 450.405,00         | 0,17                         |
| 2,3750 % International Game Technology EO-Notes 2019(23/28) Reg.S  | XS2051904733  |       | EUR                                         | 350                   | 0                                         | 0                     | 94,93000  | 332.255,00         | 0,13                         |
| 3,3750 % Intertrust Group B.V. EO-Notes 2018(18/25) Reg.S          | XS1904250708  |       | EUR                                         | 100                   | 0                                         | 0                     | 100,91500 | 100.915,00         | 0,04                         |
| 4,8750 % Intrum AB EO-Notes 20(20/25) Reg.S                        | XS2211136168  |       | EUR                                         | 1.200                 | 0                                         | 0                     | 102,63000 | 1.231.560,00       | 0,47                         |
| 5,5000 % IPD 3 B.V. EO-Notes 2020(20/25) Reg.S                     | XS2262838381  |       | EUR                                         | 350                   | 0                                         | 0                     | 101,36000 | 354.760,00         | 0,14                         |
| 2,2500 % IQVIA Inc. EO-Notes 2019(19/28) Reg.S                     | XS2036798150  |       | EUR                                         | 600                   | 0                                         | 0                     | 97,78300  | 586.698,00         | 0,22                         |
| 2,2500 % IQVIA Inc. EO-Notes 2021(24/29) Reg.S                     | XS2305744059  |       | EUR                                         | 700                   | 0                                         | 0                     | 96,26000  | 673.820,00         | 0,26                         |
| 4,5000 % Jaguar Land Rover Automotive EO-Notes 2018(18/26) Reg.S   | XS1881005976  |       | EUR                                         | 250                   | 0                                         | 0                     | 101,83000 | 254.575,00         | 0,10                         |
| 5,8750 % Jaguar Land Rover Automotive EO-Notes 2019(19/24) Reg.S   | XS2010037849  |       | EUR                                         | 100                   | 0                                         | 0                     | 105,87400 | 105.874,00         | 0,04                         |
| 6,8750 % Jaguar Land Rover Automotive EO-Notes 2019(19/26) Reg.S   | XS2010037682  |       | EUR                                         | 400                   | 0                                         | 0                     | 110,25000 | 441.000,00         | 0,17                         |
| 3,6250 % James Hardie Intl Finance DAC EO-Notes 2018(18/26) Reg.S  | XS1888221261  |       | EUR                                         | 500                   | 0                                         | 0                     | 100,88500 | 504.425,00         | 0,19                         |
| 5,5000 % KAEFER Isoliertechnik GMBH & C Sen.Notes v.18(20/24)Reg.S | DE000A2NB965  |       | EUR                                         | 700                   | 0                                         | 0                     | 100,48800 | 703.416,00         | 0,27                         |
| 3,3750 % Kapla Holding S.A.S EO-Notes 2019(19/26) Reg.S            | XS2010034077  |       | EUR                                         | 350                   | 0                                         | 0                     | 95,87400  | 335.559,00         | 0,13                         |
| 6,7500 % KME AG Senior Notes v.18(18/23) Reg.S                     | XS1756722069  |       | EUR                                         | 200                   | 0                                         | 300                   | 95,03500  | 190.070,00         | 0,07                         |
| 2,0000 % Kon. KPN N.V. EO-FLR Notes 2019(24/Und.)                  | XS2069101868  |       | EUR                                         | 400                   | 0                                         | 0                     | 99,54000  | 398.160,00         | 0,15                         |
| 7,1250 % Kondor Finance PLC EO-LPN 19(24) Naftogaz Ukraine         | XS2027394233  |       | EUR                                         | 725                   | 500                                       | 0                     | 77,59800  | 562.585,50         | 0,21                         |
| 2,8500 % Koninklijke FrieslandCampina EO-FLR Notes 2020(25/Und.)   | XS2228900556  |       | EUR                                         | 475                   | 0                                         | 0                     | 100,00000 | 475.000,00         | 0,18                         |
| 2,2500 % Kraft Heinz Foods Co. EO-Notes 2016(16/28)                | XS1405784015  |       | EUR                                         | 400                   | 0                                         | 0                     | 106,00500 | 424.020,00         | 0,16                         |
| 5,2500 % Kraton Polymers LLC EO-Notes 2018(18/26) Reg.S            | XS1713463633  |       | EUR                                         | 100                   | 0                                         | 0                     | 102,86600 | 102.866,00         | 0,04                         |
| 3,3750 % Levi Strauss & Co. EO-Notes 2017(17/27)                   | XS1602130947  |       | EUR                                         | 200                   | 0                                         | 0                     | 101,36000 | 202.720,00         | 0,08                         |
| 3,6250 % Liberty Mutual Group Inc. EO-FLR Nts 2019(24/59) Reg.S    | XS2000504444  |       | EUR                                         | 150                   | 0                                         | 0                     | 101,73000 | 152.595,00         | 0,06                         |
| 5,0000 % Libra Groupco S.p.A. EO-Notes 2021(21/27) Reg.S           | XS2339830049  |       | EUR                                         | 500                   | 0                                         | 0                     | 99,36100  | 496.805,00         | 0,19                         |
| 3,7500 % Limacorporate S.p.a. EO-FLR Notes 2017(17/23) Reg.S       | XS1662516217  |       | EUR                                         | 400                   | 0                                         | 0                     | 99,99800  | 399.992,00         | 0,15                         |
| 3,6250 % Lincoln Financing S à r.l. EO-Notes 2019(19/24) Reg.S     | XS18974797364 |       | EUR                                         | 400                   | 0                                         | 0                     | 100,63300 | 402.532,00         | 0,15                         |
| 3,8750 % LKQ It.Bondco di LKQ It.Bondco EO-Notes 2016(16/24) Reg.S | XS1395004408  |       | EUR                                         | 300                   | 0                                         | 0                     | 105,67000 | 317.010,00         | 0,12                         |
| 4,0000 % Lorca Telecom Bondco S.A. EO-Notes 2020(27) Reg.S         | XS2240463674  |       | EUR                                         | 850                   | 400                                       | 0                     | 98,39500  | 836.357,50         | 0,32                         |
| 6,5000 % Louvre Bidco SAS EO-Notes 2020(21/24) Reg.S               | XS2239815777  |       | EUR                                         | 250                   | 0                                         | 0                     | 102,45500 | 256.137,50         | 0,10                         |
| 3,5000 % Loxam S.A.S. EO-Notes 2016(16/23) Reg.S                   | XS1401324972  |       | EUR                                         | 400                   | 0                                         | 0                     | 100,02600 | 400.104,00         | 0,15                         |
| 3,7500 % Loxam S.A.S. EO-Notes 2019(19/26) Reg.S                   | XS2031871069  |       | EUR                                         | 500                   | 0                                         | 0                     | 97,82000  | 489.100,00         | 0,19                         |
| 2,3750 % MAHLE GmbH Medium Term Notes v.21(28/28)                  | XS2341724172  |       | EUR                                         | 200                   | 200                                       | 0                     | 93,97900  | 187.958,00         | 0,07                         |
| 4,2500 % MAS Securities B.V. EO-Notes 2021(21/26)                  | XS2339025277  |       | EUR                                         | 200                   | 0                                         | 0                     | 95,21000  | 190.420,00         | 0,07                         |
| 2,6250 % Matterhorn Telecom S.A. EO-Notes 2019(19/24) Reg.S        | XS2052286676  |       | EUR                                         | 100                   | 0                                         | 0                     | 99,64500  | 99.645,00          | 0,04                         |

Vermögensaufstellung zum 31.01.2022

| Gattungsbezeichnung                                                 | ISIN         | Markt | Stück bzw.<br>Anteile bzw.<br>Whg. in 1.000 | Bestand<br>31.01.2022 | Käufe /<br>Zugänge<br>im Berichtszeitraum | Verkäufe /<br>Abgänge | Kurs      | Kurswert<br>in EUR | %<br>des Fonds-<br>vermögens |
|---------------------------------------------------------------------|--------------|-------|---------------------------------------------|-----------------------|-------------------------------------------|-----------------------|-----------|--------------------|------------------------------|
| 4,7500 % Mauser Packaging Sol. Hold.Co. EO-Notes 2018(18/24) Reg.S  | XS1851302312 |       | EUR                                         | 100                   | 0                                         | 0                     | 99,59600  | 99.596,00          | 0,04                         |
| 5,6250 % Metinvest B.V. EO-Notes 2019(25) Reg.S                     | XS2056722734 |       | EUR                                         | 650                   | 0                                         | 0                     | 88,83000  | 577.395,00         | 0,22                         |
| 4,2500 % Mobilux Finance S.A.S. EO-Notes 2021(21/28) Reg.S          | XS2357737910 |       | EUR                                         | 425                   | 0                                         | 0                     | 97,17000  | 412.972,50         | 0,16                         |
| 5,2500 % Monitchem Holdco 3 S.A. EO-Notes 2019(19/25) Reg.S         | XS2057884921 |       | EUR                                         | 200                   | 0                                         | 0                     | 101,03000 | 202.060,00         | 0,08                         |
| 7,0000 % Motion Finco S.à.r.l. EO-Notes 2020(20/25) Reg.S           | XS2166184916 |       | EUR                                         | 200                   | 0                                         | 0                     | 104,20200 | 208.404,00         | 0,08                         |
| 3,3250 % MPT Oper.Partn. L.P./Fin.Corp. EO-Notes 2017(17/25)        | XS1523028436 |       | EUR                                         | 200                   | 0                                         | 0                     | 106,45500 | 212.910,00         | 0,08                         |
| 2,5000 % Mytilineos Finan. Partn. S.A. EO-Notes 2019(19/24)         | XS2010038144 |       | EUR                                         | 150                   | 0                                         | 0                     | 100,73000 | 151.095,00         | 0,06                         |
| 2,2500 % Mytilineos S.A. EO-Notes 2021(21/26)                       | XS2337604479 |       | EUR                                         | 475                   | 0                                         | 0                     | 98,84000  | 469.490,00         | 0,18                         |
| 4,5000 % Neinor Homes SA EO-Notes 2021(21/26) Reg.S                 | XS2332219612 |       | EUR                                         | 300                   | 0                                         | 700                   | 100,75000 | 302.250,00         | 0,12                         |
| 2,2500 % Nemak S.A.B. de C.V. EO-Notes 2021(21/28) Reg.S            | XS2362994068 |       | EUR                                         | 600                   | 0                                         | 925                   | 94,94000  | 569.640,00         | 0,22                         |
| 3,8750 % Netflix Inc. EO-Notes 2019(19/29) Reg.S                    | XS1989380172 |       | EUR                                         | 500                   | 0                                         | 0                     | 116,60557 | 583.027,85         | 0,22                         |
| 3,6250 % Netflix Inc. EO-Notes 2019(19/30) Reg.S                    | XS2072829794 |       | EUR                                         | 850                   | 0                                         | 0                     | 115,06047 | 978.013,95         | 0,37                         |
| 1,7500 % Nexi S.p.A. EO-Nts 2019(19/24) Reg.S                       | XS2066703989 |       | EUR                                         | 100                   | 0                                         | 0                     | 100,50000 | 100.500,00         | 0,04                         |
| 1,6250 % Nexi S.p.A. EO-Nts 2021(21/26) Reg.S                       | XS2332589972 |       | EUR                                         | 625                   | 0                                         | 0                     | 96,39000  | 602.437,50         | 0,23                         |
| 2,1250 % Nexi S.p.A. EO-Nts 2021(21/29) Reg.S                       | XS2332590475 |       | EUR                                         | 500                   | 0                                         | 0                     | 95,39000  | 476.950,00         | 0,18                         |
| 4,0000 % NH Hotel Group S.A. EO-Notes 2021(21/26) Reg.S             | XS2357281174 |       | EUR                                         | 300                   | 0                                         | 0                     | 99,90000  | 299.700,00         | 0,11                         |
| 3,5000 % Nidda Healthcare Holding GmbH Anleihe v.17(17/24) Reg.S    | XS1690644668 |       | EUR                                         | 1.400                 | 0                                         | 0                     | 98,00900  | 1.372.126,00       | 0,52                         |
| 3,1250 % Nobel Bidco B.V. EO-Bonds 2021(21/28) Reg.S                | XS2355515516 |       | EUR                                         | 550                   | 0                                         | 0                     | 93,77000  | 515.735,00         | 0,20                         |
| 3,6250 % Nobian Finance B.V. EO-Notes 2021(21/26) Reg.S             | XS2358383466 |       | EUR                                         | 400                   | 0                                         | 0                     | 95,93000  | 383.720,00         | 0,15                         |
| 2,5000 % Nomad Foods BondCo PLC EO-Notes 2021(21/28) Reg.S          | XS2355604880 |       | EUR                                         | 500                   | 0                                         | 0                     | 97,82000  | 489.100,00         | 0,19                         |
| 4,5000 % Norican A/S EO-Bonds 2017(17/23)                           | XS1577963058 |       | EUR                                         | 200                   | 0                                         | 0                     | 97,62000  | 195.240,00         | 0,07                         |
| 3,3750 % Novelis Sheet Ingot GmbH Anleihe v.2021(24/29) REG.S       | XS2326493728 |       | EUR                                         | 300                   | 0                                         | 0                     | 98,33800  | 295.014,00         | 0,11                         |
| 2,8750 % OI European Group B.V. EO-Notes 2019(19/25) Reg.S          | XS2077666316 |       | EUR                                         | 350                   | 0                                         | 0                     | 99,69700  | 348.939,50         | 0,13                         |
| 3,8750 % Olympus Water US Holding Corp. EO-Notes 2021(21/28) Reg.S  | XS2391351454 |       | EUR                                         | 250                   | 250                                       | 0                     | 96,64000  | 241.600,00         | 0,09                         |
| 3,5000 % Ontex Group N.V. EO-Bonds 2021(21/26)                      | BE6329443962 |       | EUR                                         | 225                   | 0                                         | 100                   | 92,57000  | 208.282,50         | 0,08                         |
| 2,8750 % Organon/Org.For.De.Co-Issuer EO-Notes 2021(21/28) Reg.S    | XS2332250708 |       | EUR                                         | 425                   | 0                                         | 0                     | 97,11000  | 412.717,50         | 0,16                         |
| 4,0000 % Paprec Holding S.A. EO-Notes 2018(21/25) Reg.S             | XS1794209459 |       | EUR                                         | 625                   | 0                                         | 0                     | 100,90700 | 630.668,75         | 0,24                         |
| 4,7500 % PCF GmbH Notes v.21(23/26) Reg.S                           | XS2333301674 |       | EUR                                         | 250                   | 0                                         | 0                     | 99,39000  | 248.475,00         | 0,09                         |
| 3,5000 % Peach Property Finance GmbH Anleihe v.19(19/23) Reg.S      | XS2010038060 |       | EUR                                         | 100                   | 0                                         | 0                     | 100,58000 | 100.580,00         | 0,04                         |
| 4,3750 % Peach Property Finance GmbH Anleihe v.20(22/25) Reg.S      | XS2247301794 |       | EUR                                         | 250                   | 0                                         | 0                     | 102,69800 | 256.745,00         | 0,10                         |
| 1,8750 % Petróleos Mexicanos (PEMEX) EO-Med.-Term Notes 2015(15/22) | XS1172947902 |       | EUR                                         | 190                   | 190                                       | 0                     | 100,29000 | 190.551,00         | 0,07                         |
| 5,1250 % Petróleos Mexicanos (PEMEX) EO-Med.-Term Notes 2016(16/23) | XS1379158048 |       | EUR                                         | 500                   | 0                                         | 0                     | 103,93400 | 519.670,00         | 0,20                         |
| 4,8750 % Petróleos Mexicanos (PEMEX) EO-Med.-Term Notes 2017(17/28) | XS1568888777 |       | EUR                                         | 500                   | 0                                         | 0                     | 100,47500 | 502.375,00         | 0,19                         |
| 4,7500 % Petróleos Mexicanos (PEMEX) EO-Med.-Term Notes 2018(18/29) | XS1824424706 |       | EUR                                         | 900                   | 0                                         | 0                     | 98,32000  | 884.880,00         | 0,34                         |
| 2,3750 % PHOENIX PIB Dutch Finance B.V. EO-Notes 2020(25/25)        | XS2212959352 |       | EUR                                         | 400                   | 0                                         | 0                     | 100,89400 | 403.576,00         | 0,15                         |
| 3,6250 % Piaggio & C. S.p.A. EO-Notes 2018(18/25) Reg.S             | XS1808984501 |       | EUR                                         | 200                   | 0                                         | 0                     | 101,32000 | 202.640,00         | 0,08                         |
| 3,7500 % Playtech PLC EO-Notes 2018(18/23)                          | XS1849464323 |       | EUR                                         | 300                   | 0                                         | 0                     | 100,39900 | 301.197,00         | 0,11                         |
| 4,2500 % Playtech PLC EO-Notes 2019(22/26)                          | XS1956187550 |       | EUR                                         | 200                   | 0                                         | 0                     | 101,14500 | 202.290,00         | 0,08                         |
| 2,1250 % PPF Telecom Group B.V. EO-Med.-Term Notes 2019(19/25)      | XS2078976805 |       | EUR                                         | 550                   | 0                                         | 0                     | 100,97000 | 555.335,00         | 0,21                         |
| 3,1250 % PPF Telecom Group B.V. EO-Med.-Term Notes 2019(19/26)      | XS1969645255 |       | EUR                                         | 750                   | 0                                         | 0                     | 104,38000 | 782.850,00         | 0,30                         |
| 3,2500 % PPF Telecom Group B.V. EO-Med.-Term Notes 2020(20/27)      | XS2238777374 |       | EUR                                         | 400                   | 0                                         | 0                     | 105,78300 | 423.132,00         | 0,16                         |
| 3,8750 % Public Power Corporation S.A. EO-Notes 2021(21/26) Reg.S   | XS2314265237 |       | EUR                                         | 450                   | 0                                         | 0                     | 100,40000 | 451.800,00         | 0,17                         |
| 2,0000 % Q-Park Holding I B.V. EO-FLR Notes 2020(20/26) Reg.S       | XS2115190295 |       | EUR                                         | 800                   | 0                                         | 0                     | 96,34100  | 770.728,00         | 0,29                         |
| 2,0000 % Q-Park Holding I B.V. EO-Notes 2020(20/27) Reg.S           | XS2115190451 |       | EUR                                         | 300                   | 0                                         | 0                     | 92,31000  | 276.930,00         | 0,11                         |
| 5,8750 % QUATRIM S.A.S. EO-Notes 2019(19/24) Reg.S                  | XS2010039118 |       | EUR                                         | 600                   | 0                                         | 300                   | 102,09300 | 612.558,00         | 0,23                         |
| 5,7500 % RENK GmbH Anleihe v.20(20/25) Reg.S                        | XS2199445193 |       | EUR                                         | 650                   | 0                                         | 0                     | 102,72300 | 667.699,50         | 0,25                         |
| 2,1250 % Rexel S.A. EO-Notes 2021(21/28)                            | XS2403428472 |       | EUR                                         | 400                   | 725                                       | 325                   | 98,07000  | 392.280,00         | 0,15                         |
| 2,1250 % Rexel S.A. EO-Notes 2021(21/28)                            | XS2332306344 |       | EUR                                         | 250                   | 0                                         | 0                     | 98,75100  | 246.877,50         | 0,09                         |
| 6,7500 % Rossini S.à r.l. EO-Notes 2018(18/25) Reg.S                | XS1881594946 |       | EUR                                         | 400                   | 0                                         | 0                     | 103,37800 | 413.512,00         | 0,16                         |
| 5,6250 % Rubis Terminal Infra EO-Notes 2020(20/25) Reg.S            | XS2178048257 |       | EUR                                         | 875                   | 100                                       | 0                     | 103,59800 | 906.482,50         | 0,35                         |
| 3,7500 % Saipem Finance Intl B.V. EO-Med.-Term Notes 2016(16/23)    | XS1487495316 |       | EUR                                         | 200                   | 0                                         | 0                     | 99,53900  | 199.078,00         | 0,08                         |
| 2,7500 % Saipem Finance Intl B.V. EO-Med.-Term Notes 2017(17/22)    | XS1591523755 |       | EUR                                         | 500                   | 0                                         | 0                     | 99,29700  | 496.485,00         | 0,19                         |
| 2,6250 % Saipem Finance Intl B.V. EO-Med.-Term Notes 2017(17/25)    | XS1711584430 |       | EUR                                         | 200                   | 0                                         | 0                     | 96,39400  | 192.788,00         | 0,07                         |

Vermögensaufstellung zum 31.01.2022

| Gattungsbezeichnung                                                    | ISIN         | Markt | Stück bzw.<br>Anteile bzw.<br>Whg. in 1.000 | Bestand<br>31.01.2022 | Käufe /<br>Zugänge<br>im Berichtszeitraum | Verkäufe /<br>Abgänge | Kurs      | Kurswert<br>in EUR | %<br>des Fonds-<br>vermögens |
|------------------------------------------------------------------------|--------------|-------|---------------------------------------------|-----------------------|-------------------------------------------|-----------------------|-----------|--------------------|------------------------------|
| 3,3750 % Saipem Finance Intl B.V. EO-Med.-Term Notes 2020(20/26)       | XS2202907510 |       | EUR                                         | 250                   | 0                                         | 0                     | 93,94400  | 234.860,00         | 0,09                         |
| 3,1250 % Saipem Finance Intl B.V. EO-Med.-Term Notes 2021(21/28)       | XS2325696628 |       | EUR                                         | 225                   | 225                                       | 0                     | 93,08200  | 209.434,50         | 0,08                         |
| 2,6250 % Samhallsbyggnadsbola.I Nord AB EO-FLR Cap. 2020(25/Und.)      | XS2272358024 |       | EUR                                         | 600                   | 0                                         | 0                     | 95,36200  | 572.172,00         | 0,22                         |
| 2,6240 % Samhallsbyggnadsbola.I Nord AB EO-FLR Cap. 2020(25/Und.)      | XS2010032618 |       | EUR                                         | 250                   | 0                                         | 0                     | 96,41000  | 241.025,00         | 0,09                         |
| 2,8750 % Samhallsbyggnadsbola.I Nord AB EO-FLR Nts 2021(26/Und.)       | XS2010028186 |       | EUR                                         | 500                   | 0                                         | 0                     | 94,71000  | 473.550,00         | 0,18                         |
| 1,8000 % Samvard.Moth.Automot.Sys.Gr.BV EO-Notes 2017(17/24) Reg.S     | XS1635870923 |       | EUR                                         | 100                   | 0                                         | 0                     | 98,86000  | 98.860,00          | 0,04                         |
| 3,1250 % Sappi Papier Holding GmbH EO-Notes 2019(19/26) Reg.S          | XS1961852750 |       | EUR                                         | 700                   | 0                                         | 0                     | 99,16900  | 694.183,00         | 0,26                         |
| 3,6250 % Sappi Papier Holding GmbH EO-Notes 2021(21/28) Reg.S          | XS2310951103 |       | EUR                                         | 350                   | 0                                         | 0                     | 98,37000  | 344.295,00         | 0,13                         |
| 4,1250 % SAZKA Group AS EO-Notes 2019(19/24)                           | XS2010038904 |       | EUR                                         | 300                   | 0                                         | 0                     | 100,96900 | 302.907,00         | 0,12                         |
| 5,3750 % Schenck Process Holding GmbH Anleihe v.17(17/23)Reg.S         | XS1735583095 |       | EUR                                         | 100                   | 0                                         | 0                     | 99,43700  | 99.437,00          | 0,04                         |
| 6,3750 % Schoeller Packaging B.V. EO-Notes 2019(19/24) Reg.S           | XS2070055095 |       | EUR                                         | 200                   | 0                                         | 0                     | 98,81900  | 197.638,00         | 0,08                         |
| 4,3750 % SCIL IV LLC EO-Notes 2021(21/26) Reg.S                        | XS2401849315 |       | EUR                                         | 200                   | 200                                       | 0                     | 99,89600  | 199.792,00         | 0,08                         |
| 4,5000 % Sealed Air Corp. EO-Notes 2015(15/23) Reg.S                   | XS1247796185 |       | EUR                                         | 150                   | 0                                         | 0                     | 104,70200 | 157.053,00         | 0,06                         |
| 4,6250 % SGL CARBON SE Anleihe v.2019(2019/2024)                       | XS1945271952 |       | EUR                                         | 400                   | 0                                         | 0                     | 100,46500 | 401.860,00         | 0,15                         |
| 2,1250 % SIG Combibloc PurchaseCo SARL EO-Notes 2020(20/25) Reg.S      | XS2189594315 |       | EUR                                         | 850                   | 0                                         | 0                     | 103,72100 | 881.628,50         | 0,34                         |
| 5,5000 % SIGMA Development Fin.S.C.S. EO-Notes 2021(21/26) Reg.S       | DE000A3KS5R1 |       | EUR                                         | 2.000                 | 0                                         | 200                   | 91,92500  | 1.838.500,00       | 0,70                         |
| 3,2500 % Silgan Holdings Inc. EO-Notes 2018(18/25)                     | XS1725581190 |       | EUR                                         | 300                   | 0                                         | 0                     | 99,87100  | 299.613,00         | 0,11                         |
| 2,2500 % Silgan Holdings Inc. EO-Notes 2020(20/28)                     | XS2181577268 |       | EUR                                         | 200                   | 0                                         | 0                     | 97,01000  | 194.020,00         | 0,07                         |
| 3,6250 % Spa Holdings 3 Oy EO-Notes 2021(21/28) REGS                   | XS2319950130 |       | EUR                                         | 225                   | 0                                         | 0                     | 97,47000  | 219.307,50         | 0,08                         |
| 4,0000 % Spectrum Brands Inc. EO-Notes 2016(21/26) Reg.S               | XS1493296500 |       | EUR                                         | 200                   | 0                                         | 0                     | 101,40000 | 202.800,00         | 0,08                         |
| 2,2500 % Standard Industries Inc. EO-Notes 2019(19/26) Reg.S           | XS2080766475 |       | EUR                                         | 400                   | 0                                         | 0                     | 94,77100  | 379.084,00         | 0,14                         |
| 3,7500 % Stena International S.A. EO-Notes 2020(20/25) Reg.S           | XS2110768525 |       | EUR                                         | 200                   | 0                                         | 0                     | 99,55800  | 199.116,00         | 0,08                         |
| 2,0000 % Summit Properties Ltd. EO-Bonds 2018(18/25) Reg.S             | XS1757821688 |       | EUR                                         | 100                   | 0                                         | 0                     | 98,62500  | 98.625,00          | 0,04                         |
| 3,8750 % Synthomer PLC EO-Notes 2020(20/25) Reg.S                      | XS2194288390 |       | EUR                                         | 350                   | 0                                         | 0                     | 102,17000 | 357.595,00         | 0,14                         |
| 2,5000 % Synthos S.A. EO-Notes 2021(24/28) Reg.S                       | XS2348767836 |       | EUR                                         | 1.000                 | 0                                         | 200                   | 94,00000  | 940.000,00         | 0,36                         |
| 1,3000 % Talent Yield (Euro) Ltd. EO-Notes 2017(17/22) Reg.S           | XS1600410481 |       | EUR                                         | 175                   | 175                                       | 0                     | 100,09500 | 175.166,25         | 0,07                         |
| 3,5000 % TeamSystem S.p.A. EO-Bonds 2021(21/28) Reg.S                  | XS2295690742 |       | EUR                                         | 275                   | 0                                         | 0                     | 96,86200  | 266.370,50         | 0,10                         |
| 2,0000 % Techem Verwaltungsges.675 mbH Sen.Notes v.20(22/25)Reg.S      | XS2090816526 |       | EUR                                         | 900                   | 0                                         | 0                     | 97,10500  | 873.945,00         | 0,33                         |
| 3,8750 % Tele Columbus AG Notes v.2018(2021/2025) RegS                 | XS1814546013 |       | EUR                                         | 900                   | 0                                         | 0                     | 95,89400  | 863.046,00         | 0,33                         |
| 3,2500 % Teva Pharmac.Fin.NL II B.V. EO-Notes 2018(18/22)              | XS1812903828 |       | EUR                                         | 1.000                 | 200                                       | 0                     | 100,10000 | 1.001.000,00       | 0,38                         |
| 6,0000 % Teva Pharmac.Fin.NL II B.V. EO-Notes 2020(20/25)              | XS2198213956 |       | EUR                                         | 300                   | 0                                         | 0                     | 105,61700 | 316.851,00         | 0,12                         |
| 3,7500 % Teva Pharmac.Fin.NL II B.V. EO-Notes 2021(21/27)              | XS2406607098 |       | EUR                                         | 550                   | 550                                       | 0                     | 97,15000  | 534.325,00         | 0,20                         |
| 4,3750 % TK Elevator Midco GmbH Anleihe v.20(20/27) Reg.S              | XS2199597456 |       | EUR                                         | 675                   | 0                                         | 0                     | 101,19300 | 683.052,75         | 0,26                         |
| 3,7500 % Trivium Packaging Finance B.V. EO-Bonds 2019(19/26) Reg.S     | XS2034068432 |       | EUR                                         | 300                   | 0                                         | 0                     | 99,13000  | 297.390,00         | 0,11                         |
| 3,7500 % Trivium Packaging Finance B.V. EO-FLR Bonds 2019(19/26) Reg.S | XS2034069836 |       | EUR                                         | 500                   | 0                                         | 0                     | 99,45500  | 497.275,00         | 0,19                         |
| 3,1250 % United Group B.V. EO-Bonds 2020(20/26)                        | XS2111946930 |       | EUR                                         | 100                   | 0                                         | 0                     | 94,94000  | 94.940,00          | 0,04                         |
| 3,6250 % United Group B.V. EO-Bonds 2020(20/28) Reg.S                  | XS2111947748 |       | EUR                                         | 300                   | 0                                         | 0                     | 93,18000  | 279.540,00         | 0,11                         |
| 3,8750 % UPC Holding B.V. EO-Notes 2017(22/29)Reg.S                    | XS1629969327 |       | EUR                                         | 550                   | 0                                         | 0                     | 99,67400  | 548.207,00         | 0,21                         |
| 8,5000 % Vallourec S.A. EO-Notes 2021(21/26) Reg.S                     | XS2352739184 |       | EUR                                         | 550                   | 150                                       | 200                   | 101,46800 | 558.074,00         | 0,21                         |
| 4,6250 % Verde Bidco S.p.A. EO-Notes 2021(21/26) Reg.S                 | XS2389112736 |       | EUR                                         | 600                   | 600                                       | 0                     | 100,53800 | 603.228,00         | 0,23                         |
| 5,0000 % Verisure Holding AB EO-FLR Nts 2020(20/25) Reg.S              | XS2010032295 |       | EUR                                         | 150                   | 0                                         | 0                     | 101,17000 | 151.755,00         | 0,06                         |
| 3,5000 % Verisure Holding AB EO-Notes 2018(18/23) Reg.S                | XS1908250191 |       | EUR                                         | 800                   | 700                                       | 0                     | 100,20400 | 801.632,00         | 0,31                         |
| 3,8750 % Verisure Holding AB EO-Notes 2020(20/26) Reg.S                | XS2204842384 |       | EUR                                         | 300                   | 0                                         | 0                     | 100,44500 | 301.335,00         | 0,11                         |
| 3,2500 % Verisure Holding AB EO-Notes 2021(21/27) Reg.S                | XS2289588837 |       | EUR                                         | 1.050                 | 0                                         | 0                     | 96,85000  | 1.016.925,00       | 0,39                         |
| 5,2500 % Via Celere Des.Immobiliar.SA EO-Notes 2021(21/26) Reg.S       | XS2321651031 |       | EUR                                         | 325                   | 0                                         | 0                     | 102,57800 | 333.378,50         | 0,13                         |
| 3,7500 % Victoria PLC EO-Notes 2021(21/28) Reg.S                       | XS2315945829 |       | EUR                                         | 150                   | 0                                         | 0                     | 98,49000  | 147.735,00         | 0,06                         |
| 3,7500 % Virgin Media Finance PLC EO-Notes 2020(20/30) Reg.S           | XS2189766970 |       | EUR                                         | 150                   | 0                                         | 0                     | 95,07800  | 142.617,00         | 0,05                         |
| 3,0000 % Vivion Investments S.à.r.l. EO-Notes 2019(19/24)              | XS2031925840 |       | EUR                                         | 400                   | 0                                         | 0                     | 95,75000  | 383.000,00         | 0,15                         |
| 3,5000 % Vivion Investments S.à.r.l. EO-Notes 2019(19/25)              | XS2070311431 |       | EUR                                         | 200                   | 0                                         | 0                     | 95,71000  | 191.420,00         | 0,07                         |
| 2,1250 % Volvo Car AB EO-Med.-Term Nts 2019(19/24)                     | XS1971935223 |       | EUR                                         | 500                   | 0                                         | 0                     | 102,90000 | 514.500,00         | 0,20                         |
| 3,5000 % VZ Secured Financing B.V. EO-Notes 2022(22/32) Reg.S          | XS2431015655 |       | EUR                                         | 800                   | 1.800                                     | 1.000                 | 94,70500  | 757.640,00         | 0,29                         |
| 2,8750 % VZ Vendor Financing II B.V. EO-Notes 2020(20/29) Reg.S        | XS2272845798 |       | EUR                                         | 750                   | 0                                         | 0                     | 93,34000  | 700.050,00         | 0,27                         |

Vermögensaufstellung zum 31.01.2022

| Gattungsbezeichnung                                                | ISIN         | Markt | Stück bzw.<br>Anteile bzw.<br>Whg. in 1.000 | Bestand<br>31.01.2022 | Käufe /<br>Zugänge<br>im Berichtszeitraum | Verkäufe /<br>Abgänge |   | Kurs      | Kurswert<br>in EUR | %<br>des Fonds-<br>vermögens |
|--------------------------------------------------------------------|--------------|-------|---------------------------------------------|-----------------------|-------------------------------------------|-----------------------|---|-----------|--------------------|------------------------------|
| 5,8750 % Webuild S.p.A. EO-Notes 2020(20/25)                       | XS2271356201 |       | EUR                                         | 500                   | 500                                       | 800                   | % | 105,73000 | 528.650,00         | 0,20                         |
| 2,8750 % Wepa Hygieneprodukte GmbH Notes v.19(19/27)Reg.S          | DE000A254QA9 |       | EUR                                         | 400                   | 0                                         | 0                     | % | 93,18000  | 372.720,00         | 0,14                         |
| 2,4985 % Wintershall Dea Finance 2 B.V. EO-FLR Bonds 2021(21/Und.) | XS2286041517 |       | EUR                                         | 400                   | 0                                         | 0                     | % | 94,67900  | 378.716,00         | 0,14                         |
| 3,0000 % Wintershall Dea Finance 2 B.V. EO-FLR Bonds 2021(21/Und.) | XS2286041947 |       | EUR                                         | 1.100                 | 800                                       | 0                     | % | 93,28100  | 1.026.091,00       | 0,39                         |
| 2,7500 % WMG Acquisition Corp. EO-Notes 2020(20/28) Reg.S          | XS2193974701 |       | EUR                                         | 100                   | 0                                         | 0                     | % | 100,25000 | 100.250,00         | 0,04                         |
| 2,2500 % WMG Acquisition Corp. EO-Notes 2021(21/31) Reg.S          | XS2367081523 |       | EUR                                         | 400                   | 1.200                                     | 800                   | % | 94,88000  | 379.520,00         | 0,14                         |
| 3,7500 % WP/AP Telecom Holdings IV B.V. EO-Notes 2021(21/29) Reg.S | XS2417090789 |       | EUR                                         | 450                   | 450                                       | 0                     | % | 97,08000  | 436.860,00         | 0,17                         |
| 3,3750 % Ziggo Bond Co. B.V. EO-Notes 2020(20/30) Reg.S            | XS2116386132 |       | EUR                                         | 1.200                 | 0                                         | 0                     | % | 92,70000  | 1.112.400,00       | 0,42                         |
| 4,8750 % Zoncolan Bidco S.p.A. EO-Notes 2021(21/28) Reg.S          | XS2394823418 |       | EUR                                         | 500                   | 500                                       | 0                     | % | 98,24400  | 491.220,00         | 0,19                         |
| 5,3750 % Encore Capital Group Inc. LS-Notes 2020(22/26) Reg.S      | XS2258992317 |       | GBP                                         | 500                   | 0                                         | 0                     | % | 103,00800 | 616.408,35         | 0,23                         |
| 6,2500 % Petrobras Global Finance B.V. LS-Notes 2011(26)           | XS0718502007 |       | GBP                                         | 500                   | 0                                         | 0                     | % | 108,16000 | 647.238,35         | 0,25                         |
| 5,0000 % Virgin Media Secured Fin. PLC LS-Notes 2017(17/27) Reg.S  | XS1555173019 |       | GBP                                         | 500                   | 0                                         | 0                     | % | 101,82400 | 609.323,20         | 0,23                         |
| 6,6250 % All.Univ.Holdco LLC/Fin.Corp. DL-Notes 2019(19/26) 144A   | US019576AA51 |       | USD                                         | 400                   | 0                                         | 0                     | % | 102,82200 | 366.893,84         | 0,14                         |
| 8,4500 % Aragvi Finance Intl DAC DL-Nts 2021(21/26) Reg.S          | XS2326545204 |       | USD                                         | 525                   | 200                                       | 200                   | % | 100,38000 | 470.111,51         | 0,18                         |
| 7,7500 % Aydem Yenilenebilir Enerji AS DL-Notes 2021(21/27) Reg.S  | XS2368781477 |       | USD                                         | 200                   | 0                                         | 0                     | % | 84,82400  | 151.336,31         | 0,06                         |
| 8,5000 % Bausch Health Americas Inc. DL-Notes 2018(18/27) Reg.S    | USU9098VAP77 |       | USD                                         | 400                   | 0                                         | 0                     | % | 101,20100 | 361.109,72         | 0,14                         |
| 7,3750 % Cemex S.A.B. de C.V. DL-Notes 2020(20/27) Reg.S           | USP2253TJP59 |       | USD                                         | 600                   | 0                                         | 0                     | % | 109,11000 | 583.996,43         | 0,22                         |
| 8,5000 % Clarios GI LP/Clar.US F.C.Inc DL-Notes 2019(19/27) Reg.S  | USC7S90BAB49 |       | USD                                         | 500                   | 0                                         | 0                     | % | 104,69400 | 466.966,99         | 0,18                         |
| 8,0000 % Crédito Real, S.A.B de C.V. DL-Notes 2021(21/28) Reg.S    | USP32506AE09 |       | USD                                         | 575                   | 0                                         | 0                     | % | 30,04400  | 154.106,16         | 0,06                         |
| 5,8750 % DIRECTV Fing LLC/F.Co-Obl.Inc. DL-Notes 2021(21/27) 144A  | US25461LAA08 |       | USD                                         | 300                   | 300                                       | 0                     | % | 100,54000 | 269.063,34         | 0,10                         |
| 5,0000 % Embotelladora Andina S.A. DL-Notes 2013(13/23) Reg.S      | USP3697UAD02 |       | USD                                         | 200                   | 0                                         | 0                     | % | 105,30100 | 187.869,76         | 0,07                         |
| 5,6000 % EnLink Midstream Partners L.P. DL-Notes 2014(14/44)       | US29336UAC18 |       | USD                                         | 200                   | 0                                         | 300                   | % | 90,71100  | 161.839,43         | 0,06                         |
| 3,2500 % Ford Motor Co. DL-Notes 2021(21/32)                       | US345370DA55 |       | USD                                         | 375                   | 525                                       | 150                   | % | 95,73800  | 320.265,39         | 0,12                         |
| 9,5000 % Goodyear Tire & Rubber Co.,The DL-Notes 2020(20/25)       | US382550BH30 |       | USD                                         | 400                   | 0                                         | 125                   | % | 106,75800 | 380.938,45         | 0,15                         |
| 5,6500 % Industrias Peñoles S.A.B.de CV DL-Notes 2019(19/49) Reg.S | USP55409AB50 |       | USD                                         | 300                   | 0                                         | 0                     | % | 115,95000 | 310.303,30         | 0,12                         |
| 7,0000 % InterGen N.V. DL-Notes 2013(18/23) Reg.S                  | XS0940700668 |       | USD                                         | 500                   | 0                                         | 0                     | % | 99,27400  | 442.792,15         | 0,17                         |
| 4,1250 % International Game Technology DL-Notes 2021(23/26) Reg.S  | USG4863AAN84 |       | USD                                         | 250                   | 0                                         | 0                     | % | 100,30800 | 223.702,05         | 0,09                         |
| 7,7500 % Jaguar Land Rover Automotive DL-Notes 2020(20/25) Reg.S   | USG5002FAT33 |       | USD                                         | 200                   | 0                                         | 0                     | % | 105,78200 | 188.727,92         | 0,07                         |
| 5,3750 % Mersin Ulusl. Liman Isletm.AS DL-Notes 2019(19/24) Reg.S  | XS2071397850 |       | USD                                         | 250                   | 0                                         | 0                     | % | 101,73000 | 226.873,33         | 0,09                         |
| 6,3750 % Owens-Brockway Glass Cont.Inc. DL-Notes 2015(25) 144A     | US69073TAS24 |       | USD                                         | 220                   | 0                                         | 0                     | % | 106,56700 | 209.141,30         | 0,08                         |
| 7,6900 % Petróleos Mexicanos (PEMEX) DL-Notes 2020(20/50)          | US71654QDD16 |       | USD                                         | 1.700                 | 0                                         | 0                     | % | 92,84000  | 1.407.921,50       | 0,54                         |
| 11,0000 % Silknet JSC DL-Notes 2019(22/24)                         | XS1843443430 |       | USD                                         | 300                   | 200                                       | 200                   | % | 107,28800 | 287.122,21         | 0,11                         |
| 5,8750 % Sunnova Energy Corp DL-Notes 2021(23/26) 144A             | US86745GAF00 |       | USD                                         | 600                   | 1.175                                     | 575                   | % | 96,22000  | 515.004,46         | 0,20                         |
| 7,8750 % Tenneco Inc. DL-Notes 2020(24/29) Reg.S                   | USU88037AF08 |       | USD                                         | 100                   | 0                                         | 0                     | % | 106,52400 | 95.025,87          | 0,04                         |
| 10,2500 % Tullow Oil PLC DL-Notes 2021(21/26) Reg.S                | USG91237AB60 |       | USD                                         | 200                   | 200                                       | 0                     | % | 101,00000 | 180.196,25         | 0,07                         |
| 3,3000 % Valspar Corp. DL-Notes 2015(15/25)                        | US920355AH76 |       | USD                                         | 400                   | 0                                         | 0                     | % | 102,12700 | 364.413,92         | 0,14                         |
| 7,2500 % VEON Holdings B.V. DL-Notes 2016(23/23) Reg.S             | XS1400710726 |       | USD                                         | 300                   | 0                                         | 0                     | % | 102,40100 | 274.043,71         | 0,10                         |
| 4,0000 % YPF S.A. DL-Notes 2021(21/23-26) Reg.S                    | USP989MJBR17 |       | USD                                         | 132                   | 0                                         | 0                     | % | 82,91600  | 97.413,36          | 0,04                         |
| 2,5000 % YPF S.A. DL-Notes 2021(21/26-29) Reg.S                    | USP989MJBS99 |       | USD                                         | 210                   | 0                                         | 0                     | % | 60,14200  | 112.665,66         | 0,04                         |

Neuemissionen

EUR 3.475.444,26 1,32

Zulassung zum Börsenhandel vorgesehen

EUR 995.200,00 0,38

Verzinsliche Wertpapiere

|                                                               |              |     |       |       |       |   |   |          |            |      |
|---------------------------------------------------------------|--------------|-----|-------|-------|-------|---|---|----------|------------|------|
| 5,5000 % Food Service Project S.A. EO-Notes 2022(22/27) Reg.S | XS2432286974 | EUR | 1.000 | 1.000 | 1.000 | 0 | % | 99,52000 | 995.200,00 | 0,38 |
|---------------------------------------------------------------|--------------|-----|-------|-------|-------|---|---|----------|------------|------|

Vermögensaufstellung zum 31.01.2022

| Gattungsbezeichnung                                                                     | ISIN         | Markt      | Stück bzw.<br>Anteile bzw.<br>Whg. in 1.000 | Bestand<br>31.01.2022 | Käufe /<br>Zugänge<br>im Berichtszeitraum | Verkäufe /<br>Abgänge | Kurs | Kurswert<br>in EUR | %<br>des Fonds-<br>vermögens |      |
|-----------------------------------------------------------------------------------------|--------------|------------|---------------------------------------------|-----------------------|-------------------------------------------|-----------------------|------|--------------------|------------------------------|------|
| Zulassung oder Einbeziehung in organisierte Märkte vorgesehen                           |              |            |                                             |                       |                                           |                       | EUR  | 2.480.244,26       | 0,94                         |      |
| Verzinsliche Wertpapiere                                                                |              |            |                                             |                       |                                           |                       |      |                    |                              |      |
| 3,0000 % Paysafe Finance PLC EO-Notes 2021(21/29) Reg.S                                 | XS2010028426 |            | EUR                                         | 800                   | 0                                         | 0                     | %    | 93,00500           | 744.040,00                   | 0,28 |
| 6,2500 % Standard ProfilAutomotive GmbH Anleihe v.21(21/26) Reg.S                       | XS2339015047 |            | EUR                                         | 400                   | 0                                         | 100                   | %    | 79,56400           | 318.256,00                   | 0,12 |
| 8,7500 % Albion Financing 2 S.a r.l. DL-Notes 2021(21/27) Reg.S                         | USL0R67LAA95 |            | USD                                         | 1.600                 | 3.200                                     | 1.600                 | %    | 99,34500           | 1.417.948,26                 | 0,54 |
| Nichtnotierte Wertpapiere                                                               |              |            |                                             |                       |                                           |                       | EUR  | 1.767.043,38       | 0,67                         |      |
| Verzinsliche Wertpapiere                                                                |              |            |                                             |                       |                                           |                       |      |                    |                              |      |
| 0,0000 % Banco Espirito Santo S.A. EO-Medium-Term Notes 2014(17)                        | PTBEQKOM0019 |            | EUR                                         | 1.000                 | 0                                         | 0                     | %    | 0,00010            | 1,00                         | 0,00 |
| 2,3190 % BES Finance Ltd. EO-FLR Secs 2003(14/Und.)                                     | XS0171467854 |            | EUR                                         | 400                   | 0                                         | 0                     | %    | 0,00001            | 0,04                         | 0,00 |
| 5,0000 % Cidron Aida Finco S.à r.l. EO-Notes 21(24/28) 144A Tr.2                        | XS2436126242 |            | EUR                                         | 1.000                 | 1.000                                     | 0                     | %    | 97,07600           | 970.760,00                   | 0,37 |
| 6,2500 % Eldorado Gold Corp. Ltd. DL-Notes 2021(21/29) 144A                             | US284902AF02 |            | USD                                         | 300                   | 1.000                                     | 700                   | %    | 100,29400          | 268.405,00                   | 0,10 |
| 0,0000 % ENERGO-PRO a.s. DL-Notes 2022(22/27) Reg.S                                     | XS2412048550 |            | USD                                         | 475                   | 475                                       | 0                     | %    | 101,47000          | 429.957,63                   | 0,16 |
| 0,0000 % Yuzhou Group Holdings Co. Ltd. DL-Notes 2017(20/22)                            | XS1555300497 |            | USD                                         | 400                   | 400                                       | 200                   | %    | 27,44200           | 97.919,71                    | 0,04 |
| Derivate                                                                                |              |            |                                             |                       |                                           |                       | EUR  | 735.635,69         | 0,28                         |      |
| (Bei den mit Minus gekennzeichneten Beständen handelt es sich um verkaufte Positionen.) |              |            |                                             |                       |                                           |                       |      |                    |                              |      |
| Zins-Derivate                                                                           |              |            |                                             |                       |                                           |                       | EUR  | 368.768,45         | 0,14                         |      |
| Forderungen/Verbindlichkeiten                                                           |              |            |                                             |                       |                                           |                       |      |                    |                              |      |
| Zinsterminkontrakte                                                                     |              |            |                                             |                       |                                           |                       |      |                    |                              |      |
| FUTURE Bundesrep. Deutschland Euro-BUND (synth. Anleihe) 03.22                          |              | XEUR (MIC) | EUR                                         | -2.200                |                                           |                       |      | 23.100,00          | 0,01                         |      |
| FUTURE Bundesrep. Deutschland Euro-BUXL (synth. Anleihe) 03.22                          |              | XEUR (MIC) | EUR                                         | -1.100                |                                           |                       |      | 4.400,00           | 0,00                         |      |
| FUTURE 10Yr. U.S.A. States Treasury Notes (synth. Anleihe) 03.22                        |              | XCBT (MIC) | USD                                         | -1.200                |                                           |                       |      | 24.615,31          | 0,01                         |      |
| FUTURE 5Yr. U.S.A. States Treasury Notes (synth. Anleihe) 03.22                         |              | XCBT (MIC) | USD                                         | -5.000                |                                           |                       |      | 90.251,14          | 0,03                         |      |
| FUTURE Long Term Ultra USA Treasury Bond (synth. Anleihe) 03.22                         |              | XCBT (MIC) | USD                                         | -2.000                |                                           |                       |      | 156.110,61         | 0,06                         |      |
| FUTURE Ultra 10Yr. U.S.A. Treasury Note (synth. Anleihe) 03.22                          |              | XCBT (MIC) | USD                                         | -2.600                |                                           |                       |      | 70.291,39          | 0,03                         |      |
| Devisen-Derivate                                                                        |              |            |                                             |                       |                                           |                       | EUR  | -205.652,53        | -0,08                        |      |
| Forderungen/Verbindlichkeiten                                                           |              |            |                                             |                       |                                           |                       |      |                    |                              |      |
| Devisenterminkontrakte (Verkauf)                                                        |              |            |                                             |                       |                                           |                       |      |                    |                              |      |
| Offene Positionen                                                                       |              |            |                                             |                       |                                           |                       |      |                    |                              |      |
| CHF/EUR 1,0 Mio.                                                                        |              | OTC        |                                             |                       |                                           |                       |      | 1.320,50           | 0,00                         |      |
| GBP/EUR 3,8 Mio.                                                                        |              | OTC        |                                             |                       |                                           |                       |      | -82.526,68         | -0,03                        |      |
| USD/EUR 22,7 Mio.                                                                       |              | OTC        |                                             |                       |                                           |                       |      | -146.228,81        | -0,06                        |      |
| Devisenterminkontrakte (Kauf)                                                           |              |            |                                             |                       |                                           |                       |      |                    |                              |      |
| Offene Positionen                                                                       |              |            |                                             |                       |                                           |                       |      |                    |                              |      |
| USD/EUR 3,0 Mio.                                                                        |              | OTC        |                                             |                       |                                           |                       |      | 21.782,46          | 0,01                         |      |

Vermögensaufstellung zum 31.01.2022

| Gattungsbezeichnung                                                                 | ISIN | Markt | Stück bzw.<br>Anteile bzw.<br>Whg. in 1.000 | Bestand<br>31.01.2022 | Käufe /<br>Zugänge<br>im Berichtszeitraum | Verkäufe /<br>Abgänge | Kurs      | Kurswert<br>in EUR | %<br>des Fonds-<br>vermögens |
|-------------------------------------------------------------------------------------|------|-------|---------------------------------------------|-----------------------|-------------------------------------------|-----------------------|-----------|--------------------|------------------------------|
| <b>Swaps</b>                                                                        |      |       |                                             |                       |                                           | EUR                   |           | 572.519,77         | 0,22                         |
| Forderungen/Verbindlichkeiten                                                       |      |       |                                             |                       |                                           |                       |           |                    |                              |
| <b>Credit Default Swaps</b>                                                         |      |       |                                             |                       |                                           |                       |           |                    |                              |
| <b>Protection Seller</b>                                                            |      |       |                                             |                       |                                           |                       |           |                    |                              |
| Casino,Guichard-Perrachon S.A. EO-Med.-Term Notes 2017(17/22) 01.04.2020/20.06.2025 |      | OTC   | EUR                                         | 2.000                 |                                           |                       |           | -107.281,85        | -0,04                        |
| INTESA SANPAOLO SPA SUB 5Y 07.09.2018/20.06.2023                                    |      | OTC   | EUR                                         | 1.000                 |                                           |                       |           | 4.744,07           | 0,00                         |
| TUI AG FLR-Anleihe v.16(16/21) Reg.S 12.11.2020/20.12.2025                          |      | OTC   | EUR                                         | 1.000                 |                                           |                       |           | -43.179,04         | -0,02                        |
| Altice France S.A. EO-Notes 2018(18/27) Reg.S 14.03.2020/20.12.2024                 |      | OTC   | EUR                                         | 1.000                 |                                           |                       |           | 84.463,01          | 0,03                         |
| Virgin Media Finance PLC DL-Notes 2014(14/24) Reg.S 14.03.2020/20.12.2024           |      | OTC   | EUR                                         | 1.000                 |                                           |                       |           | 100.135,81         | 0,04                         |
| Mediobanca - Bca Cred.Fin. SpA EO-Obbl. 2013(23) 14.12.2018/20.12.2023              |      | OTC   | EUR                                         | 1.000                 |                                           |                       |           | 3.254,44           | 0,00                         |
| Ineos Group Holdings S.A. EO-Notes 2016(16/24) Reg.S 19.12.2020/20.06.2025          |      | OTC   | EUR                                         | 1.000                 |                                           |                       |           | 130.015,50         | 0,05                         |
| Elis S.A. EO-Med.-Term Nts 2019(19/24) 19.12.2020/20.06.2025                        |      | OTC   | EUR                                         | 1.000                 |                                           |                       |           | 136.069,19         | 0,05                         |
| Intrum AB EO-Notes 17(17/24) Reg.S 19.12.2020/20.06.2025                            |      | OTC   | EUR                                         | 1.000                 |                                           |                       |           | 90.490,31          | 0,03                         |
| ADLER Real Estate AG Anleihe v.2017(2017/2021) 19.12.2020/20.06.2025                |      | OTC   | EUR                                         | 1.000                 |                                           |                       |           | -55.063,75         | -0,02                        |
| Loxam S.A.S. EO-Notes 2017(17/25) Reg.S 23.04.2020/20.06.2025                       |      | OTC   | EUR                                         | 1.000                 |                                           |                       |           | 46.761,88          | 0,02                         |
| Danske Bank AS EO-FLR Med.-T. Nts 2014(21/26) 23.12.2020/20.12.2023                 |      | OTC   | EUR                                         | 1.000                 |                                           |                       |           | 9.062,16           | 0,00                         |
| UniCredit S.p.A. EO-FLR Med.-T. Nts 2016(22/27) 24.04.2020/20.06.2025               |      | OTC   | EUR                                         | 1.000                 |                                           |                       |           | -14.207,71         | -0,01                        |
| Intesa Sanpaolo S.p.A. EO-Medium-Term Notes 2015(25) 25.04.2019/20.06.2024          |      | OTC   | EUR                                         | 1.000                 |                                           |                       |           | 1.097,89           | 0,00                         |
| Ardagh P.Fin.PLC/Hldgs USA Inc DL-Notes 2017(17/25) Reg.S 27.03.2020/20.06.2025     |      | OTC   | EUR                                         | 1.000                 |                                           |                       |           | 102.887,58         | 0,04                         |
| thyssenkrupp AG Medium Term Notes v.15(25) 27.03.2020/20.06.2025                    |      | OTC   | EUR                                         | 1.000                 |                                           |                       |           | -26.975,00         | -0,01                        |
| Telecom Italia S.p.A. EO-Medium-Term Notes 2016(24) 27.03.2020/20.06.2025           |      | OTC   | EUR                                         | 1.000                 |                                           |                       |           | -23.012,68         | -0,01                        |
| ArcelorMittal S.A. EO-Medium-Term Notes 19(19/23) 27.05.2020/20.06.2025             |      | OTC   | EUR                                         | 1.000                 |                                           |                       |           | 141.453,07         | 0,05                         |
| iTraxx Europe Crossover Ser.36 Index (5 Year) 27.11.2021/20.12.2026                 |      | OTC   | EUR                                         | 5.000                 |                                           |                       |           | 505.229,21         | 0,19                         |
| iTraxx Europe Crossover Ser.36 Index (5 Year) 27.11.2021/20.12.2026                 |      | OTC   | EUR                                         | 1.000                 |                                           |                       |           | 101.045,84         | 0,04                         |
| Atlantia S.p.A. EO-Medium-Term Notes 2017(25) 29.01.2020/20.12.2024                 |      | OTC   | EUR                                         | 2.000                 |                                           |                       |           | 8.067,16           | 0,00                         |
| Matterhorn Telecom S.A. EO-Notes 2017(17/27) Reg.S 31.03.2020/20.06.2025            |      | OTC   | EUR                                         | 1.000                 |                                           |                       |           | 108.870,82         | 0,04                         |
| Petrobras Global Finance B.V. DL-Notes 2011(21) 01.04.2020/20.06.2030               |      | OTC   | USD                                         | 1.000                 |                                           |                       |           | -148.766,61        | -0,06                        |
| Freeport-McMoRan Inc. DL-Notes 2012(12/22) 04.04.2020/20.06.2025                    |      | OTC   | USD                                         | 1.000                 |                                           |                       |           | 7.376,88           | 0,00                         |
| Petróleos Mexicanos (PEMEX) DL-Bonds 2006(06/35) 24.03.2020/20.06.2025              |      | OTC   | USD                                         | 1.000                 |                                           |                       |           | -46.553,69         | -0,02                        |
| Carnival Corp. DL-Notes 1998(28) 25.11.2020/20.12.2025                              |      | OTC   | USD                                         | 2.000                 |                                           |                       |           | -214.286,13        | -0,08                        |
| <b>Protection Buyer</b>                                                             |      |       |                                             |                       |                                           |                       |           |                    |                              |
| Matterhorn Telecom S.A. EO-Notes 2017(17/27) Reg.S 03.07.2020/20.06.2025            |      | OTC   | EUR                                         | 500                   |                                           |                       |           | -54.435,41         | -0,02                        |
| iTraxx Europe Crossover Ser.36 Index (5 Year) 24.09.2021/20.12.2026                 |      | OTC   | EUR                                         | 1.000                 |                                           |                       |           | -101.045,84        | -0,04                        |
| Schaeffler Finance B.V. EO-Notes 2015(15/20) Reg.S 28.06.2017/20.06.2022            |      | OTC   | EUR                                         | 2.000                 |                                           |                       |           | -49.440,71         | -0,02                        |
| General Motors Co. DL-Notes 2014(14/18) 09.03.2018/20.12.2022                       |      | OTC   | USD                                         | 3.000                 |                                           |                       |           | -124.256,63        | -0,05                        |
| <b>Bankguthaben, nicht verbriefte Geldmarktinstrumente und Geldmarktfonds</b>       |      |       |                                             |                       |                                           | EUR                   |           | 12.985.087,99      | 4,94                         |
| <b>Bankguthaben</b>                                                                 |      |       |                                             |                       |                                           | EUR                   |           | 12.985.087,99      | 4,94                         |
| <b>EUR - Guthaben bei:</b>                                                          |      |       |                                             |                       |                                           |                       |           |                    |                              |
| Landesbank Hessen-Thüringen Girozentrale                                            |      |       | EUR                                         | 12.440.135,96         |                                           | %                     | 100,00000 | 12.440.135,96      | 4,74                         |

Vermögensaufstellung zum 31.01.2022

| Gattungsbezeichnung                           | ISIN | Markt | Stück bzw.<br>Anteile bzw.<br>Whg. in 1.000 | Bestand<br>31.01.2022 | Käufe /<br>Zugänge<br>im Berichtszeitraum | Verkäufe /<br>Abgänge | Kurs      | Kurswert<br>in EUR    | %<br>des Fonds-<br>vermögens |
|-----------------------------------------------|------|-------|---------------------------------------------|-----------------------|-------------------------------------------|-----------------------|-----------|-----------------------|------------------------------|
| <b>Guthaben in sonstigen EU/EWR-Währungen</b> |      |       |                                             |                       |                                           |                       |           |                       |                              |
|                                               |      |       | NOK                                         | 66.628,87             |                                           | %                     | 100,00000 | 6.666,29              | 0,00                         |
|                                               |      |       | SEK                                         | 19.346,99             |                                           | %                     | 100,00000 | 1.849,00              | 0,00                         |
| <b>Guthaben in Nicht-EU/EWR-Währungen</b>     |      |       |                                             |                       |                                           |                       |           |                       |                              |
|                                               |      |       | CAD                                         | 9.330,12              |                                           | %                     | 100,00000 | 6.544,47              | 0,00                         |
|                                               |      |       | GBP                                         | 251.922,07            |                                           | %                     | 100,00000 | 301.504,48            | 0,11                         |
|                                               |      |       | USD                                         | 256.022,71            |                                           | %                     | 100,00000 | 228.387,79            | 0,09                         |
| <b>Sonstige Vermögensgegenstände</b>          |      |       |                                             |                       |                                           | EUR                   |           | <b>4.557.153,23</b>   | <b>1,74</b>                  |
| Zinsansprüche                                 |      |       | EUR                                         | 2.995.679,24          |                                           |                       |           | 2.995.679,24          | 1,14                         |
| Forderungen aus fälligen Kupons               |      |       | EUR                                         | 111.473,99            |                                           |                       |           | 111.473,99            | 0,04                         |
| OTC Cash Margin Collateral Management         |      |       | EUR                                         | 340.000,00            |                                           |                       |           | 340.000,00            | 0,13                         |
| Einschüsse (Initial Margins)                  |      |       | EUR                                         | 1.110.000,00          |                                           |                       |           | 1.110.000,00          | 0,42                         |
| <b>Verbindlichkeiten aus Kreditaufnahme</b>   |      |       |                                             |                       |                                           | EUR                   |           | <b>-160.027,85</b>    | <b>-0,06</b>                 |
| <b>Kredite in Nicht-EU/EWR-Währungen</b>      |      |       |                                             |                       |                                           |                       |           |                       |                              |
|                                               |      |       | CHF                                         | -167.021,07           |                                           | %                     | 100,00000 | -160.027,85           | -0,06                        |
| <b>Sonstige Verbindlichkeiten</b>             |      |       |                                             |                       |                                           | EUR                   |           | <b>-264.456,44</b>    | <b>-0,10</b>                 |
| Verwaltungsvergütung                          |      |       | EUR                                         | -202.713,29           |                                           |                       |           | -202.713,29           | -0,08                        |
| Verwahrstellenvergütung                       |      |       | EUR                                         | -22.523,71            |                                           |                       |           | -22.523,71            | -0,01                        |
| Depotgebühren                                 |      |       | EUR                                         | -5.338,89             |                                           |                       |           | -5.338,89             | 0,00                         |
| Collateral Manager Gebühr                     |      |       | EUR                                         | -3.000,00             |                                           |                       |           | -3.000,00             | 0,00                         |
| Prüfungskosten                                |      |       | EUR                                         | -23.313,70            |                                           |                       |           | -23.313,70            | -0,01                        |
| Veröffentlichungskosten                       |      |       | EUR                                         | -1.057,26             |                                           |                       |           | -1.057,26             | 0,00                         |
| Researchkosten                                |      |       | EUR                                         | -6.509,59             |                                           |                       |           | -6.509,59             | 0,00                         |
| <b>Fondsvermögen</b>                          |      |       |                                             |                       |                                           |                       | EUR       | <b>262.601.712,85</b> | <b>100,00 1)</b>             |
| <b>Anteilwert (Rücknahmepreis)</b>            |      |       |                                             |                       |                                           |                       | EUR       | <b>63,71</b>          |                              |
| <b>Ausgabepreis</b>                           |      |       |                                             |                       |                                           |                       | EUR       | <b>65,62</b>          |                              |
| <b>Umlaufende Anteile</b>                     |      |       |                                             |                       |                                           |                       | STK       | <b>4.121.853</b>      |                              |

PA) Bei diesen Wertpapieren wird der Kurswert durch einen Poolfaktor beeinflusst.

**Fußnoten:**

1) Durch Rundung der Prozent-Anteile bei der Berechnung können geringfügige Rundungsdifferenzen entstanden sein.

Die Wertpapiere des Sondervermögens sind teilweise durch Geschäfte mit Finanzinstrumenten abgesichert.

## Wertpapierkurse bzw. Marktsätze

Die Vermögensgegenstände des Sondervermögens sind auf Grundlage der zuletzt festgestellten Kurse/Marktsätze bewertet.

### Devisenkurse (in Mengennotiz)

|                    |       | per 31.01.2022 |                |
|--------------------|-------|----------------|----------------|
| Canadische Dollar  | (CAD) | 1,4256500      | = 1 Euro (EUR) |
| Schweizer Franken  | (CHF) | 1,0437000      | = 1 Euro (EUR) |
| Britische Pfund    | (GBP) | 0,8355500      | = 1 Euro (EUR) |
| Norwegische Kronen | (NOK) | 9,9949000      | = 1 Euro (EUR) |
| Schwedische Kronen | (SEK) | 10,4635000     | = 1 Euro (EUR) |
| US-Dollar          | (USD) | 1,1210000      | = 1 Euro (EUR) |

### Marktschlüssel

#### - Terminbörsen

|            |                        |
|------------|------------------------|
| XCBT (MIC) | CHICAGO BOARD OF TRADE |
| XEUR (MIC) | EUREX DEUTSCHLAND      |

#### - OTC

Over-the-Counter

**Während des Berichtszeitraumes abgeschlossene Geschäfte, soweit sie nicht mehr in der Vermögensaufstellung erscheinen:**  
**- Käufe und Verkäufe in Wertpapieren, Investmentanteilen und Schuldscheindarlehen (Marktzuordnung zum Berichtsstichtag):**

| Gattungsbezeichnung                                                   | ISIN         | Stück bzw. Anteile<br>Whg. in 1.000 | Käufe<br>bzw.<br>Zugänge | Verkäufe<br>bzw.<br>Abgänge | Volumen<br>in 1.000 |
|-----------------------------------------------------------------------|--------------|-------------------------------------|--------------------------|-----------------------------|---------------------|
| <b>Börsengehandelte Wertpapiere</b>                                   |              |                                     |                          |                             |                     |
| <b>Verzinsliche Wertpapiere</b>                                       |              |                                     |                          |                             |                     |
| 3,5000 % Albanien, Republik EO-Notes 2021(31) Reg.S                   | XS2406936075 | EUR                                 | 800                      | 800                         |                     |
| 3,5750 % Azure Power Energy Ltd. DL-Notes 2021(23/26) Reg.S           | USV0002UAA52 | USD                                 | 300                      | 300                         |                     |
| 3,7500 % Caixabank S.A. EO-FLR Med.-Term Nts 19(24/29)                | XS1951220596 | EUR                                 | 0                        | 500                         |                     |
| 4,8750 % Constellation Autom. Fing PLC LS-Notes 2021(27) Reg.S        | XS2366652084 | GBP                                 | 0                        | 1.000                       |                     |
| 4,8750 % CPI PROPERTY GROUP S.A. EO-FLR Med.-T. Nts 19(25/Und.)       | XS1982704824 | EUR                                 | 0                        | 200                         |                     |
| 2,3840 % Eesti Energia AS EO-Notes 2015(23)                           | XS1292352843 | EUR                                 | 0                        | 750                         |                     |
| 0,8690 % FCE Bank PLC EO-Medium-Term Notes 2017(21)                   | XS1548776498 | EUR                                 | 0                        | 600                         |                     |
| 3,2500 % Federal Gov.United Arab Emirat DL-Med.-T. Nts 2021(61) Reg.S | XS2397055703 | USD                                 | 4.000                    | 4.000                       |                     |
| 3,6250 % Huarong Finance 2019 Co. Ltd. DL-Medium-Term Nts 2020(30/30) | XS2235973869 | USD                                 | 0                        | 1.000                       |                     |
| 1,5000 % ICCREA Banca - Ist.C.d.Cred.C. EO-Medium-Term Notes 2017(22) | XS1696459731 | EUR                                 | 0                        | 200                         |                     |
| 2,3750 % Louis Dreyfus Company Fin.B.V. EO-Notes 2020(20/25)          | XS2264074647 | EUR                                 | 0                        | 1.000                       |                     |
| 1,6250 % Louis Dreyfus Company Fin.B.V. EO-Notes 2021(21/28)          | XS2332552541 | EUR                                 | 0                        | 600                         |                     |
| 3,6000 % Lukoil Capital DAC DL-Notes 2021(21/31) Reg.S                | XS2401571521 | USD                                 | 3.000                    | 3.000                       |                     |
| 2,0000 % mBank S.A. EO-Medium-Term Notes 2014(21)                     | XS1143974159 | EUR                                 | 0                        | 500                         |                     |
| 1,3750 % METRO AG Med.-Term Nts.v.2014(2021)                          | DE000A13R8M3 | EUR                                 | 0                        | 400                         |                     |
| 8,2500 % Nigeria, Bundesrepublik DL-Med.-Term Nts 2021(51)Reg.S       | XS2384704800 | USD                                 | 1.125                    | 1.125                       |                     |
| 2,8750 % Ryanair DAC EO-Medium-Term Notes 2020(25)                    | XS2228260043 | EUR                                 | 0                        | 200                         |                     |
| 2,5000 % Suzano Austria GmbH DL-Notes 2021(21/28)                     | US86964WAL63 | USD                                 | 250                      | 250                         |                     |
| 1,8750 % thyssenkrupp AG Medium Term Notes v.19(23/23)                | DE000A2YN6V1 | EUR                                 | 0                        | 400                         |                     |
| 3,3750 % Volkswagen Intl Finance N.V. EO-FLR Notes 2018(24/Und.)      | XS1799938995 | EUR                                 | 0                        | 500                         |                     |

**An organisierten Märkten zugelassene oder in diese einbezogene Wertpapiere**

**Verzinsliche Wertpapiere**

|                                                                  |              |     |   |       |  |
|------------------------------------------------------------------|--------------|-----|---|-------|--|
| 2,8750 % AT & T Inc. EO-FLR Pref.Secs 2020(25/Und.)              | XS2114413565 | EUR | 0 | 200   |  |
| 3,8750 % Belden Inc. EO-Notes 2018(18/28) Reg.S                  | XS1789515134 | EUR | 0 | 150   |  |
| 1,0000 % Berry Global Inc. EO-Notes 2020(20/25) Reg.S            | XS2093880735 | EUR | 0 | 300   |  |
| 4,0000 % Crown European Holdings S.A. EO-Notes 2014(14/22) Reg.S | XS1084050316 | EUR | 0 | 400   |  |
| 4,5000 % Dycom Industries Inc. DL-Notes 2021(21/29) Reg.S        | USU26723AB92 | USD | 0 | 500   |  |
| 9,0000 % Ford Motor Co. DL-Notes 2020(20/25)                     | US345370CW84 | USD | 0 | 1.400 |  |

## Während des Berichtszeitraumes abgeschlossene Geschäfte, soweit sie nicht mehr in der Vermögensaufstellung erscheinen: - Käufe und Verkäufe in Wertpapieren, Investmentanteilen und Schuldscheindarlehen (Marktzuordnung zum Berichtsstichtag):

| Gattungsbezeichnung                                                 | ISIN         | Stück bzw. Anteile<br>Whg. in 1.000 | Käufe<br>bzw.<br>Zugänge | Verkäufe<br>bzw.<br>Abgänge | Volumen<br>in 1.000 |
|---------------------------------------------------------------------|--------------|-------------------------------------|--------------------------|-----------------------------|---------------------|
| 9,6250 % Ford Motor Co. DL-Notes 2020(20/30)                        | US345370CX67 | USD                                 | 0                        | 325                         |                     |
| 4,0000 % Ford Motor Credit Co. LLC DL-Notes 2020(20/30)             | US345397B363 | USD                                 | 0                        | 400                         |                     |
| 1,6250 % Grifols S.A. EO-Notes 2019(19/25) Reg.S                    | XS2076836555 | EUR                                 | 0                        | 450                         |                     |
| 5,8750 % Jaguar Land Rover Automotive DL-Notes 2020(24/28) 144A     | US47010BAK08 | USD                                 | 0                        | 300                         |                     |
| 4,5000 % Macy's Retail Holdings LLC DL-Notes 2014(14/34)            | US55616XAM92 | USD                                 | 0                        | 300                         |                     |
| 6,5000 % Modulaire Global Finance PLC EO-Notes 2018(18/23) Reg.S    | XS1767052050 | EUR                                 | 0                        | 600                         |                     |
| 3,6250 % Netflix Inc. EO-Notes 2017(27) Reg.S                       | XS1821883102 | EUR                                 | 0                        | 500                         |                     |
| 4,6250 % Netflix Inc. EO-Notes 2018(18/29)                          | XS2076099865 | EUR                                 | 0                        | 700                         |                     |
| 3,0000 % Netflix Inc. EO-Notes 2020(20/25) Reg.S                    | XS2166217278 | EUR                                 | 0                        | 300                         |                     |
| 6,5000 % Nordex SE Senior Notes v.18(18/23)Reg.S                    | XS1713474168 | EUR                                 | 0                        | 150                         |                     |
| 2,5000 % Petróleos Mexicanos (PEMEX) EO-Med.-Term Nts 2017(17/21) C | XS1568875444 | EUR                                 | 0                        | 1.300                       |                     |
| 8,1250 % Petropavlovsk 2016 Ltd. DL-Notes 2017(22/22) Reg.S         | XS1711554102 | USD                                 | 0                        | 200                         |                     |
| 6,2500 % Prime Sec.Serv.Bor.LLC/Fin.Inc DL-Notes 2020(20/28) 144A   | US74166MAE66 | USD                                 | 0                        | 200                         |                     |
| 6,5000 % TechnipFMC PLC DL-Notes 2021(21/26) 144A                   | US87854XAE13 | USD                                 | 0                        | 500                         |                     |
| 1,3750 % thyssenkrupp AG Medium Term Notes v.17(21/22)              | DE000A2BPET2 | EUR                                 | 0                        | 1.000                       |                     |

## Nichtnotierte Wertpapiere

### Verzinsliche Wertpapiere

|                                                                        |              |     |     |       |  |
|------------------------------------------------------------------------|--------------|-----|-----|-------|--|
| 7,2500 % Almaviva S.p.A. EO-Notes 2017(17/22) Reg.S                    | XS1694628287 | EUR | 190 | 490   |  |
| 3,8750 % Arcelik A.S. EO-Notes 2014(21)                                | XS1109959467 | EUR | 0   | 400   |  |
| 5,1250 % Arrow Global Finance PLC LS-Notes 2016(16/24) Reg.S           | XS1486544254 | GBP | 0   | 200   |  |
| 1,1250 % Autostrade per L'Italia S.p.A. EO-Med.-Term Nts 2015(21)Ser.1 | XS1316567343 | EUR | 0   | 1.100 |  |
| 2,8750 % Belden Inc. EO-Notes 2017(17/25) Reg.S                        | XS1684785345 | EUR | 0   | 250   |  |
| 4,8750 % Bulgarian Energy Holding EAD EO-Bonds 2016(16/21) Reg.S       | XS1405778041 | EUR | 0   | 1.200 |  |
| 5,2500 % BURGER KING France SAS EO-FLR Notes 2017(17/23) Reg.S         | XS1600481821 | EUR | 0   | 100   |  |
| 2,7500 % Cemex S.A.B. de C.V. EO-Notes 2017(17/24) Reg.S               | XS1731106347 | EUR | 0   | 200   |  |
| 3,5000 % Chrome Bidco S.A.S. EO-Nts 2021(21/28) Reg.S Tr.2             | XS2401605287 | EUR | 300 | 300   |  |
| 4,2500 % Crystal Almond S.a.r.l. EO-Notes 2019(19/24) Reg.S            | XS2010040801 | EUR | 0   | 450   |  |
| 1,1500 % Dongfeng Motor(HK)Intl Co.Ltd. EO-Bonds 2018(18/21)           | XS1886120168 | EUR | 0   | 475   |  |
| 2,6250 % EDP Finance B.V. EO-Medium-Term Notes 2014(22)                | XS1111324700 | EUR | 0   | 50    |  |
| 0,0000 % Ford Motor Credit Co. LLC EO-FLR Med.Term Nts 2017(21)        | XS1729872652 | EUR | 0   | 500   |  |
| 4,1250 % Grünenthal GmbH Anleihe v.21(24/28)                           | XS2363605044 | EUR | 0   | 600   |  |
| 5,3750 % Ineos Group Holdings S.A. EO-Notes 2016(16/24) Reg.S          | XS1405769990 | EUR | 0   | 500   |  |

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| Gattungsbezeichnung                                                    | ISIN         | Stück bzw. Anteile<br>Whg. in 1.000 | Käufe<br>bzw.<br>Zugänge | Verkäufe<br>bzw.<br>Abgänge | Volumen<br>in 1.000 |
|------------------------------------------------------------------------|--------------|-------------------------------------|--------------------------|-----------------------------|---------------------|
| 4,2500 % Infraestruturas de Portugal SA EO-Bonds 2006(21)              | PTCPEDOM0000 | EUR                                 | 0                        | 750                         |                     |
| 3,2500 % Nemak S.A.B. de C.V. EO-Notes 2017(17/24) Reg.S               | XS1533916299 | EUR                                 | 0                        | 560                         |                     |
| 3,3750 % Nokia Oyj DL-Notes 2017(17/22)                                | US654902AD73 | USD                                 | 0                        | 500                         |                     |
| 5,2500 % OCI N.V. DL-Notes 2019(21/24) Reg.S                           | USN6667AAT09 | USD                                 | 0                        | 472                         |                     |
| 3,1250 % OCI N.V. EO-Notes 2019(21/24) Reg.S                           | XS2066213625 | EUR                                 | 0                        | 300                         |                     |
| 2,7500 % Rexel S.A. EO-Notes 2019(19/26)                               | XS1958300375 | EUR                                 | 0                        | 300                         |                     |
| 6,3750 % Shimao Group Holdings Ltd. DL-Notes 2018(20/21)               | XS1891434604 | USD                                 | 0                        | 200                         |                     |
| 5,5000 % Türkiye Vakıflar Bankası T.A.O DL-Med.-Term Nts 2016(21)Reg.S | XS1508914691 | USD                                 | 0                        | 500                         |                     |
| 3,2500 % UGI International LLC EO-Notes 2018(18/25) Reg.S              | XS1895495478 | EUR                                 | 0                        | 600                         |                     |
| 3,6250 % WMG Acquisition Corp. EO-Notes 2018(20/26) Reg.S              | XS1891203546 | EUR                                 | 0                        | 100                         |                     |
| 9,8000 % Zhenro Properties Group Ltd. DL-Notes 2019(19/21)             | XS1951935847 | USD                                 | 0                        | 200                         |                     |

**Derivate (In Opening-Transaktionen umgesetzte Optionsprämien bzw. Volumen der Optionsgeschäfte, bei Optionsscheinen Angabe der Käufe und Verkäufe.)**

**Terminkontrakte**

**Zinsterminkontrakte**

Verkaufte Kontrakte:

(Basiswert(e): 10Y.US TRE.NT.SYN.AN., 5Y.US TRE.NT.SYN.AN., EURO-BUND, EURO-BUXL, LG.TE.ULT.US.TR.BD.SYN.AN, ULTRA 10Y.US TR.NT.SYN.AN)

EUR

30.691,61

**Devisenterminkontrakte (Verkauf)**

Verkauf von Devisen auf Termin:

CHF/EUR

EUR

949

GBP/EUR

EUR

5.560

USD/EUR

EUR

25.342

**Devisenterminkontrakte (Kauf)**

Kauf von Devisen auf Termin:

CHF/EUR

EUR

1.908

GBP/EUR

EUR

10.142

USD/EUR

EUR

44.138

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| Gattungsbezeichnung | ISIN | Stück bzw. Anteile<br>Whg. in 1.000 | Käufe<br>bzw.<br>Zugänge | Verkäufe<br>bzw.<br>Abgänge | Volumen<br>in 1.000 |
|---------------------|------|-------------------------------------|--------------------------|-----------------------------|---------------------|
|---------------------|------|-------------------------------------|--------------------------|-----------------------------|---------------------|

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## Anhang gem. § 7 Nr. 9 KARBV

|                                                 |       |
|-------------------------------------------------|-------|
| Bestand der Wertpapiere am Fondsvermögen (in %) | 93,20 |
| Bestand der Derivate am Fondsvermögen (in %)    | 0,28  |

## Sonstige Angaben

|                             |     |           |
|-----------------------------|-----|-----------|
| Anteilwert (Rücknahmepreis) | EUR | 63,71     |
| Ausgabepreis                | EUR | 65,62     |
| Umlaufende Anteile          | STK | 4.121.853 |

## Angabe zu den Verfahren zur Bewertung der Vermögensgegenstände

1. Die Anteilspreisermittlung erfolgt durch die Kapitalverwaltungsgesellschaft auf Grundlage der gesetzlichen Regelungen im KAGB und der Kapitalanlage-Rechnungslegungs- und Bewertungsverordnung (§26ff.).
2. Die Bewertung der Vermögensgegenstände, die zum Handel an einer Börse oder an einem anderen organisierten Markt zugelassen oder in diesen einbezogen sind, erfolgt grundsätzlich zu dem validierten zuletzt verfügbaren handelbaren Kurs. Börsenkurse oder notierte Preise an anderen organisierten Märkten werden grundsätzlich als handelbare Kurse eingestuft.
3. Wertpapiere, die weder zum Handel an einer Börse noch an einem organisierten Markt zugelassen sind oder für die kein handelbarer Kurs verfügbar ist oder deren Börsenkurs den tatsächlichen Marktwert nicht angemessen widerspiegelt, werden auf Grundlage von durch Dritte ermittelten und validierten Verkehrswerten (z.B. auf Basis externer Bewertungsmodelle) beurteilt und bewertet.
4. Für Unternehmensbeteiligungen wird zum Zeitpunkt des Erwerbs als Verkehrswert der Kaufpreis einschließlich der Anschaffungsnebenkosten angesetzt.  
Der Verkehrswert von Unternehmensbeteiligungen wird spätestens nach Ablauf von zwölf Monaten nach Erwerb bzw. nach der letzten Bewertung auf Grundlage der von den Gesellschaften oder Dritten nach gängigen Bewertungsverfahren ermittelten Unternehmenswerte beurteilt und erneut ermittelt.
5. Investmentanteile und Exchange Traded Funds (ETFs) werden mit ihrem letzten festgestellten Rücknahmepreis oder alternativen Börsenkurs bewertet.  
Anteile an geschlossenen Fonds werden mit dem von der emittierenden Gesellschaft ermittelten NAV bewertet. Solange in der Anfangsphase von den emittierenden Gesellschaften noch kein NAV veröffentlicht wird, erfolgt der Wertansatz für diese Investmentanteile in Höhe des eingezahlten Kapitals abzüglich eventuell entstandener Kosten.
6. Der Wert von Bankguthaben, Einlagenzertifikaten und ausstehenden Forderungen, Bardividenden und Zinsansprüchen entspricht grundsätzlich dem jeweiligen Nominalbetrag.
7. Die Bewertung von Forwards, Swaps, Schuldscheindarlehen und OTC-Optionen erfolgt grundsätzlich auf Basis von marktüblichen Bewertungsmodellen.
8. Der Wert der Vermögenswerte und Verbindlichkeiten, welche nicht in der Währung des Fonds geführt werden, wird in diese Währung zu den jeweiligen validierten Devisenkursen umgerechnet.

## weitere zum Verständnis des Berichts erforderliche Angaben

Die diesem Finanzprodukt zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten.