



ALLIANCEBERNSTEIN®

JAHRESBERICHT

AB SICAV I

Bestimmte Portefeuilles des Fonds sind nicht zum Angebot an nicht qualifizierte Anleger in der Schweiz zugelassen. Dementsprechend wurden alle Bezugnahmen auf diese Portefeuilles aus diesem verkürzten Jahresbericht entfernt. Die Anleger werden auf die Tatsache hingewiesen, dass bestimmte Zahlen in diesem verkürzten Jahresbericht auf konsolidierter Basis dargestellt sind und daher die Zahlen der Portefeuilles umfassen, die nicht zum Angebot an nicht qualifizierte Anleger in der Schweiz registriert sind.

Equity

- International Health Care Portfolio
- International Technology Portfolio
- Global Real Estate Securities Portfolio
- Sustainable Global Thematic Portfolio
- India Growth Portfolio
- US Small and Mid-Cap Portfolio
- Select US Equity Portfolio
- Low Volatility Equity Portfolio
- Emerging Markets Low Volatility Equity Portfolio
- Concentrated US Equity Portfolio
- Concentrated Global Equity Portfolio
- Global Core Equity Portfolio
- European Equity Portfolio
- Eurozone Equity Portfolio
- American Growth Portfolio
- China A Shares Equity Portfolio
- Low Volatility Total Return Equity Portfolio
- Sustainable European Thematic Portfolio
- Global Low Carbon Equity Portfolio
- China Net Zero Solutions Portfolio
- Sustainable US Thematic Portfolio

Fixed Income

- Euro High Yield Portfolio
- RMB Income Plus Portfolio
- Short Duration High Yield Portfolio

- Global Plus Fixed Income Portfolio
- Emerging Market Local Currency Debt Portfolio
- Asia Pacific Local Currency Debt Portfolio
- Emerging Market Corporate Debt Portfolio
- US High Yield Portfolio
- Global Dynamic Bond Portfolio
- Asia Income Opportunities Portfolio
- Global Income Portfolio
- China Bond Portfolio
- Financial Credit Portfolio
- Sustainable Global Thematic Credit Portfolio
- Short Duration Income Portfolio
- Sustainable Income Portfolio
- Climate High Income Portfolio

Multi-Asset/Asset Allocation

- Emerging Markets Multi-Asset Portfolio
- All Market Income Portfolio
- Sustainable All Market Portfolio
- American Multi-Asset Portfolio

Alternatives

- Select Absolute Alpha Portfolio
- Multi-Strategy Alternative Portfolio
- Event Driven Portfolio
- Arya European Alpha Portfolio

Auf Grundlage der Berichte können keine Zeichnungsaufträge eingereicht werden. Zeichnungen sind nur wirksam, wenn sie auf Grundlage des Dokuments mit wesentlichen Anlegerinformationen („KIID“) und des aktuellen Verkaufsprospekts in Verbindung mit dem Jahresbericht oder dem jüngsten Halbjahresbericht, falls dieser später herausgegeben wurde, erfolgen.

Hong Kong

Mit Stand vom 31. Mai 2022 sind folgende Portefeuilles des Fonds in Hongkong nicht zugelassen und können den Einwohnern von Hongkong nicht angeboten werden: Select Absolute Alpha Portfolio, Multi-Strategy Alternative Portfolio, China Bond Portfolio, Financial Credit Portfolio, Sustainable Global Thematic Credit Portfolio, Sustainable European Thematic Portfolio, Event Driven Portfolio, Sustainable All Market Portfolio, Arya European Alpha Portfolio, Short Duration Income Portfolio, Sustainable Income Portfolio, Global Low Carbon Equity Portfolio, Climate High Income Portfolio, China Net Zero Solutions Portfolio und American Multi-Asset Portfolio.

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Verwaltungsratsmitglieder des Fonds

Vorsitzender

Silvio Cruz – Mitglied des Verwaltungsrats seit Januar 2012

Silvio Cruz ist Senior Vice President und Managing Director im Bereich Global Product Strategy & Development bei AllianceBernstein. Daneben ist Silvio Cruz Managing Director von AllianceBernstein (Luxembourg) S.à r.l. Seit 1996 sammelte Silvio Cruz Erfahrungen in Bereichen wie der Betreuung grenzüberschreitender Vertriebskanäle für Privatkunden, institutionelle Kunden und Privatkunden, Fondsstrukturierung, Fondsauflegungen, Fondsführung, Geschäftsstrategie und -aufsicht, Produktstrategie und -entwicklung, Fondsbuchhaltung, Fondsverwaltung, Depot- und Transferstellentätigkeiten zur Unterstützung der anlageverwaltungs- und fondsbezogenen Aktivitäten von AB in Luxemburg, dem Vereinigten Königreich, Irland, Japan, Hongkong, Taiwan, den USA und den Kaimaninseln. Zuvor war Silvio Cruz als Wirtschaftsprüfer für Anlagefonds bei der New York Life Insurance Company tätig. Silvio Cruz besitzt einen BS in Accounting von der Rutgers University und einen MBA mit Schwerpunkt Finanzwesen von der Rutgers Business School. Silvio Cruz ist bei der FINRA als General Securities Representative eingetragen und besitzt eine Lizenz der Serie 7 und 63 für den Bundesstaat New York. Darüber hinaus ist er Chartered Alternative Investment Analyst (CAIA).

Verwaltungsratsmitglieder

Bertrand Reimmel – Mitglied des Verwaltungsrats seit August 2012

Bertrand Reimmel, Senior Vice President, kam im August 2005 als Leiter der Abteilung Legal & Compliance zu AllianceBernstein (Luxembourg) S.à r.l. und ist seit 2012 auch Managing Director von AllianceBernstein (Luxembourg) S.à r.l. Als Managing Director ist Herr Reimmel für die Bereiche Recht, Investment Compliance, Risikomanagement, Humankapital und Corporate Accounting zuständig. Bertrand Reimmel ist seit 1998 Mitglied der Luxemburger Anwaltskammer. Vor seinem Eintritt bei AllianceBernstein (Luxembourg) S.à r.l. arbeitete er mehr als acht Jahre bei Elvinger Hoss Prussen, eine der führenden luxemburgischen Anwaltskanzleien, wo er sich bereits mit AllianceBernstein beschäftigte. Bertrand Reimmel spielte auch eine wichtige Rolle bei der Auflegung und Umstrukturierung der europäischen OGAW und AIF von AllianceBernstein. Des Weiteren ist Bertrand Reimmel aktives Mitglied verschiedener ALFI-Arbeitsgruppen. Seine 20-jährige Erfahrung in der luxemburgischen und europäischen Fondsindustrie und sein bedeutendes technisches Fachwissen zu OGAW und alternativen Investmentfonds machen ihn zu einem der ranghöchsten Anwälte der AllianceBernstein International Legal Group.

Scott Parkin – Mitglied des Verwaltungsrats seit Juli 2019

Herr Parkin, Senior Vice President and Counsel, Head of International Legal, kam 2017 zu AllianceBernstein. Scott Parkin ist als leitender Anwalt für Rechtsfragen im Zusammenhang mit dem internationalen Vermögensverwaltungsgeschäft der Firma, insbesondere den internationalen Fondsplattformen, zuständig. Vor seinem Eintritt bei AllianceBernstein L.P. war er als Senior Legal Counsel bei HSBC Global Asset Management (USA) Inc für ähnliche Rechtsangelegenheiten zuständig. Er besitzt einen BA der Colgate University aus dem Jahr 2007 und einen JD von der Western New England School of Law aus dem Jahr 2010.

Olivia Moessner – Mitglied des Verwaltungsrats seit Oktober 2019

Frau Moessner ist Partnerin der Anwaltskanzlei Elvinger Hoss Prussen, *société anonyme*. Die Berufserfahrung von Olivia Moessner konzentriert sich auf kollektive Vermögensverwaltung und Investmentfonds. Olivia Moessner berät eine Reihe von Investmentfonds-Anbietern und anderen Finanzinstitutionen in Bezug auf den Aufbau und die Strukturierung ihrer luxemburgischen Investmentfondsgeschäfte. Ihre Erfahrungen umfassen ein breites Spektrum von Investmentfonds (OGAW, OGA, SIF und RAIF) und die Umsetzung verschiedener Anlagestrategien, einschließlich Hedge-Fonds-Strategien.

Olivia Moessner ist seit dem Jahr 2001 Mitglied der Luxemburger Anwaltskammer und Mitglied zahlreicher Arbeitsgruppen der ALFI (Association of the Luxembourg Fund Industry) zu verschiedenen europäischen Schlüsselthemen wie OGAW-konforme Vermögenswerte, SFTR, ETFs, MIFID, PRIIPs, ELTIFs, Geldmarktfonds und Pensionsfonds.

Susanne van Dootingh – Mitglied des Verwaltungsrats seit Januar 2020

Susanne van Dootingh ist unabhängiges Verwaltungsratsmitglied verschiedener in Luxemburg ansässiger Anlagefonds und Anlageverwaltungsgesellschaften. Vor ihrer Ernennung zum unabhängigen Verwaltungsratsmitglied war sie von 2002 bis 2017 bei State Street Global Advisors beschäftigt, zuletzt als Senior Managing Director, Head of European Governance and Regulatory Strategy EMEA. Davor hatte sie verschiedene leitende Positionen bei State Street Global Advisors im Bereich Global Product and Fixed Income Product Engineering inne. Vor ihrem Eintritt bei SSGA im Jahr 2002 war sie bei Fortis Investment Management, Barclays Global Investors und ABN AMRO Asset Management beschäftigt. Sie besitzt einen Master of Arts in Finanzsektor-Management der Vrije Universiteit Amsterdam.

Struktur des Fonds

AB SICAV I (der „Fonds“) ist eine offene Investmentgesellschaft mit variablem Kapital (*société d'investissement à capital variable*), die mit beschränkter Haftung gemäß der Rechtsprechung des Großherzogtums Luxemburg am 8. Juni 2006 gegründet wurde und gemäß Teil I des Gesetzes vom 17. Dezember 2010 über Organismen zur gemeinsamen Anlage in übertragbare Wertpapiere (in der jeweils gültigen Fassung) (das „Gesetz von 2010“) eingetragen wurde. Der Fonds erfüllt die Voraussetzungen eines Organismus zur gemeinsamen Anlage in übertragbare Wertpapiere („OGAW“) im Sinne der Bedeutung von Artikel 1(2) der EG-Direktive 2009/65 vom 13. Juli 2009 (in der jeweils gültigen Fassung).

Der Fonds wird als Umbrella-Fonds mit separaten Anlagenpools (jeweils ein „Portefeuille“) verwaltet. Zum 31. Mai 2020 hatte der Fonds 56 Portefeuilles.

Der Fonds bietet verschiedene Anteilklassen in jedem seiner Portefeuilles an. Alle Anteile derselben Klasse haben dieselben Rechte bezüglich Ausschüttungen und Rücknahmen.

Mehrere Portefeuilles und Anteilklassen des Fonds sind für den Vertrieb in den folgenden Ländern registriert: Österreich, Bahrain, Belgien, Chile, Kroatien, Tschechische Republik, Dänemark, Finnland, Frankreich, Deutschland, Hongkong, Ungarn, Liechtenstein, Island, Israel, Italien, Japan, Südkorea, Macau, Niederlande, Norwegen, Polen, Portugal, Rumänien, Singapur, Slowakei, Spanien, Schweden, Schweiz, Taiwan, Vereinigte Arabische Emirate und Vereinigtes Königreich.

Rolle und Verantwortung des Verwaltungsrats

a. Allgemeine Informationen

Im Berichtsjahr wurden die folgenden Personen zu Verwaltungsratsmitgliedern des Fonds ernannt:

- **Silvio Cruz**, Vorsitzender, Geschäftsführendes Verwaltungsratsmitglied
- **Bertrand Reimmel**, Geschäftsführendes Verwaltungsratsmitglied
- **Scott Parkin**, Geschäftsführendes Verwaltungsratsmitglied
- **Susanne van Dootingh**, Unabhängiges Verwaltungsratsmitglied
- **Olivia Moessner**, Nicht-geschäftsführendes Verwaltungsratsmitglied

Die Verantwortlichkeiten des Verwaltungsrats des Fonds (der „Verwaltungsrat“) unterliegen ausschließlich luxemburgischem Recht. Der Verwaltungsrat ist für die allgemeine Verwaltung und Überwachung des Fonds in Übereinstimmung mit der Satzung des Fonds verantwortlich.

Der Verwaltungsrat ist darüber hinaus für die Umsetzung der Anlageziele und der Anlagepolitik der einzelnen Portefeuilles sowie für die Aufsicht über die Verwaltung und den Betrieb der einzelnen Portefeuilles verantwortlich.

b. Verwahrstelle

Der Verwaltungsrat hat Brothers Harriman (Luxembourg) S.C.A. (die „Verwahrstelle“) zur Verwahrstelle des Fonds für die folgenden Aufgaben ernannt: (i) die Verwahrung der Vermögenswerte des Fonds, (ii) die Barmittelüberwachung, (iii) die Wahrnehmung von Aufsichtsfunktionen und (iv) die Erbringung anderer, von Zeit zu Zeit vereinbarter und im Verwahrstellenvertrag angegebener Dienstleistungen.

Die Verwahrstelle ist ein in Luxemburg gegründetes Kreditinstitut mit eingetragenem Sitz in 80, Route d’Esch, L-1470 Luxemburg, das im Luxemburger Handels- und Gesellschaftsregister unter der Nummer B 29923 eingetragen ist. Sie ist befugt, Bankgeschäfte gemäß den Bestimmungen des Luxemburger Gesetzes vom 5. April 1993 über den Finanzdienstleistungssektor (in der jeweils geltenden Fassung) auszuführen.

c. Übertragene Funktionen

Verwaltungsgesellschaft

Der Verwaltungsrat hat AllianceBernstein (Luxembourg) S.à r.l. zur Verwaltungsgesellschaft des Fonds ernannt. Diese ist unter Aufsicht des Verwaltungsrates für die tägliche Bereitstellung von Administrations-, Marketing-, Anlageverwaltungs- und Beratungsdienstleistungen in Bezug auf sämtliche Portefeuilles verantwortlich.

Die Verwaltungsgesellschaft ist (i) eine gemäß Kapitel 15 des Gesetzes von 2010 zugelassene Verwaltungsgesellschaft und (ii) ein gemäß Kapitel 2 des Gesetzes vom 12. Juli 2013 über Verwalter alternativer Investmentfonds zugelassener Verwalter alternativer Investmentfonds in Luxemburg.

AllianceBernstein Investor Services, ein Unternehmen der Verwaltungsgesellschaft, fungiert als Register- und Transferstelle des Fonds. Die Transferstelle ist für die Bearbeitung von Käufen, Rücknahmen, Umwandlungen und Übertragungen der Fondsanteile verantwortlich.

Anlageverwalter

Die Verwaltungsgesellschaft hat ihre Anlageverwaltungs- und Beratungsaufgaben für sämtliche Portefeuilles gemäß den Bedingungen eines Anlageverwaltungsvertrags an AllianceBernstein L.P., eine in Delaware errichtete Limited Partnership mit Hauptsitz in 501 Commerce Street, Nashville, Tennessee, 37203, USA, übertragen. Es handelt sich um einen führenden globalen Anlageverwalter, der über eine breite Palette von Anlagen diversifizierte Dienstleistungen für Institutionen und Privatpersonen anbietet.

Verwaltungsstelle

Die Verwaltungsgesellschaft hat die Verwaltungsaufgaben des Fonds gemäß den Bedingungen des Verwaltungsstellenvertrags an Brown Brothers Harriman (Luxembourg) S.C.A. übertragen. Die Verwaltungsstelle ist für die durch das luxemburgische Gesetz vorgeschriebenen allgemeinen Verwaltungsfunktionen verantwortlich, z. B. die Berechnung des Nettoinventarwerts der Anteile und die Buchführung. Brown Brothers Harriman (Luxembourg) S.C.A. fungiert auch als Zahlstelle des Fonds.

Verwaltungsratssitzungen

Im Geschäftsjahr des Fonds fanden vier Verwaltungsratssitzungen statt. Der Verwaltungsrat tritt in der Regel vierteljährlich im Januar, April, Juli und Oktober zusammen. Falls erforderlich werden Ad-hoc-Sitzungen organisiert. Während des Geschäftsjahres des Fonds fand im September 2021 eine Ad-hoc-Verwaltungsratssitzung statt.

Ereignisse während des Geschäftsjahres

- Der Verwaltungsrat hat beschlossen, bestimmte Anteilsklassen der folgenden Portfolios zum 15. Juli 2021 aufzuteilen: AB SICAV I – Asia Pacific Local Currency Debt Portfolio, AB SICAV I – All Market Income Portfolio, AB SICAV I – American Growth Portfolio, AB SICAV I – Asia Income Opportunities Portfolio, AB SICAV I – Concentrated Global Equity Portfolio, AB SICAV I – Concentrated US Equity Portfolio, AB SICAV I – Emerging Market Local Currency Debt Portfolio, AB SICAV I – Emerging Markets Low Volatility Equity Portfolio, AB SICAV I – Emerging Markets Multi-Asset Portfolio, AB SICAV I – Euro High Yield Portfolio, AB SICAV I – European Equity Portfolio, AB SICAV I – Eurozone Equity Portfolio, AB SICAV I – Global Income Portfolio, AB SICAV I – Global Real Estate Securities Portfolio, AB SICAV I – India Growth Portfolio, AB SICAV I – International Health Care Portfolio, AB SICAV I – International Technology Portfolio, AB SICAV I – Low Volatility Equity Portfolio, AB SICAV I – RMB Income Plus Portfolio, AB SICAV I – Select Absolute Alpha Portfolio, AB SICAV I – Select US Equity Portfolio, AB SICAV I – Short Duration High Yield Portfolio, AB SICAV I – Sustainable Global Thematic Portfolio, SICAV I – Sustainable US Thematic Portfolio und AB SICAV I – US Small and Mid-Cap Portfolio.
- Mit Wirkung zum 17. November 2021 wurde der AB SICAV I – Emerging Market Debt Total Return Portfolio in SICAV I – Sustainable Emerging Market Debt Portfolio umbenannt.
- Der Verwaltungsrat hat beschlossen, die Namensänderung des AB SICAV I – Alternative Risk Premia Portfolio in AB SICAV I – Multi-Strategy Alternative Portfolio mit Wirkung zum 31. Dezember 2021 zu genehmigen.
- Der Verwaltungsrat hat beschlossen, die Übertragung aller Vermögenswerte und Verbindlichkeiten (die „Restrukturierung“) des AB FCP I – Sustainable US Thematic Portfolio in AB SICAV I – Sustainable US Thematic Portfolio zu genehmigen. Die Umstrukturierung erfolgte mit Wirkung zum 28. Januar 2022 zum Umtauschverhältnis von 1:1. Der erste Handelstag innerhalb der AB SICAV I war der 31. Januar 2022.
- Der Verwaltungsrat hat beschlossen, die Auflegung der neuen Portfolios innerhalb des Fonds zu genehmigen: AB SICAV I – Sustainable Income Portfolio, AB SICAV I – Sustainable Climate Solutions Portfolio, AB SICAV I – Global Low Carbon Equity Portfolio, AB SICAV I – Climate High Income Portfolio, AB SICAV I – China Net Zero Solutions Portfolio und AB SICAV I – American Multi-Asset Portfolio. Die Portfolios nahmen am 11. Juni 2021, 15. Juni 2021, 18. November 2021, 30. November 2021, 7. Dezember 2021, 9. Dezember 2021, 20. April 2022 bzw. 21. April 2022 die Geschäftstätigkeit auf.
- Der Verwaltungsrat hat beschlossen, mit Wirkung zum 1. April 2022 die Umbenennung der aktuellen Anteilsklasse S EUR H des AB SICAV I – Concentrated US Equity Portfolio in die Anteilsklasse SQD EUR H und der aktuellen Anteilsklasse S GBP H des AB SICAV I – Arya European Alpha Portfolio in die Anteilsklasse SX GBP H zu genehmigen.

COVID 19

Ab Ende 2019 und bis ins Jahr 2022 hinein weitete sich der Ausbruch des neuen Coronavirus, das eine als COVID-19 bekannte Krankheit verursacht, zu einer globalen Pandemie aus. Die zunehmenden Turbulenzen aufgrund der Ausbreitung des Coronavirus und das Potenzial für dauerhafte und erhebliche negative Auswirkungen auf die Weltwirtschaft haben zu einer erhöhten Marktvolatilität geführt, die sich im weiteren Verlauf der Pandemie und ihrer Folgen wiederholen kann. Der Verwaltungsrat wird die Entwicklung der Lage und ihre Auswirkung auf die finanzielle Situation des Fonds weiter überwachen und die operativen Pläne entsprechend anpassen, wenn die Situation dies erfordert.

21. Juni 2022

Sehr geehrte Anteilhaber,

der vorliegende Bericht bietet Ihnen eine aktuelle Übersicht über AB SICAV I (der „Fonds“) für den Jahresberichtszeitraum zum 31. Mai 2022.

US-amerikanische, internationale und Schwellenmarktaktien gaben während des 12-monatigen Berichtszeitraums zum 31. Mai 2022 nach, obwohl US-Aktien relativ gesehen eine Outperformance erzielten. In der ersten Hälfte des Berichtszeitraums profitierten die Aktienmärkte weiterhin von der expansiven Geldpolitik, die eine beschleunigte weltweite Konjunkturerholung unterstützte. Die Volatilität nahm zu, da die schnell steigende Inflation bei den meisten grossen Zentralbanken einen restriktiven Kurswechsel auslöste. Die Inflation kletterte weiter nach oben, nachdem Russlands Invasion in die Ukraine zu steigenden Energie- und Agrarpreisen führte und Chinas Versprechen, seine Null-COVID-Politik durchzusetzen, neue Bedenken hinsichtlich der Lieferkette aufkommen liess. Die US-Notenbank erhöhte im März die Zinsen und signalisierte, sie werde aggressiv vorgehen, um die Inflation in den Griff zu bekommen. Die wachsende Rezessionsangst führte zu starken Rückgängen und Phasen weitläufiger Volatilität an den globalen Aktienmärkten.

Vor dem Hintergrund steigender Zinsen gerieten Wachstumswerte unter Druck und lösten eine Rotation hin zu wertorientierten Titeln aus. Innerhalb der Large-Cap-Märkte stiegen Substanzwerte in absoluten Zahlen und übertrafen Wachstumswerte, die deutlich nachgaben. Large-Cap-Aktien schlugen

Small-Cap-Aktien auf relativer Basis, gaben aber absolut gesehen nach.

Die Renditen an den Märkten für festverzinsliche Staatsanleihen stiegen rapide an, und die Anleihekurse waren in allen entwickelten Märkten rückläufig. Die meisten grossen Zentralbanken begannen mit der Straffung ihrer Geldpolitik, indem sie die kurzfristigen Zinssätze erhöhten und die Anleihekäufe beendeten, um die hohe und anhaltende Inflation zu bekämpfen.

Globale inflationsgeschützte Anleihen gaben weniger nach als nominale Staatsanleihen. In den Kreditsektoren entwickelten sich hochverzinsliche Unternehmensanleihen besser als Staatsanleihen in den USA und der Eurozone. Unternehmensanleihen mit Investment-Grade-Rating blieben hinter Staatsanleihen zurück, erzielten in den USA gegenüber US-Staatsanleihen eine Underperformance, während sie in der Eurozone gegenüber Staatsanleihen aus der Eurozone eine Outperformance erzielten. Verbriefte Vermögenswerte entwickelten sich im Allgemeinen besser als Unternehmensanleihen. Anleihen aus Schwellenländern hinkten hinterher, da der US-Dollar gegenüber den meisten Währungen von Industrie- und Schwellenländern fiel. Die Brent-Rohölpreise legten aufgrund der erhöhten Nachfrage und der begrenzten Produktionssteigerungen der grossen Ölproduzenten zu.

Wir danken Ihnen für Ihre Anlage in den Fonds.

Mit freundlichen Grüßen

AllianceBernstein L.P., der Anlageverwalter des Fonds

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
International Health Care Portfolio				
Klasse				
A	-5.39%	0.56%	20.37%	694.09%
A EUR(a)	-0.06%	14.18%	–	161.77%
A EUR H	-6.39%	-0.99%	18.98%	32.80%
A SGD(a)	-5.01%	4.22%	–	178.49%
AD	-5.43%	0.54%	20.36%	38.84%
AD AUD H	-6.31%	-0.49%(1)	–	-0.49%
AX	-5.16%	1.07%	20.97%	5583.00%
B	-5.86%	-0.44%	19.18%	507.98%
B SGD(a)	-5.49%	3.18%	–	139.05%
BX	-5.16%	1.06%	20.97%	893.84%
C	-5.61%	0.11%	19.82%	205.08%
C EUR(a)	-0.28%	13.66%	–	137.46%
ED	-5.87%	-0.42%	19.13%	49.96%
ED AUD H	-6.68%	-3.39%(2)	–	-3.39%
I	-5.02%	1.36%	21.33%	411.29%
I EUR(a)	0.34%	15.10%	–	210.91%
I GBP	0.24%	14.16%	5.57%	41.33%
S1	-4.93%	1.55%	21.56%	101.67%
S1 EUR(a)	0.43%	15.31%	–	110.61%
S1 GBP	-2.74%(3)	–	–	-2.74%
S14 GBP	0.49%	14.71%	6.11%	39.58%

International Technology Portfolio

Klasse				
A	-34.64%	-26.53%	57.50%	768.27%
A AUD H	-35.66%	-27.84%	–	-25.53%
A EUR(a)	-30.95%	-16.58%	–	131.38%
A PLN H	-35.56%	-27.91%	54.87%	38.63%
A SGD(a)	-34.37%	-23.86%	–	294.56%
B	-34.96%	-27.26%	55.95%	564.73%
C	-34.78%	-26.86%	56.79%	95.32%
C EUR(a)	-31.10%	-16.95%	–	110.26%
E	-34.97%	-27.26%	55.92%	49.40%
E AUD H	-36.06%	-28.73%(1)	–	-28.73%
I	-34.37%	-25.94%	58.76%	6869.40%
I EUR(a)	-30.67%	-15.91%	–	174.95%
S1	-34.30%	-25.76%	59.16%	214.18%
S1 EUR(a)	-30.59%	-15.71%	–	287.99%

Global Real Estate Securities Portfolio

Klasse				
A	-8.74%	-6.35%	34.91%	216.86%
A EUR(a)	-3.57%	6.39%	–	140.24%
AD	-8.72%	-6.37%	34.99%	37.33%
AD AUD H	-9.62%	-7.51%	32.98%	30.69%
AD NZD H	-9.42%	-7.18%	33.27%	37.24%
AD SGD H	-8.85%	-6.55%	34.33%	31.11%
B	-9.20%	-7.29%	33.65%	145.86%
C	-8.96%	-6.80%	34.38%	43.53%
I	-8.39%	-5.62%	36.03%	287.76%
I EUR(a)	-3.20%	7.20%	–	177.32%
ID	-8.37%	-5.59%	35.97%	30.51%
S1 EUR(a)	-3.03%	7.60%	–	108.12%
S1 GBP(a)	-3.08%	6.79%	–	121.56%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Sustainable Global Thematic Portfolio				
Klasse				
A	-20.76%	-12.34%	44.88%	270.70%
A AUD H	-21.62%	-13.64%	43.36%	189.13%
A CAD H	-21.07%	-12.98%	–	-6.60%
A EUR(a)	-16.27%	-0.46%	–	97.43%
A EUR H	-21.67%	-13.71%	42.75%	89.60%
A GBP(a)	-16.37%	-1.24%	–	165.85%
A HKD(a)	-20.26%	-11.37%	–	154.82%
A SGD(a)	-20.44%	-9.15%	–	108.58%
A SGD H	-20.86%	-12.61%	44.30%	95.47%
AN	-20.77%	-12.33%	44.85%	155.12%
AX	-20.75%	-12.33%	44.86%	581.87%
AX EUR(a)	-16.29%	-0.46%	–	89.20%
AX SGD(a)	-20.44%	-9.15%	–	58.85%
AXX	-20.56%	-11.90%	45.60%	1145.40%
B	-21.15%	-13.21%	43.41%	186.40%
BX	-21.15%	-13.21%	43.44%	423.92%
BX EUR(a)	-16.71%	-1.45%	–	48.55%
BX SGD(a)	-20.84%	-10.05%	–	37.71%
BXX	-20.56%	-11.90%	45.60%	964.40%
C	-20.95%	-12.75%	44.22%	140.93%
CX	-20.93%	-12.73%	44.22%	110.03%
CX EUR(a)	-16.47%	-0.91%	–	67.20%
E	-21.15%	-13.26%	–	-11.00%
E AUD H	-21.98%	-14.49%	–	-13.87%
I	-20.45%	-11.65%	46.03%	356.60%
I AUD	-20.97%	-5.09%	–	0.73%
I AUD H	-21.28%	-12.90%	–	-11.73%
I EUR(a)	-15.95%	0.33%	–	134.32%
I EUR H	-21.34%	-12.99%	43.97%	107.20%
I GBP(a)	-16.03%	-0.47%	–	191.16%
I HKD(a)	-19.94%	-10.65%	–	181.78%
I SGD H	-10.00%(4)	–	–	-10.00%
IN	-20.44%	-11.65%	46.05%	181.63%
IN EUR(a)	-15.98%	0.31%	–	293.52%
INN	-20.41%	-22.00%(5)	–	-22.00%
IX	-20.44%	-11.64%	46.03%	434.24%
IX EUR(a)	-15.95%	0.33%	–	118.62%
IX SGD(a)	-20.12%	-8.42%	–	84.55%
S	-20.07%	-10.78%	47.56%	227.73%
S GBP	-15.63%	0.49%	28.41%	186.73%
S1	-20.35%	-11.40%	46.51%	200.13%
S1 AUD	-20.87%	-4.82%	–	-0.84%
S1 AUD H	-21.19%	-12.73%	–	-10.37%
S1 EUR(a)	-15.85%	0.60%	–	319.72%
S1 EUR H	-6.14%(6)	–	–	-6.14%
S1 JPY	-9.28%	3.84%	–	19.41%
S1 NZD	-17.90%(7)	–	–	-17.90%
S1X SGD(a)	-20.02%	-8.17%	–	75.40%
SD	-20.06%	-10.77%	47.56%	138.60%
SX GBP(a)	-15.64%	0.52%	–	271.77%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
<u>India Growth Portfolio</u>				
Klasse				
A	-11.54%	-8.32%	68.39%	89.12%
A EUR(a)	-6.55%	4.10%	–	142.78%
A HKD(a)	-10.98%	-7.29%	–	56.35%
A PLN H	-11.38%	-8.73%	66.53%	2.31%
A SGD H	-11.72%	-8.68%	67.72%	29.07%
AD AUD H	-12.33%	-9.46%	66.51%	13.31%
AX	-11.45%	-8.14%	68.73%	1601.40%
AX EUR(a)	-6.46%	4.30%	–	524.10%
B	-11.62%	-8.86%	66.72%	75.74%
BX	-11.90%	-9.06%	67.06%	1184.30%
BX EUR(a)	-6.92%	3.27%	–	403.49%
C	-11.74%	-8.73%	67.60%	64.27%
I	-11.19%	-7.59%	69.73%	2595.16%
I EUR(a)	-6.18%	4.93%	–	590.79%
S	-10.71%	-6.57%	71.78%	28.93%
S1	-11.13%	-7.44%	70.07%	33.60%
S1 EUR(a)	-6.09%	5.12%	–	51.30%
<u>Euro High Yield Portfolio</u>				
Klasse				
A	-9.38%	-10.15%	13.18%	66.40%
A USD(a)	-14.21%	-20.85%	–	30.96%
A2	-9.41%	-10.15%	13.20%	66.93%
A2 CHF H	-9.55%	-10.38%	13.09%	10.47%
A2 PLN H	-7.78%	-8.27%	13.66%	1.00%
A2 USD(a)	-14.23%	-20.87%	–	31.11%
A2 USD H	-8.61%	-9.11%	14.63%	22.47%
AA	-9.40%	-10.18%	13.16%	14.66%
AA AUD H	-9.12%	-9.68%	13.51%	29.37%
AA USD H	-8.69%	-9.09%	14.50%	28.07%
AR	-9.40%	-10.13%	13.25%	9.36%
AT	-9.41%	-10.17%	13.23%	66.88%
AT USD(a)	-14.21%	-20.83%	–	31.09%
AT USD H	-8.63%	-9.12%	14.64%	28.38%
C	-9.59%	-10.56%	12.69%	57.54%
C USD(a)	-14.31%	-21.09%	–	24.17%
C2	-9.60%	-10.55%	12.75%	58.20%
I	-9.06%	-9.59%	13.81%	78.01%
I USD(a)	-13.95%	-20.44%	–	40.02%
I2	-9.13%	-9.65%	13.83%	78.47%
I2 CHF H	-9.31%	-9.93%	13.71%	15.53%
I2 GBP H	-8.73%	-8.92%	14.62%	17.13%
I2 USD(a)	-13.97%	-20.41%	–	40.18%
I2 USD H	-8.38%	-8.59%	15.23%	31.87%
IT USD H	-8.38%	-8.63%	15.16%	33.85%
NT USD H	-8.86%	-9.56%	14.08%	23.75%
S	-8.82%	-8.96%	14.73%	97.20%
S USD(a)	-13.67%	-19.84%	–	54.80%
S1	-9.06%	-9.51%	14.07%	83.40%
S1 USD(a)	-13.93%	-20.29%	–	44.03%
S1 USD H	-8.30%	-8.47%	15.49%	36.93%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
<u>US Small and Mid-Cap Portfolio</u>				
Klasse				
A	-5.76%	-8.26%	75.93%	185.67%
A AUD H	-6.48%	-9.23%	72.13%	46.13%
A EUR(a)	-0.47%	4.15%	–	263.72%
A EUR H	-6.90%	-9.72%	72.92%	157.07%
A HKD(a)	-5.20%	-7.24%	–	188.91%
C	-5.98%	-8.68%	75.14%	170.60%
C EUR(a)	-0.68%	3.67%	–	244.58%
C EUR H	-7.05%	-10.08%	72.18%	144.53%
I	-5.40%	-7.53%	77.29%	215.20%
I EUR(a)	-0.07%	5.01%	–	301.46%
I EUR H	-6.52%	-9.06%	74.29%	181.93%
I GBP	-0.13%	-0.13%(8)	–	-0.13%
S1	-5.31%	-7.35%	77.87%	226.07%
S1 EUR(a)	0.00%	5.22%	–	315.32%
<u>Emerging Markets Multi-Asset Portfolio</u>				
Klasse				
A	-10.54%	-18.62%	38.12%	7.53%
A AUD H	-11.01%	-19.34%	36.19%	21.20%
A CAD H	-10.93%	-19.14%	37.10%	15.73%
A CHF H	-11.50%	-19.95%	35.71%	-12.80%
A EUR(a)	-5.41%	-7.56%	–	43.55%
A EUR H	-11.50%	-19.88%	35.78%	-9.20%
A GBP H	-10.98%	-19.20%	36.89%	-2.67%
A HKD(a)	-9.94%	-17.69%	–	32.65%
A SGD H	-10.65%	-18.92%	37.60%	15.73%
AD	-10.57%	-18.66%	38.18%	16.37%
AD AUD H	-11.07%	-19.35%	36.15%	13.00%
AD CAD H	-10.88%	-19.07%	37.03%	8.33%
AD EUR H	-11.53%	-19.91%	35.88%	-0.17%
AD GBP H	-11.03%	-19.20%	36.86%	6.03%
AD HKD(a)	-9.94%	-17.72%	–	17.68%
AD RMB H	-9.70%	-16.86%	40.64%	7.05%
AD SGD H	-10.61%	-18.84%	37.60%	16.29%
AD ZAR H	-8.72%	-15.33%	43.06%	77.35%
AR	-10.54%	-18.64%	38.20%	15.65%
AR EUR H	-11.58%	-19.93%	35.90%	3.20%
B	-10.83%	-19.28%	36.71%	-3.40%
BD	-10.95%	-19.47%	36.78%	6.18%
C	-10.70%	-18.99%	37.49%	2.40%
ED	-10.97%	-19.47%	36.84%	-4.73%
ED AUD H	-11.46%	-20.16%	34.90%	-6.67%
ED ZAR H	-9.19%	-16.19%	41.70%	9.68%
I	-10.13%	-17.95%	39.22%	17.67%
I CHF H	-11.18%	-19.34%	36.77%	-5.20%
I EUR(a)	-5.03%	-6.80%	–	57.02%
I EUR H	-11.14%	-19.26%	36.99%	-0.53%
I GBP	-5.63%	-8.08%	21.23%	3.93%
I GBP H	-10.61%	-18.53%	37.99%	6.13%
ID	-10.14%	-17.97%	39.38%	33.55%
ID GBP H	-10.65%	-18.55%	38.01%	-3.93%
N	-10.71%	-18.99%	37.59%	8.93%
S	-9.75%	-17.21%	40.55%	30.87%
S GBP(a)	-4.77%	-6.76%	–	69.53%
S GBP H	-10.22%	-17.73%	39.22%	31.80%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
<u>Emerging Markets Multi-Asset Portfolio (Fortsetzung)</u>				
Klasse				
S1	-10.10%	-17.86%	39.43%	19.87%
S1 GBP(a)	-5.05%	-7.45%	–	55.39%
S1 JPY	2.39%	-3.72%	42.04%	21.05%
S1 JPY H	-10.70%	-18.46%	38.50%	-4.12%
S1D	-10.09%	-17.86%	39.50%	1.82%
SD	-9.73%	-17.20%	40.56%	45.41%
<u>RMB Income Plus Portfolio</u>				
Klasse				
A2	-4.21%	-4.66%	3.99%	38.56%
A2 CHF(a)	-4.24%	-2.29%	–	61.36%
A2 EUR(a)	-3.05%	3.57%	–	77.51%
A2 GBP(a)	-3.05%	2.55%	–	73.79%
A2 HKD(a)	-7.88%	-8.15%	–	36.24%
A2 SGD(a)	-8.22%	-5.79%	–	48.44%
A2 USD(a)	-8.47%	-9.19%	–	34.89%
AR EUR	-3.06%	3.28%	6.96%	18.48%
AT	-4.21%	-4.66%	3.98%	38.58%
AT HKD(a)	-7.90%	-8.16%	–	36.21%
AT SGD(a)	-8.21%	-5.81%	–	48.46%
AT USD(a)	-8.49%	-9.16%	–	34.88%
C2	-4.42%	-5.06%	3.51%	31.99%
C2 USD(a)	-8.68%	-9.60%	–	27.30%
CT	-4.43%	-5.09%	3.52%	32.11%
CT USD(a)	-8.72%	-9.63%	–	27.40%
I2	-3.95%	-4.14%	4.55%	47.22%
I2 CHF(a)	-4.00%	-1.80%	–	71.27%
I2 EUR(a)	-2.73%	4.19%	–	88.67%
I2 GBP(a)	-2.72%	3.11%	–	84.54%
I2 HKD(a)	-7.63%	-7.63%	–	44.78%
I2 SGD(a)	-8.00%	-5.29%	–	57.67%
I2 USD(a)	-8.24%	-8.69%	–	43.34%
IT	-3.95%	-4.14%	4.55%	47.47%
IT SGD(a)	-8.01%	-5.32%	–	13.54%
IT USD(a)	-8.26%	-8.70%	–	42.25%
S	-3.64%	-3.98%(9)	5.26%	-3.98%
S USD(a)	-7.91%	-8.05%	–	55.10%
S1 EUR(a)	-2.69%	4.32%	–	92.05%
S1 USD(a)	-8.18%	-8.55%	–	45.94%
W2	-3.87%	-3.98%	4.74%	10.18%
W2 CHF(a)	-3.91%	-1.60%	–	6.75%
<u>Short Duration High Yield Portfolio</u>				
Klasse				
A2	-4.41%	-4.46%	11.48%	42.93%
A2 CHF H	-5.30%	-5.79%	10.03%	9.60%
A2 EUR H	-5.17%	-5.55%	10.17%	24.80%
A2 GBP H	-4.64%	-4.69%	10.87%	32.87%
A2 HKD(a)	-3.81%	-3.40%	–	40.73%
AA	-4.41%	-4.48%	11.48%	24.40%
AA AUD H	-4.85%	-5.00%	10.80%	25.47%
AA SGD H	-4.49%	-4.51%	11.24%	19.67%
AI	-0.41%(10)	–	–	-0.41%
AI AUD H	-0.53%(10)	–	–	-0.53%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Short Duration High Yield Portfolio (Fortsetzung)				
Klasse				
AR EUR H	-5.16%	-5.51%	10.26%	7.90%
AT	-4.42%	-4.48%	11.47%	42.95%
AT AUD H	-4.82%	-4.97%	10.72%	46.87%
AT CAD H	-4.55%	-4.66%	11.03%	31.85%
AT EUR H	-5.15%	-5.57%	10.21%	24.52%
AT GBP H	-4.65%	-4.75%	10.87%	32.64%
AT HKD(a)	-3.82%	-3.42%	–	40.76%
AT SGD H	-4.49%	-4.49%	11.19%	35.81%
B2	-4.89%	-5.45%	10.42%	28.27%
BT	-4.85%	-5.44%	10.46%	28.32%
C2	-4.63%	-4.94%	11.01%	36.07%
CT	-4.63%	-4.94%	10.98%	26.77%
EI	-0.47%(10)	–	–	-0.47%
EI AUD H	-0.57%(10)	–	–	-0.57%
I2	-4.13%	-3.97%	12.12%	51.60%
I2 CHF H	-5.04%	-5.25%	10.64%	15.60%
I2 EUR H	-4.89%	-4.98%	10.76%	32.33%
I2 GBP H	-4.39%	-4.17%	11.42%	40.87%
IT	-4.16%	-3.98%	12.10%	41.13%
IT GBP H	-4.40%	-4.24%	11.42%	19.98%
IT SGD H	-4.12%	-3.95%	11.83%	25.66%
N2	-4.69%	-5.03%	10.88%	23.27%
NT	-4.67%	-4.98%	10.87%	23.36%
S	-3.83%	-3.30%	12.86%	64.07%
S1	-4.08%	-3.80%	12.30%	55.20%
S1 EUR H	-5.63%(11)	–	–	-5.63%
S1T	-4.09%	-3.95%(12)	–	-3.95%
W2 CHF H	-4.94%	-5.05%	10.79%	4.00%

Select US Equity Portfolio

Klasse				
A	-7.51%	-0.43%	41.22%	239.07%
A AUD H	-8.07%	-1.34%	39.90%	66.27%
A CHF H	-8.47%	-1.98%	39.07%	94.47%
A CZK H	-6.72%	0.68%	39.47%	42.20%
A EUR(a)	-2.29%	13.05%	–	281.40%
A EUR H	-8.36%	-1.69%	39.60%	194.60%
A GBP H	-7.78%	-0.88%	39.72%	208.00%
A HKD(a)	-6.93%	0.68%	–	233.03%
A PLN(a)(b)	-3.85%	11.32%	–	11.32%
A PLN H	-7.02%	-0.10%	40.03%	42.24%
A SGD H	-7.60%	-0.57%	40.69%	216.73%
AR	-7.51%	-0.43%	41.21%	102.25%
AR EUR H	-8.35%	-1.66%	39.60%	79.47%
C	-7.73%	-0.88%	40.60%	192.00%
FX(c)	-6.87%	1.00%	43.27%	276.80%
FX EUR H(c)	-7.69%	-0.29%	41.67%	222.73%
I	-7.16%	0.36%	42.38%	268.87%
I CHF H	-8.12%	-1.20%	40.20%	108.33%
I EUR(a)	-1.92%	13.95%	–	313.56%
I EUR H	-7.99%	-0.93%	40.73%	220.67%
I GBP H	-7.38%	-0.04%	40.91%	235.60%
I SGD H	-7.25%	0.21%	41.81%	155.80%
N	-7.72%	-0.88%	40.59%	179.00%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Select US Equity Portfolio (Fortsetzung)				
Klasse				
S	-6.62%	1.51%	43.98%	317.40%
S1	-6.99%	0.73%	42.93%	285.27%
S1 EUR(a)	-1.73%	14.38%	–	78.25%
S1 EUR H	-7.81%	-0.53%	41.30%	237.80%
S1 GBP H	-7.24%	0.28%	41.44%	250.94%
S1 SGD H	-7.02%	0.65%	42.55%	85.29%
W	-6.87%	0.94%	41.71%	121.33%
W CHF H	-7.84%	-0.66%	38.29%	89.67%
W EUR(a)	-1.62%	14.60%	–	131.26%
W EUR H	-7.75%	-0.44%	39.91%	94.27%
W GBP H	-7.16%	0.47%	40.13%	99.73%
W SGD H	-6.96%	0.79%	41.29%	112.00%

Global Plus Fixed Income Portfolio

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Klasse				
1	-8.73%	-8.05%	1.89%	72.20%
1 EUR H	-9.32%	-8.95%	0.87%	47.27%
1 GBP H	-8.91%	-8.20%	1.49%	66.33%
1D	-8.69%	-8.01%	1.93%	65.88%
1D EUR H	-9.35%	-9.02%	0.91%	40.38%
1D GBP H	-8.89%	-8.21%	1.58%	62.01%
2	-8.67%	-7.96%	1.95%	73.40%
2 EUR H	-9.31%	-8.90%	0.95%	48.00%
2 GBP H	-8.84%	-8.10%	1.56%	67.13%
A2	-8.87%	-8.41%	1.46%	19.13%
A2 EUR H	-9.53%	-9.32%	0.41%	4.47%
A2 SGD H	-8.92%	-8.39%	1.30%	4.80%
AT	-8.92%	-8.43%	1.46%	19.20%
AT AUD H	-9.07%	-8.63%	1.12%	23.49%
AT CAD H	-9.04%	-8.50%	1.20%	14.09%
AT EUR H	-9.54%	-9.37%	0.38%	4.68%
AT GBP H	-9.07%	-8.52%	1.12%	9.12%
AT SGD H	-8.90%	-8.41%	1.32%	13.12%
C2	-9.10%	-8.86%	1.02%	13.87%
C2 EUR H	-9.73%	-9.73%	-0.06%	0.20%
CT	-9.07%	-8.82%	0.99%	5.11%
I2	-8.64%	-7.89%	1.99%	26.13%
I2 EUR H	-9.31%	-8.87%	0.94%	11.00%
I2 GBP H	-8.78%	-8.03%	1.62%	19.07%
S	-8.33%	-7.27%	2.72%	28.33%
S CAD H	-8.44%	-7.35%	2.42%	6.20%
S GBP H	-8.44%	-7.37%	2.39%	58.45%
S1	-8.52%	-7.69%	2.21%	22.47%
S1 EUR H	-9.20%	-8.73%	1.21%	45.88%
SA	-8.31%	-7.25%	2.69%	7.18%

Select Absolute Alpha Portfolio

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Klasse				
A	-4.12%	-0.96%	19.44%	65.93%
A CHF H	-4.85%	-2.12%	17.88%	23.07%
A EUR(a)	0.96%	12.08%	–	100.35%
A EUR H	-5.32%	-2.44%	18.58%	49.47%
A GBP H	-4.19%	-1.09%	18.59%	56.87%
A PLN H	-3.58%	-0.43%	19.38%	21.04%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Select Absolute Alpha Portfolio (Fortsetzung)				
Klasse				
A SGD H	-4.05%	-0.88%	19.13%	65.80%
C	-4.29%	-1.28%	18.99%	48.87%
FX(c)	-3.72%	0.52%	23.52%	105.53%
FX EUR H(c)	-4.53%	-0.62%	22.53%	82.67%
I	-3.73%	-0.22%	20.23%	79.07%
I CHF H	-4.47%	-1.50%	18.79%	31.20%
I EUR(a)	1.79%	13.41%	–	116.80%
I EUR H	-4.98%	-1.72%	19.66%	60.33%
I GBP H	-3.99%	-0.56%	19.34%	65.27%
N	-4.45%	-1.48%	19.06%	41.53%
S	-3.87%	1.06%	27.05%	135.13%
S1	-4.35%	-0.96%	25.79%	91.93%
S1 EUR H	-5.82%	-2.62%	19.65%	60.87%
S1 JPY H	-4.24%	-0.65%	19.63%	45.39%
S13 EUR H	-4.80%	-1.31%	20.84%	19.01%
W	-3.44%	0.21%	20.34%	29.27%
W CHF H	-4.28%	-1.12%	18.84%	17.67%
Emerging Market Local Currency Debt Portfolio				
Klasse				
A2	-8.77%	-16.83%	6.31%	-19.60%
A2 CZK H	-8.13%	-16.24%	4.96%	-24.94%
A2 EUR H	-9.65%	-18.12%	4.79%	-31.93%
A2 PLN(a)(b)	-5.20%	-4.98%	–	-4.98%
A2 PLN H	-8.48%	-16.93%	5.08%	-14.07%
AA	-8.76%	-16.86%	6.37%	-6.41%
AT	-8.77%	-16.87%	6.33%	-12.68%
I2	-8.60%	-16.45%	6.86%	-15.00%
I2 EUR H	-9.56%	-17.71%	5.31%	-28.13%
SA	-7.99%	-15.52%	7.87%	-14.70%
ZT	-7.98%	-15.47%	8.00%	1.56%
Asia Pacific Local Currency Debt Portfolio				
Klasse				
A2	-6.92%	-9.94%	9.59%	16.60%
A2 EUR H	-7.62%	-10.98%	8.19%	1.07%
A2 HKD(a)	-6.31%	-8.93%	–	20.41%
AA	-7.00%	-10.04%	9.60%	3.68%
AA AUD H	-7.30%	-10.43%	8.76%	-0.44%
AA CAD H	-7.07%	-10.18%	9.02%	0.39%
AA EUR H	-7.68%	-11.01%	8.16%	-6.20%
AA GBP H	-7.26%	-10.37%	8.91%	-2.22%
AA HKD(a)	-6.31%	-8.97%	–	4.17%
AA SGD H	-7.02%	-10.12%	9.16%	0.81%
AT	-6.89%	-9.92%	9.48%	16.59%
AT AUD H	-7.21%	-10.38%	8.96%	23.92%
AT CAD H	-7.01%	-10.05%	9.12%	11.77%
AT EUR H	-7.75%	-11.10%	8.26%	0.83%
AT GBP H	-7.13%	-10.21%	9.14%	7.45%
AT HKD(a)	-6.32%	-8.91%	–	20.40%
AT SGD H	-6.95%	-9.97%	9.19%	12.58%
C2 EUR H	-7.97%	-11.47%	7.66%	-3.80%
I2	-6.66%	-9.44%	10.19%	23.40%
I2 EUR H	-7.40%	-10.50%	8.68%	6.80%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Asia Pacific Local Currency Debt Portfolio (Fortsetzung)				
Klasse				
S	-6.23%	-8.64%	11.15%	35.40%
S1	-6.50%	-9.18%	10.40%	26.60%
Emerging Market Corporate Debt Portfolio				
Klasse				
A2	-9.39%	-10.28%	16.24%	39.60%
A2 EUR H.	-10.18%	-11.31%	14.57%	21.80%
AA AUD H.	-9.73%	-10.61%	15.17%	26.45%
AA SGD H.	-9.51%	-10.34%	15.80%	17.65%
AR EUR	-4.25%	1.99%	5.79%	27.24%
AT GBP H.	-9.68%	-10.56%	15.27%	20.63%
C2	-9.66%	-10.74%	15.71%	19.67%
CT	-9.68%	-10.77%	15.72%	18.01%
I2	-9.19%	-9.81%	16.84%	47.67%
I2 EUR H.	-9.90%	-10.82%	15.18%	28.60%
IT	-9.14%	-9.74%	16.88%	29.63%
N2	-9.69%	-10.78%	15.52%	18.67%
NT	-9.61%	-10.72%	15.49%	18.56%
S	-8.78%	-8.95%	18.03%	64.13%
S1	-9.05%	-9.55%	17.15%	52.80%
ZT	-8.69%	-8.83%	–	-8.06%
US High Yield Portfolio				
Klasse				
A2	-7.20%	-6.87%	17.52%	52.87%
A2 EUR H.	-8.02%	-7.94%	15.95%	33.00%
A2 SEK H.	-7.89%	-7.68%	–	1.36%
AA	-7.19%	-7.84%(13)	–	-7.84%
AA AUD H.	-7.69%	-9.39%(14)	–	-9.39%
AI	-8.07%(15)	–	–	-8.07%
AI AUD H.	-8.42%(15)	–	–	-8.42%
C2	-7.46%	-7.31%	17.05%	16.67%
EI	-8.27%(15)	–	–	-8.27%
EI AUD H.	-8.76%(15)	–	–	-8.76%
I2	-6.95%	-6.37%	18.22%	61.60%
I2 EUR H.	-7.73%	-7.41%	16.61%	40.87%
I2 SEK H.	-7.67%	-7.14%	–	2.33%
IT	-7.01%	-6.41%	–	-5.13%
N2	-7.48%	-7.38%	16.94%	13.80%
NT	-7.50%	-7.37%	16.87%	13.26%
S	-6.63%	-7.70%(16)	–	-7.70%
S1	-6.87%	-6.11%	18.56%	67.13%
ZT	-6.57%	-5.54%	19.35%	23.74%
Low Volatility Equity Portfolio				
Klasse				
A	-5.23%	-0.03%	24.46%	135.67%
A AUD H.	-6.06%	-1.26%	23.45%	98.53%
A EUR.	0.15%	13.60%	13.39%	30.87%
A EUR H.	-6.18%	-1.46%	23.18%	106.67%
A HKD(a)	-4.63%	1.09%	–	92.02%
A NZD H.	-5.58%	-0.48%	23.77%	107.60%
A PLN H.	-4.84%	0.21%	23.10%	22.22%
A SGD H.	-5.33%	-0.21%	24.17%	94.13%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Low Volatility Equity Portfolio (Fortsetzung)				
Klasse				
AD.....	-5.25%	-0.05%	24.45%	101.13%
AD AUD H.....	-6.05%	-1.26%	23.46%	97.46%
AD CAD H.....	-5.61%	-0.58%	23.84%	77.77%
AD EUR H.....	-6.14%	-1.41%	23.14%	65.83%
AD GBP H.....	-5.43%	-0.38%	23.55%	72.35%
AD HKD(a).....	-4.64%	1.08%	–	91.88%
AD NZD H.....	-5.62%	-0.59%	23.79%	106.97%
AD RMB H.....	-4.53%	1.97%	26.96%	30.80%
AD SGD H.....	-5.33%	-0.22%	24.15%	94.04%
AD ZAR H.....	-3.50%	3.98%	29.32%	35.44%
AR.....	-5.21%	0.02%	24.42%	57.46%
AR EUR H.....	-6.13%	-1.36%	23.24%	40.24%
C.....	-5.47%	-0.46%	23.91%	60.27%
ED.....	-5.67%	-0.99%	23.18%	32.01%
ED AUD H.....	-6.51%	-2.25%	22.18%	12.64%
ED ZAR H.....	-4.01%	2.98%	28.06%	24.83%
I.....	-4.87%	0.77%	25.46%	154.20%
I EUR.....	0.45%	14.41%	14.25%	33.93%
I EUR H.....	-5.71%	-0.57%	24.12%	122.40%
I GBP.....	0.42%	13.55%	9.13%	28.53%
I GBP H.....	-5.10%	0.39%	24.65%	52.67%
I SGD H.....	-5.00%	0.55%	25.15%	95.13%
ID.....	-4.84%	0.82%	–	16.96%
IL.....	-5.82%(17)	–	–	-5.82%
N.....	-5.42%	-0.45%	23.90%	60.67%
S.....	-4.45%	1.64%	26.48%	176.07%
S1.....	-4.70%	1.13%	25.85%	163.53%
S1 EUR.....	0.68%	14.87%	14.60%	35.43%
S1D.....	-4.68%	1.16%	25.86%	23.35%
SD.....	-4.45%	1.64%	26.52%	35.91%

Emerging Markets Low Volatility Equity Portfolio

Klasse				
A.....	-10.38%	-20.29%	40.40%	27.80%
A HKD(a).....	-9.78%	-19.36%	–	-4.61%
AD.....	-10.43%	-20.33%	40.38%	-10.34%
AD AUD H.....	-11.07%	-21.25%	38.41%	-16.82%
AD CAD H.....	-10.75%	-20.83%	39.15%	-15.00%
AD HKD(a).....	-9.83%	-19.41%	–	-10.02%
F.....	-9.77%	-19.23%	42.32%	1.12%
I.....	-10.02%	-19.66%	41.56%	36.47%
S EUR.....	-4.47%	-7.85%	30.10%	9.89%
S GBP.....	-4.57%	-8.64%	24.37%	79.67%

Global Dynamic Bond Portfolio

Klasse				
A2 CHF H.....	-5.25%	-6.60%	1.45%	-8.47%
A2 EUR H.....	-5.02%	-6.28%	1.61%	-5.40%
A2 USD H.....	-4.38%	-5.33%	2.83%	7.67%
AR EUR H.....	-5.09%	-6.32%	1.78%	-5.69%
I2.....	-4.34%	-5.09%	2.89%	5.73%
I2 CHF H.....	-4.99%	-6.11%	1.87%	-4.73%
I2 EUR H.....	-4.93%	-5.96%	2.27%	-1.07%
I2 USD H.....	-4.10%	-4.81%	3.33%	12.13%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Global Dynamic Bond Portfolio (Fortsetzung)				
Klasse				
S	-4.07%	-4.52%	3.53%	49.27%
S EUR H	-4.55%	-5.29%	2.84%	5.00%
S1	-4.23%	-4.90%	3.07%	8.67%
S1 EUR H	-4.75%	-5.75%	2.40%	1.67%
S1 USD H	-4.10%	-4.73%	3.53%	15.40%
S1QD	-4.27%	-4.90%	3.07%	0.70%
SQD	-4.10%	-4.50%	3.56%	6.91%

Concentrated US Equity Portfolio

Klasse				
A	-15.94%	-7.96%	37.87%	151.33%
A AUD H	-16.76%	-9.04%	36.27%	146.27%
A EUR	-11.21%	4.54%	25.45%	151.47%
A EUR H	-17.02%	-9.36%	35.81%	123.87%
A SGD H	-16.10%	-8.18%	37.30%	146.27%
AR EUR	-11.20%	4.54%	25.46%	130.39%
C	-16.13%	-8.38%	37.19%	142.00%
I	-15.59%	-7.19%	39.01%	169.20%
I AUD H	-16.35%	-8.21%	37.40%	163.00%
I CHF H	-16.63%	-8.78%	36.84%	132.00%
I EUR H	-16.68%	-8.57%	36.95%	139.00%
I GBP	-10.90%	4.56%	20.98%	34.67%
I GBP H	-16.00%	-7.74%	37.61%	147.07%
I SGD H	-15.76%	-7.41%	38.47%	163.93%
N	-16.15%	-8.38%	37.19%	142.00%
S	-15.22%	-6.37%	40.20%	191.93%
S1	-15.54%	-7.07%	39.14%	173.53%
S1 EUR(a)	-10.79%	5.52%	–	108.68%
S1 GBP H	-15.97%	-7.68%	38.38%	110.80%
SD	-15.23%	-6.39%	40.17%	69.64%
SQD EUR H(c)	-16.30%	-7.75%	38.10%	159.04%

Concentrated Global Equity Portfolio

Klasse				
A	-17.12%	-15.12%	37.54%	111.07%
A EUR H	-18.27%	-16.58%	35.36%	83.07%
A SGD H	-17.28%	-15.39%	37.04%	73.00%
AR EUR	-12.45%	-3.59%	25.23%	88.54%
C	-17.32%	-15.53%	36.92%	51.20%
I	-16.75%	-14.35%	38.80%	126.33%
I CAD H	-17.08%	-14.91%	37.62%	57.93%
I CHF H	-17.74%	-15.85%	36.39%	90.07%
I EUR	-12.04%	-2.71%	26.39%	27.07%
I EUR H	-17.77%	-15.68%	36.60%	96.80%
I GBP	-12.15%	-3.57%	20.86%	24.40%
I GBP H	-17.18%	-15.01%	37.44%	103.40%
N	-17.29%	-15.45%	36.95%	67.13%
S GBP	-11.74%	-2.68%	21.86%	164.00%
S1	-16.73%	-14.31%	38.84%	129.93%
S1 EUR(a)	-12.04%	-2.69%	–	101.82%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Global Core Equity Portfolio				
Klasse				
A	-11.14%	-13.62%	38.35%	58.93%
A AUD H	-11.88%	-14.78%	37.04%	49.87%
A EUR H	-12.17%	-15.05%	36.49%	38.13%
A SGD H	-11.31%	-13.95%	37.96%	52.20%
AR EUR	-6.16%	-1.88%	25.87%	67.37%
C	-11.36%	-14.01%	37.65%	53.40%
I	-10.81%	-12.92%	39.40%	69.47%
I AUD H	-11.60%	-14.15%	38.07%	59.00%
I CHF H	-11.80%	-14.39%	37.42%	44.00%
I EUR	-5.75%	-1.09%	26.97%	21.40%
I EUR H	-11.85%	-14.39%	37.63%	46.73%
I GBP H	-11.14%	-13.47%	38.16%	52.07%
I SGD H	-10.97%	-13.23%	39.07%	62.27%
INN EUR	-5.74%	-1.07%	-	20.79%
IX EUR	-5.68%	-0.91%	27.14%	281.53%
N	-11.36%	-14.01%	37.73%	53.40%
RX EUR	-6.26%	-2.12%	25.62%	230.36%
S	-10.40%	-12.19%	40.58%	82.53%
S GBP H	-10.76%	-12.75%	39.27%	77.00%
S NOK HP	-9.25%	-9.59%	34.31%	10.40%
S1	-10.68%	-12.71%	39.74%	73.93%
S1 NOK	-7.11%(18)	-	-	-7.11%
S1 NOK HP	-9.50%	-10.17%	33.56%	50.54%
SD	-10.43%	-12.20%	40.57%	29.84%
Asia Income Opportunities Portfolio				
Klasse				
A2	-11.26%	-14.32%	7.49%	4.07%
A2 AUD H	-11.49%	-14.66%	6.93%	-9.60%
A2 HKD(a)	-10.67%	-13.34%	-	5.32%
AA	-11.22%	-14.34%	7.60%	4.07%
AA AUD H	-11.38%	-14.55%	6.86%	-4.07%
AA CAD H	-11.33%	-14.31%	7.10%	-3.32%
AA EUR H	-11.96%	-15.41%	6.34%	-9.73%
AA GBP H	-11.42%	-14.48%	7.00%	-5.91%
AA HKD(a)	-10.66%	-13.37%	-	5.31%
AA NZD H	-11.12%	-14.13%	7.08%	-2.52%
AT	-11.21%	-14.30%	7.52%	4.18%
AT AUD H	-11.44%	-14.60%	-	-14.06%
AT EUR H	-11.99%	-16.59%(19)	-	-16.59%
AT HKD(a)	-10.66%	-13.36%	-	5.32%
AT SGD H	-11.32%	-14.41%	-	-14.55%
I2	-10.98%	-13.79%	8.15%	7.53%
I2 HKD(a)	-10.41%	-12.81%	-	8.81%
IT	-10.99%	-13.85%	8.17%	7.43%
IT HKD(a)	-10.44%	-12.84%	-	8.72%
S	-10.69%	-13.25%	-	-13.49%
S1	-10.90%	-13.67%	8.38%	9.06%
SA	-10.67%(20)	-	-	-10.67%
ZT	-10.65%	-13.21%	9.00%	7.36%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Global Income Portfolio				
Klasse				
A2	-9.12%	-9.95%	8.17%	4.93%
A2 CHF H	-9.96%	-11.23%	6.64%	-7.80%
A2 EUR H	-9.90%	-11.03%	6.80%	-5.93%
A2 GBP H	-9.38%	-10.22%	7.54%	-2.73%
A2 HKD(a)	-8.55%	-9.18%	–	2.63%
A2 PLN H	-8.01%	-8.92%	7.44%	-0.33%
AA	-9.16%	-9.95%	8.15%	4.32%
AA AUD H	-9.49%	-10.41%	7.55%	0.33%
AA CAD H	-9.27%	-10.04%	7.68%	1.06%
AA EUR H	-9.81%	-10.92%	6.79%	-4.99%
AA HKD(a)	-8.58%	-8.94%	–	4.81%
AA SGD H	-9.18%	-9.99%	7.89%	1.82%
AT	-9.19%	-9.98%	8.15%	4.92%
AT AUD H	-9.52%	-10.44%	7.53%	-0.78%
AT CAD H	-9.29%	-10.04%	7.70%	0.86%
AT EUR H	-9.92%	-11.05%	6.91%	-6.34%
AT GBP H	-9.43%	-10.29%	7.49%	-2.79%
AT HKD(a)	-8.55%	-8.96%	–	2.92%
AT SGD H	-9.21%	-10.04%	7.99%	0.72%
I2	-8.89%	-9.45%	8.76%	7.93%
I2 AUD H	-9.22%	-9.92%	8.05%	2.33%
I2 CHF H	-9.74%	-10.76%	7.22%	-5.47%
I2 EUR H	-9.60%	-10.49%	7.35%	-3.27%
I2 GBP H	-9.19%	-9.73%	8.06%	0.80%
I2 HKD(a)	-8.30%	-8.44%	–	7.01%
I2 SGD H	-8.94%	-9.52%	8.51%	3.87%
IT	-8.90%	-9.42%	8.69%	7.81%
IT EUR H	-9.66%	-10.57%	7.35%	-3.23%
IT HKD(a)	-8.29%	-8.39%	–	6.91%
IT SGD H	-8.96%	-9.50%	8.51%	3.82%
S	-8.57%	-8.81%	9.50%	11.77%
S GBP H	-8.85%	-9.10%	8.87%	3.59%
S1	-8.82%	-9.30%	8.94%	8.95%
S1 EUR H	-9.54%	-10.34%	7.61%	-2.20%
S1 GBP H	-9.06%	-9.54%	8.34%	1.32%
ZT	-8.52%	-9.32%(21)	–	-9.32%

Multi-Strategy Alternative Portfolio

Klasse				
F	0.79%	-0.40%	7.55%	0.55%
F EUR H	0.25%	-1.32%	6.53%	-7.88%
F GBP H	0.80%	-0.36%	7.17%	-4.12%
I	0.68%	-0.67%	7.18%	-1.13%
I EUR H	0.07%	-1.67%	6.15%	-9.47%
I GBP H	0.57%	-0.77%	6.76%	-5.93%
S	1.03%	0.06%	8.04%	2.44%
S1	0.68%	-0.63%	7.28%	-0.71%
S1 EUR H	0.10%	-1.57%	6.27%	-9.01%
S1 GBP H	0.68%	-0.61%	6.87%	-5.40%
S3 AUD H	0.74%	-0.28%	7.64%	2.08%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
European Equity Portfolio				
Klasse				
A	0.00%	0.21%	33.85%	91.80%
A HKD H	0.82%	1.52%	34.94%	9.48%
A SGD H	0.81%	1.27%	35.04%	65.47%
A USD(a)	-5.33%	-11.70%	–	140.37%
A USD H	0.98%	1.54%	35.51%	71.00%
AD	0.05%	0.24%	33.96%	53.02%
AD AUD H	0.46%	0.59%	33.83%	70.88%
AD SGD H	0.84%	1.34%	35.00%	65.28%
AD USD H	0.98%	1.59%	35.49%	70.92%
B USD(a)	-5.80%	-12.59%	–	95.33%
C	-0.23%	-0.23%	33.21%	150.79%
C USD(a)	-5.52%	-12.09%	–	173.69%
C USD H	0.74%	1.10%	34.87%	53.80%
I	0.41%	1.07%	34.89%	144.60%
I GBP	0.30%	0.18%	29.00%	11.40%
I USD(a)	-4.96%	-10.98%	–	189.21%
I USD H	1.37%	2.33%	36.62%	67.20%
S	0.84%	1.94%	36.14%	107.93%
S1	0.56%	1.34%	35.29%	24.79%
S1 GBP	0.46%	0.47%	29.38%	12.33%
S1 USD(a)	-4.81%	-10.76%	–	12.94%
S1X	0.58%	1.39%	35.33%	80.19%
S1X USD(a)	-4.79%	-10.72%	–	59.52%
SD	0.85%	1.93%	36.11%	80.47%
Eurozone Equity Portfolio				
Klasse				
A	-2.43%	-3.85%	37.42%	98.20%
A AUD H	-1.39%	-2.78%	37.27%	70.20%
A PLN H	-1.61%	-2.90%	37.16%	12.23%
A SGD H	-1.42%	-2.62%	38.68%	70.60%
A USD(a)	-7.61%	-15.33%	–	63.53%
A USD H	-1.27%	-2.32%	39.23%	76.80%
AR	-2.44%	-3.84%	37.32%	6.08%
AX	-2.42%	-3.83%	37.45%	53.20%
AX USD(a)	-7.58%	-15.29%	–	49.27%
BX	-2.87%	-4.77%	36.10%	21.70%
BX USD(a)	-8.02%	-16.11%	–	18.60%
C	-2.63%	-4.24%	36.72%	88.00%
C USD(a)	-7.82%	-15.68%	–	55.07%
C USD H	-1.47%	-2.74%	38.66%	60.93%
CX	-2.57%	-4.19%	36.75%	9.80%
CX USD(a)	-7.83%	-15.68%	–	55.82%
I	-2.01%	-3.06%	38.49%	117.67%
I GBP	-2.16%	-3.88%	32.32%	8.87%
I GBP H	-1.26%	-5.80%(8)	–	-5.80%
I USD(a)	-7.25%	-14.64%	–	79.56%
I USD H	-0.83%	-1.46%	40.37%	75.20%
INN	-2.08%	-3.11%	38.47%	15.79%
IX	-1.96%	-2.89%	38.53%	84.70%
IX USD(a)	-7.21%	-14.58%	–	79.76%
S USD(a)	-6.82%	-13.82%	–	51.02%
S1	-1.89%	-2.79%	38.84%	125.40%
S1 GBP	-1.95%	-3.58%	32.77%	7.72%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
<u>Eurozone Equity Portfolio (Fortsetzung)</u>				
Klasse				
S1 USD(a)	-7.14%	-14.39%	–	85.96%
S1 USD H	-0.80%	-1.30%	41.21%	97.73%
S1N	-1.80%	-2.64%	39.07%	20.08%
S1N USD	-7.05%	-14.28%	52.77%	15.74%
<u>American Growth Portfolio</u>				
Klasse				
A	-21.19%	-10.87%	32.45%	673.69%
A EUR(a)	-16.74%	1.20%	–	183.00%
A EUR H	-22.03%	-11.99%	30.48%	363.40%
A PLN H	-21.41%	-11.22%	30.59%	39.86%
A SGD(a)	-20.88%	-7.63%	–	313.44%
A SGD H	-21.30%	-11.03%	31.89%	20.93%
AD	-21.20%	-10.86%	32.44%	176.48%
AD AUD H	-22.11%	-12.04%	31.22%	171.07%
AD HKD(a)	-20.70%	-9.86%	–	189.77%
AD RMB H	-20.82%	-9.19%	35.08%	48.16%
AD ZAR H	-19.63%	-7.01%	37.02%	302.26%
AX	-20.97%	-10.35%	33.22%	1585.50%
B	-21.59%	-11.75%	31.13%	501.22%
BX	-20.97%	-10.36%	33.24%	1433.97%
C	-21.37%	-11.27%	31.85%	1014.16%
C EUR(a)	-16.94%	0.75%	–	157.62%
C EUR H	-22.21%	-12.40%	29.88%	341.60%
ED	-21.60%	-11.78%	31.14%	57.50%
ED AUD H	-22.54%	-18.68%(22)	–	-18.68%
I	-20.87%	-10.15%	33.52%	871.33%
I EUR(a)	-16.41%	2.02%	–	235.81%
I EUR H	-21.74%	-11.31%	31.53%	411.27%
I GBP	-16.51%	1.22%	16.21%	37.87%
I GBP H	-21.13%	-10.50%	32.43%	40.33%
N	-21.38%	-11.28%	31.85%	139.20%
S	-20.52%	-9.35%	34.70%	39.53%
S1	-20.80%	-9.94%	33.82%	504.84%
S1 EUR(a)	-16.31%	2.26%	–	401.11%
S1 EUR H	-21.66%	-11.11%	31.83%	46.05%
SD	-20.53%	-9.35%	34.70%	231.55%
SK	-20.81%	-9.99%	33.76%	418.83%
<u>All Market Income Portfolio</u>				
Klasse				
A	-8.31%	-7.77%	17.07%	15.53%
A CHF H	-9.12%	-9.07%	15.46%	-1.73%
A EUR H	-9.02%	-8.86%	15.72%	1.53%
A HKD	-7.71%	-6.77%	17.21%	17.17%
A SGD H	-8.35%	-7.89%	16.85%	12.00%
A2X	-8.11%	-7.47%	17.47%	51.00%
A2X EUR(a)	-2.94%	5.08%	–	78.81%
AD	-8.25%	-7.77%	17.03%	15.78%
AD AUD H	-8.70%	-8.30%	16.02%	12.79%
AD CAD H	-8.47%	-8.03%	16.44%	9.41%
AD EUR H	-9.09%	-8.89%	15.60%	0.83%
AD GBP H	-8.55%	-8.18%	16.36%	6.32%
AD HKD	-7.72%	-6.77%	17.21%	17.14%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
All Market Income Portfolio (Fortsetzung)				
Klasse				
AD NZD H	-8.36%	-7.83%	16.38%	16.75%
AD RMB H	-7.43%	-5.74%	19.42%	6.38%
AD SGD H	-8.36%	-7.88%	16.84%	12.07%
AD ZAR H	-6.13%	-3.57%	21.44%	57.95%
AMG	-8.34%	-7.85%	17.13%	1.45%
AMG EUR H	-9.05%	-8.91%	15.63%	-5.84%
ANN	-8.31%	-7.84%	17.07%	1.45%
ANN EUR H	-9.02%	-8.90%	15.64%	-5.81%
AQG	-8.27%	-7.76%	17.04%	1.51%
AQG EUR H	-9.01%	-8.88%	15.61%	-5.82%
AR EUR H	-9.05%	-8.86%	15.70%	-2.23%
AX	-8.11%	-7.43%	17.43%	51.31%
AX EUR(a)	-2.91%	5.09%	–	79.01%
AX SGD(a)	-7.75%	-4.08%	–	22.51%
B2X	-8.61%	-8.39%	16.31%	26.73%
BX	-8.58%	-8.37%	16.32%	26.91%
C	-8.49%	-8.24%	16.56%	10.67%
C2X	-8.31%	-7.87%	16.97%	39.73%
CD	-8.50%	-8.24%	16.53%	11.43%
CX	-8.33%	-7.86%	16.97%	39.74%
ED	-8.73%	-8.71%	15.93%	1.56%
ED AUD H	-9.11%	-9.21%	14.81%	-7.79%
ED ZAR H	-6.58%	-4.48%	20.15%	7.76%
I	-7.86%	-6.98%	18.02%	22.67%
I CHF H	-8.76%	-8.33%	16.38%	4.20%
I EUR H	-8.72%	-8.20%	16.51%	7.53%
I SGD H	-7.96%	-7.09%	17.75%	18.73%
ID	-7.90%	-6.99%	17.99%	22.93%
IMG	-7.90%	-7.07%	18.05%	4.51%
IMG EUR H	-8.71%	-8.21%	16.63%	-3.01%
INN	-7.95%	-7.05%	17.99%	4.54%
INN EUR H	-8.76%	-8.26%	16.59%	-3.04%
INN GBP H	-8.16%	-7.41%	17.19%	-0.89%
IQG	-7.94%	-7.08%	18.00%	4.46%
IQG EUR H	-8.65%	-8.14%	16.56%	-3.02%
N	-8.50%	-8.20%	16.57%	11.93%
ND	-8.52%	-8.23%	16.61%	12.05%
S1	-7.84%	-6.89%	18.25%	19.87%
S1 CHF H	-8.73%	-8.21%	16.57%	-3.14%
S1 EUR H	-8.61%	-8.01%	16.79%	-2.34%
S1 GBP H	-8.09%	-7.23%	17.50%	-0.05%
S1D JPY H	-8.33%	-7.46%	17.55%	2.18%
S1QG GBP H	-8.08%	-7.23%	17.49%	-0.12%
SD	-9.84%(20)	–	–	-9.84%

China A Shares Equity Portfolio

Klasse				
A	-10.55%	-14.23%	34.83%	24.83%
A AUD H	-11.85%	-16.94%	30.01%	2.67%
A EUR	-9.45%	-6.93%	38.39%	34.20%
A HKD H	-11.93%	-16.89%	31.81%	14.33%
A SGD H	-11.84%	-16.76%	31.10%	5.27%
A USD	-14.51%	-18.08%	51.48%	28.40%
A USD H	-11.75%	-16.63%	31.82%	14.67%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
China A Shares Equity Portfolio (Fortsetzung)				
Klasse				
AD HKD	-13.96%	-17.17%	51.60%	28.92%
AD HKD H	-11.91%	-16.87%	31.83%	14.43%
AD SGD H	-11.86%	-16.76%	31.09%	13.53%
AD USD H	-11.79%	-16.68%	31.88%	14.64%
I	-10.18%	-13.54%	35.95%	29.70%
I GBP	-9.08%	-7.16%	32.56%	34.80%
I USD H	-11.45%	-16.00%	32.72%	16.53%
S	-9.73%	-12.68%	37.26%	82.76%
S USD	-13.76%	-16.61%	54.22%	16.39%
S1	-10.10%	-13.30%	36.23%	28.06%
S1 EUR	-8.96%	-5.94%	39.83%	24.29%
S1 GBP	-8.94%	-6.91%	–	-7.36%
SP1 USD	-13.76%	-16.62%	54.23%	128.70%
China Bond Portfolio				
Klasse				
A2	1.96%	4.41%	0.41%	15.14%
I2	2.22%	4.98%	0.97%	18.11%
SA	2.57%	5.70%	1.78%	24.08%
Financial Credit Portfolio				
Klasse				
A2	-8.02%	-8.21%	18.92%	18.47%
A2 CHF H	-8.92%	-9.58%	17.51%	7.60%
A2 EUR H	-8.76%	-9.32%	17.75%	8.27%
AT	-8.03%	-8.22%	19.01%	18.53%
I2	-7.76%	-7.72%	19.68%	21.20%
I2 CHF H	-8.63%	-9.04%	18.16%	10.07%
I2 EUR H	-8.50%	-8.86%	18.28%	10.47%
I2 GBP H	-8.05%	-8.10%	19.03%	12.67%
IT	-7.76%	-7.73%	19.66%	21.14%
S	-7.41%	-7.05%	20.44%	24.87%
S EUR H	-8.16%	-8.19%	19.22%	14.04%
S GBP H	-7.73%	-7.38%	19.70%	15.86%
S1	-7.64%	-7.51%	19.90%	22.41%
S1 EUR H	-8.39%	-8.65%	18.63%	11.77%
S1 GBP H	-7.95%	-7.85%	19.13%	13.54%
ZT	-7.39%	-6.98%	20.59%	25.26%
Low Volatility Total Return Equity Portfolio				
Klasse				
A	1.88%	3.32%	-6.34%	-2.40%
A AUD H	1.61%	2.82%	-6.32%	-7.60%
A CAD H	1.75%	3.18%	-6.25%	-7.07%
A EUR H	1.33%	2.40%	-7.03%	-8.87%
A GBP H	1.76%	3.12%	-6.27%	-7.47%
A HKD	2.49%	4.37%	-6.12%	-6.02%
A NZD H	2.04%	3.54%	-6.04%	-6.53%
A PLN H	3.19%	4.51%	-6.37%	-1.87%
A SGD H	1.90%	3.26%	-6.31%	-7.00%
AD	1.86%	3.30%	-6.33%	-2.46%
AD AUD H	1.61%	2.88%	-6.38%	-7.54%
AD CAD H	1.78%	3.22%	-6.25%	-7.01%
AD GBP H	1.77%	3.20%	-6.34%	-7.46%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
<u>Low Volatility Total Return Equity Portfolio (Fortsetzung)</u>				
Klasse				
AD HKD	2.47%	4.40%	-6.16%	-6.07%
AD NZD H	2.00%	3.52%	-6.09%	-6.57%
AD SGD H	1.93%	3.38%	-6.33%	-6.97%
I	2.25%	4.09%	-5.56%	0.13%
I EUR H	1.79%	3.21%	–	-1.47%
I PLN H	3.71%	5.47%	-5.56%	-0.07%
S	2.72%	5.07%	-4.62%	3.42%
S1	2.48%	4.56%	-5.09%	1.72%
S1 JPY H	2.12%	4.05%	-5.62%	-2.72%
<u>Sustainable Global Thematic Credit Portfolio</u>				
Klasse				
A2	-12.27%	-11.94%	3.82%	-7.53%
I2	-12.17%	-11.64%	4.21%	-2.33%
I2 GBP H	-11.62%	-10.79%	5.08%	-5.20%
I2 USD H	-11.42%	-10.60%	5.49%	-2.73%
INN AUD H	-11.76%	-10.97%	4.87%	-6.63%
S	-11.92%	-11.16%	4.78%	-0.80%
S GBP H	-11.47%	-11.54%(23)	–	-11.54%
S1	-12.10%	-11.51%	4.35%	-2.02%
S1 GBP H	-11.64%	-10.74%	5.10%	-5.09%
S1 USD H	-11.43%	-10.55%	5.51%	-2.62%
Z2	-11.89%	-13.18%(24)	–	-13.18%
<u>Sustainable European Thematic Portfolio</u>				
Klasse				
A	-13.93%	-8.74%	28.34%	28.13%
I	-13.62%	-8.15%	29.18%	30.67%
S	-13.32%	-7.50%	30.12%	33.60%
S1	-13.57%	-8.03%	29.37%	31.25%
<u>Event Driven Portfolio</u>				
Klasse				
I	-1.47%	-1.93%	–	-1.60%
I EUR H	-2.53%(17)	–	–	-2.53%
S	-1.07%	-1.10%	–	-0.16%
S1	-1.44%	-1.80%	5.87%	2.07%
S1 EUR H	-2.06%	-2.77%	4.96%	-0.24%
S1 SEK H	0.29%(25)	–	–	0.29%
SU	-1.44%	-1.84%	5.81%	1.93%
<u>Sustainable All Market Portfolio</u>				
Klasse				
A	-11.43%	-4.24%	–	3.80%
A USD H	-10.72%	-3.18%	–	5.53%
AI USD H	-0.86%(10)	–	–	-0.86%
EI USD H	-0.96%(10)	–	–	-0.96%
I	-11.07%	-3.55%	–	5.00%
I GBP H	-10.55%	-2.80%	–	6.27%
I USD H	-10.41%	-2.50%	–	6.73%
S	-10.73%	-2.74%	–	6.39%
S GBP H	-10.19%	-9.91%(23)	–	-9.91%
S1	-10.99%	-3.33%	–	5.38%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
<u>Arya European Alpha Portfolio</u>				
Klasse				
F	-2.91%	3.09%	-3.47%	3.30%
F CHF H	-3.22%	3.02%	-3.97%	2.20%
F JPY	4.58%	6.39%	–	11.78%
I	-3.10%	2.07%	–	2.00%
S	-2.88%	4.35%	-2.36%	8.00%
SU	-2.92%	2.69%	-3.55%	3.20%
SX GBP H(c)	-2.44%	5.26%	-3.55%	4.00%
Z	-2.80%	4.56%	-2.09%	7.80%
Z USD	-7.99%	-7.93%	–	-6.22%
<u>Short Duration Income Portfolio</u>				
Klasse				
A2	-5.18%	-5.93%	–	-5.93%
AT	-5.17%	-5.93%	–	-5.95%
I2	-4.95%	-5.46%	–	-5.27%
I2 EUR H	-5.66%	-6.47%	–	-6.60%
I2 GBP H	-5.15%	-5.60%	–	-5.53%
IT	-4.95%	-5.38%	–	-5.22%
S	-4.66%	-4.87%	–	-4.52%
S1	-4.83%	-5.22%	–	-4.98%
<u>Sustainable Income Portfolio</u>				
Klasse				
A2	-9.40%	-10.67%(26)	–	-10.67%
AA	-9.41%	-10.68%(26)	–	-10.68%
AA AUD H	-9.79%	-11.18%(26)	–	-11.18%
AA EUR H	-10.16%	-11.74%(26)	–	-11.74%
AA GBP H	-9.63%	-10.96%(26)	–	-10.96%
AA RMB H	-8.35%	-8.56%(26)	–	-8.56%
AA SGD H	-9.41%	-10.68%(26)	–	-10.68%
AT	-9.33%	-10.65%(26)	–	-10.65%
AT EUR H	-10.14%	-11.76%(26)	–	-11.76%
AT SGD H	-9.40%	-10.72%(26)	–	-10.72%
I2	-9.17%	-10.20%(26)	–	-10.20%
I2 CHF H	-9.96%	-11.40%(26)	–	-11.40%
I2 EUR H	-9.82%	-11.27%(26)	–	-11.27%
I2 GBP H	-9.39%	-10.53%(26)	–	-10.53%
IT	-9.13%	-10.18%(26)	–	-10.18%
S	-8.80%	-9.57%(26)	–	-9.57%
S1	-9.04%	-10.01%(26)	–	-10.01%
S1QG JPY	3.58%	3.85%(27)	–	3.85%
S1QG JPY H	-9.50%	-10.54%(27)	–	-10.54%
<u>Global Low Carbon Equity Portfolio</u>				
Klasse				
I	-10.87%(28)	–	–	-10.87%
I CHF	-7.53%(28)	–	–	-7.53%
I EUR	-6.40%(28)	–	–	-6.40%
I GBP	-6.27%(28)	–	–	-6.27%
S	-10.52%(28)	–	–	-10.52%
S1	-10.73%(28)	–	–	-10.73%
S1 EUR	-6.31%(28)	–	–	-6.31%
S1 GBP	-6.18%(28)	–	–	-6.18%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
<u>Climate High Income Portfolio</u>				
Klasse				
A2	-9.47%(29)	–	–	-9.47%
A2 AUD H	-9.67%(29)	–	–	-9.67%
A2 HKD H	-9.55%(29)	–	–	-9.55%
A2 RMB H	-8.58%(29)	–	–	-8.58%
AA	-9.46%(29)	–	–	-9.46%
AA AUD H	-9.67%(29)	–	–	-9.67%
AA EUR H	-9.98%(29)	–	–	-9.98%
AA HKD H	-9.56%(29)	–	–	-9.56%
AA RMB H	-8.60%(29)	–	–	-8.60%
AT	-9.41%(29)	–	–	-9.41%
AT EUR H	-9.93%(29)	–	–	-9.93%
I2	-9.20%(29)	–	–	-9.20%
I2 CHF H	-9.80%(29)	–	–	-9.80%
I2 EUR H	-9.67%(29)	–	–	-9.67%
I2 GBP H	-9.27%(29)	–	–	-9.27%
IT	-9.20%(29)	–	–	-9.20%
S	-8.88%(29)	–	–	-8.88%
S1	-9.12%(29)	–	–	-9.12%
S1 EUR H	-9.66%(29)	–	–	-9.66%
S1 GBP H	-9.21%(29)	–	–	-9.21%
<u>Sustainable US Thematic Portfolio</u>				
Klasse				
A	-7.73%(30)	–	–	273.80%
A AUD H	-8.54%(30)	–	–	327.94%
A CAD H	-8.15%(30)	–	–	297.54%
A EUR	-4.16%(30)	–	–	211.17%
A EUR H	-8.45%(30)	–	–	285.00%
A GBP H	-8.06%(30)	–	–	224.80%
A HKD	-7.08%(30)	–	–	348.93%
A SGD H	-7.87%(30)	–	–	222.27%
B	-8.05%(30)	–	–	203.90%
C	-7.85%(30)	–	–	253.40%
C EUR	-4.30%(30)	–	–	182.82%
C EUR H	-8.58%(30)	–	–	267.94%
C SGD	-6.89%(30)	–	–	165.65%
E	-8.02%(30)	–	–	-7.53%
I	-7.48%(30)	–	–	344.10%
I EUR	-3.90%(30)	–	–	267.41%
I EUR H	-8.21%(30)	–	–	320.60%
I GBP	-1.64%(30)	–	–	51.67%
I GBP H	-10.27%(31)	–	–	-10.27%
IN	-7.48%(30)	–	–	428.40%
IN EUR	-3.93%(30)	–	–	502.12%
INN EUR	-6.59%(32)	–	–	-6.59%
S	-7.23%(30)	–	–	305.74%
S1	-7.42%(30)	–	–	330.94%
S1 EUR	-3.85%(30)	–	–	387.83%
S1 GBP	-3.07%(31)	–	–	-3.07%
S1 GBP H	-10.22%(31)	–	–	-10.22%
S1 JPY H	-8.05%(30)	–	–	334.00%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
China Net Zero Solutions Portfolio				
Klasse				
A	4.60%(33)	–	–	4.60%
A AUD H	4.53%(33)	–	–	4.53%
A EUR	5.87%(33)	–	–	5.87%
A EUR H	4.40%(33)	–	–	4.40%
A HKD	4.63%(33)	–	–	4.63%
A RMB H	5.03%(33)	–	–	5.03%
A SGD H	4.60%(33)	–	–	4.60%
I	4.67%(33)	–	–	4.67%
I AUD H	4.60%(33)	–	–	4.60%
I EUR	5.93%(33)	–	–	5.93%
I EUR H	4.53%(33)	–	–	4.53%
I GBP	8.27%(33)	–	–	8.27%
I GBP H	4.67%(33)	–	–	4.67%
I HKD	4.72%(33)	–	–	4.72%
I RMB H	5.13%(33)	–	–	5.13%
I SGD H	4.67%(33)	–	–	4.67%
S	4.79%(33)	–	–	4.79%
S1	4.70%(33)	–	–	4.70%
American Multi-Asset Portfolio				
Klasse				
A	-4.80%(34)	–	–	-4.80%
A AUD H	-5.13%(34)	–	–	-5.13%
A EUR	-3.93%(34)	–	–	-3.93%
A EUR H	-5.07%(34)	–	–	-5.07%
A HKD	-4.80%(34)	–	–	-4.80%
A RMB H	-4.84%(34)	–	–	-4.84%
A SGD H	-4.87%(34)	–	–	-4.87%
AD	-4.80%(34)	–	–	-4.80%
AD AUD H	-5.11%(34)	–	–	-5.11%
AD EUR	-3.93%(34)	–	–	-3.93%
AD EUR H	-5.10%(34)	–	–	-5.10%
AD HKD	-4.80%(34)	–	–	-4.80%
AD RMB H	-4.83%(34)	–	–	-4.83%
AD SGD H	-4.87%(34)	–	–	-4.87%
I	-4.73%(34)	–	–	-4.73%
I EUR	-3.87%(34)	–	–	-3.87%
I EUR H	-5.00%(34)	–	–	-5.00%
I GBP	-1.53%(34)	–	–	-1.53%
I GBP H	-4.93%(34)	–	–	-4.93%
I SGD H	-4.80%(34)	–	–	-4.80%
ID	-4.75%(34)	–	–	-4.75%
S	-4.68%(34)	–	–	-4.68%
S1	-4.74%(34)	–	–	-4.74%

Die Wertentwicklung der Anteilsklassen der einzelnen Portefeuilles basiert auf dem Nettoinventarwert zum 31. Mai 2022, wobei die Auswirkungen der von der Verwaltungsgesellschaft rückerstatteten bzw. erlassenen Aufwendungen einberechnet wurden. Verkaufsgebühren, die beim Kauf oder bei der Rücknahme von Anteilen erhoben werden können, wurden nicht berücksichtigt. Die Wertentwicklung der ausschüttenden Anteilsklassen umfasst die während des Geschäftsjahres ausgeschütteten und wieder angelegten Beträge. Die Wertentwicklung in der Vergangenheit ist keine Garantie für aktuelle oder zukünftige Ergebnisse. Die Wertentwicklungszahlen berücksichtigen nicht die Provisionen und Kosten, die bei der Ausgabe und Rücknahme von Anteilen anfallen. Anlagerenditen und der Wert des angelegten Kapitals unterliegen Schwankungen, so dass die Anteile eines Anlegers bei Rücknahme mehr oder weniger als die ursprünglichen Anschaffungskosten wert sein können.

* Sechsmonatszeitraum zum 31. Mai 2022.

- (a) Auflegungsdatum der Anteilklasse: 15. Juli 2021. Die vor der Auflegung genannte Performance ist simuliert.
- (b) Rendite berechnet ab 24. Juni 2021.
- (c) Die Anteilklasse wurde umbenannt. Siehe Bericht des Verwaltungsrats.

Rendite berechnet ab Auflegungsdatum am:

- (1) 1. Juni 2021
- (2) 9. Juni 2021
- (3) 22. April 2022
- (4) 11. Februar 2022
- (5) 2. November 2021
- (6) 11. April 2022
- (7) 10. Dezember 2021
- (8) 25. Oktober 2021
- (9) 28. Juli 2021. Die Anteilklasse wurde am 15. Juli 2021 vollständig zurückgenommen und am 28. Juli 2021 neu aufgelegt
- (10) 27. April 2022
- (11) 16. Dezember 2021
- (12) 2. Juni 2021
- (13) 28. Juni 2021
- (14) 14. September 2021. Die Anteilklasse wurde am 23. August 2021 aufgelegt, am 26. August 2022 vollständig zurückgenommen und am 14. September 2021 neu aufgelegt.
- (15) 20. Dezember 2021
- (16) 21. Oktober 2021
- (17) 5. April 2022
- (18) 8. Februar 2022
- (19) 30. August 2021
- (20) 28. Dezember 2021
- (21) 8. Juni 2021
- (22) 8. Juli 2021
- (23) 28. Oktober 2021
- (24) 26. Juli 2021
- (25) 10. Mai 2022
- (26) 11. Juni 2021
- (27) 5. Oktober 2021
- (28) 7. Dezember 2021
- (29) 9. Dezember 2021
- (30) 28. Januar 2022
- (31) 10. Februar 2022
- (32) 7. April 2022
- (33) 20. April 2022
- (34) 21. April 2022

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
STAMMAKTIE					
GESUNDHEITSWESEN					
BIOTECHNOLOGIE					
Amgen, Inc.			741,970	\$ 190,493,378	6.4%
CSL Ltd.			232,670	45,264,807	1.5
Genmab A/S			220,630	67,150,805	2.3
Halozyne Therapeutics, Inc.			460,420	21,170,111	0.7
Regeneron Pharmaceuticals, Inc.			159,670	106,139,036	3.6
Vertex Pharmaceuticals, Inc.			567,451	152,445,711	5.1
				<u>582,663,848</u>	<u>19.6</u>
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF					
ABIOMED, Inc.			97,340	25,668,558	0.9
Align Technology, Inc.			92,550	25,695,582	0.9
Carl Zeiss Meditec AG			151,280	20,240,353	0.7
Cochlear Ltd.			123,780	19,747,372	0.7
Coloplast A/S - Class B			556,500	66,166,818	2.2
Edwards Lifesciences Corp.			713,900	71,996,815	2.4
IDEXX Laboratories, Inc.			140,520	55,030,443	1.8
Intuitive Surgical, Inc.			285,600	65,013,984	2.2
Penumbra, Inc.			34,650	5,090,778	0.2
Straumann Holding AG			125,140	15,964,927	0.5
Sysmex Corp.			417,600	27,955,014	0.9
				<u>398,570,644</u>	<u>13.4</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN					
Anthem, Inc.			330,050	168,196,781	5.6
Cigna Corp.			312,390	83,811,113	2.8
Quest Diagnostics, Inc.			157,290	22,181,036	0.7
UnitedHealth Group, Inc.			584,890	290,561,654	9.8
				<u>564,750,584</u>	<u>18.9</u>
TECHNOLOGIE IM BEREICH GESUNDHEITSWESEN					
Veeva Systems, Inc. - Class A			421,620	71,785,021	2.4
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN					
Bachem Holding AG			520,665	40,923,577	1.4
ICON PLC			118,550	26,530,305	0.9
Illumina, Inc.			124,200	29,743,416	1.0
Lonza Group AG			43,600	26,286,693	0.9
Mettler-Toledo International, Inc.			14,030	18,044,264	0.6
PerkinElmer, Inc.			344,920	51,624,176	1.7
Sartorius Stedim Biotech			121,510	41,973,176	1.4
				<u>235,125,607</u>	<u>7.9</u>
PHARMAZEUTIKA					
Astellas Pharma, Inc.			2,188,200	34,947,566	1.2
Chugai Pharmaceutical Co., Ltd.			649,900	17,767,071	0.6
CSPC Pharmaceutical Group Ltd.			5,514,000	5,891,572	0.2
Eli Lilly & Co.			184,860	57,942,518	1.9
GlaxoSmithKline PLC			6,129,990	133,636,140	4.5
Granules India Ltd.			2,402,077	8,318,021	0.3
Nippon Shinyaku Co., Ltd.			415,400	25,641,322	0.8
Novo Nordisk A/S - Class B			1,751,150	194,466,194	6.5
Ono Pharmaceutical Co., Ltd.			1,470,500	38,934,143	1.3
Pfizer, Inc.			2,338,330	124,025,023	4.2
Roche Holding AG (Genusschein)			587,787	200,312,600	6.7
Zoetis, Inc.			499,530	85,384,663	2.9
				<u>927,266,833</u>	<u>31.1</u>
INFORMATIONSTECHNOLOGIE					
IT-DIENSTLEISTUNGEN					
Maximus, Inc.			960,470	62,324,898	2.1
VERBRAUCHSGÜTER					
KÖRPERPFLEGEPRODUKTE					
Rohto Pharmaceutical Co., Ltd.			909,100	23,275,393	0.8
Gesamtanlagen					
(Kosten \$2,527,821,378)				<u>\$ 2,865,762,828</u>	<u>96.2%</u>
Termineinlagen					
ANZ, London(a)	0.03 %	–		99,700	0.0
Barclays, London(a)	0.40 %	–		111,583,356	3.8
BNP Paribas, Paris(a)	(1.34)%	–		14,228	0.0
BNP Paribas, Paris(a)	(0.79)%	–		243,435	0.0
BNP Paribas, Paris(a)	0.01 %	–		36,969	0.0

	Zinssatz	Datum	Wert (USD)	Nettover- mögen %
BNP Paribas, Paris(a)	0.50 %	–	\$ 307,203	0.0%
BNP Paribas, Paris(a)	4.62 %	–	32,748	0.0
Hong Kong & Shanghai Bank, Hong Kong(a)	0.00 %	–	195,578	0.0
Hong Kong & Shanghai Bank, Singapore(a)	0.25 %	–	275,002	0.0
HSBC Bank PLC, Paris(a)	(0.78)%	–	302,489	0.0
Sumitomo, London(a)	(0.30)%	–	288,302	0.0
Sumitomo, London(a)	0.43 %	–	301,451	0.0
Termineinlagen insgesamt			<u>113,680,461</u>	<u>3.8</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten			<u>73,140</u>	<u>0.0</u>
Nettovermögen			<u>\$ 2,979,516,429</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.	GBP 57	USD 72	06/06/2022	\$ 165
Brown Brothers Harriman & Co.	USD 0*	GBP 0*	06/06/2022	(1)
Brown Brothers Harriman & Co.+	EUR 22,023	USD 23,199	06/09/2022	(450,790)
Brown Brothers Harriman & Co.+	USD 263,040	EUR 249,153	06/09/2022	4,514,089
Brown Brothers Harriman & Co.+	USD 2,481	EUR 2,310	06/09/2022	(138)
Brown Brothers Harriman & Co.+	AUD 315	USD 225	06/27/2022	(1,034)
Brown Brothers Harriman & Co.+	USD 5,585	AUD 7,889	06/27/2022	79,353
				<u>\$ 4,141,644</u>
			Wertsteigerung	\$ 4,593,607
			Wertminderung	\$ (451,963)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

(a) Tagesgeld.

Währungskürzel:

- AUD – Australian Dollar
- EUR – Euro
- GBP – Great British Pound
- USD – United States Dollar

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS-AUSRÜSTUNG			
Arista Networks, Inc.	110,210	\$ 11,272,279	1.0%
Calix, Inc.	268,600	9,922,084	0.8
Ciena Corp.	159,530	8,107,315	0.7
Lumentum Holdings, Inc.	139,290	11,990,083	1.0
		<u>41,291,761</u>	<u>3.5</u>
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Flex Ltd.	827,170	14,119,792	1.2
Keyence Corp.	31,200	12,404,389	1.0
Samsung SDI Co., Ltd.	25,380	11,736,735	1.0
Zebra Technologies Corp. - Class A	19,560	6,614,997	0.6
		<u>44,875,913</u>	<u>3.8</u>
IT-DIENSTLEISTUNGEN			
Accenture PLC - Class A	44,090	13,159,102	1.1
Adyen NV	8,320	12,884,897	1.1
EPAM Systems, Inc.	26,070	8,825,216	0.8
Mastercard, Inc. - Class A	100,700	36,037,509	3.1
PayPal Holdings, Inc.	240,420	20,486,188	1.8
Shift4 Payments, Inc. - Class A	201,620	9,203,953	0.8
Snowflake, Inc.	59,996	7,658,489	0.6
Twilio, Inc. - Class A	57,370	6,033,603	0.5
		<u>114,288,957</u>	<u>9.8</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Advanced Micro Devices, Inc.	274,580	27,968,719	2.4
Advanced Micro-Fabrication Equipment, Inc. China	351,490	6,067,955	0.5
Ambarella, Inc.	74,640	6,360,821	0.6
Analog Devices, Inc.	111,280	18,739,552	1.6
Applied Materials, Inc.	148,810	17,453,925	1.5
ASML Holding NV	51,250	29,492,075	2.5
Broadcom, Inc.	31,640	18,355,313	1.6
Enphase Energy, Inc.	71,520	13,316,309	1.1
Infineon Technologies AG	398,890	12,430,686	1.1
KLA Corp.	45,940	16,761,209	1.4
Lattice Semiconductor Corp.	230,170	11,973,443	1.0
LONGi Green Energy Technology Co., Ltd. - Class A	523,880	6,170,986	0.5
MACOM Technology Solutions Holdings, Inc.	119,690	6,524,302	0.6
Monolithic Power Systems, Inc.	26,240	11,818,234	1.0
NAURA Technology Group Co., Ltd.	209,800	8,447,073	0.7
NVIDIA Corp.	140,990	26,325,653	2.3
Onto Innovation, Inc.	147,270	11,837,563	1.0
QUALCOMM, Inc.	144,080	20,635,137	1.8
Silergy Corp.	79,000	8,118,708	0.7
SolarEdge Technologies, Inc.	44,840	12,231,903	1.1
StarPower Semiconductor Ltd.	108,914	6,187,643	0.5
Taiwan Semiconductor Manufacturing Co., Ltd. (Sponsored ADR)	141,320	13,467,796	1.2
Teradyne, Inc.	99,250	10,844,055	0.9
Wolfspeed, Inc.	130,670	9,830,304	0.9
		<u>331,359,364</u>	<u>28.5</u>
SOFTWARE			
Adobe, Inc.	20,940	8,721,091	0.7
Alteryx, Inc. - Class A	132,510	7,374,181	0.6
ANSYS, Inc.	47,800	12,445,208	1.1
Bill.com Holdings, Inc.	51,210	6,055,070	0.5
Cloudflare, Inc. - Class A	26,170	1,465,520	0.1
Coupa Software, Inc.	47,440	3,263,398	0.3
CrowdStrike Holdings, Inc. - Class A	60,670	9,706,593	0.8
Dassault Systemes SE	265,810	11,207,518	1.0
Datadog, Inc. - Class A	86,510	8,252,189	0.7
Elastic NV	97,130	5,988,064	0.5
Fortinet, Inc.	51,040	15,012,906	1.3
Gitlab, Inc.	123,710	4,817,267	0.4
HashiCorp, Inc. (a)	39,130	1,370,333	0.1
JFrog Ltd.	156,550	2,919,658	0.3
Manhattan Associates, Inc.	91,510	11,066,304	0.9
Microsoft Corp.	168,440	45,793,783	3.9
Palantir Technologies, Inc.	902,250	7,831,530	0.7
Palo Alto Networks, Inc.	26,670	13,409,143	1.2
Qualtrics International, Inc.	317,100	4,502,820	0.4
SentinelOne, Inc.	183,720	4,370,699	0.4
ServiceNow, Inc.	27,740	12,967,618	1.1

	Anteile	Wert (USD)	Nettover- mögen %
Tenable Holdings, Inc.	224,090	\$ 11,271,727	1.0%
Unity Software, Inc.	58,850	2,352,235	0.2
Zoom Video Communications, Inc. - Class A	62,030	6,665,123	0.6
		<u>218,829,978</u>	<u>18.8</u>
TECHNOLOGIE - HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	327,364	48,724,858	4.2
Western Digital Corp.	270,980	16,445,776	1.4
		<u>65,170,634</u>	<u>5.6</u>
		<u>815,816,607</u>	<u>70.0</u>
NICHT-BASISKONSUMGÜTER			
KRAFTFAHRZEUGE			
BYD Co., Ltd.	490,000	17,415,258	1.5
Tesla, Inc.	31,180	23,642,547	2.0
		<u>41,057,805</u>	<u>3.5</u>
HOTELS, RESTAURANTS UND FREIZEIT			
Airbnb, Inc.	77,814	9,405,378	0.8
Booking Holdings, Inc.	5,260	11,801,126	1.0
Evolution AB	89,520	9,383,495	0.8
Expedia Group, Inc.	53,070	6,863,543	0.6
		<u>37,453,542</u>	<u>3.2</u>
EINZELHANDEL - INTERNET UND DIREKTVERTRIEB			
Alibaba Group Holding Ltd.	875,000	10,508,953	0.9
Amazon.com, Inc.	6,690	16,084,031	1.4
JD.com, Inc. - Class A	217,000	6,095,610	0.5
Meituan - Class B	513,600	12,051,680	1.1
MercadoLibre, Inc.	12,090	9,501,289	0.8
		<u>54,241,563</u>	<u>4.7</u>
		<u>132,752,910</u>	<u>11.4</u>
INDUSTRIEGÜTER			
LUFTFRACHT UND LOGISTIK			
GXO Logistics, Inc.	183,160	9,940,093	0.9
ELEKTRISCHE AUSRÜSTUNG			
Contemporary Amperex Technology Co., Ltd. - Class A	128,639	7,832,320	0.7
Rockwell Automation, Inc.	43,860	9,350,952	0.8
Sungrow Power Supply Co., Ltd.	737,561	8,810,206	0.7
		<u>25,993,478</u>	<u>2.2</u>
MASCHINEN			
Daifuku Co., Ltd.	194,300	12,182,522	1.0
Estun Automation Co., Ltd.	4,518,400	11,382,951	1.0
Shenzhen Inovance Technology Co., Ltd.	1,769,199	16,167,080	1.4
		<u>39,732,553</u>	<u>3.4</u>
		<u>75,666,124</u>	<u>6.5</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
UNTERHALTUNG			
Endeavor Group Holdings, Inc.	476,030	10,815,402	0.9
Kuaishou Technology	715,400	6,926,653	0.6
NetEase, Inc.	375,000	7,842,720	0.7
Walt Disney Co. (The)	47,780	5,276,823	0.5
		<u>30,861,598</u>	<u>2.7</u>
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN			
Alphabet, Inc. - Class A	5,730	13,037,125	1.1
Snap, Inc. - Class A	247,810	3,496,599	0.3
Tencent Holdings Ltd.	241,600	11,045,560	0.9
ZoomInfo Technologies, Inc.	196,260	7,926,941	0.7
		<u>35,506,225</u>	<u>3.0</u>
		<u>66,367,823</u>	<u>5.7</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Intuitive Surgical, Inc.	37,410	8,516,012	0.8
TECHNOLOGIE IM BEREICH GESUNDHEITSWESEN			
Veeva Systems, Inc. - Class A	49,820	8,482,353	0.7
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Bio-Rad Laboratories, Inc. - Class A	23,850	12,826,292	1.1
illumina, Inc.	39,330	9,418,748	0.8
		<u>22,245,040</u>	<u>1.9</u>
		<u>39,243,405</u>	<u>3.4</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
IMMOBILIEN					
AKTIEN-IMMOBILIENINVESTMENTGESELLSCHAFTEN (REITS)					
SBA Communications Corp.			40,800	\$ 13,733,688	1.2%
				<u>1,143,580,557</u>	<u>98.2</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
STAMMAKTIE					
INFORMATIONSTECHNOLOGIE					
IT-DIENSTLEISTUNGEN					
Stripe, Inc. (b)			41,537	1,431,781	0.1
Gesamtanlagen				\$ 1,145,012,338	98.3%
(Kosten \$1,240,669,049)					
Termineinlagen					
ANZ, London(c)	0.03 %	–		187,909	0.1
BNP Paribas, Paris(c)	(0.79)%	–		39,695	0.0
BNP Paribas, Paris(c)	0.20 %	–		13,808	0.0
BNP Paribas, Paris(c)	0.32 %	–		147,742	0.0
Credit Suisse AG, Zurich(c)	(1.34)%	–		47,105	0.0
DBS Bank Ltd, Singapore(c)	0.40 %	–		26,357,200	2.3
Hong Kong & Shanghai Bank, Hong Kong(c)	0.00 %	–		111,894	0.0
HSBC Bank PLC, Paris(c)	(0.78)%	–		163,277	0.0
SEB, Stockholm(c)	0.01 %	–		132,510	0.0
SEB, Stockholm(c)	0.43 %	–		148,302	0.0
Sumitomo, London(c)	(0.30)%	–		128,665	0.0
Termineinlagen insgesamt				<u>27,478,107</u>	<u>2.4</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(8,089,415)</u>	<u>(0.7)</u>
Nettovermögen				<u>\$ 1,164,401,030</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.+	PLN	7,160	USD	1,608	06/09/2022	\$ (67,149)
Brown Brothers Harriman & Co.+	USD	5,819	PLN	25,806	06/09/2022	220,587
Brown Brothers Harriman & Co.+	USD	78	PLN	331	06/09/2022	(174)
Brown Brothers Harriman & Co.+	AUD	2,179	USD	1,525	06/14/2022	(39,132)
Brown Brothers Harriman & Co.+	USD	8,776	AUD	12,454	06/14/2022	163,056
						<u>\$ 277,188</u>
					Wertsteigerung	\$ 383,643
					Wertminderung	\$ (106,455)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

- (a) Stellt sämtliche oder einen Teil der verliehenen Wertpapiere dar. Informationen zur Wertpapierleihe finden Sie in Anmerkung L.
- (b) Zum angemessenen Marktwert entsprechend den Verfahren bewertet, die von und unter der allgemeinen Aufsicht der Verwaltungsgesellschaft und des Verwaltungsrats festgelegt werden.
- (c) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar
PLN – Polish Zloty
USD – United States Dollar

Glossar:

ADR – American Depositary Receipt
REIT – Real Estate Investment Trust

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
IMMOBILIEN			
IMMOBILIENAKTIVITÄTEN - DIVERSIFIZIERT			
City Developments Ltd.	39,600	\$ 238,274	0.5%
Daito Trust Construction Co., Ltd.	1,500	132,486	0.3
Mitsui Fudosan Co., Ltd.	58,300	1,274,809	2.9
New World Development Co., Ltd.	67,500	256,878	0.6
Sun Hung Kai Properties Ltd.	61,500	751,903	1.7
		<u>2,654,350</u>	<u>6.0</u>
REITs – DIVERSIFIZIERT			
Alexander & Baldwin, Inc.	12,900	263,160	0.6
Armada Hoffer Properties, Inc.	33,570	462,595	1.0
Charter Hall Long Wale REIT	68,510	241,597	0.5
Cofinimmo SA	1,710	223,364	0.5
Essential Properties Realty Trust, Inc.	22,359	511,574	1.2
ICADE	3,490	202,785	0.5
Merlin Properties Socimi SA	33,800	381,921	0.9
NTT UD REIT Investment Corp.	163	192,517	0.4
Stockland	203,450	583,077	1.3
		<u>3,062,590</u>	<u>6.9</u>
REITs – GESUNDHEITSWESSEN			
Assura PLC	294,880	266,793	0.6
Medical Properties Trust, Inc.	33,820	628,375	1.4
Ventas, Inc.	17,400	987,276	2.2
Welltower, Inc.	14,730	1,312,296	3.0
		<u>3,194,740</u>	<u>7.2</u>
REITs – HOTELS UND RESORTS			
CDL Hospitality Trusts	6,296	5,723	0.0
Invincible Investment Corp.	1,425	473,403	1.1
Park Hotels & Resorts, Inc.	25,560	461,613	1.0
RLJ Lodging Trust	33,220	446,145	1.0
		<u>1,386,884</u>	<u>3.1</u>
REITs – INDUSTRIE			
Americold Realty Trust, Inc.	17,720	490,667	1.1
Ascendas Real Estate Investment Trust	128,200	260,704	0.6
Centuria Industrial REIT	44,840	110,169	0.3
Dream Industrial Real Estate Investment Trust (a)	39,458	443,292	1.0
Duke Realty Corp.	16,250	858,488	1.9
GLP J-Reit	145	186,629	0.4
Industrial & Infrastructure Fund Investment Corp.	144	212,879	0.5
LondonMetric Property PLC	67,820	218,822	0.5
Mapletree Logistics Trust	194,500	232,257	0.5
Mitsui Fudosan Logistics Park, Inc.	41	176,864	0.4
Plymouth Industrial REIT, Inc.	5,849	118,793	0.3
Prologis, Inc.	14,890	1,898,177	4.3
Rexford Industrial Realty, Inc.	9,720	620,816	1.4
Segro PLC	43,830	612,175	1.4
STAG Industrial, Inc.	17,310	576,423	1.3
		<u>7,017,155</u>	<u>15.9</u>
REITs – BÜROS			
City Office REIT, Inc.	32,120	447,753	1.0
Cousins Properties, Inc.	14,262	492,752	1.1
Daiwa Office Investment Corp.	42	226,664	0.5
Japan Prime Realty Investment Corp.	38	121,224	0.3
Kenedix Office Investment Corp. - Class A	46	236,418	0.6
Nippon Building Fund, Inc.	58	315,049	0.7
Workspace Group PLC	24,676	222,615	0.5
		<u>2,062,475</u>	<u>4.7</u>
IMMOBILIENENTWICKLUNG			
Instone Real Estate Group SE	8,156	112,136	0.3
Longfor Group Holdings Ltd.	13,500	67,179	0.1
		<u>179,315</u>	<u>0.4</u>
IMMOBILIEN-BETRIEBSGESELLSCHAFTEN			
Aroundtown SA	73,330	344,506	0.8
CA Immobilien Anlagen AG	7,229	241,278	0.5
Castellum AB	17,070	331,951	0.8
CTP NV (a)	13,296	186,739	0.4
Fastighets AB Balder	60,120	435,021	1.0

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
Hongkong Land Holdings Ltd.			60,500	\$ 279,890	0.6%
Hulic Co., Ltd.			19,700	160,746	0.4
Shurgard Self Storage SA			3,100	162,074	0.4
TAG Immobilien AG			10,020	181,571	0.4
VGP NV			1,060	205,663	0.5
Vonovia SE			16,733	638,258	1.4
				<u>3,167,697</u>	<u>7.2</u>
IMMOBILIEN-DIENSTLEISTUNGEN					
Unibail-Rodamco-Westfield			2,930	205,999	0.5
REITs – WOHNRAUM					
American Campus Communities, Inc.			9,590	623,350	1.4
American Homes 4 Rent - Class A			19,710	728,482	1.7
Equity LifeStyle Properties, Inc.			6,350	480,695	1.1
Equity Residential			12,140	932,716	2.1
Essex Property Trust, Inc.			2,815	799,038	1.8
Independence Realty Trust, Inc.			26,641	626,330	1.4
Kenedix Residential Next Investment Corp.			141	234,522	0.5
Killam Apartment Real Estate Investment Trust			34,990	531,137	1.2
Minto Apartment Real Estate Investment Trust			15,600	226,936	0.5
Sun Communities, Inc.			6,577	1,079,483	2.5
UDR, Inc.			15,750	752,850	1.7
UNITE Group PLC (The)			18,610	271,190	0.6
				<u>7,286,729</u>	<u>16.5</u>
REITs – EINZELHANDEL					
AEON REIT Investment Corp.			246	294,265	0.7
Brixmor Property Group, Inc.			29,910	729,206	1.7
Capitaland Integrated Commercial Trust			260,152	414,918	0.9
Kite Realty Group Trust			26,110	547,265	1.2
Link REIT			71,200	643,815	1.5
Mercialys SA			17,261	171,642	0.4
NETSTREIT Corp.			21,340	448,780	1.0
Phillips Edison & Co., Inc.			12,480	421,075	1.0
Simon Property Group, Inc.			4,480	513,632	1.2
SITE Centers Corp.			37,700	592,644	1.3
Spirit Realty Capital, Inc.			14,080	591,219	1.3
				<u>5,368,461</u>	<u>12.2</u>
REITs – SPEZIALISIERT					
CubeSmart			18,690	832,266	1.9
Equinix, Inc.			2,749	1,888,810	4.3
National Storage Affiliates Trust			12,690	665,590	1.5
Public Storage			4,790	1,583,766	3.6
Safestore Holdings PLC			25,540	366,017	0.8
VICI Properties, Inc.			30,160	930,436	2.1
				<u>6,266,885</u>	<u>14.2</u>
				<u>41,853,280</u>	<u>94.8</u>
GRUNDSTOFFE					
BAUMATERIAL					
CSR Ltd.			71,120	237,726	0.5
GCC SAB de CV			27,860	195,992	0.5
				<u>433,718</u>	<u>1.0</u>
PAPIERPRODUKTE					
Stora Enso Oyj - Class R			10,820	209,885	0.4
				<u>643,603</u>	<u>1.4</u>
TRANSPORT					
SCHNELLSTRASSEN UND BAHNGLEISE					
Transurban Group			45,652	469,553	1.1
TELEKOMMUNIKATIONSDIENSTE					
INTEGRIERTE TELEKOMMUNIKATIONSDIENSTE					
Cellnex Telecom SA			3,880	175,101	0.4
Infrastrutture Wireless Italiane SpA			19,580	218,215	0.5
				<u>393,316</u>	<u>0.9</u>
GEBRAUCHSGÜTER UND BEKLEIDUNG					
HAUSBAU					
PulteGroup, Inc.			5,800	262,508	0.6
Gesamtanlagen					
(Kosten \$43,449,144)				<u>\$ 43,622,260</u>	<u>98.8%</u>
Termineinlagen					
ANZ, London(b)	0.03 %	–		8,715	0.0
Bank of Nova Scotia, Toronto(b)	0.32 %	–		8,095	0.0
BNP Paribas, Paris(b)	(1.34)%	–		3,981	0.0

	Zinssatz	Datum	Wert (USD)	Nettover- mögen %
BNP Paribas, Paris(b)	0.00 %	–	\$ 59,062	0.2%
BNP Paribas, Paris(b)	0.20 %	–	156	0.0
BNP Paribas, Paris(b)	0.50 %	–	3,983	0.0
Citibank, New York(b)	0.40 %	–	478,936	1.1
Hong Kong & Shanghai Bank, Singapore(b)	0.25 %	–	6,936	0.0
SEB, Stockholm(b)	0.01 %	–	4,347	0.0
Sumitomo, London(b)	(0.30)%	–	48,060	0.1
Sumitomo, London(b)	0.43 %	–	51,449	0.1
Sumitomo, Tokyo(b)	(0.78)%	–	67,088	0.2
Termineinlagen insgesamt			<u>740,808</u>	<u>1.7</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten			<u>(233,285)</u>	<u>(0.5)</u>
Nettovermögen			<u>\$ 44,129,783</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.	GBP 99	USD 129	06/09/2022	\$ 4,552
Brown Brothers Harriman & Co.	GBP 111	USD 137	06/09/2022	(2,694)
Brown Brothers Harriman & Co.	USD 272	GBP 210	06/09/2022	(6,982)
Brown Brothers Harriman & Co.	USD 139	NZD 205	06/10/2022	(5,809)
Brown Brothers Harriman & Co.	SEK 1,213	USD 125	06/17/2022	533
Brown Brothers Harriman & Co.	USD 293	SEK 2,754	06/17/2022	(10,901)
Brown Brothers Harriman & Co.	USD 292	SGD 400	07/08/2022	(538)
Brown Brothers Harriman & Co.	USD 381	CHF 353	07/13/2022	(12,021)
Brown Brothers Harriman & Co.	JPY 57,132	USD 451	07/15/2022	5,965
Brown Brothers Harriman & Co.	USD 441	JPY 57,132	07/15/2022	3,182
Brown Brothers Harriman & Co.	MXN 2,886	USD 143	07/20/2022	(2,611)
Brown Brothers Harriman & Co.	AUD 177	USD 126	07/21/2022	(691)
Brown Brothers Harriman & Co.	CAD 155	USD 120	07/21/2022	(2,698)
Brown Brothers Harriman & Co.	USD 123	AUD 177	07/21/2022	4,139
Brown Brothers Harriman & Co.	USD 330	CAD 412	07/21/2022	(4,100)
Brown Brothers Harriman & Co.	USD 134	EUR 128	07/28/2022	4,205
Brown Brothers Harriman & Co.+	NZD 51	USD 32	06/13/2022	(882)
Brown Brothers Harriman & Co.+	SGD 5	USD 4	06/13/2022	(43)
Brown Brothers Harriman & Co.+	USD 324	NZD 508	06/13/2022	7,267
Brown Brothers Harriman & Co.+	USD 2	NZD 3	06/13/2022	(6)
Brown Brothers Harriman & Co.+	USD 50	SGD 69	06/13/2022	518
Brown Brothers Harriman & Co.+	AUD 115	USD 81	06/14/2022	(2,047)
Brown Brothers Harriman & Co.+	USD 975	AUD 1,383	06/14/2022	17,759
Goldman Sachs Bank USA	EUR 1,744	USD 1,848	07/28/2022	(30,301)
				<u>\$ (34,204)</u>
			Wertsteigerung	\$ 48,120
			Wertminderung	\$ (82,324)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

- (a) Stellt sämtliche oder einen Teil der verliehenen Wertpapiere dar. Informationen zur Wertpapierleihe finden Sie in Anmerkung L.
(b) Tagesgeld.

Währungskürzel:

- AUD – Australian Dollar
CAD – Canadian Dollar
CHF – Swiss Franc
EUR – Euro
GBP – Great British Pound
JPY – Japanese Yen
MXN – Mexican Peso
NZD – New Zealand Dollar
SEK – Swedish Krona
SGD – Singapore Dollar
USD – United States Dollar

Glossar:

- REIT – Real Estate Investment Trust

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONSÄUSRÜSTUNG			
Calix, Inc.	1,346,101	\$ 49,724,957	1.4%
Lumentum Holdings, Inc.	1,045,968	90,036,931	2.6
		<u>139,761,888</u>	<u>4.0</u>
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Flex Ltd.	5,013,120	85,573,967	2.5
IT-DIENSTLEISTUNGEN			
Block, Inc. - Class A	430,585	37,680,484	1.1
Visa, Inc. - Class A	190,758	40,473,128	1.2
		<u>78,153,612</u>	<u>2.3</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
ASML Holding NV	87,318	50,247,358	1.5
Infineon Technologies AG	1,757,925	54,782,544	1.6
MediaTek, Inc.	1,598,787	49,436,292	1.4
NXP Semiconductors NV	351,630	66,725,243	1.9
Taiwan Semiconductor Manufacturing Co., Ltd.	2,508,017	47,428,920	1.4
Wolfspeed, Inc.	379,814	28,573,393	0.8
		<u>297,193,750</u>	<u>8.6</u>
SOFTWARE			
Adobe, Inc.	142,584	59,383,220	1.7
Dassault Systemes SE	1,528,931	64,465,287	1.8
Microsoft Corp.	276,555	75,186,911	2.2
		<u>199,035,418</u>	<u>5.7</u>
TECHNOLOGIE - HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	506,288	75,355,963	2.2
		<u>875,074,598</u>	<u>25.3</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Hexcel Corp.	1,040,622	59,783,735	1.7
BAUPRODUKTE			
Owens Corning	539,470	51,562,529	1.5
Trex Co., Inc.	674,153	42,957,036	1.2
		<u>94,519,565</u>	<u>2.7</u>
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Tetra Tech, Inc.	468,765	63,269,168	1.8
Tomra Systems ASA	2,389,612	48,732,260	1.4
Waste Management, Inc.	666,670	105,673,930	3.1
		<u>217,675,358</u>	<u>6.3</u>
ELEKTRISCHE AUSRÜSTUNG			
Rockwell Automation, Inc.	284,651	60,687,599	1.7
Schneider Electric SE (Paris)	224,499	31,181,070	0.9
Vestas Wind Systems A/S	3,465,386	88,513,779	2.6
		<u>180,382,448</u>	<u>5.2</u>
MASCHINEN			
Deere & Co.	245,940	87,992,518	2.6
SMC Corp.	126,681	65,497,546	1.9
Xylem, Inc./NY	468,011	39,429,934	1.1
		<u>192,919,998</u>	<u>5.6</u>
PROFESSIONELLE DIENSTLEISTUNGEN			
Recruit Holdings Co., Ltd.	1,101,912	39,882,800	1.2
		<u>785,163,904</u>	<u>22.7</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
Abcam PLC	2,644,404	39,374,292	1.2
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Alcon, Inc.	871,599	65,405,317	1.9
Becton Dickinson and Co.	366,413	93,728,385	2.7
Koninklijke Philips NV	1,650,003	42,531,571	1.2
STERIS PLC	346,353	79,037,657	2.3
		<u>280,702,930</u>	<u>8.1</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Apollo Hospitals Enterprise Ltd.	758,958	38,606,364	1.1
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Bio-Rad Laboratories, Inc. - Class A	114,371	61,507,516	1.8
Bruker Corp.	817,979	51,107,322	1.5

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
Danaher Corp.			326,962	\$ 86,259,177	2.5%
Gerresheimer AG			527,982	39,580,658	1.1
West Pharmaceutical Services, Inc.			97,703	30,325,152	0.9
				<u>268,779,825</u>	<u>7.8</u>
				<u>627,463,411</u>	<u>18.2</u>
FINANZWERTE					
BANKEN					
Erste Group Bank AG (a)			2,253,981	70,373,701	2.0
HDFC Bank Ltd.			3,517,218	62,434,191	1.8
SVB Financial Group			184,030	89,911,493	2.6
				<u>222,719,385</u>	<u>6.4</u>
KAPITALMÄRKTE					
Deutsche Boerse AG			271,151	45,570,573	1.3
London Stock Exchange Group PLC			392,168	36,594,373	1.1
MSCI, Inc. - Class A			170,614	75,471,143	2.2
Partners Group Holding AG			54,093	58,202,696	1.7
				<u>215,838,785</u>	<u>6.3</u>
VERSICHERUNGEN					
Aflac, Inc.			1,007,621	61,031,593	1.7
AIA Group Ltd.			4,244,912	43,978,070	1.3
				<u>105,009,663</u>	<u>3.0</u>
				<u>543,567,833</u>	<u>15.7</u>
NICHT-BASISKONSUMGÜTER					
KFZ-BESTANDTEILE					
Aptiv PLC			425,713	45,227,715	1.3
KRAFTFAHRZEUGE					
BYD Co., Ltd.			2,210,030	78,547,419	2.3
HAUSHALTSGEBRAUCHSGÜTER					
TopBuild Corp.			349,619	68,965,864	2.0
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER					
NIKE, Inc. - Class B			537,223	63,848,940	1.8
				<u>256,589,938</u>	<u>7.4</u>
VERSORGUNG					
STROMVERSORGUNGSBETRIEBE					
NextEra Energy, Inc.			957,953	72,507,465	2.1
WASSERVERSORGER					
American Water Works Co., Inc.			283,493	42,878,251	1.3
				<u>115,385,716</u>	<u>3.4</u>
GRUNDSTOFFE					
CHEMIKALIEN					
Chr Hansen Holding A/S			581,140	43,582,214	1.3
Koninklijke DSM NV			375,095	63,166,527	1.8
				<u>106,748,741</u>	<u>3.1</u>
Gesamtanlagen					
(Kosten \$3,422,483,824)				<u>\$ 3,309,994,141</u>	<u>95.8%</u>
Termineinlagen					
BBH, Grand Cayman(b)	0.03 %	–		1	0.0
BBH, Grand Cayman(b)	0.32 %	–		1	0.0
BNP Paribas, Paris(b)	(1.34)%	–		334,262	0.0
BNP Paribas, Paris(b)	(0.79)%	–		336,330	0.0
BNP Paribas, Paris(b)	0.00 %	–		1,765,582	0.1
BNP Paribas, Paris(b)	0.20 %	–		1,053,780	0.0
BNP Paribas, Paris(b)	4.62 %	–		1	0.0
DBS Bank Ltd, Singapore(b)	0.40 %	–		139,281,517	4.1
Hong Kong & Shanghai Bank, Singapore(b)	0.25 %	–		59,790	0.0
HSBC Bank PLC, Paris(b)	(0.78)%	–		9,241	0.0
SEB, Stockholm(b)	0.01 %	–		360,008	0.0
Sumitomo, London(b)	(0.30)%	–		1,726,383	0.1
Sumitomo, London(b)	0.43 %	–		695,623	0.0
Sumitomo, Tokyo(b)	(0.78)%	–		4,041,521	0.1
Sumitomo, Tokyo(b)	0.40 %	–		126,060	0.0
Termineinlagen insgesamt				<u>149,790,100</u>	<u>4.4</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(5,800,656)</u>	<u>(0.2)</u>
Nettovermögen				<u>\$ 3,453,983,585</u>	<u>100.0%</u>

DEVISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Bank of America, NA	USD 8,945	GBP 7,216	06/09/2022	\$ 147,812
Bank of America, NA	USD 7,775	SEK 72,968	06/17/2022	(299,643)
Bank of America, NA	JPY 3,188,374	USD 24,951	07/15/2022	138,085
Barclays Bank PLC	USD 18,122	BRL 91,102	06/02/2022	1,046,723
BNP Paribas SA	USD 8,260	NOK 78,083	06/17/2022	71,701
Brown Brothers Harriman & Co.	GBP 25	USD 31	06/06/2022	72
Brown Brothers Harriman & Co.	USD 1	GBP 1	06/06/2022	(1)
Brown Brothers Harriman & Co.+	CAD 17	USD 13	06/13/2022	(279)
Brown Brothers Harriman & Co.+	EUR 12,497	USD 13,179	06/13/2022	(244,142)
Brown Brothers Harriman & Co.+	SGD 23	USD 17	06/13/2022	15
Brown Brothers Harriman & Co.+	SGD 4,442	USD 3,205	06/13/2022	(37,338)
Brown Brothers Harriman & Co.+	USD 154	CAD 198	06/13/2022	3,330
Brown Brothers Harriman & Co.+	USD 153,962	EUR 145,549	06/13/2022	2,373,698
Brown Brothers Harriman & Co.+	USD 37,702	SGD 52,193	06/13/2022	392,061
Brown Brothers Harriman & Co.+	AUD 16,396	USD 11,456	06/14/2022	(312,058)
Brown Brothers Harriman & Co.+	USD 78,106	AUD 110,814	06/14/2022	1,434,127
Citibank, NA	GBP 14,131	USD 18,636	06/09/2022	829,333
Citibank, NA	USD 7,599	INR 583,672	07/07/2022	(110,412)
Citibank, NA	CAD 8,363	USD 6,537	07/21/2022	(73,345)
Citibank, NA	EUR 8,785	USD 9,253	07/28/2022	(206,843)
Deutsche Bank AG	CAD 12,424	USD 9,702	07/21/2022	(118,114)
Deutsche Bank AG	EUR 290,262	USD 306,777	07/28/2022	(5,781,676)
Goldman Sachs Bank USA	USD 6,113	INR 468,906	07/07/2022	(96,979)
Goldman Sachs Bank USA	USD 65,251	JPY 8,275,731	07/15/2022	(846,551)
Goldman Sachs Bank USA	TWD 320,938	USD 11,040	07/27/2022	(75,258)
HSBC Bank USA	AUD 7,823	USD 5,484	07/21/2022	(133,974)
JPMorgan Chase Bank, NA	NOK 432,637	USD 49,494	06/17/2022	3,329,070
JPMorgan Chase Bank, NA	USD 5,612	INR 432,785	07/07/2022	(59,656)
Morgan Stanley Capital Services LLC	BRL 91,102	USD 18,741	06/02/2022	(427,668)
Morgan Stanley Capital Services LLC	USD 18,231	GBP 14,507	06/09/2022	49,279
Morgan Stanley Capital Services LLC	USD 57,575	GBP 44,072	06/09/2022	(2,041,043)
Morgan Stanley Capital Services LLC	USD 18,573	BRL 91,102	07/05/2022	410,764
Morgan Stanley Capital Services LLC	INR 5,275,969	USD 68,965	07/07/2022	1,274,022
Morgan Stanley Capital Services LLC	CHF 31,998	USD 34,412	07/13/2022	973,684
Morgan Stanley Capital Services LLC	USD 71,054	AUD 99,136	07/21/2022	143,021
Morgan Stanley Capital Services LLC	USD 43,021	CNH 294,126	07/21/2022	969,727
Morgan Stanley Capital Services LLC	TWD 528,105	USD 18,195	07/27/2022	(95,046)
Morgan Stanley Capital Services LLC	USD 36,274	EUR 34,103	07/28/2022	448,206
Royal Bank of Scotland PLC	USD 23,134	SEK 217,057	06/17/2022	(897,174)
Standard Chartered Bank	USD 14,439	ZAR 217,745	06/23/2022	(559,558)
Standard Chartered Bank	CNH 46,345	USD 6,848	07/21/2022	(83,960)
UBS AG	GBP 5,751	USD 7,223	06/09/2022	(23,383)
UBS AG	CHF 9,538	USD 9,663	07/13/2022	(304,230)
UBS AG	USD 7,233	CHF 7,063	07/13/2022	147,566
UBS AG	USD 124,074	CAD 155,157	07/21/2022	(1,439,480)
UBS AG	USD 45,868	KRW 57,175,083	07/27/2022	148,838
				\$ 63,323
			Wertsteigerung	\$ 14,331,134
			Wertminderung	\$ (14,267,811)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

- (a) Stellt sämtliche oder einen Teil der verliehenen Wertpapiere dar. Informationen zur Wertpapierleihe finden Sie in Anmerkung L.
(b) Tagesgeld.

Währungskürzel:

- AUD – Australian Dollar
- BRL – Brazilian Real
- CAD – Canadian Dollar
- CHF – Swiss Franc
- CNH – Chinese Yuan Renminbi (Offshore)
- EUR – Euro
- GBP – Great British Pound
- INR – Indian Rupee
- JPY – Japanese Yen
- KRW – South Korean Won
- NOK – Norwegian Krone
- SEK – Swedish Krona

SGD – Singapore Dollar
TWD – New Taiwan Dollar
USD – United States Dollar
ZAR – South African Rand

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
FINANZWERTE			
BANKEN			
Axis Bank Ltd.	73,034	\$ 644,581	0.5%
Bandhan Bank Ltd.	673,252	2,826,598	2.4
HDFC Bank Ltd.	528,246	9,450,576	7.8
ICICI Bank Ltd.	841,021	8,108,380	6.7
IndusInd Bank Ltd.	164,494	1,972,265	1.6
		<u>23,002,400</u>	<u>19.0</u>
FINANZWESEN – VERBRAUCHER			
Bajaj Finance Ltd.	46,419	3,636,540	3.0
Manappuram Finance Ltd.	1,048,188	1,285,996	1.1
Muthoot Finance Ltd.	110,526	1,622,522	1.3
RepcO Home Finance Ltd.	795,873	1,532,570	1.3
		<u>8,077,628</u>	<u>6.7</u>
VERSICHERUNGEN			
HDFC Life Insurance Co., Ltd.	273,395	2,109,194	1.7
Max Financial Services Ltd.	369,346	3,780,699	3.1
		<u>5,889,893</u>	<u>4.8</u>
SPARKONTEN UND HYPOTHEKENFINANZIERUNG			
Housing Development Finance Corp., Ltd.	334,458	9,937,510	8.2
		<u>46,907,431</u>	<u>38.7</u>
INFORMATIONSTECHNOLOGIE			
IT-DIENSTLEISTUNGEN			
HCL Technologies Ltd.	187,114	2,508,350	2.1
Infosys Ltd.	278,133	5,386,669	4.4
One 97 Communications Ltd.	83,467	702,043	0.6
Tata Consultancy Services Ltd.	33,342	1,445,148	1.2
Tech Mahindra Ltd.	231,503	3,519,379	2.9
		<u>13,561,589</u>	<u>11.2</u>
SOFTWARE			
Route Mobile Ltd.	68,930	1,236,165	1.0
		<u>14,797,754</u>	<u>12.2</u>
INDUSTRIEGÜTER			
BAUPRODUKTE			
Blue Star Ltd.	145,167	1,901,810	1.6
Kajaria Ceramics Ltd.	85,103	1,128,020	0.9
		<u>3,029,830</u>	<u>2.5</u>
BAU- UND INGENIEURWESEN			
Larsen & Toubro Ltd.	180,857	3,854,229	3.2
Voltas Ltd.	283,457	3,716,993	3.1
		<u>7,571,222</u>	<u>6.3</u>
ELEKTRISCHE AUSRÜSTUNG			
KEI Industries Ltd.	150,110	2,390,391	2.0
MASCHINEN			
Escorts Ltd.	19,981	419,495	0.3
		<u>13,410,938</u>	<u>11.1</u>
VERSORGUNG			
STROMVERSORGBETRIEBE			
Power Grid Corp. of India Ltd.	742,401	2,227,119	1.8
GASVERSORGBETRIEBE			
Gujarat Gas Ltd.	329,959	2,377,061	2.0
Indraprastha Gas Ltd.	593,900	2,886,261	2.4
Mahanagar Gas Ltd.	102,131	994,523	0.8
		<u>6,257,845</u>	<u>5.2</u>
UNABHÄNGIGE STROM- UND ERNEUERBARE ELEKTRIZITÄTSPRODUZENTEN			
NTPC Ltd.	1,245,928	2,503,531	2.1
		<u>10,988,495</u>	<u>9.1</u>
NICHT-BASISKONSUMGÜTER			
KFZ-BESTANDTEILE			
Balkrishna Industries Ltd.	84,079	2,561,263	2.1
Motherson Sumi Systems Ltd.	705,572	1,190,551	1.0
Motherson Sumi Wiring India Ltd.	705,572	596,184	0.5
		<u>4,347,998</u>	<u>3.6</u>
KRAFTFAHRZEUGE			
Maruti Suzuki India Ltd.	18,307	1,878,504	1.6

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
HOTELS, RESTAURANTS UND FREIZEIT					
MakeMyTrip Ltd.			128,280	\$ 3,548,225	2.9%
				<u>9,774,727</u>	<u>8.1</u>
GRUNDSTOFFE					
CHEMIKALIEN					
Aarti Industries Ltd.			105,488	1,033,666	0.8
Asian Paints Ltd.			22,561	831,011	0.7
SRF Ltd.			84,568	2,684,053	2.2
				<u>4,548,730</u>	<u>3.7</u>
METALL UND BERGBAU					
JSW Steel Ltd.			163,349	1,159,846	1.0
Tata Steel Ltd.			171,479	2,331,666	1.9
				<u>3,491,512</u>	<u>2.9</u>
				<u>8,040,242</u>	<u>6.6</u>
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Reliance Industries Ltd.			186,816	6,334,942	5.2
VERBRAUCHSGÜTER					
KÖRPERPFLEGEPRODUKTE					
Hindustan Unilever Ltd.			47,795	1,446,047	1.2
TABAK					
ITC Ltd.			1,098,702	3,838,001	3.2
				<u>5,284,048</u>	<u>4.4</u>
GESUNDHEITSWESEN					
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN					
Dr Lal PathLabs Ltd.			14,104	376,960	0.3
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN					
Divi's Laboratories Ltd.			30,074	1,391,164	1.2
PHARMAZEUTIKA					
Laurus Labs Ltd.			170,699	1,253,040	1.0
Sun Pharmaceutical Industries Ltd.			173,092	1,918,730	1.6
				<u>3,171,770</u>	<u>2.6</u>
				<u>4,939,894</u>	<u>4.1</u>
IMMOBILIEN					
IMMOBILIEN-MANAGEMENT UND -ERSCHLISSUNG					
Prestige Estates Projects Ltd.			231,854	1,284,009	1.0
Gesamtanlagen					
(Kosten \$107,533,822).....				\$ 121,762,480	100.5%
Termineinlagen					
Sumitomo, Tokyo(a)	(0.78)%	–		208	0.0
Sumitomo, Tokyo(a)	0.40 %	–		278,781	0.2
				<u>278,989</u>	<u>0.2</u>
Termineinlagen insgesamt					
				<u>(891,396)</u>	<u>(0.7)</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten					
				<u>\$ 121,150,073</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.....	PLN	0*	USD	0* 06/01/2022	\$ 0
Brown Brothers Harriman & Co.....	USD	0*	PLN	2 06/01/2022	4
Brown Brothers Harriman & Co.....	EUR	1	USD	1 06/02/2022	0
Brown Brothers Harriman & Co.....	EUR	0*	USD	0* 06/02/2022	0
Brown Brothers Harriman & Co.....	USD	3	EUR	3 06/02/2022	0
Brown Brothers Harriman & Co.....	USD	2	EUR	1 06/07/2022	0
Brown Brothers Harriman & Co+.....	AUD	1	USD	1 06/27/2022	(10)
Brown Brothers Harriman & Co+.....	PLN	5	USD	1 06/27/2022	(14)
Brown Brothers Harriman & Co+.....	SGD	4	USD	3 06/27/2022	(13)
Brown Brothers Harriman & Co+.....	USD	29	AUD	42 06/27/2022	419
Brown Brothers Harriman & Co+.....	USD	70	PLN	302 06/27/2022	346
Brown Brothers Harriman & Co+.....	USD	175	SGD	241 06/27/2022	464
					<u>\$ 1,196</u>
				Wertsteigerung	\$ 1,233
				Wertminderung	\$ (37)

- + Zum Zweck der Absicherung von Anteilklassen benutzt.
- * Die Anzahl der Kontrakte beträgt weniger als 500.
- (a) Tagesgeld.

Währungskürzel:

- AUD – Australian Dollar
- EUR – Euro
- PLN – Polish Zloty
- SGD – Singapore Dollar
- USD – United States Dollar

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Ahlstrom-Munksjo Holding 3 Oy	3.63%	02/04/2028	EUR 2,314	€ 2,021,315	0.7%
Ashland Services BV	2.00%	01/30/2028	640	580,138	0.2
Axalta Coating Systems Dutch Holding B BV	3.75%	01/15/2025	350	329,192	0.1
Guala Closures SpA	3.25%	06/15/2028	2,130	1,793,309	0.6
INEOS Quattro Finance 1 PLC	3.75%	07/15/2026	1,538	1,395,952	0.5
INEOS Styrolution Group GmbH	2.25%	01/16/2027	1,367	1,196,008	0.4
Kleopatra Finco SARL	4.25%	03/01/2026	717	611,171	0.2
Monitchem HoldCo 3 SA	5.25%	03/15/2025	122	117,631	0.0
Olympus Water US Holding Corp.	3.88%	10/01/2028	1,417	1,263,747	0.4
Olympus Water US Holding Corp.	5.38%	10/01/2029	920	750,230	0.2
Rimini Bidco SpA(a)	5.25%	12/14/2026	2,700	2,258,531	0.7
Schoeller Packaging BV	6.38%	11/01/2024	350	321,485	0.1
SCIL IV LLC/SCIL USA Holdings LLC	4.38%	11/01/2026	1,650	1,497,375	0.5
SCIL IV LLC/SCIL USA Holdings LLC(a)	4.38%	11/01/2026	927	887,103	0.3
SGL Carbon SE	4.63%	09/30/2024	250	243,462	0.1
Solvay SA(b)	2.50%	12/02/2025	2,400	2,207,817	0.7
SPCM SA	2.00%	02/01/2026	1,150	1,098,150	0.4
SPCM SA	2.63%	02/01/2029	730	649,831	0.2
Synthomer PLC	3.88%	07/01/2025	1,240	1,221,672	0.4
				<u>20,444,119</u>	<u>6.7</u>
INVESTITIONSGÜTER					
ARD Finance SA(c)	5.00%	06/30/2027	2,103	1,657,900	0.5
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	2.00%	09/01/2028	760	649,800	0.2
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	3.00%	09/01/2029	1,820	1,444,625	0.5
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	2.13%	08/15/2026	710	621,169	0.2
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	4.75%	07/15/2027	GBP 1,541	1,447,023	0.5
Crown European Holdings SA	3.38%	05/15/2025	EUR 230	230,884	0.1
IMA Industria Macchine Automatiche SpA	3.75%	01/15/2028	2,323	2,010,566	0.6
Paprec Holding SA	3.50%	07/01/2028	2,901	2,688,359	0.9
PCF GmbH	4.75%	04/15/2026	2,450	2,170,600	0.7
Rolls-Royce PLC	1.63%	05/09/2028	1,000	824,843	0.3
Titan Holdings II BV	5.13%	07/15/2029	2,800	2,444,945	0.8
TK Elevator Holdco GmbH	6.63%	07/15/2028	2,276	2,042,059	0.7
TK Elevator Midco GmbH	4.38%	07/15/2027	1,415	1,309,217	0.4
Verallia SA	1.88%	11/10/2031	400	333,891	0.1
				<u>19,875,881</u>	<u>6.5</u>
KOMMUNIKATIONSMEDIEN					
Adevinta ASA	3.00%	11/15/2027	540	487,898	0.2
Altice Financing SA	2.25%	01/15/2025	1,220	1,149,516	0.4
Altice Financing SA	4.25%	08/15/2029	963	829,132	0.3
Altice Finco SA	4.75%	01/15/2028	2,311	1,927,865	0.6
Banjijay Group SAS	6.50%	03/01/2026	230	223,739	0.1
Summer BC Holdco B SARL	5.75%	10/31/2026	797	771,390	0.2
Virgin Media Finance PLC	3.75%	07/15/2030	2,410	1,971,579	0.6
VZ Vendor Financing II BV	2.88%	01/15/2029	1,000	830,970	0.3
Ziggo Bond Co. BV	3.38%	02/28/2030	3,870	3,126,917	1.0
				<u>11,319,006</u>	<u>3.7</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Altice France SA/France	3.38%	01/15/2028	1,348	1,131,782	0.4
Altice France SA/France	4.13%	01/15/2029	550	459,870	0.1
Altice France SA/France	2.50%	01/15/2025	850	790,531	0.3
Altice France SA/France	4.00%	07/15/2029	760	623,509	0.2
Altice France SA/France	5.88%	02/01/2027	3,195	3,053,437	1.0
eircom Finance DAC	3.50%	05/15/2026	2,460	2,305,491	0.8
Kaixo Bondeo Telecom SA	5.13%	09/30/2029	703	592,369	0.2
Lorca Telecom Bondco SA	4.00%	09/18/2027	4,250	3,982,783	1.3
Matterhorn Telecom SA	3.13%	09/15/2026	1,780	1,642,642	0.5
PLT VII Finance SARL	4.63%	01/05/2026	2,070	1,937,595	0.6
SoftBank Group Corp.	2.13%	07/06/2024	1,060	997,410	0.3
SoftBank Group Corp.	2.88%	01/06/2027	1,900	1,630,404	0.5
Telecom Italia Finance SA	7.75%	01/24/2033	977	1,104,010	0.4
Telecom Italia SpA/Milano	1.63%	01/18/2029	1,624	1,317,388	0.4
Telecom Italia SpA/Milano	2.38%	10/12/2027	1,870	1,672,716	0.5
Telefonica Europe BV(b)	2.38%	02/12/2029	800	652,264	0.2
Telefonica Europe BV(b)	2.88%	06/24/2027	2,200	1,991,200	0.7
Telefonica Europe BV(b)	4.38%	12/14/2024	700	708,932	0.2
United Group BV	3.13%	02/15/2026	3,049	2,610,706	0.9
United Group BV	4.00%	11/15/2027	2,480	2,104,443	0.7

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettovermögen %
Vmed O2 UK Financing I PLC	3.25%	01/31/2031	EUR 1,332	€ 1,132,087	0.4%
Vodafone Group PLC, Series NC6	2.63%	08/27/2080	1,168	1,094,116	0.4
Vodafone Group PLC, Series NC10	3.00%	08/27/2080	2,214	1,886,906	0.6
WP/AP Telecom Holdings IV BV	3.75%	01/15/2029	1,262	1,136,900	0.4
				<u>36,559,491</u>	<u>12.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Adient Global Holdings Ltd.	3.50%	08/15/2024	580	544,000	0.2
Clarios Global LP/Clarios US Finance Co.	4.38%	05/15/2026	566	522,996	0.2
Dana Financing Luxembourg SARL	3.00%	07/15/2029	950	752,429	0.2
Faurecia SE	2.38%	06/15/2027	1,380	1,152,507	0.4
Faurecia SE	2.38%	06/15/2029	561	445,995	0.1
Faurecia SE	2.75%	02/15/2027	1,002	860,091	0.3
Ford Motor Credit Co. LLC.	1.36%	02/07/2025	2,250	2,103,916	0.7
Ford Motor Credit Co. LLC.	2.39%	02/17/2026	2,300	2,167,750	0.7
Ford Motor Credit Co., LLC	1.74%	07/19/2024	1,630	1,566,644	0.5
Goodyear Europe BV	2.75%	08/15/2028	860	714,622	0.2
IHO Verwaltungs GmbH(c)	3.75%	09/15/2026	1,907	1,701,275	0.6
IHO Verwaltungs GmbH(c)	3.88%	05/15/2027	340	294,043	0.1
Jaguar Land Rover Automotive PLC	4.50%	07/15/2028	1,149	937,234	0.3
Renault SA	2.38%	05/25/2026	500	454,510	0.2
Renault SA	2.50%	04/01/2028	1,500	1,253,042	0.4
Schaeffler AG	2.88%	03/26/2027	1,420	1,335,004	0.4
Schaeffler AG, Series E	3.38%	10/12/2028	3,900	3,556,827	1.2
TI Automotive Finance PLC	3.75%	04/15/2029	1,491	1,190,030	0.4
ZF Europe Finance BV	2.00%	02/23/2026	1,900	1,674,842	0.6
ZF Finance GmbH	2.00%	05/06/2027	1,600	1,348,437	0.4
ZF Finance GmbH	2.25%	05/03/2028	2,400	1,979,611	0.6
ZF Finance GmbH	2.75%	05/25/2027	2,000	1,725,562	0.6
ZF Finance GmbH, Series E	3.75%	09/21/2028	500	440,000	0.1
				<u>28,721,367</u>	<u>9.4</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Carnival Corp.	7.63%	03/01/2026	1,350	1,259,855	0.4
CPUK Finance Ltd.	4.50%	08/28/2027	GBP 580	628,341	0.2
Explorer II AS	3.38%	02/24/2025	EUR 1,734	1,483,949	0.5
Motion Bondco DAC	4.50%	11/15/2027	1,080	906,813	0.3
WMG Acquisition Corp.	2.25%	08/15/2031	1,020	841,727	0.3
				<u>5,120,685</u>	<u>1.7</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Castle Uk Finco PLC(a)	5.25%	05/15/2028	1,321	1,249,636	0.4
Castle Uk Finco PLC	7.00%	05/15/2029	GBP 542	577,203	0.2
Maison Finco PLC	6.00%	10/31/2027	1,427	1,476,570	0.5
NH Hotel Group SA	4.00%	07/02/2026	EUR 245	233,922	0.1
Standard Industries, Inc./NJ	2.25%	11/21/2026	1,220	1,051,156	0.3
				<u>4,588,487</u>	<u>1.5</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Afflelou SAS	4.25%	05/19/2026	720	655,973	0.2
BK LC Lux Finco1 SARL	5.25%	04/30/2029	2,950	2,584,687	0.8
CT Investment GmbH	5.50%	04/15/2026	530	463,816	0.2
Dufry One BV	3.38%	04/15/2028	1,366	1,177,889	0.4
eG Global Finance PLC	4.38%	02/07/2025	1,070	1,008,739	0.3
Maxeda DIY Holding BV	5.88%	10/01/2026	1,130	892,670	0.3
Shiba Bidco SpA	4.50%	10/31/2028	2,743	2,441,968	0.8
				<u>9,225,742</u>	<u>3.0</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Avantor Funding, Inc.	3.88%	07/15/2028	350	331,737	0.1
Bellis Acquisition Co. PLC	4.50%	02/16/2026	GBP 566	577,987	0.2
Cab Selas	3.38%	02/01/2028	EUR 1,839	1,650,999	0.5
Casino Guichard Perrachon SA	4.50%	03/07/2024	500	448,922	0.2
Casino Guichard Perrachon SA	5.25%	04/15/2027	1,080	862,613	0.3
Catalent Pharma Solutions, Inc.	2.38%	03/01/2028	460	412,741	0.1
Cheplapharm Arzneimittel GmbH	3.50%	02/11/2027	977	911,168	0.3
Cheplapharm Arzneimittel GmbH	4.38%	01/15/2028	2,373	2,212,775	0.7
Chrome Bidco SASU	3.50%	05/31/2028	1,226	1,106,176	0.4
Chrome Holdco SASU	5.00%	05/31/2029	1,780	1,527,468	0.5
Grifols Escrow Issuer SA	3.88%	10/15/2028	5,450	4,915,717	1.6
Grifols SA	2.25%	11/15/2027	870	787,970	0.3
Gruenthal GmbH	4.13%	05/15/2028	1,780	1,644,976	0.5
IQVIA, Inc.	2.25%	03/15/2029	3,380	2,958,315	1.0
Nidda BondCo GmbH	5.00%	09/30/2025	980	865,924	0.3
Nidda Healthcare Holding GmbH	3.50%	09/30/2024	3,084	2,860,468	0.9
Nobel Bidco BV	3.13%	06/15/2028	1,658	1,308,403	0.4
Nomad Foods Bondco PLC	2.50%	06/24/2028	1,427	1,228,818	0.4
Ontex Group NV	3.50%	07/15/2026	1,030	891,345	0.3
Organon & Co./Organon Foreign Debt Co-Issuer BV	2.88%	04/30/2028	2,210	2,031,511	0.7

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettovermögen %
Paysafe Finance PLC/Paysafe Holdings US Corp.	3.00%	06/15/2029	EUR 370	€ 308,109	0.1%
Premier Foods Finance PLC	3.50%	10/15/2026	GBP 920	981,360	0.3
Rossini SARL	6.75%	10/30/2025	EUR 1,160	1,174,734	0.4
				<u>32,000,236</u>	<u>10.5</u>
ENERGIE					
Repsol International Finance BV(b)	3.75%	03/11/2026	2,621	2,537,478	0.9
Repsol International Finance BV	4.50%	03/25/2025	1,253	1,275,787	0.4
Rubis Terminal Infra SAS	5.63%	05/15/2025	894	901,011	0.3
UGI International LLC	2.50%	12/01/2029	1,550	1,255,417	0.4
				<u>5,969,693</u>	<u>2.0</u>
SONSTIGE INDUSTRIEWERTE					
Belden, Inc.	3.38%	07/15/2031	716	612,453	0.2
Paganini Bidco SpA(a)	4.25%	10/30/2028	660	628,791	0.2
Rexel SA	2.13%	06/15/2028	360	322,577	0.1
SIG PLC	5.25%	11/30/2026	2,076	1,925,528	0.6
				<u>3,489,349</u>	<u>1.1</u>
DIENTSTLEISTUNGEN					
Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	3.63%	06/01/2028	873	720,449	0.2
Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	4.88%	06/01/2028	GBP 929	917,072	0.3
APCOA Parking Holdings GmbH	4.63%	01/15/2027	EUR 2,512	2,237,387	0.7
Aramark International Finance SARL	3.13%	04/01/2025	567	538,334	0.2
Arena Luxembourg Finance SARL	1.88%	02/01/2028	1,488	1,220,286	0.4
Elior Group SA	3.75%	07/15/2026	1,337	1,128,050	0.4
Elis SA	1.63%	04/03/2028	700	611,556	0.2
Elis SA	4.13%	05/24/2027	700	703,644	0.2
House of Finance NV (The)	4.38%	07/15/2026	530	526,350	0.2
Intertrust Group BV	3.38%	11/15/2025	800	790,990	0.3
La Financiere Atalian SASU	4.00%	05/15/2024	510	451,206	0.2
La Financiere Atalian SASU	6.63%	05/15/2025	GBP 950	979,010	0.3
Nexi SpA	1.63%	04/30/2026	EUR 360	330,189	0.1
Rakuten Group, Inc.(b)	4.25%	04/22/2027	1,200	969,419	0.3
Techem Verwaltungsgesellschaft 674 mbH	6.00%	07/30/2026	993	958,105	0.3
Techem Verwaltungsgesellschaft 675 mbH	2.00%	07/15/2025	3,096	2,884,608	1.0
Verisure Holding AB	3.25%	02/15/2027	745	660,538	0.2
Verisure Holding AB	3.88%	07/15/2026	1,247	1,162,948	0.4
Verisure Midholding AB	5.25%	02/15/2029	2,630	2,212,598	0.7
				<u>20,002,739</u>	<u>6.6</u>
TECHNOLOGIE					
Banff Merger Sub, Inc.	8.38%	09/01/2026	640	606,400	0.2
Boxer Parent Co., Inc.	6.50%	10/02/2025	2,461	2,403,531	0.8
Cedacri Mergeco SpA(a)	4.63%	05/15/2028	1,592	1,545,716	0.5
Centurion Bidco SpA	5.88%	09/30/2026	1,800	1,691,526	0.6
Infineon Technologies AG(b)	6.63%	01/01/2028	1,200	1,126,303	0.4
TeamSystem SpA	3.50%	02/15/2028	1,790	1,620,014	0.5
				<u>8,993,490</u>	<u>3.0</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Deutsche Lufthansa AG	3.50%	07/14/2029	800	690,292	0.2
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Albion Financing 1 SARL/Aggreko Holdings, Inc.	5.25%	10/15/2026	418	392,776	0.1
Atlantia SpA	1.88%	07/13/2027	738	660,091	0.2
Autostrade per l'Italia SpA	1.63%	01/25/2028	1,159	1,016,195	0.3
Autostrade per l'Italia SpA	1.75%	06/26/2026	1,775	1,632,451	0.5
Autostrade per l'Italia SpA	1.88%	11/04/2025	780	733,396	0.3
Autostrade per l'Italia SpA	2.00%	12/04/2028	1,382	1,208,514	0.4
Autostrade per l'Italia SpA	2.00%	01/15/2030	808	686,415	0.2
Avis Budget Finance PLC	4.75%	01/30/2026	472	460,333	0.2
BCP V Modular Services Finance II PLC	6.13%	11/30/2028	GBP 810	833,103	0.3
BCP V Modular Services Finance PLC	6.75%	11/30/2029	EUR 1,654	1,378,294	0.5
Kapla Holding SAS	3.38%	12/15/2026	1,649	1,455,730	0.5
Loxam SAS	2.88%	04/15/2026	703	644,663	0.2
Loxam SAS	3.75%	07/15/2026	992	930,788	0.3
Loxam SAS	4.50%	02/15/2027	751	705,996	0.2
Loxam SAS	5.75%	07/15/2027	720	646,598	0.2
				<u>13,385,343</u>	<u>4.4</u>
				<u>220,385,920</u>	<u>72.3</u>
FINANZINSTITUTE					
BANKWESEN					
Banca Monte dei Paschi di Siena SpA	1.88%	01/09/2026	600	525,743	0.2
Banca Monte dei Paschi di Siena SpA	5.38%	01/18/2028	625	390,028	0.1
Banca Monte dei Paschi di Siena SpA	8.00%	01/22/2030	365	240,900	0.1
Banca Popolare di Sondrio SPA	3.88%	02/25/2032	700	635,347	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettöver- mögen %
Banco BPM SpA	0.88%	07/15/2026	EUR 723	€ 659,201	0.2%
Banco BPM SpA	2.88%	06/29/2031	1,205	1,086,776	0.4
Banco BPM SpA	5.00%	09/14/2030	530	528,148	0.2
Banco BPM SpA(b)	7.00%	04/12/2027	310	304,963	0.1
Banco BPM SpA(b)	8.75%	06/18/2024	600	632,300	0.2
Banco Comercial Portugues SA	3.87%	03/27/2030	900	797,529	0.3
Banco de Credito Social Cooperativo SA, Series E	5.25%	11/27/2031	500	467,929	0.2
Banco de Sabadell SA(b)	5.00%	05/19/2027	1,600	1,364,384	0.4
Commerzbank AG(b)	6.13%	10/09/2025	1,000	989,327	0.3
Intesa Sanpaolo SpA	3.93%	09/15/2026	674	680,777	0.2
				<u>9,303,352</u>	<u>3.1</u>
MAKLER					
Kane Bidco Ltd.	6.50%	02/15/2027	GBP 627	673,827	0.2
FINANZEN					
LeasePlan Corp. NV(b)	7.38%	05/29/2024	EUR 1,619	1,665,175	0.6
VERSICHERUNGEN					
UnipolSai Assicurazioni SpA(b)	6.38%	04/27/2030	400	386,775	0.1
SONSTIGE FINANZWERTE					
doValue SpA	3.38%	07/31/2026	530	491,701	0.2
doValue SpA	5.00%	08/04/2025	350	348,865	0.1
Intrum AB	3.00%	09/15/2027	5,140	4,441,826	1.4
Intrum AB	3.13%	07/15/2024	670	646,160	0.2
Motion Finco SARM	7.00%	05/15/2025	890	902,063	0.3
				<u>6,830,615</u>	<u>2.2</u>
REITs					
ADLER Group SA	1.88%	01/14/2026	500	276,144	0.1
ADLER Group SA	2.25%	01/14/2029	1,400	705,564	0.2
ADLER Group SA	2.75%	11/13/2026	500	276,073	0.1
ADLER Group SA	3.25%	08/05/2025	2,000	1,155,694	0.4
Aedas Homes Opco SLU	4.00%	08/15/2026	2,681	2,429,647	0.8
DEMIRE Deutsche Mittelstand Real Estate AG	1.88%	10/15/2024	500	466,248	0.1
Fastighets AB Balder	2.87%	06/02/2081	1,700	1,281,701	0.4
Fastighets AB Balder	3.00%	03/07/2078	255	242,315	0.1
Flamingo Lux II SCA	5.00%	03/31/2029	780	653,251	0.2
Heimstaden Bostad AB(b)	2.63%	02/01/2027	1,580	1,135,185	0.4
Heimstaden Bostad AB(b)	3.00%	10/29/2027	226	158,611	0.1
Heimstaden Bostad AB(b)	3.38%	01/15/2026	1,000	816,200	0.3
Heimstaden Bostad AB(b)	3.63%	10/13/2026	882	690,288	0.2
Neinor Homes SA	4.50%	10/15/2026	1,400	1,253,675	0.4
Samhallsbyggnadsbolaget i Norden AB(b)	2.63%	12/14/2025	2,549	1,907,591	0.6
Via Celere Desarrollos Inmobiliarios SA	5.25%	04/01/2026	2,020	1,853,974	0.6
Vivion Investments Sarl	3.00%	08/08/2024	1,900	1,712,809	0.6
Vivion Investments SARM	3.50%	11/01/2025	1,200	1,087,279	0.3
				<u>18,102,249</u>	<u>5.9</u>
				<u>36,961,993</u>	<u>12.1</u>
				<u>257,347,913</u>	<u>84.4</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Deutsche Bank AG	4.50%	05/19/2026	1,300	1,332,352	0.4
Deutsche Bank AG	5.63%	05/19/2031	1,600	1,659,839	0.5
HSBC Holdings PLC(b)	6.38%	09/17/2024	USD 579	538,840	0.2
UniCredit SpA	2.73%	01/15/2032	EUR 1,500	1,342,415	0.4
UniCredit SpA	4.88%	02/20/2029	450	456,771	0.2
UniCredit SpA(b)	7.50%	06/03/2026	791	806,654	0.3
				<u>6,136,871</u>	<u>2.0</u>
VERSICHERUNGEN					
Liberty Mutual Group, Inc.	3.63%	05/23/2059	977	930,509	0.3
REITs					
SBB Treasury Oyj	1.13%	11/26/2029	1,186	812,616	0.3
Summit Properties Ltd.	2.00%	01/31/2025	484	450,005	0.1
				<u>1,262,621</u>	<u>0.4</u>
				<u>8,330,001</u>	<u>2.7</u>
INDUSTRIE					
GRUNDSTOFFE					
INEOS Finance PLC	2.13%	11/15/2025	360	341,954	0.1

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (EUR)	Nettovermögen %
INVESTITIONSGÜTER					
Cellnex Finance Co. SA.....	2.00%	09/15/2032	EUR 800	€ 608,291	0.2%
Cellnex Finance Co. SA.....	2.00%	02/15/2033	1,400	1,042,045	0.4
Infrastrutture Wireless Italiane SpA.....	1.75%	04/19/2031	360	302,148	0.1
				<u>1,952,484</u>	<u>0.7</u>
KOMMUNIKATIONSMEDIEN					
Netflix, Inc.	3.63%	06/15/2030	3,150	2,976,714	1.0
Pinewood Finance Co., Ltd.....	3.63%	11/15/2027	GBP 1,325	1,384,937	0.4
				<u>4,361,651</u>	<u>1.4</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
PPF Telecom Group BV.....	3.25%	09/29/2027	EUR 698	636,887	0.2
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Bayer AG	3.13%	11/12/2079	400	361,135	0.1
				<u>7,654,111</u>	<u>2.5</u>
VERSORGUNGSBETRIEBE					
SONSTIGE VERSORGUNGSBETRIEBE					
Veolia Environnement SA(b).....	2.50%	01/20/2029	700	609,160	0.2
				<u>16,593,272</u>	<u>5.4</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
KOMMUNIKATIONSMEDIEN					
RCS & RDS SA.....	3.25%	02/05/2028	1,900	1,674,138	0.5
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Sazka Group AS.....	3.88%	02/15/2027	1,512	1,394,820	0.5
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Teva Pharmaceutical Finance Netherlands II BV	3.75%	05/09/2027	1,100	1,003,956	0.3
				<u>4,072,914</u>	<u>1.3</u>
				<u>278,014,099</u>	<u>91.1</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Banco Espirito Santo SA(d).....	4.75%	01/15/2018	600	87,000	0.1
Banco Espirito Santo SA(d).....	4.00%	01/21/2019	300	43,500	0.0
				<u>130,500</u>	<u>0.1</u>
REITs					
Emeria SASU.....	3.38%	03/31/2028	1,740	1,525,817	0.5
				<u>1,656,317</u>	<u>0.6</u>
INDUSTRIE					
GRUNDSTOFFE					
Herens Midco SARL	5.25%	05/15/2029	800	608,596	0.2
Kleopatra Holdings 2 SCA.....	6.50%	09/01/2026	300	202,196	0.1
				<u>810,792</u>	<u>0.3</u>
INVESTITIONSGÜTER					
Ctec II GmbH.....	5.25%	02/15/2030	2,123	1,766,043	0.6
KOMMUNIKATIONSMEDIEN					
Virgin Media Vendor Financing Notes III DAC	4.88%	07/15/2028	GBP 684	710,287	0.2
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Dufry One BV	2.00%	02/15/2027	EUR 1,167	982,544	0.3
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Bellis Finco PLC	4.00%	02/16/2027	GBP 500	448,239	0.1
Iceland Bondco PLC	4.38%	05/15/2028	930	796,802	0.2
Laboratoire Eimer Selas.....	5.00%	02/01/2029	EUR 1,069	916,236	0.3
Picard Bondco SA	5.38%	07/01/2027	977	827,187	0.3
Picard Groupe SAS	3.88%	07/01/2026	1,638	1,454,785	0.5
				<u>4,443,249</u>	<u>1.4</u>
DIENSTLEISTUNGEN					
Q-Park Holding I BV.....	2.00%	03/01/2027	2,020	1,721,358	0.6
				<u>10,434,273</u>	<u>3.4</u>
				<u>12,090,590</u>	<u>4.0</u>
STAMMAKTIEN					
BIS Industries Holdings Ltd. (e)			175,243	0	0.0
K201640219 South Africa Ltd. A Shares (e).....			3,574,808	3	0.0
K201640219 South Africa Ltd. B Shares (e).....			564,959	1	0.0
				<u>4</u>	<u>0.0</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (EUR)	Nettovermögen %
REGIERUNGEN – STAATSANLEIHEN					
NIEDERLANDE					
SNS Bank NV, Series E(b) (e)	11.25%	12/31/2049	EUR 200	€ 0	0.0%
SNS Reaal NV(b) (e)	0.00%	12/31/2049	260	0	0.0
				<u>0</u>	<u>0.0</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
K201640219 South Africa Ltd.(e)	0.00%	06/25/2023	ZAR 19	0	0.0
K2016470260 South Africa Ltd.(c) (e)	25.00%	12/31/2022	USD 193	0	0.0
				<u>0</u>	<u>0.0</u>
				<u>12,090,594</u>	<u>4.0</u>
Gesamtanlagen				<u>€ 290,104,693</u>	<u>95.1%</u>
(Kosten €326,855,033)					
Termineinlagen					
BNP Paribas, Paris(f)	0.03 %	–		19	0.0
BNP Paribas, Paris(f)	4.62 %	–		354	0.0
JPMorgan Chase, New York(f)	0.40 %	–		2,472,172	0.8
Sumitomo, Tokyo(f)	(0.78)%	–		16,440,183	5.4
Sumitomo, Tokyo(f)	0.43 %	–		2,862,581	0.9
				<u>21,775,309</u>	<u>7.1</u>
Termineinlagen insgesamt				<u>(6,811,965)</u>	<u>(2.2)</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten					
Nettovermögen				<u>€ 305,068,037</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Short					
Long Gilt Futures	09/28/2022	11	€ 1,527,297	€ 1,497,342	€ 29,955

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
Bank of America, NA	GBP 557	EUR 671	06/09/2022	€ 17,491
Brown Brothers Harriman & Co.	EUR 1,519	GBP 1,289	06/09/2022	(7,208)
Brown Brothers Harriman & Co.	GBP 563	EUR 671	06/09/2022	10,656
Brown Brothers Harriman & Co.+	EUR 984	PLN 4,602	06/09/2022	19,331
Brown Brothers Harriman & Co.+	EUR 4,833	USD 5,104	06/09/2022	(80,192)
Brown Brothers Harriman & Co.+	PLN 330	EUR 70	06/09/2022	(2,110)
Brown Brothers Harriman & Co.+	USD 165	EUR 157	06/09/2022	2,470
Brown Brothers Harriman & Co.+	CHF 1	EUR 1	06/13/2022	(10)
Brown Brothers Harriman & Co.+	EUR 20	CHF 21	06/13/2022	282
Brown Brothers Harriman & Co.+	EUR 10	GBP 9	06/13/2022	18
Brown Brothers Harriman & Co.+	EUR 10,552	USD 11,163	06/13/2022	(159,697)
Brown Brothers Harriman & Co.+	GBP 0*	EUR 0*	06/13/2022	(1)
Brown Brothers Harriman & Co.+	USD 37	EUR 35	06/13/2022	208
Brown Brothers Harriman & Co.+	AUD 7	EUR 4	06/14/2022	(33)
Brown Brothers Harriman & Co.+	EUR 153	AUD 230	06/14/2022	356
Brown Brothers Harriman & Co.+	EUR 4,601	USD 4,935	06/27/2022	(10,194)
Brown Brothers Harriman & Co.+	USD 28	EUR 26	06/27/2022	64
Citibank, NA	EUR 1,115	GBP 954	06/09/2022	4,355
Deutsche Bank AG	GBP 460	EUR 539	06/09/2022	(296)
JPMorgan Chase Bank, NA	GBP 578	EUR 690	06/09/2022	12,640
Northern Trust Company	USD 3,285	EUR 3,108	07/28/2022	57,173
Royal Bank of Scotland PLC	GBP 13,396	EUR 15,871	06/09/2022	152,227
				<u>€ 17,530</u>
				Wertsteigerung € 277,271
				Wertminderung € (259,741)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

ZENTRAL ABGERECHNETE CREDIT-DEFAULT-SWAPS

Clearing-Broker/(Börse)	Referenz-Obligation	Abschluss- datum	Nomineller Betrag (000)	Marktwert	Unrealisierte Wertsteigerung/ (-minderung)
Verkaufskontrakte					
Citigroup Global Markets, Inc./(INTRCONX)	Jaguar Land Rover Automotive PLC	06/20/2027	EUR 4,300	€ (349,534)	€ 54,491
Citigroup Global Markets, Inc./(INTRCONX)	iTraxx-XOVER Series 37, 5 Year Index	06/20/2027	9,150	238,325	48,558
JPMorgan Chase Bank, NA/(INTRCONX)	Casino Guichard Perrachon SA	12/20/2022	800	(28,785)	(8,577)
Insgesamt				€ (139,994)	€ 94,472
				Wertsteigerung	€ 103,049
				Wertminderung	€ (8,577)

* Die Anzahl der Kontrakte beträgt weniger als 500.

- (a) Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2022.
- (b) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (c) Zahlungen in Sachwerten (PIK).
- (d) Notleidendes fälliges Wertpapier.
- (e) Zum angemessenen Marktwert entsprechend den Verfahren bewertet, die von und unter der allgemeinen Aufsicht der Verwaltungsgesellschaft und des Verwaltungsrats festgelegt werden.
- (f) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar
 CHF – Swiss Franc
 EUR – Euro
 GBP – Great British Pound
 PLN – Polish Zloty
 USD – United States Dollar
 ZAR – South African Rand

Glossar:

INTRCONX – Inter-Continental Exchange
 REIT – Real Estate Investment Trust

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Spirit AeroSystems Holdings, Inc. - Class A	34,190	\$ 1,074,250	1.0%
FLUGGESELLSCHAFTEN			
SkyWest, Inc.	29,258	788,796	0.7
BAUPRODUKTE			
Masonite International Corp.	12,020	1,103,797	1.0
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
MillerKnoll, Inc.	35,742	1,079,408	1.0
BAU- UND INGENIEURWESEN			
AECOM	21,095	1,473,486	1.3
Arcosa, Inc.	21,320	1,127,188	1.0
Dycom Industries, Inc.	17,120	1,594,043	1.5
WillScot Mobile Mini Holdings Corp.	37,280	1,332,015	1.2
		<u>5,526,732</u>	<u>5.0</u>
ELEKTRISCHE AUSTRÜSTUNG			
Regal Rexnord Corp.	8,612	1,076,070	1.0
Sensata Technologies Holding PLC	24,670	1,184,900	1.0
Vertiv Holdings Co.	108,280	1,189,997	1.1
		<u>3,450,967</u>	<u>3.1</u>
MASCHINEN			
Oshkosh Corp.	11,820	1,098,196	1.0
Timken Co. (The)	16,660	1,017,426	0.9
		<u>2,115,622</u>	<u>1.9</u>
SCHIFFFAHRT			
Kirby Corp.	21,780	1,470,803	1.3
PROFESSIONELLE DIENSTLEISTUNGEN			
Korn Ferry	17,530	1,077,393	1.0
Robert Half International, Inc.	9,432	850,295	0.8
		<u>1,927,688</u>	<u>1.8</u>
STRASSE UND SCHIENE			
Knight-Swift Transportation Holdings, Inc.	28,538	1,388,088	1.3
XPO Logistics, Inc.	22,466	1,200,583	1.1
		<u>2,588,671</u>	<u>2.4</u>
HANDELSGESELLSCHAFTEN UND VERTRAGSHÄNDLER			
Applied Industrial Technologies, Inc.	5,202	537,939	0.5
GATX Corp.	6,280	677,926	0.6
Herc Holdings, Inc.	11,190	1,311,692	1.2
		<u>2,527,557</u>	<u>2.3</u>
		<u>23,654,291</u>	<u>21.5</u>
FINANZWERTE			
BANKEN			
Comerica, Inc.	19,217	1,599,047	1.5
First BanCorp./Puerto Rico	105,330	1,572,577	1.4
First Citizens BancShares, Inc./NC - Class A	2,494	1,746,798	1.6
First Hawaiian, Inc.	52,350	1,340,683	1.2
Synovus Financial Corp.	31,726	1,353,114	1.2
Texas Capital Bancshares, Inc.	22,916	1,295,441	1.2
Umpqua Holdings Corp.	19,958	352,259	0.3
Webster Financial Corp.	25,368	1,245,315	1.2
Wintrust Financial Corp.	16,000	1,398,240	1.3
Zions Bancorp NA	23,559	1,343,805	1.2
		<u>13,247,279</u>	<u>12.1</u>
KAPITALMÄRKTE			
Moelis & Co.	26,138	1,226,395	1.1
Stifel Financial Corp.	15,605	1,001,373	0.9
		<u>2,227,768</u>	<u>2.0</u>
VERSICHERUNGEN			
American Financial Group, Inc./OH	9,647	1,363,121	1.2
Hanover Insurance Group, Inc. (The)	8,748	1,282,457	1.2
Kemper Corp.	18,250	964,148	0.9
Selective Insurance Group, Inc.	12,888	1,022,018	0.9
		<u>4,631,744</u>	<u>4.2</u>

	Anteile	Wert (USD)	Nettover- mögen %
SPARKONTEN UND HYPOTHEKENFINANZIERUNG			
BankUnited, Inc.	31,299	\$ 1,303,916	1.2%
		<u>21,410,707</u>	<u>19.5</u>
NICHT-BASISKONSUMGÜTER			
KFZ-BESTANDTEILE			
Dana, Inc.	42,641	706,135	0.6
Goodyear Tire & Rubber Co. (The)	101,340	1,309,313	1.2
		<u>2,015,448</u>	<u>1.8</u>
DIVERSIFIZIERTE VERBRAUCHERDIENSTE			
ADT, Inc.	152,830	1,143,168	1.1
HOTELS, RESTAURANTS UND FREIZEIT			
Dine Brands Global, Inc.	15,890	1,167,756	1.1
Hilton Grand Vacations, Inc.	21,820	998,265	0.9
Light & Wonder, Inc. - Class A	14,420	761,376	0.7
Papa John's International, Inc.	12,569	1,106,198	1.0
		<u>4,033,595</u>	<u>3.7</u>
HAUSHALTSGEBRAUCHSGÜTER			
KB Home	30,989	1,068,811	1.0
PulteGroup, Inc.	34,342	1,554,319	1.4
Taylor Morrison Home Corp. - Class A	27,616	800,035	0.7
		<u>3,423,165</u>	<u>3.1</u>
SPEZIALISIERTER EINZELHANDEL			
Sally Beauty Holdings, Inc.	73,030	1,107,135	1.0
Williams-Sonoma, Inc.	10,832	1,385,629	1.3
		<u>2,492,764</u>	<u>2.3</u>
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
Carter's, Inc.	15,430	1,188,882	1.1
Ralph Lauren Corp.	11,304	1,142,721	1.0
Tapestry, Inc.	31,700	1,093,650	1.0
		<u>3,425,253</u>	<u>3.1</u>
		<u>16,533,393</u>	<u>15.1</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Envista Holdings Corp.	29,820	1,283,453	1.2
Integra LifeSciences Holdings Corp.	22,750	1,425,060	1.3
		<u>2,708,513</u>	<u>2.5</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Acadia Healthcare Co., Inc.	23,790	1,693,134	1.5
MEDNAX, Inc.	73,490	1,419,827	1.3
		<u>3,112,961</u>	<u>2.8</u>
TECHNOLOGIE IM BEREICH GESUNDHEITSWESEN			
Change Healthcare, Inc.	68,930	1,660,524	1.5
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Syneos Health, Inc.	21,300	1,573,857	1.4
		<u>9,055,855</u>	<u>8.2</u>
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS-AUSRÜSTUNG			
Lumentum Holdings, Inc.	15,230	1,310,998	1.2
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Avnet, Inc.	27,570	1,335,766	1.2
Belden, Inc.	16,774	965,847	0.9
		<u>2,301,613</u>	<u>2.1</u>
IT-DIENSTLEISTUNGEN			
Genpact Ltd.	16,260	721,456	0.6
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Kulicke & Soffa Industries, Inc.	13,225	716,398	0.7
ON Semiconductor Corp.	25,630	1,555,229	1.4
		<u>2,271,627</u>	<u>2.1</u>
SOFTWARE			
ACI Worldwide, Inc.	41,420	1,103,429	1.0
CommVault Systems, Inc.	21,077	1,285,908	1.2
		<u>2,389,337</u>	<u>2.2</u>
		<u>8,995,031</u>	<u>8.2</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
IMMOBILIEN					
AKTIEN-IMMOBILIENINVESTMENTGESELLSCHAFTEN (REITS)					
American Campus Communities, Inc.			15,388	\$ 1,000,220	0.9%
Broadstone Net Lease, Inc.			49,150	1,039,522	0.9
Camden Property Trust			11,273	1,617,563	1.5
Cousins Properties, Inc.			32,488	1,122,460	1.0
CubeSmart			22,184	987,854	0.9
Physicians Realty Trust			87,296	1,619,341	1.5
STAG Industrial, Inc.			24,661	821,211	0.8
				<u>8,208,171</u>	<u>7.5</u>
GRUNDSTOFFE					
CHEMIKALIEN					
Huntsman Corp.			29,640	1,074,450	1.0
Innospec, Inc.			8,150	831,545	0.7
				<u>1,905,995</u>	<u>1.7</u>
CONTAINER UND VERPACKUNGEN					
Berry Global Group, Inc.			27,090	1,580,160	1.4
Sealed Air Corp.			14,874	924,865	0.9
				<u>2,505,025</u>	<u>2.3</u>
METALL UND BERGBAU					
Allegheny Technologies, Inc.			45,800	1,259,500	1.1
Carpenter Technology Corp.			24,061	847,669	0.8
Reliance Steel & Aluminum Co.			5,460	1,061,424	1.0
				<u>3,168,593</u>	<u>2.9</u>
				<u>7,579,613</u>	<u>6.9</u>
ENERGIE					
ENERGIE-AUSRÜSTUNG UND -DIENSTE					
Cactus, Inc. - Class A			27,110	1,421,106	1.3
Helmerich & Payne, Inc.			25,850	1,301,548	1.2
				<u>2,722,654</u>	<u>2.5</u>
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Cameco Corp.			26,810	656,040	0.6
Coterra Energy, Inc.			62,400	2,142,192	2.0
HF Sinclair Corp.			36,488	1,791,561	1.6
				<u>4,589,793</u>	<u>4.2</u>
				<u>7,312,447</u>	<u>6.7</u>
VERSORGUNG					
STROMVERSORGBETRIEBE					
IDACORP, Inc.			16,535	1,802,646	1.7
GASVERSORGBETRIEBE					
Southwest Gas Holdings, Inc.			13,264	1,235,276	1.1
				<u>3,037,922</u>	<u>2.8</u>
VERBRAUCHSGÜTER					
LEBENSMITTELPRODUKTE					
Hain Celestial Group, Inc. (The)			46,393	1,222,456	1.1
Nomad Foods Ltd.			64,935	1,355,193	1.2
				<u>2,577,649</u>	<u>2.3</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN					
MEDIEN					
Criteo SA (Sponsored ADR)			43,129	1,117,904	1.0
Gesamtanlagen				<u>\$ 109,482,983</u>	<u>99.7%</u>
Termineinlagen					
BNP Paribas, Paris(a)	0.03 %	–		165	0.0
DBS Bank Ltd, Singapore(a)	0.40 %	–		497,735	0.5
Sumitomo, Tokyo(a)	(0.78)%	–		482	0.0
Termineinlagen insgesamt				<u>498,382</u>	<u>0.5</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(196,520)</u>	<u>(0.2)</u>
Nettovermögen				<u>\$ 109,784,845</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.+.....	EUR	284	USD	299	06/13/2022	\$ (5,953)
Brown Brothers Harriman & Co.+.....	USD	3,382	EUR	3,198	06/13/2022	52,731
Brown Brothers Harriman & Co.+.....	AUD	74	USD	52	06/14/2022	(1,423)
Brown Brothers Harriman & Co.+.....	USD	576	AUD	817	06/14/2022	10,535
						<u>\$ 55,890</u>
					Wertsteigerung	\$ 63,266
					Wertminderung	\$ (7,376)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

(a) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar

EUR – Euro

USD – United States Dollar

Glossar:

ADR – American Depositary Receipt

REIT – Real Estate Investment Trust

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIEN			
A-Living Smart City Services Co., Ltd. - Class H	1,927,000	\$ 3,072,166	0.4%
Absa Group Ltd.	6,341	74,492	0.0
Adani Ports & Special Economic Zone Ltd.	19,771	187,441	0.0
Adani Power Ltd.	78,954	326,281	0.0
Adaro Energy Tbk PT	1,718,600	385,717	0.0
Advanced Petrochemical Co.	7,308	113,976	0.0
Agricultural Bank of China Ltd. - Class H	38,733,000	14,749,503	1.9
AIA Group Ltd.	555,400	5,754,047	0.7
Al Rajhi Bank	43,478	1,143,756	0.1
Aldar Properties PJSC	110,094	158,513	0.0
Alibaba Group Holding Ltd.	128,500	1,543,315	0.2
Aluminum Corp. of China Ltd. - Class H	84,000	37,451	0.0
America Movil SAB de CV	483,525	521,103	0.1
Anglo American PLC	22,935	1,129,861	0.1
Anhui Conch Cement Co., Ltd. - Class A (Nth SSE-SEHK)	33,100	182,233	0.0
Anhui Conch Cement Co., Ltd. - Class H	66,000	334,295	0.0
ANTA Sports Products Ltd.	79,200	898,095	0.1
ArcelorMittal SA	20,200	646,746	0.1
ASE Technology Holding Co., Ltd.	139,000	494,888	0.1
Avenue Supermarts Ltd.	3,147	160,354	0.0
B3 SA - Brasil Bolsa Balcao	1,134,700	3,048,915	0.4
Bajaj Auto Ltd.	2,215	109,653	0.0
Balkrishna Industries Ltd.	10,417	315,244	0.0
Banco do Brasil SA	245,700	1,893,202	0.3
Banco Santander Chile	5,068,434	253,505	0.0
Bank Mandiri Persero Tbk PT	10,938,000	6,381,518	0.8
Bank of Beijing Co., Ltd. - Class A	69,400	45,929	0.0
Bank of Chengdu Co., Ltd.	114,700	262,495	0.0
Bank of Communications Co., Ltd. - Class A	643,300	472,811	0.1
Bank of Communications Co., Ltd. - Class H	4,415,000	3,006,909	0.3
Bank Polska Kasa Opieki SA	64,589	1,409,665	0.2
Bank Rakyat Indonesia Persero Tbk PT	12,198,400	3,864,162	0.5
Baoshan Iron & Steel Co., Ltd. - Class A	3,332,600	3,184,297	0.4
Barloworld Ltd.	116,640	735,908	0.1
BB Seguridade Participacoes SA	31,200	176,464	0.0
BeiGene Ltd. (Sponsored ADR)	185	25,386	0.0
Bharat Electronics Ltd.	161,614	487,239	0.1
Bharat Petroleum Corp., Ltd.	97,062	406,726	0.1
Bidvest Group Ltd. (The)	22,603	315,196	0.0
BIM Birlesik Magazalar AS	18,812	94,615	0.0
BOC Aviation Ltd.	8,500	70,108	0.0
Bosideng International Holdings Ltd. (a)	806,000	428,920	0.1
Braskem SA (Preference Shares)	13,600	127,342	0.0
Britannia Industries Ltd.	1,915	89,505	0.0
Broadcom, Inc.	729	422,915	0.1
Bupa Arabia for Cooperative Insurance Co.	10,518	441,949	0.1
BYD Co., Ltd.	16,000	568,661	0.1
Capitec Bank Holdings Ltd.	3,345	481,267	0.1
Catcher Technology Co., Ltd.	93,000	523,448	0.1
Cathay Financial Holding Co., Ltd.	263,000	501,649	0.1
Cencosud SA	87,215	139,802	0.0
Centrais Eletricas Brasileiras SA	5,100	45,221	0.0
Central Retail Corp. PCL	158,600	176,119	0.0
Chailease Holding Co., Ltd.	164,000	1,261,909	0.2
Cheil Worldwide, Inc.	23,911	501,079	0.1
China CITIC Bank Corp., Ltd. - Class A	683,100	475,545	0.1
China CITIC Bank Corp., Ltd. - Class H	1,031,000	499,028	0.1
China Coal Energy Co., Ltd. - Class H	45,000	41,180	0.0
China Construction Bank Corp. - Class H	2,995,000	2,220,242	0.3
China Everbright Bank Co., Ltd. - Class A	1,046,500	488,652	0.1
China Everbright Bank Co., Ltd. - Class H	1,244,000	408,572	0.1
China Everbright Environment Group Ltd.	273,000	164,118	0.0
China Feihe Ltd.	354,458	357,748	0.0
China Hongqiao Group Ltd.	10,204,386	12,647,535	1.6
China International Capital Corp. Ltd.	19,600	37,320	0.0
China Longyuan Power Group Corp., Ltd. - Class H	239,000	508,931	0.1
China Medical System Holdings Ltd.	588,000	868,870	0.2
China Merchants Bank Co., Ltd. - Class A (Nth SSE-SEHK)	31,800	188,379	0.0
China Merchants Bank Co., Ltd. - Class H	85,500	540,785	0.1
China Merchants Port Holdings Co., Ltd.	134,000	254,272	0.0
China National Building Material Co., Ltd. - Class H	122,000	153,888	0.0

	Anteile	Wert (USD)	Nettover- mögen %
China Petroleum & Chemical Corp.	738,300	\$ 490,162	0.1%
China Railway Group Ltd. - Class H	188,000	129,938	0.0
China Resources Land Ltd.	320,000	1,424,229	0.2
China Shenhua Energy Co., Ltd. - Class A	54,900	278,784	0.0
China Shenhua Energy Co., Ltd. - Class H	149,500	499,274	0.1
China Suntien Green Energy Corp. Ltd.	305,000	177,709	0.0
China Yuchai International Ltd.	115,312	1,210,776	0.1
Cia Energetica de Minas Gerais (Preference Shares)	839,579	2,058,073	0.3
CIFI Ever Sunshine Services Group Ltd.	36,000	41,712	0.0
CIFI Holdings Group Co., Ltd.	188,000	81,540	0.0
CITIC Ltd.	455,000	510,286	0.1
CJ Corp.	3,866	265,823	0.0
Co. for Cooperative Insurance (The)	27,524	437,849	0.1
Coca-Cola Femsa SAB de CV	43,425	259,440	0.0
Colbun SA	1,577,890	117,806	0.0
Commercial International Bank Egypt SAE	45,257	100,395	0.0
Contemporary Amperex Technology Co., Ltd. - Class A	116,300	7,081,048	0.9
COSCO SHIPPING Holdings Co., Ltd.	305,650	540,821	0.1
Country Garden Services Holdings Co., Ltd.	45,000	177,940	0.0
Coway Co. Ltd.	1,184	68,127	0.0
CPFL Energia SA	67,700	480,056	0.1
CSPC Pharmaceutical Group Ltd.	154,000	164,545	0.0
CTBC Financial Holding Co., Ltd.	1,290,000	1,197,933	0.1
Daqin Railway Co., Ltd. - Class A	496,600	498,450	0.1
DB Insurance Co., Ltd.	9,438	493,601	0.1
Divi's Laboratories Ltd.	8,638	398,167	0.1
Dongfeng Motor Group Co., Ltd. - Class H	1,796,000	1,410,485	0.2
Dongyue Group Ltd.	82,000	104,053	0.0
Eastern Co. SAE	227,767	129,624	0.0
Emaar Properties PJSC	92,202	143,190	0.0
Emirates Telecommunications Group Co. PJSC	12,090	99,786	0.0
Equatorial Energia SA	812,800	4,066,950	0.5
Evergreen Marine Corp. Taiwan Ltd.	548,000	2,624,706	0.3
Exxaro Resources Ltd.	15,898	225,477	0.0
Far East Horizon Ltd.	564,000	499,635	0.1
Faraday Technology Corp.	21,000	171,820	0.0
First Quantum Minerals Ltd.	6,680	193,400	0.0
Flat Glass Group Co., Ltd. (a)	60,814	252,793	0.0
Ford Otomotiv Sanayi AS	43,563	818,645	0.1
Fu Shou Yuan International Group Ltd.	475,000	330,774	0.0
Fuyao Glass Industry Group Co., Ltd. - Class H	106,000	512,700	0.1
G-bits Network Technology Xiamen Co., Ltd. - Class A	36,200	1,750,130	0.2
GAIL India Ltd.	4,741,402	8,979,481	1.2
Ganfeng Lithium Co., Ltd.	14,200	182,009	0.0
GDS Holdings Ltd.	26,200	93,503	0.0
GDS Holdings Ltd. (ADR)	4,015	112,380	0.0
Genomma Lab Internacional SAB de CV - Class B	3,821,332	3,856,185	0.5
GF Securities Co., Ltd. - Class H	87,400	115,451	0.0
Gigabyte Technology Co., Ltd.	271,000	1,047,019	0.1
Globe Telecom, Inc.	7,715	356,776	0.0
Greenland Holdings Group Co., Ltd.	59,500	34,138	0.0
Greentown China Holdings Ltd.	145,000	251,049	0.0
Grupo Aeroportuario del Centro Norte SAB de CV	401,254	2,891,484	0.4
Grupo Aeroportuario del Pacifico SAB de CV - Class B	33,149	498,233	0.1
Grupo de Inversiones Suramericana SA	6,173	72,946	0.0
Grupo Financiero Banorte SAB de CV - Class O	11,893	76,886	0.0
GS Holdings Corp.	12,016	439,232	0.1
Guangdong Investment Ltd.	74,000	93,306	0.0
Gudang Garam Tbk PT	34,900	75,396	0.0
Gulf Energy Development PCL	357,800	507,110	0.1
Haci Omer Sabanci Holding AS	2,947,527	3,813,057	0.5
Haitian International Holdings Ltd.	51,000	130,823	0.0
Halyk Savings Bank of Kazakhstan JSC (GDR)	103,124	974,522	0.1
Hana Financial Group, Inc.	343,821	13,750,535	1.7
Hartalega Holdings Bhd	110,500	105,995	0.0
HCL Technologies Ltd.	24,250	323,389	0.0
HDFC Bank Ltd.	658,479	11,688,672	1.5
Hellenic Telecommunications Organization SA	7,968	151,111	0.0
Hero MotoCorp Ltd.	7,232	258,238	0.0
Himax Technologies, Inc. (ADR)	73,540	700,101	0.1
Hindustan Aeronautics Ltd.	12,752	299,332	0.0
Hindustan Petroleum Corp., Ltd.	142,652	416,724	0.1
Hon Hai Precision Industry Co., Ltd.	3,874,000	15,020,746	1.9
Hopson Development Holdings Ltd. (a)	42,960	69,983	0.0

	Anteile	Wert (USD)	Nettover- mögen %
Housing Development Finance Corp., Ltd.	244,951	\$ 7,210,566	0.9%
Huaxia Bank Co., Ltd.	620,400	494,185	0.1
Huayu Automotive Systems Co., Ltd. - Class A	175,000	576,787	0.1
Hyundai Glovis Co., Ltd.	2,322	396,211	0.0
Hyundai Marine & Fire Insurance Co., Ltd.	38,714	981,292	0.1
ICICI Bank Ltd.	26,088	249,785	0.0
Indian Oil Corp. Ltd.	297,067	443,866	0.1
Industrial Bank Co., Ltd. - Class A	2,623,426	7,707,633	1.0
Industrial Bank of Korea	52,155	474,271	0.1
Industries Qatar QSC	76,859	386,236	0.0
Infosys Ltd.	54,526	1,052,187	0.2
Infosys Ltd. (Sponsored ADR)	133,200	2,512,152	0.3
InterGlobe Aviation Ltd.	19,844	467,064	0.1
International Container Terminal Services, Inc.	116,840	483,621	0.1
Itau Unibanco Holding SA (Preference Shares)	29,800	164,032	0.0
ITC Ltd.	69,867	243,140	0.0
Jarir Marketing Co.	9,830	424,683	0.1
JBS SA	68,100	510,118	0.1
JD.com, Inc.	226,561	6,364,183	0.8
Jindal Steel & Power Ltd.	54,795	266,237	0.0
JUMBO SA	30,321	503,966	0.1
Kanzhun Ltd. (ADR)	4,129	83,488	0.0
Kasikornbank PCL (Foreign Shares)	7,000	30,035	0.0
KB Financial Group, Inc.	128,319	6,271,398	0.7
Kia Corp.	194,081	13,388,891	1.6
Kingboard Holdings Ltd.	75,000	358,830	0.0
KOC Holding AS	93,441	228,775	0.0
Korea Investment Holdings Co., Ltd.	8,792	506,778	0.1
Korean Air Lines Co., Ltd.	20,314	476,533	0.1
KT Corp.	16,505	504,041	0.1
KT&G Corp.	1,316	90,298	0.0
Kuala Lumpur Kepong Bhd	286,500	1,672,477	0.2
Kumba Iron Ore Ltd.	15,908	599,056	0.1
KWG Group Holdings Ltd.	110,000	34,534	0.0
LG Uplus Corp.	46,464	519,454	0.1
Li Auto, Inc. (ADR)	20,440	512,431	0.1
Li Ning Co., Ltd.	302,000	2,356,258	0.3
Longfor Group Holdings Ltd.	21,000	104,500	0.0
Lotte Shopping Co., Ltd.	5,286	432,328	0.1
Manila Electric Co.	62,530	445,331	0.1
MediaTek, Inc.	301,000	9,307,260	1.2
Meituan - Class B	193,000	4,528,766	0.5
Meritz Financial Group, Inc.	18,790	495,437	0.1
Meritz Securities Co., Ltd.	101,606	497,892	0.1
Metropolitan Bank & Trust Co.	2,487,210	2,606,086	0.3
Micro-Star International Co., Ltd.	83,000	382,681	0.0
Minerva SA/Brazil	1,864,500	5,578,730	0.7
Mobile World Investment Corp.	61,500	384,125	0.0
MTN Group Ltd.	8,105	87,364	0.0
MultiChoice Group	58,310	498,684	0.1
Muthoot Finance Ltd.	10,019	146,446	0.0
Nan Ya Plastics Corp.	72,000	210,606	0.0
Naspers Ltd. - Class N	137	14,924	0.0
Nestle India Ltd.	335	76,080	0.0
Nestle SA (REG)	7,665	937,562	0.1
NetEase, Inc.	15,400	322,074	0.0
New China Life Insurance Co., Ltd. - Class H	79,000	206,699	0.0
NH Investment & Securities Co., Ltd.	53,678	467,154	0.1
NIO, Inc.	236,460	4,098,094	0.5
NIO, Inc. (ADR)	32,243	560,706	0.1
Novatek Microelectronics Corp.	447,000	6,191,971	0.7
NTPC Ltd.	247,299	496,053	0.1
Oil & Natural Gas Corp., Ltd.	37,985	74,078	0.0
OPAP SA	634,713	9,475,792	1.2
Page Industries Ltd.	446	258,697	0.0
Parade Technologies Ltd.	7,000	361,056	0.0
Parex Resources, Inc. (a)	90,053	1,994,216	0.2
PetroChina Co., Ltd. - Class H	21,802,000	11,480,892	1.5
Petroleo Brasileiro SA	63,700	445,795	0.1
Petroleo Brasileiro SA (Preference Shares)	69,100	437,059	0.1
Petronas Chemicals Group Bhd	152,100	356,148	0.0
PICC Property & Casualty Co., Ltd. - Class H	4,202,000	4,069,038	0.5
PLDT, Inc.	12,685	460,062	0.1
Poly Developments and Holdings Group Co., Ltd. - Class A	460,400	1,066,834	0.1

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettover- mögen %
POSCO Holdings, Inc.			34,069	\$ 7,918,985	1.0%
Power Grid Corp. of India Ltd.			358,173	1,069,745	0.1
Powertech Technology, Inc.			149,000	500,176	0.1
Powszechny Zaklad Ubezpieczen SA (a)			45,639	345,992	0.0
President Chain Store Corp.			19,000	179,818	0.0
PTT PCL			145,100	162,188	0.0
Realtek Semiconductor Corp.			69,000	1,047,255	0.1
REC Ltd.			317,283	486,188	0.1
Refrigeration Electrical Engineering Corp.			1,416,113	5,521,998	0.7
Rengro Ltd.			20,896	201,082	0.0
SABIC Agri-Nutrients Co.			5,716	223,870	0.0
SAIC Motor Corp., Ltd. - Class A			1,658,000	4,260,053	0.5
Samsung Electronics Co., Ltd.			336,376	18,291,438	2.3
Samsung Electronics Co., Ltd. (Preference Shares)			101,240	4,965,951	0.6
Samsung SDI Co., Ltd.			11,901	5,503,502	0.7
Samsung Securities Co., Ltd.			15,810	504,656	0.1
Sarana Menara Nusantara Tbk PT			1,559,400	106,897	0.0
Saudi Arabian Oil Co.			41,579	464,326	0.1
Saudi Basic Industries Corp.			1,284	39,227	0.0
Seazen Group Ltd.			82,000	34,741	0.0
Shaanxi Coal Industry Co., Ltd.			185,200	526,289	0.1
Shanghai International Port Group Co., Ltd.			512,300	478,503	0.1
Shanxi Lu'an Environmental Energy Development Co., Ltd.			229,770	548,309	0.1
Shenzhen Overseas Chinese Town Co., Ltd. - Class A			214,500	183,619	0.0
Shoprite Holdings Ltd.			336,887	4,637,446	0.6
Siemens Ltd.			1,649	51,480	0.0
Sinbon Electronics Co., Ltd.			864,000	7,685,238	1.0
Sinopharm Group Co., Ltd. - Class H			130,400	322,536	0.0
SK Telecom Co., Ltd.			10,236	471,323	0.1
Sociedad Quimica y Minera de Chile SA (Sponsored ADR)			89,317	9,482,786	1.1
Standard Bank Group Ltd.			8,540	97,571	0.0
Synnex Technology International Corp.			198,000	476,403	0.1
Taiwan Mobile Co., Ltd.			87,000	323,287	0.0
Taiwan Semiconductor Manufacturing Co., Ltd.			1,118,000	21,142,416	2.6
TangShan Port Group Co., Ltd. - Class A (Nth SSE-SEHK)			1,697,000	690,737	0.1
Tata Consultancy Services Ltd.			35,476	1,530,084	0.2
Tata Elxsi Ltd.			1,787	191,901	0.0
Tata Steel Ltd.			33,223	451,244	0.1
Telkom Indonesia Persero Tbk PT			1,615,800	477,035	0.1
Tencent Holdings Ltd.			234,000	10,698,101	1.4
Times China Holdings Ltd.			450,000	129,772	0.0
Topsports International Holdings Ltd.			1,471,000	1,087,202	0.1
Tosoh Corp.			250,600	3,641,490	0.5
Transmissora Alianca de Energia Eletrica SA			188,000	1,597,340	0.2
Turkcell Iletisim Hizmetleri AS			328,151	386,901	0.0
Turkiye Is Bankasi AS - Class C			753,969	496,792	0.1
Uni-President Enterprises Corp.			220,000	509,060	0.1
Unimicron Technology Corp.			97,000	711,943	0.1
United Microelectronics Corp.			3,475,000	6,123,343	0.8
Vale SA			24,700	448,051	0.1
Vanguard International Semiconductor Corp.			17,000	62,356	0.0
Vedanta Ltd.			127,675	528,647	0.1
Vibra Energia SA			735,900	3,010,152	0.4
Vincom Retail JSC			1,975,600	2,568,890	0.3
Vodacom Group Ltd.			39,070	366,884	0.0
Wal-Mart de Mexico SAB de CV			530,331	1,961,205	0.2
Westports Holdings Bhd			169,200	133,281	0.0
WPG Holdings Ltd.			250,000	453,396	0.1
Xiamen C & D, Inc.			229,500	456,580	0.1
XPeng, Inc. (ADR)			21,192	498,012	0.1
Yadea Group Holdings Ltd.			118,000	191,570	0.0
Yang Ming Marine Transport Corp.			310,000	1,316,497	0.1
Yankuang Energy Group Co., Ltd. - Class H			164,000	538,753	0.1
Yuanta Financial Holding Co., Ltd.			76,000	63,439	0.0
Zhejiang Expressway Co., Ltd. - Class H			302,000	266,534	0.0
Zhongsheng Group Holdings Ltd.			202,500	1,436,108	0.2
Zijin Mining Group Co., Ltd. - Class H			54,000	72,938	0.0
				<u>454,397,739</u>	<u>57.2</u>
STAATSANLEIHEN					
Angolan Government International Bond	9.13%	11/26/2049	USD 2,987	2,616,052	0.3
Angolan Government International Bond	9.38%	05/08/2048	1,055	945,544	0.1
Argentine Republic Government International Bond	0.50%	07/09/2030	11,577	3,386,127	0.4
Argentine Republic Government International Bond	1.00%	07/09/2029	2,154	637,575	0.1
Argentine Republic Government International Bond	1.13%	07/09/2035	13,581	3,694,119	0.5
Argentine Republic Government International Bond	2.00%	01/09/2038	1,207	420,201	0.1

AB SICAV I
Emerging Markets Multi-Asset Portfolio

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Bahamas Government International Bond	8.95%	10/15/2032	USD 2,111	\$ 1,620,588	0.2%
Bahrain Government International Bond	6.00%	09/19/2044	993	821,894	0.1
Bahrain Government International Bond	6.75%	09/20/2029	1,519	1,533,051	0.2
Bahrain Government International Bond	7.00%	10/12/2028	1,515	1,575,884	0.2
Brazilian Government International Bond	2.88%	06/06/2025	1,470	1,417,080	0.2
Chile Government International Bond	2.55%	01/27/2032	2,150	1,897,106	0.2
Colombia Government International Bond	3.13%	04/15/2031	1,828	1,485,593	0.2
Colombia Government International Bond	3.88%	02/15/2061	962	643,518	0.1
Colombia Government International Bond	5.00%	06/15/2045	3,991	3,102,504	0.4
Colombia Government International Bond	6.13%	01/18/2041	1,653	1,497,308	0.2
Dominican Republic International Bond	5.50%	01/27/2025	299	303,111	0.0
Dominican Republic International Bond	5.50%	02/22/2029	2,732	2,579,691	0.3
Dominican Republic International Bond	5.88%	01/30/2060	537	417,450	0.1
Dominican Republic International Bond	6.40%	06/05/2049	252	213,224	0.0
Dominican Republic International Bond	6.50%	02/15/2048	3,736	3,199,650	0.4
Dominican Republic International Bond	8.63%	04/20/2027	301	322,070	0.0
Ecuador Government International Bond	0.00%	07/31/2030	1,054	578,755	0.1
Ecuador Government International Bond	0.50%	07/31/2040	2,758	1,503,675	0.2
Ecuador Government International Bond	1.00%	07/31/2035	5,852	3,737,434	0.5
Ecuador Government International Bond	5.00%	07/31/2030	2,330	1,927,387	0.2
Egypt Government International Bond	3.88%	02/16/2026	1,271	1,050,164	0.1
Egypt Government International Bond	5.63%	04/16/2030	EUR 1,602	1,285,571	0.2
Egypt Government International Bond	7.05%	01/15/2032	USD 620	486,700	0.1
Egypt Government International Bond	7.30%	09/30/2033	1,854	1,434,532	0.2
Egypt Government International Bond	8.50%	01/31/2047	1,558	1,131,497	0.1
Egypt Government International Bond	8.70%	03/01/2049	1,727	1,265,027	0.2
Egypt Government International Bond	8.75%	09/30/2051	733	538,755	0.1
El Salvador Government International Bond	5.88%	01/30/2025	1,603	682,077	0.1
El Salvador Government International Bond	6.38%	01/18/2027	2,101	821,754	0.1
El Salvador Government International Bond	7.12%	01/20/2050	792	304,326	0.0
El Salvador Government International Bond	7.63%	02/01/2041	1,482	575,016	0.1
El Salvador Government International Bond	7.65%	06/15/2035	388	151,272	0.0
El Salvador Government International Bond	8.63%	02/28/2029	420	165,060	0.0
El Salvador Government International Bond	9.50%	07/15/2052	1,375	576,898	0.1
Gabon Government International Bond	6.95%	06/16/2025	2,011	1,919,625	0.2
Gabon Government International Bond	7.00%	11/24/2031	520	438,100	0.1
Ghana Government International Bond	7.75%	04/07/2029	715	388,915	0.0
Ghana Government International Bond	7.88%	02/11/2035	1,453	749,930	0.1
Ghana Government International Bond	8.13%	03/26/2032	1,010	537,825	0.1
Ghana Government International Bond	8.63%	04/07/2034	434	226,304	0.0
Ghana Government International Bond	8.63%	06/16/2049	2,201	1,111,230	0.1
Ghana Government International Bond	8.75%	03/11/2061	384	191,832	0.0
Ghana Government International Bond	8.95%	03/26/2051	443	226,844	0.0
Guatemala Government Bond	4.38%	06/05/2027	3,378	3,257,236	0.4
Guatemala Government Bond	4.65%	10/07/2041	398	321,708	0.0
Hungary Government International Bond	2.13%	09/22/2031	4,533	3,658,414	0.5
Indonesia Government International Bond	1.85%	03/12/2031	3,653	3,073,488	0.4
Indonesia Government International Bond	3.55%	03/31/2032	567	539,421	0.1
Indonesia Government International Bond	4.30%	03/31/2052	1,414	1,295,733	0.2
Ivory Coast Government International Bond	5.38%	07/23/2024	1,064	1,025,297	0.1
Ivory Coast Government International Bond	5.88%	10/17/2031	EUR 920	871,492	0.1
Ivory Coast Government International Bond	6.13%	06/15/2033	USD 1,627	1,448,335	0.2
Jamaica Government International Bond	7.88%	07/28/2045	684	792,072	0.1
Lebanon Government International Bond(b)	6.00%	01/27/2023	812	69,426	0.0
Lebanon Government International Bond(b)	6.65%	04/22/2024	1,060	92,618	0.0
Lebanon Government International Bond(b)	6.85%	03/23/2027	5,631	477,931	0.1
Lebanon Government International Bond, Series E(b)	6.10%	10/04/2022	1,371	121,076	0.0
Lebanon Government International Bond, Series G(b)	0.00%	11/27/2026	2,053	179,381	0.0
Lebanon Government International Bond, Series G(b)	6.20%	02/26/2025	2,310	201,836	0.0
Malaysia Wakala Sukuk Bhd	3.08%	04/28/2051	1,112	930,813	0.1
Mexico Government International Bond	3.77%	05/24/2061	1,140	820,230	0.1
Morocco Government International Bond	2.38%	12/15/2027	1,281	1,100,379	0.1
Nigeria Government International Bond	6.13%	09/28/2028	955	777,012	0.1
Nigeria Government International Bond	6.50%	11/28/2027	3,001	2,543,347	0.3
Nigeria Government International Bond	7.38%	09/28/2033	671	524,345	0.1
Nigeria Government International Bond	7.63%	11/28/2047	1,465	1,051,138	0.1
Nigeria Government International Bond	7.70%	02/23/2038	3,376	2,510,900	0.3
Nigeria Government International Bond	7.88%	02/16/2032	320	258,000	0.0
Nigeria Government International Bond	8.25%	09/28/2051	202	149,985	0.0
Oman Government International Bond	5.63%	01/17/2028	503	506,144	0.1
Oman Government International Bond	6.25%	01/25/2031	905	929,887	0.1
Oman Government International Bond	6.50%	03/08/2047	1,079	979,192	0.1
Pakistan Government International Bond	6.88%	12/05/2027	1,550	1,146,322	0.1
Pakistan Government International Bond	7.38%	04/08/2031	630	423,744	0.1
Pakistan Government International Bond	8.25%	04/15/2024	200	161,225	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
Pakistan Government International Bond	8.88%	04/08/2051	USD 1,312	\$ 833,264	0.1%
Panama Bonos del Tesoro, Series DOM	3.36%	06/30/2031	2,148	1,930,246	0.2
Panama Government International Bond	2.25%	09/29/2032	1,125	923,062	0.1
Panama Government International Bond	3.16%	01/23/2030	1,700	1,568,037	0.2
Panama Government International Bond	3.87%	07/23/2060	2,046	1,562,377	0.2
Panama Notas del Tesoro	3.75%	04/17/2026	410	403,158	0.1
Paraguay Government International Bond	4.70%	03/27/2027	1,015	1,003,772	0.1
Paraguay Government International Bond	4.95%	04/28/2031	759	737,795	0.1
Paraguay Government International Bond	5.00%	04/15/2026	2,395	2,415,657	0.3
Peruvian Government International Bond	2.78%	12/01/2060	1,760	1,200,430	0.2
Philippine Government International Bond	3.00%	02/01/2028	1,039	1,000,152	0.1
Philippine Government International Bond	3.20%	07/06/2046	1,700	1,366,562	0.2
Philippine Government International Bond	3.23%	03/29/2027	315	310,310	0.0
Philippine Government International Bond	3.56%	09/29/2032	2,725	2,606,081	0.3
Philippine Government International Bond	3.75%	01/14/2029	416	412,406	0.1
Philippine Government International Bond	4.20%	03/29/2047	3,435	3,229,544	0.4
Philippine Government International Bond	5.50%	03/30/2026	378	401,667	0.1
Qatar Government International Bond	4.40%	04/16/2050	3,641	3,686,512	0.5
Republic of Azerbaijan International Bond	5.13%	09/01/2029	520	490,880	0.1
Republic of Kenya Government International Bond	6.88%	06/24/2024	2,570	2,393,312	0.3
Republic of South Africa Government International Bond	5.65%	09/27/2047	579	468,013	0.1
Republic of South Africa Government International Bond	5.88%	04/20/2032	1,164	1,105,800	0.1
Romanian Government International Bond	3.00%	02/14/2031	922	774,941	0.1
Romanian Government International Bond	3.63%	03/27/2032	1,504	1,288,082	0.2
Romanian Government International Bond	4.00%	02/14/2051	1,180	906,978	0.1
Romanian Government International Bond	5.25%	11/25/2027	714	722,033	0.1
Saudi Government International Bond	2.88%	03/04/2023	350	351,050	0.0
Saudi Government International Bond	3.45%	02/02/2061	1,255	1,000,862	0.1
Saudi Government International Bond	5.00%	04/17/2049	1,428	1,477,980	0.2
Senegal Government International Bond	4.75%	03/13/2028	EUR 278	273,079	0.0
Senegal Government International Bond	6.75%	03/13/2048	USD 997	768,189	0.1
Sharjah Sukuk Ltd.	3.76%	09/17/2024	478	479,733	0.1
Sri Lanka Government International Bond(b)	6.20%	05/11/2027	3,369	1,289,013	0.2
Sri Lanka Government International Bond(b)	7.55%	03/28/2030	223	85,322	0.0
Sri Lanka Government International Bond(b)	7.85%	03/14/2029	1,829	699,794	0.1
Turkey Government International Bond	4.88%	04/16/2043	3,160	2,042,742	0.3
Turkey Government International Bond	5.75%	05/11/2047	3,125	2,140,234	0.3
Ukraine Government International Bond	7.38%	09/25/2032	318	114,957	0.0
Ukraine Government International Bond	7.75%	09/01/2023	1,331	579,817	0.1
Ukraine Government International Bond	7.75%	09/01/2024	1,791	701,065	0.1
Ukraine Government International Bond	7.75%	09/01/2026	2,044	800,226	0.1
Ukraine Government International Bond	7.75%	09/01/2027	2,233	867,521	0.1
Ukraine Government International Bond	9.75%	11/01/2028	997	391,323	0.0
Uruguay Government International Bond	4.38%	10/27/2027	1,530	1,585,749	0.2
Uruguay Government International Bond	4.98%	04/20/2055	193	202,038	0.0
Uruguay Government International Bond	5.10%	06/18/2050	1,140	1,214,567	0.2
Venezuela Government International Bond(b)	11.95%	08/05/2031	4,466	379,568	0.0
Venezuela Government International Bond(b)	12.75%	08/23/2022	7,624	648,066	0.1
Zambia Government International Bond(b)	8.97%	07/30/2027	4,995	3,406,902	0.4
				<u>145,814,840</u>	<u>18.3</u>
QUASI-STAAATSANLEIHEN					
Aeropuerto Internacional de Tocumen SA	4.00%	08/11/2041	370	309,135	0.0
Aeropuerto Internacional de Tocumen SA	5.13%	08/11/2061	1,523	1,271,991	0.2
Airport Authority(c)	2.40%	03/08/2028	1,567	1,380,723	0.2
Comision Federal de Electricidad	3.35%	02/09/2031	1,470	1,183,626	0.2
Comision Federal de Electricidad	4.68%	02/09/2051	1,269	919,866	0.1
Comision Federal de Electricidad	4.69%	05/15/2029	343	316,160	0.0
Comision Federal de Electricidad	5.00%	09/29/2036	869	786,445	0.1
Corp. Nacional del Cobre de Chile	3.00%	09/30/2029	1,055	950,027	0.1
Corp. Nacional del Cobre de Chile	3.75%	01/15/2031	613	573,921	0.1
Development Bank of Kazakhstan	5.75%	05/12/2025	913	907,066	0.1
DP World Ltd/United Arab Emirates	5.63%	09/25/2048	1,346	1,284,420	0.2
DP World Salaam(c)	6.00%	10/01/2025	1,946	1,951,473	0.3
Empresa de Transporte de Pasajeros Metro SA	4.70%	05/07/2050	800	724,760	0.1
Eskom Holdings SOC Ltd.	6.75%	08/06/2023	890	873,479	0.1
Eskom Holdings SOC Ltd.	7.13%	02/11/2025	3,446	3,277,577	0.4
Eskom Holdings SOC Ltd., Series 42	8.50%	04/25/2042	ZAR 1,000	46,504	0.0
Eskom Holdings SOC Ltd., Series ES23	10.00%	01/25/2023	4,100	267,901	0.0
Export-Import Bank of China (The)	4.00%	11/28/2047	USD 3,035	2,908,956	0.4
Fund of National Welfare Samruk-Kazyna JSC	2.00%	10/28/2026	929	803,585	0.1
Indonesia Asahan Aluminium Persero PT	5.80%	05/15/2050	892	798,563	0.1
KazMunayGas National Co. JSC	4.75%	04/19/2027	2,017	1,856,648	0.2
KazMunayGas National Co. JSC	5.38%	04/24/2030	920	852,898	0.1
KazMunayGas National Co. JSC	6.38%	10/24/2048	1,140	1,034,051	0.1
Lamar Funding Ltd.	3.96%	05/07/2025	2,033	1,941,896	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
MDGH GMTN RSC Ltd., Series G	3.00%	03/28/2027	USD 1,362	\$ 1,328,205	0.2%
Oil and Gas Holding Co. BSCC (The)	7.63%	11/07/2024	1,370	1,425,485	0.2
Oil and Gas Holding Co., BSCC (The)	7.50%	10/25/2027	1,369	1,394,498	0.2
Pertamina Persero PT	2.30%	02/09/2031	4,745	3,980,391	0.5
Pertamina Persero PT	5.63%	05/20/2043	425	417,244	0.1
Pertamina Persero PT	6.50%	05/27/2041	711	759,570	0.1
Petroleos de Venezuela SA(b)	5.38%	04/12/2027	3,704	199,069	0.0
Petroleos de Venezuela SA(b)	6.00%	11/15/2026	5,448	272,400	0.0
Petroleos de Venezuela SA(d)	9.00%	11/17/2021	2,963	148,142	0.0
Petroleos Mexicanos	6.50%	03/13/2027	1,147	1,094,169	0.1
Petroleos Mexicanos	6.75%	09/21/2047	1,900	1,361,730	0.2
Petroleos Mexicanos	6.88%	08/04/2026	2,649	2,607,676	0.3
Petroleos Mexicanos	6.95%	01/28/2060	2,378	1,706,215	0.2
Petroleos Mexicanos	7.69%	01/23/2050	2,524	1,956,100	0.3
Petronas Energy Canada Ltd.	2.11%	03/23/2028	1,225	1,123,150	0.1
Qatar Energy	3.30%	07/12/2051	3,600	2,938,050	0.4
Sinopec Group Overseas Development 2018 Ltd.	2.70%	05/13/2030	2,090	1,896,445	0.2
Southern Gas Corridor CJSC	6.88%	03/24/2026	705	730,028	0.1
State Oil Co. of the Azerbaijan Republic	6.95%	03/18/2030	675	695,588	0.1
Transnet SOC Ltd.	4.00%	07/26/2022	1,324	1,306,457	0.2
Trinidad Generation UnLtd.	5.25%	11/04/2027	1,892	1,817,975	0.2
				<u>56,380,258</u>	<u>7.1</u>
INDUSTRIESCHULDVERSCHREIBUNGEN					
Absa Group Ltd.(c)	6.38%	05/27/2026	371	347,349	0.0
Abu Dhabi National Energy Co. PJSC	4.00%	10/03/2049	400	371,450	0.0
Acu Petroleo Luxembourg SARL	7.50%	01/13/2032	890	793,213	0.1
Adani Electricity Mumbai Ltd.	3.95%	02/12/2030	321	273,111	0.0
Adani Green Energy Ltd.	4.38%	09/08/2024	880	829,840	0.1
AES Andes SA	6.35%	10/07/2079	590	550,544	0.1
Agile Group Holdings Ltd.	5.50%	05/17/2026	450	166,500	0.0
Alfa Desarrollo SpA	4.55%	09/27/2051	952	725,034	0.1
Autopistas del Sol SA/Costa Rica	7.38%	12/30/2030	271	261,660	0.0
Axtel SAB de CV	6.38%	11/14/2024	410	383,350	0.1
Bangkok Bank PCL/Hong Kong	3.73%	09/25/2034	465	415,681	0.1
Bank Hapoalim BM	3.26%	01/21/2032	632	556,160	0.1
Bidvest Group UK PLC (The)	3.63%	09/23/2026	822	739,800	0.1
Bioceanico Sovereign Certificate Ltd.	0.00%	06/05/2034	1,043	704,087	0.1
Braskem Idesa SAPI	6.99%	02/20/2032	361	318,767	0.0
Braskem Idesa SAPI	7.45%	11/15/2029	309	290,228	0.0
Braskem Netherlands Finance BV	4.50%	01/10/2028	540	519,089	0.1
BRF SA	4.88%	01/24/2030	970	831,775	0.1
CA Magnum Holdings	5.38%	10/31/2026	322	295,636	0.0
Cemex SAB de CV	7.38%	06/05/2027	441	455,774	0.1
Central China Real Estate Ltd.	7.25%	08/13/2024	315	82,845	0.0
Central China Real Estate Ltd.	7.75%	05/24/2024	251	65,542	0.0
Chile Electricity PEC SpA	0.00%	01/25/2028	1,771	1,306,112	0.2
China Cinda 2020 I Management Ltd.	3.00%	01/20/2031	222	188,117	0.0
China SCE Group Holdings Ltd.	6.00%	02/04/2026	250	115,000	0.0
China SCE Group Holdings Ltd.	7.00%	05/02/2025	215	103,200	0.0
Cia de Minas Buenaventura SAA	5.50%	07/23/2026	480	442,440	0.1
CIFI Holdings Group Co., Ltd.	4.80%	05/17/2028	250	172,000	0.0
Country Garden Holdings Co., Ltd.	3.13%	10/22/2025	450	270,000	0.0
CSN Resources SA	4.63%	06/10/2031	492	407,376	0.1
Ecopetrol SA	6.88%	04/29/2030	2,149	2,165,117	0.3
Embraer Netherlands Finance BV	5.40%	02/01/2027	639	630,214	0.1
Empresas Publicas de Medellin ESP	4.25%	07/18/2029	1,331	1,090,435	0.1
Freeport Indonesia PT	5.32%	04/14/2032	378	369,230	0.0
Geopark Ltd.	5.50%	01/17/2027	425	377,400	0.1
Globo Comunicacao e Participacoes SA	5.50%	01/14/2032	780	667,534	0.1
GNL Quintero SA	4.63%	07/31/2029	176	171,108	0.0
Gran Tierra Energy International Holdings Ltd.	6.25%	02/15/2025	516	476,010	0.1
Gran Tierra Energy, Inc.	7.75%	05/23/2027	755	699,528	0.1
Greenko Dutch BV	3.85%	03/29/2026	194	176,540	0.0
Greenko Solar Mauritius Ltd.	5.95%	07/29/2026	650	632,125	0.1
Huarong Finance 2019 Co., Ltd.	3.75%	05/29/2024	219	213,251	0.0
Huarong Finance 2019 Co., Ltd.	4.50%	05/29/2029	726	657,030	0.1
Hunt Oil Co., of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	599	575,548	0.1
IHS Holding Ltd.	5.63%	11/29/2026	554	505,525	0.1
India Clean Energy Holdings	4.50%	04/18/2027	720	583,200	0.1
Intercorp Financial Services, Inc.	4.13%	10/19/2027	340	309,740	0.0
Iochpe-Maxion Austria GmbH/Maxion Wheels de Mexico S de RL de CV	5.00%	05/07/2028	244	212,173	0.0
Israel Electric Corp. Ltd., Series 6	5.00%	11/12/2024	294	301,203	0.0
Israel Electric Corp. Ltd., Series G	3.75%	02/22/2032	201	183,915	0.0
JSW Hydro Energy Ltd.	4.13%	05/18/2031	892	767,464	0.1

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %	
JSW Infrastructure Ltd.	4.95%	01/21/2029	USD 555	\$ 477,924	0.1%	
Kaisa Group Holdings Ltd.(b)	9.95%	07/23/2025	251	40,678	0.0	
Kaisa Group Holdings Ltd.(b)	10.50%	01/15/2025	350	56,941	0.0	
Kaisa Group Holdings Ltd.(b)	11.65%	06/01/2026	255	41,326	0.0	
Kallpa Generacion SA	4.13%	08/16/2027	470	438,980	0.1	
Kosmos Energy Ltd.	7.50%	03/01/2028	698	652,630	0.1	
KWG Group Holdings Ltd.	7.40%	01/13/2027	210	53,550	0.0	
Leviathan Bond Ltd.	6.75%	06/30/2030	779	769,136	0.1	
Light Servicos de Eletricidade SA/Light Energia SA	4.38%	06/18/2026	400	367,200	0.0	
Lima Metro Line 2 Finance Ltd.	4.35%	04/05/2036	497	452,775	0.1	
Lima Metro Line 2 Finance Ltd.	5.88%	07/05/2034	812	810,323	0.1	
Logan Group Co., Ltd.	4.25%	07/12/2025	200	45,000	0.0	
Logan Group Co., Ltd.	5.25%	02/23/2023	340	79,900	0.0	
Medco Oak Tree Pte Ltd.	7.38%	05/14/2026	969	944,775	0.1	
Melco Resorts Finance Ltd.	5.75%	07/21/2028	545	419,650	0.1	
Minejesa Capital BV	5.63%	08/10/2037	560	474,880	0.1	
Natura & Co., Luxembourg Holdings SARL	6.00%	04/19/2029	536	518,681	0.1	
NBM US Holdings, Inc.	7.00%	05/14/2026	1,130	1,165,171	0.1	
Peru LNG Srl	5.38%	03/22/2030	778	682,695	0.1	
Petrobras Global Finance BV	7.38%	01/17/2027	720	777,600	0.1	
Powerlong Real Estate Holdings Ltd.	5.95%	04/30/2025	200	44,000	0.0	
Powerlong Real Estate Holdings Ltd.	6.25%	08/10/2024	250	57,500	0.0	
Prosus NV	3.26%	01/19/2027	1,089	974,655	0.1	
PTTEP Treasury Center Co., Ltd.	3.90%	12/06/2059	552	440,573	0.1	
Raizen Fuels Finance SA	5.30%	01/20/2027	495	499,950	0.1	
Reliance Industries Ltd.	2.88%	01/12/2032	433	369,674	0.0	
Ronshine China Holdings Ltd.	7.10%	01/25/2025	600	78,000	0.0	
Rutas 2 and 7 Finance Ltd.	0.00%	09/30/2036	754	485,576	0.1	
Saudi Arabian Oil Co.	1.63%	11/24/2025	1,360	1,275,000	0.2	
Scenery Journey Ltd.(b)	11.50%	10/24/2022	354	36,020	0.0	
Scenery Journey Ltd.(b)	12.00%	10/24/2023	876	89,954	0.0	
Seazen Group Ltd.	4.45%	07/13/2025	510	313,650	0.0	
Seazen Group Ltd.	6.00%	08/12/2024	200	128,000	0.0	
SEPLAT Energy PLC	7.75%	04/01/2026	1,154	1,064,565	0.1	
Shimao Group Holdings Ltd.	5.20%	01/16/2027	640	83,200	0.0	
SierraCol Energy Andina LLC.	6.00%	06/15/2028	533	456,648	0.1	
Stillwater Mining Co.	4.00%	11/16/2026	1,678	1,510,200	0.2	
Studio City Co., Ltd.	7.00%	02/15/2027	280	257,600	0.0	
Studio City Finance Ltd.	6.50%	01/15/2028	270	186,300	0.0	
Sunac China Holdings Ltd.	5.95%	04/26/2024	480	76,800	0.0	
Tengizchevroil Finance Co. International Ltd.	3.25%	08/15/2030	860	675,100	0.1	
Times China Holdings Ltd.	5.75%	01/14/2027	250	72,500	0.0	
Times China Holdings Ltd.	6.20%	03/22/2026	200	60,000	0.0	
Times China Holdings Ltd.	6.60%	03/02/2023	350	175,000	0.0	
TransJamaican Highway Ltd.	5.75%	10/10/2036	1,307	1,204,854	0.2	
Transportadora de Gas del Peru SA	4.25%	04/30/2028	520	498,323	0.1	
TSMC Arizona Corp.	3.88%	04/22/2027	673	678,054	0.1	
Tullow Oil PLC	10.25%	05/15/2026	771	745,943	0.1	
Vale Overseas Ltd.	3.75%	07/08/2030	765	713,240	0.1	
Vedanta Resources Finance II PLC	13.88%	01/21/2024	1,084	1,098,769	0.1	
Volcan Cia Minera SAA.	4.38%	02/11/2026	895	813,107	0.1	
Weibo Corp.	3.38%	07/08/2030	347	285,279	0.0	
Wynn Macau Ltd.	5.63%	08/26/2028	565	420,925	0.0	
Xiaomi Best Time International Ltd.	2.88%	07/14/2031	1,302	1,036,148	0.1	
Yango Justice International Ltd.(b)	7.50%	02/17/2025	251	17,570	0.0	
Yango Justice International Ltd.(b)	8.25%	11/25/2023	285	19,950	0.0	
Yango Justice International Ltd.(b)	9.25%	04/15/2023	370	25,900	0.0	
Zorlu Yenilenebilir Enerji AS	9.00%	06/01/2026	1,598	1,258,225	0.2	
				<u>52,242,537</u>	<u>6.6</u>	
AKTIENANLEIHEN						
FPT Corp., Macquarie Bank Ltd., expiring 04/05/2023				2,720,509	<u>12,895,574</u>	<u>1.6</u>
INVESTMENTGESELLSCHAFTEN						
AB SICAV I - China A Shares Equity Portfolio - Class S				389,240	<u>10,656,506</u>	<u>1.3</u>
SCHATZOBBLIGATIONEN						
U.S. Treasury Bonds	2.00%	11/15/2041	USD 6,930	5,639,287	0.7	
U.S. Treasury Bonds	2.38%	02/15/2042	595	<u>516,070</u>	<u>0.1</u>	
				<u>6,155,357</u>	<u>0.8</u>	
SCHWELLENMÄRKTE – SCHATZPAPIERE						
Brazil Letras do Tesouro Nacional, Series LTN	0.00%	01/01/2024	BRL 15,650	<u>2,717,141</u>	<u>0.3</u>	
REGIERUNGEN – STAATSANLEIHEN						
Uruguay Government International Bond	7.88%	01/15/2033	USD 610	<u>779,771</u>	<u>0.1</u>	

AB SICAV I
Emerging Markets Multi-Asset Portfolio

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettover- mögen %
SCHWELLENMÄRKTE – HARTE WÄHRUNG					
BBVA Bancomer SA/Texas	6.75%	09/30/2022	USD 552	\$ 556,968	0.1%
REGIONALANLEIHEN					
Provincia de Neuquen Argentina	4.63%	04/27/2030	310	197,993	0.0
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
Shimao Group Holdings Ltd.....	5.60%	07/15/2026	220	29,700	0.0
				<u>742,824,384</u>	<u>93.4</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN					
Central American Bottling Corp./CBC Bottling Holdco SL/					
Beliv Holdco SL	5.25%	04/27/2029	319	303,508	0.1
Digicel Group Holdings Ltd.(c) (e)	7.00%	06/15/2022	267	146,659	0.0
Digicel Group Holdings Ltd.(e).....	10.00%	04/01/2024	1,037	1,000,580	0.1
Empresa Generadora de Electricidad Haina SA	5.63%	11/08/2028	729	643,479	0.1
Indian Renewable Energy Development Agency Ltd., Series E	7.13%	10/10/2022	INR 80,000	1,028,386	0.1
Infraestructura Energetica Nova SAB de CV	3.75%	01/14/2028	USD 1,573	1,463,185	0.2
Odebrecht Holdco Finance Ltd.....	0.00%	09/10/2058	1,214	4,858	0.0
OEC Finance Ltd.(e)	5.25%	12/27/2033	376	14,095	0.0
OEC Finance Ltd.(e).....	7.13%	12/26/2046	710	25,201	0.0
Tonon Luxembourg SA(b) (e) (f)	6.50%	10/31/2024	543	54	0.0
Virgolino de Oliveira Finance SA(d) (f)	10.88%	01/13/2020	1,077	108	0.0
Virgolino de Oliveira Finance SA(d) (f)	11.75%	02/09/2022	1,240	124	0.0
				<u>4,630,237</u>	<u>0.6</u>
QUASI-STAAITSANLEIHEN					
Empresa de Transporte de Pasajeros Metro SA	5.00%	01/25/2047	200	181,350	0.0
NAK Naftogaz Ukraine via Kondor Finance PLC	7.38%	07/19/2022	2,298	1,263,900	0.2
NAK Naftogaz Ukraine via Kondor Finance PLC	7.63%	11/08/2026	974	326,777	0.0
State Agency of Roads of Ukraine	6.25%	06/24/2028	1,409	486,105	0.1
State Savings Bank of Ukraine Via SSB #1 PLC	9.63%	03/20/2025	423	224,296	0.0
				<u>2,482,428</u>	<u>0.3</u>
STAATSANLEIHEN					
Qatar Government International Bond	5.10%	04/23/2048	1,558	1,725,485	0.2
Ukraine Government International Bond	6.75%	06/20/2026	EUR 745	289,926	0.1
				<u>2,015,411</u>	<u>0.3</u>
STAMMAKTIE					
China Aoyuan Group Ltd. (a) (f)			2,264,000	331,441	0.1
Gazprom PJSC (Sponsored ADR) (f)			261,868	0	0.0
Gazprom PJSC (Sponsored ADR)			135,684	0	0.0
HeadHunter Group PLC (ADR) (f)			97,967	0	0.0
Logan Group Co. Ltd. (a) (f)			935,000	280,590	0.0
LUKOIL PJSC (Sponsored ADR) (f)			97,220	0	0.0
Magnit PJSC (Sponsored GDR) (f)			30,394	0	0.0
MMC Norilsk Nickel PJSC (ADR) (f)			20,053	0	0.0
PhosAgro PJSC (GDR) (f)			22,662	0	0.0
PhosAgro PJSC (GDR) (f)			145	0	0.0
Polyus PJSC (GDR) (f)			1,465	0	0.0
Sberbank of Russia PJSC (Sponsored ADR) (f)			179,589	0	0.0
X5 Retail Group NV (GDR) (f)			123,885	0	0.0
Yandex NV - Class A (f)			55,886	0	0.0
				<u>612,031</u>	<u>0.1</u>
				<u>9,740,107</u>	<u>1.3</u>
Gesamtanlagen					
(Kosten \$804,633,297).....				<u>\$752,564,491</u>	<u>94.7%</u>
Termineinlagen					
ANZ, London(g)	0.03 %	–		9,704	0.0
Bank of Nova Scotia, Toronto(g)	0.32 %	–		42,325	0.0
BNP Paribas, Paris(g)	(1.34)%	–		20,453	0.0
BNP Paribas, Paris(g)	0.20 %	–		4,978	0.0
BNP Paribas, Paris(g)	0.50 %	–		98	0.0
BNP Paribas, Paris(g)	4.62 %	–		81,055	0.0
Citibank, New York(g)	0.40 %	–		27,216,909	3.4
Hong Kong & Shanghai Bank, Hong Kong(g)	0.00 %	–		1,300,700	0.2
Hong Kong & Shanghai Bank, Singapore(g)	0.25 %	–		16,119	0.0
HSBC Bank PLC, Paris(g).....	(0.78)%	–		997,798	0.1
SEB, Stockholm(g)	0.01 %	–		1,147	0.0
Sumitomo, London(g)	(0.30)%	–		38,516	0.0
Sumitomo, London(g)	0.43 %	–		35,595	0.0
				<u>29,765,397</u>	<u>3.7</u>
Termineinlagen insgesamt					
				<u>12,666,359</u>	<u>1.6</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten					
				<u>\$794,996,247</u>	<u>100.0%</u>
Nettovermögen					

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Long					
Hang Seng China Enterprises Index Futures	06/29/2022	276	\$ 11,892,248	\$ 12,851,238	\$ 958,990
MSCI Emerging Markets Index Futures	06/17/2022	236	12,212,614	12,546,940	334,326
U.S. 10 Yr Ultra Futures	09/21/2022	30	3,881,484	3,854,531	(26,953)
Short					
U.S. Ultra Bond (CBT) Futures	09/21/2022	2	318,164	311,500	6,664
					\$ 1,273,027
				Wertsteigerung	\$ 1,299,980
				Wertminderung	\$ (26,953)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
Bank of America, NA	USD 11,540	HUF 4,181,735	07/07/2022	\$ (283,692)
Bank of America, NA	USD 12,083	PLN 54,044	07/07/2022	511,405
Barclays Bank PLC	BRL 7,317	USD 1,498	06/02/2022	(41,553)
Barclays Bank PLC	USD 17,601	BRL 88,480	06/02/2022	1,016,592
Barclays Bank PLC	MYR 350,055	USD 83,319	06/16/2022	3,372,373
Barclays Bank PLC	MYR 32,502	USD 7,409	06/16/2022	(14,213)
Barclays Bank PLC	USD 42,022	MYR 177,248	06/16/2022	(1,541,159)
Barclays Bank PLC	USD 15,707	INR 1,212,774	07/07/2022	(147,618)
Barclays Bank PLC	KRW 3,500,335	USD 2,862	07/27/2022	44,987
BNP Paribas SA	COP 24,017,842	USD 5,868	07/15/2022	(466,577)
BNP Paribas SA	USD 3,447	MXN 69,740	07/20/2022	62,881
Brown Brothers Harriman & Co.	GBP 1	USD 1	06/06/2022	3
Brown Brothers Harriman & Co.	THB 370,946	USD 11,142	06/16/2022	298,367
Brown Brothers Harriman & Co.	USD 1,021	THB 34,998	06/16/2022	2,067
Brown Brothers Harriman & Co.	USD 17,658	THB 590,663	06/16/2022	(391,160)
Brown Brothers Harriman & Co.	USD 467	CZK 11,014	07/14/2022	8,273
Brown Brothers Harriman & Co.	CAD 228	USD 176	06/13/2022	(4,238)
Brown Brothers Harriman & Co.	CHF 2	USD 2	06/13/2022	(50)
Brown Brothers Harriman & Co.	EUR 415	USD 438	06/13/2022	(8,543)
Brown Brothers Harriman & Co.	GBP 13	USD 16	06/13/2022	38
Brown Brothers Harriman & Co.	GBP 921	USD 1,135	06/13/2022	(25,843)
Brown Brothers Harriman & Co.	JPY 358	USD 3	06/13/2022	(30)
Brown Brothers Harriman & Co.	USD 7,268	CAD 9,395	06/13/2022	158,708
Brown Brothers Harriman & Co.	USD 42	CHF 42	06/13/2022	1,257
Brown Brothers Harriman & Co.	USD 24,187	EUR 22,864	06/13/2022	370,815
Brown Brothers Harriman & Co.	USD 37,487	GBP 30,261	06/13/2022	645,856
Brown Brothers Harriman & Co.	USD 90	JPY 11,683	06/13/2022	915
Brown Brothers Harriman & Co.	USD 2	JPY 217	06/13/2022	(2)
Brown Brothers Harriman & Co.	USD 6,670	ZAR 107,138	06/13/2022	168,742
Brown Brothers Harriman & Co.	USD 10	ZAR 149	06/13/2022	(22)
Brown Brothers Harriman & Co.	ZAR 647	USD 41	06/13/2022	94
Brown Brothers Harriman & Co.	ZAR 4,166	USD 260	06/13/2022	(6,373)
Brown Brothers Harriman & Co.	AUD 2,098	USD 1,470	06/14/2022	(36,371)
Brown Brothers Harriman & Co.	USD 42,540	AUD 60,334	06/14/2022	766,157
Brown Brothers Harriman & Co.	SGD 30	USD 22	06/27/2022	20
Brown Brothers Harriman & Co.	SGD 109	USD 79	06/27/2022	(96)
Brown Brothers Harriman & Co.	USD 3,093	CNH 20,703	06/27/2022	3,450
Brown Brothers Harriman & Co.	USD 22,670	SGD 31,143	06/27/2022	60,036
Credit Suisse International	ZAR 110,712	USD 6,963	06/23/2022	(94,485)
Deutsche Bank AG	CLP 9,605,832	USD 11,446	07/15/2022	(118,038)
Deutsche Bank AG	USD 6,899	COP 27,307,168	07/15/2022	302,478
Deutsche Bank AG	USD 2,116	CNH 14,226	07/21/2022	12,129
Deutsche Bank AG	USD 15,528	KRW 19,584,527	07/27/2022	234,110
Deutsche Bank AG	USD 8,568	TWD 251,988	07/27/2022	159,294
Deutsche Bank AG	IDR 85,728,156	USD 5,899	07/28/2022	11,480
Deutsche Bank AG	USD 31,916	PHP 1,689,848	07/28/2022	138,534
Goldman Sachs Bank USA	USD 75,020	MYR 319,547	06/16/2022	(2,040,708)
Goldman Sachs Bank USA	TWD 890,655	USD 30,637	07/27/2022	(208,852)
HSBC Bank USA	USD 14,246	ZAR 225,505	06/23/2022	127,960
HSBC Bank USA	INR 668,656	USD 8,705	07/07/2022	126,488
HSBC Bank USA	USD 942	HUF 341,499	07/07/2022	(23,071)
HSBC Bank USA	USD 10,010	INR 779,764	07/07/2022	(5,458)
HSBC Bank USA	PEN 16,071	USD 4,308	07/15/2022	2,248
HSBC Bank USA	KRW 99,140,925	USD 79,545	07/27/2022	(248,511)
HSBC Bank USA	USD 22,889	IDR 335,893,988	07/28/2022	180,256
JPMorgan Chase Bank, NA	BRL 81,163	USD 16,767	06/02/2022	(310,295)
JPMorgan Chase Bank, NA	USD 16,617	BRL 81,163	07/05/2022	295,823

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
JPMorgan Chase Bank, NA	PHP 653,327	USD 12,388	07/28/2022	\$ (5,013)
Morgan Stanley Capital Services LLC	MYR 44,805	USD 10,617	06/16/2022	384,578
Morgan Stanley Capital Services LLC	INR 2,078,205	USD 27,148	07/07/2022	484,848
Morgan Stanley Capital Services LLC	PEN 5,296	USD 1,404	07/15/2022	(14,584)
Morgan Stanley Capital Services LLC	CNH 295,678	USD 43,248	07/21/2022	(974,846)
Morgan Stanley Capital Services LLC	PHP 56,234	USD 1,068	07/28/2022	1,716
Standard Chartered Bank	ZAR 131,472	USD 8,718	06/23/2022	337,855
Standard Chartered Bank	USD 14,899	KRW 18,769,468	07/27/2022	207,829
Standard Chartered Bank	USD 11,880	TWD 346,301	07/27/2022	113,489
Standard Chartered Bank	IDR 183,662,026	USD 12,769	07/28/2022	155,521
Standard Chartered Bank	USD 3,360	PHP 176,334	07/28/2022	(15,660)
UBS AG	USD 5,663	CLP 4,821,437	07/15/2022	141,230
				\$ 3,883,841
			Wertsteigerung	\$ 10,910,902
			Wertminderung	\$ (7,027,061)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

ZENTRAL ABGERECHNETE CREDIT-DEFAULT-SWAPS

Clearing-Broker/(Börse)	Referenz-Obligation	Abschlussdatum	Nomineller Betrag (000)	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Kaufkontrakte					
Morgan Stanley & Co., LLC/(INTRCONX)	CDX-EM Series 37, 5 Year Index	06/20/2027	USD 77,570	\$ 5,786,330	\$ 833,465
Morgan Stanley & Co., LLC/(INTRCONX)	People's Republic of China	06/20/2027	2,580	(36,146)	11,521
Morgan Stanley & Co., LLC/(INTRCONX)	Republic of Colombia	06/20/2027	2,220	112,487	8,969
Morgan Stanley & Co., LLC/(INTRCONX)	Republic of Indonesia	06/20/2027	2,540	190	1,944
Morgan Stanley & Co., LLC/(INTRCONX)	Republic of South Africa	06/20/2027	1,210	73,329	12,730
Morgan Stanley & Co., LLC/(INTRCONX)	Republic of Turkey	06/20/2027	380	88,784	15,641
				\$ 6,024,974	\$ 884,270

ZENTRAL ABGERECHNETE ZINSSWAPS

Clearing-Broker/(Börse)	Nomineller Betrag (000)	Abschlussdatum	Zinsart		Unrealisierte Wertsteigerung/(-minderung)
			Vom Fonds geleistete Zahlungen	Vom Fonds erhaltene Zahlungen	
Morgan Stanley & Co., LLC/(CME Group)	USD 16,320	05/13/2052	1 Day SOFR	1.533%	\$ (205,208)

TOTAL-RETURN-SWAPS

Kontrahent & Referenz-Obligation	Anzahl der Anteile oder Einheiten	Bezahler/Erhaltener Zinssatz	Nomineller Betrag (000)	Fälligkeitsdatum	Unrealisierte Wertsteigerung/(-minderung)
Gesamtrendite auf Referenz-Obligation erhalten					
Goldman Sachs International					
M1EF000G	8,501	FedFundEffective Plus 0.50%	USD 3,989	09/15/2022	\$ 257,410
M1EF000G	142,434	FedFundEffective Plus 0.69%	66,062	06/15/2023	5,092,016
Insgesamt					\$ 5,349,426

VARIANZ-SWAP

Swap-Kontrahent & Referenz-Obligation	Volatilitäts-Ausübungskurs	Zahlungsfrequenz	Nomineller Betrag (000)	Marktwert	Vorabgebühren bezahlt/(erhalten)	Unrealisierte Wertsteigerung/(-minderung)
Kaufkontrakte						
Citibank, NA						
S&P 500 Index 08/19/2022*	32.00%	Maturity	USD 7	\$ (17,653)	\$ —	\$ (17,653)
Goldman Sachs International						
Russell 2000 Index 08/19/2022*	37.50	Maturity	USD 7	(27,026)	—	(27,026)
JPMorgan Chase Bank, NA						
Hang Seng China Enterprises Index 06/29/2022*	27.30	Maturity	HKD 826	1,268,904	—	1,268,904
UBS AG						
Euro STOXX 50 Price EUR Index 07/15/2022*	29.95	Maturity	EUR 23	(111,416)	—	(111,416)
FTSE 100 Index 08/19/2022*	23.95	Maturity	GBP 10	(18,243)	—	(18,243)
NASDAQ 100 Stock Index 08/19/2022*	37.50	Maturity	USD 24	(64,590)	—	(64,590)
S&P/ASX 200 Index 08/18/2022*	21.54	Maturity	AUD 11	4,155	—	4,155

Swap-Kontrahent & Referenz-Obligation	Volatilitäts- Ausübungskurs	Zahlungs- frequenz	Nomineller Betrag (000)	Marktwert	Vorabgebühren bezahlt/ (erhalten)	Unrealisierte Wertsteigerung/ (-minderung)
Verkaufskontrakte						
Citibank, NA						
Euro STOXX 50 Price EUR Index 07/15/2022*	28.35	Maturity	EUR 22	\$ 73,207	\$ —	\$ 73,207
				\$ 1,107,338	\$ —	\$ 1,107,338
					Wertsteigerung	\$ 1,346,266
					Wertminderung	\$ (238,928)
Swaps insgesamt						\$ 7,135,826

* Abschlussdatum.

- (a) Stellt sämtliche oder einen Teil der verliehenen Wertpapiere dar. Informationen zur Wertpapierleihe finden Sie in Anmerkung L.
- (b) Not leidend.
- (c) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (d) Notleidendes fälliges Wertpapier.
- (e) Zahlungen in Sachwerten (PIK).
- (f) Zum angemessenen Marktwert entsprechend den Verfahren bewertet, die von und unter der allgemeinen Aufsicht der Verwaltungsgesellschaft und des Verwaltungsrats festgelegt werden.
- (g) Tagesgeld.

Währungskürzel:

AUD	– Australian Dollar
BRL	– Brazilian Real
CAD	– Canadian Dollar
CHF	– Swiss Franc
CLP	– Chilean Peso
CNH	– Chinese Yuan Renminbi (Offshore)
COP	– Colombian Peso
CZK	– Czech Koruna
EUR	– Euro
GBP	– Great British Pound
HKD	– Hong Kong Dollar
HUF	– Hungarian Forint
IDR	– Indonesian Rupiah
INR	– Indian Rupee
JPY	– Japanese Yen
KRW	– South Korean Won
MXN	– Mexican Peso
MYR	– Malaysian Ringgit
PEN	– Peruvian Sol
PHP	– Philippine Peso
PLN	– Polish Zloty
SGD	– Singapore Dollar
THB	– Thailand Baht
TWD	– New Taiwan Dollar
USD	– United States Dollar
ZAR	– South African Rand

Glossar:

ADR	– American Depositary Receipt
ASX	– Australian Stock Exchange
CBT	– Chicago Board of Trade
CDX-EM	– Emerging Market Credit Default Swap Index
CJSC	– Closed Joint Stock Company
CME	– Chicago Mercantile Exchange
FedFundEffective	– Federal Funds Effective Rate
FTSE	– Financial Times Stock Exchange
GDR	– Global Depositary Receipt
INTRCONX	– Inter-Continental Exchange
JSC	– Joint Stock Company
MSCI	– Morgan Stanley Capital International
NASDAQ	– National Association of Securities Dealers Automated Quotations
PJSC	– Public Joint Stock Company
REG	– Registered Shares
SOFR	– Secured Overnight Financing Rate

Siehe Anmerkungen zum Jahresabschluss.

	Zinssatz	Datum	Nennwert (000)	Wert (CNH)	Nettöver- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
QUASI-STAAATLICHE WERTPAPIERE					
QUASI-STAAATSANLEIHEN					
CHINA					
China Development Bank, Series 1710	4.04%	04/10/2027	CNY 40,000	¥ 42,236,856	1.0%
China Development Bank, Series 1810	4.04%	07/06/2028	106,000	112,457,795	2.6
China Development Bank, Series 1905	3.48%	01/08/2029	110,000	113,256,663	2.7
China Development Bank, Series 1909	3.50%	08/13/2026	99,000	101,990,113	2.4
China Development Bank, Series 1910	3.65%	05/21/2029	120,000	124,811,247	2.9
China Development Bank, Series 2003	3.23%	01/10/2025	61,450	62,662,180	1.5
China Development Bank, Series 2010	3.09%	06/18/2030	60,000	60,061,048	1.4
China Development Bank, Series 2104	3.40%	01/08/2028	63,400	65,066,913	1.5
China Development Bank, Series 2105	3.66%	03/01/2031	186,700	194,760,741	4.6
China Development Bank, Series 2108	2.83%	09/10/2026	74,090	74,492,001	1.7
China Huadian Overseas Development Management Co., Ltd.(a)	4.00%	05/29/2024	USD 1,185	7,925,729	0.2
China Southern Power Grid International Finance BVI 2018 Co., Ltd.	4.25%	09/18/2028	1,130	7,718,073	0.2
Chinalco Capital Holdings Ltd.(a)	4.10%	09/11/2024	5,250	35,026,425	0.8
CNAC HK Finbridge Co., Ltd.	3.88%	06/19/2029	3,730	23,393,061	0.6
CNAC HK Finbridge Co., Ltd.	4.88%	03/14/2025	2,070	14,143,388	0.3
CNAC HK Finbridge Co., Ltd.	5.13%	03/14/2028	900	6,108,859	0.1
CNPC Global Capital Ltd.	2.00%	06/23/2030	1,060	6,061,201	0.1
CNRC Capitale Ltd.(a)	3.90%	12/02/2022	3,370	23,101,928	0.5
Export-Import Bank of China (The), Series 2007	3.26%	02/24/2027	CNY 40,000	40,815,519	1.0
JIC Zhixin Ltd.	1.50%	08/27/2025	USD 1,313	8,151,476	0.2
JIC Zhixin Ltd.	2.13%	08/27/2030	1,455	8,243,071	0.2
Minmetals Bounteous Finance BVI Ltd.(a)	3.38%	09/03/2024	2,055	13,538,964	0.3
Minmetals Bounteous Finance BVI Ltd.	4.20%	07/27/2026	700	4,690,202	0.1
SPIC 2018 USD Senior Perpetual Bond Co., Ltd.(a)	9.63%	11/21/2022	200	1,376,038	0.0
Sunny Express Enterprises Corp.	3.13%	04/23/2030	2,824	17,263,899	0.4
Sunny Express Enterprises Corp.(a)	3.35%	10/23/2022	1,319	8,815,584	0.2
				<u>1,178,168,974</u>	<u>27.5</u>
HONGKONG					
Airport Authority(a)	2.40%	03/08/2028	6,806	40,009,762	0.9
INDONESIEN					
Indonesia Asahan Aluminium Persero PT	5.45%	05/15/2030	914	6,168,060	0.2
				<u>1,224,346,796</u>	<u>28.6</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
ABJA Investment Co. Pte Ltd.	5.45%	01/24/2028	3,190	21,282,723	0.5
Freeport Indonesia PT	4.76%	04/14/2027	447	2,985,724	0.1
Freeport Indonesia PT	5.32%	04/14/2032	1,235	8,048,392	0.2
ICBCIL Finance Co., Ltd.	2.25%	11/02/2026	8,065	49,946,051	1.1
Wealthy Vision Holdings Ltd.	3.30%	06/01/2024	1,344	8,772,298	0.2
				<u>91,035,188</u>	<u>2.1</u>
KOMMUNIKATIONSMEDIEN					
Meituan	2.13%	10/28/2025	2,000	11,983,173	0.3
Prosus NV	3.26%	01/19/2027	1,569	9,368,768	0.2
Tencent Holdings Ltd.	2.39%	06/03/2030	3,640	20,717,766	0.5
Tencent Holdings Ltd.	3.60%	01/19/2028	1,080	6,895,697	0.1
Tencent Holdings Ltd.	3.93%	01/19/2038	1,405	7,957,718	0.2
Weibo Corp.	3.38%	07/08/2030	2,330	12,780,061	0.3
				<u>69,703,183</u>	<u>1.6</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
HKT Capital No. 5 Ltd.	3.25%	09/30/2029	835	5,129,726	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Geely Finance Hong Kong Ltd.	3.00%	03/05/2025	3,360	21,217,159	0.5
Weichai International Hong Kong Energy Group Co., Ltd.(a)	3.75%	09/14/2022	4,062	27,168,196	0.6
				<u>48,385,355</u>	<u>1.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Bceg Hongkong Co., Ltd.	2.22%	07/02/2026	2,620	16,149,986	0.4
Minor International PCL(a)	2.70%	04/19/2026	2,342	14,417,104	0.3
Minor International PCL(a)	3.10%	06/29/2023	242	1,594,168	0.1
Sands China Ltd.	5.13%	08/08/2025	650	3,995,596	0.1
				<u>36,156,854</u>	<u>0.9</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
Haidilao International Holding Ltd.	2.15%	01/14/2026	2,980	16,104,149	0.4
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Zhongsheng Group Holdings Ltd.	3.00%	01/13/2026	2,215	13,852,355	0.3

	Zinssatz	Datum	Nennwert (000)	Wert (CNH)	Nettovermögen %
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
IOI Investment L Bhd	3.38%	11/02/2031	USD 4,744	¥ 27,195,730	0.6%
Midea Investment Development Co., Ltd.....	2.88%	02/24/2027	3,000	19,001,936	0.5
Tingyi Cayman Islands Holding Corp.	1.63%	09/24/2025	2,015	12,465,059	0.3
				<u>58,662,725</u>	<u>1.4</u>
ENERGIE					
Contemporary Ruiding Development Ltd.	2.63%	09/17/2030	2,720	15,117,560	0.4
SONSTIGE INDUSTRIEWERTE					
CITIC Ltd.	3.70%	06/14/2026	725	4,795,566	0.1
CITIC Ltd.	4.00%	01/11/2028	2,140	14,106,109	0.3
CITIC Ltd., Series E	2.85%	02/25/2030	970	5,718,422	0.2
GLP China Holdings Ltd.	2.95%	03/29/2026	4,271	25,997,971	0.6
				<u>50,618,068</u>	<u>1.2</u>
DIENSTLEISTUNGEN					
Alibaba Group Holding Ltd.	2.70%	02/09/2041	4,455	20,710,287	0.5
Alibaba Group Holding Ltd.	3.40%	12/06/2027	2,750	17,609,802	0.4
Alibaba Group Holding Ltd.	4.50%	11/28/2034	875	5,503,556	0.1
JD.com, Inc.....	3.88%	04/29/2026	2,135	14,006,382	0.3
JD.com, Inc.....	4.13%	01/14/2050	500	2,563,834	0.1
				<u>60,393,861</u>	<u>1.4</u>
TECHNOLOGIE					
AAC Technologies Holdings, Inc.....	2.63%	06/02/2026	3,000	17,664,526	0.4
Baidu, Inc.	4.38%	03/29/2028	600	3,966,242	0.1
Lenovo Group Ltd.....	3.42%	11/02/2030	2,165	12,533,078	0.3
Xiaomi Best Time International Ltd.....	4.10%	07/14/2051	1,051	4,885,020	0.1
				<u>39,048,866</u>	<u>0.9</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
CMB International Leasing Management Ltd.	2.00%	02/04/2026	1,700	10,457,931	0.2
CMB International Leasing Management Ltd.	2.88%	02/04/2031	2,285	12,728,065	0.3
SF Holding Investment 2021 Ltd.	3.13%	11/17/2031	1,681	9,591,289	0.2
Shanghai Port Group BVI Development Co., Ltd.	3.38%	06/18/2029	1,000	6,389,687	0.2
				<u>39,166,972</u>	<u>0.9</u>
				<u>543,374,862</u>	<u>12.7</u>
FINANZINSTITUTE					
BANKWESEN					
Agricultural Bank of China Ltd./Hong Kong	2.90%	03/01/2024	CNH 25,000	24,904,243	0.6
Bangkok Bank PCL/Hong Kong	3.73%	09/25/2034	USD 520	3,101,323	0.1
Bank of East Asia Ltd. (The)	4.00%	05/29/2030	1,355	8,903,421	0.2
CMB Wing Lung Bank Ltd.....	3.75%	11/22/2027	870	5,805,467	0.1
Dah Sing Bank Ltd.	5.00%	01/15/2029	1,095	7,405,049	0.2
DBS Group Holdings Ltd., Series G(a)	3.30%	02/27/2025	1,045	6,675,619	0.2
HSBC Bank China Co., Ltd., Series	3.60%	04/01/2024	CNY 10,000	10,171,542	0.2
Industrial & Commercial Bank of China Macau Ltd.	2.88%	09/12/2029	USD 1,950	12,752,058	0.3
Kookmin Bank(a)	4.35%	07/02/2024	1,500	9,824,912	0.2
Nanyang Commercial Bank Ltd.....	3.80%	11/20/2029	1,000	6,568,706	0.1
Shinhan Bank Co., Ltd.	4.38%	04/13/2032	1,235	8,067,096	0.2
Shinhan Financial Group Co., Ltd.(a)	5.88%	08/13/2023	600	4,063,816	0.1
				<u>108,243,252</u>	<u>2.5</u>
MAKLER					
China Cinda Finance 2017 I Ltd.....	4.75%	02/08/2028	1,000	6,689,630	0.2
CICC Hong Kong Finance 2016 MTN Ltd.	2.00%	01/26/2026	2,205	13,736,930	0.3
				<u>20,426,560</u>	<u>0.5</u>
FINANZEN					
Azure Nova International Finance Ltd.	4.25%	03/21/2027	2,311	15,430,826	0.4
Azure Orbit IV International Finance Ltd.....	4.00%	01/25/2028	1,250	8,169,184	0.2
BOC Aviation Ltd.....	3.00%	09/11/2029	2,353	13,979,523	0.3
BOC Aviation Ltd.....	3.25%	04/29/2025	650	4,271,014	0.1
BOC Aviation Ltd.....	3.50%	01/31/2023	900	6,013,162	0.2
BOC Aviation Ltd., Series G	2.63%	01/17/2025	975	6,315,289	0.2
Bocom Leasing Management Hong Kong Co., Ltd.(b).....	1.45%	03/02/2025	2,285	15,066,660	0.4
CCBL Cayman 1 Corp. Ltd.	3.50%	05/16/2024	2,430	16,205,098	0.4
CDBL Funding 1	4.25%	12/02/2024	4,575	30,845,350	0.7
CDBL Funding 2	2.00%	03/04/2026	2,335	14,414,400	0.3
China Development Bank Financial Leasing Co., Ltd.....	2.88%	09/28/2030	7,500	47,904,891	1.1
Huarong Finance 2017 Co., Ltd.(a)	4.00%	11/07/2022	3,826	25,449,346	0.6
Huarong Finance 2017 Co., Ltd.....	4.75%	04/27/2027	6,290	40,181,480	0.9
Huarong Finance II Co., Ltd.....	5.50%	01/16/2025	2,098	14,014,723	0.3
ICBCIL Finance Co., Ltd.	3.63%	05/19/2026	500	3,296,862	0.1
ICBCIL Finance Co., Ltd.	3.63%	11/15/2027	1,535	10,038,158	0.2
Soar Wise Ltd.(a)	3.45%	10/23/2022	600	4,010,025	0.1
Xingsheng BVI Co., Ltd.....	1.38%	08/25/2024	2,818	17,866,636	0.4
				<u>293,472,627</u>	<u>6.9</u>

	Zinssatz	Datum	Nennwert (000)	Wert (CNH)	Nettover- mögen %
REITs					
Country Garden Holdings Co., Ltd.	2.70%	07/12/2026	USD 2,180	¥ 8,144,811	0.2%
Country Garden Holdings Co., Ltd.	3.13%	10/22/2025	3,870	15,491,687	0.3
Country Garden Holdings Co., Ltd.	5.13%	01/17/2025	525	2,259,204	0.1
Country Garden Holdings Co., Ltd.	7.25%	04/08/2026	1,285	5,486,806	0.1
Franshion Brilliant Ltd.	4.25%	07/23/2029	922	5,031,769	0.1
Sino-Ocean Land Treasure IV Ltd.	3.25%	05/05/2026	1,650	7,925,980	0.2
Sino-Ocean Land Treasure IV Ltd.	4.75%	08/05/2029	660	2,950,226	0.1
Swire Properties MTN Financing Ltd.	3.50%	01/10/2028	600	3,932,467	0.1
Vanke Real Estate Hong Kong Co., Ltd.(b)	3.07%	05/25/2023	1,315	8,641,686	0.2
				<u>59,864,636</u>	<u>1.4</u>
				<u>482,007,075</u>	<u>11.3</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Adani Electricity Mumbai Ltd.	3.87%	07/22/2031	861	4,724,140	0.1
Adani Electricity Mumbai Ltd.	3.95%	02/12/2030	5,060	28,722,410	0.6
Adani Transmission Step-One Ltd.	4.00%	08/03/2026	500	3,187,405	0.1
Adani Transmission Step-One Ltd.	4.25%	05/21/2036	525	3,019,698	0.1
Castle Peak Power Finance Co., Ltd.	2.13%	03/03/2031	3,000	16,905,354	0.4
LLPL Capital Pte Ltd.	6.88%	02/04/2039	361	2,354,739	0.1
Minejesa Capital BV	4.63%	08/10/2030	2,300	14,328,310	0.3
Star Energy Geothermal Darajat II/Star Energy Geothermal Salak	4.85%	10/14/2038	1,544	9,260,049	0.2
				<u>82,502,105</u>	<u>1.9</u>
ERDGAS					
ENN Clean Energy International Investment Ltd.	3.38%	05/12/2026	5,405	33,231,589	0.8
ENN Energy Holdings Ltd.	2.63%	09/17/2030	1,321	7,509,496	0.2
ENN Energy Holdings Ltd.	4.63%	05/17/2027	980	6,638,737	0.1
				<u>47,379,822</u>	<u>1.1</u>
				<u>129,881,927</u>	<u>3.0</u>
				<u>1,155,263,864</u>	<u>27.0</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
FINANZINSTITUTE					
BANKWESEN					
Axis Bank Ltd/Gift City(a)	4.10%	09/08/2026	1,490	8,822,489	0.2
Bank Negara Indonesia Persero Tbk PT	3.75%	03/30/2026	2,501	15,728,317	0.4
Bank Tabungan Negara Persero Tbk PT	4.20%	01/23/2025	2,538	16,384,322	0.4
Krung Thai Bank PCL/Cayman Islands(a)	4.40%	03/25/2026	1,740	10,447,882	0.2
Rizal Commercial Banking Corp.(a)	6.50%	08/27/2025	1,500	9,693,563	0.2
TMBThanachart Bank PCL(a)	4.90%	12/02/2024	1,895	11,985,442	0.3
				<u>73,062,015</u>	<u>1.7</u>
MAKLER					
China Cinda Asset Management Co., Ltd.(a)	4.40%	11/03/2026	6,036	37,803,820	0.9
FINANZEN					
Central Huijin Investment Ltd.	3.50%	11/03/2023	CNY 10,000	10,151,042	0.2
REITs					
Agile Group Holdings Ltd.	5.75%	01/02/2025	USD 1,097	2,890,948	0.1
Central China Real Estate Ltd.	7.75%	05/24/2024	565	984,313	0.0
Central China Real Estate Ltd.	7.90%	11/07/2023	3,200	6,689,046	0.2
China Aoyuan Group Ltd.(c)	6.20%	03/24/2026	3,950	5,138,877	0.1
China Evergrande Group(c)	7.50%	06/28/2023	2,636	1,767,453	0.1
China Evergrande Group(c)	11.50%	01/22/2023	2,859	1,916,976	0.1
China Evergrande Group(c)	12.00%	01/22/2024	477	321,820	0.0
China SCE Group Holdings Ltd.	6.00%	02/04/2026	1,420	4,357,954	0.1
China SCE Group Holdings Ltd.	7.00%	05/02/2025	934	2,991,056	0.1
China SCE Group Holdings Ltd.	7.25%	04/19/2023	600	2,682,023	0.1
China SCE Group Holdings Ltd.	7.38%	04/09/2024	2,269	8,023,186	0.2
CIFI Holdings Group Co., Ltd.	5.25%	05/13/2026	2,420	11,624,770	0.3
CIFI Holdings Group Co., Ltd.	5.95%	10/20/2025	800	3,922,960	0.1
CIFI Holdings Group Co., Ltd.	6.45%	11/07/2024	1,500	7,855,927	0.2
Fantasia Holdings Group Co., Ltd.(d)	7.38%	10/04/2021	600	405,723	0.0
Fantasia Holdings Group Co., Ltd.(c)	9.88%	10/19/2023	550	330,249	0.0
Fantasia Holdings Group Co., Ltd.(d)	11.75%	04/17/2022	700	420,317	0.0
Fantasia Holdings Group Co., Ltd.(c)	11.88%	06/01/2023	600	360,272	0.0
Fantasia Holdings Group Co., Ltd.(c)	12.25%	10/18/2022	690	414,313	0.0
Gemdale Ever Prosperity Investment Ltd.	4.95%	08/12/2024	730	4,397,918	0.1
Greentown China Holdings Ltd.	5.65%	07/13/2025	600	3,612,725	0.1
Jababeka International BV	6.50%	10/05/2023	1,105	5,160,560	0.1
Kaisa Group Holdings Ltd.(c)	9.38%	06/30/2024	925	1,002,068	0.0
Kaisa Group Holdings Ltd.(c)	9.95%	07/23/2025	2,375	2,567,927	0.1
Kaisa Group Holdings Ltd.(c)	11.25%	04/16/2025	200	216,163	0.0
Kaisa Group Holdings Ltd.(c)	11.50%	01/30/2023	5,565	6,126,122	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (CNH)	Nettover- mögen %
Kaisa Group Holdings Ltd.(c)	11.70%	11/11/2025	USD 350	¥ 377,702	0.0%
KWG Group Holdings Ltd.	5.88%	11/10/2024	1,362	2,453,451	0.1
KWG Group Holdings Ltd.	5.95%	08/10/2025	1,871	3,245,515	0.1
KWG Group Holdings Ltd.	6.00%	08/14/2026	200	340,257	0.0
KWG Group Holdings Ltd.	6.30%	02/13/2026	985	1,675,764	0.0
KWG Group Holdings Ltd.	7.40%	01/13/2027	272	462,749	0.0
LMIRT Capital Pte Ltd.	7.50%	02/09/2026	1,266	8,055,727	0.2
Logan Group Co., Ltd.	4.25%	09/17/2024	615	904,733	0.0
Logan Group Co., Ltd.	4.25%	07/12/2025	1,170	1,756,325	0.0
Logan Group Co., Ltd.	4.85%	12/14/2026	1,527	2,292,229	0.1
Logan Group Co., Ltd.	6.50%	07/16/2023	1,240	1,944,133	0.1
Logan Group Co., Ltd.	6.90%	06/09/2024	400	613,796	0.0
Logan Group Co., Ltd.	7.50%	08/25/2022	400	680,513	0.0
Modernland Overseas Pte Ltd.(e)	3.00%	04/30/2027	108	327,397	0.0
New Metro Global Ltd.	4.63%	10/15/2025	1,400	4,962,077	0.1
NWD MTN Ltd.	4.50%	05/19/2030	919	5,586,374	0.1
Pakuwon Jati TBK PT	4.88%	04/29/2028	1,010	6,112,165	0.2
Powerlong Real Estate Holdings Ltd.	4.90%	05/13/2026	329	460,948	0.0
Powerlong Real Estate Holdings Ltd.	5.95%	04/30/2025	493	723,613	0.0
Powerlong Real Estate Holdings Ltd.	6.25%	08/10/2024	1,053	1,615,819	0.0
RKPF Overseas 2019 A Ltd.	5.90%	03/05/2025	1,348	6,295,416	0.2
RKPF Overseas 2019 A Ltd.	6.00%	09/04/2025	1,869	8,541,544	0.2
RKPF Overseas 2020 A Ltd.	5.13%	07/26/2026	985	4,238,698	0.1
RKPF Overseas 2020 A Ltd.	5.20%	01/12/2026	905	3,954,817	0.1
Ronshine China Holdings Ltd.	7.10%	01/25/2025	975	845,638	0.0
Ronshine China Holdings Ltd.	7.35%	12/15/2023	200	206,823	0.0
Ronshine China Holdings Ltd.	8.95%	01/22/2023	1,165	1,671,094	0.0
Scenery Journey Ltd.(c)	11.50%	10/24/2022	1,695	1,150,643	0.0
Seazen Group Ltd.	4.45%	07/13/2025	507	2,080,269	0.1
Seazen Group Ltd.	6.00%	08/12/2024	1,700	7,258,810	0.2
Shimao Group Holdings Ltd.	3.45%	01/11/2031	2,200	1,761,329	0.0
Shimao Group Holdings Ltd.	5.20%	01/30/2025	1,000	934,038	0.0
Shimao Group Holdings Ltd.	6.13%	02/21/2024	890	831,294	0.0
Shui On Development Holding Ltd.	5.50%	06/29/2026	1,451	8,131,735	0.2
Sunac China Holdings Ltd.	5.95%	04/26/2024	6,186	6,603,382	0.2
Theta Capital Pte Ltd.	8.13%	01/22/2025	860	5,587,048	0.1
Times China Holdings Ltd.	5.55%	06/04/2024	790	1,897,431	0.1
Times China Holdings Ltd.	5.75%	01/14/2027	480	928,701	0.0
Times China Holdings Ltd.	6.75%	07/08/2025	2,096	4,404,923	0.1
Wanda Group Overseas Ltd.	7.50%	07/24/2022	706	4,474,709	0.1
Wanda Properties Overseas Ltd.	6.88%	07/23/2023	2,260	11,911,653	0.3
Yango Justice International Ltd.(c)	7.50%	04/15/2024	1,220	569,763	0.0
Yango Justice International Ltd.(c)	7.88%	09/04/2024	1,001	467,486	0.0
Yango Justice International Ltd.(c)	9.25%	04/15/2023	2,829	1,321,197	0.0
Yanlord Land HK Co., Ltd.	5.13%	05/20/2026	1,640	9,595,773	0.2
Yanlord Land HK Co., Ltd.	6.80%	02/27/2024	935	5,941,733	0.1
Yuzhou Group Holdings Co Ltd.(c)	6.00%	10/25/2023	1,344	986,344	0.0
Yuzhou Group Holdings Co., Ltd.(c)	7.70%	02/20/2025	4,085	3,270,467	0.1
Yuzhou Properties Co., Ltd.(c)	8.50%	02/26/2024	1,800	1,320,997	0.0
Zhenro Properties Group Ltd.(c)	6.63%	01/07/2026	683	387,326	0.0
Zhenro Properties Group Ltd.(c)	7.10%	09/10/2024	3,033	1,719,998	0.0
Zhenro Properties Group Ltd.(c)	8.30%	09/15/2023	1,702	965,195	0.0
Zhenro Properties Group Ltd.(c)	8.35%	03/10/2024	755	428,156	0.0
				<u>241,457,383</u>	<u>5.7</u>
				<u>362,474,260</u>	<u>8.5</u>
INDUSTRIE					
GRUNDSTOFFE					
China Hongqiao Group Ltd.	6.25%	06/08/2024	2,937	19,206,561	0.5
China Hongqiao Group Ltd.	7.38%	05/02/2023	500	3,341,688	0.1
Periama Holdings LLC/DE	5.95%	04/19/2026	1,380	8,930,737	0.2
Shandong Iron & Steel Group Co., Ltd.	4.98%	09/27/2022	CNY 10,000	10,093,242	0.2
Shandong Iron And Steel Xinheng International Co., Ltd.	4.80%	07/28/2024	USD 553	3,645,177	0.1
Shandong Iron And Steel Xinheng International Co., Ltd.	6.50%	11/05/2023	885	6,050,221	0.1
Shandong Iron And Steel Xinheng International Co., Ltd.	6.85%	09/25/2022	1,882	12,695,826	0.3
				<u>63,963,452</u>	<u>1.5</u>
INVESTITIONSGÜTER					
China Water Affairs Group Ltd.	4.85%	05/18/2026	2,000	12,257,581	0.3
West China Cement Ltd.	4.95%	07/08/2026	3,902	22,648,686	0.5
				<u>34,906,267</u>	<u>0.8</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Network i2i Ltd.(a)	5.65%	01/15/2025	500	3,275,388	0.1
SmarTone Finance Ltd.	3.88%	04/08/2023	720	4,798,520	0.1
				<u>8,073,908</u>	<u>0.2</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (CNH)	Nettovermögen %
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
TML Holdings Pte Ltd.	5.50%	06/03/2024	USD 1,915	¥ 12,632,572	0.3%
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Fortune Star BVI Ltd.	5.05%	01/27/2027	1,985	11,058,176	0.2
Fortune Star BVI Ltd.	5.95%	10/19/2025	1,520	9,050,828	0.2
Fortune Star BVI Ltd.	6.85%	07/02/2024	1,415	8,897,629	0.2
Melco Resorts Finance Ltd.	5.38%	12/04/2029	1,820	8,833,664	0.2
Melco Resorts Finance Ltd.	5.75%	07/21/2028	460	2,363,116	0.1
MGM China Holdings Ltd.	4.75%	02/01/2027	2,615	14,088,045	0.3
MGM China Holdings Ltd.	5.25%	06/18/2025	2,076	12,061,144	0.3
MGM China Holdings Ltd.	5.88%	05/15/2026	200	1,150,028	0.0
Studio City Co., Ltd.	7.00%	02/15/2027	553	3,394,294	0.1
Studio City Finance Ltd.	5.00%	01/15/2029	1,042	4,243,794	0.1
Studio City Finance Ltd.	6.50%	01/15/2028	1,553	7,149,194	0.2
Wynn Macau Ltd.	5.50%	01/15/2026	960	5,173,823	0.1
Wynn Macau Ltd.	5.50%	10/01/2027	940	4,828,977	0.1
Wynn Macau Ltd.	5.63%	08/26/2028	714	3,548,877	0.1
				<u>95,841,589</u>	<u>2.2</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Japfa Comfeed Indonesia Tbk PT	5.38%	03/23/2026	984	5,884,167	0.1
ENERGIE					
Anton Oilfield Services Group/Hong Kong.	7.50%	12/02/2022	870	5,515,248	0.1
Greenko Dutch BV.	3.85%	03/29/2026	2,414	14,657,994	0.3
Greenko Solar Mauritius Ltd.	5.95%	07/29/2026	600	3,892,937	0.1
Medco Bell Pte Ltd.	6.38%	01/30/2027	472	2,928,609	0.1
Medco Oak Tree Pte Ltd.	7.38%	05/14/2026	400	2,601,963	0.1
ReNew Power Pvt Ltd.	5.88%	03/05/2027	1,905	12,042,335	0.3
ReNew Power Pvt Ltd.	6.45%	09/27/2022	1,090	7,273,517	0.2
				<u>48,912,603</u>	<u>1.2</u>
SONSTIGE INDUSTRIEWERTE					
Li & Fung Ltd.(a)	5.25%	11/03/2022	500	2,134,944	0.1
TECHNOLOGIE					
CA Magnum Holdings	5.38%	10/31/2026	2,853	17,475,922	0.4
Lenovo Group Ltd.	5.88%	04/24/2025	1,100	7,638,112	0.2
				<u>25,114,034</u>	<u>0.6</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
CAR, Inc.	9.75%	03/31/2024	3,550	20,487,123	0.5
eHi Car Services Ltd.	7.75%	11/14/2024	1,355	6,328,107	0.1
ICTSI Treasury BV	3.50%	11/16/2031	1,850	10,552,961	0.2
JSW Infrastructure Ltd.	4.95%	01/21/2029	1,965	11,289,254	0.3
				<u>48,657,445</u>	<u>1.1</u>
				<u>346,120,981</u>	<u>8.1</u>
VERSORGBETRIEBE					
ELEKTRIZITÄT					
ACEN Finance Ltd.(a)	4.00%	03/08/2025	477	2,696,687	0.1
Adani Green Energy Ltd.	4.38%	09/08/2024	2,915	18,339,469	0.4
Clean Renewable Power Mauritius Pte Ltd.	4.25%	03/25/2027	1,762	10,345,106	0.2
Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025	1,260	8,196,183	0.2
India Clean Energy Holdings	4.50%	04/18/2027	1,185	6,403,831	0.1
India Cleantech Energy	4.70%	08/10/2026	1,339	8,037,439	0.2
JSW Hydro Energy Ltd.	4.13%	05/18/2031	1,638	9,395,995	0.2
Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033	1,160	7,653,603	0.2
				<u>71,068,313</u>	<u>1.6</u>
ERDGAS					
China Oil & Gas Group Ltd.	4.70%	06/30/2026	1,329	8,383,455	0.2
				<u>79,451,768</u>	<u>1.8</u>
				<u>788,047,009</u>	<u>18.4</u>
INVESTMENTGESELLSCHAFTEN					
FONDS UND INVESTMENTTRUSTS					
AB SICAV I - China Bond Portfolio - Class SA			3,603,118	377,066,343	8.8
REGIERUNGEN – SCHATZPAPIERE					
CHINA					
China Government Bond, Series INBK.	3.02%	05/27/2031	CNY 167,000	169,601,709	3.9
China Government Bond, Series INBK.	3.39%	03/16/2050	50,000	50,508,905	1.2
China Government Bond, Series INBK.	3.81%	09/14/2050	70,000	76,251,097	1.8
				<u>296,361,711</u>	<u>6.9</u>
HONGKONG					
Hong Kong Dollar	2.80%	11/30/2024	CNH 40,000	39,932,500	1.0
				<u>336,294,211</u>	<u>7.9</u>

	Zinssatz	Datum	Nennwert (000)	Wert (CNH)	Nettovermögen %
REGIERUNGEN – STAATLICHE BEHÖRDEN					
SÜDKOREA					
Industrial Bank of Korea(a)	3.90%	07/31/2022	USD 729	¥ 4,869,749	0.1%
VIETNAM					
Viet Nam Debt & Asset Trading Corp.	1.00%	10/10/2025	1,500	8,833,539	0.2
				13,703,288	0.3
SCHWELLENMÄRKTE – STAATLICHE WERTPAPIERE					
PAKISTAN					
Pakistan Government International Bond	6.00%	04/08/2026	560	2,765,163	0.1
Pakistan Government International Bond	8.25%	04/15/2024	1,685	9,062,308	0.2
Pakistan Government International Bond	8.25%	09/30/2025	350	1,770,732	0.0
				13,598,203	0.3
				3,908,319,714	91.3
GELDMARKTINSTRUMENTE					
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
FINANZINSTITUTE					
REITs					
Agile Group Holdings Ltd.	4.85%	08/31/2022	1,280	6,750,693	0.2
				3,915,070,407	91.5
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
QUASI-STAATLICHE WERTPAPIERE					
QUASI-STAATSANLEIHEN					
CHINA					
Export-Import Bank of China (The)	4.15%	06/18/2027	CNH 30,000	31,193,910	0.7
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
REITs					
Vanke Real Estate Hong Kong Co., Ltd.	3.85%	06/13/2022	10,000	9,965,000	0.2
INDUSTRIE					
TECHNOLOGIE					
Baidu, Inc.	2.38%	10/09/2030	USD 2,000	11,285,981	0.3
				21,250,981	0.5
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
FINANZINSTITUTE					
BANKWESEN					
HDFC Bank Ltd.(a)	3.70%	08/25/2026	1,985	11,687,234	0.3
				64,132,125	1.5
Gesamtanlagen					
(Kosten ¥4,413,823,995)				¥ 3,979,202,532	93.0%
Termineinlagen					
Sumitomo, Tokyo(f)	(0.78)%	–		3,577	0.0
Sumitomo, Tokyo(f)	0.40 %	–		68,565,069	1.6
Termineinlagen insgesamt					
				68,568,646	1.6
Sonstige Vermögenswerte abzüglich Verbindlichkeiten					
				232,085,561	5.4
Nettovermögen					
				¥ 4,279,856,739	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Short					
U.S. T-Note 2 Yr (CBT) Futures	09/30/2022	97	¥ 136,516,115	¥ 136,615,409	¥ (99,294)
U.S. T-Note 5 Yr (CBT) Futures	09/30/2022	228	171,812,431	171,818,372	(5,941)
U.S. T-Note 10 Yr (CBT) Futures	09/21/2022	396	317,512,194	315,594,341	1,917,853
U.S. T-Note 10 Yr (CBT) Futures	09/21/2022	146	126,060,311	125,152,543	907,768
					¥ 2,720,386
				Wertsteigerung	¥ 2,825,621
				Wertminderung	¥ (105,235)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
HSBC Bank USA.....	USD 120,911	CNH 820,603	07/21/2022	¥ 12,711,625
HSBC Bank USA.....	KRW 4,443	USD 4	07/27/2022	(174)
Morgan Stanley Capital Services LLC.....	USD 14,776	CNY 94,830	07/27/2022	(3,649,233)
UBS AG.....	USD 220,836	CNH 1,496,940	07/21/2022	21,371,927
				¥ 30,434,145
			Wertsteigerung	¥ 34,083,552
			Wertminderung	¥ (3,649,407)

ZENTRAL ABGERECHNETE CREDIT-DEFAULT-SWAPS

Clearing-Broker/(Börse)	Referenz-Obligation	Abschlussdatum	Nomineller Betrag (000)	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Kaufkontrakte					
Morgan Stanley & Co., LLC/(INTRCONX)	People's Republic of China	06/20/2027	USD 80,000	¥ (7,477,599)	¥ 1,902,907

ZENTRAL ABGERECHNETE ZINSSWAPS

Clearing-Broker/(Börse)	Nomineller Betrag (000)	Abschlussdatum	Zinsart		Unrealisierte Wertsteigerung/(-minderung)
			Vom Fonds geleistete Zahlungen	Vom Fonds erhaltene Zahlungen	
Citigroup Global Markets, Inc./(CME Group)	USD 8,124	11/09/2025	2.108%	3 Month LIBOR	¥ 1,361,752
Citigroup Global Markets, Inc./(LCH Group)	CNY 304,000	03/14/2027	China 7-Day Reverse Repo Rate	2.456%	795,554
Insgesamt					¥ 2,157,306
Swaps insgesamt					¥ 4,060,213

- (a) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (b) Variabel verzinsliches Wertpapier. Der angegebene Zinssatz/Mindestzinssatz/Zinshöchstsatz galt zum 31. Mai 2022.
- (c) Not leidend.
- (d) Notleidendes fälliges Wertpapier.
- (e) Zahlungen in Sachwerten (PIK).
- (f) Tagesgeld.

Währungskürzel:

CNH – Chinese Yuan Renminbi (Offshore)
 CNY – Chinese Yuan Renminbi
 KRW – South Korean Won
 USD – United States Dollar

Glossar:

CBT – Chicago Board of Trade
 CME – Chicago Mercantile Exchange
 INTRCONX – Inter-Continental Exchange
 LCH – London Clearing House
 LIBOR – London Interbank Offered Rate
 REIT – Real Estate Investment Trust

Siehe Anmerkungen zum Jahresabschluss.

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Ahlstrom-Munksjo Holding 3 Oy	3.63%	02/04/2028	EUR 780	\$ 731,455	0.0%
Arconic Corp.	6.00%	05/15/2025	USD 1,311	1,344,543	0.1
ASP Unifrax Holdings, Inc.	5.25%	09/30/2028	6,480	5,856,580	0.4
Axalta Coating Systems LLC/Axalta Coating Systems Dutch Holding B BV	4.75%	06/15/2027	6,192	5,897,880	0.4
Cleveland-Cliffs, Inc.	6.75%	03/15/2026	114	119,135	0.0
Element Solutions, Inc.	3.88%	09/01/2028	4,000	3,615,699	0.2
FMG Resources (August 2006) Pty Ltd.	4.50%	09/15/2027	3,000	2,876,010	0.2
FMG Resources (August 2006) Pty Ltd.	5.13%	05/15/2024	6,089	6,151,952	0.4
Graphic Packaging International LLC	4.75%	07/15/2027	3,000	2,916,074	0.2
Guala Closures SpA	3.25%	06/15/2028	EUR 5,084	4,595,189	0.3
INEOS Finance PLC	2.88%	05/01/2026	250	246,916	0.0
INEOS Quattro Finance 1 PLC	3.75%	07/15/2026	862	839,931	0.0
INEOS Quattro Finance 2 PLC	2.50%	01/15/2026	1,615	1,603,677	0.1
INEOS Quattro Finance 2 PLC	3.38%	01/15/2026	USD 3,562	3,305,190	0.2
INEOS Styrolution Group GmbH	2.25%	01/16/2027	EUR 979	919,540	0.1
Ingevity Corp.	3.88%	11/01/2028	USD 7,000	6,355,982	0.4
Intelligent Packaging Ltd. Finco, Inc./Intelligent Packaging Ltd. Co-Issuer LLC	6.00%	09/15/2028	3,000	2,775,009	0.2
Kleopatra Finco SARL	4.25%	03/01/2026	EUR 3,816	3,491,998	0.2
NOVA Chemicals Corp.	4.88%	06/01/2024	USD 3,700	3,667,444	0.2
Olin Corp.	5.13%	09/15/2027	5,535	5,531,452	0.4
Olympus Water US Holding Corp.	3.88%	10/01/2028	EUR 1,000	957,442	0.1
Orano SA, Series E	4.88%	09/23/2024	1,150	1,280,113	0.1
PIC AU Holdings LLC/PIC AU Holdings Corp.	10.00%	12/31/2024	USD 2,301	2,372,906	0.1
Rimini Bidco SpA(a)	5.25%	12/14/2026	EUR 1,500	1,347,026	0.1
SCIL IV LLC/SCIL USA Holdings LLC	4.38%	11/01/2026	959	934,302	0.1
Sealed Air Corp.	5.50%	09/15/2025	USD 5,731	5,874,547	0.4
SPCM SA	3.13%	03/15/2027	4,857	4,261,311	0.3
thyssenkrupp AG	2.88%	02/22/2024	EUR 950	1,013,619	0.1
WR Grace Holdings LLC	4.88%	06/15/2027	USD 9,195	8,598,993	0.6
				<u>89,481,915</u>	<u>5.9</u>
INVESTITIONSGÜTER					
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	3.00%	09/01/2029	EUR 690	587,970	0.0
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	3.25%	09/01/2028	USD 5,000	4,450,000	0.3
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	4.13%	08/15/2026	4,543	4,227,871	0.3
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	04/30/2025	2,000	1,991,580	0.1
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	08/15/2027	4,000	3,356,420	0.3
Ball Corp.	1.50%	03/15/2027	EUR 329	317,437	0.0
Ball Corp.	4.88%	03/15/2026	USD 2,000	2,036,322	0.1
Bombardier, Inc.	7.50%	03/15/2025	36	35,063	0.0
Castle UK Finco PLC(a)	4.83%	05/15/2028	EUR 1,160	1,178,043	0.1
Castle UK Finco PLC	7.00%	05/15/2029	GBP 2,041	2,333,428	0.1
Clean Harbors, Inc.	4.88%	07/15/2027	USD 7,099	7,086,035	0.5
Crown European Holdings SA	2.25%	02/01/2023	EUR 1,175	1,262,819	0.1
Eco Material Technologies, Inc.	7.88%	01/31/2027	USD 6,408	6,072,318	0.4
Gates Global LLC/Gates Corp.	6.25%	01/15/2026	3,647	3,560,311	0.2
GFL Environmental, Inc.	3.75%	08/01/2025	5,715	5,654,797	0.4
GFL Environmental, Inc.	5.13%	12/15/2026	1,000	999,396	0.1
LSB Industries, Inc.	6.25%	10/15/2028	2,504	2,483,456	0.2
Madison IAQ LLC	4.13%	06/30/2028	4,002	3,671,636	0.2
Moog, Inc.	4.25%	12/15/2027	3,000	2,849,091	0.2
Paprec Holding SA	3.50%	07/01/2028	EUR 1,170	1,163,986	0.1
Renk AG/Frankfurt am Main	5.75%	07/15/2025	4,812	4,906,764	0.3
Silgan Holdings, Inc.	2.25%	06/01/2028	1,352	1,239,060	0.1
Silgan Holdings, Inc.	4.13%	02/01/2028	USD 2,000	1,922,722	0.1
Stevens Holding Co., Inc.	6.13%	10/01/2026	3,000	2,985,789	0.2
Tervita Corp.	11.00%	12/01/2025	1,270	1,397,030	0.1
TK Elevator Midco GmbH	4.38%	07/15/2027	EUR 565	561,210	0.0
TK Elevator US Newco, Inc.	5.25%	07/15/2027	USD 4,478	4,389,039	0.3
Triumph Group, Inc.	6.25%	09/15/2024	2,350	2,244,332	0.1
Triumph Group, Inc.	8.88%	06/01/2024	7,174	7,434,436	0.5
Trivium Packaging Finance BV	3.75%	08/15/2026	EUR 1,443	1,491,538	0.1
Trivium Packaging Finance BV	5.50%	08/15/2026	USD 558	556,819	0.0
WESCO Distribution, Inc.	7.13%	06/15/2025	4,009	4,166,279	0.3
WESCO Distribution, Inc.	7.25%	06/15/2028	2,500	2,625,923	0.2
				<u>91,238,920</u>	<u>6.0</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
KOMMUNIKATIONSMEDIEN					
Altice Financing SA	2.25%	01/15/2025	EUR 546	\$ 552,294	0.0%
Altice Financing SA	5.00%	01/15/2028	USD 9,155	8,220,454	0.6
AMC Networks, Inc.	4.75%	08/01/2025	2,000	1,979,164	0.1
AMC Networks, Inc.	5.00%	04/01/2024	718	714,698	0.1
Banjay Entertainment SASU	5.38%	03/01/2025	5,274	5,138,931	0.3
CCO Holdings LLC/CCO Holdings Capital Corp.	4.00%	03/01/2023	4,720	4,715,476	0.3
CCO Holdings LLC/CCO Holdings Capital Corp.	5.13%	05/01/2027	5,153	5,077,617	0.3
CCO Holdings LLC/CCO Holdings Capital Corp.	5.50%	05/01/2026	728	728,410	0.1
Clear Channel Outdoor Holdings, Inc.	5.13%	08/15/2027	4,663	4,259,305	0.3
CSC Holdings LLC	5.25%	06/01/2024	1,817	1,796,347	0.1
CSC Holdings LLC	5.00%	04/15/2027	5,000	4,999,434	0.3
CSC Holdings LLC	5.88%	09/15/2022	990	996,460	0.1
CSC Holdings LLC	7.50%	04/01/2028	3,000	2,789,184	0.2
DISH DBS Corp.	5.00%	03/15/2023	1,372	1,344,348	0.1
DISH DBS Corp.	5.25%	12/01/2026	2,482	2,104,589	0.2
DISH DBS Corp.	5.75%	12/01/2028	2,581	2,110,442	0.2
DISH DBS Corp.	5.88%	07/15/2022	307	307,527	0.0
DISH DBS Corp.	5.88%	11/15/2024	3,816	3,508,226	0.2
DISH DBS Corp.	7.75%	07/01/2026	2,404	2,055,012	0.1
Gray Television, Inc.	7.00%	05/15/2027	2,500	2,541,424	0.2
iHeartCommunications, Inc.	6.38%	05/01/2026	4,410	4,349,623	0.3
Lamar Media Corp.	3.75%	02/15/2028	1,850	1,738,352	0.1
LCPR Senior Secured Financing DAC	6.75%	10/15/2027	2,085	2,099,852	0.1
McGraw-Hill Education, Inc.	5.75%	08/01/2028	3,701	3,360,508	0.2
Netflix, Inc.	3.63%	05/15/2027	EUR 4,121	4,400,003	0.3
Netflix, Inc.	4.38%	11/15/2026	USD 1,000	1,004,922	0.1
Netflix, Inc.	4.88%	04/15/2028	4,966	4,937,057	0.3
Sinclair Television Group, Inc.	5.13%	02/15/2027	2,140	1,886,821	0.1
Sirius XM Radio, Inc.	4.00%	07/15/2028	6,429	5,966,738	0.4
Sirius XM Radio, Inc.	5.00%	08/01/2027	1,624	1,617,081	0.1
Summer BC Bidco B LLC	5.50%	10/31/2026	567	531,977	0.0
TEGNA, Inc.	4.75%	03/15/2026	1,480	1,477,467	0.1
Univision Communications, Inc.	5.13%	02/15/2025	265	263,998	0.0
Univision Communications, Inc.	6.63%	06/01/2027	4,595	4,660,480	0.3
Univision Communications, Inc.	9.50%	05/01/2025	435	453,194	0.0
Urban One, Inc.	7.38%	02/01/2028	2,229	2,102,557	0.1
Virgin Media Vendor Financing Notes IV DAC	5.00%	07/15/2028	4,000	3,660,016	0.3
				<u>100,449,988</u>	<u>6.6</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Altice France SA/France	8.13%	02/01/2027	2,000	2,002,405	0.1
Connect Finco SARL/Connect US Finco LLC	6.75%	10/01/2026	4,397	4,217,470	0.3
Consolidated Communications, Inc.	5.00%	10/01/2028	942	819,838	0.1
Consolidated Communications, Inc.	6.50%	10/01/2028	2,608	2,276,239	0.1
Frontier Communications Holdings LLC	5.88%	10/15/2027	1,563	1,532,027	0.1
Hughes Satellite Systems Corp.	5.25%	08/01/2026	987	984,545	0.1
Hughes Satellite Systems Corp.	6.63%	08/01/2026	5,156	5,085,725	0.3
Iliad Holding SASU	6.50%	10/15/2026	1,949	1,885,310	0.1
Iliad Holding SASU	7.00%	10/15/2028	1,975	1,904,271	0.1
Level 3 Financing, Inc.	4.25%	07/01/2028	1,000	888,283	0.1
Level 3 Financing, Inc.	4.63%	09/15/2027	2,000	1,859,268	0.1
Lorca Telecom Bondco SA	4.00%	09/18/2027	EUR 2,360	2,374,281	0.2
Lumen Technologies, Inc.	5.63%	04/01/2025	USD 3,331	3,283,373	0.2
Lumen Technologies, Inc., Series Y	7.50%	04/01/2024	2,000	2,068,803	0.1
Sprint Communications, Inc.	6.00%	11/15/2022	2,572	2,605,268	0.2
Sprint Corp.	7.13%	06/15/2024	1,000	1,061,911	0.1
Sprint Corp.	7.63%	03/01/2026	1,500	1,662,000	0.1
Sprint Corp.	7.88%	09/15/2023	1,299	1,364,331	0.1
T-Mobile USA, Inc.	2.25%	02/15/2026	2,645	2,481,330	0.2
T-Mobile USA, Inc.	2.63%	04/15/2026	3,614	3,410,374	0.2
T-Mobile USA, Inc.	4.75%	02/01/2028	2,297	2,307,606	0.1
Telecom Italia SpA/Milano	5.30%	05/30/2024	490	495,369	0.0
Telecom Italia SpA/Milano	5.88%	05/19/2023	GBP 700	898,157	0.1
United Group BV	4.00%	11/15/2027	EUR 820	747,002	0.0
Zayo Group Holdings, Inc.	4.00%	03/01/2027	USD 1,032	901,257	0.1
				<u>49,116,443</u>	<u>3.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Adient Global Holdings Ltd.	4.88%	08/15/2026	5,000	4,596,060	0.3
Allison Transmission, Inc.	4.75%	10/01/2027	1,010	969,526	0.1
American Axle & Manufacturing, Inc.	6.50%	04/01/2027	92	87,413	0.0
Clarios Global LP/Clarios US Finance Co.	4.38%	05/15/2026	EUR 2,851	2,828,142	0.2
Clarios Global LP/Clarios US Finance Co.	6.25%	05/15/2026	USD 6,190	6,212,218	0.4
Ford Motor Credit Co. LLC	3.09%	01/09/2023	400	399,632	0.0
Ford Motor Credit Co. LLC	3.10%	05/04/2023	400	396,746	0.0
Ford Motor Credit Co. LLC	4.06%	11/01/2024	495	487,854	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Ford Motor Credit Co. LLC	4.14%	02/15/2023	USD 1,200	\$ 1,202,555	0.1%
Ford Motor Credit Co., LLC	2.30%	02/10/2025	2,748	2,563,010	0.2
Ford Motor Credit Co., LLC	4.95%	05/28/2027	1,757	1,749,348	0.1
Goodyear Tire & Rubber Co., (The)	5.00%	07/15/2029	2,071	1,901,589	0.1
IHO Verwaltungs GmbH(b)	3.63%	05/15/2025	EUR 915	920,882	0.1
IHO Verwaltungs GmbH(b)	4.75%	09/15/2026	USD 2,000	1,827,495	0.1
IHO Verwaltungs GmbH(b)	6.00%	05/15/2027	2,062	1,883,141	0.1
Jaguar Land Rover Automotive PLC	2.20%	01/15/2024	EUR 132	133,915	0.0
Jaguar Land Rover Automotive PLC	4.50%	01/15/2026	990	963,706	0.1
Jaguar Land Rover Automotive PLC	4.50%	10/01/2027	USD 3,717	2,981,921	0.2
Jaguar Land Rover Automotive PLC	5.88%	11/15/2024	EUR 130	136,770	0.0
Jaguar Land Rover Automotive PLC	5.88%	01/15/2028	USD 2,698	2,254,518	0.1
Jaguar Land Rover Automotive PLC	6.88%	11/15/2026	EUR 2,567	2,665,466	0.2
Jaguar Land Rover Automotive PLC	7.75%	10/15/2025	USD 2,465	2,432,843	0.2
Meritor, Inc.	6.25%	06/01/2025	234	241,400	0.0
PM General Purchaser LLC	9.50%	10/01/2028	174	148,046	0.0
Tenneco, Inc.	7.88%	01/15/2029	1,207	1,213,161	0.1
ZF Europe Finance BV	2.00%	02/23/2026	EUR 400	378,532	0.0
ZF Finance GmbH	2.25%	05/03/2028	1,100	974,055	0.1
ZF Finance GmbH	3.00%	09/21/2025	2,000	2,015,654	0.1
ZF North America Capital, Inc.	4.75%	04/29/2025	USD 4,323	4,233,934	0.3
				<u>48,799,532</u>	<u>3.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Boyne USA, Inc.	4.75%	05/15/2029	1,347	1,237,794	0.1
Carnival Corp.	1.88%	11/07/2022	EUR 3,465	3,682,652	0.2
Carnival Corp.	4.00%	08/01/2028	USD 1,450	1,314,570	0.1
Carnival Corp.	5.75%	03/01/2027	2,535	2,240,864	0.1
Carnival Corp.	7.63%	03/01/2026	EUR 317	317,591	0.0
Carnival Corp.	10.13%	02/01/2026	316	362,843	0.0
Carnival Corp.	10.50%	02/01/2026	USD 1,583	1,701,725	0.1
Cedar Fair LP/Canada's Wonderland Co./Magnum Management Corp./Millennium Op	5.38%	04/15/2027	1,010	987,907	0.1
Cedar Fair LP/Canada's Wonderland Co./Magnum Management Corp./Millennium Op	5.50%	05/01/2025	7,942	8,065,357	0.5
Cinemark USA, Inc.	5.25%	07/15/2028	2,000	1,798,087	0.1
Lindblad Expeditions LLC	6.75%	02/15/2027	2,487	2,420,039	0.2
Mattel, Inc.	3.38%	04/01/2026	5,915	5,746,339	0.4
Mattel, Inc.	5.88%	12/15/2027	4,000	4,124,580	0.3
Motion Bondco DAC	4.50%	11/15/2027	EUR 1,039	936,551	0.1
NCL Corp., Ltd.	3.63%	12/15/2024	USD 6,921	6,306,223	0.4
Royal Caribbean Cruises Ltd.	5.38%	07/15/2027	1,273	1,078,868	0.1
Royal Caribbean Cruises Ltd.	5.50%	08/31/2026	1,041	919,984	0.1
Royal Caribbean Cruises Ltd.	5.50%	04/01/2028	2,669	2,248,632	0.1
Royal Caribbean Cruises Ltd.	10.88%	06/01/2023	722	749,075	0.1
Royal Caribbean Cruises Ltd.	11.50%	06/01/2025	1,549	1,679,070	0.1
SeaWorld Parks & Entertainment, Inc.	8.75%	05/01/2025	932	966,557	0.1
Six Flags Entertainment Corp.	4.88%	07/31/2024	1,650	1,620,666	0.1
Six Flags Theme Parks, Inc.	7.00%	07/01/2025	6,213	6,442,227	0.4
Viking Ocean Cruises Ship VII Ltd.	5.63%	02/15/2029	836	718,798	0.0
VOC Escrow Ltd.	5.00%	02/15/2028	6,000	5,324,634	0.4
				<u>62,991,633</u>	<u>4.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Accor SA	2.38%	11/29/2028	EUR 1,500	1,424,465	0.1
Adams Homes, Inc.	7.50%	02/15/2025	USD 2,176	2,110,998	0.1
Brookfield Residential Properties, Inc./Brookfield Residential US LLC	6.25%	09/15/2027	8,800	8,253,304	0.5
Caesars Entertainment, Inc.	6.25%	07/01/2025	5,493	5,556,577	0.4
Churchill Downs, Inc.	5.50%	04/01/2027	7,009	7,010,255	0.5
Cirsa Finance International SARL	4.75%	05/22/2025	EUR 590	603,500	0.0
Empire Communities Corp.	7.00%	12/15/2025	USD 3,716	3,333,837	0.2
Five Point Operating Co., LP/Five Point Capital Corp.	7.88%	11/15/2025	6,400	6,199,433	0.4
Forestar Group, Inc.	3.85%	05/15/2026	5,158	4,723,877	0.3
Genting New York LLC/GENNY Capital, Inc.	3.30%	02/15/2026	4,544	4,148,488	0.3
Hilton Domestic Operating Co., Inc.	5.38%	05/01/2025	2,688	2,733,144	0.2
International Game Technology PLC	3.50%	06/15/2026	EUR 425	445,134	0.0
International Game Technology PLC	4.13%	04/15/2026	USD 1,930	1,863,077	0.1
International Game Technology PLC	6.50%	02/15/2025	275	282,832	0.0
KB Home	7.50%	09/15/2022	1,059	1,075,289	0.1
KB Home	7.63%	05/15/2023	840	854,387	0.1
Maison Finco PLC	6.00%	10/31/2027	GBP 1,200	1,333,010	0.1
Marriott Ownership Resorts, Inc.	4.50%	06/15/2029	USD 827	735,615	0.0
Marriott Ownership Resorts, Inc.	6.13%	09/15/2025	363	369,180	0.0
Mattamy Group Corp.	5.25%	12/15/2027	1,000	923,907	0.1
MGM Resorts International	6.00%	03/15/2023	1,207	1,221,303	0.1
Royal Caribbean Cruises Ltd.	9.13%	06/15/2023	3,000	3,060,000	0.2
Samsonite Finco SARL	3.50%	05/15/2026	EUR 272	257,067	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Shea Homes LP/Shea Homes Funding Corp.	4.75%	02/15/2028	USD 2,155	\$ 1,902,548	0.1%
Standard Industries, Inc./NJ.	5.00%	02/15/2027	5,000	4,836,575	0.3
Taylor Morrison Communities, Inc.	5.88%	06/15/2027	5,436	5,452,520	0.4
Taylor Morrison Communities, Inc./Taylor Morrison Holdings II, Inc.	5.88%	04/15/2023	235	236,763	0.0
Travel + Leisure Co.	3.90%	03/01/2023	4,000	4,018,376	0.3
Travel + Leisure Co.	6.63%	07/31/2026	5,360	5,527,878	0.4
Wyndham Hotels & Resorts, Inc.	4.38%	08/15/2028	4,000	3,793,285	0.3
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.	5.50%	03/01/2025	5,320	5,189,890	0.3
Wynn Resorts Finance LLC/Wynn Resorts Capital Corp.	7.75%	04/15/2025	5,000	5,086,351	0.3
				<u>94,562,865</u>	<u>6.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
1011778 BC ULC/New Red Finance, Inc.	3.88%	01/15/2028	2,894	2,731,558	0.2
1011778 BC ULC/New Red Finance, Inc.	4.38%	01/15/2028	3,000	2,817,969	0.2
1011778 BC ULC/New Red Finance, Inc.	5.75%	04/15/2025	5,112	5,263,293	0.3
IRB Holding Corp.	7.00%	06/15/2025	1,761	1,778,793	0.1
KFC Holding Co./Pizza Hut Holdings LLC/ Taco Bell of America LLC	4.75%	06/01/2027	1,159	1,153,214	0.1
Stonegate Pub Co., Financing PLC	8.00%	07/13/2025	GBP 623	764,960	0.1
Stonegate Pub Co., Financing PLC	8.25%	07/31/2025	4,377	5,378,629	0.3
				<u>19,888,416</u>	<u>1.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Bath & Body Works, Inc.	5.25%	02/01/2028	USD 7,196	6,876,371	0.4
Constellation Automotive Financing PLC	4.88%	07/15/2027	GBP 300	306,056	0.0
Dufry One BV	2.50%	10/15/2024	EUR 2,375	2,431,614	0.2
FirstCash, Inc.	4.63%	09/01/2028	USD 4,000	3,635,154	0.2
Hanesbrands, Inc.	4.63%	05/15/2024	7,155	7,134,550	0.5
Hanesbrands, Inc.	4.88%	05/15/2026	2,988	2,957,096	0.2
Michaels Cos., Inc. (The)	5.25%	05/01/2028	6,361	5,232,018	0.3
Penske Automotive Group, Inc.	3.50%	09/01/2025	2,735	2,679,515	0.2
PetSmart, Inc./PetSmart Finance Corp.	4.75%	02/15/2028	941	865,620	0.1
Shiba Bidco SpA	4.50%	10/31/2028	EUR 1,150	1,099,093	0.1
Specialty Building Products Holdings LLC/SBP Finance Corp.	6.38%	09/30/2026	USD 5,491	5,058,309	0.3
Staples, Inc.	7.50%	04/15/2026	4,626	4,285,509	0.3
TPro Acquisition Corp.	11.00%	10/15/2024	641	637,210	0.0
William Carter Co., (The)	5.63%	03/15/2027	5,715	5,694,318	0.4
				<u>48,892,433</u>	<u>3.2</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	3.25%	03/15/2026	913	859,706	0.1
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	3.50%	02/15/2023	4,469	4,458,013	0.3
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	4.63%	01/15/2027	2,428	2,359,209	0.2
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	5.88%	02/15/2028	1,000	982,556	0.1
Bausch Health Cos., Inc.	4.88%	06/01/2028	6,000	5,155,441	0.3
Bausch Health Cos., Inc.	5.50%	11/01/2025	660	622,041	0.0
Bausch Health Cos., Inc.	5.75%	08/15/2027	500	441,349	0.0
Cab Selas	3.38%	02/01/2028	EUR 320	308,416	0.0
Catalent Pharma Solutions, Inc.	5.00%	07/15/2027	USD 5,946	5,879,006	0.4
CD&R Smokey Buyer, Inc.	6.75%	07/15/2025	6,156	6,289,131	0.4
Cheplapharm Arzneimittel GmbH	3.50%	02/11/2027	EUR 1,747	1,749,117	0.1
Chrome Bidco SASU	3.50%	05/31/2028	950	920,194	0.1
CHS/Community Health Systems, Inc.	8.00%	12/15/2027	USD 1,000	1,000,000	0.1
Cidron Aida Finco SARL	5.00%	04/01/2028	EUR 393	381,356	0.0
Emergent BioSolutions, Inc.	3.88%	08/15/2028	USD 6,053	4,761,156	0.3
Global Medical Response, Inc.	6.50%	10/01/2025	1,025	990,233	0.1
Grifols Escrow Issuer SA	3.88%	10/15/2028	EUR 3,545	3,432,645	0.2
Grifols Escrow Issuer SA	4.75%	10/15/2028	USD 3,315	3,021,713	0.2
Gruenthal GmbH	4.13%	05/15/2028	EUR 1,166	1,156,806	0.1
HCA, Inc.	5.88%	02/15/2026	USD 902	946,499	0.1
Horizon Therapeutics USA, Inc.	5.50%	08/01/2027	8,649	8,708,995	0.6
Iceland Bondco PLC	4.63%	03/15/2025	GBP 835	881,390	0.1
IQVIA, Inc.	5.00%	10/15/2026	USD 4,139	4,164,073	0.3
IQVIA, Inc.	5.00%	05/15/2027	2,211	2,211,225	0.1
Kronos Acquisition Holdings, Inc./KIK Custom Products, Inc.	5.00%	12/31/2026	2,856	2,585,281	0.2
Lamb Weston Holdings, Inc.	4.88%	05/15/2028	6,552	6,489,369	0.4
Legacy LifePoint Health LLC	4.38%	02/15/2027	6,930	6,473,945	0.4
Legacy LifePoint Health LLC	6.75%	04/15/2025	2,610	2,660,605	0.2
ModivCare, Inc.	5.88%	11/15/2025	3,091	3,062,315	0.2
Newell Brands, Inc.	4.45%	04/01/2026	6,811	6,808,810	0.5
Newell Brands, Inc.	4.88%	06/01/2025	418	424,208	0.0
Nidda Healthcare Holding GmbH	3.50%	09/30/2024	EUR 2,235	2,225,474	0.2
Nomad Foods Bondco PLC	2.50%	06/24/2028	200	184,891	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Organon & Co./Organon Foreign Debt Co-Issuer BV	4.13%	04/30/2028	USD 2,728	\$ 2,609,863	0.2%
Par Pharmaceutical, Inc.	7.50%	04/01/2027	2,671	2,089,677	0.1
Paysafe Finance PLC/Paysafe Holdings US Corp.	3.00%	06/15/2029	EUR 400	357,589	0.0
Performance Food Group, Inc.	5.50%	10/15/2027	USD 2,000	1,967,694	0.1
Pilgrim's Pride Corp.	5.88%	09/30/2027	8,459	8,661,932	0.6
Post Holdings, Inc.	5.63%	01/15/2028	1,500	1,487,488	0.1
Post Holdings, Inc.	5.75%	03/01/2027	2,778	2,834,490	0.2
RP Escrow Issuer LLC	5.25%	12/15/2025	5,631	5,118,740	0.3
Spectrum Brands, Inc.	5.75%	07/15/2025	175	175,381	0.0
Syneos Health, Inc.	3.63%	01/15/2029	2,401	2,119,614	0.1
Teleflex, Inc.	4.63%	11/15/2027	2,000	1,989,992	0.1
Tenet Healthcare Corp.	4.63%	09/01/2024	605	605,332	0.0
Tenet Healthcare Corp.	4.88%	01/01/2026	1,699	1,698,047	0.1
US Acute Care Solutions LLC	6.38%	03/01/2026	5,004	4,778,377	0.3
				<u>129,089,384</u>	<u>8.5</u>
ENERGIE					
Antero Resources Corp.	8.38%	07/15/2026	223	242,061	0.0
Blue Racer Midstream LLC/Blue Racer Finance Corp.	7.63%	12/15/2025	9,602	9,746,030	0.6
Buckeye Partners LP	4.13%	03/01/2025	2,000	1,974,049	0.1
Buckeye Partners LP	4.50%	03/01/2028	2,000	1,882,832	0.1
CITGO Petroleum Corp.	6.38%	06/15/2026	1,774	1,752,501	0.1
CITGO Petroleum Corp.	7.00%	06/15/2025	1,749	1,753,742	0.1
Civitas Resources, Inc.	5.00%	10/15/2026	4,360	4,182,462	0.3
CNX Resources Corp.	7.25%	03/14/2027	3,500	3,664,041	0.2
Crescent Energy Finance LLC	7.25%	05/01/2026	4,897	4,757,766	0.3
Cullinan Holdco Scsp	4.63%	10/15/2026	EUR 790	738,009	0.0
EnLink Midstream LLC	5.63%	01/15/2028	USD 680	683,010	0.0
EnLink Midstream Partners LP	4.15%	06/01/2025	3,035	3,035,406	0.2
EnLink Midstream Partners LP	4.40%	04/01/2024	1,579	1,577,540	0.1
EnLink Midstream Partners LP	4.85%	07/15/2026	3,721	3,745,017	0.2
EQM Midstream Partners LP	4.75%	07/15/2023	632	644,194	0.0
EQM Midstream Partners LP	5.50%	07/15/2028	964	915,395	0.1
EQM Midstream Partners LP	6.00%	07/01/2025	3,000	3,052,770	0.2
EQM Midstream Partners LP	6.50%	07/01/2027	1,000	1,001,252	0.1
Genesis Energy LP/Genesis Energy Finance Corp.	5.63%	06/15/2024	543	533,015	0.0
Genesis Energy LP/Genesis Energy Finance Corp.	7.75%	02/01/2028	2,646	2,551,475	0.2
Genesis Energy LP/Genesis Energy Finance Corp.	8.00%	01/15/2027	5,415	5,353,532	0.4
Harbour Energy PLC	5.50%	10/15/2026	3,955	3,796,994	0.3
Hess Midstream Operations LP	5.13%	06/15/2028	1,000	988,820	0.1
Hess Midstream Operations LP	5.63%	02/15/2026	4,962	5,056,218	0.3
Hilcorp Energy I LP/Hilcorp Finance Co.	6.25%	11/01/2028	4,000	4,054,777	0.3
Nabors Industries Ltd.	7.25%	01/15/2026	2,310	2,238,759	0.1
Nabors Industries, Inc.	5.75%	02/01/2025	750	722,146	0.0
Nabors Industries, Inc.	7.38%	05/15/2027	4,365	4,407,537	0.3
New Fortress Energy, Inc.	6.75%	09/15/2025	4,294	4,227,803	0.3
NGL Energy Operating LLC/NGL Energy Finance Corp.	7.50%	02/01/2026	6,474	6,075,713	0.4
Occidental Petroleum Corp.	5.50%	12/01/2025	1,285	1,334,314	0.1
Occidental Petroleum Corp.	5.88%	09/01/2025	1,396	1,459,309	0.1
PBF Holding Co., LLC/PBF Finance Corp.	9.25%	05/15/2025	3,190	3,317,697	0.2
PDC Energy, Inc.	5.75%	05/15/2026	1,126	1,128,771	0.1
Range Resources Corp.	5.00%	03/15/2023	908	910,351	0.1
Sunnova Energy Corp.	5.88%	09/01/2026	1,962	1,760,629	0.1
Transocean Phoenix 2 Ltd.	7.75%	10/15/2024	1,069	1,058,081	0.1
Transocean Poseidon Ltd.	6.88%	02/01/2027	975	924,837	0.1
Transocean Sentry Ltd.	5.38%	05/15/2023	1,029	998,277	0.1
Weatherford International Ltd.	11.00%	12/01/2024	48	49,000	0.0
Western Midstream Operating LP	3.60%	02/01/2025	4,200	4,103,065	0.3
				<u>102,399,197</u>	<u>6.7</u>
SONSTIGE INDUSTRIEWERTE					
American Builders & Contractors Supply Co., Inc.	4.00%	01/15/2028	5,000	4,710,720	0.3
Belden, Inc.	3.38%	07/15/2031	EUR 300	275,488	0.0
IAA, Inc.	5.50%	06/15/2027	USD 4,500	4,358,938	0.3
KAR Auction Services, Inc.	5.13%	06/01/2025	4,665	4,677,969	0.3
Travis Perkins PLC	4.50%	09/07/2023	GBP 282	352,797	0.1
Univar Solutions USA, Inc./Washington	5.13%	12/01/2027	USD 4,622	4,540,877	0.3
				<u>18,916,789</u>	<u>1.3</u>
DIENTSTLEISTUNGEN					
Allied Universal Holdco LLC/Allied Universal Finance Corp.	6.63%	07/15/2026	7,644	7,585,363	0.5
Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	3.63%	06/01/2028	EUR 1,030	912,532	0.1
Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	4.63%	06/01/2028	USD 2,430	2,151,138	0.2
ANGI Group LLC	3.88%	08/15/2028	4,215	3,513,413	0.2
APCOA Parking Holdings GmbH	4.63%	01/15/2027	EUR 3,350	3,203,233	0.2
APX Group, Inc.	6.75%	02/15/2027	USD 5,905	5,956,503	0.4

AB SICAV I
Short Duration High Yield Portfolio

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Aramark Services, Inc.	5.00%	04/01/2025	USD 3,298	\$ 3,290,433	0.2%
Block, Inc.	2.75%	06/01/2026	10,522	9,705,305	0.6
Elior Group SA	3.75%	07/15/2026	EUR 1,030	932,946	0.1
Elis SA	1.63%	04/03/2028	400	375,164	0.0
Garda World Security Corp.	4.63%	02/15/2027	USD 9,340	8,426,067	0.5
Gartner, Inc.	4.50%	07/01/2028	2,000	1,946,466	0.1
Intertrust Group BV	3.38%	11/15/2025	EUR 2,861	3,036,834	0.2
ION Trading Technologies SARM	5.75%	05/15/2028	USD 2,521	2,256,663	0.1
Millennium Escrow Corp.	6.63%	08/01/2026	4,099	3,702,029	0.2
MoneyGram International, Inc.	5.38%	08/01/2026	4,351	4,360,879	0.3
MPH Acquisition Holdings LLC	5.50%	09/01/2028	8,704	8,250,818	0.5
Prime Security Services Borrower LLC/Prime Finance, Inc.	3.38%	08/31/2027	3,000	2,704,656	0.2
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.75%	04/15/2026	7,057	6,984,972	0.5
Prime Security Services Borrower LLC/Prime Finance, Inc.	6.25%	01/15/2028	1,500	1,382,288	0.1
Sabre GLBL, Inc.	7.38%	09/01/2025	1,440	1,423,341	0.1
Sabre GLBL, Inc.	9.25%	04/15/2025	4,252	4,387,606	0.3
TripAdvisor, Inc.	7.00%	07/15/2025	6,743	6,971,670	0.5
Verisure Holding AB	3.25%	02/15/2027	EUR 4,466	4,250,914	0.3
				<u>97,711,233</u>	<u>6.4</u>
TECHNOLOGIE					
Avaya, Inc.	6.13%	09/15/2028	USD 6,719	4,768,314	0.3
Boxer Parent Co., Inc.	7.13%	10/02/2025	5,632	5,489,308	0.4
CDK Global, Inc.	4.88%	06/01/2027	2,000	1,998,280	0.1
CDK Global, Inc.	5.00%	10/15/2024	2,375	2,448,407	0.2
Clarivate Science Holdings Corp.	3.88%	07/01/2028	5,961	5,583,137	0.4
CommScope, Inc.	6.00%	03/01/2026	2,000	1,962,714	0.1
Imola Merger Corp.	4.75%	05/15/2029	1,911	1,792,935	0.1
LogMeIn, Inc.	5.50%	09/01/2027	5,488	4,422,739	0.3
NCR Corp.	5.00%	10/01/2028	1,000	944,614	0.1
NCR Corp.	5.75%	09/01/2027	6,599	6,403,494	0.4
Pitney Bowes, Inc.	6.88%	03/15/2027	1,183	1,045,984	0.1
Playtech PLC	4.25%	03/07/2026	EUR 401	425,164	0.0
Presidio Holdings, Inc.	4.88%	02/01/2027	USD 6,057	5,924,756	0.4
Rackspace Technology Global, Inc.	3.50%	02/15/2028	10,744	9,383,534	0.6
Seagate HDD Cayman	4.88%	03/01/2024	1,458	1,498,221	0.1
Veritas US, Inc./Veritas Bermuda Ltd.	7.50%	09/01/2025	9,643	8,479,708	0.6
Xerox Corp.	4.63%	03/15/2023	1,992	1,997,764	0.1
				<u>64,569,073</u>	<u>4.3</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Air Canada	3.88%	08/15/2026	1,188	1,106,264	0.1
American Airlines, Inc.	11.75%	07/15/2025	2,500	2,839,952	0.2
American Airlines, Inc./AA Advantage Loyalty IP Ltd.	5.50%	04/20/2026	4,713	4,663,874	0.3
Hawaiian Brand Intellectual Property Ltd./ Hawaiian Miles Loyalty Ltd.	5.75%	01/20/2026	7,868	7,821,429	0.5
Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.00%	09/20/2025	4,918	5,161,731	0.3
United Airlines, Inc.	4.38%	04/15/2026	4,842	4,675,136	0.3
				<u>26,268,386</u>	<u>1.7</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Albion Financing 1 SARM/Aggreko Holdings, Inc.	5.25%	10/15/2026	EUR 2,452	2,473,495	0.2
Albion Financing 1 SARM/Aggreko Holdings, Inc.	6.13%	10/15/2026	USD 4,362	3,970,534	0.2
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	4.75%	04/01/2028	3,000	2,728,321	0.2
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.75%	07/15/2027	254	246,139	0.0
Heathrow Finance PLC	5.25%	03/01/2024	GBP 2,000	2,518,436	0.2
Loxam SAS	2.88%	04/15/2026	EUR 120	118,136	0.0
Loxam SAS	4.50%	02/15/2027	1,698	1,713,649	0.1
				<u>13,768,710</u>	<u>0.9</u>
				<u>1,058,144,917</u>	<u>69.6</u>
FINANZINSTITUTE					
BANKWESEN					
Ally Financial, Inc.	5.75%	11/20/2025	USD 2,860	2,950,987	0.2
Bread Financial Holdings, Inc.	4.75%	12/15/2024	5,078	4,790,412	0.3
CaixaBank SA(c)	5.88%	10/09/2027	EUR 1,000	1,047,735	0.1
Intesa Sanpaolo SpA	5.02%	06/26/2024	USD 3,471	3,468,671	0.2
Intesa Sanpaolo SpA	5.71%	01/15/2026	2,289	2,286,973	0.2
Societe Generale SA(c)	8.00%	09/29/2025	1,975	2,052,490	0.1
UniCredit SpA(c)	9.25%	06/03/2022	EUR 2,539	2,725,743	0.2
				<u>19,323,011</u>	<u>1.3</u>
MAKLER					
Advisor Group Holdings, Inc.	10.75%	08/01/2027	USD 1,475	1,535,820	0.1
LPL Holdings, Inc.	4.63%	11/15/2027	510	497,576	0.0
NFP Corp.	4.88%	08/15/2028	3,026	2,825,238	0.2
				<u>4,858,634</u>	<u>0.3</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
FINANZEN					
Castlelake Aviation Finance DAC	5.00%	04/15/2027	USD 4,952	\$ 4,266,527	0.3%
Curo Group Holdings Corp.....	7.50%	08/01/2028	6,718	4,900,921	0.3
Enova International, Inc.	8.50%	09/15/2025	6,084	5,464,626	0.4
goeasy Ltd.....	4.38%	05/01/2026	1,943	1,740,760	0.1
goeasy Ltd.....	5.38%	12/01/2024	4,781	4,573,030	0.3
Jefferies Finance LLC/JFIN Co-Issuer Corp.	5.00%	08/15/2028	3,554	3,206,239	0.2
Lincoln Financing SARL.....	3.63%	04/01/2024	EUR 5,074	5,394,656	0.4
Navient Corp.....	5.50%	01/25/2023	USD 4,409	4,425,579	0.3
Navient Corp.....	7.25%	09/25/2023	1,744	1,791,802	0.1
SLM Corp.....	4.20%	10/29/2025	4,631	4,569,431	0.3
				<u>40,333,571</u>	<u>2.7</u>
VERSICHERUNGEN					
Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer.	4.25%	10/15/2027	2,704	2,566,622	0.2
Centene Corp.	2.45%	07/15/2028	5,983	5,375,357	0.3
Centene Corp.	4.25%	12/15/2027	2,351	2,340,543	0.2
				<u>10,282,522</u>	<u>0.7</u>
SONSTIGE FINANZWERTE					
Coinbase Global, Inc.....	3.38%	10/01/2028	2,954	2,161,255	0.1
Intrum AB	3.13%	07/15/2024	EUR 2,000	2,070,703	0.1
Intrum AB	3.50%	07/15/2026	2,336	2,290,994	0.2
Intrum AB	4.88%	08/15/2025	644	670,858	0.1
				<u>7,193,810</u>	<u>0.5</u>
REITs					
ADLER Group SA	2.75%	11/13/2026	200	118,551	0.0
ADLER Real Estate AG.....	1.88%	04/27/2023	3,700	3,207,239	0.2
Aedas Homes Opco SLU.....	4.00%	08/15/2026	3,002	2,920,649	0.2
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	4.50%	04/01/2027	USD 6,626	6,204,835	0.4
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	5.75%	05/15/2026	492	483,728	0.0
Diversified Healthcare Trust	4.75%	02/15/2028	2,000	1,674,309	0.1
Diversified Healthcare Trust	9.75%	06/15/2025	5,471	5,740,312	0.4
Iron Mountain, Inc.....	4.88%	09/15/2027	4,722	4,646,397	0.3
MPT Operating Partnership LP/MPT Finance Corp.....	5.00%	10/15/2027	6,765	6,705,204	0.4
MPT Operating Partnership LP/MPT Finance Corp.....	5.25%	08/01/2026	960	967,976	0.1
Neinor Homes SA	4.50%	10/15/2026	EUR 3,225	3,100,337	0.2
Service Properties Trust	4.50%	06/15/2023	USD 2,000	1,947,509	0.1
Service Properties Trust.....	7.50%	09/15/2025	4,000	3,965,641	0.3
Via Celere Desarrollos	5.25%	04/01/2026	EUR 3,166	3,119,504	0.2
Vivion Investments SARL.....	3.00%	08/08/2024	2,100	2,032,343	0.1
Vivion Investments SARL.....	3.50%	11/01/2025	1,100	1,069,978	0.1
				<u>47,904,512</u>	<u>3.1</u>
				<u>129,896,060</u>	<u>8.6</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Calpine Corp.....	4.50%	02/15/2028	USD 3,936	3,773,920	0.2
Calpine Corp.....	5.13%	03/15/2028	2,000	1,866,258	0.1
Calpine Corp.....	5.25%	06/01/2026	689	678,489	0.0
ContourGlobal Power Holdings SA.....	3.13%	01/01/2028	EUR 250	235,624	0.0
FirstEnergy Corp., Series B	4.40%	07/15/2027	USD 2,000	1,985,190	0.1
NRG Energy, Inc.....	5.75%	01/15/2028	3,873	3,879,990	0.3
NRG Energy, Inc.....	6.63%	01/15/2027	1,215	1,248,859	0.1
Vistra Operations Co. LLC	5.00%	07/31/2027	1,000	978,516	0.1
Vistra Operations Co. LLC	5.50%	09/01/2026	5,937	5,918,764	0.4
Vistra Operations Co. LLC	5.63%	02/15/2027	1,000	999,696	0.1
				<u>21,565,306</u>	<u>1.4</u>
				<u>1,209,606,283</u>	<u>79.6</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Anglo American Capital PLC	4.75%	04/10/2027	4,336	4,395,078	0.3
ArcelorMittal SA	4.55%	03/11/2026	1,000	1,013,705	0.1
Freeport-McMoRan, Inc.....	3.88%	03/15/2023	2,911	2,929,992	0.2
Freeport-McMoRan, Inc.....	4.38%	08/01/2028	2,000	1,930,111	0.1
Freeport-McMoRan, Inc.....	5.00%	09/01/2027	4,000	4,055,409	0.2
Freeport-McMoRan, Inc.....	5.25%	09/01/2029	2,000	2,000,405	0.1

Short Duration High Yield Portfolio

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Glencore Finance Europe Ltd.	1.88%	09/13/2023	EUR 910	\$ 979,251	0.1%
Glencore Funding LLC	4.13%	05/30/2023	USD 950	958,836	0.1
Smurfit Kappa Acquisitions ULC	2.88%	01/15/2026	EUR 1,631	1,781,567	0.1
				<u>20,044,354</u>	<u>1.3</u>
INVESTITIONSGÜTER					
Westinghouse Air Brake Technologies Corp.	3.20%	06/15/2025	USD 340	328,511	0.0
KOMMUNIKATIONSMEDIEN					
Magallanes, Inc.	3.76%	03/15/2027	3,456	3,355,142	0.2
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
General Motors Financial Co., Inc.	5.65%	01/17/2029	415	427,168	0.0
Harley-Davidson Financial Services, Inc.	3.35%	06/08/2025	273	266,290	0.0
Harley-Davidson Financial Services, Inc.	3.88%	05/19/2023	EUR 2,600	2,859,865	0.2
Nissan Motor Acceptance Co LLC	3.45%	03/15/2023	USD 166	166,180	0.0
Nissan Motor Co., Ltd.	4.35%	09/17/2027	2,993	2,855,859	0.2
				<u>6,575,362</u>	<u>0.4</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Marriott International, Inc./MD, Series EE	5.75%	05/01/2025	460	484,557	0.1
PulteGroup, Inc.	5.00%	01/15/2027	1,879	1,936,714	0.1
PulteGroup, Inc.	5.50%	03/01/2026	780	815,357	0.1
Toll Brothers Finance Corp.	4.38%	04/15/2023	6,420	6,446,279	0.4
				<u>9,682,907</u>	<u>0.7</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
PVH Corp.	4.63%	07/10/2025	1,125	1,132,811	0.1
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
BAT International Finance PLC.	4.45%	03/16/2028	5,058	4,903,838	0.3
Imperial Brands Finance PLC	3.50%	07/26/2026	1,207	1,151,324	0.1
				<u>6,055,162</u>	<u>0.4</u>
ENERGIE					
Cenovus Energy, Inc.	4.25%	04/15/2027	1,515	1,522,155	0.1
Cenovus Energy, Inc.	5.38%	07/15/2025	746	779,673	0.1
Cheniere Corpus Christi Holdings LLC	7.00%	06/30/2024	3,728	3,914,498	0.3
Continental Resources, Inc./OK	3.80%	06/01/2024	3,363	3,385,899	0.2
Devon Energy Corp.	4.50%	01/15/2030	1,480	1,460,569	0.1
Energy Transfer LP	3.90%	07/15/2026	1,105	1,086,817	0.1
Energy Transfer LP	4.40%	03/15/2027	2,951	2,930,399	0.2
Energy Transfer LP	4.95%	05/15/2028	478	481,055	0.0
EQT Corp.	6.63%	02/01/2025	456	475,501	0.0
Indian Renewable Energy Development Agency Ltd., Series E	7.13%	10/10/2022	INR 150,000	1,928,223	0.1
Marathon Petroleum Corp.	4.70%	05/01/2025	USD 546	561,815	0.0
ONEOK, Inc.	2.20%	09/15/2025	809	762,481	0.1
ONEOK, Inc.	2.75%	09/01/2024	836	819,561	0.1
ONEOK, Inc.	5.85%	01/15/2026	1,188	1,253,282	0.1
Plains All American Pipeline LP/PAA Finance Corp.	3.60%	11/01/2024	1,829	1,824,056	0.1
Plains All American Pipeline LP/PAA Finance Corp.	4.50%	12/15/2026	510	514,578	0.0
Plains All American Pipeline LP/PAA Finance Corp.	4.65%	10/15/2025	745	754,349	0.0
				<u>24,454,911</u>	<u>1.6</u>
DIENSTLEISTUNGEN					
Expedia Group, Inc.	6.25%	05/01/2025	211	220,996	0.0
TECHNOLOGIE					
Broadcom, Inc.	3.14%	11/15/2035	828	677,290	0.1
Broadcom, Inc.	4.00%	04/15/2029	1,806	1,726,519	0.1
Broadcom, Inc.	4.75%	04/15/2029	730	733,543	0.1
Broadcom, Inc.	4.93%	05/15/2037	2,855	2,705,587	0.2
Dell International LLC/EMC Corp.	6.02%	06/15/2026	596	630,590	0.0
Micron Technology, Inc.	4.98%	02/06/2026	499	516,006	0.0
Western Digital Corp.	4.75%	02/15/2026	4,408	4,407,692	0.3
				<u>11,397,227</u>	<u>0.8</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Delta Air Lines, Inc.	7.00%	05/01/2025	1,783	1,911,133	0.1
Delta Air Lines, Inc./SkyMiles IP Ltd.	4.50%	10/20/2025	1,889	1,884,003	0.1
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	6.50%	06/20/2027	2,299	2,334,471	0.2
Southwest Airlines Co.	4.75%	05/04/2023	1,351	1,372,570	0.1
Southwest Airlines Co.	5.25%	05/04/2025	1,405	1,466,536	0.1
				<u>8,968,713</u>	<u>0.6</u>
				<u>92,216,096</u>	<u>6.1</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
FINANZINSTITUTE					
BANKWESEN					
AIB Group PLC	4.26%	04/10/2025	USD 2,292	\$ 2,282,323	0.2%
Banco Santander SA	4.18%	03/24/2028	1,600	1,567,965	0.1
First-Citizens Bank & Trust Co.	3.93%	06/19/2024	518	520,453	0.0
HSBC Holdings PLC(c)	5.25%	09/16/2022	EUR 3,220	3,464,886	0.2
Lloyds Banking Group PLC(c)	7.63%	06/27/2023	GBP 1,940	2,478,004	0.1
Morgan Stanley	5.00%	11/24/2025	USD 817	846,025	0.1
Natwest Group PLC	2.00%	03/04/2025	EUR 1,080	1,161,612	0.1
Santander Holdings USA, Inc.	4.40%	07/13/2027	USD 1,592	1,579,165	0.1
Standard Chartered PLC	5.20%	01/26/2024	1,913	1,954,733	0.1
UniCredit SpA	2.57%	09/22/2026	1,375	1,250,031	0.1
				<u>17,105,197</u>	<u>1.1</u>
FINANZEN					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	2.88%	08/14/2024	186	179,691	0.0
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.00%	10/29/2028	6,078	5,319,518	0.4
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	4.45%	10/01/2025	474	468,626	0.0
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	6.50%	07/15/2025	214	223,449	0.0
Aircastle Ltd.	2.85%	01/26/2028	237	205,345	0.0
Aircastle Ltd.	4.13%	05/01/2024	70	69,243	0.0
Aircastle Ltd.	4.25%	06/15/2026	21	20,024	0.0
Aircastle Ltd.	4.40%	09/25/2023	172	172,193	0.0
Aircastle Ltd.	5.00%	04/01/2023	15	15,191	0.0
Aircastle Ltd.	5.25%	08/11/2025	3,808	3,800,891	0.3
Aviation Capital Group LLC	1.95%	01/30/2026	105	94,015	0.0
Aviation Capital Group LLC	3.88%	05/01/2023	1,191	1,188,764	0.1
Aviation Capital Group LLC	4.38%	01/30/2024	1,903	1,894,693	0.1
Aviation Capital Group LLC	5.50%	12/15/2024	1,335	1,359,687	0.1
				<u>15,011,330</u>	<u>1.0</u>
VERSICHERUNGEN					
Hartford Financial Services Group, Inc. (The), Series ICON(a)	3.54%	02/12/2047	2,690	2,298,369	0.2
SONSTIGE FINANZWERTE					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	4.45%	04/03/2026	250	244,823	0.0
REITs					
Digital Euro Finco LLC	2.50%	01/16/2026	EUR 1,594	1,691,273	0.1
GLP Capital LP/GLP Financing II, Inc.	3.35%	09/01/2024	USD 1,819	1,793,485	0.1
GLP Capital LP/GLP Financing II, Inc.	5.25%	06/01/2025	689	689,371	0.1
GLP Capital LP/GLP Financing II, Inc.	5.38%	04/15/2026	263	265,850	0.0
Office Properties Income Trust	4.50%	02/01/2025	649	638,403	0.0
Omega Healthcare Investors, Inc.	4.38%	08/01/2023	318	320,967	0.0
Sabra Health Care LP	3.90%	10/15/2029	2,761	2,533,049	0.2
Spirit Realty LP	4.45%	09/15/2026	1,335	1,341,113	0.1
VICI Properties LP/VICI Note Co., Inc.	3.50%	02/15/2025	1,612	1,539,141	0.1
VICI Properties LP/VICI Note Co., Inc.	4.25%	12/01/2026	3,000	2,850,138	0.2
VICI Properties LP/VICI Note Co., Inc.	5.63%	05/01/2024	5,977	6,042,411	0.4
Vornado Realty LP	2.15%	06/01/2026	3,313	3,030,155	0.2
				<u>22,735,356</u>	<u>1.5</u>
				<u>57,395,075</u>	<u>3.8</u>
				<u>149,611,171</u>	<u>9.9</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
GRUNDSTOFFE					
Consolidated Energy Finance SA	5.00%	10/15/2028	EUR 1,416	1,321,698	0.1
Eldorado Gold Corp.	6.25%	09/01/2029	USD 2,241	1,999,112	0.1
First Quantum Minerals Ltd.	7.25%	04/01/2023	473	473,148	0.0
				<u>3,793,958</u>	<u>0.2</u>
KOMMUNIKATIONSMEDIEN					
RCS & RDS SA	3.25%	02/05/2028	EUR 800	756,745	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Melco Resorts Finance Ltd.	5.63%	07/17/2027	USD 3,000	2,385,000	0.2
Melco Resorts Finance Ltd.	5.75%	07/21/2028	2,000	1,540,000	0.1
MGM China Holdings Ltd.	4.75%	02/01/2027	2,000	1,615,000	0.1
MGM China Holdings Ltd.	5.38%	05/15/2024	3,406	3,133,520	0.2
MGM China Holdings Ltd.	5.88%	05/15/2026	514	443,001	0.0
Sazka Group AS	3.88%	02/15/2027	EUR 1,105	1,094,337	0.1
Studio City Finance Ltd.	6.00%	07/15/2025	USD 3,467	2,639,115	0.2
Wynn Macau Ltd.	4.88%	10/01/2024	4,399	3,734,531	0.2
Wynn Macau Ltd.	5.50%	01/15/2026	1,839	1,485,544	0.1
Wynn Macau Ltd.	5.63%	08/26/2028	281	209,345	0.0
				<u>18,279,393</u>	<u>1.2</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Teva Pharmaceutical Finance Netherlands II BV	3.75%	05/09/2027	EUR 3,750	\$ 3,674,309	0.2%
Teva Pharmaceutical Finance Netherlands II BV	4.50%	03/01/2025	970	1,036,007	0.1
Teva Pharmaceutical Finance Netherlands III BV	4.75%	05/09/2027	USD 1,685	1,550,537	0.1
Teva Pharmaceutical Finance Netherlands III BV	5.13%	05/09/2029	1,685	<u>1,529,053</u>	<u>0.1</u>
				<u>7,789,906</u>	<u>0.5</u>
TECHNOLOGIE					
CA Magnum Holdings	5.38%	10/31/2026	5,046	<u>4,632,859</u>	<u>0.3</u>
				<u>35,252,861</u>	<u>2.3</u>
FINANZINSTITUTE					
VERSICHERUNGEN					
Highlands Holdings Bond Issuer Ltd./ Highlands Holdings Bond Co-Issuer, Inc.(b)	7.63%	10/15/2025	1,927	<u>1,916,952</u>	<u>0.1</u>
				<u>37,169,813</u>	<u>2.4</u>
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN					
NICHT STAATLICH VARIABEL VERZINSLICH					
Connecticut Avenue Securities Trust, Series 2020-SBT1, Class M2(a)	4.66%	02/25/2040	192	182,827	0.0
Eagle Re Ltd., Series 2019-1, Class M2(a)	4.31%	04/25/2029	374	370,837	0.0
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes					
Series 2013-DN2, Class M2(a)	5.26%	11/25/2023	95	94,780	0.0
Series 2014-DN3, Class M3(a)	5.01%	08/25/2024	48	48,675	0.0
Series 2015-DNA1, Class M3(a)	4.31%	10/25/2027	58	58,765	0.0
Series 2015-DNA2, Class M3(a)	4.91%	12/25/2027	69	69,147	0.0
Series 2018-HQA1, Class M2(a)	3.31%	09/25/2030	133	131,842	0.0
Series 2018-HQA2, Class M2(a)	3.31%	10/25/2048	2,103	2,084,561	0.2
Series 2019-DNA1, Class M2(a)	3.66%	01/25/2049	366	368,745	0.0
Series 2019-DNA3, Class M2(a)	3.06%	07/25/2049	268	267,760	0.0
Series 2020-HQA2, Class M2(a)	4.11%	03/25/2050	52	52,144	0.0
Federal National Mortgage Association Connecticut Avenue Securities					
Series 2014-C04, Class 1M2(a)	5.91%	11/25/2024	351	359,318	0.0
Series 2015-C04, Class 1M2(a)	6.71%	04/25/2028	177	187,435	0.0
Series 2015-C04, Class 2M2(a)	6.56%	04/25/2028	229	236,311	0.0
Series 2016-C01, Class 1M2(a)	7.76%	08/25/2028	1,018	1,075,674	0.1
Series 2016-C01, Class 2M2(a)	7.96%	08/25/2028	195	204,910	0.0
Series 2016-C02, Class 1M2(a)	7.01%	09/25/2028	278	289,597	0.0
Series 2016-C03, Class 1M2(a)	6.31%	10/25/2028	109	112,905	0.0
Series 2016-C05, Class 2M2(a)	5.46%	01/25/2029	369	379,749	0.1
Series 2016-C06, Class 1M2(a)	5.26%	04/25/2029	315	323,661	0.0
Series 2016-C07, Class 2M2(a)	5.36%	05/25/2029	356	366,373	0.0
Series 2017-C01, Class 1M2(a)	4.56%	07/25/2029	1,481	1,520,468	0.1
Series 2017-C03, Class 1M2(a)	4.01%	10/25/2029	127	128,999	0.0
Series 2017-C05, Class 1M2(a)	3.21%	01/25/2030	146	146,298	0.0
Mortgage Insurance-Linked Notes, Series 2019-1, Class M2(a)	3.91%	11/26/2029	385	384,105	0.1
Oaktown Re III Ltd., Series 2019-1A, Class M2(a)	3.56%	07/25/2029	1,608	1,571,491	0.1
Radnor Re Ltd., Series 2019-1, Class M2(a)	4.21%	02/25/2029	1,205	1,170,187	0.1
STACR Trust, Series 2018-DNA3, Class M2(a)	3.11%	09/25/2048	1,490	<u>1,480,194</u>	<u>0.1</u>
				<u>13,667,758</u>	<u>0.9</u>
REGIERUNGEN – STAATSANLEIHEN					
KATAR					
Qatar Government International Bond	3.88%	04/23/2023	1,799	<u>1,819,239</u>	<u>0.1</u>
SAUDI-ARABIEN					
Saudi Government International Bond	4.00%	04/17/2025	3,255	<u>3,315,217</u>	<u>0.2</u>
				<u>5,134,456</u>	<u>0.3</u>
SCHWELLENMÄRKTE – SCHATZPAPIERE					
SÜDAFRIKA					
Republic of South Africa Government Bond Series 2023	7.75%	02/28/2023	12,994	<u>843,076</u>	<u>0.1</u>
				<u>1,416,032,557</u>	<u>93.2</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
BESICHERTE KREDITVERPFLICHTUNGEN					
CLO - VARIABEL VERZINSLICH					
Greywolf CLO VI Ltd. Series 2018-1A, Class A1 (a)	2.24%	04/26/2031	2,700	2,639,339	0.2
Sound Point CLO XIX Ltd. Series 2018-1A, Class A (a)	2.04%	04/15/2031	2,700	2,647,660	0.2
GoldenTree Loan Opportunities IX Ltd. Series 2014-9A, Class DR2 (a)	4.24%	10/29/2029	2,540	<u>2,386,145</u>	<u>0.1</u>
				<u>7,673,144</u>	<u>0.5</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
ABN AMRO Bank NV	7.75%	05/15/2023	USD 400	\$ 414,893	0.0%
FINANZEN					
Aviation Capital Group LLC	3.50%	11/01/2027	537	492,232	0.1
Aviation Capital Group LLC	4.13%	08/01/2025	4	3,903	0.0
Aviation Capital Group LLC	4.88%	10/01/2025	108	107,450	0.0
				<u>603,585</u>	<u>0.1</u>
				<u>1,018,478</u>	<u>0.1</u>
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
FINANZINSTITUTE					
REITs					
Realogy Group LLC/Realogy Co-Issuer Corp.	4.88%	06/01/2023	3,294	3,272,435	0.2
INDUSTRIE					
GRUNDSTOFFE					
SCIL IV LLC/SCIL USA Holdings LLC	5.38%	11/01/2026	3,379	3,165,308	0.2
INVESTITIONSGÜTER					
JELD-WEN, Inc.	4.63%	12/15/2025	2,308	2,121,099	0.1
KOMMUNIKATIONSMEDIEN					
Banjay Entertainment SASU	3.50%	03/01/2025	EUR 853	888,472	0.0
Virgin Media Finance PLC	3.75%	07/15/2030	740	649,907	0.1
				<u>1,538,379</u>	<u>0.1</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
United Group BV(a)	4.88%	02/01/2029	1,544	1,550,503	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Viking Cruises Ltd.	13.00%	05/15/2025	USD 2,387	2,619,292	0.2
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Dufry One BV	2.00%	02/15/2027	EUR 740	668,860	0.1
SRS Distribution, Inc.	4.63%	07/01/2028	USD 3,832	3,525,764	0.2
				<u>4,194,624</u>	<u>0.3</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Avantor Funding, Inc.	2.63%	11/01/2025	EUR 2,333	2,467,023	0.2
IQVIA, Inc.	1.75%	03/15/2026	2,202	2,204,881	0.1
Picard Groupe SAS	3.88%	07/01/2026	920	877,193	0.1
				<u>5,549,097</u>	<u>0.4</u>
ENERGIE					
Ithaca Energy North Sea PLC	9.00%	07/15/2026	USD 2,754	2,782,102	0.2
Neptune Energy Bondco PLC	6.63%	05/15/2025	287	283,614	0.0
Occidental Petroleum Corp.	5.55%	03/15/2026	732	762,688	0.1
Summit Midstream Holdings LLC/ Summit Midstream Finance Corp.	8.50%	10/15/2026	4,477	4,300,224	0.2
				<u>8,128,628</u>	<u>0.5</u>
SONSTIGE INDUSTRIEWERTE					
Avient Corp.	5.75%	05/15/2025	3,752	3,804,838	0.3
DIENSTLEISTUNGEN					
Q-Park Holding I BV	2.00%	03/01/2027	EUR 249	227,794	0.0
WASH Multifamily Acquisition, Inc.	5.75%	04/15/2026	USD 3,524	3,498,449	0.2
				<u>3,726,243</u>	<u>0.2</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
BCP V Modular Services Finance II PLC	4.75%	11/30/2028	EUR 6,557	6,247,911	0.4
				<u>42,645,922</u>	<u>2.8</u>
				<u>45,918,357</u>	<u>3.0</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Allwyn Entertainment Finance (UK) PLC(a)	4.13%	02/15/2028	2,623	2,691,267	0.2
Melco Resorts Finance Ltd.	4.88%	06/06/2025	USD 2,000	1,710,000	0.1
Studio City Co., Ltd.	7.00%	02/15/2027	1,189	1,093,880	0.1
				<u>5,495,147</u>	<u>0.4</u>
				<u>60,105,126</u>	<u>4.0</u>
Gesamtanlagen					
(Kosten \$1,579,053,816)				\$ 1,476,137,683	97.2%

AB SICAV I
Short Duration High Yield Portfolio

	Zinssatz	Datum	Wert (USD)	Nettover- mögen %
Termineinlagen				
Bank of Nova Scotia, Toronto(d)	0.32 %	–	\$ 2,088	0.0%
BNP Paribas, Paris(d)	0.50 %	–	2	0.0
BNP Paribas, Paris(d)	4.62 %	–	52	0.0
Citibank, New York(d)	0.40 %	–	15,934,939	1.0
Hong Kong & Shanghai Bank, Singapore(d)	0.25 %	–	77	0.0
HSBC Bank PLC, Paris(d)	(0.78)%	–	6	0.0
Sumitomo, London(d)	0.43 %	–	56,684	0.0
Termineinlagen insgesamt			<u>15,993,848</u>	<u>1.0</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten			<u>27,145,566</u>	<u>1.8</u>
Nettovermögen			<u>\$ 1,519,277,097</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/ (-minderung)
Long					
U.S. T-Note 5 Yr (CBT) Futures	09/30/2022	623	\$ 70,318,109	\$ 70,369,797	\$ 51,688
U.S. T-Note 10 Yr (CBT) Futures	09/21/2022	49	5,887,610	5,853,203	(34,407)
Short					
Euro-BOBL Futures	06/08/2022	114	16,276,424	15,480,440	795,984
					<u>\$ 813,265</u>
				Wertsteigerung	\$ 847,672
				Wertminderung	\$ (34,407)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Bank of America, NA	USD 2,350	GBP 1,803	06/09/2022	\$ (77,606)
Brown Brothers Harriman & Co.	GBP 46	USD 59	06/06/2022	138
Brown Brothers Harriman & Co.	GBP 3,211	USD 4,181	06/09/2022	134,931
Brown Brothers Harriman & Co.	ZAR 8,339	USD 557	06/23/2022	25,106
Brown Brothers Harriman & Co.	EUR 298	USD 320	07/28/2022	(959)
Brown Brothers Harriman & Co.+	CAD 76	USD 59	06/13/2022	(1,137)
Brown Brothers Harriman & Co.+	CHF 805	USD 818	06/13/2022	(22,442)
Brown Brothers Harriman & Co.+	EUR 13,440	USD 14,037	06/13/2022	(398,507)
Brown Brothers Harriman & Co.+	GBP 103	USD 128	06/13/2022	(2,397)
Brown Brothers Harriman & Co.+	SGD 48	USD 35	06/13/2022	(438)
Brown Brothers Harriman & Co.+	SGD 3	USD 2	06/13/2022	2
Brown Brothers Harriman & Co.+	USD 1,034	CAD 1,337	06/13/2022	22,737
Brown Brothers Harriman & Co.+	USD 21,097	CHF 20,820	06/13/2022	621,349
Brown Brothers Harriman & Co.+	USD 162,837	EUR 153,908	06/13/2022	2,477,378
Brown Brothers Harriman & Co.+	USD 59	GBP 46	06/13/2022	(138)
Brown Brothers Harriman & Co.+	USD 4,945	GBP 3,992	06/13/2022	85,630
Brown Brothers Harriman & Co.+	USD 1,804	SGD 2,497	06/13/2022	18,627
Brown Brothers Harriman & Co.+	AUD 165	USD 116	06/14/2022	(2,501)
Brown Brothers Harriman & Co.+	USD 3,133	AUD 4,443	06/14/2022	55,938
Deutsche Bank AG	USD 4,548	GBP 3,676	06/09/2022	84,445
Deutsche Bank AG	EUR 153,121	USD 161,833	07/28/2022	(3,049,931)
JPMorgan Chase Bank NA	USD 5,720	GBP 4,355	06/09/2022	(232,686)
Morgan Stanley Capital Services LLC	GBP 1,847	USD 2,285	06/09/2022	(41,371)
Morgan Stanley Capital Services LLC	GBP 17,021	USD 22,237	06/09/2022	788,308
Morgan Stanley Capital Services LLC	INR 145,277	USD 1,898	07/07/2022	33,893
Morgan Stanley Capital Services LLC	USD 2,141	EUR 1,999	07/28/2022	11,184
UBS AG	USD 1,634	EUR 1,546	07/28/2022	30,799
				<u>\$ 560,352</u>
			Wertsteigerung	\$ 4,390,465
			Wertminderung	\$ (3,830,113)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

ZENTRAL ABGERECHNETE CREDIT-DEFAULT-SWAPS

Clearing-Broker/(Börse)	Referenz-Obligation	Abschluss- datum	Nomineller Betrag (000)	Marktwert	Unrealisierte Wertsteigerung/ (-minderung)
Verkaufskontrakte					
Morgan Stanley & Co., LLC/ (INTRCONX)	CDX-NAHY Series 38, 5 Year Index	06/20/2027	USD 68,180	\$ 1,105,010	\$ (1,494,040)
Morgan Stanley & Co., LLC/ (INTRCONX)	iTraxx Europe Crossover Series 37, 5 Year Index	06/20/2027	EUR 3,510	98,147	(130,012)
Insgesamt				<u>\$ 1,203,157</u>	<u>\$ (1,624,052)</u>

ZENTRAL ABGERECHNETE ZINSSWAPS

Clearing-Broker/(Börse)	Nomineller Betrag (000)	Abschluss- datum	Zinsart		Unrealisierte Wertsteigerung/ (-minderung)
			Vom Fonds geleistete Zahlungen	Vom Fonds erhaltene Zahlungen	
Morgan Stanley & Co., LLC/(CME Group)	USD 24,520	12/16/2026	2.342%	3 Month LIBOR	<u>\$ 537,072</u>

CREDIT-DEFAULT-SWAPS

Kontrahent	Referenz-Obligation	Abschluss- datum	Nomineller Betrag (000)	Markt- wert	Vorab- gebühren bezahlt/ (erhalten)	Unrealisierte Wertsteigerung/ (-minderung)
Kaufkontrakte						
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BB Series 6	05/11/2063	USD 3,738	\$ 1,519,481	\$ 1,693,043	\$ (173,562)
Credit Suisse International	CDX-CMBX.NA.BB Series 6	05/11/2063	2,107	856,414	246,081	610,333
Goldman Sachs International	CDX-CMBX.NA.BB Series 6	05/11/2063	4,683	1,903,559	553,657	1,349,902
Verkaufskontrakte						
Credit Suisse International	International Game Technology PLC	06/20/2022	EUR 1,840	4,711	2,289	2,422
Credit Suisse International	International Game Technology PLC	06/20/2022	1,530	3,918	1,734	2,184
Deutsche Bank AG	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 1,042	(239,813)	(65,228)	(174,585)
Deutsche Bank AG	CDX-CMBX.NA.BBB- Series 6	05/11/2063	3,472	(799,308)	(223,192)	(576,116)
Goldman Sachs International	Avis Budget Car Rental LLC	12/20/2023	660	30,000	20,683	9,317
Goldman Sachs International	CDX-CMBX.NA.BB Series 6	05/11/2063	3,281	(1,333,613)	(391,005)	(942,608)
Goldman Sachs International	CDX-CMBX.NA.BB Series 6	05/11/2063	3,281	(1,333,613)	(380,794)	(952,819)
Goldman Sachs International	CDX-CMBX.NA.BB Series 6	05/11/2063	4,022	(1,634,781)	(444,345)	(1,190,436)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	151	(34,761)	(9,446)	(25,315)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	3,191	(734,543)	(210,982)	(523,561)
JPMorgan Chase Bank, NA	Rolls-Royce PLC	06/20/2025	EUR 1,149	(65,944)	(140,797)	74,853
JPMorgan Chase Bank, NA	Rolls-Royce PLC	06/20/2025	1,081	(62,042)	(131,718)	69,676
Insgesamt				<u>\$(1,920,335)</u>	<u>\$ 519,980</u>	<u>\$ (2,440,315)</u>
					Wertsteigerung	\$ 2,118,687
					Wertminderung	\$ (4,559,002)

TOTAL-RETURN-SWAPS

Kontrahent & Referenz-Obligation	Anzahl der Anteile oder Einheiten	Bezahler/Erhaltener Zinssatz	Nomineller Betrag (000)	Fälligkeits- datum	Unrealisierte Wertsteigerung/ (-minderung)
Gesamtrendite auf Referenz-Obligation erhalten					
BNP Paribas SA iBoxx \$ Liquid High Yield Index	1,560,000	1 Day SOFR	USD 1,560	09/20/2022	\$ (34,999)
Morgan Stanley Capital Services LLC iBoxx \$ Liquid High Yield Index	1,560,000	1 Day SOFR	1,560	06/20/2022	(89,756)
Insgesamt					<u>\$ (124,755)</u>
Swaps insgesamt					<u>\$ (3,652,050)</u>

- (a) Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2022.
- (b) Zahlungen in Sachwerten (PIK).
- (c) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (d) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar
CAD – Canadian Dollar
CHF – Swiss Franc
EUR – Euro
GBP – Great British Pound
INR – Indian Rupee
SGD – Singapore Dollar
USD – United States Dollar
ZAR – South African Rand

Glossar:

BOBL – Bundesobligationen
CBT – Chicago Board of Trade
CDX-CMBX.NA. – North American Commercial Mortgage-Backed Index
CDX-NAHY – North American High Yield Credit Default Swap Index
CLO – Collateralized Loan Obligations
CME – Chicago Mercantile Exchange
INTRCONX – Inter-Continental Exchange
LIBOR – London Interbank Offered Rate
REIT – Real Estate Investment Trust
SOFR – Secured Overnight Financing Rate

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS- AUSRÜSTUNG			
F5, Inc.	115,727	\$ 18,868,130	0.4%
Motorola Solutions, Inc.	187,920	41,293,541	1.0
		<u>60,161,671</u>	<u>1.4</u>
IT-DIENSTLEISTUNGEN			
Visa, Inc. - Class A	440,381	93,435,637	2.2
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Advanced Micro Devices, Inc.	387,611	39,482,056	1.0
Broadcom, Inc.	68,869	39,952,973	1.0
NVIDIA Corp.	188,376	35,173,567	0.8
NXP Semiconductors NV	241,171	45,764,609	1.1
QUALCOMM, Inc.	330,539	47,339,796	1.1
		<u>207,713,001</u>	<u>5.0</u>
SOFTWARE			
Adobe, Inc.	79,533	33,123,904	0.8
Microsoft Corp.	785,160	213,461,449	5.2
Oracle Corp.	350,597	25,214,936	0.6
Salesforce, Inc.	82,380	13,200,571	0.3
		<u>285,000,860</u>	<u>6.9</u>
TECHNOLOGIE - HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	1,486,964	221,319,722	5.3
		<u>867,630,891</u>	<u>20.8</u>
FINANZWERTE			
BANKEN			
Fifth Third Bancorp	3,767,924	148,569,243	3.6
M&T Bank Corp.	207,662	37,372,930	0.9
PNC Financial Services Group, Inc. (The)	698,157	122,463,720	3.0
Wells Fargo & Co.	1,747,101	79,964,813	1.9
		<u>388,370,706</u>	<u>9.4</u>
KAPITALMÄRKTE			
Charles Schwab Corp. (The)	834,221	58,478,892	1.4
Goldman Sachs Group, Inc. (The)	75,216	24,584,349	0.6
Jefferies Financial Group, Inc.	1,147,987	37,906,531	0.9
		<u>120,969,772</u>	<u>2.9</u>
DIVERSIFIZIERTE FINANZDIENSTLEISTUNGEN			
Berkshire Hathaway, Inc. - Class B	622,039	196,551,883	4.7
		<u>705,892,361</u>	<u>17.0</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Abbott Laboratories	439,622	51,638,000	1.2
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Humana, Inc.	223,038	101,310,551	2.4
UnitedHealth Group, Inc.	294,979	146,539,667	3.5
		<u>247,850,218</u>	<u>5.9</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Danaher Corp.	193,615	51,079,509	1.2
Thermo Fisher Scientific, Inc.	99,655	56,561,189	1.4
		<u>107,640,698</u>	<u>2.6</u>
PHARMAZEUTIKA			
Eli Lilly & Co.	120,345	37,720,937	0.9
Johnson & Johnson	723,403	129,872,541	3.1
Pfizer, Inc.	1,992,539	105,684,268	2.6
		<u>273,277,746</u>	<u>6.6</u>
		<u>680,406,662</u>	<u>16.3</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Boeing Co. (The)	419,546	55,128,345	1.3
Raytheon Technologies Corp.	1,375,208	130,809,785	3.2
		<u>185,938,130</u>	<u>4.5</u>
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Republic Services, Inc. - Class A	406,973	54,469,266	1.3
INDUSTRIEKONZERNE			
Honeywell International, Inc.	662,660	128,304,229	3.1

	Anteile	Wert (USD)	Nettover- mögen %
MASCHINEN			
Deere & Co.	123,003	\$ 44,008,013	1.0%
PROFESSIONELLE DIENSTLEISTUNGEN			
Jacobs Engineering Group, Inc.	241,896	33,887,211	0.8
STRASSE UND SCHIENE			
CSX Corp.	982,697	31,239,938	0.7
Norfolk Southern Corp.	275,807	66,099,905	1.6
Union Pacific Corp.	313,392	68,877,294	1.7
		<u>166,217,137</u>	<u>4.0</u>
		<u>612,823,986</u>	<u>14.7</u>
ENERGIE			
ENERGIE-AUSRÜSTUNG UND -DIENSTE			
Schlumberger NV	724,161	33,282,439	0.8
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
Chevron Corp.	188,491	32,921,838	0.8
EOG Resources, Inc.	770,858	105,576,712	2.5
EQT Corp.	634,377	30,272,470	0.7
Exxon Mobil Corp.	557,971	53,565,216	1.3
Pioneer Natural Resources Co.	312,823	86,946,025	2.1
		<u>309,282,261</u>	<u>7.4</u>
		<u>342,564,700</u>	<u>8.2</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
Comcast Corp. - Class A	684,867	30,325,911	0.7
UNTERHALTUNG			
Walt Disney Co. (The)	168,180	18,573,799	0.5
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN			
Alphabet, Inc. - Class A	67,204	152,905,229	3.7
Meta Platforms, Inc. - Class A	234,290	45,367,916	1.1
		<u>198,273,145</u>	<u>4.8</u>
DRAHTLOSE TELEKOMMUNIKATIONSDIENSTE			
T-Mobile US, Inc.	542,315	72,285,166	1.7
		<u>319,458,021</u>	<u>7.7</u>
NICHT-BASISKONSUMGÜTER			
HOTELS, RESTAURANTS UND FREIZEIT			
Booking Holdings, Inc.	16,324	36,623,873	0.9
McDonald's Corp.	198,266	50,004,668	1.2
		<u>86,628,541</u>	<u>2.1</u>
EINZELHANDEL - INTERNET UND DIREKTVERTRIEB			
Amazon.com, Inc.	32,930	79,169,977	1.9
SPEZIALISIERTER EINZELHANDEL			
Home Depot, Inc. (The)	197,601	59,823,703	1.4
Lowe's Cos., Inc.	88,678	17,318,813	0.4
		<u>77,142,516</u>	<u>1.8</u>
		<u>242,941,034</u>	<u>5.8</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
PepsiCo, Inc.	672,341	112,785,203	2.7
LEBENSMITTEL UND MASSENERZEUGNISSE – EINZELHANDEL			
Costco Wholesale Corp.	43,848	20,442,815	0.5
HAUSHALTSPRODUKTE			
Procter & Gamble Co., (The)	384,373	56,841,079	1.4
		<u>190,069,097</u>	<u>4.6</u>
GRUNDSTOFFE			
CHEMIKALIEN			
FMC Corp.	324,971	39,834,945	1.0
IMMOBILIEN			
AKTIEN-IMMOBILIENINVESTMENTGESELLSCHAFTEN (REITS)			
SBA Communications Corp.	94,150	31,691,832	0.8
VERSORGUNG			
STROMVERSORGUNGSBETRIEBE			
NextEra Energy, Inc.	356,480	26,981,971	0.6
		<u>4,060,295,500</u>	<u>97.5</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
VORZUGSAKTIEN					
VERBRAUCHSGÜTER					
LEBENSMITTELPRODUKTE					
Dream Holdings, Inc., Series 2(a)	0.00%		257,130	\$ 1,441,214	0.0%
Dream Holdings, Inc., Series D(a)	0.00%		1,394,469	5,828,880	0.2
				<u>7,270,094</u>	<u>0.2</u>
Gesamtanlagen				<u>\$ 4,067,565,594</u>	<u>97.7%</u>
(Kosten \$3,997,583,712)					
Termineinlagen					
ANZ, London(b)	0.03 %	–		933	0.0
BNP Paribas, Paris(b)	0.00 %	–		661,374	0.0
BNP Paribas, Paris(b)	0.32 %	–		8	0.0
HSBC Bank PLC, Paris(b)	(0.78)%	–		993,062	0.0
SEB, Stockholm(b)	0.40 %	–		152,953,272	3.7
Sumitomo, London(b)	(0.30)%	–		182,903	0.0
Sumitomo, London(b)	0.43 %	–		855,001	0.0
Termineinlagen insgesamt				<u>155,646,553</u>	<u>3.7</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(60,331,130)</u>	<u>(1.4)</u>
Nettovermögen				<u>\$ 4,162,881,017</u>	<u>100.0%</u>

DEVISENTERMINGESCHÄFTE

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.+	AUD	1,194	USD	838	6/9/2022	\$ (19,159)
Brown Brothers Harriman & Co.+	CZK	993	USD	42	6/9/2022	(1,241)
Brown Brothers Harriman & Co.+	PLN	317	USD	71	6/9/2022	(3,016)
Brown Brothers Harriman & Co.+	USD	8,007	AUD	11,178	6/9/2022	15,700
Brown Brothers Harriman & Co.+	USD	5	CZK	108	6/9/2022	(12)
Brown Brothers Harriman & Co.+	USD	322	CZK	7,527	6/9/2022	4,580
Brown Brothers Harriman & Co.+	USD	13	PLN	56	6/9/2022	(21)
Brown Brothers Harriman & Co.+	USD	686	PLN	3,044	6/9/2022	26,630
Brown Brothers Harriman & Co.+	CHF	1,371	USD	1,392	6/13/2022	(38,857)
Brown Brothers Harriman & Co.+	CHF	331	USD	346	6/13/2022	635
Brown Brothers Harriman & Co.+	GBP	2,104	USD	2,598	6/13/2022	(52,645)
Brown Brothers Harriman & Co.+	SGD	526	USD	379	6/13/2022	(4,662)
Brown Brothers Harriman & Co.+	USD	10,196	CHF	10,062	6/13/2022	300,076
Brown Brothers Harriman & Co.+	USD	20,224	GBP	16,326	6/13/2022	349,215
Brown Brothers Harriman & Co.+	USD	4,109	SGD	5,687	6/13/2022	42,463
Brown Brothers Harriman & Co.+	EUR	2,615	USD	2,806	6/27/2022	(4,892)
Brown Brothers Harriman & Co.+	USD	681,074	EUR	634,933	6/27/2022	1,492,680
Brown Brothers Harriman & Co.+	USD	16	SGD	22	6/27/2022	43
						<u>\$ 2,107,517</u>
					Wertsteigerung	\$ 2,232,022
					Wertminderung	\$ (124,505)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

(a) Zum angemessenen Marktwert entsprechend den Verfahren bewertet, die von und unter der allgemeinen Aufsicht der Verwaltungsgesellschaft und des Verwaltungsrats festgelegt werden.

(b) Tagesgeld.

Währungskürzel:

AUD	– Australian Dollar
CHF	– Swiss Franc
CNH	– Chinese Yuan Renminbi (Offshore)
CZK	– Czech Koruna
EUR	– Euro
GBP	– Great British Pound
PLN	– Polish Zloty
SGD	– Singapore Dollar
USD	– United States Dollar

Glossar:

REIT – Real Estate Investment Trusts

Siehe Anmerkungen zum Jahresabschluss.

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
REGIERUNGEN – SCHATZPAPIERE					
AUSTRALIEN					
Australia Government Bond, Series 136	4.75%	04/21/2027	AUD 32,935	\$ 25,387,978	2.9%
Australia Government Bond, Series 144	3.75%	04/21/2037	869	634,071	0.1
Australia Government Bond, Series 145	2.75%	06/21/2035	5,531	3,646,860	0.4
Australia Government Bond, Series 148	2.75%	11/21/2027	40,683	28,594,316	3.3
Australia Government Bond, Series 150	3.00%	03/21/2047	997	628,267	0.1
Australia Government Bond, Series 158	1.25%	05/21/2032	36,000	21,185,434	2.5
Australia Government Bond, Series 163	1.00%	11/21/2031	4,653	2,700,026	0.3
				<u>82,776,952</u>	<u>9.6</u>
ÖSTERREICH					
Republic of Austria Government Bond	0.90%	02/20/2032	EUR 9,068	9,066,689	1.1
BELGIEN					
Kingdom of Belgium Government Bond, Series 76	1.90%	06/22/2038	1,015	1,072,297	0.1
Kingdom of Belgium Government Bond, Series 84	1.45%	06/22/2037	3,270	3,264,983	0.4
				<u>4,337,280</u>	<u>0.5</u>
KANADA					
Canadian Government Bond	2.00%	12/01/2051	CAD 6,310	4,145,010	0.5
Canadian Government Bond	2.25%	12/01/2029	2,652	2,017,211	0.2
				<u>6,162,221</u>	<u>0.7</u>
CHINA					
China Government Bond, Series 1827	3.25%	11/22/2028	CNY 20,150	3,123,103	0.4
China Government Bond, Series INBK	3.01%	05/13/2028	61,810	9,435,811	1.1
China Government Bond, Series INBK	3.27%	11/19/2030	190	29,520	0.0
China Government Bond, Series INBK	3.39%	03/16/2050	41,750	6,321,468	0.7
China Government Bond, Series INBK	3.81%	09/14/2050	43,590	7,117,024	0.8
				<u>26,026,926</u>	<u>3.0</u>
DEUTSCHLAND					
Bundesrepublik Deutschland Bundesanleihe	0.00%	02/15/2032	EUR 21,910	21,106,784	2.5
Bundesrepublik Deutschland Bundesanleihe	0.00%	08/15/2050	7,409	5,436,920	0.6
Bundesrepublik Deutschland Bundesanleihe	3.25%	07/04/2042	888	1,273,979	0.2
Bundesrepublik Deutschland Bundesanleihe, Series G	0.00%	08/15/2031	6,346	6,182,624	0.7
Bundesrepublik Deutschland Bundesanleihe, Series G	0.00%	08/15/2050	2,390	1,761,731	0.2
				<u>35,762,038</u>	<u>4.2</u>
INDONESIEN					
Indonesia Treasury Bond, Series FR87	6.50%	02/15/2031	IDR 42,811,000	2,837,722	0.3
IRLAND					
Ireland Government Bond	0.00%	10/18/2031	EUR 1,928	1,780,741	0.2
ITALIEN					
Italy Buoni Poliennali Del Tesoro	0.25%	03/15/2028	13,875	13,151,413	1.5
Italy Buoni Poliennali Del Tesoro	0.45%	02/15/2029	20,935	19,465,411	2.3
Italy Buoni Poliennali Del Tesoro	0.95%	09/15/2027	2,324	2,328,587	0.3
Italy Buoni Poliennali Del Tesoro	1.50%	04/30/2045	2,269	1,725,472	0.2
				<u>36,670,883</u>	<u>4.3</u>
JAPAN					
Japan Government Thirty Year Bond, Series 62	0.50%	03/20/2049	JPY 454,500	3,137,498	0.4
Japan Government Thirty Year Bond, Series 65	0.40%	12/20/2049	407,250	2,723,166	0.3
Japan Government Thirty Year Bond, Series 68	0.60%	09/20/2050	590,100	4,138,236	0.5
Japan Government Thirty Year Bond, Series 74	1.00%	03/20/2052	180,850	1,397,920	0.2
Japan Government Twenty Year Bond, Series 159	0.60%	12/20/2036	133,900	1,054,832	0.1
Japan Government Twenty Year Bond, Series 171	0.30%	12/20/2039	418,800	3,061,734	0.4
Japan Government Twenty Year Bond, Series 177	0.40%	06/20/2041	978,100	7,149,747	0.8
Japan Government Twenty Year Bond, Series 180	0.80%	03/20/2042	484,050	3,789,179	0.4
				<u>26,452,312</u>	<u>3.1</u>
SPANIEN					
Spain Government Bond	1.00%	07/30/2042	EUR 7,603	6,076,630	0.7
THAILAND					
Thailand Government Bond	1.59%	12/17/2035	THB 72,700	1,735,396	0.2
VEREINIGTES KÖNIGREICH					
United Kingdom Gilt	0.88%	01/31/2046	GBP 3,046	2,768,032	0.3
United Kingdom Gilt	1.25%	07/31/2051	2,698	2,584,846	0.3
United Kingdom Gilt	1.50%	07/31/2053	983	1,003,608	0.1
United Kingdom Gilt	1.75%	09/07/2037	4,799	5,546,866	0.7
				<u>11,903,352</u>	<u>1.4</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
VEREINIGTE STAATEN					
U.S. Treasury Bonds	1.13%	08/15/2040	USD 25,655	\$ 18,102,809	2.1%
U.S. Treasury Bonds	1.75%	08/15/2041	721	561,479	0.1
U.S. Treasury Bonds	1.88%	02/15/2051	14,782	11,289,982	1.3
U.S. Treasury Bonds	2.00%	08/15/2051	8,750	6,887,891	0.8
U.S. Treasury Bonds	2.38%	02/15/2042	3,111	2,698,306	0.3
U.S. Treasury Bonds(a)	4.50%	08/15/2039	4,930	5,874,403	0.7
U.S. Treasury Notes	0.38%	04/15/2024	12,377	11,897,199	1.4
U.S. Treasury Notes	0.38%	08/15/2024	37,462	35,700,117	4.1
U.S. Treasury Notes	0.50%	11/30/2023	5,370	5,224,003	0.6
U.S. Treasury Notes	2.13%	05/31/2026	7,093	6,911,437	0.8
U.S. Treasury Notes(a)	2.25%	02/15/2027	43,473	42,338,624	4.9
				<u>147,486,250</u>	<u>17.1</u>
				<u>399,075,392</u>	<u>46.4</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
ABN AMRO Bank NV	0.50%	09/23/2029	EUR 2,600	2,380,276	0.3
AIB Group PLC	2.25%	04/04/2028	2,171	2,248,039	0.3
Australia & New Zealand Banking Group Ltd.	4.40%	05/19/2026	USD 1,410	1,409,157	0.2
Banco Santander SA	3.13%	10/06/2026	GBP 2,200	2,720,981	0.3
Banco Santander SA	4.18%	03/24/2028	USD 1,000	979,979	0.1
Bank of America Corp.	0.58%	08/24/2028	EUR 2,065	2,011,457	0.2
Bank of America Corp.	3.38%	04/02/2026	USD 251	247,714	0.0
Bank of America Corp.	3.42%	12/20/2028	490	469,010	0.1
Bank of America Corp.	3.56%	04/23/2027	290	284,759	0.0
Bank of America Corp.	4.27%	07/23/2029	708	704,470	0.1
Barclays PLC	0.88%	01/28/2028	EUR 1,402	1,362,216	0.2
Bnp Paribas SA	2.75%	07/25/2028	2,500	2,682,724	0.3
CaixaBank SA	3.50%	04/06/2028	GBP 1,800	2,211,029	0.2
Capital One Financial Corp.	4.93%	05/10/2028	USD 1,310	1,331,247	0.1
Citigroup, Inc.	1.46%	06/09/2027	640	576,421	0.1
Citigroup, Inc.	2.01%	01/25/2026	820	780,498	0.1
Citigroup, Inc.	2.67%	01/29/2031	1,081	952,456	0.1
Citigroup, Inc.	4.66%	05/24/2028	939	953,715	0.1
Citigroup, Inc., Series W(b)	4.00%	12/10/2025	488	444,767	0.1
Citigroup, Inc., Series Y(b)	4.15%	11/15/2026	1,111	983,484	0.1
Commonwealth Bank of Australia	3.78%	03/14/2032	1,088	982,675	0.1
Coöperatieve Rabobank UA(b)	4.38%	06/29/2027	EUR 1,800	1,853,218	0.2
Danske Bank A/S	0.75%	06/09/2029	2,061	1,943,726	0.2
Danske Bank A/S	3.24%	12/20/2025	USD 592	573,725	0.1
Danske Bank A/S	4.30%	04/01/2028	1,026	996,428	0.1
Deutsche Bank AG	1.88%	02/23/2028	EUR 2,600	2,625,477	0.3
Goldman Sachs Group, Inc. (The)	2.64%	02/24/2028	USD 1,735	1,623,207	0.2
Goldman Sachs Group, Inc. (The)	3.63%	10/29/2029	GBP 1,800	2,259,008	0.3
Goldman Sachs Group, Inc. (The), Series V(b)	4.13%	11/10/2026	USD 818	723,700	0.1
HSBC Holdings PLC	3.00%	03/10/2026	1,475	1,431,287	0.2
HSBC Holdings PLC(b)	6.38%	03/30/2025	2,309	2,325,118	0.3
ING Groep NV(b)	6.75%	04/16/2024	715	723,307	0.1
JPMorgan Chase & Co.	1.09%	03/11/2027	EUR 1,725	1,777,378	0.2
Lloyds Banking Group PLC(b)	7.50%	06/27/2024	USD 2,265	2,328,718	0.3
Morgan Stanley	0.41%	10/29/2027	EUR 2,185	2,150,939	0.2
Morgan Stanley	4.21%	04/20/2028	USD 705	706,344	0.1
Nationwide Building Society	2.97%	02/16/2028	1,648	1,537,953	0.2
NatWest Group PLC	0.78%	02/26/2030	EUR 2,295	2,106,278	0.2
Natwest Group PLC	5.08%	01/27/2030	USD 255	257,985	0.0
Santander Holdings USA, Inc.	2.49%	01/06/2028	790	717,682	0.1
Santander UK Group Holdings PLC	0.60%	09/13/2029	EUR 2,575	2,377,219	0.3
Standard Chartered PLC	2.61%	01/12/2028	USD 1,729	1,575,848	0.2
Standard Chartered PLC(b) (c)	2.75%	01/30/2027	2,000	1,691,355	0.2
Swedbank AB, Series NC5(b)	5.63%	09/17/2024	800	792,875	0.1
UBS Group AG(c)	2.36%	05/12/2026	2,835	2,841,758	0.3
UniCredit SpA	1.98%	06/03/2027	654	577,034	0.1
UniCredit SpA	2.57%	09/22/2026	1,268	1,152,756	0.1
UniCredit SpA	3.13%	06/03/2032	1,440	1,186,440	0.1
				<u>67,573,837</u>	<u>7.9</u>
MAKLER					
Charles Schwab Corp. (The), Series I(b)	4.00%	06/01/2026	2,317	2,100,718	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
FINANZEN					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.30%	01/30/2032	USD 1,493	\$ 1,258,360	0.2%
Air Lease Corp.	2.10%	09/01/2028	400	340,901	0.1
Air Lease Corp.	2.88%	01/15/2026	279	263,317	0.0
Air Lease Corp.	3.25%	03/01/2025	81	78,769	0.0
Air Lease Corp.	3.63%	04/01/2027	120	114,176	0.0
Air Lease Corp.	4.63%	10/01/2028	212	205,342	0.0
Aircastle Ltd.	2.85%	01/26/2028	1,210	1,048,386	0.1
Aircastle Ltd.	4.25%	06/15/2026	840	800,966	0.1
Aircastle Ltd.	5.25%	08/11/2025	861	859,393	0.1
Aviation Capital Group LLC	1.95%	01/30/2026	78	69,840	0.0
Aviation Capital Group LLC	1.95%	09/20/2026	310	271,392	0.0
Aviation Capital Group LLC	5.50%	12/15/2024	841	856,552	0.1
Synchrony Financial	2.88%	10/28/2031	1,467	1,193,388	0.1
Synchrony Financial	3.95%	12/01/2027	701	669,469	0.1
				<u>8,030,251</u>	<u>0.9</u>
VERSICHERUNGEN					
Assicurazioni Generali SpA	5.00%	06/08/2048	EUR 1,237	1,388,253	0.2
Credit Agricole Assurances SA	4.75%	09/27/2048	900	998,942	0.1
Liberty Mutual Group, Inc.	3.63%	05/23/2059	1,120	1,145,161	0.2
Voya Financial, Inc.	5.65%	05/15/2053	USD 1,876	1,823,168	0.2
Zurich Finance Ireland Designated Activity Co.	3.00%	04/19/2051	1,385	1,142,407	0.1
				<u>6,497,931</u>	<u>0.8</u>
REITs					
Digital Dutch Finco BV	1.00%	01/15/2032	EUR 638	521,589	0.1
Digital Euro Finco LLC	2.50%	01/16/2026	1,646	1,746,446	0.2
Essential Properties LP	2.95%	07/15/2031	USD 1,757	1,432,081	0.2
GLP Capital LP/GLP Financing II, Inc.	3.25%	01/15/2032	881	741,595	0.1
Heimstaden Bostad Treasury BV	1.00%	04/13/2028	EUR 1,125	1,029,230	0.1
Host Hotels & Resorts LP, Series I	3.50%	09/15/2030	USD 1,034	923,995	0.1
Host Hotels & Resorts LP, Series J	2.90%	12/15/2031	1,641	1,357,896	0.2
Office Properties Income Trust	3.45%	10/15/2031	86	66,613	0.0
Omega Healthcare Investors, Inc.	3.25%	04/15/2033	1,413	1,125,372	0.1
Omega Healthcare Investors, Inc.	3.63%	10/01/2029	220	193,283	0.0
SBB Treasury Oyj	0.75%	12/14/2028	EUR 1,369	1,041,398	0.1
SBB Treasury Oyj	1.13%	11/26/2029	204	150,056	0.0
Vornado Realty LP	3.40%	06/01/2031	USD 668	584,054	0.1
WPC Eurobond BV	1.35%	04/15/2028	EUR 1,225	1,159,972	0.1
				<u>12,073,580</u>	<u>1.4</u>
				<u>96,276,317</u>	<u>11.2</u>
INDUSTRIE					
GRUNDSTOFFE					
Nexa Resources SA	6.50%	01/18/2028	USD 1,350	1,356,159	0.1
Suzano Austria GmbH	3.75%	01/15/2031	913	807,092	0.1
				<u>2,163,251</u>	<u>0.2</u>
KOMMUNIKATIONSMEDIEN					
Charter Communications Operating LLC/ Charter Communications Operating Capital	4.80%	03/01/2050	196	167,862	0.0
Charter Communications Operating LLC/ Charter Communications Operating Capital	5.13%	07/01/2049	340	301,230	0.0
Charter Communications Operating LLC/ Charter Communications Operating Capital	5.38%	05/01/2047	490	450,032	0.1
Discovery Communications LLC	4.65%	05/15/2050	376	314,982	0.0
Discovery Communications LLC	5.30%	05/15/2049	554	514,060	0.1
Magallanes, Inc.	3.76%	03/15/2027	683	663,068	0.1
Magallanes, Inc.	4.05%	03/15/2029	460	440,764	0.1
Netflix, Inc.	3.63%	05/15/2027	EUR 836	892,599	0.1
Netflix, Inc.	4.63%	05/15/2029	793	859,608	0.1
Weibo Corp.	3.38%	07/08/2030	USD 1,382	1,136,184	0.1
				<u>5,740,389</u>	<u>0.7</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
AT&T, Inc., Series B(b)	2.88%	03/02/2025	EUR 1,200	1,227,068	0.1
British Telecommunications PLC	9.63%	12/15/2030	USD 862	1,121,478	0.1
CK Hutchison Group Telecom Finance SA	0.75%	04/17/2026	EUR 1,932	1,949,763	0.2
T-Mobile USA, Inc.	2.63%	04/15/2026	USD 877	827,587	0.1
T-Mobile USA, Inc.	2.88%	02/15/2031	519	455,444	0.1
T-Mobile USA, Inc.	3.38%	04/15/2029	924	857,378	0.1
				<u>6,438,718</u>	<u>0.7</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Harley-Davidson Financial Services, Inc.	3.05%	02/14/2027	USD 995	\$ 922,157	0.1%
Harley-Davidson Financial Services, Inc.	3.35%	06/08/2025	622	606,711	0.1
Harley-Davidson, Inc.	3.50%	07/28/2025	1,034	1,014,617	0.1
Volkswagen Financial Services AG	0.88%	01/31/2028	EUR 1,180	1,144,742	0.1
Volkswagen International Finance NV	0.88%	09/22/2028	1,100	1,059,113	0.1
Volkswagen International Finance NV(b)	3.75%	12/28/2027	1,300	1,315,291	0.2
				<u>6,062,631</u>	<u>0.7</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Las Vegas Sands Corp.	3.50%	08/18/2026	USD 970	880,533	0.1
Las Vegas Sands Corp.	3.90%	08/08/2029	1,265	1,102,234	0.1
MDC Holdings, Inc.	6.00%	01/15/2043	1,632	1,483,737	0.2
				<u>3,466,504</u>	<u>0.4</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Altria Group, Inc.	3.13%	06/15/2031	EUR 2,027	2,048,888	0.3
British American Tobacco PLC, Series 5.25(b)	3.00%	09/27/2026	2,200	1,985,869	0.2
Imperial Brands Finance Netherlands BV	1.75%	03/18/2033	2,369	1,966,333	0.2
				<u>6,001,090</u>	<u>0.7</u>
ENERGIE					
BP Capital Markets PLC(b)	3.25%	03/22/2026	295	307,592	0.0
BP Capital Markets PLC(b)	3.63%	03/22/2029	1,595	1,597,686	0.2
Continental Resources, Inc./OK	2.88%	04/01/2032	USD 1,492	1,248,540	0.2
Continental Resources, Inc./OK	5.75%	01/15/2031	1,110	1,141,955	0.1
Devon Energy Corp.	5.60%	07/15/2041	1,679	1,770,846	0.2
Ecopetrol SA	5.88%	09/18/2023	1	1,021	0.0
Enbridge Energy Partners LP	7.38%	10/15/2045	1,376	1,728,154	0.2
Energy Transfer LP	6.25%	04/15/2049	2,805	2,862,237	0.3
Eni SpA, Series NC9(b)	2.75%	02/11/2030	EUR 1,305	1,164,147	0.1
Eni SpA, Series NC9(b)	3.38%	07/13/2029	621	590,007	0.1
ONEOK Partners LP	6.13%	02/01/2041	USD 79	79,628	0.0
ONEOK, Inc.	6.35%	01/15/2031	1,162	1,269,457	0.2
Suncor Energy, Inc.	6.50%	06/15/2038	549	628,158	0.1
Suncor Energy, Inc.	6.85%	06/01/2039	929	1,105,490	0.1
TransCanada PipeLines Ltd.	6.20%	10/15/2037	701	802,236	0.1
TransCanada PipeLines Ltd.	7.63%	01/15/2039	744	964,441	0.1
				<u>17,261,595</u>	<u>2.0</u>
TECHNOLOGIE					
Baidu, Inc.	1.63%	02/23/2027	2,551	2,270,084	0.3
Broadcom, Inc.	4.00%	04/15/2029	320	305,917	0.0
Broadcom, Inc.	4.15%	04/15/2032	1,534	1,439,338	0.2
Broadcom, Inc.	4.75%	04/15/2029	129	129,626	0.0
Dell International LLC/EMC Corp.	8.35%	07/15/2046	309	409,687	0.0
Entegris Escrow Corp.	4.75%	04/15/2029	1,445	1,374,909	0.2
Fidelity National Information Services, Inc.	0.63%	12/03/2025	EUR 128	130,521	0.0
Fidelity National Information Services, Inc.	1.00%	12/03/2028	198	190,904	0.0
Kyndryl Holdings, Inc.	2.05%	10/15/2026	USD 1,576	1,386,808	0.2
Oracle Corp.	3.60%	04/01/2040	1,179	917,652	0.1
Oracle Corp.	3.65%	03/25/2041	636	498,521	0.1
Oracle Corp.	5.38%	07/15/2040	380	365,237	0.0
Western Digital Corp.	2.85%	02/01/2029	334	286,591	0.0
Western Digital Corp.	3.10%	02/01/2032	1,615	1,313,443	0.2
Workday, Inc.	3.70%	04/01/2029	274	263,585	0.0
Workday, Inc.	3.80%	04/01/2032	727	686,123	0.1
				<u>11,968,946</u>	<u>1.4</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Delta Air Lines, Inc.	7.00%	05/01/2025	1,053	1,128,673	0.1
TRANSPORTWESEN – DIENSTLEISTUNGEN					
FedEx Corp.	0.45%	05/04/2029	EUR 2,337	2,176,909	0.3
				<u>62,408,706</u>	<u>7.2</u>
VERSORGBETRIEBE					
ELEKTRIZITÄT					
AES Panama Generation Holdings SRL	4.38%	05/31/2030	USD 505	462,075	0.1
Electricite de France SA(b)	2.88%	12/15/2026	EUR 1,200	1,116,487	0.1
Enel Finance International NV	0.50%	06/17/2030	1,470	1,322,091	0.1
Iberdrola International BV, Series NC6(b)	1.45%	11/09/2026	1,600	1,533,402	0.2
National Grid PLC	0.25%	09/01/2028	2,760	2,567,363	0.3
NextEra Energy Capital Holdings, Inc.	1.90%	06/15/2028	USD 564	502,784	0.1
				<u>7,504,202</u>	<u>0.9</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
SONSTIGE VERSORGUNGSBETRIEBE					
Thames Water Utilities Finance PLC.....	0.88%	01/31/2028	EUR 1,072	\$ 1,036,062	0.1%
				<u>8,540,264</u>	<u>1.0</u>
				<u>167,225,287</u>	<u>19.4</u>
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Axalta Coating Systems LLC	3.38%	02/15/2029	USD 703	619,422	0.1
INEOS Quattro Finance 2 PLC	2.50%	01/15/2026	EUR 1,417	1,407,065	0.2
Ingevity Corp.	3.88%	11/01/2028	USD 932	846,254	0.1
Rimini Bidco SpA(c)	5.25%	12/14/2026	EUR 1,415	1,270,694	0.1
SPCM SA	2.00%	02/01/2026	1,567	<u>1,606,405</u>	<u>0.2</u>
				<u>5,749,840</u>	<u>0.7</u>
INVESTITIONSGÜTER					
Silgan Holdings, Inc.	2.25%	06/01/2028	896	821,152	0.1
TK Elevator Midco GmbH	4.38%	07/15/2027	1,855	<u>1,842,559</u>	<u>0.2</u>
				<u>2,663,711</u>	<u>0.3</u>
KOMMUNIKATIONSMEDIEN					
Cable One, Inc.	4.00%	11/15/2030	USD 640	566,883	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	08/15/2030	276	249,102	0.0
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	06/01/2033	989	851,946	0.1
DISH DBS Corp.	5.25%	12/01/2026	1,539	1,304,980	0.1
DISH DBS Corp.	5.75%	12/01/2028	1,066	<u>871,651</u>	<u>0.1</u>
				<u>3,844,562</u>	<u>0.4</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Lorca Telecom Bondco SA	4.00%	09/18/2027	EUR 1,340	1,348,108	0.1
Telecom Italia SpA/Milano	1.63%	01/18/2029	1,895	<u>1,650,286</u>	<u>0.2</u>
				<u>2,998,394</u>	<u>0.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Ford Motor Credit Co., LLC	4.95%	05/28/2027	USD 852	848,289	0.1
ZF Finance GmbH	2.00%	05/06/2027	EUR 2,000	<u>1,809,519</u>	<u>0.2</u>
				<u>2,657,808</u>	<u>0.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Carnival Corp.	4.00%	08/01/2028	USD 671	608,329	0.1
Carnival PLC	1.00%	10/28/2029	EUR 1,640	<u>1,139,739</u>	<u>0.1</u>
				<u>1,748,068</u>	<u>0.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
1011778 BC ULC/New Red Finance, Inc.	3.50%	02/15/2029	USD 1,438	<u>1,321,497</u>	<u>0.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Levi Strauss & Co.	3.50%	03/01/2031	616	<u>540,713</u>	<u>0.1</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Cheplapharm Arzneimittel GmbH	3.50%	02/11/2027	EUR 446	446,541	0.1
Grifols Escrow Issuer SA	3.88%	10/15/2028	900	871,475	0.1
Grifols SA	1.63%	02/15/2025	406	416,190	0.0
Organon & Co./Organon Foreign Debt Co-Issuer BV	4.13%	04/30/2028	USD 859	821,801	0.1
Paysafe Finance PLC/Paysafe Holdings US Corp.	3.00%	06/15/2029	EUR 1,665	<u>1,488,466</u>	<u>0.2</u>
				<u>4,044,473</u>	<u>0.5</u>
SONSTIGE INDUSTRIEWERTE					
Belden, Inc.	3.38%	07/15/2027	1,237	<u>1,236,305</u>	<u>0.1</u>
DIENSTLEISTUNGEN					
Block, Inc.	2.75%	06/01/2026	USD 1,473	1,358,669	0.2
Verisure Holding AB	3.25%	02/15/2027	EUR 1,360	<u>1,294,501</u>	<u>0.1</u>
				<u>2,653,170</u>	<u>0.3</u>
TECHNOLOGIE					
Cedacri Mergeco SpA(c)	4.63%	05/15/2028	440	<u>458,629</u>	<u>0.1</u>
				<u>29,917,170</u>	<u>3.5</u>
FINANZINSTITUTE					
BANKWESEN					
Banco Bilbao Vizcaya Argentaria SA, Series 9(b)	6.50%	03/05/2025	USD 1,800	1,774,890	0.2
Credit Suisse Group AG(b)	7.50%	07/17/2023	1,907	1,885,486	0.2
Intesa Sanpaolo SpA	5.02%	06/26/2024	480	479,678	0.1
Intesa Sanpaolo SpA	5.71%	01/15/2026	1,846	1,844,365	0.2
Societe Generale SA(b)	7.88%	12/18/2023	2,320	<u>2,378,023</u>	<u>0.3</u>
				<u>8,362,442</u>	<u>1.0</u>
FINANZEN					
SLM Corp.	4.20%	10/29/2025	905	<u>892,968</u>	<u>0.1</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
SONSTIGE FINANZWERTE					
Motion Finco SARL	7.00%	05/15/2025	EUR 860	\$ 935,766	0.1%
REITS					
Vivion Investments Sarl	3.00%	08/08/2024	1,000	967,782	0.1
Vivion Investments SARL	3.50%	11/01/2025	500	486,354	0.0
				<u>1,454,136</u>	<u>0.1</u>
				<u>11,645,312</u>	<u>1.3</u>
VERSORGBETRIEBE					
ELEKTRIZITÄT					
EDP - Energias de Portugal SA, Series NC5	1.50%	03/14/2082	1,700	1,551,093	0.2
				<u>43,113,575</u>	<u>5.0</u>
HYPOTHEKEN MIT LAUFENDEN ZINSAHLUNGEN					
FESTVERZINSLICHE STAATSPAPIERE MIT 30-JÄHRIGER LAUFZEIT					
Federal Home Loan Mortgage Corp., Series 2020	2.50%	05/01/2050	USD 3,187	2,960,247	0.3
Federal Home Loan Mortgage Corp., Series 2020	2.50%	07/01/2050	1,545	1,441,519	0.2
Federal National Mortgage Association, Series 2012	3.50%	02/01/2042	223	223,267	0.0
Federal National Mortgage Association, Series 2012	3.50%	11/01/2042	2,402	2,405,420	0.2
Federal National Mortgage Association, Series 2012	3.50%	01/01/2043	407	408,112	0.0
Federal National Mortgage Association, Series 2013	3.50%	04/01/2043	1,403	1,406,275	0.2
Federal National Mortgage Association, Series 2018	3.50%	03/01/2048	667	665,306	0.1
Federal National Mortgage Association, Series 2020	2.50%	07/01/2050	5,177	4,848,807	0.6
Federal National Mortgage Association, Series 2020	2.50%	10/01/2050	2,426	2,262,031	0.3
Uniform Mortgage-Backed Security	3.00%	06/01/2040	10,043	9,576,157	1.1
Uniform Mortgage-Backed Security, Series 2018	3.50%	06/01/2052	2,489	2,440,302	0.3
Uniform Mortgage-Backed Security, Series 2018	4.00%	06/01/2052	4,644	4,646,790	0.5
Uniform Mortgage-Backed Security, Series 2020	2.50%	06/01/2052	4,442	4,088,771	0.5
				<u>37,373,004</u>	<u>4.3</u>
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN					
RISIKOTEILUNG - VARIABEL VERZINSLICH					
Bellemeade Re Ltd.					
Series 2019-2A, Class M2(c)	4.11%	04/25/2029	1,300	1,262,095	0.1
Series 2019-3A, Class M1B(c)	2.61%	07/25/2029	304	302,617	0.0
Series 2019-4A, Class M1B(c)	3.01%	10/25/2029	160	160,183	0.0
Series 2020-3A, Class M1C(c)	4.71%	10/25/2030	670	677,103	0.1
Connecticut Avenue Securities Trust					
Series 2019-R03, Class 1M2(c)	3.16%	09/25/2031	204	203,280	0.0
Series 2019-R06, Class 2M2(c)	3.11%	09/25/2039	61	60,685	0.0
Series 2020-R01, Class 1M2(c)	3.06%	01/25/2040	401	397,140	0.0
Series 2021-R01, Class 1M1(c)	1.33%	10/25/2041	82	81,258	0.0
Series 2021-R01, Class 1M2(c)	2.13%	10/25/2041	144	140,340	0.0
Series 2021-R03, Class 1M1(c)	1.43%	12/25/2041	1,006	985,434	0.1
Series 2021-R03, Class 1M2(c)	2.23%	12/25/2041	1,604	1,493,045	0.2
Series 2022-R01, Class 1M2(c)	2.48%	12/25/2041	1,528	1,436,777	0.2
Series 2022-R02, Class 2M2(c)	3.58%	01/25/2042	3,173	2,985,727	0.4
Eagle Re Ltd., Series 2021-2, Class M1B(c)	2.63%	04/25/2034	632	623,552	0.1
Federal Home Loan Mortgage Corp. Structured					
Agency Credit Risk Debt Notes					
Series 2013-DN2, Class M2(c)	5.26%	11/25/2023	346	346,894	0.0
Series 2014-DN3, Class M3(c)	5.01%	08/25/2024	494	497,196	0.1
Series 2018-HQA1, Class M2(c)	3.31%	09/25/2030	1,311	1,299,768	0.2
Series 2019-DNA3, Class M2(c)	3.06%	07/25/2049	118	117,355	0.0
Series 2019-DNA4, Class M2(c)	2.96%	10/25/2049	40	39,336	0.0
Series 2019-HQA1, Class M2(c)	3.36%	02/25/2049	526	524,655	0.1
Series 2020-DNA1, Class M2(c)	2.71%	01/25/2050	71	70,349	0.0
Series 2020-HQA2, Class M2(c)	4.11%	03/25/2050	293	290,975	0.0
Series 2021-DNA3, Class M2(c)	2.68%	10/25/2033	1,101	1,054,914	0.1
Series 2021-DNA5, Class M2(c)	2.23%	01/25/2034	583	569,622	0.1
Series 2021-DNA6, Class M1(c)	1.38%	10/25/2041	111	108,812	0.0
Series 2021-HQA4, Class M1(c)	1.53%	12/25/2041	1,661	1,614,495	0.2
Series 2021-HQA4, Class M2(c)	2.93%	12/25/2041	2,692	2,479,025	0.3
Federal National Mortgage Association Connecticut Avenue Securities					
Series 2014-C04, Class 1M2(c)	5.91%	11/25/2024	408	418,586	0.1
Series 2014-C04, Class 2M2(c)	6.01%	11/25/2024	132	132,549	0.0
Series 2015-C01, Class 1M2(c)	5.31%	02/25/2025	146	147,611	0.0
Series 2015-C02, Class 1M2(c)	5.01%	05/25/2025	233	233,787	0.0
Series 2015-C03, Class 1M2(c)	6.01%	07/25/2025	405	410,362	0.1
Series 2015-C04, Class 1M2(c)	6.71%	04/25/2028	19	20,556	0.0
Series 2015-C04, Class 2M2(c)	6.56%	04/25/2028	825	852,781	0.1
Series 2016-C01, Class 2M2(c)	7.96%	08/25/2028	588	617,318	0.1
Series 2016-C02, Class 1M2(c)	7.01%	09/25/2028	462	480,893	0.1
Series 2016-C05, Class 2M2(c)	5.46%	01/25/2029	1,375	1,416,091	0.2
Series 2016-C06, Class 1M2(c)	5.26%	04/25/2029	311	319,387	0.0

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
Series 2018-C01, Class 1B1(c)	4.56%	07/25/2030	USD 242	\$ 238,270	0.0%
Series 2018-C01, Class 1M2(c)	3.26%	07/25/2030	1,140	1,146,274	0.1
Series 2021-R02, Class 2M2(c)	2.58%	11/25/2041	1,170	1,082,655	0.1
Home Re Ltd.					
Series 2019-1, Class M1(c)	2.66%	05/25/2029	772	770,953	0.1
Series 2020-1, Class M1B(c)	4.26%	10/25/2030	143	142,860	0.0
PMT Credit Risk Transfer Trust, Series 2019-2R, Class A(c)	3.77%	05/27/2023	785	769,148	0.1
Radnor Re Ltd., Series 2019-1, Class M1B(c)	2.96%	02/25/2029	989	986,840	0.1
STACR Trust, Series 2018-DNA3, Class M2(c)	3.11%	09/25/2048	1,700	1,688,704	0.2
Traingle Re Ltd., Series 2021-3, Class M1A(c)	2.48%	02/25/2034	1,454	1,442,238	0.2
				<u>33,140,495</u>	<u>3.9</u>
NICHT STAATLICH FESTVERZINSLICH					
Alternative Loan Trust					
Series 2006-J1, Class 1A11	5.50%	02/25/2036	157	123,903	0.0
Series 2007-15CB, Class A19	5.75%	07/25/2037	207	146,194	0.0
				<u>270,097</u>	<u>0.0</u>
NICHT STAATLICH VARIABEL VERZINSLICH					
Deutsche Alt-A Securities Mortgage Loan Trust,					
Series 2006-AR4, Class A2(c)	1.39%	12/25/2036	157	62,363	0.0
				<u>33,472,955</u>	<u>3.9</u>
QUASI-STAATLICHE WERTPAPIERE					
QUASI-STAATSANLEIHEN					
CHINA					
China Development Bank, Series 1805	4.88%	02/09/2028	CNY 101,260	16,744,454	1.9
China Development Bank, Series 2015	3.70%	10/20/2030	61,750	9,668,218	1.1
				<u>26,412,672</u>	<u>3.0</u>
MEXIKO					
Comision Federal de Electricidad	3.35%	02/09/2031	USD 2,304	1,855,152	0.2
Comision Federal de Electricidad	4.69%	05/15/2029	536	494,058	0.1
				<u>2,349,210</u>	<u>0.3</u>
				<u>28,761,882</u>	<u>3.3</u>
INFLATIONSGEBUNDENE WERTPAPIERE					
VEREINIGTE STAATEN					
U.S. Treasury Inflation Index	0.13%	10/15/2026	5,155	5,253,436	0.6
U.S. Treasury Inflation Index	0.38%	07/15/2027	16,791	17,247,058	2.0
				<u>22,500,494</u>	<u>2.6</u>
GEDECKTE ANLEIHEN					
Bank of Nova Scotia (The)	0.01%	01/14/2027	EUR 1,803	1,804,439	0.2
Commonwealth Bank of Australia	0.75%	02/28/2028	3,492	3,556,140	0.4
DNB Boligkredit AS	0.63%	06/19/2025	775	815,699	0.1
National Australia Bank Ltd., Series G	0.63%	03/16/2027	2,542	2,607,646	0.3
National Bank of Canada	0.13%	01/27/2027	801	805,686	0.1
Royal Bank of Canada	0.63%	03/23/2026	3,475	3,618,194	0.5
Toronto-Dominion Bank (The), Series G	0.86%	03/24/2027	3,366	3,497,161	0.4
Westpac Banking Corp.	1.08%	04/05/2027	1,740	1,823,601	0.2
				<u>18,528,566</u>	<u>2.2</u>
INVESTMENTGESELLSCHAFTEN					
FONDS UND INVESTMENTTRUSTS					
AB SICAV I - Sustainable Global Thematic Credit Portfolio			63,000	5,871,953	0.7
AB SICAV I - RMB Income Plus Portfolio - Class S			65,654	9,443,957	1.1
				<u>15,315,910</u>	<u>1.8</u>
REGIERUNGEN – STAATLICHE BEHÖRDEN					
KANADA					
Canada Housing Trust No.1	1.55%	12/15/2026	CAD 4,305	3,188,403	0.3
Canada Housing Trust No.1	2.35%	06/15/2027	5,400	4,122,787	0.5
Export Development Canada	0.50%	02/25/2027	EUR 655	676,284	0.1
				<u>7,987,474</u>	<u>0.9</u>
JAPAN					
Development Bank of Japan, Inc., Series G	0.01%	09/09/2025	2,590	2,655,047	0.3
				<u>10,642,521</u>	<u>1.2</u>
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN					
NICHT STAATLICHE VARIABEL VERZINSLICHE CMBS					
BHMS, Series 2018-ATLS, Class A(c)	2.12%	07/15/2035	USD 1,901	1,848,612	0.2
BX Trust, Series 2018-EXCL, Class A(c)	1.96%	09/15/2037	2,069	2,027,784	0.2
Natixis Commercial Mortgage Securities Trust, Series 2022-JERI, Class A(c)	2.18%	01/15/2039	1,278	1,241,328	0.2
				<u>5,117,724</u>	<u>0.6</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
NICHT STAATLICHE FESTVERZINSLICHE CMBS					
GS Mortgage Securities Trust					
Series 2011-GC5, Class D	5.16%	08/10/2044	USD 85	\$ 36,691	0.0%
Series 2013-G1, Class A2	3.56%	04/10/2031	330	327,255	0.1
JPMBB Commercial Mortgage Securities Trust,					
Series 2014-C22, Class AS	4.11%	09/15/2047	1,000	989,954	0.1
JPMorgan Chase Commercial Mortgage Securities Trust,					
Series 2012-CBX, Class D	4.82%	06/15/2045	1,050	987,268	0.1
LSTAR Commercial Mortgage Trust,					
Series 2016-4, Class A2	2.58%	03/10/2049	219	218,227	0.0
Morgan Stanley Bank of America Merrill Lynch Trust,					
Series 2013-C9, Class D	4.11%	05/15/2046	300	279,131	0.0
WF-RBS Commercial Mortgage Trust,					
Series 2013-C11, Class B	3.71%	03/15/2045	1,758	1,752,662	0.2
				4,591,188	0.5
				9,708,912	1.1
REGIERUNGEN – STAATSANLEIHEN					
KOLUMBIEN					
Colombia Government International Bond	3.88%	04/25/2027	780	727,984	0.1
FRANKREICH					
Dexia Credit Local SA	0.50%	01/17/2025	EUR 700	738,911	0.1
DEUTSCHLAND					
Kreditanstalt fuer Wiederaufbau	3.20%	09/11/2026	AUD 710	500,711	0.1
INDONESIEN					
Indonesia Government International Bond	1.00%	07/28/2029	EUR 785	713,851	0.1
Indonesia Government International Bond	3.38%	07/30/2025	1,511	1,665,019	0.2
				2,378,870	0.3
MEXIKO					
Mexico Government International Bond	3.77%	05/24/2061	USD 1,245	895,778	0.1
Mexico Government International Bond	4.28%	08/14/2041	1,719	1,470,604	0.1
				2,366,382	0.2
PANAMA					
Panama Government International Bond	6.70%	01/26/2036	1,890	2,146,095	0.2
				8,858,953	1.0
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
GRUNDSTOFFE					
Braskem Idesa SAPI	6.99%	02/20/2032	596	526,274	0.1
Cia de Minas Buenaventura SAA	5.50%	07/23/2026	750	691,312	0.1
Volcan Cia Minera SAA	4.38%	02/11/2026	279	253,472	0.0
				1,471,058	0.2
INVESTITIONSGÜTER					
Cemex SAB de CV	5.45%	11/19/2029	1,495	1,430,416	0.1
Embraer Netherlands Finance BV	5.40%	02/01/2027	636	627,255	0.1
Embraer Netherlands Finance BV	6.95%	01/17/2028	678	694,679	0.1
				2,752,350	0.3
KOMMUNIKATIONSMEDIEN					
Globo Comunicacao e Participacoes SA	4.88%	01/22/2030	922	788,126	0.1
KOMMUNIKATION/TELEKOMMUNIKATION					
CT Trust	5.13%	02/03/2032	231	208,333	0.0
ENERGIE					
Greenko Dutch BV	3.85%	03/29/2026	194	176,540	0.0
Greenko Solar Mauritius Ltd.	5.95%	07/29/2026	295	286,888	0.0
Leviathan Bond Ltd.	6.13%	06/30/2025	589	585,954	0.1
				1,049,382	0.1
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Acu Petroleo Luxembourg Sarl	7.50%	01/13/2032	600	534,750	0.1
				6,803,999	0.8
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Adani Green Energy Ltd.	4.38%	09/08/2024	515	485,645	0.1
JSW Hydro Energy Ltd.	4.13%	05/18/2031	520	447,028	0.0
				932,673	0.1
FINANZINSTITUTE					
SONSTIGE FINANZWERTE					
OEC Finance Ltd.(d)	4.38%	10/25/2029	326	9,872	0.0
				7,746,544	0.9

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
SUPRANATIONALE UNTERNEHMEN					
European Investment Bank	0.75%	07/15/2027	AUD 2,735	\$ 1,691,665	0.2%
European Investment Bank	1.80%	01/19/2027	3,015	1,995,351	0.2
Inter-American Development Bank	2.50%	04/14/2027	1,305	885,316	0.1
Inter-American Development Bank	2.70%	01/29/2026	1,295	904,148	0.1
				<u>5,476,480</u>	<u>0.6</u>
GEMEINDEVERWALTUNG – REGIONALANLEIHEN					
JAPAN					
Japan Finance Organization for Municipalities, Series G	0.01%	02/02/2028	EUR 696	679,951	0.1
Japan Finance Organization for Municipalities, Series G	0.05%	02/12/2027	2,785	2,782,249	0.3
				<u>3,462,200</u>	<u>0.4</u>
SCHWELLENMÄRKTE – STAATLICHE WERTPAPIERE					
DOMINIKANISCHE REPUBLIK					
Dominican Republic International Bond	5.50%	02/22/2029	USD 875	826,219	0.1
EL SALVADOR					
El Salvador Government International Bond	8.63%	02/28/2029	885	347,805	0.1
ELFENBEINKÜSTE					
Ivory Coast Government International Bond	4.88%	01/30/2032	EUR 295	262,126	0.0
Ivory Coast Government International Bond	5.88%	10/17/2031	745	705,719	0.1
				<u>967,845</u>	<u>0.1</u>
NIGERIA					
Nigeria Government International Bond	6.13%	09/28/2028	USD 1,021	830,711	0.1
				<u>2,972,580</u>	<u>0.4</u>
GEMEINDEVERWALTUNG – KOMMUNALANLEIHEN					
KANADA					
Province of Quebec Canada	3.65%	05/20/2032	CAD 1,558	1,236,713	0.1
BESICHERTE KREDITVERPFLICHTUNGEN					
CLO - VARIABEL VERZINSLICH					
AIG CLO Ltd. Series 2021-3A, Class D (c)	4.28%	01/25/2035	USD 500	450,982	0.1
				<u>815,922,950</u>	<u>94.7</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
BESICHERTE KREDITVERPFLICHTUNGEN					
CLO - VARIABEL VERZINSLICH					
AGL CLO 12 Ltd., Series 2021-12A, Class A1 (c)	2.22%	07/20/2034	2,943	2,848,583	0.3
AGL CLO 16 Ltd., Series 2021-16A, Class D (c)	3.35%	01/20/2035	800	742,877	0.1
Ballyrock CLO Ltd., Series 2021-16A, Class A1 (c)	2.19%	07/20/2034	1,978	1,910,027	0.2
Black Diamond CLO Ltd., Series 2019-2A, Class A1A (c)	2.61%	07/23/2032	460	448,104	0.1
Neuberger Berman Loan Advisers CLO Ltd., Series 2021-42A, Class A (c)	2.14%	07/16/2035	2,579	2,509,153	0.3
Neuberger Berman Loan Advisers CLO Ltd., Series 2021-43A, Class A (c)	2.17%	07/17/2035	2,960	2,885,614	0.3
New Mountain CLO 3 Ltd. Series CLO-3A, Class A (c)	2.24%	10/20/2034	1,933	1,857,390	0.2
Rockford Tower CLO Ltd. Series 2021-1A, Class A1 (c)	2.23%	07/20/2034	2,678	2,595,499	0.3
				<u>15,797,247</u>	<u>1.8</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Credit Suisse Group AG	4.19%	04/01/2031	1,811	1,677,645	0.1
Nordea Bank Abp(b)	6.13%	09/23/2024	449	450,795	0.1
Societe Generale SA	2.80%	01/19/2028	2,546	2,317,870	0.2
				<u>4,446,310</u>	<u>0.4</u>
FINANZEN					
Aviation Capital Group LLC	3.50%	11/01/2027	212	194,326	0.0
Aviation Capital Group LLC	4.13%	08/01/2025	6	5,855	0.0
Aviation Capital Group LLC	4.38%	01/30/2024	300	298,691	0.1
Aviation Capital Group LLC	4.88%	10/01/2025	147	146,251	0.0
				<u>645,123</u>	<u>0.1</u>
VERSICHERUNGEN					
Nationwide Mutual Insurance Co.	9.38%	08/15/2039	345	491,960	0.1
				<u>5,583,393</u>	<u>0.6</u>
INDUSTRIE					
KOMMUNIKATIONSMEDIEN					
Discovery Communications LLC	5.20%	09/20/2047	1,288	1,176,521	0.2
TRANSPORTWESEN – DIENSTLEISTUNGEN					
ENA Master Trust	4.00%	05/19/2048	221	195,516	0.0
				<u>1,372,037</u>	<u>0.2</u>
				<u>6,955,430</u>	<u>0.8</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
WEPA Hygieneprodukte GmbH	2.88%	12/15/2027	EUR 1,240	\$ 1,066,903	0.1%
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Allwyn Entertainment Financing UK PLC(c)	4.13%	02/15/2028	1,351	1,386,161	0.2
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
Stonegate Pub Co., Financing PLC	8.25%	07/31/2025	GBP 795	976,927	0.1
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Avantor Funding, Inc.	2.63%	11/01/2025	EUR 1,617	1,709,891	0.2
				5,139,882	0.6
REGIERUNGEN – SCHATZPAPIERE					
MALAYSIA					
Malaysia Government Bond, Series 310	4.50%	04/15/2030	MYR 14,032	3,283,812	0.4
GEMEINDEVERWALTUNG – KOMMUNALANLEIHEN					
KANADA					
Province of Ontario Canada	2.70%	06/02/2029	CAD 4,345	3,272,296	0.4
STAMMAKTIE					
FINANZWERTE					
VERSICHERUNGEN					
Mt. Logan Re Ltd. (Preference Shares) (Series 1)(e)			1,150	1,013,911	0.1
Mt. Logan Re Ltd. (Special Investment)(e)			363	356,223	0.1
				1,370,134	0.2
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
FINANZINSTITUTE					
SONSTIGE FINANZWERTE					
OEC Finance Ltd.(d)	5.25%	12/27/2033	USD 155	5,801	0.0
OEC Finance Ltd.(d)	7.13%	12/26/2046	212	6,749	0.0
				12,550	0.0
INDUSTRIE					
INVESTITIONSGÜTER					
Odebrecht Holdco Finance Ltd.	0.00%	09/10/2058	778	3,111	0.0
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Central American Bottling Corp./CBC Bottling Holdco SL/ Beliv Holdco SL	5.25%	04/27/2029	311	295,897	0.1
DIENSTLEISTUNGEN					
MercadoLibre, Inc.	3.13%	01/14/2031	200	159,700	0.0
				458,708	0.1
				471,258	0.1
ABS-ANLEIHEN					
SONSTIGE FESTVERZINSLICHE ABS					
SBA Tower Trust, Series 2014-2A, Class C	3.87%	10/15/2049	152	152,328	0.0
				36,442,387	4.3
Gesamtanlagen					
(Kosten \$943,643,353)				\$852,365,337	99.0%
Termineinlagen					
ANZ, London(f)	0.03 %	–		433,295	0.1
Bank of Nova Scotia, Toronto(f)	0.32 %	–		444,470	0.1
BBH, Grand Cayman(f)	(0.79)%	–		1	0.0
BNP Paribas, Paris(f)	0.40 %	–		20,961,306	2.4
BNP Paribas, Paris(f)	0.50 %	–		3	0.0
Citibank, London(f)	(0.78)%	–		866,578	0.1
Sumitomo, London(f)	(0.30)%	–		425,177	0.0
Sumitomo, London(f)	0.43 %	–		706,466	0.1
Termineinlagen insgesamt				23,837,296	2.8
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				(15,658,985)	(1.8)
Nettovermögen				\$860,543,648	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/ (-minderung)
Long					
Euro-Bund Futures	06/08/2022	12	\$ 2,044,340	\$ 1,952,616	\$ (91,724)
Korea 3 Yr Bond Futures	06/21/2022	336	28,613,385	28,632,784	19,399

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Short					
Canadian 10 Yr Bond Futures	09/20/2022	42	\$ 4,244,661	\$ 4,217,432	\$ 27,229
Long Gilt Future	09/28/2022	244	36,258,293	35,656,647	601,646
					\$ 556,550
				Wertsteigerung	\$ 648,274
				Wertminderung	\$ (91,724)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
Australia and New Zealand Banking Group Ltd.	NZD 6,672	USD 4,305	06/10/2022	\$ (41,767)
Bank of America, NA	USD 1,228	GBP 941	06/09/2022	(41,836)
Bank of America, NA	USD 4,515	NZD 7,223	06/10/2022	190,766
Bank of America, NA	ZAR 140,062	USD 9,188	06/23/2022	259,787
Bank of America, NA	ZAR 142,356	USD 9,029	06/23/2022	(45,477)
Bank of America, NA	USD 1,551	EUR 1,478	06/30/2022	37,702
Bank of America, NA	SGD 3,350	USD 2,422	07/08/2022	(23,049)
Bank of America, NA	AUD 6,813	USD 4,687	07/21/2022	(205,719)
Bank of America, NA	USD 1,129	CNH 7,700	07/21/2022	23,046
Bank of America, NA	USD 2,427	TWD 71,120	07/27/2022	36,195
Barclays Bank PLC	BRL 23,153	USD 4,606	06/02/2022	(266,019)
Barclays Bank PLC	THB 71,677	USD 2,157	06/16/2022	62,100
Barclays Bank PLC	USD 4,387	SGD 6,098	07/08/2022	62,996
Barclays Bank PLC	USD 1,287	AUD 1,799	07/21/2022	5,293
BNP Paribas SA	GBP 3,572	USD 4,442	06/09/2022	(59,432)
BNP Paribas SA	USD 5,135	GBP 3,936	06/09/2022	(174,874)
BNP Paribas SA	USD 4,362	NZD 6,836	06/10/2022	91,813
BNP Paribas SA	USD 4,495	SEK 44,226	06/17/2022	35,669
BNP Paribas SA	PLN 18,937	USD 4,240	07/07/2022	(172,861)
BNP Paribas SA	USD 4,717	SGD 6,452	07/08/2022	(7,796)
BNP Paribas SA	MXN 89,810	USD 4,438	07/20/2022	(80,977)
BNP Paribas SA	USD 8,656	MXN 174,373	07/20/2022	118,612
BNP Paribas SA	CAD 5,715	USD 4,446	07/21/2022	(71,401)
Brown Brothers Harriman & Co.	USD 1	GBP 0*	06/06/2022	(1)
Brown Brothers Harriman & Co.	USD 1,783	GBP 1,430	06/09/2022	19,233
Brown Brothers Harriman & Co.	USD 4,454	ZAR 71,220	06/23/2022	85,246
Brown Brothers Harriman & Co.	EUR 7,640	USD 8,336	06/30/2022	121,765
Brown Brothers Harriman & Co.	USD 1,251	JPY 158,136	07/15/2022	(20,654)
Brown Brothers Harriman & Co.	MXN 86,511	USD 4,319	07/20/2022	(34,384)
Brown Brothers Harriman & Co.	AUD 1,333	USD 947	07/21/2022	(10,055)
Brown Brothers Harriman & Co.	CNH 10,020	USD 1,489	07/21/2022	(9,779)
Brown Brothers Harriman & Co.	USD 1,155	AUD 1,610	07/21/2022	1,012
Brown Brothers Harriman & Co.	EUR 710	USD 763	07/28/2022	(1,945)
Brown Brothers Harriman & Co.	USD 1,646	EUR 1,557	07/28/2022	31,286
Brown Brothers Harriman & Co.+	GBP 0*	USD 0*	06/09/2022	(3)
Brown Brothers Harriman & Co.+	USD 3	GBP 2	06/09/2022	48
Brown Brothers Harriman & Co.+	CAD 942	USD 731	06/13/2022	(13,349)
Brown Brothers Harriman & Co.+	EUR 5	USD 5	06/13/2022	(105)
Brown Brothers Harriman & Co.+	EUR 0*	USD 0*	06/13/2022	0
Brown Brothers Harriman & Co.+	GBP 0*	USD 0*	06/13/2022	(1)
Brown Brothers Harriman & Co.+	GBP 0*	USD 1	06/13/2022	1
Brown Brothers Harriman & Co.+	SGD 7	USD 5	06/13/2022	5
Brown Brothers Harriman & Co.+	SGD 3	USD 2	06/13/2022	(3)
Brown Brothers Harriman & Co.+	USD 54,210	CAD 70,079	06/13/2022	1,189,265
Brown Brothers Harriman & Co.+	USD 8,689	EUR 8,213	06/13/2022	132,249
Brown Brothers Harriman & Co.+	USD 10,997	GBP 8,878	06/13/2022	190,753
Brown Brothers Harriman & Co.+	USD 1,846	SGD 2,556	06/13/2022	19,049
Brown Brothers Harriman & Co.+	AUD 2,750	USD 1,934	06/14/2022	(39,241)
Brown Brothers Harriman & Co.+	USD 8,624	AUD 12,232	06/14/2022	155,831
Brown Brothers Harriman & Co.+	USD 3	GBP 2	06/27/2022	24
Citibank, NA	BRL 43,478	USD 9,077	06/02/2022	(71,526)
Citibank, NA	USD 4,379	BRL 22,730	06/02/2022	403,657
Citibank, NA	GBP 3,751	USD 4,934	06/09/2022	207,900
Citibank, NA	USD 4,726	GBP 3,785	06/09/2022	43,331
Citibank, NA	USD 4,463	GBP 3,402	06/09/2022	(176,027)
Citibank, NA	USD 4,186	NOK 39,582	06/17/2022	37,517
Citibank, NA	USD 8,995	BRL 43,478	07/05/2022	65,105
Citibank, NA	USD 4,726	CHF 4,438	07/13/2022	(88,211)
Citibank, NA	KRW11,923,172	USD 9,383	07/27/2022	(213,166)
Citibank, NA	TWD 46,369	USD 1,594	07/27/2022	(12,189)
Citibank, NA	IDR 64,515,057	USD 4,380	07/28/2022	(51,123)
Credit Suisse International	SEK 43,604	USD 4,442	06/17/2022	(24,719)
Goldman Sachs Bank USA	MYR 16,759	USD 3,950	06/16/2022	122,321

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Goldman Sachs Bank USA	SEK 44,890	USD 4,517	06/17/2022	\$ (82,242)
Goldman Sachs Bank USA	JPY 264,897	USD 2,089	07/15/2022	27,097
Goldman Sachs Bank USA	USD 4,438	AUD 6,267	07/21/2022	63,011
Goldman Sachs Bank USA	USD 2,213	TWD 65,664	07/27/2022	60,999
HSBC Bank USA	USD 8,784	BRL 43,901	06/02/2022	453,568
HSBC Bank USA	SGD 9,200	USD 6,580	07/08/2022	(134,170)
HSBC Bank USA	JPY 570,610	USD 4,422	07/15/2022	(18,639)
HSBC Bank USA	USD 4,119	CLP 3,461,666	07/15/2022	48,167
HSBC Bank USA	KRW 763,056	USD 616	07/27/2022	2,042
HSBC Bank USA	TWD 90,011	USD 3,096	07/27/2022	(21,533)
HSBC Bank USA	USD 4,668	KRW 5,840,000	07/27/2022	32,802
HSBC Bank USA	USD 4,805	KRW 5,929,448	07/27/2022	(32,750)
HSBC Bank USA	IDR 133,084,373	USD 9,037	07/28/2022	(103,106)
HSBC Bank USA	EUR 83,181	USD 88,134	07/29/2022	(1,441,815)
JPMorgan Chase Bank, NA	GBP 3,806	USD 4,824	06/09/2022	28,374
JPMorgan Chase Bank, NA	USD 918	GBP 703	06/09/2022	(31,457)
JPMorgan Chase Bank, NA	SEK 45,022	USD 4,776	06/17/2022	163,295
JPMorgan Chase Bank, NA	USD 4,635	NOK 41,348	06/17/2022	(223,009)
JPMorgan Chase Bank, NA	USD 4,740	SEK 45,107	06/17/2022	(119,529)
JPMorgan Chase Bank, NA	CHF 4,456	USD 4,584	07/13/2022	(72,502)
JPMorgan Chase Bank, NA	JPY 666,809	USD 5,192	07/15/2022	2,839
JPMorgan Chase Bank, NA	USD 4,178	JPY 542,416	07/15/2022	42,884
JPMorgan Chase Bank, NA	USD 1,550	JPY 197,830	07/15/2022	(10,796)
JPMorgan Chase Bank, NA	AUD 5,140	USD 3,666	07/21/2022	(24,797)
JPMorgan Chase Bank, NA	CAD 1,544	USD 1,204	07/21/2022	(15,844)
JPMorgan Chase Bank, NA	USD 5,467	CAD 6,938	07/21/2022	16,736
JPMorgan Chase Bank, NA	USD 4,501	IDR 65,901,989	07/28/2022	25,552
Morgan Stanley Capital Services LLC	GBP 38,312	USD 50,050	06/09/2022	1,774,327
Morgan Stanley Capital Services LLC	USD 21,224	GBP 17,414	06/09/2022	718,978
Morgan Stanley Capital Services LLC	USD 3,820	GBP 2,924	06/09/2022	(134,922)
Morgan Stanley Capital Services LLC	USD 1,053	NZD 1,535	06/10/2022	(53,304)
Morgan Stanley Capital Services LLC	NOK 41,829	USD 4,235	06/17/2022	(228,560)
Morgan Stanley Capital Services LLC	USD 4,361	SEK 44,155	06/17/2022	162,078
Morgan Stanley Capital Services LLC	USD 4,472	ZAR 71,215	06/23/2022	67,550
Morgan Stanley Capital Services LLC	PLN 20,503	USD 4,572	07/07/2022	(205,564)
Morgan Stanley Capital Services LLC	USD 4,716	INR 361,010	07/07/2022	(84,224)
Morgan Stanley Capital Services LLC	USD 4,465	PLN 19,822	07/07/2022	154,316
Morgan Stanley Capital Services LLC	AUD 106,755	USD 76,515	07/21/2022	(154,008)
Morgan Stanley Capital Services LLC	CNH 433,374	USD 63,388	07/21/2022	(1,428,828)
Morgan Stanley Capital Services LLC	USD 1,460	AUD 2,064	07/21/2022	22,213
Morgan Stanley Capital Services LLC	EUR 7,426	USD 8,031	07/28/2022	34,733
Morgan Stanley Capital Services LLC	EUR 73,025	USD 78,177	07/28/2022	(457,505)
Morgan Stanley Capital Services LLC	USD 2,363	EUR 2,269	07/28/2022	80,775
Morgan Stanley Capital Services LLC	EUR 1,783	USD 1,858	08/15/2022	(63,562)
Royal Bank of Scotland PLC	GBP 3,997	USD 5,242	06/09/2022	205,179
Royal Bank of Scotland PLC	JPY 2,854,124	USD 22,313	07/15/2022	101,330
Standard Chartered Bank	NZD 15,176	USD 10,329	06/10/2022	442,046
Standard Chartered Bank	EUR 13,429	USD 14,818	06/15/2022	391,997
Standard Chartered Bank	USD 9,321	ZAR 140,563	06/23/2022	(361,216)
Standard Chartered Bank	INR 357,857	USD 4,652	07/07/2022	61,093
Standard Chartered Bank	AUD 16,599	USD 11,550	07/21/2022	(370,851)
Standard Chartered Bank	USD 2,057	CAD 2,661	07/21/2022	46,221
Standard Chartered Bank	USD 1,162	IDR 16,711,094	07/28/2022	(14,151)
UBS AG	GBP 1,709	USD 2,143	06/09/2022	(10,649)
UBS AG	USD 4,604	NOK 43,353	06/17/2022	22,137
UBS AG	CHF 4,106	USD 4,275	07/13/2022	(15,682)
UBS AG	EUR 21,164	USD 23,035	07/15/2022	260,571
UBS AG	USD 8,711	CLP 7,383,033	07/15/2022	177,402
UBS AG	USD 4,351	MXN 87,595	07/20/2022	57,220
UBS AG	CAD 31,631	USD 25,294	07/21/2022	293,470
				\$ 1,917,675
			Wertsteigerung	\$ 9,790,579
			Wertminderung	\$ (7,872,904)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

ZENTRAL ABGERECHNETE CREDIT-DEFAULT-SWAPS

Clearing-Broker/(Börse)	Referenz-Obligation	Abschluss- datum	Nomineller Betrag (000)	Marktwert	Unrealisierte Wertsteigerung/ (-minderung)
Kaufkontrakte					
Citigroup Global Markets, Inc./(INTRCONX)	CDX-NAHY Series 38, 5 Year Index	06/20/2027	USD 11,190	\$ 181,359	\$ 148,370

ZENTRAL ABGERECHNETE ZINSSWAPS

Clearing-Broker/(Börse)	Nomineller Betrag (000)	Abschlussdatum	Zinsart		Unrealisierte Wertsteigerung/(-minderung)
			Vom Fonds geleistete Zahlungen	Vom Fonds erhaltene Zahlungen	
Citigroup Global Markets, Inc./(LCH Group)	NZD 6,849	11/01/2024	3 Month BKBM	2.580%	\$ (138,434)
Citigroup Global Markets, Inc./(LCH Group)	18,321	11/02/2024	3 Month BKBM	2.503%	(392,747)
Citigroup Global Markets, Inc./(LCH Group)	EUR 10,932	05/12/2027	6 Month EURIBOR	1.494%	2,644
Citigroup Global Markets, Inc./(LCH Group)	8,348	05/13/2027	6 Month EURIBOR	1.464%	(10,651)
Citigroup Global Markets, Inc./(LCH Group)	7,040	09/30/2050	0.122%	6 Month EURIBOR	2,757,085
Citigroup Global Markets, Inc./(LCH Group)	7,040	09/30/2050	6 Month EURIBOR	(0.017)%	(2,990,603)
Citigroup Global Markets, Inc./(LCH Group)	6,680	11/10/2050	0.022%	6 Month EURIBOR	2,729,803
Citigroup Global Markets, Inc./(LCH Group)	6,680	11/10/2050	6 Month EURIBOR	(0.043)%	(2,886,252)
Insgesamt					\$ (929,155)
				Wertsteigerung	\$ 5,489,532
				Wertminderung	\$ (6,418,687)

CREDIT-DEFAULT-SWAPS

Kontrahent	Referenz-Obligation	Abschlussdatum	Nomineller Betrag (000)	Marktwert	Vorabgebühren bezahlt/(erhalten)	Unrealisierte Wertsteigerung/(-minderung)
Verkaufskontrakte						
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 367	\$ (84,422)	\$ (41,073)	\$ (43,349)
Credit Suisse International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	206	(47,383)	(13,577)	(33,806)
Credit Suisse International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	742	(170,704)	(50,693)	(120,011)
Credit Suisse International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	858	(197,602)	(114,716)	(82,886)
Credit Suisse International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	1,928	(443,730)	(216,081)	(227,649)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	1,913	(440,312)	(257,435)	(182,877)
Insgesamt				<u>\$ (1,384,153)</u>	<u>\$ (693,575)</u>	<u>\$ (690,578)</u>
Swaps insgesamt						<u>\$ (1,471,363)</u>

* Die Anzahl der Kontrakte beträgt weniger als 500.

- (a) Die Position oder ein Teil der Position wurde gesondert verwahrt, um als Sicherheit für Derivate zu dienen.
- (b) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (c) Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2022.
- (d) Zahlungen in Sachwerten (PIK).
- (e) Zum angemessenen Marktwert entsprechend den Verfahren bewertet, die von und unter der allgemeinen Aufsicht der Verwaltungsgesellschaft und des Verwaltungsrats festgelegt werden.
- (f) Tagesgeld.

Währungskürzel:

AUD	– Australian Dollar
BRL	– Brazilian Real
CAD	– Canadian Dollar
CHF	– Swiss Franc
CLP	– Chilean Peso
CNH	– Chinese Yuan Renminbi (Offshore)
CNY	– Chinese Yuan Renminbi
EUR	– Euro
GBP	– Great British Pound
IDR	– Indonesian Rupiah
INR	– Indian Rupee
JPY	– Japanese Yen
KRW	– South Korean Won
MXN	– Mexican Peso
MYR	– Malaysian Ringgit
NOK	– Norwegian Krone
NZD	– New Zealand Dollar
PLN	– Polish Zloty
SEK	– Swedish Krona
SGD	– Singapore Dollar
THB	– Thailand Baht

TWD – New Taiwan Dollar
USD – United States Dollar
ZAR – South African Rand

Glossar:

ABS – Asset-Backed Securities
BKBM – Bank Bill Benchmark (New Zealand)
CDX-CMBX.NA. – North American Commercial Mortgage-Backed Index
CDX-NAHY – North American High Yield Credit Default Swap Index
CLO – Collateralized Loan Obligations
CMBS – Commercial Mortgage-Backed Securities
EURIBOR – Euro Interbank Offered Rate
INTRCONX – Inter-Continental Exchange
LCH – London Clearing House
LIBOR – London Interbank Offered Rate
REIT – Real Estate Investment Trust

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS-AUSRÜSTUNG			
F5, Inc.	14,126	\$ 2,303,103	0.2%
Motorola Solutions, Inc.	22,448	4,932,723	0.5
		<u>7,235,826</u>	<u>0.7</u>
IT-DIENSTLEISTUNGEN			
Visa, Inc. - Class A	52,604	11,160,991	1.1
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Advanced Micro Devices, Inc.	46,299	4,716,016	0.5
Broadcom, Inc.	8,179	4,744,883	0.5
NVIDIA Corp.	22,269	4,158,068	0.4
NXP Semiconductors NV	28,779	5,461,103	0.5
QUALCOMM, Inc.	39,439	5,648,454	0.5
		<u>24,728,524</u>	<u>2.4</u>
SOFTWARE			
Adobe, Inc.	9,500	3,956,560	0.4
Microsoft Corp.	93,875	25,521,796	2.5
Oracle Corp.	41,879	3,011,938	0.3
Salesforce, Inc.	9,841	1,576,922	0.2
		<u>34,067,216</u>	<u>3.4</u>
TECHNOLOGIE - HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	177,762	26,458,096	2.6
		<u>103,650,653</u>	<u>10.2</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Abbott Laboratories	52,514	6,168,294	0.6
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Humana, Inc.	26,642	12,101,596	1.2
UnitedHealth Group, Inc.	35,236	17,504,540	1.7
		<u>29,606,136</u>	<u>2.9</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Danaher Corp.	23,128	6,101,629	0.6
Thermo Fisher Scientific, Inc.	11,905	6,756,921	0.7
		<u>12,858,550</u>	<u>1.3</u>
PHARMAZEUTIKA			
Eli Lilly & Co.	14,375	4,505,700	0.5
Johnson & Johnson	86,412	15,513,546	1.5
Merck & Co., Inc.	48,320	4,446,890	0.4
Pfizer, Inc.	238,013	12,624,210	1.3
		<u>37,090,346</u>	<u>3.7</u>
		<u>85,723,326</u>	<u>8.5</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Boeing Co. (The)	51,289	6,739,375	0.6
Howmet Aerospace, Inc.	105,799	3,784,430	0.4
Raytheon Technologies Corp.	168,268	16,005,652	1.6
		<u>26,529,457</u>	<u>2.6</u>
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Republic Services, Inc. - Class A	48,613	6,506,364	0.7
BAU- UND INGENIEURWESEN			
WillScot Mobile Mini Holdings Corp.	89,044	3,181,542	0.3
INDUSTRIEKONZERNE			
Honeywell International, Inc.	79,156	15,326,185	1.5
MASCHINEN			
Deere & Co.	14,693	5,256,862	0.5
PROFESSIONELLE DIENSTLEISTUNGEN			
Jacobs Engineering Group, Inc.	29,583	4,144,282	0.4
STRASSE UND SCHIENE			
Canadian Pacific Railway Ltd.	51,472	3,677,160	0.4
CSX Corp.	117,384	3,731,637	0.4
Norfolk Southern Corp.	32,946	7,895,838	0.8
Union Pacific Corp.	37,436	8,227,684	0.8
		<u>23,532,319</u>	<u>2.4</u>
		<u>84,477,011</u>	<u>8.4</u>

	Anteile	Wert (USD)	Nettover- mögen %
FINANZWERTE			
BANKEN			
Fifth Third Bancorp	450,086	\$ 17,746,891	1.8%
M&T Bank Corp.	24,806	4,464,336	0.4
PNC Financial Services Group, Inc. (The)	83,396	14,628,492	1.5
Wells Fargo & Co.	208,695	9,551,970	0.9
		<u>46,391,689</u>	<u>4.6</u>
KAPITALMÄRKTE			
Charles Schwab Corp. (The)	99,353	6,964,645	0.7
Goldman Sachs Group, Inc. (The)	8,921	2,915,829	0.3
Jefferies Financial Group, Inc.	140,128	4,627,027	0.4
		<u>14,507,501</u>	<u>1.4</u>
DIVERSIFIZIERTE FINANZDIENSTLEISTUNGEN			
Berkshire Hathaway, Inc. - Class B	74,303	23,478,262	2.3
		<u>84,377,452</u>	<u>8.3</u>
ENERGIE			
ENERGIE-AUSRÜSTUNG UND -DIENSTE			
Schlumberger NV	86,502	3,975,632	0.4
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
Chevron Corp.	22,626	3,951,857	0.4
EOG Resources, Inc.	92,081	12,611,414	1.2
EQT Corp.	75,778	3,616,126	0.4
Exxon Mobil Corp.	66,269	6,361,824	0.6
Pioneer Natural Resources Co.	37,368	10,386,062	1.0
Shell PLC (ADR)	34,374	2,035,628	0.2
		<u>38,962,911</u>	<u>3.8</u>
		<u>42,938,543</u>	<u>4.2</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
Comcast Corp. - Class A	82,122	3,636,362	0.4
UNTERHALTUNG			
Walt Disney Co. (The)	20,089	2,218,629	0.2
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN			
Alphabet, Inc. - Class A	8,029	18,267,902	1.8
Meta Platforms, Inc. - Class A	28,059	5,433,345	0.5
		<u>23,701,247</u>	<u>2.3</u>
DRAHTLOSE TELEKOMMUNIKATIONSDIENSTE			
T-Mobile US, Inc.	64,779	8,634,393	0.9
		<u>38,190,631</u>	<u>3.8</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Coca-Cola Co. (The)	48,229	3,056,754	0.3
PepsiCo, Inc.	80,313	13,472,506	1.3
		<u>16,529,260</u>	<u>1.6</u>
LEBENSMITTEL UND MASSENERZEUGNISSE – EINZELHANDEL			
Costco Wholesale Corp.	5,238	2,442,060	0.3
HAUSHALTSPRODUKTE			
Procter & Gamble Co. (The)	46,338	6,852,464	0.7
TABAK			
Altria Group, Inc.	38,455	2,080,031	0.2
Philip Morris International, Inc.	19,296	2,050,200	0.2
		<u>4,130,231</u>	<u>0.4</u>
		<u>29,954,015</u>	<u>3.0</u>
NICHT-BASISKONSUMGÜTER			
HOTELS, RESTAURANTS UND FREIZEIT			
Booking Holdings, Inc.	1,949	4,372,698	0.4
McDonald's Corp.	23,650	5,964,767	0.6
		<u>10,337,465</u>	<u>1.0</u>
EINZELHANDEL - INTERNET UND DIREKTVERTRIEB			
Amazon.com, Inc.	3,929	9,446,062	1.0
SPEZIALISIERTER EINZELHANDEL			
Home Depot, Inc. (The)	23,600	7,144,900	0.7
Lowe's Cos., Inc.	10,639	2,077,797	0.2
		<u>9,222,697</u>	<u>0.9</u>
		<u>29,006,224</u>	<u>2.9</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
GRUNDSTOFFE					
CHEMIKALIEN					
FMC Corp.			38,818	\$ 4,758,310	0.5%
IMMOBILIEN					
AKTIEN-IMMOBILIENINVESTMENTGESELLSCHAFTEN (REITS)					
SBA Communications Corp.			11,245	3,785,179	0.4
VERSORGUNG					
STROMVERSORGUNGSBETRIEBE					
NextEra Energy, Inc.			42,582	3,223,032	0.3
				510,084,376	50.5
OPTIONSSCHEINE					
FINANZWERTE					
KAPITALMÄRKTE					
Pershing Square Tontine Holdings Ltd., expiring 07/24/2027.			6,105	2,809	0.0
				510,087,185	50.5
GELDMARKTINSTRUMENTE					
US-SCHATZWECHSEL					
U.S. Treasury Bill(a)	0.00%	07/07/2022	USD 18,500	18,486,310	1.8
U.S. Treasury Bill	0.00%	07/14/2022	35,800	35,764,082	3.5
U.S. Treasury Bill	0.00%	07/21/2022	40,000	39,952,500	4.0
U.S. Treasury Bill	0.00%	07/28/2022	36,500	36,450,878	3.6
U.S. Treasury Bill	0.00%	08/04/2022	147,700	147,447,920	14.6
U.S. Treasury Bill	0.00%	08/11/2022	134,900	134,623,307	13.3
				412,724,997	40.8
				922,812,182	91.3
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
STAMMAKTIEN					
KOMMUNIKATIONSDIENSTLEISTUNGEN					
UNTERHALTUNG					
Epic Games, Inc. (b)			3,249	3,688,346	0.3
INFORMATIONSTECHNOLOGIE					
IT-DIENSTLEISTUNGEN					
Stripe, Inc. (b)			15,855	546,522	0.1
				4,234,868	0.4
VORZUGSAKTIEN					
VERBRAUCHSGÜTER					
LEBENSMITTELPRODUKTE					
Dream Holdings, Inc., Series 2 (b)	0.00%		92,100	516,220	0.1
Dream Holdings, Inc., Series D (b)	0.00%		326,648	1,365,389	0.1
				1,881,609	0.2
				6,116,477	0.6
Gesamtanlagen					
(Kosten \$922,914,911)				\$ 928,928,659	91.9%
Termineinlagen					
Barclays, London(c)	0.40 %	–		99,713,568	9.9
BNP Paribas, Paris(c)	(1.34)%	–		76,462	0.0
BNP Paribas, Paris(c)	0.00 %	–		273,893	0.0
DBS Bank Ltd, Singapore(c)	0.40 %	–		44,893,426	4.4
HSBC Bank PLC, London(c)	0.43 %	–		208,526	0.0
Sumitomo, London(c)	(0.30)%	–		31,443	0.0
Sumitomo, Tokyo(c)	(0.78)%	–		149,005	0.0
Termineinlagen insgesamt				145,346,323	14.3
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				(62,930,022)	(6.2)
Nettovermögen				\$ 1,011,344,960	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Short					
S&P 500 E-Mini Futures	06/17/2022	22	\$ 4,452,310	\$ 4,544,375	\$ (92,065)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
Brown Brothers Harriman & Co.+.	CHF 134	USD 136	06/13/2022	\$ (3,802)
Brown Brothers Harriman & Co.+.	EUR 28,475	USD 30,034	06/13/2022	(551,791)
Brown Brothers Harriman & Co.+.	GBP 198	USD 244	06/13/2022	(4,481)
Brown Brothers Harriman & Co.+.	JPY 143,029	USD 1,100	06/13/2022	(11,415)
Brown Brothers Harriman & Co.+.	JPY 115,844	USD 905	06/13/2022	4,643
Brown Brothers Harriman & Co.+.	PLN 14	USD 3	06/13/2022	(106)
Brown Brothers Harriman & Co.+.	SGD 66	USD 48	06/13/2022	(499)
Brown Brothers Harriman & Co.+.	USD 35	CHF 34	06/13/2022	(108)
Brown Brothers Harriman & Co.+.	USD 3,249	CHF 3,207	06/13/2022	95,844
Brown Brothers Harriman & Co.+.	USD 546,484	EUR 516,465	06/13/2022	8,257,299
Brown Brothers Harriman & Co.+.	USD 85	GBP 67	06/13/2022	(89)
Brown Brothers Harriman & Co.+.	USD 7,868	GBP 6,352	06/13/2022	135,862
Brown Brothers Harriman & Co.+.	USD 904	JPY 114,875	06/13/2022	(11,505)
Brown Brothers Harriman & Co.+.	USD 81,454	JPY 10,588,762	06/13/2022	830,208
Brown Brothers Harriman & Co.+.	USD 1	PLN 5	06/13/2022	(3)
Brown Brothers Harriman & Co.+.	USD 126	PLN 559	06/13/2022	4,330
Brown Brothers Harriman & Co.+.	USD 21	SGD 28	06/13/2022	(7)
Brown Brothers Harriman & Co.+.	USD 1,915	SGD 2,650	06/13/2022	19,771
				\$ 8,764,151
			Wertsteigerung	\$ 9,347,957
			Wertminderung	\$ (583,806)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

TOTAL-RETURN-SWAPS

Kontrahent & Referenz-Obligation	Anzahl der Anteile oder Einheiten	Bezahler/Erhaltener Zinssatz	Nomineller Betrag (000)	Fälligkeitsdatum	Unrealisierte Wertsteigerung/(-minderung)
Gesamtrendite auf Referenz-Obligation zahlen					
Merrill Lynch International					
Rent the Runway, Inc.	1,461	OBFR Plus 20.48%	USD 26	03/06/2023	\$ 7,272
Rent the Runway, Inc.	439	OBFR Plus 15.93%	7	03/06/2023	2,185
Rent the Runway, Inc.	323	OBFR Plus 9.60%	5	03/06/2023	1,608
Rent the Runway, Inc.	315	OBFR Plus 10.98%	5	03/06/2023	1,568
Rent the Runway, Inc.	227	OBFR Plus 9.17%	4	03/06/2023	1,130
Rent the Runway, Inc.	286	OBFR Plus 9.56%	3	03/06/2023	1,423
Rent the Runway, Inc.	38	OBFR Plus 9.61%	1	03/06/2023	189
Rent the Runway, Inc.	21	OBFR Plus 8.22%	0*	05/20/2027	105
Rent the Runway, Inc.	57,516	OBFR Plus 7.49%	377	05/20/2027	286,266
Rent the Runway, Inc.	4,739	OBFR Plus 6.60%	27	05/20/2027	23,587
Rent the Runway, Inc.	6,407	OBFR Plus 6.01%	23	05/20/2027	31,889
Rent the Runway, Inc.	3,645	OBFR Plus 6.23%	21	05/20/2027	18,142
Rent the Runway, Inc.	1,735	OBFR Plus 6.74%	11	05/20/2027	8,635
Rent the Runway, Inc.	1,776	OBFR Plus 6.36%	9	05/20/2027	8,839
Rent the Runway, Inc.	1,483	OBFR Plus 6.55%	8	05/20/2027	7,381
Rent the Runway, Inc.	1,368	OBFR Plus 7.08%	8	05/20/2027	6,809
Rent the Runway, Inc.	1,146	OBFR Plus 6.54%	6	05/20/2027	5,704
Rent the Runway, Inc.	1,132	OBFR Plus 7.50%	6	05/20/2027	5,634
Rent the Runway, Inc.	766	OBFR Plus 5.97%	5	05/20/2027	3,812
Rent the Runway, Inc.	792	OBFR Plus 6.62%	4	05/20/2027	3,942
Rent the Runway, Inc.	692	OBFR Plus 5.27%	4	05/20/2027	3,444
Rent the Runway, Inc.	627	OBFR Plus 7.03%	3	05/20/2027	3,121
Rent the Runway, Inc.	548	OBFR Plus 6.16%	3	05/20/2027	2,727
Rent the Runway, Inc.	527	OBFR Plus 7.52%	3	05/20/2027	2,623
Rent the Runway, Inc.	479	OBFR Plus 6.56%	3	05/20/2027	2,384
Rent the Runway, Inc.	449	OBFR Plus 6.25%	3	05/20/2027	2,235
Rent the Runway, Inc.	443	OBFR Plus 6.68%	3	05/20/2027	2,205
Rent the Runway, Inc.	368	OBFR Plus 8.22%	3	05/20/2027	1,832
Rent the Runway, Inc.	391	OBFR Plus 6.57%	2	05/20/2027	1,946
Rent the Runway, Inc.	369	OBFR Plus 6.84%	2	05/20/2027	1,837
Rent the Runway, Inc.	349	OBFR Plus 6.80%	2	05/20/2027	1,737
Rent the Runway, Inc.	331	OBFR Plus 6.20%	2	05/20/2027	1,647
Rent the Runway, Inc.	223	OBFR Plus 8.06%	2	05/20/2027	1,110
Rent the Runway, Inc.	156	OBFR Plus 7.30%	1	05/20/2027	776
Rent the Runway, Inc.	148	OBFR Plus 7.62%	1	05/20/2027	737
Rent the Runway, Inc.	111	OBFR Plus 6.08%	1	05/20/2027	552
Morgan Stanley Capital Services LLC					
Acadia Realty Trust	4,781	FedFundEffective minus 0.24%	92	03/06/2023	(10,653)
Acadia Realty Trust	1,166	FedFundEffective minus 0.25%	21	03/06/2023	(2,598)
Acadia Realty Trust	535	FedFundEffective minus 0.26%	11	03/06/2023	(1,192)
Acadia Realty Trust	554	FedFundEffective minus 0.22%	11	03/06/2023	(1,234)

Kontrahent & Referenz-Obligation	Anzahl der Anteile oder Einheiten	Bezahler/Erhalterner Zinssatz	Nomineller Betrag (000)	Fälligkeits- datum	Unrealisierte Wertsteigerung/ (-minderung)
Acadia Realty Trust	217	FedFundEffective minus 0.23%	USD 3	03/06/2023	\$ (484)
Acadia Realty Trust	36	FedFundEffective minus 0.49%	1	03/06/2023	(80)
Acadia Realty Trust	36	FedFundEffective minus 0.21%	1	03/06/2023	(80)
Acadia Realty Trust	62	FedFundEffective minus 0.72%	1	03/06/2023	(138)
Agree Realty Corp.	3	FedFundEffective minus 0.72%	0*	03/06/2023	(10)
Agree Realty Corp.	6	FedFundEffective minus 0.49%	0*	03/06/2023	(19)
Agree Realty Corp.	7	FedFundEffective minus 0.21%	0*	03/06/2023	(22)
Agree Realty Corp.	928	FedFundEffective minus 0.24%	63	03/06/2023	(2,952)
Agree Realty Corp.	213	FedFundEffective minus 0.25%	14	03/06/2023	(678)
Agree Realty Corp.	111	FedFundEffective minus 0.22%	8	03/06/2023	(353)
Agree Realty Corp.	96	FedFundEffective minus 0.26%	6	03/06/2023	(305)
Agree Realty Corp.	41	FedFundEffective minus 0.23%	3	03/06/2023	(130)
Airbnb, Inc.	3,683	FedFundEffective minus 0.22%	429	03/06/2023	38,783
AMC Entertainment Holdings, Inc.	20,520	FedFundEffective Plus 0.38%	209	03/06/2023	(78,120)
AMC Entertainment Holdings, Inc.	9,802	FedFundEffective minus 1.20%	99	03/06/2023	(37,316)
AMC Entertainment Holdings, Inc.	2,274	FedFundEffective minus 2.10%	28	03/06/2023	(8,657)
Chatham Lodging Trust	7,410	FedFundEffective minus 0.24%	90	03/06/2023	(16,242)
Chatham Lodging Trust	1,812	FedFundEffective minus 0.25%	21	03/06/2023	(3,972)
Chatham Lodging Trust	812	FedFundEffective minus 0.26%	11	03/06/2023	(1,780)
Chatham Lodging Trust	854	FedFundEffective minus 0.22%	11	03/06/2023	(1,872)
Chatham Lodging Trust	333	FedFundEffective minus 0.23%	3	03/06/2023	(730)
Chatham Lodging Trust	56	FedFundEffective minus 0.49%	1	03/06/2023	(123)
Chatham Lodging Trust	57	FedFundEffective minus 0.21%	1	03/06/2023	(125)
Chatham Lodging Trust	79	FedFundEffective minus 0.72%	1	03/06/2023	(173)
Cognizant Technology Solutions Corp.	5,487	FedFundEffective minus 0.24%	478	03/06/2023	49,673
Cognizant Technology Solutions Corp.	2,587	FedFundEffective minus 0.22%	196	03/06/2023	23,420
Cognizant Technology Solutions Corp.	38	FedFundEffective minus 0.72%	3	03/06/2023	344
DoorDash, Inc.	2,172	FedFundEffective minus 0.22%	132	03/06/2023	(23,574)
DraftKings, Inc.	19,850	FedFundEffective minus 0.55%	216	03/06/2023	38,373
DraftKings, Inc.	8,635	FedFundEffective minus 0.22%	121	03/06/2023	16,693
DraftKings, Inc.	9,902	FedFundEffective minus 0.50%	100	03/06/2023	19,142
Hudson Pacific Properties, Inc.	24,080	FedFundEffective minus 0.22%	482	03/06/2023	2,197
Laboratory Corp. of America Holdings	327	FedFundEffective minus 0.24%	86	03/06/2023	(8,368)
Laboratory Corp. of America Holdings	64	FedFundEffective minus 0.25%	16	03/06/2023	(1,638)
Laboratory Corp. of America Holdings	45	FedFundEffective minus 0.22%	12	03/06/2023	(1,152)
Laboratory Corp. of America Holdings	37	FedFundEffective minus 0.26%	9	03/06/2023	(947)
Laboratory Corp. of America Holdings	13	FedFundEffective minus 0.23%	3	03/06/2023	(333)
Laboratory Corp. of America Holdings	2	FedFundEffective minus 0.21%	1	03/06/2023	(51)
Laboratory Corp. of America Holdings	3	FedFundEffective minus 0.49%	1	03/06/2023	(77)
Lemonade, Inc.	12,229	FedFundEffective minus 17.25%	211	03/06/2023	(15,541)
Lemonade, Inc.	5,893	FedFundEffective minus 18.05%	95	03/06/2023	(7,489)
Lemonade, Inc.	1,359	FedFundEffective minus 17.60%	29	03/06/2023	(1,727)
Membership Collective Group, Inc.	15,979	FedFundEffective minus 3.00%	127	03/06/2023	(28,615)
Membership Collective Group, Inc.	16,516	FedFundEffective minus 3.40%	110	03/06/2023	(29,577)
Membership Collective Group, Inc.	15,210	FedFundEffective minus 3.45%	104	03/06/2023	(27,238)
Membership Collective Group, Inc.	14,970	FedFundEffective minus 3.35%	93	03/06/2023	(26,808)
Membership Collective Group, Inc.	9,675	FedFundEffective minus 3.55%	72	03/06/2023	(17,326)
Membership Collective Group, Inc.	3,615	FedFundEffective minus 3.50%	29	03/06/2023	(6,474)
Snap-on, Inc.	1	FedFundEffective minus 0.49%	0*	03/06/2023	(42)
Snap-on, Inc.	1	FedFundEffective minus 0.21%	0*	03/06/2023	(42)
Snap-on, Inc.	255	FedFundEffective minus 0.24%	52	03/06/2023	(10,686)
Snap-on, Inc.	56	FedFundEffective minus 0.25%	12	03/06/2023	(2,347)
Snap-on, Inc.	36	FedFundEffective minus 0.22%	8	03/06/2023	(1,509)
Snap-on, Inc.	30	FedFundEffective minus 0.26%	6	03/06/2023	(1,257)
Snap-on, Inc.	10	FedFundEffective minus 0.72%	2	03/06/2023	(419)
Snap-on, Inc.	10	FedFundEffective minus 0.23%	2	03/06/2023	(419)
Snap-on, Inc.	6	FedFundEffective minus 0.02%	1	03/06/2023	(251)
SoFi Technologies, Inc.	39,123	FedFundEffective minus 3.00%	204	03/06/2023	(45,982)
SoFi Technologies, Inc.	16,596	FedFundEffective minus 4.20%	121	03/06/2023	(19,505)
SoFi Technologies, Inc.	18,521	FedFundEffective minus 3.30%	97	03/06/2023	(21,768)
Stryker Corp.	1	FedFundEffective minus 0.49%	0*	03/06/2023	(8)
Stryker Corp.	1	FedFundEffective minus 0.21%	0*	03/06/2023	(8)
Stryker Corp.	254	FedFundEffective minus 0.24%	66	03/06/2023	(1,950)
Stryker Corp.	56	FedFundEffective minus 0.25%	14	03/06/2023	(430)
Stryker Corp.	36	FedFundEffective minus 0.22%	9	03/06/2023	(276)
Stryker Corp.	30	FedFundEffective minus 0.26%	7	03/06/2023	(230)
Stryker Corp.	6	FedFundEffective minus 0.02%	2	03/06/2023	(46)
Stryker Corp.	10	FedFundEffective minus 0.72%	2	03/06/2023	(77)
Stryker Corp.	11	FedFundEffective minus 0.23%	2	03/06/2023	(84)
T Rowe Price Group, Inc.	11,327	FedFundEffective minus 0.22%	1,339	03/06/2023	(61,544)
Upstart Holdings, Inc.	6,248	FedFundEffective minus 5.10%	196	03/06/2023	7,751
Upstart Holdings, Inc.	3,258	FedFundEffective minus 8.05%	99	03/06/2023	4,042
Insgesamt					\$ 121,598
				Wertsteigerung	\$ 657,451
				Wertminderung	\$ (535,853)

* Nomineller Betrag geringer als \$500.

- (a) Die Position oder ein Teil der Position wurde gesondert verwahrt, um als Sicherheit für Derivate zu dienen.
- (b) Zum angemessenen Marktwert entsprechend den Verfahren bewertet, die von und unter der allgemeinen Aufsicht der Verwaltungsgesellschaft und des Verwaltungsrats festgelegt werden.
- (c) Tagesgeld.

Währungskürzel:

CHF – Swiss Franc
EUR – Euro
GBP – Great British Pound
JPY – Japanese Yen
PLN – Polish Zloty
SGD – Singapore Dollar
USD – United States Dollar

Glossar:

ADR – American Depositary Receipt
FedFundEffective – Federal Funds Effective Rate
OBFR – Overnight Bank Funding Rate
REIT – Real Estate Investment Trust

	Zinssatz	Datum	Kontrakte/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
SCHATZOBBLIGATIONEN					
Bonos de la Tesoreria de la Republica en pesos	2.50%	03/01/2025	CLP 335,000	\$ 367,230	0.7%
Bonos de la Tesoreria de la Republica en pesos	4.00%	03/01/2023	45,000	52,965	0.1
China Government Bond, Series INBK	2.37%	01/20/2027	CNY 10,620	1,583,082	3.2
China Government Bond, Series INBK	2.75%	02/17/2032	1,840	275,270	0.5
China Government Bond, Series INBK	3.01%	05/13/2028	11,860	1,810,528	3.6
China Government Bond, Series INBK	3.28%	12/03/2027	850	132,064	0.3
China Government Bond, Series INBK	3.39%	03/16/2050	10	1,514	0.0
China Government Bond, Series INBK	3.81%	09/14/2050	4,590	749,418	1.5
Colombian TES, Series B	6.25%	11/26/2025	COP 984,000	231,339	0.5
Colombian TES, Series B	7.00%	03/26/2031	2,354,500	485,258	1.0
Colombian TES, Series B	10.00%	07/24/2024	471,000	125,416	0.3
Czech Republic Government Bond, Series 121	1.20%	03/13/2031	CZK 27,630	902,700	1.8
Czech Republic Government Bond, Series 97	0.45%	10/25/2023	37,770	1,518,593	3.0
Hungary Government Bond, Series 23/A	6.00%	11/24/2023	HUF 175,910	469,528	0.9
Hungary Government Bond, Series 25/C	1.00%	11/26/2025	59,610	132,000	0.3
Indonesia Treasury Bond, Series FR64	6.13%	05/15/2028	IDR 7,787,000	519,632	1.0
Indonesia Treasury Bond, Series FR68	8.38%	03/15/2034	9,982,000	724,980	1.4
Indonesia Treasury Bond, Series FR75	7.50%	05/15/2038	20,507,000	1,388,839	2.8
Indonesia Treasury Bond, Series FR82	7.00%	09/15/2030	5,417,000	370,582	0.7
Malaysia Government Bond, Series 0220	2.63%	04/15/2031	MYR 3,860	781,556	1.6
Malaysia Government Bond, Series 415	4.25%	05/31/2035	5,732	1,268,599	2.5
Mexican Bonos, Series M	8.00%	12/07/2023	MXN 28,109	1,406,014	2.8
Mexican Bonos, Series M	7.50%	06/03/2027	10,523	507,021	1.0
Mexican Bonos, Series M	10.00%	12/05/2024	2,195	113,759	0.2
Peru Government Bond	6.15%	08/12/2032	PEN 2,861	689,020	1.4
Peru Government Bond	8.20%	08/12/2026	4,303	1,224,029	2.4
Republic of Poland Government Bond, Series 0424	2.50%	04/25/2024	PLN 6,302	1,369,767	2.7
Republic of Poland Government Bond, Series 0725	3.25%	07/25/2025	683	144,550	0.3
Thailand Government Bond	0.95%	06/17/2025	THB 108,000	3,061,513	6.1
Thailand Government Bond	2.88%	06/17/2046	10,365	250,588	0.5
Thailand Government Bond	3.30%	06/17/2038	19,722	562,292	1.1
Thailand Government Bond	3.78%	06/25/2032	20,470	638,221	1.3
U.S. Treasury Notes	1.88%	02/15/2032	USD 2,590	2,377,134	4.7
				<u>26,235,001</u>	<u>52.2</u>
SCHWELLENMÄRKTE – SCHATZPAPIERE					
Brazil Letras do Tesouro Nacional, Series LTN	0.00%	07/01/2023	BRL 9,086	1,668,743	3.3
Brazil Letras do Tesouro Nacional, Series LTN	0.00%	01/01/2024	12,028	2,088,292	4.2
Brazil Notas do Tesouro Nacional, Series F	10.00%	01/01/2029	13,365	2,512,812	5.0
Egypt Government Bond, Series 10Y	14.40%	09/10/2029	EGP 3,196	155,698	0.3
Republic of South Africa Government Bond, Series 2030	8.00%	01/31/2030	ZAR 7,500	432,997	0.9
Republic of South Africa Government Bond, Series 2048	8.75%	02/28/2048	37,822	1,955,317	3.9
Republic of South Africa Government Bond, Series R186	10.50%	12/21/2026	5,948	412,006	0.8
				<u>9,225,865</u>	<u>18.4</u>
QUASI-STAAATSANLEIHEN					
Eskom Holdings SOC Ltd., Series 42	8.50%	04/25/2042	ZAR 77,000	3,580,823	7.1
STAATSANLEIHEN					
Republic of Zambia	13.00%	12/09/2026	ZMW 29,485	1,153,494	2.3
SUPRANATIONALE UNTERNEHMEN					
International Bank for Reconstruction & Development, Series GDIF	4.60%	02/09/2026	IDR 15,100,000	990,893	2.0
INFLATIONSGBUNDENE WERTPAPIERE					
Fideicomiso PA Concesion Ruta al Mar	6.75%	02/15/2044	COP 4,240,218	736,696	1.5
REGIERUNGEN – SCHATZPAPIERE					
Malaysia Government Investment Issue, Series 0117	4.26%	07/26/2027	MYR 820	190,551	0.4
Malaysia Government Investment Issue, Series 0419	3.66%	10/15/2024	460	105,794	0.2
Thailand Government Bond	4.88%	06/22/2029	THB 1,630	54,250	0.1
				<u>350,595</u>	<u>0.7</u>
INDUSTRIESCHULDVERSCHREIBUNG					
HDFC Bank Ltd.	8.10%	03/22/2025	INR 20,000	250,930	0.5
GEKAUFTE OPTIONEN – VERKAUFSOPTIONEN					
OPTIONEN AUF TERMINKONTRAKTE					
MXN/USD					
Expiration: Aug 2022, Exercise Price: MXN 0.63(a)			78,754,500	22,301	0.0
				<u>42,546,598</u>	<u>84.7</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
SCHWELLENMÄRKTE – SCHATZPAPIERE					
Russian Federal Bond - OFZ					
Series 6207	8.15%	02/03/2027	RUB 108,069	\$ 107,638	0.2%
Russian Federal Bond - OFZ					
Series 6226	7.95%	10/07/2026	44,298	44,122	0.1
Russian Federal Bond - OFZ					
Series 6228	7.65%	04/10/2030	348,208	346,821	0.7
				498,581	1.0
INDUSTRIESCHULDVERSCHREIBUNG					
Indian Renewable Energy Development Agency Ltd.					
Series E	7.13%	10/10/2022	INR 30,000	385,644	0.8
INFLATIONSGBUNDENE WERTPAPIERE					
Fideicomiso PA Costera	6.25%	01/15/2034	COP 500,000	125,249	0.2
				1,009,474	2.0
Gesamtanlagen				\$ 43,556,072	86.7%
(Kosten \$52,965,288)					
Termineinlagen					
ANZ, London(b)	0.40 %	–		2,318,370	4.6
HSBC Bank PLC, Paris(b)	(0.78)%	–		3,309	0.0
Sumitomo, Tokyo(b)	0.40 %	–		5,033,401	10.0
Termineinlagen insgesamt				7,355,080	14.6
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				(650,117)	(1.3)
Nettovermögen				\$ 50,261,035	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Long					
Korea 10 Yr Bond Futures	06/21/2022	17	\$ 1,579,825	\$ 1,566,303	\$ (13,522)
U.S. T-Note 10 Yr (CBT) Futures	09/21/2022	24	2,883,782	2,866,875	(16,907)
					\$ (30,429)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
Bank of America, NA	BRL 2,038	USD 399	06/02/2022	\$ (29,414)
Bank of America, NA	USD 924	IDR 13,533,734	07/28/2022	5,247
Barclays Bank PLC	BRL 10,298	USD 2,049	06/02/2022	(117,463)
Barclays Bank PLC	USD 594	PLN 2,661	06/06/2022	29,352
Barclays Bank PLC	MYR 55,049	USD 13,077	06/16/2022	505,041
Barclays Bank PLC	USD 16,276	MYR 68,432	06/16/2022	(647,226)
Barclays Bank PLC	HUF 383,772	USD 1,058	07/07/2022	24,768
Barclays Bank PLC	USD 583	HUF 210,845	07/07/2022	(15,575)
Barclays Bank PLC	USD 302	INR 23,079	07/07/2022	(5,504)
Barclays Bank PLC	USD 1,256	TWD 37,105	07/27/2022	29,235
Barclays Bank PLC	USD 334	IDR 4,876,299	07/28/2022	727
BNP Paribas SA	USD 266	BRL 1,320	06/02/2022	11,994
BNP Paribas SA	BRL 309	USD 63	07/05/2022	(1,022)
BNP Paribas SA	USD 541	HUF 198,010	07/07/2022	(7,610)
BNP Paribas SA	CZK 42,120	USD 1,774	07/14/2022	(44,555)
BNP Paribas SA	USD 853	CZK 19,701	07/14/2022	(2,360)
BNP Paribas SA	USD 965	COP 3,862,277	07/15/2022	54,051
BNP Paribas SA	USD 5,101	MXN 103,202	07/20/2022	92,317
BNP Paribas SA	TWD 7,194	USD 250	07/27/2022	590
BNP Paribas SA	USD 309	TWD 8,960	07/27/2022	1,550
BNP Paribas SA	IDR 26,054,317	USD 1,770	07/28/2022	(19,191)
BNP Paribas SA	IDR 3,453,742	USD 240	07/28/2022	2,512
BNP Paribas SA	PHP 3,364	USD 63	07/28/2022	(399)
BNP Paribas SA	USD 971	IDR 14,257,497	07/28/2022	8,396
Brown Brothers Harriman & Co.	PLN 3,313	USD 769	06/06/2022	(7,022)
Brown Brothers Harriman & Co.	USD 864	PLN 3,861	06/06/2022	40,339
Brown Brothers Harriman & Co.	GBP 280	USD 348	06/09/2022	(4,530)
Brown Brothers Harriman & Co.	GBP 393	USD 497	06/09/2022	2,186
Brown Brothers Harriman & Co.	USD 766	GBP 587	06/09/2022	(26,231)
Brown Brothers Harriman & Co.	USD 239	GBP 191	06/09/2022	1,214
Brown Brothers Harriman & Co.	NZD 319	USD 205	06/10/2022	(2,589)

AB SICAV I
Emerging Market Local Currency Debt Portfolio

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.	NZD 462	USD 320	06/10/2022	\$ 18,852
Brown Brothers Harriman & Co.	USD 199	NZD 308	06/10/2022	1,413
Brown Brothers Harriman & Co.	THB 79,410	USD 2,305	06/16/2022	(16,711)
Brown Brothers Harriman & Co.	THB 39,172	USD 1,156	06/16/2022	10,786
Brown Brothers Harriman & Co.	USD 5,700	THB 191,008	06/16/2022	(116,253)
Brown Brothers Harriman & Co.	USD 501	THB 17,171	06/16/2022	846
Brown Brothers Harriman & Co.	SEK 977	USD 102	06/17/2022	2,202
Brown Brothers Harriman & Co.	USD 345	SGD 477	06/23/2022	2,387
Brown Brothers Harriman & Co.	USD 363	ZAR 5,770	06/23/2022	5,275
Brown Brothers Harriman & Co.	ZAR 16,272	USD 1,101	06/23/2022	63,764
Brown Brothers Harriman & Co.	HUF 135,469	USD 362	07/07/2022	(2,419)
Brown Brothers Harriman & Co.	HUF 123,462	USD 339	07/07/2022	6,793
Brown Brothers Harriman & Co.	USD 1,729	HUF 631,696	07/07/2022	(28,135)
Brown Brothers Harriman & Co.	CHF 1,724	USD 1,776	07/13/2022	(25,886)
Brown Brothers Harriman & Co.	CHF 235	USD 253	07/13/2022	7,987
Brown Brothers Harriman & Co.	USD 1,125	CHF 1,053	07/13/2022	(23,922)
Brown Brothers Harriman & Co.	USD 369	CHF 370	07/13/2022	17,635
Brown Brothers Harriman & Co.	CZK 21,716	USD 921	07/14/2022	(16,847)
Brown Brothers Harriman & Co.	JPY 64,328	USD 499	07/15/2022	(1,858)
Brown Brothers Harriman & Co.	JPY 12,984	USD 102	07/15/2022	1,356
Brown Brothers Harriman & Co.	USD 527	JPY 66,979	07/15/2022	(5,567)
Brown Brothers Harriman & Co.	USD 396	JPY 51,385	07/15/2022	4,332
Brown Brothers Harriman & Co.	AUD 1,894	USD 1,339	07/21/2022	(21,644)
Brown Brothers Harriman & Co.	CAD 1,268	USD 986	07/21/2022	(16,196)
Brown Brothers Harriman & Co.	CAD 369	USD 295	07/21/2022	3,334
Brown Brothers Harriman & Co.	USD 293	AUD 396	07/21/2022	(9,034)
Brown Brothers Harriman & Co.	USD 1,066	AUD 1,499	07/21/2022	10,490
Brown Brothers Harriman & Co.	USD 292	CAD 369	07/21/2022	(478)
Brown Brothers Harriman & Co.	USD 300	CAD 386	07/21/2022	4,615
Brown Brothers Harriman & Co.	HKD 642	USD 82	07/22/2022	12
Brown Brothers Harriman & Co.	EUR 929	USD 994	07/28/2022	(5,747)
Brown Brothers Harriman & Co.	USD 1,114	EUR 1,053	07/28/2022	20,057
Brown Brothers Harriman & Co.+	CZK 5	USD 0*	06/09/2022	(8)
Brown Brothers Harriman & Co.+	PLN 54	USD 12	06/09/2022	(554)
Brown Brothers Harriman & Co.+	USD 7	CZK 160	06/09/2022	92
Brown Brothers Harriman & Co.+	USD 116	PLN 515	06/09/2022	4,234
Brown Brothers Harriman & Co.+	EUR 2	USD 2	06/13/2022	(34)
Brown Brothers Harriman & Co.+	USD 116	EUR 110	06/13/2022	1,749
Credit Suisse International	HUF 537,738	USD 1,440	07/07/2022	(7,430)
Credit Suisse International	USD 763	CZK 18,315	07/14/2022	27,737
Credit Suisse International	USD 622	MXN 12,554	07/20/2022	9,334
Goldman Sachs Bank USA	MYR 51,037	USD 12,110	06/16/2022	454,525
Goldman Sachs Bank USA	USD 10,995	MYR 46,681	06/16/2022	(334,123)
Goldman Sachs Bank USA	USD 1,139	CZK 27,195	07/14/2022	35,475
Goldman Sachs Bank USA	TWD 4,786	USD 165	07/27/2022	(1,122)
Goldman Sachs Bank USA	USD 147	IDR 2,114,557	07/28/2022	(1,352)
HSBC Bank USA	BRL 2,857	USD 565	06/02/2022	(36,309)
HSBC Bank USA	USD 606	BRL 3,049	06/02/2022	35,184
HSBC Bank USA	PLN 3,982	USD 890	06/06/2022	(41,976)
HSBC Bank USA	THB 27,170	USD 811	06/16/2022	16,819
HSBC Bank USA	USD 935	THB 31,377	06/16/2022	(17,456)
HSBC Bank USA	USD 1,689	THB 58,676	06/16/2022	26,270
HSBC Bank USA	USD 2,274	USD 338	06/21/2022	(2,776)
HSBC Bank USA	USD 462	CNH 3,081	06/21/2022	(1,097)
HSBC Bank USA	USD 840	KRW 1,064,789	06/23/2022	16,924
HSBC Bank USA	ZAR 15,953	USD 1,009	06/23/2022	(7,747)
HSBC Bank USA	USD 888	HUF 320,935	07/07/2022	(24,094)
HSBC Bank USA	CZK 15,110	USD 641	07/14/2022	(11,585)
HSBC Bank USA	USD 1,723	CZK 40,639	07/14/2022	31,654
HSBC Bank USA	USD 365	CLP 311,365	07/15/2022	9,699
HSBC Bank USA	TWD 38,044	USD 1,284	07/27/2022	(33,177)
HSBC Bank USA	USD 203	TWD 5,897	07/27/2022	1,689
HSBC Bank USA	USD 932	IDR 13,646,720	07/28/2022	4,909
JPMorgan Chase Bank, NA	THB 50,293	USD 1,458	06/16/2022	(12,003)
JPMorgan Chase Bank, NA	THB 11,916	USD 358	06/16/2022	9,358
JPMorgan Chase Bank, NA	USD 360	THB 11,916	06/16/2022	(11,993)
Morgan Stanley Capital Services LLC	BRL 4,260	USD 876	06/02/2022	(19,997)
Morgan Stanley Capital Services LLC	USD 2,952	BRL 15,084	06/02/2022	221,669
Morgan Stanley Capital Services LLC	USD 985	PLN 4,404	06/06/2022	45,910
Morgan Stanley Capital Services LLC	GBP 587	USD 767	06/09/2022	27,177
Morgan Stanley Capital Services LLC	MYR 36,361	USD 8,652	06/16/2022	348,318
Morgan Stanley Capital Services LLC	USD 9,242	MYR 38,775	06/16/2022	(386,277)
Morgan Stanley Capital Services LLC	USD 868	BRL 4,260	07/05/2022	19,207
Morgan Stanley Capital Services LLC	PEN 2,877	USD 763	07/15/2022	(7,924)
Morgan Stanley Capital Services LLC	USD 672	CNH 4,582	07/21/2022	13,286
Royal Bank of Scotland PLC	USD 1,356	EUR 1,281	07/28/2022	23,736

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Standard Chartered Bank	NZD 906	USD 617	06/10/2022	\$ 26,402
Standard Chartered Bank	THB 22,468	USD 658	06/16/2022	1,363
Standard Chartered Bank	USD 309	INR 24,068	06/27/2022	(313)
Standard Chartered Bank	USD 324	BRL 1,564	07/05/2022	1,927
Standard Chartered Bank	USD 590	CNH 4,027	07/21/2022	12,033
Standard Chartered Bank	TWD 29,189	USD 997	07/27/2022	(13,444)
Standard Chartered Bank	USD 311	KRW 383,000	07/27/2022	(3,125)
Standard Chartered Bank	USD 1,488	TWD 43,767	07/27/2022	28,164
Standard Chartered Bank	IDR 28,907,946	USD 1,962	07/28/2022	(23,268)
Standard Chartered Bank	USD 405	IDR 5,820,428	07/28/2022	(4,929)
Standard Chartered Bank	USD 889	IDR 12,977,274	07/28/2022	2,117
UBS AG	NZD 1,258	USD 808	06/10/2022	(11,031)
UBS AG	THB 54,659	USD 1,605	06/16/2022	7,638
UBS AG	INR 36,230	USD 465	06/27/2022	103
UBS AG	CHF 604	USD 630	07/13/2022	(565)
UBS AG	USD 2,173	CLP 1,850,470	07/15/2022	54,204
UBS AG	USD 555	MXN 11,120	07/20/2022	4,075
				\$ 277,539
			Wertsteigerung	\$ 2,514,636
			Wertminderung	\$ (2,237,097)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

VERKAUFTE WÄHRUNGSOPTIONEN

Bezeichnung	Ausübungs- preis	Fälligkeit	Kontrakte (000)	Prämien erhalten	Marktwert
Bank of America, NA- Call - MXN vs. USD MXN	22.00	Aug 2022	MXN 27,500	\$ 6,649	\$ (4,344)
HSBC Bank USA, NA- Call - MXN vs. USD MXN	22.10	Aug 2022	MXN 10,895	3,250	(968)
HSBC Bank USA, NA- Call - MXN vs. USD MXN	22.35	Aug 2022	MXN 44,074	12,554	(3,003)
				\$ 22,453	\$ (8,315)

ZENTRAL ABGERECHNETE ZINSSWAPS

Clearing-Broker/(Börse)	Nomineller Betrag (000)	Abschluss- datum	Zinsart		Unrealisierte Wertsteigerung/ (-minderung)
			Vom Fonds geleistete Zahlungen	Vom Fonds erhaltene Zahlungen	
Morgan Stanley & Co., LLC/(LCH Group)	CNY 8,730	03/17/2024	China 7-Day Reverse Repo Rate	2.206%	\$ 1,740
Morgan Stanley & Co., LLC/(LCH Group)	730	05/06/2024	China 7-Day Reverse Repo Rate	2.241%	214
Morgan Stanley & Co., LLC/(LCH Group)	COP1,148,940	03/22/2032	1 Day IBR	7.930%	(5,863)
Morgan Stanley & Co., LLC/(LCH Group)	COP 22,310	05/09/2032	1 Day IBR	8.825%	244
Morgan Stanley & Co., LLC/(LCH Group)	INR 38,007	03/17/2027	1 Day MIBOR	5.949%	(20,901)
Morgan Stanley & Co., LLC/(LCH Group)	SGD 390	05/20/2032	1 Day SORA	2.601%	1,844
Morgan Stanley & Co., LLC/(LCH Group)	HKD 11,018	03/15/2024	1.877%	3 Month HIBOR	15,962
Morgan Stanley & Co., LLC/(LCH Group)	SGD 2,230	05/20/2024	2.178%	1 Day SORA	(1,301)
Morgan Stanley & Co., LLC/(LCH Group)	CNY 3,610	03/17/2027	2.415%	China 7-Day Reverse Repo Rate	(414)
Morgan Stanley & Co., LLC/(LCH Group)	310	05/06/2027	2.495%	China 7-Day Reverse Repo Rate	(195)
Morgan Stanley & Co., LLC/(CME Group)	CLP1,242,489	03/21/2024	6 Month CAMARA	7.930%	(76)
Morgan Stanley & Co., LLC/(LCH Group)	KRW1,773,030	05/06/2024	3 Month KSDA	3.097%	2,433
Morgan Stanley & Co., LLC/(LCH Group)	HKD 2,223	03/15/2032	3 Month HIBOR	2.280%	(16,353)
Morgan Stanley & Co., LLC/(CME Group)	ZAR 9,130	03/17/2032	3 Month JIBAR	7.985%	(16,296)
Morgan Stanley & Co., LLC/(CME Group)	1,250	05/04/2032	3 Month JIBAR	8.391%	(68)
Morgan Stanley & Co., LLC/(LCH Group)	KRW358,360	05/06/2032	3.114%	3 Month KSDA	(442)
Morgan Stanley & Co., LLC/(CME Group)	CZK 12,490	03/21/2032	3.765%	6 Month PRIBOR	43,576
Morgan Stanley & Co., LLC/(CME Group)	MXN 5,782	03/05/2032	4 Week TIIE	8.425%	7
Morgan Stanley & Co., LLC/(CME Group)	CZK 840	05/06/2032	4.418%	6 Month PRIBOR	1,136
Morgan Stanley & Co., LLC/(LCH Group)	PLN 1,440	03/21/2032	4.521%	6 Month WIBOR	41,503
Morgan Stanley & Co., LLC/(LCH Group)	INR 85,824	03/17/2024	5.056%	1 Day MIBOR	28,757
Morgan Stanley & Co., LLC/(CME Group)	HUF102,530	03/22/2032	5.800%	6 Month BUBOR	18,741
Morgan Stanley & Co., LLC/(CME Group)	CLP243,677	03/21/2032	5.930%	6 Month CAMARA	2,809
Morgan Stanley & Co., LLC/(CME Group)	ZAR 37,140	03/17/2024	5.985%	3 Month JIBAR	18,169
Morgan Stanley & Co., LLC/(CME Group)	HUF515,908	03/22/2024	6 Month BUBOR	7.207%	(5,492)
Morgan Stanley & Co., LLC/(CME Group)	CZK 69,730	03/21/2024	6 Month PRIBOR	4.980%	(54,739)
Morgan Stanley & Co., LLC/(CME Group)	3,130	05/06/2024	6 Month PRIBOR	5.806%	(662)
Morgan Stanley & Co., LLC/(LCH Group)	PLN 7,780	03/21/2024	6 Month WIBOR	5.564%	(47,373)
Morgan Stanley & Co., LLC/(LCH Group)	1,790	05/06/2024	6 Month WIBOR	7.360%	(149)
Morgan Stanley & Co., LLC/(LCH Group)	410	05/06/2032	6.078%	6 Month WIBOR	1,655
Morgan Stanley & Co., LLC/(CME Group)	ZAR 4,370	05/04/2024	6.416%	3 Month JIBAR	308

Clearing-Broker/(Börse)	Nomineller Betrag (000)	Abschlussdatum	Zinsart		Unrealisierte Wertsteigerung/(-minderung)
			Vom Fonds geleistete Zahlungen	Vom Fonds erhaltene Zahlungen	
Morgan Stanley & Co., LLC/(LCH Group)	COP4,694,810	03/22/2024	8.540%	1 Day IBR	\$ (428)
Morgan Stanley & Co., LLC/(CME Group)	MXN21,755	03/15/2024	8.645%	4 Week TIIE	6,065
Morgan Stanley & Co., LLC/(LCH Group)	COP 5,300	05/09/2024	8.785%	1 Day IBR	(7)
Insgesamt					\$ 14,404
				Wertsteigerung	\$ 185,163
				Wertminderung	\$ (170,759)

ZINSSWAPS

Gegenpartei	Nominalbetrag (000)	Abschlussdatum	Zinsart		Unrealisierte Wertsteigerung/(-minderung)
			Vom Fonds geleistete Zahlungen	Vom Fonds erhaltene Zahlungen	
Goldman Sachs International	MYR 5,758	03/18/2024	2.660%	3 Month KLIBOR	\$ 13,851
Goldman Sachs International	MYR 1,233	03/18/2032	3 Month KLIBOR	3.545%	(10,687)
					\$ 3,164
				Wertsteigerung	\$ 13,851
				Wertminderung	\$ (10,687)
Swaps insgesamt					\$ 17,568

* Die Anzahl der Kontrakte beträgt weniger als 500.

- (a) Ein Kontrakt bezieht sich auf 1 Anteil.
- (b) Tagesgeld.

Währungskürzel:

- AUD – Australian Dollar
- BRL – Brazilian Real
- CAD – Canadian Dollar
- CHF – Swiss Franc
- CLP – Chilean Peso
- CNH – Chinese Yuan Renminbi (Offshore)
- CNY – Chinese Yuan Renminbi
- COP – Colombian Peso
- CZK – Czech Koruna
- EGP – Egyptian Pound
- EUR – Euro
- GBP – Great British Pound
- HKD – Hong Kong Dollar
- HUF – Hungarian Forint
- IDR – Indonesian Rupiah
- INR – Indian Rupee
- JPY – Japanese Yen
- KRW – South Korean Won
- MXN – Mexican Peso
- MYR – Malaysian Ringgit
- NZD – New Zealand Dollar
- PEN – Peruvian Sol
- PHP – Philippine Peso
- PLN – Polish Zloty
- RUB – Russian Ruble
- SEK – Swedish Krona
- SGD – Singapore Dollar
- THB – Thailand Baht
- TWD – New Taiwan Dollar
- USD – United States Dollar
- ZAR – South African Rand
- ZMW – Zambian Kwacha

Glossar:

- BUBOR – Budapest Interbank Offered Rate
- CAMARA – Indice Camara Promedio Rate

CBT	– Chicago Board of Trade
CDI	– Brazil CETIP Interbank Deposit Rate
CME	– Chicago Mercantile Exchange
HIBOR	– Hong Kong Interbank Offered Rate
IBR	– Incremental Borrowing Rate
JIBAR	– Johannesburg Interbank Agreed Rate
KLIBOR	– Kuala Lumpur Interbank Offered Rate
KSDA	– Korean Securities Dealers Association Rate
LCH	– London Clearing House
LIBOR	– London Interbank Offered Rate
MIBOR	– Mumbai Inter Bank Offered Rate
PRIBOR	– Prague Interbank Offered Rate
SORA	– Singapore Overnight Rate Average
TIIE	– Banco de México Equilibrium Interbank Interest Rate
WIBOR	– Warsaw Interbank Offered Rate

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
REGIERUNGEN – SCHATZPAPIERE					
CHINA					
China Government Bond, Series INBK	2.37%	01/20/2027	CNY 4,000	\$ 596,264	1.9%
China Government Bond, Series INBK	3.39%	03/16/2050	4,430	670,757	2.2
				<u>1,267,021</u>	<u>4.1</u>
INDIEN					
India Government Bond	5.85%	12/01/2030	INR 50,000	583,035	1.9
India Government Bond	6.19%	09/16/2034	31,300	358,696	1.2
India Government Bond	6.54%	01/17/2032	50,000	604,367	1.9
India Government Bond	7.72%	05/25/2025	61,140	802,770	2.6
				<u>2,348,868</u>	<u>7.6</u>
INDONESIEN					
Indonesia Treasury Bond, Series FR56	8.38%	09/15/2026	IDR 14,127,000	1,042,013	3.4
Indonesia Treasury Bond, Series FR73	8.75%	05/15/2031	21,700,000	1,637,062	5.3
Indonesia Treasury Bond, Series FR81	6.50%	06/15/2025	14,910,000	1,045,571	3.4
Indonesia Treasury Bond, Series FR85	7.75%	04/15/2031	10,000,000	704,684	2.3
				<u>4,429,330</u>	<u>14.4</u>
MALAYSIA					
Malaysia Government Bond, Series 0413	3.84%	04/15/2033	MYR 3,200	696,640	2.2
Malaysia Government Bond, Series 0519	3.76%	05/22/2040	5,773	1,167,521	3.8
Malaysia Government Investment Issue, Series 0519	4.64%	11/15/2049	960	207,837	0.7
				<u>2,071,998</u>	<u>6.7</u>
PHILIPPINEN					
Philippine Government International Bond	6.25%	01/14/2036	PHP 18,000	335,705	1.1
SINAGPUR					
Singapore Government Bond	2.38%	06/01/2025	SGD 2,500	1,825,025	6.0
Singapore Government Bond	2.75%	03/01/2046	610	438,472	1.4
Singapore Government Bond	2.88%	09/01/2030	1,488	1,101,025	3.6
				<u>3,364,522</u>	<u>11.0</u>
SÜDKOREA					
Korea Treasury Bond, Series 2503	1.50%	03/10/2025	KRW 1,700,000	1,316,150	4.3
Korea Treasury Bond, Series 2603	1.25%	03/10/2026	1,874,600	1,410,280	4.6
Korea Treasury Bond, Series 3909	1.13%	09/10/2039	1,451,420	839,754	2.7
Korea Treasury Bond, Series 4903	2.00%	03/10/2049	1,367,680	874,626	2.8
				<u>4,440,810</u>	<u>14.4</u>
THAILAND					
Thailand Government Bond	2.00%	06/17/2042	THB 55,000	1,252,193	4.1
VEREINIGTE STAATEN					
U.S. Treasury Notes	1.50%	02/29/2024	USD 1,000	984,219	3.2
				<u>20,494,666</u>	<u>66.6</u>
QUASI-STAAATLICHE WERTPAPIERE					
QUASI-STAAATSANLEIHEN					
CHINA					
China Development Bank, Series 1904	3.68%	02/26/2026	CNY 70	10,862	0.1
China Development Bank, Series 1905	3.48%	01/08/2029	19,360	2,987,720	9.7
				<u>2,998,582</u>	<u>9.8</u>
SUPRANATIONALE UNTERNEHMEN					
European Bank for Reconstruction & Development, Series G	5.00%	01/15/2026	INR 60,000	728,612	2.4
European Bank for Reconstruction & Development, Series G	5.15%	02/16/2024	60,000	751,806	2.4
International Bank for Reconstruction & Development, Series GDIF	4.60%	02/09/2026	IDR 7,000,000	459,354	1.5
				<u>1,939,772</u>	<u>6.3</u>
INVESTMENTGESELLSCHAFTEN					
FONDS UND INVESTMENTTRUSTS					
AB SICAV I - China Bond Portfolio - Class SA			122,572	1,921,530	6.2
INFLATIONSgebundene Wertpapiere					
THAILAND					
Thailand Government Bond, Series ILB	1.25%	03/12/2028	THB 18,364	546,460	1.8
REGIERUNGEN – STAATLICHE BEHÖRDEN					
VIETNAM					
Viet Nam Debt & Asset Trading Corp.	1.00%	10/10/2025	USD 400	353,075	1.1
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
VERSORGBETRIEBE					
ELEKTRIZITÄT					
Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033	165	162,720	0.5

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
FINANZINSTITUTE					
REITs					
Central China Real Estate Ltd.....	7.75%	05/24/2024	USD 200	\$ 52,225	0.1%
Fantasia Holdings Group Co., Ltd.(a)	9.88%	10/19/2023	200	18,000	0.1
Kaisa Group Holdings Ltd.(a)	11.70%	11/11/2025	200	32,350	0.1
Sunac China Holdings Ltd.	6.65%	08/03/2024	200	32,040	0.1
Zhenro Properties Group Ltd.(a)	8.35%	03/10/2024	200	17,000	0.1
				<u>151,615</u>	<u>0.5</u>
				<u>314,335</u>	<u>1.0</u>
				<u>28,568,420</u>	<u>92.8</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
QUASI-STAAATLICHE WERTPAPIERE					
QUASI-STAAATSANLEIHEN					
Export-Import Bank of India, Series P-06	9.10%	06/15/2022	INR 50,000	630,247	2.1
Gesamtanlagen				\$ 29,198,667	94.9%
(Kosten \$32,004,599)					
Termineinlagen					
BNP Paribas, Paris(b)	0.00 %	–		12,708	0.1
BNP Paribas, Paris(b)	0.32 %	–		50	0.0
BNP Paribas, Paris(b)	0.50 %	–		342	0.0
BNP Paribas, Paris(b)	4.62 %	–		1	0.0
Royal Bank of Canada, Toronto(b)	0.40 %	–		181,632	0.6
SEB, Stockholm(b)	0.43 %	–		82	0.0
Termineinlagen insgesamt				<u>194,815</u>	<u>0.7</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>1,360,775</u>	<u>4.4</u>
Nettovermögen				<u>\$ 30,754,257</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Long					
10 Yr Australian Bond Futures	06/15/2022	15	\$ 1,300,382	\$ 1,315,646	\$ 15,264
Korea 10 Yr Bond Futures	06/21/2022	47	4,532,089	4,330,367	(201,722)
Short					
U.S. T-Note 10 Yr (CBT) Futures	09/21/2022	26	3,124,664	3,105,781	18,883
					\$ (167,575)
				Wertsteigerung	\$ 34,147
				Wertminderung	\$ (201,722)

DEVEISENTERMINGESCHÄFTE

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
Australia and New Zealand Banking Group Ltd.	CNH	7,788	USD	1,140	07/21/2022	\$ (24,274)
Bank of America, NA.	INR	4,681	USD	60	07/07/2022	7
Bank of America, NA.	KRW	131,634	USD	104	07/27/2022	(1,739)
Bank of America, NA.	USD	58	TWD	1,708	07/27/2022	768
Barclays Bank PLC	KRW	200,535	USD	159	07/27/2022	(2,088)
Barclays Bank PLC	IDR	3,205,190	USD	219	07/28/2022	(1,606)
BNP Paribas SA	INR	3,781	USD	48	07/07/2022	(84)
BNP Paribas SA	USD	279	KRW	352,924	07/27/2022	5,031
BNP Paribas SA	IDR	1,014,075	USD	69	07/28/2022	(800)
BNP Paribas SA	USD	91	IDR	1,320,051	07/28/2022	(230)
Brown Brothers Harriman & Co.	THB	5,787	USD	168	06/16/2022	(1,212)
Brown Brothers Harriman & Co.	THB	5,062	USD	150	06/16/2022	1,865
Brown Brothers Harriman & Co.	USD	80	THB	2,669	06/16/2022	(1,698)
Brown Brothers Harriman & Co.	USD	437	THB	15196	06/16/2022	7,359
Brown Brothers Harriman & Co.	SGD	258	USD	186	07/08/2022	(2,178)
Brown Brothers Harriman & Co.	SGD	497	USD	364	07/08/2022	1,515
Brown Brothers Harriman & Co.	CNH	778	USD	116	07/21/2022	(541)
Brown Brothers Harriman & Co.+	EUR	0*	USD	0*	06/09/2022	(1)
Brown Brothers Harriman & Co.+	USD	1	EUR	1	06/09/2022	11
Brown Brothers Harriman & Co.+	CAD	195	USD	151	06/13/2022	(3,662)
Brown Brothers Harriman & Co.+	EUR	18	USD	19	06/13/2022	(341)
Brown Brothers Harriman & Co.+	GBP	48	USD	59	06/13/2022	(1,348)
Brown Brothers Harriman & Co.+	SGD	4	USD	3	06/13/2022	(35)
Brown Brothers Harriman & Co.+	USD	2,705	CAD	3,496	06/13/2022	59,138

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.+.....	USD 1,032	EUR 975	06/13/2022	\$ 15,602
Brown Brothers Harriman & Co.+.....	USD 1,891	GBP 1,527	06/13/2022	32,842
Brown Brothers Harriman & Co.+.....	USD 128	SGD 177	06/13/2022	1,313
Brown Brothers Harriman & Co.+.....	AUD 353	USD 247	06/14/2022	(7,194)
Brown Brothers Harriman & Co.+.....	USD 4,430	AUD 6,281	06/14/2022	78,080
Brown Brothers Harriman & Co.+.....	USD 1	EUR 1	06/27/2022	1
Citibank, NA	USD 638	THB 21,566	06/16/2022	(7,768)
Citibank, NA	INR 4,923	USD 64	07/07/2022	745
Citibank, NA	PHP 8,042	USD 153	07/28/2022	95
Citibank, NA	USD 1,058	IDR 15,570,075	07/28/2022	11,233
Goldman Sachs Bank USA	USD 811	MYR 3,454	06/16/2022	(22,440)
Goldman Sachs Bank USA	KRW 506,142	USD 396	07/27/2022	(11,338)
Goldman Sachs Bank USA	TWD 20,970	USD 721	07/27/2022	(4,917)
HSBC Bank USA	USD 951	THB 31,444	06/16/2022	(31,768)
HSBC Bank USA	INR 3,486	USD 45	07/07/2022	21
HSBC Bank USA	USD 3,099	KRW 3,862,448	07/27/2022	9,682
HSBC Bank USA	IDR 894,805	USD 61	07/28/2022	(289)
JPMorgan Chase Bank, NA	KRW 65,900	USD 52	07/27/2022	(695)
Morgan Stanley Capital Services LLC	MYR 497	USD 113	06/16/2022	(452)
Morgan Stanley Capital Services LLC	MYR 645	USD 154	06/16/2022	7,216
Morgan Stanley Capital Services LLC	INR 151,026	USD 1,973	07/07/2022	35,235
Morgan Stanley Capital Services LLC	CNH 1,014	USD 149	07/21/2022	(2,941)
Morgan Stanley Capital Services LLC	KRW 114,551	USD 91	07/27/2022	(1,406)
Morgan Stanley Capital Services LLC	KRW 135,250	USD 110	07/27/2022	1,194
Royal Bank of Scotland PLC	INR 7,362	USD 95	07/07/2022	1,030
Standard Chartered Bank	IDR 29,901,476	USD 2,079	07/28/2022	25,320
UBS AG	SGD 79	USD 58	07/08/2022	224
UBS AG	KRW 109,082	USD 89	07/27/2022	741
				\$ 163,223
				Wertsteigerung \$ 296,268
				Wertminderung \$ (133,045)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

ZENTRAL ABGERECHNETE ZINSSWAPS

Clearing-Broker/(Börse)	Nomineller Betrag (000)	Abschluss- datum	Zinsart		Unrealisierte Wertsteigerung/ (-minderung)
			Vom Fonds geleistete Zahlungen	Vom Fonds erhaltene Zahlungen	
Morgan Stanley & Co. LLC/(LCH Group)	MYR 10,100	10/29/2026	3.070%	3 Month KLIBOR	\$ 57,383

* Die Anzahl der Kontrakte beträgt weniger als 500.

- (a) Not leidend.
(b) Tagesgeld.

Währungskürzel:

AUD	– Australian Dollar
CAD	– Canadian Dollar
CNH	– Chinese Yuan Renminbi (Offshore)
CNY	– Chinese Yuan Renminbi
EUR	– Euro
GBP	– Great British Pound
IDR	– Indonesian Rupiah
INR	– Indian Rupee
KRW	– South Korean Won
MYR	– Malaysian Ringgit
PHP	– Philippine Peso
SGD	– Singapore Dollar
THB	– Thailand Baht
TWD	– New Taiwan Dollar
USD	– United States Dollar

Glossar:

- CBT – Chicago Board of Trade
- KLIBOR – Kuala Lumpur Interbank Offered Rate
- LCH – London Clearing House
- REIT – Real Estate Investment Trust

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN					
Absa Group Ltd.(a)	6.38%	05/27/2026	USD 355	\$ 332,369	0.3%
Abu Dhabi National Energy Co. PJSC	2.00%	04/29/2028	336	303,303	0.2
Acu Petroleo Luxembourg Sarl	7.50%	01/13/2032	560	499,100	0.4
Adani Electricity Mumbai Ltd.	3.87%	07/22/2031	521	428,470	0.3
Adani Green Energy Ltd.	4.38%	09/08/2024	280	264,040	0.2
Adani Ports & Special Economic Zone Ltd.	4.20%	08/04/2027	200	188,913	0.1
Adani Ports & Special Economic Zone Ltd.	4.38%	07/03/2029	290	261,598	0.2
ADIB Capital Invest 2 Ltd.(a)	7.13%	09/20/2023	400	411,075	0.3
Aegea Finance SARL	6.75%	05/20/2029	475	468,022	0.4
Aeropuertos Dominicanos Siglo XXI SA	6.75%	03/30/2029	460	442,463	0.3
AES El Salvador Trust II	6.75%	03/28/2023	200	184,000	0.1
AES Gener SA	6.35%	10/07/2079	450	419,906	0.3
Agile Group Holdings Ltd.	5.50%	05/17/2026	450	166,500	0.1
Alfa Desarrollo SpA.	4.55%	09/27/2051	503	382,636	0.3
Alfa SAB de CV	5.25%	03/25/2024	630	637,009	0.5
Alibaba Group Holding Ltd.	3.40%	12/06/2027	270	259,149	0.2
Alpek SAB de CV	3.25%	02/25/2031	251	212,142	0.2
America Movil SAB de CV	2.88%	05/07/2030	480	435,108	0.3
AngloGold Ashanti Holdings PLC	3.38%	11/01/2028	620	543,275	0.4
AngloGold Ashanti Holdings PLC	6.50%	04/15/2040	200	198,225	0.2
Axiata SPV2 Bhd.	2.16%	08/19/2030	345	297,519	0.2
Axtel SAB de CV	6.38%	11/14/2024	609	569,415	0.4
Banco BTG Pactual SA/Cayman Islands.	7.75%	02/15/2029	230	234,787	0.2
Banco de Credito del Peru S.A	3.25%	09/30/2031	325	289,575	0.2
Banco de Credito del Peru S.A.	3.13%	07/01/2030	471	435,086	0.3
Banco Mercantil del Norte SA/Grand Cayman(a)	8.38%	10/14/2030	240	241,200	0.2
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38%	04/17/2025	250	255,625	0.2
Bangkok Bank PCL/Hong Kong	3.73%	09/25/2034	435	388,863	0.3
Bank Hapoalim BM	3.26%	01/21/2032	214	188,320	0.1
Bank Negara Indonesia Persero Tbk PT	3.75%	03/30/2026	236	222,456	0.2
Bank of East Asia Ltd. (The)(a)	5.88%	09/19/2024	250	251,563	0.2
Bank Tabungan Negara Persero Tbk PT	4.20%	01/23/2025	560	541,862	0.4
Bidvest Group UK PLC (The)	3.63%	09/23/2026	389	350,100	0.3
Bioceanico Sovereign Certificate Ltd.	0.00%	06/05/2034	215	145,206	0.1
BOC Aviation Ltd., Series G	1.75%	01/21/2026	1,050	973,077	0.8
Braskem Idesa SAPI	6.99%	02/20/2032	255	225,168	0.2
Braskem Idesa SAPI	7.45%	11/15/2029	760	713,830	0.6
Braskem Netherlands Finance BV	4.50%	01/31/2030	725	674,852	0.5
Braskem Netherlands Finance BV	8.50%	01/23/2081	300	317,625	0.2
BRF SA	4.88%	01/24/2030	710	608,825	0.5
Bukit Makmur Mandiri Utama PT.	7.75%	02/10/2026	378	338,310	0.3
CA Magnum Holdings	5.38%	10/31/2026	539	494,869	0.4
Canacol Energy Ltd.	5.75%	11/24/2028	560	495,250	0.4
CDBL Funding 1	3.50%	10/24/2027	330	316,368	0.2
Celulosa Arauco y Constitucion SA.	4.20%	01/29/2030	550	514,938	0.4
Cemex SAB de CV	3.88%	07/11/2031	692	579,619	0.5
Cemex SAB de CV	5.45%	11/19/2029	260	248,768	0.2
Cencosud SA	5.15%	02/12/2025	380	380,751	0.3
Central China Real Estate Ltd.	7.25%	08/13/2024	540	142,020	0.1
Central China Real Estate Ltd.	7.75%	05/24/2024	207	54,053	0.0
Chile Electricity PEC SpA.	0.00%	01/25/2028	470	346,625	0.3
China Cinda 2020 I Management Ltd.	3.00%	01/20/2031	730	618,584	0.5
China Cinda Asset Management Co., Ltd.(a)	4.40%	11/03/2026	275	258,156	0.2
China Development Bank Financial Leasing Co., Ltd.	2.88%	09/28/2030	480	459,540	0.4
China SCE Group Holdings Ltd.	6.00%	02/04/2026	210	96,600	0.1
Cia de Minas Buenaventura SAA	5.50%	07/23/2026	560	516,180	0.4
CIBANCO SA Institucion de Banca Multiple Trust	4.38%	07/22/2031	730	538,265	0.4
Citgo Holding, Inc.	9.25%	08/01/2024	133	132,164	0.1
CK Hutchison International 20 Ltd.	2.50%	05/08/2030	710	629,137	0.5
CMB Wing Lung Bank Ltd.(a)	6.50%	01/24/2024	400	416,950	0.3
Colbun SA	3.95%	10/11/2027	270	256,129	0.2
Cometa Energia SA de CV.	6.38%	04/24/2035	604	585,665	0.5
Consortio Transmuntaro SA	5.20%	04/11/2038	460	427,886	0.3
Contemporary Ruiding Development Ltd.	2.63%	09/17/2030	355	295,736	0.2
Corp. Inmobiliaria Vesta SAB de CV	3.63%	05/13/2031	212	174,635	0.1
COSL Singapore Capital Ltd.	2.50%	06/24/2030	248	215,988	0.2
Country Garden Holdings Co., Ltd.	3.13%	10/22/2025	265	159,000	0.1
CSN Inova Ventures.	6.75%	01/28/2028	616	601,370	0.5
CT Trust	5.13%	02/03/2032	330	297,619	0.2
DBS Group Holdings Ltd., Series G(a)	3.30%	02/27/2025	200	191,500	0.2
Delek royalty on Leviathan Ltd.	7.49%	12/30/2023	450	455,063	0.4
Delhi International Airport Ltd.	6.45%	06/04/2029	449	386,140	0.3
Digicel International Finance Ltd./Digicel Holdings Bermuda Ltd.	8.75%	05/25/2024	467	445,359	0.3

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Ecopetrol SA	4.13%	01/16/2025	USD 400	\$ 388,618	0.3%
Ecopetrol SA	4.63%	11/02/2031	289	248,540	0.2
Ecopetrol SA	5.88%	09/18/2023	530	541,262	0.4
Ecopetrol SA	5.88%	11/02/2051	762	597,560	0.5
Ecopetrol SA	6.88%	04/29/2030	585	589,387	0.5
Embraer Netherlands Finance BV	6.95%	01/17/2028	750	768,450	0.6
Emirates Semb Corp. Water & Power Co. PJSC	4.45%	08/01/2035	260	254,150	0.2
Empresas Publicas de Medellin ESP	4.25%	07/18/2029	398	326,065	0.3
Empresas Publicas de Medellin ESP	4.38%	02/15/2031	779	623,589	0.5
Enel Chile SA	4.88%	06/12/2028	370	366,263	0.3
Equate Petrochemical BV	2.63%	04/28/2028	996	901,380	0.7
Equate Petrochemical BV	4.25%	11/03/2026	262	260,084	0.2
Fenix Power Peru SA	4.32%	09/20/2027	592	561,998	0.4
First Abu Dhabi Bank PJSC(a)	4.50%	04/05/2026	450	434,250	0.3
First Quantum Minerals Ltd.	7.50%	04/01/2025	473	479,652	0.4
Freeport Indonesia PT	4.76%	04/14/2027	212	212,247	0.2
Freeport Indonesia PT	5.32%	04/14/2032	423	413,186	0.3
GC Treasury Center Co., Ltd.	2.98%	03/18/2031	590	505,329	0.4
Globo Comunicacao e Participacoes SA	5.50%	01/14/2032	370	316,651	0.2
Gohl Capital Ltd.	4.25%	01/24/2027	340	315,200	0.2
Gran Colombia Gold Corp.	6.88%	08/09/2026	600	510,913	0.4
Gran Tierra Energy International Holdings Ltd.	6.25%	02/15/2025	680	627,300	0.5
Gran Tierra Energy, Inc.	7.75%	05/23/2027	1,355	1,255,444	1.0
Greenko Dutch BV	3.85%	03/29/2026	194	176,540	0.1
Greenko Solar Mauritius Ltd.	5.95%	07/29/2026	400	389,000	0.3
Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025	320	312,000	0.2
Grupo Energia Bogota SA ESP	4.88%	05/15/2030	254	235,791	0.2
HKT Capital No. 5 Ltd.	3.25%	09/30/2029	318	292,818	0.2
HPCL-Mittal Energy Ltd.	5.45%	10/22/2026	200	190,500	0.1
HTA Group Ltd./Mauritius	7.00%	12/18/2025	730	708,100	0.6
Huarong Finance 2017 Co., Ltd.	4.75%	04/27/2027	460	440,450	0.3
Huarong Finance 2019 Co., Ltd.	4.50%	05/29/2029	520	470,600	0.4
Huarong Finance II Co., Ltd.	4.63%	06/03/2026	726	700,590	0.5
Hunt Oil Co. of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	412	395,977	0.3
IHS Holding Ltd.	6.25%	11/29/2028	350	319,340	0.3
India Clean Energy Holdings	4.50%	04/18/2027	770	623,700	0.5
Indian Renewable Energy Development Agency Ltd., Series E	7.13%	10/10/2022	INR 20,000	257,096	0.2
Indika Energy Capital IV Pte Ltd.	8.25%	10/22/2025	USD 538	538,000	0.4
Indofood CBP Sukses Makmur Tbk PT.	3.40%	06/09/2031	402	332,699	0.3
Indofood CBP Sukses Makmur Tbk PT.	3.54%	04/27/2032	925	760,914	0.6
Infraestructura Energetica Nova SAB de CV	4.88%	01/14/2048	346	272,216	0.2
Inkia Energy Ltd.	5.88%	11/09/2027	220	202,098	0.2
Interconexion Electrica SA ESP	3.83%	11/26/2033	332	277,075	0.2
Intercorp Financial Services, Inc.	4.13%	10/19/2027	790	719,690	0.6
Inversiones CMPC SA	3.00%	04/06/2031	400	337,700	0.3
Investment Energy Resources Ltd.	6.25%	04/26/2029	256	241,728	0.2
Iochpe-Maxion Austria GmbH/Maxion Wheels de Mexico S de RL de CV	5.00%	05/07/2028	530	460,868	0.4
Israel Electric Corp. Ltd., Series G	3.75%	02/22/2032	202	184,830	0.1
Israel Electric Corp. Ltd., Series G	4.25%	08/14/2028	374	367,175	0.3
Itau Unibanco Holding SA/Cayman Island(a)	4.63%	02/27/2025	800	664,280	0.5
Jababeka International BV	6.50%	10/05/2023	360	252,000	0.2
JGC Ventures Pte Ltd.(b)	0.00%	06/30/2025	3	1,759	0.0
JGC Ventures Pte Ltd.(b)	3.00%	06/30/2025	695	348,322	0.3
Jollibee Worldwide Pte Ltd.	4.75%	06/24/2030	910	874,908	0.7
JSW Hydro Energy Ltd.	4.13%	05/18/2031	819	704,168	0.6
JSW Infrastructure Ltd.	4.95%	01/21/2029	484	416,785	0.3
JSW Steel Ltd.	5.05%	04/05/2032	970	811,162	0.6
Kaisa Group Holdings Ltd.(c)	9.95%	07/23/2025	310	50,239	0.0
Kaisa Group Holdings Ltd.(c)	10.50%	01/15/2025	300	48,806	0.0
Kaisa Group Holdings Ltd.(c)	11.65%	06/01/2026	250	40,516	0.0
Kallpa Generacion SA	4.13%	08/16/2027	200	186,800	0.1
Kasikornbank PCL/Hong Kong	3.34%	10/02/2031	320	293,260	0.2
Kia Corp.	2.75%	02/14/2027	483	456,633	0.4
Klabin Austria GmbH	3.20%	01/12/2031	200	162,950	0.1
KOC Holding AS	6.50%	03/11/2025	340	328,376	0.3
Kookmin Bank	2.50%	11/04/2030	300	256,020	0.2
Kookmin Bank, Series G	4.50%	02/01/2029	200	200,038	0.2
Kosmos Energy Ltd.	7.50%	03/01/2028	370	345,950	0.3
Kosmos Energy Ltd.	7.75%	05/01/2027	345	330,338	0.3
Krung Thai Bank PCL/Cayman Islands(a)	4.40%	03/25/2026	865	778,500	0.6
KWG Group Holdings Ltd.	6.00%	09/15/2022	210	126,000	0.1
KWG Group Holdings Ltd.	7.40%	01/13/2027	210	53,550	0.0
Lenovo Group Ltd.	3.42%	11/02/2030	210	182,214	0.1
Leviathan Bond Ltd.	6.50%	06/30/2027	266	263,023	0.2
Leviathan Bond Ltd.	6.75%	06/30/2030	174	171,253	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Light Servicos de Eletricidade SA/Light Energia SA	4.38%	06/18/2026	USD 1,230	\$ 1,129,140	0.9%
Lima Metro Line 2 Finance Ltd.	4.35%	04/05/2036	382	347,822	0.3
LLPL Capital Pte Ltd.	6.88%	02/04/2039	349	341,009	0.3
Logan Group Co., Ltd.	4.70%	07/06/2026	371	83,475	0.1
Logan Group Co., Ltd.	5.25%	02/23/2023	200	47,000	0.0
Logan Group Co., Ltd.	5.25%	10/19/2025	289	65,025	0.1
Logan Group Co., Ltd.	5.75%	01/14/2025	200	45,000	0.0
MARB BondCo PLC	3.95%	01/29/2031	600	496,140	0.4
Medco Bell Pte Ltd.	6.38%	01/30/2027	400	372,000	0.3
Medco Laurel Tree Pte Ltd.	6.95%	11/12/2028	350	324,625	0.3
Medco Oak Tree Pte Ltd.	7.38%	05/14/2026	245	238,875	0.2
Melco Resorts Finance Ltd.	5.25%	04/26/2026	720	590,400	0.5
Melco Resorts Finance Ltd.	5.63%	07/17/2027	250	198,750	0.2
Melco Resorts Finance Ltd.	5.75%	07/21/2028	580	446,600	0.4
MercadoLibre, Inc.	2.38%	01/14/2026	200	180,038	0.1
Metinvest BV	8.50%	04/23/2026	780	469,950	0.4
MGM China Holdings Ltd.	5.25%	06/18/2025	360	313,493	0.2
MGM China Holdings Ltd.	5.38%	05/15/2024	500	460,000	0.4
MGM China Holdings Ltd.	5.88%	05/15/2026	400	344,748	0.3
Minejesa Capital BV	4.63%	08/10/2030	240	224,100	0.2
MV24 Capital BV	6.75%	06/01/2034	235	213,584	0.2
National Central Cooling Co. PJSC	2.50%	10/21/2027	299	273,828	0.2
Natura & Co. Luxembourg Holdings Sarl	6.00%	04/19/2029	320	309,660	0.2
Natura Cosmeticos SA	4.13%	05/03/2028	606	546,650	0.4
NBK Tier 1 Financing 2 Ltd.(a)	4.50%	08/27/2025	600	568,425	0.4
Nexa Resources SA	5.38%	05/04/2027	370	359,825	0.3
OCP SA	3.75%	06/23/2031	1,023	847,044	0.7
OEC Finance Ltd.(b)	4.38%	10/25/2029	437	13,124	0.0
Ooredoo International Finance Ltd.	2.63%	04/08/2031	305	269,163	0.2
Ooredoo International Finance Ltd.	5.00%	10/19/2025	300	310,695	0.2
Peru LNG Srl	5.38%	03/22/2030	826	724,815	0.6
Petkim Petrokimya Holding AS	5.88%	01/26/2023	920	901,600	0.7
Philippine National Bank	3.28%	09/27/2024	300	294,150	0.2
PLDT, Inc.	2.50%	01/23/2031	550	469,150	0.4
Power Finance Corp. Ltd., Series G	3.35%	05/16/2031	295	245,596	0.2
Powerlong Real Estate Holdings Ltd.	4.90%	05/13/2026	200	42,000	0.0
Powerlong Real Estate Holdings Ltd.	5.95%	04/30/2025	200	44,000	0.0
Powerlong Real Estate Holdings Ltd.	6.25%	08/10/2024	220	50,600	0.0
Prosus NV	3.06%	07/13/2031	720	557,100	0.4
Prosus NV	3.68%	01/21/2030	384	323,040	0.3
QNB Finance Ltd.	2.63%	05/12/2025	600	581,250	0.5
Reliance Industries Ltd.	2.88%	01/12/2032	630	537,863	0.4
Reliance Industries Ltd.	3.63%	01/12/2052	280	218,481	0.2
Rizal Commercial Banking Corp.(a)	6.50%	08/27/2025	200	193,725	0.2
Ronshine China Holdings Ltd.	7.10%	01/25/2025	716	93,080	0.1
Ronshine China Holdings Ltd.	8.10%	06/09/2023	280	44,800	0.0
Rutas 2 and 7 Finance Ltd.	0.00%	09/30/2036	193	124,507	0.1
SABIC Capital II BV	4.50%	10/10/2028	207	210,338	0.2
Sands China Ltd.	3.80%	01/08/2026	644	557,987	0.4
Sands China Ltd.	5.40%	08/08/2028	200	175,250	0.1
Sasol Financing USA LLC	5.50%	03/18/2031	540	468,450	0.4
Sasol Financing USA LLC	5.88%	03/27/2024	580	580,000	0.5
Saudi Arabian Oil Co.	2.25%	11/24/2030	650	575,250	0.5
Scenery Journey Ltd.(c)	11.50%	10/24/2022	364	37,037	0.0
Scenery Journey Ltd.(c)	12.00%	10/24/2023	896	92,008	0.1
Seazen Group Ltd.	4.45%	07/13/2025	420	258,300	0.2
SEPLAT Energy PLC	7.75%	04/01/2026	1,387	1,279,507	1.0
Shimao Group Holdings Ltd.	5.20%	01/16/2027	590	76,700	0.1
Shimao Group Holdings Ltd.	5.60%	07/15/2026	520	70,200	0.1
Shinhan Bank Co., Ltd.	3.88%	03/24/2026	320	316,128	0.2
Shinhan Financial Group Co., Ltd.	3.34%	02/05/2030	580	567,059	0.4
SierraCol Energy Andina LLC	6.00%	06/15/2028	487	417,237	0.3
SK Hynix, Inc.	2.38%	01/19/2031	363	295,275	0.2
SM Investments Corp.	4.88%	06/10/2024	600	610,662	0.5
St Marys Cement, Inc. Canada	5.75%	01/28/2027	254	259,107	0.2
Star Energy Geothermal Darajat II/Star Energy Geothermal Salak	4.85%	10/14/2038	570	512,394	0.4
Stillwater Mining Co.	4.00%	11/16/2026	728	655,200	0.5
Stillwater Mining Co.	4.50%	11/16/2029	965	827,487	0.6
StoneCo Ltd.	3.95%	06/16/2028	308	243,570	0.2
Studio City Co., Ltd.	7.00%	02/15/2027	236	217,120	0.2
Studio City Finance Ltd.	6.00%	07/15/2025	590	449,114	0.4
Studio City Finance Ltd.	6.50%	01/15/2028	400	276,000	0.2
Sunac China Holdings Ltd.	5.95%	04/26/2024	310	49,600	0.0
Sunac China Holdings Ltd.	6.50%	01/26/2026	230	36,800	0.0
Suzano Austria GmbH	5.00%	01/15/2030	270	260,719	0.2
Suzano Austria GmbH	6.00%	01/15/2029	283	289,827	0.2
Sweihan PV Power Co. PJSC	3.63%	01/31/2049	700	598,500	0.5

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
Tencent Holdings Ltd.	2.39%	06/03/2030	USD 720	\$ 614,239	0.5%
Teva Pharmaceutical Finance Netherlands III BV.....	3.15%	10/01/2026	1,041	926,490	0.7
Teva Pharmaceutical Finance Netherlands III BV.....	4.75%	05/09/2027	435	400,287	0.3
Teva Pharmaceutical Finance Netherlands III BV.....	7.13%	01/31/2025	400	408,110	0.3
Times China Holdings Ltd.	5.55%	06/04/2024	210	75,600	0.1
Times China Holdings Ltd.	5.75%	01/14/2027	206	59,740	0.0
Times China Holdings Ltd.	6.20%	03/22/2026	270	81,000	0.1
TMBThanachart Bank PCL(a).....	4.90%	12/02/2024	900	853,200	0.7
TNB Global Ventures Capital Bhd.	3.24%	10/19/2026	390	378,983	0.3
Trust Fibra Uno	6.39%	01/15/2050	233	203,191	0.2
TSMC Arizona Corp.....	3.88%	04/22/2027	390	392,929	0.3
TSMC Arizona Corp.....	4.13%	04/22/2029	650	650,117	0.5
TSMC Arizona Corp.....	4.25%	04/22/2032	780	782,015	0.6
TSMC Arizona Corp.....	4.50%	04/22/2052	260	258,911	0.2
Tsmc Global Ltd.	1.00%	09/28/2027	590	511,211	0.4
TSMC Global Ltd.	1.38%	09/28/2030	520	421,075	0.3
TSMC Global Ltd.	2.25%	04/23/2031	430	368,428	0.3
Tullow Oil PLC	10.25%	05/15/2026	1,422	1,375,785	1.1
UEP Penonome II SA.	6.50%	10/01/2038	664	628,261	0.5
Ulker Biskuvi Sanayi AS	6.95%	10/30/2025	270	221,029	0.2
United Overseas Bank Ltd.	2.00%	10/14/2031	350	317,674	0.2
United Overseas Bank Ltd.(a)	3.88%	10/19/2023	600	596,737	0.5
UPL Corp. Ltd.....	4.63%	06/16/2030	600	499,238	0.4
Vedanta Resources Finance II PLC	8.95%	03/11/2025	662	597,455	0.5
Vedanta Resources Finance II PLC	13.88%	01/21/2024	1,269	1,286,290	1.0
Volcan Cia Minera SAA.	4.38%	02/11/2026	700	635,950	0.5
Weibo Corp.	3.50%	07/05/2024	330	323,855	0.3
Woori Bank	5.13%	08/06/2028	200	207,538	0.2
Wynn Macau Ltd.....	5.13%	12/15/2029	200	146,000	0.1
Wynn Macau Ltd.....	5.50%	01/15/2026	324	261,727	0.2
Wynn Macau Ltd.....	5.50%	10/01/2027	1,020	785,400	0.6
Wynn Macau Ltd.....	5.63%	08/26/2028	300	223,500	0.2
Xiaomi Best Time International Ltd.....	2.88%	07/14/2031	1,080	859,477	0.7
Yango Justice International Ltd.(c)	7.50%	02/17/2025	676	47,320	0.0
Yango Justice International Ltd.(c)	8.25%	11/25/2023	280	19,600	0.0
YPF SA	8.50%	06/27/2029	820	567,235	0.4
YPF SA	8.75%	04/04/2024	329	291,371	0.2
Zorlu Yenilenebilir Enerji AS	9.00%	06/01/2026	892	702,338	0.6
				<u>102,202,434</u>	<u>80.0</u>
QUASI-STAATSANLEIHEN					
Abu Dhabi Ports Co. PJSC	2.50%	05/06/2031	350	307,081	0.2
Airport Authority(a)	2.10%	03/08/2026	460	423,430	0.3
CNAC HK Finbridge Co., Ltd.	3.88%	06/19/2029	710	667,421	0.5
Comision Federal de Electricidad	3.35%	02/09/2031	867	698,098	0.6
Comision Federal de Electricidad	4.69%	05/15/2029	318	293,116	0.2
Corp. Nacional del Cobre de Chile	3.15%	01/14/2030	270	244,654	0.2
Corp. Nacional del Cobre de Chile	3.75%	01/15/2031	200	187,250	0.1
Development Bank Of Kazakhstan	5.75%	05/12/2025	345	342,757	0.3
DP World Crescent Ltd.....	4.85%	09/26/2028	458	462,380	0.4
Fund of National Welfare Samruk-Kazyna JSC	2.00%	10/28/2026	333	288,045	0.2
Indian Railway Finance Corp. Ltd.	3.57%	01/21/2032	517	456,673	0.4
Leader Goal International Ltd.(a)	4.25%	01/19/2023	200	199,000	0.2
Petroleos Mexicanos	6.95%	01/28/2060	572	410,410	0.3
Qatar Energy	2.25%	07/12/2031	425	377,187	0.3
Trinidad Generation UnLtd.....	5.25%	11/04/2027	930	893,614	0.7
				<u>6,251,116</u>	<u>4.9</u>
STAATSANLEIHEN					
Argentine Republic Government International Bond	0.50%	07/09/2030	1,195	349,651	0.3
Argentine Republic Government International Bond	1.00%	07/09/2029	510	150,973	0.1
Argentine Republic Government International Bond	1.13%	07/09/2035	6,858	1,865,280	1.4
Argentine Republic Government International Bond	2.00%	01/09/2038	972	338,191	0.3
El Salvador Government International Bond.....	5.88%	01/30/2025	263	111,907	0.1
El Salvador Government International Bond.....	8.63%	02/28/2029	72	28,296	0.0
Saudi Government International Bond	3.75%	01/21/2055	410	358,237	0.3
Ukraine Government International Bond.....	6.88%	05/21/2029	373	135,212	0.1
Ukraine Government International Bond.....	7.75%	09/01/2027	222	86,247	0.1
				<u>3,423,994</u>	<u>2.7</u>
INFLATIONSGEKÜPPELTE WERTPAPIERE					
Fideicomiso PA Concesion Ruta al Mar	6.75%	02/15/2044	COP 1,089,999	189,377	0.1
				<u>112,066,921</u>	<u>87.7</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN					
Central American Bottling Corp./CBC Bottling Holdco SL/ Beliv Holdco SL	5.25%	04/27/2029	USD 214	203,608	0.2%

AB SICAV I
Emerging Market Corporate Debt Portfolio

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Cia Cervecerias Unidas SA	3.35%	01/19/2032	USD 309	\$ 272,268	0.2%
Digicel Group Holdings Ltd.(a) (b)	7.00%	06/15/2022	150	82,712	0.1
Digicel Group Holdings Ltd.(b)	10.00%	04/01/2024	1,519	1,465,943	1.1
Empresa Generadora de Electricidad Haina SA	5.63%	11/08/2028	437	385,734	0.3
Odebrecht Holdco Finance Ltd.	0.00%	09/10/2058	2,287	9,147	0.0
OEC Finance Ltd.(b)	5.25%	12/27/2033	121	4,545	0.0
OEC Finance Ltd.(b)	7.13%	12/26/2046	1,494	52,161	0.0
Sable International Finance Ltd.	5.75%	09/07/2027	413	390,670	0.3
Sands China Ltd.	2.55%	03/08/2027	794	619,511	0.5
Tengizchevroil Finance Co. International Ltd.	4.00%	08/15/2026	360	317,543	0.3
Thaioil Treasury Center Co., Ltd.	4.63%	11/20/2028	297	292,229	0.2
Tonon Luxembourg SA(b) (c) (d)	6.50%	10/31/2024	529	53	0.0
USJ-Acucar e Alcool S/A(c)	9.88%	11/09/2023	1,238	643,656	0.5
Virgolino de Oliveira Finance SA(d) (e)	10.50%	01/28/2018	818	82	0.0
Virgolino de Oliveira Finance SA(d) (e)	10.88%	01/13/2020	200	20	0.0
Virgolino de Oliveira Finance SA(d) (e)	11.75%	02/09/2022	450	45	0.0
				<u>4,739,927</u>	<u>3.7</u>
QUASI-STAAATSANLEIHEN					
NAK Naftogaz Ukraine via Kondor Finance PLC	7.38%	07/19/2022	240	132,000	0.1
NAK Naftogaz Ukraine via Kondor Finance PLC	7.63%	11/08/2026	200	67,100	0.1
State Agency of Roads of Ukraine	6.25%	06/24/2028	471	162,495	0.1
				<u>361,595</u>	<u>0.3</u>
INFLATIONSgebundene Wertpapiere					
Fideicomiso PA Costera	6.25%	01/15/2034	COP 877,400	219,786	0.2
				<u>5,321,308</u>	<u>4.2</u>
Gesamtanlagen					
(Kosten \$139,933,089)				<u>\$ 117,388,229</u>	<u>91.9%</u>
Termineinlagen					
Citibank, New York(f)	0.40 %	-		9,451,911	7.5
Sonstige Vermögenswerte abzüglich Verbindlichkeiten					
				<u>825,499</u>	<u>0.6</u>
Nettovermögen					
				<u>\$ 127,665,639</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Short					
U.S. T-Note 10 Yr (CBT) Futures	09/21/2022	11	\$ 1,321,976	\$ 1,313,984	\$ 7,992

DEVISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
Barclays Bank PLC	USD 412	BRL 2,070	06/02/2022	\$ 23,785
BNP Paribas SA	BRL 2,070	USD 416	06/02/2022	(19,442)
BNP Paribas SA	COP 1,009,218	USD 247	07/15/2022	(19,605)
Brown Brothers Harriman & Co.	THB 4,344	USD 129	06/16/2022	1,850
Brown Brothers Harriman & Co.	USD 126	THB 4,346	06/16/2022	1,455
Brown Brothers Harriman & Co.	SEK 1,357	USD 141	06/17/2022	2,332
Brown Brothers Harriman & Co.	USD 136	SEK 1,358	06/17/2022	2,761
Brown Brothers Harriman & Co.	HUF 53,692	USD 147	07/07/2022	2,033
Brown Brothers Harriman & Co.	USD 149	HUF 54,089	07/07/2022	(3,685)
Brown Brothers Harriman & Co.	CHF 170	USD 181	07/13/2022	3,042
Brown Brothers Harriman & Co.	USD 173	CHF 171	07/13/2022	5,388
Brown Brothers Harriman & Co.	JPY 19,506	USD 154	07/15/2022	2,037
Brown Brothers Harriman & Co.	USD 153	JPY 19,556	07/15/2022	(362)
Brown Brothers Harriman & Co.	MXN 4,578	USD 226	07/20/2022	(4,159)
Brown Brothers Harriman & Co.	USD 229	MXN 4,641	07/20/2022	4,199
Brown Brothers Harriman & Co.	AUD 174	USD 125	07/21/2022	(316)
Brown Brothers Harriman & Co.	USD 122	AUD 174	07/21/2022	2,855
Brown Brothers Harriman & Co.	HKD 1,012	USD 129	07/22/2022	19
Brown Brothers Harriman & Co.	USD 129	HKD 1,014	07/22/2022	(1)
Brown Brothers Harriman & Co.	EUR 156	USD 165	07/28/2022	(2,857)
Brown Brothers Harriman & Co.	USD 165	EUR 156	07/28/2022	3,412
Brown Brothers Harriman & Co.+	EUR 1	USD 2	06/13/2022	(28)
Brown Brothers Harriman & Co.+	GBP 0*	USD 0*	06/13/2022	(2)
Brown Brothers Harriman & Co.+	SGD 0*	USD 0*	06/13/2022	(3)
Brown Brothers Harriman & Co.+	USD 67	EUR 63	06/13/2022	1,016
Brown Brothers Harriman & Co.+	USD 2	GBP 2	06/13/2022	37
Brown Brothers Harriman & Co.+	USD 12	SGD 17	06/13/2022	124
Brown Brothers Harriman & Co.+	AUD 0*	USD 0*	06/14/2022	(7)

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.+.....	USD 9	AUD 13	06/14/2022	\$ 162
HSBC Bank USA.....	USD 127	TWD 3,777	07/27/2022	3,293
Morgan Stanley Capital Services LLC.....	INR 20,149	USD 263	07/07/2022	4,701
Morgan Stanley Capital Services LLC.....	CLP 189,430	USD 221	07/15/2022	(7,371)
Morgan Stanley Capital Services LLC.....	COP 594,288	USD 145	07/15/2022	(11,343)
Standard Chartered Bank.....	TWD 3,743	USD 129	07/27/2022	(953)
UBS AG.....	USD 223	CLP 189,733	07/15/2022	5,558
				<u>\$ (75)</u>
			Wertsteigerung	\$ 70,059
			Wertminderung	\$ (70,134)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

ZENTRAL ABGERECHNETE CREDIT-DEFAULT-SWAPS

Clearing-Broker/(Börse)	Referenz-Obligation	Abschluss- datum	Nomineller Betrag (000)	Marktwert	Unrealisierte Wertsteigerung/ (-minderung)
Kaufkontrakte					
Citigroup Global Markets, Inc./(INTRCONX)	CDX-EMS Series 37, 5 Year Index	06/20/2027	USD 5,000	\$ 372,975	\$ 74,301
Citigroup Global Markets, Inc./(INTRCONX)	People's Republic of China	06/20/2027	1,010	(14,150)	4,510
Citigroup Global Markets, Inc./(INTRCONX)	Republic of Colombia	06/20/2027	870	44,083	3,515
Citigroup Global Markets, Inc./(INTRCONX)	Republic of Indonesia	06/20/2027	1,000	75	765
Citigroup Global Markets, Inc./(INTRCONX)	Republic of South Africa	06/20/2027	480	29,089	5,050
Citigroup Global Markets, Inc./(INTRCONX)	Republic of Turkey	06/20/2027	150	35,046	6,174
Total				<u>\$ 467,118</u>	<u>\$ 94,315</u>

* Die Anzahl der Kontrakte beträgt weniger als 500.

- (a) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (b) Zahlungen in Sachwerten (PIK).
- (c) Not leidend.
- (d) Zum angemessenen Marktwert entsprechend den Verfahren bewertet, die von und unter der allgemeinen Aufsicht der Verwaltungsgesellschaft und des Verwaltungsrats festgelegt werden.
- (e) Notleidendes fälliges Wertpapier.
- (f) Tagesgeld.

Währungskürzel:

AUD	– Australian Dollar
BRL	– Brazilian Real
CHF	– Swiss Franc
CLP	– Chilean Peso
COP	– Colombian Peso
EUR	– Euro
GBP	– Great British Pound
HKD	– Hong Kong Dollar
HUF	– Hungarian Forint
INR	– Indian Rupee
JPY	– Japanese Yen
MXN	– Mexican Peso
SEK	– Swedish Krona
SGD	– Singapore Dollar
THB	– Thailand Baht
TWD	– New Taiwan Dollar
USD	– United States Dollar

Glossar:

CBT	– Chicago Board of Trade
INTRCONX	– Inter-Continental Exchange
JSC	– Joint Stock Company
PJSC	– Public Joint Stock Company

Siehe Anmerkungen zum Jahresabschluss.

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Advanced Drainage Systems, Inc.	5.00%	09/30/2027	USD 43	\$ 41,377	0.0%
Arconic Corp.	6.13%	02/15/2028	37	36,573	0.0
ASP Unifrax Holdings, Inc.	5.25%	09/30/2028	53	47,901	0.0
ASP Unifrax Holdings, Inc.	7.50%	09/30/2029	41	30,095	0.0
Axalta Coating Systems LLC	3.38%	02/15/2029	167	147,146	0.1
Axalta Coating Systems LLC/Axalta Coating Systems Dutch Holding B BV	4.75%	06/15/2027	180	171,450	0.1
Big River Steel LLC/BRS Finance Corp.	6.63%	01/31/2029	53	53,611	0.0
Crown Americas LLC/Crown Americas Capital Corp. VI	4.75%	02/01/2026	327	328,442	0.2
CVR Partners LP/CVR Nitrogen Finance Corp.	6.13%	06/15/2028	88	84,319	0.1
FMG Resources (August 2006) Pty Ltd.	4.38%	04/01/2031	328	291,575	0.2
FMG Resources (August 2006) Pty Ltd.	5.13%	05/15/2024	182	183,882	0.1
FMG Resources (August 2006) Pty Ltd.	6.13%	04/15/2032	496	492,932	0.3
Graham Packaging Co., Inc.	7.13%	08/15/2028	39	32,222	0.0
Graphic Packaging International LLC	3.75%	02/01/2030	316	283,114	0.2
Graphic Packaging International LLC	4.75%	07/15/2027	42	40,825	0.0
Guala Closures SpA	3.25%	06/15/2028	EUR 250	225,963	0.2
Illuminate Buyer LLC/Illuminate Holdings IV, Inc.	9.00%	07/01/2028	USD 137	121,876	0.1
INEOS Quattro Finance 1 PLC	3.75%	07/15/2026	EUR 183	178,315	0.1
Ingevity Corp.	3.88%	11/01/2028	USD 237	215,195	0.1
Intelligent Packaging Holdco Issuer LP(a)	9.00%	01/15/2026	158	150,176	0.1
Intelligent Packaging Ltd. Finco, Inc./Intelligent Packaging Ltd. Co-Issuer LLC	6.00%	09/15/2028	366	338,551	0.2
Joseph T Ryerson & Son, Inc.	8.50%	08/01/2028	29	30,172	0.0
Kleopatra Finco SARL	4.25%	03/01/2026	EUR 307	280,934	0.2
Kobe US Mideo 2, Inc.(a)	9.25%	11/01/2026	USD 316	308,644	0.2
Mercer International, Inc.	5.13%	02/01/2029	43	39,556	0.0
NOVA Chemicals Corp.	4.88%	06/01/2024	80	79,296	0.1
NOVA Chemicals Corp.	5.25%	06/01/2027	150	146,000	0.1
Olin Corp.	5.63%	08/01/2029	165	167,803	0.1
Olympus Water US Holding Corp.	3.88%	10/01/2028	EUR 100	95,744	0.1
PIC AU Holdings LLC/PIC AU Holdings Corp.	10.00%	12/31/2024	USD 76	78,375	0.1
Rimini Bidco SpA(b)	5.25%	12/14/2026	EUR 160	143,683	0.1
SCIL IV LLC/SCIL USA Holdings LLC	4.38%	11/01/2026	107	104,244	0.1
SPCM SA	3.13%	03/15/2027	USD 240	210,565	0.1
SPCM SA	3.38%	03/15/2030	240	196,555	0.1
Valvoline, Inc.	4.25%	02/15/2030	473	430,812	0.3
Vibrantz Technologies, Inc.	9.00%	02/15/2030	733	535,186	0.3
WR Grace Holdings LLC	4.88%	06/15/2027	177	165,527	0.1
				<u>6,508,636</u>	<u>4.1</u>
INVESTITIONSGÜTER					
ARD Finance SA(a)	5.00%	06/30/2027	EUR 192	162,527	0.1
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	3.00%	09/01/2029	150	127,820	0.1
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	3.25%	09/01/2028	USD 250	222,500	0.1
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	4.00%	09/01/2029	457	394,391	0.3
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	04/30/2025	552	549,676	0.3
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	08/15/2027	389	324,815	0.2
Ball Corp.	3.13%	09/15/2031	634	554,269	0.4
Bombardier, Inc.	6.00%	02/15/2028	50	42,080	0.0
Bombardier, Inc.	7.50%	12/01/2024	362	351,421	0.2
Bombardier, Inc.	7.50%	03/15/2025	73	71,101	0.0
Castle UK Finco PLC(b)	4.83%	05/15/2028	EUR 124	125,929	0.1
Castle UK Finco PLC	7.00%	05/15/2029	GBP 157	179,494	0.1
Clean Harbors, Inc.	4.88%	07/15/2027	USD 72	71,868	0.1
Eco Material Technologies, Inc.	7.88%	01/31/2027	296	280,494	0.2
EnerSys	4.38%	12/15/2027	130	118,281	0.1
F-Brasile SpA/F-Brasile US LLC, Series XR	7.38%	08/15/2026	299	240,213	0.2
Gates Global LLC/Gates Corp.	6.25%	01/15/2026	401	391,468	0.2
GFL Environmental, Inc.	3.50%	09/01/2028	192	176,309	0.1
GFL Environmental, Inc.	4.00%	08/01/2028	148	133,569	0.1
GFL Environmental, Inc.	4.75%	06/15/2029	49	44,722	0.0
GFL Environmental, Inc.	5.13%	12/15/2026	70	69,958	0.0
Granite US Holdings Corp.	11.00%	10/01/2027	185	179,413	0.1
Griffon Corp.	5.75%	03/01/2028	103	99,418	0.1
LSB Industries, Inc.	6.25%	10/15/2028	150	148,769	0.1
Madison IAQ LLC	5.88%	06/30/2029	243	190,244	0.1
PCF GmbH	4.75%	04/15/2026	EUR 115	109,379	0.1
Renk AG/Frankfurt am Main	5.75%	07/15/2025	327	333,440	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
SPX FLOW, Inc.	8.75%	04/01/2030	USD 403	\$ 338,949	0.2%
Stevens Holding Co., Inc.	6.13%	10/01/2026	28	27,867	0.0
Summit Materials LLC/Summit Materials Finance Corp.....	5.25%	01/15/2029	37	35,123	0.0
Tervita Corp.	11.00%	12/01/2025	162	178,204	0.1
Titan Holdings II BV	5.13%	07/15/2029	EUR 141	132,176	0.1
Triumph Group, Inc.	6.25%	09/15/2024	USD 501	478,472	0.3
Triumph Group, Inc.	7.75%	08/15/2025	69	59,946	0.0
Triumph Group, Inc.	8.88%	06/01/2024	130	134,719	0.1
WESCO Distribution, Inc.	7.13%	06/15/2025	155	161,081	0.1
WESCO Distribution, Inc.	7.25%	06/15/2028	113	118,692	0.1
				<u>7,358,797</u>	<u>4.6</u>
KOMMUNIKATIONSMEDIEN					
Advantage Sales & Marketing, Inc.	6.50%	11/15/2028	425	378,203	0.2
Altice Financing SA.	5.00%	01/15/2028	885	794,659	0.5
Altice Financing SA.	5.75%	08/15/2029	200	179,067	0.1
AMC Networks, Inc.	4.25%	02/15/2029	136	124,410	0.1
AMC Networks, Inc.	5.00%	04/01/2024	77	76,646	0.1
Arches Buyer, Inc.	6.13%	12/01/2028	30	25,136	0.0
Banjay Entertainment SASU	5.38%	03/01/2025	295	287,445	0.2
Cable One, Inc.	4.00%	11/15/2030	333	294,956	0.2
CCO Holdings LLC/CCO Holdings Capital Corp.	4.00%	03/01/2023	253	252,758	0.2
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	02/01/2031	150	132,293	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	01/15/2034	645	535,016	0.3
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	08/15/2030	296	267,153	0.2
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	06/01/2033	221	190,374	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.75%	03/01/2030	65	59,961	0.0
CCO Holdings LLC/CCO Holdings Capital Corp.	4.75%	02/01/2032	326	290,543	0.2
CCO Holdings LLC/CCO Holdings Capital Corp.	5.00%	02/01/2028	504	488,534	0.3
CCO Holdings LLC/CCO Holdings Capital Corp.	5.13%	05/01/2027	835	822,785	0.5
Clear Channel Outdoor Holdings, Inc.	5.13%	08/15/2027	177	161,676	0.1
CSC Holdings LLC	3.38%	02/15/2031	346	282,398	0.2
CSC Holdings LLC	4.50%	11/15/2031	392	337,034	0.2
CSC Holdings LLC	5.00%	11/15/2031	596	469,586	0.3
CSC Holdings LLC	5.75%	01/15/2030	438	366,263	0.2
CSC Holdings LLC	6.50%	02/01/2029	725	713,108	0.4
DISH DBS Corp.	5.13%	06/01/2029	80	56,526	0.0
DISH DBS Corp.	5.25%	12/01/2026	607	514,700	0.3
DISH DBS Corp.	5.75%	12/01/2028	540	441,549	0.3
DISH DBS Corp.	5.88%	07/15/2022	77	77,132	0.1
DISH DBS Corp.	5.88%	11/15/2024	89	81,822	0.1
DISH DBS Corp.	7.75%	07/01/2026	658	562,478	0.4
DISH Network Corp.(c)	3.38%	08/15/2026	85	64,115	0.0
Gray Escrow II, Inc.	5.38%	11/15/2031	496	451,979	0.3
Gray Television, Inc.	7.00%	05/15/2027	171	173,833	0.1
iHeartCommunications, Inc.	4.75%	01/15/2028	18	16,234	0.0
iHeartCommunications, Inc.	6.38%	05/01/2026	98	96,703	0.1
iHeartCommunications, Inc.	8.38%	05/01/2027	231	216,406	0.1
Lamar Media Corp.	4.88%	01/15/2029	27	26,533	0.0
McGraw-Hill Education, Inc.	5.75%	08/01/2028	251	227,908	0.1
McGraw-Hill Education, Inc.	8.00%	08/01/2029	167	144,454	0.1
National CineMedia LLC	5.75%	08/15/2026	172	89,700	0.1
National CineMedia LLC	5.88%	04/15/2028	194	149,656	0.1
Sinclair Television Group, Inc.	4.13%	12/01/2030	216	183,641	0.1
Sinclair Television Group, Inc.	5.13%	02/15/2027	176	155,178	0.1
Sinclair Television Group, Inc.	5.50%	03/01/2030	131	107,825	0.1
Sirius XM Radio, Inc.	3.88%	09/01/2031	266	234,119	0.1
Sirius XM Radio, Inc.	4.00%	07/15/2028	382	354,533	0.2
Sirius XM Radio, Inc.	5.00%	08/01/2027	64	63,727	0.0
Sirius XM Radio, Inc.	5.50%	07/01/2029	377	374,630	0.2
Summer BC Holdco B SARL	5.75%	10/31/2026	EUR 100	103,905	0.1
TEGNA, Inc.	4.63%	03/15/2028	USD 157	153,732	0.1
TEGNA, Inc.	5.00%	09/15/2029	123	121,450	0.1
Univision Communications, Inc.	4.50%	05/01/2029	116	107,025	0.1
Univision Communications, Inc.	6.63%	06/01/2027	191	193,722	0.1
UPC Broadband Finco BV.	4.88%	07/15/2031	231	212,082	0.1
Urban One, Inc.	7.38%	02/01/2028	415	391,459	0.2
Virgin Media Vendor Financing Notes IV DAC	5.00%	07/15/2028	200	183,001	0.1
				<u>13,861,761</u>	<u>8.6</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Altice France SA/France	5.13%	07/15/2029	494	427,712	0.3
Connect Finco SARL/Connect US Finco LLC	6.75%	10/01/2026	582	558,237	0.4
Consolidated Communications, Inc.	5.00%	10/01/2028	79	68,755	0.1
Consolidated Communications, Inc.	6.50%	10/01/2028	411	358,717	0.2
Embarq Corp.	8.00%	06/01/2036	358	301,591	0.2
Frontier Communications Holdings LLC	5.88%	10/15/2027	91	89,197	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Frontier Communications Holdings LLC	6.75%	05/01/2029	USD 61	\$ 53,217	0.0%
Frontier Communications Holdings LLC	8.75%	05/15/2030	358	376,691	0.2
Hughes Satellite Systems Corp.	6.63%	08/01/2026	53	52,278	0.0
Kaixo Bondco Telecom SA	5.13%	09/30/2029	EUR 148	133,928	0.1
Level 3 Financing, Inc.	3.75%	07/15/2029	USD 345	294,613	0.2
Level 3 Financing, Inc.	4.25%	07/01/2028	69	61,291	0.0
Level 3 Financing, Inc.	4.63%	09/15/2027	185	171,982	0.1
Level 3 Financing, Inc.	5.25%	03/15/2026	56	54,999	0.0
Lumen Technologies, Inc., Series Y	7.50%	04/01/2024	333	344,456	0.2
Nexstar Media, Inc.	5.63%	07/15/2027	88	87,797	0.1
Sprint Capital Corp.	8.75%	03/15/2032	305	396,015	0.3
Sprint Communications, Inc.	6.00%	11/15/2022	378	382,889	0.2
Sprint Corp.	7.13%	06/15/2024	720	764,576	0.5
Sprint Corp.	7.88%	09/15/2023	161	169,097	0.1
Telecom Italia Capital SA	6.38%	11/15/2033	44	40,190	0.0
Telecom Italia Capital SA	7.20%	07/18/2036	218	197,855	0.1
Telecom Italia Capital SA	7.72%	06/04/2038	66	59,404	0.0
United Group BV	4.00%	11/15/2027	EUR 100	91,098	0.1
Vmed O2 UK Financing I PLC	4.75%	07/15/2031	USD 529	480,239	0.3
Zayo Group Holdings, Inc.	6.13%	03/01/2028	27	21,600	0.0
				<u>6,038,424</u>	<u>3.8</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Adient Global Holdings Ltd.	4.88%	08/15/2026	303	278,521	0.2
Allison Transmission, Inc.	5.88%	06/01/2029	147	147,242	0.1
Aston Martin Capital Holdings Ltd.(a)	15.00%	11/30/2026	228	230,092	0.2
Clarios Global LP/Clarios US Finance Co.	6.25%	05/15/2026	138	138,496	0.1
Dana, Inc.	4.25%	09/01/2030	70	61,029	0.0
Dealer Tire LLC/DT Issuer LLC	8.00%	02/01/2028	165	152,581	0.1
Ford Motor Co.	3.25%	02/12/2032	361	305,370	0.2
Ford Motor Credit Co. LLC	2.70%	08/10/2026	692	628,474	0.4
Ford Motor Credit Co. LLC	3.10%	05/04/2023	200	198,373	0.1
Ford Motor Credit Co. LLC	4.00%	11/13/2030	400	359,235	0.2
Ford Motor Credit Co. LLC	4.06%	11/01/2024	650	640,616	0.4
Ford Motor Credit Co. LLC	4.95%	05/28/2027	713	709,895	0.5
Goodyear Tire & Rubber Co. (The)	5.00%	07/15/2029	374	343,406	0.2
Goodyear Tire & Rubber Co. (The)	5.25%	07/15/2031	113	102,812	0.1
IHO Verwaltungs GmbH(a)	6.00%	05/15/2027	400	365,266	0.2
Jaguar Land Rover Automotive PLC	5.50%	07/15/2029	285	224,929	0.1
Jaguar Land Rover Automotive PLC	5.88%	01/15/2028	277	231,468	0.2
Jaguar Land Rover Automotive PLC	6.88%	11/15/2026	EUR 179	185,866	0.1
Jaguar Land Rover Automotive PLC	7.75%	10/15/2025	USD 390	384,912	0.2
Meritor, Inc.	6.25%	06/01/2025	26	26,822	0.0
PM General Purchaser LLC	9.50%	10/01/2028	473	402,447	0.3
Real Hero Merger Sub 2, Inc.	6.25%	02/01/2029	30	23,846	0.0
Tenneco, Inc.	5.00%	07/15/2026	63	59,466	0.0
Titan International, Inc.	7.00%	04/30/2028	231	226,469	0.1
ZF Finance GmbH	2.25%	05/03/2028	EUR 100	88,551	0.1
ZF North America Capital, Inc.	4.75%	04/29/2025	USD 353	345,727	0.2
				<u>6,861,911</u>	<u>4.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Boyer USA, Inc.	4.75%	05/15/2029	93	85,460	0.1
Carnival Corp.	4.00%	08/01/2028	134	121,484	0.1
Carnival Corp.	5.75%	03/01/2027	645	570,161	0.3
Carnival Corp.	9.88%	08/01/2027	87	92,111	0.1
Carnival Corp.	10.50%	02/01/2026	191	205,325	0.1
Carnival PLC	1.00%	10/28/2029	EUR 139	96,600	0.1
Cedar Fair LP	5.25%	07/15/2029	USD 24	23,154	0.0
Cedar Fair LP/Canada's Wonderland Co./ Magnum Management Corp./Millennium Op.	5.38%	04/15/2027	115	112,484	0.1
Cedar Fair LP/Canada's Wonderland Co./ Magnum Management Corp./Millennium Op.	5.50%	05/01/2025	484	491,518	0.3
Cinemark USA, Inc.	5.25%	07/15/2028	160	143,847	0.1
Constellation Merger Sub, Inc.	8.50%	09/15/2025	21	19,013	0.0
CPUK Finance Ltd.	4.50%	08/28/2027	GBP 100	116,303	0.1
Lindblad Expeditions LLC	6.75%	02/15/2027	USD 99	96,334	0.1
Mattel, Inc.	3.38%	04/01/2026	301	292,417	0.1
Mattel, Inc.	3.75%	04/01/2029	377	361,536	0.2
Motion Bondco DAC	4.50%	11/15/2027	EUR 109	98,252	0.1
NCL Corp., Ltd.	3.63%	12/15/2024	USD 392	357,180	0.2
Royal Caribbean Cruises Ltd.	5.38%	07/15/2027	186	157,635	0.1
Royal Caribbean Cruises Ltd.	5.50%	08/31/2026	174	153,773	0.1
Royal Caribbean Cruises Ltd.	5.50%	04/01/2028	583	491,177	0.3
Royal Caribbean Cruises Ltd.	10.88%	06/01/2023	87	90,263	0.1
Royal Caribbean Cruises Ltd.	11.50%	06/01/2025	260	281,832	0.1
SeaWorld Parks & Entertainment, Inc.	8.75%	05/01/2025	100	103,708	0.1
Six Flags Entertainment Corp.	4.88%	07/31/2024	121	118,849	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Six Flags Theme Parks, Inc.	7.00%	07/01/2025	USD 74	\$ 76,730	0.0%
Vail Resorts, Inc.	6.25%	05/15/2025	208	213,566	0.1
Viking Cruises Ltd.	5.88%	09/15/2027	56	47,397	0.0
Viking Cruises Ltd.	7.00%	02/15/2029	249	212,472	0.1
Viking Cruises Ltd.	13.00%	05/15/2025	162	177,765	0.1
Viking Ocean Cruises Ship VII Ltd.	5.63%	02/15/2029	106	91,139	0.1
VOC Escrow Ltd.	5.00%	02/15/2028	111	98,506	0.1
				<u>5,597,991</u>	<u>3.5</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Adams Homes, Inc.	7.50%	02/15/2025	173	167,832	0.1
Beazer Homes USA, Inc.	6.75%	03/15/2025	97	95,313	0.1
Boyd Gaming Corp.	8.63%	06/01/2025	64	66,760	0.0
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	4.88%	02/15/2030	60	48,869	0.0
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	6.25%	09/15/2027	349	327,319	0.2
Caesars Entertainment, Inc.	6.25%	07/01/2025	258	260,986	0.2
Churchill Downs, Inc.	5.50%	04/01/2027	184	184,033	0.1
CP Atlas Buyer, Inc.	7.00%	12/01/2028	81	66,568	0.0
Empire Communities Corp.	7.00%	12/15/2025	209	187,506	0.1
Everi Holdings, Inc.	5.00%	07/15/2029	57	50,941	0.0
Five Point Operating Co., LP/Five Point Capital Corp.	7.88%	11/15/2025	256	247,977	0.2
Forestar Group, Inc.	3.85%	05/15/2026	154	141,039	0.1
Hilton Domestic Operating Co., Inc.	3.63%	02/15/2032	488	423,600	0.3
Hilton Domestic Operating Co., Inc.	4.88%	01/15/2030	27	26,518	0.0
Hilton Domestic Operating Co., Inc.	5.38%	05/01/2025	68	69,142	0.0
Hilton Domestic Operating Co., Inc.	5.75%	05/01/2028	74	75,483	0.0
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	4.88%	07/01/2031	129	114,191	0.1
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	5.00%	06/01/2029	153	142,981	0.1
Installed Building Products, Inc.	5.75%	02/01/2028	119	112,212	0.1
International Game Technology PLC	6.25%	01/15/2027	200	208,192	0.1
KB Home	7.50%	09/15/2022	28	28,431	0.0
KB Home	7.63%	05/15/2023	52	52,891	0.0
Maison Finco PLC	6.00%	10/31/2027	GBP 100	111,084	0.1
Marriott Ownership Resorts, Inc.	6.13%	09/15/2025	USD 94	95,600	0.1
Mattamy Group Corp.	4.63%	03/01/2030	544	450,987	0.3
Meritage Homes Corp.	5.13%	06/06/2027	55	54,080	0.0
MGM Resorts International	5.75%	06/15/2025	25	24,959	0.0
MGM Resorts International	6.00%	03/15/2023	139	140,647	0.1
MGM Resorts International	6.75%	05/01/2025	200	203,184	0.1
Premier Entertainment Sub LLC/Premier Entertainment Finance Corp.	5.63%	09/01/2029	126	99,895	0.1
Premier Entertainment Sub LLC/Premier Entertainment Finance Corp.	5.88%	09/01/2031	126	98,964	0.1
Samsonite Finco SARL	3.50%	05/15/2026	EUR 180	170,118	0.1
Shea Homes LP/Shea Homes Funding Corp.	4.75%	02/15/2028	USD 256	226,010	0.1
Standard Industries, Inc./NJ	5.00%	02/15/2027	135	130,587	0.1
Taylor Morrison Communities, Inc.	5.75%	01/15/2028	49	48,504	0.0
Taylor Morrison Communities, Inc.	5.88%	06/15/2027	99	99,301	0.1
Taylor Morrison Communities, Inc./Taylor Morrison Holdings II, Inc.	5.63%	03/01/2024	66	66,628	0.0
Travel + Leisure Co.	4.63%	03/01/2030	473	411,595	0.3
Travel + Leisure Co.	6.63%	07/31/2026	443	456,875	0.3
Victors Merger Corp.	6.38%	05/15/2029	21	13,650	0.0
Wyndham Hotels & Resorts, Inc.	4.38%	08/15/2028	150	142,248	0.1
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.	5.25%	05/15/2027	6	5,527	0.0
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.	5.50%	03/01/2025	627	611,666	0.4
Wynn Resorts Finance LLC/Wynn Resorts Capital Corp.	5.13%	10/01/2029	121	107,303	0.1
				<u>6,868,196</u>	<u>4.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
1011778 BC ULC/New Red Finance, Inc.	3.50%	02/15/2029	389	357,484	0.2
1011778 BC ULC/New Red Finance, Inc.	3.88%	01/15/2028	169	159,514	0.1
1011778 BC ULC/New Red Finance, Inc.	4.00%	10/15/2030	243	214,177	0.1
1011778 BC ULC/New Red Finance, Inc.	5.75%	04/15/2025	204	210,037	0.1
IRB Holding Corp.	7.00%	06/15/2025	85	85,859	0.1
Papa John's International, Inc.	3.88%	09/15/2029	144	129,151	0.1
Yum! Brands, Inc.	4.63%	01/31/2032	487	454,454	0.3
				<u>1,610,676</u>	<u>1.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Arko Corp.	5.13%	11/15/2029	257	216,784	0.1
Asbury Automotive Group, Inc.	4.63%	11/15/2029	178	164,522	0.1
Asbury Automotive Group, Inc.	5.00%	02/15/2032	71	64,363	0.0
Bath & Body Works, Inc.	5.25%	02/01/2028	49	46,824	0.0
Bath & Body Works, Inc.	6.63%	10/01/2030	326	325,732	0.2
Bath & Body Works, Inc.	6.75%	07/01/2036	129	115,120	0.1
Bath & Body Works, Inc.	6.88%	11/01/2035	337	308,443	0.2
Bath & Body Works, Inc.	7.50%	06/15/2029	218	225,355	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
Bath & Body Works, Inc.	9.38%	07/01/2025	USD 15	\$ 16,215	0.0%
BCPE Ulysses Intermediate, Inc.(a)	7.75%	04/01/2027	57	45,964	0.0
Carvana Co.	5.50%	04/15/2027	100	72,281	0.1
Carvana Co.	5.88%	10/01/2028	307	216,212	0.1
CT Investment GmbH	5.50%	04/15/2026	EUR 130	122,134	0.1
Dufry One BV	2.50%	10/15/2024	331	338,890	0.2
eG Global Finance PLC	4.38%	02/07/2025	150	151,813	0.1
FirstCash, Inc.	5.63%	01/01/2030	USD 443	423,038	0.3
Foundation Building Materials, Inc.	6.00%	03/01/2029	107	86,788	0.1
Gap, Inc. (The)	3.63%	10/01/2029	128	93,832	0.1
Gap, Inc. (The)	3.88%	10/01/2031	86	61,220	0.0
Kontoor Brands, Inc.	4.13%	11/15/2029	226	192,752	0.1
LBM Acquisition LLC	6.25%	01/15/2029	63	49,541	0.0
Levi Strauss & Co.	3.50%	03/01/2031	130	114,111	0.1
Michaels Cos, Inc. (The)	5.25%	05/01/2028	239	196,581	0.1
Michaels Cos, Inc. (The)	7.88%	05/01/2029	218	156,449	0.1
Murphy Oil USA, Inc.	5.63%	05/01/2027	63	63,604	0.0
NMG Holding Co., Inc./Neiman Marcus Group LLC	7.13%	04/01/2026	101	100,502	0.1
Party City Holdings, Inc.	8.75%	02/15/2026	75	56,822	0.0
PetSmart, Inc./PetSmart Finance Corp.	7.75%	02/15/2029	371	347,703	0.2
Rite Aid Corp.	7.50%	07/01/2025	105	88,693	0.1
Rite Aid Corp.	8.00%	11/15/2026	16	13,270	0.0
Shiba Bidco SpA	4.50%	10/31/2028	EUR 100	95,573	0.1
Specialty Building Products Holdings LLC/SBP Finance Corp.	6.38%	09/30/2026	USD 223	205,428	0.1
SRS Distribution, Inc.	6.13%	07/01/2029	55	46,867	0.0
Staples, Inc.	7.50%	04/15/2026	65	60,216	0.0
Staples, Inc.	10.75%	04/15/2027	191	158,283	0.1
TPro Acquisition Corp.	11.00%	10/15/2024	89	88,474	0.1
White Cap Buyer LLC	6.88%	10/15/2028	113	100,708	0.1
William Carter Co., (The)	5.63%	03/15/2027	388	386,596	0.3
Wolverine World Wide, Inc.	4.00%	08/15/2029	201	167,367	0.1
				<u>5,785,070</u>	<u>3.6</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
180 Medical, Inc.	3.88%	10/15/2029	257	235,058	0.1
AdaptHealth LLC	4.63%	08/01/2029	72	62,001	0.0
AdaptHealth LLC	5.13%	03/01/2030	80	69,572	0.0
AdaptHealth LLC	6.13%	08/01/2028	40	37,398	0.0
AHP Health Partners, Inc.	5.75%	07/15/2029	164	129,073	0.1
Air Methods Corp.	8.00%	05/15/2025	14	9,719	0.0
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	3.50%	03/15/2029	541	471,765	0.3
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	4.88%	02/15/2030	211	196,700	0.1
Bausch Health Americas, Inc.	8.50%	01/31/2027	197	156,687	0.1
Bausch Health Americas, Inc.	9.25%	04/01/2026	150	125,960	0.1
Bausch Health Cos., Inc.	5.50%	11/01/2025	171	161,165	0.1
Bausch Health Cos., Inc.	5.75%	08/15/2027	515	454,590	0.3
Bausch Health Cos., Inc.	6.25%	02/15/2029	173	107,840	0.1
Bausch Health Cos., Inc.	7.25%	05/30/2029	34	22,453	0.0
Bausch Health Cos., Inc.	9.00%	12/15/2025	604	513,123	0.3
Cab Sela	3.38%	02/01/2028	EUR 230	221,674	0.1
CD&R Smokey Buyer, Inc.	6.75%	07/15/2025	USD 145	148,136	0.1
Charles River Laboratories International, Inc.	3.75%	03/15/2029	160	149,755	0.1
Charles River Laboratories International, Inc.	4.00%	03/15/2031	273	252,143	0.2
Cheplapharm Arzneimittel GmbH	3.50%	02/11/2027	EUR 160	160,194	0.1
Chobani LLC/Chobani Finance Corp., Inc.	4.63%	11/15/2028	USD 23	20,990	0.0
Chobani LLC/Chobani Finance Corp., Inc.	7.50%	04/15/2025	50	47,144	0.0
Chrome Bidco SASU	3.50%	05/31/2028	EUR 130	125,921	0.1
CHS/Community Health Systems, Inc.	4.75%	02/15/2031	USD 580	468,564	0.3
CHS/Community Health Systems, Inc.	6.88%	04/01/2028	87	60,153	0.0
CHS/Community Health Systems, Inc.	6.88%	04/15/2029	216	168,010	0.1
Cidron Aida Finco SARL	5.00%	04/01/2028	EUR 193	187,282	0.1
DaVita, Inc.	3.75%	02/15/2031	USD 211	173,031	0.1
DaVita, Inc.	4.63%	06/01/2030	97	84,214	0.1
Emergent BioSolutions, Inc.	3.88%	08/15/2028	280	220,242	0.1
Endo Luxembourg Finance Co. I SARL/Endo US, Inc.	6.13%	04/01/2029	83	63,287	0.0
Fresh Market, Inc. (The)	9.75%	05/01/2023	27	27,042	0.0
Global Medical Response, Inc.	6.50%	10/01/2025	130	125,590	0.1
Grifols Escrow Issuer SA	3.88%	10/15/2028	EUR 294	284,682	0.2
Grifols Escrow Issuer SA	4.75%	10/15/2028	USD 313	285,308	0.2
Gruenthal GmbH	4.13%	05/15/2028	EUR 260	257,950	0.2
Horizon Therapeutics USA, Inc.	5.50%	08/01/2027	USD 225	226,561	0.1
IQVIA, Inc.	5.00%	10/15/2026	200	201,212	0.1
Kronos Acquisition Holdings, Inc./KIK Custom Products, Inc.	5.00%	12/31/2026	172	155,696	0.1
Kronos Acquisition Holdings, Inc./KIK Custom Products, Inc.	7.00%	12/31/2027	414	332,032	0.2
Lamb Weston Holdings, Inc.	4.13%	01/31/2030	240	222,565	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Lamb Weston Holdings, Inc.	4.38%	01/31/2032	USD 240	\$ 221,495	0.1%
Legacy LifePoint Health LLC	4.38%	02/15/2027	17	15,881	0.0
Legacy LifePoint Health LLC	6.75%	04/15/2025	130	132,521	0.1
LifePoint Health, Inc.	5.38%	01/15/2029	150	126,014	0.1
Mallinckrodt International Finance SA/Mallinckrodt CB LLC(d) ...	5.50%	04/15/2025	11	4,261	0.0
ModivCare, Inc.	5.88%	11/15/2025	80	79,258	0.1
Mozart Debt Merger Sub, Inc.	3.88%	04/01/2029	429	387,304	0.2
Mozart Debt Merger Sub, Inc.	5.25%	10/01/2029	748	662,578	0.4
Nidda Healthcare Holding GmbH	3.50%	09/30/2024	EUR 210	209,105	0.1
Option Care Health, Inc.	4.38%	10/31/2029	USD 309	282,295	0.2
Par Pharmaceutical, Inc.	7.50%	04/01/2027	175	136,913	0.1
Paysafe Finance PLC/Paysafe Holdings US Corp.	3.00%	06/15/2029	EUR 100	89,397	0.1
Paysafe Finance PLC/Paysafe Holdings US Corp.	4.00%	06/15/2029	USD 209	162,497	0.1
Performance Food Group, Inc.	4.25%	08/01/2029	210	186,488	0.1
Post Holdings, Inc.	4.63%	04/15/2030	473	425,051	0.3
Post Holdings, Inc.	5.50%	12/15/2029	266	253,523	0.2
Post Holdings, Inc.	5.75%	03/01/2027	32	32,651	0.0
Radiology Partners, Inc.	9.25%	02/01/2028	18	14,749	0.0
RegionalCare Hospital Partners Holdings, Inc./LifePoint Health, Inc.	9.75%	12/01/2026	476	483,729	0.3
RP Escrow Issuer LLC	5.25%	12/15/2025	105	95,448	0.1
Spectrum Brands, Inc.	3.88%	03/15/2031	299	255,587	0.2
Spectrum Brands, Inc.	5.75%	07/15/2025	2	2,004	0.0
Sunshine Mid BV	6.50%	05/15/2026	EUR 100	108,375	0.1
Tempur Sealy International, Inc.	3.88%	10/15/2031	USD 273	227,500	0.1
Tenet Healthcare Corp.	4.38%	01/15/2030	613	572,476	0.4
Tenet Healthcare Corp.	6.13%	10/01/2028	30	29,280	0.0
Tenet Healthcare Corp.	6.25%	02/01/2027	57	57,017	0.0
TreeHouse Foods, Inc.	4.00%	09/01/2028	66	57,225	0.0
Triton Water Holdings, Inc.	6.25%	04/01/2029	136	106,003	0.1
US Acute Care Solutions LLC	6.38%	03/01/2026	255	243,502	0.2
US Foods, Inc.	4.75%	02/15/2029	446	418,797	0.3
US Renal Care, Inc.	10.63%	07/15/2027	360	263,492	0.2
				<u>13,764,898</u>	<u>8.6</u>

ENERGIE

Antero Resources Corp.	7.63%	02/01/2029	83	89,942	0.1
Apache Corp.	5.10%	09/01/2040	280	260,300	0.2
Athabasca Oil Corp.	9.75%	11/01/2026	190	203,063	0.1
Berry Petroleum Co. LLC	7.00%	02/15/2026	384	372,214	0.2
Blue Racer Midstream LLC/Blue Racer Finance Corp.	6.63%	07/15/2026	39	38,610	0.0
Blue Racer Midstream LLC/Blue Racer Finance Corp.	7.63%	12/15/2025	584	592,760	0.4
Callon Petroleum Co.	8.25%	07/15/2025	38	38,011	0.0
Citgo Holding, Inc.	9.25%	08/01/2024	176	174,894	0.1
CITGO Petroleum Corp.	6.38%	06/15/2026	104	102,740	0.1
CITGO Petroleum Corp.	7.00%	06/15/2025	220	220,597	0.1
Civitas Resources, Inc.	5.00%	10/15/2026	304	291,621	0.2
CNX Resources Corp.	6.00%	01/15/2029	101	100,477	0.1
CNX Resources Corp.	7.25%	03/14/2027	86	90,031	0.1
Comstock Resources, Inc.	5.88%	01/15/2030	78	74,596	0.0
Comstock Resources, Inc.	6.75%	03/01/2029	65	64,960	0.0
CQP Holdco LP/BIP-V Chinook Holdco LLC	5.50%	06/15/2031	319	302,343	0.2
Crescent Energy Finance LLC	7.25%	05/01/2026	233	226,375	0.1
DCP Midstream Operating LP	5.13%	05/15/2029	110	109,979	0.1
DCP Midstream Operating LP	5.60%	04/01/2044	250	223,173	0.1
Encino Acquisition Partners Holdings LLC	8.50%	05/01/2028	384	384,414	0.2
EnLink Midstream LLC	5.63%	01/15/2028	296	297,310	0.2
EnLink Midstream Partners LP	4.15%	06/01/2025	236	236,032	0.1
EnLink Midstream Partners LP	4.40%	04/01/2024	31	30,971	0.0
EnLink Midstream Partners LP	4.85%	07/15/2026	330	332,130	0.2
EnLink Midstream Partners LP	5.60%	04/01/2044	48	39,375	0.0
EQM Midstream Partners LP	4.50%	01/15/2029	253	224,559	0.1
EQM Midstream Partners LP	4.75%	01/15/2031	240	207,456	0.1
Genesis Energy LP/Genesis Energy Finance Corp.	5.63%	06/15/2024	80	78,529	0.1
Genesis Energy LP/Genesis Energy Finance Corp.	6.50%	10/01/2025	36	34,858	0.0
Genesis Energy LP/Genesis Energy Finance Corp.	7.75%	02/01/2028	215	207,319	0.1
Genesis Energy LP/Genesis Energy Finance Corp.	8.00%	01/15/2027	542	535,848	0.3
Global Partners LP/GLP Finance Corp.	6.88%	01/15/2029	261	247,075	0.2
Global Partners LP/GLP Finance Corp.	7.00%	08/01/2027	96	93,236	0.1
Gulfport Energy Corp.	8.00%	05/17/2026	169	173,793	0.1
Hess Midstream Operations LP	4.25%	02/15/2030	47	43,230	0.0
Hilcorp Energy I LP/Hilcorp Finance Co.	5.75%	02/01/2029	71	69,518	0.0
Hilcorp Energy I LP/Hilcorp Finance Co.	6.00%	02/01/2031	70	67,815	0.0
Hilcorp Energy I LP/Hilcorp Finance Co.	6.25%	11/01/2028	150	152,054	0.1
ITT Holdings LLC	6.50%	08/01/2029	538	460,387	0.3
Moss Creek Resources Holdings, Inc.	10.50%	05/15/2027	139	134,884	0.1
Nabors Industries Ltd.	7.25%	01/15/2026	94	91,101	0.1
Nabors Industries Ltd.	7.50%	01/15/2028	95	90,203	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
Nabors Industries, Inc.	5.75%	02/01/2025	USD 180	\$ 173,315	0.1%
Nabors Industries, Inc.	7.38%	05/15/2027	180	181,754	0.1
New Fortress Energy, Inc.	6.75%	09/15/2025	422	415,494	0.3
NGL Energy Operating LLC/NGL Energy Finance Corp.	7.50%	02/01/2026	380	356,622	0.2
Occidental Petroleum Corp.	5.50%	12/01/2025	133	138,104	0.1
Occidental Petroleum Corp.	6.13%	01/01/2031	417	453,799	0.3
Occidental Petroleum Corp.	8.88%	07/15/2030	110	137,188	0.1
PBF Holding Co., LLC/PBF Finance Corp.	9.25%	05/15/2025	233	242,327	0.2
PDC Energy, Inc.	5.75%	05/15/2026	348	348,857	0.2
PDC Energy, Inc.	6.13%	09/15/2024	43	43,296	0.0
Range Resources Corp.	5.00%	03/15/2023	86	86,223	0.1
SM Energy Co.	5.63%	06/01/2025	37	36,838	0.0
Southwestern Energy Co.	5.38%	02/01/2029	91	91,702	0.1
Southwestern Energy Co.	8.38%	09/15/2028	65	71,239	0.0
Summit Midstream Holdings LLC/Summit Midstream Finance Corp.	8.50%	10/15/2026	252	242,050	0.2
Sunnova Energy Corp.	5.88%	09/01/2026	110	98,710	0.1
Sunoco LP/Sunoco Finance Corp.	6.00%	04/15/2027	158	161,382	0.1
Talos Production, Inc.	12.00%	01/15/2026	275	296,934	0.2
Transocean Phoenix 2 Ltd.	7.75%	10/15/2024	64	63,681	0.0
Transocean Pontus Ltd.	6.13%	08/01/2025	38	36,741	0.0
Transocean Poseidon Ltd.	6.88%	02/01/2027	26	24,899	0.0
Transocean, Inc.	8.00%	02/01/2027	417	328,955	0.2
Transocean, Inc.	11.50%	01/30/2027	123	123,480	0.1
Venture Global Calcasieu Pass LLC	4.13%	08/15/2031	279	261,925	0.2
W&T Offshore, Inc.	9.75%	11/01/2023	179	177,304	0.1
				<u>12,401,602</u>	<u>7.7</u>
SONSTIGE INDUSTRIEWERTE					
American Builders & Contractors Supply Co., Inc.	4.00%	01/15/2028	260	244,957	0.2
Avient Corp.	5.75%	05/15/2025	71	72,000	0.0
H&E Equipment Services, Inc.	3.88%	12/15/2028	39	34,000	0.0
Interface, Inc.	5.50%	12/01/2028	29	25,755	0.0
KAR Auction Services, Inc.	5.13%	06/01/2025	165	165,459	0.1
				<u>542,171</u>	<u>0.3</u>
DIENSTLEISTUNGEN					
ADT Security Corp. (The)	4.13%	08/01/2029	157	140,270	0.1
ADT Security Corp. (The)	4.88%	07/15/2032	255	222,493	0.1
Allied Universal Holdco LLC/Allied Universal Finance Corp.	6.63%	07/15/2026	525	520,973	0.3
Allied Universal Holdco LLC/Allied Universal Finance Corp.	9.75%	07/15/2027	137	128,705	0.1
Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	3.63%	06/01/2028	EUR 100	88,595	0.1
Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	4.88%	06/01/2028	GBP 190	201,356	0.1
ANGI Group LLC	3.88%	08/15/2028	USD 589	490,961	0.3
APCOA Parking Holdings GmbH	4.63%	01/15/2027	EUR 410	392,037	0.2
Aptim Corp.	7.75%	06/15/2025	USD 333	257,725	0.2
APX Group, Inc.	5.75%	07/15/2029	494	418,362	0.3
APX Group, Inc.	6.75%	02/15/2027	58	58,506	0.0
Aramark Services, Inc.	6.38%	05/01/2025	63	64,577	0.0
Block, Inc.	2.75%	06/01/2026	233	214,915	0.1
Block, Inc.	3.50%	06/01/2031	319	273,594	0.2
Cars.com, Inc.	6.38%	11/01/2028	397	358,376	0.2
CWT Travel Group, Inc.	8.50%	11/19/2026	244	224,025	0.1
Elior Group SA	3.75%	07/15/2026	EUR 120	108,693	0.1
Garda World Security Corp.	4.63%	02/15/2027	USD 60	54,129	0.0
Garda World Security Corp.	9.50%	11/01/2027	36	35,056	0.0
ION Trading Technologies SARL	5.75%	05/15/2028	314	281,076	0.2
Millennium Escrow Corp.	6.63%	08/01/2026	360	325,135	0.2
MPH Acquisition Holdings LLC	5.50%	09/01/2028	600	568,760	0.4
MPH Acquisition Holdings LLC	5.75%	11/01/2028	472	420,150	0.3
Prime Security Services Borrower LLC/Prime Finance, Inc.	3.38%	08/31/2027	284	256,041	0.2
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.25%	04/15/2024	137	137,192	0.1
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.75%	04/15/2026	70	69,285	0.0
Prime Security Services Borrower LLC/Prime Finance, Inc.	6.25%	01/15/2028	383	352,944	0.2
Ritchie Bros Auctioneers, Inc.	5.38%	01/15/2025	46	46,155	0.0
Sabre GLBL, Inc.	7.38%	09/01/2025	90	88,959	0.1
Sabre GLBL, Inc.	9.25%	04/15/2025	90	92,870	0.1
TripAdvisor, Inc.	7.00%	07/15/2025	207	214,020	0.1
Verisure Midholding AB	5.25%	02/15/2029	EUR 359	324,238	0.2
Verscend Escrow Corp.	9.75%	08/15/2026	USD 242	249,552	0.2
WASH Multifamily Acquisition, Inc.	5.75%	04/15/2026	62	61,550	0.0
ZipRecruiter, Inc.	5.00%	01/15/2030	288	271,539	0.2
				<u>8,012,814</u>	<u>5.0</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettövermögen %
TECHNOLOGIE					
Ahead DB Holdings LLC	6.63%	05/01/2028	USD 117	\$ 99,808	0.1%
Avaya, Inc.	6.13%	09/15/2028	502	356,258	0.2
Boxer Parent Co., Inc.	7.13%	10/02/2025	181	176,414	0.1
Cablevision Lightpath LLC	5.63%	09/15/2028	330	259,464	0.2
Clarivate Science Holdings Corp.	4.88%	07/01/2029	94	84,081	0.1
CommScope, Inc.	4.75%	09/01/2029	285	252,391	0.1
CommScope, Inc.	6.00%	03/01/2026	121	118,744	0.1
CommScope, Inc.	8.25%	03/01/2027	73	64,046	0.0
Imola Merger Corp.	4.75%	05/15/2029	153	143,547	0.1
LogMeIn, Inc.	5.50%	09/01/2027	72	58,024	0.0
Minerva Merger Sub, Inc.	6.50%	02/15/2030	611	567,187	0.3
NCR Corp.	5.13%	04/15/2029	491	468,334	0.3
NCR Corp.	5.75%	09/01/2027	89	86,363	0.1
NCR Corp.	6.13%	09/01/2029	133	128,069	0.1
Pitney Bowes, Inc.	6.88%	03/15/2027	151	133,511	0.1
Playtech PLC	4.25%	03/07/2026	EUR 100	106,026	0.1
Playtika Holding Corp.	4.25%	03/15/2029	USD 381	338,055	0.2
Presidio Holdings, Inc.	4.88%	02/01/2027	15	14,673	0.0
Presidio Holdings, Inc.	8.25%	02/01/2028	391	383,257	0.2
Rackspace Technology Global, Inc.	3.50%	02/15/2028	498	434,941	0.3
Science Applications International Corp.	4.88%	04/01/2028	42	40,067	0.0
Sensata Technologies, Inc.	3.75%	02/15/2031	277	247,867	0.1
TTM Technologies, Inc.	4.00%	03/01/2029	152	135,237	0.1
Veritas US, Inc./Veritas Bermuda Ltd.	7.50%	09/01/2025	984	865,294	0.5
Virtusa Corp.	7.13%	12/15/2028	124	104,477	0.1
				<u>5,666,135</u>	<u>3.5</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Air Canada	3.88%	08/15/2026	68	63,322	0.0
American Airlines, Inc./AAdvantage Loyalty IP Ltd.	5.50%	04/20/2026	230	227,603	0.1
American Airlines, Inc./AAdvantage Loyalty IP Ltd.	5.75%	04/20/2029	202	195,185	0.1
Hawaiian Brand Intellectual Property Ltd./ HawaiianMiles Loyalty Ltd.	5.75%	01/20/2026	242	240,363	0.2
Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.00%	09/20/2025	237	248,262	0.2
United Airlines, Inc.	4.63%	04/15/2029	54	50,700	0.0
				<u>1,025,435</u>	<u>0.6</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Albion Financing 1 SARL/Aggreko Holdings, Inc.	5.25%	10/15/2026	EUR 100	100,877	0.1
Albion Financing 1 SARL/Aggreko Holdings, Inc.	6.13%	10/15/2026	USD 256	233,025	0.1
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.38%	03/01/2029	168	153,630	0.1
BCP V Modular Services	6.75%	11/30/2029	EUR 295	263,907	0.2
EC Finance PLC	3.00%	10/15/2026	126	126,456	0.1
Herc Holdings, Inc.	5.50%	07/15/2027	USD 27	27,062	0.0
Kapla Holding SAS	3.38%	12/15/2026	EUR 200	189,545	0.1
Loxam SAS	4.50%	02/15/2027	143	144,318	0.1
PROG Holdings, Inc.	6.00%	11/15/2029	USD 308	273,120	0.2
				<u>1,511,940</u>	<u>1.0</u>
				<u>103,416,457</u>	<u>64.5</u>
FINANZINSTITUTE					
BANKWESEN					
Ally Financial, Inc., Series B(e)	4.70%	05/15/2026	419	354,582	0.2
Banco Santander SA(e)	4.38%	01/14/2026	EUR 400	399,352	0.3
Bread Financial Holdings, Inc.	4.75%	12/15/2024	USD 333	314,141	0.2
Bread Financial Holdings, Inc.	7.00%	01/15/2026	58	56,737	0.0
CaixaBank SA(e)	5.88%	10/09/2027	EUR 200	209,547	0.1
Discover Financial Services, Series D(e)	6.13%	06/23/2025	USD 304	306,436	0.2
Intesa Sanpaolo SpA	5.02%	06/26/2024	200	199,866	0.1
Intesa Sanpaolo SpA	5.71%	01/15/2026	424	423,624	0.3
				<u>2,264,285</u>	<u>1.4</u>
MAKLER					
Advisor Group Holdings, Inc.	10.75%	08/01/2027	236	245,731	0.2
Jane Street Group/JSG Finance, Inc.	4.50%	11/15/2029	233	217,769	0.1
LPL Holdings, Inc.	4.00%	03/15/2029	123	113,939	0.1
NFP Corp.	4.88%	08/15/2028	79	73,759	0.0
NFP Corp.	6.88%	08/15/2028	129	112,060	0.1
				<u>763,258</u>	<u>0.5</u>
FINANZEN					
Aircastle Ltd.(e)	5.25%	06/15/2026	96	81,600	0.1
Curo Group Holdings Corp.	7.50%	08/01/2028	577	420,933	0.2
Enova International, Inc.	8.50%	09/15/2025	499	448,200	0.3
goeasy Ltd.	4.38%	05/01/2026	61	54,651	0.0
Lincoln Financing SARL	3.63%	04/01/2024	EUR 100	106,320	0.1
Navient Corp.	5.00%	03/15/2027	USD 25	23,000	0.0
Navient Corp.	6.75%	06/15/2026	90	88,472	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
OneMain Finance Corp.....	8.88%	06/01/2025	USD 183	\$ 191,121	0.1%
SLM Corp.....	4.20%	10/29/2025	271	267,397	0.1
				<u>1,681,694</u>	<u>1.0</u>
VERSICHERUNGEN					
Acrisure LLC/Acrisure Finance, Inc.....	10.13%	08/01/2026	46	47,022	0.0
Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer.....	6.75%	10/15/2027	95	91,673	0.1
Ardonagh Midco 2 PLC(a).....	11.50%	01/15/2027	443	469,536	0.3
AssuredPartners, Inc.....	5.63%	01/15/2029	159	138,570	0.1
AssuredPartners, Inc.....	7.00%	08/15/2025	27	26,669	0.0
HUB International Ltd.....	7.00%	05/01/2026	54	54,576	0.0
USI, Inc./NY.....	6.88%	05/01/2025	13	12,550	0.0
				<u>840,596</u>	<u>0.5</u>
SONSTIGE FINANZWERTE					
Altice France Holding SA.....	10.50%	05/15/2027	300	296,346	0.2
Armor Holdco, Inc.....	8.50%	11/15/2029	433	376,119	0.2
Coinbase Global, Inc.....	3.38%	10/01/2028	147	107,551	0.1
Coinbase Global, Inc.....	3.63%	10/01/2031	174	117,576	0.1
Intrum AB.....	3.50%	07/15/2026	EUR 351	344,237	0.2
				<u>1,241,829</u>	<u>0.8</u>
REITs					
Aedas Homes Opco SLU.....	4.00%	08/15/2026	322	313,274	0.2
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Selloo LL.....	4.50%	04/01/2027	USD 482	451,363	0.3
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Selloo LL.....	5.75%	05/15/2026	162	159,276	0.1
Diversified Healthcare Trust.....	4.75%	02/15/2028	264	221,009	0.1
Diversified Healthcare Trust.....	9.75%	06/15/2025	390	409,198	0.3
Iron Mountain, Inc.....	4.50%	02/15/2031	726	651,721	0.4
Iron Mountain, Inc.....	5.00%	07/15/2028	116	112,969	0.1
Iron Mountain, Inc.....	5.25%	03/15/2028	15	14,586	0.0
Neinor Homes SA.....	4.50%	10/15/2026	EUR 192	184,578	0.1
Park Intermediate Holdings LLC/PK Domestic Property LLC/ PK Finance Co-Issuer.....	4.88%	05/15/2029	USD 213	202,003	0.1
Realogy Group LLC/Realogy Co-Issuer Corp.....	4.88%	06/01/2023	105	104,313	0.1
Via Celere Desarrollos.....	5.25%	04/01/2026	EUR 189	186,224	0.1
Vivion Investments SARL.....	3.00%	08/08/2024	200	193,556	0.1
				<u>3,204,070</u>	<u>2.0</u>
				<u>9,995,732</u>	<u>6.2</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Calpine Corp.....	3.75%	03/01/2031	USD 682	600,925	0.4
NRG Energy, Inc.....	6.63%	01/15/2027	12	12,335	0.0
Vistra Corp.(e).....	7.00%	12/15/2026	71	68,260	0.0
Vistra Corp.(e).....	8.00%	10/15/2026	80	79,499	0.0
Vistra Operations Co. LLC.....	4.38%	05/01/2029	457	426,237	0.3
Vistra Operations Co. LLC.....	5.63%	02/15/2027	272	271,917	0.2
				<u>1,459,173</u>	<u>0.9</u>
SONSTIGE VERSORGUNGSBETRIEBE					
Solaris Midstream Holdings LLC.....	7.63%	04/01/2026	324	324,000	0.2
				<u>1,783,173</u>	<u>1.1</u>
				<u>115,195,362</u>	<u>71.8</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
ArcelorMittal SA.....	7.00%	10/15/2039	302	326,454	0.2
Arconic Corp.....	6.00%	05/15/2025	44	45,126	0.1
CF Industries, Inc.....	5.15%	03/15/2034	37	38,086	0.0
Freeport-McMoRan, Inc.....	5.45%	03/15/2043	305	300,167	0.2
INEOS Finance PLC.....	2.88%	05/01/2026	EUR 185	182,718	0.1
				<u>892,551</u>	<u>0.6</u>
INVESTITIONSGÜTER					
Howmet Aerospace, Inc.....	5.90%	02/01/2027	USD 6	6,351	0.0
KOMMUNIKATIONSMEDIEN					
Magallanes, Inc.....	3.76%	03/15/2027	132	128,148	0.1
Magallanes, Inc.....	4.05%	03/15/2029	32	30,662	0.0
Magallanes, Inc.....	4.28%	03/15/2032	182	169,906	0.1
Netflix, Inc.....	3.63%	05/15/2027	EUR 396	422,810	0.3
Netflix, Inc.....	4.63%	05/15/2029	364	394,574	0.3
Netflix, Inc.....	4.88%	04/15/2028	USD 394	391,704	0.2
Netflix, Inc.....	5.88%	11/15/2028	175	181,911	0.1
				<u>1,719,715</u>	<u>1.1</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
KOMMUNIKATION/TELEKOMMUNIKATION					
Hughes Satellite Systems Corp.	5.25%	08/01/2026	USD 117	\$ 116,709	0.1%
T-Mobile USA, Inc.	2.63%	02/15/2029	253	224,172	0.2
T-Mobile USA, Inc.	2.88%	02/15/2031	763	669,565	0.4
T-Mobile USA, Inc.	3.38%	04/15/2029	148	137,198	0.1
T-Mobile USA, Inc.	3.50%	04/15/2031	396	361,720	0.2
T-Mobile USA, Inc.	4.75%	02/01/2028	177	177,817	0.1
				<u>1,687,181</u>	<u>1.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Nissan Motor Co., Ltd.	4.35%	09/17/2027	298	284,346	0.2
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Genting New York LLC/GENNY Capital, Inc.	3.30%	02/15/2026	372	339,621	0.2
Marriott International, Inc./MD, Series EE	5.75%	05/01/2025	48	50,562	0.0
MDC Holdings, Inc.	6.00%	01/15/2043	288	261,836	0.2
PulteGroup, Inc.	6.00%	02/15/2035	133	138,415	0.1
PulteGroup, Inc.	6.38%	05/15/2033	285	310,360	0.2
PulteGroup, Inc.	7.88%	06/15/2032	25	29,690	0.0
Resorts World Las Vegas LLC/RWLTV Capital, Inc.	4.63%	04/06/2031	200	165,492	0.1
Sands China Ltd.	3.25%	08/08/2031	214	149,430	0.1
Toll Brothers Finance Corp.	4.35%	02/15/2028	200	193,312	0.1
Toll Brothers Finance Corp.	4.88%	03/15/2027	112	112,277	0.1
				<u>1,750,995</u>	<u>1.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Macy's Retail Holdings LLC	5.88%	03/15/2030	132	120,915	0.1
Macy's Retail Holdings LLC	6.13%	03/15/2032	107	96,426	0.0
				<u>217,341</u>	<u>0.1</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
BAT International Finance PLC.	4.45%	03/16/2028	331	320,912	0.2
HCA, Inc.	5.38%	09/01/2026	52	54,123	0.0
HCA, Inc.	5.63%	09/01/2028	55	57,723	0.0
Newell Brands, Inc.	4.45%	04/01/2026	515	514,834	0.3
Newell Brands, Inc.	4.88%	06/01/2025	33	33,490	0.0
Newell Brands, Inc.	5.75%	04/01/2046	123	111,691	0.1
Pilgrim's Pride Corp.	3.50%	03/01/2032	286	250,535	0.2
Pilgrim's Pride Corp.	5.88%	09/30/2027	259	265,213	0.2
				<u>1,608,521</u>	<u>1.0</u>
ENERGIE					
Boardwalk Pipelines LP	4.45%	07/15/2027	45	44,718	0.0
Cenovus Energy, Inc.	6.75%	11/15/2039	6	6,764	0.0
Continental Resources, Inc./OK	4.90%	06/01/2044	52	46,325	0.0
Continental Resources, Inc./OK	5.75%	01/15/2031	90	92,591	0.1
Devon Energy Corp.	4.50%	01/15/2030	135	133,227	0.1
Enable Midstream Partners LP	3.90%	05/15/2024	366	366,213	0.2
Energy Transfer LP	3.90%	07/15/2026	9	8,852	0.0
Energy Transfer LP	4.40%	03/15/2027	87	86,393	0.1
Energy Transfer LP	4.95%	05/15/2028	18	18,115	0.0
EQT Corp.	6.63%	02/01/2025	318	331,599	0.2
Hess Corp.	7.13%	03/15/2033	18	20,665	0.0
NOV, Inc.	3.60%	12/01/2029	283	264,033	0.2
ONEOK, Inc.	4.55%	07/15/2028	32	32,053	0.0
Ovintiv Exploration, Inc.	5.63%	07/01/2024	269	283,219	0.2
Plains All American Pipeline LP/PAA Finance Corp.	4.50%	12/15/2026	75	75,673	0.0
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	6.50%	07/15/2027	145	150,548	0.1
Western Midstream Operating LP	3.95%	06/01/2025	109	107,747	0.1
Western Midstream Operating LP	4.55%	02/01/2030	151	144,607	0.1
Western Midstream Operating LP	4.65%	07/01/2026	165	165,748	0.1
Western Midstream Operating LP	4.75%	08/15/2028	34	33,770	0.0
Western Midstream Operating LP	5.45%	04/01/2044	76	70,234	0.0
				<u>2,483,094</u>	<u>1.5</u>
DIENSTLEISTUNGEN					
Expedia Group, Inc.	6.25%	05/01/2025	15	15,711	0.0
TECHNOLOGIE					
Broadcom, Inc.	4.00%	04/15/2029	39	37,284	0.0
Broadcom, Inc.	4.15%	04/15/2032	180	168,892	0.1
Broadcom, Inc.	4.75%	04/15/2029	15	15,073	0.0
CDW LLC/CDW Finance Corp.	4.13%	05/01/2025	242	239,542	0.1
Microchip Technology, Inc.	4.25%	09/01/2025	600	601,266	0.4
Nokia Oyj	6.63%	05/15/2039	108	114,031	0.1
Western Digital Corp.	4.75%	02/15/2026	108	107,992	0.1
				<u>1,284,080</u>	<u>0.8</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Delta Air Lines, Inc.	7.00%	05/01/2025	USD 235	\$ 251,888	0.2%
Delta Air Lines, Inc./SkyMiles IP Ltd.	4.75%	10/20/2028	187	187,028	0.1
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	6.50%	06/20/2027	702	<u>712,425</u>	<u>0.4</u>
				<u>1,151,341</u>	<u>0.7</u>
				<u>13,101,227</u>	<u>8.2</u>
FINANZINSTITUTE					
BANKWESEN					
Ally Financial, Inc.	8.00%	11/01/2031	146	170,494	0.1
Banco Santander SA	4.18%	03/24/2028	200	195,996	0.1
Bank of America Corp., Series X(e)	6.25%	09/05/2024	43	43,110	0.0
Bank of America Corp., Series Z(e)	6.50%	10/23/2024	30	30,541	0.0
BNP Paribas SA(e)	7.38%	08/19/2025	347	360,944	0.2
Citigroup, Inc., Series T(e)	6.25%	08/15/2026	59	59,295	0.0
Citigroup, Inc., Series U(e)	5.00%	09/12/2024	110	101,411	0.1
Citigroup, Inc., Series V(e)	4.70%	01/30/2025	117	104,256	0.1
Citigroup, Inc., Series W(e)	4.00%	12/10/2025	123	112,103	0.1
Citigroup, Inc., Series Y(e)	4.15%	11/15/2026	182	161,111	0.1
Cooperatieve Rabobank UA(e)	3.25%	12/29/2026	EUR 200	191,092	0.1
First-Citizens Bank & Trust Co.	3.93%	06/19/2024	USD 207	207,980	0.1
Goldman Sachs Group, Inc. (The), Series P(e)	5.00%	11/10/2022	335	312,113	0.2
HSBC Holdings PLC	4.76%	03/29/2033	246	234,350	0.2
HSBC Holdings PLC(e)	6.38%	03/30/2025	350	352,443	0.2
ING Groep NV(e)	6.50%	04/16/2025	300	299,745	0.2
JPMorgan Chase & Co., Series FF(e)	5.00%	08/01/2024	274	254,595	0.2
JPMorgan Chase & Co., Series HH(e)	4.60%	02/01/2025	136	122,456	0.1
Nordea Bank Abp(e)	6.63%	03/26/2026	200	201,403	0.1
Standard Chartered PLC(b) (e)	2.75%	01/30/2027	200	169,136	0.1
UniCredit SpA(e)	7.50%	06/03/2026	EUR 200	218,959	0.1
Wells Fargo & Co., Series BB(e)	3.90%	03/15/2026	USD 140	129,827	0.1
Wells Fargo & Co., Series S(e)	5.90%	06/15/2024	250	<u>242,312</u>	<u>0.2</u>
				<u>4,275,672</u>	<u>2.7</u>
MAKLER					
Charles Schwab Corp. (The), Series G(e)	5.38%	06/01/2025	181	<u>183,711</u>	<u>0.1</u>
FINANZEN					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.30%	01/30/2032	344	289,937	0.2
Aircastle Ltd.	2.85%	01/26/2028	12	10,397	0.0
Aircastle Ltd.	5.25%	08/11/2025	449	448,162	0.2
Aviation Capital Group LLC	1.95%	01/30/2026	8	7,163	0.0
Aviation Capital Group LLC	5.50%	12/15/2024	125	<u>127,312</u>	<u>0.1</u>
				<u>882,971</u>	<u>0.5</u>
VERSICHERUNGEN					
ACE Capital Trust II	9.70%	04/01/2030	90	119,139	0.1
Centene Corp.	2.45%	07/15/2028	329	295,586	0.2
Centene Corp.	2.50%	03/01/2031	1,647	1,406,920	0.8
Centene Corp.	2.63%	08/01/2031	94	80,757	0.1
Centene Corp.	4.63%	12/15/2029	6	5,919	0.0
Liberty Mutual Group, Inc.	7.80%	03/15/2037	79	97,469	0.1
Prudential Financial, Inc.	5.20%	03/15/2044	15	14,578	0.0
Prudential Financial, Inc.	5.63%	06/15/2043	36	<u>35,649</u>	<u>0.0</u>
				<u>2,056,017</u>	<u>1.3</u>
REITs					
MPT Operating Partnership LP/MPT Finance Corp.	5.25%	08/01/2026	75	75,623	0.0
Office Properties Income Trust	3.45%	10/15/2031	258	199,840	0.1
Office Properties Income Trust	4.50%	02/01/2025	83	81,645	0.1
Sabra Health Care LP	5.13%	08/15/2026	84	84,095	0.1
VICI Properties LP/VICI Note Co., Inc.	5.63%	05/01/2024	256	258,802	0.2
VICI Properties LP/VICI Note Co., Inc.	5.75%	02/01/2027	138	137,792	0.1
Vornado Realty LP	3.40%	06/01/2031	398	<u>347,984</u>	<u>0.2</u>
				<u>1,185,781</u>	<u>0.8</u>
				<u>8,584,152</u>	<u>5.4</u>
				<u>21,685,379</u>	<u>13.6</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
GRUNDSTOFFE					
Consolidated Energy Finance SA	5.00%	10/15/2028	EUR 147	137,210	0.1
Eldorado Gold Corp.	6.25%	09/01/2029	USD 251	223,908	0.2
First Quantum Minerals Ltd.	6.88%	03/01/2026	200	199,749	0.1
First Quantum Minerals Ltd.	6.88%	10/15/2027	200	<u>199,500</u>	<u>0.1</u>
				<u>760,367</u>	<u>0.5</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %	
KOMMUNIKATION/TELEKOMMUNIKATION						
C&W Senior Financing DAC	6.88%	09/15/2027	USD 400	\$ 378,998	0.2%	
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE						
Melco Resorts Finance Ltd.	5.38%	12/04/2029		692	503,430	0.3
Melco Resorts Finance Ltd.	5.75%	07/21/2028		697	536,690	0.3
MGM China Holdings Ltd.	5.25%	06/18/2025		223	194,191	0.1
Sazka Group AS	3.88%	02/15/2027	EUR 100		99,035	0.1
Studio City Finance Ltd.	5.00%	01/15/2029	USD 436		266,156	0.2
Wynn Macau Ltd.	4.88%	10/01/2024		200	169,790	0.1
Wynn Macau Ltd.	5.50%	01/15/2026		243	196,296	0.1
Wynn Macau Ltd.	5.63%	08/26/2028		312	232,440	0.2
				<u>2,198,028</u>	<u>1.4</u>	
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER						
Teva Pharmaceutical Finance Netherlands II BV	4.38%	05/09/2030	EUR 237		223,470	0.1
Teva Pharmaceutical Finance Netherlands III BV	5.13%	05/09/2029	USD 275		249,549	0.2
				<u>473,019</u>	<u>0.3</u>	
TECHNOLOGIE						
CA Magnum Holdings	5.38%	10/31/2026		365	335,115	0.2
				<u>4,145,527</u>	<u>2.6</u>	
FINANZINSTITUTE						
VERSICHERUNGEN						
Highlands Holdings Bond Issuer Ltd/ Highlands Holdings Bond Co-Issuer, Inc.(a)	7.63%	10/15/2025		275	273,680	0.2
				<u>4,419,207</u>	<u>2.8</u>	
INVESTMENTGESELLSCHAFTEN						
FONDS UND INVESTMENTTRUSTS						
AB FCI I - Mortgage Income Portfolio - Class SA				14,235	1,043,867	0.6
AB SICAV I - Financial Credit Portfolio - Class ZT				19,555	2,024,123	1.3
				<u>3,067,990</u>	<u>1.9</u>	
REGIERUNGEN – SCHATZPAPIERE						
MEXIKO						
Mexican Bonos, Series M	5.75%	03/05/2026	MXN 2,804		128,104	0.1
Mexican Bonos, Series M 20	10.00%	12/05/2024		1,800	93,287	0.0
				<u>221,391</u>	<u>0.1</u>	
VEREINIGTE STAATEN						
U.S. Treasury Notes	1.50%	09/30/2024	USD 2,072		2,019,877	1.3
				<u>2,241,268</u>	<u>1.4</u>	
STAMMAKTIE						
KOMMUNIKATIONSDIENSTLEISTUNGEN						
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE						
Intelsat SA				6,517	189,808	0.1
MEDIEN						
DISH Network Corp. - Class A				210	4,794	0.0
iHeartMedia, Inc. - Class A				2,307	27,223	0.1
				<u>32,017</u>	<u>0.1</u>	
				<u>221,825</u>	<u>0.2</u>	
NICHT-BASISKONSUMGÜTER						
HOTELS, RESTAURANTS UND FREIZEIT						
Caesars Entertainment, Inc.				167	8,378	0.0
ENERGIE						
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE						
Berry Corp.				15,831	176,199	0.1
CHC Group LLC (f)				2,243	1	0.0
Civitas Resources, Inc.				956	72,991	0.0
Denbury, Inc.				1,565	114,464	0.1
SandRidge Energy, Inc.				16	377	0.0
Whiting Petroleum Corp.				2,007	177,539	0.1
				<u>541,571</u>	<u>0.3</u>	
INDUSTRIEGÜTER						
BAU- UND INGENIEURWESEN						
WillScot Mobile Mini Holdings Corp.				1,599	57,132	0.0
INFORMATIONSTECHNOLOGIE						
SOFTWARE						
Avaya Holdings Corp.				4,028	14,863	0.0
				<u>843,769</u>	<u>0.5</u>	

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
SCHWELLENMÄRKTE – SCHATZPAPIERE					
SÜDAFRIKA					
Republic of South Africa Government Bond Series 2023			850,768	\$ 55,201	0.0%
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN					
NICHT STAATLICH FESTVERZINSLICH					
CSMC Mortgage-Backed Trust, Series 2006-7, Class 3A12	6.25%	08/25/2036	USD 3	1,567	0.0
RALI Trust, Series 2005-QA10, Class A31	3.82%	09/25/2035	21	17,156	0.0
				<u>18,723</u>	<u>0.0</u>
NICHT STAATLICH VARIABEL VERZINSLICH					
RBSGC Mortgage Loan Trust, Series 2007-B, Class 1A4(b)	1.46%	01/25/2037	25	9,609	0.0
				<u>28,332</u>	<u>0.0</u>
VORZUGSAKTIEN					
INDUSTRIE					
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Hovnanian Enterprises, Inc.	7.63%		365	7,282	0.0
OPTIONSSCHEINE					
INFORMATIONSTECHNOLOGIE					
SOFTWARE					
Avaya Holdings Corp., expiring 12/15/2022			5,308	796	0.0
				<u>147,544,586</u>	<u>92.0</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
STAMMAKTIEN					
KOMMUNIKATIONSDIENSTLEISTUNGEN					
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE					
Intelsat Jackson Holdings SA (f)			682	0	0.0
Intelsat Jackson Holdings SA (f)			682	0	0.0
				<u>0</u>	<u>0.0</u>
NICHT-BASISKONSUMGÜTER					
KFZ-BESTANDTEILE					
ATD New Holdings, Inc.			1,800	146,700	0.1
Exide Corp. (f)			31	25,575	0.0
				<u>172,275</u>	<u>0.1</u>
FREIZEITPRODUKTE					
Carlson Travel, Inc.			6,088	152,200	0.1
VERBRAUCHSGÜTER					
LEBENSMITTEL UND MASSENERZEUGNISSE – EINZELHANDEL					
Southeastern Grocers, Inc. (f)			14,943	328,746	0.2
ENERGIE					
ENERGIE-AUSRÜSTUNG UND -DIENSTE					
Vantage Drilling International			630	8,952	0.0
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Battalion Oil Corp.			2	32	0.0
Diamond Offshore Drilling, Inc.			18,017	143,415	0.1
Diamond Offshore Drilling, Inc.			3,891	30,973	0.0
K201640219 South Africa Ltd. A Shares (f)			821,795	1	0.0
K201640219 South Africa Ltd. B Shares (f)			129,877	0	0.0
				<u>174,421</u>	<u>0.1</u>
GRUNDSTOFFE					
METALL UND BERGBAU					
Bis Industries Holdings (f)			59,990	0	0.0
INFORMATIONSTECHNOLOGIE					
SOFTWARE					
Monitronics International, Inc. (f)			1,269	317	0.0
				<u>836,911</u>	<u>0.5</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
FINANZEN					
Aviation Capital Group LLC	3.50%	11/01/2027	USD 52	47,665	0.0
Aviation Capital Group LLC	4.13%	08/01/2025	2	1,952	0.0
Aviation Capital Group LLC	4.38%	01/30/2024	125	124,454	0.1
Aviation Capital Group LLC	4.88%	10/01/2025	14	13,929	0.0
				<u>188,000</u>	<u>0.1</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
INDUSTRIE					
INVESTITIONSGÜTER					
General Electric Co., Series D(b) (e)	4.16%	09/15/2022	USD 54	\$ 49,440	0.0%
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Newell Brands, Inc.	4.10%	04/01/2023	28	28,174	0.0
				77,614	0.0
				265,614	0.1
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
FINANZINSTITUTE					
FINANZEN					
Castlelake Aviation Finance DAC	5.00%	04/15/2027	256	220,564	0.1
CNG Holdings, Inc.	12.50%	06/15/2024	108	101,061	0.1
Navient Corp.	5.50%	01/25/2023	453	454,703	0.3
				776,328	0.5
INDUSTRIE					
GRUNDSTOFFE					
Ahlstrom-Munksjo Holding 3 Oy	4.88%	02/04/2028	303	266,594	0.2
Magnetation LLC/Mag Finance Corp.(f) (g)	11.00%	05/15/2018	64	0	0.0
Peabody Energy Corp.	6.38%	03/31/2025	24	23,531	0.0
SCIL IV LLC/SCIL USA Holdings LLC	5.38%	11/01/2026	258	241,684	0.2
WR Grace Holdings LLC	5.63%	10/01/2024	50	50,013	0.0
				581,822	0.4
INVESTITIONSGÜTER					
Mueller Water Products, Inc.	4.00%	06/15/2029	49	44,818	0.0
TK Elevator Holdco GmbH	7.63%	07/15/2028	200	187,970	0.1
				232,788	0.1
KOMMUNIKATIONSMEDIEN					
Univision Communications, Inc.	9.50%	05/01/2025	150	156,274	0.1
KOMMUNIKATION/TELEKOMMUNIKATION					
Intelsat Jackson Holdings SA(f)	5.50%	08/01/2023	697	0	0.0
United Group BV(b)	4.88%	02/01/2029	202	202,851	0.1
				202,851	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Exide Technologies, (Exchange Priority)(f)	11.00%	10/31/2024	USD 141	0	0.0
Exide Technologies, (First Lien)(f)	11.00%	10/31/2024	58	0	0.0
Mclaren Finance PLC	7.50%	08/01/2026	417	335,608	0.2
				335,608	0.2
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
Stonegate Pub Co., Financing PLC	8.25%	07/31/2025	GBP 312	383,398	0.2
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Dufry One BV	2.00%	02/15/2027	EUR 130	117,502	0.1
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Sunshine Mid BV	6.50%	05/15/2026	105	113,793	0.1
ENERGIE					
Diamond Foreign Asset Co./Diamond Finance LLC(a)	9.00%	04/22/2027	USD 28	26,989	0.0
Gulfport Energy Corp.	6.00%	10/15/2024	276	28	0.0
Gulfport Energy Corp.	6.38%	05/15/2025	262	26	0.0
Gulfport Energy Corp.	6.63%	05/01/2023	18	2	0.0
Harbour Energy PLC	5.50%	10/15/2026	256	245,772	0.2
Ithaca Energy North Sea PLC	9.00%	07/15/2026	383	386,908	0.2
Occidental Petroleum Corp.	5.55%	03/15/2026	865	901,264	0.6
Occidental Petroleum Corp.	6.20%	03/15/2040	110	117,152	0.1
Range Resources Corp.	8.25%	01/15/2029	32	34,682	0.0
Vantage Drilling International(f) (g)	7.50%	11/01/2019	117	0	0.0
Weatherford International Ltd.	11.00%	12/01/2024	2	2,042	0.0
				1,714,865	1.1
DIENSTLEISTUNGEN					
Monitronics International, Inc.(f) (g)	9.13%	04/01/2020	68	0	0.0
Nielsen Co. Luxembourg SARL (The)	5.00%	02/01/2025	368	365,852	0.2
				365,852	0.2
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.75%	07/15/2027	26	24,926	0.0
BCP V Modular Services Finance II PLC	4.75%	11/30/2028	EUR 100	95,286	0.1
				120,212	0.1
				4,324,965	2.7
				5,101,293	3.2

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
K201640219 South Africa Ltd.	0.00%	06/25/2023	ZAR	4 \$	0 0.0%
K2016470219 South Africa Ltd.(a)	3.00%	12/31/2022	USD	70	0 0.0
K2016470260 South Africa Ltd.(a)	25.00%	12/31/2022		44	0 0.0
				<u>0</u>	<u>0.0</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Tonon Luxembourg SA (a) (d) (f)	6.50%	10/31/2024		77	8 0.0
KOMMUNIKATION/TELEKOMMUNIKATION					
Sable International Finance Ltd.	5.75%	09/07/2027		192	181,619 0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Allwyn Entertainment Finance (UK) PLC(b)	4.13%	02/15/2028	EUR	152	155,956 0.1
				<u>337,583</u>	<u>0.2</u>
VERSORGUNGSBETRIEBE					
Terraform Global Operating LLC	6.12%	03/01/2026		43	42,318 0.0
				<u>379,901</u>	<u>0.2</u>
GEMEINDEVERWALTUNG - US-KOMMUNALANLEIHEN					
VEREINIGTE STAATEN					
Wisconsin Public Finance Authority, Series 2021	5.75%	07/25/2041		250	240,235 0.2
VORZUGSAKTIEN					
INDUSTRIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Gulfport Energy Corp. (f)	10.00%			18	122,400 0.0
OPTIONSSCHEINE					
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
SandRidge Energy, Inc., A-CW22, expiring 10/03/2022.				7,892	710 0.0
SandRidge Energy, Inc., B-CW22, expiring 10/03/2022.				3,321	465 0.0
Battalion Oil Corp., expiring 10/08/2022(f)				39	0 0.0
				<u>1,175</u>	<u>0.0</u>
INDUSTRIEGÜTER					
BAU- UND INGENIEURWESEN					
Willscot Corp., expiring 11/29/2022(f)				2,476	50,490 0.0
				<u>51,665</u>	<u>0.0</u>
				<u>6,998,019</u>	<u>4.3</u>
Gesamtanlagen					
(Kosten \$169,693,362)				<u>\$154,542,605</u>	<u>96.3%</u>
Termineinlagen					
ANZ, London(h)	0.03 %	–		3,042	0.0
BNP Paribas, Paris(h)	0.50 %	–		193	0.0
BNP Paribas, Paris(h)	4.62 %	–		4	0.0
Hong Kong & Shanghai Bank, Singapore(h)	0.25 %	–		120	0.0
SEB, Stockholm(h)	0.40 %	–		3,555,554	2.2
Sumitomo, London(h)	(0.30)%	–		12	0.0
Termineinlagen insgesamt				<u>3,558,925</u>	<u>2.2</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>2,351,728</u>	<u>1.5</u>
Nettovermögen				<u>\$160,453,258</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Long					
U.S. T-Note 5 Yr (CBT) Futures	09/30/2022	101	\$ 11,399,977	\$ 11,408,266	\$ 8,289
U.S. T-Note 10 Yr (CBT) Futures	09/21/2022	14	1,682,188	1,672,344	(9,844)
Short					
U.S. 10 Yr Ultra Bond Futures	09/21/2022	12	1,553,047	1,541,813	11,234
				<u>\$ 9,679</u>	
				Wertsteigerung	\$ 19,523
				Wertminderung	\$ (9,844)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
Brown Brothers Harriman & Co.	GBP 144	USD 178	06/09/2022	\$ (3,264)
Brown Brothers Harriman & Co.	ZAR 593	USD 39	06/23/2022	1,533
Brown Brothers Harriman & Co.	MXN 3,454	USD 171	07/20/2022	(3,126)
Brown Brothers Harriman & Co.	CAD 143	USD 115	07/21/2022	1,427
Brown Brothers Harriman & Co.	EUR 205	USD 216	07/28/2022	(4,479)
Brown Brothers Harriman & Co.	USD 766	EUR 720	07/28/2022	9,680
Brown Brothers Harriman & Co.+	EUR 4	USD 5	06/13/2022	(82)
Brown Brothers Harriman & Co.+	SEK 8,923	USD 896	06/13/2022	(17,961)
Brown Brothers Harriman & Co.+	SEK 298	USD 31	06/13/2022	10
Brown Brothers Harriman & Co.+	USD 167	EUR 158	06/13/2022	2,510
Brown Brothers Harriman & Co.+	USD 13,396	SEK 133,206	06/13/2022	248,087
Brown Brothers Harriman & Co.+	AUD 12	USD 9	06/14/2022	(95)
Brown Brothers Harriman & Co.+	USD 105	AUD 149	06/14/2022	1,874
Deutsche Bank AG	EUR 11,269	USD 11,910	07/28/2022	(224,463)
Morgan Stanley & Co. International PLC	GBP 671	USD 877	06/09/2022	31,094
				\$ 42,745
			Wertsteigerung	\$ 296,215
			Wertminderung	\$ (253,470)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

VERKAUFTE CREDIT-DEFAULT-SWAPTIONS

Referenz-Obligation	Gegenpartei	Kauf-/Verkaufsschutz	Ausübungs-kurs	Fälligkeit	Nominal-betrag (000)	Prämien erhalten	Marktwert
Put - CDX-NAHY Series 38, 5 Year Index	BNP Paribas	Sell	0.95%	Aug 2022	USD 7,920	\$ 122,760	\$ (56,424)

ZENTRAL ABGERECHNETE CREDIT-DEFAULT-SWAPS

Clearing-Broker/(Börse)	Referenz-Obligation	Abschluss-datum	Nomineller Betrag (000)	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Verkaufskontrakte					
Morgan Stanley & Co. LLC/(INTRCONX)	CDX-NAHY Series 38, 5 Year Index	06/20/2027	USD 5,839	\$ 94,634	\$ (40,803)
Morgan Stanley & Co. LLC/(INTRCONX)	iTraxx Europe Crossover Series 37, 5 Year Index	06/20/2027	EUR 7,080	197,972	(121,867)
Insgesamt				\$ 292,606	\$ (162,670)

ZENTRAL ABGERECHNETE ZINSSWAPS

Clearing-Broker/(Börse)	Nomineller Betrag (000)	Abschluss-datum	Zinsart		Unrealisierte Wertsteigerung/(-minderung)
			Vom Fonds geleistete Zahlungen	Vom Fonds erhaltene Zahlungen	
Morgan Stanley & Co., LLC/(CME Group)	USD 430	06/22/2026	1.573%	3 Month LIBOR	\$ 21,180

CREDIT-DEFAULT-SWAPS

Kontrahent	Referenz-Obligation	Abschluss-datum	Nomineller Betrag (000)	Markt-wert	Vorab-gebühren bezahlt/(erhalten)	Unrealisierte Wertsteigerung/(-minderung)
Kaufkontrakte						
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BB Series 6	05/11/2063	USD 200	\$ 81,154	\$ 36,832	\$ 44,322
Credit Suisse International	CDX-CMBX.NA.BB Series 6	05/11/2063	202	82,276	23,641	58,635
Verkaufskontrakte						
Credit Suisse International	International Game Technology PLC	06/20/2022	EUR 120	307	149	158
Deutsche Bank AG	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 164	(37,658)	(10,515)	(27,143)
Goldman Sachs International	Avis Budget Group, Inc.	12/20/2023	40	1,818	1,254	564
Goldman Sachs International	Ardagh Packaging Finance Public Ltd., Co.	12/20/2023	EUR 230	10,120	10,879	(759)
Goldman Sachs International	CDX-CMBX.NA.BB Series 6	05/11/2063	USD 131	(53,105)	(21,996)	(31,109)
Goldman Sachs International	CDX-CMBX.NA.BB Series 6	05/11/2063	423	(171,771)	(72,231)	(99,540)
Morgan Stanley & Co. International plc	CDX-CMBX.NA.BBB- Series 6	05/11/2063	225	(51,729)	(12,085)	(39,644)
Insgesamt				\$ (138,588)	\$ (44,072)	\$ (94,516)
					Wertsteigerung	\$ 103,679
					Wertminderung	\$ (198,195)

TOTAL-RETURN-SWAPS

Kontrahent & Referenz-Obligation	Anzahl der Anteile oder Einheiten	Bezahlter/Erhaltener Zinssatz	Nomineller Betrag (000)	Fälligkeits- datum	Unrealisierte Wertsteigerung/ (-minderung)
Gesamtrendite auf Referenz-Obligation erhalten					
BNP Paribas SA					
iBoxx \$ Liquid High Yield Index	1,730,000	1 Day SOFR	USD 1,730	09/20/2022	\$ (38,813)
Morgan Stanley Capital Services LLC					
iBoxx \$ Liquid High Yield Index	1,730,000	1 Day SOFR	1,730	06/20/2022	(99,537)
Insgesamt					<u>\$ (138,350)</u>
Swaps insgesamt					<u>\$ (374,356)</u>

- (a) Zahlungen in Sachwerten (PIK).
- (b) Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2022.
- (c) Wandelbares Wertpapier.
- (d) Not leidend.
- (e) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (f) Zum angemessenen Marktwert entsprechend den Verfahren bewertet, die von und unter der allgemeinen Aufsicht der Verwaltungsgesellschaft und des Verwaltungsrats festgelegt werden.
- (g) Notleidendes fälliges Wertpapier.
- (h) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar
 CAD – Canadian Dollar
 EUR – Euro
 GBP – Great British Pound
 MXN – Mexican Peso
 SEK – Swedish Krona
 USD – United States Dollar
 ZAR – South African Rand

Glossar:

CBT – Chicago Board of Trade
 CDX-CMBX.NA – North American Commercial Mortgage-Backed Index
 CDX-NAHY – North American High Yield Credit Default Swap Index
 CME – Chicago Mercantile Exchange
 INTRCONX – Inter-Continental Exchange
 LIBOR – London Interbank Offered Rate
 REIT – Real Estate Investment Trust
 SOFR – Secured Overnight Financing Rate

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
IT-DIENSTLEISTUNGEN			
Automatic Data Processing, Inc.	237,954	\$ 53,049,465	1.1%
Capgemini SE	297,344	57,777,751	1.2
Fidelity National Information Services, Inc.	711,620	74,364,290	1.6
Genpact Ltd.	1,242,564	55,132,565	1.2
Mastercard, Inc. - Class A	103,943	37,198,081	0.8
Nomura Research Institute Ltd.	578,600	15,825,534	0.3
Otsuka Corp.	786,200	24,864,068	0.5
Paychex, Inc.	668,393	82,767,105	1.7
VeriSign, Inc.	138,343	24,147,771	0.5
Visa, Inc. - Class A	372,013	78,929,998	1.6
		<u>504,056,628</u>	<u>10.5</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Analog Devices, Inc.	112,920	19,015,728	0.4
Broadcom, Inc.	146,576	85,033,135	1.8
KLA Corp.	126,025	45,980,221	0.9
Taiwan Semiconductor Manufacturing Co., Ltd. (Sponsored ADR)	333,493	31,781,883	0.7
Texas Instruments, Inc.	125,467	22,177,547	0.5
		<u>203,988,514</u>	<u>4.3</u>
SOFTWARE			
Adobe, Inc.	105,700	44,021,936	0.9
Constellation Software, Inc./Canada	44,956	70,755,985	1.5
Microsoft Corp.	770,338	209,431,792	4.4
NortonLifeLock, Inc.	2,457,744	59,821,489	1.2
Oracle Corp.	1,176,105	84,585,472	1.8
Oracle Corp. Japan (a)	307,800	18,634,266	0.4
VMware, Inc. - Class A	418,180	53,568,858	1.1
		<u>540,819,798</u>	<u>11.3</u>
TECHNOLOGIE - HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	772,190	114,932,760	2.4
		<u>1,363,797,700</u>	<u>28.5</u>
FINANZWERTE			
BANKEN			
Bank Leumi Le-Israel BM.	7,421,745	73,895,475	1.5
DBS Group Holdings Ltd.	2,704,400	60,971,057	1.3
JPMorgan Chase & Co.	502,282	66,416,749	1.4
KBC Group NV	314,398	19,652,655	0.4
Mitsubishi UFJ Financial Group, Inc.	6,278,100	35,716,135	0.8
Nordea Bank Abp.	3,136,498	31,926,072	0.7
Oversea-Chinese Banking Corp. Ltd.	4,708,800	40,622,758	0.9
Royal Bank of Canada	799,730	83,567,470	1.7
Toronto-Dominion Bank (The)	713,913	54,557,323	1.1
		<u>467,325,694</u>	<u>9.8</u>
KAPITALMÄRKTE			
CME Group, Inc. - Class A	195,377	38,846,809	0.8
Houlihan Lokey, Inc.	528,636	45,430,978	0.9
Partners Group Holding AG.	31,574	33,972,962	0.7
S&P Global, Inc.	92,687	32,392,253	0.7
Singapore Exchange Ltd.	4,069,200	28,211,183	0.6
		<u>178,854,185</u>	<u>3.7</u>
VERSICHERUNGEN			
Admiral Group PLC.	820,563	22,973,612	0.5
Marsh & McLennan Cos., Inc.	314,323	50,275,964	1.0
Progressive Corp. (The)	385,349	46,002,964	0.9
Sampo Oyj - Class A	716,929	32,428,844	0.7
Willis Towers Watson PLC	199,637	42,137,381	0.9
		<u>193,818,765</u>	<u>4.0</u>
		<u>839,998,644</u>	<u>17.5</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
AbbVie, Inc.	450,689	66,418,038	1.4
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Getinge AB - Class B	680,747	19,756,100	0.4
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Centene Corp.	273,438	22,268,791	0.4
CVS Health Corp.	230,662	22,316,548	0.5
McKesson Corp.	70,301	23,107,236	0.5
UnitedHealth Group, Inc.	167,541	83,231,018	1.7
		<u>150,923,593</u>	<u>3.1</u>

	Anteile	Wert (USD)	Nettover- mögen %
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Thermo Fisher Scientific, Inc.	64,882	\$ 36,825,076	0.8%
PHARMAZEUTIKA			
Eli Lilly & Co.	113,659	35,625,277	0.7
Johnson & Johnson	279,056	50,098,924	1.1
Merck & Co., Inc.	836,417	76,975,456	1.6
Novo Nordisk A/S - Class B	1,002,707	111,351,177	2.3
Roche Holding AG (Genusschein).....	316,026	107,698,860	2.3
		<u>381,749,694</u>	<u>8.0</u>
		<u>655,672,501</u>	<u>13.7</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Coca-Cola Co. (The)	1,155,013	73,204,724	1.5
LEBENSMITTEL UND MASSENERZEUGNISSE – EINZELHANDEL			
Koninklijke Ahold Delhaize NV	2,797,674	77,146,794	1.6
Walmart, Inc.	554,022	71,263,850	1.5
		<u>148,410,644</u>	<u>3.1</u>
LEBENSMITTELPRODUKTE			
Nestle SA (REG)	191,471	23,420,203	0.5
Salmar ASA	417,577	30,950,709	0.6
		<u>54,370,912</u>	<u>1.1</u>
HAUSHALTSPRODUKTE			
Procter & Gamble Co. (The)	501,946	74,227,774	1.6
TABAK			
Altria Group, Inc.	769,971	41,647,731	0.9
Philip Morris International, Inc.	232,054	24,655,737	0.5
Swedish Match AB	6,850,818	70,807,355	1.5
		<u>137,110,823</u>	<u>2.9</u>
		<u>487,324,877</u>	<u>10.2</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
BCE, Inc.	616,504	33,587,612	0.7
Comcast Corp. - Class A	1,224,641	54,227,103	1.1
HKT Trust & HKT Ltd.	20,420,000	28,114,816	0.6
Nippon Telegraph & Telephone Corp.....	2,025,500	61,883,899	1.3
		<u>177,813,430</u>	<u>3.7</u>
UNTERHALTUNG			
Electronic Arts, Inc.	478,677	66,368,566	1.4
Ubisoft Entertainment SA	413,124	21,719,199	0.4
		<u>88,087,765</u>	<u>1.8</u>
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN			
Alphabet, Inc. - Class C	57,846	131,934,000	2.8
Auto Trader Group PLC	4,916,254	36,572,857	0.8
Kakaku.com, Inc.	976,600	19,246,398	0.4
Meta Platforms, Inc. - Class A	108,298	20,970,825	0.4
		<u>208,724,080</u>	<u>4.4</u>
		<u>474,625,275</u>	<u>9.9</u>
INDUSTRIEGÜTER			
BAUPRODUKTE			
Assa Abloy AB - Class B	1,622,088	39,986,234	0.8
BAU- UND INGENIEURWESEN			
AECOM.	301,632	21,068,995	0.4
ELEKTRISCHE AUSRÜSTUNG			
Schneider Electric SE (Paris).....	120,623	16,753,544	0.4
PROFESSIONELLE DIENSTLEISTUNGEN			
Booz Allen Hamilton Holding Corp.....	344,339	29,564,946	0.6
RELX PLC.	2,587,286	73,886,117	1.6
Wolters Kluwer NV (a)	573,493	56,587,410	1.2
		<u>160,038,473</u>	<u>3.4</u>
STRASSE UND SCHIENE			
Canadian National Railway Co.	183,935	20,914,363	0.4
		<u>258,761,609</u>	<u>5.4</u>
NICHT-BASISKONSUMGÜTER			
EINZELHANDEL - INTERNET UND DIREKTVERTRIEB			
Amazon.com, Inc.	14,083	33,858,208	0.7
ZOZO, Inc.	647,100	13,735,250	0.3
		<u>47,593,458</u>	<u>1.0</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
FREIZEITPRODUKTE					
Bandai Namco Holdings, Inc.			276,000	\$ 20,500,512	0.4%
SPEZIALISIERTER EINZELHANDEL					
AutoZone, Inc.			57,387	118,197,134	2.5
Home Depot, Inc. (The)			71,071	21,516,745	0.5
O'Reilly Automotive, Inc.			39,521	25,181,596	0.5
				<u>164,895,475</u>	<u>3.5</u>
				<u>232,989,445</u>	<u>4.9</u>
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Equinor ASA			3,208,078	121,736,212	2.5
Shell PLC			3,249,239	96,099,384	2.0
				<u>217,835,596</u>	<u>4.5</u>
VERSORGUNG					
STROMVERSORGUNGSBETRIEBE					
American Electric Power Co., Inc.			399,216	40,732,009	0.9
Enel SpA			3,137,303	20,383,458	0.4
				<u>61,115,467</u>	<u>1.3</u>
MEHRFACH-VERSORGUNGSBETRIEBE					
Ameren Corp.			424,974	40,453,275	0.8
				<u>101,568,742</u>	<u>2.1</u>
GRUNDSTOFFE					
METALL UND BERGBAU					
Anglo American PLC.			702,190	34,592,405	0.7
IMMOBILIEN					
AKTIEN-IMMOBILIENINVESTMENTGESELLSCHAFTEN (REITS)					
Nippon Building Fund, Inc.			2,510	13,634,017	0.3
IMMOBILIEN-MANAGEMENT UND -ERSCHLIESSUNG					
Vonovia SE			434,088	16,557,697	0.3
				<u>30,191,714</u>	<u>0.6</u>
Gesamtanlagen					
(Kosten \$4,225,543,308)				<u>\$ 4,697,358,508</u>	<u>98.0%</u>
Termineinlagen					
ANZ, London(b)	0.03 %	–		769,551	0.0
Bank of Nova Scotia, Toronto(b)	0.32 %	–		3,754,138	0.1
BNP Paribas, Paris(b)	(1.34)%	–		480,096	0.0
BNP Paribas, Paris(b)	(0.79)%	–		477,269	0.0
BNP Paribas, Paris(b)	0.01 %	–		459,933	0.0
BNP Paribas, Paris(b)	0.20 %	–		1,381,651	0.1
BNP Paribas, Paris(b)	0.25 %	–		961,740	0.0
BNP Paribas, Paris(b)	4.62 %	–		90,431	0.0
Hong Kong & Shanghai Bank, Hong Kong(b)	0.00 %	–		2,896,384	0.1
HSBC Bank PLC, Paris(b)	(0.78)%	–		740,070	0.0
Royal Bank of Canada, Toronto(b)	0.40 %	–		72,393,224	1.5
Sumitomo, London(b)	(0.30)%	–		542,045	0.0
Sumitomo, Tokyo(b)	0.43 %	–		679,769	0.0
				<u>85,626,301</u>	<u>1.8</u>
Termineinlagen insgesamt					
				<u>8,532,892</u>	<u>0.2</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten					
				<u>\$ 4,791,517,701</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Bank of America, NA	GBP	9,004	USD	11,830	06/09/2022	\$ 483,988
Bank of America, NA	USD	5,247	GBP	4,035	06/09/2022	(162,548)
Bank of America, NA	USD	6,156	GBP	4,899	06/09/2022	17,504
Bank of America, NA	SEK	105,517	USD	11,417	06/17/2022	607,289
Bank of America, NA	JPY	3,328,025	USD	26,206	07/15/2022	306,604
Bank of America, NA	USD	7,450	JPY	953,570	07/15/2022	(29,464)
Bank of America, NA	USD	13,506	JPY	1,754,523	07/15/2022	148,134
Bank of America, NA	CAD	12,771	USD	10,216	07/21/2022	121,914
Bank of America, NA	USD	27,838	EUR	26,473	07/28/2022	668,599
Barclays Bank PLC	USD	7,039	NOK	61,677	06/17/2022	(457,270)
BNP Paribas SA	USD	5,413	GBP	4,441	06/09/2022	182,994
BNP Paribas SA	NOK	209,526	USD	21,767	06/17/2022	(590,391)
BNP Paribas SA	SGD	153,877	USD	112,492	07/08/2022	185,935
Brown Brothers Harriman & Co.	CNH	9,873	USD	1,469	06/06/2022	(9,600)

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.	GBP 269	USD 340	06/06/2022	\$ 803
Brown Brothers Harriman & Co.	USD 3	GBP 3	06/06/2022	(8)
Brown Brothers Harriman & Co.	USD 5,008	GBP 3,998	06/09/2022	30,222
Brown Brothers Harriman & Co.	USD 6,564	AUD 9,172	07/21/2022	22,688
Brown Brothers Harriman & Co.	USD 5,129	CAD 6,557	07/21/2022	53,175
Brown Brothers Harriman & Co.+	CAD 71,763	USD 55,713	06/09/2022	(1,018,781)
Brown Brothers Harriman & Co.+	USD 83,480	CAD 107,336	06/09/2022	1,373,280
Brown Brothers Harriman & Co.+	USD 78	ZAR 1,222	06/09/2022	(169)
Brown Brothers Harriman & Co.+	USD 40,346	ZAR 642,582	06/09/2022	692,242
Brown Brothers Harriman & Co.+	ZAR 433,584	USD 27,177	06/09/2022	(513,505)
Brown Brothers Harriman & Co.+	GBP 175,311	USD 215,945	06/13/2022	(4,968,236)
Brown Brothers Harriman & Co.+	NZD 104,983	USD 66,465	06/13/2022	(1,926,909)
Brown Brothers Harriman & Co.+	NZD 116	USD 76	06/13/2022	250
Brown Brothers Harriman & Co.+	PLN 366	USD 82	06/13/2022	(3,256)
Brown Brothers Harriman & Co.+	USD 479	GBP 379	06/13/2022	(1,124)
Brown Brothers Harriman & Co.+	USD 323,689	GBP 261,537	06/13/2022	5,878,995
Brown Brothers Harriman & Co.+	USD 99,583	NZD 156,800	06/13/2022	2,565,957
Brown Brothers Harriman & Co.+	USD 125	PLN 553	06/13/2022	4,510
Brown Brothers Harriman & Co.+	AUD 426	USD 305	06/27/2022	(751)
Brown Brothers Harriman & Co.+	CAD 30	USD 23	06/27/2022	(301)
Brown Brothers Harriman & Co.+	EUR 151	USD 162	06/27/2022	(318)
Brown Brothers Harriman & Co.+	SGD 58	USD 42	06/27/2022	(53)
Brown Brothers Harriman & Co.+	USD 189,491	AUD 267,676	06/27/2022	2,688,134
Brown Brothers Harriman & Co.+	USD 27,770	CAD 35,512	06/27/2022	302,650
Brown Brothers Harriman & Co.+	USD 26,184	CNH 175,290	06/27/2022	36,404
Brown Brothers Harriman & Co.+	USD 102,390	EUR 95,452	06/27/2022	223,183
Brown Brothers Harriman & Co.+	USD 1,352	SGD 1,851	06/27/2022	(1,275)
Brown Brothers Harriman & Co.+	USD 462,072	SGD 634,767	06/27/2022	1,212,997
Deutsche Bank AG	NOK 266,824	USD 30,696	06/17/2022	2,224,213
Deutsche Bank AG	USD 6,827	NOK 66,062	06/17/2022	221,741
Deutsche Bank AG	USD 6,118	NOK 57,082	06/17/2022	(27,197)
Goldman Sachs Bank USA	USD 8,704	SEK 85,268	06/17/2022	31,111
Goldman Sachs Bank USA	USD 77,400	JPY 9,816,538	07/15/2022	(1,004,165)
Goldman Sachs Bank USA	TWD 687,115	USD 23,636	07/27/2022	(161,123)
JPMorgan Chase Bank, NA	NOK 923,740	USD 105,676	06/17/2022	7,108,027
Morgan Stanley Capital Services LLC	GBP 24,383	USD 31,854	06/09/2022	1,129,244
Morgan Stanley Capital Services LLC	SEK 136,959	USD 13,528	06/17/2022	(502,730)
Morgan Stanley Capital Services LLC	CHF 44,958	USD 48,399	07/13/2022	1,416,829
Morgan Stanley Capital Services LLC	USD 93,613	AUD 130,611	07/21/2022	188,423
Royal Bank of Scotland PLC	GBP 13,190	USD 17,248	06/09/2022	627,590
Royal Bank of Scotland PLC	SEK 1,005,250	USD 107,138	06/17/2022	4,155,058
Royal Bank of Scotland PLC	USD 6,755	CHF 6,749	07/13/2022	297,585
Royal Bank of Scotland PLC	USD 7,185	CAD 9,126	07/21/2022	27,828
Royal Bank of Scotland PLC	ILS 203,274	USD 61,025	07/25/2022	(392,604)
UBS AG	USD 6,772	SEK 68,442	06/17/2022	239,566
UBS AG	USD 7,057	CHF 6,891	07/13/2022	143,973
UBS AG	USD 8,193	CHF 7,806	07/13/2022	(35,299)
UBS AG	JPY 712,027	USD 5,562	07/15/2022	20,341
UBS AG	CAD 110,628	USD 88,465	07/21/2022	1,026,387
UBS AG	USD 6,042	CAD 7,820	07/21/2022	139,273
				<u>\$ 24,998,563</u>
			Wertsteigerung	\$ 36,805,640
			Wertminderung	\$ (11,807,077)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

- (a) Stellt sämtliche oder einen Teil der verliehenen Wertpapiere dar. Informationen zur Wertpapierleihe finden Sie in Anmerkung L.
(b) Tagesgeld.

Währungskürzel:

- AUD – Australian Dollar
- CAD – Canadian Dollar
- CHF – Swiss Franc
- CNH – Chinese Yuan Renminbi (Offshore)
- EUR – Euro
- GBP – Great British Pound
- ILS – Israeli Shekel
- JPY – Japanese Yen
- NOK – Norwegian Krone

NZD – New Zealand Dollar
PLN – Polish Zloty
SEK – Swedish Krona
SGD – Singapore Dollar
TWD – New Taiwan Dollar
USD – United States Dollar
ZAR – South African Rand

Glossar:

ADR – American Depositary Receipt
REG – Registered Shares
REIT – Real Estate Investment Trust

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
ELEKTRONISCHE AUSTRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
E Ink Holdings, Inc.	594,000	\$ 4,131,268	0.6%
Lotes Co., Ltd.	496,084	13,441,510	2.0
Sinbon Electronics Co., Ltd.	748,000	6,653,423	1.0
		<u>24,226,201</u>	<u>3.6</u>
IT-DIENSTLEISTUNGEN			
Infosys Ltd. (Sponsored ADR)	610,998	11,523,422	1.7
Tata Consultancy Services Ltd.	253,169	10,919,208	1.6
WNS Holdings Ltd. (ADR)	58,087	4,226,991	0.6
		<u>26,669,621</u>	<u>3.9</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Broadcom, Inc.	11,082	6,429,001	0.9
Faraday Technology Corp.	267,000	2,184,565	0.3
LEENO Industrial, Inc.	25,000	3,149,998	0.5
Novatek Microelectronics Corp.	198,000	2,742,752	0.4
Taiwan Semiconductor Manufacturing Co., Ltd.	3,175,000	60,042,193	8.9
		<u>74,548,509</u>	<u>11.0</u>
TECHNOLOGIE - HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Advantech Co., Ltd.	610,913	7,539,176	1.1
Samsung Electronics Co., Ltd.	379,550	20,639,152	3.1
Samsung Electronics Co., Ltd. (Preference Shares)	57,287	2,810,000	0.4
		<u>30,988,328</u>	<u>4.6</u>
		<u>156,432,659</u>	<u>23.1</u>
FINANZWERTE			
BANKEN			
Agricultural Bank of China Ltd. - Class H	37,390,000	14,238,089	2.1
Bank Central Asia Tbk PT.	30,994,500	16,399,233	2.4
China Construction Bank Corp. - Class H.	17,938,000	13,297,729	2.0
China Merchants Bank Co., Ltd. - Class A (Nth SSE-SEHK)	1,561,577	9,250,584	1.4
CTBC Financial Holding Co., Ltd.	19,732,000	18,323,729	2.7
Grupo Financiero Banorte SAB de CV - Class O	1,658,836	10,724,001	1.6
HDFC Bank Ltd.	904,942	16,063,641	2.4
National Bank of Greece SA	806,927	3,072,036	0.4
Shinhan Financial Group Co., Ltd.	288,703	10,050,095	1.5
Standard Bank Group Ltd.	426,275	4,870,279	0.7
		<u>116,289,416</u>	<u>17.2</u>
VERSICHERUNGEN			
AIA Group Ltd.	1,155,600	11,972,230	1.8
BB Seguridade Participacoes SA.	2,434,800	13,771,012	2.0
Hyundai Marine & Fire Insurance Co., Ltd.	133,295	3,378,657	0.5
Samsung Fire & Marine Insurance Co., Ltd.	20,261	3,245,778	0.5
		<u>32,367,677</u>	<u>4.8</u>
SPARKONTEN UND HYPOTHEKENFINANZIERUNG			
Housing Development Finance Corp., Ltd.	41,745	1,228,838	0.2
		<u>149,885,931</u>	<u>22.2</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Kweichow Moutai Co., Ltd. - Class A.	12,800	3,449,991	0.5
Pernod Ricard SA.	25,012	4,912,045	0.7
		<u>8,362,036</u>	<u>1.2</u>
LEBENSMITTEL UND MASSENERZEUGNISSE – EINZELHANDEL			
Atacadao SA.	1,486,000	6,050,246	0.9
Jeronimo Martins SGPS SA.	560,328	11,454,794	1.7
Shoptite Holdings Ltd.	87,149	1,199,657	0.2
Wal-Mart de Mexico SAB de CV	4,841,099	17,902,756	2.6
		<u>36,607,453</u>	<u>5.4</u>
LEBENSMITTELPRODUKTE			
Inner Mongolia Yili Industrial Group Co., Ltd. - Class A	776,800	4,412,437	0.7
Marico Ltd.	819,156	5,608,598	0.8
Nestle SA (REG)	129,348	15,821,489	2.4
Uni-President Enterprises Corp.	2,725,000	6,305,402	0.9
		<u>32,147,926</u>	<u>4.8</u>
HAUSHALTSPRODUKTE			
Colgate-Palmolive Co.	149,921	11,815,274	1.7
Unicharm Corp.	108,500	3,722,750	0.6
		<u>15,538,024</u>	<u>2.3</u>
		<u>92,655,439</u>	<u>13.7</u>

	Anteile	Wert (USD)	Nettover- mögen %
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
KT Corp.	66,706	\$ 2,037,115	0.3%
Telkom Indonesia Persero Tbk PT.....	22,195,500	6,552,816	1.0
		<u>8,589,931</u>	<u>1.3</u>
UNTERHALTUNG			
International Games System Co., Ltd.	411,000	10,598,628	1.5
NetEase, Inc.	443,750	9,280,552	1.4
		<u>19,879,180</u>	<u>2.9</u>
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN			
Tencent Holdings Ltd.	544,800	24,907,372	3.7
MEDIEN			
Chinese Universe Publishing and Media Group Co., Ltd.....	2,205,500	3,532,871	0.5
DRAHTLOSE TELEKOMMUNIKATIONSDIENSTE			
Advanced Info Service PCL	1,568,500	9,946,362	1.5
		<u>66,855,716</u>	<u>9.9</u>
VERSORGUNG			
STROMVERSORGUNGSBETRIEBE			
Cia de Transmissao de Energia Eletrica Paulista (Preference Shares).....	1,510,300	7,715,876	1.2
Power Grid Corp. of India Ltd.	1,141,309	3,408,716	0.5
Transmissora Alianca de Energia Eletrica SA	1,450,000	12,319,912	1.8
		<u>23,444,504</u>	<u>3.5</u>
GASVERSORGUNGSBETRIEBE			
China Resources Gas Group Ltd.....	492,000	2,058,487	0.3
ENN Energy Holdings Ltd.	206,800	3,164,047	0.5
GAIL India Ltd.	5,536,530	10,485,331	1.5
		<u>15,707,865</u>	<u>2.3</u>
UNABHÄNGIGE STROM- UND ERNEUERBARE ELEKTRIZITÄTSPRODUZENTEN			
China Yangtze Power Co., Ltd. - Class A	5,742,376	20,631,159	3.1
		<u>59,783,528</u>	<u>8.9</u>
NICHT-BASISKONSUMGÜTER			
KRAFTFAHRZEUGE			
Kia Corp.	185,646	12,806,993	1.9
HAUSHALTSGEBRAUCHSGÜTER			
Midea Group Co., Ltd. - Class A	928,513	7,569,328	1.1
EINZELHANDEL - INTERNET UND DIREKTVERTRIEB			
Alibaba Group Holding Ltd.	699,100	8,396,353	1.2
JD.com, Inc. - Class A	227,347	6,386,261	1.0
		<u>14,782,614</u>	<u>2.2</u>
SPEZIALISIERTER EINZELHANDEL			
Zhongsheng Group Holdings Ltd.	829,000	5,879,179	0.9
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
Li Ning Co., Ltd.	414,000	3,230,102	0.5
LVMH Moet Hennessy Louis Vuitton SE	4,735	3,057,040	0.4
		<u>6,287,142</u>	<u>0.9</u>
		<u>47,325,256</u>	<u>7.0</u>
IMMOBILIEN			
IMMOBILIEN-MANAGEMENT UND -ERSCHLIESSUNG			
Aldar Properties PJSC	7,906,720	11,384,088	1.7
China Overseas Land & Investment Ltd.....	2,769,500	8,036,805	1.2
China Resources Land Ltd.	1,692,000	7,530,613	1.1
		<u>26,951,506</u>	<u>4.0</u>
GRUNDSTOFFE			
CHEMIKALIEN			
Coromandel International Ltd.....	580,725	7,061,266	1.0
BAUMATERIAL			
Anhui Conch Cement Co., Ltd. - Class H	1,007,500	5,103,056	0.8
METALL UND BERGBAU			
Anglo American PLC.	121,377	5,979,468	0.9
Baoshan Iron & Steel Co., Ltd. - Class A	3,773,928	3,605,985	0.5
South32 Ltd.	402,240	1,415,155	0.2
		<u>11,000,608</u>	<u>1.6</u>
		<u>23,164,930</u>	<u>3.4</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
INDUSTRIEGÜTER					
ELEKTRISCHE AUSTRÜSTUNG					
Bizlink Holding, Inc.			137,000	\$ 1,463,319	0.2%
NARI Technology Co., Ltd. - Class A			2,311,740	11,827,281	1.7
				<u>13,290,600</u>	<u>1.9</u>
SCHIFFFAHRT					
Evergreen Marine Corp. Taiwan Ltd.			263,000	1,259,668	0.2
TRANSPORTWESEN – INFRASTRUKTUR					
TangShan Port Group Co., Ltd. - Class A (Nth SSE-SEHK)			2,853,800	1,161,595	0.2
				<u>15,711,863</u>	<u>2.3</u>
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
PetroChina Co., Ltd. - Class H			22,316,000	11,751,564	1.7
				<u>650,518,392</u>	<u>96.2</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
STAMMAKTIE					
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
LUKOIL PJSC (Sponsored ADR) (a)			98,105	0	0.0
Gesamtanlagen					
(Kosten \$621,898,687)				<u>\$ 650,518,392</u>	<u>96.2%</u>
Termineinlagen					
ANZ, London(b)	0.03 %	–		66,714	0.0
BNP Paribas, Paris(b)	0.00 %	–		65,571	0.0
BNP Paribas, Paris(b)	0.20 %	–		89,486	0.0
BNP Paribas, Paris(b)	4.62 %	–		65,945	0.0
Credit Suisse AG, Zurich(b)	(1.34)%	–		66,699	0.0
Hong Kong & Shanghai Bank, Singapore(b)	0.25 %	–		10	0.0
HSBC Bank PLC, Paris(b)	(0.78)%	–		2,105,749	0.3
SEB, Stockholm(b)	0.40 %	–		19,458,254	2.9
SEB, Stockholm(b)	0.43 %	–		191,345	0.1
Sumitomo, London(b)	(0.30)%	–		69,041	0.0
Termineinlagen insgesamt				<u>22,178,814</u>	<u>3.3</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>3,363,145</u>	<u>0.5</u>
Nettovermögen				<u>\$ 676,060,351</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.	USD 76	GBP 60	06/06/2022	\$ (173)
Brown Brothers Harriman & Co.+	CAD 5	USD 4	06/13/2022	(71)
Brown Brothers Harriman & Co.	USD 50	CAD 65	06/13/2022	1,097
Brown Brothers Harriman & Co.+	AUD 12	USD 9	06/14/2022	(223)
Brown Brothers Harriman & Co.+	USD 120	AUD 170	06/14/2022	2,191
				<u>\$ 2,821</u>
			Wertsteigerung	\$ 3,288
			Wertminderung	\$ (467)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

(a) Zum angemessenen Marktwert entsprechend den Verfahren bewertet, die von und unter der allgemeinen Aufsicht der Verwaltungsgesellschaft und des Verwaltungsrats festgelegt werden.

(b) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar
CAD – Canadian Dollar
GBP – Great British Pound
USD – United States Dollar

Glossar:

ADR – American Depositary Receipt
PJSC – Public Joint Stock Company
REG – Registered Shares

Siehe Anmerkungen zum Jahresabschluss.

	Zinssatz	Datum	Nennwert (000)	Wert (GBP)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
ABN AMRO Bank NV	0.50%	09/23/2029	EUR 1,500	£ 1,089,783	0.3%
ABN AMRO Bank NV	4.80%	04/18/2026	USD 600	479,798	0.1
Australia & New Zealand Banking Group Ltd.	0.67%	05/05/2031	EUR 1,230	944,152	0.3
Banco Bilbao Vizcaya Argentaria SA	0.50%	01/14/2027	1,200	937,388	0.3
Banco de Sabadell SA	2.63%	03/24/2026	100	83,147	0.0
Banco Santander SA	3.13%	10/06/2026	GBP 1,300	1,275,972	0.4
Banco Santander SA	4.18%	03/24/2028	USD 600	466,619	0.1
Bank of America Corp.	0.58%	08/24/2028	EUR 1,552	1,199,713	0.3
Bank of America Corp.	3.42%	12/20/2028	USD 365	277,251	0.1
Bank of America Corp.	4.27%	07/23/2029	526	415,346	0.1
Bank of Ireland Group PLC	1.88%	06/05/2026	EUR 2,108	1,752,809	0.5
Bank of Montreal	1.00%	09/09/2026	GBP 1,688	1,546,027	0.4
Bank of Nova Scotia (The)	1.25%	12/17/2025	2,058	1,921,533	0.5
Barclays PLC	1.70%	11/03/2026	2,051	1,918,583	0.5
BNP Paribas SA	1.88%	12/14/2027	1,000	914,878	0.3
BPCE SA	5.25%	04/16/2029	800	842,079	0.2
CaixaBank SA	1.50%	12/03/2026	900	832,653	0.2
CaixaBank SA	3.50%	04/06/2028	900	877,323	0.3
Canadian Imperial Bank of Commerce	1.88%	01/27/2026	1,995	1,912,233	0.5
Capital One Financial Corp.	3.27%	03/01/2030	USD 681	491,653	0.1
Citigroup, Inc.	1.46%	06/09/2027	617	441,001	0.1
Citigroup, Inc.	2.67%	01/29/2031	1,059	740,475	0.2
Citigroup, Inc.	4.66%	05/24/2028	920	741,542	0.2
Cooperatieve Rabobank UA(a)	4.38%	06/29/2027	EUR 800	653,640	0.2
Cooperatieve Rabobank UA	5.25%	09/14/2027	GBP 807	852,405	0.2
Credit Agricole SA(a)	7.88%	01/23/2024	USD 1,313	1,074,495	0.3
Credit Suisse Group AG	2.13%	09/12/2025	GBP 979	939,283	0.3
Danske Bank A/S	0.75%	06/09/2029	EUR 1,155	864,438	0.3
Danske Bank A/S	2.25%	01/14/2028	GBP 949	884,616	0.3
Deutsche Bank AG	2.63%	12/16/2024	1,600	1,548,958	0.4
Goldman Sachs Group, Inc. (The)	3.63%	10/29/2029	1,900	1,892,317	0.5
HSBC Holdings PLC	2.01%	09/22/2028	USD 376	262,000	0.1
HSBC Holdings PLC	3.00%	07/22/2028	GBP 712	685,630	0.2
HSBC Holdings PLC(a)	6.38%	03/30/2025	USD 976	779,948	0.2
ING Groep NV	3.00%	02/18/2026	GBP 1,000	978,564	0.3
ING Groep NV(a)	6.75%	04/16/2024	USD 905	726,541	0.2
JPMorgan Chase & Co.	0.99%	04/28/2026	GBP 1,871	1,749,245	0.5
KBC Group NV	1.25%	09/21/2027	1,700	1,552,692	0.4
Lloyds Banking Group PLC	1.88%	01/15/2026	966	925,512	0.3
Lloyds Banking Group PLC(a)	7.50%	06/27/2024	USD 1,318	1,075,373	0.3
Mitsubishi UFJ Financial Group, Inc.	0.98%	06/09/2024	EUR 1,110	939,627	0.3
Morgan Stanley	1.34%	10/23/2026	2,291	1,901,542	0.5
National Australia Bank Ltd., Series G	1.70%	09/15/2031	GBP 965	868,647	0.3
Nationwide Building Society(a)	5.88%	12/20/2024	948	934,898	0.3
Natwest Group PLC	2.11%	11/28/2031	1,009	910,136	0.3
Natwest Group PLC	2.88%	09/19/2026	982	956,695	0.3
Nordea Bank Abp.	1.13%	02/16/2027	EUR 463	374,521	0.1
Santander Holdings USA, Inc.	2.49%	01/06/2028	USD 416	299,912	0.1
Santander Holdings USA, Inc.	4.40%	07/13/2027	785	617,944	0.2
Santander UK Group Holdings PLC	3.63%	01/14/2026	GBP 1,442	1,439,252	0.4
Societe Generale SA	1.88%	10/03/2024	1,300	1,255,979	0.4
Standard Chartered PLC	2.61%	01/12/2028	USD 301	217,711	0.1
Standard Chartered PLC(a) (b)	2.75%	01/30/2027	1,700	1,140,903	0.3
Swedbank AB, Series NC5(a)	5.63%	09/17/2024	1,400	1,101,128	0.3
UBS Group AG	0.25%	01/29/2026	EUR 1,271	1,030,191	0.3
UBS Group AG(b)	2.36%	05/12/2026	USD 890	707,977	0.2
UniCredit SpA	1.98%	06/03/2027	651	455,827	0.1
UniCredit SpA	2.57%	09/22/2026	1,845	1,331,096	0.4
Virgin Money UK PLC	3.13%	06/22/2025	GBP 1,524	1,503,594	0.4
				<u>57,535,195</u>	<u>16.3</u>
FINANZEN					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.30%	01/30/2032	USD 975	652,146	0.2
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	4.45%	10/01/2025	505	396,218	0.1
Air Lease Corp.	2.10%	09/01/2028	242	163,674	0.1
Air Lease Corp.	2.88%	01/15/2026	232	173,763	0.1
Air Lease Corp.	3.38%	07/01/2025	625	481,242	0.1
Air Lease Corp.	3.63%	04/01/2027	71	53,610	0.0
Air Lease Corp.	4.63%	10/01/2028	138	106,076	0.0
Aircastle Ltd.	2.85%	01/26/2028	770	529,446	0.2
Aircastle Ltd.	4.25%	06/15/2026	368	278,469	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (GBP)	Nettöver- mögen %
Aircastle Ltd.	5.25%	08/11/2025	USD 470	£ 372,290	0.1%
Aviation Capital Group LLC	1.95%	01/30/2026	240	170,535	0.1
Aviation Capital Group LLC	1.95%	09/20/2026	702	487,716	0.1
JAB Holdings BV	1.25%	05/22/2024	EUR 1,400	1,177,143	0.3
Synchrony Financial	4.50%	07/23/2025	USD 1,510	1,197,110	0.3
				<u>6,239,438</u>	<u>1.8</u>
VERSICHERUNGEN					
American International Group, Inc.	5.00%	04/26/2023	GBP 1,350	1,380,062	0.4
Assicurazioni Generali SpA	5.00%	06/08/2048	EUR 1,106	985,029	0.3
Liberty Mutual Group, Inc.	3.63%	05/23/2059	711	576,916	0.1
				<u>2,942,007</u>	<u>0.8</u>
SONSTIGE FINANZWERTE					
Digital Dutch Finco BV	1.50%	03/15/2030	287	207,860	0.1
REITs					
American Tower Corp.	0.45%	01/15/2027	1,495	1,140,553	0.3
Digital Dutch Finco BV	1.00%	01/15/2032	237	153,763	0.1
Digital Euro Finco LLC	2.50%	01/16/2026	1,673	1,408,693	0.4
Essential Properties LP	2.95%	07/15/2031	USD 955	617,723	0.2
GLP Capital LP/GLP Financing II, Inc.	3.25%	01/15/2032	435	290,586	0.1
GLP Capital LP/GLP Financing II, Inc.	5.25%	06/01/2025	600	476,409	0.1
Heimstaden Bostad Treasury BV	1.00%	04/13/2028	EUR 599	434,893	0.1
Host Hotels & Resorts LP, Series J	2.90%	12/15/2031	USD 850	558,177	0.2
Office Properties Income Trust	4.50%	02/01/2025	1,035	807,952	0.2
Omega Healthcare Investors, Inc.	3.25%	04/15/2033	623	393,765	0.1
Omega Healthcare Investors, Inc.	3.63%	10/01/2029	135	94,124	0.0
Realty Income Corp.	1.13%	07/13/2027	GBP 1,250	1,125,156	0.3
SBB Treasury Oyj	0.75%	12/14/2028	EUR 565	341,080	0.1
SBB Treasury Oyj	1.13%	11/26/2029	220	128,422	0.0
Vornado Realty LP	2.15%	06/01/2026	USD 1,079	783,177	0.2
Westfield America Management Ltd.	2.63%	03/30/2029	GBP 1,025	899,608	0.3
WPC Eurobond BV	0.95%	06/01/2030	EUR 960	645,764	0.2
				<u>10,299,845</u>	<u>2.9</u>
				<u>77,224,345</u>	<u>21.9</u>
INDUSTRIE					
GRUNDSTOFFE					
Anglo American Capital PLC	1.63%	03/11/2026	EUR 1,395	1,147,833	0.3
AngloGold Ashanti Holdings PLC	3.75%	10/01/2030	USD 338	230,680	0.1
Braskem Netherlands Finance BV	4.50%	01/10/2028	347	264,711	0.1
Freeport-McMoRan, Inc.	4.55%	11/14/2024	575	463,378	0.1
Nexa Resources SA	6.50%	01/18/2028	772	615,445	0.2
OCI NV	3.63%	10/15/2025	EUR 295	255,532	0.1
Smurfit Kappa Acquisitions ULC	2.75%	02/01/2025	1,136	987,247	0.3
Solvay Finance America LLC	4.45%	12/03/2025	USD 1,000	800,923	0.2
Suzano Austria GmbH	3.75%	01/15/2031	490	343,750	0.1
				<u>5,109,499</u>	<u>1.5</u>
INVESTITIONSGÜTER					
Cellnex Finance Co., SA	2.25%	04/12/2026	EUR 800	659,219	0.2
Dover Corp.	0.75%	11/04/2027	1,880	1,477,619	0.4
Eaton Capital UnLtd Co.	0.13%	03/08/2026	469	371,243	0.1
Flowserve Corp.	2.80%	01/15/2032	USD 860	561,261	0.2
General Electric Co.	0.88%	05/17/2025	EUR 1,389	1,150,330	0.3
General Electric Co.	1.88%	05/28/2027	129	107,777	0.0
Johnson Controls International PLC	1.00%	09/15/2023	5	4,265	0.0
Johnson Controls International PLC/Tyco Fire & Security Finance SCA	0.38%	09/15/2027	1,915	1,471,268	0.4
Parker-Hannifin Corp.	1.13%	03/01/2025	1,869	1,556,358	0.4
Westinghouse Air Brake Technologies Corp.	4.95%	09/15/2028	USD 670	534,090	0.2
				<u>7,893,430</u>	<u>2.2</u>
KOMMUNIKATIONSMEDIEN					
Discovery Communications LLC	4.13%	05/15/2029	1,308	990,572	0.3
Magallanes, Inc.	3.76%	03/15/2027	351	270,420	0.1
Magallanes, Inc.	4.05%	03/15/2029	236	179,455	0.1
Netflix, Inc.	3.63%	05/15/2027	EUR 527	446,535	0.1
Netflix, Inc.	4.63%	05/15/2029	464	399,154	0.1
Pinewood Finance Co., Ltd.	3.63%	11/15/2027	GBP 821	731,097	0.2
ViacomCBS, Inc.	4.00%	01/15/2026	USD 1,155	920,564	0.2
				<u>3,937,797</u>	<u>1.1</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
AT&T, Inc., Series B(a)	2.88%	03/02/2025	EUR 400	324,595	0.1
British Telecommunications PLC	9.63%	12/15/2030	USD 421	434,671	0.1
T-Mobile USA, Inc.	2.63%	04/15/2026	1,105	827,506	0.2
Verizon Communications, Inc.	4.50%	08/17/2027	AUD 1,960	1,098,563	0.3
Vodafone Group PLC	4.20%	12/13/2027	1,720	948,382	0.3
				<u>3,633,717</u>	<u>1.0</u>

	Zinssatz	Datum	Nennwert (000)	Wert (GBP)	Nettövermögen %
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
American Honda Finance Corp.	0.30%	07/07/2028	EUR 1,930	£ 1,443,745	0.4%
American Honda Finance Corp.	2.63%	10/14/2022	GBP 3	3,007	0.0
Daimler International Finance BV	2.63%	04/07/2025	EUR 1,350	1,184,629	0.3
General Motors Financial Co., Inc.	2.35%	09/03/2025	GBP 1,199	1,153,061	0.3
Harley-Davidson Financial Services, Inc.	3.05%	02/14/2027	USD 841	618,547	0.2
Harley-Davidson Financial Services, Inc.	3.35%	06/08/2025	1,079	835,234	0.2
Harley-Davidson, Inc.	3.50%	07/28/2025	179	139,389	0.1
Volkswagen Fin service	3.25%	04/13/2027	GBP 600	588,176	0.2
Volkswagen Financial Services AG	0.25%	01/31/2025	EUR 694	564,477	0.2
Volkswagen International Finance NV(a)	3.75%	12/28/2027	600	481,753	0.1
				<u>7,012,018</u>	<u>2.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
CPUK Finance Ltd.	3.59%	08/28/2025	GBP 1,404	1,416,856	0.4
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Las Vegas Sands Corp.	3.50%	08/18/2026	USD 1,371	987,657	0.3
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
McDonald's Corp.	0.90%	06/15/2026	EUR 1,900	1,552,308	0.4
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
LVMH Moët Hennessy Louis Vuitton SE	1.00%	02/11/2023	GBP 1,500	1,488,361	0.4
PVH Corp.	3.13%	12/15/2027	EUR 630	523,601	0.2
				<u>2,011,962</u>	<u>0.6</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
AbbVie, Inc.	1.38%	05/17/2024	2	1,705	0.0
AbbVie, Inc., Series WI	1.25%	06/01/2024	2	1,701	0.0
Altria Group, Inc.	3.13%	06/15/2031	1,071	859,110	0.2
Asahi Group Holdings Ltd.	0.16%	10/23/2024	2,365	1,945,659	0.6
AstraZeneca PLC(b)	1.32%	06/10/2022	USD 1	794	0.0
Baxter International, Inc.	0.40%	05/15/2024	EUR 1,323	1,104,496	0.3
Becton Dickinson Euro Finance S.A.R.L.	0.33%	08/13/2028	1,165	865,909	0.3
British American Tobacco PLC, Series 5.25(a)	3.00%	09/27/2026	1,204	862,481	0.2
Coca-Cola Europacific Partners PLC.	1.50%	11/08/2027	1,790	1,461,467	0.4
DH Europe Finance II Sarl	0.20%	03/18/2026	1,935	1,548,444	0.4
Diageo Finance PLC	2.38%	06/08/2028	GBP 1,806	1,750,990	0.5
Pilgrim's Pride Corp.	5.88%	09/30/2027	USD 575	467,260	0.1
Tesco Corporate Treasury Services PLC	1.88%	11/02/2028	GBP 1,646	1,481,622	0.4
Thermo Fisher Scientific Finance I BV	0.00%	11/18/2025	EUR 638	513,520	0.2
				<u>12,865,158</u>	<u>3.6</u>
ENERGIE					
BP Capital Markets PLC(a)	3.25%	03/22/2026	253	209,348	0.1
BP Capital Markets PLC(a)	3.63%	03/22/2029	1,085	862,493	0.2
Continental Resources, Inc./OK	2.88%	04/01/2032	USD 779	517,328	0.1
Continental Resources, Inc./OK	5.75%	01/15/2031	576	470,266	0.1
Energy Transfer LP	6.25%	04/15/2049	1,123	909,384	0.3
Eni SpA	0.38%	06/14/2028	EUR 499	379,792	0.1
Eni SpA, Series NC9(a)	2.75%	02/11/2030	740	523,871	0.2
Eni SpA, Series NC9(a)	3.38%	07/13/2029	360	271,433	0.1
ONEOK, Inc.	4.00%	07/13/2027	USD 1,131	884,551	0.3
TotalEnergies SE, Series NC7(a)	1.63%	10/25/2027	EUR 1,155	864,023	0.2
Western Midstream Operating LP	3.60%	02/01/2025	USD 575	445,782	0.1
Western Midstream Operating LP	4.65%	07/01/2026	135	107,620	0.0
				<u>6,445,891</u>	<u>1.8</u>
DIENSTLEISTUNGEN					
Expedia Group, Inc.	6.25%	05/01/2025	1,470	1,221,841	0.3
TECHNOLOGIE					
Baidu, Inc.	1.63%	02/23/2027	1,359	959,723	0.3
Broadcom, Inc.	4.00%	04/15/2029	827	627,414	0.2
Broadcom, Inc.	4.75%	04/15/2029	334	266,345	0.1
CDW LLC/CDW Finance Corp.	5.50%	12/01/2024	575	466,066	0.1
DXC Technology Co.	2.38%	09/15/2028	1,020	712,462	0.2
Entegris Escrow Corp.	4.75%	04/15/2029	704	531,586	0.2
Fidelity National Information Services, Inc.	0.63%	12/03/2025	EUR 1,787	1,446,067	0.4
Fidelity National Information Services, Inc.	1.00%	12/03/2028	105	80,340	0.0
Fiserv, Inc.	1.13%	07/01/2027	1,822	1,451,406	0.4
Hewlett Packard Enterprise Co.	4.90%	10/15/2025	USD 1,465	1,205,069	0.3
International Business Machines Corp.	0.30%	02/11/2028	EUR 1,970	1,517,575	0.4
Kyndryl Holdings, Inc.	2.05%	10/15/2026	USD 1,264	882,678	0.3
Microchip Technology, Inc.	4.25%	09/01/2025	802	637,801	0.2
Oracle Corp.	3.13%	07/10/2025	EUR 1,755	1,549,635	0.4
Take-Two Interactive Software, Inc.	3.30%	03/28/2024	USD 637	504,906	0.1
Western Digital Corp.	2.85%	02/01/2029	165	112,356	0.0
Western Digital Corp.	3.10%	02/01/2032	795	513,098	0.2
Workday, Inc.	3.50%	04/01/2027	1,170	913,752	0.3
				<u>14,378,279</u>	<u>4.1</u>

	Zinssatz	Datum	Nennwert (000)	Wert (GBP)	Nettover- mögen %
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Delta Air Lines, Inc.	7.00%	05/01/2025	USD 645	£ 548,649	0.2%
TRANSPORTWESEN – EISENBAHNEN					
Pacific National Finance Pty Ltd.	5.00%	09/19/2023	GBP 1,406	1,435,394	0.4
TRANSPORTWESEN – DIENSTLEISTUNGEN					
FedEx Corp.	0.45%	05/04/2029	EUR 1,450	1,071,876	0.3
Gatwick Funding Ltd.	2.50%	04/15/2030	GBP 1,047	939,442	0.3
Gatwick Funding Ltd.	6.13%	03/02/2026	480	527,043	0.1
Heathrow Funding Ltd.	1.50%	10/12/2025	EUR 1,175	979,513	0.3
Heathrow Funding Ltd.	2.75%	10/13/2029	GBP 1,004	937,234	0.3
				<u>4,455,108</u>	<u>1.3</u>
				<u>74,905,564</u>	<u>21.2</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
E.ON SE.	0.00%	08/28/2024	EUR 1,537	1,270,306	0.4
E.ON SE.	0.88%	01/08/2025	357	299,159	0.1
EDP Finance BV	1.88%	10/13/2025	1,806	1,545,083	0.4
Electricite de France SA(a)	2.88%	12/15/2026	800	590,687	0.2
Electricite de France SA.	6.25%	05/30/2028	GBP 850	970,398	0.3
Enel Finance International NV	2.88%	04/11/2029	1,790	1,699,024	0.5
Engie SA	1.75%	03/27/2028	EUR 1,800	1,486,643	0.4
Iberdrola Finanzas SA	7.38%	01/29/2024	GBP 1,550	1,664,566	0.5
Iberdrola International BV, Series NC6(a)	1.45%	11/09/2026	EUR 1,000	760,555	0.2
National Grid PLC	0.25%	09/01/2028	1,704	1,257,890	0.3
Rwe AG	2.13%	05/24/2026	467	396,288	0.1
SSE PLC	1.38%	09/04/2027	1,130	922,091	0.3
Vattenfall AB	3.00%	03/19/2077	553	449,201	0.1
Western Power Distribution East Midlands PLC.	5.25%	01/17/2023	GBP 628	637,897	0.2
				<u>13,949,788</u>	<u>4.0</u>
ERDGAS					
Centrica PLC	4.38%	03/13/2029	729	761,738	0.2
SONSTIGE VERSORGUNGSBETRIEBE					
Suez Saca	1.88%	05/24/2027	EUR 400	336,059	0.1
Thames Water Utilities Finance PLC.	6.75%	11/16/2028	GBP 1,190	1,418,297	0.4
Veolia Environnement SA(a)	2.25%	01/20/2026	EUR 1,200	965,361	0.3
Yorkshire Water Finance PLC	6.59%	02/21/2023	GBP 1,436	1,478,555	0.4
				<u>4,198,272</u>	<u>1.2</u>
				<u>18,909,798</u>	<u>5.4</u>
				<u>171,039,707</u>	<u>48.5</u>
REGIERUNGEN – SCHATZPAPIERE					
AUSTRALIEN					
Australia Government Bond, Series 136	4.75%	04/21/2027	AUD 3,203	1,959,397	0.6
Australia Government Bond, Series 142	4.25%	04/21/2026	21,668	12,888,614	3.7
Australia Government Bond, Series 144	3.75%	04/21/2037	6,311	3,654,362	1.0
Australia Government Bond, Series 145	2.75%	06/21/2035	10,260	5,368,560	1.5
Australia Government Bond, Series 148	2.75%	11/21/2027	1,542	860,094	0.2
Australia Government Bond, Series 160	1.00%	12/21/2030	11,134	5,236,453	1.5
				<u>29,967,480</u>	<u>8.5</u>
JAPAN					
Japan Government Five Year Bond, Series 134.	0.10%	12/20/2022	JPY 862,400	5,321,862	1.5
NEUSEELAND					
New Zealand Government Bond, Series 425.	2.75%	04/15/2025	NZD 7,748	3,932,138	1.1
VEREINIGTES KÖNIGREICH					
United Kingdom Gilt	0.13%	01/31/2023	GBP 5,370	5,322,159	1.5
				<u>44,543,639</u>	<u>12.6</u>
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Axalta Coating Systems LLC	3.38%	02/15/2029	USD 416	290,884	0.1
INEOS Quattro Finance 2 PLC	2.50%	01/15/2026	EUR 864	680,853	0.2
INEOS Styrolution Group GmbH	2.25%	01/16/2027	350	260,886	0.1
Ingevity Corp.	3.88%	11/01/2028	USD 526	379,023	0.1
Rimini Bidco SpA(b)	5.25%	12/14/2026	EUR 730	520,238	0.1
SPCM SA.	2.00%	02/01/2026	808	657,344	0.2
Synthomer PLC	3.88%	07/01/2025	673	564,891	0.1
				<u>3,354,119</u>	<u>0.9</u>
INVESTITIONSGÜTER					
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	2.13%	08/15/2026	730	544,577	0.2
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	04/30/2025	USD 600	474,148	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (GBP)	Nettöver- mögen %
Ball Corp.	1.50%	03/15/2027	EUR 124	£ 94,946	0.0%
Silgan Holdings, Inc.	2.25%	06/01/2028	391	284,373	0.1
TK Elevator Midco GmbH	4.38%	07/15/2027	954	752,005	0.2
				<u>2,150,049</u>	<u>0.6</u>
KOMMUNIKATIONSMEDIEN					
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	08/15/2030	USD 157	112,451	0.0
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	06/01/2033	562	384,191	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.75%	02/01/2032	501	354,344	0.1
DISH DBS Corp.	5.25%	12/01/2026	802	539,678	0.2
DISH DBS Corp.	5.75%	12/01/2028	554	359,492	0.1
Virgin Media Secured Finance PLC	5.00%	04/15/2027	GBP 794	770,308	0.2
				<u>2,520,464</u>	<u>0.7</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Lorca Telecom Bondco SA	4.00%	09/18/2027	EUR 725	578,833	0.2
Sprint Corp.	7.63%	02/15/2025	USD 575	493,755	0.1
Telecom Italia SpA/Milano	1.63%	01/18/2029	EUR 949	655,860	0.2
Telefonica Europe BV(a)	4.38%	12/14/2024	800	690,262	0.2
				<u>2,418,710</u>	<u>0.7</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Ford Motor Credit Co., LLC	1.74%	07/19/2024	220	180,145	0.1
Ford Motor Credit Co., LLC	4.95%	05/28/2027	USD 710	560,993	0.2
Schaeffler AG, Series E	3.38%	10/12/2028	EUR 500	388,495	0.1
ZF Europe Finance BV	2.00%	02/23/2026	1,100	826,096	0.2
				<u>1,955,729</u>	<u>0.6</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Carnival PLC	1.00%	10/28/2029	970	534,969	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
International Game Technology PLC	3.50%	06/15/2026	930	773,000	0.2
Maison Finco PLC	6.00%	10/31/2027	GBP 405	357,028	0.1
				<u>1,130,028</u>	<u>0.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
1011778 BC ULC/New Red Finance, Inc.	3.50%	02/15/2029	USD 812	592,186	0.2
Stonegate Pub Co., Financing PLC	8.00%	07/13/2025	GBP 600	584,651	0.1
				<u>1,176,837</u>	<u>0.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Levi Strauss & Co.	3.38%	03/15/2027	EUR 617	503,726	0.1
Levi Strauss & Co.	3.50%	03/01/2031	USD 388	270,279	0.1
Marks & Spencer PLC	3.75%	05/19/2026	GBP 225	209,330	0.1
Marks & Spencer PLC	4.50%	07/10/2027	324	296,422	0.1
				<u>1,279,757</u>	<u>0.4</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	5.88%	02/15/2028	USD 575	448,353	0.1
Cheplapharm Arzneimittel GmbH	3.50%	02/11/2027	EUR 236	187,514	0.1
Grifols Escrow Issuer SA	3.88%	10/15/2028	485	372,691	0.1
Grifols SA	1.63%	02/15/2025	216	175,718	0.0
Grifols SA	2.25%	11/15/2027	225	173,616	0.0
IQVIA, Inc.	2.88%	06/15/2028	400	314,798	0.1
Paysafe Finance PLC/Paysafe Holdings US Corp.	3.00%	06/15/2029	923	654,819	0.2
Premier Foods Finance PLC	3.50%	10/15/2026	GBP 620	563,443	0.2
				<u>2,890,952</u>	<u>0.8</u>
SONSTIGE INDUSTRIEWERTE					
Belden, Inc.	3.38%	07/15/2027	EUR 591	468,747	0.2
SPIE SA	2.63%	06/18/2026	1,000	814,917	0.2
				<u>1,283,664</u>	<u>0.4</u>
DIENSTLEISTUNGEN					
Block, Inc.	2.75%	06/01/2026	USD 1,088	796,406	0.2
Elis SA	4.13%	05/24/2027	EUR 400	342,556	0.1
Verisure Holding AB	3.25%	02/15/2027	730	551,419	0.2
				<u>1,690,381</u>	<u>0.5</u>
TECHNOLOGIE					
Cedacri Mergesco SpA(b)	4.63%	05/15/2028	230	190,253	0.1
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Kapla Holding SAS(b)	3.25%	12/15/2026	750	594,716	0.2
				<u>23,170,628</u>	<u>6.6</u>
FINANZINSTITUTE					
BANKWESEN					
AIB Group PLC	4.26%	04/10/2025	USD 1,260	995,699	0.3
Banco Bilbao Vizcaya Argentaria SA, Series 9(a)	6.50%	03/05/2025	1,400	1,095,524	0.3
Credit Suisse Group AG(a)	7.50%	12/11/2023	1,314	1,046,685	0.3

	Zinssatz	Datum	Nennwert (000)	Wert (GBP)	Nettöver- mögen %
Intesa Sanpaolo SpA	5.02%	06/26/2024	USD 360	£ 285,500	0.1%
Intesa Sanpaolo SpA	5.71%	01/15/2026	882	699,325	0.2
Societe Generale SA(a)	7.88%	12/18/2023	494	401,837	0.1
				<u>4,524,570</u>	<u>1.3</u>
FINANZEN					
SLM Corp.	4.20%	10/29/2025	511	400,132	0.1
SONSTIGE FINANZWERTE					
Intrum AB	3.13%	07/15/2024	EUR 100	82,164	0.0
Intrum AB	3.50%	07/15/2026	875	681,011	0.2
Motion Finco SARL.	7.00%	05/15/2025	455	392,894	0.1
				<u>1,156,069</u>	<u>0.3</u>
REITs					
Sabra Health Care LP.	5.13%	08/15/2026	USD 1,283	1,019,329	0.3
Vivion Investments Sarl.	3.00%	08/08/2024	EUR 700	537,614	0.2
				<u>1,556,943</u>	<u>0.5</u>
				<u>7,637,714</u>	<u>2.2</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
EDP - Energias de Portugal SA, Series NC5.	1.50%	03/14/2082	1,000	724,075	0.2
				<u>31,532,417</u>	<u>9.0</u>
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN					
RISIKOTEILUNG - VARIABEL VERZINSLICH					
Bellemeade Re Ltd.					
Series 2019-3A, Class M1B(b)	2.61%	07/25/2029	USD 172	135,832	0.0
Series 2019-4A, Class M1C(b)	3.51%	10/25/2029	705	550,716	0.2
Series 2021-3A, Class A2(b)	1.58%	09/25/2031	583	458,396	0.1
Connecticut Avenue Securities Trust					
Series 2018-R07, Class 1M2(b)	3.41%	04/25/2031	65	51,719	0.0
Series 2019-R03, Class 1M2(b)	3.16%	09/25/2031	92	72,452	0.0
Series 2019-R06, Class 2M2(b)	3.11%	09/25/2039	34	27,232	0.0
Series 2019-R07, Class 1M2(b)	3.11%	10/25/2039	119	93,898	0.0
Series 2021-R01, Class 1M1(b)	1.33%	10/25/2041	45	35,423	0.0
Series 2021-R01, Class 1M2(b)	2.13%	10/25/2041	81	62,847	0.0
Series 2021-R03, Class 1M1(b)	1.43%	12/25/2041	637	495,277	0.1
Series 2021-R03, Class 1M2(b)	2.23%	12/25/2041	530	391,223	0.1
Series 2022-R01, Class 1M2(b)	2.48%	12/25/2041	812	605,766	0.2
Series 2022-R02, Class 2M2(b)	3.58%	01/25/2042	797	595,427	0.2
Eagle Re Ltd.					
Series 2018-1, Class M1(b)	2.71%	11/25/2028	226	178,918	0.1
Series 2021-2, Class M1B(b)	2.63%	04/25/2034	333	260,367	0.1
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes					
Series 2013-DN2, Class M2(b)	5.26%	11/25/2023	524	417,272	0.1
Series 2014-DN3, Class M3(b)	5.01%	08/25/2024	176	140,551	0.0
Series 2016-HQA3, Class M3(b)	4.86%	03/25/2029	417	335,653	0.1
Series 2017-DNA2, Class M2B(b)	4.46%	10/25/2029	309	252,249	0.1
Series 2018-HQA1, Class M2(b)	3.31%	09/25/2030	589	462,939	0.1
Series 2019-DNA3, Class M2(b)	3.06%	07/25/2049	63	49,614	0.0
Series 2020-DNA1, Class M2(b)	2.71%	01/25/2050	260	204,435	0.1
Series 2020-HQA2, Class M2(b)	4.11%	03/25/2050	137	108,100	0.0
Series 2021-DNA6, Class M1(b)	1.38%	10/25/2041	60	46,333	0.0
Series 2021-DNA6, Class M2(b)	2.08%	10/25/2041	850	633,299	0.2
Series 2021-DNA7, Class M2(b)	2.38%	11/25/2041	831	616,342	0.2
Series 2021-HQA4, Class M1(b)	1.53%	12/25/2041	813	627,020	0.2
Series 2021-HQA4, Class M2(b)	2.93%	12/25/2041	813	594,075	0.2
Federal National Mortgage Association Connecticut Avenue Securities					
Series 2014-C03, Class 2M2(b)	3.91%	07/25/2024	119	94,604	0.0
Series 2014-C04, Class 1M2(b)	5.91%	11/25/2024	533	433,409	0.1
Series 2014-C04, Class 2M2(b)	6.01%	11/25/2024	70	56,225	0.0
Series 2015-C02, Class 1M2(b)	5.01%	05/25/2025	276	219,219	0.1
Series 2015-C04, Class 1M2(b)	6.71%	04/25/2028	17	14,186	0.0
Series 2015-C04, Class 2M2(b)	6.56%	04/25/2028	347	284,781	0.1
Series 2016-C01, Class 1M2(b)	7.76%	08/25/2028	522	437,604	0.1
Series 2016-C01, Class 2M2(b)	7.96%	08/25/2028	327	272,081	0.1
Series 2016-C02, Class 1M2(b)	7.01%	09/25/2028	406	335,745	0.1
Series 2016-C05, Class 2M2(b)	5.46%	01/25/2029	399	325,942	0.1
Series 2016-C06, Class 1M2(b)	5.26%	04/25/2029	663	540,735	0.1
Series 2016-C06, Class 1M2B(b)	5.26%	04/25/2029	414	338,102	0.1
Series 2016-C07, Class 2M2(b)	5.36%	05/25/2029	508	415,724	0.1
Series 2017-C01, Class 1M2(b)	4.56%	07/25/2029	447	363,825	0.1
Series 2017-C04, Class 2M2(b)	3.86%	11/25/2029	418	333,970	0.1
Series 2017-C05, Class 1M2(b)	3.21%	01/25/2030	339	268,719	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (GBP)	Nettöver- mögen %
Series 2017-C06, Class 2M2(b)	3.81%	02/25/2030	USD 716	£ 573,069	0.2%
Series 2018-C01, Class 1B1(b)	4.56%	07/25/2030	126	98,135	0.0
Series 2018-C01, Class 1M2(b)	3.26%	07/25/2030	528	421,450	0.1
Series 2021-R02, Class 2M2(b)	2.58%	11/25/2041	607	445,858	0.1
PMT Credit Risk Transfer Trust, Series 2019-3R, Class A(b)	3.72%	10/27/2022	37	29,434	0.0
Radnor Re Ltd. Series 2019-1, Class M1B(b)	2.96%	02/25/2029	268	212,170	0.1
Series 2019-1, Class M2(b)	4.21%	02/25/2029	833	641,909	0.2
STACR Trust, Series 2018-DNA3, Class M2(b)	3.11%	09/25/2048	837	659,710	0.2
				<u>16,319,981</u>	<u>4.6</u>
NICHT STAATLICH FESTVERZINSLICH					
Bear Stearns ARM Trust					
Series 2007-3, Class 1A1	3.29%	05/25/2047	35	26,323	0.0
Series 2007-4, Class 22A1	3.46%	06/25/2047	172	129,913	0.1
Residential Asset Securitization Trust, Series 2006-A8, Class 3A4	6.00%	08/25/2036	51	23,126	0.0
				<u>179,362</u>	<u>0.1</u>
NICHT STAATLICH VARIABEL VERZINSLICH					
First Horizon Alternative Mortgage Securities Trust, Series 2007-FA2, Class 1A6(b) (c)					
	4.54%	04/25/2037	58	7,867	0.0
Impac Secured Assets Corp., Series 2005-2, Class A2D(b)					
	1.87%	03/25/2036	62	42,304	0.0
Lehman XS Trust, Series 2007-10H, Class 2AIO(b) (c)					
	6.20%	07/25/2037	51	5,375	0.0
Residential Accredit Loans, Inc. Trust, Series 2006-QS18, Class 2A2(b) (c)					
	5.54%	12/25/2036	774	74,191	0.0
				<u>129,737</u>	<u>0.0</u>
VARIABEL VERZINSLICHE STAATSPAPIERE					
Federal National Mortgage Association REMICs, Series 3067, Class FA(b)					
	1.22%	11/15/2035	74	58,687	0.0
				<u>16,687,767</u>	<u>4.7</u>
INFLATIONSGEBUNDENE WERTPAPIERE					
VEREINIGTE STAATEN					
U.S. Treasury Inflation Index	0.38%	07/15/2027	17,054	13,901,080	3.9
SUPRANATIONALE UNTERNEHMEN					
European Investment Bank	0.75%	11/15/2024	GBP 6,175	5,975,548	1.7
European Investment Bank	4.75%	08/07/2024	AUD 3,419	2,007,974	0.5
International Bank for Reconstruction & Development	2.20%	02/27/2024	3,655	2,047,763	0.6
International Finance Corp.	4.00%	04/03/2025	3,060	1,774,857	0.5
Nordic Investment Bank	4.75%	02/28/2024	3,455	2,023,027	0.6
				<u>13,829,169</u>	<u>3.9</u>
GEMEINDEVERWALTUNG – KOMMUNALANLEIHEN					
KANADA					
Province of British Columbia Canada	4.25%	11/27/2024	2,460	1,424,300	0.4
Province of Manitoba Canada	4.25%	03/03/2025	3,480	2,012,346	0.6
Province of Ontario Canada	3.10%	08/26/2025	3,170	1,777,173	0.5
Province of Quebec Canada	4.20%	03/10/2025	3,281	1,897,329	0.5
				<u>7,111,148</u>	<u>2.0</u>
REGIERUNGEN – STAATSANLEIHEN					
ÖSTERREICH					
Oesterreichische Kontrollbank AG	3.20%	08/25/2025	185	103,949	0.0
KOLUMBIEN					
Colombia Government International Bond	3.88%	03/22/2026	EUR 1,088	925,075	0.3
DEUTSCHLAND					
Landwirtschaftliche Rentenbank	0.40%	09/23/2024	AUD 2,680	1,428,518	0.4
INDONESIEN					
Indonesia Government International Bond	3.38%	07/30/2025	EUR 1,733	1,515,474	0.5
MEXIKO					
Mexico Government International Bond	1.63%	04/08/2026	1,801	1,480,478	0.4
PHILIPPINEN					
Philippine Government International Bond	0.00%	02/03/2023	897	758,855	0.2
				<u>6,212,349</u>	<u>1.8</u>
GEDECKTE ANLEIHEN					
Banco de Sabadell SA	0.63%	06/10/2024	1,900	1,602,028	0.4
DNB Boligkreditt AS	0.63%	06/19/2025	2,105	1,758,228	0.5
Korea Housing Finance Corp.	0.01%	07/07/2025	1,212	988,235	0.3
Toronto-Dominion Bank (The), Series G	0.86%	03/24/2027	1,598	1,317,569	0.4
				<u>5,666,060</u>	<u>1.6</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (GBP)	Nettovermögen %
INVESTMENTGESELLSCHAFTEN					
FONDS UND INVESTMENTTRUSTS					
AB SICAV I - RMB Income Plus Portfolio - Class S			34,804	£ 3,973,046	1.1%
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN					
NICHT STAATLICHE FESTVERZINSLICHE CMBS					
Commercial Mortgage Trust, Series 2014-LC17, Class B	4.49%	10/10/2047	USD 1,011	792,224	0.2
GS Mortgage Securities Trust					
Series 2011-GC5, Class D	5.16%	08/10/2044	50	17,051	0.0
Series 2013-G1, Class A1	2.06%	04/10/2031	30	24,017	0.0
JPMBB Commercial Mortgage Securities Trust,					
Series 2014-C21, Class B	4.34%	08/15/2047	439	341,889	0.1
JPMorgan Chase Commercial Mortgage Securities Trust,					
Series 2012-C8, Class B	3.98%	10/15/2045	531	420,853	0.1
LSTAR Commercial Mortgage Trust,					
Series 2016-4, Class A2	2.58%	03/10/2049	486	383,869	0.1
Morgan Stanley Bank of America Merrill Lynch Trust,					
Series 2013-C9, Class D	4.11%	05/15/2046	142	104,558	0.1
				<u>2,084,461</u>	<u>0.6</u>
NICHT STAATLICHE VARIABEL VERZINSLICHE CMBS					
BHMS, Series 2018-ATLS, Class A(b)	2.12%	07/15/2035	1,021	787,795	0.2
BX Trust, Series 2018-EXCL, Class A(b)	1.96%	09/15/2037	1,027	798,758	0.2
				<u>1,586,553</u>	<u>0.4</u>
				<u>3,671,014</u>	<u>1.0</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
GRUNDSTOFFE					
Braskem Idesa SAPI	6.99%	02/20/2032	298	208,822	0.1
Cia de Minas Buenaventura SAA	5.50%	07/23/2026	400	292,596	0.1
Klabin Austria GmbH	3.20%	01/12/2031	230	148,713	0.0
				<u>650,131</u>	<u>0.2</u>
INVESTITIONSGÜTER					
Cemex SAB de CV	5.45%	11/19/2029	780	592,258	0.1
Embraer Netherlands Finance BV	5.40%	02/01/2027	375	293,503	0.1
				<u>885,761</u>	<u>0.2</u>
KOMMUNIKATIONSMEDIEN					
Globo Comunicacao e Participacoes SA	4.88%	01/22/2030	474	321,542	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Studio City Finance Ltd.	6.50%	01/15/2028	285	156,059	0.0
Wynn Macau Ltd.	5.63%	08/26/2028	280	165,542	0.1
				<u>321,601</u>	<u>0.1</u>
ENERGIE					
Greenko Solar Mauritius Ltd.	5.95%	07/29/2026	260	200,659	0.0
Leviathan Bond Ltd.	6.13%	06/30/2025	319	251,963	0.1
				<u>452,622</u>	<u>0.1</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Acu Petroleo Luxembourg Sarl	7.50%	01/13/2032	280	198,040	0.1
				<u>2,829,697</u>	<u>0.8</u>
VERSORGBETRIEBE					
ELEKTRIZITÄT					
Adani Green Energy Ltd.	4.38%	09/08/2024	270	202,055	0.1
JSW Hydro Energy Ltd.	4.13%	05/18/2031	271	185,227	0.0
				<u>387,282</u>	<u>0.1</u>
				<u>3,216,979</u>	<u>0.9</u>
REGIERUNGEN – STAATLICHE BEHÖRDEN					
JAPAN					
Development Bank of Japan, Inc., Series G	0.01%	09/09/2025	EUR 2,433	1,979,290	0.6
SCHWELLENMÄRKTE – STAATLICHE WERTPAPIERE					
DOMINIKANISCHE REPUBLIK					
Dominican Republic International Bond	5.50%	02/22/2029	441	330,461	0.1
EL SALVADOR					
El Salvador Government International Bond	8.63%	02/28/2029	470	146,584	0.0
KENIA					
Republic of Kenya Government International Bond	6.88%	06/24/2024	USD 734	542,447	0.2
NIGERIA					
Nigeria Government International Bond	6.13%	09/28/2028	835	539,145	0.2
				<u>1,558,637</u>	<u>0.5</u>

		Zinssatz	Datum	Nennwert (000)	Wert (GBP)	Nettovermögen %
QUASI-STAAATLICHE WERTPAPIERE						
QUASI-STAAATSANLEIHEN						
MEXIKO						
	Comision Federal de Electricidad	3.35%	02/09/2031	USD 1,132	£ 723,334	0.2%
	Comision Federal de Electricidad	4.69%	05/15/2029	229	167,511	0.1
					<u>890,845</u>	<u>0.3</u>
SÜDKOREA						
	Korea Development Bank (The)(b)	1.44%	10/01/2022	5	3,971	0.0
					<u>894,816</u>	<u>0.3</u>
					<u>325,817,118</u>	<u>92.4</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE						
BESICHERTE KREDITVERPFLICHTUNGEN						
CLO - VARIABEL VERZINSLICH						
	AGL CLO 13 Ltd. Series 2021-13A, Class A1 (b)	2.35%	04/17/2033	1720	1,330,854	0.1
	Bain Capital Credit CLO Ltd. Series 2021-4A, Class A1 (b)	2.22%	10/20/2034	1960	1,508,187	0.4
	Ballyrock CLO 17 Ltd. Series 2021-17A, Class A2 (b)	2.17%	07/17/2035	2125	1,644,145	0.4
	Golub Capital Partners 48 LP Series 2020-48A, Class A1 (b)	2.23%	10/20/2034	2204	1,691,212	0.5
	Neuberger Berman Loan Advisers CLO Ltd. Series 2021-43A, Class A (b)	2.24%	10/20/2034	2048	1,562,041	0.5
	New Mountain CLO 3 Ltd. Series CLO-3A, Class A (b)	2.66%	10/20/2034	2244	1,669,902	0.4
					<u>9,406,341</u>	<u>2.7</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT						
FINANZINSTITUTE						
BANKWESEN						
	Nordea Bank Abp(a)	6.13%	09/23/2024	472	376,071	0.1
FINANZEN						
	Aviation Capital Group LLC	3.50%	11/01/2027	108	78,562	0.0
	Aviation Capital Group LLC	4.13%	08/01/2025	7	5,421	0.0
	Aviation Capital Group LLC	4.88%	10/01/2025	219	172,910	0.1
					<u>256,893</u>	<u>0.1</u>
REITs						
	Host Hotels & Resorts LP, Series E	4.00%	06/15/2025	520	409,919	0.1
					<u>1,042,883</u>	<u>0.3</u>
INDUSTRIE						
ENERGIE						
	Indian Renewable Energy Development Agency Ltd., Series E	7.13%	10/10/2022	INR 50,000	510,072	0.1
					<u>1,552,955</u>	<u>0.4</u>
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT						
INDUSTRIE						
GRUNDSTOFFE						
	WEPA Hygieneprodukte GmbH	2.88%	12/15/2027	EUR 893	609,747	0.2
KOMMUNIKATION/TELEKOMMUNIKATION						
	United Group BV(b)	3.25%	02/15/2026	755	582,500	0.2
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE						
	Allwyn Entertainment Financing UK PLC(b)	4.13%	02/15/2028	711	578,926	0.1
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER						
	Avantor Funding, Inc.	2.63%	11/01/2025	893	749,385	0.2
					<u>2,520,558</u>	<u>0.7</u>
VERSORGUNGSBETRIEBE						
ELEKTRIZITÄT						
	ContourGlobal Power Holdings SA	2.75%	01/01/2026	476	363,120	0.1
					<u>2,883,678</u>	<u>0.8</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN						
FINANZINSTITUTE						
	OEC Finance Ltd. (d)	10.68%	12/26/2046	513	14,449	0.0
INDUSTRIE						
	Central American Bottling Corp./CBC Bottling Holdco SL/ Beliv Holdco SL	5.25%	04/27/2029	165	124,583	0.0
	MercadoLibre, Inc.	3.13%	01/14/2031	200	126,736	0.1
	Odebrecht Holdco Finance Ltd.	0.00%	09/10/2058	569	1,805	0.0
	Virgolino de Oliveira Finance SA (e) (f)	10.50%	01/28/2018	694	55	0.0
	Virgolino de Oliveira Finance SA (e) (f)	11.75%	02/09/2022	253	20	0.0
					<u>253,199</u>	<u>0.1</u>
					<u>267,648</u>	<u>0.1</u>
					<u>14,110,622</u>	<u>4.0</u>

	Zinssatz	Datum	Wert (GBP)	Nettovermögen %
Gesamtanlagen				
(Kosten £356,647,673).....			£ 339,927,740	96.4%
Termineinlagen				
ANZ, London(g)	0.03 %	–	338,683	0.1
Bank of Nova Scotia, Toronto(g)	0.32 %	–	283,534	0.1
BBH, Grand Cayman(g)	0.50 %	–	1	0.0
SEB, Stockholm(g)	0.40 %	–	1,586,971	0.4
Sumitomo, London(g)	(0.30)%	–	286,830	0.1
Sumitomo, London(g)	0.43 %	–	5,849,225	1.7
Sumitomo, Tokyo(g)	(0.78)%	–	1,943,754	0.5
Termineinlagen insgesamt			10,288,998	2.9
Sonstige Vermögenswerte abzüglich Verbindlichkeiten			2,518,477	0.7
Nettovermögen			£ 352,735,215	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Long					
3 Yr Australian Bond Futures	06/15/2022	78	£ 4,871,659	£ 4,831,188	£ (40,471)
10 Yr Australian Bond Futures	06/15/2022	66	4,977,447	4,593,952	(383,495)
Euro-Bund Futures	06/08/2022	37	5,091,137	4,777,847	(313,290)
U.S. 10 Yr Ultra Futures	09/21/2022	19	1,950,856	1,937,309	(13,547)
Short					
Euro-BOBL Futures	06/08/2022	241	27,188,579	25,971,108	1,217,471
Euro-Schatz Futures	06/08/2022	241	22,933,697	22,609,996	323,701
Japan 10 Yr Bond (OSE) Futures	06/13/2022	13	11,944,718	11,992,740	(48,022)
U.S. T-Note 5 Yr (CBT) Futures	09/30/2022	180	16,173,152	16,134,880	38,272
					£ 780,619
				Wertsteigerung	£ 1,579,444
				Wertminderung	£ (798,825)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
Australia and New Zealand Banking Group Ltd.	NZD 13,601	USD 8,782	06/10/2022	£ (62,693)
Bank of America, NA.	GBP 779	USD 963	06/09/2022	(15,499)
Bank of America, NA.	USD 1,875	GBP 1,438	06/09/2022	(50,033)
Bank of America, NA.	USD 4,563	NZD 7,300	06/10/2022	153,002
Bank of America, NA.	ZAR 68,376	USD 4,437	06/23/2022	62,164
Bank of America, NA.	ZAR 71,068	USD 4,507	06/23/2022	(18,015)
Bank of America, NA.	EUR 22,206	GBP 18,839	06/30/2022	(106,370)
Bank of America, NA.	AUD 1,089	GBP 616	07/21/2022	(4,392)
Bank of America, NA.	AUD 6,707	USD 4,614	07/21/2022	(160,653)
Barclays Bank PLC	BRL 15,734	USD 3,130	06/02/2022	(143,460)
Barclays Bank PLC	AUD 77,673	GBP 44,008	07/21/2022	(245,291)
Barclays Bank PLC	USD 4,504	KRW 5,637,832	07/27/2022	26,994
BNP Paribas SA	GBP 2,486	USD 3,108	06/09/2022	(19,521)
BNP Paribas SA	USD 4,607	GBP 3,527	06/09/2022	(129,391)
BNP Paribas SA	USD 4,292	NZD 6,727	06/10/2022	71,698
BNP Paribas SA	USD 4,474	SEK 44,016	06/17/2022	28,171
BNP Paribas SA	ZAR 68,163	USD 4,518	06/23/2022	137,693
BNP Paribas SA	JPY 903,440	GBP 5,620	07/15/2022	41,954
BNP Paribas SA	USD 8,845	MXN 178,147	07/20/2022	95,246
BNP Paribas SA	CAD 5,737	USD 4,462	07/21/2022	(56,854)
Brown Brothers Harriman & Co.	GBP 3,682	USD 4,822	06/09/2022	144,767
Brown Brothers Harriman & Co.	GBP 3,597	USD 4,458	06/09/2022	(59,160)
Brown Brothers Harriman & Co.	USD 10,293	GBP 8,341	06/09/2022	171,901
Brown Brothers Harriman & Co.	USD 10,253	GBP 8,069	06/09/2022	(68,205)
Brown Brothers Harriman & Co.	GBP 7,137	SGD 12,694	07/08/2022	213,671
Brown Brothers Harriman & Co.	GBP 757	AUD 1,322	07/21/2022	(3,531)
Brown Brothers Harriman & Co.	GBP 703	EUR 823	08/30/2022	1,198
Brown Brothers Harriman & Co.+	CHF 1	GBP 1	06/09/2022	(8)
Brown Brothers Harriman & Co.+	EUR 188	GBP 161	06/09/2022	833
Brown Brothers Harriman & Co.+	EUR 69	GBP 59	06/09/2022	(130)
Brown Brothers Harriman & Co.+	GBP 116	CHF 141	06/09/2022	836
Brown Brothers Harriman & Co.+	GBP 13,488	EUR 15,830	06/09/2022	3,060
Brown Brothers Harriman & Co.+	GBP 284	EUR 332	06/09/2022	(870)
Brown Brothers Harriman & Co.+	GBP 13	USD 16	06/09/2022	(216)

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.+.....	USD 0*	GBP 0*	06/09/2022	£ 2
Brown Brothers Harriman & Co.+.....	CHF 1	GBP 1	06/13/2022	(8)
Brown Brothers Harriman & Co.+.....	EUR 69	GBP 59	06/13/2022	(132)
Brown Brothers Harriman & Co.+.....	GBP 142	CHF 173	06/13/2022	1,723
Brown Brothers Harriman & Co.+.....	GBP 15,384	EUR 18,015	06/13/2022	(28,204)
Brown Brothers Harriman & Co.+.....	GBP 14	USD 18	06/13/2022	(242)
Citibank, NA	BRL 50,320	USD 10,505	06/02/2022	(65,694)
Citibank, NA	USD 4,367	BRL 22,668	06/02/2022	319,464
Citibank, NA	GBP 1,165	USD 1,455	06/09/2022	(10,195)
Citibank, NA	USD 4,758	GBP 3,628	06/09/2022	(148,036)
Citibank, NA	SEK 43,326	USD 4,599	06/17/2022	127,032
Citibank, NA	USD 10,410	BRL 50,320	07/05/2022	59,782
Citibank, NA	USD 4,703	CHF 4,417	07/13/2022	(69,655)
Citibank, NA	USD 4,338	MXN 87,295	07/20/2022	43,489
Citibank, NA	KRW 11,399,392	USD 8,972	07/27/2022	(161,040)
Citibank, NA	TWD 46,188	USD 1,587	07/27/2022	(9,632)
Citibank, NA	IDR 62,948,974	USD 4,273	07/28/2022	(39,569)
Citibank, NA	EUR 18,073	GBP 15,529	07/29/2022	90,487
Credit Suisse International.....	SEK 43,452	USD 4,427	06/17/2022	(19,548)
Deutsche Bank AG.....	GBP 1,010	USD 1,333	06/09/2022	47,766
Deutsche Bank AG.....	USD 954	GBP 724	06/09/2022	(32,511)
Deutsche Bank AG.....	NZD 23,588	GBP 12,239	06/10/2022	43,763
Goldman Sachs Bank USA.....	SEK 43,886	USD 4,415	06/17/2022	(63,803)
Goldman Sachs Bank USA.....	GBP 638	AUD 1,131	07/21/2022	6,574
Goldman Sachs Bank USA.....	USD 4,209	AUD 5,945	07/21/2022	47,417
Goldman Sachs Bank USA.....	USD 4,605	TWD 136,617	07/27/2022	100,676
HSBC Bank USA.....	USD 8,681	BRL 43,385	06/02/2022	355,734
HSBC Bank USA.....	GBP 3,647	USD 4,537	06/09/2022	(46,782)
HSBC Bank USA.....	USD 15,008	GBP 11,551	06/09/2022	(359,950)
HSBC Bank USA.....	USD 40,752	GBP 31,275	06/17/2022	(1,063,029)
HSBC Bank USA.....	USD 4,675	SEK 44,591	06/17/2022	(85,094)
HSBC Bank USA.....	USD 4,454	SGD 6,098	07/08/2022	(2,675)
HSBC Bank USA.....	GBP 3,507	EUR 4,222	07/15/2022	97,203
HSBC Bank USA.....	JPY 584,550	USD 4,530	07/15/2022	(15,149)
HSBC Bank USA.....	USD 4,393	CLP 3,691,943	07/15/2022	40,754
HSBC Bank USA.....	KRW 408,729	USD 330	07/27/2022	868
HSBC Bank USA.....	TWD 89,658	USD 3,084	07/27/2022	(17,015)
HSBC Bank USA.....	USD 4,661	KRW 5,751,629	07/27/2022	(25,200)
HSBC Bank USA.....	IDR 132,533,814	USD 9,000	07/28/2022	(81,439)
JPMorgan Chase Bank, NA.....	GBP 7,850	USD 9,784	06/09/2022	(85,642)
JPMorgan Chase Bank, NA.....	USD 13,862	GBP 11,329	06/09/2022	328,188
JPMorgan Chase Bank, NA.....	SEK 44,262	USD 4,695	06/17/2022	127,395
JPMorgan Chase Bank, NA.....	USD 4,616	NOK 41,182	06/17/2022	(176,257)
JPMorgan Chase Bank, NA.....	USD 4,527	SEK 43,073	06/17/2022	(90,575)
JPMorgan Chase Bank, NA.....	SGD 12,689	USD 9,099	07/08/2022	(128,889)
JPMorgan Chase Bank, NA.....	CHF 8,855	USD 9,110	07/13/2022	(114,301)
JPMorgan Chase Bank, NA.....	USD 4,481	JPY 581,687	07/15/2022	36,487
JPMorgan Chase Bank, NA.....	MXN 88,637	GBP 3,511	07/20/2022	(27,690)
JPMorgan Chase Bank, NA.....	AUD 5,505	USD 3,927	07/21/2022	(21,068)
JPMorgan Chase Bank, NA.....	USD 4,813	CAD 6,108	07/21/2022	11,688
JPMorgan Chase Bank, NA.....	USD 34,334	GBP 28,032	07/21/2022	794,063
JPMorgan Chase Bank, NA.....	USD 4,430	KRW 5,598,562	07/27/2022	60,056
JPMorgan Chase Bank, NA.....	USD 4,292	IDR 62,853,067	07/28/2022	19,331
JPMorgan Chase Bank, NA.....	EUR 28,213	GBP 24,191	08/15/2022	68,883
Morgan Stanley & Co. LLC.....	GBP 1,072	USD 1,413	06/09/2022	49,245
Morgan Stanley & Co. LLC.....	NOK 41,488	USD 4,200	06/17/2022	(179,897)
Morgan Stanley & Co. LLC.....	USD 4,269	SEK 43,220	06/17/2022	125,894
Morgan Stanley & Co. LLC.....	USD 4,450	ZAR 70,865	06/23/2022	53,338
Morgan Stanley & Co. LLC.....	USD 4,025	INR 308,103	07/07/2022	(57,033)
Morgan Stanley & Co. LLC.....	USD 4,614	PLN 20,484	07/07/2022	126,528
Morgan Stanley & Co. LLC.....	AUD 4,212	GBP 2,384	07/21/2022	(15,626)
Morgan Stanley & Co. LLC.....	CAD 32,850	GBP 20,094	07/21/2022	(503,374)
Royal Bank of Scotland PLC.....	GBP 3,322	USD 4,366	06/09/2022	142,310
Royal Bank of Scotland PLC.....	USD 1,138	GBP 899	06/09/2022	(3,525)
Royal Bank of Scotland PLC.....	GBP 7,011	ZAR 137,037	06/23/2022	(79,340)
Standard Chartered Bank.....	USD 6,712	GBP 5,141	06/09/2022	(186,261)
Standard Chartered Bank.....	GBP 949	NZD 1,834	06/10/2022	(775)
Standard Chartered Bank.....	INR 357,195	USD 4,644	07/07/2022	48,385
Standard Chartered Bank.....	GBP 16,646	CAD 26,357	07/21/2022	(119,554)
Standard Chartered Bank.....	USD 4,698	IDR 67,572,114	07/28/2022	(45,390)
State Street Bank & Trust Co.....	GBP 4,339	USD 5,476	06/09/2022	6,799
State Street Bank & Trust Co.....	EUR 27,546	GBP 23,070	07/15/2022	(446,242)
UBS AG.....	USD 4,135	GBP 3,313	06/09/2022	31,524
UBS AG.....	USD 38,969	GBP 29,691	06/09/2022	(1,234,513)
UBS AG.....	EUR 20,933	GBP 17,641	06/15/2022	(203,808)
UBS AG.....	USD 4,526	NOK 42,623	06/17/2022	17,271
UBS AG.....	PLN 40,159	GBP 7,175	07/07/2022	(250,175)
UBS AG.....	CHF 4,199	USD 4,372	07/13/2022	(12,723)

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
UBS AG	USD 4,671	CHF 4,404	07/13/2022	£ (54,498)
UBS AG	USD 4,410	CLP 3,754,745	07/15/2022	87,256
				£ (2,855,487)
				Wertsteigerung £ 4,670,563
				Wertminderung £ (7,526,050)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

ZENTRAL ABGERECHNETE CREDIT-DEFAULT-SWAPS

Clearing Broker/(Exchange)	Referenced Obligation	Termination Date	Notional Amount (000)	Market Value	Unrealized Appreciation/(Depreciation)
Kaufkontrakte					
Citigroup Global Markets, Inc./(INTRCONX)	CDX-NAHY Series 38, 5 Year Index	06/20/2027	USD 2,920	£ 37,557	£ 29,834
Citigroup Global Markets, Inc./(INTRCONX)	Conagra Brands, Inc.	06/20/2024	3,700	(36,543)	(22,913)
Insgesamt				£ 1,014	£ 6,921
				Wertsteigerung	£ 29,834
				Wertminderung	£ (22,913)

ZENTRAL ABGERECHNETE ZINSSWAPS

Clearing-Broker/(Börse)	Nomineller Betrag (000)	Abschlussdatum	Zinsart		Unrealisierte Wertsteigerung/(-minderung)
			Vom Fonds geleistete Zahlungen	Vom Fonds erhaltene Zahlungen	
Citigroup Global Markets, Inc./(CME Group)	BRL 51,857	01/02/2023	1 Day CDI	4.975%	£ (533,793)
Citigroup Global Markets, Inc./(CME Group)	20,837	01/02/2023	1 Day CDI	4.940%	(217,555)
Citigroup Global Markets, Inc./(CME Group)	18,639	01/02/2023	1 Day CDI	4.495%	(195,043)
Citigroup Global Markets, Inc./(CME Group)	9,424	01/02/2023	1 Day CDI	4.910%	(98,905)
Citigroup Global Markets, Inc./(LCH Group)	NZD 15,664	11/02/2024	3 Month BKBM	2.503%	(266,478)
Citigroup Global Markets, Inc./(LCH Group)	5,856	11/01/2024	3 Month BKBM	2.580%	(93,931)
Insgesamt					£ (1,405,705)

CREDIT-DEFAULT-SWAPS

Kontrahent	Referenz-Obligation	Abschlussdatum	Nomineller Betrag (000)	Marktwert	Vorabgebühren bezahlt/(erhalten)	Unrealisierte Wertsteigerung/(-minderung)
Kaufkontrakte						
Barclays Bank PLC	Deutsche Telekom AG	12/20/2023	EUR 3,400	£ (36,531)	£ (21,373)	£ (15,158)
JPMorgan Chase Bank, NA	Campbell Soup Co.	12/20/2023	USD 4,020	(35,977)	16,450	(52,427)
Verkaufskontrakte						
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	1,990	(363,549)	(160,849)	(202,700)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	789	(144,079)	(74,561)	(69,518)
Insgesamt				£ (580,136)	£ (240,333)	£ (339,803)
Swaps insgesamt						£ (1,738,587)

* Die Anzahl der Kontrakte beträgt weniger als 500.

- Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2022.
- Wertpapier, bei dem bis zur Endfälligkeit nur umgekehrte Zins- und keine Tilgungszahlungen zu leisten sind.
- Zahlungen in Sachwerten (PIK).
- Zum angemessenen Marktwert entsprechend den Verfahren bewertet, die von und unter der allgemeinen Aufsicht der Verwaltungsgesellschaft und des Verwaltungsrats festgelegt werden.
- Notleidendes fälliges Wertpapier.
- Tagesgeld.

Währungskürzel:

AUD	– Australian Dollar
BRL	– Brazilian Real
CAD	– Canadian Dollar
CHF	– Swiss Franc
CLP	– Chilean Peso
EUR	– Euro
GBP	– Great British Pound
IDR	– Indonesian Rupiah
INR	– Indian Rupee
JPY	– Japanese Yen
KRW	– South Korean Won
MXN	– Mexican Peso
NOK	– Norwegian Krone
NZD	– New Zealand Dollar
PLN	– Polish Zloty
SEK	– Swedish Krona
SGD	– Singapore Dollar
TWD	– New Taiwan Dollar
USD	– United States Dollar
ZAR	– South African Rand

Glossar:

BKBM	– Bank Bill Benchmark (New Zealand)
BOBL	– Bundesobligationen
CBT	– Chicago Board of Trade
CDI	– Brazil CETIP Interbank Deposit Rate
CDX-CMBX.NA	– North American Commercial Mortgage-Backed Index
CDX-NAHY	– North American High Yield Credit Default Swap Index
CLO	– Collateralized Loan Obligations
CMBS	– Commercial Mortgage-Backed Securities
CME	– Chicago Mercantile Exchange
INTRCONX	– Inter-Continental Exchange
LCH	– London Clearing House
OSE	– Osaka Securities Exchange
REIT	– Real Estate Investment Trust
REMICs	– Real Estate Mortgage Investment Conduits

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
STAMMAKTIE					
INFORMATIONSTECHNOLOGIE					
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN					
Amphenol Corp. - Class A			908,572	\$ 64,381,412	4.7%
CDW Corp./DE			396,975	67,430,173	4.9
				<u>131,811,585</u>	<u>9.6</u>
IT-DIENSTLEISTUNGEN					
Automatic Data Processing, Inc.			284,898	63,515,160	4.7
Mastercard, Inc. - Class A			328,781	117,660,857	8.6
				<u>181,176,017</u>	<u>13.3</u>
SOFTWARE					
Adobe, Inc.			130,559	54,375,212	4.0
Microsoft Corp.			471,161	128,094,541	9.4
				<u>182,469,753</u>	<u>13.4</u>
				<u>495,457,355</u>	<u>36.3</u>
NICHT-BASISKONSUMGÜTER					
KFZ-BESTANDTEILE					
Aptiv PLC			557,843	59,265,241	4.3
EINZELHANDEL - INTERNET UND DIREKTVERTRIEB					
Amazon.com, Inc.			39,795	95,674,741	7.0
SPEZIALISIERTER EINZELHANDEL					
TJX Cos., Inc. (The)			1,027,772	65,335,466	4.8
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER					
NIKE, Inc. - Class B			751,819	89,353,688	6.6
				<u>309,629,136</u>	<u>22.7</u>
GESUNDHEITSWESEN					
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF					
Abbott Laboratories			750,219	88,120,724	6.4
Cooper Cos., Inc. (The)			181,298	63,588,460	4.7
				<u>151,709,184</u>	<u>11.1</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN					
IQVIA Holdings, Inc.			307,403	66,168,496	4.8
PHARMAZEUTIKA					
Zoetis, Inc.			388,981	66,488,522	4.9
				<u>284,366,202</u>	<u>20.8</u>
INDUSTRIEGÜTER					
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF					
Stericycle, Inc.			690,911	34,925,551	2.5
ELEKTRISCHE AUSRÜSTUNG					
Eaton Corp. PLC			245,619	34,042,793	2.5
				<u>68,968,344</u>	<u>5.0</u>
FINANZWERTE					
KAPITALMÄRKTE					
Charles Schwab Corp. (The)			957,431	67,115,913	4.9
IMMOBILIEN					
AKTIEN-IMMOBILIENINVESTMENTGESELLSCHAFTEN (REITS)					
American Tower Corp.			228,525	58,532,108	4.3
KOMMUNIKATIONSDIENSTLEISTUNGEN					
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN					
Meta Platforms, Inc. - Class A			276,682	53,576,703	3.9
VERBRAUCHSGÜTER					
GETRÄNKE					
Constellation Brands, Inc. - Class A			194,695	47,791,782	3.5
Gesamtanlagen				<u>1,385,437,543</u>	<u>101.4</u>
(Kosten \$1,247,204,488)					
Termineinlagen					
Barclays, London(a)	0.40 %	–		8,900,078	0.6
Hong Kong & Shanghai Bank, Singapore(a)	0.25 %	–		725	0.0
Sumitomo, London(a)	0.43 %	–		2	0.0
Termineinlagen insgesamt				<u>8,900,805</u>	<u>0.6</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(27,537,148)</u>	<u>(2.0)</u>
Nettovermögen				<u>\$ 1,366,801,200</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.+.....	CHF 372	USD 379	06/13/2022	\$ (9,349)
Brown Brothers Harriman & Co.+.....	EUR 5,342	USD 5,634	06/13/2022	(103,971)
Brown Brothers Harriman & Co.+.....	GBP 490	USD 606	06/13/2022	(11,742)
Brown Brothers Harriman & Co.+.....	SGD 1,208	USD 871	06/13/2022	(10,394)
Brown Brothers Harriman & Co.+.....	USD 3,099	CHF 3,059	06/13/2022	91,713
Brown Brothers Harriman & Co.+.....	USD 52,094	EUR 49,257	06/13/2022	814,240
Brown Brothers Harriman & Co.+.....	USD 5,741	GBP 4,635	06/13/2022	99,898
Brown Brothers Harriman & Co.+.....	USD 8,816	SGD 12,204	06/13/2022	91,864
Brown Brothers Harriman & Co.+.....	AUD 436	USD 305	06/14/2022	(8,226)
Brown Brothers Harriman & Co.+.....	USD 2,921	AUD 4,144	06/14/2022	53,957
				\$ 1,007,990
			Wertsteigerung	\$ 1,151,672
			Wertminderung	\$ (143,682)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

(a) Tagesgeld.

Währungskürzel:

- AUD – Australian Dollar
- CHF – Swiss Franc
- EUR – Euro
- GBP – Great British Pound
- SGD – Singapore Dollar
- USD – United States Dollar

Glossar:

- REIT – Real Estate Investment Trust

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Murata Manufacturing Co., Ltd.	215,700	\$ 13,860,981	2.7%
IT-DIENSTLEISTUNGEN			
Automatic Data Processing, Inc.	98,845	22,036,504	4.3
Capgemini SE	97,249	18,896,728	3.6
Mastercard, Inc. - Class A	81,747	29,254,799	5.7
		<u>70,188,031</u>	<u>13.6</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
ASML Holding NV	29,245	16,829,185	3.3
SOFTWARE			
Microsoft Corp.	104,475	28,403,618	5.5
SAP SE	114,858	11,514,171	2.2
		<u>39,917,789</u>	<u>7.7</u>
		<u>140,795,986</u>	<u>27.3</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
Genmab A/S	41,790	12,719,178	2.5
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Abbott Laboratories	149,955	17,613,714	3.4
Koninklijke Philips NV	301,802	7,779,448	1.5
		<u>25,393,162</u>	<u>4.9</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
IQVIA Holdings, Inc.	81,751	17,596,903	3.4
Lonza Group AG	18,893	11,390,699	2.2
		<u>28,987,602</u>	<u>5.6</u>
PHARMAZEUTIKA			
Zoetis, Inc.	93,541	15,988,963	3.1
		<u>83,088,905</u>	<u>16.1</u>
NICHT-BASISKONSUMGÜTER			
KFZ-BESTANDTEILE			
Aptiv PLC	154,959	16,462,844	3.2
HOTELS, RESTAURANTS UND FREIZEIT			
Booking Holdings, Inc.	6,775	15,200,119	2.9
Compass Group PLC	610,475	13,684,618	2.7
		<u>28,884,737</u>	<u>5.6</u>
EINZELHANDEL - INTERNET UND DIREKTVERTRIEB			
Amazon.com, Inc.	5,681	13,658,203	2.7
SPEZIALISIERTER EINZELHANDEL			
TJX Cos., Inc. (The)	172,201	10,946,818	2.1
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
NIKE, Inc. - Class B	98,922	11,756,880	2.3
		<u>81,709,482</u>	<u>15.9</u>
FINANZWERTE			
BANKEN			
HDFC Bank Ltd. (ADR)	245,091	14,109,889	2.8
KAPITALMÄRKTE			
Charles Schwab Corp. (The)	369,794	25,922,560	5.0
VERSICHERUNGEN			
AIA Group Ltd.	1,444,843	14,968,840	2.9
		<u>55,001,289</u>	<u>10.7</u>
INDUSTRIEGÜTER			
ELEKTRISCHE AUSRÜSTUNG			
Eaton Corp. PLC	89,658	12,426,599	2.5
MASCHINEN			
Alstom SA	509,731	13,960,461	2.7
PROFESSIONELLE DIENSTLEISTUNGEN			
Recruit Holdings Co., Ltd.	355,900	12,881,510	2.5
HANDELSGESELLSCHAFTEN UND VERTRAGSHÄNDLER			
Ashtead Group PLC	296,091	15,514,303	3.0
		<u>54,782,873</u>	<u>10.7</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Constellation Brands, Inc. - Class A	76,773	18,845,468	3.6

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
LEBENSMITTELPRODUKTE					
Nestle SA (REG)			154,386	\$ 18,884,068	3.7%
				<u>37,729,536</u>	<u>7.3</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN					
UNTERHALTUNG					
Walt Disney Co. (The)			94,070	10,389,091	2.0
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN					
Meta Platforms, Inc. - Class A			58,620	11,351,177	2.2
				<u>21,740,268</u>	<u>4.2</u>
IMMOBILIEN					
AKTIEN-IMMOBILIENINVESTMENTGESELLSCHAFTEN (REITS)					
American Tower Corp.			58,896	15,085,032	2.9
GRUNDSTOFFE					
CHEMIKALIEN					
Sika AG (a)			37,526	10,416,802	2.0
Gesamtanlagen					
(Kosten \$468,009,029)				\$ 500,350,173	97.1%
Termineinlagen					
BBH, Grand Cayman(b)	(1.34)%	–		49,064	0.0
BNP Paribas, Paris(b)	(0.79)%	–		49,037	0.0
Citibank, New York(b)	0.40 %	–		17,759,523	3.5
Hong Kong & Shanghai Bank, Hong Kong(b)	0.00 %	–		49,691	0.0
SEB, Stockholm(b)	0.43 %	–		48,845	0.0
Sumitomo, London(b)	(0.30)%	–		49,255	0.0
Sumitomo, Tokyo(b)	(0.78)%	–		46,847	0.0
Termineinlagen insgesamt				<u>18,052,262</u>	<u>3.5</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(3,133,985)</u>	<u>(0.6)</u>
Nettovermögen				<u>\$ 515,268,450</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Bank of America, NA.	USD 2,756	GBP 2,212	06/09/2022	\$ 31,690
Bank of America, NA.	USD 1,635	GBP 1,249	06/09/2022	(61,410)
Bank of America, NA.	EUR 1,753	USD 1,824	07/28/2022	(64,019)
Brown Brothers Harriman & Co.	USD 2,247	SEK 21,120	06/17/2022	(83,337)
Brown Brothers Harriman & Co.	EUR 3,221	USD 3,476	07/28/2022	7,384
Brown Brothers Harriman & Co.+	SGD 20	USD 15	06/09/2022	(174)
Brown Brothers Harriman & Co.+	USD 112	SGD 155	06/09/2022	827
Brown Brothers Harriman & Co.+	CAD 23	USD 18	06/13/2022	(380)
Brown Brothers Harriman & Co.+	CHF 15	USD 15	06/13/2022	(393)
Brown Brothers Harriman & Co.+	EUR 4,969	USD 5,185	06/13/2022	(151,539)
Brown Brothers Harriman & Co.+	GBP 85	USD 105	06/13/2022	(1,965)
Brown Brothers Harriman & Co.+	SGD 13	USD 9	06/13/2022	(103)
Brown Brothers Harriman & Co.+	USD 82	CAD 107	06/13/2022	1,792
Brown Brothers Harriman & Co.+	USD 151	CHF 149	06/13/2022	4,442
Brown Brothers Harriman & Co.+	USD 11,219	EUR 10,607	06/13/2022	174,074
Brown Brothers Harriman & Co.+	USD 1,103	GBP 891	06/13/2022	19,126
Brown Brothers Harriman & Co.+	USD 109	SGD 151	06/13/2022	1,132
Citibank, NA	GBP 1,418	USD 1,856	06/09/2022	68,849
Citibank, NA	USD 1,724	CHF 1,664	07/13/2022	14,767
Citibank, NA	USD 1,919	EUR 1,811	07/28/2022	31,078
Goldman Sachs Bank USA	GBP 2,264	USD 2,814	06/09/2022	(38,395)
Goldman Sachs Bank USA	USD 3,201	JPY 405,980	07/15/2022	(41,529)
HSBC Bank USA	INR 802,155	USD 10,409	07/07/2022	117,861
HSBC Bank USA	CAD 1,763	USD 1,372	07/21/2022	(21,414)
Morgan Stanley Capital Services LLC	GBP 2,043	USD 2,696	06/09/2022	121,904
Morgan Stanley Capital Services LLC	DKK 72,992	USD 10,857	06/17/2022	316,177
Morgan Stanley Capital Services LLC	CHF 25,137	USD 27,033	07/13/2022	764,896
Morgan Stanley Capital Services LLC	USD 1,293	JPY 164,024	07/15/2022	(16,420)
Morgan Stanley Capital Services LLC	USD 13,705	AUD 19,122	07/21/2022	27,586
Morgan Stanley Capital Services LLC	EUR 21,789	USD 23,052	07/28/2022	(410,797)
UBS AG	USD 3,275	SEK 30,742	06/17/2022	(125,438)
UBS AG	USD 20,653	CAD 25,827	07/21/2022	(239,618)
				<u>\$ 446,654</u>
			Wertsteigerung	\$ 1,703,585
			Wertminderung	\$ (1,256,931)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

- (a) Stellt sämtliche oder einen Teil der verliehenen Wertpapiere dar. Informationen zur Wertpapierleihe finden Sie in Anmerkung L.
- (b) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar
CAD – Canadian Dollar
CHF – Swiss Franc
DKK – Danish Krone
EUR – Euro
GBP – Great British Pound
INR – Indian Rupee
JPY – Japanese Yen
SEK – Swedish Krona
SGD – Singapore Dollar
USD – United States Dollar

Glossar:

ADR – American Depositary Receipt
REG – Registered Shares
REIT – Real Estate Investment Trust

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
STAMMAKTIE					
INFORMATIONSTECHNOLOGIE					
IT-DIENSTLEISTUNGEN					
Akamai Technologies, Inc.			258,076	\$ 26,075,999	2.0%
Cognizant Technology Solutions Corp. - Class A			444,101	33,174,345	2.5
PayPal Holdings, Inc.			381,798	32,533,008	2.4
Visa, Inc. - Class A			217,966	46,245,846	3.5
				<u>138,029,198</u>	<u>10.4</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG					
Applied Materials, Inc.			227,436	26,675,968	2.0
Infineon Technologies AG			301,147	9,384,702	0.7
				<u>36,060,670</u>	<u>2.7</u>
SOFTWARE					
Microsoft Corp.			285,254	77,552,005	5.9
SAP SE			174,126	17,455,610	1.3
				<u>95,007,615</u>	<u>7.2</u>
TECHNOLOGIE - HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE					
Samsung Electronics Co., Ltd.			879,638	47,832,913	3.6
				<u>316,930,396</u>	<u>23.9</u>
NICHT-BASISKONSUMGÜTER					
DIVERSIFIZIERTE VERBRAUCHERDIENSTE					
Service Corp. International/US			127,004	8,894,090	0.7
HOTELS, RESTAURANTS UND FREIZEIT					
Compass Group PLC			701,807	15,731,948	1.2
Galaxy Entertainment Group Ltd.			4,839,000	25,777,140	2.0
Starbucks Corp.			395,638	31,057,583	2.3
				<u>72,566,671</u>	<u>5.5</u>
EINZELHANDEL - INTERNET UND DIREKTVERTRIEB					
Alibaba Group Holding Ltd.			801,600	9,627,402	0.7
Alibaba Group Holding Ltd. (ADR)			169,497	16,280,187	1.3
Amazon.com, Inc.			11,120	26,734,593	2.0
Prosus NV (a)			485,968	25,124,271	1.9
				<u>77,766,453</u>	<u>5.9</u>
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER					
adidas AG			38,160	7,581,157	0.6
Kering SA			17,544	9,649,761	0.7
NIKE, Inc. - Class B			95,190	11,313,331	0.8
				<u>28,544,249</u>	<u>2.1</u>
				<u>187,771,463</u>	<u>14.2</u>
GESUNDHEITSWESEN					
BIOTECHNOLOGIE					
Alnylam Pharmaceuticals, Inc.			53,655	6,749,799	0.5
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF					
Koninklijke Philips NV			723,491	18,649,183	1.4
Medtronic PLC			250,535	25,091,080	1.9
				<u>43,740,263</u>	<u>3.3</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN					
Anthem, Inc.			77,062	39,271,566	2.9
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN					
Thermo Fisher Scientific, Inc.			44,113	25,037,215	1.9
PHARMAZEUTIKA					
Roche Holding AG (Genusschein)			88,184	30,052,326	2.3
Sanofi			346,822	37,112,715	2.8
				<u>67,165,041</u>	<u>5.1</u>
				<u>181,963,884</u>	<u>13.7</u>
FINANZWERTE					
BANKEN					
ABN AMRO Bank NV (GDR)			903,007	10,543,814	0.8
Citigroup, Inc.			218,570	11,673,824	0.9
Mitsubishi UFJ Financial Group, Inc.			3,361,500	19,123,586	1.4
				<u>41,341,224</u>	<u>3.1</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
KAPITALMÄRKTE					
BlackRock, Inc. - Class A			44,299	\$ 29,639,575	2.2%
Credit Suisse Group AG (REG) (a)			3,321,905	23,277,865	1.8
Goldman Sachs Group, Inc. (The)			107,997	35,298,819	2.7
Julius Baer Group Ltd.			401,761	20,749,162	1.6
London Stock Exchange Group PLC			102,871	9,599,209	0.7
Moody's Corp.			58,765	17,721,761	1.3
				<u>136,286,391</u>	<u>10.3</u>
DIVERSIFIZIERTE FINANZDIENSTLEISTUNGEN					
Groupe Bruxelles Lambert SA			16,026	1,477,912	0.1
				<u>179,105,527</u>	<u>13.5</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN					
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE					
Comcast Corp. - Class A			836,170	37,025,608	2.8
UNTERHALTUNG					
Electronic Arts, Inc.			176,967	24,536,474	1.8
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN					
Alphabet, Inc. - Class C			22,782	51,960,730	3.9
Meta Platforms, Inc. - Class A			209,161	40,501,936	3.1
				<u>92,462,666</u>	<u>7.0</u>
DRAHTLOSE TELEKOMMUNIKATIONSDIENSTE					
SoftBank Group Corp.			277,800	11,506,223	0.9
				<u>165,530,971</u>	<u>12.5</u>
INDUSTRIEGÜTER					
BAUPRODUKTE					
Otis Worldwide Corp.			665,406	49,506,206	3.7
MASCHINEN					
Dover Corp.			155,310	20,797,562	1.6
Parker-Hannifin Corp.			85,192	23,186,707	1.7
Volvo AB - Class B			1,060,989	18,608,617	1.4
				<u>62,592,886</u>	<u>4.7</u>
				<u>112,099,092</u>	<u>8.4</u>
VERBRAUCHSGÜTER					
GETRÄNKE					
Asahi Group Holdings Ltd.			1,236,583	41,433,842	3.1
Coca-Cola Co. (The)			506,875	32,125,738	2.4
				<u>73,559,580</u>	<u>5.5</u>
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Neste Oyj			175,935	8,081,215	0.6
Shell PLC			1,292,869	38,237,850	2.9
				<u>46,319,065</u>	<u>3.5</u>
GRUNDSTOFFE					
CHEMIKALIEN					
Linde PLC			66,252	21,510,699	1.6
IMMOBILIEN					
IMMOBILIEN-MANAGEMENT UND -ERSCHLISSUNG					
CBRE Group, Inc. - Class A			255,343	21,152,614	1.6
VERSORGUNG					
STROMVERSORGUNGSBETRIEBE					
Iberdrola SA			1,244,308	14,743,202	1.1
Gesamtanlagen					
(Kosten \$1,368,453,565)				<u>\$ 1,320,686,493</u>	<u>99.5%</u>
Termineinlagen					
BNP Paribas, Paris(b)	(1.34)%	—		598,321	0.1
BNP Paribas, Paris(b)	0.01 %	—		127,121	0.0
DBS Bank Ltd, Singapore(b)	0.40 %	—		2,499,546	0.2
Hong Kong & Shanghai Bank, Hong Kong(b)	0.00 %	—		127,547	0.0
Sumitomo, London(b)	(0.30)%	—		126,852	0.0
Sumitomo, London(b)	0.43 %	—		233,083	0.0
Sumitomo, Tokyo(b)	(0.78)%	—		240,446	0.0
Termineinlagen insgesamt				<u>3,952,916</u>	<u>0.3</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>2,151,273</u>	<u>0.2</u>
Nettovermögen				<u>\$ 1,326,790,682</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.	USD 4	GBP 3	06/06/2022	\$ (9)
Brown Brothers Harriman & Co.+	AUD 7,025	USD 5,043	06/09/2022	1,233
Brown Brothers Harriman & Co.+	AUD 1,998	USD 1,405	06/09/2022	(28,743)
Brown Brothers Harriman & Co.+	CHF 51	USD 53	06/09/2022	165
Brown Brothers Harriman & Co.+	CHF 3,184	USD 3,248	06/09/2022	(72,876)
Brown Brothers Harriman & Co.	DKK 310	USD 44	06/09/2022	(815)
Brown Brothers Harriman & Co.+	EUR 235	USD 252	06/09/2022	14
Brown Brothers Harriman & Co.+	EUR 10,267	USD 10,830	06/09/2022	(194,996)
Brown Brothers Harriman & Co.+	GBP 2,198	USD 2,745	06/09/2022	(24,621)
Brown Brothers Harriman & Co.	HKD 10,578	USD 1,349	06/09/2022	294
Brown Brothers Harriman & Co.	HKD 1,679	USD 214	06/09/2022	(16)
Brown Brothers Harriman & Co.	JPY 20,556	USD 162	06/09/2022	2,477
Brown Brothers Harriman & Co.	JPY 403,920	USD 3,109	06/09/2022	(29,542)
Brown Brothers Harriman & Co.	SEK 7,689	USD 777	06/09/2022	(10,220)
Brown Brothers Harriman & Co.+	SGD 588	USD 426	06/09/2022	(3,179)
Brown Brothers Harriman & Co.+	USD 10,617	AUD 14,899	06/09/2022	76,474
Brown Brothers Harriman & Co.+	USD 509	CHF 502	06/09/2022	14,635
Brown Brothers Harriman & Co.	USD 38	DKK 270	06/09/2022	773
Brown Brothers Harriman & Co.+	USD 8,388	EUR 7,944	06/09/2022	142,760
Brown Brothers Harriman & Co.+	USD 105	EUR 98	06/09/2022	(6)
Brown Brothers Harriman & Co.+	USD 263	GBP 212	06/09/2022	4,446
Brown Brothers Harriman & Co.	USD 73	HKD 571	06/09/2022	12
Brown Brothers Harriman & Co.	USD 273	HKD 2,145	06/09/2022	(34)
Brown Brothers Harriman & Co.	USD 312	JPY 40,485	06/09/2022	2,562
Brown Brothers Harriman & Co.	USD 362	JPY 46,328	06/09/2022	(1,964)
Brown Brothers Harriman & Co.	USD 83	SEK 823	06/09/2022	1,438
Brown Brothers Harriman & Co.+	USD 799	SGD 1,105	06/09/2022	7,316
Brown Brothers Harriman & Co.+	CHF 1	USD 1	06/13/2022	(23)
Brown Brothers Harriman & Co.+	EUR 282	USD 297	06/13/2022	(5,777)
Brown Brothers Harriman & Co.+	GBP 3	USD 4	06/13/2022	9
Brown Brothers Harriman & Co.+	GBP 1,309	USD 1,619	06/13/2022	(30,853)
Brown Brothers Harriman & Co.+	NOK 45,789	USD 4,723	06/13/2022	(163,138)
Brown Brothers Harriman & Co.+	SGD 36	USD 26	06/13/2022	(304)
Brown Brothers Harriman & Co.+	USD 14	CHF 13	06/13/2022	397
Brown Brothers Harriman & Co.+	USD 5,331	EUR 5,039	06/13/2022	81,521
Brown Brothers Harriman & Co.+	USD 25,130	GBP 20,285	06/13/2022	431,025
Brown Brothers Harriman & Co.+	USD 53,579	NOK 516,300	06/13/2022	1,510,197
Brown Brothers Harriman & Co.+	USD 402	SGD 556	06/13/2022	4,147
Brown Brothers Harriman & Co.+	AUD 1,645	USD 1,156	06/14/2022	(24,560)
Brown Brothers Harriman & Co.+	USD 4,238	AUD 6,015	06/14/2022	79,805
				\$ 1,770,024
			Wertsteigerung	\$ 2,361,700
			Wertminderung	\$ (591,676)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

(a) Stellt sämtliche oder einen Teil der verliehenen Wertpapiere dar. Informationen zur Wertpapierleihe finden Sie in Anmerkung L.

(b) Tagesgeld.

Währungskürzel:

- AUD – Australian Dollar
- CHF – Swiss Franc
- DKK – Danish Krone
- EUR – Euro
- GBP – Great British Pound
- HKD – Hong Kong Dollar
- JPY – Japanese Yen
- NOK – Norwegian Krone
- SEK – Swedish Krona
- SGD – Singapore Dollar
- USD – United States Dollar

Glossar:

- ADR – American Depositary Receipt
- GDR – Global Depositary Receipt
- REG – Registered Shares

See notes to financial statements

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Bangkok Bank PCL/Hong Kong	9.03%	03/15/2029	USD 1,500	\$ 1,824,656	0.3%
Bank of East Asia Ltd. (The)	4.00%	05/29/2030	2,700	2,659,163	0.4
China CITIC Bank International Ltd.	4.63%	02/28/2029	2,730	2,755,252	0.5
CMB Wing Lung Bank Ltd.	3.75%	11/22/2027	980	980,184	0.2
Dah Sing Bank Ltd.	5.00%	01/15/2029	555	562,562	0.1
DBS Group Holdings Ltd., Series G(a)	3.30%	02/27/2025	2,020	1,934,150	0.3
Hana Bank	3.25%	03/30/2027	3,000	2,940,000	0.5
Industrial & Commercial Bank of China Macau Ltd.	2.88%	09/12/2029	417	408,738	0.1
Kasikornbank PCL/Hong Kong	3.34%	10/02/2031	3,530	3,235,024	0.5
Kookmin Bank(a)	4.35%	07/02/2024	4,400	4,319,700	0.7
Kookmin Bank, Series G	4.50%	02/01/2029	2,320	2,320,435	0.4
Nanyang Commercial Bank Ltd.	3.80%	11/20/2029	2,260	2,225,111	0.4
Shanghai Commercial Bank Ltd.	5.00%	01/17/2029	550	554,257	0.1
Shinhan Bank Co., Ltd.	4.38%	04/13/2032	2,095	2,051,152	0.3
Shinhan Financial Group Co., Ltd.	3.34%	02/05/2030	6,935	6,780,263	1.1
				<u>35,550,647</u>	<u>5.9</u>
MAKLER					
China Cinda 2020 I Management Ltd.	1.25%	01/20/2024	538	516,475	0.1
China Cinda Finance 2017 I Ltd.	3.88%	02/08/2023	420	421,390	0.1
China Cinda Finance 2017 I Ltd.	4.38%	02/08/2025	875	881,726	0.1
China Cinda Finance 2017 I Ltd.	4.75%	02/08/2028	1,010	1,012,714	0.2
China Cinda Finance 2017 I Ltd.	4.75%	02/21/2029	571	557,546	0.1
China Great Wall International Holdings III Ltd.	3.13%	08/31/2022	925	922,861	0.2
Pingan Real Estate Capital Ltd.	3.45%	07/29/2026	346	299,290	0.0
				<u>4,612,002</u>	<u>0.8</u>
FINANZEN					
Azure Orbit IV International Finance Ltd.	4.00%	01/25/2028	955	935,482	0.1
Blue Bright Ltd.	2.50%	06/04/2025	584	556,917	0.1
BOC Aviation Ltd.	2.75%	12/02/2023	385	381,239	0.1
BOC Aviation Ltd.	3.25%	04/29/2025	380	374,253	0.1
BOC Aviation Ltd.	3.50%	01/31/2023	1,500	1,502,156	0.2
BOC Aviation Ltd.	4.00%	01/25/2024	375	377,414	0.1
Bocom Leasing Management Hong Kong Co., Ltd.	4.38%	01/22/2024	370	375,388	0.1
CCBL Cayman 1 Corp. Ltd.	3.50%	05/16/2024	375	374,835	0.1
CDBL Funding 1	1.50%	11/04/2023	400	388,512	0.1
CDBL Funding 1	4.25%	12/02/2024	2,430	2,455,661	0.4
CDBL Funding 2	1.38%	03/04/2024	400	384,950	0.1
CDBL Funding 2	2.00%	03/04/2026	400	370,112	0.1
Cdbl Funding 2	3.13%	03/02/2027	7,267	6,913,315	1.1
China Development Bank Financial Leasing Co., Ltd.	2.88%	09/28/2030	4,770	4,566,679	0.7
China Taiping New Horizon Ltd.	6.00%	10/18/2023	600	618,300	0.1
Far East Horizon Ltd.	2.63%	03/03/2024	601	570,687	0.1
Far East Horizon Ltd.	3.38%	02/18/2025	599	556,246	0.1
Far East Horizon Ltd.	4.25%	10/26/2026	606	551,006	0.1
Huarong Finance 2017 Co., Ltd.(a)	4.00%	11/07/2022	7,661	7,638,017	1.2
Huarong Finance 2017 Co., Ltd.	4.75%	04/27/2027	2,125	2,034,687	0.3
Huarong Finance 2019 Co., Ltd.	3.25%	11/13/2024	505	482,906	0.1
Huarong Finance 2019 Co., Ltd.	3.75%	05/29/2024	4,630	4,508,462	0.7
Huarong Finance II Co., Ltd.	4.63%	06/03/2026	273	263,445	0.0
Huarong Finance II Co., Ltd.	4.88%	11/22/2026	1,262	1,227,295	0.2
Huarong Finance II Co., Ltd.	5.50%	01/16/2025	4,363	4,368,454	0.7
ICBCIL Finance Co., Ltd.	3.63%	11/15/2027	1,130	1,107,612	0.1
Minsheng Hong Kong International Leasing Ltd.					
Via Landmark Funding 2020 Ltd.	3.15%	03/10/2024	583	553,595	0.1
Power Finance Corp., Ltd.	6.15%	12/06/2028	1,240	1,312,695	0.2
PTT Treasury Center Co., Ltd.	5.88%	08/03/2035	500	530,800	0.1
REC Ltd.	3.38%	07/25/2024	310	305,893	0.1
SIHC International Capital Ltd.	4.35%	09/26/2023	1,400	1,412,950	0.2
Soar Wise Ltd.	1.75%	03/30/2024	403	387,597	0.1
Temasek Financial I Ltd.	2.50%	10/06/2070	639	433,841	0.1
Temasek Financial I Ltd.	2.75%	08/02/2061	250	188,641	0.0
Xingsheng BVI Co., Ltd.	1.38%	08/25/2024	7,001	6,653,120	1.1
				<u>55,663,162</u>	<u>9.1</u>
VERSICHERUNGEN					
AIA Group Ltd.	3.38%	04/07/2030	1,235	1,173,482	0.2
Sunshine Life Insurance Corp. Ltd.	4.50%	04/20/2026	594	565,971	0.1
ZhongAn Online P&C Insurance Co., Ltd.	3.13%	07/16/2025	606	558,277	0.1
ZhongAn Online P&C Insurance Co., Ltd.	3.50%	03/08/2026	323	293,930	0.0
				<u>2,591,660</u>	<u>0.4</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
SONSTIGE FINANZWERTE					
Charming Light Investments Ltd.	5.00%	09/03/2024	USD 2,380	\$ 2,431,765	0.4%
China Cinda 2020 I	1.88%	01/20/2026	206	188,786	0.0
Kodit Global 2022-1 Co., Ltd.....	3.62%	05/27/2025	2,800	2,803,974	0.5
				<u>5,424,525</u>	<u>0.9</u>
REITs					
Central Plaza Development Ltd.	3.85%	07/14/2025	357	316,904	0.1
Central Plaza Development Ltd.	4.65%	01/19/2026	415	367,353	0.1
Country Garden Holdings Co., Ltd.....	2.70%	07/12/2026	2,595	1,453,200	0.2
Country Garden Holdings Co., Ltd.....	3.13%	10/22/2025	400	240,000	0.0
Country Garden Holdings Co., Ltd.....	5.13%	01/17/2025	385	248,325	0.0
Country Garden Holdings Co., Ltd.....	5.40%	05/27/2025	2,200	1,397,000	0.2
Country Garden Holdings Co., Ltd.....	6.50%	04/08/2024	1,935	1,383,525	0.2
Country Garden Holdings Co., Ltd.....	7.25%	04/08/2026	460	294,400	0.1
Franshion Brilliant Ltd.	3.20%	04/09/2026	442	384,540	0.1
Franshion Brilliant Ltd.	4.25%	07/23/2029	1,570	1,284,260	0.2
Fuqing Investment Management Ltd.	3.25%	06/23/2025	611	550,397	0.1
Hysan MTN Ltd.	2.82%	09/04/2029	1,350	1,227,909	0.2
Sino-Ocean Land Treasure Finance I Ltd.....	6.00%	07/30/2024	597	513,420	0.1
Sino-Ocean Land Treasure IV Ltd.	2.70%	01/13/2025	211	158,250	0.0
Sino-Ocean Land Treasure IV Ltd.	3.25%	05/05/2026	243	174,960	0.0
Westwood Group Holdings Ltd.	2.80%	01/20/2026	614	564,611	0.1
				<u>10,559,054</u>	<u>1.7</u>
				<u>114,401,050</u>	<u>18.8</u>
INDUSTRIE					
GRUNDSTOFFE					
ABJA Investment Co. Pte Ltd.....	5.45%	01/24/2028	3,227	3,227,000	0.5
Freeport Indonesia PT	4.76%	04/14/2027	594	594,692	0.1
Freeport Indonesia PT	5.32%	04/14/2032	4,805	4,693,524	0.8
GC Treasury Center Co., Ltd.	4.25%	09/19/2022	200	200,662	0.0
GC Treasury Center Co., Ltd.	4.40%	03/30/2032	1,200	1,125,129	0.2
ICBCIL Finance Co., Ltd.	2.25%	11/02/2026	9,780	9,078,187	1.5
LG Chem Ltd.	3.63%	04/15/2029	2,575	2,480,530	0.4
Wealthy Vision Holdings Ltd.	3.30%	06/01/2024	1,159	1,133,864	0.2
				<u>22,533,588</u>	<u>3.7</u>
INVESTITIONSGÜTER					
Sunny Optical Technology Group Co., Ltd.	3.75%	01/23/2023	2,535	2,538,644	0.4
KOMMUNIKATIONSMEDIEN					
Meituan	2.13%	10/28/2025	3,967	3,562,604	0.6
Prosus NV	3.26%	01/19/2027	2,094	1,874,130	0.3
Tencent Holdings Ltd.	3.60%	01/19/2028	3,950	3,780,202	0.6
Tencent Holdings Ltd.	3.98%	04/11/2029	2,545	2,451,135	0.4
Weibo Corp.	3.38%	07/08/2030	2,775	2,281,411	0.4
				<u>13,949,482</u>	<u>2.3</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Bharti Airtel International Netherlands BV	5.35%	05/20/2024	360	369,405	0.1
Bharti Airtel Ltd.	4.38%	06/10/2025	370	371,804	0.1
HKT Capital No. 5 Ltd.	3.25%	09/30/2029	1,830	1,685,087	0.2
Tower Bersama Infrastructure TBK PT.....	2.80%	05/02/2027	610	542,900	0.1
				<u>2,969,196</u>	<u>0.5</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Geely Finance Hong Kong Ltd.....	3.00%	03/05/2025	3,870	3,662,878	0.6
Weichai International Hong Kong Energy Group Co., Ltd.(a)	3.75%	09/14/2022	1,765	1,769,412	0.3
				<u>5,432,290</u>	<u>0.9</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Gohl Capital Ltd.	4.25%	01/24/2027	3,125	2,897,062	0.5
Minor International PCL(a)	2.70%	04/19/2026	3,658	3,375,191	0.5
Minor International PCL(a)	3.10%	06/29/2023	1,000	987,375	0.1
Sands China Ltd.	3.80%	01/08/2026	2,071	1,794,397	0.3
Sands China Ltd.	5.13%	08/08/2025	439	404,479	0.1
Sands China Ltd.	5.40%	08/08/2028	350	306,688	0.1
				<u>9,765,192</u>	<u>1.6</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
Haidilao International Holding Ltd.....	2.15%	01/14/2026	4,255	3,446,550	0.6
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Zhongsheng Group Holdings Ltd.	3.00%	01/13/2026	2,250	2,109,094	0.3
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Indofood CBP Sukses Makmur Tbk PT.....	3.40%	06/09/2031	1,767	1,462,387	0.2
IOI Investment L Bhd	3.38%	11/02/2031	5,582	4,796,334	0.8
Midea Investment Development Co., Ltd.....	2.88%	02/24/2027	4,500	4,272,210	0.7
				<u>10,530,931</u>	<u>1.7</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
ENERGIE					
Bharat Petroleum Corp. Ltd.	4.00%	05/08/2025	USD 375	\$ 373,078	0.0%
BPRL International Singapore Pte Ltd.	4.38%	01/18/2027	582	570,337	0.1
CNPC HK Overseas Capital Ltd.	5.95%	04/28/2041	770	846,904	0.1
COSL Singapore Capital Ltd.	1.88%	06/24/2025	400	379,596	0.1
COSL Singapore Capital Ltd.	4.50%	07/30/2025	365	375,015	0.1
Kunlun Energy Co., Ltd.	3.75%	05/13/2025	375	376,005	0.1
PTT PCL	5.88%	08/03/2035	100	106,652	0.0
PTTEP Treasury Center Co., Ltd.	3.90%	12/06/2059	335	267,377	0.0
				<u>3,294,964</u>	<u>0.5</u>
SONSTIGE INDUSTRIEWERTE					
CITIC Ltd.	2.88%	02/17/2027	1,600	1,522,048	0.3
CITIC Ltd.	6.80%	01/17/2023	1,200	1,227,225	0.2
CSSC Capital 2015 Ltd.	3.00%	02/13/2030	599	521,242	0.1
GLP China Holdings Ltd.	2.95%	03/29/2026	3,301	3,011,750	0.5
Li & Fung Ltd.	4.38%	10/04/2024	606	583,578	0.1
Li & Fung Ltd.	4.50%	08/18/2025	578	546,499	0.1
Swire Pacific MTN Financing Ltd.	4.50%	10/09/2023	200	203,913	0.0
Swire Properties MTN Financing Ltd.	4.38%	06/18/2022	300	300,240	0.0
				<u>7,916,495</u>	<u>1.3</u>
DIENSTLEISTUNGEN					
Alibaba Group Holding Ltd.	2.13%	02/09/2031	202	167,862	0.0
Alibaba Group Holding Ltd.	3.15%	02/09/2051	905	626,646	0.1
Alibaba Group Holding Ltd.	3.25%	02/09/2061	297	196,623	0.0
Alibaba Group Holding Ltd.	3.40%	12/06/2027	2,400	2,303,544	0.4
Alibaba Group Holding Ltd.	4.50%	11/28/2034	875	824,911	0.2
JD.com, Inc.	4.13%	01/14/2050	2,460	1,890,682	0.3
				<u>6,010,268</u>	<u>1.0</u>
TECHNOLOGIE					
AAC Technologies Holdings, Inc.	2.63%	06/02/2026	3,878	3,422,568	0.5
Baidu, Inc.	4.13%	06/30/2025	3,000	3,026,700	0.5
Baidu, Inc.	4.88%	11/14/2028	1,360	1,380,625	0.2
Lenovo Group Ltd.	3.42%	11/02/2030	975	845,995	0.1
NAVER Corp.	1.50%	03/29/2026	3,900	3,561,285	0.6
TSMC Arizona Corp.	2.50%	10/25/2031	1,900	1,667,459	0.3
TSMC Global Ltd.	0.75%	09/28/2025	410	376,764	0.1
TSMC Global Ltd.	1.25%	04/23/2026	502	459,611	0.1
				<u>14,741,007</u>	<u>2.4</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	587	550,239	0.1
Adani Ports & Special Economic Zone Ltd.	4.20%	08/04/2027	575	543,123	0.1
CMB International Leasing Management Ltd.	2.75%	08/12/2030	1,725	1,456,331	0.2
GLP China Holdings Ltd.	4.97%	02/26/2024	375	376,008	0.1
Misc Capital Two Labuan Ltd.	3.63%	04/06/2025	1,800	1,769,976	0.3
SF Holding Investment 2021 Ltd.	3.13%	11/17/2031	1,919	1,641,148	0.2
SF Holding Investment Ltd.	2.88%	02/20/2030	410	353,080	0.1
				<u>6,689,905</u>	<u>1.1</u>
				<u>111,927,606</u>	<u>18.3</u>
VERSORGBETRIEBE					
ELEKTRIZITÄT					
Adani Electricity Mumbai Ltd.	3.87%	07/22/2031	1,364	1,121,754	0.2
Adani Electricity Mumbai Ltd.	3.95%	02/12/2030	6,121	5,207,823	0.8
Adani Renewable Energy RJ Ltd./Kodangal Solar Parks Pvt Ltd./ Wardha Solar Maharashtra	4.63%	10/15/2039	2,780	2,196,220	0.4
Adani Transmission Step-One Ltd.	4.00%	08/03/2026	1,280	1,223,040	0.2
Adani Transmission Step-One Ltd.	4.25%	05/21/2036	1,531	1,320,121	0.2
Castle Peak Power Finance Co., Ltd.	2.20%	06/22/2030	1,850	1,588,456	0.3
CLP Power HK Finance Ltd.(a)	3.55%	02/06/2025	5,740	5,610,133	0.9
CLP Power Hong Kong Financing Ltd.	2.13%	06/30/2030	935	793,172	0.1
CLP Power Hong Kong Financing Ltd.	3.13%	05/06/2025	1,700	1,682,256	0.3
Korea East-West Power Co., Ltd.	1.75%	05/06/2025	511	486,823	0.1
LLPL Capital Pte Ltd.	6.88%	02/04/2039	3,660	3,579,743	0.6
Minejesa Capital BV	4.63%	08/10/2030	7,135	6,662,306	1.1
Minejesa Capital BV	5.63%	08/10/2037	803	680,944	0.1
Star Energy Geothermal Darajat II/Star Energy Geothermal Salak.	4.85%	10/14/2038	5,555	4,993,598	0.8
State Grid Europe Development 2014 PLC.	3.25%	04/07/2027	1,800	1,768,592	0.3
TNB Global Ventures Capital Bhd.	4.85%	11/01/2028	2,000	2,065,200	0.3
				<u>40,980,181</u>	<u>6.7</u>
ERDGAS					
ENN Clean Energy International Investment Ltd.	3.38%	05/12/2026	7,120	6,561,436	1.1
Enn Energy Holdings Ltd.	4.63%	05/17/2027	2,020	2,051,041	0.3
Perusahaan Gas Negara Tbk PT.	5.13%	05/16/2024	6,500	6,629,187	1.1
				<u>15,241,664</u>	<u>2.5</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
SONSTIGE VERSORGBETRIEBE					
Korea Water Resources Corp.	3.50%	04/27/2025	USD 1,500	\$ 1,504,290	0.3%
				<u>57,726,135</u>	<u>9.5</u>
				<u>284,054,791</u>	<u>46.6</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
GRUNDSTOFFE					
Bukit Makmur Mandiri Utama PT.	7.75%	02/10/2026	3,675	3,289,125	0.5
China Hongqiao Group Ltd.	6.25%	06/08/2024	4,062	3,981,521	0.7
China Hongqiao Group Ltd.	7.38%	05/02/2023	1,215	1,217,126	0.2
Indika Energy Capital IV Pte Ltd.	8.25%	10/22/2025	3,725	3,725,000	0.6
Periama Holdings LLC/DE	5.95%	04/19/2026	1,485	1,440,450	0.2
Shandong Iron & Steel Group Co., Ltd.	4.98%	09/27/2022	CNY 10,000	1,512,844	0.2
Shandong Iron And Steel Xinheng International Co., Ltd.	4.80%	07/28/2024	USD 1,335	1,318,980	0.2
Shandong Iron And Steel Xinheng International Co., Ltd.	6.50%	11/05/2023	970	993,947	0.2
Shandong Iron And Steel Xinheng International Co., Ltd.	6.85%	09/25/2022	1,733	1,752,280	0.3
Vedanta Resources Finance II PLC	13.88%	01/21/2024	4,200	4,257,225	0.7
				<u>23,488,498</u>	<u>3.8</u>
INVESTITIONSGÜTER					
China Water Affairs Group Ltd.	4.85%	05/18/2026	1,840	1,690,270	0.3
West China Cement Ltd.	4.95%	07/08/2026	5,346	4,651,020	0.7
				<u>6,341,290</u>	<u>1.0</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Network i2i Ltd.(a)	5.65%	01/15/2025	1,365	1,340,259	0.2
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Fortune Star BVI Ltd.	3.95%	10/02/2026	EUR 1,365	1,245,403	0.2
Fortune Star BVI Ltd.	5.05%	01/27/2027	USD 2,945	2,459,075	0.4
Melco Resorts Finance Ltd.	5.38%	12/04/2029	1,000	727,500	0.1
Melco Resorts Finance Ltd.	5.63%	07/17/2027	625	496,875	0.1
Melco Resorts Finance Ltd.	5.75%	07/21/2028	600	462,000	0.1
MGM China Holdings Ltd.	4.75%	02/01/2027	2,812	2,270,690	0.4
MGM China Holdings Ltd.	5.38%	05/15/2024	650	598,000	0.1
Studio City Co., Ltd.	7.00%	02/15/2027	776	713,920	0.1
Wynn Macau Ltd.	5.50%	01/15/2026	2,376	1,919,333	0.3
				<u>10,892,796</u>	<u>1.8</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
Jollibee Worldwide Pte Ltd.	4.75%	06/24/2030	1,800	1,730,588	0.3
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Japfa Comfeed Indonesia Tbk PT	5.38%	03/23/2026	3,280	2,939,864	0.5
ENERGIE					
Anton Oilfield Services Group/Hong Kong.	7.50%	12/02/2022	2,217	2,106,566	0.3
Azure Power Energy Ltd.	3.58%	08/19/2026	554	491,788	0.1
Continuum Energy Levanter Pte Ltd.	4.50%	02/09/2027	907	798,468	0.1
Greenko Solar Mauritius Ltd.	5.95%	07/29/2026	1,640	1,594,900	0.3
Medco Bell Pte Ltd.	6.38%	01/30/2027	1,700	1,581,000	0.3
Medco Oak Tree Pte Ltd.	7.38%	05/14/2026	2,842	2,770,950	0.5
ReNew Power Pvt Ltd.	5.88%	03/05/2027	3,765	3,567,338	0.6
ReNew Power Pvt Ltd.	6.45%	09/27/2022	800	800,150	0.1
Saka Energi Indonesia PT	4.45%	05/05/2024	2,275	2,142,481	0.3
				<u>15,853,641</u>	<u>2.6</u>
TECHNOLOGIE					
CA Magnum Holdings	5.38%	10/31/2026	3,300	3,029,812	0.5
Lenovo Group Ltd.	5.88%	04/24/2025	1,540	1,602,794	0.3
				<u>4,632,606</u>	<u>0.8</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
CAR, Inc.	9.75%	03/31/2024	4,684	4,051,660	0.7
eHi Car Services Ltd.	7.75%	11/14/2024	1,775	1,242,500	0.2
ICTSI Treasury BV	3.50%	11/16/2031	1,950	1,667,250	0.3
ICTSI Treasury BV	5.88%	09/17/2025	1,200	1,263,600	0.2
International Container Terminal Services, Inc.	4.75%	06/17/2030	910	875,192	0.1
JSW Infrastructure Ltd.	4.95%	01/21/2029	1,600	1,377,800	0.2
Royal Capital BV(a)	4.88%	05/05/2024	1,855	1,841,032	0.3
				<u>12,319,034</u>	<u>2.0</u>
				<u>79,538,576</u>	<u>13.0</u>
FINANZINSTITUTE					
BANKWESEN					
Axis Bank Ltd/Gift City(a)	4.10%	09/08/2026	1,660	1,473,250	0.2
Bank Negara Indonesia Persero Tbk PT	3.75%	03/30/2026	3,863	3,641,302	0.6
Bank Tabungan Negara Persero Tbk PT	4.20%	01/23/2025	2,939	2,843,806	0.5
Kasikornbank PCL/Hong Kong(a)	4.00%	02/10/2027	1,595	1,399,613	0.2
Krung Thai Bank PCL/Cayman Islands(a)	4.40%	03/25/2026	4,450	4,005,000	0.7

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
Rizal Commercial Banking Corp.(a)	6.50%	08/27/2025	USD 4,576	\$ 4,432,428	0.7%
TMBThanachart Bank PCL(a)	4.90%	12/02/2024	3,845	3,645,060	0.6
				<u>21,440,459</u>	<u>3.5</u>
MAKLER					
China Cinda Asset Management Co., Ltd.(a)	4.40%	11/03/2026	7,489	<u>7,030,299</u>	<u>1.2</u>
REITs					
Agile Group Holdings Ltd.	5.50%	05/17/2026	2,025	749,250	0.1
Central China Real Estate Ltd..	7.25%	08/13/2024	1,340	352,420	0.1
Central China Real Estate Ltd..	7.65%	08/27/2023	1,000	334,562	0.1
Central China Real Estate Ltd..	7.90%	11/07/2023	2,922	915,499	0.2
China Aoyuan Group Ltd.(b)	6.20%	03/24/2026	3,740	729,300	0.1
China Evergrande Group(b)	7.50%	06/28/2023	3,077	309,239	0.1
China Evergrande Group(b)	11.50%	01/22/2023	341	34,271	0.0
China Evergrande Group(b)	12.00%	01/22/2024	567	57,338	0.0
China SCE Group Holdings Ltd.	5.95%	09/29/2024	2,355	1,201,050	0.2
China SCE Group Holdings Ltd.	6.00%	02/04/2026	885	407,100	0.1
China SCE Group Holdings Ltd.	7.00%	05/02/2025	500	240,000	0.0
China SCE Group Holdings Ltd.	7.38%	04/09/2024	2,120	1,123,600	0.2
CIFI Holdings Group Co., Ltd.	4.38%	04/12/2027	680	469,200	0.1
CIFI Holdings Group Co., Ltd.	4.45%	08/17/2026	1,000	715,000	0.1
CIFI Holdings Group Co., Ltd.	6.55%	03/28/2024	1,477	1,211,140	0.2
Fantasia Holdings Group Co., Ltd.(b)	7.95%	07/05/2022	1,680	151,200	0.0
Fantasia Holdings Group Co., Ltd.(b)	10.88%	01/09/2023	900	81,000	0.0
Fantasia Holdings Group Co., Ltd.(b)	12.25%	10/18/2022	400	36,000	0.0
Fantasia Holdings Group Co., Ltd.(c)	15.00%	12/18/2021	7,151	781,578	0.1
Global Prime Capital Pte Ltd.	5.50%	10/18/2023	1,185	1,163,744	0.2
Greentown China Holdings Ltd.	5.65%	07/13/2025	2,635	2,378,087	0.4
Jababeka International BV	6.50%	10/05/2023	2,195	1,536,500	0.3
JGC Ventures Pte Ltd.(d)	0.00%	06/30/2025	5	2,575	0.0
JGC Ventures Pte Ltd.(d)	3.00%	06/30/2025	1,018	509,967	0.1
Kaisa Group Holdings Ltd.(b)	9.38%	06/30/2024	2,085	338,552	0.1
Kaisa Group Holdings Ltd.(b)	11.25%	04/16/2025	1,200	194,400	0.0
Kaisa Group Holdings Ltd.(b)	11.50%	01/30/2023	5,315	876,975	0.1
Kaisa Group Holdings Ltd.(b)	11.70%	11/11/2025	800	129,400	0.0
KWG Group Holdings Ltd.	5.88%	11/10/2024	2,238	604,260	0.1
KWG Group Holdings Ltd.	5.95%	08/10/2025	2,048	532,480	0.1
LMIRT Capital Pte Ltd.	7.50%	02/09/2026	5,942	5,667,182	0.9
Logan Group Co., Ltd.	6.50%	07/16/2023	2,200	517,000	0.1
Logan Group Co., Ltd.	6.90%	06/09/2024	1,480	340,400	0.1
Modernland Overseas Pte Ltd.(d)	3.00%	04/30/2027	1,456	661,249	0.1
New Metro Global Ltd.	4.63%	10/15/2025	465	247,031	0.0
NWD MTN Ltd.	4.13%	07/18/2029	1,105	993,671	0.2
NWD MTN Ltd.	4.50%	05/19/2030	831	757,145	0.1
Pakuwon Jati TBK PT	4.88%	04/29/2028	3,426	3,107,596	0.5
Powerlong Real Estate Holdings Ltd.	6.25%	08/10/2024	2,170	499,100	0.1
RKPF Overseas 2019 A Ltd.	5.90%	03/05/2025	1,100	770,000	0.1
RKPF Overseas 2019 A Ltd.	6.00%	09/04/2025	735	503,475	0.1
RKPF Overseas 2020 A Ltd.	5.20%	01/12/2026	2,870	1,879,850	0.3
Ronshine China Holdings Ltd.	7.35%	12/15/2023	4,290	664,950	0.1
Ronshine China Holdings Ltd.	8.10%	06/09/2023	800	128,000	0.0
Scenery Journey Ltd.(b)	11.50%	10/24/2022	4,785	486,874	0.1
Seazen Group Ltd.	4.45%	07/13/2025	748	460,020	0.1
Seazen Group Ltd.	6.00%	08/12/2024	1,660	1,062,400	0.2
Shimao Group Holdings Ltd.	3.45%	01/11/2031	310	37,200	0.0
Shimao Group Holdings Ltd.	3.98%	09/16/2023	492	73,800	0.0
Shimao Group Holdings Ltd.	5.20%	01/30/2025	1,533	214,620	0.0
Shimao Group Holdings Ltd.	5.20%	01/16/2027	630	81,900	0.0
Shimao Group Holdings Ltd.	5.60%	07/15/2026	729	98,415	0.0
Shimao Group Holdings Ltd.	6.13%	02/21/2024	700	98,000	0.0
Sunac China Holdings Ltd.	5.95%	04/26/2024	1,792	286,720	0.1
Sunac China Holdings Ltd.	6.65%	08/03/2024	2,200	352,440	0.1
Sunac China Holdings Ltd.	7.00%	07/09/2025	900	144,000	0.0
Theta Capital Pte Ltd.	8.13%	01/22/2025	2,610	2,541,487	0.4
Times China Holdings Ltd.	5.55%	06/04/2024	1,490	536,400	0.1
Times China Holdings Ltd.	6.75%	07/08/2025	2,295	722,925	0.1
Wanda Group Overseas Ltd.	7.50%	07/24/2022	1,451	1,378,450	0.2
Wanda Properties Overseas Ltd.	6.95%	12/05/2022	620	545,600	0.1
Yango Justice International Ltd.(b)	7.50%	04/15/2024	3,050	213,500	0.0
Yango Justice International Ltd.(b)	9.25%	04/15/2023	2,570	179,900	0.0
Yanlord Land HK Co., Ltd.	6.80%	02/27/2024	680	647,700	0.1
Yuzhou Group Holdings Co Ltd.(b)	6.00%	10/25/2023	3,629	399,190	0.1
Yuzhou Group Holdings Co., Ltd.(b)	7.70%	02/20/2025	4,274	512,880	0.1
Yuzhou Properties Co., Ltd.(b)	8.50%	02/26/2024	1,305	143,550	0.0
Zhenro Properties Group Ltd.(b)	7.10%	09/10/2024	5,267	447,695	0.1
Zhenro Properties Group Ltd.(b)	8.30%	09/15/2023	3,233	274,805	0.0
Zhenro Properties Group Ltd.(b)	9.15%	05/06/2023	779	66,215	0.0
				<u>46,909,022</u>	<u>7.7</u>
				<u>75,379,780</u>	<u>12.4</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
ACEN Finance Ltd.(a)	4.00%	03/08/2025	USD 523	\$ 443,177	0.1%
Adani Green Energy Ltd.	4.38%	09/08/2024	5,307	5,004,501	0.8
Greenko Investment Co.	4.88%	08/16/2023	500	492,750	0.1
Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025	890	867,750	0.1
India Clean Energy Holdings	4.50%	04/18/2027	2,695	2,182,950	0.4
JSW Hydro Energy Ltd.	4.13%	05/18/2031	1,683	1,447,105	0.2
Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033	1,810	1,789,917	0.3
				<u>12,228,150</u>	<u>2.0</u>
ERDGAS					
China Oil & Gas Group Ltd.	4.70%	06/30/2026	2,716	2,567,978	0.4
				<u>14,796,128</u>	<u>2.4</u>
				<u>169,714,484</u>	<u>27.8</u>
REGIERUNGEN – SCHATZPAPIERE					
INDONESIEN					
Indonesia Government International Bond	3.35%	03/12/2071	405	302,276	0.0
Indonesia Government International Bond	4.45%	04/15/2070	355	319,983	0.1
				<u>622,259</u>	<u>0.1</u>
SÜDKOREA					
Korea Electric Power Corp.	1.13%	06/15/2025	400	374,540	0.1
Korea Hydro & Nuclear Power Co., Ltd.	1.25%	04/27/2026	372	340,250	0.0
				<u>714,790</u>	<u>0.1</u>
VEREINIGTE STAATEN					
U.S. Treasury Bonds	7.25%	08/15/2022	29,400	29,739,937	4.9
U.S. Treasury Bonds	7.63%	11/15/2022	22,010	22,611,837	3.7
U.S. Treasury Notes	1.63%	08/31/2022	5,920	5,925,550	1.0
				<u>58,277,324</u>	<u>9.6</u>
				<u>59,614,373</u>	<u>9.8</u>
QUASI-STAAATLICHE WERTPAPIERE					
QUASI-STAAATSANLEIHEN					
CHINA					
China Huadian Overseas Development Management Co., Ltd.(a)	4.00%	05/29/2024	2,600	2,606,500	0.4
China Minmetals Corp.(a)	3.75%	11/13/2022	463	464,158	0.1
Chinalco Capital Holdings Ltd.(a)	4.10%	09/11/2024	8,178	8,178,000	1.3
CNAC HK Finbridge Co., Ltd.	3.88%	06/19/2029	3,440	3,233,703	0.5
CNAC HK Finbridge Co., Ltd.	5.13%	03/14/2028	4,855	4,939,356	0.8
CNRC Capitale Ltd.(a)	3.90%	12/02/2022	3,940	4,048,350	0.7
King Power Capital Ltd.	5.63%	11/03/2024	1,000	1,048,937	0.2
Minmetals Bounteous Finance BVI Ltd.(a)	3.38%	09/03/2024	2,200	2,172,500	0.4
SPIC 2018 USD Senior Perpetual Bond Co., Ltd.(a)	9.63%	11/21/2022	3,505	3,614,531	0.6
Sunny Express Enterprises Corp.	2.95%	03/01/2027	1,800	1,736,550	0.3
Sunny Express Enterprises Corp.	3.13%	04/23/2030	2,811	2,575,719	0.4
				<u>34,618,304</u>	<u>5.7</u>
HONGKONG					
Airport Authority(a)	2.40%	03/08/2028	10,663	9,395,436	1.5
INDONESIEN					
Indonesia Asahan Aluminium Persero PT	4.75%	05/15/2025	365	365,953	0.1
Indonesia Asahan Aluminium Persero PT	5.45%	05/15/2030	792	801,108	0.1
Indonesia Asahan Aluminium Persero PT	5.80%	05/15/2050	746	667,857	0.1
Indonesia Asahan Aluminium Persero PT	6.53%	11/15/2028	4,150	4,430,125	0.7
Majapahit Holding BV	7.88%	06/29/2037	2,360	2,780,080	0.5
Pertamina Persero PT.	4.18%	01/21/2050	1,100	922,487	0.2
Pertamina Persero PT.	6.50%	05/27/2041	3,070	3,279,719	0.5
				<u>13,247,329</u>	<u>2.2</u>
MALAYSIA					
Petronas Capital Ltd.	3.40%	04/28/2061	405	316,099	0.1
PHILIPPINEN					
Development Bank of the Philippines	2.38%	03/11/2031	1,590	1,256,100	0.2
				<u>58,833,268</u>	<u>9.7</u>
SCHWELLENMÄRKTE – STAATLICHE WERTPAPIERE					
PAKISTAN					
Pakistan Government International Bond	6.00%	04/08/2026	1,685	1,247,085	0.2
Pakistan Government International Bond	7.38%	04/08/2031	2,493	1,676,817	0.3
				<u>2,923,902</u>	<u>0.5</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
SRI LANKA					
Sri Lanka Government International Bond(b)	5.75%	04/18/2023	USD 2,720	\$ 1,027,099	0.2%
Sri Lanka Government International Bond(b)	6.20%	05/11/2027	2,160	826,438	0.1
Sri Lanka Government International Bond(b)	7.55%	03/28/2030	248	94,887	0.0
				<u>1,948,424</u>	<u>0.3</u>
				<u>4,872,326</u>	<u>0.8</u>
				<u>577,089,242</u>	<u>94.7</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Oversea-Chinese Banking Corp. Ltd.	1.83%	09/10/2030	400	<u>373,400</u>	<u>0.1</u>
FINANZEN					
BOC Aviation Ltd.	3.88%	04/27/2026	291	<u>287,963</u>	<u>0.0</u>
				<u>661,363</u>	<u>0.1</u>
INDUSTRIE					
KOMMUNIKATIONSMEDIEN					
Tencent Holdings Ltd.	3.84%	04/22/2051	425	332,388	0.1
Tencent Holdings Ltd.	3.94%	04/22/2061	390	<u>295,335</u>	<u>0.0</u>
				<u>627,723</u>	<u>0.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Sands China Ltd.	2.55%	03/08/2027	584	<u>455,660</u>	<u>0.1</u>
				<u>1,083,383</u>	<u>0.2</u>
				<u>1,744,746</u>	<u>0.3</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
FINANZINSTITUTE					
BANKWESEN					
HDFC Bank Ltd.(a)	3.70%	08/25/2026	2,000	<u>1,765,000</u>	<u>0.3</u>
INDUSTRIE					
INVESTITIONSGÜTER					
Zoomlion HK SPV Co., Ltd.	6.13%	12/20/2022	200	<u>201,648</u>	<u>0.0</u>
				<u>1,966,648</u>	<u>0.3</u>
				<u>3,711,394</u>	<u>0.6</u>
Gesamtanlagen				<u>\$580,800,636</u>	<u>95.3%</u>
(Kosten \$688,148,480)					
Termineinlagen					
ANZ, London(e)	0.03 %	–		18	0.0
Bank of Nova Scotia, Toronto(e)	0.32 %	–		55	0.0
BNP Paribas, Paris(e)	0.00 %	–		36,901	0.0
BNP Paribas, Paris(e)	0.50 %	–		74	0.0
HSBC Bank PLC, Paris(e)	(0.78)%	–		23,947	0.0
Royal Bank of Canada, Toronto(e)	0.40 %	–		15,445,621	2.5
Sumitomo, London(e)	0.43 %	–		29	0.0
Termineinlagen insgesamt				<u>15,506,645</u>	<u>2.5</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>13,213,150</u>	<u>2.2</u>
Nettovermögen				<u>\$609,520,431</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Long					
U.S. 10 Yr Ultra Futures	09/21/2022	11	\$ 1,423,211	\$ 1,413,328	\$ (9,883)
U.S. Long Bond (CBT) Futures	09/21/2022	173	24,371,688	24,122,688	(249,000)
U.S. T-Note 2 Yr (CBT) Futures	09/30/2022	55	11,583,516	11,610,586	27,070
U.S. T-Note 5 Yr (CBT) Futures	09/30/2022	3	338,859	338,859	0
U.S. Ultra Bond (CBT) Futures	09/21/2022	165	26,247,703	25,698,750	(548,953)
					<u>\$ (780,766)</u>
				Wertsteigerung	\$ 27,070
				Wertminderung	\$ (807,836)

DEWISENTERMINGESCHÄFTE

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Australia and New Zealand Banking Group Ltd.	CNH	10,500	USD	1,538	07/21/2022	\$ (32,730)
Brown Brothers Harriman & Co.	HKD	290	USD	37	07/22/2022	7
Brown Brothers Harriman & Co.+	AUD	193	USD	134	06/09/2022	(4,499)
Brown Brothers Harriman & Co.+	EUR	112	USD	117	06/09/2022	(2,976)
Brown Brothers Harriman & Co.+	USD	11,068	AUD	15,422	06/09/2022	1,107
Brown Brothers Harriman & Co.+	USD	1,849	EUR	1,751	06/09/2022	31,154
Brown Brothers Harriman & Co.+	CAD	41	USD	31	06/13/2022	(729)
Brown Brothers Harriman & Co.+	GBP	77	USD	95	06/13/2022	(2,270)
Brown Brothers Harriman & Co.+	NZD	280	USD	177	06/13/2022	(5,460)
Brown Brothers Harriman & Co.+	SGD	165	USD	119	06/13/2022	(1,461)
Brown Brothers Harriman & Co.+	USD	1,263	CAD	1,633	06/13/2022	27,534
Brown Brothers Harriman & Co.+	USD	2,511	GBP	2,027	06/13/2022	43,368
Brown Brothers Harriman & Co.+	USD	3,844	NZD	6,029	06/13/2022	84,202
Brown Brothers Harriman & Co.+	USD	6,588	SGD	9,119	06/13/2022	68,007
Morgan Stanley & Co., Inc.	EUR	1,283	USD	1,361	07/28/2022	(20,541)
						<u>\$ 184,713</u>
					Wertsteigerung	\$ 255,379
					Wertminderung	\$ (70,666)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

ZENTRAL ABGERECHNETE CREDIT-DEFAULT-SWAPS

Clearing-Broker/(Börse)	Referenz-Obligation	Abschluss- datum	Nomineller Betrag (000)	Marktwert	Unrealisierte Wertsteigerung/ (-minderung)
Kaufkontrakte					
Morgan Stanley & Co., LLC/(INTRCONX)	iTraxx Xover Series 37, 5 Year Index	06/20/2027	USD 30,500	\$ 136,183	\$ 31,500
Morgan Stanley & Co., LLC/(INTRCONX)	People's Republic of China	06/20/2027	63,000	(882,625)	276,161
Insgesamt				<u>\$ (746,442)</u>	<u>\$ 307,661</u>

- (a) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (b) Not leidend.
- (c) Notleidendes fälliges Wertpapier.
- (d) Zahlungen in Sachwerten (PIK).
- (e) Tagesgeld.

Währungskürzel:

- AUD – Australian Dollar
- CAD – Canadian Dollar
- CNH – Chinese Yuan Renminbi (Offshore)
- CNY – Chinese Yuan Renminbi
- EUR – Euro
- GBP – Great British Pound
- HKD – Hong Kong Dollar
- NZD – New Zealand Dollar
- SGD – Singapore Dollar
- USD – United States Dollar

Glossar:

- CBT – Chicago Board of Trade
- INTRCONX – Inter-Continental Exchange

Siehe Anmerkungen zum Jahresabschluss.

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
REGIERUNGEN – SCHATZPAPIERE					
AUSTRALIEN					
Australia Government Bond, Series 155	2.50%	05/21/2030	AUD 3,133	\$ 2,119,614	2.0%
Australia Government Bond, Series 163	1.00%	11/21/2031	2,868	1,664,232	1.5
				<u>3,783,846</u>	<u>3.5</u>
VEREINIGTE STAATEN					
U.S. Treasury Bonds(a) (b)	2.25%	05/15/2041	USD 1,455	1,239,279	1.2
U.S. Treasury Bonds(b)	6.00%	02/15/2026	8,283	9,202,340	8.6
U.S. Treasury Bonds	6.38%	08/15/2027	567	662,267	0.6
U.S. Treasury Bonds(b)	6.50%	11/15/2026	4,908	5,646,807	5.3
U.S. Treasury Bonds(b)	6.75%	08/15/2026	7,832	9,035,408	8.5
U.S. Treasury Notes	1.88%	02/15/2032	2,586	2,373,096	2.2
				<u>28,159,197</u>	<u>26.4</u>
				<u>31,943,043</u>	<u>29.9</u>
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Advanced Drainage Systems, Inc.	5.00%	09/30/2027	19	18,283	0.0
ASP Unifrax Holdings, Inc.	5.25%	09/30/2028	11	9,942	0.0
ASP Unifrax Holdings, Inc.	7.50%	09/30/2029	9	6,606	0.0
Axalta Coating Systems LLC	3.38%	02/15/2029	300	264,334	0.2
Cleveland-Cliffs, Inc.	4.63%	03/01/2029	20	18,650	0.0
Cleveland-Cliffs, Inc.	4.88%	03/01/2031	22	20,772	0.0
Constellium SE	4.25%	02/15/2026	EUR 160	166,635	0.2
Element Solutions, Inc.	3.88%	09/01/2028	USD 46	41,581	0.0
FMG Resources (August 2006) Pty Ltd.	4.50%	09/15/2027	72	69,024	0.1
FMG Resources (August 2006) Pty Ltd.	6.13%	04/15/2032	110	109,320	0.1
Glatfelter Corp.	4.75%	11/15/2029	47	33,813	0.0
Graphic Packaging International LLC	4.75%	07/15/2027	46	44,713	0.0
Hecla Mining Co.	7.25%	02/15/2028	176	172,508	0.2
Illuminate Buyer LLC/Illuminate Holdings IV, Inc.	9.00%	07/01/2028	52	46,259	0.0
Intelligent Packaging Ltd. Finco, Inc./ Intelligent Packaging Ltd. Co-Issuer LLC	6.00%	09/15/2028	63	58,275	0.1
Joseph T Ryerson & Son, Inc.	8.50%	08/01/2028	37	38,495	0.0
Kleopatra Finco SARL	4.25%	03/01/2026	EUR 100	91,509	0.1
PIC AU Holdings LLC/PIC AU Holdings Corp.	10.00%	12/31/2024	USD 54	55,688	0.1
Valvoline, Inc.	3.63%	06/15/2031	300	267,120	0.3
Valvoline, Inc.	4.25%	02/15/2030	47	42,808	0.0
Vibrantz Technologies, Inc.	9.00%	02/15/2030	115	83,965	0.1
WR Grace Holdings LLC	4.88%	06/15/2027	66	61,722	0.1
				<u>1,722,022</u>	<u>1.6</u>
INVESTITIONSGÜTER					
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	4.00%	09/01/2029	300	258,900	0.3
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	04/30/2025	300	298,737	0.3
Ball Corp.	2.88%	08/15/2030	300	259,474	0.3
Bombardier, Inc.	7.50%	12/01/2024	30	29,123	0.0
Bombardier, Inc.	7.50%	03/15/2025	41	39,933	0.1
Bombardier, Inc.	7.88%	04/15/2027	34	31,157	0.0
Clean Harbors, Inc.	4.88%	07/15/2027	132	131,759	0.1
Clean Harbors, Inc.	5.13%	07/15/2029	45	43,218	0.1
Cleaver-Brooks, Inc.	7.88%	03/01/2023	31	28,840	0.0
Eco Material Technologies, Inc.	7.88%	01/31/2027	87	82,443	0.1
Gates Global LLC/Gates Corp.	6.25%	01/15/2026	147	143,506	0.1
GFL Environmental, Inc.	4.75%	06/15/2029	38	34,683	0.0
GFL Environmental, Inc.	5.13%	12/15/2026	11	10,993	0.0
Griffon Corp.	5.75%	03/01/2028	10	9,652	0.0
JELD-WEN, Inc.	4.63%	12/15/2025	9	8,271	0.0
LSB Industries, Inc.	6.25%	10/15/2028	34	33,721	0.0
Moog, Inc.	4.25%	12/15/2027	12	11,396	0.0
Renk AG/Frankfurt am Main	5.75%	07/15/2025	EUR 100	101,969	0.1
SPX FLOW, Inc.	8.75%	04/01/2030	USD 92	77,378	0.1
Summit Materials LLC/Summit Materials Finance Corp.	5.25%	01/15/2029	22	20,884	0.0
Tervita Corp.	11.00%	12/01/2025	31	34,101	0.0
Triumph Group, Inc.	6.25%	09/15/2024	41	39,157	0.1
Triumph Group, Inc.	7.75%	08/15/2025	13	11,294	0.0
Triumph Group, Inc.	8.88%	06/01/2024	318	329,544	0.3
WESCO Distribution, Inc.	7.13%	06/15/2025	20	20,785	0.0
WESCO Distribution, Inc.	7.25%	06/15/2028	13	13,655	0.0
				<u>2,104,573</u>	<u>2.0</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
KOMMUNIKATIONSMEDIEN					
Advantage Sales & Marketing, Inc.	6.50%	11/15/2028	USD 116	\$ 103,227	0.1%
Altice Financing SA	5.75%	08/15/2029	206	184,439	0.2
AMC Networks, Inc.	4.25%	02/15/2029	111	101,541	0.1
Cable One, Inc.	4.00%	11/15/2030	300	265,726	0.3
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	02/01/2031	300	264,586	0.2
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	08/15/2030	52	46,932	0.0
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	06/01/2033	186	160,224	0.2
CCO Holdings LLC/CCO Holdings Capital Corp.	5.50%	05/01/2026	26	26,015	0.0
Clear Channel Outdoor Holdings, Inc.	5.13%	08/15/2027	51	46,585	0.0
DISH DBS Corp.	5.25%	12/01/2026	50	42,397	0.0
DISH DBS Corp.	5.75%	12/01/2028	39	31,890	0.0
DISH DBS Corp.	7.75%	07/01/2026	78	66,677	0.1
iHeartCommunications, Inc.	6.38%	05/01/2026	3	3,277	0.0
Lamar Media Corp.	4.88%	01/15/2029	8	7,862	0.0
McGraw-Hill Education, Inc.	5.75%	08/01/2028	137	124,396	0.1
National CineMedia LLC	5.88%	04/15/2028	84	64,800	0.1
Outfront Media Capital LLC/Outfront Media Capital Corp.	4.63%	03/15/2030	35	30,102	0.0
Sinclair Television Group, Inc.	5.50%	03/01/2030	349	287,259	0.3
Sirius XM Radio, Inc.	4.00%	07/15/2028	73	67,751	0.1
Sirius XM Radio, Inc.	5.50%	07/01/2029	3	2,981	0.0
TEGNA, Inc.	5.00%	09/15/2029	135	133,299	0.1
Univision Communications, Inc.	5.13%	02/15/2025	15	14,943	0.0
Univision Communications, Inc.	6.63%	06/01/2027	33	33,470	0.0
Virgin Media Vendor Financing Notes IV DAC	5.00%	07/15/2028	300	274,501	0.3
Ziggo Bond Co., BV	5.13%	02/28/2030	230	203,261	0.2
				<u>2,588,141</u>	<u>2.4</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Consolidated Communications, Inc.	6.50%	10/01/2028	86	75,060	0.1
Embarq Corp.	8.00%	06/01/2036	263	221,560	0.2
Hughes Satellite Systems Corp.	6.63%	08/01/2026	9	8,878	0.0
Kaixo Bondco Telecom SA	5.13%	09/30/2029	EUR 114	103,161	0.1
Telecom Italia Capital SA	7.72%	06/04/2038	USD 3	2,700	0.0
Zayo Group Holdings, Inc.	6.13%	03/01/2028	197	157,598	0.1
				<u>568,957</u>	<u>0.5</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Allison Transmission, Inc.	5.88%	06/01/2029	8	8,013	0.0
Clarios Global LP/Clarios US Finance Co.	4.38%	05/15/2026	EUR 100	99,198	0.1
Clarios Global LP/Clarios US Finance Co.	6.25%	05/15/2026	USD 13	13,047	0.0
IHO Verwaltungs GmbH(c)	3.63%	05/15/2025	EUR 100	100,594	0.1
IHO Verwaltungs GmbH(c)	3.75%	09/15/2026	320	306,476	0.3
Jaguar Land Rover Automotive PLC	5.88%	11/15/2024	220	231,457	0.2
Meritor, Inc.	6.25%	06/01/2025	USD 33	34,044	0.1
PM General Purchaser LLC	9.50%	10/01/2028	38	32,332	0.0
Tenneco, Inc.	5.00%	07/15/2026	85	80,231	0.1
Tenneco, Inc.	7.88%	01/15/2029	24	24,122	0.0
				<u>929,514</u>	<u>0.9</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Boyne USA, Inc.	4.75%	05/15/2029	33	30,325	0.0
Carnival Corp.	4.00%	08/01/2028	67	60,742	0.1
Carnival Corp.	5.75%	03/01/2027	137	121,104	0.1
Carnival Corp.	9.88%	08/01/2027	31	32,821	0.0
Carnival Corp.	10.50%	02/01/2026	300	322,500	0.3
Cedar Fair LP	5.25%	07/15/2029	3	2,894	0.0
Cedar Fair LP/Canada's Wonderland Co./ Magnum Management Corp./Millennium Op.	5.50%	05/01/2025	507	514,875	0.5
Lindblad Expeditions LLC	6.75%	02/15/2027	28	27,246	0.0
Mattel, Inc.	5.88%	12/15/2027	118	121,675	0.1
Royal Caribbean Cruises Ltd.	5.38%	07/15/2027	103	87,292	0.1
Royal Caribbean Cruises Ltd.	5.50%	08/31/2026	82	72,468	0.1
Royal Caribbean Cruises Ltd.	10.88%	06/01/2023	58	60,175	0.1
Royal Caribbean Cruises Ltd.	11.50%	06/01/2025	122	132,244	0.1
SeaWorld Parks & Entertainment, Inc.	8.75%	05/01/2025	130	134,820	0.1
Six Flags Theme Parks, Inc.	7.00%	07/01/2025	342	354,618	0.3
Vail Resorts, Inc.	6.25%	05/15/2025	329	337,804	0.3
Viking Ocean Cruises Ship VII Ltd.	5.63%	02/15/2029	31	26,654	0.0
VOC Escrow Ltd.	5.00%	02/15/2028	54	47,922	0.1
				<u>2,488,179</u>	<u>2.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Adams Homes, Inc.	7.50%	02/15/2025	73	70,819	0.1
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	4.88%	02/15/2030	16	13,032	0.0
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	6.25%	09/15/2027	432	405,162	0.4

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Caesars Entertainment, Inc.	4.63%	10/15/2029	USD 47	\$ 40,084	0.0%
Empire Communities Corp.	7.00%	12/15/2025	36	32,298	0.0
Everi Holdings, Inc.	5.00%	07/15/2029	15	13,405	0.0
Five Point Operating Co., LP/Five Point Capital Corp.	7.88%	11/15/2025	60	58,120	0.1
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	4.88%	07/01/2031	42	37,178	0.0
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	5.00%	06/01/2029	35	32,708	0.0
Installed Building Products, Inc.	5.75%	02/01/2028	10	9,430	0.0
Marriott Ownership Resorts, Inc.	6.13%	09/15/2025	27	27,460	0.0
Premier Entertainment Sub LLC/ Premier Entertainment Finance Corp.	5.63%	09/01/2029	69	54,704	0.1
Premier Entertainment Sub LLC/ Premier Entertainment Finance Corp.	5.88%	09/01/2031	69	54,194	0.1
Samsonite Finco SARL	3.50%	05/15/2026	EUR 118	111,522	0.1
Shea Homes LP/Shea Homes Funding Corp.	4.75%	02/15/2028	USD 65	57,385	0.1
Standard Industries, Inc./NJ.	4.38%	07/15/2030	45	40,580	0.0
Sugarhouse HSP Gaming Prop Mezz LP/ Sugarhouse HSP Gaming Finance Corp.	5.88%	05/15/2025	37	35,595	0.0
Taylor Morrison Communities, Inc.	5.88%	06/15/2027	79	79,240	0.1
Travel + Leisure Co.	6.63%	07/31/2026	349	359,931	0.3
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.	5.50%	03/01/2025	3	2,927	0.0
Wynn Resorts Finance LLC/Wynn Resorts Capital Corp.	5.13%	10/01/2029	66	58,529	0.1
				<u>1,594,303</u>	<u>1.5</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
1011778 BC ULC/New Red Finance, Inc.	3.88%	01/15/2028	47	44,362	0.1
1011778 BC ULC/New Red Finance, Inc.	5.75%	04/15/2025	34	35,006	0.0
				<u>79,368</u>	<u>0.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Arko Corp.	5.13%	11/15/2029	66	55,672	0.1
Asbury Automotive Group, Inc.	5.00%	02/15/2032	24	21,757	0.0
Bath & Body Works, Inc.	5.25%	02/01/2028	14	13,378	0.0
Bath & Body Works, Inc.	6.63%	10/01/2030	300	299,753	0.3
Bath & Body Works, Inc.	6.75%	07/01/2036	35	31,234	0.0
Bath & Body Works, Inc.	6.88%	11/01/2035	40	36,610	0.0
Bath & Body Works, Inc.	6.95%	03/01/2033	4	3,542	0.0
Bath & Body Works, Inc.	7.50%	06/15/2029	14	14,472	0.0
FirstCash, Inc.	4.63%	09/01/2028	33	29,990	0.0
FirstCash, Inc.	5.63%	01/01/2030	90	85,945	0.1
Foundation Building Materials, Inc.	6.00%	03/01/2029	27	21,900	0.0
Gap, Inc. (The)	3.63%	10/01/2029	27	19,793	0.0
Gap, Inc. (The)	3.88%	10/01/2031	20	14,237	0.0
Hanesbrands, Inc.	4.63%	05/15/2024	300	299,143	0.3
Kontoor Brands, Inc.	4.13%	11/15/2029	62	52,879	0.1
LBM Acquisition LLC	6.25%	01/15/2029	15	11,796	0.0
Michaels Cos, Inc. (The)	5.25%	05/01/2028	49	40,303	0.0
Michaels Cos, Inc. (The)	7.88%	05/01/2029	104	74,636	0.1
Murphy Oil USA, Inc.	3.75%	02/15/2031	300	271,699	0.3
Penske Automotive Group, Inc.	3.50%	09/01/2025	45	44,087	0.0
Rite Aid Corp.	7.50%	07/01/2025	56	47,303	0.1
Specialty Building Products Holdings LLC/SBP Finance Corp.	6.38%	09/30/2026	65	59,878	0.1
SRS Distribution, Inc.	6.13%	07/01/2029	14	11,930	0.0
Staples, Inc.	7.50%	04/15/2026	104	96,345	0.1
TPro Acquisition Corp.	11.00%	10/15/2024	46	45,728	0.0
William Carter Co., (The)	5.63%	03/15/2027	300	298,914	0.3
				<u>2,002,924</u>	<u>1.9</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Acadia Healthcare Co., Inc.	5.50%	07/01/2028	41	40,545	0.0
AdaptHealth LLC.	4.63%	08/01/2029	47	40,473	0.0
AdaptHealth LLC.	5.13%	03/01/2030	19	16,523	0.0
AdaptHealth LLC.	6.13%	08/01/2028	25	23,374	0.0
Bausch Health Americas, Inc.	8.50%	01/31/2027	59	46,926	0.1
CD&R Smokey Buyer, Inc.	6.75%	07/15/2025	9	9,195	0.0
Charles River Laboratories International, Inc.	4.00%	03/15/2031	300	277,080	0.3
Emergent BioSolutions, Inc.	3.88%	08/15/2028	14	11,012	0.0
Endo Luxembourg Finance Co., I SARL/Endo US, Inc.	6.13%	04/01/2029	38	28,975	0.0
Grifols SA	3.20%	05/01/2025	EUR 434	447,177	0.4
IQVIA, Inc.	5.00%	05/15/2027	USD 300	300,030	0.3
Kronos Acquisition Holdings, Inc./KIK Custom Products, Inc.	5.00%	12/31/2026	74	66,986	0.1
Kronos Acquisition Holdings, Inc./KIK Custom Products, Inc.	7.00%	12/31/2027	300	240,603	0.2
Legacy LifePoint Health LLC	4.38%	02/15/2027	23	21,486	0.0
LifePoint Health, Inc.	5.38%	01/15/2029	300	252,028	0.2
ModivCare Escrow Issuer, Inc.	5.00%	10/01/2029	26	23,681	0.0
ModivCare, Inc.	5.88%	11/15/2025	19	18,824	0.0
Mozart Debt Merger Sub, Inc.	3.88%	04/01/2029	40	36,112	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Mozart Debt Merger Sub, Inc.	5.25%	10/01/2029	USD 86	\$ 76,179	0.1%
Option Care Health, Inc.	4.38%	10/31/2029	85	77,654	0.1
Post Holdings, Inc.	4.63%	04/15/2030	105	94,356	0.1
Radiology Partners, Inc.	9.25%	02/01/2028	67	54,898	0.1
RegionalCare Hospital Partners Holdings, Inc./LifePoint Health, Inc.	9.75%	12/01/2026	125	127,030	0.1
US Acute Care Solutions LLC.	6.38%	03/01/2026	43	41,061	0.1
US Foods, Inc.	4.75%	02/15/2029	91	85,450	0.1
				<u>2,457,658</u>	<u>2.3</u>
ENERGIE					
Antero Resources Corp.	8.38%	07/15/2026	21	22,795	0.0
Athabasca Oil Corp.	9.75%	11/01/2026	89	95,119	0.1
Berry Petroleum Co., LLC.	7.00%	02/15/2026	61	59,128	0.1
Blue Racer Midstream LLC/Blue Racer Finance Corp.	7.63%	12/15/2025	351	356,265	0.3
Callon Petroleum Co.	8.00%	08/01/2028	92	95,108	0.1
Citgo Holding, Inc.	9.25%	08/01/2024	31	30,805	0.0
CITGO Petroleum Corp.	7.00%	06/15/2025	37	37,100	0.0
Civitas Resources, Inc.	5.00%	10/15/2026	61	58,516	0.1
CNX Resources Corp.	6.00%	01/15/2029	78	77,596	0.1
Comstock Resources, Inc.	5.88%	01/15/2030	63	60,251	0.1
Crescent Energy Finance LLC.	7.25%	05/01/2026	42	40,806	0.0
Encino Acquisition Partners Holdings LLC.	8.50%	05/01/2028	31	31,033	0.0
EnLink Midstream LLC.	5.63%	01/15/2028	95	95,421	0.1
EnLink Midstream Partners LP.	4.40%	04/01/2024	8	7,993	0.0
Genesis Energy LP/Genesis Energy Finance Corp.	5.63%	06/15/2024	51	50,062	0.1
Genesis Energy LP/Genesis Energy Finance Corp.	7.75%	02/01/2028	150	144,641	0.1
Genesis Energy LP/Genesis Energy Finance Corp.	8.00%	01/15/2027	300	296,595	0.3
Global Partners LP/GLP Finance Corp.	6.88%	01/15/2029	41	38,813	0.0
Gulfport Energy Corp.	8.00%	05/17/2026	37	37,711	0.0
Hess Midstream Operations LP.	5.63%	02/15/2026	138	140,620	0.1
Hilcorp Energy I LP/Hilcorp Finance Co.	6.00%	02/01/2031	300	290,633	0.3
ITT Holdings LLC.	6.50%	08/01/2029	87	74,449	0.1
Nabors Industries Ltd.	7.25%	01/15/2026	52	50,396	0.1
Nabors Industries Ltd.	7.50%	01/15/2028	50	47,475	0.1
Nabors Industries, Inc.	5.75%	02/01/2025	33	31,774	0.0
Nabors Industries, Inc.	7.38%	05/15/2027	65	65,633	0.1
New Fortress Energy, Inc.	6.75%	09/15/2025	34	33,476	0.0
NGL Energy Operating LLC/NGL Energy Finance Corp.	7.50%	02/01/2026	142	133,264	0.1
Occidental Petroleum Corp.	5.88%	09/01/2025	23	24,043	0.0
Occidental Petroleum Corp.	8.00%	07/15/2025	39	42,754	0.0
Occidental Petroleum Corp.	8.50%	07/15/2027	18	20,827	0.0
Occidental Petroleum Corp.	8.88%	07/15/2030	18	22,449	0.0
PBF Holding Co., LLC/PBF Finance Corp.	9.25%	05/15/2025	72	74,882	0.1
PDC Energy, Inc.	6.13%	09/15/2024	20	20,138	0.0
Range Resources Corp.	5.00%	03/15/2023	9	9,023	0.0
Summit Midstream Holdings LLC/ Summit Midstream Finance Corp.	8.50%	10/15/2026	43	41,302	0.0
Sunnova Energy Corp.	5.88%	09/01/2026	62	55,637	0.1
Sunoco LP/Sunoco Finance Corp.	5.88%	03/15/2028	39	38,997	0.0
Sunoco LP/Sunoco Finance Corp.	6.00%	04/15/2027	5	5,107	0.0
Transocean Guardian Ltd.	5.88%	01/15/2024	182	174,060	0.2
Transocean Pontus Ltd.	6.13%	08/01/2025	19	18,672	0.0
Transocean, Inc.	7.50%	01/15/2026	12	9,847	0.0
Transocean, Inc.	8.00%	02/01/2027	75	59,165	0.1
Venture Global Calcasieu Pass LLC.	4.13%	08/15/2031	38	35,674	0.0
				<u>3,156,055</u>	<u>2.9</u>
SONSTIGE INDUSTRIEWERTE					
Avient Corp.	5.75%	05/15/2025	38	38,535	0.1
IAA, Inc.	5.50%	06/15/2027	3	2,906	0.0
Interface, Inc.	5.50%	12/01/2028	23	20,427	0.0
				<u>61,868</u>	<u>0.1</u>
DIENSTLEISTUNGEN					
Allied Universal Holdco LLC/Allied Universal Finance Corp.	6.63%	07/15/2026	35	34,732	0.0
Allied Universal Holdco LLC/Allied Universal Finance Corp.	9.75%	07/15/2027	68	63,883	0.1
ANGI Group LLC.	3.88%	08/15/2028	37	30,841	0.0
APX Group, Inc.	5.75%	07/15/2029	131	110,942	0.1
APX Group, Inc.	6.75%	02/15/2027	154	155,343	0.2
Aramark Services, Inc.	6.38%	05/01/2025	55	56,377	0.1
Cars.com, Inc.	6.38%	11/01/2028	51	46,038	0.0
Garda World Security Corp.	9.50%	11/01/2027	50	48,689	0.1
Gartner, Inc.	4.50%	07/01/2028	50	48,662	0.0
Millennium Escrow Corp.	6.63%	08/01/2026	105	94,831	0.1
MoneyGram International, Inc.	5.38%	08/01/2026	55	55,125	0.1
MPH Acquisition Holdings LLC.	5.75%	11/01/2028	387	344,487	0.3

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Prime Security Services Borrower LLC/Prime Finance, Inc.	3.38%	08/31/2027	USD 327	\$ 294,808	0.3%
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.25%	04/15/2024	3	3,004	0.0
Prime Security Services Borrower LLC/Prime Finance, Inc.	6.25%	01/15/2028	106	97,682	0.1
Service Corp. International/US	3.38%	08/15/2030	36	31,528	0.0
TripAdvisor, Inc.	7.00%	07/15/2025	26	26,882	0.0
WASH Multifamily Acquisition, Inc.	5.75%	04/15/2026	29	28,790	0.0
ZipRecruiter, Inc.	5.00%	01/15/2030	119	112,198	0.1
				<u>1,684,842</u>	<u>1.6</u>
TECHNOLOGIE					
Avaya, Inc.	6.13%	09/15/2028	123	87,290	0.1
Boxer Parent Co., Inc.	6.50%	10/02/2025	EUR 100	104,848	0.1
CommScope, Inc.	4.75%	09/01/2029	USD 41	36,309	0.0
CommScope, Inc.	6.00%	03/01/2026	17	16,683	0.0
NCR Corp.	5.00%	10/01/2028	300	283,384	0.3
NCR Corp.	5.13%	04/15/2029	73	69,630	0.1
Presidio Holdings, Inc.	4.88%	02/01/2027	7	6,847	0.0
Presidio Holdings, Inc.	8.25%	02/01/2028	7	6,862	0.0
Rackspace Technology Global, Inc.	3.50%	02/15/2028	300	262,013	0.2
Science Applications International Corp.	4.88%	04/01/2028	12	11,448	0.0
Sensata Technologies, Inc.	3.75%	02/15/2031	300	268,448	0.3
Veritas US, Inc./Veritas Bermuda Ltd.	7.50%	09/01/2025	138	121,352	0.1
Virtusa Corp.	7.13%	12/15/2028	22	18,536	0.0
				<u>1,293,650</u>	<u>1.2</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Air Canada	3.88%	08/15/2026	20	18,624	0.0
American Airlines, Inc.	11.75%	07/15/2025	300	340,794	0.3
Hawaiian Brand Intellectual Property Ltd./ HawaiianMiles Loyalty Ltd.	5.75%	01/20/2026	58	57,213	0.1
Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.00%	09/20/2025	25	26,477	0.0
				<u>443,108</u>	<u>0.4</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.75%	07/15/2027	34	32,948	0.0
EC Finance PLC	3.00%	10/15/2026	EUR 100	100,362	0.1
Loxam SAS	4.50%	02/15/2027	164	165,511	0.2
PROG Holdings, Inc.	6.00%	11/15/2029	USD 101	89,562	0.1
				<u>388,383</u>	<u>0.4</u>
				<u>23,563,545</u>	<u>22.1</u>
FINANZINSTITUTE					
BANKWESEN					
Ally Financial, Inc., Series B(d)	4.70%	05/15/2026	140	118,476	0.1
Banco Bilbao Vizcaya Argentaria SA(d)	5.88%	09/24/2023	EUR 200	216,588	0.2
Bread Financial Holdings, Inc.	4.75%	12/15/2024	USD 123	116,034	0.1
Bread Financial Holdings, Inc.	7.00%	01/15/2026	17	16,630	0.0
Credit Suisse Group AG(d)	6.25%	12/18/2024	200	193,967	0.2
Credit Suisse Group AG(d)	7.50%	07/17/2023	221	218,507	0.2
				<u>880,202</u>	<u>0.8</u>
MAKLER					
Advisor Group Holdings, Inc.	10.75%	08/01/2027	120	124,948	0.1
Jane Street Group/JSG Finance, Inc.	4.50%	11/15/2029	65	60,751	0.1
NFP Corp.	6.88%	08/15/2028	45	39,091	0.0
				<u>224,790</u>	<u>0.2</u>
FINANZEN					
Aircastle Ltd.(d)	5.25%	06/15/2026	63	53,550	0.1
Compass Group Diversified Holdings LLC.	5.25%	04/15/2029	48	43,311	0.0
Curo Group Holdings Corp.	7.50%	08/01/2028	90	65,657	0.1
Enova International, Inc.	8.50%	09/01/2024	18	17,310	0.0
Enova International, Inc.	8.50%	09/15/2025	50	44,910	0.0
goeasy Ltd.	5.38%	12/01/2024	82	78,433	0.1
Lincoln Financing SARL	3.63%	04/01/2024	EUR 111	118,015	0.1
				<u>421,186</u>	<u>0.4</u>
VERSICHERUNGEN					
Acrisure LLC/Acrisure Finance, Inc.	10.13%	08/01/2026	USD 42	42,933	0.1
Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer.	6.75%	10/15/2027	54	52,109	0.1
AmWINS Group, Inc.	4.88%	06/30/2029	30	27,789	0.0
HUB International Ltd.	7.00%	05/01/2026	25	25,267	0.0
				<u>148,098</u>	<u>0.2</u>
SONSTIGE FINANZWERTE					
Intrum AB	3.00%	09/15/2027	EUR 100	92,773	0.1
Intrum AB	4.88%	08/15/2025	105	109,379	0.1
				<u>202,152</u>	<u>0.2</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
REITs					
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	4.50%	04/01/2027	USD 46	\$ 43,076	0.1%
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	5.75%	05/15/2026	15	14,748	0.0
Diversified Healthcare Trust	9.75%	06/15/2025	75	78,692	0.1
Iron Mountain, Inc.	4.88%	09/15/2027	3	2,952	0.0
Iron Mountain, Inc.	5.00%	07/15/2028	15	14,608	0.0
Iron Mountain, Inc.	5.25%	03/15/2028	43	41,813	0.0
Park Intermediate Holdings LLC/PK Domestic Property LLC/ PK Finance Co-Issuer	4.88%	05/15/2029	29	27,502	0.0
				<u>223,391</u>	<u>0.2</u>
				<u>2,099,819</u>	<u>2.0</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
NRG Energy, Inc.	6.63%	01/15/2027	1	1,028	0.0
Vistra Corp.(d)	7.00%	12/15/2026	97	93,257	0.1
Vistra Corp.(d)	8.00%	10/15/2026	112	111,299	0.1
Vistra Operations Co. LLC	5.63%	02/15/2027	3	2,999	0.0
				<u>208,583</u>	<u>0.2</u>
SONSTIGE VERSORGUNGSBETRIEBE					
Solaris Midstream Holdings LLC	7.63%	04/01/2026	44	44,000	0.0
				<u>252,583</u>	<u>0.2</u>
				<u>25,915,947</u>	<u>24.3</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
AIB Group PLC	4.26%	04/10/2025	501	498,885	0.5
Banco de Credito del Peru S.A.	3.13%	07/01/2030	89	82,214	0.1
Banco Santander SA	4.18%	03/24/2028	200	195,996	0.2
Bank of America Corp., Series DD(d)	6.30%	03/10/2026	129	131,400	0.1
Bank of America Corp., Series X(d)	6.25%	09/05/2024	190	190,488	0.2
Bank of America Corp., Series Z(d)	6.50%	10/23/2024	61	62,099	0.1
BBVA Bancomer SA/Texas	5.88%	09/13/2034	200	187,725	0.2
Capital One Financial Corp.	4.93%	05/10/2028	127	129,060	0.1
Citigroup, Inc.(d)	3.88%	02/18/2026	60	53,377	0.1
Citigroup, Inc.(d)	5.95%	01/30/2023	77	76,704	0.1
Citigroup, Inc., Series T(d)	6.25%	08/15/2026	60	60,300	0.1
Citigroup, Inc., Series U(d)	5.00%	09/12/2024	110	101,411	0.1
Citigroup, Inc., Series W(d)	4.00%	12/10/2025	42	38,279	0.0
Danske Bank A/S	4.30%	04/01/2028	336	326,316	0.3
First-Citizens Bank & Trust Co.	3.93%	06/19/2024	32	32,151	0.0
Goldman Sachs Group, Inc. (The), Series O(d)	5.30%	11/10/2026	6	5,786	0.0
Goldman Sachs Group, Inc. (The), Series P(d)	5.00%	11/10/2022	41	38,199	0.0
HDFC Bank Ltd.	8.10%	03/22/2025	INR 10,000	125,465	0.1
HSBC Holdings PLC	4.76%	03/29/2033	USD 226	215,297	0.2
HSBC Holdings PLC(d)	6.00%	09/29/2023	EUR 302	331,507	0.3
ING Groep NV(d)	6.50%	04/16/2025	USD 328	327,721	0.3
ING Groep NV(d)	6.75%	04/16/2024	250	252,904	0.2
JPMorgan Chase & Co.	4.32%	04/26/2028	275	277,021	0.3
Lloyds Banking Group PLC(d)	7.50%	06/27/2024	217	223,105	0.2
Morgan Stanley	4.21%	04/20/2028	110	110,210	0.1
Santander Holdings USA, Inc.	4.40%	07/13/2027	39	38,686	0.0
UniCredit SpA	7.83%	12/04/2023	350	367,059	0.4
UniCredit SpA, Series E	6.95%	10/31/2022	EUR 136	149,501	0.1
				<u>4,628,866</u>	<u>4.4</u>
MAKLER					
Charles Schwab Corp. (The), Series G(d)	5.38%	06/01/2025	USD 139	141,082	0.1
FINANZEN					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.00%	10/29/2028	197	172,416	0.2
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	6.50%	07/15/2025	151	157,667	0.2
Aircastle Ltd.	2.85%	01/26/2028	19	16,462	0.0
Aircastle Ltd.	4.13%	05/01/2024	17	16,816	0.0
Aircastle Ltd.	4.25%	06/15/2026	3	2,861	0.0
Aircastle Ltd.	4.40%	09/25/2023	38	38,043	0.0
Aircastle Ltd.	5.00%	04/01/2023	3	3,038	0.0
Aircastle Ltd.	5.25%	08/11/2025	126	125,765	0.1
Aviation Capital Group LLC	1.95%	01/30/2026	22	19,698	0.0
Aviation Capital Group LLC	1.95%	09/20/2026	70	61,282	0.1
Aviation Capital Group LLC	5.50%	12/15/2024	105	106,942	0.1
Huarong Finance II Co., Ltd.	5.50%	01/16/2025	200	200,250	0.2
				<u>921,240</u>	<u>0.9</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
VERSICHERUNGEN					
ACE Capital Trust II	9.70%	04/01/2030	USD 26	\$ 34,418	0.0%
Allstate Corp. (The), Series B	5.75%	08/15/2053	188	176,071	0.2
ASR Nederland NV	3.38%	05/02/2049	EUR 170	173,311	0.2
Assicurazioni Generali SpA, Series E	5.50%	10/27/2047	220	251,666	0.2
Hartford Financial Services Group, Inc. (The), Series ICON(e)	3.54%	02/12/2047	USD 445	380,213	0.3
MetLife, Inc.	6.40%	12/15/2036	7	7,268	0.0
Prudential Financial, Inc.	5.20%	03/15/2044	29	28,183	0.0
Prudential Financial, Inc.	5.63%	06/15/2043	277	274,302	0.3
Swiss Re Finance Luxembourg SA	5.00%	04/02/2049	200	196,358	0.2
Voya Financial, Inc.	5.65%	05/15/2053	443	430,524	0.4
				<u>1,952,314</u>	<u>1.8</u>
REITs					
Brixmor Operating Partnership LP	4.05%	07/01/2030	46	43,254	0.0
GLP Capital LP/GLP Financing II, Inc.	5.25%	06/01/2025	63	63,034	0.1
GLP Capital LP/GLP Financing II, Inc.	5.38%	04/15/2026	32	32,347	0.0
MPT Operating Partnership LP/MPT Finance Corp.	4.63%	08/01/2029	23	21,863	0.0
MPT Operating Partnership LP/MPT Finance Corp.	5.00%	10/15/2027	9	8,920	0.0
Office Properties Income Trust	3.45%	10/15/2031	67	51,896	0.1
Realty Income Corp.	3.40%	01/15/2028	55	53,279	0.1
Realty Income Corp.	4.63%	11/01/2025	28	28,952	0.0
Spirit Realty LP	2.10%	03/15/2028	50	43,425	0.0
Trust Fibra Uno	4.87%	01/15/2030	240	215,520	0.2
VICI Properties LP/VICI Note Co., Inc.	5.75%	02/01/2027	65	64,902	0.1
				<u>627,392</u>	<u>0.6</u>
				<u>8,270,894</u>	<u>7.8</u>
INDUSTRIE					
GRUNDSTOFFE					
ArcelorMittal SA	6.75%	03/01/2041	35	36,945	0.1
Arconic Corp.	6.00%	05/15/2025	25	25,639	0.0
Braskem Netherlands Finance BV	4.50%	01/10/2028	250	240,319	0.2
CF Industries, Inc.	4.95%	06/01/2043	3	2,905	0.0
Suzano Austria GmbH	3.75%	01/15/2031	37	32,708	0.0
Suzano Austria GmbH	5.00%	01/15/2030	200	193,125	0.2
				<u>531,641</u>	<u>0.5</u>
KOMMUNIKATIONSMEDIEN					
Magallanes, Inc.	4.05%	03/15/2029	23	22,038	0.0
Magallanes, Inc.	4.28%	03/15/2032	125	116,694	0.1
Netflix, Inc.	4.88%	06/15/2030	300	294,902	0.3
				<u>433,634</u>	<u>0.4</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
General Motors Financial Co., Inc.	2.20%	04/01/2024	EUR 450	486,635	0.5
Lear Corp.	3.50%	05/30/2030	USD 26	23,438	0.0
Nissan Motor Acceptance Co., LLC	2.60%	09/28/2022	10	9,986	0.0
Nissan Motor Acceptance Co., LLC	3.45%	03/15/2023	9	9,010	0.0
				<u>529,069</u>	<u>0.5</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Lennar Corp.	4.75%	11/29/2027	3	3,021	0.0
MDC Holdings, Inc.	6.00%	01/15/2043	30	27,275	0.0
PulteGroup, Inc.	6.38%	05/15/2033	84	91,474	0.1
				<u>121,770</u>	<u>0.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
PVH Corp.	3.13%	12/15/2027	EUR 430	450,333	0.4
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
BAT International Finance PLC	4.45%	03/16/2028	USD 228	221,051	0.2
ENERGIE					
Cenovus Energy, Inc.	5.38%	07/15/2025	37	38,670	0.0
Continental Resources, Inc./OK	5.75%	01/15/2031	97	99,792	0.1
Ecopetrol SA	4.63%	11/02/2031	21	18,060	0.0
Ecopetrol SA	5.88%	09/18/2023	6	6,128	0.0
Ecopetrol SA	5.88%	11/02/2051	57	44,699	0.1
Ecopetrol SA	6.88%	04/29/2030	93	93,697	0.1
Energy Transfer LP	8.25%	11/15/2029	121	144,095	0.1
EQT Corp.	3.90%	10/01/2027	5	4,817	0.0
Kinder Morgan, Inc., Series G	7.75%	01/15/2032	20	24,178	0.0
Plains All American Pipeline LP/PAA Finance Corp.	4.50%	12/15/2026	30	30,269	0.0
Suncor Energy, Inc.	7.15%	02/01/2032	70	82,168	0.1
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.00%	01/15/2032	111	101,263	0.1
Tennessee Gas Pipeline Co. LLC	7.00%	10/15/2028	82	92,914	0.1
Western Midstream Operating LP	3.95%	06/01/2025	8	7,908	0.0
Western Midstream Operating LP	4.55%	02/01/2030	38	36,391	0.0

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettöver- mögen %
Western Midstream Operating LP	4.75%	08/15/2028	USD 45	\$ 44,696	0.1%
Western Midstream Operating LP	5.45%	04/01/2044	13	12,014	0.0
				<u>881,759</u>	<u>0.8</u>
DIENSTLEISTUNGEN					
RELX Capital, Inc.	4.75%	05/20/2032	35	36,026	0.0
TECHNOLOGIE					
Broadcom, Inc.	3.14%	11/15/2035	11	8,998	0.0
Broadcom, Inc.	3.19%	11/15/2036	108	86,686	0.1
Broadcom, Inc.	4.00%	04/15/2029	27	25,812	0.0
Broadcom, Inc.	4.15%	04/15/2032	120	112,595	0.1
Broadcom, Inc.	4.75%	04/15/2029	11	11,053	0.0
Broadcom, Inc.	4.93%	05/15/2037	41	38,854	0.1
Entegris Escrow Corp.	4.75%	04/15/2029	225	214,086	0.2
				<u>498,084</u>	<u>0.5</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Delta Air Lines, Inc./SkyMiles IP Ltd.	4.75%	10/20/2028	49	49,007	0.0
Mileage Plus Holdings LLC/ Mileage Plus Intellectual Property Assets Ltd.	6.50%	06/20/2027	274	278,184	0.3
				<u>327,191</u>	<u>0.3</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	200	187,475	0.2
				<u>4,218,033</u>	<u>3.9</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
AES Panama Generation Holdings SRL	4.38%	05/31/2030	200	183,000	0.2
Chile Electricity PEC SpA	0.00%	01/25/2028	200	147,500	0.1
Empresas Publicas de Medellin ESP	4.38%	02/15/2031	200	160,100	0.1
LLPL Capital Pte Ltd.	6.88%	02/04/2039	174	170,504	0.2
				<u>661,104</u>	<u>0.6</u>
				<u>13,150,031</u>	<u>12.3</u>
REGIERUNGEN – STAATLICHE BEHÖRDEN					
KANADA					
Canada Housing Trust No. 1	1.95%	12/15/2025	CAD 6,250	4,773,136	4.5
Canada Housing Trust No. 1	2.90%	06/15/2024	7,435	5,892,569	5.5
				<u>10,665,705</u>	<u>10.0</u>
INVESTMENTGESELLSCHAFTEN					
FONDS UND INVESTMENTTRUSTS					
AB SICAV I - Asia Income Opportunities Portfolio - Class ZT			47,141	4,103,646	3.8
AB SICAV I - Emerging Market Corporate Debt Portfolio - Class ZT			300,261	3,861,362	3.6
AB SICAV I - Euro High Yield Portfolio - Class S			43,419	1,378,562	1.3
AB SICAV I - Financial Credit Portfolio - Class ZT			11,175	1,156,703	1.1
				<u>10,500,273</u>	<u>9.8</u>
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN					
RISIKOTEILUNG - VARIABEL VERZINSLICH					
Bellemeade Re Ltd.					
Series 2019-1A, Class M2(e)	3.71%	03/25/2029	USD 162	159,439	0.2
Series 2019-4A, Class M1C(e)	3.51%	10/25/2029	193	190,310	0.2
Series 2020-2A, Class M1C(e)	5.01%	08/26/2030	116	116,221	0.1
Connecticut Avenue Securities Trust, Series 2019-R01, Class 2M2(e)	3.46%	07/25/2031	32	32,062	0.0
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes					
Series 2015-HQA2, Class B(e)	11.51%	05/25/2028	373	393,303	0.4
Series 2016-DNA1, Class B(e)	11.01%	07/25/2028	247	257,869	0.2
Federal National Mortgage Association Connecticut Avenue Securities					
Series 2014-C01, Class M2(e)	5.41%	01/25/2024	46	47,126	0.1
Series 2014-C02, Class 1M2(e)	3.61%	05/25/2024	36	36,543	0.0
Series 2014-C04, Class 1M2(e)	5.91%	11/25/2024	28	28,848	0.0
Series 2014-C04, Class 2M2(e)	6.01%	11/25/2024	15	15,504	0.0
Series 2015-C02, Class 1M2(e)	5.01%	05/25/2025	355	355,770	0.3
Series 2015-C03, Class 1M2(e)	6.01%	07/25/2025	57	57,611	0.1
Series 2015-C04, Class 1M2(e)	6.71%	04/25/2028	67	71,061	0.1
Series 2015-C04, Class 2M2(e)	6.56%	04/25/2028	207	214,483	0.2
Series 2016-C02, Class 1M2(e)	7.01%	09/25/2028	4	3,743	0.0
Series 2016-C05, Class 2B(e)	11.24%	01/25/2029	269	283,454	0.3
Series 2017-C02, Class 2B1(e)	6.51%	09/25/2029	195	209,475	0.2
Series 2017-C06, Class 2M2(e)	3.81%	02/25/2030	283	285,579	0.3
Series 2017-C07, Class 1M2(e)	3.41%	05/25/2030	295	295,842	0.3
Series 2017-C07, Class 2M2(e)	3.51%	05/25/2030	457	454,926	0.4
Home Re Ltd., Series 2020-1, Class M2(e)	6.26%	10/25/2030	150	150,737	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
PMT Credit Risk Transfer Trust					
Series 2019-2R, Class A(e)	3.77%	05/27/2023	USD 80	\$ 78,220	0.1%
Series 2019-3R, Class A(e)	3.72%	10/27/2022	24	24,100	0.0
Radnor Re Ltd., Series 2020-1, Class M1B(e)	2.46%	01/25/2030	150	144,392	0.1
Triangle Re Ltd., Series 2020-1, Class M1C(e)	5.51%	10/25/2030	97	97,060	0.1
				<u>4,003,678</u>	<u>3.8</u>
FESTVERZINSLICHE STAATSPAPIERE					
Federal Home Loan Mortgage Corp. REMICs					
Series 4981, Class MI(f)	5.00%	06/25/2050	909	187,673	0.2
Series 5013, Class JI(f)	4.00%	09/25/2050	406	61,365	0.1
Series 5015, Class BI(f)	4.00%	09/25/2050	76	13,472	0.0
Series 5018, Class AI(f)	4.00%	10/25/2050	61	11,599	0.0
Series 5018, Class GI(f)	4.50%	10/25/2050	68	12,405	0.0
Series 5024, Class DI(f)	4.00%	10/25/2050	939	165,510	0.1
Series 5030, Class EI(f)	3.50%	10/25/2050	68	11,366	0.0
Series 5036, Class II(f)	4.00%	03/25/2050	1,112	200,136	0.2
Series 5043, Class IO(f)	5.00%	11/25/2050	72	15,548	0.0
Series 5049, Class CI(f)	3.50%	12/25/2050	1,589	282,094	0.2
Series 5052, Class IK(f)	4.00%	12/25/2050	1,053	189,549	0.2
Series 5080, Class IJ(f)	4.00%	12/25/2050	1,241	217,160	0.2
Federal National Mortgage Association REMICs					
Series 2020-89, Class KI(f)	4.00%	12/25/2050	288	53,823	0.1
Series 2020-96, Class KI(f)	2.50%	01/25/2051	88	11,645	0.0
				<u>1,433,345</u>	<u>1.3</u>
VARIABLE VERZINSLICHE STAATSPAPIERE					
Federal Home Loan Mortgage Corp. REMICs					
Series 3119, Class PI(e) (g)	6.33%	02/15/2036	51	10,054	0.0
Series 4125, Class SA(e) (g)	5.28%	11/15/2042	22	3,362	0.0
Series 4248, Class SL(e) (g)	5.18%	05/15/2041	29	3,354	0.0
Series 4735, Class SA(e) (g)	5.33%	12/15/2047	350	54,309	0.1
Series 4754, Class QS(e) (g)	5.28%	02/15/2048	437	70,490	0.1
Series 4767, Class SB(e) (g)	5.33%	03/15/2048	339	50,134	0.0
Series 4774, Class BS(e) (g)	5.33%	02/15/2048	931	150,894	0.1
Series 4774, Class SL(e) (g)	5.33%	04/15/2048	390	63,170	0.1
Federal National Mortgage Association REMICs					
Series 2012-70, Class HS(e) (g)	4.99%	07/25/2042	17	2,545	0.0
Series 2013-4, Class ST(e) (g)	5.14%	02/25/2043	105	16,272	0.0
Series 2014-88, Class BS(e) (g)	5.14%	01/25/2045	86	13,006	0.0
Series 2016-69, Class DS(e) (g)	5.09%	10/25/2046	1,139	122,855	0.1
Series 2017-109, Class SJ(e) (g)	5.19%	01/25/2048	318	51,488	0.0
Series 2017-20, Class SJ(e) (g)	5.09%	04/25/2047	427	65,118	0.1
Series 2017-49, Class SP(e) (g)	5.14%	07/25/2047	101	15,420	0.0
Series 2018-28, Class PS(e) (g)	5.19%	05/25/2048	406	61,445	0.1
Series 2018-30, Class SA(e) (g)	5.19%	05/25/2048	375	53,765	0.1
Series 2018-32, Class SB(e) (g)	5.19%	05/25/2048	193	29,906	0.0
Series 2018-45, Class SL(e) (g)	5.19%	06/25/2048	142	22,365	0.0
Series 2018-57, Class SL(e) (g)	5.19%	08/25/2048	397	69,821	0.1
Series 2018-58, Class SA(e) (g)	5.19%	08/25/2048	171	29,147	0.0
Series 2018-59, Class HS(e) (g)	5.19%	08/25/2048	445	77,624	0.1
				<u>1,036,544</u>	<u>1.0</u>
				<u>6,473,567</u>	<u>6.1</u>
SCHWELLENMÄRKTE – STAATLICHE WERTPAPIERE					
ANGOLA					
Angolan Government International Bond	8.00%	11/26/2029	244	227,530	0.2
Angolan Government International Bond	9.13%	11/26/2049	340	297,776	0.3
Angolan Government International Bond	9.38%	05/08/2048	214	191,798	0.2
Angolan Government International Bond	9.50%	11/12/2025	200	208,250	0.2
				<u>925,354</u>	<u>0.9</u>
BRASILIEN					
Brazilian Government International Bond	4.75%	01/14/2050	356	268,958	0.2
DOMINIKANISCHE REPUBLIK					
Dominican Republic International Bond	4.50%	01/30/2030	229	200,561	0.2
Dominican Republic International Bond	4.88%	09/23/2032	364	313,563	0.3
Dominican Republic International Bond	6.00%	07/19/2028	194	190,399	0.2
				<u>704,523</u>	<u>0.7</u>
ECUADOR					
Ecuador Government International Bond	0.00%	07/31/2030	17	9,342	0.0
Ecuador Government International Bond	0.50%	07/31/2040	23	12,648	0.0
Ecuador Government International Bond	1.00%	07/31/2035	283	180,735	0.2
Ecuador Government International Bond	5.00%	07/31/2030	60	49,642	0.0
				<u>252,367</u>	<u>0.2</u>
ÄGYPTEN					
Egypt Government International Bond	5.75%	05/29/2024	218	205,737	0.2
Egypt Government International Bond	6.20%	03/01/2024	593	572,245	0.5

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Egypt Government International Bond	6.59%	02/21/2028	USD 291	\$ 245,531	0.2%
Egypt Government International Bond	7.05%	01/15/2032	200	157,000	0.2
Egypt Government International Bond	7.63%	05/29/2032	218	174,128	0.2
				<u>1,354,641</u>	<u>1.3</u>
EL SALVADOR					
El Salvador Government International Bond	7.75%	01/24/2023	10	7,277	0.0
El Salvador Government International Bond	8.63%	02/28/2029	205	80,565	0.1
				<u>87,842</u>	<u>0.1</u>
GHANA					
Ghana Government International Bond	8.13%	03/26/2032	247	131,528	0.1
Ghana Government International Bond	8.63%	06/16/2049	200	100,975	0.1
				<u>232,503</u>	<u>0.2</u>
ELFENBEINKÜSTE					
Ivory Coast Government International Bond	4.88%	01/30/2032	EUR 177	157,276	0.1
LIBANON					
Lebanon Government International Bond(h)	6.65%	04/22/2024	USD 29	2,534	0.0
Lebanon Government International Bond(h)	6.85%	03/23/2027	28	2,376	0.0
Lebanon Government International Bond, Series G(h)	1.00%	11/27/2026	144	12,582	0.0
				<u>17,492</u>	<u>0.0</u>
NIGERIA					
Nigeria Government International Bond	6.38%	07/12/2023	200	199,500	0.2
Nigeria Government International Bond	6.50%	11/28/2027	355	300,862	0.3
Nigeria Government International Bond	7.63%	11/21/2025	332	315,400	0.3
Nigeria Government International Bond	7.63%	11/28/2047	210	150,675	0.1
				<u>966,437</u>	<u>0.9</u>
SENEGAL					
Senegal Government International Bond	6.25%	05/23/2033	210	182,175	0.2
Senegal Government International Bond	6.75%	03/13/2048	200	154,100	0.1
				<u>336,275</u>	<u>0.3</u>
SÜDAFRIKA					
Republic of South Africa Government International Bond	4.85%	09/30/2029	472	437,869	0.4
Republic of South Africa Government International Bond	5.75%	09/30/2049	324	260,820	0.3
				<u>698,689</u>	<u>0.7</u>
UKRAINE					
Ukraine Government International Bond	7.25%	03/15/2033	361	130,502	0.1
Ukraine Government International Bond	7.38%	09/25/2032	545	197,017	0.2
				<u>327,519</u>	<u>0.3</u>
				<u>6,329,876</u>	<u>5.9</u>
BESICHERTE KREDITVERPFLICHTUNGEN					
CLO - VARIABEL VERZINSLICH					
AGL CLO 10 Ltd., Series 2021-10A, Class D(e)	3.94%	04/15/2034	250	230,417	0.2
AGL CLO 11 Ltd., Series 2021-11A, Class D(e)	4.19%	04/15/2034	250	231,906	0.2
AGL CLO 9 LTD., Series 2020-9A, Class D(e)	4.76%	01/20/2034	250	243,132	0.2
AIG CLO Ltd., Series 2021-3A, Class D(c)	4.28%	01/25/2035	250	225,491	0.2
Apidos CLO XXXV, Series 2021-35A, Class D(e)	3.71%	04/20/2034	250	229,336	0.2
Bain Capital Credit CLO Ltd., Series 2021-4A, Class D(e)	4.16%	10/20/2034	250	235,054	0.2
Ballyrock CLO 14 Ltd., Series 2020-14A, Class C(e)	4.66%	01/20/2034	250	233,657	0.2
Dryden 49 Senior Loan Fund, Series 2017-49A, Class E(e)	7.34%	07/18/2030	250	226,983	0.2
Neuberger Berman Loan Advisers CLO 39 Ltd., Series 2020-39A, Class D(e)	4.66%	01/20/2032	250	243,524	0.3
Neuberger Berman Loan Advisers CLO Ltd., Series 2021-43A, Class D(e)	4.14%	07/17/2035	250	236,648	0.2
New Mountain CLO 3 Ltd., Series CLO-3A, Class D(e)	4.41%	10/20/2034	250	226,085	0.2
Octagon Investment Partners 35 Ltd., Series 2018-1A, Class D(e)	6.26%	01/20/2031	250	205,629	0.2
Speak, Series 2022-12A, Class D(e)	0.00%	07/18/2034	250	246,250	0.3
				<u>3,014,112</u>	<u>2.8</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
GRUNDSTOFFE					
CSN Resources SA	4.63%	06/10/2031	211	174,708	0.1
Eldorado Gold Corp.	6.25%	09/01/2029	68	60,660	0.1
Vedanta Resources Finance II PLC	13.88%	01/21/2024	200	202,725	0.2
Volcan Cia Minera SAA.	4.38%	02/11/2026	17	15,445	0.0
				<u>453,538</u>	<u>0.4</u>
INVESTITIONSGÜTER					
Cemex SAB de CV(d)	5.13%	06/08/2026	200	183,362	0.1
Embraer Netherlands Finance BV	5.40%	02/01/2027	90	88,762	0.1
Embraer Netherlands Finance BV	6.95%	01/17/2028	200	204,920	0.2
				<u>477,044</u>	<u>0.4</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
KOMMUNIKATION/TELEKOMMUNIKATION					
Digicel International Finance Ltd./					
Digicel international Holdings Ltd.....	8.75%	05/25/2024	USD 97	\$ 92,313	0.1%
HTA Group Ltd./Mauritius	7.00%	12/18/2025	200	194,000	0.2
				<u>286,313</u>	<u>0.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Wynn Macau Ltd.....	5.50%	01/15/2026	212	171,254	0.2
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
MARB BondCo PLC	3.95%	01/29/2031	200	165,380	0.2
ENERGIE					
Investment Energy Resources Ltd.	6.25%	04/26/2029	323	304,993	0.2
Leviathan Bond Ltd.	5.75%	06/30/2023	59	58,734	0.1
Leviathan Bond Ltd.	6.50%	06/30/2027	86	85,272	0.1
Medco Platinum Road Pte Ltd.	6.75%	01/30/2025	250	245,594	0.2
				<u>694,593</u>	<u>0.6</u>
				<u>2,248,122</u>	<u>2.1</u>
FINANZINSTITUTE					
SONSTIGE FINANZWERTE					
OEC Finance Ltd.(c)	4.38%	10/25/2029	125	3,797	0.0
				<u>2,251,919</u>	<u>2.1</u>
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN					
NICHT STAATLICHE FESTVERZINSLICHE CMBS					
CCUBS Commercial Mortgage Trust, Series 2017-C1, Class XA(f) .	0.99%	11/15/2050	1,923	63,956	0.1
CD Mortgage Trust, Series 2017-CD3, Class XA(f)	0.97%	02/10/2050	919	31,846	0.0
CFCRE Commercial Mortgage Trust, Series 2017-C8, Class XA(f) .	1.48%	06/15/2050	661	38,045	0.0
Citigroup Commercial Mortgage Trust					
Series 2016-C3, Class XA(f)	1.03%	11/15/2049	1,676	60,048	0.1
Series 2016-P3, Class XA(f)	1.66%	04/15/2049	2,991	142,975	0.1
Series 2018-C6, Class XA(f)	0.77%	11/10/2051	1,964	78,565	0.1
Commercial Mortgage Trust					
Series 2015-CR27, Class XA(f)	0.91%	10/10/2048	325	8,277	0.0
Series 2016-COR1, Class XA(f)	1.45%	10/10/2049	2,281	100,185	0.1
Series 2016-DC2, Class XA(f)	0.95%	02/10/2049	5,537	154,404	0.1
Series 2017-COR2, Class XA(f)	1.16%	09/10/2050	3,686	179,630	0.2
GS Mortgage Securities Trust					
Series 2011-GC5, Class D	5.16%	08/10/2044	90	38,963	0.0
Series 2016-GS3, Class XA(f)	1.20%	10/10/2049	4,616	187,609	0.2
JPMDB Commercial Mortgage Securities Trust,					
Series 2017-C5, Class XA(f)	0.89%	03/15/2050	1,548	49,986	0.0
JPMorgan Chase Commercial Mortgage Securities Trust,					
Series 2016-JP2, Class XA(f)	1.77%	08/15/2049	884	51,235	0.1
Morgan Stanley Bank of America Merrill Lynch Trust,					
Series 2015-C22, Class XA(f)	1.01%	04/15/2048	1,310	27,184	0.0
UBS Commercial Mortgage Trust					
Series 2012-C1, Class D	6.22%	05/10/2045	8	7,841	0.0
Series 2018-C10, Class XA(f)	0.93%	05/15/2051	931	40,087	0.0
Series 2018-C14, Class XA(f)	0.98%	12/15/2051	1,937	96,873	0.1
Series 2018-C15, Class XA(f)	0.98%	12/15/2051	1,490	75,145	0.1
Wells Fargo Commercial Mortgage Trust					
Series 2015-LC20, Class XA(f)	1.29%	04/15/2050	814	21,433	0.0
Series 2016-C32, Class XA(f)	1.21%	01/15/2059	1,320	47,777	0.0
Series 2016-C33, Class XA(f)	1.60%	03/15/2059	3,243	158,587	0.2
Series 2016-C36, Class XA(f)	1.23%	11/15/2059	2,390	97,770	0.1
Series 2016-LC24, Class XA(f)	1.61%	10/15/2049	1,155	62,057	0.1
Series 2016-LC25, Class XA(f)	0.83%	12/15/2059	907	26,984	0.0
Series 2018-C48, Class XA(f)	0.95%	01/15/2052	3,198	160,808	0.2
WF-RBS Commercial Mortgage Trust					
Series 2011-C4, Class E	4.89%	06/15/2044	25	19,744	0.0
Series 2014-LC14, Class C	4.34%	03/15/2047	11	10,454	0.0
				<u>2,038,468</u>	<u>1.9</u>
NICHT STAATLICHE VARIABEL VERZINSLICHE CMBS					
Morgan Stanley Capital I Trust, Series 2019-BPR, Class D(e)	5.13%	05/15/2036	64	55,165	0.1
				<u>2,093,633</u>	<u>2.0</u>
GEMEINDEVERWALTUNG – KOMMUNALANLEIHEN					
KANADA					
Province of Alberta Canada	3.40%	12/01/2023	CAD 687	548,173	0.5
Province of British Columbia Canada, Series T	9.00%	08/23/2024	514	459,568	0.4
Province of Manitoba Canada	7.75%	12/22/2025	444	405,389	0.4
Province of Saskatchewan Canada	3.20%	06/03/2024	761	605,505	0.6
				<u>2,018,635</u>	<u>1.9</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
BEHÖRDEN					
SCHULDVERSCHREIBUNGEN VON BEHÖRDEN					
Federal Home Loan Banks	5.50%	07/15/2036	USD 135	\$ 165,146	0.1%
Federal Home Loan Mortgage Corp.	6.25%	07/15/2032	222	279,835	0.3
Federal Home Loan Mortgage Corp.	6.75%	03/15/2031	200	253,693	0.2
Federal National Mortgage Association	6.25%	05/15/2029	141	169,054	0.2
Federal National Mortgage Association	6.63%	11/15/2030	400	500,592	0.5
				<u>1,368,320</u>	<u>1.3</u>
QUASI-STAAATLICHE WERTPAPIERE					
QUASI-STAAATSANLEIHEN					
MEXIKO					
Comision Federal de Electricidad	4.69%	05/15/2029	303	279,290	0.2
Petroleos Mexicanos	5.95%	01/28/2031	211	175,362	0.2
Petroleos Mexicanos	6.49%	01/23/2027	69	65,909	0.1
Petroleos Mexicanos	6.75%	09/21/2047	155	111,089	0.1
Petroleos Mexicanos	6.95%	01/28/2060	40	28,700	0.0
Petroleos Mexicanos	7.69%	01/23/2050	113	87,575	0.1
				<u>747,925</u>	<u>0.7</u>
ABS-ANLEIHEN					
AUTOS – FESTVERZINSLICH					
Exeter Automobile Receivables Trust, Series 2017-3A, Class D	5.28%	10/15/2024	350	350,406	0.3
SONSTIGE FESTVERZINSLICHE ABS					
Marlette Funding Trust					
Series 2018-3A, Class C	4.63%	09/15/2028	38	37,415	0.1
Series 2018-4A, Class C	4.91%	12/15/2028	11	11,297	0.0
				<u>48,712</u>	<u>0.1</u>
				<u>399,118</u>	<u>0.4</u>
REGIERUNGEN – STAATSANLEIHEN					
KOLUMBIEN					
Colombia Government International Bond	3.25%	04/22/2032	216	173,340	0.2
PANAMA					
Panama Notas del Tesoro	3.75%	04/17/2026	110	108,164	0.1
				<u>281,504</u>	<u>0.3</u>
STAMMAKTIE					
KOMMUNIKATIONSDIENSTLEISTUNGEN					
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE					
Intelsat SA			769	22,397	0.0
MEDIEN					
iHeartMedia, Inc. - Class A			587	6,927	0.0
				<u>29,324</u>	<u>0.0</u>
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Civitas Resources, Inc.			149	11,376	0.0
Denbury, Inc.			438	32,035	0.0
Whiting Petroleum Corp.			595	52,634	0.1
				<u>96,045</u>	<u>0.1</u>
				<u>125,369</u>	<u>0.1</u>
				<u>117,278,977</u>	<u>109.9</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
BESICHERTE KREDITVERPFLICHTUNGEN					
CLO - VARIABEL VERZINSLICH					
AGL CLO 13 Ltd., Series 2021-13A, Class D(e)	4.21%	10/20/2034	USD 466	427,056	0.4
AGL CLO 16 Ltd., Series 2021-16A, Class D(e)	3.35%	01/20/2035	250	232,149	0.2
GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class DR2(e)	4.24%	10/29/2029	250	234,857	0.2
Northwoods Capital Ltd., Series 2018-12BA, Class B(e)	2.68%	06/15/2031	250	237,676	0.3
Peace Park CLO Ltd., Series 2021-1A, Class D(e)	4.01%	10/20/2034	475	443,279	0.4
Rockford Tower CLO Ltd., Series 2017-2A, Class DR(e)	3.89%	10/15/2029	250	229,140	0.2
				<u>1,804,157</u>	<u>1.7</u>
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
FINANZINSTITUTE					
FINANZEN					
Castlelake Aviation Finance DAC	5.00%	04/15/2027	92	79,265	0.1
SONSTIGE FINANZWERTE					
Nordic Aviation Capital(i)	5.04%	02/27/2024	511	318,184	0.3
				<u>397,449</u>	<u>0.4</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettöver- mögen %
INDUSTRIE					
INVESTITIONSGÜTER					
OI European Group BV	3.13%	11/15/2024	EUR 325	\$ 341,309	0.3%
KOMMUNIKATIONSMEDIEN					
Univision Communications, Inc.	9.50%	05/01/2025	USD 31	32,296	0.0
KOMMUNIKATION/TELEKOMMUNIKATION					
Intelsat Jackson Holdings SA(i)	5.50%	08/01/2023	41	0	0.0
Intelsat Jackson Holdings SA(i)	8.50%	10/15/2024	40	0	0.0
				0	0.0
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Exide Technologies, (Exchange Priority)(i)	11.00%	10/31/2024	44	0	0.0
Exide Technologies, (First Lien)(i)	11.00%	10/31/2024	18	0	0.0
McLaren Finance PLC	7.50%	08/01/2026	206	165,792	0.2
				165,792	0.2
ENERGIE					
Diamond Foreign Asset Co./Diamond Finance LLC(c)	9.00%	04/22/2027	2	1,515	0.0
Gulfport Energy Corp.	6.00%	10/15/2024	30	3	0.0
Gulfport Energy Corp.	6.38%	05/15/2025	45	4	0.0
Gulfport Energy Corp.	6.38%	01/15/2026	35	4	0.0
Gulfport Energy Corp.	6.63%	05/01/2023	3	0	0.0
				1,526	0.0
DIENSTLEISTUNGEN					
Monitronics International, Inc.(i) (j)	9.13%	04/01/2020	62	0	0.0
				540,923	0.5
				938,372	0.9
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Dresdner Funding Trust I.	8.15%	06/30/2031	100	115,499	0.1
FINANZEN					
Aviation Capital Group LLC	3.50%	11/01/2027	33	30,249	0.0
Aviation Capital Group LLC	4.13%	08/01/2025	41	40,008	0.1
Aviation Capital Group LLC	4.38%	01/30/2024	35	34,847	0.0
Aviation Capital Group LLC	4.88%	10/01/2025	35	34,822	0.0
				139,926	0.1
VERSICHERUNGEN					
MetLife Capital Trust IV	7.88%	12/15/2037	100	111,247	0.1
REITs					
Realty Income Corp.	4.88%	06/01/2026	10	10,380	0.0
				377,052	0.3
INDUSTRIE					
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Ross Stores, Inc.	4.70%	04/15/2027	55	56,636	0.1
				433,688	0.4
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
KOMMUNIKATION/TELEKOMMUNIKATION					
Digicel Group Holdings Ltd.(c)	10.00%	04/01/2024	160	154,048	0.2
INVESTITIONSGÜTER					
Odebrecht Holdco Finance Ltd.	0.00%	09/10/2058	141	565	0.0
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Central American Bottling Corp./CBC Bottling Holdco SL/ Beliv Holdco SL	5.25%	04/27/2029	20	19,029	0.0
				173,642	0.2
VORZUGSAKTIEN					
INDUSTRIE					
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Exide International Holdings LP(i)	0.00%		136	104,720	0.1
ENERGIE					
Gulfport Energy Corp.(c) (d) (i)	10.00%		2	13,600	0.0
				118,320	0.1

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
STAMMAKTIE					
KOMMUNIKATIONSDIENSTLEISTUNGEN					
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE					
Intelsat Jackson Holdings SA (i)			80	\$ 0	0.0%
Intelsat Jackson Holdings SA (i)			80	0	0.0
				<u>0</u>	<u>0.0</u>
NICHT-BASISKONSUMGÜTER					
KFZ-BESTANDTEILE					
ATD New Holdings, Inc.			660	53,790	0.1
Exide Corp. (i)			10	8,250	0.0
				<u>62,040</u>	<u>0.1</u>
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Diamond Offshore Drilling, Inc.			1,022	8,135	0.0
Diamond Offshore Drilling, Inc.			218	1,736	0.0
				<u>9,871</u>	<u>0.0</u>
INFORMATIONSTECHNOLOGIE					
SOFTWARE					
Monitronics International, Inc. (i)			1,157	289	0.0
				<u>72,200</u>	<u>0.1</u>
QUASI-STAAATLICHE WERTPAPIERE					
QUASI-STAAATSANLEIHEN					
UKRAINE					
State Agency of Roads of Ukraine	6.25%	06/24/2028	USD 200	69,000	0.1
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN					
RISIKOTEILUNG - VARIABEL VERZINSLICH					
PMT Credit Risk Transfer Trust, Series 2020-1R, Class A(e)	3.37%	02/27/2023	72	68,612	0.1
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN					
NICHT STAATLICHE FESTVERZINSLICHE CMBS					
LB-UBS Commercial Mortgage Trust, Series 2006-C6, Class AJ	5.45%	09/15/2039	127	52,773	0.0
ABS-ANLEIHEN					
SONSTIGE FESTVERZINSLICHE ABS					
Consumer Loan Underlying Bond Certificate Issuer Trust I					
Series 2018-20, Class PT	11.87%	11/16/2043	12	11,403	0.0
Series 2019-36, Class PT	12.57%	10/17/2044	21	20,307	0.0
Series 2019-43, Class PT	4.91%	11/15/2044	5	4,710	0.0
				<u>36,420</u>	<u>0.0</u>
				<u>3,767,184</u>	<u>3.6</u>
Gesamtanlagen					
(Kosten \$135,002,317)				\$ 121,046,161	113.5%
Termineinlagen					
ANZ, London(k)	0.03 %	-		38,396	0.0
Bank of Nova Scotia, Toronto(k)	0.32 %	-		3	0.0
Royal Bank of Canada, Toronto(k)	0.40 %	-		2,196,024	2.1
Sumitomo, Tokyo(k)	(0.78)%	-		28,089	0.0
Termineinlagen insgesamt				<u>2,262,512</u>	<u>2.1</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(16,656,894)</u>	<u>(15.6)</u>
Nettovermögen				<u>\$106,651,779</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Long					
U.S. Long Bond (CBT) Futures	09/21/2022	21	\$ 2,958,422	\$ 2,928,188	\$ (30,234)
U.S. T-Note 5 Yr (CBT) Futures	09/30/2022	11	1,241,508	1,242,484	976
U.S. T-Note 10 Yr (CBT) Futures	09/21/2022	166	19,946,297	19,829,219	(117,078)
U.S. Ultra Bond (CBT) Futures	09/21/2022	23	3,658,672	3,582,250	(76,422)
Short					
Canadian 10 Yr Bond Futures	09/20/2022	5	505,317	502,075	3,242
Euro Buxl 30 Yr Bond Futures	06/08/2022	3	646,062	522,389	123,673
Euro-BOBL Futures	06/08/2022	7	999,486	950,553	48,933
Long Gilt Futures	09/28/2022	2	298,114	292,268	5,846
U.S. 10 Yr Ultra Bond Futures	09/21/2022	6	776,336	770,906	5,430

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
U.S. T-Note 2 Yr (CBT) Futures	09/30/2022	13	\$ 2,742,328	\$ 2,744,321	\$ (1,993)
					\$ (37,627)
				Wertsteigerung	\$ 188,100
				Wertminderung	\$ (225,727)

DEWISENTERMINGESCHÄFT

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
Bank of America, NA	USD 2,560	NZD 3,776	06/10/2022	\$ (100,103)
Brown Brothers Harriman & Co.	USD 97	GBP 74	06/09/2022	(3,404)
Brown Brothers Harriman & Co.	USD 378	AUD 531	07/21/2022	4,003
Brown Brothers Harriman & Co.	USD 239	CAD 307	07/21/2022	3,863
Brown Brothers Harriman & Co.	USD 233	EUR 220	07/28/2022	4,034
Brown Brothers Harriman & Co.+	AUD 24	USD 17	06/09/2022	(613)
Brown Brothers Harriman & Co.+	PLN 38	USD 8	06/09/2022	(385)
Brown Brothers Harriman & Co.+	SGD 20	USD 14	06/09/2022	(227)
Brown Brothers Harriman & Co.+	USD 1,121	AUD 1,562	06/09/2022	134
Brown Brothers Harriman & Co.+	USD 569	PLN 2,524	06/09/2022	21,190
Brown Brothers Harriman & Co.+	USD 0*	PLN 1	06/09/2022	0
Brown Brothers Harriman & Co.+	USD 912	SGD 1,258	06/09/2022	6,379
Brown Brothers Harriman & Co.+	CAD 4	USD 3	06/13/2022	(78)
Brown Brothers Harriman & Co.+	CHF 0*	USD 0*	06/13/2022	(13)
Brown Brothers Harriman & Co.+	GBP 2	USD 2	06/13/2022	(45)
Brown Brothers Harriman & Co.+	USD 389	CAD 503	06/13/2022	8,553
Brown Brothers Harriman & Co.+	USD 19	CHF 19	06/13/2022	563
Brown Brothers Harriman & Co.+	USD 170	EUR 160	06/13/2022	2,580
Brown Brothers Harriman & Co.+	USD 154	GBP 125	06/13/2022	2,663
Brown Brothers Harriman & Co.+	USD 0*	GBP 0*	06/13/2022	0
Deutsche Bank AG	EUR 5,196	USD 5,492	07/28/2022	(103,495)
HSBC Bank USA	KRW 162,130	USD 130	07/27/2022	(406)
Morgan Stanley Capital Services LLC	INR 9,468	USD 124	07/07/2022	2,209
Morgan Stanley Capital Services LLC	AUD 5,890	USD 4,221	07/21/2022	(8,496)
Standard Chartered Bank	NZD 3,961	USD 2,696	06/10/2022	115,371
UBS AG	CAD 16,521	USD 13,211	07/21/2022	153,276
				\$ 107,553
			Wertsteigerung	\$ 324,818
			Wertminderung	\$ (217,265)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

ZENTRAL ABGERECHNETE CREDIT-DEFAULT-SWAPS

Clearing-Broker/(Börse)	Referenz-Obligation	Abschlussdatum	Nomineller Betrag (000)	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Kaufkontrakte					
Citigroup Global Markets, Inc./(INTRCONX)	Republic of Korea	06/20/2027	USD 1,120	\$ (29,295)	\$ 9,040
Verkaufskontrakte					
Citigroup Global Markets, Inc./(INTRCONX)	CDX-NAHY Series 38, 5 Year Index	06/20/2027	4,170	67,584	(135,001)
Citigroup Global Markets, Inc./(INTRCONX)	iTraxx Europe Crossover Series 37, 5 Year Index	06/20/2027	EUR 1,070	29,919	(39,631)
Insgesamt				\$ 68,208	\$ (165,592)
				Wertsteigerung	\$ 9,040
				Wertminderung	\$ (174,632)

ZENTRAL ABGERECHNETE ZINSSWAPS

Clearing-Broker/(Börse)	Nomineller Betrag (000)	Abschlussdatum	Zinsart		Unrealisierte Wertsteigerung/(-minderung)
			Vom Fonds geleistete Zahlungen	Vom Fonds erhaltene Zahlungen	
Citigroup Global Markets, Inc./(CME Group)	USD 5,940	04/20/2023	2.850%	3 Month LIBOR	\$ (17,594)
Citigroup Global Markets, Inc./(CME Group)	640	07/11/2027	2.372%	3 Month LIBOR	14,605
Citigroup Global Markets, Inc./(CME Group)	1,550	10/30/2027	2.443%	3 Month LIBOR	32,118
Insgesamt					\$ 29,129
				Wertsteigerung	\$ 46,723
				Wertminderung	\$ (17,594)

CREDIT-DEFAULT-SWAPS

Kontrahent	Referenz-Obligation	Abschluss-datum	Nomineller Betrag (000)	Markt-wert	Vorab-gebühren bezahlt/ (erhalten)	Unrealisierte Wertsteigerung/ (-minderung)
Kaufkontrakte						
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 404	\$ 93,111	\$ 49,562	\$ 43,549
Morgan Stanley & Co. International PLC	CDX-CMBX.NA.BBB- Series 6	05/11/2063	674	155,185	63,604	91,581
Verkaufskontrakte						
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	22	(5,173)	(5,765)	592
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	41	(9,518)	(9,820)	302
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	55	(12,620)	(12,892)	272
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	40	(9,311)	(9,511)	200
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	28	(6,414)	(2,997)	(3,417)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	64	(14,691)	(6,172)	(8,519)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	309	(71,178)	(43,451)	(27,727)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	398	(91,663)	(38,311)	(53,352)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	398	(91,663)	(37,902)	(53,761)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	398	(91,663)	(37,902)	(53,761)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	427	(98,284)	(43,650)	(54,634)
Credit Suisse International	CDX-CMBX.NA.A Series 6	05/11/2063	25	(2,325)	(926)	(1,399)
Credit Suisse International	CDX-CMBX.NA.A Series 6	05/11/2063	50	(4,730)	(1,920)	(2,810)
Credit Suisse International	CDX-CMBX.NA.A Series 6	05/11/2063	59	(5,612)	(2,384)	(3,228)
Credit Suisse International	CDX-CMBX.NA.A Series 6	05/11/2063	125	(11,785)	(4,694)	(7,091)
Credit Suisse International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	32	(7,449)	(3,484)	(3,965)
Deutsche Bank AG	CDX-CMBX.NA.A Series 6	05/11/2063	254	(24,051)	(9,791)	(14,260)
Deutsche Bank AG	CDX-CMBX.NA.BBB- Series 6	05/11/2063	206	(47,383)	(30,981)	(16,402)
Deutsche Bank AG	CDX-CMBX.NA.BBB- Series 6	05/11/2063	582	(133,873)	(78,654)	(55,219)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	270	(62,074)	(24,719)	(37,355)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	360	(82,765)	(43,261)	(39,504)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	531	(122,286)	(58,648)	(63,638)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	637	(146,702)	(70,492)	(76,210)
JPMorgan Securities, LLC	CDX-CMBX.NA.BBB- Series 6	05/11/2063	180	(41,383)	(25,152)	(16,231)
JPMorgan Securities, LLC	CDX-CMBX.NA.BBB- Series 6	05/11/2063	270	(62,074)	(37,740)	(24,334)
JPMorgan Securities, LLC	CDX-CMBX.NA.BBB- Series 6	05/11/2063	360	(82,765)	(44,429)	(38,336)
Morgan Stanley & Co. International PLC	CDX-CMBX.NA.A Series 6	05/11/2063	3	(290)	(120)	(170)
Morgan Stanley & Co. International PLC	CDX-CMBX.NA.BBB- Series 6	05/11/2063	629	(144,840)	(91,304)	(53,536)
Insgesamt				<u>\$ (1,236,269)</u>	<u>\$ (663,906)</u>	<u>\$ (572,363)</u>
					Wertsteigerung	\$ 136,496
					Wertminderung	\$ (708,859)

TOTAL-RETURN-SWAPS

Kontrahent & Referenz-Obligation	Anzahl der Anteile oder Einheiten	Bezahler/Erhaltener Zinssatz	Nomineller Betrag (000)	Fälligkeits-datum	Unrealisierte Wertsteigerung/ (-minderung)
Gesamtrendite auf Referenz-Obligation zahlen					
Morgan Stanley Capital Services LLC iBoxx \$ Liquid High Yield Index	3,200,005	1 Day SOFR	USD 3,200	06/20/2022	\$ 58,067
Swaps insgesamt					<u>\$ (650,759)</u>

UMGEKEHRTE PENSIONSGESCHÄFTE

Makler	Kapitalbetrag (000)	Währung	Zinssatz	Fälligkeit	USD-Wert
JPMorgan Chase Bank, NA †	11,819	USD	0.85%	–	\$ 11,819,045
JPMorgan Chase Bank, NA †	7,470	USD	0.85%	–	7,470,000
					<u>\$ 19,289,045</u>

† Das umgekehrte Pensionsgeschäft wird auf Verlangen fällig. Der Zinssatz wird täglich neu festgesetzt. Der angegebene Zinssatz ist der am 31. Mai 2022 geltende Zinssatz.

- * Die Anzahl der Kontrakte beträgt weniger als 500.
- (a) Die Position oder ein Teil der Position wurde gesondert verwahrt, um als Sicherheit für Derivate zu dienen.
 - (b) Die Position oder ein Teil der Position wurde gesondert verwahrt, um als Sicherheit für umgekehrte Pensionsgeschäfte zu dienen.
 - (c) Zahlungen in Sachwerten (PIK).
 - (d) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
 - (e) Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2022.
 - (f) Kredit, bei dem bis zur Endfälligkeit nur Zins- und keine Tilgungszahlungen zu leisten sind.
 - (g) Wertpapier, bei dem bis zur Endfälligkeit nur umgekehrte Zins- und keine Tilgungszahlungen zu leisten sind.
 - (h) Not leidend.
 - (i) Zum angemessenen Marktwert entsprechend den Verfahren bewertet, die von und unter der allgemeinen Aufsicht der Verwaltungsgesellschaft und des Verwaltungsrats festgelegt werden.
 - (j) Notleidendes fälliges Wertpapier.
 - (k) Tagesgeld.

Währungskürzel:

AUD	– Australian Dollar
CAD	– Canadian Dollar
CHF	– Swiss Franc
EUR	– Euro
GBP	– Great British Pound
INR	– Indian Rupee
KRW	– South Korean Won
NZD	– New Zealand Dollar
PLN	– Polish Zloty
SGD	– Singapore Dollar
USD	– United States Dollar

Glossar:

ABS	– Asset-Backed Securities
BOBL	– Bundesobligationen
CBT	– Chicago Board of Trade
CDX-CMBX	– North American Commercial Mortgage-Backed Index
CDX-NAHY	– North American High Yield Credit Default Swap Index
CLO	– Collateralized Loan Obligations
CMBS	– Commercial Mortgage-Backed Securities
CME	– Chicago Mercantile Exchange
INTRCONX	– Inter-Continental Exchange
LIBOR	– London Interbank Offered Rate
REIT	– Real Estate Investment Trust
REMICs	– Real Estate Mortgage Investment Conduits
SOFR	– Secured Overnight Financing Rate

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS-AUSRÜSTUNG			
Plantronics, Inc.	7,058	\$ 278,650	0.5%
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Coherent, Inc.	4,353	1,179,489	2.0
Murata Manufacturing Co., Ltd.	3,000	192,781	0.3
Rogers Corp.	5,369	1,424,825	2.5
		<u>2,797,095</u>	<u>4.8</u>
IT-DIENSTLEISTUNGEN			
Automatic Data Processing, Inc.	1,421	316,798	0.5
Capgemini SE	1,403	272,621	0.5
Mastercard, Inc. - Class A	1,167	417,634	0.7
MoneyGram International, Inc.	35,118	353,989	0.6
		<u>1,361,042</u>	<u>2.3</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
ASML Holding NV	416	239,389	0.4
NeoPhotonics Corp.	60,057	925,479	1.6
Tower Semiconductor Ltd.	27,288	1,316,919	2.3
		<u>2,481,787</u>	<u>4.3</u>
SOFTWARE			
Datto Holding Corp.	21,694	761,676	1.3
Mandiant, Inc.	54,319	1,197,734	2.1
Microsoft Corp.	1,446	393,124	0.7
SailPoint Technologies Holding, Inc.	3,799	241,009	0.4
SAP SE	1,635	163,904	0.3
Vonage Holdings Corp.	52,397	1,014,930	1.7
		<u>3,772,377</u>	<u>6.5</u>
		<u>10,690,951</u>	<u>18.4</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
Biohaven Pharmaceutical Holding Co., Ltd.	7,811	1,122,675	2.0
Genmab A/S	577	175,615	0.3
Sierra Oncology, Inc.	16,115	882,780	1.5
		<u>2,181,070</u>	<u>3.8</u>
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Abbott Laboratories	2,128	249,955	0.4
Koninklijke Philips NV	4,318	111,303	0.2
		<u>361,258</u>	<u>0.6</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
LHC Group, Inc.	8,303	1,383,778	2.4
TECHNOLOGIE IM BEREICH GESUNDHEITSWESEN			
Cerner Corp.	1,081	102,533	0.2
Change Healthcare, Inc.	57,141	1,376,527	2.3
		<u>1,479,060</u>	<u>2.5</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
IQVIA Holdings, Inc.	1,149	247,322	0.4
Lonza Group AG	268	161,579	0.3
		<u>408,901</u>	<u>0.7</u>
PHARMAZEUTIKA			
Zoetis, Inc.	1,315	224,773	0.4
		<u>6,038,840</u>	<u>10.4</u>
FINANZWERTE			
BANKEN			
Compute Health Acquisition Corp.	13,650	133,497	0.2
First Horizon Corp.	58,772	1,341,765	2.3
HDFC Bank Ltd. (ADR)	3,460	199,192	0.4
		<u>1,674,454</u>	<u>2.9</u>
KAPITALMÄRKTE			
Charles Schwab Corp. (The)	5,167	362,206	0.6
Sanne Group PLC	39,987	453,489	0.8
		<u>815,695</u>	<u>1.4</u>
VERSICHERUNGEN			
AIA Group Ltd.	20,200	209,276	0.3
Alleghany Corp.	1,582	1,319,040	2.3
		<u>1,528,316</u>	<u>2.6</u>

	Anteile	Wert (USD)	Nettover- mögen %
SPARKONTEN UND HYPOTHEKENFINANZIERUNG			
Flagstar Bancorp, Inc.	28,186	\$ 1,086,007	1.9%
		<u>5,104,472</u>	<u>8.8</u>
INDUSTRIEGÜTER			
BAUPRODUKTE			
Cornerstone Building Brands, Inc.	9,839	241,548	0.4
ELEKTRISCHE AUSRÜSTUNG			
Eaton Corp. PLC	1,282	177,685	0.3
MASCHINEN			
Alstom SA	7,256	198,727	0.3
Meritor, Inc.	26,897	972,864	1.7
Welbilt, Inc.	17,848	422,462	0.7
		<u>1,594,053</u>	<u>2.7</u>
PROFESSIONELLE DIENSTLEISTUNGEN			
Nielsen Holdings PLC	19,238	491,723	0.9
Recruit Holdings Co., Ltd.	5,000	180,971	0.3
		<u>672,694</u>	<u>1.2</u>
HANDELSGESELLSCHAFTEN UND VERTRAGSHÄNDLER			
Ashtead Group PLC	4,111	215,404	0.4
		<u>2,901,384</u>	<u>5.0</u>
DIVERSIFIZIERT			
AKQUISITIONSZWECKUNTERNEHMEN			
7 Acquisition Corp.	9,678	96,586	0.2
Arena Fortify Acquisition Corp.	14,512	144,685	0.3
Austerlitz Acquisition Corp. I	14,469	141,507	0.2
CC Neuberger Principal Holdings III	15,610	153,134	0.3
Churchill Capital Corp. VII	3,521	34,435	0.1
Constellation Acquisition Corp. I	6,801	66,650	0.1
Crucible Acquisition Corp.	12,431	122,072	0.2
DiamondHead Holdings Corp.	7,755	75,921	0.1
DP Cap Acquisition Corp. I	9,677	95,899	0.2
Everest Consolidator Acquisition Corp.	9,662	96,330	0.2
Focus Impact Acquisition Corp.	14,900	147,957	0.3
Fortress Capital Acquisition Corp.	13,725	134,642	0.2
Global Partner Acquisition Corp. II	13,725	134,780	0.2
Global Synergy Acquisition Corp.	15,145	149,633	0.3
Group Nine Acquisition Corp.	6,862	67,248	0.1
Hudson Executive Investment Corp. II	14,485	141,953	0.2
LAVA Medtech Acquisition Corp.	6,775	67,411	0.1
New Vista Acquisition Corp.	14,060	137,507	0.2
North Atlantic Acquisition Corp.	14,483	127,595	0.2
Pontem Corp.	13,725	134,780	0.2
Powered Brands	14,840	145,877	0.3
Pyrophyte Acquisition Corp.	4,839	48,317	0.1
Rigel Resource Acquisition Corp.	9,678	95,909	0.2
RMG Acquisition Corp. III	2,264	22,165	0.0
Thunder Bridge Capital Partners III, Inc.	3,773	36,938	0.1
TLG Acquisition One Corp.	14,503	141,999	0.2
VectoIQ Acquisition Corp. II	6,862	67,316	0.1
		<u>2,829,246</u>	<u>4.9</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
Shaw Communications, Inc. - Class B	17,124	485,215	0.8
UNTERHALTUNG			
Activision Blizzard, Inc.	18,255	1,421,699	2.4
Walt Disney Co. (The)	1,395	154,064	0.3
		<u>1,575,763</u>	<u>2.7</u>
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN			
Meta Platforms, Inc. - Class A	825	159,753	0.3
		<u>2,220,731</u>	<u>3.8</u>
GRUNDSTOFFE			
CHEMIKALIEN			
Atotech Ltd.	42,087	854,787	1.5
GCP Applied Technologies, Inc.	17,856	555,679	0.9
Sika AG	543	150,731	0.3
		<u>1,561,197</u>	<u>2.7</u>
CONTAINER UND VERPACKUNGEN			
Intertape Polymer Group, Inc.	5,714	178,081	0.3
		<u>1,739,278</u>	<u>3.0</u>

	Anteile	Wert (USD)	Nettover- mögen %
NICHT-BASISKONSUMGÜTER			
KFZ-BESTANDTEILE			
Aptiv PLC	2,248	\$ 238,827	0.4%
Tenneco, Inc.	28,435	492,210	0.9
		<u>731,037</u>	<u>1.3</u>
HOTELS, RESTAURANTS UND FREIZEIT			
Booking Holdings, Inc.	95	213,138	0.4
Compass Group PLC	8,650	193,902	0.3
		<u>407,040</u>	<u>0.7</u>
EINZELHANDEL - INTERNET UND DIREKTVERTRIEB			
Amazon.com, Inc.	79	189,931	0.3
SPEZIALISIERTER EINZELHANDEL			
TJX Cos., Inc. (The)	2,439	155,047	0.3
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
NIKE, Inc. - Class B	1,401	166,509	0.3
		<u>1,649,564</u>	<u>2.9</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Constellation Brands, Inc. - Class A	1,088	267,071	0.5
LEBENSMITTELPRODUKTE			
Nestle SA (REG)	2,188	267,630	0.4
Sanderson Farms, Inc.	1,988	396,606	0.7
		<u>664,236</u>	<u>1.1</u>
		<u>931,307</u>	<u>1.6</u>
VERSORGUNG			
STROMVERSORGBETRIEBE			
PNM Resources, Inc.	8,436	400,963	0.7
GASVERSORGBETRIEBE			
South Jersey Industries, Inc.	10,489	365,542	0.6
		<u>766,505</u>	<u>1.3</u>
ENERGIE			
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
Renewable Energy Group, Inc.	7,300	447,563	0.8
IMMOBILIEN			
AKTIEN-IMMOBILIENINVESTMENTGESELLSCHAFTEN (REITS)			
American Tower Corp.	833	213,356	0.4
		<u>35,533,197</u>	<u>61.3</u>
OPTIONSSCHEINE			
VERBRAUCHSGÜTER			
LEBENSMITTELPRODUKTE			
Benson Hill, Inc., expiring 12/24/2025	2,889	1,243	0.0
DIVERSIFIZIERT			
AKQUISITIONSSZWECKUNTERNEHMEN			
7 Acquisition Corp., expiring 05/11/2026	4,839	968	0.0
Arena Fortify Acquisition Corp., expiring 12/31/2028	7,256	1,089	0.0
Austerlitz Acquisition Corp. I, - Class A, expiring 02/19/2026	3,617	1,173	0.0
Churchill Capital Corp. VII, expiring 02/29/2028	705	255	0.0
Constellation Acquisition Corp. I, expiring 12/31/2027	2,267	410	0.0
Crucible Acquisition Corp., expiring 12/26/2025	4,143	663	0.0
DiamondHead Holdings Corp., expiring 01/28/2028	1,938	484	0.0
DP Cap Acquisition Corp. I, expiring 04/22/2023	4,838	967	0.0
Everest Consolidator Acquisition Corp., expiring 07/19/2023	4,831	628	0.0
Focus Impact Acquisition Corp., expiring 04/23/2023	7,450	1,118	0.0
Fortress Capital Acquisition Corp., expiring 12/31/2027	2,745	631	0.0
Global Partner Acquisition Corp. II, expiring 12/31/2027	2,287	462	0.0
Global Synergy Acquisition Corp., - Class A, expiring 01/12/2025	7,572	810	0.0
Group Nine Acquisition Corp., expiring 01/14/2026	2,287	334	0.0
Hudson Executive Investment Corp. II, expiring 01/31/2027	3,621	544	0.0
LAVA Medtech Acquisition Corp., expiring 04/01/2023	3,387	690	0.0
New Vista Acquisition Corp., expiring 12/31/2027	4,686	668	0.0
North Atlantic Acquisition Corp., expiring 10/20/2025	4,827	965	0.0
Pontem Corp., expiring 12/31/2027	4,575	823	0.0
Powered Brands, expiring 12/31/2027	4,946	890	0.0
Pyrophyte Acquisition Corp., expiring 12/17/2023	2,419	700	0.0
Rigel Resource Acquisition Corp., expiring 04/19/2023	4,839	968	0.0
RMG Acquisition Corp. III, - Class A, expiring 12/31/2027	452	93	0.0
Thunder Bridge Capital Partners III, Inc., - Class A, expiring 02/15/2028	754	256	0.0

AB SICAV I
Multi-Strategy Alternative Portfolio

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %	
TLG Acquisition One Corp., expiring 02/01/2028			4,834	\$ 532	0.0%	
VectoIQ Acquisition Corp. II, expiring 12/31/2027			1,372	359	0.0	
				<u>17,480</u>	<u>0.0</u>	
FINANZWERTE						
BANKEN						
Compute Health Acquisition Corp. - Class A, expiring 12/31/2027			3,412	989	0.0	
KAPITALMÄRKTE						
CC Neuberger Principal Holdings III, expiring 12/31/2027			3,122	1,155	0.0	
				<u>2,144</u>	<u>0.0</u>	
				<u>20,867</u>	<u>0.0</u>	
				<u>35,554,064</u>	<u>61.3</u>	
GELDMARKTINSTRUMENTE						
US-SCHATZWECHSEL						
U.S. Treasury Bill (a) (b)	0.00%	07/14/2022	USD	1,840	1,838,054	3.2
U.S. Treasury Bill (b)	0.00%	12/29/2022		1,198	1,186,992	2.0
U.S. Treasury Bill	0.00%	12/01/2022		905	897,778	1.6
					<u>3,922,824</u>	<u>6.8</u>
					<u>39,476,888</u>	<u>68.1</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE						
STAMMAKTIE						
VERBRAUCHSGÜTER						
LEBENSMITTEL UND MASSENERZEUGNISSE – EINZELHANDEL						
Progenics Pharmaceuticals, Inc. (c)				57,701	0	0.0
Gesamtanlagen					<u>\$ 39,476,888</u>	<u>68.1%</u>
(Kosten \$39,647,531)						
Termineinlagen						
BBH, Grand Cayman(d)	(1.34)%	–		217,866	0.4	
BNP Paribas, Paris(d)	(0.79)%	–		1,439	0.0	
BNP Paribas, Paris(d)	0.00 %	–		887	0.0	
BNP Paribas, Paris(d)	0.03 %	–		328	0.0	
BNP Paribas, Paris(d)	0.20 %	–		52	0.0	
BNP Paribas, Paris(d)	0.32 %	–		55,081	0.1	
BNP Paribas, Paris(d)	0.50 %	–		907	0.0	
Hong Kong & Shanghai Bank, Singapore(d)	0.25 %	–		70	0.0	
HSBC Bank PLC, Paris(d)	(0.78)%	–		421,571	0.7	
SEB, Stockholm(d)	0.01 %	–		4,632	0.0	
Sumitomo, London(d)	(0.30)%	–		7,600	0.0	
Sumitomo, London(d)	0.40 %	–		2,653,309	4.6	
Sumitomo, London(d)	0.43 %	–		4,859	0.0	
Termineinlagen insgesamt					<u>3,368,601</u>	<u>5.8</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten					<u>15,157,307</u>	<u>26.1</u>
Nettovermögen					<u>\$ 58,002,796</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/ (-minderung)
Long					
Australian 10 Yr Bond Futures	06/15/2022	2	\$ 182,412	\$ 175,419	\$ (6,993)
FTSE KLCI Futures	06/30/2022	36	635,239	640,385	5,146
FTSE Taiwan Index Futures	06/29/2022	21	1,169,996	1,206,687	36,691
FTSE/JSE Top 40 Futures	06/15/2022	25	982,910	1,047,080	64,170
Hang Seng Index Futures	06/29/2022	24	3,045,836	3,272,241	226,405
OMXS30 Index Futures	06/17/2022	5	103,426	104,784	1,358
S&P TSX 60 Index Futures	06/16/2022	3	580,168	594,617	14,449
SET 50 Futures	06/29/2022	139	776,551	809,332	32,781
SGX Nifty 50 Futures	06/30/2022	92	2,980,609	3,029,091	48,482
WIG20 Index Futures	06/17/2022	155	1,447,159	1,341,875	(105,284)
Short					
Canadian 10 Yr Bond Futures	09/20/2022	23	2,332,458	2,309,546	22,912
Euro STOXX 50 Index Futures	06/17/2022	25	988,709	1,017,328	(28,619)
Euro-Bund Futures	06/08/2022	5	827,868	813,590	14,278
FTSE 100 Index Futures	06/17/2022	8	740,174	764,067	(23,893)
FTSE China A50 Futures	06/29/2022	115	1,502,858	1,556,516	(53,658)
Long Gilt Futures	09/28/2022	8	1,192,458	1,169,071	23,387
Mexican Bolsa Index Futures	06/17/2022	19	497,454	501,055	(3,601)
MSCI EAFE Futures	06/17/2022	33	3,330,457	3,361,050	(30,593)
MSCI Singapore IX ETS Futures	06/29/2022	150	3,223,697	3,280,072	(56,375)

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
S&P 500 E-Mini Futures	06/17/2022	17	\$ 3,618,454	\$ 3,511,562	\$ 106,892
SPI 200 Futures	06/16/2022	13	1,667,848	1,672,817	(4,969)
TOPIX Index Futures	06/09/2022	2	286,998	296,166	(9,168)
U.S. T-Note 10 Yr (CBT) Futures	09/21/2022	24	2,884,313	2,866,875	17,438
					\$ 291,236
				Wertsteigerung	\$ 614,389
				Wertminderung	\$ (323,153)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
Bank of America, NA.	USD 1,821	HUF 660,000	07/07/2022	\$ (44,775)
Bank of America, NA.	USD 1,842	PLN 8,239	07/07/2022	77,962
Bank of America, NA.	CZK 29,076	USD 1,234	07/14/2022	(21,674)
Bank of America, NA.	USD 415	KRW 525,227	07/27/2022	8,218
Bank of America, NA.	USD 233	PHP 12,248	07/28/2022	(675)
Barclays Bank PLC	USD 3,384	BRL 17,012	06/02/2022	195,460
Barclays Bank PLC	EUR 2,672	USD 2,786	06/15/2022	(84,817)
Barclays Bank PLC	USD 1,242	AUD 1,747	06/15/2022	11,939
Barclays Bank PLC	MYR 40,450	USD 9,571	06/16/2022	332,857
Barclays Bank PLC	USD 823	MYR 3,606	06/16/2022	(575,079)
Barclays Bank PLC	USD 16,398	MYR 69,284	06/16/2022	451
Barclays Bank PLC	USD 521	ZAR 8,334	06/23/2022	10,463
Barclays Bank PLC	BRL 2,676	USD 550	07/05/2022	(7,659)
Barclays Bank PLC	INR 101,669	USD 1,324	07/07/2022	19,491
Barclays Bank PLC	CNH 27,748	USD 4,074	07/21/2022	(76,608)
Barclays Bank PLC	KRW 182,722	USD 147	07/27/2022	378
Barclays Bank PLC	USD 1,035	KRW 1,309,863	07/27/2022	18,962
Barclays Bank PLC	IDR 42,938,183	USD 2,968	07/28/2022	(8,349)
Barclays Bank PLC	IDR 10,808,224	USD 734	07/28/2022	19,072
Barclays Bank PLC	USD 2,244	IDR 32,706,971	07/28/2022	(22,132)
Barclays Bank PLC	USD 5,643	IDR 81,842,874	07/28/2022	2,193
BNP Paribas SA	ZAR 28,005	USD 1,859	06/23/2022	74,144
BNP Paribas SA	INR 24,258	USD 311	07/07/2022	227
BNP Paribas SA	USD 6	COP 26,380	07/15/2022	512
BNP Paribas SA	USD 955	MXN 19,329	07/20/2022	17,428
BNP Paribas SA	IDR 12,485,362	USD 848	07/28/2022	(9,498)
BNP Paribas SA	USD 233	PHP 12,248	07/28/2022	(653)
Brown Brothers Harriman & Co.	GBP 504	USD 662	06/09/2022	(4,060)
Brown Brothers Harriman & Co.	GBP 127	USD 156	06/09/2022	26,774
Brown Brothers Harriman & Co.	USD 559	GBP 429	06/09/2022	(18,646)
Brown Brothers Harriman & Co.	NZD 519	USD 353	06/10/2022	14,378
Brown Brothers Harriman & Co.	AUD 562	USD 398	06/15/2022	(5,881)
Brown Brothers Harriman & Co.	CAD 148	USD 115	06/15/2022	(1,684)
Brown Brothers Harriman & Co.	GBP 96	USD 120	06/15/2022	(883)
Brown Brothers Harriman & Co.	NOK 4,070	USD 414	06/15/2022	(20,698)
Brown Brothers Harriman & Co.	NZD 773	USD 497	06/15/2022	(6,440)
Brown Brothers Harriman & Co.	SEK 4,560	USD 464	06/15/2022	(3,083)
Brown Brothers Harriman & Co.	USD 109	AUD 157	06/15/2022	3,573
Brown Brothers Harriman & Co.	USD 93	CHF 90	06/15/2022	542
Brown Brothers Harriman & Co.	USD 777	EUR 727	06/15/2022	3,548
Brown Brothers Harriman & Co.	USD 316	JPY 40,728	06/15/2022	(3,331)
Brown Brothers Harriman & Co.	USD 553	JPY 70,756	06/15/2022	825
Brown Brothers Harriman & Co.	USD 423	NOK 4,070	06/15/2022	11,481
Brown Brothers Harriman & Co.	USD 152	NZD 244	06/15/2022	6,576
Brown Brothers Harriman & Co.	USD 465	SEK 4,674	06/15/2022	13,965
Brown Brothers Harriman & Co.	THB 214,833	USD 6,417	06/16/2022	136,381
Brown Brothers Harriman & Co.	USD 894	THB 30,831	06/16/2022	(80,230)
Brown Brothers Harriman & Co.	USD 4,465	THB 149,988	06/16/2022	7,713
Brown Brothers Harriman & Co.	SEK 3,142	USD 333	06/17/2022	11,404
Brown Brothers Harriman & Co.	USD 284	NOK 2,493	06/17/2022	(17,628)
Brown Brothers Harriman & Co.	USD 232	ZAR 3,709	06/23/2022	4,506
Brown Brothers Harriman & Co.	ZAR 7,037	USD 438	06/23/2022	(10,388)
Brown Brothers Harriman & Co.	HUF 148,203	USD 405	07/07/2022	5,825
Brown Brothers Harriman & Co.	PLN 253	USD 56	07/07/2022	(2,548)
Brown Brothers Harriman & Co.	USD 191	HUF 70,391	07/07/2022	(1,272)
Brown Brothers Harriman & Co.	USD 245	PLN 1,078	07/07/2022	6,605
Brown Brothers Harriman & Co.	CZK 11,012	USD 470	07/14/2022	(5,085)
Brown Brothers Harriman & Co.	USD 311	CZK 7,352	07/14/2022	(114)
Brown Brothers Harriman & Co.	USD 256	CZK 5,925	07/14/2022	6,260
Brown Brothers Harriman & Co.	USD 41	JPY 5,227	07/15/2022	(548)

AB SICAV I
Multi-Strategy Alternative Portfolio

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.	MXN	9,379	USD	470	07/20/2022	\$ (2,199)
Brown Brothers Harriman & Co.	USD	144	MXN	2,923	07/20/2022	2,631
Brown Brothers Harriman & Co.	CAD	109	USD	85	07/21/2022	(1,356)
Brown Brothers Harriman & Co.	USD	59	CAD	77	07/21/2022	1,689
Brown Brothers Harriman & Co.+	EUR	16	USD	17	06/09/2022	(297)
Brown Brothers Harriman & Co.+	USD	399	EUR	378	06/09/2022	6,718
Brown Brothers Harriman & Co.+	GBP	57	USD	71	06/13/2022	(1,586)
Brown Brothers Harriman & Co.+	USD	1,321	GBP	1,067	06/13/2022	22,819
Brown Brothers Harriman & Co.+	AUD	3,745	USD	2,618	06/14/2022	(70,233)
Brown Brothers Harriman & Co.+	USD	56,977	AUD	80,797	06/14/2022	1,017,251
Credit Suisse International	CHF	1,623	USD	1,698	06/15/2022	4,906
Credit Suisse International	EUR	1,300	USD	1,395	06/15/2022	(1,533)
Credit Suisse International	GBP	2,411	USD	3,017	06/15/2022	(20,385)
Credit Suisse International	NZD	1,114	USD	720	06/15/2022	(5,477)
Credit Suisse International	USD	825	AUD	1,152	06/15/2022	2,256
Credit Suisse International	USD	1,484	JPY	188,455	06/15/2022	(19,858)
Credit Suisse International	USD	997	NOK	9,559	06/15/2022	23,122
Credit Suisse International	USD	1,387	SEK	13,676	06/15/2022	14,280
Credit Suisse International	USD	1,628	ZAR	25,770	06/23/2022	14,143
Deutsche Bank AG	BRL	2,918	USD	578	06/02/2022	(36,393)
Deutsche Bank AG	CHF	3,443	USD	3,432	06/15/2022	(160,083)
Deutsche Bank AG	GBP	472	USD	577	06/15/2022	(17,814)
Deutsche Bank AG	USD	897	AUD	1,306	06/15/2022	40,632
Deutsche Bank AG	USD	665	CAD	858	06/15/2022	13,428
Deutsche Bank AG	ZAR	18,827	USD	1,215	06/23/2022	15,081
Deutsche Bank AG	USD	1,385	INR	106,946	07/07/2022	(13,376)
Deutsche Bank AG	PEN	1,533	USD	415	07/15/2022	4,107
Deutsche Bank AG	TWD	42,995	USD	1,457	07/27/2022	(31,590)
Deutsche Bank AG	USD	415	KRW	525,935	07/27/2022	7,973
Deutsche Bank AG	USD	266	TWD	7,832	07/27/2022	4,869
Deutsche Bank AG	PHP	67,079	USD	1,268	07/28/2022	(4,064)
Deutsche Bank AG	USD	4,379	PHP	231,865	07/28/2022	(1,161)
Deutsche Bank AG	USD	268	PHP	14,050	07/28/2022	19,008
Goldman Sachs Bank USA	BRL	662	USD	133	06/02/2022	(6,596)
Goldman Sachs Bank USA	USD	304	BRL	1,535	06/02/2022	18,663
Goldman Sachs Bank USA	CAD	749	USD	584	06/15/2022	(8,505)
Goldman Sachs Bank USA	GBP	928	USD	1,172	06/15/2022	2,481
Goldman Sachs Bank USA	USD	585	CAD	745	06/15/2022	4,425
Goldman Sachs Bank USA	USD	740	JPY	93,938	06/15/2022	(9,985)
Goldman Sachs Bank USA	USD	1,026	NZD	1,570	06/15/2022	(3,409)
Goldman Sachs Bank USA	MYR	39,272	USD	9,267	06/16/2022	297,613
Goldman Sachs Bank USA	USD	4,538	MYR	19,066	06/16/2022	(183,851)
Goldman Sachs Bank USA	INR	5,753	USD	75	07/07/2022	902
Goldman Sachs Bank USA	CLP	98,571	USD	117	07/15/2022	(1,535)
Goldman Sachs Bank USA	TWD	196	USD	7	07/27/2022	(46)
Goldman Sachs Bank USA	USD	219	TWD	6,390	07/27/2022	2,806
HSBC Bank USA	KRW	7,831,848	USD	6,324	07/27/2022	20,963
HSBC Bank USA	TWD	49,477	USD	1,704	07/27/2022	(9,492)
JPMorgan Chase Bank, NA	BRL	14,967	USD	3,092	06/02/2022	(57,221)
JPMorgan Chase Bank, NA	CHF	1,480	USD	1,523	06/15/2022	(20,929)
JPMorgan Chase Bank, NA	GBP	532	USD	652	06/15/2022	(17,705)
JPMorgan Chase Bank, NA	USD	560	AUD	794	06/15/2022	9,683
JPMorgan Chase Bank, NA	USD	682	EUR	644	06/15/2022	9,751
JPMorgan Chase Bank, NA	USD	3,064	BRL	14,967	07/05/2022	54,552
JPMorgan Chase Bank, NA	INR	152,512	USD	1,958	07/07/2022	1,066
JPMorgan Chase Bank, NA	USD	308	PHP	16,224	07/28/2022	124
Standard Chartered Bank	USD	1,223	NZD	1,946	06/15/2022	44,508
UBS AG	USD	116	CLP	98,571	07/15/2022	2,887
UBS AG	CAD	771	USD	617	07/21/2022	7,153
						\$ 1,001,486
					Wertsteigerung	\$ 2,742,603
					Wertminderung	\$ (1,741,117)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

ZENTRAL ABGERECHNETE ZINSSWAPS

Clearing-Broker/(Börse)	Nomineller Betrag (000)	Abschluss- datum	Zinsart		Unrealisierte Wertsteigerung/ (-minderung)
			Vom Fonds geleistete Zahlungen	Vom Fonds erhaltene Zahlungen	
Morgan Stanley & Co. LLC/(LCH Group)	SEK 5,860	12/08/2031	3 Month STIBOR	0.791%	\$ (88,229)
Morgan Stanley & Co. LLC/(LCH Group)	NZD 1,230	03/04/2032	3 Month BKBM	3.050%	(58,799)
Morgan Stanley & Co. LLC/(LCH Group)	910	01/14/2032	3 Month BKBM	2.755%	(56,814)
Morgan Stanley & Co. LLC/(LCH Group)	SEK 7,360	04/04/2032	3 Month STIBOR	1.905%	(41,452)

Clearing-Broker/(Börse)	Nomineller Betrag (000)	Abschlussdatum	Zinsart		Unrealisierte Wertsteigerung/(-minderung)
			Vom Fonds geleistete Zahlungen	Vom Fonds erhaltene Zahlungen	
Morgan Stanley & Co. LLC/(LCH Group)	SEK 3,950	02/09/2032	3 Month STIBOR	1.373%	\$ (40,454)
Morgan Stanley & Co. LLC/(LCH Group)	CHF 300	09/28/2031	1 DAY SARON	0.012%	(37,606)
Morgan Stanley & Co. LLC/(LCH Group)	SEK 2,560	01/14/2032	3 Month STIBOR	1.120%	(31,566)
Morgan Stanley & Co. LLC/(LCH Group)	1,920	10/06/2031	3 Month STIBOR	0.888%	(26,808)
Morgan Stanley & Co. LLC/(LCH Group)	CHF 230	01/14/2032	1 DAY SARON	0.239%	(25,115)
Morgan Stanley & Co. LLC/(LCH Group)	200	11/19/2031	1 DAY SARON	0.100%	(23,944)
Morgan Stanley & Co. LLC/(LCH Group)	500	04/04/2032	1 DAY SARON	0.904%	(23,914)
Morgan Stanley & Co. LLC/(LCH Group)	140	11/09/2031	1 DAY SARON	0.038%	(17,524)
Morgan Stanley & Co. LLC/(LCH Group)	SEK 920	10/04/2031	3 Month STIBOR	0.888%	(12,846)
Morgan Stanley & Co. LLC/(LCH Group)	CHF 460	05/25/2032	1 DAY SARON	1.241%	(7,265)
Morgan Stanley & Co. LLC/(LCH Group)	NOK 5,420	05/25/2032	6 Month NIBOR	2.913%	(1,266)
Morgan Stanley & Co. LLC/(LCH Group)	SEK 590	05/10/2032	3 Month STIBOR	2.616%	384
Morgan Stanley & Co. LLC/(LCH Group)	NZD 780	05/10/2032	3 Month BKBM	4.135%	7,739
Morgan Stanley & Co. LLC/(LCH Group)	NOK 13,140	05/10/2032	6 Month NIBOR	3.140%	24,297
Insgesamt					\$ (461,182)
				Wertsteigerung	\$ 32,420
				Wertminderung	\$ (493,602)

TOTAL-RETURN-SWAPS

Kontrahent & Referenz-Obligation	Anzahl der Anteile oder Einheiten	Bezahler/Erhalterner Zinssatz	Nomineller Betrag (000)	Fälligkeitsdatum	Unrealisierte Wertsteigerung/(-minderung)
Gesamtrendite auf Referenz-Obligation erhalten					
Bank of America, NA					
MLABERP	113,025	0.89%	USD 12,706	08/15/2022	\$ 296,137
Barclays Bank PLC					
BCCFCTRP	1,400	0.00%	740	12/15/2022	52,854
BCCFCTRP	2,800	0.00%	1,479	03/15/2023	105,708
Goldman Sachs International					
Cerner Corp.	12,788	SOFR Plus 0.35%	1,204	07/15/2025	9,079
CMC Materials, Inc.	7,051	SOFR Plus 0.35%	1,304	07/15/2025	(56,969)
GSABFUS2	244,942	0.00%	23,632	05/15/2023	0
GSISBT10	13,277	0.00%	1,667	12/15/2022	169,006
GSISBT10	7,167	0.00%	900	12/15/2022	91,231
GSISBT10	3,248	0.00%	408	12/15/2022	41,345
GSISE10A	24,193	0.00%	2,006	02/15/2023	(33,144)
GSISFT10	464	0.00%	54	12/15/2022	(857)
GSISFT10	5,513	0.00%	637	12/15/2022	(10,181)
GSISFT10	14,854	0.00%	1,716	12/15/2022	(27,430)
Sanne Group PLC	38,466	SONIA Plus 0.35%	348	07/15/2025	(36,729)
Shaw Communications, Inc.	31,630	BA Plus 0.35%	CAD 1,073	01/05/2023	40,790
Umpqua Holdings Corp.	57,155	SOFR Plus 0.35%	USD 1,166	07/15/2025	(156,749)
Vifor Pharma AG	5,373	SOFR Plus 0.35%	947	07/15/2025	(14,922)
Vivo Energy PLC	425,291	SOFR Plus 0.35%	755	07/15/2025	(5,388)
Welbilt, Inc.	40,725	SOFR Plus 0.35%	944	07/15/2025	19,955
JPMorgan Chase Bank, NA					
Anaplan, Inc.	7,101	OBFR Plus 0.40%	464	08/12/2022	1,704
Avast PLC	110,750	SONIA Plus 0.35%	704	08/12/2022	(247,401)
Black Knight, Inc.	10,338	OBFR Plus 0.40%	726	08/12/2022	(24,145)
ContourGlobal PLC	1,080	SONIA Plus 0.35%	3	08/12/2022	10
GXO Logistics, Inc.	315	OBFR Minus 0.30%	54	08/12/2022	12,556
Healthcare Realty Trust, Inc.	15,060	OBFR Minus 0.28%	429	08/12/2022	3,027
Healthcare Realty Trust, Inc.	6,895	OBFR Minus 0.30%	210	08/12/2022	1,386
Healthcare Realty Trust, Inc.	2,177	OBFR Minus 0.78%	67	08/12/2022	438
Healthcare Trust of America	24,132	OBFR Plus 0.40%	EUR 711	08/12/2022	14,579
Hibernia REIT PLC	201,618	ESTR Plus 0.30%	326	08/12/2022	(13,069)
HomeServe PLC	32,065	SONIA Plus 0.35%	372	08/12/2022	3,922
John Menzies PLC	32,256	SONIA Plus 0.35%	192	08/12/2022	2,221
JPABSA A1	89,977	0.14%	USD 9,070	05/31/2022	13,677
LeoVegas AB	44,089	STIBOR Plus 0.35%	EUR 2,641	08/12/2022	4,964
NortonLifeLock, Inc.	3,344	OBFR Minus 0.30%	95	08/12/2022	13,409
Raymond James Financial, Inc.	6,008	OBFR Minus 0.30%	608	08/12/2022	16,804
Raymond James Financial, Inc.	596	OBFR Minus 0.31%	61	08/12/2022	1,667
Morgan Stanley Capital Services LLC					
Avast PLC	68,160	SONIA Plus 0.54%	USD 387	10/18/2023	(90,384)
Citrix Systems, Inc.	3,442	FedFundEffective Plus 0.38%	348	10/18/2023	(1,859)
Frontier Group Holdings, Inc.	17,284	FedFundEffective Minus 0.87%	229	10/18/2023	37,946
Frontier Group Holdings, Inc.	3,303	FedFundEffective Minus 1.57%	38	10/18/2023	7,252
Frontier Group Holdings, Inc.	164	FedFundEffective Minus 0.29%	2	10/18/2023	360
Intertrust NV	3,633	EURIBOR Plus 0.35%	EUR 71	10/18/2023	(4,439)
Intertrust NV	56,425	EURIBOR Plus 0.50%	1,098	10/18/2023	(68,950)
Meggitt PLC	121,413	SONIA Plus 0.54%	893	10/18/2023	(45,399)

Kontrahent & Referenz-Obligation	Anzahl der Anteile oder Einheiten	Bezahler/Erhaltener Zinssatz	Nomineller Betrag (000)	Fälligkeits- datum	Unrealisierte Wertsteigerung/ (-minderung)
MSABETFR	111,162	0.14%	EUR 13,142	08/15/2022	\$ 119,721
NortonLifeLock, Inc.	2,059	FedFundEffective Minus 0.29%	USD 57	10/18/2023	6,966
Rentokil Initial PLC	54,695	FedFundEffective Minus 0.26%	GBP 388	10/18/2023	38,943
Swiss Market Index Futures	40	0.00%	CHF 458	06/17/2022	5,846
Swiss Market Index Futures	80	0.00%	922	06/17/2022	5,840
Swiss Market Index Futures	20	0.00%	233	06/17/2022	(1,157)
Swiss Market Index Futures	30	0.00%	351	06/17/2022	(2,929)
Swiss Market Index Futures	60	0.00%	702	06/17/2022	(5,982)
Gesamtrendite auf Referenz-Obligation zahlen					
Goldman Sachs International					
Columbia Banking System, Inc.	26,450	SOFR Minus 0.32%	USD 937	07/15/2025	126,369
Columbia Banking System, Inc.	3,970	SOFR Minus 0.34%	133	07/15/2025	18,967
Columbia Banking System, Inc.	3,302	SOFR Minus 0.35%	108	07/15/2025	15,776
Columbia Banking System, Inc.	325	SOFR Minus 0.33%	11	07/15/2025	1,553
Columbia Banking System, Inc.	2	SOFR Minus 0.31%	0*	07/15/2025	10
Entegris, Inc.	2,890	SOFR Minus 0.32%	373	07/15/2025	52,881
Entegris, Inc.	187	SOFR Minus 0.34%	25	07/15/2025	3,422
Entegris, Inc.	100	SOFR Minus 0.33%	12	07/15/2025	1,830
II-VI INC	1,542	SOFR Minus 0.30%	103	01/05/2023	9,362
II-VI INC	899	SOFR Minus 0.31%	62	01/05/2023	5,458
II-VI INC	1,520	SOFR Minus 0.32%	109	07/15/2025	9,229
New York Community Bancorp	18,035	SOFR Minus 0.29%	207	01/05/2023	38,121
New York Community Bancorp	10,263	SOFR Minus 0.30%	125	01/05/2023	21,693
New York Community Bancorp	50,507	SOFR Minus 0.32%	650	07/15/2025	106,758
New York Community Bancorp	11,107	SOFR Minus 0.31%	105	07/15/2025	23,477
New York Community Bancorp	6,813	SOFR Minus 0.33%	79	07/15/2025	14,401
New York Community Bancorp	6,395	SOFR Minus 0.29%	71	07/15/2025	13,517
New York Community Bancorp	6,372	SOFR Minus 0.30%	77	07/15/2025	13,469
New York Community Bancorp	3,635	SOFR Minus 0.09%	41	07/15/2025	7,683
JPMorgan Chase Bank, NA					
Broadcom, Inc.	238	OBFR Minus 0.28%	131	08/12/2022	(7,060)
Intercontinental Exchange, Inc.	159	OBFR Minus 0.78%	16	08/12/2022	(661)
Intercontinental Exchange, Inc.	1,329	OBFR Minus 0.28%	130	08/12/2022	(5,524)
MaxLinear, Inc.	2,348	OBFR Minus 0.30%	102	08/12/2022	4,853
MaxLinear, Inc.	1,542	OBFR Minus 0.28%	60	08/12/2022	3,187
MKS Instruments, Inc.	1,387	OBFR Plus 0.40%	233	08/12/2022	49,831
MKS Instruments, Inc.	688	OBFR Minus 0.30%	99	08/12/2022	24,718
MKS Instruments, Inc.	248	OBFR Minus 0.39%	38	08/12/2022	8,910
PNM Resources, Inc.	18,944	OBFR Plus 0.40%	937	08/12/2022	(36,372)
Preferred Apartment Communities, Inc.	9,734	OBFR Plus 0.40%	242	08/12/2022	779
Silicon Motion Technology Corp.	10,027	OBFR Plus 0.40%	939	08/12/2022	(33,358)
Tivity Health, Inc.	15,147	OBFR Plus 0.40%	485	08/12/2022	5,604
TriState Capital Holdings, Inc.	26,417	OBFR Plus 0.40%	806	08/12/2022	1,995
Vifor Pharma AG	1,873	OBFR Plus 0.40%	333	08/12/2022	(5,875)
VMware, Inc.	1,894	OBFR Plus 0.40%	236	08/12/2022	6,754
Morgan Stanley Capital Services LLC					
GXO Logistics, Inc.	46	FedFundEffective Minus 0.27%	6	10/18/2023	489
IBOVESPA Futures	22	0.00%	BRL 2,563	06/15/2022	22,936
IBOVESPA Futures	20	0.00%	2,266	06/15/2022	7,275
IBOVESPA Futures	10	0.00%	1,071	06/15/2022	(9,307)
IBOVESPA Futures	47	0.00%	5,196	06/15/2022	(9,857)
IBOVESPA Futures	21	0.00%	2,278	06/15/2022	(13,683)
KOSPI 200 Futures	750,000	0.00%	KRW 258,771	06/09/2022	(5,530)
KOSPI 200 Futures	1,250,000	0.00%	435,844	06/09/2022	(5,531)
KOSPI 200 Futures	1,250,000	0.00%	431,034	06/09/2022	(9,419)
KOSPI 200 Futures	2,500,000	0.00%	861,623	06/09/2022	(19,198)
Sanne Group PLC	33,126	SONIA Plus 0.54%	GBP 299	10/18/2023	(32,236)
Sanne Group PLC	11,765	SONIA Plus 0.35%	107	07/15/2025	(11,449)
Spirit Airlines, Inc.	10,850	FedFundEffective Plus 0.38%	USD 275	10/18/2023	(47,407)
Terminix Global Holdings, Inc.	10,302	FedFundEffective Plus 0.38%	452	10/18/2023	(4,298)
Ultra Electronics Holdings PLC	28,379	SONIA Plus 0.54%	GBP 921	10/18/2023	(101,723)
Insgesamt					\$ 554,079
				Wertsteigerung	\$ 1,760,650
				Wertminderung	\$ (1,206,571)
Swaps insgesamt					\$ 92,897

* Nomineller Betrag geringer als \$500.

- (a) Die Position oder ein Teil der Position wurde gesondert verwahrt, um als Sicherheit für offene OTC-Derivate zu dienen.
- (b) Die Position oder ein Teil der Position wurde gesondert verwahrt, um als Sicherheit für Einschussforderungen hinsichtlich der offenen Terminkontrakte zu dienen.
- (c) Zum angemessenen Marktwert entsprechend den Verfahren bewertet, die von und unter der allgemeinen Aufsicht der Verwaltungsgesellschaft und des Verwaltungsrats festgelegt werden.

(d) Tagesgeld.

Währungskürzel:

AUD	– Australian Dollar
BRL	– Brazilian Real
CAD	– Canadian Dollar
CHF	– Swiss Franc
CLP	– Chilean Peso
CNH	– Chinese Yuan Renminbi (Offshore)
COP	– Colombian Peso
CZK	– Czech Koruna
EUR	– Euro
GBP	– Great British Pound
HUF	– Hungarian Forint
IDR	– Indonesian Rupiah
INR	– Indian Rupee
JPY	– Japanese Yen
KRW	– South Korean Won
MXN	– Mexican Peso
MYR	– Malaysian Ringgit
NOK	– Norwegian Krone
NZD	– New Zealand Dollar
PEN	– Peruvian Sol
PHP	– Philippine Peso
PLN	– Polish Zloty
SEK	– Swedish Krona
THB	– Thailand Baht
TWD	– New Taiwan Dollar
USD	– United States Dollar
ZAR	– South African Rand

Glossar:

ADR	– American Depositary Receipt
BKBM	– Bank Bill Benchmark (New Zealand)
CBT	– Chicago Board of Trade
EAFE	– Europe, Australia, and Far East
ESTR	– Euro Short Term Rate
ETS	– Emission Trading Scheme
EURIBOR	– Euro Interbank Offered Rate
FedFundEffective	– Federal Funds Effective Rate
FTSE	– Financial Times Stock Exchange
JSE	– Johannesburg Stock Exchange
KLCI	– Kuala Lumpur Composite Index
KOSPI	– Korea Composite Stock Price Index
LCH	– London Clearing House
MSCI	– Morgan Stanley Capital International
NIBOR	– Norwegian Interbank Offered Rate
OBFR	– Overnight Bank Funding Rate
OMXS	– Stockholm Stock Exchange
REG	– Registered Shares
REIT	– Real Estate Investment Trust
SARON	– Swiss Average Rate Overnight
SGX	– Singapore Exchange
SOFR	– Secured Overnight Financing Rate
SONIA	– Sterling Overnight Index Average
SPI	– Share Price Index
STIBOR	– Stockholm Interbank Offered Rate
TOPIX	– Tokyo Price Index
TSX	– Toronto Stock Exchange

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (EUR)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Airbus SE	105,357	€ 11,460,735	1.9%
BAE Systems PLC	1,290,080	11,474,176	2.0
Saab AB - Class B	436,393	17,279,617	2.9
		<u>40,214,528</u>	<u>6.8</u>
FLUGGESELLSCHAFTEN			
Wizz Air Holdings PLC (a)	171,930	5,906,328	1.0
ELEKTRISCHE AUSRÜSTUNG			
Prysmian SpA	392,797	11,807,478	2.0
INDUSTRIEKONZERNE			
Melrose Industries PLC	7,585,554	12,083,397	2.0
Smiths Group PLC	430,960	7,884,070	1.3
		<u>19,967,467</u>	<u>3.3</u>
PROFESSIONELLE DIENSTLEISTUNGEN			
Teleperformance	28,472	8,789,306	1.5
		<u>86,685,107</u>	<u>14.6</u>
NICHT-BASISKONSUMGÜTER			
KFZ-BESTANDTEILE			
Faurecia SE	371,419	9,590,039	1.6
Pirelli & C SpA	1,697,409	7,811,476	1.3
		<u>17,401,515</u>	<u>2.9</u>
KRAFTFAHRZEUGE			
Stellantis NV	756,499	10,539,544	1.8
HOTELS, RESTAURANTS UND FREIZEIT			
Entain PLC	569,524	9,795,858	1.7
HAUSHALTSGEBRAUCHSGÜTER			
Persimmon PLC	240,190	6,151,718	1.0
SPEZIALISIERTER EINZELHANDEL			
Kingfisher PLC	1,882,400	5,837,682	1.0
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
Burberry Group PLC	441,250	8,892,526	1.5
HUGO BOSS AG	307,036	15,345,659	2.6
Pandora A/S	105,534	7,937,983	1.3
		<u>32,176,168</u>	<u>5.4</u>
		<u>81,902,485</u>	<u>13.8</u>
FINANZWERTE			
BANKEN			
ABN AMRO Bank NV (GDR)	614,180	6,697,633	1.1
Banco Bilbao Vizcaya Argentaria SA	1,930,180	9,803,384	1.7
Bank of Ireland Group PLC	1,534,833	9,681,726	1.6
BNP Paribas SA	212,820	11,302,870	1.9
Erste Group Bank AG	267,280	7,753,793	1.3
KBC Group NV	143,006	8,308,649	1.4
NatWest Group PLC	1,406,894	3,777,114	0.6
		<u>57,325,169</u>	<u>9.6</u>
KAPITALMÄRKTE			
Euronext NV	160,073	12,901,884	2.2
IG Group Holdings PLC	1,014,600	8,540,584	1.4
		<u>21,442,468</u>	<u>3.6</u>
		<u>78,767,637</u>	<u>13.2</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Pernod Ricard SA	64,830	11,831,475	2.0
LEBENSMITTEL UND MASSENERZEUGNISSE – EINZELHANDEL			
Koninklijke Ahold Delhaize NV	443,916	11,410,861	1.9
LEBENSMITTELPRODUKTE			
Mowi ASA	192,011	4,665,616	0.8
Nestle SA (REG)	262,760	29,939,152	5.0
Salmar ASA	74,030	5,116,417	0.9
		<u>39,721,185</u>	<u>6.7</u>
TABAK			
Swedish Match AB	1,176,880	11,330,044	1.9
		<u>74,293,565</u>	<u>12.5</u>

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettover- mögen %
GESUNDHEITSWESEN					
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF					
ConvaTec Group PLC			5,117,550	€ 13,004,658	2.2%
Getinge AB - Class B			155,106	4,188,160	0.7
				<u>17,192,818</u>	<u>2.9</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN					
Gerresheimer AG			139,270	9,700,156	1.6
PHARMAZEUTIKA					
Roche Holding AG (Genusschein)			81,930	26,042,789	4.4
Sanofi			134,520	13,368,597	2.2
				<u>39,411,386</u>	<u>6.6</u>
				<u>66,304,360</u>	<u>11.1</u>
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Repsol SA			692,180	10,379,239	1.7
Shell PLC			1,290,392	36,078,009	6.1
				<u>46,457,248</u>	<u>7.8</u>
GRUNDSTOFFE					
CHEMIKALIEN					
Akzo Nobel NV			22,851	1,857,786	0.3
Arkema SA			75,519	8,499,664	1.5
				<u>10,357,450</u>	<u>1.8</u>
BAUMATERIAL					
CRH PLC			289,180	11,169,577	1.9
METALL UND BERGBAU					
Anglo American PLC			252,880	11,564,107	1.9
ArcelorMittal SA			217,970	6,529,291	1.1
Endeavour Mining PLC			279,325	5,888,856	1.0
				<u>23,982,254</u>	<u>4.0</u>
				<u>45,509,281</u>	<u>7.7</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN					
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE					
Deutsche Telekom AG (REG)			849,417	16,244,251	2.7
Eurazeo SE			160,183	11,517,157	2.0
				<u>27,761,408</u>	<u>4.7</u>
UNTERHALTUNG					
Ubisoft Entertainment SA			220,310	10,740,113	1.8
				<u>38,501,521</u>	<u>6.5</u>
VERSORGUNG					
STROMVERSORGBETRIEBE					
EDP - Energias de Portugal SA			2,708,022	12,651,879	2.1
Enel SpA			1,762,771	10,654,188	1.8
				<u>23,306,067</u>	<u>3.9</u>
INFORMATIONSTECHNOLOGIE					
HALBLEITER UND HALBLEITERAUSRÜSTUNG					
ASM International NV			45,607	13,196,385	2.2
NXP Semiconductors NV			52,758	9,345,492	1.6
				<u>22,541,877</u>	<u>3.8</u>
IMMOBILIEN					
IMMOBILIEN-MANAGEMENT UND -ERSCHLISSUNG					
Aroundtown SA			1,684,363	7,350,560	1.2
CA Immobilien Anlagen AG			262,947	8,177,652	1.4
				<u>15,528,212</u>	<u>2.6</u>
Gesamtanlagen					
(Kosten €523,515,393)				€579,797,360	97.5%
Termineinlagen					
ANZ, London(b)	0.03 %	–		314	0.0
BNP Paribas, Paris(b)	(1.34)%	–		58,119	0.0
BNP Paribas, Paris(b)	(0.79)%	–		57,907	0.0
BNP Paribas, Paris(b)	0.01 %	–		57,927	0.0
BNP Paribas, Paris(b)	0.20 %	–		59,068	0.0
DBS Bank Ltd, Singapore(b)	0.40 %	–		252,193	0.0
HSBC Bank PLC, Paris(b)	(0.78)%	–		13,611,882	2.3
Sumitomo, London(b)	0.43 %	–		59,257	0.0
Termineinlagen insgesamt				<u>14,156,667</u>	<u>2.3</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				912,797	0.2
Nettovermögen				<u>€594,866,824</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Bank of America, NA.	EUR 1,634	GBP 1,368	06/09/2022	€ (24,756)
Bank of America, NA.	EUR 1,973	GBP 1,690	06/09/2022	14,997
Bank of America, NA.	GBP 1,410	EUR 1,654	06/09/2022	(4,627)
Bank of America, NA.	GBP 8,869	EUR 10,542	06/09/2022	111,517
Bank of America, NA.	CHF 1,611	EUR 1,570	07/13/2022	800
Bank of America, NA.	EUR 1,585	CHF 1,621	07/13/2022	(6,316)
Barclays Bank PLC.	EUR 27,472	CHF 27,906	07/13/2022	(292,699)
Barclays Bank PLC.	EUR 6,107	CHF 6,326	07/13/2022	54,568
BNP Paribas SA.	EUR 2,102	GBP 1,802	06/09/2022	17,666
Brown Brothers Harriman & Co.	EUR 12,201	GBP 10,249	06/09/2022	(146,772)
Brown Brothers Harriman & Co.	EUR 294	GBP 252	06/09/2022	2,292
Brown Brothers Harriman & Co.	GBP 1,970	EUR 2,311	06/09/2022	(5,968)
Brown Brothers Harriman & Co.	GBP 2,367	EUR 2,793	06/09/2022	9,119
Brown Brothers Harriman & Co.	EUR 5,088	SEK 52,412	06/17/2022	(88,448)
Brown Brothers Harriman & Co.	CHF 2,107	EUR 2,018	07/13/2022	(34,154)
Brown Brothers Harriman & Co.+	EUR 599	HKD 4,960	06/09/2022	(10,173)
Brown Brothers Harriman & Co.+	HKD 409	EUR 49	06/09/2022	745
Brown Brothers Harriman & Co.+	EUR 2,977	SGD 4,358	06/13/2022	(15,263)
Brown Brothers Harriman & Co.+	EUR 61	SGD 90	06/13/2022	76
Brown Brothers Harriman & Co.+	EUR 36,745	USD 38,868	06/13/2022	(559,073)
Brown Brothers Harriman & Co.+	SGD 207	EUR 141	06/13/2022	752
Brown Brothers Harriman & Co.+	USD 2,674	EUR 2,529	06/13/2022	39,551
Brown Brothers Harriman & Co.+	AUD 1,101	EUR 731	06/14/2022	(4,944)
Brown Brothers Harriman & Co.+	EUR 8,820	AUD 13,236	06/14/2022	24,297
Citibank, NA.	SEK 17,221	EUR 1,655	06/17/2022	12,821
Deutsche Bank AG.	EUR 3,614	GBP 3,028	06/09/2022	(52,867)
Deutsche Bank AG.	GBP 4,890	EUR 5,734	06/09/2022	(16,916)
Deutsche Bank AG.	GBP 4,237	EUR 5,036	06/09/2022	52,254
HSBC Bank USA.	GBP 1,593	EUR 1,915	06/09/2022	41,676
HSBC Bank USA.	NOK 30,974	EUR 3,204	06/17/2022	130,781
HSBC Bank USA.	SEK 21,748	EUR 2,050	06/17/2022	(23,988)
Morgan Stanley & Co., Inc.	GBP 1,758	EUR 2,064	06/09/2022	(3,642)
Morgan Stanley & Co., Inc.	CHF 4,209	EUR 4,121	07/13/2022	21,676
Morgan Stanley & Co., Inc.	EUR 1,575	CHF 1,609	07/13/2022	(8,102)
Royal Bank of Scotland PLC.	EUR 13,643	GBP 11,515	06/09/2022	(99,724)
State Street Bank & Trust Co.	SEK 35,191	EUR 3,385	06/17/2022	28,489
				€ (834,355)
			Wertsteigerung	€ 564,077
			Wertminderung	€ (1,398,432)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

- (a) Stellt sämtliche oder einen Teil der verliehenen Wertpapiere dar. Informationen zur Wertpapierleihe finden Sie in Anmerkung L.
(b) Tagesgeld.

Währungskürzel:

- AUD – Australian Dollar
- CHF – Swiss Franc
- EUR – Euro
- GBP – Great British Pound
- HKD – Hong Kong Dollar
- NOK – Norwegian Krone
- SEK – Swedish Krona
- SGD – Singapore Dollar
- USD – United States Dollar

Glossar:

- GDR – Global Depositary Receipt
- REG – Registered Shares

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (EUR)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
FINANZWERTE			
BANKEN			
ABN AMRO Bank NV (GDR)	697,040	€ 7,601,221	1.2%
Banco Bilbao Vizcaya Argentaria SA	2,756,630	14,000,924	2.3
Bank of Ireland Group PLC	1,535,285	9,669,225	1.6
BNP Paribas SA	222,236	11,802,954	1.9
Erste Group Bank AG (a)	280,920	8,149,489	1.3
KBC Group NV (a)	174,570	10,142,517	1.7
		<u>61,366,330</u>	<u>10.0</u>
KAPITALMÄRKTE			
Azimut Holding SpA	426,009	8,498,880	1.4
Euronext NV	203,979	16,440,707	2.7
		<u>24,939,587</u>	<u>4.1</u>
VERSICHERUNGEN			
AXA SA	392,550	9,228,851	1.5
Talanx AG	301,200	11,487,768	1.9
		<u>20,716,619</u>	<u>3.4</u>
		<u>107,022,536</u>	<u>17.5</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Airbus SE	142,816	15,535,525	2.5
BAE Systems PLC	1,069,760	9,514,615	1.6
		<u>25,050,140</u>	<u>4.1</u>
ELEKTRISCHE AUSRÜSTUNG			
Prysmian SpA	393,711	11,834,953	1.9
TKH Group NV	187,133	8,469,639	1.4
		<u>20,304,592</u>	<u>3.3</u>
MASCHINEN			
Alstom SA	284,907	7,236,638	1.2
PROFESSIONELLE DIENSTLEISTUNGEN			
Teleperformance	36,081	11,138,204	1.8
HANDELSGESELLSCHAFTEN UND VERTRAGSHÄNDLER			
AerCap Holdings NV	179,784	8,297,336	1.4
		<u>72,026,910</u>	<u>11.8</u>
NICHT-BASISKONSUMGÜTER			
KFZ-BESTANDTEILE			
Faurecia SE	384,846	9,936,724	1.6
Pirelli & C SpA	2,602,280	11,975,692	2.0
		<u>21,912,416</u>	<u>3.6</u>
KRAFTFAHRZEUGE			
Stellantis NV	1,102,596	15,361,367	2.5
Volkswagen AG (Preference Shares)	46,370	7,172,512	1.2
		<u>22,533,879</u>	<u>3.7</u>
HOTELS, RESTAURANTS UND FREIZEIT			
Entain PLC	479,560	8,248,470	1.3
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
HUGO BOSS AG	345,219	17,254,046	2.8
		<u>69,948,811</u>	<u>11.4</u>
ENERGIE			
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
Repsol SA	653,350	9,796,983	1.6
Shell PLC	541,620	15,143,128	2.5
TotalEnergies SE	547,486	30,434,747	5.0
		<u>55,374,858</u>	<u>9.1</u>
GRUNDSTOFFE			
CHEMIKALIEN			
Akzo Nobel NV	32,678	2,656,721	0.4
Arkema SA	108,134	12,170,482	2.0
		<u>14,827,203</u>	<u>2.4</u>
BAUMATERIAL			
CRH PLC	313,098	12,093,410	2.0
CONTAINER UND VERPACKUNGEN			
Smurfit Kappa Group PLC	336,345	12,718,766	2.1

AB SICAV I
Eurozone Equity Portfolio

	Anteile	Wert (EUR)	Nettover- mögen %
METALL UND BERGBAU			
ArcelorMittal SA	387,378	€ 11,603,908	1.9%
		<u>51,243,287</u>	<u>8.4</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
Deutsche Telekom AG (REG)	1,062,393	20,317,203	3.3
Eurazeo SE	179,741	12,923,378	2.1
		<u>33,240,581</u>	<u>5.4</u>
UNTERHALTUNG			
Ubisoft Entertainment SA	220,672	10,757,760	1.8
MEDIEN			
Criteo SA (Sponsored ADR)	225,512	5,456,496	0.9
		<u>49,454,837</u>	<u>8.1</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Pernod Ricard SA	90,023	16,429,197	2.7
LEBENSMITTEL UND MASSENERZEUGNISSE – EINZELHANDEL			
Koninklijke Ahold Delhaize NV	620,788	15,957,356	2.6
LEBENSMITTELPRODUKTE			
Mowi ASA	189,720	4,609,948	0.8
Salmar ASA	171,562	11,857,122	1.9
		<u>16,467,070</u>	<u>2.7</u>
		<u>48,853,623</u>	<u>8.0</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSTRÜSTUNG UND BEDARF			
Koninklijke Philips NV	215,514	5,170,181	0.8
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Gerresheimer AG	129,950	9,051,017	1.5
PHARMAZEUTIKA			
Sanofi	289,676	28,788,001	4.7
		<u>43,009,199</u>	<u>7.0</u>
VERSORGUNG			
STROMVERSORGBETRIEBE			
EDP - Energias de Portugal SA	4,339,378	20,273,574	3.3
Enel SpA	3,009,419	18,188,929	3.0
		<u>38,462,503</u>	<u>6.3</u>
INFORMATIONSTECHNOLOGIE			
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
ASM International NV	84,431	24,430,110	4.0
NXP Semiconductors NV	69,301	12,275,900	2.0
		<u>36,706,010</u>	<u>6.0</u>
IMMOBILIEN			
IMMOBILIEN-MANAGEMENT UND -ERSCHLIESSUNG			
Aroundtown SA (a)	2,105,371	9,187,839	1.5
CA Immobilien Anlagen AG	417,651	12,988,946	2.1
		<u>22,176,785</u>	<u>3.6</u>
Gesamtanlagen		<u>€ 594,279,359</u>	<u>97.2%</u>
(Kosten €545,371,648)			
Termineinlagen			
BNP Paribas, Paris(b)	0.20 %	–	59,204
SEB, Stockholm(b)	0.43 %	–	57,886
Sumitomo, Tokyo(b)	(0.78)%	–	9,127,832
Sumitomo, Tokyo(b)	0.40 %	–	213,498
			<u>9,458,420</u>
Termineinlagen insgesamt			<u>1.6</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten			<u>7,361,627</u>
			<u>1.2</u>
Nettovermögen		<u>€ 611,099,406</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Bank of America, NA	GBP	2,534	EUR	2,960	06/15/2022	€ (19,469)
Bank of America, NA	GBP	609	EUR	717	06/15/2022	648
Barclays Bank PLC	NOK	9,128	EUR	887	06/15/2022	(19,319)
BNP Paribas SA	USD	9,000	EUR	8,617	06/15/2022	221,339
Brown Brothers Harriman & Co.	EUR	1,407	GBP	1,193	06/15/2022	(4,718)
Brown Brothers Harriman & Co.	EUR	644	NOK	6,570	06/15/2022	€ 8,225

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.	EUR 654	USD 691	06/15/2022	(9,283)
Brown Brothers Harriman & Co.	GBP 1,583	EUR 1,857	06/15/2022	(3,675)
Brown Brothers Harriman & Co.	NOK 12,246	EUR 1,200	06/15/2022	(14,885)
Brown Brothers Harriman & Co.	USD 280	EUR 265	06/15/2022	3,683
Brown Brothers Harriman & Co.+	EUR 0*	GBP 0*	06/13/2022	(1)
Brown Brothers Harriman & Co.+	EUR 8	GBP 7	06/13/2022	16
Brown Brothers Harriman & Co.+	EUR 2	PLN 9	06/13/2022	(7)
Brown Brothers Harriman & Co.	EUR 182	PLN 850	06/13/2022	3,325
Brown Brothers Harriman & Co.+	EUR 96	SGD 140	06/13/2022	(489)
Brown Brothers Harriman & Co.+	EUR 2	SGD 3	06/13/2022	3
Brown Brothers Harriman & Co.+	EUR 45,702	USD 48,352	06/13/2022	(686,342)
Brown Brothers Harriman & Co.+	GBP 0*	EUR 0*	06/13/2022	(2)
Brown Brothers Harriman & Co.+	GBP 0*	EUR 0*	06/13/2022	1
Brown Brothers Harriman & Co.+	PLN 46	EUR 10	06/13/2022	(156)
Brown Brothers Harriman & Co.+	SGD 8	EUR 6	06/13/2022	28
Brown Brothers Harriman & Co.+	USD 2,618	EUR 2,473	06/13/2022	35,968
Brown Brothers Harriman & Co.+	AUD 0*	EUR 0*	06/14/2022	(1)
Brown Brothers Harriman & Co.+	EUR 2	AUD 3	06/14/2022	5
Citibank, NA	GBP 726	EUR 852	06/15/2022	(1,498)
Citibank, NA	USD 835	EUR 795	06/15/2022	15,649
Deutsche Bank AG	USD 2,226	EUR 2,106	06/15/2022	28,537
JPMorgan Chase Bank, NA	GBP 22,491	EUR 26,423	06/15/2022	(21,023)
Morgan Stanley & Co., Inc.	GBP 661	EUR 780	06/15/2022	2,658
Morgan Stanley & Co., Inc.	NOK 145,608	EUR 14,249	06/15/2022	(201,349)
				€ (662,132)
			Wertsteigerung	€ 320,085
			Wertminderung	€ (982,217)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

(a) Stellt sämtliche oder einen Teil der verliehenen Wertpapiere dar. Informationen zur Wertpapierleihe finden Sie in Anmerkung L.

(b) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar
 EUR – Euro
 GBP – Great British Pound
 NOK – Norwegian Krone
 PLN – Polish Zloty
 SGD – Singapore Dollar
 USD – United States Dollar

Glossar:

ADR – American Depositary Receipt
 GDR – Global Depositary Receipt
 REG – Registered Shares

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS-AUSRÜSTUNG			
Arista Networks, Inc.	1,130,050	\$ 115,581,514	1.8%
Motorola Solutions, Inc.	247,064	54,289,844	0.8
		<u>169,871,358</u>	<u>2.6</u>
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Amphenol Corp. - Class A	1,069,193	75,763,016	1.2
Cognex Corp.	467,619	22,642,112	0.4
IPG Photonics Corp.	65,475	6,906,958	0.1
Zebra Technologies Corp. - Class A	232,900	78,764,451	1.2
		<u>184,076,537</u>	<u>2.9</u>
IT-DIENSTLEISTUNGEN			
EPAM Systems, Inc.	242,003	81,922,856	1.3
PayPal Holdings, Inc.	249,116	21,227,174	0.3
Visa, Inc. - Class A	1,566,679	332,402,283	5.2
		<u>435,552,313</u>	<u>6.8</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Advanced Micro Devices, Inc.	1,049,470	106,899,014	1.7
ASML Holding NV (ADR)	86,664	49,943,597	0.8
Entegris, Inc.	698,933	77,553,606	1.2
NVIDIA Corp.	839,896	156,825,381	2.4
QUALCOMM, Inc.	2,101,915	301,036,266	4.7
Texas Instruments, Inc.	65,124	11,511,318	0.2
		<u>703,769,182</u>	<u>11.0</u>
SOFTWARE			
Adobe, Inc.	389,066	162,038,208	2.5
Atlassian Corp. PLC - Class A	98,452	17,457,509	0.3
Autodesk, Inc.	327,243	67,984,733	1.1
Fortinet, Inc.	400,696	117,860,721	1.8
Manhattan Associates, Inc.	210,655	25,474,509	0.4
Microsoft Corp.	2,268,532	616,745,795	9.7
PTC, Inc.	528,662	61,604,983	1.0
ServiceNow, Inc.	59,090	27,622,802	0.4
Tyler Technologies, Inc.	146,572	52,153,249	0.8
		<u>1,148,942,509</u>	<u>18.0</u>
		<u>2,642,211,899</u>	<u>41.3</u>
GESUNDHEITSWESSEN			
BIOTECHNOLOGIE			
Vertex Pharmaceuticals, Inc.	919,491	247,021,257	3.9
GESUNDHEITSWESSEN – AUSRÜSTUNG UND BEDARF			
ABIOMED, Inc.	105,522	27,826,152	0.4
Align Technology, Inc.	170,108	47,228,785	0.8
Edwards Lifesciences Corp.	1,319,377	133,059,171	2.1
IDEXX Laboratories, Inc.	263,531	103,204,010	1.6
Intuitive Surgical, Inc.	729,177	165,989,852	2.6
		<u>477,307,970</u>	<u>7.5</u>
GESUNDHEITSWESSEN – ANBIETER UND DIENSTLEISTUNGEN			
UnitedHealth Group, Inc.	598,582	297,363,566	4.6
TECHNOLOGIE IM BEREICH GESUNDHEITSWESSEN			
Veeva Systems, Inc. - Class A	471,496	80,276,909	1.3
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Illumina, Inc.	84,567	20,252,105	0.3
Mettler-Toledo International, Inc.	30,053	38,651,765	0.6
		<u>58,903,870</u>	<u>0.9</u>
PHARMAZEUTIKA			
Zoetis, Inc.	1,380,822	236,023,904	3.7
		<u>1,396,897,476</u>	<u>21.9</u>
NICHT-BASISKONSUMGÜTER			
HOTELS, RESTAURANTS UND FREIZEIT			
Chipotle Mexican Grill, Inc. - Class A	21,017	29,477,393	0.5
Domino's Pizza, Inc.	37,229	13,520,456	0.2
		<u>42,997,849</u>	<u>0.7</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
EINZELHANDEL - INTERNET UND DIREKTVERTRIEB					
Amazon.com, Inc.			119,793	\$ 288,005,133	4.5%
Etsy, Inc.			601,870	48,823,694	0.8
				<u>336,828,827</u>	<u>5.3</u>
SPEZIALISIERTER EINZELHANDEL					
Burlington Stores, Inc.			222,769	37,492,023	0.6
Home Depot, Inc. (The)			618,555	187,267,526	2.9
				<u>224,759,549</u>	<u>3.5</u>
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER					
NIKE, Inc. - Class B			1,645,587	195,578,015	3.0
				<u>800,164,240</u>	<u>12.5</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN					
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN					
Alphabet, Inc. - Class C			227,500	518,877,450	8.1
Meta Platforms, Inc. - Class A			435,410	84,312,792	1.3
				<u>603,190,242</u>	<u>9.4</u>
INDUSTRIEGÜTER					
BAUPRODUKTE					
Allegion PLC			129,601	14,469,951	0.2
Trex Co., Inc.			506,054	32,245,761	0.5
				<u>46,715,712</u>	<u>0.7</u>
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF					
Copart, Inc.			1,047,812	120,005,908	1.9
ELEKTRISCHE AUSRÜSTUNG					
AMETEK, Inc.			454,810	55,245,771	0.9
INDUSTRIEKONZERNE					
Roper Technologies, Inc.			290,627	128,585,010	2.0
MASCHINEN					
IDEX Corp.			268,305	51,393,823	0.8
				<u>401,946,224</u>	<u>6.3</u>
VERBRAUCHSGÜTER					
GETRÄNKE					
Monster Beverage Corp.			1,685,188	150,183,955	2.4
LEBENSMITTEL UND MASSENERZEUGNISSE – EINZELHANDEL					
Costco Wholesale Corp.			409,475	190,905,434	3.0
				<u>341,089,389</u>	<u>5.4</u>
GRUNDSTOFFE					
CHEMIKALIEN					
Sherwin-Williams Co. (The)			197,396	52,910,024	0.8
Gesamtanlagen					
(Kosten \$5,083,027,566)				\$ 6,238,409,494	97.6%
Termineinlagen					
ANZ, London(a)	0.03 %	–		86,478	0.0
BNP Paribas, Paris(a)	0.25 %	–		4,746	0.0
BNP Paribas, Paris(a)	4.62 %	–		133,398	0.0
HSBC Bank PLC, Paris(a)	(0.78)%	–		36,308	0.0
Royal Bank of Canada, Toronto(a)	0.40 %	–		163,803,870	2.5
Termineinlagen insgesamt				<u>164,064,800</u>	<u>2.5</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(9,514,237)</u>	<u>(0.1)</u>
Nettovermögen				<u>\$ 6,392,960,057</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFT

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.	GBP 269	USD 339	06/06/2022	\$ 786
Brown Brothers Harriman & Co.	USD 0*	GBP 0*	06/06/2022	(1)
Brown Brothers Harriman & Co.+	EUR 10,888	USD 11,489	06/13/2022	(205,847)
Brown Brothers Harriman & Co.+	GBP 253	USD 313	06/13/2022	(5,646)
Brown Brothers Harriman & Co.+	PLN 42	USD 10	06/13/2022	17
Brown Brothers Harriman & Co.+	PLN 8,090	USD 1,820	06/13/2022	(71,669)
Brown Brothers Harriman & Co.+	SGD 3,071	USD 2,217	06/13/2022	(24,670)
Brown Brothers Harriman & Co.+	USD 118,638	EUR 112,542	06/13/2022	2,244,858
Brown Brothers Harriman & Co.+	USD 2,612	GBP 2,109	06/13/2022	45,644
Brown Brothers Harriman & Co.+	USD 180	GBP 143	06/13/2022	(388)
Brown Brothers Harriman & Co.+	USD 12,342	PLN 54,577	06/13/2022	422,341

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.+.....	USD	118	PLN	504	06/13/2022	\$ (278)
Brown Brothers Harriman & Co.+.....	USD	20,210	SGD	27,981	06/13/2022	212,877
Brown Brothers Harriman & Co.+.....	USD	234	SGD	320	06/13/2022	(91)
Brown Brothers Harriman & Co.+.....	USD	48,364	ZAR	776,930	06/13/2022	1,227,064
Brown Brothers Harriman & Co.+.....	USD	549	ZAR	8,562	06/13/2022	(2,333)
Brown Brothers Harriman & Co.+.....	ZAR	122,075	USD	7,627	06/13/2022	(165,164)
Brown Brothers Harriman & Co.+.....	AUD	14,965	USD	10,474	06/14/2022	(267,522)
Brown Brothers Harriman & Co.+.....	USD	73,562	AUD	104,378	06/14/2022	1,358,025
Brown Brothers Harriman & Co.+.....	CNH	16	USD	2	06/27/2022	(1)
Brown Brothers Harriman & Co.+.....	USD	143	CNH	955	06/27/2022	175
						<u>\$ 4,768,177</u>
					Wertsteigerung	\$ 5,511,787
					Wertminderung	\$ (743,610)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

(a) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar
 CNH – Chinese Yuan Renminbi (Offshore)
 EUR – Euro
 GBP – Great British Pound
 PLN – Polish Zloty
 SGD – Singapore Dollar
 USD – United States Dollar
 ZAR – South African Rand

Glossar:

ADR – American Depositary Receipt
 REIT – Real Estate Investment Trust

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
BCE, Inc.	19,802	\$ 1,078,828	0.1%
Comcast Corp. - Class A	135,714	6,009,416	0.4
HKT Trust & HKT Ltd.	695,000	956,520	0.1
Intelsat SA	7,957	231,748	0.0
Nippon Telegraph & Telephone Corp.	65,800	1,999,020	0.1
Orange SA	57,323	716,807	0.0
Spark New Zealand Ltd.	803,092	2,543,212	0.2
Telefonica SA	579,264	3,146,656	0.2
		<u>16,682,207</u>	<u>1.1</u>
UNTERHALTUNG			
Electronic Arts, Inc.	46,563	6,455,960	0.5
Netflix, Inc.	4,777	943,171	0.1
Ubisoft Entertainment SA	12,597	659,271	0.0
		<u>8,058,402</u>	<u>0.6</u>
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN			
Alphabet, Inc. - Class A	796	1,811,091	0.1
Alphabet, Inc. - Class C	5,175	11,803,036	0.8
Auto Trader Group PLC	164,755	1,224,055	0.1
Kakaku.com, Inc.	31,800	631,381	0.0
Meta Platforms, Inc. - Class A	29,437	5,700,181	0.4
		<u>21,169,744</u>	<u>1.4</u>
MEDIEN			
iHeartMedia, Inc. - Class A	1,495	17,641	0.0
Interpublic Group of Cos., Inc. (The)	79,515	2,562,768	0.1
Omnicom Group, Inc.	35,009	2,612,022	0.2
Vivendi SE	223,827	2,667,213	0.2
		<u>7,859,644</u>	<u>0.5</u>
DRAHTLOSE TELEKOMMUNIKATIONSDIENSTE			
SoftBank Corp.	184,400	2,119,952	0.1
SoftBank Group Corp.	31,300	1,307,824	0.1
		<u>3,427,776</u>	<u>0.2</u>
		<u>57,197,773</u>	<u>3.8</u>
NICHT-BASISKONSUMGÜTER			
KFZ-BESTANDTEILE			
Aisin Corp.	5,900	193,634	0.0
KRAFTFAHRZEUGE			
Tesla, Inc.	8,209	6,224,556	0.4
VERTRIEBSSTELLEN			
LKQ Corp.	8,948	459,838	0.0
DIVERSIFIZIERTE VERBRAUCHERDIENSTE			
Service Corp. International/US	13,995	980,070	0.1
HOTELS, RESTAURANTS UND FREIZEIT			
Compass Group PLC	82,598	1,850,053	0.1
Darden Restaurants, Inc.	4,848	606,000	0.1
Galaxy Entertainment Group Ltd.	561,000	2,991,876	0.2
Starbucks Corp.	45,659	3,584,231	0.2
		<u>9,032,160</u>	<u>0.6</u>
HAUSHALTSGEBRAUCHSGÜTER			
Persimmon PLC	81,026	2,222,736	0.2
Whirlpool Corp.	3,188	587,357	0.0
		<u>2,810,093</u>	<u>0.2</u>
EINZELHANDEL - INTERNET UND DIREKTVERTRIEB			
Alibaba Group Holding Ltd.	181,800	2,229,872	0.1
Alibaba Group Holding Ltd. (ADR)	8,301	797,311	0.1
Amazon.com, Inc.	3,722	8,948,395	0.6
Etsy, Inc.	4,458	361,633	0.0
Prosus NV	55,370	2,869,882	0.2
ZOZO, Inc.	20,100	428,590	0.0
		<u>15,635,683</u>	<u>1.0</u>
FREIZEITPRODUKTE			
Bandai Namco Holdings, Inc.	8,800	657,941	0.0
MULTILINE-EINZELHANDEL			
Target Corp.	14,309	2,316,341	0.2

	Anteile	Wert (USD)	Nettöver- mögen %
SPEZIALISIERTER EINZELHANDEL			
AutoZone, Inc.	1,858	\$ 3,826,829	0.3%
Home Depot, Inc. (The)	2,277	689,362	0.0
O'Reilly Automotive, Inc.	1,130	720,002	0.0
		<u>5,236,193</u>	<u>0.3</u>
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
adidas AG	4,404	872,111	0.1
Kering SA	2,112	1,155,662	0.1
NIKE, Inc. - Class B	11,316	1,344,907	0.1
Pandora A/S	4,892	395,039	0.0
		<u>3,767,719</u>	<u>0.3</u>
		<u>47,314,228</u>	<u>3.1</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Asahi Group Holdings Ltd.	142,600	4,807,426	0.3
Coca-Cola Co., (The)	95,790	6,071,170	0.4
		<u>10,878,596</u>	<u>0.7</u>
LEBENSMITTEL UND MASSENERZEUGNISSE – EINZELHANDEL			
Koninklijke Ahold Delhaize NV	92,138	2,542,604	0.2
Kroger Co., (The)	53,849	2,852,382	0.2
Walmart, Inc.	18,145	2,333,991	0.1
		<u>7,728,977</u>	<u>0.5</u>
LEBENSMITTELPRODUKTE			
Archer-Daniels-Midland Co.	33,414	3,034,659	0.2
Bunge Ltd.	24,288	2,873,756	0.2
Nestle SA (REG)	6,087	742,472	0.0
Salmar ASA	13,242	983,333	0.1
		<u>7,634,220</u>	<u>0.5</u>
HAUSHALTSPRODUKTE			
Procter & Gamble Co., (The)	16,465	2,434,844	0.2
TABAK			
Altria Group, Inc.	24,664	1,334,076	0.1
Imperial Brands PLC	137,318	3,098,181	0.2
Philip Morris International, Inc.	7,416	787,950	0.1
Swedish Match AB	219,546	2,268,309	0.1
		<u>7,488,516</u>	<u>0.5</u>
		<u>36,165,153</u>	<u>2.4</u>
ENERGIE			
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
Canadian Natural Resources Ltd.	30,423	2,013,448	0.1
Civitas Resources, Inc.	313	23,898	0.0
Denbury, Inc.	2,029	148,401	0.0
Devon Energy Corp.	30,348	2,273,065	0.1
Enbridge, Inc.	40,067	1,850,903	0.1
Eni SpA	199,816	3,045,648	0.2
EOG Resources, Inc.	26,986	3,696,003	0.2
Equinor ASA	125,060	4,811,514	0.4
Inpex Corp.	220,500	2,875,826	0.2
Marathon Petroleum Corp.	35,438	3,607,234	0.2
Neste Oyj	18,880	865,673	0.1
ONEOK, Inc.	42,331	2,787,496	0.2
Shell PLC	284,211	8,511,061	0.6
Suncor Energy, Inc.	43,758	1,760,560	0.1
Valero Energy Corp.	10,693	1,385,813	0.1
Whiting Petroleum Corp.	1,263	111,725	0.0
Woodside Energy Group Ltd.	47,981	1,024,743	0.1
		<u>40,793,011</u>	<u>2.7</u>
FINANZWERTE			
BANKEN			
ABN AMRO Bank NV (GDR)	104,061	1,218,249	0.1
Australia & New Zealand Banking Group Ltd.	10,007	179,825	0.0
Bank Leumi Le-Israel BM	242,134	2,407,184	0.2
Bank of America Corp.	16,154	600,929	0.0
CaixaBank SA	35,432	128,112	0.0
Citigroup, Inc.	24,480	1,307,477	0.1
Concordia Financial Group Ltd.	406,400	1,373,240	0.1
DBS Group Holdings Ltd.	86,100	1,944,406	0.1
JPMorgan Chase & Co.	16,102	2,129,168	0.1
KBC Group NV	9,648	601,777	0.0

	Anteile	Wert (USD)	Nettöver- mögen %
KeyCorp	89,022	\$ 1,776,879	0.1%
Mitsubishi UFJ Financial Group, Inc.	585,600	3,319,318	0.3
National Bank of Canada	37,969	2,914,204	0.2
Nordea Bank Abp	307,933	3,128,534	0.2
Oversea-Chinese Banking Corp., Ltd.	154,200	1,331,474	0.1
Regions Financial Corp.	46,749	1,032,685	0.1
Royal Bank of Canada	26,199	2,737,654	0.2
Societe Generale SA	48,290	1,296,302	0.1
Toronto-Dominion Bank (The)	22,462	1,716,549	0.1
		<u>31,143,966</u>	<u>2.1</u>
KAPITALMÄRKTE			
Ameriprise Financial, Inc.	2,500	690,675	0.0
BlackRock, Inc. - Class A	5,129	3,431,711	0.2
Carlyle Group, Inc. (The)	58,845	2,267,298	0.1
CME Group, Inc. - Class A	6,308	1,254,220	0.1
Credit Suisse Group AG (REG)	383,620	2,691,579	0.2
Goldman Sachs Group, Inc. (The)	16,418	5,366,224	0.4
Houlihan Lokey, Inc.	16,564	1,423,510	0.1
IGM Financial, Inc.	32,538	1,002,238	0.1
Julius Baer Group Ltd.	46,432	2,384,045	0.1
London Stock Exchange Group PLC	11,974	1,116,846	0.1
Moody's Corp.	6,777	2,043,740	0.1
Morgan Stanley	18,818	1,620,982	0.1
Partners Group Holding AG	1,036	1,111,929	0.1
S&P Global, Inc.	2,969	1,037,606	0.1
Singapore Exchange Ltd.	135,000	939,053	0.1
		<u>28,381,656</u>	<u>1.9</u>
FINANZWESEN – VERBRAUCHER			
Ally Financial, Inc.	63,491	2,796,144	0.2
DIVERSIFIZIERTE FINANZDIENSTLEISTUNGEN			
Groupe Bruxelles Lambert SA	1,846	170,353	0.0
Kinnevik AB	37,300	744,209	0.0
M&G PLC	1,038,443	2,827,759	0.2
		<u>3,742,321</u>	<u>0.2</u>
VERSICHERUNGEN			
Admiral Group PLC	16,986	475,812	0.0
Assicurazioni Generali SpA	27,884	507,396	0.0
Aviva PLC	157,191	851,728	0.1
Fidelity National Financial, Inc.	68,763	2,908,675	0.2
Japan Post Holdings Co., Ltd.	355,900	2,652,904	0.2
Japan Post Insurance Co., Ltd.	168,800	2,787,655	0.2
Legal & General Group PLC	333,837	1,092,475	0.1
Marsh & McLennan Cos., Inc.	9,941	1,590,063	0.1
Medibank Pvt Ltd.	85,998	198,727	0.0
MetLife, Inc.	3,667	247,119	0.0
NN Group NV	50,880	2,529,555	0.1
Progressive Corp. (The)	12,347	1,473,985	0.1
Prudential Financial, Inc.	26,196	2,783,325	0.2
Sampo Oyj - Class A	22,989	1,038,528	0.1
Willis Towers Watson PLC	6,439	1,359,080	0.1
		<u>22,497,027</u>	<u>1.5</u>
HYPOTHEKEN-IMMOBILIENINVESTMENTGESELLSCHAFTEN (REITs)			
AGNC Investment Corp.	196,446	2,402,535	0.1
Annaly Capital Management, Inc.	381,218	2,519,851	0.2
		<u>4,922,386</u>	<u>0.3</u>
		<u>93,483,500</u>	<u>6.2</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
AbbVie, Inc.	44,108	6,500,196	0.4
Anylam Pharmaceuticals, Inc.	5,907	743,101	0.1
Moderna, Inc.	12,256	1,781,164	0.1
		<u>9,024,461</u>	<u>0.6</u>
GESUNDHEITSWESEN – AUSTRÜSTUNG UND BEDARF			
Align Technology, Inc.	2,614	725,751	0.1
Getinge AB - Class B	21,762	630,624	0.1
Hologic, Inc.	6,324	476,007	0.0
IDEXX Laboratories, Inc.	5,246	2,054,439	0.1
Koninklijke Philips NV	82,433	2,123,018	0.1
Medtronic PLC	29,112	2,915,567	0.2
		<u>8,925,406</u>	<u>0.6</u>

	Anteile	Wert (USD)	Nettöver- mögen %
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
AmerisourceBergen Corp. - Class A	18,477	\$ 2,860,055	0.2%
Anthem, Inc.	11,120	5,666,863	0.4
Centene Corp.	45,206	3,681,577	0.2
CVS Health Corp.	7,087	685,667	0.0
Humana, Inc.	6,739	3,061,056	0.2
McKesson Corp.	5,437	1,787,087	0.2
Molina Healthcare, Inc.	8,834	2,563,804	0.2
UnitedHealth Group, Inc.	5,888	2,925,041	0.2
		<u>23,231,150</u>	<u>1.6</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Bio-Rad Laboratories, Inc. - Class A	3,014	1,620,899	0.1
Mettler-Toledo International, Inc.	2,283	2,936,212	0.2
Sartorius Stedim Biotech	869	299,559	0.0
Thermo Fisher Scientific, Inc.	7,099	4,029,179	0.3
		<u>8,885,849</u>	<u>0.6</u>
PHARMAZEUTIKA			
Bayer AG (REG)	47,655	3,406,234	0.2
Eli Lilly & Co.	14,448	4,528,580	0.3
Johnson & Johnson	9,386	1,685,069	0.1
Merck & Co., Inc.	68,584	6,311,786	0.4
Novo Nordisk A/S - Class B	67,881	7,519,967	0.5
Pfizer, Inc.	93,169	4,941,684	0.3
Roche Holding AG (Genusschein)	32,152	10,940,798	0.7
Roche Holding AG	2,498	975,553	0.1
Sanofi	40,038	4,271,630	0.3
Sumitomo Pharma Co., Ltd.	13,600	116,525	0.0
Takeda Pharmaceutical Co., Ltd.	90,400	2,600,312	0.2
		<u>47,298,138</u>	<u>3.1</u>
		<u>97,365,004</u>	<u>6.5</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Dassault Aviation SA	738	124,942	0.0
Huntington Ingalls Industries, Inc.	13,023	2,740,821	0.2
		<u>2,865,763</u>	<u>0.2</u>
LUFTFRACHT UND LOGISTIK			
Kuehne & Nagel International AG	4,806	1,266,636	0.1
BAUPRODUKTE			
Assa Abloy AB - Class B	54,230	1,333,823	0.1
Otis Worldwide Corp.	76,815	5,715,036	0.3
Owens Corning	8,268	790,255	0.1
		<u>7,839,114</u>	<u>0.5</u>
BAU- UND INGENIEURWESEN			
AECOM	9,516	664,693	0.1
Kajima Corp.	51,800	557,694	0.0
WillScot Mobile Mini Holdings Corp.	556	19,866	0.0
		<u>1,242,253</u>	<u>0.1</u>
ELEKTRISCHE AUSRÜSTUNG			
Schneider Electric SE (Paris)	3,526	488,460	0.0
INDUSTRIELLE LAGERRÄUME			
Duke Realty Corp.	8,765	463,055	0.0
MASCHINEN			
Cummins, Inc.	7,578	1,584,711	0.1
Dover Corp.	18,136	2,428,592	0.2
Mitsubishi Heavy Industries Ltd.	46,900	1,781,497	0.1
Parker-Hannifin Corp.	9,706	2,641,682	0.2
Snap-on, Inc.	12,935	2,870,018	0.2
Volvo AB - Class B	120,868	2,117,119	0.1
		<u>13,423,619</u>	<u>0.9</u>
SCHIFFFAHRT			
AP Moller - Maersk A/S - Class A	1,059	3,059,399	0.2
AP Moller - Maersk A/S - Class B	1,045	3,049,114	0.2
SITC International Holdings Co., Ltd.	368,000	1,388,113	0.1
		<u>7,496,626</u>	<u>0.5</u>
PROFESSIONELLE DIENSTLEISTUNGEN			
Booz Allen Hamilton Holding Corp.	19,323	1,659,073	0.1
RELX PLC	84,534	2,421,249	0.2
Robert Half International, Inc.	25,730	2,319,560	0.2
Wolters Kluwer NV	17,882	1,768,832	0.1
		<u>8,168,714</u>	<u>0.6</u>

	Anteile	Wert (USD)	Nettover- mögen %
STRASSE UND SCHIENE			
Aurizon Holdings Ltd.	99,755	\$ 287,788	0.0%
Canadian National Railway Co.	5,814	661,082	0.0
Knight-Swift Transportation Holdings, Inc.	23,554	1,145,667	0.1
NIPPON EXPRESS HOLDINGS, Inc.	17,500	1,012,739	0.1
		<u>3,107,276</u>	<u>0.2</u>
		<u>46,361,516</u>	<u>3.1</u>
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS-AUSRÜSTUNG			
Juniper Networks, Inc.	81,457	2,499,101	0.2
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Arrow Electronics, Inc.	7,418	894,981	0.1
IT-DIENSTLEISTUNGEN			
Akamai Technologies, Inc.	29,999	3,031,099	0.2
Automatic Data Processing, Inc.	7,580	1,689,885	0.1
Capgemini SE	9,480	1,836,994	0.1
Cognizant Technology Solutions Corp. - Class A	51,411	3,840,402	0.3
Fidelity National Information Services, Inc.	23,267	2,431,402	0.2
Gartner, Inc.	4,396	1,153,510	0.1
Genpact Ltd.	40,350	1,790,330	0.1
International Business Machines Corp.	26,625	3,696,615	0.2
Mastercard, Inc. - Class A	3,330	1,191,707	0.1
Nomura Research Institute Ltd.	19,600	540,490	0.0
Otsuka Corp.	25,200	799,643	0.1
Paychex, Inc.	21,303	2,637,950	0.2
PayPal Holdings, Inc.	44,259	3,771,309	0.2
VeriSign, Inc.	4,420	771,511	0.1
Visa, Inc. - Class A	37,127	7,877,236	0.5
		<u>37,060,083</u>	<u>2.5</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Advanced Micro Devices, Inc.	5,987	609,836	0.0
Analog Devices, Inc.	3,618	609,271	0.0
Applied Materials, Inc.	50,161	5,883,383	0.4
ASM International NV	288	89,462	0.0
Broadcom, Inc.	4,800	2,784,624	0.2
Enphase Energy, Inc.	598	111,342	0.0
Infineon Technologies AG	35,203	1,093,706	0.1
KLA Corp.	10,497	3,829,830	0.3
Micron Technology, Inc.	38,529	2,844,981	0.2
NVIDIA Corp.	2,669	498,356	0.0
QUALCOMM, Inc.	23,317	3,339,461	0.2
Taiwan Semiconductor Manufacturing Co., Ltd. (Sponsored ADR)	9,880	941,564	0.1
Texas Instruments, Inc.	3,950	698,202	0.0
		<u>23,334,018</u>	<u>1.5</u>
SOFTWARE			
Adobe, Inc.	3,543	1,475,589	0.1
Avaya Holdings Corp.	457	1,686	0.0
Bentley Systems, Inc.	2,884	99,152	0.0
Cadence Design Systems, Inc.	3,210	493,473	0.0
Constellation Software, Inc./Canada	1,432	2,253,816	0.2
CrowdStrike Holdings, Inc. - Class A	1,941	310,541	0.0
DocuSign, Inc.	626	52,528	0.0
Dropbox, Inc. - Class A	21,977	458,001	0.0
Fortinet, Inc.	9,269	2,726,384	0.2
Microsoft Corp.	108,858	29,595,224	2.0
NortonLifeLock, Inc.	189,185	4,604,763	0.3
Oracle Corp.	82,408	5,926,783	0.4
Oracle Corp. Japan	10,200	619,598	0.1
SAP SE	20,007	1,992,991	0.1
ServiceNow, Inc.	6,910	3,230,218	0.2
SS&C Technologies Holdings, Inc.	4,342	277,845	0.0
Synopsys, Inc.	5,152	1,644,518	0.1
Trade Desk, Inc. (The) - Class A	18,215	948,091	0.1
VMware, Inc. - Class A	13,107	1,679,007	0.1
		<u>58,390,208</u>	<u>3.9</u>
TECHNOLOGIE - HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	128,248	19,088,432	1.2
HP, Inc.	76,202	2,959,686	0.2
NetApp, Inc.	33,268	2,393,633	0.1
Ricoh Co., Ltd.	108,200	911,087	0.1
Samsung Electronics Co., Ltd.	101,546	5,532,008	0.4
		<u>30,884,846</u>	<u>2.0</u>
		<u>153,063,237</u>	<u>10.2</u>

	Anteile	Wert (USD)	Nettover- mögen %
GRUNDSTOFFE			
CHEMIKALIEN			
Linde PLC	7,531	\$ 2,445,165	0.1%
Mitsubishi Chemical Holdings Corp.	131,200	780,871	0.1
Sumitomo Chemical Co., Ltd.	665,000	<u>2,742,960</u>	<u>0.2</u>
		<u>5,968,996</u>	<u>0.4</u>
CONTAINER UND VERPACKUNGEN			
Packaging Corp. of America	17,868	2,810,279	0.2
Sealed Air Corp.	11,067	<u>688,146</u>	<u>0.0</u>
		<u>3,498,425</u>	<u>0.2</u>
METALL UND BERGBAU			
Anglo American PLC	87,327	4,277,284	0.3
BHP Group Ltd.	103,150	3,302,282	0.2
Fortescue Metals Group Ltd.	188,764	2,724,231	0.2
Glencore PLC	148,261	975,406	0.1
Rio Tinto Ltd.	28,420	2,334,278	0.1
Steel Dynamics, Inc.	32,012	2,733,185	0.2
Teck Resources Ltd. - Class B	71,332	<u>2,957,386</u>	<u>0.2</u>
		<u>19,304,052</u>	<u>1.3</u>
		<u>28,771,473</u>	<u>1.9</u>
IMMOBILIEN			
REITs – DIVERSIFIZIERT			
Armada Hoffer Properties, Inc.	24,740	340,917	0.0
Charter Hall Long Wale REIT	55,850	197,197	0.0
Essential Properties Realty Trust, Inc.	18,660	426,941	0.0
Fibra Uno Administracion SA de CV	136,730	143,257	0.0
Growthpoint Properties Ltd.	158,470	145,871	0.0
Hulic Reit, Inc.	165	207,764	0.0
ICADE	9,570	555,303	0.1
Merlin Properties Socimi SA	50,010	565,337	0.1
NIPPON REIT Investment Corp.	52	153,696	0.0
Nomura Real Estate Master Fund, Inc.	64	83,421	0.0
NTT UD REIT Investment Corp.	89	105,153	0.0
One Liberty Properties, Inc.	16,798	460,769	0.0
Stockland	1,191,796	<u>3,421,170</u>	<u>0.2</u>
		<u>6,806,796</u>	<u>0.4</u>
AKTIEN-IMMOBILIENINVESTMENTGESELLSCHAFTEN (REITs)			
CapitaLand Integrated Commercial Trust	127,600	203,966	0.0
Extra Space Storage, Inc.	13,947	2,485,355	0.2
Iron Mountain, Inc.	52,375	2,823,012	0.2
Nippon Building Fund, Inc.	77	418,689	0.0
Simon Property Group, Inc.	21,833	2,503,154	0.2
Vornado Realty Trust	16,904	590,964	0.0
Weyerhaeuser Co.	72,682	<u>2,872,393</u>	<u>0.2</u>
		<u>11,897,533</u>	<u>0.8</u>
REITs – GESUNDHEITSWESSEN			
Medical Properties Trust, Inc.	49,500	919,710	0.1
Omega Healthcare Investors, Inc.	12,312	366,528	0.0
Physicians Realty Trust	36,920	684,866	0.0
Ventas, Inc.	21,490	<u>1,219,343</u>	<u>0.1</u>
		<u>3,190,447</u>	<u>0.2</u>
REITs – HOTELS UND RESORTS			
Apple Hospitality REIT, Inc.	53,810	899,165	0.1
Invincible Investment Corp.	448	<u>148,945</u>	<u>0.0</u>
		<u>1,048,110</u>	<u>0.1</u>
REITs – INDUSTRIE			
Ascendas Real Estate Investment Trust	166,600	339,268	0.0
Centuria Industrial REIT	95,070	234,018	0.0
Dream Industrial Real Estate Investment Trust	67,300	756,084	0.1
Industrial & Infrastructure Fund Investment Corp.	102	150,859	0.0
Industrial Logistics Properties Trust	28,650	437,199	0.0
LaSalle Logiport REIT	155	220,457	0.0
LondonMetric Property PLC	69,380	223,810	0.0
STAG Industrial, Inc.	23,770	<u>791,541</u>	<u>0.1</u>
		<u>3,153,236</u>	<u>0.2</u>

	Anteile	Wert (USD)	Nettover- mögen %
REITs – BÜROS			
Befimmo SA	7,160	\$ 361,271	0.0%
City Office REIT, Inc.	31,380	437,437	0.1
Japan Prime Realty Investment Corp.	42	133,926	0.0
		<u>932,634</u>	<u>0.1</u>
IMMOBILIEN-MANAGEMENT UND -ERSCHLIESSUNG			
CBRE Group, Inc. - Class A	29,830	2,471,117	0.2
Nomura Real Estate Holdings, Inc.	120,200	3,011,186	0.2
Vonovia SE	13,649	519,445	0.0
		<u>6,001,748</u>	<u>0.4</u>
REITs – WOHNRAUM			
American Campus Communities, Inc.	16,780	1,090,700	0.1
Independence Realty Trust, Inc.	39,840	936,638	0.1
Kenedix Residential Next Investment Corp.	63	104,776	0.0
Killam Apartment Real Estate Investment Trust	21,820	331,220	0.0
Sun Communities, Inc.	5,310	871,530	0.1
UDR, Inc.	16,740	800,172	0.0
UNITE Group PLC (The)	16,060	234,347	0.0
		<u>4,369,383</u>	<u>0.3</u>
REITs – EINZELHANDEL			
Brixmor Property Group, Inc.	25,253	615,668	0.1
Frontier Real Estate Investment Corp.	27	111,368	0.0
HomeCo Daily Needs REIT	135,804	131,571	0.0
Kenedix Retail REIT Corp.	50	108,013	0.0
Klepierre SA	20,573	468,668	0.0
Link REIT	20,700	187,422	0.0
Mercialys SA	34,603	343,619	0.0
Shopping Centres Australasia Property Group	90,940	193,831	0.0
SITE Centers Corp.	19,890	312,671	0.0
Vicinity Centres	70,371	95,448	0.0
Waypoint REIT Ltd.	96,080	172,380	0.0
		<u>2,740,659</u>	<u>0.1</u>
REITs – SPEZIALISIERT			
CubeSmart	9,800	436,394	0.0
Digital Realty Trust, Inc.	2,080	290,347	0.0
EPR Properties	14,300	732,732	0.1
Gaming and Leisure Properties, Inc.	24,705	1,156,688	0.1
National Storage Affiliates Trust	4,270	223,962	0.0
		<u>2,840,123</u>	<u>0.2</u>
		<u>42,980,669</u>	<u>2.8</u>
WOHNRAUM			
LAGERRÄUME			
Public Storage	6,553	2,166,684	0.1
VERSORGUNG			
STROMVERSORGUNGSBETRIEBE			
American Electric Power Co., Inc.	13,125	1,339,144	0.1
Endesa SA	67,525	1,495,499	0.1
Enel SpA	100,540	652,357	0.1
Iberdrola SA	144,211	1,708,413	0.1
NRG Energy, Inc.	72,794	3,351,436	0.2
		<u>8,546,849</u>	<u>0.6</u>
GASVERSORGUNGSBETRIEBE			
AltaGas Ltd.	110,747	2,674,004	0.2
Naturgy Energy Group SA	21,002	634,464	0.0
Snam SpA	60,057	348,805	0.0
UGI Corp.	64,368	2,751,088	0.2
		<u>6,408,361</u>	<u>0.4</u>
UNABHÄNGIGE STROM- UND ERNEUERBARE ELEKTRIZITÄTSPRODUZENTEN			
Uniper SE	16,779	433,035	0.0
MEHRFACH-VERSORGUNGSBETRIEBE			
Ameren Corp.	13,515	1,286,493	0.1
E.ON SE	123,558	1,258,012	0.1
Sempra Energy	5,913	968,904	0.1
		<u>3,513,409</u>	<u>0.3</u>
		<u>18,901,654</u>	<u>1.3</u>
		<u>664,563,902</u>	<u>44.1</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Ally Financial, Inc., Series B(a)	4.70%	05/15/2026	USD 551	\$ 466,288	0.0%
Ally Financial, Inc., Series C(a)	4.70%	05/15/2028	164	130,918	0.0
Banco Bilbao Vizcaya Argentaria SA, Series 9(a)	6.50%	03/05/2025	200	197,210	0.0
Bread Financial Holdings, Inc.	4.75%	12/15/2024	833	785,824	0.1
Bread Financial Holdings, Inc.	7.00%	01/15/2026	305	298,360	0.0
CaixaBank SA(a)	5.88%	10/09/2027	EUR 600	628,641	0.1
Credit Suisse Group AG(a)	7.25%	09/12/2025	USD 1,000	969,761	0.1
Societe Generale SA(a)	8.00%	09/29/2025	791	822,133	0.0
UniCredit SpA(a)	9.25%	06/03/2022	EUR 230	246,916	0.0
				<u>4,546,051</u>	<u>0.3</u>
MAKLER					
Advisor Group Holdings, Inc.	10.75%	08/01/2027	USD 550	572,679	0.0
AG Issuer LLC	6.25%	03/01/2028	500	468,049	0.0
Jane Street Group/JSG Finance, Inc.	4.50%	11/15/2029	636	594,424	0.1
NFP Corp.	6.88%	08/15/2028	2,000	1,737,368	0.1
				<u>3,372,520</u>	<u>0.2</u>
FINANZEN					
Aircastle Ltd.(a)	5.25%	06/15/2026	633	538,050	0.0
Compass Group Diversified Holdings LLC	5.25%	04/15/2029	451	406,950	0.0
Curo Group Holdings Corp.	7.50%	08/01/2028	1,113	811,957	0.1
Enova International, Inc.	8.50%	09/01/2024	11	10,578	0.0
Enova International, Inc.	8.50%	09/15/2025	1,485	1,333,822	0.1
goeasy Ltd.	5.38%	12/01/2024	526	503,119	0.0
Jefferies Finance LLC/JFIN Co-Issuer Corp.	5.00%	08/15/2028	840	757,805	0.1
Lincoln Financing SARL	3.63%	04/01/2024	EUR 100	106,320	0.0
Navient Corp.	7.25%	09/25/2023	USD 6	6,164	0.0
				<u>4,474,765</u>	<u>0.3</u>
VERSICHERUNGEN					
Acrisure LLC/Acrisure Finance, Inc.	6.00%	08/01/2029	1,494	1,305,602	0.1
Acrisure LLC/Acrisure Finance, Inc.	10.13%	08/01/2026	159	162,532	0.0
AmWINS Group, Inc.	4.88%	06/30/2029	119	110,231	0.0
Ardonagh Midco 2 PLC(b)	11.50%	01/15/2027	1,007	1,066,665	0.1
AssuredPartners, Inc.	5.63%	01/15/2029	1,042	908,115	0.1
				<u>3,553,145</u>	<u>0.3</u>
SONSTIGE FINANZWERTE					
Armor Holdco, Inc.	8.50%	11/15/2029	610	529,868	0.1
Coinbase Global, Inc.	3.63%	10/01/2031	749	506,118	0.0
Intrum AB	3.50%	07/15/2026	EUR 662	649,246	0.0
Intrum AB	4.88%	08/15/2025	228	237,508	0.0
				<u>1,922,740</u>	<u>0.1</u>
REITs					
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	4.50%	04/01/2027	USD 1,186	1,110,615	0.1
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	5.75%	05/15/2026	397	390,325	0.0
Diversified Healthcare Trust	4.75%	02/15/2028	1,380	1,155,274	0.1
Diversified Healthcare Trust	9.75%	06/15/2025	781	819,445	0.1
Iron Mountain, Inc.	4.88%	09/15/2029	645	610,766	0.0
Park Intermediate Holdings LLC/PK Domestic Property LLC/ PK Finance Co-Issuer	4.88%	05/15/2029	280	265,543	0.0
				<u>4,351,968</u>	<u>0.3</u>
				<u>22,221,189</u>	<u>1.5</u>
INDUSTRIE					
GRUNDSTOFFE					
Ashland LLC	6.88%	05/15/2043	40	42,427	0.0
ASP Unifrax Holdings, Inc.	5.25%	09/30/2028	56	50,612	0.0
ASP Unifrax Holdings, Inc.	7.50%	09/30/2029	101	74,137	0.0
Axalta Coating Systems LLC	3.38%	02/15/2029	250	220,278	0.0
Berry Global, Inc.	4.50%	02/15/2026	286	278,748	0.0
Cleveland-Cliffs, Inc.	4.63%	03/01/2029	154	143,609	0.0
Cleveland-Cliffs, Inc.	4.88%	03/01/2031	104	98,197	0.0
Cleveland-Cliffs, Inc.	6.75%	03/15/2026	61	63,748	0.0
CVR Partners LP/CVR Nitrogen Finance Corp.	6.13%	06/15/2028	374	358,356	0.0
FMG Resources (August 2006) Pty Ltd.	4.38%	04/01/2031	500	444,473	0.0
FMG Resources (August 2006) Pty Ltd.	4.50%	09/15/2027	697	668,193	0.1
FMG Resources (August 2006) Pty Ltd.	6.13%	04/15/2032	521	517,778	0.0
Glatfelter Corp.	4.75%	11/15/2029	223	160,432	0.0
Graham Packaging Co., Inc.	7.13%	08/15/2028	159	131,366	0.0
Hecla Mining Co.	7.25%	02/15/2028	642	629,261	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
Illuminate Buyer LLC/Illuminate Holdings IV, Inc.	9.00%	07/01/2028	USD 550	\$ 489,282	0.0%
INEOS Quattro Finance 1 PLC	3.75%	07/15/2026	EUR 101	98,414	0.0
INEOS Quattro Finance 2 PLC	3.38%	01/15/2026	USD 205	190,220	0.0
Ingevity Corp.	3.88%	11/01/2028	1,250	1,134,997	0.1
Intelligent Packaging Holdco Issuer LP(b)	9.00%	01/15/2026	300	285,143	0.0
Intelligent Packaging Ltd. Finco, Inc./Intelligent Packaging Ltd. Co-Issuer LLC	6.00%	09/15/2028	727	672,477	0.1
Joseph T Ryerson & Son, Inc.	8.50%	08/01/2028	209	217,445	0.0
Kleopatra Finco SARL	4.25%	03/01/2026	EUR 567	518,858	0.1
Mercer International, Inc.	5.13%	02/01/2029	USD 550	505,952	0.0
Olin Corp.	5.00%	02/01/2030	250	245,891	0.0
PIC AU Holdings LLC/PIC AU Holdings Corp.	10.00%	12/31/2024	5	5,156	0.0
Valvoline, Inc.	4.25%	02/15/2030	1,712	1,559,301	0.1
Vibrantz Technologies, Inc.	9.00%	02/15/2030	1,923	1,404,043	0.1
WR Grace Holdings LLC	4.88%	06/15/2027	1,085	1,014,672	0.1
				<u>12,223,466</u>	<u>0.8</u>
INVESTITIONSGÜTER					
ARD Finance SA(b)	5.00%	06/30/2027	EUR 225	190,522	0.0
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	3.25%	09/01/2028	USD 1,000	890,000	0.1
Bombardier, Inc.	7.50%	12/01/2024	535	519,365	0.0
Bombardier, Inc.	7.50%	03/15/2025	358	348,685	0.0
Bombardier, Inc.	7.88%	04/15/2027	1,007	922,793	0.1
Castle UK Finco PLC(c)	4.83%	05/15/2028	EUR 329	334,117	0.0
Castle UK Finco PLC	7.00%	05/15/2029	GBP 440	503,042	0.0
Cleaver-Brooks, Inc.	7.88%	03/01/2023	USD 349	324,685	0.0
Eco Material Technologies, Inc.	7.88%	01/31/2027	949	899,287	0.1
Energizer Holdings, Inc.	4.38%	03/31/2029	500	423,463	0.0
EnerSys	4.38%	12/15/2027	260	236,562	0.0
F-Brasile SpA/F-Brasile US LLC, Series XR	7.38%	08/15/2026	761	611,379	0.1
GFL Environmental, Inc.	5.13%	12/15/2026	710	709,572	0.1
Granite US Holdings Corp.	11.00%	10/01/2027	690	669,161	0.1
Griffon Corp.	5.75%	03/01/2028	1,117	1,078,155	0.1
JELD-WEN, Inc.	4.63%	12/15/2025	5	4,595	0.0
LSB Industries, Inc.	6.25%	10/15/2028	196	194,392	0.0
Madison IAQ LLC	5.88%	06/30/2029	1,183	926,165	0.1
Moog, Inc.	4.25%	12/15/2027	500	474,849	0.0
Renk AG/Frankfurt am Main	5.75%	07/15/2025	EUR 425	433,369	0.0
Stevens Holding Co., Inc.	6.13%	10/01/2026	USD 205	204,029	0.0
Summit Materials LLC/Summit Materials Finance Corp.	5.25%	01/15/2029	197	187,005	0.0
Tervita Corp.	11.00%	12/01/2025	503	553,312	0.0
Titan Holdings II BV	5.13%	07/15/2029	EUR 469	439,649	0.0
Triumph Group, Inc.	6.25%	09/15/2024	USD 826	788,859	0.1
WESCO Distribution, Inc.	7.25%	06/15/2028	1,603	1,683,742	0.1
				<u>14,550,754</u>	<u>1.0</u>
KOMMUNIKATIONSMEDIEN					
Advantage Sales & Marketing, Inc.	6.50%	11/15/2028	687	611,355	0.0
Altice Financing SA	5.00%	01/15/2028	1,250	1,122,400	0.1
Altice Financing SA	5.75%	08/15/2029	953	853,254	0.1
AMC Networks, Inc.	4.25%	02/15/2029	1,051	961,436	0.1
Arches Buyer, Inc.	6.13%	12/01/2028	219	183,494	0.0
Cable One, Inc.	4.00%	11/15/2030	500	442,877	0.0
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	02/01/2031	750	661,465	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	01/15/2034	1,000	829,482	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	08/15/2030	250	225,636	0.0
CCO Holdings LLC/CCO Holdings Capital Corp.	4.75%	02/01/2032	633	564,152	0.0
CCO Holdings LLC/CCO Holdings Capital Corp.	5.50%	05/01/2026	126	126,071	0.0
Clear Channel Outdoor Holdings, Inc.	5.13%	08/15/2027	159	145,235	0.0
CSC Holdings LLC	4.63%	12/01/2030	500	392,819	0.0
CSC Holdings LLC	5.00%	11/15/2031	275	216,671	0.0
CSC Holdings LLC	5.75%	01/15/2030	737	616,291	0.1
CSC Holdings LLC	7.50%	04/01/2028	1,110	1,031,998	0.1
DISH DBS Corp.	5.00%	03/15/2023	61	59,771	0.0
DISH DBS Corp.	5.25%	12/01/2026	877	743,644	0.1
DISH DBS Corp.	5.75%	12/01/2028	911	744,910	0.1
DISH DBS Corp.	5.88%	11/15/2024	90	82,741	0.0
DISH DBS Corp.	7.38%	07/01/2028	725	567,279	0.0
DISH Network Corp.(d)	3.38%	08/15/2026	473	356,782	0.0
Gray Escrow II, Inc.	5.38%	11/15/2031	816	743,578	0.1
iHeartCommunications, Inc.	4.75%	01/15/2028	240	216,449	0.0
iHeartCommunications, Inc.	5.25%	08/15/2027	89	83,663	0.0
iHeartCommunications, Inc.	6.38%	05/01/2026	468	462,042	0.0
iHeartCommunications, Inc.	8.38%	05/01/2027	15	14,379	0.0
Lamar Media Corp.	4.88%	01/15/2029	83	81,565	0.0
LCPR Senior Secured Financing DAC	5.13%	07/15/2029	500	454,602	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
McGraw-Hill Education, Inc.	5.75%	08/01/2028	USD 828	\$ 751,824	0.1%
McGraw-Hill Education, Inc.	8.00%	08/01/2029	552	477,475	0.0
National CineMedia LLC	5.75%	08/15/2026	200	104,302	0.0
National CineMedia LLC	5.88%	04/15/2028	128	98,742	0.0
Scripps Escrow II, Inc.	3.88%	01/15/2029	250	225,855	0.0
Sinclair Television Group, Inc.	5.50%	03/01/2030	2,098	1,726,844	0.1
Sirius XM Radio, Inc.	3.88%	09/01/2031	701	616,984	0.1
Sirius XM Radio, Inc.	5.50%	07/01/2029	1,498	1,488,583	0.1
Summer BC Bidco B LLC	5.50%	10/31/2026	311	291,790	0.0
Summer BC Holdco B SARL	5.75%	10/31/2026	EUR 306	317,950	0.0
TEGNA, Inc.	4.63%	03/15/2028	USD 475	465,114	0.0
TEGNA, Inc.	5.00%	09/15/2029	1,152	1,137,485	0.1
Univision Communications, Inc.	4.50%	05/01/2029	1,549	1,429,159	0.1
Urban One, Inc.	7.38%	02/01/2028	1,831	1,727,134	0.1
Virgin Media Finance PLC	5.00%	07/15/2030	250	222,219	0.0
Ziggo Bond Co., BV	5.13%	02/28/2030	206	182,051	0.0
				<u>24,859,552</u>	<u>1.7</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Altice France SA/France	5.13%	07/15/2029	444	384,421	0.0
Altice France SA/France	8.13%	02/01/2027	200	200,241	0.0
Connect Finco SARL/Connect US Finco LLC	6.75%	10/01/2026	1,592	1,526,999	0.1
Consolidated Communications, Inc.	5.00%	10/01/2028	137	119,233	0.0
Consolidated Communications, Inc.	6.50%	10/01/2028	649	566,442	0.0
Embarq Corp.	8.00%	06/01/2036	834	702,588	0.1
Frontier Communications Holdings LLC	5.88%	10/15/2027	1,000	980,184	0.1
Frontier Communications Holdings LLC	6.75%	05/01/2029	157	136,967	0.0
Hughes Satellite Systems Corp.	6.63%	08/01/2026	700	690,459	0.1
Iliad Holding SASU	6.50%	10/15/2026	311	300,837	0.0
Iliad Holding SASU	7.00%	10/15/2028	622	599,725	0.0
Kaixo Bondeo Telecom SA	5.13%	09/30/2029	EUR 538	486,847	0.0
Level 3 Financing, Inc.	3.75%	07/15/2029	USD 174	148,588	0.0
Level 3 Financing, Inc.	4.25%	07/01/2028	94	83,499	0.0
Level 3 Financing, Inc.	4.63%	09/15/2027	257	238,916	0.0
Level 3 Financing, Inc.	5.25%	03/15/2026	480	471,419	0.0
Sprint Capital Corp.	8.75%	03/15/2032	750	973,807	0.1
Telecom Italia Capital SA	7.72%	06/04/2038	1,682	1,513,899	0.1
Vmed O2 UK Financing I PLC	4.75%	07/15/2031	1,144	1,038,551	0.1
Zayo Group Holdings, Inc.	6.13%	03/01/2028	875	699,992	0.1
				<u>11,863,614</u>	<u>0.8</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Allison Transmission, Inc.	5.88%	06/01/2029	877	878,442	0.1
American Axle & Manufacturing, Inc.	5.00%	10/01/2029	1,000	893,281	0.1
Aston Martin Capital Holdings Ltd.	10.50%	11/30/2025	504	489,822	0.0
Clarios Global LP/Clarios US Finance Co.	6.25%	05/15/2026	1,041	1,044,737	0.1
Clarios Global LP/Clarios US Finance Co.	8.50%	05/15/2027	640	638,086	0.0
Dana Financing Luxembourg SARL	5.75%	04/15/2025	5	4,939	0.0
Dana, Inc.	5.38%	11/15/2027	61	58,360	0.0
Dana, Inc.	5.63%	06/15/2028	91	88,147	0.0
Dealer Tire LLC/DT Issuer LLC	8.00%	02/01/2028	751	694,474	0.1
Goodyear Tire & Rubber Co., (The)	5.00%	07/15/2029	162	148,748	0.0
Goodyear Tire & Rubber Co., (The)	5.25%	07/15/2031	147	133,747	0.0
IHO Verwaltungs GmbH(b)	3.63%	05/15/2025	EUR 100	100,594	0.0
IHO Verwaltungs GmbH(b)	4.75%	09/15/2026	USD 750	685,310	0.0
IHO Verwaltungs GmbH(b)	6.38%	05/15/2029	534	482,967	0.0
Jaguar Land Rover Automotive PLC	5.88%	11/15/2024	EUR 250	263,020	0.0
Jaguar Land Rover Automotive PLC	5.88%	01/15/2028	USD 2,023	1,690,471	0.1
Jaguar Land Rover Automotive PLC	7.75%	10/15/2025	536	529,008	0.0
Meritor, Inc.	6.25%	06/01/2025	200	206,325	0.0
PM General Purchaser LLC.	9.50%	10/01/2028	1,093	929,968	0.1
Real Hero Merger Sub 2, Inc.	6.25%	02/01/2029	357	283,762	0.0
Tenneco, Inc.	5.00%	07/15/2026	775	731,519	0.1
Tenneco, Inc.	7.88%	01/15/2029	1,025	1,030,232	0.1
Titan International, Inc.	7.00%	04/30/2028	595	583,329	0.0
ZF North America Capital, Inc.	4.75%	04/29/2025	1,299	1,272,237	0.1
				<u>13,861,525</u>	<u>0.9</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Carnival Corp.	4.00%	08/01/2028	430	389,838	0.0
Carnival Corp.	5.75%	03/01/2027	1,536	1,357,778	0.1
Carnival Corp.	7.63%	03/01/2026	EUR 304	304,567	0.0
Carnival Corp.	9.88%	08/01/2027	USD 354	374,798	0.0
Carnival PLC	1.00%	10/28/2029	EUR 138	95,905	0.0
Cedar Fair LP/Canada's Wonderland Co./ Magnum Management Corp./Millennium Op.	5.38%	04/15/2027	USD 760	743,376	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
Cedar Fair LP/Canada's Wonderland Co./ Magnum Management Corp./Millennium Op.	5.50%	05/01/2025	USD 1,855	\$ 1,883,812	0.1%
Lindblad Expeditions LLC	6.75%	02/15/2027	248	241,323	0.0
Mattel, Inc.	5.88%	12/15/2027	706	727,988	0.0
NCL Corp., Ltd.	3.63%	12/15/2024	1,200	1,093,407	0.1
Royal Caribbean Cruises Ltd.	5.38%	07/15/2027	651	551,722	0.0
Royal Caribbean Cruises Ltd.	5.50%	08/31/2026	532	470,155	0.0
Royal Caribbean Cruises Ltd.	5.50%	04/01/2028	984	829,020	0.1
Royal Caribbean Cruises Ltd.	10.88%	06/01/2023	369	382,837	0.0
Royal Caribbean Cruises Ltd.	11.50%	06/01/2025	791	857,420	0.1
SeaWorld Parks & Entertainment, Inc.	5.25%	08/15/2029	1,000	903,120	0.1
SeaWorld Parks & Entertainment, Inc.	8.75%	05/01/2025	479	496,760	0.0
Six Flags Entertainment Corp.	5.50%	04/15/2027	1,050	1,025,438	0.1
Six Flags Theme Parks, Inc.	7.00%	07/01/2025	213	220,859	0.0
Vail Resorts, Inc.	6.25%	05/15/2025	156	160,174	0.0
Viking Cruises Ltd.	5.88%	09/15/2027	1,663	1,407,516	0.1
Viking Cruises Ltd.	7.00%	02/15/2029	195	166,394	0.0
Viking Cruises Ltd.	13.00%	05/15/2025	250	274,329	0.0
VOC Escrow Ltd.	5.00%	02/15/2028	950	843,067	0.1
				<u>15,801,603</u>	<u>1.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Adams Homes, Inc.	7.50%	02/15/2025	342	331,784	0.0
Beazer Homes USA, Inc.	6.75%	03/15/2025	17	16,704	0.0
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	6.25%	09/15/2027	960	900,361	0.1
Caesars Entertainment, Inc.	4.63%	10/15/2029	392	334,316	0.0
Caesars Entertainment, Inc.	6.25%	07/01/2025	600	606,944	0.1
Churchill Downs, Inc.	4.75%	01/15/2028	750	711,805	0.1
CP Atlas Buyer, Inc.	7.00%	12/01/2028	245	201,347	0.0
Empire Communities Corp.	7.00%	12/15/2025	154	138,162	0.0
Everi Holdings, Inc.	5.00%	07/15/2029	104	92,944	0.0
Five Point Operating Co., LP/Five Point Capital Corp.	7.88%	11/15/2025	1,377	1,333,847	0.1
Hilton Domestic Operating Co., Inc.	3.63%	02/15/2032	513	445,301	0.0
Hilton Domestic Operating Co., Inc.	5.38%	05/01/2025	154	156,586	0.0
Hilton Domestic Operating Co., Inc.	5.75%	05/01/2028	166	169,327	0.0
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	4.88%	07/01/2031	429	379,752	0.0
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	5.00%	06/01/2029	375	350,445	0.0
Installed Building Products, Inc.	5.75%	02/01/2028	33	31,118	0.0
KB Home	4.80%	11/15/2029	65	60,396	0.0
Marriott Ownership Resorts, Inc.	6.13%	09/15/2025	82	83,396	0.0
Mattamy Group Corp.	4.63%	03/01/2030	910	754,408	0.1
Premier Entertainment Sub LLC/ Premier Entertainment Finance Corp.	5.63%	09/01/2029	1,183	937,905	0.1
Premier Entertainment Sub LLC/ Premier Entertainment Finance Corp.	5.88%	09/01/2031	424	333,021	0.0
Scientific Games International, Inc.	7.00%	05/15/2028	25	24,831	0.0
Shea Homes LP/Shea Homes Funding Corp.	4.75%	02/15/2028	238	210,119	0.0
Standard Industries, Inc./NJ	4.38%	07/15/2030	507	457,197	0.0
Sugarhouse HSP Gaming Prop Mezz LP/ Sugarhouse HSP Gaming Finance Corp.	5.88%	05/15/2025	24	23,089	0.0
Taylor Morrison Communities, Inc.	5.75%	01/15/2028	129	127,693	0.0
Taylor Morrison Communities, Inc./ Taylor Morrison Holdings II, Inc.	5.88%	04/15/2023	50	50,375	0.0
Travel + Leisure Co.	6.00%	04/01/2027	651	646,118	0.1
Travel + Leisure Co.	6.63%	07/31/2026	1,760	1,815,124	0.1
Victors Merger Corp.	6.38%	05/15/2029	997	648,050	0.1
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.	5.50%	03/01/2025	470	458,505	0.0
Wynn Resorts Finance LLC/Wynn Resorts Capital Corp.	5.13%	10/01/2029	137	121,492	0.0
Wynn Resorts Finance LLC/Wynn Resorts Capital Corp.	7.75%	04/15/2025	533	542,205	0.0
				<u>13,494,667</u>	<u>0.9</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
1011778 BC ULC/New Red Finance, Inc.	3.50%	02/15/2029	1,000	918,982	0.1
1011778 BC ULC/New Red Finance, Inc.	5.75%	04/15/2025	297	305,790	0.0
				<u>1,224,772</u>	<u>0.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Arko Corp.	5.13%	11/15/2029	310	261,491	0.0
Asbury Automotive Group, Inc.	4.63%	11/15/2029	431	398,365	0.0
Asbury Automotive Group, Inc.	5.00%	02/15/2032	163	147,764	0.0
Bath & Body Works, Inc.	5.25%	02/01/2028	364	347,832	0.0
Bath & Body Works, Inc.	6.63%	10/01/2030	1,428	1,426,825	0.1
Bath & Body Works, Inc.	6.75%	07/01/2036	347	309,664	0.0
Bath & Body Works, Inc.	7.50%	06/15/2029	117	120,948	0.0
Bath & Body Works, Inc.	9.38%	07/01/2025	36	38,916	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
BCPE Ulysses Intermediate, Inc.(b)	7.75%	04/01/2027	USD 276	\$ 222,562	0.0%
Carvana Co.	5.50%	04/15/2027	98	70,835	0.0
Carvana Co.	5.88%	10/01/2028	302	212,691	0.0
Dufry One BV	2.50%	10/15/2024	EUR 833	852,857	0.1
FirstCash, Inc.	4.63%	09/01/2028	USD 132	119,960	0.0
FirstCash, Inc.	5.63%	01/01/2030	684	653,179	0.1
Foundation Building Materials, Inc.	6.00%	03/01/2029	132	107,065	0.0
Kontoor Brands, Inc.	4.13%	11/15/2029	624	532,201	0.0
LBM Acquisition LLC	6.25%	01/15/2029	174	136,827	0.0
Levi Strauss & Co.	3.50%	03/01/2031	750	658,335	0.1
Michaels Cos, Inc. (The)	5.25%	05/01/2028	500	411,258	0.0
Michaels Cos, Inc. (The)	7.88%	05/01/2029	793	569,102	0.0
Murphy Oil USA, Inc.	3.75%	02/15/2031	250	226,416	0.0
Murphy Oil USA, Inc.	4.75%	09/15/2029	460	443,168	0.0
Murphy Oil USA, Inc.	5.63%	05/01/2027	4	4,038	0.0
NMG Holding Co., Inc./Neiman Marcus Group LLC	7.13%	04/01/2026	828	823,921	0.1
PetSmart, Inc./PetSmart Finance Corp.	4.75%	02/15/2028	361	332,082	0.0
PetSmart, Inc./PetSmart Finance Corp.	7.75%	02/15/2029	816	764,760	0.1
Rite Aid Corp.	7.50%	07/01/2025	733	619,160	0.1
Rite Aid Corp.	8.00%	11/15/2026	986	817,747	0.1
Specialty Building Products Holdings LLC/SBP Finance Corp.	6.38%	09/30/2026	539	496,527	0.0
SRS Distribution, Inc.	6.13%	07/01/2029	157	133,783	0.0
Staples, Inc.	7.50%	04/15/2026	154	142,665	0.0
Staples, Inc.	10.75%	04/15/2027	827	685,342	0.1
TPro Acquisition Corp.	11.00%	10/15/2024	70	69,586	0.0
White Cap Buyer LLC	6.88%	10/15/2028	843	751,298	0.1
White Cap Parent LLC(b)	8.25%	03/15/2026	175	162,433	0.0
Wolverine World Wide, Inc.	4.00%	08/15/2029	500	416,335	0.0
				<u>14,487,938</u>	<u>1.0</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
AdaptHealth LLC	4.63%	08/01/2029	941	810,317	0.1
AdaptHealth LLC	6.13%	08/01/2028	146	136,503	0.0
AHP Health Partners, Inc.	5.75%	07/15/2029	484	380,923	0.0
Albertsons Cos., Inc./Safeway, Inc./ New Albertsons LP/Albertsons LLC	4.63%	01/15/2027	347	337,169	0.0
Albertsons Cos., Inc./Safeway, Inc./ New Albertsons LP/Albertsons LLC	4.88%	02/15/2030	490	456,791	0.0
Bausch Health Americas, Inc.	8.50%	01/31/2027	211	167,822	0.0
Bausch Health Cos., Inc.	4.88%	06/01/2028	728	625,527	0.0
Bausch Health Cos., Inc.	6.25%	02/15/2029	30	18,701	0.0
Catalent Pharma Solutions, Inc.	5.00%	07/15/2027	450	444,930	0.0
CD&R Smokey Buyer, Inc.	6.75%	07/15/2025	290	296,272	0.0
Charles River Laboratories International, Inc.	4.00%	03/15/2031	421	388,836	0.0
CHS/Community Health Systems, Inc.	4.75%	02/15/2031	231	186,618	0.0
CHS/Community Health Systems, Inc.	6.88%	04/01/2028	1,011	699,019	0.1
CHS/Community Health Systems, Inc.	6.88%	04/15/2029	1,706	1,326,972	0.1
DaVita, Inc.	3.75%	02/15/2031	250	205,013	0.0
DaVita, Inc.	4.63%	06/01/2030	125	108,523	0.0
Elanco Animal Health, Inc.	6.40%	08/28/2028	500	515,199	0.0
Emergent BioSolutions, Inc.	3.88%	08/15/2028	69	54,274	0.0
Endo Luxembourg Finance Co., I SARL/Endo US, Inc.	6.13%	04/01/2029	122	93,025	0.0
Global Medical Response, Inc.	6.50%	10/01/2025	795	768,034	0.1
Grifols Escrow Issuer SA	4.75%	10/15/2028	948	864,128	0.1
Hologic, Inc.	3.25%	02/15/2029	750	679,555	0.1
Kronos Acquisition Holdings, Inc./KIK Custom Products, Inc.	5.00%	12/31/2026	607	549,463	0.0
Kronos Acquisition Holdings, Inc./KIK Custom Products, Inc.	7.00%	12/31/2027	1,027	823,663	0.1
Lamb Weston Holdings, Inc.	4.88%	05/15/2028	500	495,220	0.0
Legacy LifePoint Health LLC	4.38%	02/15/2027	967	903,363	0.1
LifePoint Health, Inc.	5.38%	01/15/2029	1,000	840,093	0.1
Mallinckrodt International Finance SA/Mallinckrodt CB LLC(e)	5.50%	04/15/2025	22	8,522	0.0
ModivCare Escrow Issuer, Inc.	5.00%	10/01/2029	108	98,367	0.0
ModivCare, Inc.	5.88%	11/15/2025	97	96,100	0.0
Mozart Debt Merger Sub, Inc.	3.88%	04/01/2029	611	551,614	0.0
Mozart Debt Merger Sub, Inc.	5.25%	10/01/2029	1,821	1,613,042	0.1
Option Care Health, Inc.	4.38%	10/31/2029	561	512,517	0.0
Post Holdings, Inc.	4.50%	09/15/2031	500	438,823	0.0
Post Holdings, Inc.	4.63%	04/15/2030	250	224,657	0.0
Post Holdings, Inc.	5.50%	12/15/2029	564	537,545	0.0
Post Holdings, Inc.	5.63%	01/15/2028	27	26,775	0.0
RP Escrow Issuer LLC	5.25%	12/15/2025	703	639,047	0.1
Tempur Sealy International, Inc.	3.88%	10/15/2031	500	416,667	0.0
Triton Water Holdings, Inc.	6.25%	04/01/2029	1,102	858,938	0.1
US Acute Care Solutions LLC	6.38%	03/01/2026	596	569,127	0.0
US Foods, Inc.	4.75%	02/15/2029	1,094	1,027,274	0.1
US Renal Care, Inc.	10.63%	07/15/2027	1,228	898,800	0.1
				<u>21,693,768</u>	<u>1.4</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
ENERGIE					
Antero Resources Corp.	8.38%	07/15/2026	USD 213	\$ 231,206	0.0%
Apache Corp.	5.10%	09/01/2040	500	464,822	0.0
Apache Corp.	7.75%	12/15/2029	17	18,700	0.0
Athabasca Oil Corp.	9.75%	11/01/2026	693	740,644	0.1
Berry Petroleum Co., LLC	7.00%	02/15/2026	279	270,437	0.0
Blue Racer Midstream LLC/Blue Racer Finance Corp.	7.63%	12/15/2025	771	782,565	0.1
Callon Petroleum Co.	8.00%	08/01/2028	110	113,717	0.0
Callon Petroleum Co.	8.25%	07/15/2025	10	10,003	0.0
Cheniere Energy Partners LP	4.50%	10/01/2029	176	171,903	0.0
Citgo Holding, Inc.	9.25%	08/01/2024	69	68,566	0.0
CITGO Petroleum Corp.	6.38%	06/15/2026	251	247,958	0.0
CITGO Petroleum Corp.	7.00%	06/15/2025	888	890,408	0.1
Civitas Resources, Inc.	5.00%	10/15/2026	276	264,761	0.0
CNX Resources Corp.	6.00%	01/15/2029	379	377,036	0.0
Comstock Resources, Inc.	5.88%	01/15/2030	453	433,231	0.0
Comstock Resources, Inc.	6.75%	03/01/2029	57	56,965	0.0
CQP Holdco LP/BIP-V Chinook Holdco LLC	5.50%	06/15/2031	520	492,848	0.0
Crescent Energy Finance LLC	7.25%	05/01/2026	1,357	1,318,417	0.1
Encino Acquisition Partners Holdings LLC	8.50%	05/01/2028	1,316	1,317,420	0.1
EnLink Midstream LLC	5.63%	01/15/2028	916	920,055	0.1
EnLink Midstream Partners LP	4.40%	04/01/2024	37	36,966	0.0
EnLink Midstream Partners LP	5.05%	04/01/2045	467	371,223	0.0
EnLink Midstream Partners LP	5.45%	06/01/2047	321	258,932	0.0
EnLink Midstream Partners LP	5.60%	04/01/2044	61	50,039	0.0
Genesis Energy LP/Genesis Energy Finance Corp.	5.63%	06/15/2024	18	17,669	0.0
Genesis Energy LP/Genesis Energy Finance Corp.	6.25%	05/15/2026	75	69,547	0.0
Genesis Energy LP/Genesis Energy Finance Corp.	6.50%	10/01/2025	493	477,366	0.0
Genesis Energy LP/Genesis Energy Finance Corp.	7.75%	02/01/2028	1,887	1,819,589	0.1
Global Partners LP/GLP Finance Corp.	6.88%	01/15/2029	220	208,262	0.0
Global Partners LP/GLP Finance Corp.	7.00%	08/01/2027	72	69,927	0.0
Gulfport Energy Corp.	8.00%	05/17/2026	630	648,968	0.1
Hess Midstream Operations LP	4.25%	02/15/2030	181	166,483	0.0
Hilcorp Energy I LP/Hilcorp Finance Co.	6.00%	02/01/2031	788	763,397	0.1
ITT Holdings LLC	6.50%	08/01/2029	1,691	1,447,052	0.1
Moss Creek Resources Holdings, Inc.	7.50%	01/15/2026	543	489,127	0.0
Moss Creek Resources Holdings, Inc.	10.50%	05/15/2027	1,549	1,503,136	0.1
Nabors Industries Ltd.	7.25%	01/15/2026	152	147,312	0.0
Nabors Industries Ltd.	7.50%	01/15/2028	679	644,716	0.1
Nabors Industries, Inc.	5.75%	02/01/2025	600	577,717	0.0
Nabors Industries, Inc.	7.38%	05/15/2027	676	682,588	0.1
New Fortress Energy, Inc.	6.75%	09/15/2025	1,065	1,048,582	0.1
NGL Energy Operating LLC/NGL Energy Finance Corp.	7.50%	02/01/2026	1,872	1,756,833	0.1
Occidental Petroleum Corp.	5.50%	12/01/2025	77	79,955	0.0
Occidental Petroleum Corp.	5.88%	09/01/2025	130	135,895	0.0
Occidental Petroleum Corp.	6.13%	01/01/2031	180	195,885	0.0
Occidental Petroleum Corp.	6.95%	07/01/2024	70	74,260	0.0
Occidental Petroleum Corp.	8.00%	07/15/2025	205	224,730	0.0
Occidental Petroleum Corp.	8.50%	07/15/2027	103	119,174	0.0
Occidental Petroleum Corp.	8.88%	07/15/2030	103	128,458	0.0
PBF Holding Co., LLC/PBF Finance Corp.	9.25%	05/15/2025	592	615,698	0.1
PDC Energy, Inc.	5.75%	05/15/2026	22	22,054	0.0
PDC Energy, Inc.	6.13%	09/15/2024	25	25,172	0.0
SM Energy Co.	5.63%	06/01/2025	703	699,922	0.1
SM Energy Co.	6.75%	09/15/2026	15	15,180	0.0
Southwestern Energy Co.	5.38%	02/01/2029	407	410,141	0.0
Southwestern Energy Co.	8.38%	09/15/2028	229	250,979	0.0
Summit Midstream Holdings LLC/ Summit Midstream Finance Corp.	8.50%	10/15/2026	412	395,732	0.0
Sunnova Energy Corp.	5.88%	09/01/2026	186	166,910	0.0
Sunoco LP/Sunoco Finance Corp.	5.88%	03/15/2028	40	39,997	0.0
Sunoco LP/Sunoco Finance Corp.	6.00%	04/15/2027	3	3,064	0.0
Talos Production, Inc.	12.00%	01/15/2026	815	880,006	0.1
Transocean Guardian Ltd.	5.88%	01/15/2024	303	290,101	0.0
Transocean Phoenix 2 Ltd.	7.75%	10/15/2024	16	15,586	0.0
Transocean Poseidon Ltd.	6.88%	02/01/2027	46	43,574	0.0
Transocean Sentry Ltd.	5.38%	05/15/2023	608	589,397	0.1
Transocean, Inc.	7.25%	11/01/2025	33	27,686	0.0
Transocean, Inc.	7.50%	01/15/2026	19	15,591	0.0
Transocean, Inc.	8.00%	02/01/2027	328	258,746	0.0
Transocean, Inc.	11.50%	01/30/2027	334	335,304	0.0
Venture Global Calcasieu Pass LLC	4.13%	08/15/2031	154	144,575	0.0
W&T Offshore, Inc.	9.75%	11/01/2023	594	588,372	0.0
				<u>29,239,237</u>	<u>1.9</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
SONSTIGE INDUSTRIEWERTE					
Avient Corp.	5.75%	05/15/2025	USD 202	\$ 204,845	0.0%
Interface, Inc.	5.50%	12/01/2028	130	115,454	0.0
KAR Auction Services, Inc.	5.13%	06/01/2025	882	884,452	0.1
				<u>1,204,751</u>	<u>0.1</u>
DIENSTLEISTUNGEN					
ADT Security Corp. (The)	4.13%	08/01/2029	500	446,719	0.0
Allied Universal Holdco LLC/Allied Universal Finance Corp.	6.63%	07/15/2026	1,166	1,157,056	0.1
Allied Universal Holdco LLC/Allied Universal Finance Corp.	9.75%	07/15/2027	1,062	997,697	0.1
ANGI Group LLC	3.88%	08/15/2028	2,477	2,064,703	0.2
Aptim Corp.	7.75%	06/15/2025	295	228,315	0.0
APX Group, Inc.	5.75%	07/15/2029	1,994	1,688,692	0.1
APX Group, Inc.	6.75%	02/15/2027	79	79,689	0.0
Cars.com, Inc.	6.38%	11/01/2028	421	380,041	0.0
Garda World Security Corp.	6.00%	06/01/2029	1,299	1,073,335	0.1
Gartner, Inc.	4.50%	07/01/2028	283	275,425	0.0
ION Trading Technologies SARL	5.75%	05/15/2028	275	246,165	0.0
Korn Ferry	4.63%	12/15/2027	163	156,480	0.0
MoneyGram International, Inc.	5.38%	08/01/2026	457	458,038	0.0
MPH Acquisition Holdings LLC	5.50%	09/01/2028	204	193,379	0.0
MPH Acquisition Holdings LLC	5.75%	11/01/2028	3,093	2,753,227	0.2
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.75%	04/15/2026	1,000	989,793	0.1
Prime Security Services Borrower LLC/Prime Finance, Inc.	6.25%	01/15/2028	1,002	923,368	0.1
Ritchie Bros Auctioneers, Inc.	5.38%	01/15/2025	12	12,040	0.0
Sabre GBLB, Inc.	7.38%	09/01/2025	500	494,216	0.0
Sabre GBLB, Inc.	9.25%	04/15/2025	364	375,609	0.0
Service Corp. International/US	3.38%	08/15/2030	597	522,846	0.0
TripAdvisor, Inc.	7.00%	07/15/2025	205	211,952	0.0
Verisure Midholding AB	5.25%	02/15/2029	EUR 508	458,810	0.0
Verscend Escrow Corp.	9.75%	08/15/2026	USD 1,188	1,225,072	0.1
WASH Multifamily Acquisition, Inc.	5.75%	04/15/2026	132	131,043	0.0
ZipRecruiter, Inc.	5.00%	01/15/2030	922	869,302	0.1
				<u>18,413,012</u>	<u>1.2</u>
TECHNOLOGIE					
Ahead DB Holdings LLC	6.63%	05/01/2028	524	447,003	0.0
Avaya, Inc.	6.13%	09/15/2028	2,152	1,527,223	0.1
Boxer Parent Co., Inc.	7.13%	10/02/2025	204	198,832	0.0
Cablevision Lightpath LLC	5.63%	09/15/2028	560	440,302	0.0
Clarivate Science Holdings Corp.	4.88%	07/01/2029	233	208,414	0.0
CommScope, Inc.	4.75%	09/01/2029	1,012	896,209	0.1
CommScope, Inc.	6.00%	03/01/2026	31	30,422	0.0
Dell International LLC/EMC Corp.	5.85%	07/15/2025	224	235,732	0.0
LogMeIn, Inc.	5.50%	09/01/2027	492	396,499	0.0
Minerva Merger Sub, Inc.	6.50%	02/15/2030	1,712	1,589,238	0.1
NCR Corp.	5.00%	10/01/2028	750	708,461	0.1
NCR Corp.	5.75%	09/01/2027	54	52,400	0.0
NCR Corp.	6.13%	09/01/2029	908	874,335	0.1
Playtika Holding Corp.	4.25%	03/15/2029	1,000	887,284	0.1
Presidio Holdings, Inc.	4.88%	02/01/2027	199	194,655	0.0
Presidio Holdings, Inc.	8.25%	02/01/2028	1,557	1,526,166	0.1
Rackspace Technology Global, Inc.	3.50%	02/15/2028	617	538,872	0.0
Science Applications International Corp.	4.88%	04/01/2028	64	61,055	0.0
Seagate HDD Cayman	4.09%	06/01/2029	1,482	1,401,391	0.1
Sensata Technologies, Inc.	3.75%	02/15/2031	840	751,654	0.1
TTM Technologies, Inc.	4.00%	03/01/2029	502	446,638	0.0
Veritas US, Inc./Veritas Bermuda Ltd.	7.50%	09/01/2025	2,768	2,434,080	0.2
Virtusa Corp.	7.13%	12/15/2028	379	319,330	0.0
				<u>16,166,195</u>	<u>1.1</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Air Canada	3.88%	08/15/2026	169	157,373	0.0
American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	5.50%	04/20/2026	563	557,131	0.0
American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	5.75%	04/20/2029	1,163	1,123,765	0.1
Hawaiian Brand Intellectual Property Ltd./ HawaiianMiles Loyalty Ltd.	5.75%	01/20/2026	521	517,686	0.0
Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.00%	09/20/2025	1,035	1,086,796	0.1
United Airlines, Inc.	4.63%	04/15/2029	162	152,100	0.0
				<u>3,594,851</u>	<u>0.2</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
AerCap Global Aviation Trust	6.50%	06/15/2045	860	834,358	0.1
Albion Financing 1 SARL/Aggreko Holdings, Inc.	6.13%	10/15/2026	620	564,358	0.0
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.38%	03/01/2029	1,437	1,314,091	0.1
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.75%	07/15/2027	281	272,303	0.0

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
PROG Holdings, Inc.....	6.00%	11/15/2029	USD 782	\$ 693,441	0.0%
				<u>3,678,551</u>	<u>0.2</u>
				<u>216,358,256</u>	<u>14.3</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Calpine Corp.....	4.63%	02/01/2029	682	606,980	0.1
Calpine Corp.....	5.25%	06/01/2026	250	246,186	0.0
NRG Energy, Inc.....	6.63%	01/15/2027	3	3,084	0.0
Vistra Corp.(a).....	7.00%	12/15/2026	452	434,559	0.0
Vistra Corp.(a).....	8.00%	10/15/2026	541	537,613	0.1
Vistra Operations Co. LLC.....	5.63%	02/15/2027	298	297,909	0.0
				<u>2,126,331</u>	<u>0.2</u>
SONSTIGE VERSORGUNGSBETRIEBE					
Solaris Midstream Holdings LLC.....	7.63%	04/01/2026	584	584,000	0.0
				<u>2,710,331</u>	<u>0.2</u>
				<u>241,289,776</u>	<u>16.0</u>
REGIERUNGEN – SCHATZPAPIERE					
KOLUMBIEN					
Colombian TES, Series B.....	6.25%	11/26/2025	COP 6,765,500	1,590,574	0.1
INDONESIEN					
Indonesia Treasury Bond, Series FR70.....	8.38%	03/15/2024	IDR 2,113,000	152,885	0.0
Indonesia Treasury Bond, Series FR71.....	9.00%	03/15/2029	31,042,000	2,359,924	0.2
				<u>2,512,809</u>	<u>0.2</u>
MEXIKO					
Mexican Bonos, Series M 20.....	10.00%	12/05/2024	MXN 37,077	1,921,569	0.1
VEREINIGTE STAATEN					
U.S. Treasury Bonds.....	1.25%	05/15/2050	USD 2,333	1,509,394	0.1
U.S. Treasury Bonds.....	1.75%	08/15/2041	818	637,017	0.0
U.S. Treasury Bonds.....	6.25%	05/15/2030	250	310,313	0.0
U.S. Treasury Notes(f).....	0.38%	01/31/2026	19,703	18,046,717	1.2
U.S. Treasury Notes.....	0.63%	07/31/2026	11,035	10,086,680	0.7
U.S. Treasury Notes(f).....	0.63%	08/15/2030	22,438	18,812,609	1.2
U.S. Treasury Notes.....	0.88%	06/30/2026	8,604	7,964,077	0.5
U.S. Treasury Notes.....	0.88%	11/15/2030	5,212	4,449,745	0.3
U.S. Treasury Notes.....	1.13%	10/31/2026	14,130	13,136,484	0.9
U.S. Treasury Notes.....	1.25%	08/15/2031	1,786	1,556,890	0.1
U.S. Treasury Notes(f).....	1.63%	08/15/2029	31,987	29,477,928	2.0
U.S. Treasury Notes.....	2.13%	03/31/2024	3,000	2,981,250	0.2
U.S. Treasury Notes.....	2.25%	02/15/2027	1,400	1,363,469	0.1
U.S. Treasury Notes.....	2.63%	02/15/2029	7,402	7,286,344	0.5
U.S. Treasury Notes.....	3.13%	11/15/2028	920	932,362	0.1
				<u>118,551,279</u>	<u>7.9</u>
				<u>124,576,231</u>	<u>8.3</u>
VORZUGSAKTIEN					
FINANZINSTITUTE					
REITs – DIVERSIFIZIERT					
Armada Hoffer Properties, Inc. Series A.....	6.75%		119,395	2,958,011	0.2
DigitalBridge Group, Inc. Series H.....	7.13%		62,129	1,483,019	0.1
DigitalBridge Group, Inc. Series I.....	7.15%		126,891	3,050,460	0.2
DigitalBridge Group, Inc. Series J.....	7.15%		123,801	2,911,800	0.2
Gladstone Commercial Corp. Series E.....	6.63%		66,824	1,631,174	0.1
Gladstone Commercial Corp. Series G.....	6.00%		20,301	475,449	0.0
Global Net Lease, Inc. Series A.....	7.25%		84,775	2,063,424	0.1
Global Net Lease, Inc. Series B.....	6.88%		36,703	875,734	0.1
PS Business Parks, Inc. Series X.....	5.25%		24,366	532,153	0.0
PS Business Parks, Inc. Series Y.....	5.20%		50,733	1,071,988	0.1
PS Business Parks, Inc. Series Z.....	4.88%		73,300	1,485,791	0.1
Vornado Realty Trust Series L.....	5.40%		26,064	587,222	0.1
				<u>19,126,225</u>	<u>1.3</u>
AKTIEN-IMMOBILIENINVESTMENTGESELLSCHAFTEN (REITs)					
Hudson Pacific Properties, Inc. Series C.....	4.75%		64,750	1,266,510	0.1
REITs – GESUNDHEITSWESEN					
Global Medical REIT, Inc. Series A.....	7.50%		41,279	1,044,359	0.1
Healthcare Trust, Inc. Series B.....	7.13%		16,118	374,260	0.0
				<u>1,418,619</u>	<u>0.1</u>
REITs – HOTELS UND RESORTS					
Chatham Lodging Trust Series A.....	6.63%		60,798	1,489,551	0.1
DiamondRock Hospitality Co.....	8.25%		105,507	2,877,176	0.1
Hersha Hospitality Trust Series C.....	6.88%		37,190	840,122	0.1
Hersha Hospitality Trust Series D.....	6.50%		64,515	1,374,169	0.1

	Zinssatz	Anteile	Wert (USD)	Nettover- mögen %
Hersha Hospitality Trust Series E	6.50%	35,176	\$ 755,053	0.0%
Pebblebrook Hotel Trust Series E	6.38%	42,010	889,772	0.1
Pebblebrook Hotel Trust Series F	6.30%	56,110	1,205,243	0.1
Pebblebrook Hotel Trust Series H	5.70%	17,800	342,472	0.0
Summit Hotel Properties, Inc. Series E	6.25%	64,647	1,422,234	0.1
Summit Hotel Properties, Inc. Series F	5.88%	57,525	1,227,279	0.1
			12,423,071	0.8
REITs – INDUSTRIE				
Plymouth Industrial REIT, Inc. Series A	7.50%	22,883	582,372	0.0
Rexford Industrial Realty, Inc. Series B	5.88%	68,398	1,692,851	0.1
Rexford Industrial Realty, Inc. Series C	5.63%	30,646	745,004	0.1
			3,020,227	0.2
REITs – BÜROS				
City Office REIT, Inc. Series A	6.63%	61,664	1,463,903	0.1
SL Green Realty Corp. Series I	6.50%	13,792	354,179	0.0
Vornado Realty Trust Series M	5.25%	124,358	2,651,312	0.1
Vornado Realty Trust Series N	5.25%	41,358	887,543	0.1
			5,356,937	0.3
IMMOBILIENENTWICKLUNG				
Agree Realty Corp. Series A	4.25%	168,006	3,113,151	0.2
Necessity Retail REIT, Inc. (The) Series C	7.38%	117,300	2,803,470	0.2
Pebblebrook Hotel Trust Series G	6.38%	102,368	2,229,575	0.1
Sunstone Hotel Investors, Inc. Series H	6.13%	68,575	1,551,852	0.1
Vornado Realty Trust Series O	4.45%	85,775	1,609,997	0.1
			11,308,045	0.7
IMMOBILIEN-BETRIEBSGESELLSCHAFTEN				
Brookfield Property Partners LP Series A	5.75%	8,864	173,734	0.0
Brookfield Property Partners LP Series A2	6.38%	34,597	730,343	0.1
			904,077	0.1
IMMOBILIEN-DIENSTLEISTUNGEN				
CTO Realty Growth, Inc. Series A	6.38%	41,023	972,245	0.1
Sunstone Hotel Investors, Inc. Series I	5.70%	33,825	713,708	0.0
			1,685,953	0.1
REITs – WOHNRAUM				
American Homes 4 Rent Series G	5.88%	48,129	1,201,300	0.1
American Homes 4 Rent Series H	6.25%	26,046	675,373	0.0
UMH Properties, Inc. Series C	6.75%	26,775	674,730	0.0
UMH Properties, Inc. Series D	6.38%	155,645	3,948,713	0.3
			6,500,116	0.4
REITs – EINZELHANDEL				
Cedar Realty Trust, Inc. Series C	6.50%	45,026	591,191	0.1
Federal Realty Investment Trust Series C	5.00%	18,091	443,953	0.0
Kimco Realty Corp. Series L	5.13%	191	4,731	0.0
Kimco Realty Corp. Series M	5.25%	4,233	105,063	0.0
Necessity Retail REIT, Inc. (The) Series A	7.50%	22,842	558,259	0.0
Saul Centers, Inc. Series D	6.13%	37,264	875,704	0.1
Saul Centers, Inc. Series E	6.00%	47,564	1,086,029	0.1
Seritage Growth Properties Series A	7.00%	34,406	572,860	0.0
SITE Centers Corp. Series A	6.38%	113,990	2,890,786	0.2
Spirit Realty Capital, Inc. Series A	6.00%	80,340	2,040,636	0.1
Urstadt Biddle Properties, Inc. Series H	6.25%	87,234	2,080,531	0.1
Urstadt Biddle Properties, Inc. Series K	5.88%	34,529	781,046	0.1
			12,030,789	0.8
REITs – SPEZIALISIERT				
Digital Realty Trust, Inc. Series J	5.25%	6,636	163,578	0.0
Digital Realty Trust, Inc. Series K	5.85%	44,709	1,173,164	0.1
Digital Realty Trust, Inc. Series L	5.20%	151,195	3,743,588	0.3
EPR Properties Series G	5.75%	18,353	405,968	0.0
National Storage Affiliates Trust Series A	6.00%	121,499	3,010,745	0.2
Public Storage Series G	5.05%	14,661	364,912	0.0
Public Storage Series H	5.60%	24,377	641,847	0.0
Public Storage Series J	4.70%	250	5,725	0.0
Public Storage Series K	4.75%	34,853	831,244	0.1
Public Storage Series L	4.63%	4,218	95,453	0.0
Public Storage Series M	4.13%	50,307	1,033,306	0.1
Public Storage Series P	4.00%	85,040	1,637,020	0.1
			13,106,550	0.9
			88,147,119	5.8
INDUSTRIE				
REITs – WOHNRAUM				
Centerspace Series C	6.63%	55,197	1,389,860	0.1
			89,536,979	5.9

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
SCHWELLENMÄRKTE – STAATLICHE WERTPAPIERE					
ANGOLA					
Angolan Government International Bond	8.00%	11/26/2029	USD 1,936	\$ 1,805,320	0.1%
Angolan Government International Bond	8.25%	05/09/2028	625	601,562	0.0
Angolan Government International Bond	9.13%	11/26/2049	1,767	1,547,561	0.1
Angolan Government International Bond	9.38%	05/08/2048	688	616,620	0.1
Angolan Government International Bond	9.50%	11/12/2025	200	208,250	0.0
				<u>4,779,313</u>	<u>0.3</u>
ARGENTINIEN					
Argentine Republic Government International Bond	0.50%	07/09/2030	1,384	404,933	0.0
Argentine Republic Government International Bond	1.00%	07/09/2029	679	200,730	0.0
Argentine Republic Government International Bond	1.13%	07/09/2035	5,220	1,419,828	0.1
Argentine Republic Government International Bond	2.00%	01/09/2038	3,679	1,280,420	0.1
Argentine Republic Government International Bond	2.50%	07/09/2041	1,227	396,919	0.0
				<u>3,702,830</u>	<u>0.2</u>
BAHRAIN					
Bahrain Government International Bond	5.63%	09/30/2031	743	691,129	0.1
Bahrain Government International Bond	6.75%	09/20/2029	400	403,700	0.0
Bahrain Government International Bond	7.00%	10/12/2028	3,574	3,717,630	0.3
Bahrain Government International Bond	7.38%	05/14/2030	548	570,879	0.0
CBB International Sukuk Programme Co., WLL	6.25%	11/14/2024	588	607,772	0.0
				<u>5,991,110</u>	<u>0.4</u>
BRASILIEN					
Brazilian Government International Bond	4.75%	01/14/2050	300	226,650	0.0
COSTA RICA					
Costa Rica Government International Bond	4.38%	04/30/2025	400	392,825	0.1
Costa Rica Government International Bond	6.13%	02/19/2031	677	658,298	0.0
Costa Rica Government International Bond	7.16%	03/12/2045	249	233,951	0.0
				<u>1,285,074</u>	<u>0.1</u>
DOMINIKANISCHE REPUBLIK					
Dominican Republic International Bond	4.50%	01/30/2030	954	835,525	0.1
Dominican Republic International Bond	5.88%	01/30/2060	275	213,778	0.0
Dominican Republic International Bond	5.95%	01/25/2027	1,503	1,501,873	0.1
Dominican Republic International Bond	6.00%	07/19/2028	1,368	1,342,607	0.1
Dominican Republic International Bond	6.40%	06/05/2049	2,696	2,281,153	0.1
Dominican Republic International Bond	6.88%	01/29/2026	1,794	1,852,305	0.1
				<u>8,027,241</u>	<u>0.5</u>
ECUADOR					
Ecuador Government International Bond	0.00%	07/31/2030	261	143,176	0.0
Ecuador Government International Bond	0.50%	07/31/2040	1,172	638,924	0.0
Ecuador Government International Bond	1.00%	07/31/2035	2,727	1,741,292	0.2
Ecuador Government International Bond	5.00%	07/31/2030	1,571	1,299,577	0.1
				<u>3,822,969</u>	<u>0.3</u>
ÄGYPTEN					
Egypt Government International Bond	6.20%	03/01/2024	931	898,415	0.1
Egypt Government International Bond	7.60%	03/01/2029	1,100	951,500	0.1
Egypt Government International Bond	7.63%	05/29/2032	613	489,634	0.0
Egypt Government International Bond	8.15%	11/20/2059	280	195,650	0.0
Egypt Government International Bond	8.50%	01/31/2047	1,056	766,920	0.0
Egypt Government International Bond	8.70%	03/01/2049	3,160	2,314,700	0.1
Egypt Government International Bond	8.88%	05/29/2050	1,210	887,837	0.1
				<u>6,504,656</u>	<u>0.4</u>
EL SALVADOR					
El Salvador Government International Bond	5.88%	01/30/2025	24	10,212	0.0
El Salvador Government International Bond	6.38%	01/18/2027	3,208	1,254,729	0.1
El Salvador Government International Bond	7.12%	01/20/2050	251	96,447	0.0
El Salvador Government International Bond	7.63%	02/01/2041	858	332,904	0.0
El Salvador Government International Bond	7.65%	06/15/2035	15	5,848	0.0
El Salvador Government International Bond	7.75%	01/24/2023	11	8,005	0.0
El Salvador Government International Bond	8.63%	02/28/2029	508	199,644	0.0
El Salvador Government International Bond	9.50%	07/15/2052	230	96,499	0.0
				<u>2,004,288</u>	<u>0.1</u>
GABUN					
Gabon Government International Bond	6.63%	02/06/2031	2,216	1,877,783	0.2
Gabon Government International Bond	6.95%	06/16/2025	470	448,644	0.0
				<u>2,326,427</u>	<u>0.2</u>
GHANA					
Ghana Government International Bond	6.38%	02/11/2027	2,809	1,706,467	0.2
Ghana Government International Bond	7.63%	05/16/2029	418	219,450	0.0
Ghana Government International Bond	7.75%	04/07/2029	536	291,551	0.0
Ghana Government International Bond	7.88%	03/26/2027	200	125,500	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
Ghana Government International Bond	8.13%	01/18/2026	USD 466	\$ 343,617	0.0%
Ghana Government International Bond	8.13%	03/26/2032	710	378,075	0.1
Ghana Government International Bond	8.63%	04/07/2034	366	190,846	0.0
Ghana Government International Bond	8.63%	06/16/2049	201	101,480	0.0
Ghana Government International Bond	8.95%	03/26/2051	527	269,857	0.0
Ghana Government International Bond	10.75%	10/14/2030	370	335,775	0.0
				<u>3,962,618</u>	<u>0.3</u>
GUATEMALA					
Guatemala Government Bond	4.90%	06/01/2030	1,198	1,142,443	0.1
IRAK					
Iraq International Bond	5.80%	01/15/2028	203	192,223	0.0
Iraq International Bond	6.75%	03/09/2023	200	198,850	0.0
				<u>391,073</u>	<u>0.0</u>
ELFENBEINKÜSTE					
Ivory Coast Government International Bond	4.88%	01/30/2032	EUR 473	420,291	0.0
Ivory Coast Government International Bond	5.38%	07/23/2024	USD 3,167	3,051,800	0.2
Ivory Coast Government International Bond	5.88%	10/17/2031	EUR 645	610,991	0.1
Ivory Coast Government International Bond	6.13%	06/15/2033	USD 1,545	1,375,340	0.1
Ivory Coast Government International Bond	6.38%	03/03/2028	518	500,615	0.0
Ivory Coast Government International Bond	6.88%	10/17/2040	EUR 530	466,565	0.0
				<u>6,425,602</u>	<u>0.4</u>
JAMAICA					
Jamaica Government International Bond	6.75%	04/28/2028	USD 1,253	1,335,463	0.1
Jamaica Government International Bond	7.63%	07/09/2025	200	210,975	0.0
Jamaica Government International Bond	7.88%	07/28/2045	749	867,342	0.1
				<u>2,413,780</u>	<u>0.2</u>
KENIA					
Republic of Kenya Government International Bond	6.88%	06/24/2024	1,694	1,577,537	0.1
Republic of Kenya Government International Bond	7.00%	05/22/2027	257	228,088	0.0
Republic of Kenya Government International Bond	7.25%	02/28/2028	1,078	943,250	0.1
				<u>2,748,875</u>	<u>0.2</u>
LIBANON					
Lebanon Government International Bond(e)	6.65%	04/22/2024	25	2,184	0.0
Lebanon Government International Bond(e)	6.85%	03/23/2027	69	5,857	0.0
Lebanon Government International Bond, Series G(e)	6.60%	11/27/2026	817	71,385	0.0
				<u>79,426</u>	<u>0.0</u>
NAMIBIA					
Namibia International Bonds	5.25%	10/29/2025	200	188,250	0.0
NIGERIA					
Nigeria Government International Bond	6.50%	11/28/2027	763	646,643	0.1
Nigeria Government International Bond	7.14%	02/23/2030	500	410,000	0.0
Nigeria Government International Bond	7.63%	11/21/2025	650	617,500	0.0
Nigeria Government International Bond	7.63%	11/28/2047	1,568	1,125,040	0.1
Nigeria Government International Bond	7.88%	02/16/2032	641	516,806	0.0
Nigeria Government International Bond	8.75%	01/21/2031	1,290	1,112,625	0.1
				<u>4,428,614</u>	<u>0.3</u>
OMAN					
Oman Government International Bond	4.88%	02/01/2025	223	222,721	0.0
Oman Government International Bond	5.38%	03/08/2027	719	719,000	0.1
				<u>941,721</u>	<u>0.1</u>
PAKISTAN					
Pakistan Government International Bond	6.00%	04/08/2026	399	295,304	0.0
Pakistan Government International Bond	6.88%	12/05/2027	225	166,401	0.0
Pakistan Government International Bond	7.38%	04/08/2031	739	497,059	0.1
				<u>958,764</u>	<u>0.1</u>
SENEGAL					
Senegal Government International Bond	4.75%	03/13/2028	EUR 150	147,345	0.0
Senegal Government International Bond	6.25%	05/23/2033	USD 1,823	1,581,452	0.1
Senegal Government International Bond	6.75%	03/13/2048	2,670	2,057,235	0.1
				<u>3,786,032</u>	<u>0.2</u>
SÜDAFRIKA					
Republic of South Africa Government International Bond	4.85%	09/30/2029	2,394	2,220,884	0.2
Republic of South Africa Government International Bond	5.75%	09/30/2049	2,498	2,010,890	0.1
				<u>4,231,774</u>	<u>0.3</u>
UKRAINE					
Ukraine Government International Bond	7.38%	09/25/2032	3,005	1,086,308	0.1
Ukraine Government International Bond	7.75%	09/01/2023	700	304,938	0.0
Ukraine Government International Bond	7.75%	09/01/2024	1,578	617,688	0.0
Ukraine Government International Bond	7.75%	09/01/2025	310	114,506	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
Ukraine Government International Bond	7.75%	09/01/2027	USD 2,352	\$ 913,752	0.1%
Ukraine Government International Bond	9.75%	11/01/2028	352	138,160	0.0
				<u>3,175,352</u>	<u>0.2</u>
VENEZUELA					
Venezuela Government International Bond(e)	9.00%	05/07/2023	4	297	0.0
Venezuela Government International Bond(e)	9.25%	09/15/2027	219	18,615	0.0
				<u>18,912</u>	<u>0.0</u>
				<u>73,563,794</u>	<u>4.9</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Ally Financial, Inc.	8.00%	11/01/2031	649	764,263	0.1
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38%	04/17/2025	511	522,497	0.0
Banco Santander SA	4.18%	03/24/2028	200	195,996	0.0
Banco Santander SA	5.18%	11/19/2025	600	612,731	0.1
Bangkok Bank PCL/Hong Kong	3.73%	09/25/2034	219	195,772	0.0
Bank of America Corp., Series DD(a)	6.30%	03/10/2026	144	146,680	0.0
Bank of America Corp., Series JJ(a)	5.13%	06/20/2024	1,274	1,246,774	0.1
Bank of America Corp., Series X(a)	6.25%	09/05/2024	140	140,360	0.0
Bank of America Corp., Series Z(a)	6.50%	10/23/2024	445	453,020	0.0
BBVA Bancomer SA/Texas	5.88%	09/13/2034	253	237,472	0.0
Citigroup, Inc.(a)	3.88%	02/18/2026	666	592,482	0.0
Citigroup, Inc.(a)	5.95%	01/30/2023	67	66,742	0.0
Citigroup, Inc., Series T(a)	6.25%	08/15/2026	99	99,495	0.0
Citigroup, Inc., Series U(a)	5.00%	09/12/2024	945	871,210	0.1
Citigroup, Inc., Series V(a)	4.70%	01/30/2025	143	127,424	0.0
Citigroup, Inc., Series W(a)	4.00%	12/10/2025	665	606,086	0.0
Citigroup, Inc., Series Y(a)	4.15%	11/15/2026	444	393,040	0.0
Credit Agricole SA(a)	8.13%	03/23/2171	1,045	1,126,855	0.1
Erste Group Bank AG(a)	6.50%	04/15/2024	EUR 400	440,798	0.0
Goldman Sachs Group, Inc. (The), Series O(a)	5.30%	11/10/2026	USD 9	8,679	0.0
HSBC Holdings PLC	4.76%	03/29/2033	522	497,280	0.0
HSBC Holdings PLC(a)	6.00%	05/22/2027	1,078	1,030,948	0.1
HSBC Holdings PLC(a)	6.38%	03/30/2025	980	986,841	0.1
ING Groep NV(a)	5.75%	11/16/2026	420	405,023	0.0
ING Groep NV(a)	6.75%	04/16/2024	200	202,323	0.0
JPMorgan Chase & Co., Series V(a) (c)	4.29%	07/01/2022	17	16,474	0.0
JPMorgan Chase & Co., Series X(a)	6.10%	10/01/2024	750	740,359	0.1
KBC Group NV(a)	4.25%	10/24/2025	EUR 1,000	1,005,101	0.1
Lloyds Banking Group PLC	3.37%	12/14/2046	USD 105	77,823	0.0
Lloyds Banking Group PLC(a)	7.50%	06/27/2024	434	446,209	0.0
Natwest Group PLC	2.00%	03/04/2025	EUR 115	123,690	0.0
PNC Financial Services Group, Inc. (The), Series R(a)	4.85%	06/01/2023	USD 120	115,647	0.0
Standard Chartered PLC(a)	7.75%	04/02/2023	730	751,896	0.1
Swedbank AB, Series NC5(a)	5.63%	09/17/2024	200	198,219	0.0
UBS Group AG(a)	7.00%	02/19/2025	1,862	1,928,761	0.1
				<u>17,374,970</u>	<u>1.1</u>
MAKLER					
Charles Schwab Corp. (The), Series G(a)	5.38%	06/01/2025	743	754,130	0.1
FINANZEN					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.30%	01/23/2023	238	237,805	0.0
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.30%	01/30/2032	628	529,303	0.1
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	6.50%	07/15/2025	212	221,361	0.0
Aircastle Ltd.	2.85%	01/26/2028	124	107,438	0.0
Aircastle Ltd.	4.13%	05/01/2024	66	65,286	0.0
Aircastle Ltd.	4.25%	06/15/2026	15	14,303	0.0
Aircastle Ltd.	4.40%	09/25/2023	162	162,182	0.0
Aircastle Ltd.	5.00%	04/01/2023	14	14,178	0.0
Aircastle Ltd.	5.25%	08/11/2025	1,123	1,120,904	0.1
Aviation Capital Group LLC	1.95%	01/30/2026	202	180,867	0.0
Aviation Capital Group LLC	1.95%	09/20/2026	653	571,674	0.1
Aviation Capital Group LLC	5.50%	12/15/2024	380	387,027	0.0
Huarong Finance II Co., Ltd.	4.63%	06/03/2026	413	398,545	0.0
Huarong Finance II Co., Ltd.	5.50%	01/16/2025	500	500,625	0.0
Synchrony Financial	2.88%	10/28/2031	100	81,349	0.0
Synchrony Financial	4.25%	08/15/2024	142	141,956	0.0
Synchrony Financial	4.38%	03/19/2024	212	213,728	0.0
Synchrony Financial	4.50%	07/23/2025	185	184,814	0.0
				<u>5,133,345</u>	<u>0.3</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
VERSICHERUNGEN					
Allstate Corp. (The)	6.50%	05/15/2057	USD 80	\$ 87,009	0.0%
Liberty Mutual Group, Inc.	3.63%	05/23/2059	EUR 290	296,515	0.0
MetLife, Inc.	10.75%	08/01/2039	USD 60	81,544	0.0
Nationwide Mutual Insurance Co.	9.38%	08/15/2039	30	42,779	0.0
Prudential Financial, Inc.	5.20%	03/15/2044	28	27,211	0.0
Prudential Financial, Inc.	5.63%	06/15/2043	81	80,211	0.0
Transatlantic Holdings, Inc.	8.00%	11/30/2039	20	26,751	0.0
				<u>642,020</u>	<u>0.0</u>
SONSTIGE FINANZWERTE					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	4.45%	04/03/2026	243	237,968	0.0
REITs					
Country Garden Holdings Co., Ltd.	3.13%	10/22/2025	200	120,000	0.0
EPR Properties	3.75%	08/15/2029	250	220,976	0.0
GLP Capital LP/GLP Financing II, Inc.	5.25%	06/01/2025	46	46,025	0.0
GLP Capital LP/GLP Financing II, Inc.	5.38%	04/15/2026	35	35,379	0.0
MPT Operating Partnership LP/MPT Finance Corp.	4.63%	08/01/2029	376	357,411	0.0
MPT Operating Partnership LP/MPT Finance Corp.	5.00%	10/15/2027	471	466,837	0.1
Trust Fibra Uno	4.87%	01/15/2030	795	713,910	0.1
Trust Fibra Uno	6.95%	01/30/2044	274	249,991	0.0
VICI Properties LP/VICI Note Co., Inc.	4.13%	08/15/2030	250	229,802	0.0
VICI Properties LP/VICI Note Co., Inc.	5.63%	05/01/2024	1,308	1,322,314	0.1
VICI Properties LP/VICI Note Co., Inc.	5.75%	02/01/2027	68	67,898	0.0
Weyerhaeuser Co.	7.38%	03/15/2032	6	7,275	0.0
				<u>3,837,818</u>	<u>0.3</u>
				<u>27,980,251</u>	<u>1.8</u>
INDUSTRIE					
GRUNDSTOFFE					
ArcelorMittal SA	7.00%	10/15/2039	250	270,244	0.0
Braskem Finance Ltd.	6.45%	02/03/2024	602	627,961	0.1
Braskem Netherlands Finance BV	4.50%	01/31/2030	441	410,496	0.0
CF Industries, Inc.	4.95%	06/01/2043	780	755,403	0.1
CF Industries, Inc.	5.38%	03/15/2044	25	25,434	0.0
Freeport Indonesia PT	4.76%	04/14/2027	250	250,291	0.0
Freeport-McMoRan, Inc.	5.40%	11/14/2034	272	278,559	0.0
Glencore Funding LLC	4.63%	04/29/2024	11	11,168	0.0
Gold Fields Orogen Holdings BVI Ltd.	5.13%	05/15/2024	250	253,638	0.0
GUSAP III LP	4.25%	01/21/2030	200	191,350	0.0
Industrias Penoles SAB de CV	5.65%	09/12/2049	282	266,543	0.0
MEGlobal Canada ULC.	5.00%	05/18/2025	238	241,689	0.0
Nexa Resources SA	5.38%	05/04/2027	575	559,188	0.1
Suzano Austria GmbH	7.00%	03/16/2047	211	219,546	0.0
WestRock MWV LLC	8.20%	01/15/2030	10	12,213	0.0
				<u>4,373,723</u>	<u>0.3</u>
KOMMUNIKATIONSMEDIEN					
Magallanes, Inc.	3.76%	03/15/2027	512	497,058	0.0
Magallanes, Inc.	4.05%	03/15/2029	124	118,815	0.0
Magallanes, Inc.	4.28%	03/15/2032	710	662,822	0.1
Netflix, Inc.	5.88%	11/15/2028	1,309	1,360,697	0.1
Prosus NV	3.68%	01/21/2030	509	428,196	0.0
Prosus NV	4.03%	08/03/2050	234	161,460	0.0
				<u>3,229,048</u>	<u>0.2</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Hughes Satellite Systems Corp.	5.25%	08/01/2026	41	40,898	0.0
T-Mobile USA, Inc.	5.38%	04/15/2027	500	510,471	0.0
				<u>551,369</u>	<u>0.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
General Motors Co.	4.88%	10/02/2023	255	260,803	0.0
General Motors Co.	6.13%	10/01/2025	86	91,198	0.0
General Motors Co.	6.80%	10/01/2027	121	131,203	0.0
General Motors Financial Co., Inc.	3.25%	01/05/2023	105	105,351	0.0
General Motors Financial Co., Inc.	3.50%	11/07/2024	57	56,899	0.0
General Motors Financial Co., Inc.	3.70%	05/09/2023	168	168,959	0.0
General Motors Financial Co., Inc.	3.95%	04/13/2024	105	105,921	0.0
General Motors Financial Co., Inc.	4.15%	06/19/2023	65	65,638	0.0
General Motors Financial Co., Inc.	4.25%	05/15/2023	14	14,166	0.0
General Motors Financial Co., Inc.	4.30%	07/13/2025	119	119,979	0.0
General Motors Financial Co., Inc.	5.10%	01/17/2024	182	186,320	0.0
General Motors Financial Co., Inc.	5.25%	03/01/2026	69	71,079	0.0
General Motors Financial Co., Inc.	5.65%	01/17/2029	423	435,403	0.1
Harley-Davidson Financial Services, Inc.	3.05%	02/14/2027	219	202,967	0.0
Harley-Davidson Financial Services, Inc.	3.35%	06/08/2025	287	279,946	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Lear Corp.	3.50%	05/30/2030	USD 199	\$ 179,394	0.0%
Lear Corp.	4.25%	05/15/2029	149	143,008	0.0
Nissan Motor Acceptance Co., LLC	2.60%	09/28/2022	31	30,955	0.0
Nissan Motor Acceptance Co., LLC	3.45%	03/15/2023	42	42,045	0.0
Nissan Motor Acceptance Co., LLC	3.88%	09/21/2023	145	145,396	0.0
Nissan Motor Co., Ltd.	4.35%	09/17/2027	544	519,074	0.1
				<u>3,355,704</u>	<u>0.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Lennar Corp.	4.75%	11/29/2027	3	3,021	0.0
Marriott International, Inc./MD, Series EE	5.75%	05/01/2025	176	185,396	0.0
MDC Holdings, Inc.	6.00%	01/15/2043	2,054	1,867,400	0.2
Owens Corning	7.00%	12/01/2036	12	13,611	0.0
PulteGroup, Inc.	6.38%	05/15/2033	40	43,559	0.0
PulteGroup, Inc.	7.88%	06/15/2032	17	20,189	0.0
Sands China Ltd.	3.25%	08/08/2031	201	140,352	0.0
Sands China Ltd.	4.38%	06/18/2030	210	166,309	0.0
				<u>2,439,837</u>	<u>0.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Macy's Retail Holdings LLC	5.88%	03/15/2030	199	182,289	0.0
Macy's Retail Holdings LLC	6.13%	03/15/2032	174	156,804	0.0
				<u>339,093</u>	<u>0.0</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Pilgrim's Pride Corp.	5.88%	09/30/2027	500	511,995	0.0
Sysco Corp.	5.95%	04/01/2030	41	45,069	0.0
				<u>557,064</u>	<u>0.0</u>
ENERGIE					
Cenovus Energy, Inc.	6.75%	11/15/2039	3	3,382	0.0
Continental Resources, Inc./OK	5.75%	01/15/2031	487	501,020	0.1
Ecopetrol SA	4.63%	11/02/2031	366	314,760	0.0
Ecopetrol SA	5.88%	11/02/2051	324	254,081	0.0
Ecopetrol SA	6.88%	04/29/2030	537	541,028	0.1
Energy Transfer LP	4.40%	03/15/2027	781	775,548	0.1
Energy Transfer LP	4.95%	05/15/2028	129	129,825	0.0
Hunt Oil Co., of Peru LLC Sucursal Del Peru.	6.38%	06/01/2028	240	231,140	0.0
Kinder Morgan, Inc., Series G	7.80%	08/01/2031	80	96,565	0.0
Marathon Petroleum Corp.	4.70%	05/01/2025	391	402,325	0.0
Oleoducto Central SA	4.00%	07/14/2027	515	458,350	0.0
ONEOK, Inc.	2.20%	09/15/2025	213	200,752	0.0
ONEOK, Inc.	2.75%	09/01/2024	753	738,193	0.1
ONEOK, Inc.	5.85%	01/15/2026	427	450,464	0.0
Plains All American Pipeline LP/PAA Finance Corp.	4.50%	12/15/2026	206	207,849	0.0
Plains All American Pipeline LP/PAA Finance Corp.	4.65%	10/15/2025	566	573,103	0.1
PTTEP Treasury Center Co., Ltd.	2.99%	01/15/2030	200	183,663	0.0
Raizen Fuels Finance SA	5.30%	01/20/2027	244	246,440	0.0
Western Midstream Operating LP	3.95%	06/01/2025	137	135,425	0.0
Western Midstream Operating LP	4.50%	03/01/2028	207	204,142	0.0
Western Midstream Operating LP	4.55%	02/01/2030	1,278	1,223,895	0.1
Western Midstream Operating LP	4.75%	08/15/2028	167	165,870	0.0
Western Midstream Operating LP	5.45%	04/01/2044	104	96,109	0.0
				<u>8,133,929</u>	<u>0.6</u>
DIENSTLEISTUNGEN					
Expedia Group, Inc.	6.25%	05/01/2025	88	92,169	0.0
Verisk Analytics, Inc.	5.50%	06/15/2045	19	19,776	0.0
				<u>111,945</u>	<u>0.0</u>
TECHNOLOGIE					
CDW LLC/CDW Finance Corp.	4.13%	05/01/2025	382	378,119	0.1
Dell International LLC/EMC Corp.	6.02%	06/15/2026	89	94,165	0.0
Dell International LLC/EMC Corp.	8.35%	07/15/2046	3	3,977	0.0
Microchip Technology, Inc.	4.25%	09/01/2025	341	341,720	0.0
Nokia Oyj.	6.63%	05/15/2039	40	42,234	0.0
				<u>860,215</u>	<u>0.1</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Delta Air Lines, Inc.	7.00%	05/01/2025	421	451,255	0.0
Delta Air Lines, Inc./SkyMiles IP Ltd.	4.75%	10/20/2028	475	475,071	0.1
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	6.50%	06/20/2027	1,646	1,670,970	0.1
				<u>2,597,296</u>	<u>0.2</u>
TRANSPORTWESEN – EISENBAHNEN					
Lima Metro Line 2 Finance Ltd.	4.35%	04/05/2036	190	173,477	0.0
				<u>26,722,700</u>	<u>1.8</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Colbun SA	3.15%	03/06/2030	USD 404	\$ 353,298	0.0%
Enel Generacion Chile SA	4.25%	04/15/2024	70	69,685	0.0
				<u>422,983</u>	<u>0.0</u>
				<u>55,125,934</u>	<u>3.6</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
FINANZINSTITUTE					
BANKWESEN					
Absa Group Ltd.(a)	6.38%	05/27/2026	237	221,891	0.0
Fidelity Bank PLC	10.50%	10/16/2022	652	644,991	0.1
				<u>866,882</u>	<u>0.1</u>
VERSICHERUNGEN					
Highlands Holdings Bond Issuer Ltd./Highlands Holdings Bond Co-Issuer, Inc.(b)	7.63%	10/15/2025	363	360,759	0.0
REITs					
Agile Group Holdings Ltd.	5.50%	05/17/2026	200	74,000	0.0
Central China Real Estate Ltd.	7.50%	07/14/2025	580	152,177	0.0
China Evergrande Group(e)	11.50%	01/22/2023	200	20,100	0.0
China SCE Group Holdings Ltd.	6.00%	02/04/2026	200	92,000	0.0
CIFI Holdings Group Co., Ltd.	4.80%	05/17/2028	200	137,600	0.0
Kaisa Group Holdings Ltd.(e)	9.95%	07/23/2025	201	32,575	0.0
Kaisa Group Holdings Ltd.(e)	11.65%	06/01/2026	313	50,726	0.0
Logan Group Co., Ltd.	4.50%	01/13/2028	200	44,000	0.0
Logan Group Co., Ltd.	4.85%	12/14/2026	257	56,424	0.0
Powerlong Real Estate Holdings Ltd.	4.90%	05/13/2026	200	40,541	0.0
Ronshine China Holdings Ltd.	7.10%	01/25/2025	200	26,000	0.0
Scenery Journey Ltd.(e)	11.50%	10/24/2022	398	40,496	0.0
Scenery Journey Ltd.(e)	12.00%	10/24/2023	400	41,075	0.0
Seazen Group Ltd.	4.45%	07/13/2025	200	123,000	0.0
Seazen Group Ltd.	6.00%	08/12/2024	310	198,400	0.1
Shimao Group Holdings Ltd.	5.20%	01/16/2027	200	26,000	0.0
Shimao Group Holdings Ltd.	5.60%	07/15/2026	262	35,370	0.0
Sunac China Holdings Ltd.	5.95%	04/26/2024	200	32,000	0.0
Times China Holdings Ltd.	5.75%	01/14/2027	200	58,000	0.0
Times China Holdings Ltd.	6.20%	03/22/2026	272	81,600	0.0
Yango Justice International Ltd.(e)	7.50%	02/17/2025	549	38,430	0.0
Yuzhou Group Holdings Co., Ltd.(e)	7.70%	02/20/2025	362	43,440	0.0
Zhenro Properties Group Ltd.(e)	6.63%	01/07/2026	200	17,000	0.0
				<u>1,460,954</u>	<u>0.1</u>
				<u>2,688,595</u>	<u>0.2</u>
INDUSTRIE					
GRUNDSTOFFE					
Braskem Idesa SAPI	6.99%	02/20/2032	372	328,480	0.0
Braskem Idesa SAPI	7.45%	11/15/2029	778	730,736	0.1
Cia de Minas Buenaventura SAA	5.50%	07/23/2026	972	895,941	0.1
Consolidated Energy Finance SA	5.00%	10/15/2028	EUR 261	243,618	0.0
Consolidated Energy Finance SA	6.50%	05/15/2026	USD 205	205,437	0.0
CSN Inova Ventures	6.75%	01/28/2028	252	246,015	0.0
CSN Resources SA	7.63%	04/17/2026	475	488,894	0.0
Eldorado Gold Corp.	6.25%	09/01/2029	933	832,294	0.1
First Quantum Minerals Ltd.	6.88%	10/15/2027	645	643,387	0.1
First Quantum Minerals Ltd.	7.25%	04/01/2023	621	621,194	0.0
Indika Energy Capital IV Pte Ltd.	8.25%	10/22/2025	776	776,000	0.1
JSW Steel Ltd.	3.95%	04/05/2027	307	271,695	0.0
JSW Steel Ltd.	5.95%	04/18/2024	260	261,950	0.0
Metinvest BV	7.75%	10/17/2029	272	165,920	0.0
OCP SA	3.75%	06/23/2031	300	248,400	0.0
Petkim Petrokimya Holding AS	5.88%	01/26/2023	200	196,000	0.0
Sasol Financing USA LLC	5.88%	03/27/2024	260	260,000	0.0
Stillwater Mining Co.	4.00%	11/16/2026	327	294,300	0.0
Stillwater Mining Co.	4.50%	11/16/2029	327	280,403	0.0
Vedanta Resources Finance II PLC	13.88%	01/21/2024	1,560	1,581,255	0.1
Volcan Cia Minera SAA	4.38%	02/11/2026	119	108,112	0.0
				<u>9,680,031</u>	<u>0.6</u>
INVESTITIONSGÜTER					
Cemex SAB de CV	3.88%	07/11/2031	375	314,100	0.0
Cemex SAB de CV(a)	5.13%	06/08/2026	482	441,903	0.0
Cemex SAB de CV	7.38%	06/05/2027	424	438,204	0.0
Embraer Netherlands Finance BV	5.40%	02/01/2027	509	502,001	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Embraer Netherlands Finance BV	6.95%	01/17/2028	USD 1,324	\$ 1,356,570	0.1%
IHS Holding Ltd.	5.63%	11/29/2026	224	204,400	0.0
IHS Holding Ltd.	6.25%	11/29/2028	220	200,728	0.0
				<u>3,457,906</u>	<u>0.2</u>
KOMMUNIKATIONSMEDIEN					
Globo Comunicacao e Participacoes SA	4.88%	01/22/2030	695	594,086	0.0
KOMMUNIKATION/TELEKOMMUNIKATION					
C&W Senior Financing DAC	6.88%	09/15/2027	426	403,632	0.1
CT Trust	5.13%	02/03/2032	342	308,442	0.0
Digicel International Finance Ltd./ Digicel international Holdings Ltd.	8.75%	05/25/2024	97	92,313	0.0
				<u>804,387</u>	<u>0.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Melco Resorts Finance Ltd.	5.38%	12/04/2029	684	497,610	0.0
Melco Resorts Finance Ltd.	5.75%	07/21/2028	390	300,300	0.0
MGM China Holdings Ltd.	5.25%	06/18/2025	261	227,282	0.0
MGM China Holdings Ltd.	5.38%	05/15/2024	500	460,000	0.1
Wynn Macau Ltd.	4.88%	10/01/2024	500	424,475	0.1
Wynn Macau Ltd.	5.50%	10/01/2027	470	361,900	0.0
				<u>2,271,567</u>	<u>0.2</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
BRF GmbH	4.35%	09/29/2026	412	385,735	0.0
BRF SA	4.88%	01/24/2030	1,148	984,410	0.1
MARB BondCo PLC	3.95%	01/29/2031	1,116	922,820	0.1
Natura & Co., Luxembourg Holdings SARL	6.00%	04/19/2029	586	567,065	0.0
Teva Pharmaceutical Finance Netherlands III BV	4.75%	05/09/2027	324	298,145	0.0
Teva Pharmaceutical Finance Netherlands III BV	5.13%	05/09/2029	649	588,935	0.1
Teva Pharmaceutical Finance Netherlands III BV	7.13%	01/31/2025	260	265,272	0.0
Ulker Biskuvi Sanayi AS	6.95%	10/30/2025	232	189,921	0.0
				<u>4,202,303</u>	<u>0.3</u>
ENERGIE					
Cosan SA	5.50%	09/20/2029	478	451,501	0.1
Gran Tierra Energy, Inc.	7.75%	05/23/2027	245	226,999	0.0
Investment Energy Resources Ltd.	6.25%	04/26/2029	357	337,097	0.0
Kosmos Energy Ltd.	7.50%	03/01/2028	266	248,710	0.0
Kosmos Energy Ltd.	7.75%	05/01/2027	377	360,977	0.1
Leviathan Bond Ltd.	5.75%	06/30/2023	211	210,051	0.0
Leviathan Bond Ltd.	6.13%	06/30/2025	203	201,714	0.0
Leviathan Bond Ltd.	6.50%	06/30/2027	371	366,947	0.1
Medco Oak Tree Pte Ltd.	7.38%	05/14/2026	200	195,000	0.0
Medco Platinum Road Pte Ltd.	6.75%	01/30/2025	320	314,360	0.0
MV24 Capital BV	6.75%	06/01/2034	181	164,296	0.0
Peru LNG Srl	5.38%	03/22/2030	295	258,863	0.0
SEPLAT Energy PLC	7.75%	04/01/2026	288	265,680	0.0
SierraCol Energy Andina LLC	6.00%	06/15/2028	270	231,323	0.0
Tullow Oil PLC	10.25%	05/15/2026	279	269,932	0.0
				<u>4,103,450</u>	<u>0.3</u>
DIENSTLEISTUNGEN					
Bidvest Group UK PLC (The)	3.63%	09/23/2026	281	252,900	0.0
StoneCo., Ltd.	3.95%	06/16/2028	223	176,351	0.0
				<u>429,251</u>	<u>0.0</u>
TECHNOLOGIE					
CA Magnum Holdings	5.38%	10/31/2026	770	706,956	0.0
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Acu Petroleo Luxembourg SARL	7.50%	01/13/2032	345	307,481	0.0
				<u>26,557,418</u>	<u>1.7</u>
VERSORGBETRIEBE					
ELEKTRIZITÄT					
Adani Green Energy Ltd.	4.38%	09/08/2024	339	319,677	0.0
AES Andes SA	6.35%	10/07/2079	210	195,956	0.0
Cemig Geracao e Transmissao SA	9.25%	12/05/2024	1,417	1,503,172	0.1
Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025	659	642,525	0.1
India Clean Energy Holdings	4.50%	04/18/2027	347	281,070	0.0
JSW Hydro Energy Ltd.	4.13%	05/18/2031	341	293,535	0.0
Light Servicos de Eletricidade SA/Light Energia SA	4.38%	06/18/2026	638	585,684	0.1
Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033	165	162,720	0.0
				<u>3,984,339</u>	<u>0.3</u>
				<u>33,230,352</u>	<u>2.2</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
INVESTMENTGESELLSCHAFTEN					
FONDS UND INVESTMENTTRUSTS					
AB SICAV I - Asia Income Opportunities Portfolio - Class ZT			59,299	\$ 5,161,941	0.3%
AB SICAV I - Emerging Market Corporate Debt Portfolio - Class ZT			443,048	5,697,602	0.4
AB SICAV I - Emerging Markets Multi-Asset Portfolio - Class SD			100,737	9,170,098	0.6
AB SICAV I - Euro High Yield Portfolio - Class S			171,516	5,446,598	0.4
AB SICAV I - Financial Credit Portfolio - Class ZT			39,508	4,089,423	0.3
				<u>29,565,662</u>	<u>2.0</u>
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN					
VARIABLE VERZINSLICHE STAATSPAPIERE					
Federal Home Loan Mortgage Corp. REMICs					
Series 3346, Class SC(c) (g)	5.68%	10/15/2033	USD 7,208	972,593	0.0
Series 4954, Class SL(c) (g)	5.04%	02/25/2050	7,943	1,142,071	0.1
				<u>2,114,664</u>	<u>0.1</u>
RISIKOTEILUNG - VARIABLE VERZINSLICH					
Bellemeade Re Ltd.					
Series 2019-1A, Class M2(c)	3.71%	03/25/2029	235	231,361	0.0
Series 2019-2A, Class M1C(c)	3.01%	04/25/2029	205	203,318	0.0
Series 2019-3A, Class M1C(c)	2.96%	07/25/2029	208	203,747	0.0
Connecticut Avenue Securities Trust					
Series 2018-R07, Class 1M2(c)	3.41%	04/25/2031	81	81,102	0.0
Series 2019-R02, Class 1M2(c)	3.31%	08/25/2031	17	16,693	0.0
Series 2019-R07, Class 1M2(c)	3.11%	10/25/2039	144	142,645	0.0
Federal Home Loan Mortgage Corp.,					
Series 2020-DNA2, Class B2(c)	5.81%	02/25/2050	4,000	3,364,754	0.2
Federal Home Loan Mortgage Corp. Structured					
Agency Credit Risk Debt Notes					
Series 2015-DNA3, Class B(c)	10.36%	04/25/2028	246	252,229	0.0
Series 2016-DNA3, Class B(c)	12.26%	12/25/2028	247	268,470	0.0
Series 2017-DNA1, Class B1(c)	5.96%	07/25/2029	250	261,553	0.0
Series 2018-DNA1, Class B1(c)	4.16%	07/25/2030	110	105,693	0.0
Series 2018-HQA2, Class B1(c)	5.26%	10/25/2048	2,000	1,978,228	0.2
Series 2019-DNA1, Class M2(c)	3.66%	01/25/2049	149	150,485	0.0
Series 2019-DNA3, Class B1(c)	4.26%	07/25/2049	3,000	2,880,102	0.2
Series 2019-DNA3, Class M2(c)	3.06%	07/25/2049	14	14,223	0.0
Series 2019-HQA3, Class M2(c)	2.86%	09/25/2049	511	501,992	0.1
Series 2020-DNA1, Class M2(c)	2.71%	01/25/2050	325	321,293	0.0
Federal National Mortgage Association Connecticut					
Avenue Securities					
Series 2014-C02, Class 1M2(c)	3.61%	05/25/2024	21	21,468	0.0
Series 2014-C04, Class 1M2(c)	5.91%	11/25/2024	8	8,129	0.0
Series 2015-C02, Class 1M2(c)	5.01%	05/25/2025	9	9,465	0.0
Series 2015-C04, Class 2M2(c)	6.56%	04/25/2028	72	74,311	0.0
Series 2016-C02, Class 1B(c)	13.26%	09/25/2028	20	21,974	0.0
Series 2016-C04, Class 1B(c)	11.26%	01/25/2029	1,146	1,187,338	0.1
Series 2016-C05, Class 2B(c)	11.24%	01/25/2029	1,377	1,450,196	0.1
Series 2016-C05, Class 2M2(c)	5.46%	01/25/2029	20	20,419	0.0
Series 2016-C06, Class 1B(c)	10.26%	04/25/2029	38	38,605	0.0
Series 2016-C06, Class 1M2(c)	5.26%	04/25/2029	104	107,357	0.0
Series 2016-C07, Class 2B(c)	10.51%	05/25/2029	41	41,306	0.0
Series 2016-C07, Class 2M2(c)	5.36%	05/25/2029	60	61,838	0.0
Series 2017-C01, Class 1B(c)	6.76%	07/25/2029	3,173	3,417,427	0.3
Series 2017-C03, Class 1B1(c)	5.86%	10/25/2029	423	444,568	0.1
Series 2017-C05, Class 1B1(c)	4.61%	01/25/2030	229	229,894	0.0
Series 2017-C06, Class 1B1(c)	5.16%	02/25/2030	921	950,153	0.1
Series 2017-C06, Class 2M2(c)	3.81%	02/25/2030	142	142,789	0.0
Series 2017-C07, Class 1M2(c)	3.41%	05/25/2030	148	147,921	0.0
Series 2017-C07, Class 2M2(c)	3.51%	05/25/2030	263	262,044	0.0
Series 2018-C01, Class 1B1(c)	4.56%	07/25/2030	248	244,044	0.0
Series 2018-R07, Class 1B1(c)	5.36%	04/25/2031	24	23,987	0.0
Home Re Ltd., Series 2018-1, Class M2(c)	4.01%	10/25/2028	150	148,491	0.0
Mortgage Insurance-Linked Notes, Series 2019-1, Class M2(c)	3.91%	11/26/2029	113	113,348	0.0
Radnor Re Ltd., Series 2020-1, Class M1B(c)	2.46%	01/25/2030	397	382,158	0.0
Traingle Re Ltd., Series 2020-1, Class M2(c)	6.61%	10/25/2030	230	232,643	0.0
				<u>20,759,761</u>	<u>1.4</u>
				<u>22,874,425</u>	<u>1.5</u>
BESICHERTE KREDITVERPFLICHTUNGEN					
CLO - VARIABLE VERZINSLICH					
AGL CLO 11 Ltd., Series 2021-11A, Class E(c)	7.40%	04/15/2034	250	219,489	0.0
AGL CLO 13 Ltd., Series 2021-13A, Class E(c)	7.56%	10/20/2034	2,144	1,912,428	0.2
Ballyrock CLO 14 Ltd., Series 2020-14A, Class D(c)	8.06%	01/20/2034	250	228,292	0.0
Ballyrock CLO 17 Ltd., Series 2021-17A, Class D(c)	7.04%	10/20/2034	2,070	1,811,637	0.1
Cedar Funding IX CLO Ltd., Series 2018-9A, Class E(c)	6.41%	04/20/2031	250	218,812	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Invesco CLO Ltd., Series 2021-1A, Class E(c)	7.50%	04/15/2034	USD 400	\$ 352,043	0.0%
Jamestown CLO XI Ltd., Series 2018-11A, Class D(c)	7.06%	07/14/2031	250	213,844	0.0
Neuberger Berman Loan Advisers CLO Ltd., Series 2021-42A, Class E(c)	6.99%	07/16/2035	250	223,758	0.0
Neuberger Berman Loan Advisers CLO 33 Ltd., Series 2019-33A, Class ER(c)	7.29%	10/16/2033	2,100	1,888,330	0.2
Neuberger Berman Loan Advisers CLO 39 Ltd., Series 2020-39A, Class E(c)	8.26%	01/20/2032	250	233,727	0.0
Neuberger Berman Loan Advisers CLO 44 Ltd., Series 2021-44A, Class E(c)	7.04%	10/16/2034	2,000	1,808,312	0.1
Peace Park CLO Ltd., Series 2021-1A, Class E(c)	7.06%	10/20/2034	2,000	1,796,098	0.1
PPM CLO Ltd., Series 2018-1A, Class E(c)	6.99%	07/15/2031	500	409,700	0.1
PPM CLO 5 Ltd., Series 2021-5A, Class E(c)	7.54%	10/18/2034	2,100	1,758,954	0.1
				<u>13,075,424</u>	<u>0.9</u>
QUASI-STAAATLICHE WERTPAPIERE					
QUASI-STAAATSANLEIHEN					
BAHRAIN					
Oil and Gas Holding Co., BSCC (The)	7.50%	10/25/2027	433	<u>441,065</u>	<u>0.0</u>
INDONESIEN					
Indonesia Asahan Aluminium Persero PT	5.45%	05/15/2030	269	<u>272,093</u>	<u>0.0</u>
MEXIKO					
Comision Federal de Electricidad	4.69%	05/15/2029	450	414,787	0.0
Petroleos Mexicanos	5.95%	01/28/2031	2,760	2,293,836	0.2
Petroleos Mexicanos	6.49%	01/23/2027	855	816,696	0.1
Petroleos Mexicanos	6.75%	09/21/2047	1,204	862,907	0.1
Petroleos Mexicanos	6.95%	01/28/2060	319	228,883	0.0
Petroleos Mexicanos	7.69%	01/23/2050	857	<u>664,175</u>	<u>0.0</u>
				<u>5,281,284</u>	<u>0.4</u>
OMAN					
Lamar Funding Ltd.	3.96%	05/07/2025	425	<u>405,955</u>	<u>0.0</u>
PANAMA					
Aeropuerto Internacional de Tocumen SA.	4.00%	08/11/2041	283	236,447	0.0
Aeropuerto Internacional de Tocumen SA.	5.13%	08/11/2061	283	<u>236,358</u>	<u>0.0</u>
				<u>472,805</u>	<u>0.0</u>
SÜDAFRIKA					
Eskom Holdings SOC Ltd.	4.31%	07/23/2027	261	237,510	0.0
Eskom Holdings SOC Ltd.	7.13%	02/11/2025	345	328,138	0.1
Transnet SOC Ltd.	4.00%	07/26/2022	200	<u>197,350</u>	<u>0.0</u>
				<u>762,998</u>	<u>0.1</u>
TRINIDAD & TOBAGO					
Trinidad Generation UnLtd.	5.25%	11/04/2027	260	<u>249,827</u>	<u>0.0</u>
VEREINIGTE ARABISCHE EMIRATE					
DP World Crescent Ltd.	3.88%	07/18/2029	209	197,923	0.0
DP World Ltd/United Arab Emirates	5.63%	09/25/2048	249	237,608	0.0
DP World Salaam(a)	6.00%	10/01/2025	311	<u>311,875</u>	<u>0.1</u>
				<u>747,406</u>	<u>0.1</u>
VENEZUELA					
Petroleos de Venezuela SA(e)	5.38%	04/12/2027	110	<u>5,912</u>	<u>0.0</u>
				<u>8,639,345</u>	<u>0.6</u>
SCHWELLENMÄRKTE – SCHATZPAPIERE					
BRASILIEN					
Brazil Notas do Tesouro Nacional, Series F	10.00%	01/01/2023	BRL 4,364	901,646	0.0
Brazil Notas do Tesouro Nacional, Series F	10.00%	01/01/2025	4,681	<u>933,706</u>	<u>0.1</u>
				<u>1,835,352</u>	<u>0.1</u>
SÜDAFRIKA					
Republic of South Africa Government Bond, Series 2032	8.25%	03/31/2032	ZAR 39,109	<u>2,190,827</u>	<u>0.2</u>
				<u>4,026,179</u>	<u>0.3</u>
REGIERUNGEN – STAATSANLEIHEN					
KOLUMBIEN					
Colombia Government International Bond	5.63%	02/26/2044	USD 594	498,143	0.1
Colombia Government International Bond	6.13%	01/18/2041	283	256,345	0.0
Colombia Government International Bond	7.38%	09/18/2037	464	<u>483,517</u>	<u>0.0</u>
				<u>1,238,005</u>	<u>0.1</u>
ISRAEL					
Israel Government International Bond.	2.75%	07/03/2030	494	<u>472,079</u>	<u>0.0</u>
MEXIKO					
Mexico Government International Bond	4.75%	04/27/2032	297	298,931	0.0
Mexico Government International Bond	5.00%	04/27/2051	276	<u>251,298</u>	<u>0.0</u>
				<u>550,229</u>	<u>0.0</u>

		Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
PHILIPPINEN						
	Philippine Government International Bond	9.50%	02/02/2030	USD 20	\$ 26,427	0.0%
					<u>2,286,740</u>	<u>0.1</u>
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN						
NICHT STAATLICHE FESTVERZINSLICHE CMBS						
	GS Mortgage Securities Trust, Series 2011-GC5, Class D	5.16%	08/10/2044	493	213,535	0.0
	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class G	4.36%	12/15/2047	171	126,851	0.0
	UBS Commercial Mortgage Trust, Series 2017-C1, Class XA(h) . . .	1.53%	06/15/2050	1,690	100,234	0.0
					<u>440,620</u>	<u>0.0</u>
NICHT STAATLICHE VARIABLE VERZINSLICHE CMBS						
	DBWF Mortgage Trust, Series 2018-GLKS, Class E(c)	3.95%	12/19/2030	100	93,992	0.0
	Morgan Stanley Capital I Trust, Series 2019-BPR, Class E(c)	5.88%	05/15/2036	34	25,187	0.0
					<u>119,179</u>	<u>0.0</u>
					<u>559,799</u>	<u>0.0</u>
OPTIONSSCHEINE						
INFORMATIONSTECHNOLOGIE						
INTERNET-SOFTWARE UND -DIENSTE						
	Avaya Holdings Corp., expiring 12/15/2022			1,190	179	0.0
					<u>1,362,914,721</u>	<u>90.4</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE						
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT						
FINANZINSTITUTE						
BANKWESEN						
	Citizens Financial Group, Inc., Series B(a)	6.00%	07/06/2023	USD 50	45,971	0.0
FINANZEN						
	Castlelake Aviation Finance DAC	5.00%	04/15/2027	310	267,089	0.0
	CNG Holdings, Inc.	12.50%	06/15/2024	87	81,410	0.0
	Hightower Holding LLC	6.75%	04/15/2029	1,495	1,281,152	0.1
	Navient Corp.	5.50%	01/25/2023	219	219,823	0.0
					<u>1,849,474</u>	<u>0.1</u>
					<u>1,895,445</u>	<u>0.1</u>
INDUSTRIE						
GRUNDSTOFFE						
	SCIL IV LLC/SCIL USA Holdings LLC	5.38%	11/01/2026	622	582,664	0.0
INVESTITIONSGÜTER						
	Gates Global LLC/Gates Corp.	6.25%	01/15/2026	1,694	1,653,734	0.1
	SPX FLOW, Inc.	8.75%	04/01/2030	1,582	1,330,563	0.1
	TK Elevator Holdco GmbH	7.63%	07/15/2028	227	213,346	0.0
					<u>3,197,643</u>	<u>0.2</u>
KOMMUNIKATIONSMEDIEN						
	Banjay Entertainment SASU	3.50%	03/01/2025	EUR 156	162,487	0.0
KOMMUNIKATION/TELEKOMMUNIKATION						
	DKT Finance ApS	9.38%	06/17/2023	USD 1,150	1,132,447	0.1
	Intelsat Jackson Holdings SA(i)	0.00%	12/31/2049	2	0	0.0
	Intelsat Jackson Holdings SA(i)	5.50%	08/01/2023	851	0	0.0
					<u>1,132,447</u>	<u>0.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ						
	Aston Martin Capital Holdings Ltd.(b)	15.00%	11/30/2026	729	734,319	0.0
	Mclaren Finance PLC	7.50%	08/01/2026	1,104	888,515	0.1
					<u>1,622,834</u>	<u>0.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE						
	Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	4.88%	02/15/2030	749	610,048	0.1
	Shea Homes LP/Shea Homes Funding Corp.	4.75%	04/01/2029	484	414,576	0.0
					<u>1,024,624</u>	<u>0.1</u>
ENERGIE						
	Callon Petroleum, Co.	9.00%	04/01/2025	887	940,321	0.1
	Diamond Foreign Asset Co./Diamond Finance LLC(b)	9.00%	04/22/2027	23	22,126	0.0
	Gulfport Energy Corp.	6.00%	10/15/2024	58	6	0.0
	Gulfport Energy Corp.	6.38%	05/15/2025	1,401	140	0.0
	Gulfport Energy Corp.	6.38%	01/15/2026	571	57	0.0
	Gulfport Energy Corp.	6.63%	05/01/2023	57	6	0.0
	Harbour Energy PLC	5.50%	10/15/2026	310	297,615	0.0
	Ithaca Energy North Sea PLC	9.00%	07/15/2026	276	278,816	0.0
	Neptune Energy Bondco PLC	6.63%	05/15/2025	360	355,753	0.1
	Range Resources Corp.	8.25%	01/15/2029	218	236,272	0.0
	Vantage Drilling International(i) (j)	7.50%	11/01/2019	40	0	0.0
					<u>2,131,112</u>	<u>0.2</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
DIENSTLEISTUNGEN					
ADT Security Corp. (The)	4.88%	07/15/2032	USD 915	\$ 798,357	0.1%
Millennium Escrow Corp.	6.63%	08/01/2026	778	702,654	0.0
Monitronics International, Inc.(i) (j)	9.13%	04/01/2020	40	0	0.0
Nielsen Co. Luxembourg SARL (The)	5.00%	02/01/2025	1,276	1,268,553	0.1
				<u>2,769,564</u>	<u>0.2</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.75%	07/15/2027	207	198,447	0.0
				<u>12,821,822</u>	<u>0.9</u>
				<u>14,717,267</u>	<u>1.0</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
KOMMUNIKATION/TELEKOMMUNIKATION					
Digicel Group Holdings Ltd.(b)	10.00%	04/01/2024	1,121	1,082,068	0.1
Sable International Finance Ltd.	5.75%	09/07/2027	997	943,095	0.0
				<u>2,025,163</u>	<u>0.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Studio City Finance Ltd.	5.00%	01/15/2029	1,267	773,440	0.1
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Central American Bottling Corp./CBC Bottling Holdco SL/ Beliv Holdco SL	5.25%	04/27/2029	105	99,901	0.0
				<u>2,898,504</u>	<u>0.2</u>
VERSORGBETRIEBE					
ELEKTRIZITÄT					
Terraform Global Operating LLC	6.13%	03/01/2026	117	115,145	0.0
				<u>3,013,649</u>	<u>0.2</u>
VORZUGSAKTIEN					
REITs – WOHNRAUM					
Bluerock Residential Growth REIT, Inc., Series C	0.00%		24,474	617,232	0.0
Bluerock Residential Growth REIT, Inc., Series D	0.00%		36,139	908,896	0.1
				<u>1,526,128</u>	<u>0.1</u>
REITs – EINZELHANDEL					
Cedar Realty Trust, Inc., Series B(i)	7.25%		35,391	502,552	0.1
				<u>2,497,880</u>	<u>0.2</u>
INDUSTRIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Gulfport Energy Corp.(i)	10.00%		72	489,600	0.0
				<u>2,518,280</u>	<u>0.2</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Goldman Sachs Group, Inc. (The), Series P(a)	5.00%	11/10/2022	USD 1,220	1,136,649	0.1
Lloyds Banking Group PLC(a)	6.00%	06/07/2032	GBP 33	38,765	0.0
				<u>1,175,414</u>	<u>0.1</u>
FINANZEN					
Aviation Capital Group LLC	3.50%	11/01/2027	USD 145	132,912	0.0
Aviation Capital Group LLC	4.13%	08/01/2025	222	216,632	0.0
Aviation Capital Group LLC	4.38%	01/30/2024	135	134,411	0.0
Aviation Capital Group LLC	4.88%	10/01/2025	166	165,154	0.0
				<u>649,109</u>	<u>0.0</u>
VERSICHERUNGEN					
MetLife Capital Trust IV	7.88%	12/15/2037	100	111,247	0.0
				<u>1,935,770</u>	<u>0.1</u>
INDUSTRIE					
GRUNDSTOFFE					
Smurfit Kappa Treasury Funding DAC	7.50%	11/20/2025	30	33,102	0.0
INVESTITIONSGÜTER					
General Electric Co., Series D(a) (c)	4.16%	09/15/2022	266	243,537	0.0
KOMMUNIKATIONSMEDIEN					
TCI Communications, Inc.	7.88%	02/15/2026	60	68,386	0.0
				<u>345,025</u>	<u>0.0</u>
				<u>2,280,795</u>	<u>0.1</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %	
STAMMAKTIEN						
NICHT-BASISKONSUMGÜTER						
KFZ-BESTANDTEILE						
ATD New Holdings, Inc.			1,384	\$ 112,796	0.0%	
VERBRAUCHSGÜTER						
LEBENSMITTEL UND MASSENERZEUGNISSE – EINZELHANDEL						
Southeastern Grocers, Inc. (i)			4,735	104,170	0.0	
ENERGIE						
ENERGIE-AUSRÜSTUNG UND -DIENSTE						
Diamond Offshore Drilling, Inc.			14,940	118,922	0.0	
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE						
Battalion Oil Corp.			1	16	0.0	
Diamond Offshore Drilling, Inc.			3,169	25,225	0.0	
Keyera Corp.			22,128	589,742	0.1	
Vantage Drilling International			213	3,027	0.0	
				<u>618,010</u>	<u>0.1</u>	
				<u>736,932</u>	<u>0.1</u>	
INFORMATIONSTECHNOLOGIE						
SOFTWARE						
Monitronics International, Inc. (i)			746	187	0.0	
GRUNDSTOFFE						
METALL UND BERGBAU						
BIS Industries Holdings Ltd. (i)			8,912	0	0.0	
				<u>954,085</u>	<u>0.1</u>	
GEMEINDEVERWALTUNG - US-KOMMUNALANLEIHEN						
VEREINIGTE STAATEN						
Wisconsin Public Finance Authority, Series 2021	5.75%	07/25/2041	USD	810	778,360	0.1
QUASI-STAAATLICHE WERTPAPIERE						
QUASI-STAAATSANLEIHEN						
NAK Naftogaz Ukraine via Kondor Finance PLC	7.63%	11/08/2026		520	174,460	0.0
State Agency of Roads of Ukraine	6.25%	06/24/2028		655	225,975	0.0
State Savings Bank of Ukraine Via SSB #1 PLC	9.63%	03/20/2025		137	72,805	0.0
				<u>473,240</u>	<u>0.0</u>	
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN						
RISIKOTEILUNG - VARIABEL VERZINSLICH						
PMT Credit Risk Transfer Trust, Series 2020-1R, Class A(c)	3.37%	02/27/2023		243	233,206	0.0
BESICHERTE KREDITVERPFLICHTUNGEN						
CLO - VARIABEL VERZINSLICH						
Pikes Peak CLO 8, Series 2021-8A, Class E(c)	7.52%	07/20/2034		250	222,807	0.0
SCHWELLENMÄRKTE – SCHATZPAPIERE						
RUSSLAND						
Russian Federal Bond - OFZ, Series 6212	7.05%	01/19/2028	RUB	20,100	20,020	0.0
OPTIONSSCHEINE						
BAU- UND INGENIEURWESEN						
INDUSTRIEGÜTER						
Willscot Corp., expiring 11/29/2022(i)				861	17,557	0.0
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE						
ENERGIE						
Battalion Oil Corp., expiring 10/08/2022(i)				21	0	0.0
				<u>17,557</u>	<u>0.0</u>	
				<u>25,229,266</u>	<u>1.7</u>	
Gesamtanlagen						
(Kosten \$1,491,367,276)				\$ 1,388,143,987	92.1%	
Termineinlagen						
ANZ, London(k)	0.03 %	–		193,980	0.0	
BNP Paribas, Paris(k)	(0.79)%	–		49,435	0.0	
BNP Paribas, Paris(k)	0.00 %	–		288,768	0.0	
BNP Paribas, Paris(k)	0.20 %	–		1,866,354	0.1	
BNP Paribas, Paris(k)	0.25 %	–		15,039	0.0	
BNP Paribas, Paris(k)	0.50 %	–		104,916	0.0	
BNP Paribas, Paris(k)	4.62 %	–		6,720,377	0.5	
Credit Suisse AG, Zurich(k)	(1.34)%	–		73,531	0.0	
SEB, Stockholm(k)	0.01 %	–		383,539	0.1	
SEB, Stockholm(k)	0.43 %	–		1,192,385	0.1	
Sumitomo, London(k)	(0.30)%	–		1,594,575	0.1	
Sumitomo, London(k)	0.40 %	–		76,841,002	5.1	

	Zinssatz	Datum	Wert (USD)	Nettovermögen %
Sumitomo, Tokyo(k)	(0.78)%	–	\$ 1,852,793	0.1%
Termineinlagen insgesamt			<u>91,176,694</u>	<u>6.1</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten			<u>27,824,799</u>	<u>1.8</u>
Nettovermögen			<u>\$ 1,507,145,480</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Long					
10 Yr Australian Bond Futures	06/15/2022	10	\$ 912,061	\$ 877,097	\$ (34,964)
FTSE KLCI Futures	06/30/2022	24	419,904	427,270	7,366
FTSE Taiwan Index Futures	06/29/2022	27	1,504,619	1,566,000	61,381
FTSE/JSE Top 40 Futures	06/15/2022	16	630,131	670,131	40,000
Mexican Bolsa Index Futures	06/17/2022	26	665,918	685,653	19,735
OMXS 30 Index Futures	06/17/2022	97	2,016,643	2,029,700	13,057
SET 50 Futures	06/29/2022	393	2,311,067	2,292,309	(18,758)
SGX Nifty 50 Futures	06/30/2022	79	2,566,995	2,616,480	49,485
U.S. 10 Yr Ultra Futures	09/21/2022	5	646,914	642,422	(4,492)
U.S. Long Bond (CBT) Futures	09/21/2022	32	4,508,065	4,462,000	(46,065)
U.S. T-Note 5 Yr (CBT) Futures	09/30/2022	2	225,742	225,906	164
U.S. Ultra Bond (CBT) Futures	09/21/2022	19	3,022,406	2,959,250	(63,156)
WIG 20 Index Futures	06/17/2022	233	2,058,319	2,017,141	(41,178)
Short					
Canadian 10 Yr Bond Futures	09/20/2022	24	2,425,521	2,409,962	15,559
Euro STOXX 50 Index Futures	06/17/2022	904	35,723,143	36,723,311	(1,000,168)
Euro-Bund Futures	06/08/2022	2	356,139	325,436	30,703
FTSE 100 Index Futures	06/17/2022	129	11,859,860	12,330,450	(470,590)
FTSE China A50 Futures	06/29/2022	105	1,372,531	1,423,380	(50,849)
Hang Seng Index Futures	06/29/2022	23	2,923,389	3,135,271	(211,882)
Japan 10 Yr Bond (OSE) Futures	06/13/2022	1	1,170,952	1,162,466	8,486
Long Gilt Futures	09/28/2022	16	2,384,916	2,338,141	46,775
MSCI Emerging Markets Futures	06/17/2022	158	8,758,926	8,400,070	358,856
MSCI Singapore IX ETS Futures	06/29/2022	169	3,630,000	3,704,295	(74,295)
S&P 500 E-Mini Futures	06/17/2022	838	175,085,642	173,099,375	1,986,267
S&P/TSX 60 Index Futures	06/16/2022	41	8,338,524	8,126,418	212,106
SPI 200 Futures	06/16/2022	25	3,190,977	3,234,807	(43,830)
TOPIX Index Futures	06/09/2022	107	14,964,035	15,866,936	(902,901)
U.S. T-Note 10 Yr (CBT) Futures	09/21/2022	260	31,246,570	31,057,812	188,758
					\$ 75,570
				Wertsteigerung	\$ 3,038,698
				Wertminderung	\$ (2,963,128)

DEVISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
Bank of America, NA	USD 873	GBP 689	06/09/2022	\$ (4,964)
Bank of America, NA	DKK 3,977	USD 578	06/17/2022	3,369
Bank of America, NA	USD 2,316	HUF 839,294	07/07/2022	(56,938)
Bank of America, NA	USD 2,766	PLN 12,370	07/07/2022	117,052
Bank of America, NA	CZK 60,498	USD 2,567	07/14/2022	(45,096)
Bank of America, NA	USD 942	AUD 1,343	07/21/2022	22,164
Bank of America, NA	USD 2,214	CAD 2,860	07/21/2022	46,485
Bank of America, NA	USD 944	EUR 892	07/28/2022	16,642
Barclays Bank PLC	USD 3,840	BRL 19,306	06/02/2022	221,819
Barclays Bank PLC	EUR 5,938	USD 6,191	06/15/2022	(188,485)
Barclays Bank PLC	GBP 6,725	USD 8,235	06/15/2022	(239,038)
Barclays Bank PLC	SGD 5,667	USD 4,058	06/15/2022	(77,934)
Barclays Bank PLC	USD 2,776	AUD 3,904	06/15/2022	26,681
Barclays Bank PLC	MYR 153,649	USD 36,387	06/16/2022	1,296,088
Barclays Bank PLC	USD 31,824	MYR 134,019	06/16/2022	(1,216,112)
Barclays Bank PLC	NOK 7,958	USD 828	06/17/2022	(20,897)
Barclays Bank PLC	USD 1,754	KRW 2,217,246	07/27/2022	30,399
Barclays Bank PLC	USD 4,829	IDR 70,381,429	07/28/2022	(4,350)
Barclays Bank PLC	USD 6,129	IDR 89,182,204	07/28/2022	4,718
BNP Paribas SA	USD 10	COP 42,812	07/15/2022	832
BNP Paribas SA	USD 1,542	MXN 31,204	07/20/2022	28,135
BNP Paribas SA	HKD 5,106	USD 652	07/22/2022	141
Brown Brothers Harriman & Co.	GBP 224	USD 283	06/06/2022	668

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.....	USD 0*	GBP 0*	06/06/2022	\$ (1)
Brown Brothers Harriman & Co.....	GBP 333	USD 407	06/15/2022	(11,948)
Brown Brothers Harriman & Co.....	HKD 1,209	USD 154	06/15/2022	(8)
Brown Brothers Harriman & Co.....	JPY 41,253	USD 324	06/15/2022	3,690
Brown Brothers Harriman & Co.....	MXN 3,474	USD 172	06/15/2022	(3,812)
Brown Brothers Harriman & Co.....	NOK 6,507	USD 681	06/15/2022	(13,387)
Brown Brothers Harriman & Co.....	SGD 930	USD 666	06/15/2022	(12,998)
Brown Brothers Harriman & Co.....	USD 117	AUD 168	06/15/2022	2,829
Brown Brothers Harriman & Co.....	USD 435	CAD 559	06/15/2022	7,396
Brown Brothers Harriman & Co.....	USD 221	CHF 218	06/15/2022	6,856
Brown Brothers Harriman & Co.....	USD 1,310	EUR 1,239	06/15/2022	21,456
Brown Brothers Harriman & Co.....	USD 451	GBP 365	06/15/2022	9,209
Brown Brothers Harriman & Co.....	USD 330	JPY 42,283	06/15/2022	(1,253)
Brown Brothers Harriman & Co.....	USD 50	MXN 998	06/15/2022	921
Brown Brothers Harriman & Co.....	USD 299	NOK 2,904	06/15/2022	10,594
Brown Brothers Harriman & Co.....	USD 157	SGD 216	06/15/2022	964
Brown Brothers Harriman & Co.....	ZAR 2,049	USD 126	06/15/2022	(4,837)
Brown Brothers Harriman & Co.....	THB 262,484	USD 7,846	06/16/2022	172,790
Brown Brothers Harriman & Co.....	USD 4,531	THB 151,480	06/16/2022	(102,699)
Brown Brothers Harriman & Co.....	DKK 15,861	USD 2,262	06/17/2022	(28,509)
Brown Brothers Harriman & Co.....	CHF 1,587	USD 1,708	07/13/2022	49,903
Brown Brothers Harriman & Co.....	USD 1,114	JPY 142,821	07/15/2022	(2,652)
Brown Brothers Harriman & Co.....	HKD 663	USD 85	07/22/2022	32
Brown Brothers Harriman & Co.	AUD 5,464	USD 3,832	06/09/2022	(89,855)
Brown Brothers Harriman & Co.	EUR 960	USD 1,006	06/09/2022	(25,285)
Brown Brothers Harriman & Co.	GBP 1,191	USD 1,471	06/09/2022	(29,687)
Brown Brothers Harriman & Co.	SGD 25	USD 18	06/09/2022	(249)
Brown Brothers Harriman & Co.	USD 52,029	AUD 72,538	06/09/2022	31,597
Brown Brothers Harriman & Co.	USD 11,802	EUR 11,172	06/09/2022	195,042
Brown Brothers Harriman & Co.	USD 31,616	GBP 25,512	06/09/2022	(1,161)
Brown Brothers Harriman & Co.	USD 673	GBP 533	06/09/2022	530,411
Brown Brothers Harriman & Co.	USD 521	SGD 719	06/09/2022	(2)
Brown Brothers Harriman & Co.	USD 6	SGD 8	06/09/2022	3,645
Brown Brothers Harriman & Co.	USD 35,088	ZAR 552,432	06/09/2022	(7,341)
Brown Brothers Harriman & Co.	USD 3,259	ZAR 50,912	06/09/2022	193,317
Brown Brothers Harriman & Co.	ZAR 48	USD 3	06/09/2022	(249,098)
Brown Brothers Harriman & Co.	ZAR 135,583	USD 8,410	06/09/2022	7
Brown Brothers Harriman & Co.	CAD 1,414	USD 1,097	06/13/2022	(20,292)
Brown Brothers Harriman & Co.	CHF 1	USD 1	06/13/2022	(45)
Brown Brothers Harriman & Co.	EUR 680	USD 710	06/13/2022	(20,197)
Brown Brothers Harriman & Co.	JPY 4,000	USD 31	06/13/2022	(10,002)
Brown Brothers Harriman & Co.	JPY 121,022	USD 930	06/13/2022	90
Brown Brothers Harriman & Co.	NZD 1,760	USD 1,116	06/13/2022	(30,162)
Brown Brothers Harriman & Co.	SGD 13	USD 10	06/13/2022	(125)
Brown Brothers Harriman & Co.	USD 23,831	CAD 30,803	06/13/2022	519,788
Brown Brothers Harriman & Co.	USD 31	CHF 30	06/13/2022	(1)
Brown Brothers Harriman & Co.	USD 0*	CHF 0*	06/13/2022	911
Brown Brothers Harriman & Co.	USD 10,575	EUR 9,992	06/13/2022	157,511
Brown Brothers Harriman & Co.	USD 29,507	JPY 3,835,827	06/13/2022	(4,342)
Brown Brothers Harriman & Co.	USD 341	JPY 43,359	06/13/2022	300,570
Brown Brothers Harriman & Co.	USD 19,757	NZD 30,993	06/13/2022	(775)
Brown Brothers Harriman & Co.	USD 295	NZD 452	06/13/2022	433,756
Brown Brothers Harriman & Co.	USD 598	SGD 827	06/13/2022	(2)
Brown Brothers Harriman & Co.	USD 6	SGD 8	06/13/2022	6,169
Brown Brothers Harriman & Co.	USD 32,580	ZAR 521,742	06/13/2022	(7,643)
Brown Brothers Harriman & Co.	USD 3,257	ZAR 50,913	06/13/2022	723,076
Brown Brothers Harriman & Co.	ZAR 48	USD 3	06/13/2022	(122,046)
Brown Brothers Harriman & Co.	ZAR 64,293	USD 3,982	06/13/2022	7
Brown Brothers Harriman & Co.	AUD 3,984	USD 2,796	06/14/2022	(63,106)
Brown Brothers Harriman & Co.	USD 59,947	AUD 85,010	06/14/2022	1,070,912
Brown Brothers Harriman & Co.	GBP 74	USD 94	06/27/2022	(301)
Brown Brothers Harriman & Co.	USD 15,179	CNH 101,597	06/27/2022	18,650
Brown Brothers Harriman & Co.	USD 30,055	GBP 24,058	06/27/2022	(1,114)
Brown Brothers Harriman & Co.	USD 673	GBP 533	06/27/2022	264,318
Credit Suisse International.....	CHF 4,337	USD 4,538	06/15/2022	13,109
Credit Suisse International.....	GBP 4,393	USD 5,501	06/15/2022	(34,706)
Credit Suisse International.....	NZD 2,065	USD 1,329	06/15/2022	(16,217)
Credit Suisse International.....	USD 1,911	AUD 2,670	06/15/2022	5,230
Credit Suisse International.....	USD 1,718	JPY 219,152	06/15/2022	(14,478)
Credit Suisse International.....	USD 2,272	ZAR 35,955	06/23/2022	19,733
Deutsche Bank AG.....	USD 1,825	GBP 1,441	06/09/2022	(9,309)
Deutsche Bank AG.....	CAD 12,084	USD 9,368	06/15/2022	(184,837)
Deutsche Bank AG.....	CHF 4,480	USD 4,466	06/15/2022	(208,316)
Deutsche Bank AG.....	GBP 11,631	USD 15,193	06/15/2022	536,087

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Deutsche Bank AG	JPY 980,948	USD 7,594	06/15/2022	\$ (29,857)
Deutsche Bank AG	NOK 39,604	USD 4,029	06/15/2022	(196,667)
Deutsche Bank AG	NZD 3,801	USD 2,595	06/15/2022	118,434
Deutsche Bank AG	USD 1,699	AUD 2,474	06/15/2022	76,971
Deutsche Bank AG	DKK 25,028	USD 3,634	06/17/2022	19,186
Deutsche Bank AG	USD 3,347	SEK 31,932	06/17/2022	(75,571)
Deutsche Bank AG	ZAR 22,228	USD 1,435	06/23/2022	17,805
Deutsche Bank AG	CHF 4,654	USD 4,872	07/13/2022	8,130
Deutsche Bank AG	JPY 130,515	USD 1,004	07/15/2022	(12,046)
Deutsche Bank AG	AUD 21,023	USD 15,031	07/21/2022	(67,276)
Deutsche Bank AG	USD 1,391	AUD 1,937	07/21/2022	(299)
Deutsche Bank AG	USD 895	CAD 1,148	07/21/2022	12,334
Deutsche Bank AG	TWD 112,841	USD 3,825	07/27/2022	(82,908)
Deutsche Bank AG	EUR 13,253	USD 14,007	07/28/2022	(263,987)
Deutsche Bank AG	PHP 99,815	USD 1,888	07/28/2022	(5,419)
Deutsche Bank AG	USD 6,713	PHP 355,423	07/28/2022	29,138
Goldman Sachs International	GBP 3,202	USD 4,044	06/15/2022	8,561
Goldman Sachs International	USD 3,081	JPY 391,121	06/15/2022	(41,574)
Goldman Sachs International	USD 1,600	NOK 15,144	06/15/2022	15,472
Goldman Sachs International	USD 1,716	NZD 2,625	06/15/2022	(5,700)
Goldman Sachs International	MYR 69,835	USD 16,349	06/16/2022	400,433
Goldman Sachs International	USD 28,306	MYR 120,161	06/16/2022	(863,687)
Goldman Sachs International	CAD 2,915	USD 2,271	07/21/2022	(32,781)
Goldman Sachs International	TWD 25,142	USD 865	07/27/2022	(5,896)
HSBC Bank USA	CHF 5,206	USD 5,189	06/15/2022	(241,400)
HSBC Bank USA	DKK 28,809	USD 4,281	06/15/2022	(101,852)
HSBC Bank USA	DKK 23,832	USD 3,339	06/15/2022	120,927
HSBC Bank USA	ILS 7,599	USD 2,238	06/15/2022	(53,142)
HSBC Bank USA	NOK 211	USD 24	06/15/2022	(46,418)
HSBC Bank USA	NOK 10,139	USD 1,035	06/15/2022	1,516
HSBC Bank USA	SEK 61,774	USD 6,542	06/15/2022	213,627
HSBC Bank USA	USD 1,053	JPY 135,849	06/15/2022	3,010
HSBC Bank USA	USD 2,459	SEK 24,727	06/15/2022	74,312
HSBC Bank USA	CAD 1,262	USD 982	07/21/2022	(15,707)
HSBC Bank USA	EUR 20,785	USD 21,995	07/28/2022	(386,955)
JPMorgan Chase Bank, NA	BRL 19,306	USD 3,988	06/02/2022	(73,810)
JPMorgan Chase Bank, NA	AUD 2,411	USD 1,670	06/15/2022	(61,262)
JPMorgan Chase Bank, NA	CHF 1,932	USD 1,988	06/15/2022	(27,320)
JPMorgan Chase Bank, NA	GBP 779	USD 956	06/15/2022	(25,937)
JPMorgan Chase Bank, NA	SEK 50,789	USD 5,055	06/15/2022	(147,984)
JPMorgan Chase Bank, NA	USD 2,130	EUR 2,011	06/15/2022	30,450
JPMorgan Chase Bank, NA	USD 3,953	BRL 19,306	07/05/2022	70,368
JPMorgan Chase Bank, NA	INR 121,193	USD 1,556	07/07/2022	848
Morgan Stanley Capital Services LLC	GBP 2,160	USD 2,772	06/09/2022	(9,212)
Morgan Stanley Capital Services LLC	GBP 411	USD 509	06/09/2022	50,060
Morgan Stanley Capital Services LLC	MYR 23,660	USD 5,574	06/16/2022	170,063
Morgan Stanley Capital Services LLC	USD 1,211	MYR 5,114	06/16/2022	(43,120)
Morgan Stanley Capital Services LLC	JPY 3,261,606	USD 25,517	07/15/2022	133,843
Morgan Stanley Capital Services LLC	USD 1,228	PEN 4,632	07/15/2022	12,757
Morgan Stanley Capital Services LLC	CNH 30,112	USD 4,404	07/21/2022	(99,278)
Morgan Stanley Capital Services LLC	USD 1,714	CAD 2,142	07/21/2022	(21,326)
Morgan Stanley Capital Services LLC	HKD 4,439	USD 567	07/22/2022	125
Morgan Stanley Capital Services LLC	USD 881	EUR 822	07/28/2022	4,601
Royal Bank of Scotland PLC	EUR 12,491	USD 13,037	06/15/2022	(381,445)
Societe Generale	HKD 4,993	USD 636	06/15/2022	(22)
Standard Chartered Bank	USD 1,828	NZD 2,909	06/15/2022	66,537
Standard Chartered Bank	ZAR 40,446	USD 2,682	06/23/2022	103,937
Standard Chartered Bank	IDR 79,789,675	USD 5,547	07/28/2022	67,564
UBS AG	USD 846	CLP 720,441	07/15/2022	21,103
UBS AG	CAD 23,923	USD 19,123	07/21/2022	214,384
UBS AG	USD 2,870	CAD 3,590	07/21/2022	(33,303)
UBS AG	KRW 11,482,502	USD 9,212	07/27/2022	(29,891)
				\$ 2,522,601
			Wertsteigerung	\$ 9,192,265
			Wertminderung	\$ (6,669,664)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

VERKAUFTE KAUFPTIONEN

Bezeichnung	Ausübungspreis	Fälligkeit	Kontrakte	Prämien erhalten	Marktwert
Euro STOXX 50 Price EUR Index (I)	EUR 3,750	06/17/2022	3,800	\$ 249,072	\$ (397,342)
FTSE 100 Index (I)	GBP 7,400	06/17/2022	810	174,672	(254,660)
Nikkei 225 Index (I)	JPY 26,250	06/17/2022	53,000	312,454	(444,944)
S&P 500 Index(I)	USD 4,025	06/17/2022	28,600	3,117,400	(4,542,080)
				<u>\$ 3,853,598</u>	<u>\$ (5,639,026)</u>

VERKAUFTE VERKAUFPTIONEN

Bezeichnung	Ausübungspreis	Fälligkeit	Kontrakte	Prämien erhalten	Marktwert
Euro STOXX 50 Price EUR Index (I)	USD 3,750	06/17/2022	3,800	\$ 385,469	\$ (112,594)
FTSE 100 Index (I)	GBP 7,400	06/17/2022	810	159,784	(48,482)
Nikkei 225 Index (I)	JPY 26,250	06/17/2022	53,000	322,593	(23,046)
S&P 500 Index (I)	EUR 4,025	06/17/2022	28,600	3,746,600	(1,496,753)
				<u>\$ 4,614,44€</u>	<u>\$ (1,680,875)</u>

ZENTRAL ABGERECHNETE CREDIT-DEFAULT-SWAPS

Clearing-Broker/(Börse)	Referenz-Obligation	Abschlussdatum	Nomineller Betrag (000)	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Kaufkontrakte					
Morgan Stanley & Co. LLC/(INTRCONX)	CDX-EMS Series 36, 5 Year Index	06/20/2027	USD 1,940,000	\$ 144,714	\$ 28,829
Verkaufskontrakte					
Morgan Stanley & Co. LLC/(INTRCONX)	CDX-NAHY Series 37, 5 Year Index	12/20/2026	29,250,000	783,650	(704,622)
Morgan Stanley & Co. LLC/(INTRCONX)	CDX-NAHY Series 38, 5 Year Index	06/20/2027	82,921,000	1,343,922	(2,219,531)
Morgan Stanley & Co. LLC/(INTRCONX)	iTraxx-XOVER Series 35, 5 Year Index	06/20/2026	EUR 14,740,000	617,908	(502,626)
Morgan Stanley & Co. LLC/(INTRCONX)	iTraxx-XOVER Series 37, 5 Year Index	06/20/2027	14,720,000	411,602	(545,242)
Insgesamt				<u>\$ 3,301,79€</u>	<u>\$ (3,943,192)</u>
				Wertsteigerung	\$ 28,829
				Wertminderung	\$ (3,972,021)

ZENTRAL ABGERECHNETE ZINSSWAPS

Gegenpartei	Nominalbetrag (000)	Abschlussdatum	Zinsart		Unrealisierte Wertsteigerung/(-minderung)
			Vom Fonds geleistete Zahlungen	Vom Fonds erhaltene Zahlungen	
Morgan Stanley & Co. LLC/(LCH Group)	CNY 10,900	02/17/2025	China 7-Day	2.547%	\$ 13,693
Morgan Stanley & Co. LLC/(LCH Group)	32,439	02/20/2025	Reverse Repo Rate		
Morgan Stanley & Co. LLC/(LCH Group)	32,921	02/21/2025	China 7-Day	2.598%	47,371
Morgan Stanley & Co. LLC/(LCH Group)	65,190	02/26/2025	Reverse Repo Rate		
Morgan Stanley & Co. LLC/(LCH Group)	GBP 5,750	09/06/2031	China 7-Day	2.620%	51,004
Morgan Stanley & Co. LLC/(LCH Group)	CAD 1,780	09/23/2031	Reverse Repo Rate		
Morgan Stanley & Co. LLC/(LCH Group)	GBP 2,990	09/24/2031	China 7-Day	2.496%	68,682
Morgan Stanley & Co. LLC/(LCH Group)	SEK 6,090	10/04/2031	Reverse Repo Rate		
Morgan Stanley & Co. LLC/(LCH Group)	NZD 1,550	10/06/2031	China 7-Day	0.628%	(915,249)
Morgan Stanley & Co. LLC/(LCH Group)	SEK 14,980	10/06/2031	Reverse Repo Rate		
Morgan Stanley & Co. LLC/(LCH Group)	GBP 3,940	10/11/2031	China 7-Day	0.832%	(413,766)
Morgan Stanley & Co. LLC/(LCH Group)	EUR 2,540	10/13/2031	Reverse Repo Rate		
Morgan Stanley & Co. LLC/(LCH Group)	CHF 2,920	10/21/2031	China 7-Day	0.888%	(85,036)
Morgan Stanley & Co. LLC/(LCH Group)	GBP 600	10/27/2031	Reverse Repo Rate		
Morgan Stanley & Co. LLC/(LCH Group)	CAD 1,600	10/27/2031	China 7-Day	0.888%	(138,436)
Morgan Stanley & Co. LLC/(LCH Group)	EUR 1,480	10/29/2031	Reverse Repo Rate		
Morgan Stanley & Co. LLC/(LCH Group)	GBP 2,710	11/16/2031	China 7-Day	0.888%	(209,160)
Morgan Stanley & Co. LLC/(LCH Group)	JPY 527,400	11/18/2031	Reverse Repo Rate		
Morgan Stanley & Co. LLC/(LCH Group)	GBP 660	12/07/2031	China 7-Day	0.888%	(209,160)
Morgan Stanley & Co. LLC/(LCH Group)	NZD 3,080	12/08/2031	Reverse Repo Rate		
Morgan Stanley & Co. LLC/(LCH Group)	SEK 26,050	12/08/2031	China 7-Day	0.888%	(209,160)
Morgan Stanley & Co. LLC/(LCH Group)	USD 12,780	01/06/2032	Reverse Repo Rate		
Morgan Stanley & Co. LLC/(LCH Group)	JPY 1,830,760	01/06/2032	China 7-Day	0.888%	(209,160)
Morgan Stanley & Co. LLC/(LCH Group)	EUR 10,570	01/06/2032	Reverse Repo Rate		
Morgan Stanley & Co. LLC/(LCH Group)	USD 4,790	03/02/2032	China 7-Day	0.888%	(209,160)
Morgan Stanley & Co. LLC/(LCH Group)	GBP 1,220	03/23/2032	Reverse Repo Rate		
Morgan Stanley & Co. LLC/(LCH Group)	USD 5,310	03/24/2032	China 7-Day	0.888%	(209,160)
Morgan Stanley & Co. LLC/(LCH Group)	JPY 983,950	03/25/2032	Reverse Repo Rate		

Gegenpartei	Nominal- betrag (000)	Abschluss- datum	Zinsart		Unrealisierte Wertsteigerung/ (-minderung)
			Vom Fonds geleistete Zahlungen	Vom Fonds erhaltene Zahlungen	
Morgan Stanley & Co. LLC/(LCH Group)	EUR 4,600	03/25/2032	6 Month EURIBOR	1.100%	\$ (326,470)
Morgan Stanley & Co. LLC/(LCH Group)	NOK 13,390	05/10/2032	6 Month NIBOR	3.140%	24,759
Morgan Stanley & Co. LLC/(LCH Group)	USD 27,570	05/13/2032	1 Day SOFR	1.333%	202,085
Morgan Stanley & Co. LLC/(LCH Group)	JPY 1,770,100	04/21/2042	1 Day TONAR	0.695%	17,963
Morgan Stanley & Co. LLC/(LCH Group)	CAD 20	11/14/2048	3 Month CDOR	2.971%	(1,086)
Morgan Stanley & Co. LLC/(LCH Group)	360	02/04/2049	3 Month CDOR	2.696%	(33,540)
Morgan Stanley & Co. LLC/(LCH Group)	270	03/15/2049	3 Month CDOR	2.482%	(33,389)
Morgan Stanley & Co. LLC/(LCH Group)	AUD 240	03/19/2049	6 Month BBSW	2.535%	(29,529)
Morgan Stanley & Co. LLC/(LCH Group)	EUR 180	03/10/2050	6 Month EURIBOR	0.012%	(74,567)
Morgan Stanley & Co. LLC/(LCH Group)	10,640	07/16/2050	6 Month EURIBOR	0.001%	(4,467,919)
Morgan Stanley & Co. LLC/(LCH Group)	USD 12,490	04/20/2052	1 Day SOFR	2.414%	(375,172)
Morgan Stanley & Co. LLC/(LCH Group)	EUR 5,350	04/21/2052	6 Month EURIBOR	1.482%	(327,491)
Insgesamt					\$ (13,735,532)
				Wertsteigerung	\$ 425,557
				Wertminderung	\$ (14,161,089)

CREDIT-DEFAULT-SWAPS

Kontrahent	Referenz-Obligation	Abschluss- datum	Nomineller Betrag (000)	Markt- wert	Vorab- gebühren bezahlt/ (erhalten)	Unrealisierte Wertsteigerung/ (-minderung)
Kaufkontrakte						
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 15,361	\$3,536,153	\$3,663,663	\$ (127,510)
Verkaufskontrakte						
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BB Series 6	05/11/2063	150	(60,962)	(71,470)	10,508
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BB Series 6	05/11/2063	40	(16,455)	(7,380)	(9,075)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BB Series 6	05/11/2063	81	(32,910)	(14,877)	(18,033)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BB Series 6	05/11/2063	81	(32,910)	(14,807)	(18,103)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BB Series 6	05/11/2063	81	(32,910)	(14,504)	(18,406)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BB Series 6	05/11/2063	121	(49,365)	(22,910)	(26,455)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BB Series 6	05/11/2063	276	(112,194)	(61,529)	(50,665)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BB Series 6	05/11/2063	243	(98,731)	(45,673)	(53,058)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BB Series 6	05/11/2063	304	(123,413)	(57,949)	(65,464)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BB Series 6	05/11/2063	708	(287,965)	(97,095)	(190,870)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BB Series 6	05/11/2063	920	(373,980)	(124,680)	(249,300)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BB Series 6	05/11/2063	1,104	(448,776)	(150,913)	(297,863)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BB Series 6	05/11/2063	1,840	(747,960)	(270,476)	(477,484)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BB Series 6	05/11/2063	2,255	(916,625)	(304,828)	(611,797)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BB Series 6	05/11/2063	4,523	(1,838,486)	(607,344)	(1,231,142)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	225	(51,728)	(26,716)	(25,012)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	360	(82,765)	(46,488)	(36,277)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	809	(186,222)	(122,157)	(64,065)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	1,618	(372,444)	(98,448)	(273,996)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	2,067	(475,901)	(123,785)	(352,116)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	6,292	(1,448,395)	(307,187)	(1,141,208)
Credit Suisse International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	764	(175,877)	(88,562)	(87,315)
Credit Suisse International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	1,079	(248,296)	(145,032)	(103,264)
Goldman Sachs International	Avis Budget Group, Inc.	12/20/2023	30	1,364	601	763
Goldman Sachs International	Avis Budget Group, Inc.	12/20/2023	20	909	627	282
Goldman Sachs International	CDX-CMBX.NA.BB Series 6	05/11/2063	30	(12,341)	(14,450)	2,109
Goldman Sachs International	CDX-CMBX.NA.BB Series 6	05/11/2063	30	(12,342)	(14,450)	2,108
Goldman Sachs International	CDX-CMBX.NA.BB Series 6	05/11/2063	81	(32,910)	(15,043)	(17,867)
Goldman Sachs International	CDX-CMBX.NA.BB Series 6	05/11/2063	460	(186,990)	(119,174)	(67,816)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	180	(41,383)	(20,574)	(20,809)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	404	(93,111)	(37,483)	(55,628)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	746	(171,738)	(98,279)	(73,459)
JPMorgan Securities, LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	33	(13,463)	(6,149)	(7,314)
JPMorgan Securities, LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	50	(20,195)	(9,165)	(11,030)
JPMorgan Securities, LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	80	(32,536)	(14,639)	(17,897)
JPMorgan Securities, LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	80	(32,536)	(14,580)	(17,956)
JPMorgan Securities, LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	236	(96,113)	(44,139)	(51,974)

Kontrahent	Referenz-Obligation	Abschluss-datum	Nomineller Betrag (000)	Marktwert	Vorabgebühren bezahlt/ (erhalten)	Unrealisierte Wertsteigerung/ (-minderung)
JPMorgan Securities, LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	USD 310	\$ (126,031)	\$ (56,008)	\$ (70,023)
JPMorgan Securities, LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	320	(130,145)	(57,454)	(72,691)
JPMorgan Securities, LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	460	(186,990)	(106,079)	(80,911)
JPMorgan Securities, LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	2,202	(895,308)	(298,716)	(596,592)
JPMorgan Securities, LLC	CDX-CMBX.NA.BBB- Series 6	05/11/2063	135	(31,037)	(10,815)	(20,222)
JPMorgan Securities, LLC	CDX-CMBX.NA.BBB- Series 6	05/11/2063	270	(62,074)	(29,227)	(32,847)
JPMorgan Securities, LLC	CDX-CMBX.NA.BBB- Series 6	05/11/2063	413	(95,180)	(46,965)	(48,215)
Morgan Stanley & Co. International PLC	CDX-CMBX.NA.BB Series 6	05/11/2063	188	(76,292)	(82,510)	6,218
Morgan Stanley & Co. International PLC	CDX-CMBX.NA.BB Series 6	05/11/2063	61	(24,683)	(28,285)	3,602
Morgan Stanley Capital Services LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	188	(76,292)	(76,246)	(46)
Morgan Stanley Capital Services LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	188	(76,292)	(75,800)	(492)
Morgan Stanley Capital Services LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	188	(76,292)	(75,354)	(938)
Morgan Stanley Capital Services LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	187	(75,918)	(74,541)	(1,377)
Morgan Stanley Capital Services LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	920	(373,980)	(183,404)	(190,576)
Morgan Stanley Capital Services LLC	CDX-CMBX.NA.BB Series 6	05/11/2063	1,840	(747,960)	(293,811)	(454,149)
Insgesamt				<u>\$ (8,476,976)</u>	<u>\$ (1,063,259)</u>	<u>\$ (7,413,717)</u>
					Wertsteigerung	\$ 25,590
					Wertminderung	\$ (7,439,307)

TOTAL-RETURN-SWAPS

Kontrahent & Referenz-Obligation	Anzahl der Anteile oder Einheiten	Bezahler/Erhalterner Zinssatz	Nomineller Betrag (000)	Fälligkeitsdatum	Unrealisierte Wertsteigerung/ (-minderung)	
Gesamtrendite auf Referenz-Obligation erhalten						
Bank of America, NA						
MLABUSCG	1,196,872	OBFR Plus 0.10%	USD 106,667	06/01/2022	\$ (349,008)	
MLABWGC1	1,487,135	OBFR Plus 0.22%	133,830	05/31/2022	710,999	
Goldman Sachs International						
Markit iBoxx EUR Contingent Convertible Liquid Developed Market AT1 TRI	1,510,000	3 Month EURIBOR	EUR 1,510	09/20/2022	(7,405)	
Markit iBoxx USD Contingent Convertible Liquid Developed Markets AT1	1,000,000	1 Day SOFR	USD 1,000	06/20/2022	(66,610)	
JPMorgan Chase Bank, NA						
Bloomberg Commodity Index	40,447	0.10%	14,412	05/31/2022	(27,706)	
JPABCMTY	182,410	1 Day SOFR	17,615	05/31/2022	288,208	
Gesamtrendite auf Referenz-Obligation zahlen						
Bank of America, NA						
MSCI Daily TR Gross World USD Index	12,441	OBFR Plus 0.31%	167,816	02/28/2023	13,446,730	
S&P 500 Total Return Index	13,611	OBFR Plus 0.29%	126,199	03/01/2023	7,611,530	
JPMorgan Chase Bank, NA						
MSCI Daily TR Gross World USD Index	1,222	1 Day SOFR	16,019	05/31/2022	856,683	
Morgan Stanley Capital Services LLC						
IBOVESPA Futures	59	0.00%	BRL 6,684	06/15/2022	21,462	
IBOVESPA Futures	99	0.00%	10,945	06/15/2022	(20,761)	
KOSPI 200 Futures	4,000,000	0.00%	KRW 1,378,597	06/09/2022	(30,717)	
Insgesamt					<u>\$ 22,433,405</u>	
					Wertsteigerung	\$ 22,935,612
					Wertminderung	\$ (502,207)
Swaps insgesamt					<u>\$ (2,659,036)</u>	

* Die Anzahl der Kontrakte beträgt weniger als 500.

- (a) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (b) Zahlungen in Sachwerten (PIK).
- (c) Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2022.
- (d) Wandelbares Wertpapier.
- (e) Not leidend.
- (f) Die Position oder ein Teil der Position wurde gesondert verwahrt, um als Sicherheit für Derivate zu dienen.

- (g) Wertpapier, bei dem bis zur Endfälligkeit nur umgekehrte Zins- und keine Tilgungszahlungen zu leisten sind.
- (h) Kredit, bei dem bis zur Endfälligkeit nur Zins- und keine Tilgungszahlungen zu leisten sind.
- (i) Zum angemessenen Marktwert entsprechend den Verfahren bewertet, die von und unter der allgemeinen Aufsicht der Verwaltungsgesellschaft festgelegt werden.
- (j) Notleidendes fälliges Wertpapier.
- (k) Tagesgeld.
- (l) Ein Kontrakt bezieht sich auf 1 Anteil.

Währungskürzel:

AUD	– Australian Dollar
BRL	– Brazilian Real
CAD	– Canadian Dollar
CHF	– Swiss Franc
CLP	– Chilean Peso
CNH	– Chinese Yuan Renminbi (Offshore)
CNY	– Chinese Yuan Renminbi
COP	– Colombian Peso
CZK	– Czech Koruna
DKK	– Danish Krone
EUR	– Euro
GBP	– Great British Pound
HKD	– Hong Kong Dollar
HUF	– Hungarian Forint
IDR	– Indonesian Rupiah
ILS	– Israeli Shekel
INR	– Indian Rupee
JPY	– Japanese Yen
KRW	– South Korean Won
MXN	– Mexican Peso
MYR	– Malaysian Ringgit
NOK	– Norwegian Krone
NZD	– New Zealand Dollar
PEN	– Peruvian Sol
PHP	– Philippine Peso
PLN	– Polish Zloty
RUB	– Russian Ruble
SEK	– Swedish Krona
SGD	– Singapore Dollar
THB	– Thailand Baht
TWD	– New Taiwan Dollar
USD	– United States Dollar
ZAR	– South African Rand

Glossar:

ADR	– American Depositary Receipt
BBSW	– Bank Bill Swap Reference Rate (Australia)
BKBM	– Bank Bill Benchmark (New Zealand)
CBT	– Chicago Board of Trade
CDOR	– Canadian Dealer Offered Rate
CDX-CMBX	– North American Commercial Mortgage-Backed Index
CDX-EM	– Emerging Market Credit Default Swap Index
CDX-NAHY	– North American High Yield Credit Default Swap Index
CLO	– Collateralized Loan Obligations
CMBS	– Commercial Mortgage-Backed Securities
CME	– Chicago Mercantile Exchange
ETS	– Emission Trading Scheme
EURIBOR	– Euro Interbank Offered Rate
FTSE	– Financial Times Stock Exchange
GDR	– Global Depositary Receipt
INTRCONX	– Inter-Continental Exchange
JSE	– Johannesburg Stock Exchange
KLCI	– Kuala Lumpur Composite Index
KOSPI	– Korea Composite Stock Price Index
LCH	– London Clearing House

MSCI	–	Morgan Stanley Capital International
NIBOR	–	Norwegian Interbank Offered Rate
OBFR	–	Overnight Bank Funding Rate
OSE	–	Osaka Securities Exchange
REG	–	Registered Shares
REIT	–	Real Estate Investment Trust
REMICs	–	Real Estate Mortgage Investment Conduits
SARON	–	Swiss Average Rate Overnight
SD	–	School District
SET	–	Stock Exchange of Thailand
SGX	–	Singapore Exchange
SOFR	–	Secured Overnight Financing Rate
SONIA	–	Sterling Overnight Index Average
SPI	–	Share Price Index
STIBOR	–	Stockholm Interbank Offered Rate
TONAR	–	Tokyo Overnight Average Rate
TOPIX	–	Tokyo Price Index
TSX	–	Toronto Stock Exchange
WIG	–	Warszawski Indeks Gieldowy

	Anteile	Wert (CNH)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
FINANZWERTE			
BANKEN			
Bank of Jiangsu Co., Ltd.	1,067,000	¥ 6,850,140	1.2%
Bank of Nanjing Co., Ltd. - Class A	738,800	7,979,040	1.3
Bank of Ningbo Co., Ltd. - Class A (Nth SZ-SEHK)	205,670	6,735,693	1.1
China Merchants Bank Co., Ltd. - Class A (Nth SSE-SEHK)	326,700	12,966,723	2.2
Industrial Bank Co., Ltd. - Class A	760,300	14,939,895	2.5
Ping An Bank Co., Ltd. - Class A	431,400	6,108,624	1.0
		<u>55,580,115</u>	<u>9.3</u>
KAPITALMÄRKTE			
Guotai Junan Securities Co., Ltd. - Class A (Nth SSE-SEHK)	962,100	13,940,829	2.3
Haitong Securities Co., Ltd. - Class A (Nth SSE-SEHK)	1,254,100	11,449,933	1.9
Huatai Securities Co., Ltd. - Class A (Nth SSE-SEHK)	438,000	5,834,160	1.0
		<u>31,224,922</u>	<u>5.2</u>
VERSICHERUNGEN			
Ping An Insurance Group Co., of China Ltd. - Class A	231,977	10,253,383	1.7
		<u>97,058,420</u>	<u>16.2</u>
INDUSTRIEGÜTER			
BAU- UND INGENIEURWESEN			
China State Construction Engineering Corp., Ltd.	1,498,900	8,258,939	1.4
ELEKTRISCHE AUSRÜSTUNG			
Contemporary Amperex Technology Co., Ltd. - Class A	40,300	16,442,400	2.7
Ming Yang Smart Energy Group Ltd.	236,234	6,012,155	1.0
NARI Technology Co., Ltd. - Class A	359,560	12,314,930	2.1
		<u>34,769,485</u>	<u>5.8</u>
MASCHINEN			
Han's Laser Technology Industry Group Co., Ltd.	185,200	5,520,812	0.9
Wuxi Lead Intelligent Equipment Co., Ltd. - Class A	124,160	6,026,727	1.0
		<u>11,547,539</u>	<u>1.9</u>
STRASSE UND SCHIENE			
Daqin Railway Co., Ltd. - Class A	851,900	5,716,249	1.0
Daqin Railway Co., Ltd. - Class A (Shanghai)	209,900	1,411,592	0.2
		<u>7,127,841</u>	<u>1.2</u>
HANDELSGESELLSCHAFTEN UND VERTRAGSHÄNDLER			
Xiamen C & D, Inc.	353,901	4,717,500	0.8
TRANSPORTWESEN – INFRASTRUKTUR			
Jiangsu Expressway Co., Ltd.	258,300	2,180,052	0.3
Shandong Hi-speed Co., Ltd. - Class A (Nth SSE-SEHK)	1,586,800	9,409,724	1.6
Shenzhen Expressway Corp. Ltd. - Class A (Nth SSE-SEHK)	230,500	2,215,105	0.4
TangShan Port Group Co., Ltd. - Class A (Nth SSE-SEHK)	3,705,200	10,078,144	1.7
		<u>23,883,025</u>	<u>4.0</u>
		<u>90,304,329</u>	<u>15.1</u>
GRUNDSTOFFE			
CHEMIKALIEN			
Hengyi Petrochemical Co., Ltd. - Class A (Nth SZ-SEHK)	664,300	7,088,081	1.2
Hubei Xingfa Chemicals Group Co., Ltd.	139,200	5,231,136	0.9
LB Group Co., Ltd. - Class A	390,395	7,413,601	1.2
Luxi Chemical Group Co., Ltd. - Class A	277,300	5,351,890	0.9
Shanghai Putailai New Energy Technology Co., Ltd. - Class A	65,280	8,395,008	1.4
Tianqi Lithium Corp.	48,700	4,799,426	0.8
Zhejiang Jiahua Energy Chemical Industry Co., Ltd.	542,900	5,863,320	1.0
Zhejiang Xinan Chemical Industrial Group Co., Ltd.	487,996	9,169,445	1.5
		<u>53,311,907</u>	<u>8.9</u>
BAUMATERIAL			
Gansu Shangfeng Cement Co., Ltd. - Class A	276,120	4,296,427	0.7
Huaxin Cement Co., Ltd. - Class A (Nth SSE-SEHK)	390,200	7,737,666	1.3
		<u>12,034,093</u>	<u>2.0</u>
METALL UND BERGBAU			
Ganfeng Lithium Co., Ltd. - Class A	97,000	11,543,000	1.9
Zijin Mining Group Co., Ltd. - Class A	1,006,950	10,129,917	1.7
		<u>21,672,917</u>	<u>3.6</u>
		<u>87,018,917</u>	<u>14.5</u>

	Anteile	Wert (CNH)	Nettover- mögen %
NICHT-BASISKONSUMGÜTER			
KFZ-BESTANDTEILE			
Huayu Automotive Systems Co., Ltd. - Class A	281,600	¥ 6,209,280	1.1%
KRAFTFAHRZEUGE			
Chongqing Changan Automobile Co., Ltd. - Class A (Nth SZ-SEHK)	356,600	4,974,570	0.8
Great Wall Motor Co., Ltd. - Class A (Nth SSE-SEHK)	396,785	13,173,262	2.2
Guangzhou Automobile Group Co., Ltd. - Class A (Nth SSE-SEHK)	610,800	9,149,784	1.5
SAIC Motor Corp., Ltd. - Class A	259,461	4,460,135	0.8
		<u>31,757,751</u>	<u>5.3</u>
HOTELS, RESTAURANTS UND FREIZEIT			
Shenzhen Overseas Chinese Town Co., Ltd. - Class A	926,000	5,305,980	0.9
HAUSHALTSGEBRAUCHSGÜTER			
Gree Electric Appliances, Inc. of Zhuhai - Class A (Nth SZ-SEHK)	220,400	7,090,268	1.2
Haier Smart Home Co., Ltd. - Class A (Nth SSE-SEHK)	182,000	4,620,980	0.8
Midea Group Co., Ltd. - Class A	130,300	7,098,744	1.2
TCL Technology Group Corp. - Class A	1,104,100	5,012,614	0.8
		<u>23,822,606</u>	<u>4.0</u>
SPEZIALISIERTER EINZELHANDEL			
HLA Group Corp. Ltd.	577,800	2,970,771	0.5
Shanghai Yuyuan Tourist Mart Group Co., Ltd. - Class A (Nth SSE-SEHK)	559,200	5,592,000	0.9
		<u>8,562,771</u>	<u>1.4</u>
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
Suzhou TA&A Ultra Clean Technology Co., Ltd.	142,500	8,592,750	1.4
		<u>84,251,138</u>	<u>14.1</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Jiangsu King's Luck Brewery JSC Ltd.	98,800	4,543,812	0.7
Kweichow Moutai Co., Ltd. - Class A	12,944	23,351,364	3.9
Luzhou Laojiao Co., Ltd. - Class A (Nth SZ-SEHK)	32,600	7,002,480	1.2
Tsingtao Brewery Co., Ltd. - Class A (Nth SSE-SEHK)	97,000	8,996,750	1.5
		<u>43,894,406</u>	<u>7.3</u>
LEBENSMITTELPRODUKTE			
Henan Shuanghui Investment & Development Co., Ltd. - Class A	190,000	5,384,600	0.9
Inner Mongolia Yili Industrial Group Co., Ltd. - Class A	213,121	8,098,598	1.4
Meihua Holdings Group Co., Ltd. - Class A (Shanghai)	1,505,700	14,336,275	2.4
		<u>27,819,473</u>	<u>4.7</u>
		<u>71,713,879</u>	<u>12.0</u>
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS AUSTRÜSTUNG			
ZTE Corp.	344,100	8,371,953	1.4
ELEKTRONISCHE AUSTRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
BOE Technology Group Co., Ltd. - Class A	1,228,400	4,655,636	0.8
GoerTek, Inc. - Class A	416,600	16,968,118	2.8
Hengdian Group DMEGC Magnetics Co., Ltd. - Class A (Nth SZ-SEHK)	300,300	6,858,852	1.2
Luxshare Precision Industry Co., Ltd. - Class A	349,249	11,808,109	2.0
		<u>40,290,715</u>	<u>6.8</u>
HALBLEITER UND HALBLEITER AUSTRÜSTUNG			
JCET Group Co., Ltd. - Class A (Nth SSE-SEHK)	230,800	5,585,360	0.9
LONGi Green Energy Technology Co., Ltd. - Class A	100,951	7,995,319	1.3
NAURA Technology Group Co., Ltd.	21,100	5,697,000	1.0
		<u>19,277,679</u>	<u>3.2</u>
		<u>67,940,347</u>	<u>11.4</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
Chongqing Zhifei Biological Products Co., Ltd. - Class A	21,600	1,885,248	0.3
GESUNDHEITSWESEN – AUSTRÜSTUNG UND BEDARF			
Shenzhen Mindray Bio-Medical Electronics Co., Ltd.	28,300	8,560,750	1.4
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Aier Eye Hospital Group Co., Ltd. - Class A	93,925	3,490,253	0.6
Dian Diagnostics Group Co., Ltd. - Class A	142,600	4,278,000	0.7
Shanghai Pharmaceuticals Holding Co., Ltd. - Class A (Nth SSE-SEHK)	296,303	5,333,454	0.9
		<u>13,101,707</u>	<u>2.2</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Hangzhou Tigermed Consulting Co., Ltd. - Class A (Nth SZ-SEHK)	30,600	2,629,152	0.5
Maccura Biotechnology Co., Ltd.	160,285	3,064,649	0.5
		<u>5,693,801</u>	<u>1.0</u>

	Zinssatz	Datum	Anteile	Wert (CNH)	Nettovermögen %
PHARMAZEUTIKA					
Livzon Pharmaceutical Group, Inc. - Class A			161,842	¥ 5,356,970	0.9%
Sichuan Kelun Pharmaceutical Co., Ltd. - Class A			320,200	5,702,762	0.9
				11,059,732	1.8
				40,301,238	6.7
KOMMUNIKATIONSDIENSTLEISTUNGEN					
UNTERHALTUNG					
G-bits Network Technology Xiamen Co., Ltd. - Class A			35,200	11,380,512	1.9
MEDIEN					
Chinese Universe Publishing and Media Group Co., Ltd.			798,500	8,559,920	1.5
Jiangsu Phoenix Publishing & Media Corp., Ltd. - Class A			1,555,700	12,068,160	2.0
				20,628,080	3.5
				32,008,592	5.4
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
China Merchants Energy Shipping Co., Ltd. - Class A			1,148,600	6,964,636	1.2
VERSORGUNG					
UNABHÄNGIGE STROM- UND ERNEUERBARE ELEKTRIZITÄTSPRODUZENTEN					
China Yangtze Power Co., Ltd. - Class A			275,700	6,622,314	1.1
IMMOBILIEN					
IMMOBILIEN-MANAGEMENT UND -ERSCHLIESSUNG					
Gemdale Corp. - Class A (Nth SSE-SEHK)			461,900	5,491,991	0.9
Gesamtanlagen					
(Kosten ¥641,190,748)				¥589,675,801	98.6%
Termineinlagen					
Barclays, London(a)	0.40 %	–		12	0.0
BBH, Grand Cayman(a)	(0.78)%	–		3	0.0
Termineinlagen insgesamt					
				15	0.0
Sonstige Vermögenswerte abzüglich Verbindlichkeiten					
				8,544,877	1.4
Nettovermögen					
				¥598,220,693	100.0%

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)			
Brown Brothers Harriman & Co.+.	AUD	1	CNH	3	06/09/2022	¥	(51)
Brown Brothers Harriman & Co.+.	CNH	74	AUD	15	06/09/2022		639
Brown Brothers Harriman & Co.+.	CNH	2	AUD	0*	06/09/2022		(5)
Brown Brothers Harriman & Co.+.	CNH	160	HKD	190	06/09/2022		772
Brown Brothers Harriman & Co.+.	CNH	10	HKD	11	06/09/2022		(84)
Brown Brothers Harriman & Co.+.	CNH	146	SGD	30	06/09/2022		1,816
Brown Brothers Harriman & Co.+.	CNH	5	SGD	1	06/09/2022		(16)
Brown Brothers Harriman & Co.+.	CNH	11,300	USD	1,703	06/09/2022		62,744
Brown Brothers Harriman & Co.+.	CNH	517	USD	77	06/09/2022		(5,848)
Brown Brothers Harriman & Co.+.	HKD	15	CNH	13	06/09/2022		85
Brown Brothers Harriman & Co.+.	SGD	1	CNH	7	06/09/2022		(20)
Brown Brothers Harriman & Co.+.	USD	81	CNH	543	06/09/2022		3,119
Brown Brothers Harriman & Co.+.	USD	0*	CNH	1	06/09/2022		(3)
						¥	63,148
						Wertsteigerung	¥ 69,175
						Wertminderung	¥ (6,027)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

(a) Tagesgeld.

Währungskürzel:

- AUD – Australian Dollar
- CNH – Chinese Yuan Renminbi (Offshore)
- HKD – Hong Kong Dollar
- SGD – Singapore Dollar
- USD – United States Dollar

Siehe Anmerkungen zum Jahresabschluss.

	Zinssatz	Datum	Nennwert (000)	Wert (CNH)	Nettöver- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
QUASI-STAAATLICHE WERTPAPIERE					
QUASI-STAAATSANLEIHEN					
CHINA					
Agricultural Development Bank of China, Series 1813	3.55%	11/21/2023	CNY 30,000	¥ 30,591,915	7.5%
Agricultural Development Bank of China, Series 2004	2.96%	04/17/2030	10,000	9,923,891	2.4
Agricultural Development Bank of China, Series 2102	3.19%	03/03/2024	10,000	10,158,017	2.5
China Development Bank, Series 1702	4.01%	01/09/2037	10,000	10,820,741	2.7
China Development Bank, Series 1804	4.69%	03/23/2023	20,000	20,476,303	5.0
China Development Bank, Series 1810	4.04%	07/06/2028	10,000	10,609,226	2.6
China Development Bank, Series 1903	3.30%	02/01/2024	5,000	5,087,084	1.3
China Development Bank, Series 1904	3.68%	02/26/2026	40,000	41,408,415	10.2
China Development Bank, Series 1905	3.48%	01/08/2029	10,000	10,296,060	2.5
China Development Bank, Series 1910	3.65%	05/21/2029	20,000	20,801,875	5.1
China Development Bank, Series 2010	3.09%	06/18/2030	40,000	40,040,699	9.9
China Development Bank, Series 2105	3.66%	03/01/2031	10,000	10,431,748	2.6
Export-Import Bank of China (The), Series 1703	4.11%	03/20/2027	30,000	31,760,859	7.8
Export-Import Bank of China (The), Series 2103	3.14%	04/02/2024	20,000	20,310,472	5.0
				<u>272,717,305</u>	<u>67.1</u>
REGIERUNGEN – SCHATZPAPIERE					
CHINA					
China Government Bond, Series 1617	2.74%	08/04/2026	20,000	20,210,461	5.0
China Government Bond, Series 1722	4.28%	10/23/2047	10,000	11,691,699	2.9
China Government Bond, Series 1827	3.25%	11/22/2028	20,000	20,681,296	5.1
China Government Bond, Series 1828	3.22%	12/06/2025	10,000	10,284,091	2.5
China Government Bond, Series INBK	2.56%	10/21/2023	10,000	10,075,225	2.5
China Government Bond, Series INBK	3.02%	05/27/2031	10,000	10,155,791	2.5
China Government Bond, Series INBK	3.81%	09/14/2050	33,000	35,946,946	8.8
				<u>119,045,509</u>	<u>29.3</u>
Gesamtanlagen				<u>¥391,762,814</u>	<u>96.4%</u>
(Kosten ¥378,802,343)					
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>14,534,348</u>	<u>3.6</u>
Nettövermögen				<u>¥406,297,162</u>	<u>100.0%</u>

Währungskürzel:

CNH – Chinese Yuan Renminbi (Offshore)

CNY – Chinese Yuan Renminbi

Siehe Anmerkungen zum Jahresabschluss.

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Bank of America Corp.	1.78%	05/04/2027	EUR 1,530	\$ 1,608,713	1.1%
Barclays PLC(a)	6.38%	12/15/2025	GBP 5,090	6,350,853	4.2
Cooperatieve Rabobank UA(a)	3.25%	12/29/2026	EUR 3,400	3,248,562	2.1
Credit Agricole SA(a)	4.75%	03/23/2029	USD 3,820	3,267,413	2.2
Erste Group Bank AG(a)	4.25%	10/15/2027	EUR 3,400	3,226,112	2.1
HSBC Capital Funding Dollar 1 LP(a)	10.18%	06/30/2030	USD 2,400	3,347,649	2.2
HSBC Holdings PLC(a)	5.88%	09/28/2026	GBP 3,950	4,810,660	3.2
ING Groep NV(a)	5.75%	11/16/2026	USD 3,171	3,057,926	2.0
KBC Group NV(a)	4.25%	10/24/2025	EUR 3,200	3,216,324	2.1
Lloyds Banking Group PLC(a)	5.13%	12/27/2024	GBP 6,700	8,127,379	5.3
Nationwide Building Society(a)	5.75%	06/20/2027	6,763	8,250,669	5.4
Natwest Group PLC(a)	5.13%	05/12/2027	4,107	4,737,220	3.1
Skandinaviska Enskilda Banken AB(a)	5.13%	05/13/2025	USD 3,000	2,878,459	1.9
Svenska Handelsbanken AB(a)	4.75%	03/01/2031	4,400	3,945,998	2.6
Swedbank AB(a)	4.00%	03/17/2029	2,800	2,276,084	1.5
UBS Group AG(a)	4.88%	02/12/2027	6,575	5,927,731	3.9
UBS Group AG(a)	5.00%	01/31/2023	3,445	3,264,118	2.1
Virgin Money UK PLC	4.00%	09/25/2026	GBP 1,280	1,601,755	1.1
Wells Fargo & Co.	1.34%	05/04/2025	EUR 1,540	1,635,815	1.1
Wells Fargo & Co.	3.53%	03/24/2028	USD 2,378	2,315,200	1.5
				<u>77,094,640</u>	<u>50.7</u>
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Abanca Corp. Bancaria SA(a)	6.00%	01/20/2026	EUR 4,000	3,991,551	2.6
AIB Group PLC(a)	6.25%	06/23/2025	4,807	5,130,850	3.4
Banca Popolare di Sondrio SPA	3.88%	02/25/2032	1,100	1,071,835	0.7
Banco BPM SpA(a)	6.50%	01/19/2026	1,515	1,596,940	1.0
Banco de Sabadell SA(a)	5.00%	05/19/2027	5,200	4,760,388	3.1
Banco Santander SA(a)	4.38%	01/14/2026	4,800	4,792,226	3.1
Bank of Ireland Group PLC(a)	7.50%	05/19/2025	2,225	2,508,441	1.6
BAWAG Group AG(a)	5.00%	05/14/2025	1,600	1,612,070	1.1
Commerzbank AG(a)	6.13%	10/09/2025	1,400	1,486,929	1.0
Credit Suisse Group AG(a)	5.25%	02/11/2027	USD 3,925	3,384,987	2.2
Credit Suisse Group AG(a)	6.38%	08/21/2026	4,569	4,222,591	2.8
Deutsche Bank AG(a)	4.50%	11/30/2026	EUR 6,000	5,662,684	3.7
Intesa Sanpaolo SpA(a)	5.50%	03/01/2028	4,655	4,571,452	3.0
Jyske Bank A/S(a)	3.63%	12/04/2028	2,395	2,270,829	1.5
Raiffeisen Bank International AG(a)	6.00%	06/15/2026	600	553,947	0.4
Societe Generale SA(a)	4.75%	11/26/2170	USD 5,222	4,648,222	3.1
Stichting AK Rabobank Certificaten(a)	6.50%	03/29/2170	EUR 5,040	5,662,758	3.7
Unicaja Banco SA(a)	4.88%	11/18/2026	1,600	1,498,032	1.0
				<u>59,426,732</u>	<u>39.0</u>
SONSTIGE FINANZWERTE					
BFF Bank SpA(a)	5.88%	01/19/2027	2,400	2,373,719	1.6
				<u>61,800,451</u>	<u>40.6</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
FINANZINSTITUTE					
BANKWESEN					
Banco Mercantil del Norte SA/Grand Cayman(a)	6.75%	09/27/2024	USD 4,340	4,126,255	2.7
				<u>143,021,346</u>	<u>94.0</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
FINANZINSTITUTE					
BANKWESEN					
Banco do Brasil SA/Cayman(a)	9.00%	06/18/2024	4,360	4,557,334	3.0
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Dresdner Funding Trust I.	8.15%	06/30/2031	2,000	2,309,974	1.5
				<u>6,867,308</u>	<u>4.5</u>
Gesamtanlagen				<u>\$ 149,888,654</u>	<u>98.5%</u>
(Kosten \$170,376,404)					

	Zinssatz	Datum	Wert (USD)	Nettover- mögen %
Termineinlagen				
Citibank, New York(b)	0.40 %	–	\$ 1,652,330	1.1%
SEB, Stockholm(b)	0.43 %	–	30,914	0.0
Sumitomo, Tokyo(b)	(0.78)%	–	<u>340,055</u>	<u>0.2</u>
Termineinlagen insgesamt			<u>2,023,299</u>	<u>1.3</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten			<u>355,498</u>	<u>0.2</u>
Nettovermögen			<u>\$ 152,267,451</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Barclays Bank PLC	GBP 18,176	USD 23,737	06/09/2022	\$ 833,771
Barclays Bank PLC	USD 694	GBP 563	06/09/2022	15,991
BNP Paribas SA	EUR 2,371	USD 2,468	07/28/2022	(84,416)
BNP Paribas SA	USD 613	EUR 579	07/28/2022	11,426
Brown Brothers Harriman & Co.	GBP 6,890	USD 9,018	06/09/2022	335,991
Brown Brothers Harriman & Co.	GBP 1,230	USD 1,516	06/09/2022	(33,999)
Brown Brothers Harriman & Co.	USD 688	GBP 552	06/09/2022	7,656
Brown Brothers Harriman & Co.	USD 1,706	GBP 1,329	06/09/2022	(31,227)
Brown Brothers Harriman & Co.	EUR 848	USD 915	07/28/2022	1,944
Brown Brothers Harriman & Co.	USD 495	EUR 469	07/28/2022	9,170
Brown Brothers Harriman & Co.	EUR 18,843	USD 20,260	08/16/2022	(53,996)
Brown Brothers Harriman & Co.+	EUR 217	USD 229	06/09/2022	(4,667)
Brown Brothers Harriman & Co.+	USD 3,981	EUR 3,770	06/09/2022	67,081
Brown Brothers Harriman & Co.+	CHF 1	USD 1	06/13/2022	(19)
Brown Brothers Harriman & Co.+	GBP 1	USD 1	06/13/2022	(14)
Brown Brothers Harriman & Co.+	USD 22	CHF 22	06/13/2022	661
Brown Brothers Harriman & Co.+	USD 34	GBP 28	06/13/2022	590
Morgan Stanley Capital Services LLC	GBP 3,199	USD 4,235	06/09/2022	204,422
Morgan Stanley Capital Services LLC	EUR 18,835	USD 19,891	06/15/2022	(342,417)
Morgan Stanley Capital Services LLC	EUR 18,835	USD 19,907	06/30/2022	(344,259)
				<u>\$ 593,689</u>
			Wertsteigerung	\$ 1,488,703
			Wertminderung	\$ (895,014)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

- (a) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (b) Tagesgeld.

Währungskürzel:

- CHF – Swiss Franc
- EUR – Euro
- GBP – Great British Pound
- USD – United States Dollar

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
IT-DIENSTLEISTUNGEN			
Automatic Data Processing, Inc.	5,600	\$ 1,248,464	1.2%
Capgemini SE	6,827	1,326,574	1.2
Fidelity National Information Services, Inc.	16,689	1,744,000	1.6
Genpact Ltd.	28,273	1,254,473	1.2
Mastercard, Inc. - Class A	2,385	853,520	0.8
Nomura Research Institute Ltd.	14,300	391,125	0.4
Otsuka Corp.	18,700	591,399	0.5
Paychex, Inc.	15,226	1,885,436	1.7
VeriSign, Inc.	3,300	576,015	0.5
Visa, Inc. - Class A	8,618	1,828,481	1.7
		<u>11,699,487</u>	<u>10.8</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Analog Devices, Inc.	2,353	396,245	0.4
Broadcom, Inc.	3,428	1,988,685	1.8
KLA Corp.	2,953	1,077,402	1.0
Taiwan Semiconductor Manufacturing Co., Ltd. (Sponsored ADR)	7,139	680,347	0.6
Texas Instruments, Inc.	2,876	508,362	0.5
		<u>4,651,041</u>	<u>4.3</u>
SOFTWARE			
Adobe, Inc.	2,591	1,079,100	1.0
Constellation Software, Inc./Canada	1,031	1,622,685	1.5
Microsoft Corp. (a)	17,715	4,816,177	4.4
NortonLifeLock, Inc.	55,001	1,338,724	1.2
Oracle Corp.	27,013	1,942,775	1.8
Oracle Corp. Japan	7,900	478,268	0.4
VMware, Inc. - Class A	9,751	1,249,103	1.2
		<u>12,526,832</u>	<u>11.5</u>
TECHNOLOGIE - HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc. (a)	17,867	2,659,324	2.5
		<u>31,536,684</u>	<u>29.1</u>
FINANZWERTE			
BANKEN			
Bank Leumi Le-Israel BM	171,503	1,707,590	1.6
DBS Group Holdings Ltd.	61,900	1,395,544	1.3
JPMorgan Chase & Co.	11,407	1,508,348	1.4
KBC Group NV	6,484	405,307	0.3
Mitsubishi UFJ Financial Group, Inc.	138,300	786,789	0.7
Nordea Bank Abp	71,831	731,160	0.7
Oversea-Chinese Banking Corp., Ltd.	105,200	907,559	0.8
Royal Bank of Canada	18,605	1,944,122	1.8
Toronto-Dominion Bank (The)	16,721	1,277,821	1.2
		<u>10,664,240</u>	<u>9.8</u>
KAPITALMÄRKTE			
CME Group, Inc. - Class A	4,420	878,829	0.8
Houlihan Lokey, Inc.	11,938	1,025,952	1.0
Partners Group Holding AG	698	751,033	0.7
S&P Global, Inc.	2,202	769,555	0.7
Singapore Exchange Ltd.	97,300	674,567	0.6
		<u>4,099,936</u>	<u>3.8</u>
VERSICHERUNGEN			
Admiral Group PLC	11,965	334,988	0.3
Marsh & McLennan Cos., Inc.	6,957	1,112,772	1.0
Progressive Corp. (The)	8,681	1,036,338	1.0
Sampo Oyj - Class A	16,194	732,503	0.7
Willis Towers Watson PLC	4,709	993,929	0.9
		<u>4,210,530</u>	<u>3.9</u>
		<u>18,974,706</u>	<u>17.5</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
AbbVie, Inc.	10,511	1,549,006	1.4
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Getinge AB - Class B	15,842	459,754	0.4
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Centene Corp.	6,398	521,053	0.5
CVS Health Corp.	5,330	515,678	0.5

	Anteile	Wert (USD)	Nettover- mögen %
McKesson Corp.	1,671	\$ 549,241	0.5%
UnitedHealth Group, Inc. (a)	3,980	1,977,184	1.8
		<u>3,563,156</u>	<u>3.3</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Thermo Fisher Scientific, Inc.	1,441	817,868	0.8
PHARMAZEUTIKA			
Eli Lilly & Co.	2,567	804,601	0.7
Johnson & Johnson	6,244	1,120,985	1.0
Merck & Co., Inc.	19,687	1,811,795	1.7
Novo Nordisk A/S - Class B	23,106	2,565,934	2.4
Roche Holding AG (Genusschein)	7,345	2,503,111	2.3
		<u>8,806,426</u>	<u>8.1</u>
		<u>15,196,210</u>	<u>14.0</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Coca-Cola Co. (The)	26,722	1,693,640	1.6
LEBENSMITTEL UND MASSENERZEUGNISSE – EINZELHANDEL			
Koninklijke Ahold Delhaize NV	64,958	1,791,239	1.7
Walmart, Inc.	13,056	1,679,393	1.5
		<u>3,470,632</u>	<u>3.2</u>
LEBENSMITTELPRODUKTE			
Nestle SA (REG)	4,213	515,323	0.5
Salmar ASA	9,561	708,659	0.6
		<u>1,223,982</u>	<u>1.1</u>
HAUSHALTSPRODUKTE			
Procter & Gamble Co. (The) (a)	11,553	1,708,458	1.6
TABAK			
Altria Group, Inc.	17,920	969,293	0.9
Philip Morris International, Inc.	5,095	541,343	0.5
Swedish Match AB	157,604	1,628,933	1.5
		<u>3,139,569</u>	<u>2.9</u>
		<u>11,236,281</u>	<u>10.4</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
BCE, Inc.	14,828	807,841	0.7
Comcast Corp. - Class A	28,800	1,275,264	1.2
HKT Trust & HKT Ltd.	466,000	641,602	0.6
Nippon Telegraph & Telephone Corp.	47,500	1,451,239	1.3
		<u>4,175,946</u>	<u>3.8</u>
UNTERHALTUNG			
Electronic Arts, Inc.	11,072	1,535,133	1.4
Ubisoft Entertainment SA	9,053	475,944	0.5
		<u>2,011,077</u>	<u>1.9</u>
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN			
Alphabet, Inc. - Class C	1,324	3,019,753	2.8
Auto Trader Group PLC	117,615	874,958	0.8
Kakaku.com, Inc.	23,100	455,244	0.4
Meta Platforms, Inc. - Class A	2,605	504,432	0.5
		<u>4,854,387</u>	<u>4.5</u>
		<u>11,041,410</u>	<u>10.2</u>
INDUSTRIEGÜTER			
BAUPRODUKTE			
Assa Abloy AB - Class B	36,389	897,028	0.9
BAU- UND INGENIEURWESEN			
AECOM	6,554	457,797	0.4
ELEKTRISCHE AUSRÜSTUNG			
Schneider Electric SE (Paris)	2,538	352,507	0.3
PROFESSIONELLE DIENSTLEISTUNGEN			
Booz Allen Hamilton Holding Corp.	7,519	645,582	0.6
RELX PLC	59,898	1,710,530	1.6
Wolters Kluwer NV	13,293	1,311,640	1.2
		<u>3,667,752</u>	<u>3.4</u>
STRASSE UND SCHIENE			
Canadian National Railway Co.	3,973	451,751	0.4
		<u>5,826,835</u>	<u>5.4</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
NICHT-BASISKONSUMGÜTER					
EINZELHANDEL - INTERNET UND DIREKTVERTRIEB					
Amazon.com, Inc.			309	\$ 742,895	0.7%
ZOZO, Inc.			13,500	286,549	0.2
				<u>1,029,444</u>	<u>0.9</u>
FREIZEITPRODUKTE					
Bandai Namco Holdings, Inc.			6,600	490,230	0.5
SPEZIALISIERTER EINZELHANDEL					
AutoZone, Inc.			1,315	2,708,440	2.5
Home Depot, Inc. (The)			1,510	457,152	0.4
O'Reilly Automotive, Inc.			814	518,656	0.5
				<u>3,684,248</u>	<u>3.4</u>
				<u>5,203,922</u>	<u>4.8</u>
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Equinor ASA			75,672	2,871,508	2.6
Shell PLC			73,641	2,178,004	2.0
				<u>5,049,512</u>	<u>4.6</u>
VERSORGUNG					
STROMVERSORGUNGSBETRIEBE					
American Electric Power Co., Inc.			8,870	905,006	0.8
Enel SpA			74,543	484,316	0.5
				<u>1,389,322</u>	<u>1.3</u>
MEHRFACH-VERSORGUNGSBETRIEBE					
Ameren Corp.			9,376	892,501	0.8
				<u>2,281,823</u>	<u>2.1</u>
GRUNDSTOFFE					
METALL UND BERGBAU					
Anglo American PLC			16,920	833,540	0.8
IMMOBILIEN					
AKTIEN-IMMOBILIENINVESTMENTGESELLSCHAFTEN (REITS)					
Nippon Building Fund, Inc.			59	320,481	0.3
IMMOBILIEN-MANAGEMENT UND -ERSCHLISSUNG					
Vonovia SE			12,921	492,854	0.4
				<u>813,335</u>	<u>0.7</u>
Gesamtanlagen					
(Kosten \$99,055,476)				<u>\$ 107,994,258</u>	<u>99.6%</u>
Termineinlagen					
ANZ, London(b)	0.03 %	-		47,033	0.1
Bank of Nova Scotia, Toronto(b)	0.32 %	-		6,707	0.0
BNP Paribas, Paris(b)	(1.34)%	-		10,743	0.0
BNP Paribas, Paris(b)	(0.79)%	-		74,192	0.1
BNP Paribas, Paris(b)	0.00 %	-		10,763	0.0
BNP Paribas, Paris(b)	0.01 %	-		10,756	0.0
BNP Paribas, Paris(b)	0.20 %	-		39,532	0.0
Hong Kong & Shanghai Bank, Singapore(b)	0.25 %	-		10,831	0.0
Sumitomo, London(b)	(0.30)%	-		12,498	0.0
Sumitomo, London(b)	0.43 %	-		10,799	0.0
Sumitomo, Tokyo(b)	(0.78)%	-		31,773	0.0
Termineinlagen insgesamt				<u>265,627</u>	<u>0.2</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>179,562</u>	<u>0.2</u>
Nettovermögen				<u>\$ 108,439,447</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/ (-minderung)
Short					
MSCI EAFE Futures	06/17/2022	248	\$ 25,156,062	\$ 25,258,800	\$ (102,738)
S&P 500 E-Mini Futures	06/17/2022	291	61,686,568	60,109,688	1,576,880
S&P TSX 60 Index Futures	06/16/2022	14	2,834,665	2,774,874	59,791
					<u>\$ 1,533,933</u>
				Wertsteigerung	\$ 1,636,671
				Wertminderung	\$ (102,738)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Bank of America, NA.....	JPY 91,586	USD 720	06/15/2022	\$ 8,153
Bank of America, NA.....	JPY 77,443	USD 600	06/15/2022	(1,524)
Barclays Bank PLC.....	GBP 1,197	USD 1,466	06/15/2022	(42,547)
Barclays Bank PLC.....	SGD 3,516	USD 2,518	06/15/2022	(48,353)
Brown Brothers Harriman & Co.....	JPY 15,095	USD 119	06/15/2022	1,350
Brown Brothers Harriman & Co.....	NOK 4,957	USD 519	06/15/2022	(10,362)
Brown Brothers Harriman & Co.....	USD 173	EUR 161	06/15/2022	(342)
Brown Brothers Harriman & Co.....	USD 469	HKD 3,677	06/15/2022	25
Brown Brothers Harriman & Co.....	USD 339	JPY 44,082	06/15/2022	3,803
Brown Brothers Harriman & Co.....	USD 18	EUR 17	06/09/2022	303
Brown Brothers Harriman & Co.....	CAD 1	USD 0*	06/13/2022	(10)
Brown Brothers Harriman & Co.....	GBP 4	USD 5	06/13/2022	(108)
Brown Brothers Harriman & Co.....	NZD 40	USD 26	06/13/2022	87
Brown Brothers Harriman & Co.....	NZD 1	USD 1	06/13/2022	(22)
Brown Brothers Harriman & Co.....	PLN 217	USD 51	06/13/2022	85
Brown Brothers Harriman & Co.....	PLN 371	USD 85	06/13/2022	(1,282)
Brown Brothers Harriman & Co.....	USD 126	CAD 163	06/13/2022	2,612
Brown Brothers Harriman & Co.....	USD 794	GBP 641	06/13/2022	13,608
Brown Brothers Harriman & Co.....	USD 84,259	JPY 10,953,352	06/13/2022	858,795
Brown Brothers Harriman & Co.....	USD 45	NZD 70	06/13/2022	984
Brown Brothers Harriman & Co.....	USD 11,139	PLN 49,263	06/13/2022	382,336
Brown Brothers Harriman & Co.....	AUD 0*	USD 0*	06/27/2022	(1)
Brown Brothers Harriman & Co.....	USD 1,027	AUD 1,450	06/27/2022	14,175
Brown Brothers Harriman & Co.....	USD 837	SGD 1,150	06/27/2022	2,217
Deutsche Bank AG.....	CAD 7,237	USD 5,610	06/15/2022	(110,703)
Deutsche Bank AG.....	NOK 23,800	USD 2,421	06/15/2022	(118,187)
Deutsche Bank AG.....	USD 1,574	JPY 203,380	06/15/2022	6,190
HSBC Bank USA.....	CHF 1,001	USD 998	06/15/2022	(46,420)
HSBC Bank USA.....	DKK 11,487	USD 1,610	06/15/2022	(49,092)
HSBC Bank USA.....	ILS 4,604	USD 1,356	06/15/2022	(32,197)
JPMorgan Chase Bank, NA.....	SEK 24,856	USD 2,474	06/15/2022	(72,423)
JPMorgan Chase Bank, NA.....	USD 2,276	AUD 3,287	06/15/2022	83,523
Royal Bank of Scotland PLC.....	USD 562	EUR 538	06/15/2022	16,429
				\$ 861,102
			Wertsteigerung	\$ 1,394,675
			Wertminderung	\$ (533,573)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

(a) Die Position oder ein Teil der Position wurde gesondert verwahrt, um als Sicherheit für Derivate zu dienen.

(b) Tagesgeld.

Währungskürzel:

- AUD – Australian Dollar
- CAD – Canadian Dollar
- CHF – Swiss Franc
- DKK – Danish Krone
- EUR – Euro
- GBP – Great British Pound
- HKD – Hong Kong Dollar
- ILS – Israeli Shekel
- JPY – Japanese Yen
- NOK – Norwegian Krone
- NZD – New Zealand Dollar
- PLN – Polish Zloty
- SEK – Swedish Krona
- SGD – Singapore Dollar
- USD – United States Dollar

Glossar:

- ADR – American Depositary Receipt
- EAFE – Europe, Australia, and Far East
- MSCI – Morgan Stanley Capital International

REG – Registered Shares
REIT – Real Estate Investment Trust
TSX – Toronto Stock Exchange

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Akzo Nobel NV	1.50%	03/28/2028	EUR 945	€ 901,763	1.0%
Arkema SA	0.13%	10/14/2026	200	185,804	0.2
BASF SE	1.50%	03/17/2031	500	456,606	0.5
Packaging Corp. of America	4.05%	12/15/2049	USD 165	135,496	0.1
Sealed Air Corp.	1.57%	10/15/2026	520	431,162	0.4
Smurfit Kappa Treasury ULC	0.50%	09/22/2029	EUR 400	337,582	0.4
Sociedad Quimica y Minera de Chile SA	3.50%	09/10/2051	USD 260	183,351	0.2
Sociedad Quimica y Minera de Chile SA	3.63%	04/03/2023	215	200,550	0.2
Suzano Austria GmbH	3.75%	01/15/2031	1,133	932,953	1.0
				<u>3,765,267</u>	<u>4.0</u>
INVESTITIONSGÜTER					
CNH Industrial Finance Europe SA	1.88%	01/19/2026	EUR 1,030	1,017,427	1.1
Republic Services, Inc.	1.75%	02/15/2032	USD 270	204,684	0.2
Siemens Financieringsmaatschappij NV	1.00%	02/25/2030	EUR 500	461,356	0.5
Trane Technologies Global Holding Co., Ltd.	5.75%	06/15/2043	USD 85	86,506	0.1
Xylem, Inc./NY	1.95%	01/30/2028	225	189,540	0.2
				<u>1,959,513</u>	<u>2.1</u>
KOMMUNIKATIONSMEDIEN					
Charter Communications Operating LLC/Charter Communications Operating Capital	2.25%	01/15/2029	165	131,018	0.1
Charter Communications Operating LLC/Charter Communications Operating Capital	4.40%	04/01/2033	210	183,620	0.2
Charter Communications Operating LLC/Charter Communications Operating Capital	6.48%	10/23/2045	145	139,717	0.2
Comcast Corp.	3.95%	10/15/2025	300	285,432	0.3
				<u>739,787</u>	<u>0.8</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
AT&T, Inc.	4.30%	12/15/2042	141	122,579	0.1
AT&T, Inc.	5.15%	03/15/2042	59	55,141	0.1
Corning, Inc.	4.38%	11/15/2057	110	93,012	0.1
Corning, Inc.	5.35%	11/15/2048	80	79,289	0.1
Corning, Inc.	5.45%	11/15/2079	150	139,111	0.2
Orange SA(a)	0.13%	09/16/2029	EUR 900	774,867	0.8
Rogers Communications, Inc.	3.80%	03/15/2032	USD 260	229,815	0.2
Rogers Communications, Inc.	4.35%	05/01/2049	215	178,862	0.2
Rogers Communications, Inc.	5.45%	10/01/2043	145	136,841	0.1
T-Mobile USA, Inc.	2.70%	03/15/2032	1,235	996,673	1.1
Telefonica Emisiones SA	4.90%	03/06/2048	160	135,097	0.1
TELUS Corp.	3.40%	05/13/2032	215	186,007	0.2
Verizon Communications, Inc.	3.88%	02/08/2029	375	348,103	0.4
Vodafone Group PLC	4.25%	09/17/2050	502	411,373	0.4
				<u>3,886,770</u>	<u>4.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
BMW US Capital LLC	3.90%	04/09/2025	300	282,826	0.3
Daimler AG	0.75%	09/10/2030	EUR 465	413,308	0.4
General Motors Co.	5.00%	10/01/2028	USD 320	299,022	0.3
General Motors Financial Co., Inc.	2.40%	04/10/2028	360	293,597	0.3
General Motors Financial Co., Inc.	3.10%	01/12/2032	615	484,726	0.5
Lear Corp.	3.80%	09/15/2027	68	61,737	0.1
Mercedes-Benz Group AG	0.75%	09/10/2030	EUR 116	103,105	0.1
Valeo	1.00%	08/03/2028	400	326,260	0.4
Volkswagen Financial Services NV	1.38%	09/14/2028	GBP 100	101,913	0.1
Volkswagen Financial Services NV	2.13%	01/18/2028	800	861,717	0.9
Volkswagen International Finance NV(a)	2.70%	12/14/2022	EUR 100	100,145	0.1
				<u>3,328,356</u>	<u>3.5</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
DR Horton, Inc.	2.50%	10/15/2024	USD 495	448,652	0.5
Owens Corning	3.95%	08/15/2029	395	353,256	0.4
				<u>801,908</u>	<u>0.9</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Lowe's Cos., Inc.	3.70%	04/15/2046	415	328,605	0.4
Lowe's Cos., Inc.	4.05%	05/03/2047	170	139,653	0.1
				<u>468,258</u>	<u>0.5</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
AbbVie, Inc.	2.63%	11/15/2028	EUR 265	268,285	0.3
AbbVie, Inc.	4.05%	11/21/2039	USD 130	112,842	0.1
AbbVie, Inc.	4.85%	06/15/2044	480	450,236	0.5

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettöver- mögen %
AbbVie, Inc.	4.88%	11/14/2048	USD 245	€ 231,512	0.2%
American Medical Systems Europe BV	1.38%	03/08/2028	EUR 290	274,644	0.3
Amgen, Inc.	2.80%	08/15/2041	USD 1,280	936,739	1.0
Amgen, Inc.	3.00%	02/22/2029	219	193,464	0.2
Becton Dickinson and Co.	2.82%	05/20/2030	430	360,959	0.4
Becton Dickinson Euro Finance SARL	0.33%	08/13/2028	EUR 720	628,147	0.7
Biogen, Inc.	3.15%	05/01/2050	USD 345	234,640	0.3
Boston Scientific Corp.	0.63%	12/01/2027	EUR 700	638,223	0.7
Bristol-Myers Squibb Co.	2.55%	11/13/2050	USD 135	93,190	0.1
Bristol-Myers Squibb Co.	3.25%	08/01/2042	640	509,163	0.5
Cigna Corp.	4.80%	08/15/2038	440	415,659	0.4
CVS Health Corp.	4.13%	04/01/2040	440	375,764	0.4
CVS Health Corp.	4.78%	03/25/2038	205	191,547	0.2
CVS Health Corp.	5.05%	03/25/2048	175	166,086	0.2
Danaher Corp.	2.60%	10/01/2050	120	80,921	0.1
Danaher Corp.	4.38%	09/15/2045	95	85,096	0.1
Fresenius Medical Care US Finance III, Inc.	3.00%	12/01/2031	545	432,233	0.5
HCA, Inc.	5.50%	06/15/2047	195	179,867	0.2
Henkel AG & Co. KGaA	1.75%	11/17/2026	600	517,831	0.6
Koninklijke Philips NV	5.00%	03/15/2042	90	83,359	0.1
Medtronic Global Holdings SCA	1.75%	07/02/2049	EUR 230	172,370	0.2
Pfizer, Inc.	1.75%	08/18/2031	USD 515	410,782	0.4
Pfizer, Inc.	4.13%	12/15/2046	150	138,434	0.1
Pfizer, Inc.	4.20%	09/15/2048	90	84,344	0.1
Stryker Corp.	4.63%	03/15/2046	145	133,920	0.1
Thermo Fisher Scientific Finance I BV	0.00%	11/18/2025	EUR 306	289,095	0.3
Thermo Fisher Scientific, Inc.	2.80%	10/15/2041	USD 245	184,306	0.2
Zimmer Biomet Holdings, Inc.	3.05%	01/15/2026	44	39,988	0.0
Zoetis, Inc.	4.70%	02/01/2043	915	869,078	0.9
				<u>9,782,724</u>	<u>10.4</u>
ENERGIE					
Sweihaan PV Power Co. PJSC	3.63%	01/31/2049	340	<u>270,784</u>	<u>0.3</u>
DIENTSTLEISTUNGEN					
eBay, Inc.	2.70%	03/11/2030	850	703,255	0.8
Global Payments, Inc.	3.20%	08/15/2029	1,105	932,593	1.0
Mastercard, Inc.	1.00%	02/22/2029	EUR 905	847,255	0.9
Moody's Corp.	2.75%	08/19/2041	USD 146	105,087	0.1
PayPal Holdings, Inc.	3.25%	06/01/2050	110	81,126	0.1
Paypal Holdings, Inc.	4.40%	06/01/2032	295	278,633	0.3
RELX Capital, Inc.	4.75%	05/20/2032	41	39,310	0.0
S&P Global, Inc.	2.30%	08/15/2060	1,005	<u>601,347</u>	<u>0.6</u>
				<u>3,588,606</u>	<u>3.8</u>
TECHNOLOGIE					
Autodesk, Inc.	2.40%	12/15/2031	1,175	930,804	1.0
Broadridge Financial Solutions, Inc.	2.60%	05/01/2031	500	403,056	0.4
CDW LLC/CDW Finance Corp.	2.67%	12/01/2026	615	527,058	0.6
CDW LLC/CDW Finance Corp.	4.25%	04/01/2028	330	293,688	0.3
Cisco Systems, Inc.	5.90%	02/15/2039	210	230,944	0.2
Entegris Escrow Corp.	4.75%	04/15/2029	215	190,556	0.2
Fiserv, Inc.	4.40%	07/01/2049	415	350,374	0.4
Infineon Technologies AG	0.63%	02/17/2025	EUR 200	194,966	0.2
Intel Corp.	2.80%	08/12/2041	USD 1,245	927,582	1.0
International Business Machines Corp.	4.00%	06/20/2042	305	260,186	0.3
International Business Machines Corp.	4.25%	05/15/2049	260	227,016	0.2
Lam Research Corp.	2.88%	06/15/2050	125	90,205	0.1
Micron Technology, Inc.	2.70%	04/15/2032	1,125	879,832	0.9
NXP BV/NXP Funding LLC/NXP	2.50%	05/11/2031	580	454,113	0.5
NXP BV/NXP Funding LLC/NXP	3.25%	05/11/2041	156	112,099	0.1
NXP BV/NXP Funding LLC/NXP	4.30%	06/18/2029	365	337,762	0.4
Salesforce.com, Inc.	3.05%	07/15/2061	845	607,751	0.6
Skyworks Solutions, Inc.	3.00%	06/01/2031	375	293,307	0.3
Western Digital Corp.	2.85%	02/01/2029	91	72,734	0.1
Western Digital Corp.	3.10%	02/01/2032	495	374,992	0.4
Workday, Inc.	3.70%	04/01/2029	62	55,557	0.1
Workday, Inc.	3.80%	04/01/2032	118	<u>103,735</u>	<u>0.1</u>
				<u>7,918,317</u>	<u>8.4</u>
				<u>36,510,290</u>	<u>38.8</u>
FINANZINSTITUTE					
BANKWESEN					
ABN AMRO Bank NV	3.32%	03/13/2037	1,200	934,110	1.0
AIB Group PLC	0.50%	11/17/2027	EUR 206	186,410	0.2
AIB Group PLC	2.25%	04/04/2028	196	189,051	0.2
Banco Bilbao Vizcaya Argentaria SA, Series G	1.00%	01/16/2030	800	749,049	0.8
Banco de Sabadell SA	2.63%	03/24/2026	100	97,596	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettover- mögen %
Banco Santander SA	2.75%	12/03/2030	USD 200	€ 153,197	0.2%
Banco Santander SA	4.18%	03/24/2028	200	182,568	0.2
Banco Santander SA	4.25%	04/11/2027	400	367,839	0.4
Banco Santander SA	4.38%	04/12/2028	200	182,726	0.2
Bank of America Corp.	0.58%	08/24/2028	EUR 150	136,100	0.1
Bank of America Corp.	2.46%	10/22/2025	USD 895	808,447	0.9
Bank of America Corp.	2.57%	10/20/2032	350	280,103	0.3
Bank of America Corp.	3.19%	07/23/2030	100	86,324	0.1
Bank of America Corp.	3.38%	04/02/2026	312	286,820	0.3
Bank of America Corp.	3.56%	04/23/2027	117	107,015	0.1
Bank of America Corp.	4.45%	03/03/2026	150	141,709	0.1
Bank of America Corp., Series X(a)	6.25%	09/05/2024	20	18,678	0.0
Bank of America Corp., Series Z(a)	6.50%	10/23/2024	155	146,983	0.2
Bank of Ireland Group PLC	2.03%	09/30/2027	585	481,568	0.5
Banque Federative du Credit Mutuel SA	1.88%	06/18/2029	EUR 1,000	900,655	1.0
Barclays PLC	1.70%	11/03/2026	GBP 100	109,799	0.1
BNP Paribas SA	1.68%	06/30/2027	USD 375	313,048	0.3
BNP Paribas SA	2.16%	09/15/2029	520	415,196	0.4
BNP Paribas SA	2.87%	04/19/2032	445	352,968	0.4
BPCE SA	2.05%	10/19/2027	250	209,121	0.2
BPCE SA	4.63%	07/11/2024	200	187,838	0.2
BPCE SA	5.25%	04/16/2029	GBP 200	247,102	0.3
CaixaBank SA	1.50%	12/03/2026	600	651,561	0.7
Citigroup, Inc.	1.68%	05/15/2024	USD 915	841,517	0.9
Citigroup, Inc.	2.52%	11/03/2032	275	216,456	0.2
Citigroup, Inc.	3.29%	03/17/2026	415	379,876	0.4
Citigroup, Inc.	4.41%	03/31/2031	220	202,837	0.2
Citigroup, Inc., Series Y(a)	4.15%	11/15/2026	293	241,601	0.3
Cooperatieve Rabobank UA	4.00%	04/10/2029	600	553,945	0.6
Cooperatieve Rabobank UA(a)	4.38%	06/29/2027	EUR 1,000	959,029	1.0
Cooperatieve Rabobank UA	5.25%	09/14/2027	GBP 160	198,370	0.2
Credit Agricole SA	0.13%	12/09/2027	EUR 200	175,186	0.2
Credit Agricole SA	2.00%	03/25/2029	100	91,706	0.1
Credit Agricole SA(a)	4.75%	03/23/2029	USD 230	183,251	0.2
Danske Bank A/S	0.75%	06/09/2029	EUR 760	667,649	0.7
Danske Bank A/S	1.55%	09/10/2027	USD 525	434,711	0.5
Deutsche Bank AG/New York NY	3.74%	01/07/2033	370	281,890	0.3
Deutsche Bank AG/New York NY	2.31%	11/16/2027	283	233,398	0.2
DNB Bank ASA(a)	4.88%	11/12/2024	510	461,401	0.5
Goldman Sachs Group, Inc. (The)	4.41%	04/23/2039	150	135,015	0.1
ING Groep NV	1.40%	07/01/2026	1,485	1,270,870	1.3
ING Groep NV(a)	6.50%	04/16/2025	400	372,279	0.4
Intesa Sanpaolo SpA	0.75%	03/16/2028	EUR 550	487,332	0.5
Intesa Sanpaolo SpA, Series XR	4.00%	09/23/2029	USD 465	398,334	0.4
KBC Group NV	0.38%	06/16/2027	EUR 400	371,995	0.4
Lloyds Banking Group PLC	4.65%	03/24/2026	USD 200	187,068	0.2
Mitsubishi UFJ Financial Group, Inc.	4.08%	04/19/2028	370	341,225	0.4
Morgan Stanley	2.48%	01/21/2028	547	475,378	0.5
Nationwide Building Society	2.97%	02/16/2028	590	512,880	0.5
Nationwide Building Society	4.30%	03/08/2029	215	194,842	0.2
NatWest Group PLC	0.78%	02/26/2030	EUR 520	444,543	0.5
Natwest Group PLC	2.36%	05/22/2024	USD 595	548,711	0.6
Santander Holdings USA, Inc.	4.50%	07/17/2025	415	390,959	0.4
Santander UK Group Holdings PLC	2.47%	01/11/2028	881	747,411	0.8
Shinhan Bank Co., Ltd.	4.38%	04/13/2032	215	196,078	0.2
Skandinaviska Enskilda Banken AB	0.75%	08/09/2027	EUR 571	526,349	0.6
Societe Generale SA	1.13%	06/30/2031	500	447,389	0.5
Societe Generale SA	2.23%	01/21/2026	USD 225	197,538	0.2
Societe Generale SA	2.89%	06/09/2032	450	347,177	0.4
Standard Chartered PLC	1.21%	03/23/2025	355	315,003	0.3
Standard Chartered PLC	2.61%	01/12/2028	615	522,122	0.6
Svenska Handelsbanken AB	0.00%	06/01/2033	EUR 156	155,699	0.2
UniCredit SpA	1.98%	06/03/2027	USD 830	682,150	0.7
				<u>25,314,751</u>	<u>26.9</u>
VERSICHERUNGEN					
American International Group, Inc., Series A-9	5.75%	04/01/2048	810	713,353	0.7
Argentum Netherlands BV for Swiss Re Ltd.	5.75%	08/15/2050	200	184,235	0.2
Assicurazioni Generali SpA	2.12%	10/01/2030	EUR 395	343,176	0.4
Assicurazioni Generali SpA	2.43%	07/14/2031	100	87,000	0.1
CNP Assurances	2.00%	07/27/2050	600	521,804	0.5
Credit Agricole Assurances SA	1.50%	10/06/2031	100	80,587	0.1
Prudential Financial, Inc.	5.20%	03/15/2044	USD 895	810,200	0.9
Voya Financial, Inc.	5.65%	05/15/2053	307	277,914	0.3
Zurich Finance Ireland Designated Activity Co.	3.00%	04/19/2051	380	291,966	0.3
				<u>3,310,235</u>	<u>3.5</u>

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettover- mögen %
REITs					
Alexandria Real Estate Equities, Inc.	2.00%	05/18/2032	USD 160	€ 122,988	0.1%
Alexandria Real Estate Equities, Inc.	2.95%	03/15/2034	650	530,283	0.6
American Homes 4 Rent LP	3.38%	07/15/2051	415	283,273	0.3
American Tower Corp.....	2.95%	01/15/2051	133	87,353	0.1
American Tower Corp.....	3.60%	01/15/2028	220	195,186	0.2
American Tower Corp.....	3.70%	10/15/2049	22	16,282	0.0
American Tower Corp.....	3.80%	08/15/2029	370	325,857	0.3
Digital Dutch Finco BV	1.00%	01/15/2032	EUR 100	76,153	0.1
Digital Euro Finco LLC	2.50%	01/16/2026	275	271,791	0.3
Digital Intrepid Holding BV	0.63%	07/15/2031	526	393,742	0.4
Healthcare Trust of America Holdings LP	3.10%	02/15/2030	USD 1,115	929,520	1.0
Healthpeak Properties, Inc.	1.35%	02/01/2027	215	179,648	0.2
Healthpeak Properties, Inc.	3.50%	07/15/2029	195	172,572	0.2
Heimstaden Bostad Treasury BV	0.25%	10/13/2024	EUR 201	190,785	0.2
MPT Operating Partnership LP/MPT Finance Corp..	5.00%	10/15/2027	USD 230	212,349	0.2
Omega Healthcare Investors, Inc.	3.25%	04/15/2033	95	70,478	0.1
Omega Healthcare Investors, Inc.	3.63%	10/01/2029	405	331,439	0.4
Prologis International Funding	3.13%	06/01/2031	EUR 140	138,442	0.2
Prologis International Funding II SA	2.75%	02/22/2032	GBP 160	172,330	0.2
SBB Treasury Oyj	1.13%	11/26/2029	EUR 580	397,401	0.4
Welltower, Inc.....	4.95%	09/01/2048	USD 220	205,485	0.2
Weyerhaeuser Co.	3.38%	03/09/2033	215	182,454	0.2
				<u>5,485,811</u>	<u>5.9</u>
				<u>34,110,797</u>	<u>36.3</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Commonwealth Edison Co.....	3.00%	03/01/2050	50	36,909	0.0
Consolidated Edison Co. of New York, Inc.	4.50%	05/15/2058	155	135,258	0.1
E.ON SE.	0.88%	01/08/2025	EUR 69	67,868	0.1
EDP Finance BV	1.71%	01/24/2028	USD 1,265	1,021,963	1.1
EDP Finance BV	1.88%	09/21/2029	EUR 100	95,018	0.1
Enel Finance International NV	0.50%	06/17/2030	305	255,518	0.3
Enel Finance International NV	1.13%	10/17/2034	215	170,795	0.2
Florida Power & Light Co.	4.13%	02/01/2042	USD 90	81,327	0.1
Iberdrola Finanzas SA	1.38%	03/11/2032	EUR 500	461,667	0.5
National Grid PLC	0.16%	01/20/2028	210	184,306	0.2
NextEra Energy Capital Holdings, Inc.	1.90%	06/15/2028	USD 1,162	964,909	1.0
Niagara Mohawk Power Corp.	1.96%	06/27/2030	220	172,965	0.2
Orsted AS(a)	2.50%	02/18/3021	GBP 857	790,127	0.8
Scottish Hydro Electric Transmission PLC	2.25%	09/27/2035	200	194,939	0.2
South Eastern Power Networks PLC	1.75%	09/30/2034	166	157,536	0.2
Tennet Holding Bv	1.63%	11/17/2026	EUR 240	238,254	0.2
				<u>5,029,359</u>	<u>5.3</u>
SONSTIGE VERSORGUNGSBETRIEBE					
American Water Capital Corp.....	3.45%	05/01/2050	USD 11	8,518	0.0
American Water Capital Corp.....	4.20%	09/01/2048	475	412,743	0.5
American Water Capital Corp.....	4.30%	12/01/2042	280	248,947	0.3
Anglian Water Osprey Financing PLC	2.00%	07/31/2028	GBP 110	115,589	0.1
Anglian Water Services Financing PLC	1.63%	08/10/2025	160	181,799	0.2
Severn Trent Utilities Finance PLC	2.00%	06/02/2040	100	89,927	0.1
Suez SA(a)	1.63%	09/12/2170	EUR 200	181,973	0.2
Suez Saca	2.38%	05/24/2030	500	490,100	0.5
United Utilities Water Finance PLC	0.88%	10/28/2029	GBP 200	201,304	0.2
				<u>1,930,900</u>	<u>2.1</u>
				<u>6,960,259</u>	<u>7.4</u>
				<u>77,581,346</u>	<u>82.5</u>
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Rimini Bidco SpA(b)	5.25%	12/14/2026	EUR 560	468,436	0.5
INVESTITIONSGÜTER					
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	2.00%	09/01/2028	510	436,050	0.4
GFL Environmental, Inc.....	4.25%	06/01/2025	USD 80	74,611	0.1
GFL Environmental, Inc.....	4.38%	08/15/2029	102	84,798	0.1
GFL Environmental, Inc.....	5.13%	12/15/2026	73	67,958	0.1
Paprec Holding SA	3.50%	07/01/2028	EUR 200	185,340	0.2
				<u>848,757</u>	<u>0.9</u>
KOMMUNIKATIONSMEDIEN					
CCO Holdings LLC/CCO Holdings Capital Corp.	4.75%	02/01/2032	USD 264	219,166	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettover- mögen %
KOMMUNIKATION/TELEKOMMUNIKATION					
Sprint Capital Corp.	8.75%	03/15/2032	USD 110	€ 133,040	0.1%
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Dana, Inc.	4.25%	09/01/2030	89	72,278	0.1
Faurecia SE	2.38%	06/15/2029	EUR 310	246,450	0.3
Ford Motor Co.	3.25%	02/12/2032	USD 562	442,826	0.5
ZF Finance GmbH	2.00%	05/06/2027	EUR 100	84,277	0.1
ZF Finance GmbH	2.25%	05/03/2028	400	329,935	0.3
				<u>1,175,766</u>	<u>1.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Castle Uk Finco PLC(b).	5.25%	05/15/2028	145	137,167	0.2
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Emergent BioSolutions, Inc.	3.88%	08/15/2028	USD 160	117,230	0.1
US Acute Care Solutions LLC.	6.38%	03/01/2026	55	48,922	0.1
				<u>166,152</u>	<u>0.2</u>
DIENSTLEISTUNGEN					
Block, Inc.	3.50%	06/01/2031	365	291,599	0.3
Elis SA	4.13%	05/24/2027	EUR 100	100,521	0.1
Techem Verwaltungsgesellschaft 675 mbH.	2.00%	07/15/2025	295	274,858	0.3
				<u>666,978</u>	<u>0.7</u>
				<u>3,815,462</u>	<u>4.1</u>
FINANZINSTITUTE					
BANKWESEN					
American Express Co.(b)	1.47%	05/03/2024	USD 305	284,066	0.3
American Express Co.	4.05%	05/03/2029	235	219,519	0.2
Banco Santander SA(a)	7.50%	02/08/2024	200	191,278	0.2
				<u>694,863</u>	<u>0.7</u>
				<u>4,510,325</u>	<u>4.8</u>
REGIERUNGEN – SCHATZPAPIERE					
KANADA					
Canadian Government Bond	2.25%	12/01/2029	CAD 938	664,597	0.7
DEUTSCHLAND					
Bundesobligation, Series G	0.00%	10/10/2025	EUR 3,467	3,399,718	3.6
				<u>4,064,315</u>	<u>4.3</u>
GEDECKTE ANLEIHEN					
Societe Generale SFH SA	0.01%	12/02/2026	1,000	937,848	1.0
Sparebanken Soer Boligkredit AS	0.01%	10/26/2026	980	918,313	1.0
				<u>1,856,161</u>	<u>2.0</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
GRUNDSTOFFE					
Klabin Austria GmbH	3.20%	01/12/2031	USD 200	151,786	0.2
ENERGIE					
ReNew Power Pvt Ltd.	5.88%	03/05/2027	355	313,318	0.3
DIENSTLEISTUNGEN					
StoneCo Ltd.	3.95%	06/16/2028	200	147,327	0.1
				<u>612,431</u>	<u>0.6</u>
REGIERUNGEN – STAATSANLEIHEN					
CHILE					
Chile Government International Bond.	4.34%	03/07/2042	215	187,253	0.2
				<u>88,811,831</u>	<u>94.4</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Bank of Montreal	1.76%	03/10/2026	CAD 300	202,990	0.2
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Brookfield Renewable Partners ULC.	4.25%	01/15/2029	270	196,080	0.2
Enel Finance International NV	2.88%	07/12/2041	USD 595	400,708	0.4
				<u>596,788</u>	<u>0.6</u>
				<u>799,778</u>	<u>0.8</u>
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Terraform Global Operating LLC	6.13%	03/01/2026	110	100,840	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettover- mögen %
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
MercadoLibre, Inc.....	3.13%	01/14/2031	USD 330	€ 245,452	0.3%
GEMEINDEVERWALTUNG - US-KOMMUNALANLEIHEN					
VEREINIGTE STAATEN					
Metropolitan Transportation Authority, Series 2020-C	5.18%	11/15/2049	115	109,932	0.1
SUPRANATIONALE UNTERNEHMEN					
International Bank For Reconst	0.00%	03/31/2027	525	452,390	0.5
				1,708,392	1.8
Gesamtanlagen				€ 90,520,223	96.2%
(Kosten €97,770,061)					
Termineinlagen					
JPMorgan Chase, New York(c)	0.40 %	–		1,552,449	1.7
Sumitomo, London(c)	0.43 %	–		20,865	0.0
Sumitomo, Tokyo(c)	(0.78)%	–		2,260,181	2.4
Termineinlagen insgesamt				3,833,495	4.1
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				(298,690)	(0.3)
Nettovermögen				€ 94,055,028	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/ (-minderung)
Long					
Canadian 10 Yr Bond Futures	09/20/2022	5	€ 470,682	€ 467,677	€ (3,005)
Euro Buxl 30 Yr Bond Futures	06/08/2022	1	200,600	162,200	(38,400)
Euro-Bund Futures	06/08/2022	11	1,711,080	1,667,270	(43,810)
Long Gilt Futures	09/28/2022	2	277,597	272,244	(5,353)
U.S. T-Note 2 Yr (CBT) Futures	09/30/2022	28	5,493,049	5,505,886	12,837
U.S. T-Note 5 Yr (CBT) Futures	09/30/2022	5	526,073	526,073	0
U.S. Ultra Bond (CBT) Futures	09/21/2022	17	2,519,015	2,466,350	(52,665)
Short					
Euro-BOBL Futures	06/08/2022	51	6,647,970	6,450,990	196,980
Euro-OAT Futures	06/08/2022	23	3,440,340	3,314,070	126,270
Euro-Schatz Futures	06/08/2022	2	223,480	220,240	3,240
U.S. Long Bond (CBT) Futures	09/21/2022	10	1,312,235	1,298,845	13,390
U.S. T-Note 10 Yr (CBT) Futures	09/21/2022	13	1,455,299	1,446,501	8,798
U.S. 10 Yr Ultra Bond Futures	09/21/2022	22	2,652,095	2,632,999	19,096
					€ 237,378
				Wertsteigerung	€ 380,611
				Wertminderung	€ (143,233)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Bank of America, NA	USD 681	EUR 635	07/28/2022	€ 1,693
Bank of America, NA	USD 5,267	EUR 4,893	08/31/2022	11,388
Brown Brothers Harriman & Co.	EUR 38	GBP 32	06/06/2022	(95)
Brown Brothers Harriman & Co.	EUR 283	GBP 239	06/09/2022	(2,365)
Brown Brothers Harriman & Co.	EUR 2,611	USD 2,766	07/28/2022	(42,869)
Brown Brothers Harriman & Co.	USD 453	EUR 423	07/28/2022	2,512
Brown Brothers Harriman & Co.	USD 189	EUR 175	07/28/2022	(378)
Brown Brothers Harriman & Co.+	EUR 36,035	GBP 30,772	06/13/2022	65,391
Brown Brothers Harriman & Co.+	EUR 4	GBP 3	06/13/2022	(10)
Brown Brothers Harriman & Co.+	EUR 5,090	USD 5,390	06/13/2022	(72,066)
Brown Brothers Harriman & Co.+	GBP 585	EUR 691	06/13/2022	4,836
Brown Brothers Harriman & Co.+	GBP 623	EUR 728	06/13/2022	(2,975)
Brown Brothers Harriman & Co.+	AUD 870	EUR 577	06/14/2022	(4,228)
Brown Brothers Harriman & Co.+	EUR 20,033	AUD 30,050	06/14/2022	46,478
Deutsche Bank AG	EUR 521	USD 548	07/28/2022	(12,282)
Deutsche Bank AG	USD 6,528	EUR 6,249	07/28/2022	186,330
JPMorgan Chase Bank, NA	EUR 3,434	USD 3,913	06/15/2022	209,111
Morgan Stanley Capital Services LLC	USD 8,068	EUR 7,039	06/15/2022	(471,177)
Morgan Stanley Capital Services LLC	USD 6,085	EUR 5,534	06/28/2022	(126,214)
Morgan Stanley Capital Services LLC	USD 14,065	EUR 13,298	07/15/2022	227,702
Morgan Stanley Capital Services LLC	CAD 1,547	EUR 1,134	07/21/2022	(1,962)

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Morgan Stanley Capital Services LLC	USD	738	EUR	709	07/28/2022	€ 23,461
Morgan Stanley Capital Services LLC	USD	555	EUR	515	07/28/2022	(668)
Morgan Stanley Capital Services LLC	USD	14,065	EUR	13,288	07/29/2022	226,758
Morgan Stanley Capital Services LLC	USD	14,065	EUR	13,272	08/16/2022	225,749
Royal Bank of Scotland PLC	GBP	3,778	EUR	4,476	06/09/2022	42,930
Standard Chartered Bank	USD	6,085	EUR	5,541	06/01/2022	(127,584)
						€ 409,466
					Wertsteigerung	€ 1,274,339
					Wertminderung	€ (864,873)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

ZENTRAL ABGERECHNETE ZINSSWAPS

Clearing-Broker/(Börse)		Nomineller Betrag (000)	Abschluss- datum	Zinsart		Unrealisierte Wertsteigerung/ (-minderung)
				Vom Fonds geleistete Zahlungen	Vom Fonds erhaltene Zahlungen	
Citigroup Global Markets, Inc./(LCH Group)	GBP	1,360	03/31/2027	1.897%	1 DAY SONIA	€ 27,447
Citigroup Global Markets, Inc./(LCH Group)		520	03/31/2042	1 DAY SONIA	1.534%	(53,959)
Insgesamt						€ (26,512)
					Wertsteigerung	€ 27,447
					Wertsteigerung	€ (53,959)

- (a) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (b) Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2022.
- (c) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar
 CAD – Canadian Dollar
 EUR – Euro
 GBP – Great British Pound
 USD – United States Dollar

Glossar:

CBT – Chicago Board of Trade
 LCH – London Clearing House
 REIT – Real Estate Investment Trust

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (EUR)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
Abcam PLC	3,763	€ 52,191	2.2%
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Alcon, Inc.	942	65,845	2.8
ConvaTec Group PLC	13,118	33,261	1.4
Koninklijke Philips NV	1,619	38,873	1.7
STERIS PLC	340	72,273	3.1
		<u>210,252</u>	<u>9.0</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Gerresheimer AG	617	43,085	1.9
QIAGEN NV	891	38,137	1.6
Tecan Group AG	130	39,289	1.7
		<u>120,511</u>	<u>5.2</u>
PHARMAZEUTIKA			
Roche Holding AG (Genusschein)	170	53,965	2.3
		<u>436,919</u>	<u>18.7</u>
FINANZWERTE			
BANKEN			
Erste Group Bank AG	2,014	58,573	2.5
Svenska Handelsbanken AB - Class A	5,581	51,232	2.2
Swedbank AB - Class A	2,379	33,457	1.4
		<u>143,262</u>	<u>6.1</u>
KAPITALMÄRKTE			
Deutsche Boerse AG	369	57,767	2.5
London Stock Exchange Group PLC	708	61,540	2.6
MSCI, Inc. - Class A	72	29,667	1.3
Partners Group Holding AG	65	65,147	2.8
		<u>214,121</u>	<u>9.2</u>
VERSICHERUNGEN			
Prudential PLC	3,210	38,990	1.7
		<u>396,373</u>	<u>17.0</u>
INFORMATIONSTECHNOLOGIE			
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Halma PLC	1,752	45,859	1.9
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
ASML Holding NV	121	64,859	2.8
Infineon Technologies AG	1,762	51,148	2.2
NXP Semiconductors NV	399	70,527	3.0
STMicroelectronics NV	1,755	65,458	2.8
		<u>251,992</u>	<u>10.8</u>
SOFTWARE			
Dassault Systemes SE	1,715	67,356	2.9
		<u>365,207</u>	<u>15.6</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Hexcel Corp.	937	50,143	2.2
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Tomra Systems ASA	2,712	51,518	2.2
ELEKTRISCHE AUSRÜSTUNG			
Schneider Electric SE (Paris)	382	49,422	2.1
Vestas Wind Systems A/S	2,912	69,283	3.0
		<u>118,705</u>	<u>5.1</u>
MASCHINEN			
CNH Industrial NV	4,500	62,582	2.7
Husqvarna AB - Class B	4,073	34,238	1.4
		<u>96,820</u>	<u>4.1</u>
		<u>317,186</u>	<u>13.6</u>
VERBRAUCHSGÜTER			
LEBENSMITTELPRODUKTE			
Danone SA	919	50,367	2.1
Kerry Group PLC - Class A	505	48,682	2.1
Nestle SA (REG)	529	60,273	2.6
		<u>159,322</u>	<u>6.8</u>

	Zinssatz	Datum	Anteile	Wert (EUR)	Nettover- mögen %
HAUSHALTSPRODUKTE					
Essity AB - Class B			1,546	€ 37,826	1.6%
				<u>197,148</u>	<u>8.4</u>
GRUNDSTOFFE					
CHEMIKALIEN					
Chr Hansen Holding A/S			504	35,208	1.5
Koninklijke DSM NV			378	59,294	2.5
				<u>94,502</u>	<u>4.0</u>
CONTAINER UND VERPACKUNGEN					
Huhtamaki Oyj			1,136	40,780	1.7
Smurfit Kappa Group PLC			1,274	48,055	2.1
				<u>88,835</u>	<u>3.8</u>
				<u>183,337</u>	<u>7.8</u>
NICHT-BASISKONSUMGÜTER					
KFZ-BESTANDTEILE					
Aptiv PLC			386	38,199	1.7
Autoliv, Inc.			758	56,542	2.4
				<u>94,741</u>	<u>4.1</u>
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER					
adidas AG			180	33,310	1.4
Puma SE			511	35,521	1.5
				<u>68,831</u>	<u>2.9</u>
				<u>163,572</u>	<u>7.0</u>
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Neste Oyj			1,256	53,739	2.3
KOMMUNIKATIONSDIENSTLEISTUNGEN					
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE					
Cellnex Telecom SA			1,163	48,889	2.1
VERSORGUNG					
STROMVERSORGUNGSBETRIEBE					
Orsted AS			424	44,515	1.9
Gesamtanlagen					
(Kosten €2,012,449)				€ 2,206,885	94.4%
Termineinlagen					
Bank of Nova Scotia, Toronto(a)	0.40 %	–		503	0.0
BNP Paribas, Paris(a)	(1.34)%	–		205	0.0
BNP Paribas, Paris(a)	(0.79)%	–		249	0.0
BNP Paribas, Paris(a)	0.20 %	–		351	0.0
SEB, Stockholm(a)	0.01 %	–		242	0.0
Sumitomo, London(a)	0.43 %	–		884	0.1
Sumitomo, Tokyo(a)	(0.78)%	–		<u>170,397</u>	<u>7.3</u>
Termineinlagen insgesamt				<u>172,831</u>	<u>7.4</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(42,598)</u>	<u>(1.8)</u>
Nettovermögen				<u>€ 2,337,118</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
JPMorgan Chase Bank, NA	EUR 325	GBP 274	06/09/2022	€ (3,172)
JPMorgan Chase Bank, NA	EUR 13	GBP 11	06/09/2022	8
JPMorgan Chase Bank, NA	GBP 12	EUR 14	06/09/2022	(57)
JPMorgan Chase Bank, NA	DKK 526	EUR 71	06/17/2022	(11)
JPMorgan Chase Bank, NA	EUR 11	DKK 80	06/17/2022	(3)
JPMorgan Chase Bank, NA	EUR 15	DKK 111	06/17/2022	5
JPMorgan Chase Bank, NA	EUR 12	NOK 119	06/17/2022	(240)
JPMorgan Chase Bank, NA	EUR 10	SEK 100	06/17/2022	(161)
JPMorgan Chase Bank, NA	NOK 311	EUR 32	06/17/2022	1,279
JPMorgan Chase Bank, NA	SEK 444	EUR 43	06/17/2022	418
JPMorgan Chase Bank, NA	CHF 12	EUR 11	07/13/2022	(195)
JPMorgan Chase Bank, NA	CHF 16	EUR 16	07/13/2022	72
JPMorgan Chase Bank, NA	EUR 97	CHF 98	07/13/2022	(1,451)
JPMorgan Chase Bank, NA	EUR 7	CHF 7	07/13/2022	36

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
JPMorgan Chase Bank, NA.....	EUR	21	USD	22	07/28/2022	€ (155)
JPMorgan Chase Bank, NA.....	USD	295	EUR	279	07/28/2022	4,982
						€ 1,355
					Wertsteigerung	€ 6,800
					Wertminderung	€ (5,445)

(a) Tagesgeld.

Währungskürzel:

CHF – Swiss Franc
 DKK – Danish Krone
 EUR – Euro
 GBP – Great British Pound
 NOK – Norwegian Krone
 SEK – Swedish Krona
 USD – United States Dollar

Glossar:

REG – Registered Shares

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS- AUSRÜSTUNG			
Plantronics, Inc.	42,821	\$ 1,690,573	0.7%
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Coherent, Inc.	25,383	6,877,778	2.7
IT-DIENSTLEISTUNGEN			
MoneyGram International, Inc.	146,144	1,473,131	0.6
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
NeoPhotonics Corp.	321,324	4,951,603	2.0
Tower Semiconductor Ltd.	175,361	8,462,922	3.3
		<u>13,414,525</u>	<u>5.3</u>
SOFTWARE			
Anaplan, Inc.	16,089	1,055,438	0.4
Citrix Systems, Inc.	7,837	789,108	0.3
Datto Holding Corp.	133,546	4,688,800	1.8
Mandiant, Inc.	9,370	206,608	0.1
SailPoint Technologies Holding, Inc.	24,388	1,547,175	0.6
Vonage Holdings Corp.	337,175	6,531,080	2.6
		<u>14,818,209</u>	<u>5.8</u>
		<u>38,274,216</u>	<u>15.1</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
Biohaven Pharmaceutical Holding Co., Ltd.	50,212	7,216,971	2.9
Sierra Oncology, Inc.	103,536	5,671,702	2.2
		<u>12,888,673</u>	<u>5.1</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
LHC Group, Inc.	53,339	8,889,478	3.5
TECHNOLOGIE IM BEREICH GESUNDHEITSWESEN			
Cerner Corp.	35,795	3,395,155	1.3
Change Healthcare, Inc.	352,577	8,493,580	3.4
		<u>11,888,735</u>	<u>4.7</u>
		<u>33,666,886</u>	<u>13.3</u>
FINANZWERTE			
BANKEN			
First Horizon Corp.	350,507	8,002,075	3.2
KAPITALMÄRKTE			
Sanne Group PLC	297,002	3,368,270	1.3
VERSICHERUNGEN			
Alleghany Corp.	10,156	8,467,870	3.4
		<u>19,838,215</u>	<u>7.9</u>
INDUSTRIEGÜTER			
BAUPRODUKTE			
Cornerstone Building Brands, Inc.	41,015	1,006,918	0.4
MASCHINEN			
Meritor, Inc.	174,403	6,308,157	2.5
Welbilt, Inc.	16,717	395,691	0.2
		<u>6,703,848</u>	<u>2.7</u>
PROFESSIONELLE DIENSTLEISTUNGEN			
Nielsen Holdings PLC	80,230	2,050,679	0.8
		<u>9,761,445</u>	<u>3.9</u>
DIVERSIFIZIERT			
AKQUISITIONSZWECKUNTERNEHMEN			
7 Acquisition Corp.	25,594	255,428	0.1
Arena Fortify Acquisition Corp.	38,393	382,778	0.2
Austerlitz Acquisition Corp. I	38,242	374,007	0.1
CC Neuberger Principal Holdings III	41,262	404,780	0.2
Churchill Capital Corp. VII	9,304	90,993	0.0
Constellation Acquisition Corp. I	17,976	176,165	0.1
Crucible Acquisition Corp.	31,736	311,648	0.1
DP Cap Acquisition Corp. I	25,590	253,597	0.1
Everest Consolidator Acquisition Corp.	25,558	254,813	0.1
Focus Impact Acquisition Corp.	39,400	391,242	0.2
Fortress Capital Acquisition Corp.	36,275	355,858	0.1
Global Partner Acquisition Corp. II	36,275	356,221	0.1
Global Synergy Acquisition Corp.	40,030	395,496	0.2
Group Nine Acquisition Corp.	18,138	177,752	0.1

	Anteile	Wert (USD)	Nettover- mögen %
Hudson Executive Investment Corp. II	38,285	\$ 375,193	0.1%
LAVA Medtech Acquisition Corp.	17,920	178,304	0.1
New Vista Acquisition Corp.	37,084	362,682	0.1
North Atlantic Acquisition Corp.	38,287	337,308	0.1
Pontem Corp.	36,275	356,221	0.1
Powered Brands	39,235	385,680	0.2
Pyrophyte Acquisition Corp.	12,800	127,808	0.1
Rigel Resource Acquisition Corp.	25,594	253,637	0.1
RMG Acquisition Corp. III	5,984	58,583	0.0
Thunder Bridge Capital Partners III, Inc.	9,974	97,645	0.0
TLG Acquisition One Corp.	38,336	375,348	0.2
VectoIQ Acquisition Corp. II	18,138	177,934	0.1
		<u>7,267,121</u>	<u>2.9</u>
GRUNDSTOFFE			
CHEMIKALIEN			
GCP Applied Technologies, Inc.	101,581	<u>3,161,201</u>	<u>1.2</u>
CONTAINER UND VERPACKUNGEN			
Intertape Polymer Group, Inc.	37,511	<u>1,169,058</u>	<u>0.5</u>
METALL UND BERGBAU			
Northern Star Investment Corp. II	1	<u>0</u>	<u>0.0</u>
		<u>4,330,259</u>	<u>1.7</u>
VERSORGUNG			
STROMVERSORGUNGSBETRIEBE			
PNM Resources, Inc.	41,481	<u>1,971,592</u>	<u>0.8</u>
GASVERSORGUNGSBETRIEBE			
South Jersey Industries, Inc.	46,974	<u>1,637,044</u>	<u>0.6</u>
		<u>3,608,636</u>	<u>1.4</u>
NICHT-BASISKONSUMGÜTER			
KFZ-BESTANDTEILE			
Tenneco, Inc.	161,404	<u>2,793,903</u>	<u>1.1</u>
ENERGIE			
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
Renewable Energy Group, Inc.	41,771	<u>2,560,980</u>	<u>1.0</u>
IMMOBILIEN			
AKTIEN-IMMOBILIENINVESTMENTGESELLSCHAFTEN (REITS)			
Preferred Apartment Communities, Inc. - Class A	21,759	<u>542,670</u>	<u>0.2</u>
IMMOBILIEN-MANAGEMENT UND -ERSCHLIESSUNG			
Compute Health Acquisition Corp.	36,080	352,862	0.1
DiamondHead Holdings Corp.	20,495	200,646	0.1
		<u>553,508</u>	<u>0.2</u>
		<u>1,096,178</u>	<u>0.4</u>
		<u>123,197,839</u>	<u>48.7</u>
OPTIONSSCHEINE			
VERBRAUCHSGÜTER			
LEBENSMITTELPRODUKTE			
Benson Hill, Inc., expiring 12/24/2025	7,634	<u>3,283</u>	<u>0.0</u>
DIVERSIFIZIERT			
AKQUISITIONSZWECKUNTERNEHMEN			
7 Acquisition Corp., expiring 11/05/2026	12,797	2,559	0.0
Arena Fortify Acquisition Corp., expiring 11/15/2028	19,196	2,881	0.0
Austerlitz Acquisition Corp. I, - Class A, expiring 02/19/2026	9,560	3,100	0.0
Churchill Capital Corp. VII, expiring 02/17/2026	1,863	675	0.0
Constellation Acquisition Corp. I, expiring 01/29/2028	5,992	1,084	0.0
Crucible Acquisition Corp., expiring 01/07/2025	10,578	1,693	0.0
DP Cap Acquisition Corp. I, expiring 11/12/2028	12,795	2,558	0.0
Everest Consolidator Acquisition Corp., expiring 07/19/2023	12,779	1,661	0.0
Focus Impact Acquisition Corp., expiring 10/28/2026	19,700	2,957	0.0
Fortress Capital Acquisition Corp., expiring 01/15/2026	7,255	1,669	0.0
Global Partner Acquisition Corp. II, expiring 01/11/2028	6,045	1,220	0.0
Global Synergy Acquisition Corp., - Class A, expiring 01/12/2025	20,015	2,142	0.0
Group Nine Acquisition Corp., expiring 01/20/2028	6,046	882	0.0
Hudson Executive Investment Corp. II, expiring 01/28/2026	9,571	1,437	0.0
LAVA Medtech Acquisition Corp., expiring 10/29/2026	8,960	1,825	0.0
New Vista Acquisition Corp., expiring 02/19/2026	12,361	1,761	0.0
North Atlantic Acquisition Corp., expiring 10/20/2025	12,762	2,552	0.0
Pontem Corp., expiring 12/31/2027	12,091	2,176	0.0
Powered Brands, expiring 01/09/2026	13,078	2,354	0.0
Pyrophyte Acquisition Corp., expiring 05/03/2028	6,400	1,853	0.0
Rigel Resource Acquisition Corp., expiring 11/09/2026	12,797	2,559	0.0

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %	
RMG Acquisition Corp. III, - Class A, expiring 12/31/2027			1,196	\$ 245	0.0%	
Thunder Bridge Capital Partners III, Inc., - Class A, expiring 02/15/2028			1,994	677	0.0	
TLG Acquisition One Corp., expiring 02/01/2028			12,778	1,406	0.0	
VectoIQ Acquisition Corp. II, expiring 01/11/2028			3,627	948	0.0	
				<u>44,874</u>	<u>0.0</u>	
FINANZWERTE						
KAPITALMÄRKTE						
CC Neuberger Principal Holdings III, expiring 02/05/2026			8,252	3,052	0.0	
IMMOBILIEN						
IMMOBILIEN-MANAGEMENT UND -ERSCHLIESSUNG						
Compute Health Acquisition Corp., - Class A, expiring 02/09/2026			9,020	2,616	0.0	
DiamondHead Holdings Corp., expiring 01/28/2028			5,123	1,281	0.0	
				<u>3,897</u>	<u>0.0</u>	
				<u>55,106</u>	<u>0.0</u>	
				<u>123,252,945</u>	<u>48.7</u>	
GELDMARKTINSTRUMENTE						
US-SCHATZWECHSEL						
U.S. Treasury Bill	0.00%	06/09/2022	USD	6,705	6,704,166	2.6
U.S. Treasury Bill	0.00%	08/11/2022		7,371	7,355,482	2.9
U.S. Treasury Bill	0.00%	11/10/2022		14,831	14,734,860	5.8
U.S. Treasury Bill(a)	0.00%	02/23/2023		3,732	3,684,787	1.5
U.S. Treasury Bill	0.00%	03/23/2023		3,738	3,683,980	1.5
U.S. Treasury Bill	0.00%	04/20/2023		8,743	8,593,661	3.4
					<u>44,756,936</u>	<u>17.7</u>
Gesamtanlagen					<u>\$ 168,009,881</u>	<u>66.4%</u>
(Kosten \$166,037,901)						
Termineinlagen						
Bank of Nova Scotia, Toronto(b)	0.32 %	–		15,309	0.0	
Barclays, London(b)	0.40 %	–		8,499,011	3.4	
BNP Paribas, Paris(b)	(1.34)%	–		7,567	0.0	
HSBC Bank PLC, London(b)	0.43 %	–		16,736	0.0	
SEB, Stockholm(b)	0.01 %	–		4,094	0.0	
Sumitomo, London(b)	(0.30)%	–		15,161	0.0	
Sumitomo, Tokyo(b)	(0.78)%	–		13,902	0.0	
					<u>8,571,780</u>	<u>3.4</u>
Termineinlagen insgesamt					<u>76,285,386</u>	<u>30.2</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten					<u>\$ 252,867,047</u>	<u>100.0%</u>
Nettovermögen						

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.	GBP 1,316	USD 1,732	06/09/2022	\$ 73,825
Brown Brothers Harriman & Co.	GBP 2,283	USD 2,794	06/09/2022	(82,866)
Brown Brothers Harriman & Co.	USD 30	GBP 23	06/09/2022	(983)
Brown Brothers Harriman & Co.	CAD 522	USD 407	07/21/2022	(5,602)
Brown Brothers Harriman & Co.+	EUR 3,893	USD 4,103	06/09/2022	(77,224)
Brown Brothers Harriman & Co.+	USD 152,892	EUR 144,776	06/09/2022	2,576,026
Brown Brothers Harriman & Co.+	USD 89,235	SEK 892,861	06/13/2022	2,220,001
HSBC Bank USA	USD 1,444	GBP 1,109	06/09/2022	(46,610)
HSBC Bank USA	CAD 948	USD 759	07/21/2022	9,318
				<u>\$ 4,665,885</u>
			Wertsteigerung	\$ 4,879,170
			Wertminderung	\$ (213,285)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

TOTAL-RETURN-SWAPS

Kontrahent & Referenz-Obligation	Anzahl der Anteile oder Einheiten	Bezahlter/Erhalterner Zinssatz	Nomineller Betrag (000)	Fälligkeits- datum	Unrealisierte Wertsteigerung/ (-minderung)
Gesamtrendite auf Referenz-Obligation erhalten					
Goldman Sachs International					
Activision Blizzard, Inc.	104,488	SOFR Plus 0.35%	USD 8,095	07/15/2025	\$ 42,840
Cerner Corp.	53,255	SOFR Plus 0.35%	5,013	07/15/2025	37,811
CMC Materials, Inc.	40,236	SOFR Plus 0.35%	4,842	01/05/2023	(137,160)

Kontrahent & Referenz-Obligation	Anzahl der Anteile oder Einheiten	Bezahler/Erhaltener Zinssatz	Nomineller Betrag (000)	Fälligkeits- datum	Unrealisierte Wertsteigerung/ (-minderung)
CMC Materials, Inc.	0*	SOFR Plus 0.35%	USD 2,488	07/15/2025	\$ (73,859)
Flagstar Bancorp, Inc.	104,238	SOFR Plus 0.35%	4,765	01/05/2023	(316,715)
Flagstar Bancorp, Inc.	77,217	SOFR Plus 0.35%	2,778	07/15/2025	(234,615)
GSABFUS1	1,551,509	0.00%	149,643	10/15/2025	(1,086,056)
Sanne Group PLC	229,117	SONIA Plus 0.35%	GBP 2,072	01/05/2023	(12,655)
Shaw Communications, Inc.	196,086	BA Plus 0.35%	CAD 6,583	01/05/2023	326,051
Shaw Communications, Inc.	121,292	BA Plus 0.35%	4,124	07/15/2025	201,684
Umpqua Holdings Corp.	241,109	SOFR Plus 0.35%	USD 3,073	01/05/2023	(395,036)
Umpqua Holdings Corp.	0*	SOFR Plus 0.35%	1,833	07/15/2025	(255,494)
Vifor Pharma AG	22,407	SOFR Plus 0.35%	CHF 3,949	07/15/2025	(19,718)
Vivo Energy PLC	1,773,457	SOFR Plus 0.35%	GBP 3,135	01/05/2023	(16,201)
Vivo Energy PLC	364,409	SOFR Plus 0.35%	650	07/15/2025	(3,329)
Welbilt, Inc.	225,379	SOFR Plus 0.35%	USD 4,639	01/05/2023	695,556
JPMorgan Chase Bank, N.A.					
Anaplan, Inc.	29,635	OBFR Plus 0.40%	1,937	08/12/2022	7,112
Atotech Ltd.	271,176	OBFR Plus 0.40%	6,347	08/12/2022	(839,627)
Avast PLC	654,289	SONIA Plus 0.35%	GBP 4,161	08/12/2022	(1,239,178)
Black Knight, Inc.	66,438	OBFR Plus 0.40%	USD 4,658	08/12/2022	(146,522)
Clipper Logistics PLC	120,117	SONIA Plus 0.35%	GBP 1,052	08/12/2022	(58,745)
ContourGlobal PLC	6,942	SONIA Plus 0.35%	18	08/12/2022	58
Diversified Healthcare Trust	154,863	OBFR Plus 0.40%	USD 4,553	08/12/2022	100,997
Hibernia REIT PLC	840,382	ESTR Plus 0.30%	EUR 1,358	08/12/2022	(16,213)
HomeServe PLC	206,065	SONIA Plus 0.35%	GBP 2,393	08/12/2022	4,530
John Menzies PLC	185,291	SONIA Plus 0.35%	1,104	08/12/2022	4,624
LeoVegas AB	283,454	STIBOR Plus 0.35%	SEK 16,990	08/12/2022	5,570
Mandiant, Inc.	285,301	OBFR Plus 0.40%	USD 6,214	08/12/2022	77,031
PNM Resources, Inc.	105,730	OBFR Plus 0.40%	5,186	08/12/2022	(161,066)
Preferred Apartment Communities, Inc.	40,601	OBFR Plus 0.40%	1,009	08/12/2022	3,248
Rogers Corp.	25,881	OBFR Plus 0.40%	7,012	08/12/2022	(143,639)
Silicon Motion Technology Corp.	64,428	OBFR Plus 0.40%	5,987	08/12/2022	(168,192)
Tivity Health, Inc.	63,219	OBFR Plus 0.40%	2,025	08/12/2022	23,391
TriState Capital Holdings, Inc.	130,625	OBFR Plus 0.40%	3,907	08/12/2022	87,880
Vifor Pharma AG	24,731	OBFR Plus 0.40%	CHF 4,309	08/12/2022	6,200
VMware, Inc.	12,158	OBFR Plus 0.40%	USD 1,514	08/12/2022	43,353
Morgan Stanley Capital Services LLC					
Avast PLC	503,809	SONIA Plus 0.54%	GBP 2,529	10/18/2023	(103,125)
Citrix Systems, Inc.	14,332	FedFundEffective Plus 0.38%	USD 1,451	10/18/2023	(7,739)
Clipper Logistics PLC	92,759	SONIA Plus 0.54%	GBP 801	10/18/2023	(31,003)
Contractors Progenics Pharmaceuticals	183,293	FedFundEffective Plus 0.08%	USD 0**	10/18/2023	0
Intertrust NV	357,639	EURIBOR Plus 0.50%	EUR 6,947	10/18/2023	(26,846)
Intertrust NV	22,418	EURIBOR Plus 0.35%	437	07/15/2025	(1,683)
Meggitt PLC	662,851	SONIA Plus 0.54%	GBP 4,917	10/18/2023	278,447
MSABETFR	446,664	0.14%	USD 52,806	08/15/2022	481,057
MSABETFR	90,969	0.14%	10,764	08/15/2022	88,240
MSABETFR	62,644	0.14%	7,424	08/15/2022	49,764
Sanderson Farms, Inc.	8,277	FedFundEffective Plus 0.38%	1,602	10/18/2023	48,989
Sanne Group PLC	204,214	SONIA Plus 0.54%	GBP 1,844	10/18/2023	(7,609)
Spirit Airlines, Inc.	61,969	FedFundEffective Plus 0.38%	USD 1,432	10/18/2023	(133,403)
Terminix Global Holdings, Inc.	59,276	FedFundEffective Plus 0.38%	2,605	10/18/2023	(31,518)
Ultra Electronics Holdings PLC	162,286	SONIA Plus 0.54%	GBP 5,307	10/18/2023	(58,728)
Welbilt, Inc.	134,761	FedFundEffective Plus 0.38%	USD 3,144	10/18/2023	46,161
Gesamtrendite auf Referenz-Obligation zahlen					
Goldman Sachs International					
Columbia Banking System, Inc.	85,824	SOFR Minus 0.32%	3,093	01/05/2023	403,214
Columbia Banking System, Inc.	1,409	SOFR Minus 0.33%	49	01/05/2023	6,620
Columbia Banking System, Inc.	25,990	SOFR Minus 0.32%	856	07/15/2025	122,105
Columbia Banking System, Inc.	16,620	SOFR Minus 0.34%	557	07/15/2025	78,083
Columbia Banking System, Inc.	13,756	SOFR Minus 0.35%	449	07/15/2025	64,628
Columbia Banking System, Inc.	102	SOFR Minus 0.31%	3	07/15/2025	479
Entegris, Inc.	11,367	SOFR Minus 0.32%	1,475	01/05/2023	126,312
Entegris, Inc.	416	SOFR Minus 0.33%	50	01/05/2023	4,623
Entegris, Inc.	5,559	SOFR Minus 0.32%	582	07/15/2025	61,772
Entegris, Inc.	788	SOFR Minus 0.34%	106	07/15/2025	8,756
II-VI, Inc.	12,535	SOFR Minus 0.31%	844	01/05/2023	52,392
II-VI, Inc.	6,444	SOFR Minus 0.30%	436	01/05/2023	26,934
II-VI, Inc.	1,448	SOFR Minus 0.27%	93	01/05/2023	6,052
II-VI, Inc.	2,678	SOFR Minus 0.32%	167	07/15/2025	11,193
New York Community Bancorp, Inc.	166,724	SOFR Minus 0.29%	1,897	01/05/2023	141,425
New York Community Bancorp, Inc.	117,846	SOFR Minus 0.30%	1,432	01/05/2023	99,964
New York Community Bancorp, Inc.	55,896	SOFR Minus 0.32%	697	01/05/2023	47,414
New York Community Bancorp, Inc.	34,321	SOFR Minus 0.33%	396	01/05/2023	29,113
New York Community Bancorp, Inc.	22,092	SOFR Minus 0.07%	273	01/05/2023	18,740
New York Community Bancorp, Inc.	21,646	SOFR Minus 0.09%	243	01/05/2023	18,361
New York Community Bancorp, Inc.	150,054	SOFR Minus 0.31%	1,429	07/15/2025	127,284
New York Community Bancorp, Inc.	103,018	SOFR Minus 0.30%	981	07/15/2025	87,386

Kontrahent & Referenz-Obligation	Anzahl der Anteile oder Einheiten	Bezahler/Erhaltener Zinssatz	Nomineller Betrag (000)	Fälligkeits- datum	Unrealisierte Wertsteigerung/ (-minderung)
New York Community Bancorp, Inc.	33,106	SOFR Minus 0.80%	USD 322	07/15/2025	\$ 28,082
New York Community Bancorp, Inc.	23,617	SOFR Minus 0.32%	217	07/15/2025	20,033
JPMorgan Chase Bank, NA					
Broadcom, Inc.	1,531	OBFR Minus 0.28%	843	08/12/2022	(45,418)
GXO Logistics, Inc.	3,002	OBFR Minus 0.30%	223	08/12/2022	59,872
Healthcare Realty Trust, Inc.	117,036	OBFR Minus 0.28%	3,329	08/12/2022	(13,785)
Healthcare Realty Trust, Inc.	28,752	OBFR Minus 0.30%	875	08/12/2022	(3,386)
Healthcare Realty Trust, Inc.	9,075	OBFR Minus 0.78%	280	08/12/2022	(1,069)
Intercontinental Exchange, Inc.	8,905	OBFR Minus 0.28%	868	08/12/2022	(42,100)
Intercontinental Exchange, Inc.	662	OBFR Minus 0.78%	67	08/12/2022	(3,130)
MaxLinear, Inc.	15,206	OBFR Minus 0.28%	600	08/12/2022	22,449
MaxLinear, Inc.	9,792	OBFR Minus 0.30%	427	08/12/2022	14,456
MKS Instruments, Inc.	8,252	OBFR Minus 0.40%	1,386	08/12/2022	198,136
MKS Instruments, Inc.	5,238	OBFR Minus 0.28%	595	08/12/2022	125,768
MKS Instruments, Inc.	1,478	OBFR Minus 0.39%	227	08/12/2022	35,488
NortonLifeLock, Inc.	19,759	OBFR Minus 0.30%	560	08/12/2022	79,234
Raymond James Financial, Inc.	23,695	OBFR Minus 0.30%	2,352	08/12/2022	2,674
Raymond James Financial, Inc.	4,929	OBFR Minus 0.28%	458	08/12/2022	556
Raymond James Financial, Inc.	4,025	OBFR Minus 0.31%	409	08/12/2022	454
Morgan Stanley Capital Services LLC					
Frontier Group Holdings, Inc.	71,972	FedFundEffective Minus 0.87%	952	10/18/2023	79,679
Frontier Group Holdings, Inc.	32,047	FedFundEffective Minus 1.55%	286	10/18/2023	35,478
Frontier Group Holdings, Inc.	13,821	FedFundEffective Minus 1.57%	158	10/18/2023	15,301
Frontier Group Holdings, Inc.	681	FedFundEffective Minus 0.29%	9	10/18/2023	754
GXO Logistics, Inc.	2,319	FedFundEffective Minus 0.27%	131	10/18/2023	5,170
NortonLifeLock, Inc.	12,434	FedFundEffective Minus 0.27%	304	10/18/2023	6,238
NortonLifeLock, Inc.	2,781	FedFundEffective Minus 0.29%	74	10/18/2023	1,395
Rentokil Initial PLC	314,719	FedFundEffective Minus 0.26%	GBP 2,181	10/18/2023	174,862
Insgesamt					\$ (725,039)
				Wertsteigerung	\$ 5,109,523
				Wertminderung	\$ (5,834,562)

* Betrag geringer als 0.50.

** Nomineller Betrag geringer als \$500.

(a) When-Issued oder Wertpapier mit verzögerter Lieferung.

(b) Tagesgeld.

Währungskürzel:

CAD – Canadian Dollar
 CHF – Swiss Franc
 EUR – Euro
 GBP – Great British Pound
 SEK – Swedish Krona
 USD – United States Dollar

Glossar:

BA – Banker's Acceptance
 ESTR – Euro Short Term Rate
 EURIBOR – Euro Interbank Offered Rate
 FedFundEffective – Federal Funds Effective Rate
 OBFR – Overnight Bank Funding Rate
 REIT – Real Estate Investment Trust
 SOFR – Secured Overnight Financing Rate
 SONIA – Sterling Overnight Index Average
 STIBOR – Stockholm Interbank Offered Rate

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (EUR)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
BCE, Inc.	5,898	€ 299,262	0.2%
Comcast Corp. - Class A	13,122	541,194	0.6
HKT Trust & HKT Ltd. - Class SS	242,000	310,364	0.3
Nippon Telegraph & Telephone Corp.	17,100	486,652	0.4
TELUS Corp.	6,812	158,754	0.2
Verizon Communications, Inc.	10,802	516,030	0.6
		<u>2,312,256</u>	<u>2.3</u>
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN			
Alphabet, Inc. - Class C	282	596,991	0.6
		<u>2,909,247</u>	<u>2.9</u>
NICHT-BASISKONSUMGÜTER			
KFZ-BESTANDTEILE			
Aptiv PLC	4,944	489,265	0.5
KRAFTFAHRZEUGE			
BYD Co., Ltd.	25,500	844,212	0.8
HAUSHALTSGEBRAUCHSGÜTER			
TopBuild Corp.	4,066	746,926	0.7
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
NIKE, Inc. - Class B	6,260	692,918	0.7
		<u>2,773,321</u>	<u>2.7</u>
VERBRAUCHSGÜTER			
LEBENSMITTELPRODUKTE			
General Mills, Inc.	3,656	237,876	0.2
Nestle SA	2,970	338,279	0.4
Salmar ASA	4,242	292,806	0.3
		<u>868,961</u>	<u>0.9</u>
HAUSHALTSPRODUKTE			
Procter & Gamble Co. (The)	4,548	626,481	0.6
		<u>1,495,442</u>	<u>1.5</u>
FINANZWERTE			
BANKEN			
Erste Group Bank AG	26,218	762,496	0.8
HDFC Bank Ltd. (ADR)	14,058	753,872	0.7
JPMorgan Chase & Co.	6,702	825,490	0.8
SVB Financial Group	2,138	972,544	1.0
		<u>3,314,402</u>	<u>3.3</u>
KAPITALMÄRKTE			
CME Group, Inc. - Class A	2,072	383,750	0.4
Cordiant Digital Infrastructure Ltd./Fund	195,336	244,250	0.2
Deutsche Boerse AG	3,146	492,504	0.4
Intercontinental Exchange, Inc.	5,482	522,752	0.6
London Stock Exchange Group PLC	5,831	506,744	0.5
MSCI, Inc. - Class A	1,984	817,496	0.8
Partners Group Holding AG	998	999,256	1.0
S&P Global, Inc.	1,194	388,690	0.4
Singapore Exchange Ltd.	48,856	315,506	0.3
		<u>4,670,948</u>	<u>4.6</u>
VERSICHERUNGEN			
Aflac, Inc.	11,748	662,769	0.6
AIA Group Ltd.	49,400	476,730	0.5
Allianz SE	974	190,448	0.2
		<u>1,329,947</u>	<u>1.3</u>
		<u>9,315,297</u>	<u>9.2</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
AbbVie, Inc.	3,966	544,290	0.6
Abcam PLC	30,754	426,544	0.4
		<u>970,834</u>	<u>1.0</u>
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Alcon, Inc.	10,152	709,620	0.8
Becton Dickinson and Co.	4,252	1,012,906	1.0
ConvaTec Group PLC	26,432	67,016	0.0
Getinge AB	3,668	99,130	0.1
Koninklijke Philips NV	19,170	460,261	0.4

	Anteile	Wert (EUR)	Nettover- mögen %
STERIS PLC	4,026	€ 855,790	0.8%
West Pharmaceutical Services, Inc.	1,138	329,014	0.4
		<u>3,533,737</u>	<u>3.5</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
CVS Health Corp.	2,934	264,416	0.2
Galenica AG	3,280	228,896	0.2
UnitedHealth Group, Inc.	1,192	551,592	0.6
		<u>1,044,904</u>	<u>1.0</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Bio-Rad Laboratories, Inc. - Class A	1,334	667,760	0.6
Bruker Corp.	9,490	552,312	0.6
Danaher Corp.	3,798	933,342	1.0
Gerresheimer AG	6,140	428,686	0.4
Thermo Fisher Scientific, Inc.	528	279,146	0.2
		<u>2,861,246</u>	<u>2.8</u>
PHARMAZEUTIKA			
Eli Lilly & Co.	1,186	346,272	0.4
Johnson & Johnson	2,386	398,844	0.4
Merck & Co., Inc.	7,300	625,792	0.6
Novo Nordisk A/S - Class B	4,070	421,010	0.4
Roche Holding AG	1,530	485,688	0.4
Sanofi	3,600	358,836	0.4
		<u>2,636,442</u>	<u>2.6</u>
		<u>11,047,163</u>	<u>10.9</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Hexcel Corp.	12,064	645,593	0.6
LUFTFRACHT UND LOGISTIK			
Kuehne + Nagel International AG	716	176,373	0.2
BAUPRODUKTE			
Allegion PLC	2,754	286,314	0.3
Assa Abloy AB	10,456	240,070	0.2
Owens Corning	6,258	557,072	0.6
Trex Co., Inc.	7,832	464,804	0.4
		<u>1,548,260</u>	<u>1.5</u>
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Tetra Tech, Inc.	5,462	686,700	0.6
Tomra Systems ASA	27,750	527,144	0.5
Waste Management, Inc.	7,732	1,141,632	1.2
		<u>2,355,476</u>	<u>2.3</u>
BAU- UND INGENIEURWESEN			
AECOM	3,864	251,344	0.2
ELEKTRISCHE AUSRÜSTUNG			
Rockwell Automation, Inc.	3,318	658,734	0.6
Schneider Electric SE	3,796	490,983	0.5
Vestas Wind Systems A/S	40,288	958,522	1.0
		<u>2,108,239</u>	<u>2.1</u>
MASCHINEN			
Deere & Co.	2,852	950,480	1.0
SMC Corp.	1,500	722,406	0.7
Xylem, Inc./NY	5,440	426,842	0.4
		<u>2,099,728</u>	<u>2.1</u>
PROFESSIONELLE DIENSTLEISTUNGEN			
Meitec Corp.	3,900	194,201	0.2
Recruit Holdings Co., Ltd.	12,800	431,546	0.4
RELX PLC	29,630	791,418	0.8
Wolters Kluwer NV	4,048	372,058	0.4
		<u>1,789,223</u>	<u>1.8</u>
STRASSE UND SCHIENE			
Canadian National Railway Co.	980	103,797	0.1
		<u>11,078,033</u>	<u>10.9</u>
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS- AUSRÜSTUNG			
Calix, Inc.	15,622	537,540	0.4
Lumentum Holdings, Inc.	12,138	973,256	1.0
Motorola Solutions, Inc.	516	105,414	0.2
		<u>1,616,210</u>	<u>1.6</u>
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Flex Ltd.	58,236	925,967	0.9

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (EUR)	Nettovermögen %	
IT-DIENSTLEISTUNGEN						
Block, Inc. - Class A			5,006	€ 408,062	0.4%	
Fidelity National Information Services, Inc.			5,976	581,610	0.6	
Mastercard, Inc. - Class A			922	307,018	0.3	
Visa, Inc. - Class A			5,048	997,656	1.0	
				<u>2,294,346</u>	<u>2.3</u>	
HALBLEITER UND HALBLEITERAUSRÜSTUNG						
ASML Holding NV			1,012	542,462	0.6	
Broadcom, Inc.			1,046	564,702	0.6	
Infineon Technologies AG			20,390	591,884	0.6	
MediaTek, Inc.			19,000	547,252	0.6	
NXP Semiconductors NV			4,094	723,476	0.7	
Taiwan Semiconductor Manufacturing Co., Ltd.			29,000	510,844	0.4	
Wolfspeed, Inc.			4,428	310,226	0.2	
				<u>3,790,846</u>	<u>3.7</u>	
SOFTWARE						
Adobe, Inc.			2,804	1,087,414	1.0	
Avast PLC			24,182	137,856	0.2	
Dassault Systemes SE			17,816	699,722	0.6	
Microsoft Corp.			9,566	2,422,278	2.4	
Nice Ltd.			418	77,314	0.0	
NortonLifeLock, Inc.			21,402	485,213	0.4	
Open Text Corp.			3,100	118,312	0.2	
Oracle Corp.			8,750	586,186	0.6	
Oracle Corp. Japan(a)			2,300	129,702	0.2	
SAP SE			1,374	128,210	0.2	
ServiceNow, Inc.			508	221,206	0.2	
VMware, Inc. - Class A			3,792	452,356	0.4	
				<u>6,545,769</u>	<u>6.4</u>	
TECHNOLOGIE - HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE						
Apple, Inc.			13,792	1,912,023	1.9	
				<u>17,085,161</u>	<u>16.8</u>	
GRUNDSTOFFE						
CHEMIKALIEN						
Chr Hansen Holding A/S			6,750	471,462	0.4	
Koninklijke DSM NV			4,374	686,122	0.7	
				<u>1,157,584</u>	<u>1.1</u>	
IMMOBILIEN						
AKTIEN-IMMOBILIENINVESTMENTGESELLSCHAFTEN (REITS)						
Sun Communities, Inc.			642	98,152	0.1	
VERSORGUNG						
STROMVERSORGBETRIEBE						
Enel SpA			29,768	180,150	0.2	
NextEra Energy, Inc.			11,146	785,772	0.7	
				<u>965,922</u>	<u>0.9</u>	
UNABHÄNGIGE STROM- UND ERNEUERBARE ELEKTRIZITÄTSPRODUZENTEN						
Renewables Infrastructure Group Ltd. (The)			184,500	288,840	0.3	
MEHRFACH-VERSORGBETRIEBE						
CenterPoint Energy, Inc.			8,092	241,580	0.2	
WASSERVERSORGER						
American Water Works Co., Inc.			3,292	463,802	0.5	
				<u>1,960,144</u>	<u>1.9</u>	
				<u>58,919,544</u>	<u>58.0</u>	
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT						
FINANZINSTITUTE						
BANKWESEN						
Abanca Corp. Bancaria SA	0.50%	09/08/2027	EUR	200	176,942	0.2
ABN AMRO Bank NV	0.50%	09/23/2029		400	341,108	0.4
AIB Group PLC	0.50%	11/17/2027		256	230,750	0.2
Banco Bilbao Vizcaya Argentaria SA	1.00%	06/21/2026		400	383,338	0.4
Banco de Sabadell SA	1.13%	03/11/2027		100	94,552	0.2
Banco de Sabadell SA	2.63%	03/24/2026		100	97,596	0.2
Banco Santander SA	0.30%	10/04/2026		300	278,314	0.2
Bank of America Corp.	1.49%	05/19/2024	USD	250	229,402	0.2
Bank of America Corp.	2.46%	10/22/2025		50	45,164	0.0
Bank OF Ireland Group	0.38%	05/10/2027	EUR	225	203,772	0.2
Banque Federative du Credit Mutuel SA	0.25%	06/29/2028		300	266,496	0.2
Barclays PLC	1.70%	11/03/2026	GBP	104	114,190	0.2
BNP Paribas SA	1.68%	06/30/2027	USD	260	217,046	0.2
BPCE SA	0.63%	09/26/2023	EUR	100	99,718	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettovermögen %
CaixaBank SA	0.50%	02/09/2029	EUR 100	€ 87,042	0.0%
CaixaBank SA	0.75%	07/10/2026	300	287,268	0.2
Citigroup, Inc.	0.78%	10/30/2024	USD 256	228,510	0.2
Citigroup, Inc.	1.68%	05/15/2024	56	50,582	0.0
Cooperatieve Rabobank UA	1.11%	02/24/2027	510	426,114	0.4
Credit Agricole SA	0.38%	10/21/2025	EUR 300	285,182	0.2
Deutsche Bank AG	1.88%	02/23/2028	300	282,184	0.2
DNB Bank ASA	0.38%	01/18/2028	100	92,392	0.0
ING Groep NV	2.50%	11/15/2030	100	98,444	0.2
ING Groep NV	4.63%	01/06/2026	USD 230	217,288	0.2
Intesa Sanpaolo SpA	0.75%	03/16/2028	EUR 386	341,132	0.4
NatWest Group PLC	0.78%	02/26/2030	196	166,704	0.2
NatWest Group PLC	2.36%	05/22/2024	USD 250	230,550	0.2
Nordea Bank Abp.	0.38%	05/28/2026	EUR 250	236,624	0.2
Shinhan Bank Co., Ltd.	4.38%	04/13/2032	USD 200	182,398	0.2
Skandinaviska Enskilda Banken AB	0.75%	08/09/2027	EUR 246	225,842	0.2
Societe Generale SA	0.88%	09/22/2028	300	271,960	0.2
Standard Chartered PLC	0.90%	07/02/2027	190	177,002	0.2
Svenska Handelsbanken AB	0.01%	12/02/2027	126	111,720	0.2
Truist Financial Corp.	1.27%	03/02/2027	USD 36	29,718	0.0
UniCredit SpA	0.80%	07/05/2029	EUR 356	306,674	0.4
Woori Bank	2.00%	01/20/2027	USD 200	173,118	0.2
				<u>7,286,836</u>	<u>7.2</u>
VERSICHERUNGEN					
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	0.75%	07/07/2028	EUR 100	84,130	0.0
CNP Assurances	2.00%	07/27/2050	200	173,935	0.2
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	1.25%	05/26/2041	200	162,476	0.2
				<u>420,541</u>	<u>0.4</u>
REITS					
Alexandria Real Estate Equities, Inc.	2.00%	05/18/2032	USD 16	12,299	0.0
Alexandria Real Estate Equities, Inc.	2.95%	03/15/2034	84	67,714	0.0
Alexandria Real Estate Equities, Inc.	3.80%	04/15/2026	230	212,090	0.2
Boston Properties LP	2.55%	04/01/2032	144	111,616	0.2
Digital Dutch Finco BV	1.00%	01/15/2032	EUR 136	102,806	0.2
Digital Euro Finco LLC	2.50%	01/16/2026	206	202,608	0.2
Digital Intrepid Holding BV	0.63%	07/15/2031	100	74,856	0.0
Equinix, Inc.	0.25%	03/15/2027	260	233,316	0.2
Healthpeak Properties, Inc.	1.35%	02/01/2027	USD 294	244,824	0.2
Kilroy Realty LP	2.65%	11/15/2033	266	196,892	0.2
Prologis Euro Finance LLC	0.38%	02/06/2028	EUR 386	338,890	0.3
Prologis International Funding II SA	2.75%	02/22/2032	GBP 100	107,706	0.2
Vornado Realty LP	2.15%	06/01/2026	USD 56	46,858	0.0
Welltower, Inc.	2.70%	02/15/2027	246	216,854	0.2
				<u>2,169,329</u>	<u>2.1</u>
				<u>9,876,706</u>	<u>9.7</u>
INDUSTRIE					
GRUNDSTOFFE					
Arkema SA	0.13%	10/14/2026	EUR 400	371,608	0.4
BASF SE	1.50%	03/17/2031	100	91,321	0.1
Smurfit Kappa Treasury ULC	0.50%	09/22/2029	260	219,428	0.2
				<u>682,357</u>	<u>0.7</u>
INVESTITIONSGÜTER					
Xylem, Inc./NY	1.95%	01/30/2028	USD 300	252,721	0.2
KOMMUNIKATION/TELEKOMMUNIKATION					
Orange SA	0.13%	09/16/2029	EUR 300	258,289	0.3
Verizon Communications, Inc.	2.85%	09/03/2041	USD 56	40,836	0.0
Verizon Communications, Inc.	3.88%	02/08/2029	230	213,502	0.2
				<u>512,627</u>	<u>0.5</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Mercedes-Benz Group AG	0.75%	03/11/2033	EUR 250	207,698	0.2
Volkswagen International Finance NV	0.88%	09/22/2028	200	179,374	0.2
Volkswagen International Finance NV	1.25%	09/23/2032	100	86,606	0.1
				<u>473,678</u>	<u>0.5</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Walmart, Inc.	1.80%	09/22/2031	USD 260	210,856	0.2
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Amgen, Inc.	3.00%	02/22/2029	110	97,174	0.2
Eli Lilly & Co.	0.50%	09/14/2033	EUR 260	213,990	0.2
Koninklijke Philips NV	0.50%	05/22/2026	100	95,019	0.0
				<u>406,183</u>	<u>0.4</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (EUR)	Nettovermögen %
SONSTIGE INDUSTRIEWERTE					
Massachusetts Institute of Technology	3.96%	07/01/2038	USD 136	€ 125,673	0.1%
TECHNOLOGIE					
Analog Devices, Inc.	2.95%	04/01/2025	46	41,704	0.0
Jabil, Inc.	4.25%	05/15/2027	96	87,966	0.2
NXP Bv/Nxp Funding LLC/Nxp	2.50%	05/11/2031	100	78,296	0.1
Salesforce, Inc.	1.50%	07/15/2028	316	262,317	0.2
				<u>470,283</u>	<u>0.5</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
AP Moller - Maersk A/S	0.75%	11/25/2031	EUR 250	211,170	0.2
MTR Corp. CI Ltd., Series DIP	2.50%	11/02/2026	USD 200	179,522	0.2
				<u>390,692</u>	<u>0.4</u>
				<u>3,525,070</u>	<u>3.5</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Avangrid, Inc.	3.20%	04/15/2025	50	46,020	0.0
Consolidated Edison Co. of New York, Inc.	3.60%	06/15/2061	36	26,806	0.0
E.ON SE.	0.88%	01/08/2025	EUR 18	17,704	0.0
E.ON SE.	0.88%	10/18/2034	200	161,042	0.2
EDP - Energias de Portugal SA	1.63%	04/15/2027	400	389,390	0.4
Enel Finance International NV	1.38%	07/12/2026	USD 296	246,980	0.2
Iberdrola International BV, Series NC6(b)	1.45%	11/09/2026	EUR 300	267,816	0.2
National Grid PLC	0.25%	09/01/2028	260	225,284	0.2
NextEra Energy Capital Holdings, Inc.	1.90%	06/15/2028	USD 298	246,624	0.2
NSTAR Electric Co.	3.10%	06/01/2051	76	54,192	0.0
NSTAR Electric Co.	3.25%	05/15/2029	40	35,814	0.0
Orsted AS(b)	1.75%	12/09/3019	EUR 250	224,028	0.2
Orsted AS	2.50%	05/16/2033	GBP 100	107,394	0.2
Public Service Electric and Gas Co.	3.10%	03/15/2032	USD 98	85,590	0.2
RTE Reseau de Transport d'Electricite SADIR	0.75%	01/12/2034	EUR 100	83,226	0.2
SSE PLC	1.38%	09/04/2027	176	168,574	0.2
Tennet Holding Bv.	2.13%	11/17/2029	200	198,218	0.2
Vattenfall AB	0.50%	06/24/2026	516	487,624	0.4
Verbund AG	0.90%	04/01/2041	200	151,574	0.2
				<u>3,223,900</u>	<u>3.2</u>
SONSTIGE VERSORGUNGSBETRIEBE					
Anglian Water Services Financing PLC	1.63%	08/10/2025	GBP 100	113,624	0.2
Severn Trent Utilities Finance PLC	2.63%	02/22/2033	100	107,780	0.1
Suez Saca	1.88%	05/24/2027	EUR 100	98,614	0.0
				<u>320,018</u>	<u>0.3</u>
				<u>3,543,918</u>	<u>3.5</u>
				<u>16,945,694</u>	<u>16.7</u>
INVESTMENTGESELLSCHAFTEN					
FONDS UND INVESTMENTTRUSTS					
AB SICAV I - Sustainable Global Thematic Credit Portfolio - Class S			102,544	10,172,337	10.0
REGIERUNGEN – SCHATZPAPIERE					
ÖSTERREICH					
Republic of Austria	1.85%	05/23/2049	EUR 116	112,409	0.1
BELGIEN					
Kingdom of Belgium Government Bond, Series 86	1.25%	04/22/2033	80	76,957	0.1
KANADA					
Canadian Government Bond	2.25%	12/01/2029	CAD 292	206,889	0.2
FRANKREICH					
French Republic Government Bond OAT	0.50%	06/25/2044	EUR 458	330,616	0.4
French Republic Government Bond OAT	1.75%	06/25/2039	698	680,629	0.6
				<u>1,011,245</u>	<u>1.0</u>
DEUTSCHLAND					
Bundesrepublik Deutschland Bundesanleihe, Series G	0.00%	08/15/2030	70	64,574	0.0
Bundesrepublik Deutschland Bundesanleihe, Series G	0.00%	08/15/2031	716	649,776	0.6
Bundesrepublik Deutschland Bundesanleihe, Series G	0.00%	08/15/2050	714	490,718	0.6
				<u>1,205,068</u>	<u>1.2</u>
IRLAND					
Ireland Government Bond	1.35%	03/18/2031	638	631,174	0.6
ITALIEN					
Italy Buoni Poliennali Del Tesoro	1.50%	04/30/2045	506	357,719	0.4
NIEDERLANDE					
Netherlands Government Bond	0.50%	01/15/2040	528	433,680	0.4

		Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettover- mögen %
SPANIEN						
	Spain Government Bond	1.00%	07/30/2042	EUR 262	€ 195,055	0.2%
VEREINIGTES KÖNIGREICH						
	United Kingdom Gilt	0.88%	07/31/2033	GBP 500	509,788	0.5
	United Kingdom Gilt	1.50%	07/31/2053	220	209,319	0.2
					719,107	0.7
					4,949,303	4.9
REGIERUNGEN – STAATSANLEIHEN						
CHILE						
	Chile Government International Bond	1.25%	01/29/2040	EUR 400	293,700	0.3
DEUTSCHLAND						
	Kreditanstalt fuer Wiederaufba	1.38%	06/07/2032	200	195,158	0.2
	Kreditanstalt fuer Wiederaufbau	0.01%	05/05/2027	80	74,586	0.0
	Kreditanstalt fuer Wiederaufbau	0.25%	09/09/2026	SEK 4,060	353,926	0.4
	Landwirtschaftliche Rentenbank	0.00%	09/22/2027	EUR 100	93,268	0.1
					716,938	0.7
PERU						
	Peruvian Government International Bond	1.95%	11/17/2036	256	199,219	0.2
					1,209,857	1.2
SUPRANATIONALE UNTERNEHMEN						
	European Investment Bank	0.75%	07/15/2027	AUD 728	418,860	0.4
	European Investment Bank	1.50%	03/02/2027	SEK 670	61,320	0.1
	European Union, Series SURE	0.20%	06/04/2036	EUR 580	458,305	0.4
					938,485	0.9
REGIERUNGEN – STAATLICHE BEHÖRDEN						
FRANKREICH						
	Agence Francaise de Developpement EPIC	0.00%	03/25/2025	200	194,752	0.2
	Societe Du Grand Paris EPIC	0.30%	11/25/2031	100	86,589	0.1
	Societe Du Grand Paris EPIC	0.70%	10/15/2060	100	55,318	0.0
					336,659	0.3
NIEDERLANDE						
	Nederlandse Waterschapsbank NV	0.00%	09/08/2031	526	448,054	0.5
					784,713	0.8
GEDECKTE ANLEIHEN						
	BPCE SA	1.75%	05/27/2032	100	98,328	0.1
	Credit Agricole Home Loan SFH SA	0.05%	12/06/2029	100	88,227	0.0
	DNB Boligkredditt AS	0.63%	06/19/2025	140	137,256	0.2
	Societe Generale SFH SA	0.01%	12/02/2026	200	187,570	0.2
	Sparebanken Soer Boligkredditt AS	0.01%	10/26/2026	246	229,578	0.2
					740,959	0.7
GEMEINDEVERWALTUNG – REGIONALANLEIHEN						
DEUTSCHLAND						
	NRW Bank	0.00%	02/03/2031	258	221,587	0.2
JAPAN						
	Japan Finance Organization for Municipalities, Series G	0.01%	02/02/2028	100	91,001	0.1
SPANIEN						
	Autonomous Community of Madrid Spain	1.77%	04/30/2028	220	220,439	0.2
					533,027	0.5
GEMEINDEVERWALTUNG – KOMMUNALANLEIHEN						
KANADA						
	Province of Quebec Canada	2.10%	05/27/2031	CAD 728	476,884	0.5
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN						
INDUSTRIE						
ENERGIE						
	ReNew Power Pvt Ltd.	5.88%	03/05/2027	USD 200	176,517	0.2
					95,847,320	94.4
SONSTIGE ÜBERTRAGBARE WERTPAPIERE						
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT						
FINANZINSTITUTE						
BANKWESEN						
	Danske Bank A/S	1.38%	02/17/2027	EUR 127	121,526	0.1
VERSICHERUNGEN						
	Assicurazioni Generali SpA	1.71%	06/30/2032	265	209,472	0.2
					330,998	0.3

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (EUR)	Nettovermögen %
INDUSTRIE					
INVESTITIONSGÜTER					
GCC SAB de CV	3.61%	04/20/2032	USD 200	€ 160,717	0.2%
				491,715	0.5
SUPRANATIONALE UNTERNEHMEN					
International Bank For Reconst	0.00%	03/31/2027	260	224,041	0.2
GEMEINDEVERWALTUNG - US-KOMMUNALANLEIHEN					
VEREINIGTE STAATEN					
Metropolitan Transportation Authority, Series 2020-C	5.18%	11/15/2049	220	210,305	0.2
QUASI-STAATLICHE WERTPAPIERE					
QUASI-STAATSANLEIHEN					
INDIEN					
Indian Railway Finance Corp. Ltd.	3.57%	01/21/2032	200	164,559	0.1
				1,090,620	1.0
Gesamtanlagen				€ 96,937,940	95.4%
(Kosten €107,038,485)					
Termineinlagen					
ANZ, London(c)	0.03 %	-		322	0.0
Bank of Nova Scotia, Toronto(c)	0.32 %	-		8,124	0.0
Barclays, London(c)	0.40 %	-		71,376	0.1
BNP Paribas, Paris(c)	(1.34)%	-		4,977	0.0
BNP Paribas, Paris(c)	(0.79)%	-		6,085	0.0
BNP Paribas, Paris(c)	(0.30)%	-		5,922	0.0
BNP Paribas, Paris(c)	0.00 %	-		5,914	0.0
BNP Paribas, Paris(c)	0.20 %	-		6,080	0.0
BNP Paribas, Paris(c)	0.50 %	-		3,035	0.0
Hong Kong & Shanghai Bank, Singapore(c)	0.25 %	-		4,919	0.0
SEB, Stockholm(c)	0.01 %	-		5,452	0.0
Sumitomo, London(c)	0.43 %	-		14,170	0.0
Sumitomo, Tokyo(c)	(0.78)%	-		2,360,819	2.4
Termineinlagen insgesamt				2,497,195	2.5
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				2,149,091	2.1
Nettovermögen				€ 101,584,226	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/ (-minderung)
Long					
U.S. T-Note 5 Yr (CBT) Futures	09/30/2022	4	€ 420,858	€ 420,858	€ 0
U.S. T-Note 10 Yr (CBT) Futures	09/21/2022	96	10,740,723	10,681,850	(58,873)
U.S. Ultra Bond (CBT) Futures	09/21/2022	2	296,352	290,159	(6,193)
Short					
Euro-BOBL Futures	06/08/2022	5	640,700	632,450	8,250
Euro-Bund Futures	06/08/2022	93	15,221,450	14,096,010	1,125,440
MSCI EAFE Futures	06/17/2022	21	1,987,146	1,992,315	(5,169)
S&P 500 E-Mini Futures	06/17/2022	16	3,125,980	3,078,571	47,409
U.S. 10 Yr Ultra Bond Futures	09/21/2022	6	723,148	718,091	5,057
					€ 1,115,921
				Wertsteigerung	€ 1,186,156
				Wertminderung	€ (70,235)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Australia and New Zealand Banking Group Ltd.	EUR 827	AUD 1,235	07/21/2022	€ (2,538)
Bank of America, NA	USD 2,294	EUR 2,137	07/28/2022	6,056
Brown Brothers Harriman & Co.	EUR 51	GBP 43	06/06/2022	(128)
Brown Brothers Harriman & Co.	EUR 1,049	GBP 880	06/09/2022	(15,962)
Brown Brothers Harriman & Co.	GBP 887	EUR 1,058	06/09/2022	17,471
Brown Brothers Harriman & Co.	DKK 3,187	EUR 428	06/17/2022	108
Brown Brothers Harriman & Co.	EUR 18	SEK 184	06/17/2022	(107)
Brown Brothers Harriman & Co.	NOK 4,186	EUR 438	06/17/2022	22,458
Brown Brothers Harriman & Co.	SEK 4,474	EUR 433	06/17/2022	6,280
Brown Brothers Harriman & Co.	SGD 203	EUR 137	07/08/2022	(611)

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.	AUD	642	EUR	430	07/21/2022	€ 1,659
Brown Brothers Harriman & Co.	CAD	92	EUR	68	07/21/2022	(11)
Brown Brothers Harriman & Co.	EUR	401	CAD	547	07/21/2022	228
Brown Brothers Harriman & Co.	HKD	3,650	EUR	436	07/22/2022	2,848
Brown Brothers Harriman & Co.	ILS	25	EUR	7	07/25/2022	2
Brown Brothers Harriman & Co.	EUR	85	USD	89	07/28/2022	(2,554)
Brown Brothers Harriman & Co.	USD	73	EUR	68	07/28/2022	(165)
Brown Brothers Harriman & Co.+	EUR	1337	GBP	1135	06/13/2022	(4,948)
Brown Brothers Harriman & Co.+	EUR	87471	GBP	74695	06/13/2022	158,649
Brown Brothers Harriman & Co.+	EUR	39	USD	41	06/13/2022	(594)
Brown Brothers Harriman & Co.+	GBP	3113	EUR	3634	06/13/2022	(18,189)
Brown Brothers Harriman & Co.+	GBP	937	EUR	1105	06/13/2022	6,413
Brown Brothers Harriman & Co.+	USD	1	EUR	1	06/13/2022	22
Deutsche Bank AG	GBP	447	EUR	530	06/09/2022	5,379
Deutsche Bank AG	DKK	9,880	EUR	1,328	06/17/2022	(174)
Deutsche Bank AG	USD	2,354	EUR	2,228	06/30/2022	38,347
Deutsche Bank AG	USD	21,555	EUR	20,358	07/28/2022	340,587
HSBC Bank USA	USD	2,354	EUR	2,230	06/15/2022	38,281
HSBC Bank USA	CHF	2,107	EUR	2,073	07/13/2022	26,463
HSBC Bank USA	CNH	4,908	EUR	689	07/21/2022	6,553
Morgan Stanley Capital Services LLC	NOK	4,548	EUR	470	06/17/2022	18,150
Morgan Stanley Capital Services LLC	CAD	970	EUR	711	07/21/2022	(1,231)
Royal Bank of Scotland PLC	GBP	823	EUR	976	06/09/2022	9,358
UBS AG	EUR	647	JPY	87,857	07/15/2022	(11,713)
						€ 646,387
					Wertsteigerung	€ 705,312
					Wertminderung	€ (58,925)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

- (a) Stellt sämtliche oder einen Teil der verliehenen Wertpapiere dar. Informationen zur Wertpapierleihe finden Sie in Anmerkung L.
- (b) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (c) Tagesgeld.

Währungskürzel:

AUD	– Australian Dollar
CAD	– Canadian Dollar
CHF	– Swiss Franc
CNH	– Chinese Yuan Renminbi (Offshore)
DKK	– Danish Krone
EUR	– Euro
GBP	– Great British Pound
HKD	– Hong Kong Dollar
ILS	– Israeli Shekel
JPY	– Japanese Yen
NOK	– Norwegian Krone
SEK	– Swedish Krona
SGD	– Singapore Dollar
USD	– United States Dollar

Glossar:

ADR	– American Depository Receipt
BOBL	– Bundesobligation
CBT	– Chicago Board of Trade
EAFE	– Europe, Australia, and Far East
GDR	– Global Depository Receipt
MSCI	– Morgan Stanley Capital International
REIT	– Real Estate Investment Trust

Siehe Anmerkungen zum Jahresabschluss.

	Zinssatz	Datum	Anteile	Wert (EUR)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
GELDMARKTINSTRUMENTE					
REGIERUNGEN – SCHATZPAPIERE					
Netherlands Treasury Bills			25,000,000	€ 25,042,164	14.0%
France Treasury Bill BTF			25,000,000	25,039,891	14.0
German Treasury Bill			25,000,000	25,039,376	13.9
Spain Letras del Tesoro			25,000,000	25,030,390	13.9
Italy Buoni Ordinari del Tesoro BOT			25,000,000	25,028,912	13.9
Portugal Treasury Bill			25,000,000	25,020,927	13.9
Gesamtanlagen					
(Kosten €150,297,697)				€150,201,660	83.6%
Termineinlagen					
Barclays, London(a)	0.40 %	–		99	0.0
BNP Paribas, Paris(a)	(1.34)%	–		1,716,602	1.0
BNP Paribas, Paris(a)	(0.79)%	–		821,120	0.5
BNP Paribas, Paris(a)	0.01 %	–		1,174,053	0.6
HSBC Bank PLC, Paris(a)	(0.78)%	–		696,302	0.4
Nordea Bank Abp, Oslo(a)	0.20 %	–		2,074,180	1.1
SEB, Stockholm(a)	0.43 %	–		677,871	0.4
Sumitomo, Tokyo(a)	(0.78)%	–		18,049,118	10.0
Termineinlagen insgesamt				25,209,345	14.0
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				4,280,002	2.4
Nettovermögen				€179,691,007	100.0%

DEVISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
Brown Brothers Harriman & Co.	CHF 2,049	EUR 1,991	06/15/2022	€ 955
Brown Brothers Harriman & Co.	EUR 576	CHF 592	06/15/2022	(686)
Brown Brothers Harriman & Co.	EUR 59	DKK 439	06/15/2022	14
Brown Brothers Harriman & Co.	GBP 530	EUR 618	06/15/2022	(3,441)
Brown Brothers Harriman & Co.	NOK 24,189	EUR 2,362	06/15/2022	(40,679)
Brown Brothers Harriman & Co.	SEK 10,503	EUR 1,001	06/15/2022	(714)
Brown Brothers Harriman & Co.+	CHF 11	EUR 10	06/09/2022	(97)
Brown Brothers Harriman & Co.+	EUR 605	CHF 627	06/09/2022	4,270
Brown Brothers Harriman & Co.+	EUR 648	GBP 552	06/09/2022	(147)
Brown Brothers Harriman & Co.+	GBP 10	EUR 12	06/09/2022	(21)
Morgan Stanley Capital Services LLC	CHF 715	EUR 684	06/15/2022	(10,400)
Morgan Stanley Capital Services LLC	EUR 4,099	AUD 6,171	06/15/2022	24,105
Morgan Stanley Capital Services LLC	GBP 2,856	EUR 3,364	06/15/2022	13,380
Morgan Stanley Capital Services LLC	SEK 8,728	EUR 833	06/15/2022	641
Standard Chartered Bank	GBP 4,674	EUR 5,498	06/15/2022	15,065
				€ 2,245
			Wertsteigerung	€ 58,430
			Wertminderung	€ (56,185)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

TOTAL-RETURN-SWAPS

Kontrahent & Referenz-Obligation	Anzahl der Anteile oder Einheiten	Bezahlter/Erhaltener Zinssatz	Nomineller Betrag (000)	Fälligkeitsdatum	Unrealisierte Wertsteigerung/(-minderung)
Gesamtrendite auf Referenz-Obligation erhalten					
Goldman Sachs International					
Airbus SE	50,087	ESTR Plus 0.35%	GBP 5,425	07/15/2025	€ 43,245
ASML Holding NV	428	ESTR Plus 0.35%	236	07/15/2025	(6,992)
Bayer AG	43,948	ESTR Plus 0.35%	2,710	07/15/2025	219,417
Berkeley Group Holdings PLC	18,911	SONIA Plus 0.35%	827	07/15/2025	(37,583)
British American Tobacco PLC	13,634	SONIA Plus 0.35%	460	07/15/2025	20,454
Capgemini SE	33,162	ESTR Plus 0.35%	EUR 6,348	07/15/2025	(345,853)
Compass Group PLC	172,778	SONIA Plus 0.35%	GBP 2,949	07/15/2025	146,327
DSV A/S	1,232	CIBOR Plus 0.00%	DKK 1,434	07/15/2025	(4,111)
Enel SpA	367,949	ESTR Plus 0.35%	EUR 2,267	07/15/2025	(40,403)
Equinor ASA	3,002	NIBOR Plus 0.35%	NOK 996	07/15/2025	7,104
Glencore PLC	251,928	SONIA Plus 0.35%	GBP 1,191	07/15/2025	150,225
Imperial Brands PLC	57,262	SONIA Plus 0.35%	1,004	07/15/2025	25,741
London Stock Exchange Group PLC	111,953	SONIA Plus 0.35%	8,384	07/15/2025	(109,503)
Natwest Group PLC	96,264	SONIA Plus 0.35%	213	07/15/2025	8,004
Next PLC	54,177	SONIA Plus 0.35%	3,466	07/15/2025	56,833

Kontrahent & Referenz-Obligation	Anzahl der Anteile oder Einheiten	Bezahler/Erhalterner Zinssatz	Nomineller Betrag (000)	Fälligkeits- datum	Unrealisierte Wertsteigerung/ (-minderung)
Publicis Groupe SA	34,370	ESTR Plus 0.35%	EUR 1,917	07/15/2025	€ (164,116)
Siemens Healthineers AG	35,324	ESTR Plus 0.35%	EUR 1,841	07/15/2025	135,978
Standard Chartered PLC	460,401	SONIA Plus 0.35%	GBP 2,604	07/15/2025	352,768
Teleperformance	601	ESTR Plus 0.35%	EUR 200	07/15/2025	(14,319)
Thales SA	15,370	ESTR Plus 0.35%	EUR 1,953	07/15/2025	(205,106)
Volvo AB	156,840	STIBOR Plus 0.35%	SEK 29,307	07/15/2025	(233,019)
Morgan Stanley Capital Services LLC					
Airbus SE	22,666	EURIBOR Plus 0.50%	EUR 2,441	10/18/2023	33,504
ASML Holding NV	12,120	EURIBOR Plus 0.50%	EUR 6,666	10/18/2023	(182,283)
Bayer AG	87,832	EURIBOR Plus 0.50%	EUR 5,319	10/18/2023	534,917
Berkeley Group Holdings PLC	107,568	SONIA Plus 0.54%	GBP 4,629	10/18/2023	(127,047)
British American Tobacco PLC	66,554	SONIA Plus 0.54%	EUR 2,218	10/18/2023	130,299
Capgemini SE	4,623	EURIBOR Plus 0.50%	EUR 832	10/18/2023	5,224
Compass Group PLC	340,716	SONIA Plus 0.54%	GBP 5,808	10/18/2023	297,436
DSV A/S	38,087	CIBOR Plus 0.00%	DKK 46,474	10/18/2023	(413,102)
Enel SpA	660,090	EURIBOR Plus 0.50%	EUR 4,018	10/18/2023	(23,150)
Equinor ASA	72,860	NIBOR Plus 0.50%	NOK 22,495	10/18/2023	339,763
Glencore PLC	753,600	SONIA Plus 0.54%	GBP 3,747	10/18/2023	232,000
Imperial Brands PLC	336,507	SONIA Plus 0.54%	EUR 5,924	10/18/2023	124,233
London Stock Exchange Group PLC	16,318	SONIA Plus 0.54%	EUR 1,173	10/18/2023	41,037
MSABGBV2	247,233	SONIA Plus 0.54%	EUR 4,467	10/18/2023	1,476,323
Nextwest Group PLC	2,976,570	SONIA Plus 0.54%	EUR 6,424	10/18/2023	443,687
Next PLC	8,500	SONIA Plus 0.54%	EUR 524	10/18/2023	32,709
Publicis Groupe SA	83,404	EURIBOR Plus 0.50%	EUR 4,884	10/18/2023	(628,036)
Siemens Healthineers AG	51,705	EURIBOR Plus 0.50%	EUR 2,832	10/18/2023	61,999
Standard Chartered PLC	428,811	SONIA Plus 0.54%	GBP 2,434	10/18/2023	318,058
Teleperformance	18,572	EURIBOR Plus 0.50%	EUR 6,070	10/18/2023	(326,262)
Thales SA	13,521	EURIBOR Plus 0.50%	EUR 1,629	10/18/2023	(91,069)
Volvo AB	24,608	STIBOR Plus 0.45%	SEK 4,096	10/18/2023	11,368
Gesamtrendite auf Referenz-Obligation zahlen					
Goldman Sachs International					
Akzo Nobel NV	5,350	ESTR Minus 0.45%	EUR 436	07/15/2025	1,995
Alfa Laval AB	7,925	STIBOR Minus 0.45%	SEK 2,122	07/15/2025	2,729
Amadeus IT Group SA	29,436	ESTR Minus 0.45%	EUR 1,729	07/15/2025	22,814
ArcelorMittal	22,512	ESTR Minus 0.45%	EUR 635	07/15/2025	(36,128)
Associated British Foods	23,295	SONIA Minus 0.40%	GBP 373	07/15/2025	(34,111)
BHP Group Ltd.	22,121	SONIA Minus 0.40%	EUR 609	07/15/2025	59,985
Credit Suisse Group AG	377,176	SARON Minus 0.40%	CHF 2,735	07/15/2025	193,637
Daimler AG	21,180	ESTR Minus 0.40%	EUR 1,365	07/15/2025	(40,480)
Diageo PLC	123,803	SONIA Minus 0.40%	GBP 4,721	07/15/2025	184,042
E.ON SE	103,035	ESTR Minus 0.40%	EUR 1,030	07/15/2025	50,662
Essity AB	95,436	STIBOR Minus 0.45%	SEK 22,742	07/15/2025	(165,878)
Givaudan SA	159	SARON Minus 0.40%	CHF 604	07/15/2025	42,145
Hennes & Mauritz AB	131,436	STIBOR Minus 0.45%	SEK 21,807	07/15/2025	390,028
Infineon Technologies AG	24,515	ESTR Minus 0.40%	EUR 679	07/15/2025	(32,942)
Kingfisher PLC	235,427	SONIA Minus 0.40%	GBP 593	07/15/2025	(32,056)
LVMH Moët Hennessy Louis Vuitton SE	2,164	ESTR Minus 0.40%	EUR 1,202	07/15/2025	(99,830)
Orsted A/S	9,315	CIBOR Minus 0.45%	DKK 7,289	07/15/2025	1,738
Rolls-Royce Holdings PLC	1,776,340	SONIA Minus 0.40%	GBP 1,622	07/15/2025	96,528
Sika AG	6,676	SARON Minus 0.40%	CHF 1,761	07/15/2025	(16,054)
SKF AB	53,354	STIBOR Minus 0.45%	SEK 9,069	07/15/2025	(15,301)
Solvay SA	8,968	ESTR Minus 0.45%	EUR 812	07/15/2025	(3,740)
Sonova Holding AG	13,213	SARON Minus 0.40%	CHF 4,350	07/15/2025	(136,393)
STMicroelectronics NV	11,324	ESTR Minus 0.40%	EUR 401	07/15/2025	(21,769)
Telefonica SA	540,763	ESTR Minus 0.45%	EUR 2,527	07/15/2025	(211,395)
Tesco PLC	1,505,223	SONIA Minus 0.40%	GBP 4,257	07/15/2025	423,537
Vodafone Group PLC	2,002,501	SONIA Minus 0.40%	EUR 2,521	07/15/2025	(111,633)
Woodside Energy Group Ltd.	3,997	SONIA Minus 0.35%	EUR 58	07/15/2025	9,672
Morgan Stanley Capital Services LLC					
Akzo Nobel NV	38,028	EURIBOR Minus 0.40%	EUR 2,993	10/18/2023	(90,243)
Alfa Laval AB	71,089	STIBOR Minus 0.50%	SEK 21,733	10/18/2023	282,146
Amadeus IT Group SA	57,335	EURIBOR Minus 0.50%	EUR 3,263	10/18/2023	(59,823)
ArcelorMittal	107,682	EURIBOR Minus 0.40%	EUR 3,173	10/18/2023	(38,718)
Associated British Foods	208,929	SONIA Minus 0.31%	GBP 3,483	10/18/2023	(147,543)
BHP Group Ltd.	105,803	SONIA Minus 0.31%	EUR 2,814	10/18/2023	172,023
Credit Suisse Group AG	78,553	SARON Minus 0.46%	CHF 518	10/18/2023	(9,614)
Daimler AG	60,995	EURIBOR Minus 0.40%	EUR 3,973	10/18/2023	(75,749)
Diageo PLC	40,329	SONIA Minus 0.31%	GBP 1,492	10/18/2023	5,981
E.ON SE	427,066	EURIBOR Minus 0.40%	EUR 4,383	10/18/2023	321,931
Essity AB	6,796	STIBOR Minus 0.50%	SEK 1,749	10/18/2023	534
Givaudan SA	1,094	SARON Minus 0.46%	CHF 4,031	10/18/2023	166,258
Heineken NV	51,641	EURIBOR Minus 0.40%	EUR 4,610	10/18/2023	(227,297)
Hennes & Mauritz AB	98,265	STIBOR Minus 0.50%	SEK 12,402	10/18/2023	(80,457)
Infineon Technologies AG	117,254	EURIBOR Minus 0.40%	EUR 3,456	10/18/2023	52,711

Kontrahent & Referenz-Obligation	Anzahl der Anteile oder Einheiten	Bezahler/Erhaltener Zinssatz	Nomineller Betrag (000)	Fälligkeits- datum	Unrealisierte Wertsteigerung/ (-minderung)
International Consolidated Airlines Group	775,339	SONIA Minus 0.875%	GBP 1,126	10/18/2023	€ 111,896
International Consolidated Airlines Group	193,714	SONIA Minus 1.125%	238	10/18/2023	27,957
International Consolidated Airlines Group	52,991	SONIA Minus 2.125%	66	10/18/2023	7,648
Kingfisher PLC	1,126,007	SONIA Minus 0.31%	3,558	10/18/2023	693,283
LVMH Moët Hennessy Louis Vuitton SE	3,738	EURIBOR Minus 0.40%	EUR 2,164	10/18/2023	(83,939)
Orsted A/S	50,568	CIBOR Minus 0.50%	DKK 38,962	10/18/2023	(71,824)
Rolls-Royce Holdings PLC	278,710	SONIA Minus 0.31%	GBP 230	10/18/2023	(13,581)
Schneider Electric SE	15,950	EURIBOR Minus 0.08%	EUR 2,220	10/18/2023	110,488
Schneider Electric SE	4,016	EURIBOR Plus 0.40%	501	10/18/2023	27,819
Sika AG	1,047	SARON Minus 0.46%	CHF 269	10/18/2023	(9,927)
SKF AB	317,715	STIBOR Minus 0.50%	SEK 53,985	10/18/2023	(93,007)
Solvay SA	42,896	EURIBOR Minus 0.50%	EUR 3,964	10/18/2023	59,947
Sonova Holding AG	1,741	SARON Minus 0.46%	CHF 553	10/18/2023	(37,727)
STMicroelectronics NV	137,559	EURIBOR Minus 0.40%	EUR 5,121	10/18/2023	(9,704)
Telefonica SA	733,281	EURIBOR Minus 0.50%	3,524	10/18/2023	(190,120)
Tesco PLC	236,171	SONIA Minus 0.31%	GBP 612	10/18/2023	1,246
Universal Music Group NV	172,036	EURIBOR Minus 0.40%	3,859	10/18/2023	219,779
Universal Music Group NV	17,874	EURIBOR Minus 0.625%	EUR 357	10/18/2023	22,834
Universal Music Group NV	8,593	EURIBOR Minus 2.00%	172	10/18/2023	10,978
Vodafone Group PLC	3,737,952	SONIA Minus 0.31%	GBP 4,626	10/18/2023	(303,219)
Volkswagen AG	11,145	EURIBOR Minus 0.40%	EUR 1,800	10/18/2023	67,763
Woodside Energy Group Ltd.	19,118	SONIA Minus 0.45%	GBP 275	10/18/2023	31,898
Insgesamt					€ 3,671,129
				Wertsteigerung	€ 9,123,285
				Wertminderung	€ (5,452,156)

(a) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar
 CHF – Swiss Franc
 DKK – Danish Krone
 EUR – Euro
 GBP – Great British Pound
 NOK – Norwegian Krone
 SEK – Swedish Krona

Glossar:

CIBOR – Copenhagen Interbank Offered Rate
 ESTR – Euro short-term rate
 EURIBOR – Euro Interbank Offered Rate
 SARON – Swiss Average Rate Overnight
 SONIA – Sterling Overnight Index Average
 STIBOR – Stockholm Interbank Offered Rate

Siehe Anmerkungen zum Jahresabschluss.

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
REGIERUNGEN – SCHATZPAPIERE					
VEREINIGTE STAATEN					
U.S. Treasury Bonds(a)	6.00%	02/15/2026	USD 16,196	\$ 17,993,077	19.0%
U.S. Treasury Bonds	6.13%	11/15/2027	4,002	4,648,457	4.9
U.S. Treasury Bonds(a)	6.75%	08/15/2026	15,738	18,155,028	19.2
U.S. Treasury Notes	1.50%	01/31/2027	5,157	4,859,049	5.1
U.S. Treasury Notes	2.00%	08/15/2025	2,946	2,877,581	3.0
U.S. Treasury Notes	2.13%	07/31/2024	960	950,853	1.0
U.S. Treasury Notes	2.13%	05/31/2026	145	140,895	0.2
U.S. Treasury Notes	2.25%	11/15/2024	4,089	4,048,848	4.3
				<u>53,673,788</u>	<u>56.7</u>
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
ASP Unifrax Holdings, Inc.	5.25%	09/30/2028	16	14,461	0.0
Axalta Coating Systems LLC	3.38%	02/15/2029	156	137,453	0.1
Berry Global, Inc.	5.63%	07/15/2027	39	38,813	0.0
Chemours Co. (The)	5.38%	05/15/2027	39	38,756	0.0
FMG Resources (August 2006) Pty Ltd.	4.50%	09/15/2027	48	46,016	0.1
FMG Resources (August 2006) Pty Ltd.	5.13%	05/15/2024	167	168,727	0.2
INEOS Styrolution Group GmbH	2.25%	01/16/2027	EUR 100	93,926	0.1
LABL, Inc.	6.75%	07/15/2026	USD 60	58,099	0.1
WR Grace Holdings LLC	4.88%	06/15/2027	54	50,500	0.1
				<u>646,751</u>	<u>0.7</u>
INVESTITIONSGÜTER					
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	04/30/2025	384	382,384	0.4
Ball Corp.	4.88%	03/15/2026	214	217,887	0.2
Clean Harbors, Inc.	4.88%	07/15/2027	68	67,876	0.1
Eco Material Technologies, Inc.	7.88%	01/31/2027	143	135,509	0.1
Energizer Holdings, Inc.	4.75%	06/15/2028	187	165,954	0.2
LSB Industries, Inc.	6.25%	10/15/2028	57	56,532	0.1
Owens-Brockway Glass Container, Inc.	6.63%	05/13/2027	61	60,134	0.1
Triumph Group, Inc.	8.88%	06/01/2024	130	134,719	0.1
WESCO Distribution, Inc.	7.13%	06/15/2025	233	242,141	0.3
				<u>1,463,136</u>	<u>1.6</u>
KOMMUNIKATIONSMEDIEN					
Altice Financing SA	5.00%	01/15/2028	464	416,635	0.4
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	08/15/2030	15	13,538	0.0
CCO Holdings LLC/CCO Holdings Capital Corp.	5.13%	05/01/2027	345	339,953	0.4
Clear Channel Outdoor Holdings, Inc.	5.13%	08/15/2027	72	65,767	0.1
CSC Holdings LLC	5.25%	06/01/2024	45	44,488	0.1
CSC Holdings LLC	7.50%	04/01/2028	369	343,070	0.4
DISH DBS Corp.	5.00%	03/15/2023	26	25,476	0.0
DISH DBS Corp.	5.25%	12/01/2026	178	150,933	0.2
DISH DBS Corp.	5.75%	12/01/2028	50	40,884	0.0
DISH DBS Corp.	7.75%	07/01/2026	100	85,483	0.1
Gray Television, Inc.	7.00%	05/15/2027	44	44,729	0.1
iHeartCommunications, Inc.	5.25%	08/15/2027	47	44,182	0.0
McGraw-Hill Education, Inc.	5.75%	08/01/2028	100	90,800	0.1
Outfront Media Capital LLC/Outfront Media Capital Corp.	5.00%	08/15/2027	17	15,936	0.0
Sirius XM Radio, Inc.	4.00%	07/15/2028	13	12,065	0.0
Univision Communications, Inc.	6.63%	06/01/2027	36	36,513	0.0
				<u>1,770,452</u>	<u>1.9</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Consolidated Communications, Inc.	6.50%	10/01/2028	200	174,558	0.2
Frontier Communications Holdings LLC	5.88%	10/15/2027	41	40,188	0.0
Hughes Satellite Systems Corp.	6.63%	08/01/2026	221	217,988	0.2
Iliad Holding SASU	7.00%	10/15/2028	200	192,838	0.2
Kaixo Bondco Telecom SA	5.13%	09/30/2029	EUR 100	90,492	0.1
Level 3 Financing, Inc.	4.63%	09/15/2027	USD 54	50,200	0.1
Lumen Technologies, Inc., Series Y	7.50%	04/01/2024	152	157,229	0.2
Sprint Corp.	7.63%	03/01/2026	368	407,744	0.4
				<u>1,331,237</u>	<u>1.4</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
American Axle & Manufacturing, Inc.	6.50%	04/01/2027	33	31,355	0.0
Clarios Global LP/Clarios US Finance Co.	6.25%	05/15/2026	208	208,747	0.2
Goodyear Tire & Rubber Co. (The)	4.88%	03/15/2027	142	136,508	0.1
Jaguar Land Rover Automotive PLC	7.75%	10/15/2025	340	335,564	0.4

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
Tenneco, Inc.	5.00%	07/15/2026	USD 67	\$ 63,241	0.1%
ZF North America Capital, Inc.	4.75%	04/29/2025	150	146,909	0.2
				<u>922,324</u>	<u>1.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Boyne USA, Inc.	4.75%	05/15/2029	8	7,351	0.0
Carnival Corp.	4.00%	08/01/2028	201	182,227	0.2
Carnival Corp.	7.63%	03/01/2026	78	73,032	0.1
Carnival Corp.	9.88%	08/01/2027	46	48,702	0.1
Cedar Fair LP/Canada's Wonderland Co./ Magnum Management Corp./Millennium Op.	5.50%	05/01/2025	117	118,817	0.1
Lindblad Expeditions LLC	6.75%	02/15/2027	42	40,869	0.1
Mattel, Inc.	5.88%	12/15/2027	325	335,122	0.4
Royal Caribbean Cruises Ltd.	5.38%	07/15/2027	28	23,730	0.0
Royal Caribbean Cruises Ltd.	5.50%	04/01/2028	346	291,505	0.3
Royal Caribbean Cruises Ltd.	10.88%	06/01/2023	31	32,163	0.0
Six Flags Theme Parks, Inc.	7.00%	07/01/2025	375	388,836	0.4
Vail Resorts, Inc.	6.25%	05/15/2025	378	388,115	0.4
				<u>1,930,469</u>	<u>2.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	6.25%	09/15/2027	268	251,351	0.3
Caesars Entertainment, Inc.	6.25%	07/01/2025	58	58,671	0.1
Churchill Downs, Inc.	5.50%	04/01/2027	82	82,015	0.1
Forestar Group, Inc.	3.85%	05/15/2026	20	18,317	0.0
Hilton Domestic Operating Co., Inc.	5.75%	05/01/2028	149	151,987	0.2
Mattamy Group Corp.	5.25%	12/15/2027	51	47,119	0.0
Royal Caribbean Cruises Ltd.	9.13%	06/15/2023	62	63,240	0.1
Taylor Morrison Communities, Inc.	5.88%	06/15/2027	180	180,547	0.2
Travel + Leisure Co.	6.63%	07/31/2026	401	413,560	0.4
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.	4.25%	05/30/2023	99	97,290	0.1
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.	5.25%	05/15/2027	150	138,173	0.1
Wynn Resorts Finance LLC/Wynn Resorts Capital Corp.	7.75%	04/15/2025	141	143,435	0.1
				<u>1,645,705</u>	<u>1.7</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
1011778 BC ULC/New Red Finance, Inc.	3.88%	01/15/2028	15	14,158	0.0
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Bath & Body Works, Inc.	5.25%	02/01/2028	91	86,958	0.1
Bath & Body Works, Inc.	9.38%	07/01/2025	83	89,723	0.1
Hanesbrands, Inc.	4.88%	05/15/2026	71	70,266	0.1
Michaels Cos, Inc. (The)	5.25%	05/01/2028	37	30,433	0.0
SRS Distribution, Inc.	4.63%	07/01/2028	18	16,561	0.0
Staples, Inc.	7.50%	04/15/2026	108	100,051	0.1
William Carter Co., (The)	5.63%	03/15/2027	370	368,661	0.4
				<u>762,653</u>	<u>0.8</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	4.63%	01/15/2027	84	81,620	0.1
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	7.50%	03/15/2026	148	155,611	0.2
Bausch Health Cos., Inc.	5.75%	08/15/2027	55	48,548	0.1
Catalent Pharma Solutions, Inc.	5.00%	07/15/2027	58	57,346	0.1
CD&R Smokey Buyer, Inc.	6.75%	07/15/2025	247	252,342	0.3
Charles River Laboratories International, Inc.	4.00%	03/15/2031	51	47,104	0.0
Grifols Escrow Issuer SA.	3.88%	10/15/2028	EUR 100	96,831	0.1
IQVIA, Inc.	5.00%	05/15/2027	USD 336	336,034	0.4
Lamb Weston Holdings, Inc.	4.88%	05/15/2028	225	222,849	0.2
Legacy LifePoint Health LLC	4.38%	02/15/2027	61	56,986	0.1
Legacy LifePoint Health LLC	6.75%	04/15/2025	295	300,720	0.3
ModivCare, Inc.	5.88%	11/15/2025	60	59,443	0.1
Nidda Healthcare Holding GmbH	3.50%	09/30/2024	EUR 100	99,574	0.1
Par Pharmaceutical, Inc.	7.50%	04/01/2027	USD 43	33,641	0.0
Paysafe Finance PLC/Paysafe Holdings US Corp.	3.00%	06/15/2029	EUR 100	89,397	0.1
Performance Food Group, Inc.	5.50%	10/15/2027	USD 48	47,225	0.0
Teleflex, Inc.	4.63%	11/15/2027	85	84,575	0.1
US Acute Care Solutions LLC.	6.38%	03/01/2026	131	125,093	0.1
US Foods, Inc.	6.25%	04/15/2025	295	303,863	0.3
				<u>2,498,802</u>	<u>2.7</u>
ENERGIE					
Antero Resources Corp.	8.38%	07/15/2026	29	31,479	0.0
Blue Racer Midstream LLC/Blue Racer Finance Corp.	7.63%	12/15/2025	289	293,335	0.3
Buckeye Partners LP	4.15%	07/01/2023	16	16,158	0.0

AB SICAV I
Short Duration Income Portfolio

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
Buckeye Partners LP	4.50%	03/01/2028	USD 100	\$ 94,142	0.1%
Callon Petroleum Co.	8.00%	08/01/2028	13	13,439	0.0
CITGO Petroleum Corp.	7.00%	06/15/2025	250	250,678	0.3
Civitas Resources, Inc.	5.00%	10/15/2026	92	88,254	0.1
Crescent Energy Finance LLC	7.25%	05/01/2026	18	17,488	0.0
EnLink Midstream Partners LP	4.15%	06/01/2025	276	276,037	0.3
EQM Midstream Partners LP	4.00%	08/01/2024	65	65,207	0.1
Genesis Energy LP/Genesis Energy Finance Corp.	8.00%	01/15/2027	300	296,595	0.3
Nabors Industries, Inc.	7.38%	05/15/2027	100	100,974	0.1
New Fortress Energy, Inc.	6.75%	09/15/2025	23	22,645	0.0
NGL Energy Operating LLC/NGL Energy Finance Corp.	7.50%	02/01/2026	280	262,774	0.3
Occidental Petroleum Corp.	5.88%	09/01/2025	64	66,902	0.1
Occidental Petroleum Corp.	8.00%	07/15/2025	206	225,827	0.2
Range Resources Corp.	5.00%	03/15/2023	146	146,378	0.2
Southwestern Energy Co.	5.95%	01/23/2025	16	16,545	0.0
Summit Midstream Holdings LLC/ Summit Midstream Finance Corp.	8.50%	10/15/2026	66	63,394	0.1
Sunnova Energy Corp.	5.88%	09/01/2026	45	40,381	0.0
				<u>2,388,632</u>	<u>2.5</u>
SONSTIGE INDUSTRIEWERTE					
Belden, Inc.	3.38%	07/15/2031	EUR 100	91,830	0.1
IAA, Inc.	5.50%	06/15/2027	USD 244	236,351	0.2
Univar Solutions USA, Inc./Washington	5.13%	12/01/2027	56	55,017	0.1
				<u>383,198</u>	<u>0.4</u>
DIENSTLEISTUNGEN					
Allied Universal Holdco LLC/Allied Universal Finance Corp.	6.63%	07/15/2026	61	60,532	0.1
Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	4.63%	06/01/2028	200	178,500	0.2
APX Group, Inc.	6.75%	02/15/2027	84	84,733	0.1
Aramark Services, Inc.	6.38%	05/01/2025	238	243,959	0.3
Block, Inc.	2.75%	06/01/2026	411	379,099	0.4
Garda World Security Corp.	4.63%	02/15/2027	250	225,537	0.2
Millennium Escrow Corp.	6.63%	08/01/2026	25	22,579	0.0
MoneyGram International, Inc.	5.38%	08/01/2026	17	17,039	0.0
MPH Acquisition Holdings LLC	5.50%	09/01/2028	136	128,919	0.1
Prime Security Services Borrower LLC/Prime Finance, Inc.	3.38%	08/31/2027	103	92,860	0.1
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.25%	04/15/2024	67	67,094	0.1
Sabre GBLB, Inc.	9.25%	04/15/2025	140	144,465	0.1
TripAdvisor, Inc.	7.00%	07/15/2025	78	80,645	0.1
WASH Multifamily Acquisition, Inc.	5.75%	04/15/2026	7	6,949	0.0
ZipRecruiter, Inc.	5.00%	01/15/2030	96	90,513	0.1
				<u>1,823,423</u>	<u>1.9</u>
TECHNOLOGIE					
Boxer Parent Co., Inc.	7.13%	10/02/2025	100	97,466	0.1
LogMeIn, Inc.	5.50%	09/01/2027	46	37,071	0.0
NCR Corp.	5.75%	09/01/2027	228	221,245	0.2
Playtech PLC	4.25%	03/07/2026	EUR 135	143,135	0.2
Presidio Holdings, Inc.	4.88%	02/01/2027	USD 46	44,996	0.1
Rackspace Technology Global, Inc.	3.50%	02/15/2028	395	344,983	0.4
Seagate HDD Cayman	4.88%	06/01/2027	128	129,812	0.1
Veritas US, Inc./Veritas Bermuda Ltd.	7.50%	09/01/2025	236	207,530	0.2
				<u>1,226,238</u>	<u>1.3</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Air Canada	3.88%	08/15/2026	21	19,555	0.0
American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	5.50%	04/20/2026	115	113,801	0.1
Hawaiian Brand Intellectual Property Ltd./ HawaiianMiles Loyalty Ltd.	5.75%	01/20/2026	96	95,434	0.1
Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.00%	09/20/2025	36	37,687	0.0
United Airlines, Inc.	4.38%	04/15/2026	145	140,003	0.2
				<u>406,480</u>	<u>0.4</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
EC Finance PLC	3.00%	10/15/2026	EUR 100	100,362	0.1
Herc Holdings, Inc.	5.50%	07/15/2027	USD 26	26,060	0.0
Loxam SAS	4.50%	02/15/2027	EUR 132	133,216	0.1
PROG Holdings, Inc.	6.00%	11/15/2029	USD 49	43,451	0.1
				<u>303,089</u>	<u>0.3</u>
				<u>19,516,747</u>	<u>20.7</u>
FINANZINSTITUTE					
MAKLER					
NFP Corp.	4.88%	08/15/2028	36	33,611	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
FINANZEN					
Curo Group Holdings Corp.....	7.50%	08/01/2028	USD 23	\$ 16,779	0.0%
goeasy Ltd.....	4.38%	05/01/2026	37	33,149	0.0
Jefferies Finance LLC/JFIN Co-Issuer Corp.	5.00%	08/15/2028	200	180,430	0.2
Navient Corp.....	6.75%	06/25/2025	64	64,604	0.1
SLM Corp.....	4.20%	10/29/2025	167	164,780	0.2
				<u>459,742</u>	<u>0.5</u>
VERSICHERUNGEN					
Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer.	4.25%	10/15/2027	34	32,273	0.0
REITs					
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	4.50%	04/01/2027	88	82,406	0.1
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	5.75%	05/15/2026	29	28,512	0.0
Iron Mountain, Inc.	4.88%	09/15/2027	51	50,183	0.1
RHP Hotel Properties LP/RHP Finance Corp.....	4.75%	10/15/2027	39	37,582	0.0
Service Properties Trust	7.50%	09/15/2025	55	54,528	0.1
				<u>253,211</u>	<u>0.3</u>
				<u>778,837</u>	<u>0.8</u>
VERSORGBETRIEBE					
ELEKTRIZITÄT					
ContourGlobal Power Holdings SA.....	3.13%	01/01/2028	EUR 100	94,249	0.1
NRG Energy, Inc.....	5.75%	01/15/2028	USD 237	237,428	0.2
Vistra Operations Co. LLC	5.00%	07/31/2027	56	54,797	0.1
				<u>386,474</u>	<u>0.4</u>
SONSTIGE VERSORGBETRIEBE					
Solaris Midstream Holdings LLC	7.63%	04/01/2026	13	13,000	0.0
				<u>399,474</u>	<u>0.4</u>
				<u>20,695,058</u>	<u>21.9</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Banco Santander SA	4.18%	03/24/2028	200	195,996	0.2
Banco Santander SA	5.18%	11/19/2025	200	204,244	0.2
Bank of America Corp., Series N.	2.65%	03/11/2032	145	126,445	0.1
Bank of America Corp., Series X(b)	6.25%	09/05/2024	226	226,580	0.3
BNP Paribas SA(b)	6.63%	03/25/2024	230	233,455	0.3
Citigroup, Inc.	4.13%	07/25/2028	27	26,581	0.0
Credit Agricole SA(b)	8.13%	12/23/2025	200	215,666	0.2
Danske Bank A/S	4.30%	04/01/2028	287	278,728	0.3
Deutsche Bank AG/New York NY.....	3.96%	11/26/2025	185	182,163	0.2
Goldman Sachs Group, Inc. (The)	4.22%	05/01/2029	175	173,866	0.2
HSBC Holdings PLC	4.76%	03/29/2033	288	274,361	0.3
HSBC Holdings PLC(b)	6.38%	03/30/2025	220	221,536	0.2
ING Groep NV(b)	6.75%	04/16/2024	200	202,324	0.2
JPMorgan Chase & Co.	2.96%	05/13/2031	142	126,965	0.1
JPMorgan Chase & Co.	4.32%	04/26/2028	238	239,750	0.3
Morgan Stanley	4.21%	04/20/2028	95	95,181	0.1
Nordea Bank Abp(b)	6.63%	03/26/2026	215	216,509	0.2
Santander Holdings USA, Inc.....	4.40%	07/13/2027	204	202,355	0.2
Sumitomo Mitsui Financial Group, Inc.	2.14%	09/23/2030	31	25,484	0.0
Swedbank AB, Series NC5(b)	5.63%	09/17/2024	200	198,219	0.2
Truist Financial Corp., Series P(b).....	4.95%	09/01/2025	228	228,796	0.3
UBS Group AG(b)	7.00%	01/31/2024	250	255,850	0.3
Wells Fargo & Co., Series BB(b).....	3.90%	03/15/2026	62	57,495	0.1
				<u>4,208,549</u>	<u>4.5</u>
MAKLER					
Charles Schwab Corp. (The), Series G(b)	5.38%	06/01/2025	135	137,022	0.2
FINANZEN					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	4.63%	10/15/2027	179	173,372	0.2
Air Lease Corp.	1.88%	08/15/2026	199	177,865	0.2
Air Lease Corp.	4.63%	10/01/2028	27	26,152	0.0
Aircastle Ltd.	2.85%	01/26/2028	65	56,318	0.1
Aviation Capital Group LLC	1.95%	01/30/2026	48	42,978	0.0
Aviation Capital Group LLC	1.95%	09/20/2026	190	166,337	0.1
Synchrony Financial	5.15%	03/19/2029	52	51,567	0.1
				<u>694,589</u>	<u>0.7</u>

AB SICAV I
Short Duration Income Portfolio

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
VERSICHERUNGEN					
ACE Capital Trust II	9.70%	04/01/2030	USD 20	\$ 26,475	0.0%
Centene Corp.	4.25%	12/15/2027	353	351,430	0.4
Prudential Financial, Inc.	5.20%	03/15/2044	29	28,183	0.0
Prudential Financial, Inc.	5.38%	05/15/2045	181	177,222	0.2
Voya Financial, Inc.	5.65%	05/15/2053	316	307,101	0.3
				<u>890,411</u>	<u>0.9</u>
REITs					
GLP Capital LP/GLP Financing II, Inc.	4.00%	01/15/2031	29	26,260	0.0
Host Hotels & Resorts LP, Series H.	3.38%	12/15/2029	61	54,708	0.1
Host Hotels & Resorts LP, Series I.	3.50%	09/15/2030	189	168,893	0.2
MPT Operating Partnership LP/MPT Finance Corp.	5.00%	10/15/2027	316	313,207	0.3
Office Properties Income Trust	2.65%	06/15/2026	200	178,174	0.2
Office Properties Income Trust	3.45%	10/15/2031	50	38,729	0.0
Omega Healthcare Investors, Inc.	4.75%	01/15/2028	55	53,351	0.1
Sabra Health Care LP.	5.13%	08/15/2026	177	177,201	0.2
Spirit Realty LP	2.10%	03/15/2028	62	53,846	0.1
VICI Properties LP/VICI Note Co., Inc.	4.50%	09/01/2026	46	43,973	0.0
VICI Properties LP/VICI Note Co., Inc.	5.63%	05/01/2024	149	150,631	0.1
Vornado Realty LP	3.40%	06/01/2031	195	170,495	0.2
				<u>1,429,468</u>	<u>1.5</u>
				<u>7,360,039</u>	<u>7.8</u>
INDUSTRIE					
GRUNDSTOFFE					
Alcoa Nederland Holding BV	5.50%	12/15/2027	200	201,978	0.2
INVESTITIONSGÜTER					
Westinghouse Air Brake Technologies Corp.	4.95%	09/15/2028	26	26,117	0.0
KOMMUNIKATIONSMEDIEN					
Charter Communications Operating LLC/ Charter Communications Operating Capital	2.30%	02/01/2032	154	122,351	0.1
Netflix, Inc.	4.38%	11/15/2026	354	355,742	0.4
ViacomCBS, Inc.	6.25%	02/28/2057	92	86,273	0.1
ViacomCBS, Inc.	7.88%	07/30/2030	21	25,032	0.0
				<u>589,398</u>	<u>0.6</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
T-Mobile USA, Inc.	2.63%	04/15/2026	57	53,789	0.1
T-Mobile USA, Inc.	4.75%	02/01/2028	292	293,348	0.3
				<u>347,137</u>	<u>0.4</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
General Motors Co.	5.00%	10/01/2028	26	26,083	0.1
General Motors Financial Co., Inc.	5.65%	01/17/2029	25	25,733	0.0
				<u>51,816</u>	<u>0.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Las Vegas Sands Corp.	2.90%	06/25/2025	30	27,621	0.1
Las Vegas Sands Corp.	3.20%	08/08/2024	192	184,455	0.2
Las Vegas Sands Corp.	3.50%	08/18/2026	29	26,325	0.0
Las Vegas Sands Corp.	3.90%	08/08/2029	29	25,269	0.0
				<u>263,670</u>	<u>0.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Advance Auto Parts, Inc.	3.90%	04/15/2030	177	166,435	0.2
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Altria Group, Inc.	2.45%	02/04/2032	154	124,145	0.1
Altria Group, Inc.	4.80%	02/14/2029	52	51,974	0.1
BAT Capital Corp.	2.26%	03/25/2028	200	173,283	0.2
BAT Capital Corp.	4.91%	04/02/2030	52	50,434	0.1
BAT International Finance PLC.	4.45%	03/16/2028	192	186,148	0.2
Newell Brands, Inc.	4.45%	04/01/2026	288	287,907	0.3
Newell Brands, Inc.	4.88%	06/01/2025	35	35,520	0.0
				<u>909,411</u>	<u>1.0</u>
ENERGIE					
Cenovus Energy, Inc.	4.40%	04/15/2029	55	54,765	0.1
Cenovus Energy, Inc.	5.38%	07/15/2025	8	8,361	0.0
Energy Transfer LP	4.00%	10/01/2027	28	27,274	0.0
Energy Transfer LP	5.25%	04/15/2029	27	27,781	0.0
ONEOK, Inc.	3.40%	09/01/2029	186	170,073	0.2
Plains All American Pipeline LP/PAA Finance Corp.	3.55%	12/15/2029	29	26,834	0.0
Western Midstream Operating LP	4.65%	07/01/2026	90	90,408	0.1
				<u>405,496</u>	<u>0.4</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
DIENSTLEISTUNGEN					
RELX Capital, Inc.	4.75%	05/20/2032	USD 31	\$ 31,909	0.0%
TECHNOLOGIE					
Broadcom, Inc.	2.45%	02/15/2031	202	167,422	0.2
Broadcom, Inc.	3.19%	11/15/2036	52	41,737	0.0
Broadcom, Inc.	4.00%	04/15/2029	86	82,215	0.1
Broadcom, Inc.	4.75%	04/15/2029	34	34,165	0.0
Dell International LLC/EMC Corp.	6.10%	07/15/2027	25	26,748	0.0
Nokia Oyj.	4.38%	06/12/2027	142	140,184	0.2
Take-Two Interactive Software, Inc.	3.30%	03/28/2024	97	96,883	0.1
				589,354	0.6
				3,582,721	3.8
				10,942,760	11.6
INVESTMENTGESELLSCHAFTEN					
FONDS UND INVESTMENTTRUSTS					
AB FCPI I - Mortgage Income Portfolio - Class SA			32,739	2,400,746	2.5
AB SICAV I - Asia Income Opportunities Portfolio - Class ZT			29,008	2,525,187	2.7
AB SICAV I - Emerging Market Corporate Debt Portfolio - Class ZT			135,546	1,743,120	1.9
				6,669,053	7.1
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN					
RISIKOTEILUNG - VARIABEL VERZINSLICH					
Connecticut Avenue Securities Trust, Series 2019-R01, Class 2M2(c)	3.46%	07/25/2031	22	21,647	0.0
Eagle Re Ltd. Series 2021-1, Class M1A(c)	2.28%	10/25/2033	69	69,398	0.1
Series 2021-2, Class M1B(c)	2.63%	04/25/2034	250	246,600	0.3
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes					
Series 2014-DN3, Class M3(c)	5.01%	08/25/2024	40	40,161	0.0
Series 2015-DNA2, Class M3(c)	4.91%	12/25/2027	11	11,412	0.0
Series 2018-HQA2, Class M2(c)	3.31%	10/25/2048	31	30,535	0.0
Series 2019-DNA2, Class M2(c)	3.46%	03/25/2049	46	45,553	0.0
Series 2019-HQA1, Class M2(c)	3.36%	02/25/2049	42	41,857	0.0
Series 2020-DNA1, Class M2(c)	2.71%	01/25/2050	127	125,657	0.1
Series 2021-DNA5, Class M2(c)	2.23%	01/25/2034	146	142,508	0.2
Series 2021-DNA6, Class M2(c)	2.08%	10/25/2041	250	234,768	0.3
Series 2021-DNA7, Class M2(c)	2.38%	11/25/2041	375	350,675	0.4
Series 2022-HQA1, Class M1B(c)	4.08%	03/25/2042	33	32,896	0.0
Federal National Mortgage Association Connecticut Avenue Securities					
Series 2014-C03, Class 2M2(c)	3.91%	07/25/2024	37	37,100	0.0
Series 2014-C04, Class 2M2(c)	6.01%	11/25/2024	4	3,678	0.0
Series 2015-C04, Class 1M2(c)	6.71%	04/25/2028	121	127,951	0.1
Series 2015-C04, Class 2M2(c)	6.56%	04/25/2028	112	115,849	0.1
Series 2016-C01, Class 1M2(c)	7.76%	08/25/2028	184	194,310	0.2
Series 2016-C01, Class 2M2(c)	7.96%	08/25/2028	88	92,518	0.1
Series 2016-C02, Class 1M2(c)	7.01%	09/25/2028	60	62,684	0.1
Series 2016-C03, Class 1M2(c)	6.31%	10/25/2028	54	55,683	0.1
Series 2016-C04, Class 1B(c)	11.26%	01/25/2029	54	55,774	0.1
Series 2016-C05, Class 2M2(c)	5.46%	01/25/2029	59	60,910	0.1
Series 2016-C06, Class 1M2(c)	5.26%	04/25/2029	102	104,673	0.1
Series 2016-C07, Class 2M2(c)	5.36%	05/25/2029	124	127,372	0.1
Series 2017-C01, Class 1M2(c)	4.56%	07/25/2029	50	50,992	0.1
Series 2017-C03, Class 1M2C(c)	4.01%	10/25/2029	500	508,275	0.5
Series 2017-C04, Class 2M2(c)	3.86%	11/25/2029	54	54,476	0.1
Series 2017-C05, Class 1M2(c)	3.21%	01/25/2030	114	113,967	0.1
Series 2017-C06, Class 2M2(c)	3.81%	02/25/2030	85	85,674	0.1
Series 2017-C07, Class 1M2(c)	3.41%	05/25/2030	59	59,168	0.1
Series 2017-C07, Class 2M2(c)	3.51%	05/25/2030	28	27,951	0.0
Series 2018-C06, Class 2M2(c)	3.11%	03/25/2031	99	97,197	0.1
Series 2021-R02, Class 2M2(c)	2.58%	11/25/2041	370	342,509	0.4
Oaktown Re VI Ltd., Series 2021-1A, Class M1A(c)	2.23%	10/25/2033	137	137,193	0.1
PMT Credit Risk Transfer Trust, Series 2019-2R, Class A(c)	3.77%	05/27/2023	33	32,456	0.0
Radnor Re Ltd., Series 2020-1, Class M1A(c)	1.96%	01/25/2030	150	147,174	0.2
Traingle Re Ltd., Series 2021-3, Class M1A(c)	2.48%	02/25/2034	247	244,887	0.3
				4,334,088	4.6
FESTVERZINSLICHE STAATSPAPIERE					
Federal Home Loan Mortgage Corp. REMICs					
Series 4976, Class MI(d)	4.50%	05/25/2050	344	71,180	0.1
Series 5040, Class CI(d)	4.00%	11/25/2050	129	21,648	0.0
Series 5080, Class IJ(d)	4.00%	12/25/2050	279	48,861	0.0

AB SICAV I
Short Duration Income Portfolio

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
Federal National Mortgage Association REMICs, Series 2020-96, Class KI(d)	2.50%	01/25/2051	USD 658	\$ 86,753	0.1%
Government National Mortgage Association, Series 2021-41, Class UI(d)	3.50%	03/20/2051	170	29,102	0.0
				<u>257,544</u>	<u>0.2</u>
VARIABLE VERZINSLICHE STAATSPAPIERE					
Federal Home Loan Mortgage Corp. REMICs Series 4248, Class SL(c) (e)	5.18%	05/15/2041	364	42,762	0.1
Series 4954, Class SL(c) (e)	5.04%	02/25/2050	284	40,904	0.0
				<u>83,666</u>	<u>0.1</u>
				<u>4,675,298</u>	<u>4.9</u>
SCHWELLENMÄRKTE – HARTE WÄHRUNG					
BRASILIEN					
CSN Inova Ventures	6.75%	01/28/2028	200	195,250	0.2
Embraer Netherlands Finance BV	5.40%	02/01/2027	120	118,350	0.1
				<u>313,600</u>	<u>0.3</u>
KOLUMBIEN					
Ecopetrol SA	5.38%	06/26/2026	85	84,129	0.1
Ecopetrol SA	4.63%	11/02/2031	20	17,200	0.0
Ecopetrol SA	6.88%	04/29/2030	50	50,375	0.1
				<u>151,704</u>	<u>0.2</u>
DOMINIKANISCHE REPUBLIK					
Dominican Republic International Bond	4.50%	01/30/2030	180	157,646	0.2
ECUADOR					
Ecuador Government International Bond	5.00%	07/31/2030	175	144,412	0.1
ÄGYPTEN					
Egypt Government International Bond	7.50%	01/31/2027	400	365,000	0.4
Egypt Government International Bond	5.75%	05/29/2024	200	188,750	0.2
				<u>553,750</u>	<u>0.6</u>
EL SALVADOR					
El Salvador Government International Bond	8.63%	02/28/2029	160	62,880	0.1
GHANA					
Ghana Government International Bond	8.13%	01/18/2026	600	294,950	0.3
ELFENBEINKÜSTE					
Ivory Coast Government International Bond	5.88%	10/17/2031	EUR 100	94,727	0.1
Ivory Coast Government International Bond	6.38%	03/03/2028	USD 466	450,360	0.5
				<u>545,087</u>	<u>0.6</u>
NIGERIA					
Nigeria Government International Bond	6.50%	11/28/2027	200	169,500	0.2
PERU					
Volcan Cia Minera SAA	4.38%	02/11/2026	3	2,725	0.0
SENEGAL					
Senegal Government International Bond	4.75%	03/13/2028	100	98,230	0.1
SÜDAFRIKA					
Republic of South Africa Government International Bond	4.85%	09/30/2029	414	384,063	0.4
TÜRKEI					
Eldorado Gold Corp.	6.25%	09/01/2029	50	44,603	0.0
UKRAINE					
Ukraine Government International Bond	7.75%	09/01/2027	355	137,917	0.1
				<u>3,061,067</u>	<u>3.2</u>
BESICHERTE KREDITVERPFLICHTUNGEN					
CLO - VARIABLE VERZINSLICH					
AIG CLO Ltd. Series 2021-3A, Class D (c)	4.28	01/25/35	250	225,491	0.2
Bain Capital Credit CLO Ltd. Series 2021-4A, Class D (c)	4.16	10/20/34	250	235,054	0.3
Elmwood CLO 15 Ltd. Series 2022-2A, Class D (c)	4.31	04/22/35	250	229,629	0.3
New Mountain CLO 3 Ltd. Series CLO-3A, Class D (c)	4.41	10/20/34	250	226,085	0.2
Pikes Peak CLO 10 Series 2022-10A, Class D (c)	4.73	04/22/34	250	227,674	0.2
				<u>1,143,933</u>	<u>1.2</u>
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN					
NICHT STAATLICHE FESTVERZINSLICHE CMBS					
CFCRE Commercial Mortgage Trust, Series 2017-C8, Class XA(d)	1.48%	06/15/2050	1,050	60,424	0.1
Citigroup Commercial Mortgage Trust, Series 2018-C6, Class XA(d)	0.77%	11/10/2051	1,767	70,709	0.1
Commercial Mortgage Trust Series 2016-COR1, Class XA(d)	1.45%	10/10/2049	1,645	72,252	0.1
Series 2017-COR2, Class XA(d)	1.16%	09/10/2050	1,731	84,348	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
GS Mortgage Securities Corp. II, Series 2018-GS10, Class XA(d)	0.32%	07/10/2051	USD 8,230	\$ 150,237	0.1%
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C9, Class B	3.71%	05/15/2046	118	117,070	0.1
Morgan Stanley Capital I Trust, Series 2018-H3, Class XA(d)	0.82%	07/15/2051	1,297	45,456	0.0
UBS Commercial Mortgage Trust Series 2018-C14, Class XA(d)	0.98%	12/15/2051	1,646	82,342	0.1
Series 2018-C15, Class XA(d)	0.98%	12/15/2051	1,192	60,116	0.1
Wells Fargo Commercial Mortgage Trust Series 2015-LC20, Class B	3.72%	04/15/2050	118	113,938	0.1
Series 2018-C48, Class XA(d)	0.95%	01/15/2052	1,274	64,080	0.1
				<u>920,972</u>	<u>1.0</u>
QUASI-STAAATLICHE WERTPAPIERE					
QUASI-STAAATSANLEIHEN					
MEXIKO					
Comision Federal de Electricidad	4.69%	05/15/2029	245	225,829	0.2
Petroleos Mexicanos	6.49%	01/23/2027	200	191,040	0.2
				<u>416,869</u>	<u>0.4</u>
SCHWELLENMÄRKTE – STAATLICHE WERTPAPIERE					
BAHRAIN					
Bahrain Government International Bond	6.75%	09/20/2029	400	403,700	0.4
				<u>102,602,498</u>	<u>108.4</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
BESICHERTE KREDITVERPFLICHTUNGEN					
CLO - VARIABEL VERZINSLICH					
AGL CLO 13 Ltd., Series 2021-13A, Class D(b)	4.21%	10/20/2034	350	320,833	0.3
Ballyrock CLO 17 Ltd., Series 2021-17A, Class C(b)	4.11%	10/20/2034	350	320,386	0.3
Neuberger Berman Loan Advisers CLO 33 Ltd., Series 2019-33A, Class CR(b)	2.94%	10/16/2033	250	237,720	0.3
Peace Park CLO Ltd., Series 2021-1A, Class D(b)	4.01%	10/20/2034	350	326,626	0.4
PPM CLO 5 Ltd., Series 2021-5A, Class D (b)	4.09%	10/18/2034	250	224,176	0.2
				<u>1,429,741</u>	<u>1.5</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
INDUSTRIE					
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Marriott International, Inc./MD, Series AA	4.65%	12/01/2028	27	27,112	0.1
TECHNOLOGIE					
Nxp Bv/Nxp Funding LLC	5.55%	12/01/2028	25	26,617	0.0
				<u>53,729</u>	<u>0.1</u>
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
FINANZINSTITUTE					
FINANZEN					
Castlelake Aviation Finance DAC	5.00%	04/15/2027	100	86,158	0.1
Navient Corp.	5.50%	01/25/2023	144	144,541	0.2
				<u>230,699</u>	<u>0.3</u>
INDUSTRIE					
ENERGIE					
Harbour Energy PLC	5.50%	10/15/2026	200	192,010	0.2
TRANSPORTWESEN – DIENSTLEISTUNGEN					
BCP V Modular Services Finance II PLC	4.75%	11/30/2028	EUR 130	123,872	0.1
				<u>315,882</u>	<u>0.3</u>
				<u>546,581</u>	<u>0.6</u>
SCHWELLENMÄRKTE – HARTE WÄHRUNG					
GUATEMALA					
Central American Bottling Corp./CBC Bottling Holdeco SL/ Beliv Holdco SL	5.25%	04/27/2029	USD 16	15,223	0.0
				<u>2,045,274</u>	<u>2.2</u>
Gesamtanlagen				<u>\$ 104,647,772</u>	<u>110.6%</u>
Termineinlagen					
BNP Paribas, Paris(f)	4.62 %	–		4	0.0
Sumitomo, Tokyo(f)	0.40 %	–		2,287,276	2.5
Termineinlagen insgesamt				<u>2,287,280</u>	<u>2.5</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(12,349,990)</u>	<u>(13.1)</u>
Nettovermögen				<u>\$ 94,585,062</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Long					
U.S. T-Note 2 Yr (CBT) Futures	09/30/2022	16	\$ 3,369,749	\$ 3,377,625	\$ 7,876
U.S. T-Note 10 Yr (CBT) Futures	09/21/2022	19	2,282,969	2,269,609	(13,360)
Short					
U.S. T-Note 5 Yr (CBT) Futures	09/30/2022	150	16,942,383	16,942,969	(586)
U.S. 10 Yr Ultra Bond Futures	09/21/2022	27	3,494,234	3,469,078	25,156
					\$ 19,086
				Wertsteigerung	\$ 33,032
				Wertminderung	\$ (13,946)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)	
Brown Brothers Harriman & Co.	AUD 57	USD 41	07/21/2022	\$ (104)	
Brown Brothers Harriman & Co.+	EUR 0*	USD 0*	06/13/2022	(2)	
Brown Brothers Harriman & Co.+	GBP 0*	USD 0*	06/13/2022	(4)	
Brown Brothers Harriman & Co.+	USD 9	EUR 8	06/13/2022	135	
Brown Brothers Harriman & Co.+	USD 9	GBP 8	06/13/2022	163	
Deutsche Bank AG	EUR 1,193	USD 1,261	07/28/2022	(23,761)	
				\$ (23,573)	
				Wertsteigerung	\$ 298
				Wertminderung	\$ (23,871)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

ZENTRAL ABGERECHNETE CREDIT-DEFAULT-SWAPS

Clearing-Broker/(Börse)	Referenz-Obligation	Abschlussdatum	Nomineller Betrag (000)	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Verkaufskontrakte					
Citigroup Global Markets, Inc./(INTRCONX)	CDX-CMBX.NA.A Series 6	05/11/2063	USD 2,542	\$ (240,506)	\$ (26,516)
Citigroup Global Markets, Inc./(INTRCONX)	CDX-NAHY Series 38, 5 Year Index	06/20/2027	5,470	88,654	(178,947)
Citigroup Global Markets, Inc./(INTRCONX)	iTraxx Europe Crossover Series 37, 5 Year Index	06/20/2027	EUR 2,470	69,066	(91,495)
Insgesamt				\$ (82,786)	\$ (296,958)

CREDIT-DEFAULT-SWAPS

Kontrahent	Referenz-Obligation	Abschlussdatum	Nomineller Betrag (000)	Marktwert	Vorabgebühren bezahlt/(erhalten)	Unrealisierte Wertsteigerung/(-minderung)
Verkaufskontrakte						
Citigroup Global Markets, Inc.	CDX-CMBX.NA.A Series 6	05/11/2063	USD 847	\$ (80,169)	\$ (60,497)	\$ (19,672)
Swaps insgesamt						\$ (316,630)

UMGEKEHRTE PENSIONSGESCHÄFTE

Makler	Kapitalbetrag (000)	Zinssatz	Fälligkeit	USD-Wert
JPMorgan Chase Bank, NA †	USD 9,584	0.86%	–	\$ 9,583,750
JPMorgan Chase Bank, NA †	USD 5,069	0.85%	–	5,068,625
				\$ 14,652,375

† Das umgekehrte Pensionsgeschäft wird auf Verlangen fällig. Der Zinssatz wird täglich neu festgesetzt. Der angegebene Zinssatz ist der am 31. Mai 2022 geltende Zinssatz.

* Die Anzahl der Kontrakte beträgt weniger als 500.

- (a) Die Position oder ein Teil der Position wurde gesondert verwahrt, um als Sicherheit für umgekehrte Pensionsgeschäfte zu dienen.
- (b) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (c) Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2022.
- (d) Kredit, bei dem bis zur Endfälligkeit nur Zins- und keine Tilgungszahlungen zu leisten sind.

- (e) Wertpapier, bei dem bis zur Endfälligkeit nur umgekehrte Zins- und keine Tilgungszahlungen zu leisten sind.
- (f) Tagesgeld.

Währungskürzel:

- AUD – Australian Dollar
- EUR – Euro
- GBP – Great British Pound
- USD – United States Dollar

Glossar:

- CBT – Chicago Board of Trade
- CDX-CMBX – North American Commercial Mortgage-Backed Index
- CDX-NAHY – North American High Yield Credit Default Swap Index
- CLO – Collateralized Loan Obligations
- CMBS – Commercial Mortgage-Backed Securities
- INTRCONX – Inter-Continental Exchange
- REIT – Real Estate Investment Trust
- REMICs – Real Estate Mortgage Investment Conduits

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Abanca Corp. Bancaria SA(a)	6.00%	01/20/2026	EUR 200	\$ 199,577	0.2%
AIB Group PLC(a)	6.25%	06/23/2025	300	320,211	0.3
Banco Comercial Portugues SA(a)	9.25%	01/31/2024	200	211,246	0.2
Banco de Sabadell SA(a)	5.00%	05/19/2027	200	183,092	0.2
Banco Santander SA(a)	4.38%	01/14/2026	200	199,676	0.2
Bank of Ireland Group PLC(a)	6.00%	09/01/2025	300	315,673	0.3
Bankinter SA(a)	6.25%	01/17/2026	200	216,786	0.2
CaixaBank SA(a)	5.88%	10/09/2027	400	419,094	0.4
Societe Generale SA(a)	6.75%	04/06/2028	USD 200	191,046	0.2
				<u>2,256,401</u>	<u>2.2</u>
FINANZEN					
Navient Corp.	5.00%	03/15/2027	360	331,200	0.3
Navient Corp.	7.25%	09/25/2023	54	55,480	0.1
				<u>386,680</u>	<u>0.4</u>
REITs					
Aedas Homes Opco SLU	4.00%	08/15/2026	EUR 207	201,391	0.2
Neinor Homes SA	4.50%	10/15/2026	250	240,336	0.3
Via Celere Desarrollos Inmobiliarios SA	5.25%	04/01/2026	335	330,080	0.3
Vivion Investments SARL	3.00%	08/08/2024	400	387,113	0.4
				<u>1,158,920</u>	<u>1.2</u>
				<u>3,802,001</u>	<u>3.8</u>
INDUSTRIE					
GRUNDSTOFFE					
Big River Steel LLC/BRS Finance Corp.	6.63%	01/31/2029	USD 444	449,119	0.4
Olympus Water US Holding Corp.	3.88%	10/01/2028	EUR 175	167,553	0.2
Sealed Air Corp.	6.88%	07/15/2033	USD 335	354,796	0.4
SGL Carbon SE	4.63%	09/30/2024	EUR 200	209,095	0.2
				<u>1,180,563</u>	<u>1.2</u>
INVESTITIONSGÜTER					
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	2.00%	09/01/2028	100	91,789	0.1
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	3.25%	09/01/2028	USD 555	493,950	0.5
Ball Corp.	2.88%	08/15/2030	105	90,816	0.1
Clean Harbors, Inc.	5.13%	07/15/2029	90	86,436	0.1
Derichebourg SA	2.25%	07/15/2028	EUR 100	97,938	0.1
Eco Material Technologies, Inc.	7.88%	01/31/2027	USD 502	475,703	0.5
GFL Environmental, Inc.	4.38%	08/15/2029	147	131,197	0.1
Paprec Holding SA	3.50%	07/01/2028	EUR 390	387,995	0.4
Verallia SA	1.88%	11/10/2031	200	179,224	0.2
Waste Pro USA, Inc.	5.50%	02/15/2026	USD 520	474,486	0.4
				<u>2,509,534</u>	<u>2.5</u>
KOMMUNIKATIONSMEDIEN					
Altice Financing SA	5.00%	01/15/2028	565	507,325	0.5
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	01/15/2034	570	472,805	0.5
CCO Holdings LLC/CCO Holdings Capital Corp.	4.75%	02/01/2032	496	442,052	0.4
				<u>1,422,182</u>	<u>1.4</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Consolidated Communications, Inc.	6.50%	10/01/2028	420	366,572	0.4
Embarq Corp.	8.00%	06/01/2036	500	421,216	0.4
Level 3 Financing, Inc.	4.25%	07/01/2028	485	430,817	0.4
Sprint Capital Corp.	8.75%	03/15/2032	230	298,634	0.3
Sprint Corp.	7.63%	02/15/2025	465	503,155	0.5
Telefonica Europe BV(a)	2.50%	02/05/2027	EUR 200	194,789	0.2
United Group BV	4.00%	11/15/2027	490	446,379	0.5
Vmed O2 UK Financing I PLC	4.75%	07/15/2031	USD 525	476,608	0.5
Zayo Group Holdings, Inc.	4.00%	03/01/2027	475	414,823	0.4
				<u>3,552,993</u>	<u>3.6</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Clarios Global LP/Clarios US Finance Co.	4.38%	05/15/2026	EUR 380	376,953	0.4
Dana, Inc.	4.25%	09/01/2030	USD 475	414,127	0.4
Faurecia SE	2.38%	06/15/2029	EUR 220	187,764	0.2
Ford Motor Co.	3.25%	02/12/2032	USD 543	459,323	0.5
IHO Verwaltungs GmbH(b)	6.38%	05/15/2029	200	180,887	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Volvo Car AB	2.50%	10/07/2027	EUR 201	\$ 201,487	0.2%
ZF Finance GmbH	2.25%	05/03/2028	500	442,752	0.4
				<u>2,263,293</u>	<u>2.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Castle Uk Finco PLC(c)	5.25%	05/15/2028	172	174,675	0.2
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Acadia Healthcare Co., Inc.	5.00%	04/15/2029	USD 95	92,713	0.1
AdaptHealth LLC	5.13%	03/01/2030	68	59,136	0.1
Avantor Funding, Inc.	3.88%	07/15/2028	EUR 195	198,419	0.2
Cab Selas	3.38%	02/01/2028	799	770,077	0.8
Catalent Pharma Solutions, Inc.	5.00%	07/15/2027	USD 95	93,930	0.1
Charles River Laboratories International, Inc.	4.25%	05/01/2028	530	513,357	0.5
Cheplapharm Arzneimittel GmbH	3.50%	02/11/2027	EUR 470	470,569	0.5
Chrome Bidco SASU	3.50%	05/31/2028	135	130,764	0.1
Elanco Animal Health, Inc.	6.40%	08/28/2028	USD 410	422,463	0.4
Emergent BioSolutions, Inc.	3.88%	08/15/2028	95	74,725	0.1
Grifols Escrow Issuer SA	3.88%	10/15/2028	EUR 575	556,776	0.6
Gruenthal GmbH	4.13%	05/15/2028	245	243,068	0.2
Legacy LifePoint Health LLC	4.38%	02/15/2027	USD 450	420,386	0.4
LifePoint Health, Inc.	5.38%	01/15/2029	100	84,009	0.1
ModivCare Escrow Issuer, Inc.	5.00%	10/01/2029	271	246,829	0.2
Organon & Co./Organon Foreign Debt Co-Issuer BV	5.13%	04/30/2031	420	400,843	0.4
Post Holdings, Inc.	4.50%	09/15/2031	535	469,541	0.5
US Acute Care Solutions LLC	6.38%	03/01/2026	445	424,936	0.4
				<u>5,672,541</u>	<u>5.7</u>
ENERGIE					
Sunnova Energy Corp.	5.88%	09/01/2026	315	282,670	0.3
SONSTIGE INDUSTRIEWERTE					
American Builders & Contractors Supply Co., Inc.	4.00%	01/15/2028	450	423,965	0.4
Paganini Bidco SpA(c)	4.25%	10/30/2028	EUR 287	293,539	0.3
Rexel SA	2.13%	06/15/2028	410	394,401	0.4
SIG PLC	5.25%	11/30/2026	330	328,593	0.3
SPIE SA	2.63%	06/18/2026	200	205,376	0.2
				<u>1,645,874</u>	<u>1.6</u>
DIENSTLEISTUNGEN					
ADT Security Corp. (The)	4.13%	08/01/2029	USD 505	451,186	0.5
Allied Universal Holdco LLC/Allied Universal Finance Corp.	6.63%	07/15/2026	460	456,471	0.5
APX Group, Inc.	6.75%	02/15/2027	520	524,536	0.5
Intertrust Group BV	3.38%	11/15/2025	EUR 475	504,193	0.5
La Financiere Atalian SASU	4.00%	05/15/2024	470	446,400	0.4
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.75%	04/15/2026	USD 95	94,030	0.1
Prime Security Services Borrower LLC/Prime Finance, Inc.	6.25%	01/15/2028	420	387,041	0.4
Techem Verwaltungsgesellschaft 674 mbH	6.00%	07/30/2026	EUR 111	114,691	0.1
ZipRecruiter, Inc.	5.00%	01/15/2030	USD 448	422,394	0.4
				<u>3,400,942</u>	<u>3.4</u>
TECHNOLOGIE					
Elastic NV	4.13%	07/15/2029	70	61,998	0.1
TeamSystem SpA	3.50%	02/15/2028	EUR 200	194,320	0.1
				<u>256,318</u>	<u>0.2</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
EC Finance PLC	3.00%	10/15/2026	100	100,362	0.1
Loxam SAS	4.25%	04/15/2024	305	325,795	0.3
Loxam SAS	4.50%	02/15/2027	240	242,212	0.3
				<u>668,369</u>	<u>0.7</u>
				<u>23,029,954</u>	<u>23.1</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
EDP - Energias de Portugal SA, Series NC8	1.88%	03/14/2082	500	419,457	0.4
Public Power Corp. SA	3.38%	07/31/2028	425	393,104	0.4
				<u>812,561</u>	<u>0.8</u>
				<u>27,644,516</u>	<u>27.7</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
ABN AMRO Bank NV(a)	4.75%	09/22/2027	600	612,040	0.6
ABN AMRO Bank NV	4.80%	04/18/2026	USD 400	403,062	0.4
Banco Santander SA	4.18%	03/24/2028	200	195,996	0.2
Banco Santander SA	5.18%	11/19/2025	400	408,488	0.4
Bank of America Corp., Series X(a)	6.25%	09/05/2024	655	656,682	0.7
BNP Paribas SA(a)	5.13%	11/15/2027	525	475,356	0.5

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Citigroup, Inc., Series Y(a)	4.15%	11/15/2026	USD 109	\$ 96,489	0.1%
Cooperatieve Rabobank UA(a)	4.63%	12/29/2025	EUR 600	635,273	0.6
Credit Agricole SA(a)	7.50%	06/23/2026	GBP 100	129,576	0.1
Danske Bank A/S(a)	4.38%	05/18/2026	USD 765	685,116	0.7
Deutsche Bank AG	5.63%	05/19/2031	EUR 200	222,740	0.2
DNB Bank ASA(a)	4.88%	11/12/2024	USD 725	704,156	0.7
ING Groep NV	4.63%	01/06/2026	485	491,897	0.5
ING Groep NV(a)	4.88%	05/16/2029	415	364,504	0.4
Kookmin Bank, Series G	4.50%	02/01/2029	480	480,090	0.5
Lloyds Banking Group PLC(a)	7.50%	06/27/2024	500	514,066	0.5
Morgan Stanley	4.21%	04/20/2028	177	177,338	0.2
Nationwide Building Society(a)	5.75%	06/20/2027	GBP 265	323,292	0.3
Nordea Bank Abp(a)	6.63%	03/26/2026	USD 715	720,017	0.7
Skandinaviska Enskilda Banken AB(a)	5.13%	05/13/2025	800	767,589	0.8
Standard Chartered PLC	3.97%	03/30/2026	200	198,069	0.2
Svenska Handelsbanken AB(a)	4.75%	03/01/2031	800	717,454	0.7
UBS Group AG(a)	4.88%	02/12/2027	325	293,006	0.3
UniCredit SpA(a)	7.50%	06/03/2026	EUR 200	218,959	0.2
				<u>10,491,255</u>	<u>10.5</u>
VERSICHERUNGEN					
Aegon NV	5.50%	04/11/2048	USD 670	669,125	0.7
Argentum Netherlands BV for Swiss Re Ltd.	5.75%	08/15/2050	295	291,734	0.3
Centene Corp.	2.50%	03/01/2031	1,105	943,926	0.9
Centene Corp.	2.63%	08/01/2031	61	52,406	0.1
Cloverie PLC for Zurich Insurance Co., Ltd.	5.63%	06/24/2046	485	495,102	0.5
Swiss Re Finance Luxembourg SA	5.00%	04/02/2049	200	196,358	0.2
Unipol Gruppo SpA, Series E	3.25%	09/23/2030	EUR 415	439,475	0.4
Voya Financial, Inc.	5.65%	05/15/2053	USD 100	97,184	0.1
				<u>3,185,310</u>	<u>3.2</u>
REITs					
Alexandria Real Estate Equities, Inc.	3.80%	04/15/2026	495	492,165	0.5
American Homes 4 Rent LP	3.38%	07/15/2051	200	146,558	0.1
Kilroy Realty LP	4.75%	12/15/2028	630	637,792	0.6
MPT Operating Partnership LP/MPT Finance Corp.	4.63%	08/01/2029	415	394,483	0.4
MPT Operating Partnership LP/MPT Finance Corp.	5.00%	10/15/2027	365	361,774	0.4
Omega Healthcare Investors, Inc.	5.25%	01/15/2026	480	486,471	0.5
				<u>2,519,243</u>	<u>2.5</u>
				<u>16,195,808</u>	<u>16.2</u>
INDUSTRIE					
GRUNDSTOFFE					
Ecolab, Inc.	3.95%	12/01/2047	430	405,268	0.4
INVESTITIONSGÜTER					
Xylem, Inc./NY	4.38%	11/01/2046	125	117,650	0.1
KOMMUNIKATION/TELEKOMMUNIKATION					
T-Mobile USA, Inc.	2.70%	03/15/2032	540	467,845	0.5
Verizon Communications, Inc.	3.88%	02/08/2029	730	727,480	0.7
				<u>1,195,325</u>	<u>1.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Aptiv PLC	5.40%	03/15/2049	550	526,572	0.5
General Motors Co.	6.75%	04/01/2046	234	250,701	0.3
General Motors Financial Co., Inc.	4.30%	04/06/2029	363	346,321	0.3
Lear Corp.	5.25%	05/15/2049	510	470,400	0.5
Volkswagen International Finance NV(a)	3.88%	06/17/2029	EUR 400	391,846	0.4
				<u>1,985,840</u>	<u>2.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
PulteGroup, Inc.	6.38%	05/15/2033	USD 77	83,852	0.1
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
AbbVie, Inc.	4.55%	03/15/2035	625	633,748	0.6
AstraZeneca PLC	4.38%	11/16/2045	505	507,706	0.5
CVS Health Corp.	4.78%	03/25/2038	440	441,364	0.5
				<u>1,582,818</u>	<u>1.6</u>
DIENSTLEISTUNGEN					
Global Payments, Inc.	3.20%	08/15/2029	215	194,801	0.2
RELX Capital, Inc.	4.75%	05/20/2032	56	57,641	0.1
				<u>252,442</u>	<u>0.3</u>
TECHNOLOGIE					
Entegris Escrow Corp.	4.75%	04/15/2029	310	294,963	0.3
Micron Technology, Inc.	2.70%	04/15/2032	750	629,696	0.6
MSCI, Inc.	3.63%	09/01/2030	95	86,989	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
SK Hynix, Inc.	2.38%	01/19/2031	USD 760	\$ 618,207	0.6%
Workday, Inc.	3.70%	04/01/2029	119	114,477	0.1
				<u>1,744,332</u>	<u>1.7</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
AP Moller - Maersk A/S	0.75%	11/25/2031	EUR 100	90,681	0.1
				<u>7,458,208</u>	<u>7.5</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Avangrid, Inc.	3.80%	06/01/2029	USD 735	712,964	0.7
Enel Finance International NV	6.80%	09/15/2037	100	117,774	0.2
Enel SpA	5.75%	06/22/2037	GBP 75	109,789	0.1
				<u>940,527</u>	<u>1.0</u>
SONSTIGE VERSORGUNGSBETRIEBE					
American Water Capital Corp.	4.30%	09/01/2045	USD 85	79,041	0.1
Anglian Water Osprey Financing PLC	2.00%	07/31/2028	GBP 465	524,564	0.5
Anglian Water Osprey Financing PLC	4.00%	03/08/2026	100	127,483	0.1
				<u>731,088</u>	<u>0.7</u>
				<u>1,671,615</u>	<u>1.7</u>
				<u>25,325,631</u>	<u>25.4</u>
SCHWELLENMÄRKTE – HARTE WÄHRUNG					
INDUSTRIESCHULDVERSCHREIBUNGEN					
Absa Group Ltd.(a)	6.38%	05/27/2026	USD 320	299,600	0.3
Axtel SAB de CV.	6.38%	11/14/2024	315	294,525	0.3
Cable Onda SA.	4.50%	01/30/2030	450	413,522	0.4
Cemex SAB de CV	7.38%	06/05/2027	465	480,577	0.5
Grupo Bimbo SAB de CV(a)	5.95%	04/17/2023	310	310,388	0.3
Rede D’or Finance Sarl	4.95%	01/17/2028	510	475,989	0.5
				<u>2,274,601</u>	<u>2.3</u>
SCHWELLENMÄRKTE – STAATLICHE WERTPAPIERE					
Costa Rica Government International Bond	4.38%	04/30/2025	520	510,673	0.5
Jamaica Government International Bond.	6.75%	04/28/2028	480	511,590	0.5
				<u>1,022,263</u>	<u>1.0</u>
FINANZINSTITUTE					
Banco Bradesco SA/Cayman Islands.	4.38%	03/18/2027	540	526,743	0.5
Banco do Brasil SA/Cayman(a)	9.00%	06/18/2024	305	318,805	0.3
CIFI Holdings Group Co., Ltd.	4.45%	08/17/2026	200	143,000	0.1
Itau Unibanco Holding SA/Cayman Island	3.88%	04/15/2031	425	388,454	0.4
Logan Group Co., Ltd.	4.70%	07/06/2026	200	45,000	0.1
Yuzhou Group Holdings Co., Ltd.(d)	7.85%	08/12/2026	200	21,000	0.0
				<u>1,443,002</u>	<u>1.4</u>
INDUSTRIE					
Alfa Desarrollo SpA.	4.55%	09/27/2051	539	409,967	0.4
Azure Power Energy Ltd.	3.58%	08/19/2026	235	208,689	0.2
Bidvest Group UK PLC (The)	3.63%	09/23/2026	545	490,500	0.5
C&W Senior Financing DAC	6.88%	09/15/2027	445	421,635	0.4
CA Magnum Holdings	5.38%	10/31/2026	515	472,834	0.5
Celulosa Arauco y Constitucion SA.	4.20%	01/29/2030	685	641,331	0.6
Empresa Nacional de Telecomunicaciones SA	3.05%	09/14/2032	560	464,205	0.5
HTA Group Ltd./Mauritius	7.00%	12/18/2025	465	451,050	0.4
IHS Holding Ltd.	6.25%	11/29/2028	215	196,166	0.2
Inversiones CMPC SA	3.00%	04/06/2031	535	451,674	0.4
Investment Energy Resources Ltd.	6.25%	04/26/2029	410	387,017	0.4
Klabn Austria GmbH	3.20%	01/12/2031	560	456,260	0.5
MercadoLibre, Inc.	2.38%	01/14/2026	200	180,038	0.2
Millicom International Cellular SA	4.50%	04/27/2031	320	275,040	0.3
Natura & Co., Luxembourg Holdings SARL.	6.00%	04/19/2029	203	196,441	0.2
Network i2i Ltd.(a)	5.65%	01/15/2025	310	304,381	0.3
NXP BV/NXP Funding LLC/NXP USA, Inc.	5.00%	01/15/2033	394	391,242	0.4
ReNew Power Pvt Ltd.	5.88%	03/05/2027	200	189,500	0.2
Sociedad Quimica y Minera de Chile SA	3.50%	09/10/2051	550	416,384	0.4
StoneCo., Ltd.	3.95%	06/16/2028	460	363,774	0.4
Suzano Austria GmbH	3.75%	01/15/2031	835	738,140	0.7
Sweihaan PV Power Co. PJSC	3.63%	01/31/2049	325	277,875	0.3
UEP Penonome II SA.	6.50%	10/01/2038	204	192,966	0.2
				<u>8,577,109</u>	<u>8.6</u>
VERSORGUNGSBETRIEBE					
Aegea Finance SARL.	6.75%	05/20/2029	252	248,298	0.2
Clean Renewable Power Mauritius Pte Ltd.	4.25%	03/25/2027	402	353,584	0.4
Consortio Transmantaro SA	4.70%	04/16/2034	735	685,387	0.7
Enel Chile SA.	4.88%	06/12/2028	485	480,102	0.5
Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025	310	302,250	0.3

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
Light Servicos de Eletricidade SA/Light Energia SA	4.38%	06/18/2026	USD 555	\$ 509,490	0.5%
ReNew Wind Energy AP2/ReNew Power Pvt Ltd.					
other 9 Subsidiaries	4.50%	07/14/2028	270	232,200	0.2
Sociedad de Transmision Austral SA	4.00%	01/27/2032	540	479,689	0.5
Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033	457	451,547	0.5
				<u>3,742,547</u>	<u>3.8</u>
				<u>17,059,522</u>	<u>17.1</u>
REGIERUNGEN – SCHATZPAPIERE					
KANADA					
Canadian Government Bond	2.25%	12/01/2029	CAD 929	706,632	0.7
VEREINIGTE STAATEN					
U.S. Treasury Bonds	6.25%	05/15/2030	USD 1,014	1,258,255	1.3
U.S. Treasury Bonds	6.50%	11/15/2026	12,185	14,020,826	14.0
				<u>15,279,081</u>	<u>15.3</u>
				<u>15,985,713</u>	<u>16.0</u>
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN					
NICHT STAATLICHE FESTVERZINSLICHE CMBS					
225 Liberty Street Trust, Series 2016-225L, Class E	4.65%	02/10/2036	200	182,873	0.2
CFCRE Commercial Mortgage Trust, Series 2016-C4, Class AM	3.69%	05/10/2058	500	485,462	0.5
Citigroup Commercial Mortgage Trust Series 2015-GC27, Class AS	3.57%	02/10/2048	430	422,628	0.4
Series 2015-GC27, Class C	4.42%	02/10/2048	323	308,800	0.3
Series 2016-GC36, Class B	4.75%	02/10/2049	640	628,659	0.6
CSAIL Commercial Mortgage Trust, Series 2017-CX10, Class A5	3.46%	11/15/2050	20	19,230	0.0
GS Mortgage Securities Trust Series 2015-GC28, Class B	3.98%	02/10/2048	284	277,580	0.3
Series 2015-GC32, Class B	4.41%	07/10/2048	400	396,738	0.4
Series 2012-GCJ9, Class B	3.75%	11/10/2045	370	369,561	0.4
JPMBB Commercial Mortgage Securities Trust, Series 2013-C17, Class B	4.89%	01/15/2047	374	375,212	0.4
Morgan Stanley Bank of America Merrill Lynch Trust Series 2013-C9, Class B	3.71%	05/15/2046	675	669,724	0.7
Series 2015-C24, Class AS	4.04%	05/15/2048	190	188,264	0.2
Wells Fargo Commercial Mortgage Trust, Series 2015-LC20, Class C	4.06%	04/15/2050	469	445,820	0.4
WFRBS Commercial Mortgage Trust, Series 2013-UBS1, Class C	5.02%	03/15/2046	200	199,194	0.2
				<u>4,969,745</u>	<u>5.0</u>
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN					
RISIKOTEILUNG - VARIABEL VERZINSLICH					
Connecticut Avenue Securities Trust Series 2019-R01, Class 2B1(c)	5.36%	07/25/2031	500	499,031	0.5
Series 2019-R04, Class 2B1(c)	6.26%	06/25/2039	481	484,311	0.5
Series 2020-R02, Class 2B1(c)	4.01%	01/25/2040	500	448,254	0.4
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes Series 2018-HQA1, Class M2(c)	3.31%	09/25/2030	188	186,382	0.2
Series 2019-HQA4, Class B1(c)	3.96%	11/25/2049	500	479,655	0.5
Federal National Mortgage Association Connecticut Avenue Securities Series 2018-C02, Class 2M2(c)	3.21%	08/25/2030	132	131,389	0.1
Series 2018-C06, Class 2M2(c)	3.11%	03/25/2031	185	181,434	0.2
				<u>2,410,456</u>	<u>2.4</u>
QUASI-STAATLICHE WERTPAPIERE					
QUASI-STAATSANLEIHEN					
CHILE					
Corp. Nacional del Cobre de Chile	3.75%	01/15/2031	510	477,487	0.5
Empresa de Transporte de Pasajeros Metro SA	4.70%	05/07/2050	665	602,457	0.6
				<u>1,079,944</u>	<u>1.1</u>
				<u>94,475,527</u>	<u>94.7</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Intesa Sanpaolo SpA(a)	7.70%	09/17/2025	490	482,341	0.5

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
INDUSTRIE					
INVESTITIONSGÜTER					
Ctec II GmbH	5.25%	02/15/2030	EUR 235	\$ 209,866	0.2%
Seche Environnement SA	2.25%	11/15/2028	385	367,212	0.4
				<u>577,078</u>	<u>0.6</u>
KOMMUNIKATIONSMEDIEN					
Virgin Media Finance PLC	3.75%	07/15/2030	270	237,128	0.2
ENERGIE					
Sunnova Energy Corp.	5.88%	09/01/2026	USD 67	60,123	0.1
TRANSPORTWESEN – DIENSTLEISTUNGEN					
BCP V Modular Services Finance II PLC	4.75%	11/30/2028	EUR 385	366,852	0.3
				1,241,181	1.2
				<u>1,723,522</u>	<u>1.7</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
BPCE SA	5.15%	07/21/2024	USD 495	504,302	0.5
VERSORGBETRIEBE					
ELEKTRIZITÄT					
Brookfield Renewable Partners ULC	4.25%	01/15/2029	CAD 85	66,269	0.1
SONSTIGE VERSORGBETRIEBE					
Veolia Environnement SA	6.75%	06/01/2038	USD 105	127,457	0.1
				193,726	0.2
				<u>698,028</u>	<u>0.7</u>
SCHWELLENMÄRKTE – HARTE WÄHRUNG					
INDUSTRIE					
MercadoLibre, Inc.	3.13%	01/14/2031	275	219,588	0.2
Sociedad Quimica y Minera de Chile SA	4.25%	01/22/2050	200	172,350	0.2
				391,938	0.4
				<u>2,813,488</u>	<u>2.8</u>
Gesamtanlagen					
(Kosten \$108,563,920)				\$ 97,289,015	97.5%
Termineinlagen					
Deutsche Bank, Frankfurt(e)	(0.78)%	–		34,849	0.0
HSBC Bank PLC, London(e)	0.43 %	–		2,331	0.0
SEB, Stockholm(e)	0.40 %	–		1,795,239	1.8
Termineinlagen insgesamt				<u>1,832,419</u>	<u>1.8</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>700,861</u>	<u>0.7</u>
Nettovermögen				<u>\$ 99,822,295</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Long					
Euro-BOBL Futures	06/08/2022	27	\$ 3,857,556	\$ 3,666,421	\$ (191,135)
U.S. 10 Yr Ultra Futures	09/21/2022	6	776,297	770,906	(5,391)
U.S. Long Bond (CBT) Futures	09/21/2022	24	3,381,047	3,346,500	(34,547)
U.S. T-Note 2 Yr (CBT) Futures	09/30/2022	36	7,581,937	7,599,656	17,719
U.S. T-Note 10 Yr (CBT) Futures	09/21/2022	63	7,569,827	7,525,547	(44,280)
Short					
Euro-Bund Futures	06/08/2022	11	1,958,767	1,789,898	168,869
U.S. T-Note 5 Yr (CBT) Futures	09/30/2022	32	3,614,375	3,614,500	(125)
U.S. Ultra Bond (CBT) Futures	09/21/2022	1	159,078	155,750	3,328
					<u>\$ (85,562)</u>
				Wertsteigerung	\$ 189,916
				Wertminderung	\$ (275,478)

DEVISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Bank of America, NA	EUR 7,322	USD 7,722	06/15/2022	\$ (143,300)
Brown Brothers Harriman & Co.+	AUD 0*	USD 0*	06/09/2022	(3)
Brown Brothers Harriman & Co.+	CNH 0*	USD 0*	06/09/2022	Ñ
Brown Brothers Harriman & Co.+	EUR 0*	USD 0*	06/09/2022	(3)
Brown Brothers Harriman & Co.+	GBP 2	USD 2	06/09/2022	(30)
Brown Brothers Harriman & Co.+	SGD 0*	USD 0*	06/09/2022	(3)
Brown Brothers Harriman & Co.+	USD 8	AUD 11	06/09/2022	1
Brown Brothers Harriman & Co.+	USD 10	CNH 65	06/09/2022	(64)
Brown Brothers Harriman & Co.+	USD 22	EUR 21	06/09/2022	376
Brown Brothers Harriman & Co.+	USD 139	GBP 112	06/09/2022	2,342
Brown Brothers Harriman & Co.+	USD 17	SGD 23	06/09/2022	117
Brown Brothers Harriman & Co.+	CHF 0*	USD 0*	06/13/2022	(7)
Brown Brothers Harriman & Co.+	USD 8	CHF 8	06/13/2022	241
Brown Brothers Harriman & Co.+	USD 1,049	JPY 136,336	06/13/2022	10,690
Brown Brothers Harriman & Co.+	USD 0*	JPY 20	06/13/2022	(2)
Citibank, NA	EUR 1,201	USD 1,259	07/28/2022	(33,580)
JPMorgan Chase Bank, NA	USD 399	EUR 377	07/28/2022	6,980
Morgan Stanley Capital Services LLC	GBP 1,076	USD 1,405	06/09/2022	48,866
Morgan Stanley Capital Services LLC	EUR 7,434	USD 7,992	08/16/2022	(22,009)
UBS AG	CAD 1,020	USD 816	07/21/2022	9,465
				\$ (119,923)
			Wertsteigerung	\$ 79,078
			Wertminderung	\$ (199,001)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

- (a) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (b) Zahlungen in Sachwerten (PIK).
- (c) Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2022.
- (d) Not leidend.
- (e) Tagesgeld.

Währungskürzel:

- AUD – Australian Dollar
 CAD – Canadian Dollar
 CHF – Swiss Franc
 CNH – Chinese Yuan Renminbi (Offshore)
 EUR – Euro
 GBP – Great British Pound
 JPY – Japanese Yen
 SGD – Singapore Dollar
 USD – United States Dollar

Glossar:

- BOBL – Bundesobligationen
 CBT – Chicago Board of Trade
 CMBS – Commercial Mortgage-Backed Securities
 PJSC – Public Joint Stock Company
 REIT – Real Estate Investment Trust

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
IT-DIENSTLEISTUNGEN			
Automatic Data Processing, Inc.	93	\$ 20,733	0.8%
Capgemini SE	326	63,346	2.4
Fidelity National Information Services, Inc.	332	34,694	1.3
Genpact Ltd.	367	16,284	0.6
Mastercard, Inc. - Class A	60	21,472	0.8
Nomura Research Institute Ltd.	700	19,146	0.7
Paychex, Inc.	334	41,359	1.5
Visa, Inc. - Class A	104	22,066	0.8
		<u>239,100</u>	<u>8.9</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Analog Devices, Inc.	206	34,690	1.3
Broadcom, Inc.	128	74,256	2.8
KLA Corp.	49	17,878	0.7
Taiwan Semiconductor Manufacturing Co., Ltd. (Sponsored ADR)	179	17,059	0.6
Texas Instruments, Inc.	89	15,732	0.6
		<u>159,615</u>	<u>6.0</u>
SOFTWARE			
Adobe, Inc.	136	56,641	2.1
Autodesk, Inc.	85	17,659	0.7
Constellation Software, Inc./Canada	23	36,200	1.3
Microsoft Corp.	630	171,278	6.4
NortonLifeLock, Inc.	1,284	31,252	1.2
Oracle Corp.	704	50,632	1.9
Oracle Corp. Japan	200	12,108	0.4
VMware, Inc. - Class A	756	96,844	3.6
		<u>472,614</u>	<u>17.6</u>
TECHNOLOGIE - HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	613	91,239	3.4
		<u>962,568</u>	<u>35.9</u>
FINANZWERTE			
BANKEN			
Bank Leumi Le-Israel BM	4,509	44,894	1.7
DBS Group Holdings Ltd.	1,200	27,054	1.0
JPMorgan Chase & Co.	259	34,248	1.3
KBC Group NV	160	10,001	0.4
Mitsubishi UFJ Financial Group, Inc.	3,200	18,205	0.7
Nordea Bank Abp	1,080	10,993	0.4
Oversea-Chinese Banking Corp., Ltd.	2,400	20,705	0.7
Royal Bank of Canada	601	62,801	2.3
Toronto-Dominion Bank (The)	421	32,173	1.2
		<u>261,074</u>	<u>9.7</u>
KAPITALMÄRKTE			
CME Group, Inc. - Class A	75	14,912	0.6
Houlihan Lokey, Inc.	275	23,634	0.9
Partners Group Holding AG	16	17,216	0.6
S&P Global, Inc.	65	22,716	0.9
Singapore Exchange Ltd.	2,100	14,559	0.5
		<u>93,037</u>	<u>3.5</u>
VERSICHERUNGEN			
Admiral Group PLC	127	3,556	0.1
Insurance Australia Group Ltd.	4,773	14,944	0.6
Marsh & McLennan Cos., Inc.	190	30,390	1.1
Progressive Corp. (The)	315	37,605	1.4
Sampo Oyj - Class A	258	11,670	0.5
Willis Towers Watson PLC	127	26,806	1.0
		<u>124,971</u>	<u>4.7</u>
		<u>479,082</u>	<u>17.9</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
AbbVie, Inc.	240	35,369	1.3
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Getinge AB - Class B	392	11,376	0.4
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Anthem, Inc.	63	32,105	1.2
CVS Health Corp.	119	11,513	0.4

	Anteile	Wert (USD)	Nettover- mögen %
UnitedHealth Group, Inc.	86	\$ 42,723	1.6%
		<u>86,341</u>	<u>3.2</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Thermo Fisher Scientific, Inc.	26	14,757	0.6
PHARMAZEUTIKA			
Eli Lilly & Co.	68	21,314	0.8
Johnson & Johnson	202	36,265	1.3
Merck & Co., Inc.	590	54,298	2.0
Novo Nordisk A/S - Class B	577	64,076	2.4
Roche Holding AG (Genusschein)	163	55,549	2.1
		<u>231,502</u>	<u>8.6</u>
		<u>379,345</u>	<u>14.1</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
BCE, Inc.	154	8,390	0.3
Comcast Corp. - Class A	471	20,856	0.8
HKT Trust & HKT Ltd.	11,000	15,145	0.5
Nippon Telegraph & Telephone Corp.	600	18,331	0.7
		<u>62,722</u>	<u>2.3</u>
UNTERHALTUNG			
Electronic Arts, Inc.	143	19,827	0.8
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN			
Alphabet, Inc. - Class C	56	127,724	4.8
Auto Trader Group PLC	2,664	19,818	0.7
Kakaku.com, Inc.	300	5,912	0.2
Meta Platforms, Inc. - Class A	56	10,844	0.4
		<u>164,298</u>	<u>6.1</u>
		<u>246,847</u>	<u>9.2</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Coca-Cola Co. (The)	516	32,704	1.2
LEBENSMITTEL UND MASSENERZEUGNISSE – EINZELHANDEL			
Koninklijke Ahold Delhaize NV	813	22,419	0.9
Walmart, Inc.	173	22,253	0.8
Woolworths Group Ltd.	520	12,899	0.5
		<u>57,571</u>	<u>2.2</u>
LEBENSMITTELPRODUKTE			
Nestle SA (REG)	257	31,436	1.2
Salmar ASA	785	58,184	2.2
		<u>89,620</u>	<u>3.4</u>
HAUSHALTSPRODUKTE			
Procter & Gamble Co. (The)	258	38,153	1.4
KÖRPERPFLEGEPRODUKTE			
Unilever PLC	290	14,010	0.5
		<u>232,058</u>	<u>8.7</u>
INDUSTRIEGÜTER			
BAUPRODUKTE			
Assa Abloy AB - Class B	984	24,257	0.9
BAU- UND INGENIEURWESEN			
AECOM	355	24,797	0.9
ELEKTRISCHE AUSRÜSTUNG			
Generac Holdings, Inc.	28	6,918	0.3
Hubbell, Inc.	71	13,480	0.5
Prysmian SpA	394	12,726	0.5
Schneider Electric SE (Paris)	158	21,945	0.8
		<u>55,069</u>	<u>2.1</u>
PROFESSIONELLE DIENSTLEISTUNGEN			
Booz Allen Hamilton Holding Corp.	205	17,601	0.6
RELX PLC	1,275	36,411	1.4
Wolters Kluwer NV	170	16,774	0.6
		<u>70,786</u>	<u>2.6</u>
		<u>174,909</u>	<u>6.5</u>
NICHT-BASISKONSUMGÜTER			
EINZELHANDEL - INTERNET UND DIREKTVERTRIEB			
Amazon.com, Inc.	7	16,829	0.6
SPEZIALISIERTER EINZELHANDEL			
AutoZone, Inc.	28	57,670	2.2
Home Depot, Inc. (The)	71	21,495	0.8

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
Kingfisher PLC			5,062	\$ 16,811	0.6%
O'Reilly Automotive, Inc.			26	16,567	0.6
				<u>112,543</u>	<u>4.2</u>
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER					
LVMH Moët Hennessy Louis Vuitton SE			19	12,267	0.5
				<u>141,639</u>	<u>5.3</u>
IMMOBILIEN					
AKTIEN-IMMOBILIENINVESTMENTGESELLSCHAFTEN (REITS)					
Nippon Building Fund, Inc.			2	10,864	0.4
IMMOBILIEN-MANAGEMENT UND -ERSCHLISSUNG					
Vonovia SE			222	8,468	0.3
				<u>19,332</u>	<u>0.7</u>
VERSORGUNG					
STROMVERSORGBETRIEBE					
NextEra Energy, Inc.			147	11,126	0.4
Gesamtanlagen					
(Kosten \$2,934,417)				\$ 2,646,906	98.7%
Termineinlagen					
ANZ, London(a)	0.03 %	–		657	0.0
Bank of Nova Scotia, Toronto(a)	0.32 %	–		1,085	0.1
BNP Paribas, Paris(a)	(1.34)%	–		282	0.0
BNP Paribas, Paris(a)	(0.79)%	–		286	0.0
BNP Paribas, Paris(a)	(0.30)%	–		375	0.0
BNP Paribas, Paris(a)	0.00 %	–		273	0.0
BNP Paribas, Paris(a)	0.20 %	–		285	0.0
Deutsche Bank, Frankfurt(a)	(0.78)%	–		755	0.0
Hong Kong & Shanghai Bank, Singapore(a)	0.25 %	–		1,540	0.1
JPMorgan Chase, New York(a)	0.40 %	–		56,083	2.1
SEB, Stockholm(a)	0.01 %	–		653	0.0
Sumitomo, London(a)	0.43 %	–		450	0.0
				<u>62,724</u>	<u>2.3</u>
Termineinlagen insgesamt				<u>(26,634)</u>	<u>(1.0)</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten					
Nettovermögen				\$ 2,682,996	100.0%

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Bank of America, NA	GBP 9	USD 12	06/09/2022	\$ 523
Bank of America, NA	USD 6	GBP 5	06/09/2022	221
Bank of America, NA	USD 39	GBP 30	06/09/2022	(1,607)
Bank of America, NA	NOK 571	USD 65	06/17/2022	4,470
Bank of America, NA	SEK 211	USD 22	06/17/2022	793
Bank of America, NA	USD 12	NOK 111	06/17/2022	190
Bank of America, NA	USD 4	SEK 41	06/17/2022	56
Bank of America, NA	SGD 72	USD 53	07/08/2022	116
Bank of America, NA	CHF 6	USD 6	07/13/2022	181
Bank of America, NA	CHF 21	USD 21	07/13/2022	(495)
Bank of America, NA	USD 4	CHF 4	07/13/2022	182
Bank of America, NA	USD 74	JPY 9,682	07/15/2022	885
Bank of America, NA	CAD 50	USD 40	07/21/2022	445
Bank of America, NA	USD 26	AUD 36	07/21/2022	68
Bank of America, NA	USD 4	CAD 5	07/21/2022	77
Bank of America, NA	HKD 121	USD 15	07/22/2022	(6)
Bank of America, NA	USD 15	HKD 121	07/22/2022	2
Bank of America, NA	ILS 120	USD 36	07/25/2022	(421)
Bank of America, NA	USD 11	EUR 11	07/28/2022	416
				<u>\$ 6,096</u>
			Wertsteigerung	\$ 8,625
			Wertminderung	\$ (2,529)

(a) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar
CAD – Canadian Dollar
CHF – Swiss Franc
EUR – Euro
GBP – Great British Pound
HKD – Hong Kong Dollar
ILS – Israeli Shekel
JPY – Japanese Yen
NOK – Norwegian Krone
SEK – Swedish Krona
SGD – Singapore Dollar
USD – United States Dollar

Glossar:

ADR – American Depositary Receipt
CME – Chicago Mercantile Exchange
REG – Registered Shares
REIT – Real Estate Investment Trust

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Ahlstrom-Munksjo Holding 3 Oy	3.63%	02/04/2028	EUR 100	\$ 93,776	0.5%
Big River Steel LLC/BRS Finance Corp.	6.63%	01/31/2029	USD 90	91,038	0.5
Graphic Packaging International LLC	3.50%	03/15/2028	51	47,359	0.3
Novelis Sheet Ingot GmbH	3.38%	04/15/2029	EUR 100	94,852	0.5
Olympus Water US Holding Corp.	3.88%	10/01/2028	100	95,744	0.5
Olympus Water US Holding Corp.	5.38%	10/01/2029	100	87,544	0.5
Rimini Bidco SpA(a)	5.25%	12/14/2026	100	89,802	0.5
				<u>600,115</u>	<u>3.3</u>
INVESTITIONSGÜTER					
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	3.00%	09/01/2029	100	85,213	0.5
Ball Corp.	2.88%	08/15/2030	USD 105	90,816	0.5
Eco Material Technologies, Inc.	7.88%	01/31/2027	119	112,766	0.6
GFL Environmental, Inc.	4.75%	06/15/2029	100	91,271	0.5
Harsco Corp.	5.75%	07/31/2027	146	123,290	0.7
Madison IAQ LLC	5.88%	06/30/2029	130	101,776	0.6
Paprec Holding SA	3.50%	07/01/2028	EUR 100	99,486	0.5
PCF GmbH	4.75%	04/15/2026	100	95,112	0.5
Titan Holdings II BV	5.13%	07/15/2029	100	93,742	0.5
Verallia SA	1.88%	11/10/2031	100	89,612	0.5
				<u>983,084</u>	<u>5.4</u>
KOMMUNIKATIONSMEDIEN					
Altice Financing SA	5.00%	01/15/2028	USD 205	184,073	1.0
AMC Networks, Inc.	4.25%	02/15/2029	60	54,887	0.3
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	06/01/2033	25	21,536	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.75%	02/01/2032	255	227,265	1.2
Clear Channel Outdoor Holdings, Inc.	5.13%	08/15/2027	47	42,931	0.2
Clear Channel Outdoor Holdings, Inc.	7.75%	04/15/2028	55	46,209	0.3
CSC Holdings LLC	5.00%	11/15/2031	200	157,579	0.9
DISH DBS Corp.	5.25%	12/01/2026	72	61,052	0.3
DISH DBS Corp.	7.38%	07/01/2028	97	75,898	0.4
Gray Television, Inc.	4.75%	10/15/2030	100	88,889	0.5
iHeartCommunications, Inc.	4.75%	01/15/2028	100	90,187	0.5
Nexstar Media Inc.	4.75%	11/01/2028	60	56,567	0.3
Outfront Media Capital LLC/Outfront Media Capital Corp.	4.63%	03/15/2030	100	86,007	0.5
Scripps Escrow II, Inc.	5.38%	01/15/2031	60	52,247	0.3
Sirius XM Radio, Inc.	3.88%	09/01/2031	90	79,213	0.4
TEGNA, Inc.	5.00%	09/15/2029	60	59,244	0.3
Telenet Finance Luxembourg Notes SARL	3.50%	03/01/2028	EUR 100	101,511	0.6
Univision Communications, Inc.	4.50%	05/01/2029	USD 60	55,358	0.3
Univision Communications, Inc.	6.63%	06/01/2027	18	18,256	0.1
Urban One, Inc.	7.38%	02/01/2028	95	89,611	0.5
Ziggo Bond Co. BV	5.13%	02/28/2030	200	176,749	1.0
				<u>1,825,269</u>	<u>10.0</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Consolidated Communications, Inc.	6.50%	10/01/2028	120	104,735	0.6
Embarq Corp.	8.00%	06/01/2036	55	46,334	0.3
Frontier Communications Holdings LLC	8.75%	05/15/2030	21	22,096	0.1
Level 3 Financing, Inc.	3.75%	07/15/2029	210	179,330	1.0
Sprint Capital Corp.	8.75%	03/15/2032	105	136,333	0.7
Telecom Italia SpA/Milano	1.63%	01/18/2029	EUR 140	121,921	0.7
Telefonica Europe BV(b)	2.50%	02/05/2027	100	97,394	0.5
Vmed O2 UK Financing I PLC	4.75%	07/15/2031	USD 200	181,565	1.0
				<u>889,708</u>	<u>4.9</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Clarios Global LP	6.75%	05/15/2025	93	93,701	0.5
Clarios Global LP/Clarios US Finance Co.	8.50%	05/15/2027	83	82,752	0.5
Dana, Inc.	4.25%	09/01/2030	200	174,369	1.0
Faurecia SE	2.38%	06/15/2029	EUR 180	153,625	0.8
Ford Motor Co.	3.25%	02/12/2032	USD 447	378,117	2.1
Volvo Car AB	2.50%	10/07/2027	EUR 100	100,242	0.5
ZF Finance GmbH	2.00%	05/06/2027	200	180,952	1.0
				<u>1,163,758</u>	<u>6.4</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Cinemark USA, Inc.	5.88%	03/15/2026	USD 100	94,933	0.5
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Castle Uk Finco PLC(a)	5.25%	05/15/2028	EUR 100	101,556	0.6
Empire Communities Corp.	7.00%	12/15/2025	USD 40	35,886	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Forestar Group, Inc.	3.85%	05/15/2026	USD 60	\$ 54,950	0.3%
Maison Finco PLC	6.00%	10/31/2027	GBP 100	111,084	0.6
Mattamy Group Corp.	4.63%	03/01/2030	USD 100	82,902	0.5
Shea Homes LP/Shea Homes Funding Corp.	4.75%	02/15/2028	50	44,143	0.2
Travel + Leisure Co.	4.50%	12/01/2029	41	36,596	0.2
Travel + Leisure Co.	6.63%	07/31/2026	97	100,038	0.5
				<u>567,155</u>	<u>3.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
BCPE Ulysses Intermediate, Inc.(c)	7.75%	04/01/2027	60	48,383	0.3
Foundation Building Materials, Inc.	6.00%	03/01/2029	30	24,333	0.1
Gap, Inc. (The)	3.88%	10/01/2031	60	42,712	0.2
Maxeda DIY Holding BV	5.88%	10/01/2026	EUR 100	84,808	0.5
SRS Distribution, Inc.	6.13%	07/01/2029	USD 60	51,127	0.3
				<u>251,363</u>	<u>1.4</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Acadia Healthcare Co., Inc.	5.00%	04/15/2029	60	58,555	0.3
AdaptHealth LLC	5.13%	03/01/2030	100	86,965	0.5
AHP Health Partners, Inc.	5.75%	07/15/2029	60	47,222	0.3
Avantor Funding, Inc.	3.88%	07/15/2028	EUR 100	101,753	0.6
Casino Guichard Perrachon SA	5.25%	04/15/2027	100	85,746	0.5
Chrome Bidco SASU	3.50%	05/31/2028	100	96,862	0.5
Emergent BioSolutions, Inc.	3.88%	08/15/2028	USD 105	82,591	0.4
Grifols Escrow Issuer SA	3.88%	10/15/2028	EUR 100	96,831	0.5
ModivCare Escrow Issuer, Inc.	5.00%	10/01/2029	USD 100	91,081	0.5
Option Care Health, Inc.	4.38%	10/31/2029	60	54,815	0.3
Radiology Partners, Inc.	9.25%	02/01/2028	60	49,163	0.3
Syneos Health, Inc.	3.63%	01/15/2029	60	52,968	0.3
US Acute Care Solutions LLC	6.38%	03/01/2026	95	90,716	0.5
US Renal Care, Inc.	10.63%	07/15/2027	30	21,958	0.1
				<u>1,017,226</u>	<u>5.6</u>
ENERGIE					
Sunnova Energy Corp.	5.88%	09/01/2026	100	89,736	0.5
SONSTIGE INDUSTRIEWERTE					
American Builders & Contractors Supply Co., Inc.	4.00%	01/15/2028	60	56,528	0.3
Rexel SA	2.13%	06/15/2028	EUR 175	168,342	0.9
SIG PLC	5.25%	11/30/2026	100	99,574	0.6
				<u>324,444</u>	<u>1.8</u>
DIENSTLEISTUNGEN					
ADT Security Corp. (The)	4.13%	08/01/2029	USD 60	53,606	0.3
Block, Inc.	2.75%	06/01/2026	50	46,119	0.2
Block, Inc.	3.50%	06/01/2031	42	36,022	0.2
Cars.com, Inc.	6.38%	11/01/2028	95	85,758	0.5
Elior Group SA	3.75%	07/15/2026	EUR 100	90,577	0.5
La Financiere Atalian SASU	6.63%	05/15/2025	GBP 100	110,634	0.6
MPH Acquisition Holdings LLC	5.75%	11/01/2028	USD 110	97,916	0.5
Nielsen Finance LLC/Nielsen Finance Co.	4.75%	07/15/2031	125	119,719	0.7
Prime Security Services Borrower LLC/Prime Finance, Inc.	6.25%	01/15/2028	95	87,545	0.5
Sabre GLOB, Inc.	7.38%	09/01/2025	95	93,901	0.5
Techem Verwaltungsgesellschaft 674 mbH	6.00%	07/30/2026	EUR 113	117,421	0.6
TripAdvisor, Inc.	7.00%	07/15/2025	USD 37	38,255	0.2
				<u>977,473</u>	<u>5.3</u>
TECHNOLOGIE					
Avaya, Inc.	6.13%	09/15/2028	55	39,032	0.2
Boxer Parent Co., Inc.	7.13%	10/02/2025	55	53,606	0.3
Clarivate Science Holdings Corp.	4.88%	07/01/2029	60	53,669	0.3
Elastic NV	4.13%	07/15/2029	100	88,569	0.5
Pitney Bowes, Inc.	7.25%	03/15/2029	95	81,629	0.5
Playtika Holding Corp.	4.25%	03/15/2029	105	93,165	0.5
Rackspace Technology Global, Inc.	5.38%	12/01/2028	170	134,684	0.7
Virtusa Corp.	7.13%	12/15/2028	60	50,553	0.3
				<u>594,907</u>	<u>3.3</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
BCP V Modular Services Finance PLC	6.75%	11/30/2029	EUR 100	89,460	0.5
Kapla Holding SAS	3.38%	12/15/2026	100	94,773	0.5
Loxam SAS	4.50%	04/15/2027	100	94,345	0.5
				<u>278,578</u>	<u>1.5</u>
				<u>9,657,749</u>	<u>53.0</u>
FINANZINSTITUTE					
BANKWESEN					
Abanca Corp. Bancaria SA(b)	6.00%	01/20/2026	200	199,577	1.1
Banco Santander SA(b)	4.38%	01/14/2026	200	199,676	1.1
Bread Financial Holdings, Inc.	7.00%	01/15/2026	USD 55	53,803	0.3

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
CaixaBank SA(b)	5.88%	10/09/2027	EUR 200	\$ 209,547	1.2%
Intesa Sanpaolo SpA(b)	5.50%	03/01/2028	250	245,513	1.3
				<u>908,116</u>	<u>5.0</u>
FINANZEN					
Navient Corp.	5.63%	08/01/2033	USD 105	82,386	0.5
VERSICHERUNGEN					
UnipolSai Assicurazioni SpA(b)	6.38%	04/27/2030	EUR 200	207,611	1.1
REITs					
Aedas Homes Opco SLU	4.00%	08/15/2026	100	97,290	0.5
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	4.50%	04/01/2027	USD 150	140,466	0.8
Fastighets AB Balder	2.87%	06/02/2081	EUR 235	190,208	1.1
Heimstaden Bostad AB(b)	3.00%	10/29/2027	104	78,357	0.4
Iron Mountain, Inc.	5.63%	07/15/2032	USD 95	90,777	0.5
Via Celere Desarrollos Inmobiliarios SA.	5.25%	04/01/2026	EUR 100	98,531	0.6
Vivion Investments SARL	3.00%	08/08/2024	100	96,778	0.5
				<u>792,407</u>	<u>4.4</u>
				<u>1,990,520</u>	<u>11.0</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
EDP - Energias de Portugal SA, Series NC8	1.88%	03/14/2082	200	167,783	0.9
				<u>11,816,052</u>	<u>64.9</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Bank of Ireland Group PLC	1.38%	08/11/2031	100	95,527	0.5
Deutsche Bank AG	5.63%	05/19/2031	100	111,370	0.6
ING Groep NV(b)	5.75%	11/16/2026	USD 200	192,868	1.0
KBC Group NV(b)	4.25%	10/24/2025	EUR 200	201,020	1.1
Natwest Group PLC(b)	5.13%	05/12/2027	GBP 200	230,690	1.3
Svenska Handelsbanken AB(b)	4.75%	03/01/2031	USD 200	179,364	1.0
UBS Group AG(b)	4.88%	02/12/2027	200	180,311	1.0
UniCredit SpA(b)	7.50%	06/03/2026	EUR 200	218,959	1.2
				<u>1,410,109</u>	<u>7.7</u>
FINANZEN					
Huarong Finance 2017 Co., Ltd.(b)	4.00%	11/07/2022	USD 200	199,400	1.1
VERSICHERUNGEN					
Centene Corp.	2.50%	03/01/2031	210	179,389	1.0
Liberty Mutual Group, Inc.	4.13%	12/15/2051	60	52,585	0.3
				<u>231,974</u>	<u>1.3</u>
REITs					
MPT Operating Partnership LP/MPT Finance Corp.	5.00%	10/15/2027	140	138,763	0.8
SBB Treasury Oyj	1.13%	11/26/2029	EUR 180	132,402	0.7
				<u>271,165</u>	<u>1.5</u>
				<u>2,112,648</u>	<u>11.6</u>
INDUSTRIE					
GRUNDSTOFFE					
Suzano Austria GmbH, Series DM3N	3.13%	01/15/2032	USD 200	166,940	0.9
INVESTITIONSGÜTER					
Cellnex Telecom SA.	1.88%	06/26/2029	EUR 100	89,459	0.5
KOMMUNIKATIONSMEDIEN					
Netflix, Inc.	3.63%	05/15/2027	100	106,770	0.6
KOMMUNIKATION/TELEKOMMUNIKATION					
T-Mobile USA, Inc.	3.00%	02/15/2041	USD 110	86,599	0.5
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Nemak SAB de CV	2.25%	07/20/2028	EUR 200	166,400	0.9
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Macy's Retail Holdings LLC	5.88%	04/01/2029	USD 55	51,784	0.3
TECHNOLOGIE					
Nokia Oyj	6.63%	05/15/2039	43	45,401	0.2
				<u>713,353</u>	<u>3.9</u>
				<u>2,826,001</u>	<u>15.5</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
GRUNDSTOFFE					
Klabın Austria GmbH	3.20%	01/12/2031	200	162,950	0.9

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
INVESTITIONSGÜTER					
Cemex SAB de CV(b)	5.13%	06/08/2026	USD 200	\$ 183,362	1.0%
IHS Holding Ltd.	6.25%	11/29/2028	200	182,480	1.0
				<u>365,842</u>	<u>2.0</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Axtel SAB de CV	6.38%	11/14/2024	200	187,000	1.0
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Rede D'or Finance Sarl	4.95%	01/17/2028	200	186,662	1.0
Teva Pharmaceutical Finance Co. LLC	6.15%	02/01/2036	200	183,750	1.0
				<u>370,412</u>	<u>2.0</u>
ENERGIE					
Azure Power Energy Ltd.	3.58%	08/19/2026	193	171,057	1.0
				<u>1,257,261</u>	<u>6.9</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025	200	195,000	1.1
Light Servicos de Eletricidade SA/Light Energia SA	4.38%	06/18/2026	200	183,600	1.0
ReNew Wind Energy AP2/ReNew Power Pvt Ltd. other 9 Subsidiaries	4.50%	07/14/2028	200	172,000	0.9
Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033	165	162,720	0.9
				<u>713,320</u>	<u>3.9</u>
FINANZINSTITUTE					
BANKWESEN					
Banco Bradesco SA/Cayman Islands	4.38%	03/18/2027	200	195,090	1.1
Banco do Brasil SA/Cayman(b)	9.00%	06/18/2024	200	209,052	1.1
				<u>404,142</u>	<u>2.2</u>
				<u>2,374,723</u>	<u>13.0</u>
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN					
NICHT STAATLICHE FESTVERZINSLICHE CMBS					
GS Mortgage Securities Trust, Series 2015-GC32, Class B	4.41%	07/10/2048	100	99,185	0.5
Wells Fargo Commercial Mortgage Trust, Series 2015-LC20, Class C	4.06%	04/15/2050	75	71,293	0.4
WFRBS Commercial Mortgage Trust, Series 2013-UBS1, Class C	5.02%	03/15/2046	100	99,597	0.6
				<u>270,075</u>	<u>1.5</u>
SCHWELLENMÄRKTE – STAATLICHE WERTPAPIERE					
GABUN					
Gabon Government International Bond	6.95%	06/16/2025	200	190,912	1.1
				<u>17,477,763</u>	<u>96.0</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
INDUSTRIE					
INVESTITIONSGÜTER					
Ctec II GmbH	5.25%	02/15/2030	EUR 100	89,304	0.5
Seche Environnement SA	2.25%	11/15/2028	100	95,380	0.5
				<u>184,684</u>	<u>1.0</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Laboratoire Eimer Selas	5.00%	02/01/2029	100	92,014	0.5
				<u>276,698</u>	<u>1.5</u>
Gesamtanlagen					
(Kosten \$20,099,352)				\$ 17,754,461	97.5%
Termineinlagen					
ANZ, London(d)	0.40 %	–		269,530	1.3
Sumitomo, London(d)	0.43 %	–		11,382	0.1
Sumitomo, Tokyo(d)	(0.78)%	–		9,699	0.1
				<u>290,611</u>	<u>1.5</u>
Termineinlagen insgesamt					
				<u>173,427</u>	<u>1.0</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten					
				<u>\$ 18,218,499</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Long					
U.S. Ultra Bond (CBT) Futures	09/21/2022	2	\$ 318,148	\$ 311,500	\$ (6,648)
Short					
U.S. T-Note 5 Yr (CBT) Futures	09/30/2022	27	3,049,625	3,049,734	(109)
U.S. T-Note 10 Yr (CBT) Futures	09/21/2022	2	258,805	256,969	1,836
					\$ (4,921)
				Wertsteigerung	\$ 1,836
				Wertminderung	\$ (6,757)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
Bank of America, NA	EUR 1,613	USD 1,702	06/30/2022	\$ (31,723)
Brown Brothers Harriman & Co.	USD 35	GBP 27	06/09/2022	(1,323)
Brown Brothers Harriman & Co.	EUR 558	USD 586	07/28/2022	(14,696)
Brown Brothers Harriman & Co.	USD 218	EUR 206	07/28/2022	3,856
Brown Brothers Harriman & Co.+	CHF 0*	USD 0*	06/13/2022	(9)
Brown Brothers Harriman & Co.+	EUR 0*	USD 0*	06/13/2022	(11)
Brown Brothers Harriman & Co.+	GBP 0*	USD 0*	06/13/2022	(11)
Brown Brothers Harriman & Co.+	USD 8	CHF 8	06/13/2022	246
Brown Brothers Harriman & Co.+	USD 34	EUR 32	06/13/2022	520
Brown Brothers Harriman & Co.+	USD 17	GBP 14	06/13/2022	294
Brown Brothers Harriman & Co.+	AUD 1	USD 0*	06/14/2022	(13)
Brown Brothers Harriman & Co.+	USD 18	AUD 26	06/14/2022	322
Brown Brothers Harriman & Co.+	HKD 0*	USD 0*	06/27/2022	0
Brown Brothers Harriman & Co.+	USD 17	CNH 115	06/27/2022	19
Brown Brothers Harriman & Co.+	USD 18	HKD 139	06/27/2022	3
Morgan Stanley Capital Services LLC	GBP 416	USD 543	06/09/2022	18,881
Morgan Stanley Capital Services LLC	EUR 1,487	USD 1,570	06/15/2022	(27,949)
Morgan Stanley Capital Services LLC	EUR 1,487	USD 1,572	07/15/2022	(29,072)
Morgan Stanley Capital Services LLC	EUR 840	USD 903	08/16/2022	(2,488)
				\$ (83,154)
			Wertsteigerung	\$ 24,141
			Wertminderung	\$ (107,295)

* Die Anzahl der Kontrakte beträgt weniger als 500.

- (a) Variabel verzinsliches Wertpapier. Der angegebene Zinssatz/Mindestzinssatz/Zinshöchstsatz galt zum 31. Mai 2022.
- (b) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (c) Zahlungen in Sachwerten (PIK).
- (d) Tagesgeld.

Währungskürzel:

- AUD – Australian Dollar
- CHF – Swiss Franc
- CNH – Chinese Yuan Renminbi (Offshore)
- EUR – Euro
- GBP – Great British Pound
- HKD – Hong Kong Dollar
- USD – United States Dollar

Glossar:

- CBT – Chicago Board of Trade
- CMBS – Commercial Mortgage-Backed Securities
- REIT – Real Estate Investment Trust

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS AUSRÜSTUNG			
Ciena Corp.	358,490	\$ 18,218,462	1.9%
Lumentum Holdings, Inc.	289,291	24,902,169	2.5
		<u>43,120,631</u>	<u>4.4</u>
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Flex Ltd.	1,534,788	26,198,831	2.7
Keysight Technologies, Inc.	129,762	18,893,347	1.9
TE Connectivity Ltd.	185,759	24,035,357	2.4
		<u>69,127,535</u>	<u>7.0</u>
IT-DIENSTLEISTUNGEN			
Block, Inc. - Class A	120,934	10,582,934	1.1
Maximus, Inc.	192,001	12,458,945	1.2
Visa, Inc. - Class A	98,663	20,933,329	2.1
		<u>43,975,208</u>	<u>4.4</u>
HALBLEITER UND HALBLEITER AUSRÜSTUNG			
Monolithic Power Systems, Inc.	49,461	22,276,740	2.3
NVIDIA Corp.	74,681	13,944,436	1.4
NXP Semiconductors NV	119,739	22,721,673	2.3
Wolfspeed, Inc.	137,444	10,339,912	1.0
		<u>69,282,761</u>	<u>7.0</u>
SOFTWARE			
Adobe, Inc.	42,492	17,697,068	1.8
ANSYS, Inc.	44,639	11,622,210	1.2
Microsoft Corp.	99,074	26,935,249	2.7
		<u>56,254,527</u>	<u>5.7</u>
TECHNOLOGIE - HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	149,678	22,278,073	2.3
		<u>304,038,735</u>	<u>30.8</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Alcon, Inc.	304,447	22,751,325	2.3
Becton Dickinson and Co.	114,800	29,365,840	3.0
Koninklijke Philips NV (ADR)	449,141	11,646,226	1.2
STERIS PLC	114,406	26,107,449	2.6
		<u>89,870,840</u>	<u>9.1</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Laboratory Corp. of America Holdings	68,050	16,789,296	1.7
UnitedHealth Group, Inc.	36,326	18,046,030	1.8
		<u>34,835,326</u>	<u>3.5</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Bio-Rad Laboratories, Inc. - Class A	38,540	20,726,427	2.1
Bruker Corp.	298,954	18,678,646	1.9
Danaher Corp.	108,821	28,709,156	2.9
West Pharmaceutical Services, Inc.	55,151	17,117,767	1.8
		<u>85,231,996</u>	<u>8.7</u>
		<u>209,938,162</u>	<u>21.3</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Hexcel Corp.	333,276	19,146,706	2.0
BAUPRODUKTE			
Owens Corning	243,384	23,262,643	2.4
Trex Co., Inc.	251,785	16,043,740	1.6
		<u>39,306,383</u>	<u>4.0</u>
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Tetra Tech, Inc.	132,560	17,891,623	1.8
Waste Management, Inc.	193,782	30,716,385	3.1
		<u>48,608,008</u>	<u>4.9</u>
ELEKTRISCHE AUSRÜSTUNG			
Rockwell Automation, Inc.	87,066	18,562,471	1.9
Vestas Wind Systems A/S (Sponsored ADR)	2,990,592	25,210,691	2.5
		<u>43,773,162</u>	<u>4.4</u>
MASCHINEN			
Deere & Co.	69,348	24,811,327	2.5

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
Xylem, Inc./NY			137,231	\$ 11,561,712	1.2%
				36,373,039	3.7
				187,207,298	19.0
FINANZWERTE					
BANKEN					
SVB Financial Group			53,088	25,937,204	2.6
KAPITALMÄRKTE					
Intercontinental Exchange, Inc.			199,621	20,439,194	2.1
MSCI, Inc. - Class A			52,421	23,188,429	2.3
				43,627,623	4.4
VERSICHERUNGEN					
Aflac, Inc.			409,373	24,795,723	2.5
				94,360,550	9.5
NICHT-BASISKONSUMGÜTER					
KFZ-BESTANDTEILE					
Aptiv PLC			124,931	13,272,669	1.4
HAUSHALTSGEBRAUCHSGÜTER					
TopBuild Corp.			96,427	19,021,190	1.9
SPEZIALISIERTER EINZELHANDEL					
Home Depot, Inc. (The)			59,300	17,953,075	1.8
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER					
NIKE, Inc. - Class B			172,922	20,551,780	2.1
				70,798,714	7.2
VERSORGUNG					
STROMVERSORGUNGSBETRIEBE					
NextEra Energy, Inc.			323,939	24,518,943	2.5
WASSERVERSORGER					
American Water Works Co., Inc.			118,260	17,886,825	1.8
				42,405,768	4.3
IMMOBILIEN					
AKTIEN-IMMOBILIENINVESTMENTGESELLSCHAFTEN (REITS)					
SBA Communications Corp.			58,768	19,781,897	2.0
Gesamtanlagen					
(Kosten \$927,145,546)				\$928,531,124	94.1%
Termineinlagen					
ANZ, London(a)	0.03 %	-		36,273	0.0
BNP Paribas, Paris(a)	0.00 %	-		872	0.0
BNP Paribas, Paris(a)	0.32 %	-		989	0.0
Citibank, New York(a)	0.40 %	-		59,475,731	6.1
HSBC Bank PLC, Paris(a)	(0.78)%	-		424	0.0
Termineinlagen insgesamt				59,514,289	6.1
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				(1,731,516)	(0.2)
Nettovermögen				\$986,313,897	100.0%

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)		Im Austausch gegen (000)		Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.+.	CAD	1,083	USD	840	06/13/2022	\$ (15,964)
Brown Brothers Harriman & Co.+.	EUR	2,581	USD	2,718	06/13/2022	(54,228)
Brown Brothers Harriman & Co.+.	GBP	477	USD	588	06/13/2022	(12,715)
Brown Brothers Harriman & Co.+.	JPY	152	USD	1	06/13/2022	(13)
Brown Brothers Harriman & Co.+.	JPY	162	USD	1	06/13/2022	13
Brown Brothers Harriman & Co.+.	SGD	516	USD	372	06/13/2022	(4,853)
Brown Brothers Harriman & Co.+.	USD	7,348	CAD	9,496	06/13/2022	159,441
Brown Brothers Harriman & Co.+.	USD	25,790	EUR	24,383	06/13/2022	400,608
Brown Brothers Harriman & Co.+.	USD	6,364	GBP	5,138	06/13/2022	110,405
Brown Brothers Harriman & Co.+.	USD	1	JPY	98	06/13/2022	(7)
Brown Brothers Harriman & Co.+.	USD	26	JPY	3,352	06/13/2022	257
Brown Brothers Harriman & Co.+.	USD	12	SGD	17	06/13/2022	(11)
Brown Brothers Harriman & Co.+.	USD	4,598	SGD	6,365	06/13/2022	47,722
Brown Brothers Harriman & Co.+.	AUD	1,090	USD	761	06/14/2022	(21,704)
Brown Brothers Harriman & Co.+.	USD	8,127	AUD	11,530	06/14/2022	149,345
						\$ 758,296
					Wertsteigerung	\$ 867,791
					Wertminderung	\$ (109,495)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

(a) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar
CAD – Canadian Dollar
EUR – Euro
GBP – Great British Pound
JPY – Japanese Yen
SGD – Singapore Dollar
USD – United States Dollar

Glossar:

ADR – American Depositary Receipt
REIT – Real Estate Investment Trust

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INDUSTRIEGÜTER			
ELEKTRISCHE AUSRÜSTUNG			
Contemporary Amperex Technology Co., Ltd. - Class A	1,100	\$ 67,013	3.2%
Eve Energy Co., Ltd. - Class A	4,500	53,999	2.6
Jiangsu Zhongtian Technology Co., Ltd. - Class A (Nth SSE-SEHK)	17,400	47,786	2.3
Ming Yang Smart Energy Group Ltd.	14,500	55,093	2.6
NARI Technology Co., Ltd. - Class A	13,300	68,084	3.3
Ningbo Orient Wires & Cables Co., Ltd.	6,100	52,774	2.5
Qingdao TGOOD Electric Co., Ltd.	10,900	26,543	1.3
Xinjiang Goldwind Science & Technology Co., Ltd.	11,400	21,040	1.0
Xuji Electric Co., Ltd.	14,700	42,593	2.0
		<u>434,925</u>	<u>20.8</u>
INDUSTRIEKONZERNE			
China Baoan Group Co., Ltd.	19,300	33,886	1.6
MASCHINEN			
CIMC Enric Holdings Ltd.	30,000	31,492	1.5
Wuxi Lead Intelligent Equipment Co., Ltd. - Class A	4,500	32,495	1.6
		<u>63,987</u>	<u>3.1</u>
		<u>532,798</u>	<u>25.5</u>
VERSORGUNG			
GASVERSORGUNGSBETRIEBE			
ENN Energy Holdings Ltd.	3,600	55,078	2.6
Kunlun Energy Co., Ltd.	72,000	61,707	3.0
		<u>116,785</u>	<u>5.6</u>
UNABHÄNGIGE STROM- UND ERNEUERBARE ELEKTRIZITÄTSPRODUZENTEN			
China Datang Corp. Renewable Power Co., Ltd.	127,000	44,156	2.1
China Longyuan Power Group Corp., Ltd. - Class H	37,000	78,785	3.8
China Yangtze Power Co., Ltd. - Class A	20,200	72,616	3.5
Huaneng Lancang River Hydropower, Inc. - Class A (Nth SSE-SEHK)	57,400	61,012	2.9
Xinyi Energy Holdings Ltd.	116,000	63,815	3.0
		<u>320,384</u>	<u>15.3</u>
		<u>437,169</u>	<u>20.9</u>
NICHT-BASISKONSUMGÜTER			
KFZ-BESTANDTEILE			
Huizhou Desay Sv Automotive Co., Ltd.	2,200	41,738	2.0
Zhejiang Shuanghuan Driveline Co., Ltd.	11,500	42,779	2.0
		<u>84,517</u>	<u>4.0</u>
KRAFTFAHRZEUGE			
BYD Co., Ltd.	2,460	87,428	4.2
Great Wall Motor Co., Ltd. - Class H	34,000	61,107	2.9
NIO, Inc.	3,820	66,202	3.2
XPeng, Inc.	4,700	55,279	2.6
		<u>270,016</u>	<u>12.9</u>
		<u>354,533</u>	<u>16.9</u>
GRUNDSTOFFE			
CHEMIKALIEN			
Shanghai Putailai New Energy Technology Co., Ltd. - Class A	3,800	73,052	3.5
7Shenzhen Senior Technology Material Co., Ltd.	15,087	53,915	2.5
Suzhou TA&A Ultra Clean Technology Co., Ltd.	5,300	47,798	2.3
Yunnan Energy New Material Co., Ltd.	1,800	58,503	2.8
		<u>233,268</u>	<u>11.1</u>
METALL UND BERGBAU			
Ganfeng Lithium Co., Ltd. - Class A	4,700	83,514	4.0
		<u>316,782</u>	<u>15.1</u>
INFORMATIONSTECHNOLOGIE			
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Flat Glass Group Co., Ltd.	5,410	22,488	1.1
Hangzhou First Applied Material Co., Ltd. - Class A (Nth SSE-SEHK)	4,200	49,643	2.4
LONGi Green Energy Technology Co., Ltd. - Class A	4,600	54,216	2.6
Tianjin Zhonghuan Semiconductor Co., Ltd. - Class A	6,200	40,336	1.9
Trina Solar Co., Ltd.	6,422	61,178	2.9
Xinyi Solar Holdings Ltd.	12,000	21,299	1.0
		<u>249,160</u>	<u>11.9</u>

	Zinssatz	Datum	Wert (USD)	Nettover- mögen %
Gesamtanlagen				
(Kosten \$1,790,611)			\$ 1,890,442	90.3%
Termineinlagen				
Hong Kong & Shanghai Bank, Hong Kong(a)	0.00 %	–	199	0.0
Sumitomo, Tokyo(a)	0.40 %	–	180,927	8.6
Termineinlagen insgesamt			181,126	8.6
Sonstige Vermögenswerte abzüglich Verbindlichkeiten			22,883	1.1
Nettovermögen			\$ 2,094,451	100.0%

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)		Im Austausch gegen (000)		Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.+	AUD	3	USD	2	06/09/2022	\$ (34)
Brown Brothers Harriman & Co.+	CNH	3	USD	1	06/09/2022	3
Brown Brothers Harriman & Co.+	CNH	10	USD	2	06/09/2022	(12)
Brown Brothers Harriman & Co.+	EUR	2	USD	2	06/09/2022	(24)
Brown Brothers Harriman & Co.+	GBP	1	USD	1	06/09/2022	(13)
Brown Brothers Harriman & Co.+	SGD	3	USD	2	06/09/2022	(16)
Brown Brothers Harriman & Co.+	USD	22	AUD	31	06/09/2022	123
Brown Brothers Harriman & Co.+	USD	0*	AUD	0*	06/09/2022	0
Brown Brothers Harriman & Co.+	USD	3	CNH	18	06/09/2022	33
Brown Brothers Harriman & Co.+	USD	19	CNH	127	06/09/2022	(107)
Brown Brothers Harriman & Co.+	USD	21	EUR	20	06/09/2022	281
Brown Brothers Harriman & Co.+	USD	11	GBP	9	06/09/2022	58
Brown Brothers Harriman & Co.+	USD	23	SGD	31	06/09/2022	163
						\$ 455
					Wertsteigerung	\$ 661
					Wertminderung	\$ (206)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

(a) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar
 CNH – Chinese Yuan Renminbi (Offshore)
 EUR – Euro
 GBP – Great British Pound
 SGD – Singapore Dollar
 USD – United States Dollar

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
INVESTMENTGESELLSCHAFTEN			
FONDS UND INVESTMENTTRUSTS			
AB FCP I - American Income Portfolio - Class SA	11,581	\$ 916,020	13.7%
AB SICAV I - US High Yield Portfolio - Class ZT	40,229	547,114	8.2
Invesco US High Yield Fallen Angels UCITS ETF	17,920	415,972	6.2
iShares Bloomberg Enhanced R	3,910	31,573	0.5
iShares Edge MSCI USA Value Factor UCITS ETF	26,570	235,330	3.5
iShares Fallen Angels High Yield Corp. Bond UCITS ETF	76,600	412,663	6.2
iShares Glb Cln Energy USD A	680	19,098	0.3
iShares S&P 500 Energy Sector UCITS ETF	1,370	11,303	0.2
iShares S&P 500 Materials	1,220	10,915	0.2
SPDR Refinitiv Global Convertible Bond UCITS ETF	23,030	968,481	14.5
		<u>3,568,469</u>	<u>53.5</u>
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS- AUSRÜSTUNG			
Arista Networks, Inc.	325	33,241	0.5
Motorola Solutions, Inc.	80	17,579	0.3
		<u>50,820</u>	<u>0.8</u>
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Amphenol Corp. - Class A	303	21,471	0.3
CDW Corp./DE	24	4,077	0.1
Cognex Corp.	133	6,440	0.1
Zebra Technologies Corp. - Class A	71	24,011	0.3
		<u>55,999</u>	<u>0.8</u>
IT-DIENSTLEISTUNGEN			
Amdocs Ltd.	53	4,605	0.1
Automatic Data Processing, Inc.	26	5,796	0.1
EPAM Systems, Inc.	67	22,681	0.3
Fidelity National Information Services, Inc.	101	10,555	0.2
Genpact Ltd.	216	9,584	0.1
Mastercard, Inc. - Class A	15	5,368	0.1
Paychex, Inc.	75	9,287	0.1
VeriSign, Inc.	24	4,189	0.1
Visa, Inc. - Class A	485	102,903	1.5
		<u>174,968</u>	<u>2.6</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Advanced Micro Devices, Inc.	300	30,558	0.5
Analog Devices, Inc.	22	3,705	0.1
ASML Holding NV (ADR)	25	14,407	0.2
Broadcom, Inc.	18	10,442	0.1
Entegris, Inc.	200	22,192	0.3
KLA Corp.	17	6,202	0.1
NVIDIA Corp.	240	44,813	0.7
QUALCOMM, Inc.	586	83,927	1.3
Taiwan Semiconductor Manufacturing Co., Ltd. (Sponsored ADR)	27	2,573	0.0
Texas Instruments, Inc.	31	5,480	0.1
		<u>224,299</u>	<u>3.4</u>
SOFTWARE			
Adobe, Inc.	130	54,142	0.8
Atlassian Corp. PLC - Class A	30	5,320	0.1
Autodesk, Inc.	93	19,321	0.3
Fortinet, Inc.	116	34,120	0.5
Manhattan Associates, Inc.	62	7,498	0.1
Microsoft Corp.	780	212,059	3.2
NortonLifeLock, Inc.	342	8,324	0.1
Oracle Corp.	146	10,500	0.2
PTC, Inc.	153	17,829	0.3
ServiceNow, Inc.	25	11,687	0.2
Tyler Technologies, Inc.	43	15,300	0.2
VMware, Inc. - Class A	65	8,327	0.1
		<u>404,427</u>	<u>6.1</u>
TECHNOLOGIE - HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	130	19,349	0.3
		<u>929,862</u>	<u>14.0</u>
GESUNDHEITSWESSEN			
BIOTECHNOLOGIE			
AbbVie, Inc.	72	10,611	0.1
Vertex Pharmaceuticals, Inc.	265	71,192	1.1
		<u>81,803</u>	<u>1.2</u>

	Anteile	Wert (USD)	Nettover- mögen %
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
ABIOMED, Inc.	34	\$ 8,966	0.1%
Align Technology, Inc.	48	13,327	0.2
Edwards Lifesciences Corp.	357	36,003	0.6
IDEXX Laboratories, Inc.	74	28,980	0.4
Intuitive Surgical, Inc.	201	45,756	0.7
		<u>133,032</u>	<u>2.0</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Centene Corp.	37	3,013	0.0
CVS Health Corp.	56	5,418	0.1
McKesson Corp.	14	4,602	0.1
UnitedHealth Group, Inc.	194	96,375	1.4
		<u>109,408</u>	<u>1.6</u>
TECHNOLOGIE IM BEREICH GESUNDHEITSWESEN			
Veeva Systems, Inc. - Class A	135	22,985	0.4
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Illumina, Inc.	26	6,226	0.1
Mettler-Toledo International, Inc.	9	11,575	0.2
Thermo Fisher Scientific, Inc.	10	5,676	0.1
		<u>23,477</u>	<u>0.4</u>
PHARMAZEUTIKA			
Eli Lilly & Co.	22	6,896	0.1
Johnson & Johnson	43	7,720	0.1
Merck & Co., Inc.	133	12,240	0.2
Roche Holding AG (Sponsored ADR)	181	7,700	0.1
Zoetis, Inc.	396	67,688	1.0
		<u>102,244</u>	<u>1.5</u>
		<u>472,949</u>	<u>7.1</u>
NICHT-BASISKONSUMGÜTER			
DIVERSIFIZIERTE VERBRAUCHERDIENSTE			
Service Corp. International/US	45	3,151	0.1
HOTELS, RESTAURANTS UND FREIZEIT			
Chipotle Mexican Grill, Inc. - Class A	6	8,415	0.1
Domino's Pizza, Inc.	9	3,269	0.1
		<u>11,684</u>	<u>0.2</u>
EINZELHANDEL - INTERNET UND DIREKTVERTRIEB			
Amazon.com, Inc.	37	88,955	1.3
Etsy, Inc.	174	14,115	0.2
		<u>103,070</u>	<u>1.5</u>
SPEZIALISIERTER EINZELHANDEL			
AutoZone, Inc.	7	14,418	0.2
Burlington Stores, Inc.	61	10,266	0.2
Home Depot, Inc. (The)	188	56,917	0.9
O'Reilly Automotive, Inc.	13	8,283	0.1
		<u>89,884</u>	<u>1.4</u>
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
NIKE, Inc. - Class B	467	55,503	0.8
		<u>263,292</u>	<u>4.0</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
Comcast Corp. - Class A	164	7,262	0.1
Verizon Communications, Inc.	138	7,078	0.1
		<u>14,340</u>	<u>0.2</u>
UNTERHALTUNG			
Electronic Arts, Inc.	71	9,844	0.2
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN			
Alphabet, Inc. - Class C	73	166,497	2.5
Meta Platforms, Inc. - Class A	141	27,303	0.4
		<u>193,800</u>	<u>2.9</u>
		<u>217,984</u>	<u>3.3</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Coca-Cola Co. (The)	189	11,979	0.2
Monster Beverage Corp.	490	43,669	0.6
		<u>55,648</u>	<u>0.8</u>
LEBENSMITTEL UND MASSENERZEUGNISSE – EINZELHANDEL			
Costco Wholesale Corp.	118	55,014	0.8
Koninklijke Ahold Delhaize NV (Sponsored ADR)	210	5,815	0.1

	Anteile	Wert (USD)	Nettover- mögen %
Walmart, Inc.	74	\$ 9,518	0.2%
		<u>70,347</u>	<u>1.1</u>
LEBENSMITTELPRODUKTE			
General Mills, Inc.	35	2,445	0.0
HAUSHALTSPRODUKTE			
Procter & Gamble Co. (The)	73	10,795	0.2
TABAK			
Altria Group, Inc.	144	7,789	0.1
Philip Morris International, Inc.	81	8,606	0.1
		<u>16,395</u>	<u>0.2</u>
		<u>155,630</u>	<u>2.3</u>
INDUSTRIEGÜTER			
BAUPRODUKTE			
Allegion PLC	35	3,908	0.1
Trex Co., Inc.	148	9,430	0.1
		<u>13,338</u>	<u>0.2</u>
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Copart, Inc.	296	33,901	0.5
BAU- UND INGENIEURWESEN			
AECOM	52	3,632	0.1
ELEKTRISCHE AUSRÜSTUNG			
AMETEK, Inc.	131	15,913	0.2
INDUSTRIEKONZERNE			
Roper Technologies, Inc.	83	36,722	0.5
MASCHINEN			
IDEX Corp.	76	14,558	0.2
Oshkosh Corp.	25	2,323	0.1
		<u>16,881</u>	<u>0.3</u>
PROFESSIONELLE DIENSTLEISTUNGEN			
Booz Allen Hamilton Holding Corp.	56	4,808	0.1
RELX PLC (Sponsored ADR)	97	2,778	0.0
		<u>7,586</u>	<u>0.1</u>
		<u>127,973</u>	<u>1.9</u>
FINANZWERTE			
BANKEN			
JPMorgan Chase & Co.	72	9,521	0.1
US Bancorp	75	3,980	0.1
		<u>13,501</u>	<u>0.2</u>
KAPITALMÄRKTE			
CME Group, Inc. - Class A	20	3,977	0.0
Houlihan Lokey, Inc.	63	5,414	0.1
Intercontinental Exchange, Inc.	57	5,836	0.1
S&P Global, Inc.	12	4,194	0.1
		<u>19,421</u>	<u>0.3</u>
VERSICHERUNGEN			
Everest Re Group Ltd.	18	5,085	0.1
Marsh & McLennan Cos., Inc.	37	5,918	0.1
Progressive Corp. (The)	60	7,163	0.1
Selective Insurance Group, Inc.	34	2,696	0.0
Willis Towers Watson PLC	33	6,965	0.1
		<u>27,827</u>	<u>0.4</u>
		<u>60,749</u>	<u>0.9</u>
VERSORGUNG			
STROMVERSORGUNGSBETRIEBE			
Alliant Energy Corp.	35	2,234	0.0
American Electric Power Co., Inc.	74	7,550	0.1
		<u>9,784</u>	<u>0.1</u>
MEHRFACH-VERSORGUNGSBETRIEBE			
Ameren Corp.	77	7,330	0.1
CenterPoint Energy, Inc.	100	3,205	0.1
		<u>10,535</u>	<u>0.2</u>
		<u>20,319</u>	<u>0.3</u>
GRUNDSTOFFE			
CHEMIKALIEN			
Sherwin-Williams Co. (The)	55	14,742	0.2

	Zinssatz	Datum	Anteile	Wert (USD)	Nettovermögen %
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Shell PLC (ADR)			141	\$ 8,350	0.1%
IMMOBILIEN					
AKTIEN-IMMOBILIENINVESTMENTGESELLSCHAFTEN (REITS)					
Sun Communities, Inc.			8	1,313	0.0
				2,273,163	34.1
Gesamtanlagen				\$ 5,841,632	87.6%
(Kosten \$6,131,603)					
Termineinlagen					
JPMorgan Chase, New York(a)	0.40 %	–		557,481	8.3
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				271,432	4.1
Nettovermögen				\$ 6,670,545	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Long					
U.S. T-Note 2 Yr (CBT) Futures	09/30/2022	1	\$ 210,609	\$ 211,101	\$ 492
U.S. T-Note 10 Yr (CBT) Futures	09/21/2022	3	360,485	358,359	(2,126)
Short					
S&P 500 E-Mini Futures	06/17/2022	13	268,788	268,531	257
					\$ (1,377)
				Wertsteigerung	\$ 749
				Wertminderung	\$ (2,126)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)	
Brown Brothers Harriman & Co.	AUD 0*	USD 0*	06/27/2022	\$ (1)	
Brown Brothers Harriman & Co.	GBP 0*	USD 0*	06/27/2022	0	
Brown Brothers Harriman & Co.	USD 18	AUD 26	06/27/2022	260	
Brown Brothers Harriman & Co.	USD 18	CNH 119	06/27/2022	31	
Brown Brothers Harriman & Co.	USD 27	EUR 25	06/27/2022	60	
Brown Brothers Harriman & Co.	USD 9	GBP 7	06/27/2022	81	
Brown Brothers Harriman & Co.	USD 0*	GBP 0*	06/27/2022	0	
Brown Brothers Harriman & Co.	USD 28	SGD 39	06/27/2022	74	
Brown Brothers Harriman & Co.	USD 0*	SGD 0*	06/27/2022	0	
				\$ 505	
				Wertsteigerung	\$ 506
				Wertminderung	\$ (1)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

VERKAUFTE KAUFPTIONEN

Bezeichnung	Ausübungspreis	Fälligkeit	Kontrakte	Prämien erhalten	Marktwert
S&P 500 Index (b)	USD 4,025	06/17/2022	2	\$ 21,946	\$ (31,220)

VERKAUFTE VERKAUFPTIONEN

Bezeichnung	Ausübungspreis	Fälligkeit	Kontrakte	Prämien erhalten	Marktwert
S&P 500 Index (b)	USD 4,025	06/17/2022	2	\$ 25,805	\$ (9,690)

ZENTRAL ABGERECHNETE CREDIT-DEFAULT-SWAPS

Clearing-Broker/(Börse)	Referenz-Obligation	Abschlussdatum	Nomineller Betrag (000)	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Verkaufskontrakte					
Citigroup Global Markets, Inc./(INTRCONX)	CDX-NAHY Series 38, 5 Year Index	06/20/2027	USD 260	\$ 4,214	\$ (4,502)

* Die Anzahl der Kontrakte beträgt weniger als 500.

(a) Tagesgeld.

(b) Ein Kontrakt bezieht sich auf 1 Anteil.

Währungskürzel:

AUD – Australian Dollar

CNH – Chinese Yuan Renminbi (Offshore)

EUR – Euro

GBP – Great British Pound

SGD – Singapore Dollar

USD – United States Dollar

Glossar:

ADR – American Depositary Receipt

CBT – Chicago Board of Trade

CDX-NAHY – North American High Yield Credit Default Swap Index

ETF – Exchange Traded Fund

INTRCONX – Inter-Continental Exchange

MSCI – Morgan Stanley Capital International

REIT – Real Estate Investment Trust

SPDR – Standard & Poor's Depository Receipt

UCITS – Undertaking for Collective Investment in Transferable Securities

(Diese Seite wurde absichtlich frei gelassen.)

ZUSAMMENSETZUNG DES FONDSVERMÖGENS

31. Mai 2022

AB SICAV I

	International Health Care Portfolio (USD)	International Technology Portfolio (USD)	Global Real Estate Securities Portfolio (USD)
VERMÖGENSWERTE			
Anlagen in Wertpapiere zum Wert	\$ 2,865,762,828	\$ 1,145,012,338	\$ 43,622,260
Termineinlagen	113,680,461	27,478,107	740,808
Von der Hinterlegungsstelle/dem Broker gehaltene Barmittel	1,003,599	1,570,824	-0-
Forderungen aus verkauften Anlagewertpapieren	-0-	3,389,346	628,889
Unrealisierte Wertsteigerung aus Devisentermingeschäften	4,593,607	383,643	48,120
Dividenden- und Zinsforderungen	5,026,804	497,618	108,125
Forderungen aus verkauftem Anteilkapital	8,271,997	2,730,818	317,036
Unrealisierte Wertsteigerung aus Swaps	-0-	-0-	-0-
Forderung aus umgekehrtem Pensionsgeschäft	-0-	-0-	-0-
Für Swap-Kontrakte bezahlte Vorabgebühren	-0-	-0-	-0-
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	-0-	-0-	-0-
Zinsforderungen aus Swaps	-0-	-0-	-0-
Forderungen aus der Wertpapierleihe	219	19,917	55
Forderungen aus der Wertpapierleihe	-0-	-0-	-0-
Sonstige Forderungen	-0-	-0-	-0-
	<u>2,998,339,515</u>	<u>1,181,082,611</u>	<u>45,465,293</u>
VERBINDLICHKEITEN			
Verbindlichkeiten für gekaufte Anlagewertpapiere	38,394	9,298,113	602,918
Verbindlichkeiten für eingelöstes Anteilkapital	13,681,219	5,135,308	372,864
An die Hinterlegungsstelle/den Broker zahlbar	-0-	-0-	52,432
Unrealisierte Wertminderung aus Devisentermingeschäften	451,963	106,455	82,324
Unrealisierte Wertminderung aus Swaps	-0-	-0-	-0-
Zu zahlende Dividenden	116,168	-0-	38,468
Verbindlichkeiten für umgekehrte Pensionsgeschäfte	-0-	-0-	-0-
Für Swap-Kontrakte erhaltene Vorabgebühren	-0-	-0-	-0-
Verkaufte Optionen, zum Marktwert	-0-	-0-	-0-
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	-0-	-0-	-0-
Zinsaufwand für Swaps	-0-	-0-	-0-
Antizipative Passiva und andere Verbindlichkeiten	4,535,342	2,141,705	186,504
	<u>18,823,086</u>	<u>16,681,581</u>	<u>1,335,510</u>
NETTOVERMÖGEN	<u>\$ 2,979,516,429</u>	<u>\$ 1,164,401,030</u>	<u>\$ 44,129,783</u>

Siehe Anmerkungen zum Jahresabschluss.

Sustainable Global Thematic Portfolio (USD)	India Growth Portfolio (USD)	Euro High Yield Portfolio (EUR)	US Small and Mid-Cap Portfolio (USD)	Emerging Markets Multi-Asset Portfolio (USD)	RMB Income Plus Portfolio (CNH)	Short Duration High Yield Portfolio (USD)	Select US Equity Portfolio (USD)
\$ 3,309,994,141	\$ 121,762,480	€ 290,104,693	\$ 109,482,983	\$ 752,564,491	CNH 3,979,202,532	\$ 1,476,137,683	\$ 4,067,565,594
149,790,100	278,989	21,775,309	498,382	29,765,397	68,568,646	15,993,848	155,646,553
2,551,359	688,126	4,724,380	53,896	78,847,432	141,085,371	14,019,675	451,167
1,973	3,792	77,215	206,897	4,474,558	69,554,953	5,228,424	61,471,177
14,331,134	1,233	277,271	63,266	10,910,902	34,083,552	4,390,465	2,232,022
6,148,651	296,605	3,781,205	103,204	6,914,143	51,081,836	21,349,177	6,116,571
8,861,420	120,730	74,001	358,047	673,591	1,214,935	1,999,553	11,436,196
-0-	-0-	103,049	-0-	7,579,962	4,060,213	2,655,759	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	189,767	-0-	5,190,125	-0-	5,344,696	-0-
-0-	-0-	29,955	-0-	1,299,980	2,825,621	847,672	-0-
-0-	-0-	142,501	-0-	13,200	1,689,570	824,003	-0-
295,085	-0-	-0-	7	2,685	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	435,304	-0-	-0-	58	-0-	-0-	-0-
<u>3,491,973,863</u>	<u>123,587,259</u>	<u>321,279,346</u>	<u>110,766,682</u>	<u>898,236,524</u>	<u>4,353,367,229</u>	<u>1,548,790,955</u>	<u>4,304,919,280</u>
-0-	-0-	3,772,909	326,822	19,863,749	8,427,521	2,529,230	125,468,627
8,133,725	187,085	10,838,374	345,894	1,029,948	28,878,382	4,239,080	11,345,605
10,169,975	-0-	439,783	-0-	66,242,638	5,122,830	7,220,058	-0-
14,267,811	37	259,741	7,376	7,027,061	3,649,407	3,830,113	124,505
-0-	-0-	8,577	-0-	444,136	-0-	6,307,809	-0-
113,522	53	119,180	-0-	2,818,112	7,998,733	1,160,290	18,905
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	424,233	-0-	3,311,421	9,380,506	1,997,507	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	26,953	105,235	34,407	-0-
-0-	-0-	-0-	-0-	427,060	2,427,412	276,582	-0-
5,305,245	2,250,011	348,512	301,745	2,049,199	7,520,464	1,918,782	5,080,621
<u>37,990,278</u>	<u>2,437,186</u>	<u>16,211,309</u>	<u>981,837</u>	<u>103,240,277</u>	<u>73,510,490</u>	<u>29,513,858</u>	<u>142,038,263</u>
<u>\$ 3,453,983,585</u>	<u>\$ 121,150,073</u>	<u>€ 305,068,037</u>	<u>\$ 109,784,845</u>	<u>\$ 794,996,247</u>	<u>CNH 4,279,856,739</u>	<u>\$ 1,519,277,097</u>	<u>\$ 4,162,881,017</u>

ZUSAMMENSETZUNG DES FONDSVERMÖGENS (Fortsetzung)

31. Mai 2022

AB SICAV I

	Global Plus Fixed Income Portfolio (USD)	Select Absolute Alpha Portfolio (USD)	Emerging Market Local Currency Debt Portfolio (USD)
VERMÖGENSWERTE			
Anlagen in Wertpapiere zum Wert	\$ 852,365,337	\$ 928,928,659	\$ 43,556,072
Termineinlagen	23,837,296	145,346,323	7,355,080
Von der Hinterlegungsstelle/dem Broker gehaltene Barmittel	10,734,412	639,014	1,784,625
Forderungen aus verkauften Anlagewertpapieren	3,063,934	5,353,031	1,005,717
Unrealisierte Wertsteigerung aus Devisentermingeschäften	9,790,579	9,347,957	2,514,636
Dividenden- und Zinsforderungen	5,081,061	820,662	1,127,968
Forderungen aus verkauftem Anteilkapital	1,455,962	2,641,496	30,924
Unrealisierte Wertsteigerung aus Swaps	5,637,902	657,451	199,014
Forderung aus umgekehrtem Pensionsgeschäft	-0-	-0-	-0-
Für Swap-Kontrakte bezahlte Vorabgebühren	85,146	-0-	190
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	648,274	-0-	-0-
Zinsforderungen aus Swaps	156,951	-0-	451,016
Forderungen aus der Wertpapierleihe	-0-	-0-	-0-
Forderungen aus der Wertpapierleihe	-0-	-0-	-0-
Sonstige Forderungen	-0-	-0-	20,624
	<u>912,856,854</u>	<u>1,093,734,593</u>	<u>58,045,866</u>
VERBINDLICHKEITEN			
Verbindlichkeiten für gekaufte Anlagewertpapiere	30,135,554	69,357,394	1,796,760
Verbindlichkeiten für eingelöstes Anteilkapital	1,288,976	8,654,890	-0-
An die Hinterlegungsstelle/den Broker zahlbar	3,920,879	697,146	2,308,784
Unrealisierte Wertminderung aus Devisentermingeschäften	7,872,904	583,806	2,237,097
Unrealisierte Wertminderung aus Swaps	7,109,265	535,853	181,446
Zu zahlende Dividenden	85,210	-0-	437,106
Verbindlichkeiten für umgekehrte Pensionsgeschäfte	-0-	-0-	-0-
Für Swap-Kontrakte erhaltene Vorabgebühren	693,575	-0-	-0-
Verkaufte Optionen, zum Marktwert	-0-	-0-	8,315
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	91,724	92,065	30,429
Zinsaufwand für Swaps	25,274	27,768	475,907
Antizipative Passiva und andere Verbindlichkeiten	1,089,845	2,440,711	308,987
	<u>52,313,206</u>	<u>82,389,633</u>	<u>7,784,831</u>
NETTOVERMÖGEN	<u>\$ 860,543,648</u>	<u>\$ 1,011,344,960</u>	<u>\$ 50,261,035</u>

Siehe Anmerkungen zum Jahresabschluss.

Asia Pacific Local Currency Debt Portfolio (USD)	Emerging Market Corporate Debt Portfolio (USD)	US High Yield Portfolio (USD)	Low Volatility Equity Portfolio (USD)	Emerging Markets Low Volatility Equity Portfolio (USD)	Global Dynamic Bond Portfolio (GBP)	Concentrated US Equity Portfolio (USD)	Concentrated Global Equity Portfolio (USD)
\$ 29,198,667	\$ 117,388,229	\$ 154,542,605	\$ 4,697,358,508	\$ 650,518,392	£ 339,927,740	\$ 1,385,437,543	\$ 500,350,173
194,815	9,451,911	3,558,925	85,626,301	22,178,814	10,288,998	8,900,805	18,052,262
1,337,836	347,062	1,612,819	1,925,550	4,257,152	7,908,466	67,029	189
53,393	1,395,759	46,782	9,175,401	6,258,328	1,384,376	6,677,775	298
296,268	70,059	296,215	36,805,640	3,288	4,670,563	1,151,672	1,703,585
385,015	1,782,972	2,387,506	15,902,941	2,068,079	2,755,966	648,567	863,385
43,121	212,669	46,231	17,056,286	8,151	10,471	2,501,687	311,687
57,383	94,315	124,859	-0-	-0-	29,834	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	392,153	528,031	-0-	-0-	24,173	-0-	-0-
34,147	7,992	19,523	-0-	-0-	1,579,444	-0-	-0-
26,629	-0-	140,052	-0-	-0-	47,489	-0-	-0-
-0-	-0-	-0-	267,569	-0-	-0-	-0-	861
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	637	-0-	-0-	20,610	-0-	-0-
<u>31,627,274</u>	<u>131,143,121</u>	<u>163,304,185</u>	<u>4,864,118,196</u>	<u>685,292,204</u>	<u>368,648,130</u>	<u>1,405,385,078</u>	<u>521,282,440</u>
54,804	2,513,086	129,831	19,863,595	8,510,306	1,776,647	8,639,320	-0-
1,083	-0-	258,013	13,556,623	75,606	-0-	12,929,658	3,441,575
94,370	526,690	676,047	9,325,447	-0-	3,073,658	-0-	-0-
133,045	70,134	253,470	11,807,077	467	7,526,050	143,682	1,256,931
-0-	-0-	499,215	-0-	-0-	1,768,421	-0-	-0-
139,096	74,564	645,248	11,723,445	1,612	344,197	15,333,740	569,418
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	19,350	116,827	-0-	-0-	270,413	-0-	-0-
-0-	-0-	56,424	-0-	-0-	-0-	-0-	-0-
201,722	-0-	9,844	-0-	-0-	798,825	-0-	-0-
41,717	17,016	6,865	-0-	-0-	36,065	-0-	-0-
207,180	256,642	199,143	6,324,308	643,862	318,639	1,537,478	746,066
<u>873,017</u>	<u>3,477,482</u>	<u>2,850,927</u>	<u>72,600,495</u>	<u>9,231,853</u>	<u>15,912,915</u>	<u>38,583,878</u>	<u>6,013,990</u>
<u>\$ 30,754,257</u>	<u>\$ 127,665,639</u>	<u>\$ 160,453,258</u>	<u>\$ 4,791,517,701</u>	<u>\$ 676,060,351</u>	<u>£ 352,735,215</u>	<u>\$ 1,366,801,200</u>	<u>\$ 515,268,450</u>

ZUSAMMENSETZUNG DES FONDSVERMÖGENS (Fortsetzung)

31. Mai 2022

AB SICAV I

	Global Core Equity Portfolio (USD)	Asia Income Opportunities Portfolio (USD)	Global Income Portfolio (USD)
VERMÖGENSWERTE			
Anlagen in Wertpapiere zum Wert	\$ 1,320,686,493	\$ 580,800,636	\$ 121,046,161
Termineinlagen	3,952,916	15,506,645	2,262,512
Von der Hinterlegungsstelle/dem Broker gehaltene Barmittel	-0-	5,625,993	3,104,479
Forderungen aus verkauften Anlagewertpapieren	1,194,760	15,689,396	12,010
Unrealisierte Wertsteigerung aus Devisentermingeschäften	2,361,700	255,379	324,818
Dividenden- und Zinsforderungen	2,511,971	8,966,673	1,655,152
Forderungen aus verkauftem Anteilkapital	1,035,627	-0-	242
Unrealisierte Wertsteigerung aus Swaps	-0-	307,661	250,326
Forderung aus umgekehrtem Pensionsgeschäft	-0-	-0-	-0-
Für Swap-Kontrakte bezahlte Vorabgebühren	-0-	104,683	385,301
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	-0-	27,070	188,100
Zinsforderungen aus Swaps	-0-	204,654	71,785
Forderungen aus der Wertpapierleihe	21,676	-0-	-0-
Forderungen aus der Wertpapierleihe	-0-	-0-	-0-
Sonstige Forderungen	-0-	-0-	401,396
	<u>1,331,765,143</u>	<u>627,488,790</u>	<u>129,702,282</u>
VERBINDLICHKEITEN			
Verbindlichkeiten für gekaufte Anlagewertpapiere	410,771	9,940,754	289,374
Verbindlichkeiten für eingelöstes Anteilkapital	2,002,196	33,945	-0-
An die Hinterlegungsstelle/den Broker zahlbar	18,425	2,185,551	396,372
Unrealisierte Wertminderung aus Devisentermingeschäften	591,676	70,666	217,265
Unrealisierte Wertminderung aus Swaps	-0-	-0-	901,085
Zu zahlende Dividenden	783,433	3,182,660	635,577
Verbindlichkeiten für umgekehrte Pensionsgeschäfte	-0-	-0-	19,299,975
Für Swap-Kontrakte erhaltene Vorabgebühren	-0-	1,158,786	815,407
Verkaufte Optionen, zum Marktwert	-0-	-0-	-0-
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	-0-	807,836	225,727
Zinsaufwand für Swaps	-0-	392,579	30,478
Antizipative Passiva und andere Verbindlichkeiten	1,167,960	195,582	239,243
	<u>4,974,461</u>	<u>17,968,359</u>	<u>23,050,503</u>
NETTOVERMÖGEN	<u>\$ 1,326,790,682</u>	<u>\$ 609,520,431</u>	<u>\$ 106,651,779</u>

Siehe Anmerkungen zum Jahresabschluss.

Multi-Strategy Alternative Portfolio (USD)	European Equity Portfolio (EUR)	Eurozone Equity Portfolio (EUR)	American Growth Portfolio (USD)	All Market Income Portfolio (USD)	China A Shares Equity Portfolio (CNH)	China Bond Portfolio (CNH)	Financial Credit Portfolio (USD)
\$ 39,476,888	€ 579,797,360	€ 594,279,359	\$ 6,238,409,494	\$ 1,388,143,987	CNH 589,675,801	CNH 391,762,814	149,888,654
3,368,601	14,156,667	9,458,420	164,064,800	91,176,694	15	-0-	2,023,299
15,872,724	187,808	-0-	1,357,966	54,291,069	11,787,832	12,450,952	-0-
6,064,054	2,742,975	3,912,579	24,742,680	940,253	364,415	-0-	-0-
2,742,603	564,077	320,085	5,511,787	9,192,265	69,175	-0-	1,488,703
79,378	2,895,914	3,182,412	1,815,526	10,979,157	256,162	4,431,688	1,842,312
-0-	3,253,373	18,267,401	36,601,323	10,667,729	249,692	-0-	-0-
1,793,070	-0-	-0-	-0-	23,415,588	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	10,909,879	-0-	-0-	-0-
614,389	-0-	-0-	-0-	3,038,698	-0-	-0-	-0-
97,801	-0-	-0-	-0-	3,070,728	-0-	-0-	-0-
51	55,555	62,573	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
<u>70,109,559</u>	<u>603,653,729</u>	<u>629,482,829</u>	<u>6,472,503,576</u>	<u>1,605,826,047</u>	<u>602,403,092</u>	<u>408,645,454</u>	<u>155,242,968</u>
5,517,836	2,577,939	14,763,628	-0-	1,229,419	649,388	-0-	1,384,184
-0-	3,625,197	1,440,683	69,824,147	4,206,450	5,044	-0-	1,898
2,478,091	-0-	-0-	224,692	27,737,522	-0-	-0-	-0-
1,741,117	1,398,432	982,217	743,610	6,669,664	6,027	-0-	895,014
1,700,173	-0-	-0-	-0-	26,074,624	-0-	-0-	-0-
-0-	450,599	251,538	903,733	10,694,066	638	1,046,174	541,787
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	8,084,650	-0-	-0-	-0-
-0-	-0-	-0-	-0-	7,319,901	-0-	-0-	-0-
323,153	-0-	-0-	-0-	2,963,128	-0-	-0-	-0-
82,926	-0-	-0-	-0-	756,317	-0-	-0-	-0-
263,467	734,738	945,357	7,847,337	2,944,826	3,521,302	1,302,118	152,634
<u>12,106,763</u>	<u>8,786,905</u>	<u>18,383,423</u>	<u>79,543,519</u>	<u>98,680,567</u>	<u>4,182,399</u>	<u>2,348,292</u>	<u>2,975,517</u>
<u>\$ 58,002,796</u>	<u>€ 594,866,824</u>	<u>€ 611,099,406</u>	<u>\$ 6,392,960,057</u>	<u>\$ 1,507,145,480</u>	<u>CNH 598,220,693</u>	<u>CNH 406,297,162</u>	<u>\$ 152,267,451</u>

ZUSAMMENSETZUNG DES FONDSVERMÖGENS (Fortsetzung)

31. Mai 2022

AB SICAV I

	Low Volatility Total Return Equity Portfolio (USD)	Sustainable Global Thematic Credit Portfolio (EUR)	Sustainable European Thematic Portfolio (EUR)
VERMÖGENSWERTE			
Anlagen in Wertpapiere zum Wert	\$ 107,994,258	€ 90,520,223	€ 2,206,885
Termineinlagen	265,627	3,833,495	172,831
Von der Hinterlegungsstelle/dem Broker gehaltene Barmittel	188,487	161,228	-0-
Forderungen aus verkauften Anlagewertpapieren	1,830,244	188,040	-0-
Unrealisierte Wertsteigerung aus Devisentermingeschäften	1,394,675	1,274,339	6,800
Dividenden- und Zinsforderungen	332,044	774,432	6,877
Forderungen aus verkauftem Anteilkapital	1,757	318,032	-0-
Unrealisierte Wertsteigerung aus Swaps	-0-	27,447	-0-
Forderung aus umgekehrtem Pensionsgeschäft	-0-	-0-	-0-
Für Swap-Kontrakte bezahlte Vorabgebühren	-0-	-0-	-0-
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	1,636,671	380,611	-0-
Zinsforderungen aus Swaps	-0-	3,796	-0-
Forderungen aus der Wertpapierleihe	-0-	-0-	-0-
Forderungen aus der Wertpapierleihe	-0-	-0-	-0-
Sonstige Forderungen	-0-	-0-	7,484
	113,643,763	97,481,643	2,400,877
VERBINDLICHKEITEN			
Verbindlichkeiten für gekaufte Anlagewertpapiere	497,740	1,328,369	-0-
Verbindlichkeiten für eingelöstes Anteilkapital	119,490	95,820	-0-
An die Hinterlegungsstelle/den Broker zahlbar	3,640,592	496,289	-0-
Unrealisierte Wertminderung aus Devisentermingeschäften	533,573	864,873	5,445
Unrealisierte Wertminderung aus Swaps	-0-	53,959	-0-
Zu zahlende Dividenden	23,266	336,694	-0-
Verbindlichkeiten für umgekehrte Pensionsgeschäfte	-0-	-0-	-0-
Für Swap-Kontrakte erhaltene Vorabgebühren	-0-	-0-	-0-
Verkaufte Optionen, zum Marktwert	-0-	-0-	-0-
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	102,738	143,233	-0-
Zinsaufwand für Swaps	-0-	5,987	-0-
Antizipative Passiva und andere Verbindlichkeiten	286,917	101,391	58,314
	5,204,316	3,426,615	63,759
NETTOVERMÖGEN	\$ 108,439,447	€ 94,055,028	€ 2,337,118

Siehe Anmerkungen zum Jahresabschluss.

Event Driven Portfolio (USD)	Sustainable All Market Portfolio (EUR)	Arya European Alpha Portfolio (EUR)	Short Duration Income Portfolio (USD)	Sustainable Income Portfolio (USD)	Global Low Carbon Equity Portfolio (USD)	Climate High Income Portfolio (USD)	Sustainable US Thematic Portfolio (USD)
\$ 168,009,881	€ 96,937,940	€ 150,201,660	\$ 104,647,772	\$ 97,289,015	\$ 2,646,906	\$ 17,754,461	\$ 928,531,124
8,571,780	2,497,195	25,209,345	2,287,280	1,832,419	62,724	290,611	59,514,289
74,627,009	396,155	5,725,766	1,284,661	261,726	560	44,104	33,536
30,134	2,250,140	-0-	-0-	1,715	-0-	-0-	870
4,879,170	705,312	58,430	298	79,078	8,625	24,141	867,791
-0-	259,898	-0-	1,269,596	1,068,973	6,284	271,760	1,059,649
-0-	9,671	-0-	-0-	4,039	-0-	-0-	1,138,675
5,109,523	-0-	9,123,285	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	19,699,500	-0-	-0-	-0-	-0-
-0-	-0-	-0-	428,162	-0-	-0-	-0-	-0-
-0-	1,186,156	-0-	33,032	189,916	-0-	1,836	-0-
341,531	-0-	397,181	82,394	-0-	-0-	-0-	-0-
-0-	77	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	24,213	7,234	7,242	-0-
-0-	53,415	-0-	38,183	56,170	6,652	41,627	-0-
<u>261,569,028</u>	<u>104,295,959</u>	<u>190,715,667</u>	<u>129,770,878</u>	<u>100,807,264</u>	<u>2,738,985</u>	<u>18,435,782</u>	<u>991,145,934</u>
1,439,752	1,614,773	-0-	19,592,500	322,456	-0-	-0-	-0-
-0-	128,655	-0-	-0-	14,448	-0-	-0-	3,481,419
569,000	743,050	4,436,517	208,091	18,333	-0-	-0-	-0-
213,285	58,925	56,185	23,871	199,001	2,529	107,295	109,495
5,834,562	-0-	5,452,156	316,630	-0-	-0-	-0-	-0-
-0-	131	-0-	74	48,929	-0-	298	20
-0-	-0-	-0-	14,660,781	-0-	-0-	-0-	-0-
-0-	-0-	-0-	274,487	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	70,235	-0-	13,946	275,478	-0-	6,757	-0-
360,757	-0-	837,987	-0-	-0-	-0-	-0-	-0-
284,625	95,964	241,815	95,436	106,324	53,460	102,933	1,241,103
<u>8,701,981</u>	<u>2,711,733</u>	<u>11,024,660</u>	<u>35,185,816</u>	<u>984,969</u>	<u>55,989</u>	<u>217,283</u>	<u>4,832,037</u>
<u>\$ 252,867,047</u>	<u>€ 101,584,226</u>	<u>€ 179,691,007</u>	<u>\$ 94,585,062</u>	<u>\$ 99,822,295</u>	<u>\$ 2,682,996</u>	<u>\$ 18,218,499</u>	<u>\$ 986,313,897</u>

ZUSAMMENSETZUNG DES FONDSVERMÖGENS (Fortsetzung)

31. Mai 2022

AB SICAV I

	China Net Zero Solutions Portfolio (USD)	American Multi-Asset Portfolio (USD)	Kombiniert (USD)
VERMÖGENSWERTE			
Anlagen in Wertpapiere zum Wert	\$ 1,890,442	\$ 5,841,632	\$ 37,615,975,456*
Termineinlagen	181,126	557,481	1,288,790,925
Von der Hinterlegungsstelle/dem Broker gehaltene Barmittel	159,557	262,695	327,379,687
Forderungen aus verkauften Anlagewertpapieren	54,058	60,066	182,215,056
Unrealisierte Wertsteigerung aus Devisentermingeschäften	661	506	143,747,430
Dividenden- und Zinsforderungen	5,731	9,130	134,325,732*
Forderungen aus verkauftem Anteilkapital	-0-	-0-	132,734,493
Unrealisierte Wertsteigerung aus Swaps	-0-	-0-	58,736,627
Forderung aus umgekehrtem Pensionsgeschäft	-0-	-0-	19,699,500
Für Swap-Kontrakte bezahlte Vorabgebühren	-0-	8,716	23,936,402
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	-0-	749	12,740,159
Zinsforderungen aus Swaps	-0-	2,600	6,414,925
Forderungen aus der Wertpapierleihe	-0-	-0-	735,039
Forderungen aus der Wertpapierleihe	9,775	9,781	97,284
Sonstige Forderungen	17,859	12,946	1,191,573
	<u>2,319,209</u>	<u>6,766,302</u>	<u>39,948,720,288*</u>
VERBINDLICHKEITEN			
Verbindlichkeiten für gekaufte Anlagewertpapiere	187,697	5	369,897,045
Verbindlichkeiten für eingelöstes Anteilkapital	-0-	-0-	186,006,574
An die Hinterlegungsstelle/den Broker zahlbar	-0-	-0-	151,059,282
Unrealisierte Wertminderung aus Devisentermingeschäften	206	1	77,760,797
Unrealisierte Wertminderung aus Swaps	-0-	4,502	58,091,635
Zu zahlende Dividenden	-0-	376	52,746,528*
Verbindlichkeiten für umgekehrte Pensionsgeschäfte	-0-	-0-	33,960,756
Für Swap-Kontrakte erhaltene Vorabgebühren	-0-	-0-	19,144,968
Verkaufte Optionen, zum Marktwert	-0-	40,910	7,437,379
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	-0-	2,126	6,483,169
Zinsaufwand für Swaps	-0-	-0-	4,293,813
Antizipative Passiva und andere Verbindlichkeiten	36,855	47,837	58,473,448
	<u>224,758</u>	<u>95,757</u>	<u>1,025,355,394*</u>
NETTOVERMÖGEN	<u>\$ 2,094,451</u>	<u>\$ 6,670,545</u>	<u>\$ 38,923,364,894*</u>

* Die Anlageaktivität innerhalb des Emerging Markets Multi-Asset Portfolio, die sich auf seine Anlage im China A Shares Equity Portfolio bezieht, die Anlageaktivität innerhalb des RMB Income Plus Portfolio, die sich auf seine Anlage im China Bond Portfolio bezieht, die Anlageaktivität innerhalb des Global Plus Fixed Income Portfolio, die sich auf seine Anlage im Sustainable Global Thematic Credit Portfolio und RMB Income Plus Portfolio bezieht, die Anlageaktivität innerhalb des Asia Pacific Local Currency Debt Portfolio, die sich auf seine Anlage im China Bond Portfolio bezieht, die Anlageaktivität innerhalb des US High Yield Portfolio, die sich auf seine Anlage im Financial Credit Portfolio bezieht, die Anlageaktivität innerhalb des Global Dynamic Bond Portfolio, die sich auf seine Anlage im RMB Income Plus Portfolio bezieht, die Anlageaktivität innerhalb des Global Income Portfolio, die sich auf seine Anlage im Euro High Yield Portfolio, Emerging Market Corporate Debt Portfolio, Asia Income Opportunities Portfolio und Financial Credit Portfolio bezieht, die Anlageaktivität innerhalb des All Market Income Portfolio, die sich auf seine Anlage im Euro High Yield Portfolio, Emerging Markets Multi-Asset Portfolio, Emerging Market Corporate Debt Portfolio, Asia Income Opportunities Portfolio und Financial Credit Portfolio bezieht, die Anlageaktivität innerhalb des Sustainable All Market Portfolio, die sich auf seine Anlage im Sustainable Global Thematic Credit Portfolio bezieht, die Anlageaktivität innerhalb des Short Duration Income Portfolio, die sich auf seine Anlage im Emerging Market Corporate Debt Portfolio und Asia Income Opportunities Portfolio bezieht und die Anlageaktivität innerhalb des American Multi-Asset Portfolio, die sich auf seine Anlage im US High Yield Portfolio bezieht, wurde aus Präsentationsgründen nicht in die kombinierten Finanzdaten aufgenommen.

Siehe Anmerkungen zum Jahresabschluss.

(Diese Seite wurde absichtlich frei gelassen.)

ERTRAGS- UND AUFWANDSRECHNUNG UND VERÄNDERUNG DES FONDSVERMÖGENS
Für den Geschäftsjahr zum 31. Mai 2022

AB SICAV I

	International Health Care Portfolio (USD)	International Technology Portfolio (USD)	Global Real Estate Securities Portfolio (USD)
ANLAGEERTRÄGE			
Dividenden, netto	\$ 27,111,831	\$ 4,032,950	\$ 1,237,646
Zinsen	64,791	15,593	-0-
Swap-Erträge	-0-	-0-	-0-
Erträge auf aus Wertpapierleihe, netto	120,020	202,908	1,676
	<u>27,296,642</u>	<u>4,251,451</u>	<u>1,239,322</u>
AUFWENDUNGEN			
Verwaltungsgebühr	38,569,131	21,553,679	627,733
Aufwendungen für Swaps	-0-	-0-	-0-
Gebühr der Verwaltungsgesellschaft	1,145,885	726,872	24,269
Steuern	1,225,983	732,199	24,844
Transferstelle	1,446,370	962,085	26,764
Gebühr für professionelle Dienstleistungen	375,727	342,286	72,116
Depotbankgebühren	229,154	160,498	13,453
Vertriebsgebühr	831,897	788,074	11,870
Bilanzierungs- und Administrationsgebühr	212,377	176,656	28,815
Leistungsgebühr	-0-	-0-	-0-
Druckkosten	23,335	61,509	3,643
Gründungskosten	-0-	-0-	-0-
Sonstige Aufwendungen	209,191	167,123	30,971
	<u>44,269,050</u>	<u>25,670,981</u>	<u>864,478</u>
Rückerstattete oder erlassene Aufwendungen	-0-	-0-	(2,591)
Nettoaufwendungen	<u>44,269,050</u>	<u>25,670,981</u>	<u>861,887</u>
Netto-Anlageertrag/(-verlust)	<u>(16,972,408)</u>	<u>(21,419,530)</u>	<u>377,435</u>
REALISIERTE GEWINNE UND (VERLUSTE)			
Aus Anlagen, Devisentermingeschäften, Swaps, Finanzterminkontrakten, Optionen und Devisen	68,189,568	117,553,574	3,143,764
Kapitalertragsteuer	(419)	-0-	-0-
ÄNDERUNG DER UNREALISIERTEN GEWINNE UND (VERLUSTE)			
Aus Anlagen	(116,573,555)	(508,345,831)	(6,685,997)
Aus Finanzterminkontrakten	-0-	-0-	-0-
Aus Devisentermingeschäften	4,143,708	217,677	(51,867)
Aus Swaps	-0-	-0-	-0-
Aus verkauften Optionen	-0-	-0-	-0-
Ergebnis der Geschäftstätigkeit	<u>(61,213,106)</u>	<u>(411,994,110)</u>	<u>(3,216,665)</u>
EIGENKAPITALTRANSAKTIONEN			
Steigerung/(Minderung)	1,193,548,340	88,482,184	765,891
Ausschüttungen	(1,164,971)	-0-	(420,160)
NETTOVERMÖGEN			
Zu Beginn des Geschäftsjahres	1,848,346,166	1,487,912,956	47,000,717
Anpassung aus Währungsumrechnung	-0-	-0-	-0-
Am Ende des Geschäftsjahres	<u>\$ 2,979,516,429</u>	<u>\$ 1,164,401,030</u>	<u>\$ 44,129,783</u>

Siehe Anmerkungen zum Jahresabschluss.

Sustainable Global Thematic Portfolio (USD)	India Growth Portfolio (USD)	Euro High Yield Portfolio (EUR)	US Small and Mid-Cap Portfolio (USD)	Emerging Markets Multi-Asset Portfolio (USD)	RMB Income Plus Portfolio (CNH)	Short Duration High Yield Portfolio (USD)	Select US Equity Portfolio (USD)
\$ 25,952,530	\$ 2,072,759	€ 415,169	\$ 1,944,469	\$ 23,256,627	CNH 11,073,569	\$ -0-	\$ 42,453,048
39,932	-0-	13,405,666	153	26,360,078	199,354,840	66,564,026	25,151
-0-	-0-	36,098	-0-	275,513	7,641,609	5,009,566	-0-
605,890	-0-	-0-	30	33,140	-0-	-0-	7,842
<u>26,598,352</u>	<u>2,072,759</u>	<u>13,856,933</u>	<u>1,944,652</u>	<u>49,925,358</u>	<u>218,070,018</u>	<u>71,573,592</u>	<u>42,486,041</u>
40,176,978	2,343,834	1,366,567	1,679,570	12,422,979	52,432,977	13,508,481	41,760,928
-0-	-0-	-0-	-0-	3,295,292	10,319,412	2,404,772	-0-
1,065,193	71,144	84,264	67,043	379,888	2,500,115	721,607	1,039,676
1,254,444	68,836	78,159	65,466	359,129	2,415,755	736,894	1,248,240
1,145,255	117,750	58,646	110,959	451,748	1,807,292	607,174	869,709
497,310	188,055	124,853	71,411	128,326	1,326,432	223,425	310,662
414,138	115,409	86,057	34,266	340,461	2,518,689	171,562	177,725
387,495	27,695	21	-0-	213,641	-0-	944	-0-
212,377	40,664	64,788	39,720	124,951	748,114	189,657	212,377
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
36,116	1,501	1,302	3,131	2,501	71,509	14,538	20,312
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
244,654	42,362	41,673	39,328	126,132	835,237	147,902	381,609
<u>45,433,960</u>	<u>3,017,250</u>	<u>1,906,330</u>	<u>2,110,894</u>	<u>17,845,048</u>	<u>74,975,532</u>	<u>18,726,956</u>	<u>46,021,238</u>
(681)	(444)	-0-	(258)	-0-	-0-	-0-	-0-
<u>45,433,279</u>	<u>3,016,806</u>	<u>1,906,330</u>	<u>2,110,636</u>	<u>17,845,048</u>	<u>74,975,532</u>	<u>18,726,956</u>	<u>46,021,238</u>
<u>(18,834,927)</u>	<u>(944,047)</u>	<u>11,950,603</u>	<u>(165,984)</u>	<u>32,080,310</u>	<u>143,094,486</u>	<u>52,846,636</u>	<u>(3,535,197)</u>
58,504,480	20,933,308	(1,185,716)	19,489,495	(57,533,757)	(48,557,613)	(1,392,288)	457,401,085
(2,551,745)	416,957	-0-	-0-	(26,034)	-0-	-0-	-0-
(635,326,320)	(30,275,340)	(42,629,204)	(31,584,423)	(200,567,750)	(331,722,559)	(147,029,211)	(563,562,475)
-0-	-0-	33,965	-0-	(802,768)	3,219,542	575,592	-0-
(6,986,766)	408	134,603	106,546	9,146,305	(47,801,971)	739,961	94,739
-0-	-0-	94,472	-0-	5,211,724	7,712,180	(593,930)	-0-
-0-	-0-	-0-	-0-	(434,632)	-0-	-0-	-0-
<u>(605,195,278)</u>	<u>(9,868,714)</u>	<u>(31,601,277)</u>	<u>(12,154,366)</u>	<u>(212,926,602)</u>	<u>(274,055,935)</u>	<u>(94,853,240)</u>	<u>(109,601,848)</u>
993,914,222	(25,980,939)	(16,648,280)	(45,201,222)	(179,167,456)	(725,532,081)	274,476,212	699,376,890
(2,104,370)	(563)	(1,912,919)	-0-	(32,003,999)	(125,043,594)	(9,463,384)	(18,902)
3,067,369,011	157,000,289	355,230,513	167,140,433	1,219,094,304	5,404,488,349	1,349,117,509	3,573,124,877
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
<u>\$ 3,453,983,585</u>	<u>\$ 121,150,073</u>	<u>€ 305,068,037</u>	<u>\$ 109,784,845</u>	<u>\$ 794,996,247</u>	<u>CNH 4,279,856,739</u>	<u>\$ 1,519,277,097</u>	<u>\$ 4,162,881,017</u>

ERTRAGS- UND AUFWANDSRECHNUNG UND VERÄNDERUNG DES FONDSVERMÖGENS**(Fortsetzung)****Für den Geschäftsjahr zum 31. Mai 2022****AB SICAV I**

	Global Plus Fixed Income Portfolio (USD)	Select Absolute Alpha Portfolio (USD)	Emerging Market Local Currency Debt Portfolio (USD)
ANLAGEERTRÄGE			
Dividenden, netto	\$ 200,883	\$ 6,823,236	\$ -0-
Zinsen	18,774,896	536,710	13,011,064
Swap-Erträge	611,230	-0-	402,222
Erträge auf aus Wertpapierleihe, netto	-0-	12,177	-0-
	<u>19,587,009</u>	<u>7,372,123</u>	<u>13,413,286</u>
AUFWENDUNGEN			
Verwaltungsgebühr	5,336,959	13,569,014	138,911
Aufwendungen für Swaps	399,474	68,747	571,094
Gebühr der Verwaltungsgesellschaft	166,057	386,925	3,847
Steuern	238,416	405,467	16,836
Transferstelle	170,334	289,142	14,713
Gebühr für professionelle Dienstleistungen	154,526	167,967	66,279
Depotbankgebühren	177,330	130,963	219,233
Vertriebsgebühr	-0-	-0-	-0-
Bilanzierungs- und Administrationsgebühr	124,857	124,427	44,607
Leistungsgebühr	-0-	3,094,331	-0-
Druckkosten	3,473	5,954	2,218
Gründungskosten	-0-	-0-	-0-
Sonstige Aufwendungen	108,859	106,272	48,000
	<u>6,880,285</u>	<u>18,349,209</u>	<u>1,125,738</u>
Rückerstattete oder erlassene Aufwendungen	(16,051)	(44,346)	(324,353)
Nettoaufwendungen	<u>6,864,234</u>	<u>18,304,863</u>	<u>801,385</u>
Netto-Anlageertrag/(-verlust)	<u>12,722,775</u>	<u>(10,932,740)</u>	<u>12,611,901</u>
REALISIERTE GEWINNE UND (VERLUSTE)			
Aus Anlagen, Devisentermingeschäften, Swaps, Finanzterminkontrakten, Optionen und Devisen	2,061,317	(8,700,894)	(35,510,142)
Kapitalertragsteuer	9,143	-0-	(387)
ÄNDERUNG DER UNREALISIERTEN GEWINNE UND (VERLUSTE)			
Aus Anlagen	(109,503,082)	(93,133,996)	815,168
Aus Finanzterminkontrakten	685,181	1,462,788	(19,484)
Aus Devisentermingeschäften	8,570,155	10,396,811	(785,440)
Aus Swaps	575,795	598,833	1,288,797
Aus verkauften Optionen	-0-	-0-	(142,455)
Ergebnis der Geschäftstätigkeit	<u>(84,878,716)</u>	<u>(100,309,198)</u>	<u>(21,742,042)</u>
EIGENKAPITALTRANSAKTIONEN			
Steigerung/(Minderung)	(64,119,172)	207,894,061	(172,154,302)
Ausschüttungen	(848,737)	-0-	(14,186,582)
NETTOVERMÖGEN			
Zu Beginn des Geschäftsjahres	1,010,390,273	903,760,097	258,343,961
Anpassung aus Währungsumrechnung	-0-	-0-	-0-
Am Ende des Geschäftsjahres	<u>\$ 860,543,648</u>	<u>\$ 1,011,344,960</u>	<u>\$ 50,261,035</u>

Siehe Anmerkungen zum Jahresabschluss.

Asia Pacific Local Currency Debt Portfolio (USD)	Emerging Market Corporate Debt Portfolio (USD)	US High Yield Portfolio (USD)	Low Volatility Equity Portfolio (USD)	Emerging Markets Low Volatility Equity Portfolio (USD)	Global Dynamic Bond Portfolio (GBP)	Concentrated US Equity Portfolio (USD)	Concentrated Global Equity Portfolio (USD)
\$ 69,759	\$ -0-	\$ 225,339	\$ 72,597,700	\$ 16,767,509	£ 174,602	\$ 8,353,497	\$ 4,710,573
1,747,640	9,836,443	9,322,813	-0-	4,936	10,376,320	1,922	4,028
127,119	4,104	613,860	-0-	-0-	362,924	-0-	-0-
-0-	-0-	-0-	789,226	18,281	-0-	-0-	42,032
1,944,518	9,840,547	10,162,012	73,386,926	16,790,726	10,913,846	8,355,419	4,756,633
495,904	259,249	419,503	48,882,933	153,376	408,851	11,658,997	5,908,336
160,278	135,149	214,207	-0-	-0-	347,300	-0-	-0-
19,693	21,177	20,799	1,659,327	53,146	41,298	538,141	211,731
18,327	21,687	33,003	1,789,175	84,041	53,965	555,129	209,006
14,933	23,960	23,440	1,505,918	46,564	44,177	415,769	172,106
65,789	62,740	83,616	350,378	306,082	95,354	151,262	116,478
70,784	53,151	49,866	325,545	275,072	63,976	96,580	82,360
17	-0-	860	549,895	-0-	-0-	-0-	-0-
27,663	40,304	44,458	212,377	113,331	76,873	178,250	97,916
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
458	1,592	2,097	25,421	26,073	7,476	14,461	18,329
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
31,849	34,966	48,270	294,863	150,529	73,585	128,687	101,661
905,695	653,975	940,119	55,595,832	1,208,214	1,212,855	13,737,276	6,917,923
(83,852)	(20,084)	(143,208)	-0-	-0-	-0-	(288,893)	(199,112)
821,843	633,891	796,911	55,595,832	1,208,214	1,212,855	13,448,383	6,718,811
1,122,675	9,206,656	9,365,101	17,791,094	15,582,512	9,700,991	(5,092,964)	(1,962,178)
(3,453,639)	(3,290,029)	(2,105,570)	105,426,072	67,066,008	(22,260,977)	99,481,145	70,316,692
(16,629)	-0-	-0-	-0-	(99,178)	6,948	-0-	-0-
(3,054,982)	(18,945,546)	(19,788,616)	(259,971,123)	(260,808,757)	5,249,393	(236,366,542)	(158,751,911)
(137,531)	9,750	(20,243)	-0-	-0-	496,294	-0-	-0-
176,972	(3,380)	30,800	28,765,783	3,178	(9,557,590)	1,140,355	(892,636)
57,383	80,256	(577,273)	-0-	-0-	(216,568)	-0-	-0-
-0-	(83,232)	66,336	-0-	-0-	-0-	-0-	-0-
(5,305,751)	(13,025,525)	(13,029,465)	(107,988,174)	(178,256,237)	(16,581,509)	(140,838,006)	(91,290,033)
(16,547,325)	2,010,263	21,748,896	1,502,273,370	(129,900,057)	(427,976,730)	222,070,720	(77,052,651)
(2,034,585)	(638,524)	(7,496,092)	(107,153,359)	(21,633)	(1,611,740)	(17,105,598)	(568,980)
54,641,918	139,319,425	159,229,919	3,504,385,864	984,238,278	798,905,194	1,302,674,084	684,180,114
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
\$ 30,754,257	\$ 127,665,639	\$ 160,453,258	\$ 4,791,517,701	\$ 676,060,351	£ 352,735,215	\$ 1,366,801,200	\$ 515,268,450

ERTRAGS- UND AUFWANDSRECHNUNG UND VERÄNDERUNG DES FONDSVERMÖGENS**(Fortsetzung)****Für den Geschäftsjahr zum 31. Mai 2022****AB SICAV I**

	Global Core Equity Portfolio (USD)	Asia Income Opportunities Portfolio (USD)	Global Income Portfolio (USD)
ANLAGEERTRÄGE			
Dividenden, netto	\$ 24,973,821	\$ -0-	\$ 466,416
Zinsen	3,717	36,799,726	6,058,666
Swap-Erträge	-0-	1,198,968	467,230
Erträge auf aus Wertpapierleihe, netto	267,751	-0-	-0-
	<u>25,245,289</u>	<u>37,998,694</u>	<u>6,992,312</u>
AUFWENDUNGEN			
Verwaltungsgebühr	8,766,550	1,512,703	316,948
Aufwendungen für Swaps	-0-	1,105,272	315,629
Gebühr der Verwaltungsgesellschaft	189,882	72,166	15,463
Steuern	267,420	119,004	22,193
Transferstelle	171,248	95,597	9,762
Gebühr für professionelle Dienstleistungen	244,191	146,217	121,862
Depotbankgebühren	142,728	162,652	34,434
Vertriebsgebühr	-0-	-0-	-0-
Bilanzierungs- und Administrationsgebühr	183,327	98,658	38,163
Leistungsgebühr	-0-	-0-	-0-
Druckkosten	4,111	7,599	2,509
Gründungskosten	-0-	532	-0-
Sonstige Aufwendungen	180,873	47,523	67,312
	<u>10,150,330</u>	<u>3,367,923</u>	<u>944,275</u>
Rückerstattete oder erlassene Aufwendungen	-0-	(262,866)	(173,829)
Nettoaufwendungen	10,150,330	3,105,057	770,446
Netto-Anlageertrag/(-verlust)	<u>15,094,959</u>	<u>34,893,637</u>	<u>6,221,866</u>
REALISIERTE GEWINNE UND (VERLUSTE)			
Aus Anlagen, Devisentermingeschäften, Swaps, Finanzterminkontrakten, Optionen und Devisen	159,030,684	(32,624,372)	(3,348,324)
Kapitalertragsteuer	-0-	-0-	4
ÄNDERUNG DER UNREALISIERTEN GEWINNE UND (VERLUSTE)			
Aus Anlagen	(390,724,527)	(104,761,023)	(16,024,692)
Aus Finanzterminkontrakten	-0-	(658,704)	(148,821)
Aus Devisentermingeschäften	2,120,420	479,192	557,384
Aus Swaps	-0-	378,213	840,005
Aus verkauften Optionen	-0-	-0-	-0-
Ergebnis der Geschäftstätigkeit	<u>(214,478,464)</u>	<u>(102,293,057)</u>	<u>(11,902,578)</u>
EIGENKAPITALTRANSAKTIONEN			
Steigerung/(Minderung)	(186,431,775)	145,398,703	20,571,026
Ausschüttungen	(3,479,418)	(36,832,467)	(7,481,003)
NETTOVERMÖGEN			
Zu Beginn des Geschäftsjahres	1,731,180,339	603,247,252	105,464,334
Anpassung aus Währungsumrechnung	-0-	-0-	-0-
Am Ende des Geschäftsjahres	<u>\$ 1,326,790,682</u>	<u>\$ 609,520,431</u>	<u>\$ 106,651,779</u>

Siehe Anmerkungen zum Jahresabschluss.

Multi-Strategy Alternative Portfolio (USD)	European Equity Portfolio (EUR)	Eurozone Equity Portfolio (EUR)	American Growth Portfolio (USD)	All Market Income Portfolio (USD)	China A Shares Equity Portfolio (CNH)	China Bond Portfolio (CNH)	Financial Credit Portfolio (USD)
\$ 267,670	€ 21,617,650	€ 23,254,864	\$ 22,402,605	\$ 19,857,496	CNH 27,557,031	CNH -0-	\$ -0-
-0-	-0-	-0-	79,657	34,587,790	31,322	17,205,785	7,875,332
225,025	-0-	-0-	-0-	11,181,581	-0-	-0-	-0-
3,230	176,393	202,439	-0-	-0-	-0-	-0-	-0-
495,925	21,794,043	23,457,303	22,482,262	65,626,867	27,588,353	17,205,785	7,875,332
9,692	5,342,248	5,465,886	74,979,690	21,581,356	3,969,722	73,391	146,380
501,088	-0-	-0-	-0-	5,080,350	1,101	-0-	-0-
6,356	433,987	345,068	4,069,171	1,351,939	95,575	58,976	9,215
6,450	230,723	186,077	2,427,506	708,874	86,302	52,826	24,474
3,644	319,229	223,938	2,856,746	671,364	105,269	49,875	29,242
53,009	171,140	148,940	898,792	310,899	1,410,156	207,297	66,357
166,219	140,997	92,402	452,723	363,217	1,433,585	422,087	35,714
-0-	455	7,868	1,526,275	2,026,935	-0-	-0-	-0-
30,170	100,068	98,401	212,377	185,117	247,463	157,477	45,664
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
1,216	5,877	3,276	212,508	16,419	37,172	26,548	4,307
-0-	-0-	-0-	-0-	-0-	-0-	61,820	-0-
67,956	130,089	140,368	578,137	147,817	731,367	226,934	35,807
845,800	6,874,813	6,712,224	88,213,925	32,444,287	8,117,712	1,337,231	397,160
(230,746)	-0-	-0-	-0-	-0-	(2,444,537)	(172,624)	(149,402)
615,054	6,874,813	6,712,224	88,213,925	32,444,287	5,673,175	1,164,607	247,758
(119,129)	14,919,230	16,745,079	(65,731,663)	33,182,580	21,915,178	16,041,178	7,627,574
(2,460,896)	43,599,559	73,179,355	399,410,945	(16,563,397)	145,131,820	8,928,811	8,416,712
-0-	-0-	-0-	-0-	(10,434)	-0-	-0-	-0-
(4,773,569)	(44,649,156)	(92,255,024)	(1,222,013,155)	(203,974,802)	(332,649,049)	4,081,910	(32,466,520)
874,330	-0-	-0-	-0-	1,012,847	-0-	-0-	-0-
1,411,601	(752,342)	(1,125,023)	5,187,591	3,249,539	156,850	-0-	1,863,466
727,760	-0-	-0-	-0-	11,021,377	-0-	-0-	-0-
-0-	-0-	-0-	-0-	339,278	-0-	-0-	-0-
(4,339,903)	13,117,291	(3,455,613)	(883,146,282)	(171,743,012)	(165,445,201)	29,051,899	(14,558,768)
1,655,614	(80,855,229)	(239,359,246)	901,361,733	473,668,950	(1,235,905,473)	(426,538,450)	(31,623,626)
-0-	(5,335,390)	(251,428)	(9,790,085)	(120,361,354)	(7,138)	(16,071,435)	(7,043,047)
60,687,085	667,940,152	854,165,693	6,384,534,691	1,325,580,896	1,999,578,505	819,855,148	205,492,892
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
\$ 58,002,796	€ 594,866,824	€ 611,099,406	\$ 6,392,960,057	\$ 1,507,145,480	CNH 598,220,693	CNH 406,297,162	\$ 152,267,451

ERTRAGS- UND AUFWANDSRECHNUNG UND VERÄNDERUNG DES FONDSVERMÖGENS

(Fortsetzung)

Für den Geschäftsjahr zum 31. Mai 2022

AB SICAV I

	Low Volatility Total Return Equity Portfolio (USD)	Sustainable Global Thematic Credit Portfolio (EUR)	Sustainable European Thematic Portfolio (EUR)
ANLAGEERTRÄGE			
Dividenden, netto	\$ 1,996,258	€ -0-	€ 52,341
Zinsen	-0-	1,656,773	-0-
Swap-Erträge	-0-	3,925	-0-
Erträge auf aus Wertpapierleihe, netto	-0-	-0-	-0-
	<u>1,996,258</u>	<u>1,660,698</u>	<u>52,341</u>
AUFWENDUNGEN			
Verwaltungsgebühr	809,092	175,403	318
Aufwendungen für Swaps	-0-	6,074	-0-
Gebühr der Verwaltungsgesellschaft	21,338	15,543	270
Steuern	21,028	17,992	269
Transferstelle	15,982	15,384	331
Gebühr für professionelle Dienstleistungen	138,216	43,020	14,566
Depotbankgebühren	43,162	25,094	18,278
Vertriebsgebühr	-0-	-0-	-0-
Bilanzierungs- und Administrationsgebühr	37,551	30,829	14,238
Leistungsgebühr	-0-	-0-	-0-
Druckkosten	5,270	3,194	1,345
Gründungskosten	-0-	-0-	-0-
Sonstige Aufwendungen	50,495	45,315	23,732
	<u>1,142,134</u>	<u>377,848</u>	<u>73,347</u>
Rückerstattete oder erlassene Aufwendungen	(98,442)	(71,920)	(67,962)
Nettoaufwendungen	<u>1,043,692</u>	<u>305,928</u>	<u>5,385</u>
Netto-Anlageertrag/(-verlust)	<u>952,566</u>	<u>1,354,770</u>	<u>46,956</u>
REALISIERTE GEWINNE UND (VERLUSTE)			
Aus Anlagen, Devisentermingeschäften, Swaps, Finanzterminkontrakten, Optionen und Devisen	(8,150,842)	(6,020,619)	141,630
Kapitalertragsteuer	-0-	-0-	-0-
ÄNDERUNG DER UNREALISIERTEN GEWINNE UND (VERLUSTE)			
Aus Anlagen	(14,359,328)	(6,686,159)	(379,478)
Aus Finanzterminkontrakten	8,308,141	228,597	-0-
Aus Devisentermingeschäften	1,708,806	288,189	1,135
Aus Swaps	-0-	(26,512)	-0-
Aus verkauften Optionen	-0-	-0-	-0-
Ergebnis der Geschäftstätigkeit	<u>(11,540,657)</u>	<u>(10,861,734)</u>	<u>(189,757)</u>
EIGENKAPITALTRANSAKTIONEN			
Steigerung/(Minderung)	(1,730,575)	75,254,425	-0-
Ausschüttungen	(256,137)	(336,097)	-0-
NETTOVERMÖGEN			
Zu Beginn des Geschäftsjahres	121,966,816	29,998,434	2,526,875
Anpassung aus Währungsumrechnung	-0-	-0-	-0-
Am Ende des Geschäftsjahres	<u>\$ 108,439,447</u>	<u>€ 94,055,028</u>	<u>€ 2,337,118</u>

(b) Die Finanzinformationen für das Sustainable Income Portfolio beziehen sich auf den Zeitraum vom 14. Juni 2021 bis zum 31. Mai 2022. Siehe Bericht des Verwaltungsrats.

(f) Die Finanzinformationen für das Global Low Carbon Equity Portfolio beziehen sich auf den Zeitraum vom 8. Dezember 2021 bis zum 31. Mai 2022. Siehe Bericht des Verwaltungsrats.

Siehe Anmerkungen zum Jahresabschluss.

Event Driven Portfolio (USD)	Sustainable All Market Portfolio (EUR)	Arya European Alpha Portfolio (EUR)	Short Duration Income Portfolio (USD)	Sustainable Income Portfolio (USD) (b)	Global Low Carbon Equity Portfolio (USD) (f)	Climate High Income Portfolio (USD) (g)	Sustainable US Thematic Portfolio (USD) (h)
\$ 324,647	€ 444,962	€ -0-	\$ 410,402	\$ -0-	\$ 22,281	\$ -0-	\$ 2,596,899
48,370	127,800	-0-	4,385,459	2,015,746	10	389,034	26,088
512,666	-0-	2,433,951	419,525	-0-	-0-	-0-	-0-
-0-	637	-0-	-0-	-0-	-0-	-0-	3,034
885,683	573,399	2,433,951	5,215,386	2,015,746	22,291	389,034	2,626,021
1,209,111	1,347	453,895	394	13,070	172	803	3,496,294
1,766,673	116	4,169,655	116,163	-0-	-0-	-0-	-0-
16,917	5,495	5,104	8,614	6,214	139	923	148,596
18,034	6,163	18,392	8,557	7,663	202	1,316	154,398
23,164	4,093	10,493	4,297	4,211	146	951	106,097
34,595	43,129	243,169	30,419	72,038	15,166	49,114	159,913
88,470	35,612	63,666	58,020	40,682	9,553	19,067	91,699
-0-	9	-0-	-0-	-0-	-0-	-0-	28,020
40,913	28,620	43,477	31,870	29,698	9,676	11,796	43,587
-0-	-0-	47,969	-0-	-0-	-0-	-0-	-0-
4,910	2,314	2,350	66	1,055	1,622	1,430	1,671
-0-	1,458	2,804	5,044	5,787	767	758	-0-
61,106	38,926	1,439,730	23,524	26,583	12,229	16,999	47,820
3,263,893	167,282	6,500,704	286,968	207,001	49,672	103,157	4,278,095
(14,179)	(82,370)	(283,455)	(38,213)	(101,178)	(47,445)	(88,725)	(28)
3,249,714	84,912	6,217,249	248,755	105,823	2,227	14,432	4,278,067
(2,364,031)	488,487	(3,783,298)	4,966,631	1,909,923	20,064	374,602	(1,652,046)
(21,837,563)	(3,659,066)	10,723,565	912,901	(537,306)	(54,206)	276,830	271,286
-0-	-0-	-0-	112	-0-	-0-	-0-	-0-
(2,391,643)	(10,709,808)	(96,037)	(11,109,365)	(11,274,905)	(287,511)	(2,344,891)	(85,804,049)
-0-	1,091,581	-0-	25,445	(85,562)	-0-	(4,921)	-0-
4,896,763	632,929	(7,245)	(2,493)	(119,923)	6,096	(83,154)	1,704,271
682,657	-0-	290,260	(302,819)	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
(21,013,817)	(12,155,877)	7,127,245	(5,509,588)	(10,107,773)	(315,557)	(1,781,534)	(85,480,538)
108,796,257	102,802,478	2,580,414	75,000,865	110,050,710	2,998,553	20,001,793	1,071,794,455
-0-	(131)	-0-	(868)	(120,642)	-0-	(1,760)	(20)
165,084,607	10,937,756	169,983,348	25,094,653	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
\$ 252,867,047	€ 101,584,226	€ 179,691,007	\$ 94,585,062	\$ 99,822,295	\$ 2,682,996	\$ 18,218,499	\$ 986,313,897

(g) Die Finanzinformationen für das Climate High Income Portfolio beziehen sich auf den Zeitraum vom 10. Dezember 2021 bis zum 31. Mai 2022. Siehe Bericht des Verwaltungsrats.

(h) Die Finanzinformationen für das Sustainable US Thematic Portfolio beziehen sich auf den Zeitraum vom 31. Januar 2022 bis zum 31. Mai 2022. Siehe Bericht des Verwaltungsrats.

ERTRAGS- UND AUFWANDSRECHNUNG UND VERÄNDERUNG DES FONDSVERMÖGENS

(Fortsetzung)

Für den Geschäftsjahr zum 31. Mai 2022

AB SICAV I

	China Net Zero Solutions Portfolio (USD) (i)	American Multi-Asset Portfolio (USD) (j)	Kombiniert (USD)
ANLAGEERTRÄGE			
Dividenden, netto	\$ 6,219	\$ 18,195	\$366,289,215 *
Zinsen	9	96	308,942,382
Swap-Erträge	-0-	1,867	25,926,540
Erträge auf aus Wertpapierleihe, netto	-0-	-0-	2,540,064
	<u>6,228</u>	<u>20,158</u>	<u>703,698,201 *</u>
AUFWENDUNGEN			
Verwaltungsgebühr	224	257	396,442,556
Aufwendungen für Swaps	-0-	252	23,437,849
Gebühr der Verwaltungsgesellschaft	27	69	15,737,314
Steuern	45	109	13,972,733
Transferstelle	33	87	13,504,644
Gebühr für professionelle Dienstleistungen	13,142	13,705	7,841,648
Depotbankgebühren	4,263	501	6,522,726
Vertriebsgebühr	-0-	-0-	6,403,139
Bilanzierungs- und Administrationsgebühr	2,478	2,519	4,176,980
Leistungsgebühr	-0-	-0-	3,149,006
Druckkosten	3,000	1,000	604,899
Gründungskosten	225	219	43,451
Sonstige Aufwendungen	4,500	438	6,615,573
	<u>27,937</u>	<u>19,156</u>	<u>498,452,518</u>
Rückerstattete oder erlassene Aufwendungen	(27,362)	(17,536)	(4,331,140)
Nettoaufwendungen	575	1,620	494,121,378
Netto-Anlageertrag/(-verlust)	<u>5,653</u>	<u>18,538</u>	<u>209,576,823 *</u>
REALISIERTE GEWINNE UND (VERLUSTE)			
Aus Anlagen, Devisentermingeschäften, Swaps, Finanzterminkontrakten, Optionen und Devisen	(12,546)	(59,586)	1,576,332,715
Kapitalertragsteuer	-0-	-0-	(2,270,514)
ÄNDERUNG DER UNREALISIERTEN GEWINNE UND (VERLUSTE)			
Aus Anlagen	99,831	(289,971)	(5,828,766,597)*
Aus Finanzterminkontrakten	-0-	(1,377)	13,738,142
Aus Devisentermingeschäften	455	505	56,382,005
Aus Swaps	-0-	(4,502)	21,635,669
Aus verkauften Optionen	-0-	6,841	(339,087)
Ergebnis der Geschäftstätigkeit	<u>93,393</u>	<u>(329,552)</u>	<u>(3,953,710,844)*</u>
EIGENKAPITALTRANSAKTIONEN			
Steigerung/(Minderung)	2,001,058	7,000,473	6,045,896,107 *
Ausschüttungen	-0-	(376)	(409,100,804)*
NETTOVERMÖGEN			
Zu Beginn des Geschäftsjahres	-0-	-0-	37,664,750,877
Anpassung aus Währungsumrechnung	-0-	-0-	(424,470,442)*
Am Ende des Geschäftsjahres	<u>\$ 2,094,451</u>	<u>\$ 6,670,545</u>	<u>\$ 38,923,364,894 *</u>

(i) Die Finanzinformationen für das China Net Zero Solutions Portfolio beziehen sich auf den Zeitraum vom 21. April 2022 bis zum 31. Mai 2022. Siehe Bericht des Verwaltungsrats.

(j) Die Finanzinformationen für das American Multi-Asset Portfolio beziehen sich auf den Zeitraum vom 22. April 2022 bis zum 31. Mai 2022. Siehe Bericht des Verwaltungsrats.

* Die Anlageaktivität innerhalb des Emerging Markets Multi-Asset Portfolio, die sich auf seine Anlage im China A Shares Equity Portfolio bezieht, die Anlageaktivität innerhalb des RMB Income Plus Portfolio, die sich auf seine Anlage im China Bond Portfolio bezieht, die Anlageaktivität innerhalb des Global Plus Fixed Income Portfolio, die sich auf seine Anlage im Sustainable Global Thematic Credit Portfolio und RMB Income Plus Portfolio bezieht, die Anlageaktivität innerhalb des Asia Pacific Local Currency Debt Portfolio, die sich auf seine Anlage im China Bond Portfolio bezieht, die Anlageaktivität innerhalb des US High Yield Portfolio, die sich auf seine Anlage im Financial Credit Portfolio bezieht, die Anlageaktivität innerhalb des Global Dynamic Bond Portfolio, die sich auf seine Anlage im RMB Income Plus Portfolio bezieht, die Anlageaktivität innerhalb des Global Income Portfolio, die sich auf seine Anlage im Euro High Yield Portfolio, Emerging Market Corporate Debt Portfolio, Asia Income Opportunities Portfolio und Financial Credit Portfolio bezieht, die Anlageaktivität innerhalb des All Market Income Portfolio, die sich auf seine Anlage im Euro High Yield Portfolio, Emerging Markets Multi-Asset Portfolio, Emerging Market Corporate Debt Portfolio, Asia Income Opportunities Portfolio und Financial Credit Portfolio bezieht, die Anlageaktivität innerhalb des Sustainable All Market Portfolio, die sich auf seine Anlage im Sustainable Global Thematic Credit Portfolio bezieht, die Anlageaktivität innerhalb des Short Duration Income Portfolio, die sich auf seine Anlage im Emerging Market Corporate Debt Portfolio und Asia Income Opportunities Portfolio bezieht und die Anlageaktivität innerhalb des American Multi-Asset Portfolio, die sich auf seine Anlage im US High Yield Portfolio bezieht, wurde aus Präsentationsgründen nicht in die kombinierten Finanzdaten aufgenommen.

KLASSE	International Health Care Portfolio	International Technology Portfolio	Global Real Estate Securities Portfolio
A	2,403,710	935,555	715,837
A AUD H	-0-	545,177	-0-
A EUR	619,690	125,830	33,255
A EUR H	11,678,553	-0-	-0-
A PLN H	-0-	144,411	-0-
A SGD	90,194	198	-0-
AD	451,285	-0-	502,308
AD AUD H	204,432	-0-	108,118
AD NZD H	-0-	-0-	38,251
AD SGD H	-0-	-0-	5,076
AX	9,633	-0-	-0-
B	7,631	5,843	47,792
B SGD	158	-0-	-0-
BX	1,700	-0-	-0-
C	91,745	28,548	30,811
C EUR	18,176	797	-0-
E	-0-	3,206,358	-0-
E AUD H	-0-	445,166	-0-
ED	3,937,975	-0-	-0-
ED AUD H	326,458	-0-	-0-
I	778,489	669,489	374,130
I EUR	72,767	14,702	614
I GBP	354,717	-0-	-0-
ID	-0-	-0-	81,933
S1	818,749	150,273	-0-
S1 EUR	480,349	7,827	356
S1 GBP	54,678	-0-	346
S14 GBP	1,380,657	-0-	-0-

	Sustainable Global Thematic Portfolio	India Growth Portfolio	Euro High Yield Portfolio
KLASSE			
A	11,214,466	372,821	57,161
A AUD H	950,861	-0-	-0-
A CAD H	13,547	-0-	-0-
A EUR	2,297,588	14,158	-0-
A EUR H	2,033,704	-0-	-0-
A GBP	28,416	-0-	-0-
A HKD	728,241	4,936	-0-
A PLN H	-0-	3,004	-0-
A SGD	612,586	-0-	-0-
A SGD H	1,705,984	12,683	-0-
A USD	-0-	-0-	11,796
A2	-0-	-0-	151,743
A2 CHF H	-0-	-0-	600
A2 PLN H	-0-	-0-	42,455
A2 USD	-0-	-0-	18,861
A2 USD H	-0-	-0-	4,332
AA	-0-	-0-	773,995
AA AUD H	-0-	-0-	20,108
AA USD H	-0-	-0-	1,259,178
AD AUD H	-0-	2,989	-0-
AN	724	-0-	-0-
AR	-0-	-0-	1,185
AT	-0-	-0-	183,457
AT USD	-0-	-0-	8,972
AT USD H	-0-	-0-	184,952
AX	3,953,193	205,210	-0-
AX EUR	1,092,017	24,069	-0-
AX SGD	119,412	-0-	-0-
AXX	20,305	-0-	-0-
B	7,900	579	-0-
BX	58,503	17,144	-0-
BX EUR	1,325	583	-0-
BX SGD	12,005	-0-	-0-
BXX	16,592	-0-	-0-
C	222,100	1,543	949
C USD	-0-	-0-	437
C2	-0-	-0-	500
CX	15,009	-0-	-0-
CX EUR	863	-0-	-0-
E	2,386,174	-0-	-0-
E AUD H	671,722	-0-	-0-
I	3,775,022	25,553	56
I AUD	4,232,603	-0-	-0-
I AUD H	3,368,672	-0-	-0-
I EUR	3,449,001	1,255	-0-
I EUR H	665,900	-0-	-0-
I GBP	190,184	-0-	-0-
I HKD	3,201	-0-	-0-
I SGD H	675	-0-	-0-
I USD	-0-	-0-	9,420
I2	-0-	-0-	1,979,749
I2 CHF H	-0-	-0-	600
I2 GBP H	-0-	-0-	483
I2 USD	-0-	-0-	310
I2 USD H	-0-	-0-	43,339
IN	647	-0-	-0-
IN EUR	182	-0-	-0-
INN	4,876,481	-0-	-0-

KLASSE	Sustainable Global Thematic Portfolio	India Growth Portfolio	Euro High Yield Portfolio
IT USD H	-0-	-0-	171,546
IX	43,396	-0-	-0-
IX EUR	34,711	-0-	-0-
IX SGD	1,230	-0-	-0-
NT USD H	-0-	-0-	7,943
S	2,008,898	771	5,388,512
S GBP	374,424	-0-	-0-
S USD	-0-	-0-	643,536
S1	6,754,141	768	1,294,089
S1 AUD	186,933	-0-	-0-
S1 AUD H	49,507	-0-	-0-
S1 EUR	3,072,877	436	-0-
S1 EUR H	650,000	-0-	-0-
S1 JPY	10,123,677	-0-	-0-
S1 NZD	150	-0-	-0-
S1 USD	-0-	-0-	274
S1 USD H	-0-	-0-	19,685
S1X SGD	270,024	-0-	-0-
SD	156,972	-0-	-0-
SX GBP	973	-0-	-0-

KLASSE	US Small and Mid-Cap Portfolio	Emerging Markets Multi-Asset Portfolio	RMB Income Plus Portfolio
A	1,149,629	3,104,419	-0-
A AUD H	35,132	111,732	-0-
A CAD H	-0-	8,793	-0-
A CHF H	-0-	2,627	-0-
A EUR	24,462	1,419,255	-0-
A EUR H	52,304	693,062	-0-
A GBP H	-0-	95,263	-0-
A HKD	219	28,954	-0-
A SGD H	-0-	125,879	-0-
A2	-0-	-0-	3,171,054
A2 CHF	-0-	-0-	216,518
A2 EUR	-0-	-0-	895,574
A2 GBP	-0-	-0-	187,434
A2 HKD	-0-	-0-	55,924
A2 SGD	-0-	-0-	127,280
A2 USD	-0-	-0-	5,936,344
AD	-0-	18,961,906	-0-
AD AUD H	-0-	5,922,923	-0-
AD CAD H	-0-	941,187	-0-
AD EUR H	-0-	980,894	-0-
AD GBP H	-0-	1,522,478	-0-
AD HKD	-0-	5,351,156	-0-
AD RMB H	-0-	244,231	-0-
AD SGD H	-0-	2,695,056	-0-
AD ZAR H	-0-	1,043,878	-0-
AR	-0-	257,329	-0-
AR EUR	-0-	-0-	18,510
AR EUR H	-0-	185,858	-0-
AT	-0-	-0-	6,899,038
AT HKD	-0-	-0-	1,609,047
AT SGD	-0-	-0-	700,434
AT USD	-0-	-0-	10,456,097
B	-0-	50	-0-
BD	-0-	52,388	-0-
C	111,457	257,407	-0-
C EUR	9,036	-0-	-0-
C EUR H	61	-0-	-0-
C2	-0-	-0-	2,599
C2 USD	-0-	-0-	29,183
CT	-0-	-0-	756
CT USD	-0-	-0-	135,660
ED	-0-	491,657	-0-
ED AUD H	-0-	131,074	-0-
ED ZAR H	-0-	298,655	-0-
I	1,072,328	1,390,172	-0-
I CHF H	-0-	537	-0-
I EUR	790	316,585	-0-
I EUR H	23,678	118,163	-0-
I GBP	487	507	-0-
I GBP H	-0-	82,304	-0-
I2	-0-	-0-	895,678
I2 CHF	-0-	-0-	236,996
I2 EUR	-0-	-0-	454,988
I2 GBP	-0-	-0-	179,187
I2 HKD	-0-	-0-	10,468
I2 SGD	-0-	-0-	1,551
I2 USD	-0-	-0-	1,346,062
ID	-0-	1,654,234	-0-
ID GBP H	-0-	1,069,076	-0-

KLASSE	US Small and Mid-Cap Portfolio	Emerging Markets Multi-Asset Portfolio	RMB Income Plus Portfolio
IT	-0-	-0-	644,582
IT SGD	-0-	-0-	62,447
IT USD	-0-	-0-	732,020
N	-0-	81,937	-0-
S	-0-	293,786	191,573
S GBP	-0-	7,748	-0-
S GBPH	-0-	450	-0-
S USD	-0-	-0-	674
S1	667	8,815,095	-0-
S1 EUR	185	-0-	394
S1 GBP	-0-	2,683	-0-
S1 JPY	-0-	2,764	-0-
S1 JPY H	-0-	1,252	-0-
S1 USD	-0-	-0-	2,114,203
S1D	-0-	93,001	-0-
SD	-0-	894,927	-0-
W2	-0-	-0-	650
W2 CHF	-0-	-0-	551

KLASSE	Short Duration High Yield Portfolio	Select US Equity Portfolio	Global Plus Fixed Income Portfolio
1.....	-0-	-0-	2,700,341
1 EUR H.....	-0-	-0-	365
1 GBP H.....	-0-	-0-	16,527
1D.....	-0-	-0-	2,006,131
1D EUR H.....	-0-	-0-	94,412
1D GBP H.....	-0-	-0-	184,438
2.....	-0-	-0-	3,354,559
2 EUR H.....	-0-	-0-	275,255
2 GBP H.....	-0-	-0-	515
A.....	-0-	9,149,972	-0-
A AUD H.....	-0-	414,280	-0-
A CHF H.....	-0-	39,648	-0-
A CZK H.....	-0-	4,828	-0-
A EUR.....	-0-	3,856,359	-0-
A EUR H.....	-0-	6,858,008	-0-
A GBP H.....	-0-	300,646	-0-
A HKD.....	-0-	34,609	-0-
A PLN.....	-0-	190	-0-
A PLN H.....	-0-	20,210	-0-
A SGD H.....	-0-	101,500	-0-
A2.....	17,881,349	-0-	240,190
A2 CHF H.....	42,427	-0-	-0-
A2 EUR H.....	980,165	-0-	5,159
A2 GBP H.....	17,880	-0-	-0-
A2 HKD.....	3,865	-0-	-0-
A2 SGD H.....	-0-	-0-	83,435
AA.....	1,148,060	-0-	-0-
AA AUD H.....	259,256	-0-	-0-
AA SGD H.....	1,347	-0-	-0-
AI.....	133	-0-	-0-
AI AUD H.....	181	-0-	-0-
AR.....	-0-	20,365	-0-
AR EUR H.....	41,285	7,021	-0-
AT.....	6,272,251	-0-	88,758
AT AUD H.....	99,316	-0-	622,039
AT CAD H.....	94,453	-0-	11,385
AT EUR H.....	606,166	-0-	4,478
AT GBP H.....	77,576	-0-	434
AT HKD.....	46,589	-0-	-0-
AT SGD H.....	164,502	-0-	81,455
B2.....	1,481	-0-	-0-
BT.....	3,217	-0-	-0-
C.....	-0-	1,925,170	-0-
C2.....	3,955,188	-0-	1,049,618
C2 EUR H.....	-0-	-0-	507
CT.....	2,424,687	-0-	1,514
EI.....	133	-0-	-0-
EI AUD H.....	181	-0-	-0-
FX.....	-0-	496,333	-0-
FX EUR H.....	-0-	59,998	-0-
I.....	-0-	7,285,044	-0-
I CHF H.....	-0-	79,485	-0-
I EUR.....	-0-	865,303	-0-
I EUR H.....	-0-	717,428	-0-
I GBP H.....	-0-	10,943	-0-
I SGD H.....	-0-	11,538	-0-
I2.....	18,336,844	-0-	9,528,541
I2 CHF H.....	1,008,482	-0-	-0-

KLASSE	Short Duration High Yield Portfolio	Select US Equity Portfolio	Global Plus Fixed Income Portfolio
I2 EUR H	5,728,707	-0-	17,383
I2 GBP H	119,127	-0-	275,227
IT	4,297,855	-0-	-0-
IT GBP H	6,259	-0-	-0-
IT SGD H	11,264	-0-	-0-
N	-0-	1,327,032	-0-
N2	1,399,074	-0-	-0-
NT	950,444	-0-	-0-
S	788,028	2,138,228	2,724,639
S CAD H	-0-	-0-	649,159
S GBP H	-0-	-0-	6,108
S1	6,315,566	23,227,508	17,367,684
S1 EUR	-0-	6,921,152	-0-
S1 EUR H	30,000	4,410,464	400
S1 GBP H	-0-	667	-0-
S1 SGD H	-0-	125	-0-
S1T	549,666	-0-	-0-
SA	-0-	-0-	79,886
W	-0-	4,727,936	-0-
W CHF H	-0-	176,114	-0-
W EUR	-0-	3,139,793	-0-
W EUR H	-0-	3,112,138	-0-
W GBP H	-0-	7,809	-0-
W SGD H	-0-	2,333	-0-
W2 CHF H	148,735	-0-	-0-

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KLASSE	Select Absolute Alpha Portfolio	Emerging Market Local Currency Debt Portfolio	Asia Pacific Local Currency Debt Portfolio
A	8,575,795	-0-	-0-
A CHF H	17,160	-0-	-0-
A EUR	262,182	-0-	-0-
A EUR H	9,692,973	-0-	-0-
A GBP H	170,502	-0-	-0-
A PLN H	4,605	-0-	-0-
A SGD H	106,437	-0-	-0-
A2	-0-	72,144	12,315
A2 CZK H	-0-	207	-0-
A2 EUR H	-0-	10,099	8,151
A2 HKD	-0-	-0-	44,673
A2 PLN	-0-	683	-0-
A2 PLN H	-0-	5,377	-0-
AA	-0-	61,068	174
AA AUD H	-0-	-0-	251
AA CAD H	-0-	-0-	244
AA EUR H	-0-	-0-	155
AA GBP H	-0-	-0-	144
AA HKD	-0-	-0-	291
AA SGD H	-0-	-0-	267
AT	-0-	1,770	1,161,579
AT AUD H	-0-	-0-	580,535
AT CAD H	-0-	-0-	318,395
AT EUR H	-0-	-0-	79,231
AT GBP H	-0-	-0-	141,945
AT HKD	-0-	-0-	668,369
AT SGD H	-0-	-0-	16,378
C	1,297,059	-0-	-0-
C2 EUR H	-0-	-0-	123
FX	91,282	-0-	-0-
FX EUR H	21,866	-0-	-0-
I	3,774,836	-0-	-0-
I CHF H	143,351	-0-	-0-
I EUR	113,761	-0-	-0-
I EUR H	7,262,919	-0-	-0-
I GBP H	92,495	-0-	-0-
I2	-0-	32,069	667
I2 EUR H	-0-	500	564
N	864,305	-0-	-0-
S	660	-0-	679
S1	354,227	-0-	667
S1 EUR H	1,140,895	-0-	-0-
S1 JPY H	728,294	-0-	-0-
S13 EUR H	626,316	-0-	-0-
SA	-0-	55,569	-0-
W	667	-0-	-0-
W CHF H	667	-0-	-0-
ZT	-0-	4,559,530	-0-

KLASSE	Emerging Market Corporate Debt Portfolio	US High Yield Portfolio	Low Volatility Equity Portfolio
A	-0-	-0-	17,131,388
A AUD H	-0-	-0-	555,317
A EUR	-0-	-0-	2,650
A EUR H	-0-	-0-	675,241
A HKD	-0-	-0-	264,245
A NZD H	-0-	-0-	142,509
A PLN H	-0-	-0-	1,565
A SGD H	-0-	-0-	1,352,001
A2	325,244	261,106	-0-
A2 EUR H	2,962	7,323	-0-
A2 SEK H	-0-	765,476	-0-
AA	-0-	2,284	-0-
AA AUD H	1,188	4,100	-0-
AA SGD H	1,458	-0-	-0-
AD	-0-	-0-	56,561,832
AD AUD H	-0-	-0-	12,160,251
AD CAD H	-0-	-0-	3,732,415
AD EUR H	-0-	-0-	2,089,133
AD GBP H	-0-	-0-	4,385,372
AD HKD	-0-	-0-	14,793,069
AD NZD H	-0-	-0-	2,364,352
AD RMB H	-0-	-0-	1,650,815
AD SGD H	-0-	-0-	27,108,281
AD ZAR H	-0-	-0-	238,388
AI	-0-	13,720	-0-
AI AUD H	-0-	4,134	-0-
AR	-0-	-0-	32,187
AR EUR	285	-0-	-0-
AR EUR H	-0-	-0-	749
AT GBP H	137	-0-	-0-
C	-0-	-0-	2,854,215
C2	667	54,710	-0-
CT	962	-0-	-0-
ED	-0-	-0-	4,069,102
ED AUD H	-0-	-0-	875,072
ED ZAR H	-0-	-0-	1,849,827
EI	-0-	74,888	-0-
EI AUD H	-0-	2,326	-0-
I	-0-	-0-	9,214,871
I EUR	-0-	-0-	4,464,145
I EUR H	-0-	-0-	1,046,238
I GBP	-0-	-0-	1,778
I GBP H	-0-	-0-	137,593
I SGD H	-0-	-0-	1,489,848
I2	137,722	509,223	-0-
I2 EUR H	434	500	-0-
I2 SEK H	-0-	475,817	-0-
ID	-0-	-0-	536,245
IL	-0-	-0-	667
IT	34,518	17,276	-0-
N	-0-	-0-	2,021,717
N2	146,559	116,489	-0-
NT	118,043	151,744	-0-
S	4,137,911	69,000	4,212,484
S1	667	463	16,636,926
S1 EUR	-0-	-0-	90
S1D	-0-	-0-	92
SD	-0-	-0-	1,364,514
ZT	878,856	8,536,298	-0-

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KLASSE	Emerging Markets Low Volatility Equity Portfolio	Global Dynamic Bond Portfolio	Concentrated US Equity Portfolio
A	80,546	-0-	3,430,108
A AUD H	-0-	-0-	103,926
A EUR	-0-	-0-	547,336
A EUR H	-0-	-0-	157,658
A HKD	58	-0-	-0-
A SGD H	-0-	-0-	311,095
A2 CHF H	-0-	667	-0-
A2 EUR H	-0-	734	-0-
A2 USD H	-0-	667	-0-
AD	8,590	-0-	-0-
AD AUD H	15,160	-0-	-0-
AD CAD H	5,664	-0-	-0-
AD HKD	24,121	-0-	-0-
AR EUR	-0-	-0-	91,350
AR EUR H	-0-	671	-0-
C	-0-	-0-	605,644
F	167,708	-0-	-0-
I	29,381	-0-	16,170,773
I AUD H	-0-	-0-	2,394
I CHF H	-0-	-0-	81,902
I EUR H	-0-	-0-	450,821
I GBP	-0-	-0-	1,859
I GBP H	-0-	-0-	114,878
I SGD H	-0-	-0-	4,397
I2	-0-	387	-0-
I2 CHF H	-0-	21,200	-0-
I2 EUR H	-0-	184,295	-0-
I2 USD H	-0-	667	-0-
N	-0-	-0-	201,562
S	-0-	9,289,513	4,367,083
S EUR	562,182	-0-	-0-
S EUR H	-0-	1,989,390	-0-
S GBP	17,376,462	-0-	-0-
S1	-0-	109,917	4,886,433
S1 EUR	-0-	-0-	660,125
S1 EUR H	-0-	467	-0-
S1 GBPH	-0-	-0-	4,420
S1 USD H	-0-	667	-0-
S1QD	-0-	657,830	-0-
SD	-0-	-0-	390,474
SQD	-0-	3,771,328	-0-
SQD EUR H	-0-	-0-	647,668

KLASSE	Concentrated Global Equity Portfolio	Global Core Equity Portfolio	Asia Income Opportunities Portfolio
A	1,097,700	1,099,455	-0-
A AUD H	-0-	5,247	-0-
A EUR H	119,487	207,369	-0-
A SGD H	11,043	19,100	-0-
A2	-0-	-0-	247,315
A2 AUD H	-0-	-0-	62,812
A2 HKD	-0-	-0-	35,181
AA	-0-	-0-	841,660
AA AUD H	-0-	-0-	1,154,994
AA CAD H	-0-	-0-	140,266
AA EUR H	-0-	-0-	80,303
AA GBP H	-0-	-0-	173,049
AA HKD	-0-	-0-	3,884,758
AA NZD H	-0-	-0-	508,969
AR EUR	536,035	786,715	-0-
AT	-0-	-0-	1,450,397
AT AUD H	-0-	-0-	119,378
AT EUR H	-0-	-0-	60,242
AT HKD	-0-	-0-	132,063
AT SGD H	-0-	-0-	740,189
C	27,564	10,759	-0-
I	5,177,130	4,395,990	-0-
I AUD H	-0-	436,067	-0-
I CAD H	3,708	-0-	-0-
I CHF H	4,914	593	-0-
I EUR	3,350,880	1,535	-0-
I EUR H	88,998	171,776	-0-
I GBP	198,887	-0-	-0-
I GBP H	27,659	233,234	-0-
I SGD H	-0-	25,817	-0-
I2	-0-	-0-	5,106
I2 HKD	-0-	-0-	527
INN EUR	-0-	199,037	-0-
IT	-0-	-0-	52,660
IT HKD	-0-	-0-	688
IX EUR	-0-	180,368	-0-
N	32,187	113,995	-0-
RX EUR	-0-	9,640	-0-
S	-0-	6,651,813	391,851
S GBP	176,591	-0-	-0-
S GBP H	-0-	533,052	-0-
S NOK HP	-0-	91	-0-
S1	5,620,852	28,511,992	100
S1 EUR	193,800	-0-	-0-
S1 NOK	-0-	10	-0-
S1 NOK HP	-0-	323,674	-0-
SA	-0-	-0-	305
SD	-0-	640,034	-0-
ZT	-0-	-0-	5,411,927

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KLASSE	Global Income Portfolio
A	-0-
A EUR	-0-
A2	321,700
A2 CHF H	667
A2 EUR H	5,283
A2 GBP H	533
A2 HKD	568
A2 PLN H	25,237
AA	155,825
AA AUD H	112,437
AA CAD H	5,799
AA EUR H	1,705
AA HKD	232,136
AA SGD H	4,599
AT	202,608
AT AUD H	19,049
AT CAD H	34,546
AT EUR H	3,297
AT GBP H	7,448
AT HKD	697
AT SGD H	50,822
I	-0-
I EUR	-0-
I GBP	-0-
I2	40,051
I2 AUD H	867
I2 CHF H	667
I2 EUR H	613
I2 GBP H	520
I2 HKD	553
I2 SGD H	7,631
IT	61,583
IT EUR H	691
IT HKD	700
IT SGD H	34,674
S	2,791
S GBP H	80
S1	100
S1 EUR	-0-
S1 EUR H	90
S1 GBP	-0-
S1 GBPH	80
S1D	-0-
S1D EUR H	-0-
ZT	1,052,898

KLASSE	Multi-Strategy Alternative Portfolio	European Equity Portfolio	Eurozone Equity Portfolio
A	-0-	2,209,098	4,135,929
A AUD H	-0-	-0-	103
A HKD H	-0-	42,707	-0-
A PLN H	-0-	-0-	7,360
A SGD H	-0-	63,860	5,361
A USD	-0-	1,511,674	240,334
A USD H	-0-	615,162	391,919
AD	-0-	162,512	-0-
AD AUD H	-0-	767,691	-0-
AD SGD H	-0-	167,880	-0-
AD USD H	-0-	1,051,698	-0-
AR	-0-	-0-	2,370
AX	-0-	-0-	581,395
AX USD	-0-	-0-	31,848
B USD	-0-	731	-0-
BX	-0-	-0-	5,000
BX USD	-0-	-0-	56,540
C	-0-	52,267	161,239
C USD	-0-	44,554	35,663
C USD H	-0-	13,188	12,517
CX	-0-	-0-	21,548
CX USD	-0-	-0-	7,480
F	100	-0-	-0-
F EUR H	90	-0-	-0-
F GBP H	80	-0-	-0-
I	5,333	3,578,004	2,317,650
I EUR H	25,830	-0-	-0-
I GBP	-0-	533	533
I GBP H	71,584	-0-	487
I USD	-0-	6,037,609	1,178,865
I USD H	-0-	126,433	37,907
INN	-0-	-0-	101,961
IX	-0-	-0-	105
IX USD	-0-	-0-	2,471
S	100	14,555	-0-
S USD	-0-	-0-	157,247
S1	100	283,900	6,667,998
S1 EUR H	90	-0-	-0-
S1 GBP	-0-	50,298	80
S1 GBP H	80	-0-	-0-
S1 USD	-0-	209,655	1,382,389
S1 USD H	-0-	-0-	1,176,275
S1N	-0-	-0-	40,693
S1N USD	-0-	-0-	39,729
S1X	-0-	36,889	-0-
S1X USD	-0-	3,479,490	-0-
S3 AUD H	774,790	-0-	-0-
SD	-0-	668,130	-0-

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KLASSE	American Growth Portfolio	All Market Income Portfolio
A	13,322,503	753,604
A CHF H	-0-	730
A EUR	967,537	-0-
A EUR H	372,990	3,707
A HKD	-0-	59,125
A PLN H	351,112	-0-
A SGD	88,858	-0-
A SGD H	1,457,565	867
A2X	-0-	40,819
A2X EUR	-0-	961
AD	4,190,422	55,949,487
AD AUD H	2,572,860	13,167,434
AD CAD H	-0-	3,221,856
AD EUR H	-0-	2,077,191
AD GBP H	-0-	5,410,479
AD HKD	1,682,991	29,483,008
AD NZD H	-0-	3,254,533
AD RMB H	7,307	1,216,707
AD SGD H	-0-	160,949
AD ZAR H	2,983,886	9,882,262
AMG	-0-	789
AMG EUR H	-0-	861
ANN	-0-	714
ANN EUR H	-0-	643
AQG	-0-	789
AQG EUR H	-0-	711
AR EUR H	-0-	11,561
AX	94,439	160,443
AX EUR	-0-	650
AX SGD	-0-	7,926
B	48,658	-0-
B2X	-0-	693
BX	1,647	3,314
C	901,113	52,861
C EUR	662,248	-0-
C EUR H	29,589	-0-
C2X	-0-	43,489
CD	-0-	15,377
CX	-0-	26,428
ED	8,434,553	15,680,200
ED AUD H	683,572	2,703,252
ED ZAR H	-0-	4,914,396
I	3,741,495	170,030
I CHF H	-0-	600
I EUR	429,389	-0-
I EUR H	328,331	4,786
I GBP	376,209	-0-
I GBP H	99,526	-0-
I SGD H	-0-	867
ID	-0-	62,561
IMG	-0-	788
IMG EUR H	-0-	711
INN	-0-	48,987
INN EUR H	-0-	658
INN GBP H	-0-	585
IQG	-0-	789
IQG EUR H	-0-	710
N	850,984	47,016
ND	-0-	28,042

KLASSE	American Growth Portfolio	All Market Income Portfolio
S	1,079,849	-0-
S1	4,549,180	7,368,693
S1 CHF H	-0-	100
S1 EUR	532,653	-0-
S1 EUR H	366,120	90
S1 GBPH	-0-	80
S1D JPY H	-0-	492,509
S1QG GBPH	-0-	95
SD	109,640	510,194
SK	9,664,213	-0-

KLASSE	China A Shares Equity Portfolio	China Bond Portfolio	Financial Credit Portfolio
A	19,200	-0-	-0-
A AUD H	1,000	-0-	-0-
A EUR	2,830	-0-	-0-
A HKD H	803	-0-	-0-
A SGD H	933	-0-	-0-
A USD	119,895	-0-	-0-
A USD H	667	-0-	-0-
A2	-0-	670	284,262
A2 CHF H	-0-	-0-	667
A2 EUR H	-0-	-0-	152,398
AD HKD	828	-0-	-0-
AD HKD H	882	-0-	-0-
AD SGD H	958	-0-	-0-
AD USD H	692	-0-	-0-
AT	-0-	-0-	762
I	670	-0-	-0-
I GBP	71,650	-0-	-0-
I USD H	97,550	-0-	-0-
I2	-0-	138,369	1,509
I2 CHF H	-0-	-0-	667
I2 EUR H	-0-	-0-	67,471
I2 GBPH	-0-	-0-	533
IT	-0-	-0-	7,115
S	389,240	-0-	100
S EUR H	-0-	-0-	90
S GBPH	-0-	-0-	80
S USD	38,877	-0-	-0-
S1	67	-0-	100
S1 EUR	155,021	-0-	-0-
S1 EUR H	-0-	-0-	90
S1 GBP	406,193	-0-	-0-
S1 GBPH	-0-	-0-	80
SA	-0-	3,725,691	-0-
SP1 USD	39	-0-	-0-
ZT	-0-	-0-	1,382,568

KLASSE	Low Volatility Total Return Equity Portfolio	Sustainable Global Thematic Credit Portfolio	Sustainable European Thematic Portfolio
A	244,629	-0-	600
A AUD H	1,103	-0-	-0-
A CAD H	887	-0-	-0-
A EUR H	600	-0-	-0-
A GBP H	652	-0-	-0-
A HKD	8,857	-0-	-0-
A NZD H	1,040	-0-	-0-
A PLN H	496,231	-0-	-0-
A SGD H	9,633	-0-	-0-
A2	-0-	1,876	-0-
AD	220,218	-0-	-0-
AD AUD H	114,211	-0-	-0-
AD CAD H	11,861	-0-	-0-
AD GBP H	49,592	-0-	-0-
AD HKD	45,503	-0-	-0-
AD NZD H	1,150	-0-	-0-
AD SGD H	80,020	-0-	-0-
I	134,452	-0-	600
I EUR H	600	-0-	-0-
I PLN H	420	-0-	-0-
I2	-0-	148,809	-0-
I2 GBP H	-0-	1,493	-0-
I2 USD H	-0-	369,824	-0-
INN AUD H	-0-	2,107,403	-0-
S	100	102,634	17,230
S GBP H	-0-	334,900	-0-
S1	100	174,820	90
S1 GBP H	-0-	80	-0-
S1 JPY H	1,127,275	-0-	-0-
S1 USD H	-0-	100	-0-
Z2	-0-	63,000	-0-

KLASSE	Event Driven Portfolio
A	-0-
A CNH	-0-
AD	-0-
AD CNH	-0-
I	31,167
I EUR	-0-
I EUR H	600
I GBP	-0-
S	77,334
S1	100
S1 EUR H	1,425,953
S1 SEK H	895,250
S1FN	-0-
S1FN GBP	-0-
S1FN USD	-0-
SU	100

KLASSE	Sustainable All Market Portfolio
A	7,617
A RMB H	-0-
A USD H	667
AD	-0-
AD RMB H	-0-
AI USD H	133
EI USD H	133
I	600
I EUR H	-0-
I GBP	-0-
I GBP H	533
I USD H	667
ID	-0-
S	142,353
S GBP H	815,643
S1	90

KLASSE	Arya European Alpha Portfolio	Short Duration Income Portfolio	Sustainable Income Portfolio
A2	-0-	667	667
AA	-0-	-0-	692
AA AUD H	-0-	-0-	899
AA EUR H	-0-	-0-	549
AA GBP H	-0-	-0-	484
AA RMB H	-0-	-0-	740
AA SGD H	-0-	-0-	899
AT	-0-	701	683
AT EUR H	-0-	-0-	542
AT SGD H	-0-	-0-	888
F	1,541,692	-0-	-0-
F CHF H	60,222	-0-	-0-
F JPY	78,778	-0-	-0-
I	97,384	-0-	-0-
I2	-0-	667	667
I2 CHF H	-0-	-0-	600
I2 EUR H	-0-	600	533
I2 GBP H	-0-	533	7,916
IT	-0-	706	686
S	1,091,781	989,968	1,054,651
S1	-0-	100	100
S1QG JPY	-0-	-0-	40,031
S1QG JPY H	-0-	-0-	15,608
SU	1,469,254	-0-	-0-
SX GBP H	52,078	-0-	-0-
Z	9,772,835	-0-	-0-
Z USD	255,773	-0-	-0-

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KLASSE	Global Low Carbon Equity Portfolio	Chinese High Income Portfolio	Sustainable US Thematic Portfolio
A	-0-	-0-	7,398,389
A AUD H	-0-	-0-	168,738
A CAD H	-0-	-0-	146,240
A EUR	-0-	-0-	383,278
A EUR H	-0-	-0-	283,190
A GBP H	-0-	-0-	98,970
A HKD	-0-	-0-	282,420
A SGD H	-0-	-0-	125,865
A2	-0-	667	-0-
A2 AUD H	-0-	933	-0-
A2 HKD H	-0-	780	-0-
A2 RMB H	-0-	640	-0-
AA	-0-	681	-0-
AA AUD H	-0-	953	-0-
AA EUR H	-0-	611	-0-
AA HKD H	-0-	797	-0-
AA RMB H	-0-	660	-0-
AT	-0-	676	-0-
AT EUR H	-0-	606	-0-
B	-0-	-0-	52,335
C	-0-	-0-	454,498
C EUR	-0-	-0-	45,375
C EUR H	-0-	-0-	535
C SGD	-0-	-0-	1,351
E	-0-	-0-	390,685
I	667	-0-	7,798,847
I CHF	600	-0-	-0-
I EUR	600	-0-	1,795,658
I EUR H	-0-	-0-	98,927
I GBP	467	-0-	9,740
I GBP H	-0-	-0-	493
I2	-0-	667	-0-
I2 CHF H	-0-	600	-0-
I2 EUR H	-0-	600	-0-
I2 GBP H	-0-	500	-0-
IN	-0-	-0-	667
IN EUR	-0-	-0-	110
INN EUR	-0-	-0-	14,200
IT	-0-	678	-0-
S	29,300	198,100	758
S1	100	100	1,620,797
S1 EUR	90	-0-	2,297,458
S1 EUR H	-0-	90	-0-
S1 GBP	70	-0-	74
S1 GBP H	-0-	75	74
S1 JPY H	-0-	-0-	7,500

KLASSE	China Net Zero Solutions Portfolio	American Multi-Asset Portfolio
A	667	667
A AUD H	933	933
A EUR	600	600
A EUR H	600	600
A HKD	780	5,200
A RMB H	640	640
A SGD H	933	933
AD	-0-	667
AD AUD H	-0-	933
AD EUR	-0-	600
AD EUR H	-0-	600
AD HKD	-0-	5,200
AD RMB H	-0-	640
AD SGD H	-0-	933
I	667	667
I AUD H	933	-0-
I EUR	600	600
I EUR H	600	600
I GBP	533	533
I GBP H	533	533
I HKD	780	-0-
I RMB H	640	-0-
I SGD H	933	933
ID	-0-	667
S	18,300	67,800
S1	100	100

	International Health Care Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen.....	<u>\$2,979,516,429</u>	<u>\$1,848,346,166</u>	<u>\$1,107,523,108</u>
Klasse			
A	<u>\$495.67</u>	<u>\$492.91</u>	<u>\$409.50</u>
A EUR (1)	<u>€461.65</u>	<u>€404.32</u>	<u>€368.97</u>
A EUR H	<u>€19.92</u>	<u>€20.12</u>	<u>€16.91</u>
A SGD (1)	<u>SGD679.68</u>	<u>N/A</u>	<u>N/A</u>
AD	<u>\$19.12</u>	<u>\$19.42</u>	<u>\$16.47</u>
AD AUD H (2)	<u>AUD14.63</u>	<u>N/A</u>	<u>N/A</u>
AX	<u>\$568.30</u>	<u>\$562.31</u>	<u>\$464.83</u>
B	<u>\$369.41</u>	<u>\$371.04</u>	<u>\$311.33</u>
B SGD (1)	<u>SGD506.54</u>	<u>N/A</u>	<u>N/A</u>
BX	<u>\$489.17</u>	<u>\$484.02</u>	<u>\$400.11</u>
C	<u>\$449.20</u>	<u>\$448.72</u>	<u>\$374.48</u>
C EUR (1)	<u>€418.35</u>	<u>€368.07</u>	<u>€337.36</u>
ED	<u>\$21.26</u>	<u>\$21.60</u>	<u>\$18.34</u>
ED AUD H (3)	<u>AUD14.34</u>	<u>N/A</u>	<u>N/A</u>
I	<u>\$598.01</u>	<u>\$589.96</u>	<u>\$486.24</u>
I EUR (1)	<u>€556.97</u>	<u>€483.92</u>	<u>€438.05</u>
I GBP	<u>£21.20</u>	<u>£18.57</u>	<u>£17.59</u>
S1	<u>\$201.67</u>	<u>\$198.60</u>	<u>\$163.37</u>
S1 EUR (1)	<u>€187.84</u>	<u>€162.90</u>	<u>€147.18</u>
S1 GBP (4)	<u>£97.26</u>	<u>N/A</u>	<u>N/A</u>
S14 GBP	<u>£139.58</u>	<u>£121.68</u>	<u>£114.67</u>

	International Technology Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen.....	<u>\$1,164,401,030</u>	<u>\$1,487,912,956</u>	<u>\$667,246,788</u>
Klasse			
A	<u>\$531.13</u>	<u>\$722.93</u>	<u>\$459.00</u>
A AUD H	<u>AUD11.17</u>	<u>AUD15.48</u>	<u>N/A</u>
A EUR (1)	<u>€494.68</u>	<u>€592.99</u>	<u>€413.51</u>
A PLN H	<u>PLN138.63</u>	<u>PLN192.30</u>	<u>PLN124.17</u>
A SGD (1)	<u>SGD728.32</u>	<u>N/A</u>	<u>N/A</u>
B	<u>\$406.58</u>	<u>\$558.93</u>	<u>\$358.41</u>
C	<u>\$485.41</u>	<u>\$663.66</u>	<u>\$423.27</u>
C EUR (1)	<u>€452.12</u>	<u>€544.38</u>	<u>€381.32</u>
E	<u>\$22.41</u>	<u>\$30.81</u>	<u>\$19.76</u>
E AUD H (2)	<u>AUD10.69</u>	<u>N/A</u>	<u>N/A</u>
I	<u>\$657.62</u>	<u>\$887.91</u>	<u>\$559.28</u>
I EUR (1).....	<u>€612.45</u>	<u>€728.32</u>	<u>€503.85</u>
S1	<u>\$314.18</u>	<u>\$423.22</u>	<u>\$265.91</u>
S1 EUR (1)	<u>€292.62</u>	<u>N/A</u>	<u>N/A</u>

Global Real Estate Securities Portfolio			
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen.....	<u>\$44,129,783</u>	<u>\$47,000,717</u>	<u>\$41,743,039</u>
Klasse			
A	<u>\$27.87</u>	<u>\$29.76</u>	<u>\$22.06</u>
A EUR (1)	<u>€25.97</u>	<u>€24.41</u>	<u>€19.87</u>
AD	<u>\$13.30</u>	<u>\$14.86</u>	<u>\$11.59</u>
AD AUD H	<u>AUD11.95</u>	<u>AUD13.51</u>	<u>AUD10.70</u>
AD NZD H	<u>NZD12.23</u>	<u>NZD13.82</u>	<u>NZD10.92</u>
AD SGD H	<u>SGD12.79</u>	<u>SGD14.32</u>	<u>SGD11.22</u>
B	<u>\$22.50</u>	<u>\$24.27</u>	<u>\$18.16</u>
BD (5)	<u>N/A</u>	<u>\$14.85</u>	<u>\$11.60</u>
BD AUD H	<u>N/A</u>	<u>N/A</u>	<u>AUD10.77</u>
C	<u>\$21.53</u>	<u>\$23.10</u>	<u>\$17.19</u>
C EUR (6)	<u>N/A</u>	<u>€18.95</u>	<u>€15.49</u>
I	<u>\$33.07</u>	<u>\$35.04</u>	<u>\$25.76</u>
I EUR (1)	<u>€30.81</u>	<u>€28.74</u>	<u>€23.21</u>
ID	<u>\$13.87</u>	<u>\$15.47</u>	<u>\$12.07</u>
S1(7)	<u>N/A</u>	<u>\$27.59</u>	<u>\$20.19</u>
S1 EUR (1)	<u>€24.35</u>	<u>€22.63</u>	<u>€18.19</u>
S1 GBP (1)	<u>£20.76</u>	<u>N/A</u>	<u>N/A</u>

Sustainable Global Thematic Portfolio			
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen.....	<u>\$3,453,983,585</u>	<u>\$3,067,369,011</u>	<u>\$837,582,384</u>
Klasse			
A	<u>\$37.07</u>	<u>\$42.29</u>	<u>\$29.19</u>
A AUD H	<u>AUD43.37</u>	<u>AUD50.22</u>	<u>AUD35.03</u>
A CAD H	<u>CAD14.01</u>	<u>CAD16.10</u>	<u>N/A</u>
A EUR (1)	<u>€34.53</u>	<u>€34.69</u>	<u>€26.30</u>
A EUR H	<u>€28.44</u>	<u>€32.96</u>	<u>€23.09</u>
A GBP (1)	<u>£29.43</u>	<u>N/A</u>	<u>N/A</u>
A HKD (1)	<u>HKD290.90</u>	<u>N/A</u>	<u>N/A</u>
A SGD (1)	<u>SGD50.83</u>	<u>N/A</u>	<u>N/A</u>
A SGD H	<u>SGD29.32</u>	<u>SGD33.55</u>	<u>SGD23.25</u>
AD (8)	<u>N/A</u>	<u>N/A</u>	<u>N/A</u>
AN	<u>\$37.12</u>	<u>\$42.34</u>	<u>\$29.23</u>
ANN (9)	<u>N/A</u>	<u>N/A</u>	<u>N/A</u>
AX	<u>\$108.69</u>	<u>\$123.97</u>	<u>\$85.58</u>
AX EUR (1)	<u>€101.22</u>	<u>€101.69</u>	<u>€77.10</u>
AX SGD (1)	<u>SGD149.02</u>	<u>N/A</u>	<u>N/A</u>
AXX	<u>\$124.54</u>	<u>\$141.36</u>	<u>\$97.09</u>
B	<u>\$28.64</u>	<u>\$33.00</u>	<u>\$23.01</u>
B CAD H	<u>N/A</u>	<u>N/A</u>	<u>CAD21.61</u>
BX	<u>\$80.16</u>	<u>\$92.36</u>	<u>\$64.39</u>
BX EUR (1)	<u>€74.66</u>	<u>€75.76</u>	<u>€58.01</u>
BX SGD (1)	<u>SGD109.92</u>	<u>N/A</u>	<u>N/A</u>
BXX	<u>\$106.44</u>	<u>\$120.82</u>	<u>\$82.98</u>
C	<u>\$36.14</u>	<u>\$41.42</u>	<u>\$28.72</u>
CX	<u>\$98.65</u>	<u>\$113.04</u>	<u>\$78.38</u>
CX EUR (1)	<u>€91.88</u>	<u>€92.72</u>	<u>€70.61</u>

Sustainable Global Thematic Portfolio

	<u>31. Mai 2022</u>	<u>31. Mai 2021</u>	<u>31. Mai 2020</u>
E	<u>\$13.35</u>	<u>\$15.39</u>	<u>N/A</u>
E AUD H	<u>AUD12.92</u>	<u>AUD15.11</u>	<u>N/A</u>
I	<u>\$45.66</u>	<u>\$51.68</u>	<u>\$35.39</u>
I AUD	<u>AUD15.11</u>	<u>AUD15.92</u>	<u>N/A</u>
I AUD H	<u>AUD13.24</u>	<u>AUD15.20</u>	<u>N/A</u>
I EUR (1)	<u>€42.53</u>	<u>€42.39</u>	<u>€31.88</u>
I EUR H	<u>€31.08</u>	<u>€35.72</u>	<u>€24.81</u>
I GBP (1)	<u>£36.25</u>	<u>N/A</u>	<u>N/A</u>
I HKD (1)	<u>HKD358.37</u>	<u>N/A</u>	<u>N/A</u>
I SGD H (10)	<u>SGD18.00</u>	<u>N/A</u>	<u>N/A</u>
IN	<u>\$45.68</u>	<u>\$51.70</u>	<u>\$35.40</u>
IN EUR (1)	<u>€42.54</u>	<u>€42.41</u>	<u>€31.89</u>
INN (11)	<u>\$11.70</u>	<u>N/A</u>	<u>N/A</u>
IX	<u>\$133.24</u>	<u>\$150.78</u>	<u>\$103.25</u>
IX EUR (1)	<u>€124.09</u>	<u>€123.68</u>	<u>€93.02</u>
IX SGD (1)	<u>SGD182.70</u>	<u>N/A</u>	<u>N/A</u>
S	<u>\$49.16</u>	<u>\$55.10</u>	<u>\$37.34</u>
S GBP	<u>£43.01</u>	<u>£42.80</u>	<u>£33.33</u>
S1	<u>\$45.02</u>	<u>\$50.81</u>	<u>\$34.68</u>
S1 AUD	<u>AUD99.16</u>	<u>AUD104.18</u>	<u>N/A</u>
S1 AUD H	<u>AUD89.63</u>	<u>AUD102.70</u>	<u>N/A</u>
S1 EUR (1)	<u>€41.93</u>	<u>€41.68</u>	<u>€31.24</u>
S1 EUR H (12)	<u>€93.86</u>	<u>N/A</u>	<u>N/A</u>
S1 JPY	<u>¥11,941.00</u>	<u>¥11,499.00</u>	<u>N/A</u>
S1 NZD (13)	<u>NZD82.10</u>	<u>N/A</u>	<u>N/A</u>
S1X (14)	<u>N/A</u>	<u>\$164.75</u>	<u>\$112.44</u>
S1X SGD (1)	<u>SGD200.18</u>	<u>N/A</u>	<u>N/A</u>
SD	<u>\$166.21</u>	<u>\$194.54</u>	<u>\$137.25</u>
SX (15)	<u>N/A</u>	<u>\$182.76</u>	<u>\$123.86</u>
SX GBP (1)	<u>£129.45</u>	<u>N/A</u>	<u>N/A</u>

	India Growth Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen.....	<u>\$121,150,073</u>	<u>\$157,000,289</u>	<u>\$133,252,453</u>
Klasse			
A	<u>\$189.12</u>	<u>\$206.29</u>	<u>\$122.51</u>
A EUR (1)	<u>€176.14</u>	<u>€169.21</u>	<u>€110.37</u>
A HKD (1)	<u>HKD1,484.30</u>	<u>N/A</u>	<u>N/A</u>
A PLN H	<u>PLN102.31</u>	<u>PLN112.09</u>	<u>PLN67.31</u>
A SGD H	<u>SGD19.36</u>	<u>SGD21.20</u>	<u>SGD12.64</u>
AD AUD H	<u>AUD14.12</u>	<u>AUD15.88</u>	<u>AUD9.69</u>
AX	<u>\$170.14</u>	<u>\$185.21</u>	<u>\$109.77</u>
AX EUR (1)	<u>€158.46</u>	<u>€151.92</u>	<u>€98.89</u>
B	<u>\$175.74</u>	<u>\$192.83</u>	<u>\$115.66</u>
BX	<u>\$128.43</u>	<u>\$141.22</u>	<u>\$84.53</u>
BX EUR (1)	<u>€119.63</u>	<u>€115.92</u>	<u>€76.15</u>
C	<u>\$164.27</u>	<u>\$179.99</u>	<u>\$107.39</u>
I	<u>\$189.20</u>	<u>\$204.74</u>	<u>\$120.63</u>
I EUR (1)	<u>€176.22</u>	<u>€167.94</u>	<u>€108.67</u>
S	<u>\$19.34</u>	<u>\$20.70</u>	<u>\$12.05</u>
S1	<u>\$20.04</u>	<u>\$21.65</u>	<u>\$12.73</u>
S1 EUR (1)	<u>€18.67</u>	<u>N/A</u>	<u>N/A</u>

	Euro High Yield Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen	<u>€305,068,037</u>	<u>€355,230,513</u>	<u>€348,813,401</u>
Klasse			
A	<u>€14.92</u>	<u>€16.99</u>	<u>€15.39</u>
A USD (1)	<u>\$16.00</u>	<u>\$20.71</u>	<u>\$17.08</u>
A2	<u>€25.04</u>	<u>€27.87</u>	<u>€24.62</u>
A2 CHF H	<u>CHF16.57</u>	<u>CHF18.49</u>	<u>CHF16.35</u>
A2 PLN H	<u>PLN101.00</u>	<u>PLN110.11</u>	<u>PLN96.88</u>
A2 USD (1)	<u>\$26.89</u>	<u>\$33.98</u>	<u>\$27.33</u>
A2 USD H	<u>\$18.37</u>	<u>\$20.21</u>	<u>\$17.63</u>
AA	<u>€11.60</u>	<u>€13.42</u>	<u>€12.34</u>
AA AUD H	<u>AUD11.11</u>	<u>AUD12.88</u>	<u>AUD11.89</u>
AA HKD H (16)	<u>N/A</u>	<u>HKD92.62</u>	<u>HKD84.98</u>
AA RMB H (17)	<u>N/A</u>	<u>CNH91.73</u>	<u>CNH83.95</u>
AA SGD H (18)	<u>N/A</u>	<u>SGD13.72</u>	<u>SGD12.56</u>
AA USD H	<u>\$11.74</u>	<u>\$13.54</u>	<u>\$12.40</u>
AR	<u>€11.80</u>	<u>€13.65</u>	<u>€12.55</u>
AT	<u>€14.96</u>	<u>€17.04</u>	<u>€15.43</u>
AT AUD H (19)	<u>N/A</u>	<u>AUD14.72</u>	<u>AUD13.38</u>
AT SGD H (20)	<u>N/A</u>	<u>SGD15.18</u>	<u>SGD13.69</u>
AT USD (1)	<u>\$16.05</u>	<u>\$20.77</u>	<u>\$17.13</u>
AT USD H	<u>\$13.37</u>	<u>\$15.19</u>	<u>\$13.69</u>
B2 (21)	<u>N/A</u>	<u>€24.92</u>	<u>€22.23</u>
C	<u>€14.92</u>	<u>€16.99</u>	<u>€15.39</u>
C USD (1)	<u>\$16.03</u>	<u>\$20.71</u>	<u>\$17.08</u>
C2	<u>€23.73</u>	<u>€26.53</u>	<u>€23.53</u>
CT USD H (22)	<u>N/A</u>	<u>\$15.12</u>	<u>\$13.63</u>
I	<u>€14.92</u>	<u>€16.98</u>	<u>€15.38</u>
I USD (1)	<u>\$15.98</u>	<u>\$20.70</u>	<u>\$17.07</u>
I2	<u>€26.77</u>	<u>€29.63</u>	<u>€26.03</u>
I2 CHF H	<u>CHF17.33</u>	<u>CHF19.24</u>	<u>CHF16.92</u>
I2 GBP H	<u>£17.57</u>	<u>£19.29</u>	<u>£16.83</u>
I2 USD (1)	<u>\$28.75</u>	<u>\$36.12</u>	<u>\$28.89</u>
I2 USD H	<u>\$19.78</u>	<u>\$21.64</u>	<u>\$18.78</u>
IT USD H	<u>\$13.35</u>	<u>\$15.17</u>	<u>\$13.68</u>
NT USD H	<u>\$13.35</u>	<u>\$15.17</u>	<u>\$13.68</u>
S	<u>€29.58</u>	<u>€32.49</u>	<u>€28.32</u>
S USD (1)	<u>\$31.75</u>	<u>\$39.61</u>	<u>\$31.44</u>
S1	<u>€27.51</u>	<u>€30.40</u>	<u>€26.65</u>
S1 USD (1)	<u>\$29.54</u>	<u>\$37.06</u>	<u>\$29.58</u>
S1 USD H	<u>\$20.54</u>	<u>\$22.44</u>	<u>\$19.43</u>

	US Small and Mid-Cap Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen.....	<u>\$109,784,845</u>	<u>\$167,140,433</u>	<u>\$53,359,648</u>
Klasse			
A	<u>\$42.85</u>	<u>\$46.71</u>	<u>\$26.55</u>
A AUD H	<u>AUD21.92</u>	<u>AUD24.15</u>	<u>AUD14.03</u>
A EUR (1)	<u>€39.90</u>	<u>€38.31</u>	<u>€23.92</u>
A EUR H	<u>€38.56</u>	<u>€42.71</u>	<u>€24.70</u>
A HKD (1)	<u>HKD336.26</u>	<u>N/A</u>	<u>N/A</u>
A SGD H	<u>N/A</u>	<u>N/A</u>	<u>SGD20.62</u>
B	<u>N/A</u>	<u>N/A</u>	<u>\$23.98</u>
C	<u>\$40.59</u>	<u>\$44.45</u>	<u>\$25.38</u>
C EUR (1)	<u>€37.80</u>	<u>€36.46</u>	<u>€22.86</u>
C EUR H	<u>€36.68</u>	<u>€40.79</u>	<u>€23.69</u>
I	<u>\$47.28</u>	<u>\$51.13</u>	<u>\$28.84</u>
I EUR (1)	<u>€44.04</u>	<u>€41.94</u>	<u>€25.98</u>
I EUR H	<u>€42.29</u>	<u>€46.50</u>	<u>€26.68</u>
I GBP (23)	<u>£14.98</u>	<u>N/A</u>	<u>N/A</u>
S (24)	<u>N/A</u>	<u>\$57.38</u>	<u>\$32.02</u>
S EUR H (25)	<u>N/A</u>	<u>€52.18</u>	<u>€29.63</u>
S1	<u>\$48.91</u>	<u>\$52.79</u>	<u>\$29.68</u>
S1 EUR (1)	<u>€45.56</u>	<u>€43.30</u>	<u>€26.74</u>
S1 EUR H (26)	<u>N/A</u>	<u>€48.10</u>	<u>€27.51</u>

	Emerging Markets Multi-Asset Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen	<u>\$794,996,247</u>	<u>\$1,219,094,304</u>	<u>\$1,174,457,925</u>
Klasse			
A	<u>\$16.13</u>	<u>\$19.82</u>	<u>\$14.35</u>
A AUD H	<u>AUD18.18</u>	<u>AUD22.54</u>	<u>AUD16.55</u>
A CAD H	<u>CAD17.36</u>	<u>CAD21.47</u>	<u>CAD15.66</u>
A CHF H	<u>CHF13.08</u>	<u>CHF16.34</u>	<u>CHF12.04</u>
A EUR (1)	<u>€15.03</u>	<u>€16.26</u>	<u>€12.93</u>
A EUR H	<u>€13.62</u>	<u>€17.00</u>	<u>€12.52</u>
A GBP H	<u>£14.60</u>	<u>£18.07</u>	<u>£13.20</u>
A HKD (1)	<u>HKD126.61</u>	<u>N/A</u>	<u>N/A</u>
A SGD H	<u>SGD17.36</u>	<u>SGD21.41</u>	<u>SGD15.56</u>
AD	<u>\$10.67</u>	<u>\$13.78</u>	<u>\$10.46</u>
AD AUD H	<u>AUD9.55</u>	<u>AUD12.44</u>	<u>AUD9.59</u>
AD CAD H	<u>CAD9.91</u>	<u>CAD12.87</u>	<u>CAD9.85</u>
AD EUR H	<u>€10.22</u>	<u>€13.31</u>	<u>€10.21</u>
AD GBP H	<u>£10.11</u>	<u>£13.15</u>	<u>£10.08</u>
AD HKD (1)	<u>HKD83.78</u>	<u>N/A</u>	<u>N/A</u>
AD RMB H	<u>CNH87.44</u>	<u>CNH113.20</u>	<u>CNH86.03</u>
AD SGD H	<u>SGD11.10</u>	<u>SGD14.37</u>	<u>SGD10.95</u>
AD ZAR H	<u>R76.30</u>	<u>R99.25</u>	<u>R75.29</u>
AR	<u>\$11.74</u>	<u>\$15.46</u>	<u>\$11.97</u>
AR EUR H	<u>€10.58</u>	<u>€13.98</u>	<u>€10.91</u>
B	<u>\$14.49</u>	<u>\$17.95</u>	<u>\$13.13</u>
BD	<u>\$10.71</u>	<u>\$13.85</u>	<u>\$10.53</u>
C	<u>\$15.36</u>	<u>\$18.96</u>	<u>\$13.79</u>
ED	<u>\$12.07</u>	<u>\$15.60</u>	<u>\$11.85</u>
ED AUD H	<u>AUD12.66</u>	<u>AUD16.50</u>	<u>AUD12.72</u>
ED ZAR H	<u>R86.26</u>	<u>R112.31</u>	<u>R85.23</u>
I	<u>\$17.65</u>	<u>\$21.51</u>	<u>\$15.45</u>
I CHF H	<u>CHF14.22</u>	<u>CHF17.63</u>	<u>CHF12.89</u>
I EUR (1)	<u>€16.44</u>	<u>€17.64</u>	<u>€13.92</u>
I EUR H	<u>€14.92</u>	<u>€18.48</u>	<u>€13.49</u>
I GBP	<u>£15.59</u>	<u>£16.96</u>	<u>£13.99</u>
I GBP H	<u>£15.92</u>	<u>£19.54</u>	<u>£14.16</u>
ID	<u>\$9.73</u>	<u>\$12.55</u>	<u>\$9.51</u>
ID GBP H	<u>£11.45</u>	<u>£14.88</u>	<u>£11.39</u>
N	<u>\$16.34</u>	<u>\$20.17</u>	<u>\$14.66</u>
S	<u>\$19.63</u>	<u>\$23.71</u>	<u>\$16.87</u>
S GBP (1)	<u>£15.58</u>	<u>N/A</u>	<u>N/A</u>
S GBP H	<u>£19.77</u>	<u>£24.03</u>	<u>£17.26</u>
S1	<u>\$17.98</u>	<u>\$21.89</u>	<u>\$15.70</u>
S1 GBP (1)	<u>£14.28</u>	<u>N/A</u>	<u>N/A</u>
S1 JPY	<u>¥12,105.00</u>	<u>¥12,573.00</u>	<u>¥8,852.00</u>
S1 JPY H	<u>¥9,588.00</u>	<u>¥11,759.00</u>	<u>¥8,490.00</u>
S1D	<u>\$79.32</u>	<u>\$102.29</u>	<u>\$77.54</u>
SD	<u>\$91.03</u>	<u>\$117.28</u>	<u>\$88.83</u>
SQD GBP H	<u>N/A</u>	<u>N/A</u>	<u>£11.91</u>

	RMB Income Plus Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen	<u>CNH4,279,856,739</u>	<u>CNH5,404,488,349</u>	<u>CNH1,300,605,621</u>
Klasse			
A2	<u>CNH138.56</u>	<u>CNH145.34</u>	<u>CNH139.77</u>
A2 CHF (1)	<u>CHF20.09</u>	<u>N/A</u>	<u>N/A</u>
A2 EUR (1)	<u>€19.42</u>	<u>€18.75</u>	<u>€17.64</u>
A2 GBP (1)	<u>£16.51</u>	<u>N/A</u>	<u>N/A</u>
A2 HKD (1)	<u>HKD162.87</u>	<u>N/A</u>	<u>N/A</u>
A2 SGD (1)	<u>SGD28.47</u>	<u>N/A</u>	<u>N/A</u>
A2 USD (1)	<u>\$20.76</u>	<u>\$22.86</u>	<u>\$19.58</u>
AR EUR	<u>€11.58</u>	<u>€11.93</u>	<u>€11.83</u>
AT	<u>CNH86.81</u>	<u>CNH95.40</u>	<u>CNH95.94</u>
AT HKD (1)	<u>HKD102.08</u>	<u>N/A</u>	<u>N/A</u>
AT SGD (1)	<u>SGD17.85</u>	<u>N/A</u>	<u>N/A</u>
AT USD (1)	<u>\$13.01</u>	<u>\$15.00</u>	<u>\$13.44</u>
C2	<u>CNH131.99</u>	<u>CNH139.03</u>	<u>CNH134.31</u>
C2 USD (1)	<u>\$19.77</u>	<u>\$21.87</u>	<u>\$18.82</u>
CT	<u>CNH87.44</u>	<u>CNH96.05</u>	<u>CNH96.57</u>
CT USD (1)	<u>\$13.10</u>	<u>\$15.11</u>	<u>\$13.53</u>
I2	<u>CNH147.22</u>	<u>CNH153.58</u>	<u>CNH146.89</u>
I2 CHF (1)	<u>CHF21.34</u>	<u>N/A</u>	<u>N/A</u>
I2 EUR (1)	<u>€20.64</u>	<u>€19.81</u>	<u>€18.54</u>
I2 GBP (1)	<u>£17.55</u>	<u>N/A</u>	<u>N/A</u>
I2 HKD (1)	<u>HKD173.08</u>	<u>N/A</u>	<u>N/A</u>
I2 SGD (1)	<u>SGD30.24</u>	<u>N/A</u>	<u>N/A</u>
I2 USD (1)	<u>\$22.06</u>	<u>\$24.16</u>	<u>\$20.58</u>
IT	<u>CNH87.41</u>	<u>CNH96.12</u>	<u>CNH96.70</u>
IT SGD (1)	<u>SGD17.97</u>	<u>N/A</u>	<u>N/A</u>
IT USD (1)	<u>\$13.10</u>	<u>\$15.12</u>	<u>\$13.55</u>
S (27)	<u>CNH960.24</u>	<u>CNH165.05</u>	<u>CNH156.80</u>
S USD (1)	<u>\$23.87</u>	<u>\$25.96</u>	<u>\$21.97</u>
S1(28)	<u>N/A</u>	<u>CNH156.17</u>	<u>CNH149.18</u>
S1 EUR (1)	<u>€21.01</u>	<u>€20.14</u>	<u>€18.83</u>
S1 USD (1)	<u>\$22.46</u>	<u>\$24.56</u>	<u>\$20.90</u>
W2	<u>CNH110.18</u>	<u>CNH114.75</u>	<u>CNH109.56</u>
W2 CHF (1)	<u>CHF15.97</u>	<u>N/A</u>	<u>N/A</u>

	Short Duration High Yield Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen	<u>\$1,519,277,097</u>	<u>\$1,349,117,509</u>	<u>\$1,002,110,030</u>
Klasse			
A2	<u>\$21.44</u>	<u>\$22.44</u>	<u>\$20.13</u>
A2 CHF H	<u>CHF16.44</u>	<u>CHF17.45</u>	<u>CHF15.86</u>
A2 EUR H	<u>€18.72</u>	<u>€19.82</u>	<u>€17.99</u>
A2 GBP H	<u>£19.93</u>	<u>£20.91</u>	<u>£18.86</u>
A2 HKD (1)	<u>HKD168.23</u>	<u>N/A</u>	<u>N/A</u>
AA	<u>\$11.99</u>	<u>\$13.13</u>	<u>\$12.43</u>
AA AUD H	<u>AUD11.49</u>	<u>AUD12.64</u>	<u>AUD12.04</u>
AA SGD H	<u>SGD12.38</u>	<u>SGD13.56</u>	<u>SGD12.86</u>
AI (29)	<u>\$74.33</u>	<u>N/A</u>	<u>N/A</u>
AI AUD H (29)	<u>AUD74.27</u>	<u>N/A</u>	<u>N/A</u>
AR EUR H	<u>€12.29</u>	<u>€13.44</u>	<u>€12.77</u>
AT	<u>\$14.11</u>	<u>\$15.23</u>	<u>\$14.23</u>
AT AUD H	<u>AUD13.68</u>	<u>AUD14.83</u>	<u>AUD13.95</u>
AT CAD H	<u>CAD13.51</u>	<u>CAD14.61</u>	<u>CAD13.70</u>
AT EUR H	<u>€13.79</u>	<u>€14.92</u>	<u>€13.98</u>
AT GBP H	<u>£13.57</u>	<u>£14.69</u>	<u>£13.80</u>
AT HKD (1)	<u>HKD110.73</u>	<u>N/A</u>	<u>N/A</u>
AT SGD H	<u>SGD13.96</u>	<u>SGD15.07</u>	<u>SGD14.11</u>
B2	<u>\$19.24</u>	<u>\$20.35</u>	<u>\$18.43</u>
BT	<u>\$14.07</u>	<u>\$15.19</u>	<u>\$14.18</u>
BT CAD H (30)	<u>N/A</u>	<u>CAD14.54</u>	<u>CAD13.63</u>
C2	<u>\$20.41</u>	<u>\$21.47</u>	<u>\$19.34</u>
CT	<u>\$13.66</u>	<u>\$14.75</u>	<u>\$13.78</u>
EI (29)	<u>\$74.29</u>	<u>N/A</u>	<u>N/A</u>
EI AUD H (29)	<u>AUD74.24</u>	<u>N/A</u>	<u>N/A</u>
I2	<u>\$22.74</u>	<u>\$23.68</u>	<u>\$21.12</u>
I2 CHF H	<u>CHF17.34</u>	<u>CHF18.30</u>	<u>CHF16.54</u>
I2 EUR H	<u>€19.85</u>	<u>€20.89</u>	<u>€18.86</u>
I2 GBP H	<u>£21.13</u>	<u>£22.05</u>	<u>£19.79</u>
IT	<u>\$13.80</u>	<u>\$14.90</u>	<u>\$13.92</u>
IT EUR H (31)	<u>N/A</u>	<u>€14.65</u>	<u>€13.74</u>
IT GBP H	<u>£14.15</u>	<u>£15.32</u>	<u>£14.40</u>
IT SGD H	<u>SGD14.36</u>	<u>SGD15.50</u>	<u>SGD14.51</u>
N2	<u>\$18.49</u>	<u>\$19.47</u>	<u>\$17.56</u>
NT	<u>\$13.53</u>	<u>\$14.60</u>	<u>\$13.64</u>
S	<u>\$24.61</u>	<u>\$25.45</u>	<u>\$22.55</u>
S1	<u>\$23.28</u>	<u>\$24.20</u>	<u>\$21.55</u>
S1 EUR H (32)	<u>€94.37</u>	<u>N/A</u>	<u>N/A</u>
S1QD EUR H	<u>N/A</u>	<u>N/A</u>	<u>€95.05</u>
S1T (33)	<u>\$92.52</u>	<u>N/A</u>	<u>N/A</u>
W2 CHF H	<u>CHF15.60</u>	<u>CHF16.43</u>	<u>CHF14.83</u>

	Select US Equity Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen	<u>\$4,162,881,017</u>	<u>\$3,573,124,877</u>	<u>\$3,465,598,265</u>
Klasse			
A	<u>\$50.86</u>	<u>\$51.08</u>	<u>\$36.17</u>
A AUD H	<u>AUD24.94</u>	<u>AUD25.28</u>	<u>AUD18.07</u>
A CHF H	<u>CHF29.17</u>	<u>CHF29.76</u>	<u>CHF21.40</u>
A CZK H	<u>CZK1,421.99</u>	<u>CZK1,413.06</u>	<u>CZK1,013.01</u>
A EUR (1)	<u>€47.37</u>	<u>€41.90</u>	<u>€32.58</u>
A EUR H	<u>€44.19</u>	<u>€44.95</u>	<u>€32.20</u>
A GBP H	<u>£46.20</u>	<u>£46.61</u>	<u>£33.36</u>
A HKD (1)	<u>HKD399.14</u>	<u>N/A</u>	<u>N/A</u>
A PLN (1)	<u>PLN217.20</u>	<u>N/A</u>	<u>N/A</u>
A PLN H	<u>PLN142.24</u>	<u>PLN142.39</u>	<u>PLN101.69</u>
A SGD H	<u>SGD47.51</u>	<u>SGD47.78</u>	<u>SGD33.96</u>
AR	<u>\$25.65</u>	<u>\$26.53</u>	<u>\$19.36</u>
AR EUR H	<u>€25.05</u>	<u>€25.92</u>	<u>€18.97</u>
C	<u>\$43.80</u>	<u>\$44.19</u>	<u>\$31.43</u>
FX**	<u>\$56.52</u>	<u>\$55.96</u>	<u>\$39.06</u>
FX EUR H**	<u>€48.41</u>	<u>€48.55</u>	<u>€34.27</u>
I	<u>\$55.33</u>	<u>\$55.13</u>	<u>\$38.72</u>
I CHF H	<u>CHF31.25</u>	<u>CHF31.63</u>	<u>CHF22.56</u>
I EUR (1)	<u>€51.53</u>	<u>€45.22</u>	<u>€34.88</u>
I EUR H	<u>€48.10</u>	<u>€48.55</u>	<u>€34.50</u>
I GBP H	<u>£50.34</u>	<u>£50.36</u>	<u>£35.74</u>
I SGD H	<u>SGD38.37</u>	<u>SGD38.29</u>	<u>SGD27.00</u>
N	<u>\$41.85</u>	<u>\$42.22</u>	<u>\$30.03</u>
S	<u>\$62.61</u>	<u>\$61.68</u>	<u>\$42.84</u>
S EUR H (34)	<u>N/A</u>	<u>€54.23</u>	<u>€38.09</u>
S GBP H (35)	<u>N/A</u>	<u>£56.48</u>	<u>£39.64</u>
S1	<u>\$57.79</u>	<u>\$57.37</u>	<u>\$40.14</u>
S1 EUR (1)	<u>€53.83</u>	<u>€47.06</u>	<u>€36.16</u>
S1 EUR H	<u>€50.67</u>	<u>€50.94</u>	<u>€36.05</u>
S1 GBP H	<u>£52.64</u>	<u>£52.49</u>	<u>£37.11</u>
S1 JPY (36)	<u>N/A</u>	<u>¥14,930.00</u>	<u>¥10,258.00</u>
S1 JPY H (37)	<u>N/A</u>	<u>¥14,709.00</u>	<u>¥10,340.00</u>
S1 SGD H	<u>SGD185.29</u>	<u>SGD184.08</u>	<u>SGD129.14</u>
W	<u>\$33.20</u>	<u>\$32.89</u>	<u>\$23.21</u>
W CHF H	<u>CHF28.45</u>	<u>CHF28.64</u>	<u>CHF20.71</u>
W EUR (1)	<u>€30.92</u>	<u>€26.98</u>	<u>€20.91</u>
W EUR H	<u>€29.14</u>	<u>€29.27</u>	<u>€20.92</u>
W GBP H	<u>£29.96</u>	<u>£29.82</u>	<u>£21.28</u>
W SGD H	<u>SGD31.80</u>	<u>SGD31.55</u>	<u>SGD22.33</u>

	Global Plus Fixed Income Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen.....	<u>\$860,543,648</u>	<u>\$1,010,390,273</u>	<u>\$1,057,002,284</u>
Klasse			
1	<u>\$25.83</u>	<u>\$28.09</u>	<u>\$27.57</u>
1 EUR H	<u>€22.09</u>	<u>€24.26</u>	<u>€24.05</u>
1 GBP H	<u>£24.95</u>	<u>£27.18</u>	<u>£26.78</u>
1D	<u>\$18.48</u>	<u>\$20.29</u>	<u>\$20.17</u>
1D EUR H	<u>€17.79</u>	<u>€19.58</u>	<u>€19.50</u>
1D GBP H	<u>£18.34</u>	<u>£20.18</u>	<u>£20.13</u>
2	<u>\$26.01</u>	<u>\$28.26</u>	<u>\$27.72</u>
2 EUR H	<u>€22.20</u>	<u>€24.37</u>	<u>€24.14</u>
2 GBP H	<u>£25.07</u>	<u>£27.28</u>	<u>£26.86</u>
A2	<u>\$17.87</u>	<u>\$19.51</u>	<u>\$19.23</u>
A2 EUR H	<u>€15.67</u>	<u>€17.28</u>	<u>€17.21</u>
A2 SGD H	<u>SGD15.72</u>	<u>SGD17.16</u>	<u>SGD16.94</u>
AR EUR H (38)	<u>N/A</u>	<u>€14.71</u>	<u>€14.84</u>
AT	<u>\$15.85</u>	<u>\$17.41</u>	<u>\$17.31</u>
AT AUD H	<u>AUD15.22</u>	<u>AUD16.74</u>	<u>AUD16.70</u>
AT CAD H	<u>CAD15.23</u>	<u>CAD16.74</u>	<u>CAD16.68</u>
AT EUR H	<u>€14.97</u>	<u>€16.52</u>	<u>€16.48</u>
AT GBP H	<u>£15.08</u>	<u>£16.58</u>	<u>£16.54</u>
AT SGD H	<u>SGD15.28</u>	<u>SGD16.78</u>	<u>SGD16.70</u>
BT	<u>N/A</u>	<u>N/A</u>	<u>\$17.18</u>
BT CAD H	<u>N/A</u>	<u>N/A</u>	<u>CAD16.34</u>
C2	<u>\$17.08</u>	<u>\$18.74</u>	<u>\$18.55</u>
C2 EUR H	<u>€15.03</u>	<u>€16.65</u>	<u>€16.66</u>
CT	<u>\$15.08</u>	<u>\$16.56</u>	<u>\$16.50</u>
I2	<u>\$18.92</u>	<u>\$20.54</u>	<u>\$20.14</u>
I2 EUR H	<u>€16.65</u>	<u>€18.27</u>	<u>€18.10</u>
I2 GBP H	<u>£17.86</u>	<u>£19.42</u>	<u>£19.11</u>
IK EUR H	<u>N/A</u>	<u>N/A</u>	<u>€15.69</u>
S	<u>\$19.25</u>	<u>\$20.76</u>	<u>\$20.21</u>
S CAD H	<u>CAD106.20</u>	<u>CAD114.62</u>	<u>CAD111.91</u>
S GBP H	<u>£27.76</u>	<u>£29.97</u>	<u>£29.27</u>
S1	<u>\$18.37</u>	<u>\$19.90</u>	<u>\$19.47</u>
S1 EUR H	<u>€22.99</u>	<u>€25.19</u>	<u>€24.89</u>
SA	<u>\$96.84</u>	<u>\$106.43</u>	<u>\$105.93</u>

	Select Absolute Alpha Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen.....	\$1,011,344,960	\$905,115,737	\$766,531,109
Klasse			
A	\$24.89	\$25.13	\$21.04
A AUD H (39)	N/A	AUD22.13	AUD18.59
A CHF H	CHF18.46	CHF18.86	CHF16.00
A EUR (1)	€23.10	€20.61	€18.95
A EUR H	€22.42	€22.98	€19.38
A GBP H	£23.53	£23.79	£20.06
A PLN H	PLN121.04	PLN121.56	PLN101.82
A SGD H	SGD24.87	SGD25.09	SGD21.06
C	\$22.33	\$22.62	\$19.01
FX**	\$30.83	\$30.67	\$24.83
FX EUR H**	€27.40	€27.57	€22.50
I	\$26.86	\$26.92	\$22.39
I CHF H	CHF19.68	CHF19.98	CHF16.82
I EUR (1)	€25.04	€22.08	€20.17
I EUR H	€24.05	€24.47	€20.45
I GBP H	£24.79	£24.93	£20.89
N	\$21.23	\$21.55	\$18.10
S	\$35.27	\$34.90	\$27.47
S EUR H (40)	N/A	€31.16	€24.72
S GBP H (41)	N/A	£32.50	£25.76
S1	\$28.79	\$29.07	\$23.11
S1 EUR H	€24.13	€24.78	€20.71
S1 GBP H (42)	N/A	£25.82	£21.60
S1 JPY H	¥14,539.00	¥14,634.00	¥12,233.00
S13 EUR H	€119.01	€120.59	€99.79
W	\$19.39	\$19.35	\$16.08
W CHF H	CHF17.65	CHF17.85	CHF15.02

	Emerging Market Local Currency Debt Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen.....	\$50,261,035	\$258,343,961	\$269,329,486
Klasse			
A2	\$12.06	\$14.50	\$13.64
A2 CZK H	CZK750.57	CZK896.34	CZK854.29
A2 EUR H	€10.21	€12.47	€11.90
A2 PLN (1)	PLN51.46	N/A	N/A
A2 PLN H	PLN85.93	PLN103.45	PLN98.44
AA	\$10.27	\$13.56	\$13.89
AT	\$10.80	\$14.00	\$14.05
AT SGD H (43)	N/A	SGD11.53	SGD11.60
I2	\$12.75	\$15.26	\$14.28
I2 EUR H	€10.78	€13.10	€12.44
S (44)	N/A	\$16.74	\$15.52
S1(45)	N/A	\$15.73	\$14.69
SA	\$69.30	\$89.99	\$90.74
ZT	\$9.70	\$12.62	\$12.69

	Asia Pacific Local Currency Debt Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen	<u>\$30,754,257</u>	<u>\$54,641,918</u>	<u>\$17,995,833</u>
Klasse			
A2	<u>\$17.49</u>	<u>\$19.42</u>	<u>\$17.72</u>
A2 AUD H (46)	<u>N/A</u>	<u>AUD20.73</u>	<u>AUD19.04</u>
A2 EUR H	<u>€15.16</u>	<u>€17.03</u>	<u>€15.74</u>
A2 HKD (1)	<u>HKD137.26</u>	<u>N/A</u>	<u>N/A</u>
A2 SGD H (47)	<u>N/A</u>	<u>SGD18.76</u>	<u>SGD17.17</u>
AA	<u>\$11.30</u>	<u>\$13.48</u>	<u>\$13.13</u>
AA AUD H	<u>AUD10.94</u>	<u>AUD13.10</u>	<u>AUD12.86</u>
AA CAD H	<u>CAD11.12</u>	<u>CAD13.29</u>	<u>CAD13.01</u>
AA EUR H	<u>€11.14</u>	<u>€13.31</u>	<u>€13.03</u>
AA GBP H	<u>£11.07</u>	<u>£13.26</u>	<u>£13.00</u>
AA HKD (1)	<u>HKD88.77</u>	<u>N/A</u>	<u>N/A</u>
AA SGD H	<u>SGD11.18</u>	<u>SGD13.35</u>	<u>SGD13.05</u>
AR EUR H (48)	<u>N/A</u>	<u>€11.94</u>	<u>€11.70</u>
AT	<u>\$10.79</u>	<u>\$12.63</u>	<u>\$12.12</u>
AT AUD H	<u>AUD10.29</u>	<u>AUD12.10</u>	<u>AUD11.67</u>
AT CAD H	<u>CAD10.44</u>	<u>CAD12.24</u>	<u>CAD11.78</u>
AT EUR H	<u>€10.50</u>	<u>€12.34</u>	<u>€11.88</u>
AT GBP H	<u>£10.49</u>	<u>£12.32</u>	<u>£11.86</u>
AT HKD (1)	<u>HKD84.70</u>	<u>N/A</u>	<u>N/A</u>
AT SGD H	<u>SGD10.51</u>	<u>SGD12.31</u>	<u>SGD11.84</u>
B2	<u>N/A</u>	<u>N/A</u>	<u>\$16.27</u>
BT	<u>N/A</u>	<u>N/A</u>	<u>\$12.20</u>
BT AUD H (49)	<u>N/A</u>	<u>AUD12.19</u>	<u>AUD11.74</u>
BT CAD H	<u>N/A</u>	<u>N/A</u>	<u>CAD11.90</u>
BT EUR H	<u>N/A</u>	<u>N/A</u>	<u>€11.97</u>
BT GBP H	<u>N/A</u>	<u>N/A</u>	<u>£11.98</u>
C2 (50)	<u>N/A</u>	<u>\$18.62</u>	<u>\$17.07</u>
C2 EUR H	<u>€14.43</u>	<u>€16.30</u>	<u>€15.14</u>
I2	<u>\$18.51</u>	<u>\$20.44</u>	<u>\$18.55</u>
I2 EUR H	<u>€16.02</u>	<u>€17.90</u>	<u>€16.47</u>
I2 SGD H (51)	<u>N/A</u>	<u>SGD19.78</u>	<u>SGD18.01</u>
IT (52)	<u>N/A</u>	<u>\$12.55</u>	<u>\$12.05</u>
IT AUD H (53)	<u>N/A</u>	<u>AUD12.71</u>	<u>AUD12.28</u>
IT EUR H (54)	<u>N/A</u>	<u>€12.23</u>	<u>€11.81</u>
IT SGD H (55)	<u>N/A</u>	<u>SGD12.90</u>	<u>SGD12.41</u>
S	<u>\$20.31</u>	<u>\$22.23</u>	<u>\$20.00</u>
S1	<u>\$18.99</u>	<u>\$20.91</u>	<u>\$18.94</u>

	Emerging Market Corporate Debt Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen	<u>\$127,665,639</u>	<u>\$139,319,425</u>	<u>\$101,778,651</u>
Klasse			
A2	<u>\$20.94</u>	<u>\$23.34</u>	<u>\$20.08</u>
A2 AUD H (56)	<u>N/A</u>	<u>AUD22.58</u>	<u>AUD19.60</u>
A2 CAD H (57)	<u>N/A</u>	<u>CAD21.24</u>	<u>CAD18.39</u>
A2 EUR H	<u>€18.27</u>	<u>€20.60</u>	<u>€17.98</u>
A2 GBP H (58)	<u>N/A</u>	<u>£20.23</u>	<u>£17.55</u>
A2 SGD H (59)	<u>N/A</u>	<u>SGD21.16</u>	<u>SGD18.26</u>
AA (60)	<u>N/A</u>	<u>\$13.30</u>	<u>\$12.16</u>
AA AUD H	<u>AUD10.59</u>	<u>AUD12.62</u>	<u>AUD11.65</u>
AA SGD H	<u>SGD11.23</u>	<u>SGD13.35</u>	<u>SGD12.25</u>
AR EUR	<u>€11.87</u>	<u>€12.42</u>	<u>€12.50</u>
AT (61)	<u>N/A</u>	<u>\$14.26</u>	<u>\$12.83</u>
AT AUD H (62)	<u>N/A</u>	<u>AUD14.01</u>	<u>AUD12.73</u>
AT CAD H (63)	<u>N/A</u>	<u>CAD14.30</u>	<u>CAD12.95</u>
AT EUR H (64)	<u>N/A</u>	<u>€14.52</u>	<u>€13.16</u>
AT GBP H	<u>£12.18</u>	<u>£14.27</u>	<u>£12.95</u>
AT NZD H (65)	<u>N/A</u>	<u>NZD14.22</u>	<u>NZD12.89</u>
AT RMB H (66)	<u>N/A</u>	<u>CNH14.37</u>	<u>CNH12.93</u>
AT SGD H (67)	<u>N/A</u>	<u>SGD14.48</u>	<u>SGD13.07</u>
C2	<u>\$17.95</u>	<u>\$20.11</u>	<u>\$17.38</u>
CT	<u>\$12.22</u>	<u>\$14.28</u>	<u>\$12.85</u>
I2	<u>\$22.15</u>	<u>\$24.56</u>	<u>\$21.02</u>
I2 EUR H	<u>€19.29</u>	<u>€21.63</u>	<u>€18.78</u>
IT	<u>\$12.22</u>	<u>\$14.26</u>	<u>\$12.83</u>
N2	<u>\$17.80</u>	<u>\$19.95</u>	<u>\$17.27</u>
NT	<u>\$12.28</u>	<u>\$14.33</u>	<u>\$12.91</u>
S	<u>\$24.62</u>	<u>\$27.04</u>	<u>\$22.91</u>
S1	<u>\$22.92</u>	<u>\$25.34</u>	<u>\$21.63</u>
ZT	<u>\$12.86</u>	<u>\$15.03</u>	<u>N/A</u>

	US High Yield Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen	<u>\$160,453,258</u>	<u>\$159,229,919</u>	<u>\$118,576,458</u>
Klasse			
A2	<u>\$22.93</u>	<u>\$24.62</u>	<u>\$20.95</u>
A2 EUR H	<u>€19.95</u>	<u>€21.67</u>	<u>€18.69</u>
A2 SEK H	<u>kr101.36</u>	<u>kr109.79</u>	<u>N/A</u>
AA (68)	<u>\$13.07</u>	<u>N/A</u>	<u>N/A</u>
AA AUD H (69)	<u>AUD13.02</u>	<u>N/A</u>	<u>N/A</u>
AI (70)	<u>\$13.27</u>	<u>N/A</u>	<u>N/A</u>
AI AUD H (70)	<u>AUD13.23</u>	<u>N/A</u>	<u>N/A</u>
C2	<u>\$17.50</u>	<u>\$18.88</u>	<u>\$16.13</u>
EI (70)	<u>\$13.24</u>	<u>N/A</u>	<u>N/A</u>
EI AUD H (70)	<u>AUD13.18</u>	<u>N/A</u>	<u>N/A</u>
I2	<u>\$24.24</u>	<u>\$25.89</u>	<u>\$21.90</u>
I2 EUR H	<u>€21.13</u>	<u>€22.82</u>	<u>€19.57</u>
I2 SEK H	<u>kr102.33</u>	<u>kr110.19</u>	<u>N/A</u>
IT	<u>\$13.30</u>	<u>\$14.94</u>	<u>N/A</u>
N2	<u>\$17.07</u>	<u>\$18.43</u>	<u>\$15.76</u>
NT	<u>\$13.65</u>	<u>\$15.32</u>	<u>\$13.71</u>
S (71)	<u>\$92.30</u>	<u>N/A</u>	<u>N/A</u>
S1	<u>\$25.07</u>	<u>\$26.70</u>	<u>\$22.52</u>
S1 EUR H (72)	<u>N/A</u>	<u>€112.54</u>	<u>€96.20</u>
ZT	<u>\$13.60</u>	<u>\$15.29</u>	<u>\$13.67</u>

	Low Volatility Equity Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen	<u>\$4,791,517,701</u>	<u>\$3,504,385,864</u>	<u>\$3,828,265,565</u>
Klasse			
A	<u>\$35.35</u>	<u>\$35.36</u>	<u>\$28.41</u>
A AUD H	<u>AUD29.78</u>	<u>AUD30.16</u>	<u>AUD24.43</u>
A EUR	<u>€19.63</u>	<u>€17.28</u>	<u>€15.24</u>
A EUR H	<u>€31.00</u>	<u>€31.46</u>	<u>€25.54</u>
A HKD (1)	<u>HKD277.43</u>	<u>N/A</u>	<u>N/A</u>
A NZD H	<u>NZD31.14</u>	<u>NZD31.29</u>	<u>NZD25.28</u>
A PLN H	<u>PLN122.22</u>	<u>PLN121.97</u>	<u>PLN99.08</u>
A SGD H	<u>SGD29.12</u>	<u>SGD29.18</u>	<u>SGD23.50</u>
AD	<u>\$21.50</u>	<u>\$22.56</u>	<u>\$19.00</u>
AD AUD H	<u>AUD19.98</u>	<u>AUD21.21</u>	<u>AUD18.02</u>
AD CAD H	<u>CAD19.41</u>	<u>CAD20.48</u>	<u>CAD17.33</u>
AD EUR H	<u>€20.00</u>	<u>€21.09</u>	<u>€17.82</u>
AD GBP H	<u>£19.43</u>	<u>£20.46</u>	<u>£17.36</u>
AD HKD (1)	<u>HKD168.83</u>	<u>N/A</u>	<u>N/A</u>
AD NZD H	<u>NZD20.41</u>	<u>NZD21.59</u>	<u>NZD18.29</u>
AD RMB H	<u>CNH107.86</u>	<u>CNH113.50</u>	<u>CNH95.53</u>
AD SGD H	<u>SGD20.90</u>	<u>SGD21.97</u>	<u>SGD18.54</u>
AD ZAR H	<u>R105.39</u>	<u>R111.18</u>	<u>R93.38</u>
AR	<u>\$17.44</u>	<u>\$18.29</u>	<u>\$15.70</u>
AR EUR H	<u>€17.07</u>	<u>€17.93</u>	<u>€15.40</u>
C	<u>\$24.04</u>	<u>\$24.15</u>	<u>\$19.49</u>
ED	<u>\$17.49</u>	<u>\$18.34</u>	<u>\$15.45</u>
ED AUD H	<u>AUD15.31</u>	<u>AUD16.25</u>	<u>AUD13.81</u>
ED ZAR H	<u>R101.85</u>	<u>R107.39</u>	<u>R90.16</u>
I	<u>\$38.13</u>	<u>\$37.84</u>	<u>\$30.16</u>
I EUR	<u>€20.09</u>	<u>€17.56</u>	<u>€15.37</u>
I EUR H	<u>€33.36</u>	<u>€33.55</u>	<u>€27.03</u>
I GBP	<u>£19.28</u>	<u>£16.98</u>	<u>£15.56</u>
I GBP H	<u>£22.90</u>	<u>£22.81</u>	<u>£18.30</u>
I SGD H	<u>SGD29.27</u>	<u>SGD29.11</u>	<u>SGD23.26</u>
ID	<u>\$16.06</u>	<u>\$16.84</u>	<u>N/A</u>
IL (73)	<u>\$14.09</u>	<u>N/A</u>	<u>N/A</u>
N	<u>\$24.10</u>	<u>\$24.21</u>	<u>\$19.54</u>
S	<u>\$41.41</u>	<u>\$40.74</u>	<u>\$32.21</u>
S EUR H (74)	<u>N/A</u>	<u>€36.23</u>	<u>€28.95</u>
S1	<u>\$39.53</u>	<u>\$39.09</u>	<u>\$31.06</u>
S1 EUR	<u>€135.43</u>	<u>€117.89</u>	<u>€102.87</u>
S1 EUR H (75)	<u>N/A</u>	<u>€34.69</u>	<u>€27.85</u>
S1D	<u>\$105.42</u>	<u>\$110.56</u>	<u>\$93.12</u>
SD	<u>\$107.32</u>	<u>\$112.58</u>	<u>\$94.81</u>

	Emerging Markets Low Volatility Equity Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen	\$676,060,351	\$984,238,278	\$1,300,455,023
Klasse			
A	\$19.17	\$24.05	\$17.13
A HKD (1)	HKD150.50	N/A	N/A
AD	\$11.49	\$14.90	\$10.95
AD AUD H	AUD10.76	AUD14.11	AUD10.52
AD CAD H	CAD11.07	CAD14.45	CAD10.71
AD EUR H (76)	N/A	€14.64	€10.86
AD GBP H (77)	N/A	£14.52	£10.76
AD HKD (1)	HKD90.22	N/A	N/A
AD NZD H (78)	N/A	NZD14.32	NZD10.63
AD SGD H (79)	N/A	SGD14.71	SGD10.85
F	\$101.12	\$125.18	\$87.96
F EUR H (80)	N/A	€114.42	€81.73
I	\$20.47	\$25.48	\$18.00
I GBP H (81)	N/A	£17.18	£12.24
I SGD H (82)	N/A	SGD17.89	SGD12.70
S (83)	N/A	\$27.40	\$19.17
S EUR	€109.89	€119.25	€91.66
S GBP	£26.95	£29.50	£23.72
S1 (84)	N/A	\$25.84	\$18.23

	Global Dynamic Bond Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen	£352,735,215	£798,905,194	£868,319,181
Klasse			
A2 CHF H	CHF13.73	CHF14.70	CHF14.49
A2 EUR H	€14.19	€15.14	€14.90
A2 SGD H (85)	N/A	SGD16.59	SGD16.16
A2 USD H	\$16.15	\$17.06	\$16.59
AR EUR H	€12.03	€13.08	€13.06
I2	£15.86	£16.71	£16.24
I2 CHF H	CHF14.29	CHF15.22	CHF14.94
I2 EUR H	€14.84	€15.78	€15.43
I2 USD H	\$16.82	\$17.67	\$17.10
S	£22.39	£23.45	£22.65
S EUR H	€15.75	€16.63	€16.17
S USD H (86)	N/A	\$18.76	\$18.04
S1	£16.30	£17.14	£16.63
S1 EUR H	€15.25	€16.18	€15.80
S1 SGD H (87)	N/A	SGD104.89	SGD101.57
S1 USD H	\$17.31	\$18.17	\$17.55
S1QD	£94.24	£100.13	£98.73
SQD	£13.69	£14.58	£14.38

	Concentrated US Equity Portfolio		
	31. Mai 2022 [^]	31. Mai 2021	31. Mai 2020
Nettovermögen.....	<u>\$1,368,168,002</u>	<u>\$1,302,674,084</u>	<u>\$896,786,290</u>
Klasse			
A	<u>\$37.70</u>	<u>\$40.96</u>	<u>\$29.71</u>
A AUD H	<u>AUD36.94</u>	<u>AUD40.61</u>	<u>AUD29.80</u>
A EUR	<u>€37.72</u>	<u>€36.08</u>	<u>€28.76</u>
A EUR H	<u>€33.58</u>	<u>€37.05</u>	<u>€27.28</u>
A SGD H	<u>SGD36.94</u>	<u>SGD40.23</u>	<u>SGD29.30</u>
AR EUR	<u>€28.06</u>	<u>€27.81</u>	<u>€22.88</u>
C	<u>\$36.30</u>	<u>\$39.62</u>	<u>\$28.88</u>
I	<u>\$40.38</u>	<u>\$43.51</u>	<u>\$31.30</u>
I AUD H	<u>AUD39.45</u>	<u>AUD42.98</u>	<u>AUD31.28</u>
I CHF H	<u>CHF34.80</u>	<u>CHF38.15</u>	<u>CHF27.88</u>
I EUR H	<u>€35.85</u>	<u>€39.21</u>	<u>€28.63</u>
I GBP	<u>£20.20</u>	<u>£19.32</u>	<u>£15.97</u>
I GBP H	<u>£37.06</u>	<u>£40.17</u>	<u>£29.19</u>
I SGD H	<u>SGD39.59</u>	<u>SGD42.76</u>	<u>SGD30.88</u>
N	<u>\$36.30</u>	<u>\$39.62</u>	<u>\$28.88</u>
S	<u>\$43.79</u>	<u>\$46.77</u>	<u>\$33.36</u>
S1	<u>\$41.03</u>	<u>\$44.15</u>	<u>\$31.73</u>
S1 EUR (1)	<u>€38.21</u>	<u>€36.21</u>	<u>€28.59</u>
S1 EUR H (88)	<u>N/A</u>	<u>€39.79</u>	<u>€29.03</u>
S1 GBP H	<u>£31.62</u>	<u>£34.25</u>	<u>£24.75</u>
SD	<u>\$148.25</u>	<u>\$164.06</u>	<u>\$120.70</u>
SQD EUR H**	<u>€17.24</u>	<u>€42.12</u>	<u>€30.50</u>

	Concentrated Global Equity Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen.....	<u>\$515,268,450</u>	<u>\$684,180,114</u>	<u>\$620,205,386</u>
Klasse			
A	<u>\$31.66</u>	<u>\$37.30</u>	<u>\$27.12</u>
A EUR H	<u>€27.46</u>	<u>€32.92</u>	<u>€24.32</u>
A SGD H	<u>SGD25.95</u>	<u>SGD30.67</u>	<u>SGD22.38</u>
AR EUR	<u>€22.36</u>	<u>€24.22</u>	<u>€20.20</u>
C	<u>\$22.68</u>	<u>\$26.85</u>	<u>\$19.61</u>
I	<u>\$33.95</u>	<u>\$39.64</u>	<u>\$28.56</u>
I CAD H	<u>CAD23.69</u>	<u>CAD27.84</u>	<u>CAD20.23</u>
I CHF H	<u>CHF28.51</u>	<u>CHF33.88</u>	<u>CHF24.84</u>
I EUR	<u>€19.06</u>	<u>€19.59</u>	<u>€15.50</u>
I EUR H	<u>€29.52</u>	<u>€35.01</u>	<u>€25.63</u>
I GBP	<u>£18.66</u>	<u>£19.35</u>	<u>£16.01</u>
I GBP H	<u>£30.51</u>	<u>£35.90</u>	<u>£26.12</u>
N	<u>\$25.07</u>	<u>\$29.65</u>	<u>\$21.65</u>
S (89)	<u>N/A</u>	<u>\$42.95</u>	<u>\$30.67</u>
S EUR H (90)	<u>N/A</u>	<u>€37.86</u>	<u>€27.47</u>
S GBP	<u>£39.60</u>	<u>£40.69</u>	<u>£33.39</u>
S1	<u>\$34.49</u>	<u>\$40.25</u>	<u>\$28.99</u>
S1 EUR (1)	<u>€32.13</u>	<u>€33.02</u>	<u>€26.12</u>
S1 EUR H (91)	<u>N/A</u>	<u>€35.50</u>	<u>€25.98</u>

	Global Core Equity Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen.....	<u>\$1,326,790,682</u>	<u>\$1,731,180,339</u>	<u>\$1,024,945,202</u>
Klasse			
A	<u>\$23.84</u>	<u>\$27.60</u>	<u>\$19.95</u>
A AUD H	<u>AUD22.48</u>	<u>AUD26.38</u>	<u>AUD19.25</u>
A EUR H	<u>€20.72</u>	<u>€24.39</u>	<u>€17.87</u>
A SGD H	<u>SGD22.83</u>	<u>SGD26.53</u>	<u>SGD19.23</u>
AR EUR	<u>€20.34</u>	<u>€21.25</u>	<u>€17.31</u>
C	<u>\$23.01</u>	<u>\$26.76</u>	<u>\$19.44</u>
I	<u>\$25.42</u>	<u>\$29.19</u>	<u>\$20.94</u>
I AUD H	<u>AUD23.85</u>	<u>AUD27.78</u>	<u>AUD20.12</u>
I CHF H	<u>CHF21.60</u>	<u>CHF25.23</u>	<u>CHF18.36</u>
I EUR	<u>€18.21</u>	<u>€18.41</u>	<u>€14.50</u>
I EUR H	<u>€22.01</u>	<u>€25.71</u>	<u>€18.68</u>
I GBP H	<u>£22.81</u>	<u>£26.36</u>	<u>£19.08</u>
I SGD H	<u>SGD24.34</u>	<u>SGD28.05</u>	<u>SGD20.17</u>
INN EUR	<u>€17.84</u>	<u>€18.16</u>	<u>N/A</u>
IX EUR	<u>€381.53</u>	<u>€385.03</u>	<u>€302.84</u>
N	<u>\$23.01</u>	<u>\$26.76</u>	<u>\$19.43</u>
RX EUR	<u>€330.36</u>	<u>€337.52</u>	<u>€268.69</u>
S	<u>\$27.38</u>	<u>\$31.18</u>	<u>\$22.18</u>
S EUR H (92)	<u>N/A</u>	<u>€27.56</u>	<u>€19.85</u>
S GBP H	<u>£26.55</u>	<u>£30.43</u>	<u>£21.85</u>
S NOK HP	<u>kr1,103.96</u>	<u>kr1,221.03</u>	<u>kr908.87</u>
S1	<u>\$26.09</u>	<u>\$29.89</u>	<u>\$21.39</u>
S1 EUR H (93)	<u>N/A</u>	<u>€26.24</u>	<u>€19.01</u>
S1 NOK (94)	<u>kr928.86</u>	<u>N/A</u>	<u>N/A</u>
S1 NOK HP	<u>kr1,505.42</u>	<u>kr1,675.80</u>	<u>kr1,254.47</u>
SD	<u>\$106.43</u>	<u>\$127.41</u>	<u>\$95.11</u>

	Asia Income Opportunities Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen	<u>\$609,520,431</u>	<u>\$603,247,252</u>	<u>\$167,933,689</u>
Klasse			
A2	<u>\$15.61</u>	<u>\$18.22</u>	<u>\$16.95</u>
A2 AUD H	<u>AUD13.56</u>	<u>AUD15.89</u>	<u>AUD14.86</u>
A2 HKD (1)	<u>HKD122.54</u>	<u>N/A</u>	<u>N/A</u>
AA	<u>\$11.26</u>	<u>\$13.97</u>	<u>\$13.77</u>
AA AUD H	<u>AUD11.12</u>	<u>AUD13.82</u>	<u>AUD13.72</u>
AA CAD H	<u>CAD11.28</u>	<u>CAD13.99</u>	<u>CAD13.85</u>
AA EUR H	<u>€11.26</u>	<u>€14.01</u>	<u>€13.86</u>
AA GBP H	<u>£11.20</u>	<u>£13.92</u>	<u>£13.80</u>
AA HKD (1)	<u>HKD88.40</u>	<u>N/A</u>	<u>N/A</u>
AA NZD H	<u>NZD11.22</u>	<u>NZD13.92</u>	<u>NZD13.79</u>
AT	<u>\$12.30</u>	<u>\$15.02</u>	<u>\$14.59</u>
AT AUD H	<u>AUD12.21</u>	<u>AUD14.95</u>	<u>N/A</u>
AT CAD H (95)	<u>N/A</u>	<u>CAD15.05</u>	<u>N/A</u>
AT EUR H (96)	<u>€12.17</u>	<u>N/A</u>	<u>N/A</u>
AT HKD (1)	<u>HKD96.52</u>	<u>N/A</u>	<u>N/A</u>
AT SGD H	<u>SGD12.12</u>	<u>SGD14.82</u>	<u>N/A</u>
I2	<u>\$16.13</u>	<u>\$18.71</u>	<u>\$17.30</u>
I2 HKD (1)	<u>HKD126.60</u>	<u>N/A</u>	<u>N/A</u>
IT	<u>\$12.29</u>	<u>\$15.02</u>	<u>\$14.58</u>
IT HKD (1)	<u>HKD96.52</u>	<u>N/A</u>	<u>N/A</u>
S	<u>\$86.51</u>	<u>\$99.72</u>	<u>\$118.68</u>
S1	<u>\$109.06</u>	<u>\$126.33</u>	<u>\$116.56</u>
SA (97)	<u>\$86.90</u>	<u>N/A</u>	<u>N/A</u>
ZT	<u>\$87.05</u>	<u>\$106.50</u>	<u>\$103.49</u>

	Global Income Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen	<u>\$106,651,779</u>	<u>\$105,464,334</u>	<u>\$89,032,358</u>
Klasse			
A2	<u>\$15.74</u>	<u>\$17.48</u>	<u>\$16.16</u>
A2 AUD H (98)	<u>N/A</u>	<u>AUD16.60</u>	<u>AUD15.45</u>
A2 CAD H (99)	<u>N/A</u>	<u>CAD16.80</u>	<u>CAD15.61</u>
A2 CHF H	<u>CHF13.83</u>	<u>CHF15.58</u>	<u>CHF14.61</u>
A2 EUR H	<u>€14.11</u>	<u>€15.86</u>	<u>€14.85</u>
A2 GBP H	<u>£14.59</u>	<u>£16.25</u>	<u>£15.11</u>
A2 HKD (1)	<u>HKD123.21</u>	<u>N/A</u>	<u>N/A</u>
A2 PLN H	<u>PLN99.67</u>	<u>PLN109.43</u>	<u>PLN101.85</u>
A2 SGD H (100)	<u>N/A</u>	<u>SGD16.79</u>	<u>SGD15.56</u>
AA	<u>\$11.94</u>	<u>\$14.25</u>	<u>\$14.08</u>
AA AUD H	<u>AUD11.58</u>	<u>AUD13.89</u>	<u>AUD13.81</u>
AA CAD H	<u>CAD11.75</u>	<u>CAD14.04</u>	<u>CAD13.93</u>
AA EUR H	<u>€11.80</u>	<u>€14.11</u>	<u>€14.01</u>
AA HKD (1)	<u>HKD93.74</u>	<u>N/A</u>	<u>N/A</u>
AA SGD H	<u>SGD11.85</u>	<u>SGD14.15</u>	<u>SGD14.01</u>
AT	<u>\$12.70</u>	<u>\$14.90</u>	<u>\$14.50</u>
AT AUD H	<u>AUD12.24</u>	<u>AUD14.43</u>	<u>AUD14.13</u>
AT CAD H	<u>CAD12.57</u>	<u>CAD14.76</u>	<u>CAD14.42</u>
AT EUR H	<u>€12.44</u>	<u>€14.64</u>	<u>€14.30</u>
AT GBP H	<u>£12.33</u>	<u>£14.52</u>	<u>£14.22</u>
AT HKD (1)	<u>HKD99.72</u>	<u>N/A</u>	<u>N/A</u>
AT SGD H	<u>SGD12.53</u>	<u>SGD14.71</u>	<u>SGD14.33</u>
I2	<u>\$16.19</u>	<u>\$17.88</u>	<u>\$16.44</u>
I2 AUD H	<u>AUD15.35</u>	<u>AUD17.04</u>	<u>AUD15.77</u>
I2 CAD H (101)	<u>N/A</u>	<u>CAD17.13</u>	<u>CAD15.82</u>
I2 CHF H	<u>CHF14.18</u>	<u>CHF15.89</u>	<u>CHF14.82</u>
I2 EUR H	<u>€14.51</u>	<u>€16.21</u>	<u>€15.10</u>
I2 GBP H	<u>£15.12</u>	<u>£16.75</u>	<u>£15.50</u>
I2 HKD (1)	<u>HKD127.06</u>	<u>N/A</u>	<u>N/A</u>
I2 SGD H	<u>SGD15.58</u>	<u>SGD17.22</u>	<u>SGD15.87</u>
IT	<u>\$12.71</u>	<u>\$14.91</u>	<u>\$14.52</u>
IT AUD H (102)	<u>N/A</u>	<u>AUD14.57</u>	<u>AUD14.28</u>
IT CAD H (103)	<u>N/A</u>	<u>CAD14.75</u>	<u>CAD14.42</u>
IT EUR H	<u>€12.55</u>	<u>€14.78</u>	<u>€14.46</u>
IT HKD (1)	<u>HKD99.80</u>	<u>N/A</u>	<u>N/A</u>
IT SGD H	<u>SGD12.63</u>	<u>SGD14.83</u>	<u>SGD14.46</u>
S	<u>\$111.77</u>	<u>\$122.57</u>	<u>\$111.93</u>
S EUR H (104)	<u>N/A</u>	<u>€111.03</u>	<u>€102.67</u>
S GBP H	<u>£103.59</u>	<u>£113.96</u>	<u>£104.68</u>
S1	<u>\$108.95</u>	<u>\$120.12</u>	<u>\$110.26</u>
S1 EUR H	<u>€97.80</u>	<u>€109.08</u>	<u>€101.37</u>
S1 GBP H	<u>£101.32</u>	<u>£112.01</u>	<u>£103.39</u>
ZT (105)	<u>\$84.75</u>	<u>N/A</u>	<u>N/A</u>

	Multi-Strategy Alternative Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen	\$58,002,796	\$60,687,085	\$41,021,722
Klasse			
F	\$100.55	\$100.95	\$93.86
F EUR H	€92.12	€93.35	€87.63
F GBP H	£95.88	£96.23	£89.79
I	\$14.83	\$14.93	\$13.93
I EUR H	€13.58	€13.81	€13.01
I GBP H	£14.11	£14.22	£13.32
S	\$102.44	\$102.38	\$94.76
S1	\$99.29	\$99.92	\$93.14
S1 EUR H	€90.99	€92.44	€86.99
S1 GBP H	£94.60	£95.18	£89.06
S3 AUD H	AUD101.09	AUD101.38	AUD95.12

	European Equity Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen	€594,866,824	€667,940,152	€396,731,620
Klasse			
A	€19.18	€19.14	€14.30
AAUD H (116)	N/A	AUD25.44	AUD19.01
A HKD H	HKD109.48	HKD107.84	HKD79.92
A SGD H	SGD24.82	SGD24.51	SGD18.15
A USD (1)	\$20.60	\$23.33	\$15.87
A USD H	\$25.65	\$25.26	\$18.64
AD	€16.86	€17.41	€13.53
AD AUD H	AUD16.17	AUD16.74	AUD13.11
AD SGD H	SGD16.43	SGD16.90	SGD13.10
AD USD H	\$16.97	\$17.41	\$13.47
B (117)	N/A	€15.71	€11.85
B USD (1)	\$16.74	\$19.15	\$13.15
BD AUD H (118)	N/A	AUD16.63	AUD13.04
BD USD H (119)	N/A	\$17.98	\$13.92
C	€17.53	€17.57	€13.19
C USD (1)	\$18.83	\$21.42	\$14.64
C USD H	\$23.07	\$22.82	\$16.92
I	€24.46	€24.20	€17.94
I GBP	£16.71	£16.68	£12.93
I USD (1)	\$26.26	\$29.50	\$19.91
I USD H	\$25.08	\$24.51	\$17.94
S	€28.84	€28.29	€20.78
S1	€124.79	€123.14	€91.02
S1 GBP	£112.33	£111.81	£86.42
S1 USD (1)	\$133.97	\$150.12	\$101.03
S1NN	N/A	N/A	€102.06
S1X	€26.29	€25.93	€19.16
S1X USD (1)	\$28.22	\$31.61	\$21.27
SD	€114.35	€118.15	€92.19

	Eurozone Equity Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen	<u>€611,099,406</u>	<u>€854,165,693</u>	<u>€1,227,132,295</u>
Klasse			
A	<u>€29.73</u>	<u>€30.92</u>	<u>€22.50</u>
A AUD H	<u>AUD25.53</u>	<u>AUD26.26</u>	<u>AUD19.13</u>
A PLN H	<u>PLN112.23</u>	<u>PLN115.58</u>	<u>PLN84.27</u>
A SGD H	<u>SGD25.59</u>	<u>SGD26.28</u>	<u>SGD18.95</u>
A USD (1)	<u>\$31.92</u>	<u>\$37.70</u>	<u>\$24.98</u>
A USD H	<u>\$26.52</u>	<u>\$27.15</u>	<u>\$19.50</u>
AR	<u>€14.26</u>	<u>€15.38</u>	<u>€11.37</u>
AX	<u>€15.32</u>	<u>€15.93</u>	<u>€11.59</u>
AX USD (1)	<u>\$16.45</u>	<u>\$19.42</u>	<u>\$12.87</u>
BX	<u>€12.17</u>	<u>€12.78</u>	<u>€9.39</u>
BX USD (1)	<u>\$13.07</u>	<u>\$15.58</u>	<u>\$10.42</u>
C	<u>€28.20</u>	<u>€29.45</u>	<u>€21.54</u>
C USD (1)	<u>\$30.27</u>	<u>\$35.90</u>	<u>\$23.91</u>
C USD H	<u>\$24.14</u>	<u>\$24.82</u>	<u>\$17.90</u>
CX	<u>€10.98</u>	<u>€11.46</u>	<u>€8.38</u>
CX USD (1)	<u>\$11.78</u>	<u>\$13.97</u>	<u>\$9.30</u>
I	<u>€32.65</u>	<u>€33.68</u>	<u>€24.32</u>
I GBP	<u>£16.33</u>	<u>£16.99</u>	<u>£12.84</u>
I GBP H (23)	<u>£14.13</u>	<u>N/A</u>	<u>N/A</u>
I USD (1)	<u>\$35.05</u>	<u>\$41.06</u>	<u>\$27.00</u>
I USD H	<u>\$26.28</u>	<u>\$26.67</u>	<u>\$19.00</u>
INN	<u>€15.98</u>	<u>€17.14</u>	<u>€12.56</u>
IX	<u>€18.47</u>	<u>€19.02</u>	<u>€13.73</u>
IX USD (1)	<u>\$19.81</u>	<u>\$23.19</u>	<u>\$15.24</u>
S (120)	<u>N/A</u>	<u>€158.97</u>	<u>€113.73</u>
S USD (1)	<u>\$167.02</u>	<u>\$193.80</u>	<u>\$126.24</u>
S1	<u>€33.81</u>	<u>€34.78</u>	<u>€25.05</u>
S1 GBP	<u>£107.72</u>	<u>£111.72</u>	<u>£84.15</u>
S1 USD (1)	<u>\$36.30</u>	<u>\$42.40</u>	<u>\$27.81</u>
S1 USD H	<u>\$29.66</u>	<u>\$30.05</u>	<u>\$21.28</u>
S1N	<u>€114.09</u>	<u>€119.87</u>	<u>€87.80</u>
S1N USD	<u>\$110.38</u>	<u>\$131.26</u>	<u>\$87.52</u>

	American Growth Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen	<u>\$6,392,960,057</u>	<u>\$6,384,534,691</u>	<u>\$4,832,171,569</u>
Klasse			
A	<u>\$145.30</u>	<u>\$163.03</u>	<u>\$123.09</u>
A EUR (1)	<u>€135.33</u>	<u>€133.73</u>	<u>€110.89</u>
A EUR H	<u>€69.51</u>	<u>€78.98</u>	<u>€60.53</u>
A PLN H	<u>PLN139.86</u>	<u>PLN157.53</u>	<u>PLN120.63</u>
A SGD (1)	<u>SGD199.24</u>	<u>N/A</u>	<u>N/A</u>
A SGD H	<u>SGD18.14</u>	<u>SGD20.39</u>	<u>SGD15.46</u>
AD	<u>\$35.43</u>	<u>\$40.42</u>	<u>\$31.05</u>
AD AUD H	<u>AUD33.15</u>	<u>AUD38.29</u>	<u>AUD29.69</u>
AD HKD (1)	<u>HKD278.05</u>	<u>N/A</u>	<u>N/A</u>
AD RMB H	<u>CNH133.98</u>	<u>CNH153.66</u>	<u>CNH117.91</u>
AD ZAR H	<u>R231.32</u>	<u>R264.67</u>	<u>R203.35</u>
AX	<u>\$168.55</u>	<u>\$188.01</u>	<u>\$141.13</u>
B	<u>\$107.92</u>	<u>\$122.29</u>	<u>\$93.26</u>
BD (121)	<u>N/A</u>	<u>\$40.16</u>	<u>\$30.89</u>
BD ZAR H (122)	<u>N/A</u>	<u>R260.51</u>	<u>R200.32</u>
BX	<u>\$144.96</u>	<u>\$161.70</u>	<u>\$121.36</u>
C	<u>\$124.34</u>	<u>\$140.13</u>	<u>\$106.28</u>
C EUR (1)	<u>€115.80</u>	<u>€114.94</u>	<u>€95.75</u>
C EUR H	<u>€66.24</u>	<u>€75.62</u>	<u>€58.22</u>
ED	<u>\$22.88</u>	<u>\$26.15</u>	<u>\$20.11</u>
ED AUD H (123)	<u>AUD12.12</u>	<u>N/A</u>	<u>N/A</u>
I	<u>\$177.85</u>	<u>\$197.95</u>	<u>\$148.26</u>
I EUR (1)	<u>€165.65</u>	<u>€162.37</u>	<u>€133.57</u>
I EUR H	<u>€76.69</u>	<u>€86.47</u>	<u>€65.74</u>
I GBP	<u>£20.68</u>	<u>£20.43</u>	<u>£17.58</u>
I GBP H	<u>£21.05</u>	<u>£23.52</u>	<u>£17.76</u>
N	<u>\$35.88</u>	<u>\$40.44</u>	<u>\$30.67</u>
S	<u>\$139.53</u>	<u>\$153.92</u>	<u>\$114.27</u>
S EUR H	<u>N/A</u>	<u>N/A</u>	<u>€27.45</u>
S1	<u>\$189.44</u>	<u>\$210.35</u>	<u>\$157.18</u>
S1 EUR (1)	<u>€176.44</u>	<u>€172.54</u>	<u>€141.60</u>
S1 EUR H	<u>€146.05</u>	<u>€164.32</u>	<u>€124.64</u>
SD	<u>\$253.89</u>	<u>\$288.91</u>	<u>\$221.40</u>
SK	<u>\$155.65</u>	<u>\$172.91</u>	<u>\$129.27</u>

	All Market Income Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen.....	<u>\$1,507,145,480</u>	<u>\$1,325,580,896</u>	<u>\$1,256,287,188</u>
Klasse			
A	<u>\$17.33</u>	<u>\$18.79</u>	<u>\$16.05</u>
A CHF H	<u>CHF14.74</u>	<u>CHF16.21</u>	<u>CHF14.04</u>
A EUR H	<u>€15.23</u>	<u>€16.71</u>	<u>€14.44</u>
A HKD	<u>HKD117.17</u>	<u>HKD125.67</u>	<u>HKD107.21</u>
A SGD H	<u>SGD16.80</u>	<u>SGD18.24</u>	<u>SGD15.61</u>
A2X	<u>\$22.65</u>	<u>\$24.48</u>	<u>\$20.84</u>
A2X EUR (1)	<u>€21.10</u>	<u>€20.08</u>	<u>€18.77</u>
AD	<u>\$9.57</u>	<u>\$11.33</u>	<u>\$10.55</u>
AD AUD H	<u>AUD9.04</u>	<u>AUD10.76</u>	<u>AUD10.11</u>
AD CAD H	<u>CAD9.17</u>	<u>CAD10.89</u>	<u>CAD10.19</u>
AD EUR H	<u>€9.32</u>	<u>€11.07</u>	<u>€10.35</u>
AD GBP H	<u>£9.17</u>	<u>£10.91</u>	<u>£10.22</u>
AD HKD	<u>HKD64.62</u>	<u>HKD75.64</u>	<u>HKD70.33</u>
AD NZD H	<u>NZD9.17</u>	<u>NZD10.89</u>	<u>NZD10.20</u>
AD RMB H	<u>CNH83.77</u>	<u>CNH99.33</u>	<u>CNH92.41</u>
AD SGD H	<u>SGD9.34</u>	<u>SGD11.07</u>	<u>SGD10.32</u>
AD ZAR H	<u>R61.73</u>	<u>R73.15</u>	<u>R68.13</u>
AMG	<u>\$12.80</u>	<u>\$14.54</u>	<u>\$13.00</u>
AMG EUR H	<u>€11.85</u>	<u>€13.63</u>	<u>€12.35</u>
ANN	<u>\$13.90</u>	<u>\$15.41</u>	<u>\$13.45</u>
ANN EUR H	<u>€12.87</u>	<u>€14.46</u>	<u>€12.77</u>
AQG	<u>\$12.70</u>	<u>\$14.43</u>	<u>\$12.99</u>
AQG EUR H	<u>€11.77</u>	<u>€13.54</u>	<u>€12.34</u>
AR EUR H	<u>€7.77</u>	<u>€9.39</u>	<u>€8.97</u>
AX	<u>\$15.11</u>	<u>\$16.75</u>	<u>\$14.63</u>
AX EUR (1)	<u>€14.12</u>	<u>€13.74</u>	<u>€13.18</u>
AX SGD (1)	<u>SGD20.78</u>	<u>N/A</u>	<u>N/A</u>
B (124)	<u>N/A</u>	<u>\$17.57</u>	<u>\$15.16</u>
B2X	<u>\$19.01</u>	<u>\$20.75</u>	<u>\$17.84</u>
BX	<u>\$15.08</u>	<u>\$16.71</u>	<u>\$14.55</u>
C	<u>\$16.60</u>	<u>\$18.09</u>	<u>\$15.52</u>
C2X	<u>\$20.96</u>	<u>\$22.75</u>	<u>\$19.45</u>
CD	<u>\$9.54</u>	<u>\$11.30</u>	<u>\$10.52</u>
CX	<u>\$15.15</u>	<u>\$16.79</u>	<u>\$14.64</u>
ED	<u>\$11.83</u>	<u>\$14.01</u>	<u>\$13.04</u>
ED AUD H	<u>AUD11.09</u>	<u>AUD13.20</u>	<u>AUD12.41</u>
ED ZAR H	<u>R75.47</u>	<u>R89.39</u>	<u>R83.32</u>
I	<u>\$18.40</u>	<u>\$19.78</u>	<u>\$16.76</u>
I CHF H	<u>CHF15.63</u>	<u>CHF17.05</u>	<u>CHF14.65</u>
I EUR H	<u>€16.13</u>	<u>€17.57</u>	<u>€15.08</u>
I SGD H	<u>SGD17.81</u>	<u>SGD19.17</u>	<u>SGD16.28</u>
ID	<u>\$9.55</u>	<u>\$11.30</u>	<u>\$10.52</u>
IMG	<u>\$13.20</u>	<u>\$14.86</u>	<u>\$13.18</u>
IMG EUR H	<u>€12.22</u>	<u>€13.94</u>	<u>€12.52</u>
INN	<u>\$13.91</u>	<u>\$15.41</u>	<u>\$13.36</u>
INN EUR H	<u>€12.84</u>	<u>€14.46</u>	<u>€12.76</u>
INN GBP H	<u>£13.13</u>	<u>£14.65</u>	<u>£12.85</u>

	All Market Income Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
IQG	\$13.08	\$14.75	\$13.17
IQG EUR H	€12.13	€13.84	€12.51
N	\$16.79	\$18.29	\$15.69
ND	\$9.59	\$11.36	\$10.57
S1	\$17.98	\$19.31	\$16.33
S1 CHF H	CHF96.86	CHF105.52	CHF90.52
S1 EUR H	€97.66	€106.16	€90.90
S1 GBP H	£99.95	£107.74	£91.69
S1D JPY H	¥7,667.00	¥9,106.00	¥8,478.00
S1QG GBP H	£83.30	£94.09	£84.38
SD (97)	\$85.99	N/A	N/A

	China A Shares Equity Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen	CNH598,220,693	CNH1,999,578,505	CNH973,309,526
Klasse			
A	CNH124.83	CNH145.53	CNH107.93
A AUD H	AUD15.40	AUD18.54	AUD14.26
A CAD H (125)	N/A	CAD18.89	CAD14.40
A EUR	€20.13	€21.63	€15.63
A HKD H	HKD114.33	HKD137.57	HKD104.37
A NZD H (126)	N/A	NZD18.76	NZD14.39
A SGD H	SGD15.79	SGD18.97	SGD14.47
A USD	\$19.26	\$23.51	\$15.52
A USD H	\$17.20	\$20.63	\$15.65
AD HKD	HKD120.43	HKD149.89	HKD101.97
AD HKD H	HKD110.69	HKD135.31	HKD104.36
AD SGD H	SGD16.40	SGD20.06	SGD15.56
AD USD H	\$16.54	\$20.21	\$15.60
I	CNH129.70	CNH150.01	CNH110.34
I GBP	£20.22	£21.78	£16.43
I USD H	\$17.48	\$20.81	\$15.68
S	CNH182.76	CNH209.30	CNH152.48
S USD	\$116.39	\$139.57	\$90.50
S1	CNH1,280.60	CNH1,477.59	CNH1,084.54
S1 EUR	€124.29	€132.13	€94.49
S1 GBP	£92.64	£99.51	N/A
SP1 USD	\$228.70	\$274.24	\$177.82

	China Bond Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen	CNH406,297,162	CNH819,855,148	CNH803,890,452
Klasse			
A2	CNH115.14	CNH110.28	CNH109.83
I2	CNH118.11	CNH112.51	CNH111.43
SA	CNH104.65	CNH102.34	CNH103.89

	Financial Credit Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen.....	<u>\$152,267,451</u>	<u>\$205,492,892</u>	<u>\$202,519,837</u>
Klasse			
A2	<u>\$17.77</u>	<u>\$19.36</u>	<u>\$16.28</u>
A2 CHF H	<u>CHF16.14</u>	<u>CHF17.85</u>	<u>CHF15.19</u>
A2 EUR H	<u>€16.24</u>	<u>€17.91</u>	<u>€15.21</u>
AT	<u>\$15.52</u>	<u>\$17.43</u>	<u>\$15.21</u>
I2	<u>\$18.18</u>	<u>\$19.70</u>	<u>\$16.46</u>
I2 CHF H	<u>CHF16.51</u>	<u>CHF18.15</u>	<u>CHF15.36</u>
I2 EUR H	<u>€16.57</u>	<u>€18.18</u>	<u>€15.37</u>
I2 GBP H	<u>£16.90</u>	<u>£18.39</u>	<u>£15.45</u>
IT	<u>\$15.56</u>	<u>\$17.47</u>	<u>\$15.24</u>
S	<u>\$124.87</u>	<u>\$134.34</u>	<u>\$111.54</u>
S EUR H	<u>€114.04</u>	<u>€124.21</u>	<u>€104.19</u>
S GBP H	<u>£115.86</u>	<u>£125.10</u>	<u>£104.51</u>
S1	<u>\$122.41</u>	<u>\$132.34</u>	<u>\$110.38</u>
S1 EUR H	<u>€111.77</u>	<u>€122.35</u>	<u>€103.13</u>
S1 GBP H	<u>£113.54</u>	<u>£123.22</u>	<u>£103.43</u>
ZT	<u>\$103.51</u>	<u>\$116.22</u>	<u>\$101.41</u>

	Low Volatility Total Return Equity Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen.....	<u>\$108,439,447</u>	<u>\$121,966,816</u>	<u>\$154,391,717</u>
Klasse			
A	<u>\$14.64</u>	<u>\$14.17</u>	<u>\$15.13</u>
A AUD H	<u>AUD13.86</u>	<u>AUD13.48</u>	<u>AUD14.39</u>
A CAD H	<u>CAD13.94</u>	<u>CAD13.51</u>	<u>CAD14.41</u>
A EUR H	<u>€13.67</u>	<u>€13.35</u>	<u>€14.36</u>
A GBP H	<u>£13.88</u>	<u>£13.46</u>	<u>£14.36</u>
A HKD	<u>HKD93.98</u>	<u>HKD90.04</u>	<u>HKD95.91</u>
A NZD H	<u>NZD14.02</u>	<u>NZD13.54</u>	<u>NZD14.41</u>
A PLN H	<u>PLN98.13</u>	<u>PLN93.90</u>	<u>PLN100.29</u>
A SGD H	<u>SGD13.95</u>	<u>SGD13.51</u>	<u>SGD14.42</u>
AD	<u>\$12.64</u>	<u>\$12.83</u>	<u>\$14.33</u>
AD AUD H	<u>AUD12.53</u>	<u>AUD12.76</u>	<u>AUD14.26</u>
AD CAD H	<u>CAD12.60</u>	<u>CAD12.80</u>	<u>CAD14.28</u>
AD GBP H	<u>£12.54</u>	<u>£12.74</u>	<u>£14.23</u>
AD HKD	<u>HKD84.77</u>	<u>HKD85.11</u>	<u>HKD94.90</u>
AD NZD H	<u>NZD12.62</u>	<u>NZD12.81</u>	<u>NZD14.27</u>
AD SGD H	<u>SGD12.61</u>	<u>SGD12.79</u>	<u>SGD14.28</u>
I	<u>\$15.02</u>	<u>\$14.43</u>	<u>\$15.28</u>
I EUR H	<u>€14.78</u>	<u>€14.32</u>	<u>N/A</u>
I PLN H	<u>PLN99.93</u>	<u>PLN94.75</u>	<u>PLN100.33</u>
S	<u>\$103.42</u>	<u>\$98.43</u>	<u>\$103.20</u>
S1	<u>\$101.72</u>	<u>\$97.29</u>	<u>\$102.51</u>
S1 JPY H	<u>¥9,728.00</u>	<u>¥9,349.00</u>	<u>¥9,906.00</u>

	Sustainable Global Thematic Credit Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen	<u>€94,055,028</u>	<u>€29,998,434</u>	<u>€18,615,401</u>
Klasse			
A2	<u>€13.87</u>	<u>€15.75</u>	<u>€15.17</u>
I2	<u>€14.65</u>	<u>€16.58</u>	<u>€15.91</u>
I2 GBP H	<u>£14.22</u>	<u>£15.94</u>	<u>£15.17</u>
I2 USD H	<u>\$14.59</u>	<u>\$16.32</u>	<u>\$15.47</u>
INN AUD H	<u>AUD13.65</u>	<u>AUD15.60</u>	<u>N/A</u>
S	<u>€99.20</u>	<u>€111.66</u>	<u>€106.57</u>
S GBP H (127)	<u>£88.46</u>	<u>N/A</u>	<u>N/A</u>
S1	<u>€97.98</u>	<u>€110.73</u>	<u>€106.11</u>
S1 GBP H	<u>£94.91</u>	<u>£106.33</u>	<u>£101.17</u>
S1 USD H	<u>\$97.38</u>	<u>\$108.86</u>	<u>\$103.18</u>
Z2 (128)	<u>€86.82</u>	<u>N/A</u>	<u>N/A</u>

	Sustainable European Thematic Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen	<u>€2,337,118</u>	<u>€2,526,875</u>	<u>€1,942,258</u>
Klasse			
A	<u>€19.22</u>	<u>€21.06</u>	<u>€16.41</u>
I	<u>€19.60</u>	<u>€21.34</u>	<u>€16.52</u>
S	<u>€133.60</u>	<u>€144.43</u>	<u>€111.00</u>
S1	<u>€131.25</u>	<u>€142.71</u>	<u>€110.31</u>

	Event Driven Portfolio		
	31. Mai 2022	31. Mai 2021	31. Mai 2020
Nettovermögen	<u>\$252,867,047</u>	<u>\$165,084,607</u>	<u>\$137,548,943</u>
Klasse			
I	<u>\$14.76</u>	<u>\$15.05</u>	<u>N/A</u>
I EUR H (73)	<u>€14.62</u>	<u>N/A</u>	<u>N/A</u>
S	<u>\$99.84</u>	<u>\$100.95</u>	<u>N/A</u>
S1	<u>\$102.07</u>	<u>\$103.94</u>	<u>\$98.17</u>
S1 EUR H	<u>€99.76</u>	<u>€102.61</u>	<u>€97.76</u>
S1 SEK H (129)	<u>kr1,002.88</u>	<u>N/A</u>	<u>N/A</u>
SU	<u>\$101.93</u>	<u>\$103.84</u>	<u>\$98.14</u>

	Sustainable All Market Portfolio	
	31. Mai 2022	31. Mai 2021
Nettovermögen	<u>€101,584,226</u>	<u>€10,937,756</u>
Klasse		
A	<u>€15.57</u>	<u>€16.26</u>
A USD H	<u>\$15.83</u>	<u>\$16.35</u>
AI USD H (29)	<u>\$73.83</u>	<u>N/A</u>
EI USD H (29)	<u>\$73.76</u>	<u>N/A</u>
I	<u>€15.75</u>	<u>€16.33</u>
I GBP H	<u>£15.94</u>	<u>£16.40</u>
I USD H	<u>\$16.01</u>	<u>\$16.42</u>
S	<u>€106.39</u>	<u>€109.39</u>
S GBP H (127)	<u>£90.09</u>	<u>N/A</u>
S1	<u>€105.38</u>	<u>€109.01</u>

		Arya European Alpha Portfolio	
		31. Mai 2022	31. Mai 2021
Nettovermögen		<u>€179,691,007</u>	<u>€169,983,348</u>
Klasse			
F		<u>€10.33</u>	<u>€10.02</u>
F CHF H		<u>CHF10.22</u>	<u>CHF9.92</u>
F JPY		<u>¥11,178.00</u>	<u>¥10,507.00</u>
I		<u>€15.30</u>	<u>€14.99</u>
S		<u>€10.80</u>	<u>€10.35</u>
SU		<u>€10.32</u>	<u>€10.05</u>
SX GBP H**		<u>£10.40</u>	<u>£9.88</u>
Z		<u>€10.78</u>	<u>€10.31</u>
Z USD		<u>\$93.78</u>	<u>\$101.85</u>
		Short Duration Income Portfolio	
		31. Mai 2022	31. Mai 2021
Nettovermögen		<u>\$94,585,062</u>	<u>\$25,094,653</u>
Klasse			
A2		<u>\$14.11</u>	<u>\$15.00</u>
AT		<u>\$13.36</u>	<u>\$14.80</u>
I2		<u>\$14.21</u>	<u>\$15.03</u>
I2 EUR H		<u>€14.01</u>	<u>€14.98</u>
I2 GBP H		<u>£14.17</u>	<u>£15.01</u>
IT		<u>\$13.36</u>	<u>\$14.80</u>
S		<u>\$95.48</u>	<u>\$100.37</u>
S1		<u>\$95.02</u>	<u>\$100.25</u>
		Sustainable Income Portfolio (130)	
		31. Mai 2022	
Nettovermögen			<u>\$99,822,295</u>
Klasse			
A2			<u>\$13.40</u>
AA			<u>\$12.86</u>
AA AUD H			<u>AUD12.80</u>
AA EUR H			<u>€12.82</u>
AA GBP H			<u>£12.82</u>
AA RMB H			<u>CNH85.94</u>
AA SGD H			<u>SGD12.86</u>
AT			<u>\$13.04</u>
AT EUR H			<u>€12.99</u>
AT SGD H			<u>SGD13.03</u>
I2			<u>\$13.47</u>
I2 CHF H			<u>CHF13.29</u>
I2 EUR H			<u>€13.31</u>
I2 GBP H			<u>£13.42</u>
IT			<u>\$13.04</u>
S			<u>\$90.43</u>
S1			<u>\$89.99</u>
S1QG JPY (131)			<u>¥10,075.00</u>
S1QG JPY H (131)			<u>¥8,706.00</u>

**Global Low
Carbon Equity
Portfolio (135)**
31. Mai 2022

Nettovermögen.....	\$2,682,996
Klasse	
I	\$13.37
I EUR	€14.04
I CHF	CHF13.87
I GBP	£14.06
S	\$89.48
S1	\$89.27
S1 EUR	€93.69
S1 GBP	£93.82

**Climate
High Income
Portfolio (136)**
31. Mai 2022

Nettovermögen.....	\$18,218,499
Klasse	
A2	\$13.58
A2 AUD H	AUD13.55
A2 HKD H	HKD90.45
A2 RMB H	CNH91.42
AA	\$13.23
AA AUD H	AUD13.21
AA EUR H	€13.22
AA HKD H	HKD88.15
AA RMB H	CNH88.05
AT	\$13.35
AT EUR H	€13.34
I2	\$13.62
I2 CHF H	CHF13.53
I2 EUR H	€13.55
I2 GBP H	£13.61
IT	\$13.34
S	\$91.12
S1	\$90.88
S1 EUR H	€90.34
S1 GBP H	£90.79

	Sustainable US Thematic Portfolio (137)
	31. Mai 2022
Nettovermögen.....	<u>\$986,313,897</u>
Klasse	
A	<u>\$37.38</u>
A AUD H	<u>AUD64.19</u>
A CAD H	<u>CAD59.63</u>
A EUR	<u>€34.82</u>
A EUR H	<u>€57.75</u>
A GBP H	<u>£48.72</u>
A HKD	<u>HKD293.42</u>
A SGD H	<u>SGD48.34</u>
AN (138)	N/A
B	<u>\$30.39</u>
C	<u>\$35.34</u>
C EUR	<u>€32.92</u>
C EUR H	<u>€55.19</u>
C SGD	<u>SGD48.48</u>
E	<u>\$13.87</u>
I	<u>\$44.41</u>
I EUR	<u>€41.37</u>
I EUR H	<u>€63.09</u>
I GBP (139)	<u>£22.75</u>
I GBP H	<u>£13.46</u>
IN	<u>\$79.26</u>
IN EUR	<u>€73.82</u>
INN EUR (140)	<u>€14.01</u>
S	<u>\$60.86</u>
S1	<u>\$46.93</u>
S1 EUR	<u>€43.71</u>
S1 GBP (139)	<u>£96.93</u>
S1 GBP H (139)	<u>£89.78</u>
S1 JPY H	<u>¥434.00</u>

China Net Zero
Solutions
Portfolio (141)
31. Mai 2022

Nettovermögen.....	\$2,094,451
Klasse	
A	\$15.69
A AUD H	AUD15.68
A EUR	€15.66
A EUR H	€15.88
A HKD	HKD104.63
A RMB H	CNH105.03
A SGD H	SGD15.69
I	\$15.70
I AUD H	AUD15.69
I EUR	€15.89
I EUR H	€15.68
I GBP	£16.24
I GBP H	£15.70
I HKD	HKD104.72
I RMB H	CNH105.13
I SGD H	SGD15.70
S	\$104.79
S1	\$104.70

	American Multi-Asset Portfolio (142) 31. Mai 2022
Nettovermögen.....	<u>\$6,670,545</u>
Klasse	
A	<u>\$14.28</u>
A AUD H	<u>AUD14.23</u>
A EUR	<u>€14.41</u>
A EUR H	<u>€14.24</u>
A HKD	<u>HKD14.28</u>
A RMB H	<u>CNH95.16</u>
A SGD H	<u>SGD14.27</u>
AD	<u>\$14.21</u>
AD AUD H	<u>AUD14.17</u>
AD EUR	<u>€14.34</u>
AD EUR H	<u>€14.18</u>
AD HKD	<u>HKD14.21</u>
AD RMB H	<u>CNH94.55</u>
AD SGD H	<u>SGD14.20</u>
I	<u>\$14.29</u>
I EUR	<u>€14.42</u>
I EUR H	<u>€14.25</u>
I GBP	<u>£14.77</u>
I GBPH	<u>£14.26</u>
I SGD H	<u>SGD14.28</u>
ID	<u>\$14.21</u>
S	<u>\$95.32</u>
S1	<u>\$95.26</u>

^ Der NIW und der NIW je Anteil sind der veröffentlichte NIW und der NIW je Anteil einschließlich etwaiger Swing-Anpassungen zum Ende eines Berichtszeitraums.

** Die Anteilsklasse wurde umbenannt. Siehe Bericht des Verwaltungsrats.

- (1) Auflegungsdatum 15. Juli 2021. Die vor der Auflegung genannte Performance ist synthetisch
- (2) Auflegungsdatum 1. Juni 2021
- (3) Auflegungsdatum 9. Juni 2021
- (4) Auflegungsdatum 22. April 2022
- (5) Aufgelöst am 20. Juli 2021 mit einem endgültigen NIW je Anteil von \$15.24
- (6) Auflegungsdatum 15. Juli 2021 und aufgelöst am 27. April 2022 mit einem endgültigen NIW je Anteil von €21.83
- (7) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von \$28.47
- (8) Auflegungsdatum 23. August 2021 und aufgelöst am 31. August 2021 mit einem endgültigen NIW je Anteil von \$15.08. Die Klasse wurde am 20. September 2021 neu aufgelegt und am 2. November 2021 mit einem endgültigen NIW je Anteil von \$15.79
- (9) Auflegungsdatum 6. Dezember 2021 und aufgelöst am 13. Dezember 2021 mit einem endgültigen NIW je Anteil von \$15.17
- (10) Auflegungsdatum 11. Februar 2022
- (11) Auflegungsdatum 18. Oktober 2021 und aufgelöst am 25. Oktober 2021 mit einem endgültigen NIW je Anteil von \$15.41. Die Klasse wurde am 2. November 2021
- (12) Auflegungsdatum 11. April 2022
- (13) Auflegungsdatum 10. Dezember 2021
- (14) Aufgelöst am 15. Juli 2021 mit einem endgültigen NIW je Anteil von \$167.89

- (15) Aufgelöst am 15. Juli 2021 mit einem endgültigen NIW je Anteil von \$186.4
- (16) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von HKD85.37
- (17) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von CNH84.93
- (18) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von SGD12.66
- (19) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von AUD13.70
- (20) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von SGD14.17
- (21) Aufgelöst am 30. Juni 2021 mit einem endgültigen NIW je Anteil von €25.01
- (22) Aufgelöst am 4. Juni 2021 mit einem endgültigen NIW je Anteil von \$15.18
- (23) Auflegungsdatum 25. Oktober 2021
- (24) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von \$57.44
- (25) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von €51.67
- (26) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von €47.33
- (27) Aufgelöst am 15. Juli 2021 mit einem endgültigen NIW je Anteil von CNH166.53 vollständig zurückgenommen und am 28. Juli 2021 neu aufgelegt.
- (28) Aufgelöst am 15. Juli 2021 mit einem endgültigen NIW je Anteil von CNH157.46
- (29) Auflegungsdatum 27. April 2022
- (30) Aufgelöst am 18. Juni 2021 mit einem endgültigen NIW je Anteil von CAD14.62
- (31) Aufgelöst am 7. April 2022 mit einem endgültigen NIW je Anteil von €13.85
- (32) Auflegungsdatum 16. Dezember 2021
- (33) Auflegungsdatum 2. Juni 2021
- (34) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von €59.45
- (35) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von £62.38
- (36) Aufgelöst am 5. Oktober 2021 mit einem endgültigen NIW je Anteil von ¥15,604.00
- (37) Aufgelöst am 24. November 2021 mit einem endgültigen NIW je Anteil von ¥16,388.00
- (38) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von €13.74
- (39) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von AUD22.88
- (40) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von €32.84
- (41) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von £34.47
- (42) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von £26.89
- (43) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von SGD9.14
- (44) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von \$14.21
- (45) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von \$13.28
- (46) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von AUD19.33
- (47) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von SGD17.52
- (48) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von €11.06
- (49) Aufgelöst am 14. September 2021 mit einem endgültigen NIW je Anteil von AUD11.83
- (50) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von \$17.33
- (51) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von SGD18.56
- (52) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von \$11.27
- (53) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von AUD11.39
- (54) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von €10.97
- (55) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von SGD11.58
- (56) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von AUD20.75
- (57) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von CAD19.53
- (58) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von £18.59
- (59) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von SGD19.45
- (60) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von \$11.67
- (61) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von \$12.68
- (62) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von AUD12.44
- (63) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von CAD12.71

- (64) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von €12.88
- (65) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von NZD12.66
- (66) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von CNH12.81
- (67) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von SGD12.87
- (68) Auflegungsdatum 28. Juni 2021
- (69) Auflegungsdatum 23. August 2021 und aufgelöst am 26. August 2021 mit einem endgültigen NIW je Anteil von \$15.04. Die Klasse wurde am 14. September 2021
- (70) Auflegungsdatum 20. Dezember 2021
- (71) Auflegungsdatum 21. Oktober 2021
- (72) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von €108.08
- (73) Auflegungsdatum 5. April 2022
- (74) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von €38.29
- (75) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von €36.51
- (76) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von €11.89
- (77) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von £11.83
- (78) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von NZD11.69
- (79) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von SGD12.01
- (80) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von €95.77
- (81) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von £14.43
- (82) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von SGD15.05
- (83) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von \$23.28
- (84) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von \$21.81
- (85) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von SGD15.90
- (86) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von \$18.15
- (87) Aufgelöst am 14. März 2022 mit einem endgültigen NIW je Anteil von SGD101.12
- (88) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von €39.62
- (89) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von \$40.19
- (90) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von €35.03
- (91) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von €32.62
- (92) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von €25.94
- (93) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von €24.52
- (94) Auflegungsdatum 8. Februar 2022
- (95) Aufgelöst am 12. November 2021 mit einem endgültigen NIW je Anteil von CAD14.24
- (96) Auflegungsdatum 30. August 2021
- (97) Auflegungsdatum 28. Dezember 2021
- (98) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von AUD15.33
- (99) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von CAD15.54
- (100) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von SGD15.53
- (101) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von CAD15.91
- (102) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von AUD12.92
- (103) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von CAD13.10
- (104) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von €102.94
- (105) Auflegungsdatum 8. Juni 2021
- (106) Auflegungsdatum 30. Dezember 2021
- (107) Aufgelöst am 13. Dezember 2021 mit einem endgültigen NIW je Anteil von €13.82
- (108) Aufgelöst am 30. Dezember 2021 mit einem endgültigen NIW je Anteil von \$14.03
- (109) Aufgelöst am 30. Dezember 2021 mit einem endgültigen NIW je Anteil von \$16.69
- (110) Aufgelöst am 30. Dezember 2021 mit einem endgültigen NIW je Anteil von €14.99
- (111) Aufgelöst am 30. Dezember 2021 mit einem endgültigen NIW je Anteil von \$17.25
- (112) Aufgelöst am 30. Dezember 2021 mit einem endgültigen NIW je Anteil von \$116.21

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- (113) Aufgelöst am 30. Dezember 2021 mit einem endgültigen NIW je Anteil von \$119.40
 - (114) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von \$96.60
 - (115) Der letzte Nettoinventarwert wurde am 31. März 2022
 - (116) Aufgelöst am 9. November 2021 mit einem endgültigen NIW je Anteil von AUD27.24. Die Klasse wurde am 24. Februar 2022 und aufgelöst am 9. März 2022 mit einem endgültigen NIW je Anteil von AUD14.84
 - (117) Aufgelöst am 15. Juli 2021 mit einem endgültigen NIW je Anteil von €15.82
 - (118) Aufgelöst am 21. Juni 2021 mit einem endgültigen NIW je Anteil von AUD16.74
 - (119) Aufgelöst am 20. Dezember 2021 mit einem endgültigen NIW je Anteil von \$17.77
 - (120) Aufgelöst am 17. August 2021 mit einem endgültigen NIW je Anteil von €163.56
 - (121) Aufgelöst am 21. Juni 2021 mit einem endgültigen NIW je Anteil von \$41.30
 - (122) Aufgelöst am 20. August 2021 mit einem endgültigen NIW je Anteil von R288.88
 - (123) Auflegungsdatum 8. Juli 2021
 - (124) Aufgelöst am 20. September 2021 mit einem endgültigen NIW je Anteil von \$17.81
 - (125) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von CAD15.98
 - (126) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von NZD15.91
 - (127) Auflegungsdatum 28. Oktober 2021
 - (128) Auflegungsdatum 26. Juli 2021
 - (129) Auflegungsdatum 10. Mai 2022
 - (130) Auflegungsdatum 11. Juni 2021
 - (131) Auflegungsdatum 5. Oktober 2021
 - (132) Auflegungsdatum 15. Juni 2021
 - (133) Auflegungsdatum 18. November 2021
 - (134) Auflegungsdatum 30. November 2021
 - (135) Auflegungsdatum 7. Dezember 2021
 - (136) Auflegungsdatum 9. Dezember 2021
 - (137) Auflegungsdatum 28. Januar 2022. Siehe Bericht des Verwaltungsrats
 - (138) Aufgelöst am 25. März 2022 mit einem endgültigen NIW je Anteil von \$79.47
 - (139) Auflegungsdatum 10. Februar 2022
 - (140) Auflegungsdatum 7. April 2022
 - (141) Auflegungsdatum 20. April 2022
 - (142) Auflegungsdatum 21. April 2022

ANMERKUNG A: Allgemeine Informationen

AB SICAV I (der „Fonds“) ist eine offene Investmentgesellschaft mit variablem Kapital (*société d'investissement à capital variable*), die mit beschränkter Haftung gemäß der Rechtsprechung des Großherzogtums Luxemburg am 8. Juni 2006 gegründet wurde und gemäß Teil I des Gesetzes vom 17. Dezember 2010 über Organismen zur gemeinsamen Anlage in übertragbare Wertpapiere (in der jeweils gültigen Fassung) (das „Gesetz von 2010“) eingetragen wurde. Der Fonds erfüllt die Voraussetzungen eines Organismus zur gemeinsamen Anlage in übertragbare Wertpapiere („OGAW“) im Sinne der Bedeutung von Artikel 1(2) der EG-Direktive 2009/65 vom 13. Juli 2009 (in der jeweils gültigen Fassung).

Der Fonds wird als Umbrella-Fonds mit separaten Anlagenpools (jeweils ein „Portefeuille“) verwaltet.

Der Fonds bietet verschiedene Anteilsklassen innerhalb der einzelnen Portefeuilles an. Alle Anteile derselben Klasse haben dieselben Rechte in Bezug auf Dividenden und Rücknahmen.

AllianceBernstein India Growth Fund (Mauritius) Limited, eine mauritische Tochtergesellschaft, wurde gemäß den Gesetzen von Mauritius gegründet (die „mauritische Tochtergesellschaft“), um

im Einklang mit den Anlagezielen und der Anlagepolitik des India Growth Portfolios Anlagen für das India Growth Portfolio in indische Wertpapiere vorzunehmen. Die mauritische Tochtergesellschaft ist eine Aktiengesellschaft und entspricht der Definition einer Investmentgesellschaft gemäß Abschnitt 2 des Mauritius Companies Act von 2001. Ihr wurde von der Financial Services Commission in Übereinstimmung mit dem Financial Services Act von 2007 eine allgemeine Geschäftslizenz der Kategorie 1 ausgestellt. Sie befindet sich zu 100% im Besitz des India Growth Portfolio und gibt ausschließlich einlösbar Anteile an diesem Portefeuille aus. Die Ergebnisse der mauritischen Tochtergesellschaft sind im Abschluss des Fonds enthalten. Am 8. Januar 2018 beschloss der Verwaltungsrat des Fonds (der „Verwaltungsrat“), die mauritische Tochtergesellschaft abzumelden, mit der Absicht, diese zu liquidieren. AllianceBernstein L.P. (der „Anlageverwalter“) hat einen Plan zur Überführung der Anlagen aus der mauritischen Tochtergesellschaft in das India Growth Portfolio durchgeführt.

Nach Abschluss des Übergangsplans hat der Anlageverwalter damit begonnen, die mauritische Tochtergesellschaft aufzulösen.

Die folgende Tabelle zeigt den Beginn der Geschäftstätigkeit der einzelnen Portfolios sowie die zum 31. Mai 2022 angebotenen Anteilsklassen:

AB SICAV I –	Geschäftsaufnahme	Angebote Anteilsklassen
International Health Care Portfolio	1. September 2006	A, A EUR, A EUR H, A SGD, AD, AD AUD H, AX, B, B SGD, BX, C, C EUR, ED, ED AUD H, I, I EUR, I GBP, S1, S1 EUR, S1 GBP & S14 GBP
International Technology Portfolio	1. September 2006	A, A AUD H, A EUR, A PLN H, A SGD, B, C, C EUR, E, E AUD H, I, I EUR, S1 & S1 EUR
Global Real Estate Securities Portfolio	1. September 2006	A, A EUR, AD, AD AUD H, AD NZD H, AD SGD H, B, C, I, I EUR, ID, S1 EUR & S1 GBP
Sustainable Global Thematic Portfolio	1. September 2006	A, A AUD H, A CAD H, A EUR, A EUR H, A GBP, A HKD, A SGD, A SGD H, AN, AX, AX EUR, AX SGD, AXX, B, BX, BX EUR, BX SGD, BXX, C, CX, CX EUR, E, E AUD H, I, I AUD, I AUD H, I EUR, I EUR H, I GBP, I HKD, I SGD H, IN, IN EUR, INN, IX, IX EUR, IX SGD, S, S GBP, S1, S1 AUD, S1 AUD H, S1 EUR, S1 EUR H, S1 JPY, S1 NZD, S1X SGD, SD & SX GBP
India Growth Portfolio	31. Oktober 2009	A, A EUR, A HKD, A PLN H, A SGD H, AD AUD H, AX, AX EUR, B, BX, BX EUR, C, I, I EUR, S, S1 & S1 EUR
Euro High Yield Portfolio	15. März 2010	A, A USD, A2, A2 CHF H, A2 PLN H, A2 USD, A2 USD H, AA, AA AUD H, AA USD H, AR, AT, AT USD, AT USD H, C, C USD, C2, I, I USD, I2, I2 CHF H, I2 GBP H, I2 USD, I2 USD H, IT USD H, NT USD H, S, S USD, S1, S1 USD & S1 USD H
US Small and Mid-Cap Portfolio	15. März 2010	A, A AUD H, A EUR, A EUR H, A HKD, C, C EUR, C EUR H, I, I EUR, I EUR H, I GBP, S1 & S1 EUR

AB SICAV I –	Geschäftsaufnahme	Angeborene Anteilklassen
Emerging Markets Multi-Asset Portfolio	1. Juni 2011	A, A AUD H, A CAD H, A CHF H, A EUR, A EUR H, A GBP H, A HKD, A SGD H, AD, AD AUD H, AD CAD H, AD EUR H, AD GBP H, AD HKD, AD RMB H, AD SGD H, AD ZAR H, AR, AR EUR H, B, BD, C, ED, ED AUD H, ED ZAR H, I, I CHF H, I EUR, I EUR H, I GBP, I GBP H, ID, ID GBP H, N, S, S GBP, S GBP H, S1, S1 GBP, S1 JPY, S1 JPY H, S1D & SD
RMB Income Plus Portfolio.	23. Mai 2011	A2, A2 CHF, A2 EUR, A2 GBP, A2 HKD, A2 SGD, A2 USD, AR EUR, AT, AT HKD, AT SGD, AT USD, C2, C2 USD, CT, CT USD, I2, I2 CHF, I2 EUR, I2 GBP, I2 HKD, I2 SGD, I2 USD, IT, IT SGD, IT USD, S, S USD, S1 EUR, S1 USD, W2 & W2 CHF
Short Duration High Yield Portfolio	29. Juli 2011	A2, A2 CHF H, A2 EUR H, A2 GBP H, A2 HKD, AA, AA AUD H, AA SGD H, AI, AI AUD H, AR EUR H, AT, AT AUD H, AT CAD H, AT EUR H, AT GBP H, AT HKD, AT SGD H, B2, BT, C2, CT, EI, EI AUD H, I2, I2 CHF H, I2 EUR H, I2 GBP H, IT, IT GBP H, IT SGD H, N2, NT, S, S1, S1 EUR H, S1T & W2 CHF H
Select US Equity Portfolio	28. Oktober 2011	A, A AUD H, A CHF H, A CZK H, A EUR, A EUR H, A GBP H, A HKD, A PLN, A PLN H, A SGD H, AR, AR EUR H, C, FX, FX EUR H, I, I CHF H, I EUR, I EUR H, I GBP H, I SGD H, N, S, S1, S1 EUR, S1 EUR H, S1 GBP H, S1 SGD H, W, W CHF H, W EUR, W EUR H, W GBP H & W SGD H
Global Plus Fixed Income Portfolio	1. Februar 2012	1, 1 EUR H, 1 GBP H, 1D, 1D EUR H, 1D GBP H, 2, 2 EUR H, 2 GBP H, A2, A2 EUR H, A2 SGD H, AT, AT AUD H, AT CAD H, AT EUR H, AT GBP H, AT SGD H, C2, C2 EUR H, CT, I2, I2 EUR H, I2 GBP H, S, S CAD H, S GBP H, S1, S1 EUR H & SA
Select Absolute Alpha Portfolio	2. März 2012	A, A CHF H, A EUR, A EUR H, A GBP H, A PLN H, A SGD H, C, FX, FX EUR H, I, I CHF H, I EUR, I EUR H, I GBP H, N, S, S1, S1 EUR H, S1 JPY H, S13 EUR H, W & W CHF H
Emerging Market Local Currency Debt Portfolio	22. Februar 2012	A2, A2 CZK H, A2 EUR H, A2 PLN, A2 PLN H, AA, AT, I2, I2 EUR H, SA & ZT
Asia Pacific Local Currency Debt Portfolio	8. Februar 2012	A2, A2 EUR H, A2 HKD, AA, AA AUD H, AA CAD H, AA EUR H, AA GBP H, AA HKD, AA SGD H, AT, AT AUD H, AT CAD H, AT EUR H, AT GBP H, AT HKD, AT SGD H, C2 EUR H, I2, I2 EUR H, S & S1
Emerging Market Corporate Debt Portfolio	22. Februar 2012	A2, A2 EUR H, AA AUD H, AA SGD H, AR EUR, AT GBP H, C2, CT, I2, I2 EUR H, IT, N2, NT, S, S1 & ZT

AB SICAV I –	Geschäftsaufnahme	Angebotene Anteilklassen
US High Yield Portfolio	29. März 2012	A2, A2 EUR H, A2 SEK H, AA, AA AUD H, AI, AI AUD H, C2, EI, EI AUD H, I2, I2 EUR H, I2 SEK H, IT, N2, NT, S, S1 & ZT
Low Volatility Equity Portfolio	11. Dezember 2012	A, A AUD H, A EUR, A EUR H, A HKD, A NZD H, A PLN H, A SGD H, AD, AD AUD H, AD CAD H, AD EUR H, AD GBP H, AD HKD, AD NZD H, AD RMB H, AD SGD H, AD ZAR H, AR, AR EUR H, C, ED, ED AUD H, ED ZAR H, I, I EUR, I EUR H, I GBP, I GBP H, I SGD H, ID, IL, N, S, S1, S1 EUR, S1D & SD
Emerging Markets Low Volatility Equity Portfolio	13. März 2014	A, A HKD, AD, AD AUD H, AD CAD H, AD HKD, F, I, S EUR & S GBP
Global Dynamic Bond Portfolio	15. Mai 2014	A2 CHF H, A2 EUR H, A2 USD H, AR EUR H, I2, I2 CHF H, I2 EUR H, I2 USD H, S, S EUR H, S1, S1 EUR H, S1 USD H, S1QD & SQD
Concentrated US Equity Portfolio	23. Dezember 2013	A, A AUD H, A EUR, A EUR H, A SGD H, AR EUR, C, I, I AUD H, I CHF H, I EUR H, I GBP, I GBP H, I SGD H, N, S, S1, S1 EUR, S1 GBP H, SD & SQD EUR H
Concentrated Global Equity Portfolio	23. Dezember 2013	A, A EUR H, A SGD H, AR EUR, C, I, I CAD H, I CHF H, I EUR, I EUR H, I GBP, I GBP H, N, S GBP, S1 & S1 EUR
Global Core Equity Portfolio	11. Juli 2014	A, A AUD H, A EUR H, A SGD H, AR EUR, C, I, I AUD H, I CHF H, I EUR, I EUR H, I GBP H, I SGD H, INN EUR, IX EUR, N, RX EUR, S, S GBP H, S NOK HP, S1, S1 NOK, S1 NOK HP & SD
Asia Income Opportunities Portfolio	29. September 2016	A2, A2 AUD H, A2 HKD, AA, AA AUD H, AA CAD H, AA EUR H, AA GBP H, AA HKD, AA NZD H, AT, AT AUD H, AT EUR H, AT HKD, AT SGD H, I2, I2 HKD, IT, IT HKD, S, S1, SA & ZT
Global Income Portfolio	4. Mai 2017	A2, A2 CHF H, A2 EUR H, A2 GBP H, A2 HKD, A2 PLN H, AA, AA AUD H, AA CAD H, AA EUR H, AA HKD, AA SGD H, AT, AT AUD H, AT CAD H, AT EUR H, AT GBP H, AT HKD, AT SGD H, I2, I2 AUD H, I2 CHF H, I2 EUR H, I2 GBP H, I2 HKD, I2 SGD H, IT, IT EUR H, IT HKD, IT SGD H, S, S GBP H, S1, S1 EUR H, S1 GBP H & ZT
Multi-Strategy Alternative Portfolio	11. Dezember 2017	F, F EUR H, F GBP H, I, I EUR H, I GBP H, S, S1, S1 EUR H, S1 GBP H & S3 AUD H
European Equity Portfolio	4. Mai 2018	A, A HKD H, A SGD H, A USD, A USD H, AD, AD AUD H, AD SGD H, AD USD H, B USD, C, C USD, C USD H, I, I GBP, I USD, I USD H, S, S1, S1 GBP, S1 USD, S1X, S1X USD & SD
Eurozone Equity Portfolio	4. Mai 2018	A, A AUD H, A PLN H, A SGD H, A USD, A USD H, AR, AX, AX USD, BX, BX USD, C, C USD, C USD H, CX, CX USD, I, I GBP, I GBP H, I USD, I USD H, INN, IX, IX USD, S USD, S1, S1 GBP, S1 USD, S1 USD H, S1N & S1N USD

AB SICAV I –	Geschäftsaufnahme	Angeborene Anteilklassen
American Growth Portfolio	4. Mai 2018	A, A EUR, A EUR H, A PLN H, A SGD, A SGD H, AD, AD AUD H, AD HKD, AD RMB H, AD ZAR H, AX, B, BX, C, C EUR, C EUR H, ED, ED AUD H, I, I EUR, I EUR H, I GBP, I GBP H, N, S, S1, S1 EUR, S1 EUR H, SD & SK
All Market Income Portfolio	4. Mai 2018	A, A CHF H, A EUR H, A HKD, A SGD H, A2X, A2X EUR, AD, AD AUD H, AD CAD H, AD EUR H, AD GBP H, AD HKD, AD NZD H, AD RMB H, AD SGD H, AD ZAR H, AMG, AMG EUR H, ANN, ANN EUR H, AQQ, AQQ EUR H, AR EUR H, AX, AX EUR, AX SGD, B2X, BX, C, C2X, CD, CX, ED, ED AUD H, ED ZAR H, I, I CHF H, I EUR H, I SGD H, ID, IMG, IMG EUR H, INN, INN EUR H, INN GBP H, IQG, IQG EUR H, N, ND, S1, S1 CHF H, S1 EUR H, S1 GBP H, S1D JPY H, S1QG GBP H & SD
China A Shares Equity Portfolio	30. November 2018	A, A AUD H, A EUR, A HKD H, A SGD H, A USD, A USD H, AD HKD, AD HKD H, AD SGD H, AD USD H, I, I GBP, I USD H, S, S USD, S1, S1 EUR, S1 GBP & SP1 USD
China Bond Portfolio	30. November 2018	A2, I2 & SA
Financial Credit Portfolio	14. Mai 2018	A2, A2 CHF H, A2 EUR H, AT, I2, I2 CHF H, I2 EUR H, I2 GBP H, IT, S, S EUR H, S GBP H, S1, S1 EUR H, S1 GBP H & ZT
Low Volatility Total Return Equity Portfolio	31. Januar 2019	A, A AUD H, A CAD H, A EUR H, A GBP H, A HKD, A NZD H, A PLN H, A SGD H, AD, AD AUD H, AD CAD H, AD GBP H, AD HKD, AD NZD H, AD SGD H, I, I EUR H, I PLN H, S, S1 & S1 JPY H
Sustainable Global Thematic Credit Portfolio	14. Mai 2019	A2, I2, I2 GBP H, I2 USD H, INN AUD H, S, S GBP H, S1, S1 GBP H, S1 USD H & Z2
Sustainable European Thematic Portfolio	29. April 2019	A, I, S & S1
Event Driven Portfolio	25. Februar 2020	I, I EUR H, S, S1, S1 EUR H, S1 SEK H & SU
Sustainable All Market Portfolio	27. Oktober 2020	A, A USD H, AI USD H, EI USD H, I, I GBP H, I USD H, S, S GBP H & S1
Arya European Alpha Portfolio	6. Oktober 2020	F, F CHF H, F JPY, I, S, SU, SX GBP H, Z & Z USD
Short Duration Income Portfolio	21. Januar 2021	A2, AT, I2, I2 EUR H, I2 GBP H, IT, S & S1
Sustainable Income Portfolio	11. Juni 2021	A2, AA, AA AUD H, AA EUR H, AA GBP H, AA RMB H, AA SGD H, AT, AT EUR H, AT SGD H, I2, I2 CHF H, I2 EUR H, I2 GBP H, IT, S, S1, S1QG JPY & S1QG JPY H
Global Low Carbon Equity Portfolio.	7. Dezember 2021	I, I EUR, I CHF, I GBP, S, S1, S1 EUR & S1 GBP

AB SICAV I –	Geschäftsaufnahme	Angebotene Anteilklassen
Climate High Income Portfolio	9. Dezember 2021	A2, A2 AUD H, A2 HKD H, A2 RMB H, AA, AA AUD H, AA EUR H, AA HKD H, AA RMB H, AT, AT EUR H, I2, I2 CHF H, I2 EUR H, I2 GBP H, IT, S, S1, S1 EUR H & S1 GBP H
Sustainable US Thematic Portfolio	28. Januar 2022	A, A AUD H, A CAD H, A EUR, A EUR H, A GBP H, A HKD, A SGD H, B, C, C EUR, C EUR H, C SGD, E, I, I EUR, I EUR H, I GBP, I GBP H, IN, IN EUR, INN EUR, S, S1, S1 EUR, S1 GBP, S1 GBP H & S1 JPY H
China Net Zero Solutions Portfolio	20. April 2022	A, A AUD H, A EUR, A EUR H, A HKD, A RMB H, A SGD H, I, I AUD H, I EUR, I EUR H, I GBP, I GBP H, I HKD, I RMB H, I SGD H, S & S1
American Multi-Asset Portfolio	21. April 2022	A, A AUD H, A EUR, A EUR H, A HKD, A RMB H, A SGD H, AD, AD AUD H, AD EUR, AD EUR H, AD HKD, AD RMB H, AD SGD H, I, I EUR, I EUR H, I GBP, I GBP H, I SGD H, ID, S & S1

ANMERKUNG B: Relevante Bilanzierungsgrundsätze

Der Jahresabschluss wurde in Übereinstimmung mit den gesetzlichen und aufsichtsbehördlichen Bestimmungen in Luxemburg erstellt. Es folgt eine Zusammenfassung der relevanten Bilanzierungsgrundsätze der Portefeuilles.

1. Bewertung**1.1 Anlagen in Wertpapiere**

An einer Börse notierte oder an einem anderen regulierten Markt gehandelte Wertpapiere werden zum zuletzt verfügbaren Kurs an dieser Börse bzw. diesem Markt oder, wenn dieser Kurs nicht verfügbar ist, zum Mittelwert aus dem an dem entsprechenden Tag notierten Geld- und Briefkurs bewertet. Wenn ein Wertpapier an mehreren Börsen oder Märkten notiert ist, wird der zuletzt verfügbare Kurs an der Börse bzw. dem Markt, die/der den Primärmarkt für dieses Wertpapier darstellt, zugrunde gelegt.

Außerbörslich gehandelte Wertpapiere, einschließlich Wertpapieren, die an einer Börse notiert sind, deren Primärmarkt als außerbörslich betrachtet wird (jedoch mit Ausnahme von Wertpapieren, die am Nasdaq Stock Market, Inc. („NASDAQ“) gehandelt werden), werden mit dem Mittelwert der aktuellen Geld- und Briefkurse bewertet. An der NASDAQ gehandelte Wertpapiere werden gemäß dem offiziellen NASDAQ-Schlusskurs bewertet.

Wertpapiere werden zu ihrem aktuellen Marktwert auf Basis der Marktnotierungen oder, wenn keine Marktnotierungen verfügbar sind oder diese als unzuverlässig gelten, zum „angemessenen Marktwert“ entsprechend den Verfahren bewertet, die vom und unter der allgemeinen Aufsicht des Verwaltungsrats (der „Verwaltungsrat“) und des Vorstands der Verwaltungsgesellschaft festgelegt werden.

Angemessene Bewertungsverfahren sollen die Schlusskurse der Wertpapiere des Portefeuilles so berichtigen, dass sie den zum Bewertungszeitpunkt des Portefeuilles als angemessen erachteten Wert jener Wertpapiere widerspiegeln.

Wenn hinsichtlich eines bestimmten Portefeuille-Wertpapiers Verfahren zur Ermittlung des angemessenen Werts eingesetzt werden, können eine Reihe objektiver und subjektiver Faktoren berücksichtigt werden, darunter z. B. Entwicklungen seit der letzten Kursnotierung des Wertpapiers, die sich auf das Wertpapier bzw. auf einen gesamten Markt auswirken, aktuelle Bewertungen entsprechender Aktienindizes oder Äußerungen bestimmter Regierungsbehörden. Soweit verfügbar, können die angemessenen Werte verwendet werden, die von den Bewertungsmodellen dritter Händler ermittelt werden. Wenn Verfahren zur Ermittlung des angemessenen Werts eingesetzt werden, können die Kurse einzelner Portefeuille-Wertpapiere, die zur Berechnung des Nettoinventarwerts („NIW“) des Portefeuilles verwendet werden, daher von den notierten oder veröffentlichten Kursen derselben Wertpapiere abweichen. Derzeit ist die Bewertung zum angemessenen Wert nur auf bestimmte Aktienwerte und Terminkontrakte anwendbar.

Dementsprechend kann der Preis eines Portefeuille-Wertpapiers, der durch Verfahren zur Ermittlung des angemessenen Werts ermittelt wurde, genau wie ein früher notierter Börsenkurs bedeutend von dem Preis abweichen, der beim Verkauf dieses Wertpapiers erzielt würde.

Für Portefeuille-Wertpapiere, die vorwiegend an US-amerikanischen und indischen Börsen gehandelt werden, wird erwartet, dass Verfahren zur Ermittlung des angemessenen Werts nur unter sehr eingeschränkten Umständen eingesetzt werden, z. B. wenn eine Börse, an der ein bestimmtes Wertpapier gehandelt wird, frühzeitig geschlossen wird oder wenn der Handel mit einem bestimmten Wertpapier ausgesetzt wird. Es wird jedoch erwartet, dass Verfahren zur Ermittlung des angemessenen Werts im Hinblick auf Wertpapiere, die an Börsen außerhalb der USA oder anderen Märkten gehandelt werden, insbesondere an europäischen und asiatischen Märkten, mit Ausnahme von Indien, regelmäßig eingesetzt werden, da diese Märkte u. a. weit vor dem Bewertungszeitpunkt des Portefeuilles schließen. Zwischen dem Schließen dieser Märkte und dem jeweiligen Bewertungszeitpunkt des Portefeuilles

können bedeutende Ereignisse, darunter umfassende Marktbewegungen, eintreten. Insbesondere können Ereignisse auf dem US-Markt, die an einem Handelstag nach dem Schließen dieser anderen Märkte eintreten, den Wert der Portfeuille-Wertpapiere beeinflussen.

Rententitel (i), Wertpapiere, die an keiner Börse notiert sind oder an keinem regulierten Markt gehandelt werden (ii), und Wertpapiere, die an einer Börse oder einem regulierten Markt nur sehr schwach gehandelt werden (iii), werden zum letzten Angebotskurs bewertet, der von den Hauptmarktmachern bereitgestellt wird. Wenn es keinen solchen Marktkurs gibt oder wenn dieser Marktkurs nicht repräsentativ für den Marktwert eines Wertpapiers ist, erfolgt die Bewertung des Wertpapiers in einer Weise, die den beizulegenden Zeitwert widerspiegelt, wie mithilfe der vom Verwaltungsrat und den Verwaltungsratsmitgliedern der Verwaltungsgesellschaft festgelegten und allgemein überwachten Verfahren bestimmt.

US-Staatstitel und alle anderen Schuldinstrumente, die eine verbleibende Laufzeit von höchstens 60 Tagen besitzen, werden im Allgemeinen von einem unabhängigen Kursdienst zum Marktkurs bewertet, sofern ein Marktkurs zur Verfügung steht. Wenn kein Marktkurs zur Verfügung steht, werden die Wertpapiere zum Buchwert bewertet. Diese Methode wird häufig für kurzfristige Wertpapiere benutzt, die eine ursprüngliche Laufzeit von höchstens 60 Tagen besitzen, sowie für kurzfristige Wertpapiere, die eine ursprüngliche Laufzeit von über 60 Tagen besaßen. In Fällen, in denen die fortgeführten Anschaffungskosten angesetzt werden, muss der Bewertungsausschuss des Anlageverwalters (der „Ausschuss“) nachvollziehbar zu dem Schluss kommen, dass die Ansetzung der fortgeführten Anschaffungskosten in etwa dem Marktwert des Wertpapiers entspricht. Zu den Faktoren, die das Komitee berücksichtigt, gehören unter anderem eine Verschlechterung der Bonität des Emittenten oder wesentliche Veränderungen der Zinssätze.

Im Freiverkehr gehandelte („OTC“) Swaps und sonstige Derivate werden täglich in erster Linie mittels unabhängiger Preisstellungsdienste, auf Basis von Marktdaten unabhängiger Bewertungsmodelle und mittels unabhängiger Broker-Dealer oder Kontrahenten bewertet.

1.2 Bewertung von Optionsscheinen

Börsennotierte Optionsscheine werden zu dem von genehmigten Verkäufern bereitgestellten letztverfügbaren Kurs bewertet. Kommt es an dem betreffenden Geschäftstag zu keinem Verkauf, dann wird der Optionsschein zum letztverfügbaren Kurs des Vortages bewertet. An den darauffolgenden Tagen wird das Wertpapier nach bestem Wissen und Gewissen zum angemessenen Marktwert bewertet. Sämtliche nicht börsennotierte Optionsscheine werden nach bestem Wissen und Gewissen zum angemessenen Marktwert bewertet. Sobald ein Optionsschein abgelaufen ist, wird er nicht mehr bewertet.

1.3 Finanzterminkontrakte

Beim Abschluss von Finanzterminkontrakten werden Einschusszahlungen geleistet. Solange der Terminkontrakt offen ist, werden die Veränderungen des Kontraktwerts als unrealisierte Gewinne oder Verluste verbucht, indem täglich Neubewertungen vorgenommen werden, um den Marktwert des Kontrakts am Ende jedes Handelstages widerzuspiegeln. Je nachdem, ob unrealisierte Verluste oder Gewinne erzielt werden, werden Nachschusszahlungen geleistet oder erhal-

ten. Wenn der Kontrakt glattgestellt wird, wird ein realisierter Gewinn oder Verlust verbucht. Dieser realisierte Gewinn oder Verlust entspricht der Differenz zwischen dem Erlös (oder den Kosten) der Glattstellungstransaktion und der Basis des Fonds im Kontrakt. Offene Finanzterminkontrakte werden anhand des Glattstellungskurses oder, wenn dieser nicht verfügbar ist, anhand des letzten notierten Angebotskurses bewertet. Wenn keine Notierungen für den Bewertungstag vorliegen, wird der letzte verfügbare Glattstellungskurs benutzt.

1.4 Devisentermingeschäfte

Der unrealisierte Gewinn oder Verlust aus offenen Devisentermingeschäften wird als Differenz zwischen dem vertraglich vereinbarten Satz und dem Glattstellungssatz des Kontrakts berechnet. Die realisierten Gewinne oder Verluste beinhalten Nettogewinne oder -verluste aus Devisentermingeschäften, die durch andere Kontrakte mit demselben Kontrahenten beglichen oder verrechnet wurden.

1.5 Gekaufte und verkaufte Optionen

Wenn eine Option gekauft wird, wird ein dem bezahlten Preis entsprechender Betrag als Anlage verbucht und im Folgenden dem aktuellen Marktwert der gekauften Option angepasst. Der Preis, der für den Kauf von Optionen bezahlt wurde, die verfallen, ohne ausgeübt zu werden, wird am Verfallsdatum als realisierter Verlust verbucht. Wenn eine gekaufte Verkaufsoption ausgeübt wird, wird der Optionspreis vom Erlös aus dem Verkauf des zugrunde liegenden Wertpapiers oder der Fremdwährung abgezogen, um festzustellen, ob das jeweilige Portfeuille einen Gewinn oder Verlust realisiert hat. Wenn eine gekaufte Kaufoption ausgeübt wird, erhöht der Optionspreis die Kostenbasis des Wertpapiers oder der vom jeweiligen Portfeuille gekauften Fremdwährung. Wenn eine Option verkauft wird, wird ein dem erhaltenen Preis entsprechender Betrag als Verbindlichkeit verbucht und im Folgenden dem aktuellen Marktwert der verkauften Option angepasst. Der Preis, der für verkaufte Optionen erhalten wird, die verfallen, ohne ausgeübt zu werden, wird vom jeweiligen Portfeuille am Verfallsdatum als realisierter Gewinn verbucht. Wenn eine verkaufte Kaufoption ausgeübt wird, wird der Preis zum Erlös aus dem Verkauf des zugrunde liegenden Wertpapiers oder der Fremdwährung hinzuaddiert, um festzustellen, ob das jeweilige Portfeuille einen Gewinn oder Verlust realisiert hat. Wenn eine verkaufte Verkaufsoption ausgeübt wird, senkt der Optionspreis die Kostenbasis des vom jeweiligen Portfeuille gekauften Wertpapiers oder der Fremdwährung. Börsennotierte Kauf- oder Verkaufsoptionen, die von einem Portfeuille gekauft wurden, werden zum letzten Verkaufspreis bewertet. Falls kein Verkauf stattgefunden hat an dem Tag, werden die Wertpapiere zum letzten Rücknahmepreis an dem Tag bewertet.

1.6 Anlagen in andere Organismen für gemeinsame Anlagen („OGA“)

Anlagen in andere OGA werden auf Grundlage des letzten verfügbaren NIW des betreffenden OGA bewertet.

1.7 Swap-Vereinbarungen

Für Zwischenzahlungen auf Swap-Kontrakte nehmen die Portfeuillees täglich Rückstellungen innerhalb der Erträge und Aufwendungen vor. Swap-Kontrakte werden täglich zum letzten Börsenkurs bewertet, wobei Wertschwankungen in der Zusammensetzung des Fondsvermögens als „Unrealisierte Wertsteigerung/(-minderung) aus Swaps“ und in der Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermö-

gens als „Änderung der unrealisierten Gewinne und (Verluste) aus Swaps“ ausgewiesen werden. Bei Fälligkeit oder Verkauf eines Swap-Kontrakts wird der Nettobetrag unter „Realisierte Gewinne und (Verluste) aus Anlagen, Devisentermingeschäften, Swaps, Finanzterminkontrakten, Optionen und Devisen“ in der Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens erfasst. Die bezahlten oder erhaltenen Vorabgebühren werden in der Zusammensetzung des Fondsvermögens als Kosten oder Erlöse ausgewiesen und linear über die Laufzeit des Vertrages abgeschrieben. Abgrenzungen abgeschriebenener, bezahlter Vorabgebühren auf Credit-Default-Swaps sind in den „Swap-Erträgen“ enthalten, bis die Position verkauft wird. Danach sind die abgeschriebenener, bezahlten Vorabgebühren unter „Realisierte Gewinne und (Verluste) aus Anlagen, Devisentermingeschäften, Swaps, Finanzterminkontrakten, Optionen und Devisen“ enthalten. Bei allen anderen Arten von Swaps werden die abgeschriebenener, bezahlten Vorabgebühren unter „Realisierte Gewinne und (Verluste) aus Anlagen, Devisentermingeschäften, Swaps, Finanzterminkontrakten, Optionen und Devisen“ ausgewiesen. Schwankungen des Werts von Swap-Kontrakten werden als eine Komponente der „Änderung der unrealisierten Gewinne und (Verluste) aus Swaps“ in der Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens ausgewiesen.

Zu den in der Zusammensetzung des Fondsvermögens angegebenen „Für Swap-Kontrakte bezahlten/(erhaltenen) Vorabgebühren“ zählen bezahlte (erhaltene) Gebühren auf im Freiverkehr gehandelte Credit-Default-Swaps und eine Einschuss-/Nachschusszahlung, die hinsichtlich der zentral abgerechneten Credit-Default-Swaps noch zu begleichen ist.

2. Gründungskosten

Die Gründungskosten für die folgenden Portfolios werden linear zu folgenden Daten abgeschrieben.

AB SICAV I –	Datum
Asia Income Opportunities Portfolio	September 2021
China Bond Portfolio	April 2022
Sustainable All Market Portfolio	Oktober 2025
Arya European Alpha Portfolio	Oktober 2025
Short Duration Income Portfolio	Januar 2026
Sustainable Income Portfolio	Juni 2026
Global Low Carbon Equity Portfolio	Dezember 2026
Climate High Income Portfolio	Dezember 2026
China Net Zero Solutions Portfolio	April 2027
American Multi-Asset Portfolio	April 2027

Die Gründungskosten anderer Portfolios wurden in früheren Jahren vollständig abgeschrieben.

Für das Low Volatility Total Return Equity Portfolio, das Sustainable Global Thematic Credit Portfolio, das Sustainable European Thematic Portfolio und das Event Driven Portfolio verzichtete der Anlageverwalter auf die ihm geschuldeten Beträge im Zusammenhang mit den Gründungskosten, so dass die abgegrenzten Gründungskosten für die oben genannten Portfolios während des Geschäftsjahrs zum 31. Mai 2022 abgeschrieben wurde.

3. Zuteilungsmethode

Die Erträge und Aufwendungen (mit Ausnahme der klassenspezifischen Verwaltungs- und Vertriebsgebühren) der „Renten“-

und „Misch“-Portefeuilles des Fonds werden täglich auf Basis einer „gemischten Zuteilungs-Rechnung“ zugewiesen. Diese Zuteilungs-Rechnung basiert auf dem prozentualen Verhältnis zwischen dem Wert der abgerechneten Anteile einer Anteilklasse mit täglicher Feststellung einer Ausschüttung und dem Wert der umlaufenden Anteile, die entweder auf monatlicher Basis Ausschüttungen ausbezahlen oder keine Ausschüttungen tätigen.

Erträge und Aufwendungen der „Aktien“-Portefeuilles des Fonds werden täglich auf Grundlage des Werts des prozentualen Anteils an den umlaufenden Anteilen der einzelnen Klassen zugewiesen.

Für alle Portefeuilles werden die realisierten und unrealisierten Gewinne und Verluste täglich auf Grundlage des Werts des prozentualen Anteils an den umlaufenden Anteilen der einzelnen Klassen zugewiesen.

Klassenspezifische Verwaltungs-, Verwaltungsgesellschafts- und Vertriebsgebühren sowie realisierte und unrealisierte Gewinne und Verluste aus Devisentermingeschäften, die sich auf die währungsabgesicherten Anteilklassen beziehen, werden der jeweiligen Anteilklasse direkt berechnet/zugewiesen.

Aufgrund des stark institutionellen Charakters aller Arten von Anteilen der Klasse S der Portefeuilles werden bestimmte Kosten des Fonds auf Grundlage der minimalen Aktivität der Anteilinhaber und Anforderungen des Kontostandes ggf. den entsprechenden Anteilen der Klasse S zugewiesen.

4. Währungsumrechnung

Werte, die in einer anderen Währung ausgedrückt sind als der Währung, in der das Portfolio denominiert ist, werden unter Anwendung des Mittelwerts zwischen dem letzten erhältlichen Kauf- und Verkaufspreis umgerechnet. Fremdwährungsgeschäfte werden zu dem am Transaktionstag geltenden Wechselkurs in die Währung des jeweiligen Portfolios umgerechnet.

Die kombinierte Zusammensetzung des Fondsvermögens wird in US-Dollar zu den am Datum der kombinierten Zusammensetzung des Fondsvermögens geltenden Wechselkursen dargestellt, während die kombinierte Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens in US-Dollar zu den durchschnittlichen, während des Geschäftsjahrs geltenden Wechselkursen dargestellt wird. Dem Jahresabschluss wurden folgende Kurse zugrunde gelegt: der Kassakurs von 1.0736 und der Durchschnittskurs von 1.1398 für die Umrechnung von EUR zu USD, der Kassakurs von 0.1499 und der Durchschnittskurs von 0.1554 für CNH zu USD sowie der Kassakurs von 1.2601 und der Durchschnittskurs von 1.3454 für GBP zu USD.

Die in der Aufwands- und Ertragsrechnung und Veränderung des Fondsvermögens ausgewiesene „Währungsberichtigung“ ergibt sich aus der Differenz der Wechselkurse, die für die Umrechnung des konsolidierten Nettovermögens zu Beginn des Geschäftsjahrs, der Aufstellung der Vermögenswerte und Verbindlichkeiten und der Aufwands- und Ertragsrechnung sowie der Aufstellung über die Veränderung des Fondsvermögens verwendet werden.

5. Anlagerträge und Anlagetransaktionen

Dividenerträge werden am Tag der Notierung ex Dividende verbucht. Zinserträge werden tagesgenau verbucht. Die Anlagegewinne und -verluste für die Portefeuilles werden anhand der durchschnittlichen Kostenbasis festgestellt. Der Fonds

verbucht Disagios und amortisiert Prämien als Wertberichtigungen der Zinserträge. Anlagegeschäfte werden am Transaktionsstag zuzüglich eines Tages verbucht.

6. Schätzungen

Bei der Erstellung des Jahresabschlusses im Einklang mit den in Luxemburg allgemein anerkannten Rechnungslegungsgrundsätzen muss die Fondsverwaltung Schätzungen und Annahmen erstellen, die sich auf den Betrag der berichteten Aktiva und Passiva und die Offenlegung der Eventualaktiva und -passiva zum Zeitpunkt des Jahresabschlusses sowie die berichteten Einnahmen und Auslagen während des Geschäftsjahres auswirken. Die tatsächlichen Ergebnisse können von diesen Schätzungen abweichen.

7. Swing Pricing-Anpassung

(Die folgenden Angaben gelten für alle Portefeuilles mit Ausnahme des Sustainable Global Thematic Portfolio)

Der Verwaltungsrat hat allen Anteilhabern des Fonds mitgeteilt, dass mit Wirkung vom 2. November 2015 eine Politik zur Anpassung des Nettoinventarwerts (NIW) eingeführt wurde, die auch als „Swing Pricing“ bekannt ist. Gemäß dieser Politik kann der NIW eines Portefeuilles angepasst werden, um die Auswirkungen der geschätzten Transaktionskosten, Preisabschläge und Gebühren, die durch die Kauf- und Rücknahmeaktivitäten der Anteilhaber entstehen, widerzuspiegeln. Swing Pricing wird automatisch angewendet, wenn die täglichen Nettozeichnungen oder -rücknahmen einen Schwellenwert überschreiten, der vom Swing-Pricing-Komitee unter Aufsicht des Verwaltungsrats festgelegt wurde.

Wenn Swing Pricing zur Anwendung kommt, wird der NIW der Anteile des jeweiligen Portefeuilles um einen Betrag nach oben oder unten korrigiert, der im Allgemeinen höchstens 2% des jeweiligen NIW entspricht, so dass die Transaktionskosten, die aufgrund der Kauf- und Rücknahmeaktivität entstehen, nicht vom Portefeuille selbst, sondern von den Anlegern getragen werden, die mit den Portefeuilleanteilen handeln. Diese Anpassung soll die Verwässerung des Werts der Anteilhaber-Investitionen in Anteile eines Portefeuilles, die durch Transaktionen mit Portefeuilleanteilen hervorgerufen wird, minimieren.

ANMERKUNG C: Steuern

Als Luxemburger *société d'investissement à capital variable* (SICAV) unterliegt der Fonds in Luxemburg nach den derzeit geltenden Steuergesetzen keiner Einkommen-, Quellen- oder Kapitalertragsteuer.

Der Fonds unterliegt jedoch der Luxemburger *taxe d'abonnement*, einer jährlichen Steuer in Höhe von 0,05%, die vierteljährlich auf das am Quartalsende festgestellte Gesamtvermögen berechnet wird und zahlbar ist. Der Satz beträgt 0,01% für institutionellen Anlegern vorbehaltene Anteilklassen im Sinne von Artikel 174 des Gesetzes von 2010. Dividenden, Zinsen und Kapitalgewinne aus Portefeuille-Wertpapieren, die in bestimmten Ländern emittiert wurden, unterliegen unter Umständen Quellen- oder Kapitalertragsteuern, die von diesen Ländern erhoben werden.

Indien

Ertragsausschüttungen an die mauritische Tochtergesellschaft in Form von Zinsen aus ihren Anlagen in Schuldtitel von indischen Unternehmen sollten einer Quellensteuer von 5% bis 20% unterliegen. Dividenden, die der mauritischen Tochtergesellschaft aus ihren Anlagen in Aktientitel von indischen

Die jüngsten und beispiellosen Finanzmarktbedingungen im Zusammenhang mit der COVID-19-Krise haben zu einer Weitung der Geld-Brief-Spanne bei bestimmten Wertpapieren und folglich zu höheren Transaktionskosten für den Fonds geführt. Das Swing-Pricing-Komitee ist der Ansicht, dass die aktuellen allgemeinen Swing-Schwellenwerte von bis zu 2% für den Fonds möglicherweise die erwarteten Kosten im Zusammenhang mit den Preisen für die Handelsabwicklung nicht angemessen widerspiegeln und daher die Interessen der Anteilhaber des Fonds im Falle von Rücknahme- und Zeichnungsaktivitäten möglicherweise nicht vollständig schützen. Gemäß den „FAQ CSSF on Swing Pricing Mechanism“ beschloss der Verwaltungsrat, dem Swing-Pricing-Komitee zu gestatten, über die Swing-Schwellenwerte hinauszugehen, wenn es dies für das betreffende Portfolio als angemessen erachtet, um sicherzustellen, dass die übrigen Anteilhaber des Fonds nicht von den aktuellen Transaktionskosten im Zusammenhang mit der COVID-19-Krise betroffen sind.

Der in den statistischen Informationen offengelegte NIW je Anteil und das Gesamtvermögen sind der veröffentlichte NIW je Anteil und das Gesamtvermögen, wohingegen das in der Zusammensetzung des Fondsvermögens sowie in der Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens ausgewiesene Gesamtvermögen der Gesamtvermögen ohne Swing-Anpassungen zum Ende eines Berichtszeitraums ist.

Alle Portefeuilles, die dem Swing Pricing unterliegen, mit Ausnahme des Asia Pacific Local Currency Debt Portfolio, Multi-Strategy Alternative Portfolio, Sustainable European Thematic Portfolio, Arya European Alpha Portfolio, Short Duration Income Portfolio, Sustainable Income Portfolio, Global Low Carbon Equity Portfolio, Climate High Income Portfolio, China Net Zero Solutions Portfolio und American Multi-Asset Portfolio Während des Berichtsjahres wurde der Swing-Pricing-Mechanismus auf den jeweiligen NIW angewandt. Zum 31. Mai 2022 nahm das folgende Portefeuille eine NIW-Anpassung vor:

- Concentrated US Equity Portfolio.

Unternehmen gezahlt werden, sollten keiner Quellensteuer unterliegen. Die Regierungen von Indien und Mauritius haben ein Protokoll unterzeichnet, das das Steuerabkommen zwischen Indien und Mauritius abändert. Das neu ausgehandelte Abkommen verdeutlicht die Anwendbarkeit einer allgemeinen Regel zur Verhinderung von Steuerumgehungen („GAAR“, General Anti-avoidance Rule) auf eine Tochtergesellschaft in Mauritius, die als in Mauritius steueransässig angesehen wird. Gemäß dem Protokoll hat Indien das Recht zur Besteuerung von Kapitalerträgen aus der Veräußerung von Aktien, die am oder nach dem 1. April 2017 an einem in Indien ansässigen Unternehmen erworben werden, wobei Aktien, die am oder vor dem 31. März 2017 erworben wurden, im Rahmen des Bestandsschutzes von der Kapitalertragssteuer befreit sind.

Volksrepublik („VR“) China

Körperschaftsteuer

Aufgrund der Anlage in Aktien von in der VRC ansässigen Unternehmen (einschließlich chinesischer A-, B- und H-Aktien), auf RMB lautende Unternehmens- und Staatsanleihen, Anlagefonds und Optionsscheine, die an den Börsen in der VRC oder den Interbankenmärkten der VRC notiert sind, unter-

liegt ein Portfolio möglicherweise der Quellensteuer und anderen in der VRC geltenden Steuern.

Da keine genauen Richtlinien vorliegen, ist nicht sicher, ob im Hinblick auf Erträge aus chinesischen Quellen, die aus Anlagen in Anleihen, Aktien und anderen Wertpapieren in der VRC stammen, der RQFII oder das entsprechende anlegende Portfolio als Steuerzahler gilt. Falls der RQFII als Steuerzahler gilt, werden alle gegenüber dem RQFII erhobenen chinesischen Steuern erstattet und letztendlich von den entsprechenden Portfolios des Fonds getragen.

Falls die betreffenden Portfolios als Steuerzahler gelten, unterliegen die betreffenden Portfolios der chinesischen Körperschaftssteuer in Höhe von 25% ihrer weltweiten steuerpflichtigen Einkünfte, falls sie als steuerpflichtige, in der VR China ansässige Unternehmen gelten. Falls das Portfolio als nicht steuerlich ansässiges Unternehmen behandelt wird, das eine Niederlassung oder einen dauerhaften Sitz („PE“) in der VRC hat, unterliegen die diesem dauerhaften Sitz zuzuschreibenden Erträge aus chinesischen Quellen der Körperschaftssteuer in Höhe von 25%.

Gemäß dem chinesischen Körperschaftssteuergesetz vom 1. Januar 2008 unterliegt ein ausländisches Unternehmen ohne dauerhaftem Sitz in der VRC der Quellensteuer zum derzeitigen Satz von 10% auf Erträge aus chinesischen Quellen, insbesondere in Bezug auf passive Erträge (z. B. Dividenden, Zinsen, Gewinne aus der Übertragung von Vermögenswerten etc.), vorbehaltlich der Anwendung von Steuererleichterungen aufgrund von Abkommen.

Der Anlageverwalter beabsichtigt, die Portfolios so zu verwalten und zu betreiben, dass die Portfolios und der Fonds für Zwecke der Körperschaftssteuer nicht als steuerpflichtiges, in der VR China ansässiges Unternehmen oder als nicht steuerlich ansässiges Unternehmen mit dauerhaftem Sitz in der VR China behandelt werden, wobei dies jedoch nicht garantiert werden kann. Es wird daher erwartet, dass die Portfolios lediglich der Quellensteuer von 10% unterliegen, soweit das betreffende Portfolio direkte Erträge aus chinesischen Quellen in Bezug auf seine Anlagen in Anleihen, Aktien und andere Wertpapiere in der VRC erzielt.

Kapitalbeteiligungen

Mit Genehmigung des chinesischen Staatsrats haben die chinesische Steuerverwaltung, das chinesische Finanzministerium und die Aufsichtsbehörde China Securities Regulatory Commission gemeinsam das Caishui [2014] 79 („Rundschreiben 79“) veröffentlicht, um die Behandlung der Quellensteuer im Hinblick auf von QFII und RQFII erzielte Gewinne aus der Veräußerung von Aktienanlagen, einschließlich Aktien chinesischer Unternehmen, zu klären. Gemäß dem Rundschreiben 79 sind QFII und RQFII im Hinblick auf Gewinne aus der Veräußerung von Aktienanlagen, einschließlich Aktien chinesischer Unternehmen (z. B. A- und B-Aktien), über die QFII- bzw. RQFII-Anlagequote

mit Wirkung vom 17. November 2014 vorübergehend von der Quellensteuer befreit.

Steuerliche Offenlegung in der VRC in Bezug auf Stock Connect

Zusätzlich zur Anlage in A-Aktien über die RQFII-Quote des RQFII-Inhabers kann der Fonds ein Engagement in A-Aktien über Stock Connect eingehen, das am 17. November 2014 mit dem Handel begonnen hat.

Mit Genehmigung des chinesischen Staatsrats haben die chinesische Steuerverwaltung, das chinesische Finanzministerium und die Aufsichtsbehörde CSRC gemeinsam das Caishui [2014] 81 („Rundschreiben 81“) veröffentlicht, um die steuerliche Behandlung der chinesischen Connect-Wertpapiere in der VRC zu klären. Das Rundschreiben 81 trat am 17. November 2014 in Kraft.

Gemäß Rundschreiben 81 unterliegt der Fonds in der VRC der folgenden einkommensteuerlichen Behandlung in Bezug auf den Northbound-Handel im Rahmen von Stock Connect (d. h. den Handel mit bestimmten A-Aktien an der SSE):

- Er ist vorübergehend von der chinesischen Quellensteuer in Bezug auf Gewinne aus der Veräußerung von A-Aktien befreit.
- Er unterliegt der chinesischen Quellensteuer von 10% in Bezug auf Dividenden aus A-Aktien.
- Er unterliegt der chinesischen Stempelsteuer von 0.1% in Bezug auf den Verkauf von A-Aktien (d. h., der Kauf von A-Aktien unterliegt nicht der chinesischen Stempelsteuer).

Anleger sollten beachten, dass Stock Connect nur eine begrenzte bzw. keine Geschichte hat. Dementsprechend sind die geltenden Steuervorschriften für die an der Stock Connect gehandelten chinesischen Connect-Wertpapiere noch nicht lange in Kraft und könnten in Zukunft geändert werden. Anleger sollten in Bezug auf alle Fragen im Zusammenhang mit chinesischen Connect-Wertpapieren ihren Steuerberater konsultieren.

Das Finanzministerium der VR China und die Steuerbehörde der VR China haben am 22. November 2018 gemeinsam Caishui [2018] 108 („Rundschreiben 108“) herausgegeben, um die dreijährige Steuerbefreiung zu klären, die in der VR China für von ausländischen institutionellen Anlegern verdiente Anleihezinsen gewährt wird. Gemäß Rundschreiben 108 sind ausländische institutionelle Anleger vorübergehend in der VR China von der Quellensteuer und der Mehrwertsteuer in Bezug auf Zinserträge aus Anleihen befreit, die auf dem inländischen Anleihemarkt im Zeitraum vom 7. November 2018 bis 6. November 2021 erzielt werden. Am 27. Oktober 2021 gab der chinesische Staatsrat bekannt, dass der befristete Freistellungszeitraum weiter bis zum 31. Dezember 2025 verlängert wird. Das Rundschreiben 108 erwähnt nicht die rückwirkende Steuererhebung auf Anleihezinsen, die vor dem 7. November 2018 erzielt wurden.

ANMERKUNG D: Ausschüttungen

In den folgenden Tabellen werden die Häufigkeit und Art der Ausschüttungen, falls zutreffend, für die Basiswährungsklassen und die Namensuffixe sowie die Bedeutung der anderen vom Fonds verwendeten Namensuffixe dargelegt. Beachten Sie, dass die Ausschüttungspolitik eines Namensuffixes die Ausschüttungspolitik der unten aufgeführten Basisanteilkategorie ersetzt.

Basisanteilkategorie	Einzelheiten zur Ausschüttungspolitik	
	Renten-Portefeuilles	Alle sonstigen Portefeuilles
A, B, C, E, I, IX, L, N, RX, XX, Z	Erklärt Ausschüttungen täglich und zahlt sie monatlich aus	Nimmt keine Ausschüttungen vor

AB, F, S, SU, S1, W, 1, 2 Nimmt keine Ausschüttungen vor, es sei denn, es wird ein Namenssuffix verwendet, wie unten beschrieben.

NN
Beispiel: ANN, INN Jährliche Ausschüttung auf der Grundlage des Nettoertrags und keine Auszahlungen aus dem Kapital

K
Beispiel: AK, IK Ausschüttungen werden halbjährlich auf Basis des Nettoertrags erklärt und gezahlt und können aus dem Kapital gezahlt werden⁵

R
Beispiel: AR Erklärt und zahlt Ausschüttungen jährlich auf Basis des Bruttoertrags und kann Auszahlungen aus dem Kapital vornehmen

L
Beispiel: IL Monatliche Ausschüttungen auf der Grundlage des Nettoertrags, keine Auszahlung aus dem Kapital

Namenssuffix	Zusätzliche Informationen
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X <i>Beispiel: A2X</i>	Bezeichnet Anteilklassen, die nicht mehr für neue Anleger angeboten werden, und kann zusätzlich zu anderen Namenssuffixen verwendet werden, die sich auf die Ausschüttung beziehen.
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Namenssuffix	Einzelheiten zur Ausschüttungspolitik
A <i>Beispiel: AA</i>	Erklärt und zahlt Ausschüttungen monatlich auf Basis des Bruttoertrags und kann Auszahlungen aus dem Kapital vornehmen
2 <i>Beispiel: A2, I2</i>	Beabsichtigt nicht, Ausschüttungen vorzunehmen
3 <i>Beispiel: S13</i>	Beabsichtigt nicht, Ausschüttungen vorzunehmen ¹
4 <i>Beispiel: S14</i>	Beabsichtigt nicht, Ausschüttungen vorzunehmen
D <i>Beispiel: AD, SID</i>	Für Aktien-/Misch-Portefeuilles: Erklärt und zahlt Ausschüttungen monatlich und kann Auszahlungen aus dem Kapital ² vornehmen. Für Renten-Portefeuilles: Erklärt und zahlt Ausschüttungen jährlich auf Basis des Bruttoertrags und kann Auszahlungen aus dem Kapital vornehmen
I ³ <i>Beispiel: AI, EI</i>	Erklärt und zahlt Ausschüttungen monatlich auf Basis des Bruttoertrags und kann Auszahlungen aus dem Kapital vornehmen
T <i>Beispiel: AT</i>	Erklärt und zahlt Ausschüttungen monatlich auf Basis des Nettoertrags und kann Auszahlungen aus dem Kapital vornehmen
M <i>Beispiel: AM</i>	Erklärt und zahlt Ausschüttungen monatlich zu einem festen Satz und kann Auszahlungen aus dem Kapital vornehmen
QD <i>Beispiel: SQD, SIQD</i>	Erklärt und zahlt Ausschüttungen vierteljährlich auf Basis des Nettoertrags und kann Auszahlungen aus dem Kapital vornehmen
MG <i>Beispiel: AMG</i>	Erklärt und zahlt Ausschüttungen monatlich auf Basis des Bruttoertrags und kann Auszahlungen aus dem Kapital vornehmen
QG <i>Beispiel: AQG</i>	Erklärt und zahlt Ausschüttungen vierteljährlich auf Basis des Bruttoertrags und kann Auszahlungen aus dem Kapital vornehmen
N <i>Beispiel: AN, IN</i>	Beabsichtigt nicht, Ausschüttungen vorzunehmen ⁴

Hinweis zur Unterscheidung des Namenssuffix X von den für das Global Core Equity Portfolio angebotenen Basisanteilklassen (IX, XX, RX).

¹ *Multi-Strategy Alternative Portfolio: Kann Ausschüttungen jährlich erklären und zahlen, die im Allgemeinen dem gesamten oder im Wesentlichen dem gesamten Nettoertrag des Portefeuilles entsprechen, der dieser Anteilklasse zugerechnet wird. Dies gilt jedoch nur, wenn der NIW dieser Klasse nach der jährlichen Ausschüttung nicht unter dem NIW zum Ende des vorherigen Geschäftsjahres liegt.*

² *Global Real Estate Securities Portfolio: Die Anteilklasse ID zahlt Ausschüttungen jährlich auf der Grundlage des Nettoertrags.*

³ *Wenn der NIW je Anteil der Anteilklasse unter 1 USD oder 1 AUD fällt, kann der Verwaltungsrat die Anteilklasse entweder auflösen oder sie mit einer anderen Anteilklasse mit ähnlichen Merkmalen zusammenlegen.*

⁴ *Eurozone Equity Portfolio: Kann Ausschüttungen jährlich auf der Grundlage des Nettoertrags erklären und zahlen und kann Auszahlungen aus dem Kapital vornehmen.*

⁵ *American Growth Portfolio: Beabsichtigt nicht, Ausschüttungen vorzunehmen*

Es gibt keine Garantie, dass Ausschüttungen vorgenommen werden. Eine hohe Ausschüttungsrendite deutet nicht unbedingt auf eine positive oder hohe Rendite hin. Bruttoertrag bezeichnet den Ertrag vor Abzug von Gebühren und Aufwendungen.

Alle Anteile, die Ausschüttungen erklären, müssen dies mindestens einmal im Jahr tun (es sei denn, es gibt nichts auszuschütten oder es liegt im Ermessen des Verwaltungsrats oder der Verwaltungsgesellschaft, Ausschüttungen vorzunehmen). Die

Zahlung muss innerhalb eines Monats nach Erklärung erfolgen. Wenn eine Dividende erklärt wird, wird der NIW der betreffenden Anteilklasse um den Betrag der Dividende reduziert.

Ausschüttungen werden nur für Anteile gezahlt, die zum Stichtag (dem Datum, an dem die Ausschüttungen den Anteilen zugeordnet werden) gehalten wurden. Für jede Anteilklasse werden die Ausschüttungen in der Währung der jeweiligen Anteilklasse einschließlich der Währung der angebotenen Anteilklasse gezahlt.

Sofern vorstehend nicht anders angegeben ist, können alle angegebenen Ausschüttungen aus dem Nettoertrag, dem Bruttoertrag (Zinsen und Dividenden vor Gebühren und Aufwendungen), den realisierten und unrealisierten Gewinnen aus Portefeuilleanlagen und/oder dem in das Portefeuille investierten Kapital bestehen.

Ausschüttungen, die auf dem Nettoertrag basieren, entsprechen in der Regel dem Nettoertrag (Bruttoertrag abzüglich Gebühren und Aufwendungen). Diese Ausschüttungen basieren auf den tatsächlichen Anlageergebnissen. Sie orientieren sich nicht an einer bestimmten Quote oder einem Betrag und können von einem Ausschüttungszeitraum zum anderen variieren. Ausschüttungen, die über den Nettoertrag hinausgehen, können eine Erstattung des ursprünglichen Anlagebetrags des Anlegers darstellen und als solche zu einem Rückgang des NIW je Anteil für die betreffende Anteilklasse führen.

Anteilinhaber können beantragen, dass ihre Ausschüttungen automatisch reinvestiert werden. Jede Ausschüttung aus dem Kapital kann, sofern sie nicht wieder angelegt wird, das zukünftige Wachstum eines Portefeuilles verringern und das Risiko eines Kapitalverlustes erhöhen. Eine hohe Ausschüttungsrendite deutet nicht unbedingt auf eine positive oder hohe Rendite hin.

Auf nicht beanspruchte Dividendenzahlungen werden keine Zinsen gezahlt. Nach fünf Jahren werden diese Zahlungen an das Portefeuille zurückgegeben.

Der Verwaltungsrat kann in Zukunft neue und andere Arten von dividendenzahlenden Anteilklassen für ein Portefeuille anbieten.

Der Verwaltungsrat beabsichtigt, eine stabile Ausschüttungsquote für die folgenden Anteilklassen beizubehalten:

Portefeuille	Anteilklassen und entsprechende abgesicherte Klassen
International Health Care Portfolio	AD, ED & ID
Global Real Estate Securities Portfolio	AD, BD, ID & SD
Sustainable Global Thematic Portfolio	AD & SD

ANMERKUNG E: Verwaltungsgebühren und andere Transaktionen mit verbundenen Unternehmen

Der Fonds zahlt der Verwaltungsgesellschaft eine Managementgebühr. Gemäß den Bedingungen des Anlagevertrags zahlt die Verwaltungsgesellschaft dem Anlageverwalter aus der erhaltenen Verwaltungsgebühr eine Anlageverwaltungsgebühr.

Portefeuille	Anteilklassen und entsprechende abgesicherte Klassen
India Growth Portfolio	AD & SD
Euro High Yield Portfolio	AA
Emerging Markets Multi-Asset Portfolio	AD, BD, ED, ID, SD & S1D SQD
RMB Income Plus Portfolio	AT, CT, IT & ZT
Short Duration High Yield Portfolio	AA, AI & EI
Emerging Market Local Currency Debt Portfolio	AA & SA, AT, CT, IT & ZT
Asia Pacific Local Currency Debt Portfolio	AA, AT, BT, CT, IT & ZT
Emerging Market Corporate Debt Portfolio	AA
US High Yield Portfolio	AA, AI, EA, EI & SA
Low Volatility Equity Portfolio	AD, ID, ED, SD & S1D
Emerging Markets Low Volatility Equity Portfolio	AD
Concentrated US Equity Portfolio	SD
Concentrated Global Equity Portfolio	AD
Global Core Equity Portfolio	SD
Asia Income Opportunities Portfolio	AA, AI, EA, EI & SA
Global Income Portfolio	AA, AT, EA, IT, LT & ZT
European Equity Portfolio	AD, BD & SD
American Growth Portfolio	AD, BD, ED & SD
All Market Income Portfolio	AD, BD, CD, ED, ID, ND, S1D & SD
China A Shares Equity Portfolio	AD
Low Volatility Total Return Equity Portfolio	AD & ID
Sustainable Global Thematic Credit Portfolio	AI & EI
Sustainable All Market Portfolio	AD, AI, ED & EI
Sustainable Income Portfolio	AA, AI & EI
Climate High Income Portfolio	AA & AT
Sustainable US Thematic Portfolio	AD
American Multi-Asset Portfolio	AD

Die Verwaltungsgesellschaft hat sich freiwillig bereit erklärt, bestimmte Aufwendungen zu tragen, soweit dies erforderlich ist, um die Gesamtbetriebskosten auf jährlicher Basis zu beschränken.

Diese Beschränkungen wurden wie folgt festgesetzt (die Beschränkungen sind als Prozentsatz des tagesdurchschnittlichen Nettovermögens ausgedrückt):

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
Global Real Estate Securities			Sustainable Global Thematic		
Portfolio	Klasse A	2.00%	Portfolio (Fortsetzung) . . .	Klasse S1 NZD	0.85%
	Klasse A EUR	2.00%		Klasse S1X(6)	0.85%
	Klasse AD	2.00%		Klasse S1X SGD	0.85%
	Klasse	2.00%		Klasse SD	0.15%
	Klasse AD NZD H	2.00%		Klasse SX(6)	0.15%
	Klasse AD SGD H	2.00%		Klasse SX GBP	0.15%
	Klasse B	3.00%			
	Klasse BD(1)	3.00%	India Growth Portfolio	Klasse A	2.27%(7)
	Klasse C	2.45%		Klasse A EUR	2.27%(7)
	Klasse C EUR(2)	2.45%		Klasse A HKD	2.27%(7)
	Klasse I	1.20%		Klasse A PLN H	2.27%(7)
	Klasse I EUR	1.20%		Klasse A SGD H	2.27%(7)
	Klasse ID	1.20%		Klasse AD AUD H	2.27%(7)
	Klasse S1(3)	0.75%		Klasse AX	2.07%(8)
	Klasse S1 EUR	0.75%		Klasse AX EUR	2.07%(8)
	Klasse S1 GBP	0.75%		Klasse B	2.27%(7)
Sustainable Global Thematic				Klasse BX	3.07%(9)
Portfolio	Klasse A	2.25%		Klasse BX EUR	3.07%(9)
	Klasse A AUD H	2.25%		Klasse C	2.72%(10)
	Klasse A CAD H	2.25%		Klasse I	1.47%(11)
	Klasse A EUR	2.25%		Klasse I EUR	1.47%(11)
	Klasse A EUR H	2.25%		Klasse S	0.43%(12)
	Klasse A GBP	2.25%		Klasse S1	1.37%(13)
	Klasse A HKD	2.25%		Klasse S1 EUR	1.37%(13)
	Klasse A SGD	2.25%			
	Klasse A SGD H	2.25%	Euro High Yield Portfolio . . .	Klasse A	1.50%
	Klasse AD(4)	2.25%		Klasse A USD	1.50%
	Klasse AN	2.25%		Klasse A2	1.50%
	Klasse ANN(5)	2.25%		Klasse A2 CHF H	1.50%
	Klasse B	3.25%		Klasse A2 PLN H	1.50%
	Klasse B CAD H	3.25%		Klasse A2 USD	1.50%
	Klasse C	2.70%		Klasse A2 USD H	1.50%
	Klasse E	3.25%		Klasse AA	1.50%
	Klasse E AUD H	3.25%		Klasse AA AUD H	1.50%
	Klasse I	1.45%		Klasse AA HKD H(3)	1.50%
	Klasse I AUD	1.45%		Klasse AA RMB H(3)	1.50%
	Klasse I AUD H	1.45%		Klasse AA SGD H(3)	1.50%
	Klasse I EUR	1.45%		Klasse AA USD H	1.50%
	Klasse I EUR H	1.45%		Klasse AR	1.50%
	Klasse I GBP	1.45%		Klasse AT	1.50%
	Klasse I HKD	1.45%		Klasse AT AUD H(3)	1.50%
	Klasse I SGD H	1.45%		Klasse AT SGD H(3)	1.50%
	Klasse IN	1.45%		Klasse AT USD	1.50%
	Klasse IN EUR	1.45%		Klasse AT USD H	1.50%
	Klasse INN	1.45%		Klasse B2(14)	2.50%
	Klasse S	0.15%		Klasse C	1.95%
	Klasse S GBP	0.15%		Klasse C USD	1.95%
	Klasse S1	0.85%		Klasse C2	1.95%
	Klasse S1 AUD	0.85%		Klasse CT USD H(15)	1.95%
	Klasse S1 AUD H	0.85%		Klasse I	0.95%
	Klasse S1 EUR	0.85%		Klasse I USD	0.95%
	Klasse S1 EUR H	0.85%		Klasse I2	0.95%
	Klasse S1 JPY	0.85%			

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
Euro High Yield Portfolio (Fortsetzung)	Klasse I2 CHF H	0.95%	Emerging Markets Multi-Asset Portfolio (Fortsetzung) . . .	Klasse ED AUD H	2.95%
	Klasse I2 GBP H	0.95%		Klasse ED ZAR H	2.95%
	Klasse I2 USD	0.95%		Klasse I	1.15%
	Klasse I2 USD H	0.95%		Klasse I CHF H	1.15%
	Klasse IT USD H	0.95%		Klasse I EUR	1.15%
	Klasse NT USD H	1.95%		Klasse I EUR H	1.15%
	Klasse S	0.15%		Klasse I GBP	1.15%
	Klasse S USD	0.15%		Klasse I GBP H	1.15%
	Klasse S1	0.75%		Klasse ID	1.15%
	Klasse S1 USD	0.75%		Klasse ID GBP H	1.15%
	Klasse S1 USD H	0.75%		Klasse N	2.40%
US Small and Mid-Cap Portfolio	Klasse A	2.00%		Klasse S	0.15%
	Klasse A AUD H	2.00%		Klasse S GBP	0.15%
	Klasse A EUR	2.00%		Klasse S GBP H	0.15%
	Klasse A EUR H	2.00%		Klasse S1	0.95%
	Klasse A HKD	2.00%		Klasse S1 GBP	0.95%
	Klasse C	2.45%		Klasse S1 JPY	0.95%
	Klasse C EUR	2.45%		Klasse S1 JPY H	0.95%
	Klasse C EUR H	2.45%		Klasse S1D	0.95%
	Klasse I	1.20%		Klasse SD	0.15%
	Klasse I EUR	1.20%	RMB Income Plus Portfolio	Klasse A2	1.50%
	Klasse I EUR H	1.20%		Klasse A2 CHF	1.50%
	Klasse I GBP	1.20%		Klasse A2 EUR	1.50%
	Klasse S(3)	0.15%		Klasse A2 GBP	1.50%
	Klasse S EUR H(3)	0.15%		Klasse A2 HKD	1.50%
	Klasse S1	0.90%		Klasse A2 SGD	1.50%
	Klasse S1 EUR	0.90%		Klasse A2 USD	1.50%
	Klasse S1 EUR H(3)	0.90%		Klasse AR EUR	1.50%
Emerging Markets Multi-Asset Portfolio	Klasse A	1.95%		Klasse AT	1.50%
	Klasse A AUD H	1.95%		Klasse AT HKD	1.50%
	Klasse A CAD H	1.95%		Klasse AT SGD	1.50%
	Klasse A CHF H	1.95%		Klasse AT USD	1.50%
	Klasse A EUR	1.95%		Klasse C2	1.95%
	Klasse A EUR H	1.95%		Klasse C2 USD	1.95%
	Klasse A GBP H	1.95%		Klasse CT	1.95%
	Klasse A HKD	1.95%		Klasse CT USD	1.95%
	Klasse A SGD H	1.95%		Klasse I2	0.95%
	Klasse AD	1.95%		Klasse I2 CHF	0.95%
	Klasse AD AUD H	1.95%		Klasse I2 EUR	0.95%
	Klasse AD CAD H	1.95%		Klasse I2 GBP	0.95%
	Klasse AD EUR H	1.95%		Klasse I2 HKD	0.95%
	Klasse AD GBP H	1.95%		Klasse I2 SGD	0.95%
	Klasse AD HKD	1.95%		Klasse I2 USD	0.95%
	Klasse AD RMB H	1.95%		Klasse IT	0.95%
	Klasse AD SGD H	1.95%		Klasse IT SGD	0.95%
	Klasse AD ZAR H	1.95%		Klasse IT USD	0.95%
	Klasse AR	1.95%		Klasse S	0.15%
	Klasse AR EUR H	1.95%		Klasse S USD	0.15%
	Klasse B	2.95%		Klasse S1(6)	0.70%
	Klasse BD	2.95%		Klasse S1 EUR	0.70%
	Klasse C	2.40%		Klasse S1 USD	0.70%
	Klasse ED	2.95%		Klasse W2	0.95%
				Klasse W2 CHF	0.95%

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
Short Duration High Yield			Select US Equity Portfolio		
Portfolio	Klasse A2	1.45%	(Fortsetzung)	Klasse C	2.55%
	Klasse A2 CHF H	1.45%		Klasse FX	0.76%
	Klasse A2 EUR H	1.45%		Klasse FX EUR H	0.76%
	Klasse A2 GBP H	1.45%		Klasse I	1.30%
	Klasse A2 HKD	1.45%		Klasse I CHF H	1.30%
	Klasse AA	1.45%		Klasse I EUR	1.30%
	Klasse AA AUD H	1.45%		Klasse I EUR H	1.30%
	Klasse AA SGD H	1.45%		Klasse I GBP H	1.30%
	Klasse AI	1.45%		Klasse I SGD H	1.30%
	Klasse AI AUD H	1.45%		Klasse N	2.55%
	Klasse AR EUR H	1.45%		Klasse S	0.15%
	Klasse AT	1.45%		Klasse S EUR H(3)	0.15%
	Klasse AT AUD H	1.45%		Klasse S GBP H(3)	0.15%
	Klasse AT CAD H	1.45%		Klasse S1	0.90%
	Klasse AT EUR H	1.45%		Klasse S1 EUR	0.90%
	Klasse AT GBP H	1.45%		Klasse S1 EUR H	0.90%
	Klasse AT HKD	1.45%		Klasse S1 GBP H	0.90%
	Klasse AT SGD H	1.45%		Klasse S1 JPY (18)	0.90%
	Klasse B2	2.45%		Klasse S1 JPY H (19)	0.90%
	Klasse BT	2.45%		Klasse S1 SGD H	0.90%
	Klasse BT CAD H(16)	2.45%		Klasse W	0.65%(20)
	Klasse C2	1.90%		Klasse W CHF H	0.65%(20)
	Klasse CT	1.90%		Klasse W EUR	0.65%(20)
	Klasse EI	1.95%		Klasse W EUR H	0.65%(20)
	Klasse EI AUD H	1.95%		Klasse W GBP H	0.65%(20)
	Klasse I2	0.90%		Klasse W SGD H	0.65%(20)
	Klasse I2 CHF H	0.90%			
	Klasse I2 EUR H	0.90%	Global Plus Fixed Income		
	Klasse I2 GBP H	0.90%	Portfolio	Klasse 1	0.90%
	Klasse IT	0.90%		Klasse 1 EUR H	0.90%
	Klasse IT EUR H(17)	0.90%		Klasse 1 GBP H	0.90%
	Klasse IT GBP H	0.90%		Klasse 1D	0.90%
	Klasse IT SGD H	0.90%		Klasse 1D EUR H	0.90%
	Klasse N2	2.00%		Klasse 1D GBP H	0.90%
	Klasse NT	2.00%		Klasse 2	0.90%
	Klasse S	0.15%		Klasse 2 EUR H	0.90%
	Klasse S1	0.65%		Klasse 2 GBP H	0.90%
	Klasse S1 EUR H	0.65%		Klasse A2	1.50%
	Klasse S1T	0.65%		Klasse A2 EUR H	1.50%
	Klasse W2 CHF H	0.90%		Klasse A2 SGD H	1.50%
				Klasse AR EUR H(3)	1.50%
				Klasse AT	1.50%
				Klasse AT AUD H	1.50%
				Klasse AT CAD H	1.50%
				Klasse AT EUR H	1.50%
				Klasse AT GBP H	1.50%
				Klasse AT SGD H	1.50%
				Klasse C2	1.95%
				Klasse C2 EUR H	1.95%
				Klasse CT	1.95%
				Klasse I2	0.95%
				Klasse I2 EUR H	0.95%
				Klasse I2 GBP H	0.95%
				Klasse S	0.15%
				Klasse S CAD H	0.15%
Select US Equity Portfolio . .	Klasse A	2.10%			
	Klasse A AUD H	2.10%			
	Klasse A CHF H	2.10%			
	Klasse A CZK H	2.10%			
	Klasse A EUR	2.10%			
	Klasse A EUR H	2.10%			
	Klasse A GBP H	2.10%			
	Klasse A HKD	2.10%			
	Klasse A PLN	2.10%			
	Klasse A PLN H	2.10%			
	Klasse A SGD H	2.10%			
	Klasse AR	2.10%			
	Klasse AR EUR H	2.10%			

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
Global Plus Fixed Income			Asia Pacific Local Currency		
Portfolio (Fortsetzung) . . .	Klasse S GBP H	0.15%	Debt Portfolio		
	Klasse S1	0.65%	(Fortsetzung)	Klasse AA	1.60%
	Klasse S1 EUR H	0.65%		Klasse AA AUD H	1.60%
	Klasse SA	0.15%		Klasse AA CAD H	1.60%
Select Absolute Alpha				Klasse AA EUR H	1.60%
Portfolio	Klasse A	2.25%		Klasse AA GBP H	1.60%
	Klasse A AUD H(3)	2.25%		Klasse AA HKD	1.60%
	Klasse A CHF H	2.25%		Klasse AA SGD H	1.60%
	Klasse A EUR	2.25%		Klasse AR EUR H(3)	1.60%
	Klasse A EUR H	2.25%		Klasse AT	1.60%
	Klasse A GBP H	2.25%		Klasse AT AUD H	1.60%
	Klasse A PLN H	2.25%		Klasse AT CAD H	1.60%
	Klasse A SGD H	2.25%		Klasse AT EUR H	1.60%
	Klasse C	2.70%		Klasse AT GBP H	1.60%
	Klasse FX	0.81%		Klasse AT HKD	1.60%
	Klasse FX EUR H	0.81%		Klasse AT SGD H	1.60%
	Klasse I	1.45%		Klasse BT AUD H(22)	2.60%
	Klasse I CHF H	1.45%		Klasse C2(3)	2.05%
	Klasse I EUR	1.45%		Klasse C2 EUR H	2.05%
	Klasse I EUR H	1.45%		Klasse I2	1.05%
	Klasse I GBP H	1.45%		Klasse I2 EUR H	1.05%
	Klasse N	2.70%		Klasse I2 SGD H(3)	1.05%
	Klasse S	0.15%		Klasse IT(3)	1.05%
	Klasse S EUR H(3)	0.15%		Klasse IT AUD H(3)	1.05%
	Klasse S GBP H(3)	0.15%		Klasse IT EUR H(3)	1.05%
	Klasse S1	1.15%		Klasse IT SGD H(3)	1.05%
	Klasse S1 EUR H	1.15%		Klasse S	0.15%
	Klasse S1 GBP H(3)	1.15%		Klasse S1	0.80%
	Klasse S1 JPY H	1.15%	Emerging Market Corporate		
	Klasse S13 EUR H	0.99%	Debt Portfolio	Klasse A2	1.75%
	Klasse W	1.45%		Klasse A2 AUD H(3)	1.75%
	Klasse W CHF H	1.45%		Klasse A2 CAD H(3)	1.75%
Emerging Market Local				Klasse A2 EUR H	1.75%
Currency Debt Portfolio . .	Klasse A2	1.75%		Klasse A2 GBP H(3)	1.75%
	Klasse A2 CZK H	1.75%		Klasse A2 SGD H(3)	1.75%
	Klasse A2 EUR H	1.75%		Klasse AA(3)	1.75%
	Klasse A2 PLN	1.75%		Klasse AA AUD H	1.75%
	Klasse A2 PLN H	1.75%		Klasse AA SGD H	1.75%
	Klasse AA	1.75%		Klasse AR EUR	1.75%
	Klasse AT	1.75%		Klasse AT(3)	1.75%
	Klasse AT SGD H(3)	1.75%		Klasse AT AUD H(3)	1.75%
	Klasse I2	1.20%		Klasse AT CAD H(3)	1.75%
	Klasse I2 EUR H	1.20%		Klasse AT EUR H(3)	1.75%
	Klasse S(3)	0.15%		Klasse AT GBP H	1.75%
	Klasse S1(3)	0.85%		Klasse AT NZD H(3)	1.75%
	Klasse SA	0.15%		Klasse AT RMB H(3)	1.75%
	Klasse ZT	0.05%(21)		Klasse AT SGD H(3)	1.75%
Asia Pacific Local Currency				Klasse C2	2.20%
Debt Portfolio	Klasse A2	1.60%		Klasse CT	2.20%
	Klasse A2 AUD H(3)	1.60%		Klasse I2	1.20%
	Klasse A2 EUR H	1.60%		Klasse I2 EUR H	1.20%
	Klasse A2 HKD	1.60%		Klasse IT	1.20%
	Klasse A2 SGD H(3)	1.60%		Klasse N2	2.30%

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
Emerging Market Corporate Debt Portfolio			Low Volatility Equity Portfolio (Fortsetzung) . . .		
(Fortsetzung)	Klasse NT	2.30%		Klasse I EUR H	1.10%
	Klasse S	0.15%		Klasse I GBP	1.10%
	Klasse S1	0.85%		Klasse I GBP H	1.10%
	Klasse ZT	0.05%(21)		Klasse I SGD H	1.10%
				Klasse ID	1.10%
				Klasse IL	1.10%
US High Yield Portfolio . . .	Klasse A2	1.55%		Klasse N	2.35%
	Klasse A2 EUR H	1.55%		Klasse S	0.15%
	Klasse A2 SEK H	1.55%		Klasse S EUR H(3)	0.15%
	Klasse AA	1.55%		Klasse S1	0.65%
	Klasse AA AUD H	1.55%		Klasse S1 EUR	0.65%
	Klasse AI	1.55%		Klasse S1 EUR H(3)	0.65%
	Klasse AI AUD H	1.55%		Klasse S1D	0.65%
	Klasse C2	2.00%		Klasse SD	0.15%
	Klasse EI	2.05%	Emerging Markets Low Volatility Equity Portfolio	Klasse A	1.95%
	Klasse EI AUD H	2.05%		Klasse A HKD	1.95%
	Klasse I2	1.00%		Klasse AD	1.95%
	Klasse I2 EUR H	1.00%		Klasse AD AUD H	1.95%
	Klasse I2 SEK H	1.00%		Klasse AD CAD H	1.95%
	Klasse IT	1.00%		Klasse AD EUR H(3)	1.95%
	Klasse N2	2.10%		Klasse AD GBP H(3)	1.95%
	Klasse NT	2.10%		Klasse AD HKD	1.95%
	Klasse S	0.15%		Klasse AD NZD H(3)	1.95%
	Klasse S1	0.65%		Klasse AD SGD H(3)	1.95%
	Klasse S1 EUR H(3)	0.65%		Klasse F	0.575%
	Klasse ZT	0.05%(21)		Klasse F EUR H(3)	0.575%
Low Volatility Equity Portfolio	Klasse A	1.90%		Klasse I	1.15%
	Klasse A AUD H	1.90%		Klasse I GBP H(3)	1.15%
	Klasse A EUR	1.90%		Klasse I SGD H(3)	1.15%
	Klasse A EUR H	1.90%		Klasse S(3)	0.15%
	Klasse A HKD	1.90%		Klasse S EUR	0.15%
	Klasse A NZD H	1.90%		Klasse S GBP	0.15%
	Klasse A PLN H	1.90%		Klasse S1(3)	1.00%
	Klasse A SGD H	1.90%	Global Dynamic Bond Portfolio	Klasse A2 CHF H	1.25%
	Klasse AD	1.90%		Klasse A2 EUR H	1.25%
	Klasse AD AUD H	1.90%		Klasse A2 SGD H(3)	1.25%
	Klasse AD CAD H	1.90%		Klasse A2 USD H	1.25%
	Klasse AD EUR H	1.90%		Klasse AR EUR H	1.25%
	Klasse AD GBP H	1.90%		Klasse I2	0.70%
	Klasse AD HKD	1.90%		Klasse I2 CHF H	0.70%
	Klasse AD NZD H	1.90%		Klasse I2 EUR H	0.70%
	Klasse AD RMB H	1.90%		Klasse I2 USD H	0.70%
	Klasse AD SGD H	1.90%	Concentrated US Equity Portfolio	Klasse A	1.79%
	Klasse AD ZAR H	1.90%		Klasse A AUD H	1.79%
	Klasse AR	1.90%		Klasse A EUR	1.79%
	Klasse AR EUR H	1.90%		Klasse A EUR H	1.79%
	Klasse C	2.35%		Klasse A SGD H	1.79%
	Klasse ED	2.90%		Klasse AR EUR	1.79%
	Klasse ED AUD H	2.90%		Klasse C	2.30%
	Klasse ED ZAR H	2.90%		Klasse I	0.94%
	Klasse I	1.10%			
	Klasse I EUR	1.10%			

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
Concentrated US Equity			Global Core Equity		
Portfolio (Fortsetzung) . . .	Klasse I AUD H	0.94%	Portfolio (Fortsetzung) . . .	Klasse S GBP H	0.15%
	Klasse I CHF H	0.94%		Klasse S NOK HP	0.15%
	Klasse I EUR H	0.94%		Klasse S1	0.75%
	Klasse I GBP	0.94%		Klasse S1 EUR H(3)	0.75%
	Klasse I GBP H	0.94%		Klasse S1 NOK	0.75%
	Klasse I SGD H	0.94%		Klasse S1 NOK HP	0.75%
	Klasse N	2.30%		Klasse SD	0.15%
	Klasse S	0.15%	Asia Income Opportunities		
	Klasse SQD EUR H	0.15%	Portfolio	Klasse A2	1.50%
	Klasse S1	0.90%		Klasse A2 AUD H	1.50%
	Klasse S1 EUR	0.90%		Klasse A2 HKD	1.50%
	Klasse S1 EUR H(3)	0.90%		Klasse AA	1.50%
	Klasse S1 GBP H	0.90%		Klasse AA AUD H	1.50%
	Klasse SD	0.15%		Klasse AA CAD H	1.50%
Concentrated Global Equity				Klasse AA EUR H	1.50%
Portfolio	Klasse A	1.89%		Klasse AA GBP H	1.50%
	Klasse A EUR H	1.89%		Klasse AA HKD	1.50%
	Klasse A SGD H	1.89%		Klasse AA NZD H	1.50%
	Klasse AR EUR	1.89%		Klasse AT	1.50%
	Klasse C	2.45%		Klasse AT AUD H	1.50%
	Klasse I	0.99%		Klasse AT CAD H(23)	1.50%
	Klasse I CAD H	0.99%		Klasse AT EUR H	1.50%
	Klasse I CHF H	0.99%		Klasse AT HKD	1.50%
	Klasse I EUR	0.99%		Klasse AT SGD H	1.50%
	Klasse I EUR H	0.99%		Klasse I2	0.95%
	Klasse I GBP	0.99%		Klasse I2 HKD	0.95%
	Klasse I GBP H	0.99%		Klasse IT	0.95%
	Klasse N	2.45%		Klasse IT HKD	0.95%
	Klasse S(3)	0.15%		Klasse S	0.15%
	Klasse S EUR H(3)	0.15%		Klasse S1	0.65%
	Klasse S GBP	0.15%		Klasse SA	0.15%
	Klasse S1	1.00%		Klasse ZT	0.05%(21)
	Klasse S1 EUR	1.00%	Global Income Portfolio . . .	Klasse A2	1.40%
	Klasse S1 EUR H(3)	1.00%		Klasse A2 AUD H(3)	1.40%
Global Core Equity				Klasse A2 CAD H(3)	1.40%
Portfolio	Klasse A	1.90%		Klasse A2 CHF H	1.40%
	Klasse A AUD H	1.90%		Klasse A2 EUR H	1.40%
	Klasse A EUR H	1.90%		Klasse A2 GBP H	1.40%
	Klasse A SGD H	1.90%		Klasse A2 HKD	1.40%
	Klasse AR EUR	1.90%		Klasse A2 PLN H	1.40%
	Klasse C	2.35%		Klasse A2 SGD H(3)	1.40%
	Klasse I	1.10%		Klasse AA	1.40%
	Klasse I AUD H	1.10%		Klasse AA AUD H	1.40%
	Klasse I CHF H	1.10%		Klasse AA CAD H	1.40%
	Klasse I EUR	1.10%		Klasse AA EUR H	1.40%
	Klasse I EUR H	1.10%		Klasse AA HKD	1.40%
	Klasse I GBP H	1.10%		Klasse AA SGD H	1.40%
	Klasse I SGD H	1.10%		Klasse AT	1.40%
	Klasse INN EUR	1.10%		Klasse AT AUD H	1.40%
	Klasse IX EUR	0.80%		Klasse AT CAD H	1.40%
	Klasse N	2.35%		Klasse AT EUR H	1.40%
	Klasse RX EUR	1.99%		Klasse AT GBP H	1.40%
	Klasse S	0.15%		Klasse AT HKD	1.40%
	Klasse S EUR H(3)	0.15%			

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
Global Income Portfolio			Eurozone Equity Portfolio		
(Fortsetzung)	Klasse AT SGD H	1.40%	(Fortsetzung)	Klasse C	2.40%
	Klasse I2	0.85%		Klasse C USD	2.40%
	Klasse I2 AUD H	0.85%		Klasse C USD H	2.40%
	Klasse I2 CAD H(3)	0.85%		Klasse CX	2.35%
	Klasse I2 CHF H	0.85%		Klasse CX USD	2.35%
	Klasse I2 EUR H	0.85%		Klasse I	1.15%
	Klasse I2 GBP H	0.85%		Klasse I GBP	1.15%
	Klasse I2 HKD	0.85%		Klasse I GBP H	1.15%
	Klasse I2 SGD H	0.85%		Klasse I USD	1.15%
	Klasse IT	0.85%		Klasse I USD H	1.15%
	Klasse IT AUD H(3)	0.85%		Klasse INN	1.15%
	Klasse IT CAD H(3)	0.85%		Klasse IX	1.10%
	Klasse IT EUR H	0.85%		Klasse IX USD	1.10%
	Klasse IT HKD	0.85%		Klasse S(29)	0.15%
	Klasse IT SGD H	0.85%		Klasse S USD	0.15%
	Klasse S	0.15%		Klasse S1	0.80%
	Klasse S EUR H(3)	0.15%		Klasse S1 GBP	0.80%
	Klasse S GBP H	0.15%		Klasse S1 USD	0.80%
	Klasse S1	0.65%		Klasse S1 USD H	0.80%
	Klasse S1 EUR H	0.65%		Klasse S1N	0.70%
	Klasse S1 GBP H	0.65%		Klasse S1N USD	0.70%
	Klasse ZT	0.05%(21)	American Growth		
Multi-Strategy Alternative			Portfolio	Klasse S	0.15%
Portfolio	Klasse F	0.60%		Klasse S1	0.80%
	Klasse F EUR H	0.60%		Klasse S1 EUR	0.80%
	Klasse F GBP H	0.60%		Klasse S1 EUR H	0.80%
	Klasse I	0.95%		Klasse SD	0.15%
	Klasse I EUR H	0.95%		Klasse SK	0.85%
	Klasse I GBP H	0.95%	All Market Income		
	Klasse S	0.15%	Portfolio	Klasse A	1.85%
	Klasse S1	0.85%		Klasse A CHF H	1.85%
	Klasse S1 EUR H	0.85%		Klasse A EUR H	1.85%
	Klasse S1 GBP H	0.85%		Klasse A HKD	1.85%
	Klasse S3 AUD H	0.15%		Klasse A SGD H	1.85%
European Equity Portfolio . .	Klasse S	0.15%		Klasse A2X	1.65%
	Klasse S1	0.75%		Klasse A2X EUR	1.65%
	Klasse S1 GBP	0.75%		Klasse AD	1.85%
	Klasse S1 USD	0.75%		Klasse AD AUD H	1.85%
	Klasse S1X	0.70%		Klasse AD CAD H	1.85%
	Klasse S1X USD	0.70%		Klasse AD EUR H	1.85%
	Klasse SD	0.15%		Klasse AD GBP H	1.85%
				Klasse AD HKD	1.85%
				Klasse AD NZD H	1.85%
				Klasse AD RMB H	1.85%
				Klasse AD SGD H	1.85%
				Klasse AD ZAR H	1.85%
				Klasse AMG	1.85%
				Klasse AMG EUR H	1.85%
				Klasse ANN	1.85%
				Klasse ANN EUR H	1.85%
				Klasse AQG	1.85%
				Klasse AQG EUR H	1.85%
				Klasse AR EUR H	1.85%
				Klasse AX	1.65%
Eurozone Equity Portfolio . .	Klasse A	1.95%			
	Klasse A AUD H	1.95%			
	Klasse A PLN H	1.95%			
	Klasse A SGD H	1.95%			
	Klasse A USD	1.95%			
	Klasse A USD H	1.95%			
	Klasse AR	1.95%			
	Klasse AX	1.90%			
	Klasse AX USD	1.90%			
	Klasse BX	2.90%			
	Klasse BX USD	2.90%			

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
All Market Income			China A Shares Equity		
Portfolio (Fortsetzung) . . .	Klasse AX EUR	1.65%	Portfolio (Fortsetzung) . . .	Klasse S1 GBP	0.95%
	Klasse AX SGD	1.65%		Klasse SP1 USD	0.20%
	Klasse B(30)	2.85%			
	Klasse B2X	2.65%	China Bond Portfolio	Klasse A2	1.40%
	Klasse BX	2.65%		Klasse I2	0.85%
	Klasse C	2.30%		Klasse SA	0.20%
	Klasse C2X	2.10%	Financial Credit		
	Klasse CD	2.30%	Portfolio	Klasse A2	1.40%
	Klasse CX	2.10%		Klasse A2 CHF H	1.40%
	Klasse ED	2.85%		Klasse A2 EUR H	1.40%
	Klasse ED AUD H	2.85%		Klasse AT	1.40%
	Klasse ED ZAR H	2.85%		Klasse I2	0.85%
	Klasse I	1.05%		Klasse I2 CHF H	0.85%
	Klasse I CHF H	1.05%		Klasse I2 EUR H	0.85%
	Klasse I EUR H	1.05%		Klasse I2 GBP H	0.85%
	Klasse I SGD H	1.05%		Klasse IT	0.85%
	Klasse ID	1.05%		Klasse S	0.15%
	Klasse IMG	1.05%		Klasse S EUR H	0.15%
	Klasse IMG EUR H	1.05%		Klasse S GBP H	0.15%
	Klasse INN	1.05%		Klasse S1	0.65%
	Klasse INN EUR H	1.05%		Klasse S1 EUR H	0.65%
	Klasse INN GBP H	1.05%		Klasse S1 GBP H	0.65%
	Klasse IQG	1.05%		Klasse ZT	0.05%(21)
	Klasse IQG EUR H	1.05%	Low Volatility Total Return		
	Klasse N	2.30%	Equity Portfolio	Klasse A	1.90%
	Klasse ND	2.30%		Klasse A AUD H	1.90%
	Klasse S1	0.85%		Klasse A CAD H	1.90%
	Klasse S1 CHF H	0.85%		Klasse A EUR H	1.90%
	Klasse S1 EUR H	0.85%		Klasse A GBP H	1.90%
	Klasse S1 GBP H	0.85%		Klasse A HKD	1.90%
	Klasse S1D JPY H	0.85%		Klasse A NZD H	1.90%
	Klasse S1QG GBP H	0.85%		Klasse A PLN H	1.90%
	Klasse SD	0.15%		Klasse A SGD H	1.90%
China A Shares Equity				Klasse AD	1.90%
Portfolio	Klasse A	1.99%		Klasse AD AUD H	1.90%
	Klasse A AUD H	1.99%		Klasse AD CAD H	1.90%
	Klasse A CAD H(3)	1.99%		Klasse AD GBPH	1.90%
	Klasse A EUR	1.99%		Klasse AD HKD	1.90%
	Klasse A HKD H	1.99%		Klasse AD NZD H	1.90%
	Klasse A NZD H(3)	1.99%		Klasse AD SGD H	1.90%
	Klasse A SGD H	1.99%		Klasse I	1.10%
	Klasse A USD	1.99%		Klasse I EUR H	1.10%
	Klasse A USD H	1.99%		Klasse I PLN H	1.10%
	Klasse AD HKD	1.99%		Klasse S	0.15%
	Klasse AD HKD H	1.99%		Klasse S1	0.65%
	Klasse AD SGD H	1.99%		Klasse S1 JPY H	0.65%
	Klasse AD USD H	1.99%	Sustainable Global Thematic		
	Klasse I	1.19%	Credit Portfolio	Klasse A2	1.08%
	Klasse I GBP	1.19%		Klasse I2	0.63%
	Klasse I USD H	1.19%		Klasse I2 GBP H	0.63%
	Klasse S	0.20%		Klasse I2 USD H	0.63%
	Klasse S USD	0.20%		Klasse INN AUD H	0.63%
	Klasse S1	0.95%		Klasse S	0.15%
	Klasse S1 EUR	0.95%		Klasse S GBP H	0.15%

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
Sustainable Global Thematic			Sustainable Income		
Credit Portfolio			Portfolio	Klasse AA RMB H	1.40%
(Fortsetzung)	Klasse S1	0.55%		Klasse AA SGD H	1.40%
	Klasse S1 GBP H	0.55%		Klasse AT	1.40%
	Klasse S1 USD H	0.55%		Klasse AT EUR H	1.40%
	Klasse Z2	0.05%(21)		Klasse AT SGD H	1.40%
Sustainable European				Klasse I2	0.85%
Thematic Portfolio	Klasse A	1.50%		Klasse I2 CHF H	0.85%
	Klasse I	0.875%		Klasse I2 EUR H	0.85%
	Klasse S	0.15%		Klasse I2 GBP H	0.85%
	Klasse S1	0.725%		Klasse IT	0.85%
Event Driven Portfolio	Klasse I	1.10%		Klasse S	0.15%
	Klasse I EUR H	1.10%		Klasse S1	0.65%
	Klasse S	0.15%		Klasse S1QG JPY	0.65%
	Klasse S1	0.90%		Klasse S1QG JPY H	0.65%
	Klasse S1 EUR H	0.90%	Global Low Carbon Equity		
	Klasse S1 SEK H	0.90%	Portfolio	Klasse I	0.90%
	Klasse SU	1.05%		Klasse I CHF	0.90%
Sustainable All Market				Klasse I EUR	0.90%
Portfolio	Klasse A	1.70%		Klasse I GBP	0.90%
	Klasse A USD H	1.70%		Klasse S	0.15%
	Klasse AI USD H	1.70%		Klasse S1	0.65%
	Klasse EI USD H	2.70%		Klasse S1 EUR	0.65%
	Klasse I	0.99%		Klasse S1 GBP	0.65%
	Klasse I GBP H	0.99%	Climate High Income		
	Klasse I USD H	0.99%	Portfolio	Klasse A2	1.45%
	Klasse S	0.15%		Klasse A2 AUD H	1.45%
	Klasse S GBP H	0.15%		Klasse A2 HKD H	1.45%
	Klasse S1	0.75%		Klasse A2 RMB H	1.45%
Arya European Alpha				Klasse AA	1.45%
Portfolio	Klasse F	1.33%		Klasse AA AUD H	1.45%
	Klasse F CHF H	1.33%		Klasse AA EUR H	1.45%
	Klasse F JPY	1.33%		Klasse AA HKD H	1.45%
	Klasse I	1.83%		Klasse AA RMB H	1.45%
	Klasse S	0.33%		Klasse AT	1.45%
	Klasse SX GBP H	0.33%		Klasse AT EUR H	1.45%
	Klasse SU	1.83%		Klasse I2	0.85%
	Klasse Z	0.05%(21)		Klasse I2 CHF H	0.85%
	Klasse Z USD	0.05%(21)		Klasse I2 EUR H	0.85%
Short Duration Income				Klasse I2 GBP H	0.85%
Portfolio	Klasse A2	1.25%		Klasse IT	0.85%
	Klasse AT	1.25%		Klasse S	0.15%
	Klasse I2	0.70%		Klasse S1	0.70%
	Klasse I2 EUR H	0.70%		Klasse S1 EUR H	0.70%
	Klasse I2 GBP H	0.70%		Klasse S1 GBP H	0.70%
	Klasse IT	0.70%	Sustainable US Thematic		
	Klasse S	0.15%	Portfolio	Klasse A	1.75%
	Klasse S1	0.50%		Klasse A AUD H	1.75%
	Klasse A2	1.40%		Klasse A CAD H	1.75%
	Klasse AA	1.40%		Klasse A EUR	1.75%
	Klasse AA AUD H	1.40%		Klasse A EUR H	1.75%
	Klasse AA EUR H	1.40%		Klasse A GBP H	1.75%
	Klasse AA GBP H	1.40%		Klasse A HKD	1.75%
				Klasse A SGD H	1.75%

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
Sustainable US Thematic			American Multi-Asset		
Portfolio (Fortsetzung) . . .	Klasse AN(3)	1.75%	Portfolio (Fortsetzung) . . .	Klasse AD SGD H	1.65%
	Klasse B	2.75%		Klasse I	0.95%
	Klasse C	2.20%		Klasse I EUR	0.95%
	Klasse C EUR	2.20%		Klasse I EUR H	0.95%
	Klasse C EUR H	2.20%		Klasse I GBP	0.95%
	Klasse C SGD	2.20%		Klasse I GBP H	0.95%
	Klasse E	2.75%		Klasse I SGD H	0.95%
	Klasse I	0.95%		Klasse ID	0.95%
	Klasse I EUR	0.95%		Klasse S	0.15%
	Klasse I EUR H	0.95%		Klasse S1	0.75%
	Klasse I GBP	0.95%			
	Klasse I GBP H	0.95%	(1) Die Anteilklasse wurde am 20. Juli 2021 aufgelöst.		
	Klasse IN	0.95%	(2) Die Anteilklasse wurde am 27. April 2022 aufgelöst.		
	Klasse IN EUR	0.95%	(3) Die Anteilklasse wurde am 25. März 2022 aufgelöst.		
	Klasse INN EUR	0.95%	(4) Die Anteilklasse wurde am 2. November 2021 aufgelöst.		
	Klasse S	0.15%	(5) Die Anteilklasse wurde am 13. Dezember 2021 aufgelöst.		
	Klasse S1	0.80%	(6) Die Anteilklasse wurde am 15. Juli 2021 aufgelöst.		
	Klasse S1 EUR	0.80%	(7) Geändert während des Geschäftsjahres von „Keine“ in 2.27%, wirksam ab 1. Januar 2022.		
	Klasse S1 GBP	0.80%	(8) Geändert während des Geschäftsjahres von „Keine“ in 2.07%, wirksam ab 1. Januar 2022.		
	Klasse S1 GBP H	0.80%	(9) Geändert während des Geschäftsjahres von „Keine“ in 3.07%, wirksam ab 1. Januar 2022.		
	Klasse S1 JPY H	0.80%	(10) Geändert während des Geschäftsjahres von „Keine“ in 2.72%, wirksam ab 1. Januar 2022.		
China Net Zero Solutions			(11) Geändert während des Geschäftsjahres von „Keine“ in 1.47%, wirksam ab 1. Januar 2022		
Portfolio	Klasse A	1.99%	(12) Geändert während des Geschäftsjahres von „Keine“ in 0.43%, wirksam ab 1. Januar 2022.		
	Klasse A AUD H	1.99%	(13) Geändert während des Geschäftsjahres von „Keine“ in 1.37%, wirksam ab 1. Januar 2022.		
	Klasse A EUR	1.99%	(14) Die Anteilklasse wurde am 30. Juni 2021 aufgelöst.		
	Klasse A EUR H	1.99%	(15) Die Anteilklasse wurde am 4. Juni 2021 aufgelöst.		
	Klasse A HKD	1.99%	(16) Die Anteilklasse wurde am 18. Juni 2021 aufgelöst.		
	Klasse A RMB H	1.99%	(17) Die Anteilklasse wurde am 7. April 2022 aufgelöst.		
	Klasse A SGD H	1.99%	(18) Die Anteilklasse wurde am 5. Oktober 2021 aufgelöst.		
	Klasse I	1.19%	(19) Die Anteilklasse wurde am 24. November 2021 aufgelöst.		
	Klasse I AUD H	1.19%	(20) Geändert während des Geschäftsjahres von 0.40% auf 0.65%, wirksam ab 25. Juni 2021.		
	Klasse I EUR	1.19%	(21) Geändert während des Geschäftsjahres von 0.01% auf 0.05%, wirksam ab 17. November 2021.		
	Klasse I EUR H	1.19%	(22) Die Anteilklasse wurde am 14. September 2021 aufgelöst.		
	Klasse I GBP	1.19%	(23) Die Anteilklasse wurde am 12. November 2021 aufgelöst.		
	Klasse I GBP H	1.19%	(24) Die Anteilklasse wurde am 31. Dezember 2021 aufgelöst.		
	Klasse I HKD	1.19%	(25) Geändert während des Geschäftsjahres von 1.55% auf 1.40%, wirksam ab 17. November 2021.		
	Klasse I RMB H	1.19%	(26) Geändert während des Geschäftsjahres von 1.00% auf 0.85%, wirksam ab 17. November 2021.		
	Klasse I SGD H	1.19%	(27) Geändert während des Geschäftsjahres von 0.75% auf 0.70%, wirksam ab 17. November 2021.		
	Klasse S	0.15%	(28) Der letzte Nettoinventarwert wurde am 31. März 2022.		
	Klasse S1	0.90%	(29) Die Anteilklasse wurde am 17. August 2021 aufgelöst.		
American Multi-Asset			(30) Die Anteilklasse wurde am 20. September 2021 aufgelöst.		
Portfolio	Klasse A	1.65%	(31) Geändert während des Berichtszeitraums von 0.95% auf 0.90%, wirksam ab 1. April 2022.		
	Klasse A AUD H	1.65%			
	Klasse A EUR	1.65%			
	Klasse A EUR H	1.65%			
	Klasse A HKD	1.65%			
	Klasse A RMB H	1.65%			
	Klasse A SGD H	1.65%			
	Klasse AD	1.65%			
	Klasse AD AUD H	1.65%			
	Klasse AD EUR	1.65%			
	Klasse AD EUR H	1.65%			
	Klasse AD HKD	1.65%			
	Klasse AD RMB H	1.65%			

Folgende Tabelle gibt Aufschluss über die von der Verwaltungsgesellschaft getragenen Aufwendungen während des Geschäftsjahres zum 31. Mai 2022 und die Forderungen aus Aufwandsersatzungen zum 31. Mai 2022:

AB SICAV I-	Getragene Aufwendungen	Forderungen aus Aufwands- erstattungen
Global Real Estate Securities Portfolio	\$ 2,591	18
Sustainable Global Thematic Portfolio	\$ 681	681
India Growth Portfolio	\$ 444	77
US Small and Mid-Cap Portfolio	\$ 258	2
Global Plus Fixed Income Portfolio	\$ 16,051	-
Select Absolute Alpha Portfolio	\$ 44,346	-
Emerging Market Local Currency Debt Portfolio	\$ 324,353	7,846
Asia Pacific Local Currency Debt Portfolio	\$ 83,852	2,247
Emerging Market Corporate Debt Portfolio	\$ 20,084	-
US High Yield Portfolio	\$ 143,208	5,477
Concentrated US Equity Portfolio	\$ 288,893	51,365
Concentrated Global Equity Portfolio	\$ 199,112	4,996
Asia Income Opportunities Portfolio	\$ 262,866	39,307
Global Income Portfolio	\$ 173,829	8,556
Multi-Strategy Alternative Portfolio	\$ 230,746	-
China A Shares Equity Portfolio	CNH 2,444,537	138,659
China Bond Portfolio	CNH 172,624	-
Financial Credit Portfolio	\$ 149,402	3,217
Low Volatility Total Return Equity Portfolio	\$ 98,442	-
Sustainable Global Thematic Credit Portfolio	€ 71,920	14,762
Sustainable European Thematic Portfolio	€ 67,962	7,506
Event Driven Portfolio	\$ 14,179	5,288
Sustainable All Market Portfolio	€ 82,370	53,603
Arya European Alpha Portfolio	€ 283,455	27,586
Short Duration Income Portfolio	\$ 38,213	38,213
Sustainable Income Portfolio	\$ 101,178	57,928
Global Low Carbon Equity Portfolio	\$ 47,445	6,680
Climate High Income Portfolio	\$ 88,725	41,755
Sustainable US Thematic Portfolio	\$ 28	28
China Net Zero Solutions Portfolio	\$ 27,362	18,008
American Multi-Asset Portfolio	\$ 17,536	13,144

Die von der Verwaltungsgesellschaft getragenen Aufwendungen sind in der Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens unter „Erstattete oder erlassene Aufwendungen“ enthalten. Die Forderungen aus Aufwands-erstattungen sind in der Zusammensetzung des Fondsvermögens unter „Sonstige Forderungen“ bzw. unter „Aufgelaufene Aufwendungen und andere Verbindlichkeiten“ enthalten.

Der Fonds zahlt seiner Verwaltungsgesellschaft außerdem eine Verwaltungsgesellschaftsgebühr. Bestimmte Anteilklassen jedes Portefeuilles entrichten an die Hauptvertriebsstelle eine Vertriebsgebühr als Entlohnung für Dienstleistungen, die dem Fonds im Zusammenhang mit dem Vertrieb dieser Anteilklassen erbracht werden.

Alle oben erwähnten Gebühren laufen zu einem Jahressatz des tagesdurchschnittlichen Nettovermögens des jeweiligen Portefeuilles auf und werden monatlich entrichtet.

Die Jahressätze der betreffenden Gebühren für die einzelnen Portefeuilles sind in Tabelle 1 (auf Seite 427 bis 450) aufgeführt. Ferner unterliegen die Anteile der Klassen B, BD und die entsprechenden Anteile der Klasse H unterliegen einem Rücknahmeabschlag in Höhe von zwischen 0.00% und 4.00%. Die Anteile der Klasse BX und die entsprechenden Anteile der Klasse H unterliegen einem Rücknahmeabschlag in Höhe von zwischen 0.00% und 3.00% bzw. zwischen 0.00% und 4.00%. Die Anteile der Klassen B2, B2X, BT, E, EA, ED, EI und die entsprechenden Anteile der Klasse H unterliegen einem Rücknahmeabschlag in Höhe von zwischen 0.00% und 3.00%. Die Klassen C, C2, C2X, CD, CT, CX und die entsprechenden Anteile der Klasse H unterliegen einem Rücknahmeabschlag in Höhe von zwischen 0.00% und 1.00%. Der Händler kann unter bestimmten Umständen auf diese Gebühr verzichten.

Der Fonds zahlt seiner Registrier- und Transferstelle AllianceBernstein Investor Services, einem Geschäftsbereich der Verwaltungsgesellschaft, gemäß einem Verwaltungsfonds-Dienstvertrag eine Vergütung dafür, dass sie Personal und Räumlichkeiten im Rahmen der Erbringung von Dienstleistungen als Registrier- und Transferstelle des Fonds zur Verfügung stellt. Für das Geschäftsjahr zum 31. Mai 2022 belief sich diese Vergütung auf \$13,504,644.

Der Fonds vergütet dem Anlageverwalter bestimmte Dienstleistungen, die dieser dem Fonds im Zusammenhang mit der Registrierung des Fonds zum Vertrieb in bestimmten Hoheitsgebieten außerhalb von Luxemburg vorbehaltlich bestimmter Bedingungen erbringt. Für das Geschäftsjahr zum 31. Mai 2022 belief sich diese Vergütung auf \$1,472,873. Der Betrag ist in der „Gebühr für professionelle Dienstleistungen“ in der Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens enthalten.

Der Fonds vergütet seinen Rechtsberater Elvinger Hoss Prussen *société anonyme* (Herr Yves Prussen, Manager der Verwaltungsgesellschaft bis 11. Februar 2022, und Frau Olivia Mössner, Verwaltungsratsmitglied des Fonds, sind Gesellschafter) für juristische Dienstleistungen, die gegenüber dem Fonds erbracht werden. Für das Geschäftsjahr zum 31. Mai 2022 wurde eine Vergütung in Höhe von €100,161 entrichtet, die in der Gebühr für professionelle Dienstleistungen in der Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens enthalten ist.

Der Anlageverwalter hat keine Geschäfte bezüglich einer Platzierung und/oder Neuemission abgeschlossen, an der eine

verbundene Person als Mitglied des Übernahmekonsortiums wesentlich beteiligt ist.

Alle im Namen des Fonds abgeschlossenen Geschäfte wurden im Verlauf der regulären Geschäftstätigkeit und/oder zu den handelsüblichen Bedingungen getätigt.

Der Gesamtwert der vom Fonds über die verbundenen Unternehmen Sanford C. Bernstein & Co., LLC und Bernstein Autonomous LLP durchgeführten Transaktionen belief sich auf \$3,238,452. Dies entspricht einem Prozentsatz von weniger als 0.01% aller Transaktionen. Es wurde eine Provision in Höhe von \$176 für den Geschäftsjahr zum 31. Mai 2022 für Wertpapiertransaktionen unter Beanspruchung der Dienste der verbundenen Unternehmen Sanford C. Bernstein & Co. LLC und Bernstein Autonomous LLP. gezahlt. Mehrere Verwaltungsratsmitglieder

des Fonds sind Mitarbeiter und/oder leitende Angestellte des Anlageverwalters und/oder seiner verbundenen Unternehmen.

US High Yield Portfolio und Short Duration Income Portfolio investieren in das AB FCP I – Mortgage Income Portfolio, ein von der Verwaltungsgesellschaft verwaltetes Portefeuille. American Multi-Asset Portfolio investieren in das AB FCP I – American Income Portfolio, ein von der Verwaltungsgesellschaft verwaltetes Portefeuille.

Die Verwaltungsratsmitglieder des Fonds haben Anspruch auf eine Vergütung ihrer Leistungen. Für das Geschäftsjahr zum 31. Mai 2022 beliefen sich diese abgegrenzten Vergütungen auf \$71,629. Der Betrag ist unter „Sonstiges“ in der Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens enthalten.

ANMERKUNG F: Vereinbarungen über Ausgleichsprovisionen

Im Geschäftsjahr zum 31. Mai 2022 hat der Anlageverwalter und jeder verbundene Untereinlageverwalter (sofern vorhanden), soweit nach geltendem Recht zulässig, Ausgleichsprovisionen/-vereinbarungen mit Brokern in Bezug auf Portefeuilles des Fonds erhalten bzw. abgeschlossen, die in Aktienwerte anlegen, für welche bestimmte Güter und Dienstleistungen zur Unterstützung des Anlageentscheidungsprozesses erhalten wurden. Die Vereinbarungen über Ausgleichsprovisionen wurden auf der Grundlage abgeschlossen, dass die Abwicklung von Transaktionen für den Fonds im Einklang mit den Standards zur bestmöglichen Abwicklung erfolgt und der Anlageverwalter beim Abschluss von Vereinbarungen über Ausgleichsprovisionen zahlreiche Faktoren hinsichtlich der Standards zur bestmöglichen Abwicklung berücksichtigt, darunter der Umfang und die Art der Brokergebühren.

Darüber hinaus können aufgrund der Art der Anlagestrategie bestimmter Portefeuilles, einschließlich der Fälle, in denen der Anlageverwalter Anlageverwaltungsdienstleistungen an AllianceBernstein Limited und CPH Capital Fondsmäglerselskab A/S delegiert, alle Kosten im Zusammenhang mit Vereinbarungen über Ausgleichsprovisionen „entflochten“ und vom Anlageverwalter oder seinen Unterbeauftragten getragen werden, falls dies nach geltendem Recht erforderlich ist.

Die erhaltenen Güter und Dienstleistungen umfassen u. a. spezialisiertes Branchen-, Unternehmens- und Verbraucher-Research, Portefeuille- und Marktanalysen sowie Computersoftware für die Bereitstellung dieser Dienstleistungen.

Die erhaltenen Güter und Dienstleistungen sind von der Art, dass die gemäß dieser Vereinbarung bereitgestellten Leistungen bei der Bereitstellung von Anlagediensten für den Fonds behilflich sind und zur Verbesserung der Wertentwicklung des Fonds beitragen könnten.

Um jegliche Zweifel zu vermeiden, umfassen diese Güter und Dienstleistungen keinerlei Güter und Dienstleistungen für Reisen, Hotelunterkunft, Unterhaltung oder allgemeine Verwaltung, Büroausstattung bzw. -räumlichkeiten, Beitragsgebühren, Angestelltegehälter oder direkte geldliche Zahlungen.

Transaktionskosten sind Kosten, die beim Kauf, bei der Emission oder beim Verkauf von übertragbaren Wertpapieren, Geldmarktinstrumenten, Derivaten oder anderen geeigneten Anlagen anfallen. Hierzu können die Geld-Brief-Spanne, Gebühren und Provisionen, die an Vermittler, Berater, Broker und Händler gezahlt werden, sowie transaktionsbezogene Steuern und

andere Marktgebühren gehören. Hierzu zählen keine Schuldenauf- oder -abschläge, Finanzierungskosten oder internen Verwaltungs- oder Bestandskosten. Transaktionskosten sind in den Anlagekosten im Anlageportefeuille sowie in „Realisierte Gewinne und (Verluste) aus Anlagen, Devisentermingeschäften, Swaps, Finanzterminkontrakten, Optionen und Devisen“ und „Veränderung der unrealisierten Gewinne und (Verluste) aus Anlagen“ in der Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens enthalten. Die Transaktionskosten werden in der Berechnung der Gesamtkostenquote und/oder der Aufwandserstattung nicht berücksichtigt.

In der folgenden Tabelle sind die Transaktionskosten, die den einzelnen Portefeuilles im Geschäftsjahr zum 31. Mai 2022 entstanden sind, aufgeführt:

AB SICAV I-	Transaktionskosten
International Health Care Portfolio	\$ 899,626
International Technology Portfolio	\$ 1,542,074
Global Real Estate Securities Portfolio	\$ 36,984
Sustainable Global Thematic Portfolio	\$ 1,787,555
India Growth Portfolio	\$ 211,356
Euro High Yield Portfolio	€ 607
US Small and Mid-Cap Portfolio	\$ 59,054
Emerging Markets Multi-Asset Portfolio	\$ 1,988,986
RMB Income Plus Portfolio	CNH 85,910
Short Duration High Yield Portfolio	\$ 10,937
Select US Equity Portfolio	\$ 1,307,621
Global Plus Fixed Income Portfolio	\$ 21,852
Select Absolute Alpha Portfolio	\$ 566,646
Emerging Market Local Currency Debt Portfolio	\$ 127,724
Asia Pacific Local Currency Debt Portfolio	\$ 19,849
Emerging Market Corporate Debt Portfolio	\$ 299
US High Yield Portfolio	\$ 1,658
Low Volatility Equity Portfolio	\$ 2,133,255
Emerging Markets Low Volatility Equity Portfolio	\$ 2,534,364
Global Dynamic Bond Portfolio	£ 24,817
Concentrated US Equity Portfolio	\$ 78,175
Concentrated Global Equity Portfolio	\$ 257,859
Global Core Equity Portfolio	\$ 809,603
Asia Income Opportunities Portfolio	\$ 6,633
Global Income Portfolio	\$ 5,916

AB SICAV I-	Transaktionskosten
Multi-Strategy Alternative Portfolio	\$ 122,028
European Equity Portfolio	€ 998,436
Eurozone Equity Portfolio	€ 907,146
American Growth Portfolio	\$ 343,819
All Market Income Portfolio	\$ 1,087,167
China A Shares Equity Portfolio	CNH 5,748,482
China Bond Portfolio	CNH -0-
Financial Credit Portfolio	\$ -0-
Low Volatility Total Return Equity Portfolio . .	\$ 81,722
Sustainable Global Thematic Credit Portfolio .	€ 2,423
Sustainable European Thematic Portfolio . .	€ 926

AB SICAV I-	Transaktionskosten
Event Driven Portfolio	\$ 61,053
Sustainable All Market Portfolio	€ 35,435
Arya European Alpha Portfolio	€ -0-
Short Duration Income Portfolio	\$ 2,753
Sustainable Income Portfolio	\$ 1,685
Global Low Carbon Equity Portfolio	\$ 1,382
Climate High Income Portfolio	\$ 243
Sustainable US Thematic Portfolio	\$ 57,748
China Net Zero Solutions Portfolio	\$ 2,161
American Multi-Asset Portfolio	\$ 855

ANMERKUNG G: Devisentermingeschäfte

Ein Devisentermingeschäft ist eine Verpflichtung zu einem späteren Kauf oder Verkauf einer Fremdwährung zu einem vereinbarten Terminsatz. Der Gewinn bzw. Verlust, der sich aus dem Unterschied zwischen dem ursprünglichen Vertrag und der Glatstellung dieses Vertrags ergibt, wird in der Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens unter „Realisierte Gewinne und (Verluste) aus Anlagen, Devisentermingeschäften, Swaps, Finanzterminkontrakten, Optionen und Devisen“ verbucht.

Wertschwankungen offener Devisentermingeschäfte werden zu Finanzberichterstattungszwecken unter „Unrealisierte Wertsteigerung/(-minderung) aus Devisentermingeschäften“ in der Zusammensetzung des Fondsvermögens berücksichtigt.

Eine oder mehrere der Anteilklassen eines Portefeuilles, die in einer bestimmten Währung angeboten werden (jeweils eine „angebotene Währung“), können gegen diese angebotene Währung abgesichert sein. Jede solche Anteilklasse stellt eine „währungsabgesicherte Anteilklasse“ dar. Währungsabgesicherte Anteilklassen zielen darauf ab, den Anlegern eine Rendite zu bieten, die stärker mit der Rendite in Basiswährung des Portefeuilles korreliert, indem die Auswirkungen der Wech-

selkursschwankungen zwischen der Basiswährung des Portefeuilles und der jeweiligen angebotenen Währung reduziert werden, wobei praktische Erwägungen wie Transaktionskosten berücksichtigt werden. Die eingesetzte Absicherungsstrategie soll das Währungsrisiko zwischen der Basiswährung und der angebotenen Währung zwar reduzieren, aber nicht eliminieren. Die hiermit verbundenen Risiken sind die potenzielle Unfähigkeit des Kontrahenten, seinen vertraglichen Verpflichtungen nachzukommen, und unerwartete Wertentwicklungen einer Fremdwährung im Vergleich zur abgesicherten Währung.

Da zwischen den verschiedenen Anteilklassen eines Portefeuilles keine getrennte Haftung existiert, besteht ein geringes Risiko, dass unter bestimmten Umständen Währungsabsicherungsgeschäfte in Bezug auf eine währungsabgesicherte Anteilklasse zu Verbindlichkeiten führen könnten, die den NIW der anderen Anteilklassen desselben Portefeuilles beeinträchtigen könnten. In diesem Fall können die Vermögenswerte der anderen Anteilklassen des betreffenden Portefeuilles zur Abdeckung der Verluste der währungsabgesicherten Anteilklasse herangezogen werden. Die Wertpapiere des Fonds dienen als Sicherheiten für Devisenterminkontrakte, einschließlich solcher, die zur Absicherung auf Anteilklassenebene verwendet werden.

ANMERKUNG H: Pensionsgeschäfte

Pensionsgeschäfte werden mit Schuldverschreibungen der Vereinigten Staaten, ihrer Behörden oder Vertretungen derselben abgesichert. Die Depotbank hält die Wertpapiere, die einem Pensionsgeschäft zugrunde liegen, stets in einem Wert, der zumindest dem Rückkaufpreis zuzüglich der angefallenen Zinsen entspricht.

Zum 31. Mai 2022 gab es keine Pensionsgeschäfte.

Der gesamte Zinsaufwand aus Pensionsgeschäften für das Global Income Portfolio im Geschäftsjahr zum 31. Mai 2022 belief sich auf \$1,158.

ANMERKUNG I: Umgekehrte Pensionsgeschäfte

Umgekehrte Pensionsgeschäfte unterscheiden sich von Pensionsgeschäften insofern, dass Wertpapiere nicht vorbehaltlich des Rückkaufs durch den Verkäufer in bar erworben werden, sondern der Fonds Vermögenswerte des Portefeuilles verkauft und gleichzeitig eine Vereinbarung abschließt, dieselben Vermögenswerte zu einem späteren Zeitpunkt zu einem festgelegten Preis, der etwas höher ist als der Verkaufspreis, zurückzukaufen. Während der Laufzeit eines umgekehrten Pensionsgeschäfts erhält der Fonds weiterhin Kapital- und Zinszahlungen auf diese Wertpapiere. Im Allgemeinen kann der Fonds mithilfe eines umgekehrten Pensionsgeschäfts das Geld, das in die relevanten Portefeuille-Wertpapiere investiert wurde, während der

Laufzeit des Pensionsgeschäfts vollständig oder größtenteils zurückerlangen und gleichzeitig die Zinserträge, die mit diesen Portefeuille-Wertpapieren verbunden sind, behalten.

Solche Transaktionen sind nur von Vorteil, wenn die „Zinskosten“ des Fonds bei einem umgekehrten Pensionsgeschäft, d. h. die Differenz zwischen dem Verkaufs- und Rückkaufpreis der Wertpapiere, geringer sind als die Kosten, die ansonsten damit verbunden wären, die Geldsumme zu erhalten, die in die Portefeuille-Wertpapiere investiert ist.

Zum 31. Mai 2022 haben die umgekehrten Pensionsgeschäfte und die entsprechenden ausstehenden Sicherheiten folgenden Wert:

AB SICAV I-	Wert	Marktwert der Sicherheiten
Global Income Portfolio	\$19,289,045	18,993,092
Short Duration Income Portfolio . .	\$14,652,375	14,403,422

Die Zinsaufwendungen aus umgekehrten Pensionsgeschäften beliefen sich während des Geschäftsjahres zum 31. Mai 2022 für das Global Income Portfolio und Short Duration Income Portfolio insgesamt auf jeweils \$37,363 und \$27,577.

ANMERKUNG J: Finanzterminkontrakte

Der Fonds kann Finanzterminkontrakte kaufen oder verkaufen. Der Fonds trägt die Verantwortung für die Marktrisiken, die sich aus den Wertänderungen dieser Finanzinstrumente ergeben. Die Terminkontrakte, deren Kontrahenten kein Kreditrisiko darstellen, werden vom Fonds an geregelten Börsen abgeschlossen.

Zu dem Zeitpunkt, an dem der Fonds einen Finanzterminkontrakt abschließt, hinterlegt und hält er beim Broker die von der Börse, an der der Kontrakt abgeschlossen wird, erforderliche Sicherheitsleistung in Form einer Einschusszahlung.

Der Fonds erklärt sich nach dem Kontrakt einverstanden, einen Bargeldbetrag vom Broker in Empfang zu nehmen oder diesem zu bezahlen, der den täglichen Wertschwankungen des Kontrakts entspricht. Diese erhaltenen bzw. geleisteten Zahlungen werden als Einschusszahlung bezeichnet und vom Fonds als unrealisierte Gewinne bzw. Verluste verbucht. Nach der Glattstellung des Kontrakts weist der Fonds in Höhe des Unterschieds zwischen dem Wert des Kontrakts bei Abschluss und bei der Glattstellung einen realisierten Gewinn bzw. Verlust aus.

ANMERKUNG K: Swap-Geschäfte

Ein Swap ist eine Vereinbarung, die zwei Parteien dazu verpflichtet, in bestimmten Zeitabständen eine Reihe von Geldflüssen auszutauschen. Diese beruhen auf bzw. berechnen sich auf der Grundlage von Veränderungen bestimmter Preise oder Zinssätze für einen bestimmten Betrag eines Basiswerts oder eines anderweitig festgelegten Nominalbetrags. Realisierte Gewinne und (Verluste) sowie Veränderungen der unrealisierten Gewinne und (Verluste) aus Swaps sind in der kombinierten Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens jeweils unter „Realisierte Gewinne und (Verluste) aus Anlagen, Devisentermingeschäften, Swaps, Finanzterminkontrakten, Optionen und Devisen“ und als Komponente der „Änderung der unrealisierten Gewinne und (Verluste) aus Swaps“ ausgewiesen.

Zentral abgerechnete Credit-Default-Swaps

Bei einer zentral abgerechneten Credit-Default-Swap-Vereinbarung ist der Käufer verpflichtet, dem Verkäufer über die Laufzeit der Vereinbarung hinweg regelmäßige Zahlungen zu leisten, wofür er im Gegenzug eine bedingte Zahlung erhält, falls ein Kreditereignis in Bezug auf eine zugrunde liegende Referenz-Obligation eintritt.

Zentral abgerechnete Zinsswaps

Ein zentral abgerechneter Zinsswap ist eine bilaterale Vereinbarung, bei der beide Parteien dem Austausch einer Reihe von fest- oder variabel verzinslichen Zahlungen zustimmen, die auf Basis eines Nominalbetrags berechnet werden.

Total-Return-Swaps

Ein Total-Return-Swap ist eine bilaterale Vereinbarung, bei der beide Parteien dem Austausch der Gesamtwertentwicklung eines zugrunde liegenden Vermögenswertes gegen eine Reihe von Zinszahlungen zustimmen, die auf Basis eines Nominalbetrags berechnet werden.

Credit-Default-Swaps

Bei einer Credit-Default-Swap-Vereinbarung verpflichtet sich der „Käufer“ zu regelmäßigen Zahlungen an den „Verkäufer“ während der Laufzeit des Kontrakts. Im Gegenzug erhält der Käufer bei Eintritt eines Kreditereignisses beim zugrunde liegenden Referenzschuldner eine Ausgleichszahlung.

Zinsswaps

Ein Zinsswap ist eine bilaterale Vereinbarung, bei der beide Parteien dem Austausch einer Reihe von fest oder variabel verzinslichen Zahlungen zustimmen, die auf Basis eines Nominalbetrags berechnet werden.

Inflations-Swaps

Ein Inflations-Swap ist eine bilaterale Vereinbarung, bei der beide Parteien dem Austausch von festverzinslichen Zahlungen gegen variabel verzinsliche, Inflationsindex-gebundene Zahlungen zustimmen, die auf Basis eines Nominalbetrags berechnet werden.

Varianz-Swaps

Varianz-Swaps sind Kontrakte, bei denen zwei Parteien vereinbaren, auf Basis der Differenz zwischen dem angegebenen Varianzniveau und der Varianz, die auf einen oder mehrere zugrunde liegende Vermögenswerte oder Indizes tatsächlich realisiert wurde, Barzahlungen auszutauschen. Die tatsächliche „Varianz“, wie sie hier verwendet wird, ist definiert als die Summe des Quadrats der Renditen des/der Referenzvermögenswerte bzw. des Index/der Indizes (die faktisch ein Maß für die „Volatilität“ darstellt) über die Dauer der Vertragslaufzeit. Die beiden Parteien eines Varianz-Swaps tauschen also sozusagen die tatsächliche Volatilität gegen eine vertraglich festgelegte Volatilitätsrate aus.

ANMERKUNG L: Verleih von Portefeuille-Wertpapieren

Ein Portefeuille kann seine Wertpapiere besichert verleihen. Das Risiko, das mit dem Verleih von Wertpapieren verbunden ist, besteht genau wie bei anderen Kreditgewährungen in dem möglichen Verlust des Anrechts auf die Sicherheiten, falls der Entleiher in Konkurs geht. Darüber hinaus wird ein Portefeuille dem Risiko ausgesetzt sein, dass der Erlös aus dem Verkauf jeglicher Sicherheiten, der nach dem Zahlungsverzug des Entleihers realisiert wird, nicht ausreicht, um die verliehenen Wertpapiere zu ersetzen.

Um festzulegen, ob Wertpapiere an einen bestimmten Entleiher verliehen werden sollten oder nicht, wird der Anlageverwalter alle relevanten Fakten und Umstände berücksichtigen, wozu u. a. die Kreditwürdigkeit des Entleihers zählt.

Während die Wertpapiere verliehen sind, zahlt der Entleiher dem jeweiligen Portefeuille möglicherweise alle aus diesen Wertpapieren generierten Erträge. Das Portefeuille kann alle Barsicherheiten in Geldmarktinstrumente investieren und dadurch zusätzliche Erträge erwirtschaften oder aber einen

vereinbarten Betrag an Erträgen von einem Entleiher erhalten, der entsprechende Sicherheiten geliefert hat.

Das Portefeuille hat u. U. das Recht, das eingetragene Eigentum an den verliehenen Wertpapieren oder äquivalenten Wertpapieren zurückzuerlangen, um Eigentumsrechte auszuüben, wie beispielsweise Stimmrechte, Zeichnungsrechte und Rechte auf Dividenden, Zinsen oder Ausschüttungen. Ein Portefeuille kann angemessene Konsortialführer-, Verwaltungs- und sonstige Gebühren im Zusammenhang mit einer Ausleiher zahlen.

Für besicherte Wertpapierleihen erhält ein Portefeuille Brutto-Gebühreneinnahmen, von denen 20% an die Wertpapierleiherstelle für die Bereitstellung von Wertpapierleihdiensten entrichtet werden.

Für das Geschäftsjahr zum 31. Mai 2022 erwirtschafteten die Portefeuilles einen Netto-Gebührentrag, der in der Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens unter „Erträge aus der Wertpapierleihe, netto“ ausgewiesen ist.

Für das Geschäftsjahr zum 31. Mai 2022 verdiente Brothers Harriman & Co. (in ihrer Funktion als Wertpapierleihagent) ein Honorar von \$635,016 für die Bereitstellung von Wertpapierleihdiensten. Dieses Honorar ist in der Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens unter „Erträge aus der Wertpapierleihe“ ausgewiesen.

Die zum 31. Mai 2022 verliehenen Wertpapiere und die entsprechenden ausstehenden Sicherheiten haben folgenden Wert. Die Sicherheiten beziehen sich auf die in den Portefeuilles gehaltenen Wertpapiere.

AB SICAV I-	Wert	Marktwert der Sicherheiten
International Technology Portfolio		
Morgan Stanley	\$ 2,708,435	3,614,936
Global Real Estate Securities Portfolio		
Merrill Lynch	\$ 278,096	294,720
JPMorgan Chase	\$ 190,701	202,770

ANMERKUNG M: Bankkredite

Vorbehaltlich gewisser Einschränkungen kann der Fonds über einen von der Depotbank verliehenen Überziehungskredit (die „Fazilität“) verfügen, um gegebenenfalls eine ungewöhnlich hohe Zahl von Rücknahmen kurzfristig oder vorübergehend zu finanzieren.

ANMERKUNG N: Optionsgeschäfte

Der Fonds kann Kauf- und Verkaufsoptionen auf Wertpapiere kaufen und verkaufen. Das mit dem Kauf einer Option verbundene Risiko besteht darin, dass der Fonds eine Prämie bezahlt, unabhängig davon, ob die Option ausgeübt wird oder nicht. Außerdem besteht das Risiko, dass der Fonds die Prämie verliert und sich der Marktwert verändert, sollte der Kontrahent seinen vertraglichen Verpflichtungen nicht nachkommen. Gekaufte Kauf- und Verkaufsoptionen werden auf dieselbe Art ausgewiesen wie die Wertpapiere eines Portefeuilles. Die Kosten für die durch Ausübung einer Kaufoption gekauften Wertpapiere erhöhen sich um die gezahlten Prämien. Die Erlöse aus den durch Ausübung einer Verkaufsoption verkauften Wertpapieren verringern sich um die gezahlten Prämien.

AB SICAV I-	Wert	Marktwert der Sicherheiten
Sustainable Global Thematic Portfolio		
Credit Suisse	\$ 24,060,114	25,267,639
Emerging Markets Multi-Asset Portfolio		
UBS AG	\$ 527,151	560,848
BNP Paribas	\$ 328,445	345,812
Merrill Lynch	\$ 238,455	252,708
Citigroup Global Markets Limited	\$ 147,216	154,634
Low Volatility Equity Portfolio		
JPMorgan Chase	\$ 22,948,168	24,400,929
Citigroup Global Markets Limited	\$ 20,247,143	21,267,420
Concentrated Global Equity Portfolio		
UBS AG	\$ 7,793,966	8,292,188
Global Core Equity Portfolio		
JPMorgan Chase	\$ 16,197,124	17,222,504
BNP Paribas	\$ 14,816,981	15,600,421
European Equity Portfolio		
JPMorgan Chase	€ 306,208	325,593
Eurozone Equity Portfolio		
JPMorgan Chase	€ 556,893	592,147
Credit Suisse	€ 535,164	562,023
Citigroup Global Markets Limited	€ 238,734	250,764
Sustainable All Market Portfolio		
Citigroup Global Markets Limited	€ 141,250	148,369

Die Portefeuilles des Fonds können nur Kredite in Höhe von 10% ihres jeweiligen Nettovermögens aufnehmen. Auf die über die Fazilität erhaltenen Kredite sind Zinsen in der vereinbarten Höhe zu entrichten; ferner werden sie mit den zugrunde liegenden Vermögenswerten des jeweiligen Portefeuilles besichert.

Wenn der Fonds eine Option verkauft, wird die vom Fonds erhaltene Prämie als Verbindlichkeit verbucht und anschließend an den aktuellen Marktwert der verkauften Option angepasst.

Für verkaufte Optionen erhaltene Prämien, die auslaufen, ohne ausgeübt zu werden, werden vom Fonds am Verfallstermin als realisierter Gewinn aus verkauften Optionen verbucht. Die Differenz zwischen der erhaltenen Prämie und dem gezahlten Betrag bei Ausführung einer Glattstellungstransaktion, einschließlich Händlerprovisionen, wird ebenfalls als realisierter Gewinn behandelt, bzw. als realisierter Verlust, wenn die erhaltene Prämie geringer ist als der bezahlte Betrag für die Glattstellungstransaktion. Wird eine Kaufoption ausgeübt, wird die Prämie zum Erlös aus dem Verkauf des zugrunde liegenden Wertpapiers oder der Währung addiert, um zu ermitteln, ob

der Fonds einen Gewinn oder Verlust realisiert hat. Wird eine Verkaufsoption ausgeübt, wird die erhaltene Prämie von den Kosten des vom Fonds gekauften Wertpapiers oder der gekauften Währung abgezogen. Beim Verkauf einer Option trägt der Fonds das Marktrisiko, dass sich der Kurs des Wertpapiers oder der Währung, das bzw. die der verkauften Option zugrunde liegt, ungünstig verändert.

Die Ausübung einer vom Fonds verkauften Option könnte dazu führen, dass der Fonds ein Wertpapier oder eine Währung zu einem Preis kauft bzw. verkauft, der vom aktuellen Marktwert abweicht.

Der Fonds kann auch in Optionen auf Swap-Vereinbarungen, sogenannte Swaptions, investieren. Eine Swaption ist

eine Option, die dem Käufer das Recht gibt, jedoch nicht die Verpflichtung, zu einem Zeitpunkt in der Zukunft im Austausch gegen Zahlung einer marktüblichen Prämie ein Swap-Geschäft abzuschließen.

Eine Receiver Swaption gibt dem Erwerber das Recht auf Empfang der Gesamrendite eines bestimmten Vermögenswertes, eines Referenzsatzes oder eines Index. Eine Payer Swaption gibt dem Erwerber das Recht auf Zahlung der Gesamrendite eines bestimmten Vermögenswertes, eines Referenzsatzes oder eines Index. Swaptions enthalten ferner Optionen, die es ermöglichen, ein bestehendes Swap-Geschäft durch einen der Kontrahenten zu beenden oder zu verlängern.

ANMERKUNG O: Sicherheiten

In der folgenden Tabelle sind die Barsicherheiten aufgeführt, die von Brokern für bestimmte Finanzderivate zum 31. Mai 2022 gehalten oder die diesen dafür geschuldet wurden:

AB SICAV I-	Vom Broker gehaltene Barmittel	Dem Broker geschuldete Barmittel
Sustainable Global Thematic Portfolio		
Barclays	\$ -	641,288
JPMorgan Chase	\$ -	5,663,690
Morgan Stanley	\$ 1,767,234	3,329,570
UBS AG	\$ 784,125	-
Euro High Yield Portfolio		
Citibank	€ 4,323,802	-
Goldman Sachs	€ 400,578	375,522
Emerging Markets Multi-Asset Portfolio		
Barclays	\$ -	2,670,000
Goldman Sachs	\$ 64,257,840	60,128,565
HSBC Bank	\$ -	1,142,000
JPMorgan Chase	\$ 261,624	1,302,073
Morgan Stanley	\$ 6,108,332	1,000,000
RMB Income Plus Portfolio		
Citibank	CNH 6,004,510	3,619,110
Morgan Stanley	CNH 54,420,860	1,503,720
Short Duration High Yield Portfolio		
Citibank	\$ -	1,759,000
Credit Suisse	\$ -	970,000
Deutsche Bank	\$ 1,050,000	-
Goldman Sachs	\$ 3,260,000	-
JPMorgan Chase	\$ 520,000	-
Morgan Stanley	\$ 9,189,675	3,740,263
Global Plus Fixed Income Portfolio		
Citibank	\$ 2,450,818	596,427
Credit Suisse	\$ 1,060,320	-
Goldman Sachs	\$ 3,504,510	3,069,452
HSBC Bank	\$ -	255,000
Select Absolute Alpha Portfolio		
Merrill Lynch	\$ -	247,000
Morgan Stanley	\$ 639,014	-

AB SICAV I-	Vom Broker gehaltene Barmittel	Dem Broker geschuldete Barmittel
Emerging Market Local Currency Debt Portfolio		
Morgan Stanley	\$ 1,784,625	1,600,439
Asia Pacific Local Currency Debt Portfolio		
Citibank	\$ 12	-
Goldman Sachs	\$ 471,774	94,370
Emerging Market Corporate Debt Portfolio		
Citibank	\$ 326,062	433,680
Morgan Stanley	\$ 21,000	-
US High Yield Portfolio		
Credit Suisse	\$ -	260,000
Goldman Sachs	\$ 293,000	-
Morgan Stanley	\$ 1,258,477	416,047
Low Volatility Equity Portfolio		
Goldman Sachs	\$ -	302,000
JPMorgan Chase	\$ -	9,023,447
Global Dynamic Bond Portfolio		
Citibank	£ 6,770,862	2,040,406
Goldman Sachs	£ 177,964	-
HSBC Bank	£ -	223,792
JPMorgan Chase	£ 246,012	809,460
Morgan Stanley	£ 235,696	-
Asia Income Opportunities Portfolio		
Morgan Stanley	\$ 5,625,993	-
Global Income Portfolio		
Citibank	\$ 1,260,863	124,215
Deutsche Bank	\$ 254,000	-
Goldman Sachs	\$ 450,000	-
JPMorgan Chase	\$ 344,000	-
Morgan Stanley	\$ 755,425	272,157
Multi-Strategy Alternative Portfolio		
Bank of America	\$ 391,374	-
Barclays	\$ 260,000	-
Goldman Sachs	\$ 10,223,033	2,297,942
JPMorgan Chase	\$ 1,213,300	-
Morgan Stanley	\$ 3,105,462	180,149
All Market Income Portfolio		
Bank of America	\$ -	22,529,000

AB SICAV I-	Vom Broker gehaltene Barmittel	Dem Broker geschuldete Barmittel
Citibank	\$ 4,628,923	-
JPMorgan Chase	\$ -	958,653
Morgan Stanley	\$ 48,506,551	4,249,869
Low Volatility Total Return Equity Portfolio		
Goldman Sachs	\$ 188,487	3,025,256
Sustainable Global Thematic Credit Portfolio		
Citibank	€ 161,228	114,343
JPMorgan Chase	€ -	325,090
Event Driven Portfolio		
Goldman Sachs	\$ 46,972,963	-
JPMorgan Chase	\$ 14,172,030	-
Morgan Stanley	\$ 11,878,073	569,000
Sustainable All Market Portfolio		
Citibank	€ 393,517	743,050
Arya European Alpha Portfolio		
Goldman Sachs	€ 5,725,766	1,216,000
Morgan Stanley	€ -	3,170,379
Short Duration Income Portfolio		
Citibank	\$ 1,262,981	208,091
Sustainable Income Portfolio		
Citibank	\$ 261,726	18,333
Climate High Income Portfolio		
Citibank	\$ 44,104	-
American Multi-Asset Portfolio		
Citibank	\$ 30,595	-
Morgan Stanley	\$ 232,100	-

Barsicherheiten, die von Brokern in Bezug auf Derivate gehalten bzw. diesen geschuldet werden, sind in der Vermögensaufstellung unter „Barmittel bei Verwahrstelle und Broker“ und „Verbindlichkeiten gegenüber Verwahrstelle und Broker“ ausgewiesen.

In Bezug auf die am 31. Mai 2022 von den einzelnen Portefeuilles gehaltenen Derivate sind in der folgenden Tabelle aus Wertpapieren bestehende Sicherheiten aufgeführt:

AB SICAV I-	Marktwert der dem Broker bereitgestellten Sicherheiten	Marktwert der vom Broker erhaltenen Sicherheiten
Emerging Markets Multi-Asset Portfolio		
Deutsche Bank		
U.S. Treasury Notes, 2.88%, 08/15/2028	\$ -	315,654
Global Plus Fixed Income Portfolio		
Barclays		
U.S. Treasury Notes, 2.25%, 02/15/2027	\$ 283,796	-
Goldman Sachs		
US-Schatzanleihen, 4.50%, 08/15/2039	\$ 3,726,016	-

AB SICAV I-	Marktwert der dem Broker bereitgestellten Sicherheiten	Marktwert der vom Broker erhaltenen Sicherheiten
JPMorgan Chase		
US-Schatzanleihen, 4.50%, 08/15/2039	\$ 270,961	-
Morgan Stanley		
US-Schatzanleihen, 4.50%, 08/15/2039	\$ 302,895	-
Select Absolute Alpha Portfolio		
Morgan Stanley		
US-Schatzwechsel, 0.00%, 07/07/2022	\$ 2,498,150	-
Global Income Portfolio		
JPMorgan Chase		
US-Schatzanleihen, 2.25%, 05/15/2041	\$ 39,193	-
Multi-Strategy Alternative Portfolio		
Bank of America		
US-Schatzwechsel, 0.00%, 07/14/2022	\$ 101,298	-
Goldman Sachs		
US-Schatzwechsel, 0.00%, 07/14/2022	\$ 1,483,510	-
US-Schatzwechsel, 0.00%, 12/29/2022	\$ 1,178,771	-
All Market Income Portfolio		
Citibank		
U.S. Treasury Notes, 0.63%, 08/15/2030	\$ 675,361	-
Credit Suisse		
U.S. Treasury Notes, 0.38%, 01/31/2026	\$ 500,102	-
Goldman Sachs		
U.S. Treasury Notes, 0.38%, 01/31/2026	\$ 1,010,004	-
JPMorgan Chase		
U.S. Treasury Notes, 0.63%, 08/15/2030	\$ 1,863,260	-
Morgan Stanley		
U.S. Treasury Notes, 0.38%, 01/31/2026	\$ 1,234,959	-
U.S. Treasury Notes, 1.63%, 08/15/2029	\$ 319,414	-
UBS AG		
U.S. Treasury Notes, 0.38%, 01/31/2026	\$ 5,145,096	-
U.S. Treasury Notes, 1.63%, 08/15/2029	\$ 1,185,037	-

AB SICAV I-	Marktwert der dem Broker bereitgestellten Sicherheiten	Marktwert der vom Broker erhaltenen Sicherheiten	AB SICAV I-	Marktwert der dem Broker bereitgestellten Sicherheiten	Marktwert der vom Broker erhaltenen Sicherheiten
Low Volatility Total Return Equity Portfolio			Microsoft Corp.	\$ 3,126,505	–
Goldman Sachs Apple, Inc.	\$ 2,493,070	–	Procter & Gamble Co. (The) UnitedHealth Group, Inc.	\$ 1,515,770 \$ 1,490,340	– –

ANMERKUNG P: Gemeinsame Verwaltung von Vermögenswerten

Zum Zwecke der effizienten Verwaltung kann die Verwaltungsgesellschaft Vermögenswerte bestimmter Portefeuilles innerhalb oder außerhalb des Fonds gemeinsam verwalten, wenn dies gemäß der Anlagepolitik des jeweiligen Portefeuilles gestattet ist. In diesem Fall werden die Vermögenswerte verschiedener Portefeuilles gemeinsam verwaltet. Auf gemeinsam verwaltete Vermögenswerte wird als „Pool“ Bezug genommen. Diese Pool-Vereinbarungen dienen dazu, die operativen und anderen Aufwendungen zu reduzieren; die gesetzlichen Rechte und Pflichten der Anteilhaber ändern sich dadurch nicht. Die Pools sind keine separaten juristischen Personen; Anleger können nicht direkt auf diese Pools zugreifen. Jedes Portefeuille behält das Anrecht auf seine eigenen spezifischen Vermögenswerte. Wenn die Vermögenswerte verschiedener Portefeuilles zu Pools zusammengefasst werden, werden die

Pool an Vermögenswerten

AB – Global Growth Pool

ANMERKUNG Q: Clearing-Reserve

(Die folgenden Angaben gelten für das China A Shares Equity Portfolio)

Gemäß den Anlageverordnungen ist die Unterverwahrstelle verpflichtet, eine Clearing-Mindestreserve als Prozentsatz der

ANMERKUNG R: Leistungsgebühr**Select Absolute Alpha Portfolio**

In der Regel erhält der Anlageverwalter vom Portfolio am Ende eines jeden Geschäftsjahres einen Betrag in Höhe von 20% (10% für Anteile der Klasse F und 15% für Anteile der Klasse S13) des Betrags, um den der Nettoinventarwert jedes der betreffenden Anteile des Portfolios am Ende dieses Geschäftsjahres (vor Abzug der Leistungsgebühr für das laufende Geschäftsjahr und nach Abzug der Managementgebühr) (der „*bereinigte NIW*“) den Prior High NAV (wie nachfolgend definiert) der betreffenden Anteile am Ende dieses Geschäftsjahres übersteigt. Die Leistungsgebühr basiert auf dem „*gewichteten Durchschnitt*“ der in Umlauf befindlichen Anteile, solange der gewichtete Durchschnitt der Anteile die aktuell im Umlauf befindlichen Anteile nicht um mehr als 20% übersteigt. In Fällen, in denen der gewichtete Durchschnitt der Anteile die aktuell im Umlauf befindlichen Anteile um mehr als 20% übersteigt, wird die Leistungsgebühr auf der Grundlage der aktuell im Umlauf befindlichen Anteile berechnet.

- Der „Prior High NAV“ einer Anteilklasse ist der Nettoinventarwert der jeweiligen Klasse (gegebenenfalls angepasst um etwaige Ausschüttungen) unmittelbar nach Wirksamwerden der letzten Leistungsgebühr, die in Bezug auf diese Anteilklasse gezahlt wurde, oder – falls keine

Vermögenswerte, die jedem einzelnen beteiligten Portefeuille zuzurechnen sind, anfänglich unter Bezugnahme auf die ursprüngliche Vermögenswertzuweisung an den Pool festgelegt und dann auf Grundlage weiterer Zuweisungen bzw. Entnahmen geändert.

Der Anspruch jedes einzelnen beteiligten Portefeuilles auf die gemeinsam verwalteten Vermögenswerte gilt für alle Arten von Anlagen des Pools. Zusätzliche Anlagen, die für die gemeinsam verwalteten Portefeuilles getätigt werden, werden den einzelnen Portefeuilles proportional zu ihren Ansprüchen zugewiesen. Vermögenswerte, die abgestoßen werden, werden auf dieselbe Weise vom Anspruch jedes einzelnen beteiligten Portefeuilles abgezogen.

Zum 31. Mai 2022 verwaltet der Fonds die Vermögenswerte bestimmter Portefeuilles innerhalb des Fonds unter Verwendung der folgenden Pools gemeinsam:

Beteiligte Portefeuilles

Sustainable Global Thematic Portfolio

ABL-Quote zu hinterlegen. Der Prozentsatz wird jeweils von den Niederlassungen der China Securities Depository & Clearing Corporation Limited („CSDCC“) in Shanghai und Shenzhen festgelegt. Derzeit beträgt die Clearing-Mindestreserve, die von den Niederlassungen der CSDCC in Shanghai und Shenzhen festgelegt wurde, 0,08% bzw. 0,06%.

Leistungsgebühr gezahlt wurde – der Nettoinventarwert dieser betreffenden Anteilklassen.

Die eventuell anfallende Leistungsgebühr ist jährlich nach dem Ende eines jeden Geschäftsjahres zahlbar.

Wenn die Anteile der Klasse des Portefeuilles, der eine Leistungsgebühr berechnet wird, zu einem anderen Zeitpunkt als am Ende des Geschäftsjahres zurückgenommen werden, wird eine Leistungsgebühr für diese Anteile anteilig für das jeweilige Geschäftsjahr ermittelt und zu jenem Zeitpunkt ausbezahlt. Der „Prior High NAV“ wird an den Handelstagen, an denen die Leistungsgebühren nach der Rücknahme von Anteilen ausgewiesen werden, nicht zurückgesetzt.

Bei der Berechnung der Leistungsgebühr für Anteile der Klasse H wird die Verwaltungsgesellschaft die Auswirkungen von Währungsabsicherungsaktivitäten nicht berücksichtigen. Daher kann eine Leistungsgebühr in Bezug auf Anteile der Klasse H anfallen und gezahlt werden, wenn der NIW dieser H-Anteile infolge der Auswirkungen von Währungsabsicherungen den „Prior High NAV“ übersteigt.

Für die folgenden Anteilklassen (und die entsprechenden H-Klassen) wird keine Leistungsgebühr berechnet: S.

Zum 31. Mai 2022 beliefen sich die durch das Select US Equity Portfolio zahlbaren Leistungsgebühren auf \$394,927. Diese sind im Posten „Antizipative Passiva und andere Verbindlichkeiten“ in der Zusammensetzung des Fondsvermögens ausgewiesen.

Im Geschäftsjahr zum 31. Mai 2022 erhoben die folgenden Anteilsklassen die folgenden erfolgsabhängigen Gebühren:

Anteilsklasse	Erfolgsabhängige Gebühr	Prozentsatz der erfolgsabhängigen Gebühr basierend auf dem durchschnittlichen Nettoinventarwert der Anteilsklasse
A	\$ 178,410	0.09%
A AUD H	110	0.90%
A CHF H	241	0.07%
A EUR	6,499	0.20%
A EUR H	57,527	0.03%
A GBPH	0	0.00%
A PLN H	449	0.25%
A SGD H	284	0.01%
C	18,843	0.06%
FX	1,331	0.05%
FX EUR H	516	0.07%
I	211,047	0.20%
I CHF H	40	0.00%
I EUR	400	0.02%
I EUR H	697,176	0.41%
I GBPH	4,093	0.17%
N	5,183	0.03%
S1	121,233	0.36%
S1 EUR H	1,475,217	1.66%
S1 GBPH	156	1.01%
S1 JPY H	273,557	0.32%
S13 EUR H	42,013	0.07%
W	3	0.02%
W CHF H	3	0.02%

Arya European Alpha Portfolio

Am Ende eines jeden Geschäftsjahres erhält der Anlageverwalter 20% (15% für Anteile der Klasse F) des Betrags, um den der „bereinigte NIW“ (wie unten definiert) jeder der betreffenden Anteilsklassen die „High Water Mark“ (wie unten definiert) am Ende eines Geschäftsjahres übersteigt.

Berechnungsmethode:

Für jede Anteilsklasse wird die Leistungsgebühr an jedem Geschäftstag abgegrenzt und basiert auf dem „gewichteten Durchschnitt“ der im Umlauf befindlichen Anteile (wie unten definiert), solange der gewichtete Durchschnitt dieser Anteile die am Ende des Geschäftsjahres im Umlauf befindlichen Anteile nicht um 20% oder mehr übersteigt. In Fällen, in denen der gewichtete Durchschnitt der Anteile die am Ende des Geschäftsjahres im Umlauf befindlichen Anteile um 20% oder mehr übersteigt, wird die Leistungsgebühr auf der Grundlage der am Ende des Geschäftsjahres im Umlauf befindlichen Anteile berechnet.

Veranschaulichendes Beispiel:

Wenn am Ende eines Geschäftsjahres der bereinigte NIW für die Anteilsklasse SU (EUR 10.50) die geltende High Water Mark (EUR 10.00) übersteigt, erhält der Anlageverwalter die Leistungsgebühr, die gemäß der oben beschriebenen Methode berechnet wird.

- Outperformance (je Anteil): EUR 0.50 (10.50 abzüglich 10.00)
- Leistungsgebühr (je Anteil): EUR 0.10 (20% der Outperformance, d. h. EUR 0.50)

Nach Zahlung der Leistungsgebühr beträgt die High Water Mark für die Anteilsklasse SU nun EUR 10.40 (bereinigter NIW abzüglich der Leistungsgebühr).

Am Ende des folgenden Geschäftsjahres wird der bereinigte NIW für die Anteilsklasse SU an der neuen High Water Mark (EUR 10.40) gemessen. Wenn der bereinigte NIW je Anteil der Anteilsklasse SU die neue High Water Mark überschreitet, wird die Leistungsgebühr gezahlt, andernfalls wird die Leistungsgebühr nicht gezahlt.

Begriffsbestimmungen:

- „Bereinigter NIW“ bezeichnet den Nettoinventarwert je Anteil vor der Reduzierung um die Leistungsgebühr des laufenden Jahres, falls vorgenommen, und nach Reduzierung um alle anderen Kosten und Gebühren.
- „High Water Mark“ bezeichnet für eine Anteilsklasse den bereinigten NIW unmittelbar nach Zahlung der letzten Leistungsgebühr oder, wenn keine Leistungsgebühr gezahlt wurde, den NIW dieser Anteilsklasse bei Ausgabe.
- Der „gewichtete Durchschnitt der Anteile“ ist die Summe der ausgegebenen Anteile für jede Anteilsklasse an jedem Kalendertag des Geschäftsjahres des Portefeuilles, einschließlich der Wochenenden, dividiert durch die Gesamtzahl der Tage in diesem Geschäftsjahr.

Zusätzliche Informationen:

Die High Water Mark für eine Anteilsklasse wird nicht zurückgesetzt und ändert sich (d. h. erhöht sich) nur dann, wenn am Ende des Geschäftsjahres eine Leistungsgebühr gezahlt wird. Dementsprechend wird eine Leistungsgebühr erst dann gezahlt, wenn eine unterdurchschnittliche Wertentwicklung der betreffenden Anteilsklasse vollständig ausgeglichen wurde.

Die eventuell anfallende Leistungsgebühr ist jährlich nach dem Ende eines jeden Geschäftsjahres zahlbar.

Gegebenenfalls vorgenommene Swing-Pricing-Anpassungen werden bei der Berechnung der Leistungsgebühr nicht berücksichtigt.

Falls eine Anteilsklasse, für die eine Leistungsgebühr erhoben wird, zu einem anderen Zeitpunkt als zum Ende eines Geschäftsjahres zurückgenommen wird, wird eine Leistungsgebühr in Bezug auf diese Anteilsklasse für den betreffenden Teil des Geschäftsjahres ermittelt und an dem entsprechenden Datum gezahlt. Die High Water Mark wird an den Geschäftstagen, an denen die Leistungsgebühren nach der Rücknahme von Anteilen ausgewiesen werden, nicht zurückgesetzt.

Bei der Berechnung der Leistungsgebühr für Anteile der Klasse H wird die Verwaltungsgesellschaft die Auswirkungen von Währungsabsicherungsaktivitäten nicht berücksichtigen. Daher kann eine Leistungsgebühr in Bezug auf Anteile der Klasse H anfallen und gezahlt werden, wenn der bereinigte NIW dieser H-Anteile nach Ausschluss der Auswirkungen von Währungsabsicherungsgeschäften die High Water Mark überschreitet.

Für die folgenden Anteilsklassen (und die entsprechenden H-Klassen) wird keine Leistungsgebühr berechnet: S und Z.

Zum 31. Mai 2022 beliefen sich die von Arya European Alpha Portfolio zu zahlenden Leistungsgebühren auf €47,623. Diese sind im Posten „Antizipative Passiva und andere Verbindlichkeiten“ in der Zusammensetzung des Fondsvermögens ausgewiesen.

Im Geschäftsjahr zum 31. Mai 2022 erhoben die folgenden Anteilsklassen die folgenden erfolgsabhängigen Gebühren:

Anteilsklasse	Erfolgsabhängige Gebühr	Prozentsatz der erfolgsabhängigen Gebühr basierend auf dem durchschnittlichen Nettoinventarwert der Anteilsklasse
F	€ 29,055	0.18%
F CHF H	285	0.05%
F JPY	1,816	0.03%
I	610	0.34%
SU	16,203	0.11%

ANMERKUNG S: Ereignisse nach dem Bilanzstichtag

Der Verwaltungsrat hat beschlossen, das Sustainable European Thematic Portfolio zum 28. Juli 2022 zu schließen.

Sustainable Euro High Yield Portfolio und die Änderung der Anlagepolitik des Portfolios mit Wirkung zum 30. September 2022 zu genehmigen.

Der Verwaltungsrat hat beschlossen, die Namensänderung des AB SICAV I – Euro High Yield Portfolio AB SICAV I –

TABELLE 1
GEBÜHRENSTRUKTUR

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
<u>International Health Care Portfolio</u>				
Klasse				
A	1.76%(1)	0.05%	N/A	1.96%
A EUR	1.76%	0.05%	N/A	1.96%
A EUR H	1.76%(1)	0.05%	N/A	1.99%
A SGD	1.76%	0.05%	N/A	1.96%
AD	1.76%(1)	0.05%	N/A	1.97%
AD AUD H	1.76%(1)	0.05%	N/A	1.97%
AX	1.26%(2)	0.05%	N/A	1.46%
B	1.76%(1)	0.05%	1.00%	2.96%
B SGD	1.76%	0.05%	1.00%	2.96%
BX	1.26%(2)	0.05%	1.00%	1.46%
C	2.21%(3)	0.05%	N/A	2.41%
C EUR	2.21%	0.05%	N/A	2.42%
ED	1.76%(1)	0.05%	1.00%	2.96%
ED AUD H	1.76%(1)	0.05%	1.00%	2.97%
I	0.96%(4)	0.05%	N/A	1.16%
I EUR	0.96%	0.05%	N/A	1.16%
I GBP	0.96%(4)	0.05%	N/A	1.18%
S1	0.90%	0.01%(21)	N/A	0.98%
S1 EUR	0.90%	0.01%(21)	N/A	0.98%
S1 GBP	0.90%	0.01%(21)	N/A	1.31%
S14 GBP	0.60%	0.01%(21)	N/A	0.67%
<u>International Technology Portfolio</u>				
Klasse				
A	1.80%(5)	0.05%	N/A	2.03%
A AUD H	1.80%(5)	0.05%	N/A	2.05%
A EUR	1.80%	0.05%	N/A	2.03%
A PLN H	1.80%(5)	0.05%	N/A	2.02%
A SGD	1.80%	0.05%	N/A	2.03%
B	1.80%(5)	0.05%	1.00%	3.02%
C	2.25%(6)	0.05%	N/A	2.47%
C EUR	2.25%	0.05%	N/A	2.47%
E	1.80%(5)	0.05%	1.00%	3.03%
E AUD H	1.81%(5)	0.05%	1.00%	3.06%
I	1.00%(7)	0.05%	N/A	1.23%
I EUR	1.00%	0.05%	N/A	1.23%
S1	0.90%	0.01%(21)	N/A	1.00%
S1 EUR	0.90%	0.01%(21)	N/A	1.00%
<u>Global Real Estate Securities Portfolio</u>				
Klasse				
A	1.50%	0.05%	N/A	1.95%
A EUR	1.50%	0.05%	N/A	1.93%
AD	1.50%	0.05%	N/A	1.96%
AD AUD H	1.50%	0.05%	N/A	1.96%
AD NZD H	1.50%	0.05%	N/A	1.97%
AD SGD H	1.50%	0.05%	N/A	1.96%
B	1.50%	0.05%	1.00%	2.96%
BD(a)	1.50%	0.05%	1.00%	3.00%
C	1.95%	0.05%	N/A	2.41%
C EUR(b)	1.95%	0.05%	N/A	2.37%
I	0.70%	0.05%	N/A	1.16%
I EUR	0.70%	0.05%	N/A	1.20%
ID	0.70%	0.05%	N/A	1.15%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Global Real Estate Securities Portfolio (Fortsetzung)				
Klasse				
S1(c)	0.60%	0.01%(21)	N/A	0.75%
S1 EUR	0.60%	0.01%(21)	N/A	0.75%
S1 GBP	0.60%	0.01%(21)	N/A	0.75%
Sustainable Global Thematic Portfolio				
Klasse				
A	1.62%(8)	0.05%	N/A	1.81%
A AUD H	1.62%(8)	0.05%	N/A	1.82%
A CAD H	1.62%	0.05%	N/A	1.83%
A EUR	1.62%	0.05%	N/A	1.81%
A EUR H	1.62%(8)	0.05%	N/A	1.81%
A GBP	1.62%	0.05%	N/A	1.81%
A HKD	1.62%	0.05%	N/A	1.81%
A SGD	1.62%	0.05%	N/A	1.82%
A SGD H	1.62%(8)	0.05%	N/A	1.82%
AD(d)	1.62%	0.05%	N/A	1.92%
AN	1.62%(8)	0.05%	N/A	1.81%
ANN(e)	1.62%	0.05%	N/A	0.00%
AX	1.63%(8)	0.05%	N/A	1.81%
AX EUR	1.62%(8)	0.05%	N/A	1.81%
AX SGD	1.62%(8)	0.05%	N/A	1.81%
AXX	1.12%(9)	0.05%	N/A	1.32%
B	1.62%(8)	0.05%	1.00%	2.82%
BX	1.62%(8)	0.05%	1.00%	2.81%
BX EUR	1.62%(8)	0.05%	1.00%	2.81%
BX SGD	1.62%(8)	0.05%	1.00%	2.81%
BXX	1.12%(9)	0.05%	1.00%	1.32%
C	2.07%(10)	0.05%	N/A	2.27%
CX	2.07%(10)	0.05%	N/A	2.27%
CX EUR	2.07%(10)	0.05%	N/A	2.26%
E	1.62%	0.05%	1.00%	2.82%
E AUD H	1.62%	0.05%	1.00%	2.82%
I	0.82%(11)	0.05%	N/A	1.02%
IAUD	0.82%	0.05%	N/A	1.02%
IAUD H	0.82%	0.05%	N/A	1.02%
IEUR	0.82%	0.05%	N/A	1.02%
IEUR H	0.82%(11)	0.05%	N/A	1.01%
IGBP	0.82%	0.05%	N/A	1.02%
IHKD	0.82%	0.05%	N/A	1.01%
ISGD H	0.82%	0.05%	N/A	1.02%
IN	0.82%(11)	0.05%	N/A	1.02%
IN EUR	0.82%	0.05%	N/A	1.02%
INN	0.82%	0.05%	N/A	1.04%
IX	0.83%(11)	0.05%	N/A	1.02%
IX EUR	0.82%(11)	0.05%	N/A	1.02%
IX SGD	0.82%(11)	0.05%	N/A	1.01%
S	N/A	0.01%(21)	N/A	0.06%
S GBP	N/A	0.01%(21)	N/A	0.05%
S1	0.70%	0.01%(21)	N/A	0.75%
S1 AUD	0.70%	0.01%(21)	N/A	0.75%
S1 AUD H	0.70%	0.01%(21)	N/A	0.75%
S1 EUR	0.70%	0.01%(21)	N/A	0.75%
S1 EUR H	0.70%	0.01%(21)	N/A	0.85%
S1 JPY	0.70%	0.01%(21)	N/A	0.75%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
<u>Sustainable Global Thematic Portfolio (Fortsetzung)</u>				
Klasse				
S1 NZD	0.70%	0.01%(21)	N/A	0.74%
S1X(f)	0.70%	0.01%(21)	N/A	0.76%
S1X SGD	0.70%	0.01%(21)	N/A	0.75%
SD	N/A	0.01%(21)	N/A	0.05%
SX(f)	N/A	0.01%(21)	N/A	0.06%
SX GBP	N/A	0.01%(21)	N/A	0.05%
<u>India Growth Portfolio</u>				
Klasse				
A	1.75%	0.05%	N/A	2.20%
A EUR	1.75%	0.05%	N/A	2.19%
A HKD	1.75%	0.05%	N/A	2.18%
A PLN H	1.75%	0.05%	N/A	2.20%
A SGD H	1.75%	0.05%	N/A	2.20%
AD AUD H	1.75%	0.05%	N/A	2.20%
AX	1.55%(12)	0.05%	N/A	2.00%
AX EUR	1.55%	0.05%	N/A	1.99%
B	1.75%	0.05%	1.00%	2.27%
BX	1.55%(12)	0.05%	1.00%	3.00%
BX EUR	1.55%	0.05%	1.00%	2.98%
C	2.20%	0.05%	N/A	2.65%
I	0.95%	0.05%	N/A	1.40%
I EUR	0.95%	0.05%	N/A	1.39%
S	N/A	0.01%(21)	N/A	0.28%
S1	0.95%	0.01%(21)	N/A	1.23%
S1 EUR	0.95%	0.01%(21)	N/A	1.20%
<u>Euro High Yield Portfolio</u>				
Klasse				
A	1.20%	0.05%	N/A	1.43%
A USD	1.20%	0.05%	N/A	1.43%
A2	1.20%	0.05%	N/A	1.43%
A2 CHF H	1.20%	0.05%	N/A	1.39%
A2 PLN H	1.20%	0.05%	N/A	1.42%
A2 USD	1.20%	0.05%	N/A	1.42%
A2 USD H	1.20%	0.05%	N/A	1.43%
AA	1.20%	0.05%	N/A	1.43%
AA AUD H	1.20%	0.05%	N/A	1.43%
AA HKD H(c)	1.20%	0.05%	N/A	1.44%
AA RMB H(c)	1.20%	0.05%	N/A	1.46%
AA SGD H(c)	1.20%	0.05%	N/A	1.43%
AA USD H	1.20%	0.05%	N/A	1.43%
AR	1.20%	0.05%	N/A	1.42%
AT	1.20%	0.05%	N/A	1.43%
AT AUD H(c)	1.20%	0.05%	N/A	1.40%
AT SGD H(c)	1.20%	0.05%	N/A	1.43%
AT USD	1.20%	0.05%	N/A	1.42%
AT USD H	1.20%	0.05%	N/A	1.44%
B2(g)	1.20%	0.05%	1.00%	2.44%
C	1.65%	0.05%	N/A	1.89%
C USD	1.65%	0.05%	N/A	1.87%
C2	1.65%	0.05%	N/A	1.89%
CT USD H(h)	1.65%	0.05%	N/A	1.89%
I	0.65%	0.05%	N/A	0.90%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
<u>Euro High Yield Portfolio (Fortsetzung)</u>				
Klasse				
I USD	0.65%	0.05%	N/A	0.88%
I2	0.65%	0.05%	N/A	0.88%
I2 CHF H	0.65%	0.05%	N/A	0.84%
I2 GBP H	0.65%	0.05%	N/A	0.84%
I2 USD	0.65%	0.05%	N/A	0.87%
I2 USD H	0.65%	0.05%	N/A	0.88%
IT USD H	0.65%	0.05%	N/A	0.87%
NT USD H	1.65%	0.05%	N/A	1.88%
S	N/A	0.01%(21)	N/A	0.11%
S USD	N/A	0.01%(21)	N/A	0.09%
S1	0.60%	0.01%(21)	N/A	0.71%
S1 USD	0.60%	0.01%(21)	N/A	0.69%
S1 USD H	0.60%	0.01%(21)	N/A	0.70%
<u>US Small and Mid-Cap Portfolio</u>				
Klasse				
A	1.60%	0.05%	N/A	1.92%
A AUD H	1.60%	0.05%	N/A	1.94%
A EUR	1.60%	0.05%	N/A	1.90%
A EUR H	1.60%	0.05%	N/A	1.92%
A HKD	1.60%	0.05%	N/A	1.91%
C	2.05%	0.05%	N/A	2.37%
C EUR	2.05%	0.05%	N/A	2.35%
C EUR H	2.05%	0.05%	N/A	2.40%
I	0.80%	0.05%	N/A	1.11%
I EUR	0.80%	0.05%	N/A	1.13%
I EUR H	0.80%	0.05%	N/A	1.13%
I GBP	0.80%	0.05%	N/A	1.10%
S(c)	N/A	0.01%(21)	N/A	0.14%
S EUR H(c)	N/A	0.01%(21)	N/A	0.14%
S1	0.75%	0.01%(21)	N/A	0.90%
S1 EUR	0.75%	0.01%(21)	N/A	0.90%
S1 EUR H(c)	0.75%	0.01%(21)	N/A	0.89%
<u>Emerging Markets Multi-Asset Portfolio</u>				
Klasse				
A	1.60%	0.05%	N/A	1.83%
A AUD H	1.60%	0.05%	N/A	1.83%
A CAD H	1.60%	0.05%	N/A	1.82%
A CHF H	1.60%	0.05%	N/A	1.81%
A EUR	1.60%	0.05%	N/A	1.80%
A EUR H	1.60%	0.05%	N/A	1.82%
A GBP H	1.60%	0.05%	N/A	1.83%
A HKD	1.60%	0.05%	N/A	1.84%
A SGD H	1.60%	0.05%	N/A	1.82%
AD	1.60%	0.05%	N/A	1.83%
AD AUD H	1.60%	0.05%	N/A	1.83%
AD CAD H	1.60%	0.05%	N/A	1.83%
AD EUR H	1.60%	0.05%	N/A	1.83%
AD GBP H	1.60%	0.05%	N/A	1.83%
AD HKD	1.60%	0.05%	N/A	1.81%
AD RMB H	1.60%	0.05%	N/A	1.83%
AD SGD H	1.60%	0.05%	N/A	1.83%
AD ZAR H	1.60%	0.05%	N/A	1.83%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Emerging Markets Multi-Asset Portfolio (Fortsetzung)				
Klasse				
AR	1.60%	0.05%	N/A	1.82%
AR EUR H	1.60%	0.05%	N/A	1.82%
B	1.60%	0.05%	1.00%	2.89%
BD	1.60%	0.05%	1.00%	2.82%
C	2.05%	0.05%	N/A	2.28%
ED	1.60%	0.05%	1.00%	2.85%
ED AUD H	1.60%	0.05%	1.00%	2.85%
ED ZAR H	1.60%	0.05%	1.00%	2.83%
I	0.80%	0.05%	N/A	1.02%
I CHF H	0.80%	0.05%	N/A	1.04%
I EUR	0.80%	0.05%	N/A	1.02%
I EUR H	0.80%	0.05%	N/A	1.02%
I GBP	0.80%	0.05%	N/A	1.01%
I GBP H	0.80%	0.05%	N/A	1.01%
ID	0.80%	0.05%	N/A	1.02%
ID GBP H	0.80%	0.05%	N/A	1.02%
N	2.05%	0.05%	N/A	2.28%
S	N/A	0.01%(21)	N/A	0.13%
S GBP	N/A	0.01%(21)	N/A	0.07%
S GBP H	N/A	0.01%(21)	N/A	0.06%
S1	0.80%	0.01%(21)	N/A	0.89%
S1 GBP	0.80%	0.01%(21)	N/A	0.83%
S1 JPY	0.80%	0.01%(21)	N/A	0.89%
S1 JPY H	0.80%	0.01%(21)	N/A	0.90%
S1D	0.80%	0.01%(21)	N/A	0.89%
SD	N/A	0.01%(21)	N/A	0.06%

RMB Income Plus Portfolio

Klasse				
A2	1.10%	0.05%	N/A	1.32%
A2 CHF	1.10%	0.05%	N/A	1.33%
A2 EUR	1.10%	0.05%	N/A	1.33%
A2 GBP	1.10%	0.05%	N/A	1.33%
A2 HKD	1.10%	0.05%	N/A	1.36%
A2 SGD	1.10%	0.05%	N/A	1.33%
A2 USD	1.10%	0.05%	N/A	1.33%
AR EUR	1.10%	0.05%	N/A	1.31%
AT	1.10%	0.05%	N/A	1.32%
AT HKD	1.10%	0.05%	N/A	1.33%
AT SGD	1.10%	0.05%	N/A	1.33%
AT USD	1.10%	0.05%	N/A	1.33%
C2	1.55%	0.05%	N/A	1.76%
C2 USD	1.55%	0.05%	N/A	1.78%
CT	1.55%	0.05%	N/A	1.74%
CT USD	1.55%	0.05%	N/A	1.79%
I2	0.55%	0.05%	N/A	0.76%
I2 CHF	0.55%	0.05%	N/A	0.77%
I2 EUR	0.55%	0.05%	N/A	0.77%
I2 GBP	0.55%	0.05%	N/A	0.78%
I2 HKD	0.55%	0.05%	N/A	0.76%
I2 SGD	0.55%	0.05%	N/A	0.72%
I2 USD	0.55%	0.05%	N/A	0.77%
IT	0.55%	0.05%	N/A	0.77%
IT SGD	0.55%	0.05%	N/A	0.78%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
<u>RMB Income Plus Portfolio (Fortsetzung)</u>				
Klasse				
IT USD	0.55%	0.05%	N/A	0.74%
S.....	N/A	0.01%(21)	N/A	0.14%
S USD	N/A	0.01%(21)	N/A	0.13%
S1(f).....	0.55%	0.01%(21)	N/A	0.64%
S1 EUR	0.55%	0.01%(21)	N/A	0.68%
S1 USD	0.55%	0.01%(21)	N/A	0.68%
W2	0.39%(22)	0.05%	N/A	0.62%
W2 CHF.....	0.39%(22)	0.05%	N/A	0.62%
<u>Short Duration High Yield Portfolio</u>				
Klasse				
A2	1.10%	0.05%	N/A	1.29%
A2 CHF H	1.10%	0.05%	N/A	1.30%
A2 EUR H	1.10%	0.05%	N/A	1.29%
A2 GBP H	1.10%	0.05%	N/A	1.29%
A2 HKD.....	1.10%	0.05%	N/A	1.28%
AA	1.10%	0.05%	N/A	1.29%
AA AUD H	1.10%	0.05%	N/A	1.29%
AA SGD H.....	1.10%	0.05%	N/A	1.29%
AI.....	1.10%	0.05%	N/A	1.29%
AI AUD H	1.10%	0.05%	N/A	1.31%
AR EUR H.....	1.10%	0.05%	N/A	1.29%
AT	1.10%	0.05%	N/A	1.29%
AT AUD H	1.10%	0.05%	N/A	1.29%
AT CAD H	1.10%	0.05%	N/A	1.29%
AT EUR H	1.10%	0.05%	N/A	1.29%
AT GBP H	1.10%	0.05%	N/A	1.29%
AT HKD.....	1.10%	0.05%	N/A	1.29%
AT SGD H	1.10%	0.05%	N/A	1.29%
B2	1.10%	0.05%	1.00%	2.29%
BT	1.10%	0.05%	1.00%	2.29%
BT CAD H(i).....	1.10%	0.05%	1.00%	2.31%
C2	1.55%	0.05%	N/A	1.74%
CT	1.55%	0.05%	N/A	1.74%
EI	1.10%	0.05%	0.50%	1.79%
EI AUD H	1.10%	0.05%	0.50%	1.81%
I2	0.55%	0.05%	N/A	0.74%
I2 CHF H.....	0.55%	0.05%	N/A	0.74%
I2 EUR H.....	0.55%	0.05%	N/A	0.75%
I2 GBP H.....	0.55%	0.05%	N/A	0.74%
IT	0.55%	0.05%	N/A	0.74%
IT EUR H(j).....	0.55%	0.05%	N/A	0.71%
IT GBP H.....	0.55%	0.05%	N/A	0.74%
IT SGD H.....	0.55%	0.05%	N/A	0.74%
N2	1.65%	0.05%	N/A	1.84%
NT	1.65%	0.05%	N/A	1.84%
S.....	N/A	0.01%(21)	N/A	0.07%
S1	0.50%	0.01%(21)	N/A	0.57%
S1 EUR H	0.50%	0.01%(21)	N/A	0.58%
S1T.....	0.50%	0.01%(21)	N/A	0.57%
W2 CHF H.....	0.39%(22)	0.05%	N/A	0.57%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Select US Equity Portfolio				
Klasse				
A	1.80%	0.05%	N/A	1.96%
A AUD H	1.80%	0.05%	N/A	1.97%
A CHF H	1.80%	0.05%	N/A	1.97%
A CZK H	1.80%	0.05%	N/A	1.97%
A EUR	1.80%	0.05%	N/A	1.97%
A EUR H	1.80%	0.05%	N/A	1.97%
A GBP H	1.80%	0.05%	N/A	1.97%
A HKD	1.80%	0.05%	N/A	1.96%
A PLN	1.80%	0.05%	N/A	1.92%
A PLN H	1.80%	0.05%	N/A	1.97%
A SGD H	1.80%	0.05%	N/A	1.97%
AR	1.80%	0.05%	N/A	1.97%
AR EUR H	1.80%	0.05%	N/A	1.97%
C	2.25%	0.05%	N/A	2.42%
FX	0.50%	0.01%(21)	N/A	0.54%
FX EUR H	0.50%	0.01%(21)	N/A	0.54%
I	1.00%	0.05%	N/A	1.17%
I CHF H	1.00%	0.05%	N/A	1.17%
I EUR	1.00%	0.05%	N/A	1.17%
I EUR H	1.00%	0.05%	N/A	1.16%
I GBP H	1.00%	0.05%	N/A	1.17%
I SGD H	1.00%	0.05%	N/A	1.17%
N	2.25%	0.05%	N/A	2.42%
S	N/A	0.01%(21)	N/A	0.04%
S EUR H(c)	N/A	0.01%(21)	N/A	0.04%
S GBP H(c)	N/A	0.01%(21)	N/A	0.05%
S1	0.75%	0.01%(21)	N/A	0.79%
S1 EUR	0.75%	0.01%(21)	N/A	0.79%
S1 EUR H	0.75%	0.01%(21)	N/A	0.78%
S1 GBP H	0.75%	0.01%(21)	N/A	0.79%
S1 JPY(k)	0.75%	0.01%(21)	N/A	0.81%
S1 JPY H(l)	0.75%	0.01%(21)	N/A	0.81%
S1 SGD H	0.75%	0.01%(21)	N/A	0.77%
W	0.45%(13)	0.05%	N/A	0.62%
W CHF H	0.45%(13)	0.05%	N/A	0.62%
W EUR	0.45%(13)	0.05%	N/A	0.61%
W EUR H	0.45%(13)	0.05%	N/A	0.62%
W GBP H	0.45%(13)	0.05%	N/A	0.62%
W SGD H	0.45%(13)	0.05%	N/A	0.61%

Global Plus Fixed Income Portfolio

Klasse				
1	0.75%	0.01%(21)	N/A	0.90%
1 EUR H	0.75%	0.01%(21)	N/A	0.90%
1 GBP H	0.75%	0.01%(21)	N/A	0.90%
1D	0.75%	0.01%(21)	N/A	0.90%
1D EUR H	0.75%	0.01%(21)	N/A	0.90%
1D GBP H	0.75%	0.01%(21)	N/A	0.90%
2	0.75%	0.01%(21)	N/A	0.82%
2 EUR H	0.75%	0.01%(21)	N/A	0.82%
2 GBP H	0.75%	0.01%(21)	N/A	0.79%
A2	1.10%	0.05%	N/A	1.31%
A2 EUR H	1.10%	0.05%	N/A	1.31%
A2 SGD H	1.10%	0.05%	N/A	1.31%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Global Plus Fixed Income Portfolio (Fortsetzung)				
Klasse				
AR EUR H(c)	1.10%	0.05%	N/A	1.30%
AT	1.10%	0.05%	N/A	1.31%
AT AUD H	1.10%	0.05%	N/A	1.31%
AT CAD H	1.10%	0.05%	N/A	1.31%
AT EUR H	1.10%	0.05%	N/A	1.31%
AT GBP H	1.10%	0.05%	N/A	1.31%
AT SGD H	1.10%	0.05%	N/A	1.31%
C2	1.55%	0.05%	N/A	1.76%
C2 EUR H	1.55%	0.05%	N/A	1.73%
CT	1.55%	0.05%	N/A	1.75%
I2	0.55%	0.05%	N/A	0.76%
I2 EUR H	0.55%	0.05%	N/A	0.76%
I2 GBP H	0.55%	0.05%	N/A	0.74%
S	N/A	0.01%(21)	N/A	0.07%
S CAD H	N/A	0.01%(21)	N/A	0.07%
S GBP H	N/A	0.01%(21)	N/A	0.07%
S1	0.50%	0.01%(21)	N/A	0.57%
S1 EUR H	0.50%	0.01%(21)	N/A	0.54%
SA	N/A	0.01%(21)	N/A	0.07%
Select Absolute Alpha Portfolio				
Klasse				
A	1.80%	0.05%	N/A	1.99%
A AUD H(c)	1.80%	0.05%	N/A	2.00%
A CHF H	1.80%	0.05%	N/A	2.00%
A EUR	1.80%	0.05%	N/A	1.98%
A EUR H	1.80%	0.05%	N/A	1.99%
A GBP H	1.80%	0.05%	N/A	2.00%
A PLN H	1.80%	0.05%	N/A	2.01%
A SGD H	1.80%	0.05%	N/A	2.00%
C	2.25%	0.05%	N/A	2.45%
FX	0.50%	0.01%(21)	N/A	0.58%
FX EUR H	0.50%	0.01%(21)	N/A	0.58%
I	1.00%	0.05%	N/A	1.20%
I CHF H	1.00%	0.05%	N/A	1.20%
I EUR	1.00%	0.05%	N/A	1.19%
I EUR H	1.00%	0.05%	N/A	1.19%
I GBP H	1.00%	0.05%	N/A	1.20%
N	2.25%	0.05%	N/A	2.44%
S	N/A	0.01%(21)	N/A	0.07%
S EUR H(c)	N/A	0.01%(21)	N/A	0.09%
S GBP H(c)	N/A	0.01%(21)	N/A	0.10%
S1	1.00%	0.01%(21)	N/A	1.08%
S1 EUR H	1.00%	0.01%(21)	N/A	1.08%
S1 GBP H(c)	1.00%	0.01%(21)	N/A	1.08%
S1 JPY H	1.00%	0.01%(21)	N/A	1.08%
S13 EUR H	0.99%	0.01%(21)	N/A	0.99%
W	0.80%(23)	0.05%	N/A	0.98%
W CHF H	0.80%(23)	0.05%	N/A	0.98%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
<u>Emerging Market Local Currency Debt Portfolio</u>				
Klasse				
A2	1.30%	0.05%	N/A	1.75%
A2 CZK H	1.30%	0.05%	N/A	1.72%
A2 EUR H	1.30%	0.05%	N/A	1.75%
A2 PLN	1.30%	0.05%	N/A	1.75%
A2 PLN H	1.30%	0.05%	N/A	1.75%
AA	1.30%	0.05%	N/A	1.75%
AT	1.30%	0.05%	N/A	1.73%
AT SGD H(c)	1.30%	0.05%	N/A	1.65%
I2	0.75%	0.05%	N/A	1.16%
I2 EUR H	0.75%	0.05%	N/A	1.17%
S(c)	N/A	0.01%(21)	N/A	0.15%
S1(c)	0.70%	0.01%(21)	N/A	0.85%
SA	N/A	0.01%(21)	N/A	0.15%
ZT	N/A	N/A	N/A	0.05%
<u>Asia Pacific Local Currency Debt Portfolio</u>				
Klasse				
A2	1.20%	0.05%	N/A	1.60%
A2 AUD H(c)	1.20%	0.05%	N/A	1.60%
A2 EUR H	1.20%	0.05%	N/A	1.60%
A2 HKD	1.20%	0.05%	N/A	1.60%
A2 SGD H(c)	1.20%	0.05%	N/A	1.60%
AA	1.20%	0.05%	N/A	1.60%
AA AUD H	1.20%	0.05%	N/A	1.59%
AA CAD H	1.20%	0.05%	N/A	1.60%
AA EUR H	1.20%	0.05%	N/A	1.59%
AA GBP H	1.20%	0.05%	N/A	1.60%
AA HKD	1.20%	0.05%	N/A	1.60%
AA SGD H	1.20%	0.05%	N/A	1.60%
AR EUR H(c)	1.20%	0.05%	N/A	1.60%
AT	1.20%	0.05%	N/A	1.60%
AT AUD H	1.20%	0.05%	N/A	1.60%
AT CAD H	1.20%	0.05%	N/A	1.60%
AT EUR H	1.20%	0.05%	N/A	1.60%
AT GBP H	1.20%	0.05%	N/A	1.60%
AT HKD	1.20%	0.05%	N/A	1.60%
AT SGD H	1.20%	0.05%	N/A	1.60%
BT AUD H(m)	1.20%	0.05%	1.00%	2.60%
C2(c)	1.65%	0.05%	N/A	2.05%
C2 EUR H	1.65%	0.05%	N/A	2.05%
I2	0.65%	0.05%	N/A	1.05%
I2 EUR H	0.65%	0.05%	N/A	1.05%
I2 SGD H(c)	0.65%	0.05%	N/A	1.05%
IT(c)	0.65%	0.05%	N/A	1.05%
IT AUD H(c)	0.65%	0.05%	N/A	1.05%
IT EUR H(c)	0.65%	0.05%	N/A	1.05%
IT SGD H(c)	0.65%	0.05%	N/A	1.05%
S	N/A	0.01%(21)	N/A	0.15%
S1	0.65%	0.01%(21)	N/A	0.80%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
<u>Emerging Market Corporate Debt Portfolio</u>				
Klasse				
A2	1.30%	0.05%	N/A	1.65%
A2 AUD H(c)	1.30%	0.05%	N/A	1.64%
A2 CAD H(c)	1.30%	0.05%	N/A	1.65%
A2 EUR H	1.30%	0.05%	N/A	1.65%
A2 GBP H(c)	1.30%	0.05%	N/A	1.65%
A2 SGD H(c)	1.30%	0.05%	N/A	1.66%
AA(c)	1.30%	0.05%	N/A	1.68%
AA AUD H	1.30%	0.05%	N/A	1.65%
AA SGD H	1.30%	0.05%	N/A	1.66%
AR EUR	1.30%	0.05%	N/A	1.65%
AT(c)	1.30%	0.05%	N/A	1.67%
AT AUD H(c)	1.30%	0.05%	N/A	1.64%
AT CAD H(c)	1.30%	0.05%	N/A	1.66%
AT EUR H(c)	1.30%	0.05%	N/A	1.65%
AT GBP H	1.30%	0.05%	N/A	1.62%
AT NZD H(c)	1.30%	0.05%	N/A	1.68%
AT RMB H(c)	1.30%	0.05%	N/A	1.66%
AT SGD H(c)	1.30%	0.05%	N/A	1.66%
C2	1.75%	0.05%	N/A	2.11%
CT	1.75%	0.05%	N/A	2.11%
I2	0.75%	0.05%	N/A	1.09%
I2 EUR H	0.75%	0.05%	N/A	1.12%
IT	0.75%	0.05%	N/A	1.09%
N2	1.85%	0.05%	N/A	2.19%
NT	1.85%	0.05%	N/A	2.19%
S	N/A	0.01%(21)	N/A	0.15%
S1	0.70%	0.01%(21)	N/A	0.84%
ZT	N/A	N/A	N/A	0.05%
<u>US High Yield Portfolio</u>				
Klasse				
A2	1.20%	0.05%	N/A	1.47%
A2 EUR H	1.20%	0.05%	N/A	1.48%
A2 SEK H	1.20%	0.05%	N/A	1.48%
AA	1.20%	0.05%	N/A	1.47%
AA AUD H	1.20%	0.05%	N/A	1.48%
AI	1.20%	0.05%	N/A	1.50%
AI AUD H	1.20%	0.05%	N/A	1.48%
C2	1.65%	0.05%	N/A	1.93%
EI	1.20%	0.05%	0.50%	2.00%
EI AUD H	1.20%	0.05%	0.50%	1.98%
I2	0.65%	0.05%	N/A	0.93%
I2 EUR H	0.65%	0.05%	N/A	0.92%
I2 SEK H	0.65%	0.05%	N/A	0.93%
IT	0.65%	0.05%	N/A	0.93%
N2	1.75%	0.05%	N/A	2.03%
NT	1.75%	0.05%	N/A	2.03%
S	N/A	0.01%(21)	N/A	0.15%
S1	0.50%	0.01%(21)	N/A	0.64%
S1 EUR H(c)	0.50%	0.01%(21)	N/A	0.65%
ZT	N/A	N/A	N/A	0.05%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Low Volatility Equity Portfolio				
Klasse				
A	1.50%	0.05%	N/A	1.68%
A AUD H	1.50%	0.05%	N/A	1.68%
A EUR	1.50%	0.05%	N/A	1.68%
A EUR H	1.50%	0.05%	N/A	1.67%
A HKD	1.50%	0.05%	N/A	1.68%
A NZD H	1.50%	0.05%	N/A	1.67%
A PLN H	1.50%	0.05%	N/A	1.67%
A SGD H	1.50%	0.05%	N/A	1.68%
AD	1.50%	0.05%	N/A	1.68%
AD AUD H	1.50%	0.05%	N/A	1.68%
AD CAD H	1.50%	0.05%	N/A	1.68%
AD EUR H	1.50%	0.05%	N/A	1.68%
AD GBP H	1.50%	0.05%	N/A	1.68%
AD HKD	1.50%	0.05%	N/A	1.68%
AD NZD H	1.50%	0.05%	N/A	1.68%
AD RMB H	1.50%	0.05%	N/A	1.68%
AD SGD H	1.50%	0.05%	N/A	1.68%
AD ZAR H	1.50%	0.05%	N/A	1.68%
AR	1.50%	0.05%	N/A	1.68%
AR EUR H	1.50%	0.05%	N/A	1.66%
C	1.95%	0.05%	N/A	2.13%
ED	1.50%	0.05%	1.00%	2.68%
ED AUD H	1.50%	0.05%	1.00%	2.68%
ED ZAR H	1.50%	0.05%	1.00%	2.68%
I	0.70%	0.05%	N/A	0.88%
I EUR	0.70%	0.05%	N/A	0.90%
I EUR H	0.70%	0.05%	N/A	0.88%
I GBP	0.70%	0.05%	N/A	0.87%
I GBP H	0.70%	0.05%	N/A	0.88%
I SGD H	0.70%	0.05%	N/A	0.91%
ID	0.70%	0.05%	N/A	0.88%
IL	0.70%	0.05%	N/A	0.85%
N	1.95%	0.05%	N/A	2.13%
S	N/A	0.01%(21)	N/A	0.05%
S EUR H(c)	N/A	0.01%(21)	N/A	0.05%
S1	0.50%	0.01%(21)	N/A	0.55%
S1 EUR	0.50%	0.01%(21)	N/A	0.53%
S1 EUR H(c)	0.50%	0.01%(21)	N/A	0.55%
S1D	0.50%	0.01%(21)	N/A	0.56%
SD	N/A	0.01%(21)	N/A	0.05%

Emerging Markets Low Volatility Equity Portfolio

Klasse				
A	1.65%	0.05%	N/A	1.90%
A HKD	1.65%	0.05%	N/A	1.85%
AD	1.65%	0.05%	N/A	1.89%
AD AUD H	1.65%	0.05%	N/A	1.91%
AD CAD H	1.65%	0.05%	N/A	1.90%
AD EUR H(c)	1.65%	0.05%	N/A	1.87%
AD GBP H(c)	1.65%	0.05%	N/A	1.84%
AD HKD	1.65%	0.05%	N/A	1.91%
AD NZD H(c)	1.65%	0.05%	N/A	1.84%
AD SGD H(c)	1.65%	0.05%	N/A	1.84%
F	0.425%	0.01%(21)	N/A	0.54%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Emerging Markets Low Volatility Equity Portfolio (Fortsetzung)				
Klasse				
F EUR H(c)	0.425%	0.01%(21)	N/A	0.53%
I	0.85%	0.05%	N/A	1.06%
I GBP H(c)	0.85%	0.05%	N/A	1.06%
I SGD H(c)	0.85%	0.05%	N/A	1.09%
S(c)	N/A	0.01%(21)	N/A	0.11%
S EUR	N/A	0.01%(21)	N/A	0.12%
S GBP	N/A	0.01%(21)	N/A	0.12%
S1(c)	0.85%	0.01%(21)	N/A	0.93%
Global Dynamic Bond Portfolio				
Klasse				
A2 CHF H	1.00%	0.05%	N/A	1.14%
A2 EUR H	1.00%	0.05%	N/A	1.16%
A2 SGD H(c)	1.00%	0.05%	N/A	1.19%
A2 USD H	1.00%	0.05%	N/A	1.14%
AR EUR H	1.00%	0.05%	N/A	1.14%
I2	0.50%	0.05%	N/A	0.68%
I2 CHF H	0.50%	0.05%	N/A	0.67%
I2 EUR H	0.50%	0.05%	N/A	0.69%
I2 USD H	0.50%	0.05%	N/A	0.63%
S	N/A	0.01%(21)	N/A	0.08%
S EUR H	N/A	0.01%(21)	N/A	0.07%
S USD H(c)	N/A	0.01%(21)	N/A	0.06%
S1	0.45%	0.01%(21)	N/A	0.55%
S1 EUR H	0.45%	0.01%(21)	N/A	0.48%
S1 SGD H(n)	0.45%	0.01%(21)	N/A	0.56%
S1 USD H	0.45%	0.01%(21)	N/A	0.48%
S1QD	0.45%	0.01%(21)	N/A	0.52%
SQD	N/A	0.01%(21)	N/A	0.07%
Concentrated US Equity Portfolio				
Klasse				
A	1.60%	0.05%	N/A	1.78%
A AUD H	1.60%	0.05%	N/A	1.78%
A EUR	1.60%	0.05%	N/A	1.78%
A EUR H	1.60%	0.05%	N/A	1.78%
A SGD H	1.60%	0.05%	N/A	1.78%
AR EUR	1.60%	0.05%	N/A	1.78%
C	2.05%	0.05%	N/A	2.23%
I	0.80%	0.05%	N/A	0.94%
I AUD H	0.80%	0.05%	N/A	0.94%
I CHF H	0.80%	0.05%	N/A	0.94%
I EUR H	0.80%	0.05%	N/A	0.94%
I GBP	0.80%	0.05%	N/A	0.94%
I GBP H	0.80%	0.05%	N/A	0.94%
I SGD H	0.80%	0.05%	N/A	0.94%
N	2.05%	0.05%	N/A	2.23%
S	N/A	0.01%(21)	N/A	0.06%
S1	0.75%	0.01%(21)	N/A	0.81%
S1 EUR	0.75%	0.01%(21)	N/A	0.81%
S1 EUR H(c)	0.75%	0.01%(21)	N/A	0.80%
S1 GBP H	0.75%	0.01%(21)	N/A	0.81%
SD	N/A	0.01%(21)	N/A	0.07%
SQD EUR H	N/A	0.01%(21)	N/A	0.06%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Concentrated Global Equity Portfolio				
Klasse				
A	1.70%	0.05%	N/A	1.89%
A EUR H	1.70%	0.05%	N/A	1.89%
A SGD H	1.70%	0.05%	N/A	1.89%
AR EUR	1.70%	0.05%	N/A	1.89%
C	2.15%	0.05%	N/A	2.35%
I	0.85%	0.05%	N/A	0.99%
I CAD H	0.85%	0.05%	N/A	0.99%
I CHF H	0.85%	0.05%	N/A	0.99%
I EUR	0.85%	0.05%	N/A	0.99%
I EUR H	0.85%	0.05%	N/A	0.99%
I GBP	0.85%	0.05%	N/A	0.99%
I GBP H	0.85%	0.05%	N/A	0.99%
N	2.15%	0.05%	N/A	2.31%
S(c)	N/A	0.01%(21)	N/A	0.09%
S EUR H(c)	N/A	0.01%(21)	N/A	0.10%
S GBP	N/A	0.01%(21)	N/A	0.09%
S1	0.85%	0.01%(21)	N/A	0.94%
S1 EUR	0.85%	0.01%(21)	N/A	0.93%
S1 EUR H(c)	0.85%	0.01%(21)	N/A	0.95%

Global Core Equity Portfolio

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Klasse				
A	1.50%	0.05%	N/A	1.71%
A AUD H	1.50%	0.05%	N/A	1.68%
A EUR H	1.50%	0.05%	N/A	1.69%
A SGD H	1.50%	0.05%	N/A	1.69%
AR EUR	1.50%	0.05%	N/A	1.70%
C	1.95%	0.05%	N/A	2.15%
I	0.70%	0.05%	N/A	0.89%
I AUD H	0.70%	0.05%	N/A	0.89%
I CHF H	0.70%	0.05%	N/A	0.87%
I EUR	0.70%	0.05%	N/A	0.89%
I EUR H	0.70%	0.05%	N/A	0.89%
I GBP H	0.70%	0.05%	N/A	0.90%
I SGD H	0.70%	0.05%	N/A	0.90%
INN EUR	0.70%	0.05%	N/A	0.89%
IX EUR	0.65%	0.05%	N/A	0.71%
N	1.95%	0.05%	N/A	2.15%
RX EUR	1.75%	0.05%	N/A	1.94%
S	N/A	0.01%(21)	N/A	0.06%
S EUR H(c)	N/A	0.01%(21)	N/A	0.04%
S GBP H	N/A	0.01%(21)	N/A	0.06%
S NOK HP	N/A	0.01%(21)	N/A	0.03%
S1	0.60%	0.01%(21)	N/A	0.66%
S1 EUR H(c)	0.60%	0.01%(21)	N/A	0.64%
S1 NOK	0.60%	0.01%(21)	N/A	0.69%
S1 NOK HP	0.60%	0.01%(21)	N/A	0.66%
SD	N/A	0.01%(21)	N/A	0.06%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Asia Income Opportunities Portfolio				
Klasse				
A2	1.10%	0.05%	N/A	1.32%
A2 AUD H	1.10%	0.05%	N/A	1.32%
A2 HKD	1.10%	0.05%	N/A	1.31%
AA	1.10%	0.05%	N/A	1.31%
AA AUD H	1.10%	0.05%	N/A	1.31%
AA CAD H	1.10%	0.05%	N/A	1.31%
AA EUR H	1.10%	0.05%	N/A	1.32%
AA GBP H	1.10%	0.05%	N/A	1.32%
AA HKD	1.10%	0.05%	N/A	1.32%
AA NZD H	1.10%	0.05%	N/A	1.31%
AT	1.10%	0.05%	N/A	1.32%
AT AUD H	1.10%	0.05%	N/A	1.32%
AT CAD H(o)	1.10%	0.05%	N/A	1.29%
AT EUR H	1.10%	0.05%	N/A	1.34%
AT HKD	1.10%	0.05%	N/A	1.32%
AT SGD H	1.10%	0.05%	N/A	1.32%
I2	0.55%	0.05%	N/A	0.72%
I2 HKD	0.55%	0.05%	N/A	0.72%
IT	0.55%	0.05%	N/A	0.75%
IT HKD	0.55%	0.05%	N/A	0.75%
S	N/A	0.01%(21)	N/A	0.11%
S1	0.50%	0.01%(21)	N/A	0.57%
SA	N/A	0.01%(21)	N/A	0.13%
ZT	N/A	N/A	N/A	0.05%
Global Income Portfolio				
Klasse				
A2	1.10%	0.05%	N/A	1.40%
A2 AUD H(c)	1.10%	0.05%	N/A	1.40%
A2 CAD H(c)	1.10%	0.05%	N/A	1.40%
A2 CHF H	1.10%	0.05%	N/A	1.40%
A2 EUR H	1.10%	0.05%	N/A	1.40%
A2 GBP H	1.10%	0.05%	N/A	1.40%
A2 HKD	1.10%	0.05%	N/A	1.37%
A2 PLN H	1.10%	0.05%	N/A	1.40%
A2 SGD H(c)	1.10%	0.05%	N/A	1.40%
AA	1.10%	0.05%	N/A	1.40%
AA AUD H	1.10%	0.05%	N/A	1.40%
AA CAD H	1.10%	0.05%	N/A	1.40%
AA EUR H	1.10%	0.05%	N/A	1.40%
AA HKD	1.10%	0.05%	N/A	1.40%
AA SGD H	1.10%	0.05%	N/A	1.40%
AT	1.10%	0.05%	N/A	1.40%
AT AUD H	1.10%	0.05%	N/A	1.40%
AT CAD H	1.10%	0.05%	N/A	1.40%
AT EUR H	1.10%	0.05%	N/A	1.40%
AT GBP H	1.10%	0.05%	N/A	1.40%
AT HKD	1.10%	0.05%	N/A	1.38%
AT SGD H	1.10%	0.05%	N/A	1.40%
I2	0.55%	0.05%	N/A	0.85%
I2 AUD H	0.55%	0.05%	N/A	0.84%
I2 CAD H(c)	0.55%	0.05%	N/A	0.85%
I2 CHF H	0.55%	0.05%	N/A	0.85%
I2 EUR H	0.55%	0.05%	N/A	0.85%
I2 GBP H	0.55%	0.05%	N/A	0.85%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
<u>Global Income Portfolio (Fortsetzung)</u>				
Klasse				
I2 HKD	0.55%	0.05%	N/A	0.82%
I2 SGD H	0.55%	0.05%	N/A	0.85%
IT	0.55%	0.05%	N/A	0.85%
IT AUD H(c)	0.55%	0.05%	N/A	0.85%
IT CAD H(c)	0.55%	0.05%	N/A	0.85%
IT EUR H	0.55%	0.05%	N/A	0.85%
IT HKD	0.55%	0.05%	N/A	0.82%
IT SGD H	0.55%	0.05%	N/A	0.85%
S	N/A	0.01%(21)	N/A	0.15%
S EUR H(c)	N/A	0.01%(21)	N/A	0.15%
S GBP H	N/A	0.01%(21)	N/A	0.15%
S1	0.50%	0.01%(21)	N/A	0.65%
S1 EUR H	0.50%	0.01%(21)	N/A	0.65%
S1 GBP H	0.50%	0.01%(21)	N/A	0.65%
ZT	N/A	N/A	N/A	0.05%
<u>Multi-Strategy Alternative Portfolio</u>				
Klasse				
F	0.35%	0.01%(21)	N/A	0.60%
F EUR H	0.35%	0.01%(21)	N/A	0.60%
F GBP H	0.35%	0.01%(21)	N/A	0.60%
I	0.70%	0.05%	N/A	0.95%
I EUR H	0.70%	0.05%	N/A	0.95%
I GBP H	0.70%	0.05%	N/A	0.95%
S	N/A	0.01%(21)	N/A	0.15%
S1	0.70%	0.01%(21)	N/A	0.85%
S1 EUR H	0.70%	0.01%(21)	N/A	0.85%
S1 GBP H	0.70%	0.01%(21)	N/A	0.85%
S3 AUD H	N/A	0.01%(21)	N/A	0.15%
<u>European Equity Portfolio</u>				
Klasse				
A	1.50%	0.10%	N/A	1.79%
A AUD H(r)	1.50%	0.10%	N/A	2.58%
A HKD H	1.50%	0.10%	N/A	1.79%
A SGD H	1.50%	0.10%	N/A	1.79%
A USD	1.50%	0.10%	N/A	1.79%
A USD H	1.50%	0.10%	N/A	1.79%
AD	1.50%	0.10%	N/A	1.79%
AD AUD H	1.50%	0.10%	N/A	1.79%
AD SGD H	1.50%	0.10%	N/A	1.79%
AD USD H	1.50%	0.10%	N/A	1.79%
B(f)	1.50%	0.10%	1.00%	2.76%
B USD	1.50%	0.10%	1.00%	2.76%
BD AUD H(s)	1.50%	0.10%	1.00%	2.83%
BD USD H(t)	1.50%	0.10%	1.00%	2.77%
C	1.95%	0.10%	N/A	2.24%
C USD	1.95%	0.10%	N/A	2.24%
C USD H	1.95%	0.10%	N/A	2.25%
I	0.70%	0.10%	N/A	0.98%
I GBP	0.70%	0.10%	N/A	0.97%
I USD	0.70%	0.10%	N/A	0.99%
I USD H	0.70%	0.10%	N/A	1.00%
S	N/A	0.01%(21)	N/A	0.10%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
European Equity Portfolio (Fortsetzung)				
Klasse				
S1	0.60%	0.01%(21)	N/A	0.70%
S1 GBP	0.60%	0.01%(21)	N/A	0.70%
S1 USD	0.60%	0.01%(21)	N/A	0.70%
S1X	0.55%	0.01%(21)	N/A	0.64%
S1X USD	0.55%	0.01%(21)	N/A	0.65%
SD	N/A	0.01%(21)	N/A	0.10%
Eurozone Equity Portfolio				
Klasse				
A	1.55%	0.10%	N/A	1.79%
A AUD H	1.55%	0.10%	N/A	1.81%
A PLN H	1.55%	0.10%	N/A	1.81%
A SGD H	1.55%	0.10%	N/A	1.82%
A USD	1.55%	0.10%	N/A	1.82%
A USD H	1.55%	0.10%	N/A	1.82%
AR	1.55%	0.10%	N/A	1.81%
AX	1.50%	0.10%	N/A	1.77%
AX USD	1.50%	0.10%	N/A	1.77%
BX	1.50%	0.10%	1.00%	2.77%
BX USD	1.50%	0.10%	1.00%	2.77%
C	2.00%	0.10%	N/A	2.27%
C USD	2.00%	0.10%	N/A	2.27%
C USD H	2.00%	0.10%	N/A	2.26%
CX	1.95%	0.10%	N/A	2.22%
CX USD	1.95%	0.10%	N/A	2.22%
I	0.75%	0.10%	N/A	1.03%
I GBP	0.75%	0.10%	N/A	1.00%
I GBP H	0.75%	0.10%	N/A	0.98%
I USD	0.75%	0.10%	N/A	1.02%
I USD H	0.75%	0.10%	N/A	1.01%
INN	0.75%	0.10%	N/A	1.00%
IX	0.70%	0.10%	N/A	0.95%
IX USD	0.70%	0.10%	N/A	0.96%
S(u)	N/A	0.01%(21)	N/A	0.11%
S USD	N/A	0.01%(21)	N/A	0.08%
S1	0.65%	0.01%(21)	N/A	0.73%
S1 GBP	0.65%	0.01%(21)	N/A	0.69%
S1 USD	0.65%	0.01%(21)	N/A	0.73%
S1 USD H	0.65%	0.01%(21)	N/A	0.75%
S1N	0.55%(17)	0.01%(21)	N/A	0.59%
S1N USD	0.55%(17)	0.01%(21)	N/A	0.60%
American Growth Portfolio				
Klasse				
A	1.50%	0.10%	N/A	1.74%
A EUR	1.50%	0.10%	N/A	1.75%
A EUR H	1.50%	0.10%	N/A	1.74%
A PLN H	1.50%	0.10%	N/A	1.74%
A SGD	1.50%	0.10%	N/A	1.75%
A SGD H	1.50%	0.10%	N/A	1.75%
AD	1.50%	0.10%	N/A	1.75%
AD AUD H	1.50%	0.10%	N/A	1.74%
AD HKD	1.50%	0.10%	N/A	1.74%
AD RMB H	1.50%	0.10%	N/A	1.74%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
American Growth Portfolio (Fortsetzung)				
Klasse				
AD ZAR H	1.50%	0.10%	N/A	1.75%
AX	0.92%	0.10%	N/A	1.16%
B	1.50%	0.10%	1.00%	2.74%
BD(s)	1.50%	0.10%	1.00%	2.73%
BD ZAR H(v)	1.50%	0.10%	1.00%	2.72%
BX	0.92%	0.10%	1.00%	1.16%
C	1.95%	0.10%	N/A	2.19%
C EUR	1.95%	0.10%	N/A	2.20%
C EUR H	1.95%	0.10%	N/A	2.19%
ED	1.50%	0.10%	1.00%	2.75%
ED AUD H	1.50%	0.10%	1.00%	2.76%
I	0.70%	0.10%	N/A	0.94%
I EUR	0.70%	0.10%	N/A	0.94%
I EUR H	0.70%	0.10%	N/A	0.94%
I GBP	0.70%	0.10%	N/A	0.91%
I GBP H	0.70%	0.10%	N/A	0.95%
N	1.95%	0.10%	N/A	2.20%
S	N/A	0.01%(21)	N/A	0.05%
S1	0.65%	0.01%(21)	N/A	0.70%
S1 EUR	0.65%	0.01%(21)	N/A	0.70%
S1 EUR H	0.65%	0.01%(21)	N/A	0.73%
SD	N/A	0.01%(21)	N/A	0.05%
SK	0.70%	0.01%(21)	N/A	0.76%
All Market Income Portfolio				
Klasse				
A	1.50%	0.10%	N/A	1.76%
A CHF H	1.50%	0.10%	N/A	1.76%
A EUR H	1.50%	0.10%	N/A	1.76%
A HKD	1.50%	0.10%	N/A	1.77%
A SGD H	1.50%	0.10%	N/A	1.74%
A2X	1.15%	0.10%	N/A	1.42%
A2X EUR	1.15%	0.10%	N/A	1.40%
AD	1.50%	0.10%	N/A	1.76%
AD AUD H	1.50%	0.10%	N/A	1.77%
AD CAD H	1.50%	0.10%	N/A	1.77%
AD EUR H	1.50%	0.10%	N/A	1.77%
AD GBP H	1.50%	0.10%	N/A	1.77%
AD HKD	1.50%	0.10%	N/A	1.77%
AD NZD H	1.50%	0.10%	N/A	1.77%
AD RMB H	1.50%	0.10%	N/A	1.77%
AD SGD H	1.50%	0.10%	N/A	1.77%
AD ZAR H	1.50%	0.10%	N/A	1.78%
AMG	1.50%	0.10%	N/A	1.75%
AMG EUR H	1.50%	0.10%	N/A	1.74%
ANN	1.50%	0.10%	N/A	1.75%
ANN EUR H	1.50%	0.10%	N/A	1.74%
AQG	1.50%	0.10%	N/A	1.75%
AQG EUR H	1.50%	0.10%	N/A	1.74%
AR EUR H	1.50%	0.10%	N/A	1.76%
AX	1.15%	0.10%	N/A	1.42%
AX EUR	1.15%	0.10%	N/A	1.39%
AX SGD	1.15%	0.10%	N/A	1.41%
B(w)	1.50%	0.10%	1.00%	2.80%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
All Market Income Portfolio (Fortsetzung)				
Klasse				
B2X	1.15%	0.10%	1.00%	2.41%
BX	1.15%	0.10%	1.00%	2.41%
C	1.95%	0.10%	N/A	2.21%
C2X	1.60%	0.10%	N/A	1.87%
CD	1.95%	0.10%	N/A	2.22%
CX	1.60%	0.10%	N/A	1.87%
ED	1.50%	0.10%	1.00%	2.76%
ED AUD H	1.50%	0.10%	1.00%	2.76%
ED ZAR H	1.50%	0.10%	1.00%	2.76%
I	0.70%	0.10%	N/A	0.97%
I CHF H	0.70%	0.10%	N/A	0.95%
I EUR H	0.70%	0.10%	N/A	0.96%
I SGD H	0.70%	0.10%	N/A	0.94%
ID	0.70%	0.10%	N/A	0.97%
IMG	0.70%	0.10%	N/A	0.95%
IMG EUR H	0.70%	0.10%	N/A	0.95%
INN	0.70%	0.10%	N/A	0.96%
INN EUR H	0.70%	0.10%	N/A	0.94%
INN GBP H	0.70%	0.10%	N/A	0.94%
IQG	0.70%	0.10%	N/A	0.95%
IQG EUR H	0.70%	0.10%	N/A	0.95%
N	1.95%	0.10%	N/A	2.21%
ND	1.95%	0.10%	N/A	2.22%
S1	0.70%	0.01%(21)	N/A	0.79%
S1 CHF H	0.70%	0.01%(21)	N/A	0.79%
S1 EUR H	0.70%	0.01%(21)	N/A	0.81%
S1 GBP H	0.70%	0.01%(21)	N/A	0.75%
S1D JPY H	0.70%	0.01%(21)	N/A	0.79%
S1QG GBP H	0.70%	0.01%(21)	N/A	0.75%
SD	N/A	0.01%(21)	N/A	0.15%
China A Shares Equity Portfolio				
Klasse				
A	1.70%	0.05%	N/A	1.99%
A AUD H	1.70%	0.05%	N/A	1.99%
A CAD H(c)	1.70%	0.05%	N/A	1.99%
A EUR	1.70%	0.05%	N/A	1.99%
A HKD H	1.70%	0.05%	N/A	1.99%
A NZD H(c)	1.70%	0.05%	N/A	1.99%
A SGD H	1.70%	0.05%	N/A	1.99%
A USD	1.70%	0.05%	N/A	1.99%
A USD H	1.70%	0.05%	N/A	1.99%
AD HKD	1.70%	0.05%	N/A	1.99%
AD HKD H	1.70%	0.05%	N/A	1.99%
AD SGD H	1.70%	0.05%	N/A	1.99%
AD USD H	1.70%	0.05%	N/A	1.99%
I	0.90%	0.05%	N/A	1.19%
I GBP	0.90%	0.05%	N/A	1.19%
I USD H	0.90%	0.05%	N/A	1.19%
S	N/A	0.01%(21)	N/A	0.20%
S USD	N/A	0.01%(21)	N/A	0.20%
S1	0.75%	0.01%(21)	N/A	0.95%
S1 EUR	0.75%	0.01%(21)	N/A	0.95%
S1 GBP	0.75%	0.01%(21)	N/A	0.95%
SP1 USD	N/A	0.01%(21)	N/A	0.20%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
<u>China Bond Portfolio</u>				
Klasse				
A2	0.95%(19)	0.05%	N/A	1.40%
I2	0.40%(20)	0.05%	N/A	0.85%
SA	N/A	0.01%(21)	N/A	0.20%
<u>Financial Credit Portfolio</u>				
Klasse				
A2	1.10%	0.05%	N/A	1.39%
A2 CHF H	1.10%	0.05%	N/A	1.38%
A2 EUR H	1.10%	0.05%	N/A	1.39%
AT	1.10%	0.05%	N/A	1.38%
I2	0.55%	0.05%	N/A	0.77%
I2 CHF H	0.55%	0.05%	N/A	0.83%
I2 EUR H	0.55%	0.05%	N/A	0.81%
I2 GBP H	0.55%	0.05%	N/A	0.83%
IT	0.55%	0.05%	N/A	0.84%
S	N/A	0.01%(21)	N/A	0.10%
S EUR H	N/A	0.01%(21)	N/A	0.11%
S GBP H	N/A	0.01%(21)	N/A	0.11%
S1	0.50%	0.01%(21)	N/A	0.60%
S1 EUR H	0.50%	0.01%(21)	N/A	0.61%
S1 GBP H	0.50%	0.01%(21)	N/A	0.61%
ZT	N/A	N/A	N/A	0.05%
<u>Low Volatility Total Return Equity Portfolio</u>				
Klasse				
A	1.50%	0.05%	N/A	1.89%
A AUD H	1.50%	0.05%	N/A	1.87%
A CAD H	1.50%	0.05%	N/A	1.87%
A EUR H	1.50%	0.05%	N/A	1.87%
A GBP H	1.50%	0.05%	N/A	1.90%
A HKD	1.50%	0.05%	N/A	1.86%
A NZD H	1.50%	0.05%	N/A	1.86%
A PLN H	1.50%	0.05%	N/A	1.87%
A SGD H	1.50%	0.05%	N/A	1.90%
AD	1.50%	0.05%	N/A	1.88%
AD AUD H	1.50%	0.05%	N/A	1.87%
AD CAD H	1.50%	0.05%	N/A	1.83%
AD GBP H	1.50%	0.05%	N/A	1.88%
AD HKD	1.50%	0.05%	N/A	1.90%
AD NZD H	1.50%	0.05%	N/A	1.87%
AD SGD H	1.50%	0.05%	N/A	1.88%
I	0.70%	0.05%	N/A	1.09%
I EUR H	0.70%	0.05%	N/A	1.08%
I PLN H	0.70%	0.05%	N/A	1.08%
S	N/A	0.01%(21)	N/A	0.15%
S1	0.50%	0.01%(21)	N/A	0.65%
S1 JPY H	0.50%	0.01%(21)	N/A	0.65%
<u>Sustainable Global Thematic Credit Portfolio</u>				
Klasse				
A2	0.90%	0.05%	N/A	1.08%
I2	0.45%	0.05%	N/A	0.63%
I2 GBP H	0.45%	0.05%	N/A	0.63%
I2 USD H	0.45%	0.05%	N/A	0.63%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
<u>Sustainable Global Thematic Credit Portfolio (Fortsetzung)</u>				
Klasse				
INN AUD H	0.45%	0.05%	N/A	0.63%
S	N/A	0.01%(21)	N/A	0.15%
S GBP H	N/A	0.01%(21)	N/A	0.15%
S1	0.40%	0.01%(21)	N/A	0.55%
S1 GBP H	0.40%	0.01%(21)	N/A	0.55%
S1 USD H	0.40%	0.01%(21)	N/A	0.55%
Z2	N/A	N/A	N/A	0.05%
<u>Sustainable European Thematic Portfolio</u>				
Klasse				
A	1.25%	0.05%	N/A	1.50%
I	0.625%	0.05%	N/A	0.875%
S	N/A	0.01%(21)	N/A	0.15%
S1	0.575%	0.01%(21)	N/A	0.725%
<u>Event Driven Portfolio</u>				
Klasse				
I	0.80%	0.05%	N/A	1.10%
I EUR H	0.80%	0.05%	N/A	1.09%
S	N/A	0.01%(21)	N/A	0.15%
S1	0.75%	0.01%(21)	N/A	0.87%
S1 EUR H	0.75%	0.01%(21)	N/A	0.90%
S1 SEK H	0.75%	0.01%(21)	N/A	0.90%
SU	0.80%	0.01%(21)	N/A	0.91%
<u>Sustainable All Market Portfolio</u>				
Klasse				
A	1.40%	0.05%	N/A	1.70%
A USD H	1.40%	0.05%	N/A	1.70%
AI USD H	1.40%	0.05%	N/A	1.70%
EI USD H	1.40%	0.05%	1.00%	2.70%
I	0.70%	0.05%	N/A	0.99%
I GBP H	0.70%	0.05%	N/A	0.99%
I USD H	0.70%	0.05%	N/A	0.99%
S	N/A	0.01%(21)	N/A	0.15%
S GBP H	N/A	0.01%(21)	N/A	0.15%
S1	0.60%	0.01%(21)	N/A	0.75%
<u>Arya European Alpha Portfolio</u>				
Klasse				
F	1.00%	0.01%(21)	N/A	1.26%
F CHF H	1.00%	0.01%(21)	N/A	1.26%
F JPY	1.00%	0.01%(21)	N/A	1.26%
I	1.50%	0.05%	N/A	1.83%
S	N/A	0.01%(21)	N/A	0.26%
SU	1.50%	0.01%(21)	N/A	1.76%
SX GBP H	N/A	0.01%(21)	N/A	0.30%
Z	N/A	N/A	N/A	0.05%
Z USD	N/A	N/A	N/A	0.05%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Short Duration Income Portfolio				
Klasse				
A2	1.00%	0.05%	N/A	1.25%
AT	1.00%	0.05%	N/A	1.25%
I2	0.40%	0.05%	N/A	0.70%
I2 EUR H	0.40%	0.05%	N/A	0.70%
I2 GBP H	0.40%	0.05%	N/A	0.70%
IT	0.40%	0.05%	N/A	0.70%
S	N/A	0.01%(21)	N/A	0.15%
S1	0.35%	0.01%(21)	N/A	0.50%

Sustainable Income Portfolio

Klasse				
A2	1.10%	0.05%	N/A	1.40%
AA	1.10%	0.05%	N/A	1.40%
AA AUD H	1.10%	0.05%	N/A	1.40%
AA EUR H	1.10%	0.05%	N/A	1.40%
AA GBP H	1.10%	0.05%	N/A	1.40%
AA RMB H	1.10%	0.05%	N/A	1.40%
AA SGD H	1.10%	0.05%	N/A	1.40%
AT	1.10%	0.05%	N/A	1.40%
AT EUR H	1.10%	0.05%	N/A	1.40%
AT SGD H	1.10%	0.05%	N/A	1.40%
I2	0.55%	0.05%	N/A	0.85%
I2 CHF H	0.55%	0.05%	N/A	0.85%
I2 EUR H	0.55%	0.05%	N/A	0.85%
I2 GBP H	0.55%	0.05%	N/A	0.85%
IT	0.55%	0.05%	N/A	0.85%
S	N/A	0.01%(21)	N/A	0.15%
S1	0.50%	0.01%(21)	N/A	0.65%
S1QG JPY	0.50%	0.01%(21)	N/A	0.65%
S1QG JPY H	0.50%	0.01%(21)	N/A	0.65%

Global Low Carbon Equity Portfolio

Klasse				
I	0.60%	0.05%	N/A	0.90%
I CHF	0.60%	0.05%	N/A	0.90%
I EUR	0.60%	0.05%	N/A	0.90%
I GBP	0.60%	0.05%	N/A	0.90%
S	N/A	0.01%(21)	N/A	0.15%
S1	0.50%	0.01%(21)	N/A	0.65%
S1 EUR	0.50%	0.01%(21)	N/A	0.65%
S1 GBP	0.50%	0.01%(21)	N/A	0.65%

Climate High Income Portfolio

Klasse				
A2	1.20%	0.05%	N/A	1.45%
A2 AUD H	1.20%	0.05%	N/A	1.45%
A2 HKD H	1.20%	0.05%	N/A	1.45%
A2 RMB H	1.20%	0.05%	N/A	1.45%
AA	1.20%	0.05%	N/A	1.45%
AA AUD H	1.20%	0.05%	N/A	1.45%
AA EUR H	1.20%	0.05%	N/A	1.45%
AA HKD H	1.20%	0.05%	N/A	1.45%
AA RMB H	1.20%	0.05%	N/A	1.45%
AT	1.20%	0.05%	N/A	1.45%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
<u>Climate High Income Portfolio (Fortsetzung)</u>				
Klasse				
AT EUR H	1.20%	0.05%	N/A	1.45%
I2	0.60%	0.05%	N/A	0.85%
I2 CHF H	0.60%	0.05%	N/A	0.85%
I2 EUR H	0.60%	0.05%	N/A	0.85%
I2 GBP H	0.60%	0.05%	N/A	0.85%
IT	0.60%	0.05%	N/A	0.85%
S	N/A	0.01%(21)	N/A	0.15%
S1	0.55%	0.01%(21)	N/A	0.70%
S1 EUR H	0.55%	0.01%(21)	N/A	0.70%
S1 GBP H	0.55%	0.01%(21)	N/A	0.70%
<u>Sustainable US Thematic Portfolio</u>				
Klasse				
A	1.50%	0.05%	N/A	1.70%
A AUD H	1.50%	0.05%	N/A	1.71%
A CAD H	1.50%	0.05%	N/A	1.70%
A EUR	1.50%	0.05%	N/A	1.69%
A EUR H	1.50%	0.05%	N/A	1.70%
A GBP H	1.50%	0.05%	N/A	1.67%
A HKD	1.50%	0.05%	N/A	1.70%
A SGD H	1.50%	0.05%	N/A	1.71%
AN(c)	1.50%	0.05%	N/A	1.67%
B	1.50%	0.05%	1.00%	2.69%
C	1.95%	0.05%	N/A	2.15%
C EUR	1.95%	0.05%	N/A	2.15%
C EUR H	1.95%	0.05%	N/A	2.14%
C SGD	1.95%	0.05%	N/A	2.13%
E	1.50%	0.05%	1.00%	2.72%
I	0.70%	0.05%	N/A	0.90%
I EUR	0.70%	0.05%	N/A	0.91%
I EUR H	0.70%	0.05%	N/A	0.91%
I GBP	0.70%	0.05%	N/A	0.92%
I GBP H	0.70%	0.05%	N/A	0.93%
IN	0.70%	0.05%	N/A	0.89%
IN EUR	0.70%	0.05%	N/A	0.90%
INN EUR	0.70%	0.05%	N/A	0.95%
S	N/A	0.01%(21)	N/A	0.04%
S1	0.65%	0.01%(21)	N/A	0.73%
S1 EUR	0.65%	0.01%(21)	N/A	0.73%
S1 GBP	0.65%	0.01%(21)	N/A	0.74%
S1 GBP H	0.65%	0.01%(21)	N/A	0.74%
S1 JPY H	0.65%	0.01%(21)	N/A	0.73%
<u>China Net Zero Solutions Portfolio</u>				
Klasse				
A	1.70%	0.05%	N/A	1.99%
A AUD H	1.70%	0.05%	N/A	1.99%
A EUR	1.70%	0.05%	N/A	1.99%
A EUR H	1.70%	0.05%	N/A	1.99%
A HKD	1.70%	0.05%	N/A	1.99%
A RMB H	1.70%	0.05%	N/A	1.99%
A SGD H	1.70%	0.05%	N/A	1.99%
I	0.90%	0.05%	N/A	1.19%
I AUD H	0.90%	0.05%	N/A	1.19%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
<u>China Net Zero Solutions Portfolio (Fortsetzung)</u>				
Klasse				
I EUR	0.90%	0.05%	N/A	1.19%
I EUR H	0.90%	0.05%	N/A	1.19%
I GBP	0.90%	0.05%	N/A	1.19%
I GBP H	0.90%	0.05%	N/A	1.19%
I HKD	0.90%	0.05%	N/A	1.19%
I RMB H	0.90%	0.05%	N/A	1.19%
I SGD H	0.90%	0.05%	N/A	1.19%
S	N/A	0.01%(21)	N/A	0.15%
S1	0.75%	0.01%(21)	N/A	0.90%
<u>American Multi-Asset Portfolio</u>				
Klasse				
A	1.40%	0.05%	N/A	1.65%
A AUD H	1.40%	0.05%	N/A	1.65%
A EUR	1.40%	0.05%	N/A	1.65%
A EUR H	1.40%	0.05%	N/A	1.65%
A HKD	1.40%	0.05%	N/A	1.65%
A RMB H	1.40%	0.05%	N/A	1.65%
A SGD H	1.40%	0.05%	N/A	1.65%
AD	1.40%	0.05%	N/A	1.65%
AD AUD H	1.40%	0.05%	N/A	1.65%
AD EUR	1.40%	0.05%	N/A	1.65%
AD EUR H	1.40%	0.05%	N/A	1.65%
AD HKD	1.40%	0.05%	N/A	1.65%
AD RMB H	1.40%	0.05%	N/A	1.65%
AD SGD H	1.40%	0.05%	N/A	1.65%
I	0.70%	0.05%	N/A	0.95%
I EUR	0.70%	0.05%	N/A	0.95%
I EUR H	0.70%	0.05%	N/A	0.95%
I GBP	0.70%	0.05%	N/A	0.95%
I GBP H	0.70%	0.05%	N/A	0.95%
I SGD H	0.70%	0.05%	N/A	0.95%
ID	0.70%	0.05%	N/A	0.95%
S	N/A	0.01%(21)	N/A	0.15%
S1	0.60%	0.01%(21)	N/A	0.75%

* Ungeprüft. Jahressätze. Bei der Berechnung der Gesamtkostenquote werden die von der SFAMA am 16. Mai 2008 aufgestellten Richtlinien befolgt.

- (a) Die Anteilklasse wurde am 20. Juli 2021 aufgelöst.
- (b) Die Anteilklasse wurde am 27. April 2022 aufgelöst.
- (c) Die Anteilklasse wurde am 25. März 2022 aufgelöst.
- (d) Die Anteilklasse wurde am 2. November 2021 aufgelöst.
- (e) Die Anteilklasse wurde am 13. Dezember 2021 aufgelöst.
- (f) Die Anteilklasse wurde am 15. Juli 2021 aufgelöst.
- (g) Die Anteilklasse wurde am 30. Juni 2021 aufgelöst.
- (h) Die Anteilklasse wurde am 4. Juni 2021 aufgelöst.
- (i) Die Anteilklasse wurde am 18. Juni 2021 aufgelöst.
- (j) Die Anteilklasse wurde am 7. April 2022 aufgelöst.
- (k) Die Anteilklasse wurde am 5. Oktober 2021 aufgelöst.
- (l) Die Anteilklasse wurde am 24. November 2021 aufgelöst.
- (m) Die Anteilklasse wurde am 14. September 2021 aufgelöst.
- (n) Die Anteilklasse wurde am 14. März 2022 aufgelöst.
- (o) Die Anteilklasse wurde am 12. November 2021 aufgelöst.

- (p) Die Anteilklasse wurde am 31. Dezember 2021 aufgelöst.
- (q) Der letzte Nettoinventarwert wurde am 31. März 2022.
- (r) Die Anteilklasse wurde am 9. März 2022 aufgelöst.
- (s) Die Anteilklasse wurde am 21. Juni 2021 aufgelöst.
- (t) Die Anteilklasse wurde am 20. Dezember 2021 aufgelöst.
- (u) Die Anteilklasse wurde am 17. August 2021 aufgelöst.
- (v) Die Anteilklasse wurde am 20. August 2021 aufgelöst.
- (w) Die Anteilklasse wurde am 20. September 2021 aufgelöst.

Verwaltungsgebühren für den Berichtszeitraum werden zu ihrem tatsächlichen Satz ausgewiesen, der durch Folgendes bestimmt wird:

- (1) 1.80% bis zu \$300,000,000, 1.75% bei über \$300,000,000. Die aufeinander folgenden Gebührenstufen beziehen sich auf das Nettovermögen des Portefeuilles.
- (2) 1.30% bis zu \$300,000,000, 1.25% bei über \$300,000,000. Die aufeinander folgenden Gebührenstufen beziehen sich auf das Nettovermögen des Portefeuilles.
- (3) 2.25% bis zu \$300,000,000, 2.20% bei über \$300,000,000. Die aufeinander folgenden Gebührenstufen beziehen sich auf das Nettovermögen des Portefeuilles.
- (4) 1.00% bis zu \$300,000,000, 0.95% bei über \$300,000,000. Die aufeinander folgenden Gebührenstufen beziehen sich auf das Nettovermögen des Portefeuilles.
- (5) 2.00% bis zu \$300,000,000, 1.75% bei über \$300,000,000. Die aufeinander folgenden Gebührenstufen beziehen sich auf das Nettovermögen des Portefeuilles.
- (6) 2.45% bis zu \$300,000,000, 2.20% bei über \$300,000,000. Die aufeinander folgenden Gebührenstufen beziehen sich auf das Nettovermögen des Portefeuilles.
- (7) 1.20% bis zu \$300,000,000, 0.95% bei über \$300,000,000. Die aufeinander folgenden Gebührenstufen beziehen sich auf das Nettovermögen des Portefeuilles.
- (8) 1.70% bis zu \$1,250,000,000, 1.50% bei über \$1,250,000,000. Die aufeinander folgenden Gebührenstufen beziehen sich auf das Nettovermögen des Portefeuilles.
- (9) 1.20% bis zu \$1,250,000,000, 1.00% bei über \$1,250,000,000. Die aufeinander folgenden Gebührenstufen beziehen sich auf das Nettovermögen des Portefeuilles.
- (10) 2.15% bis zu \$1,250,000,000, 1.95% bei über \$1,250,000,000. Die aufeinander folgenden Gebührenstufen beziehen sich auf das Nettovermögen des Portefeuilles.
- (11) 0.90% bis zu \$1,250,000,000, 0.70% bei über \$1,250,000,000. Die aufeinander folgenden Gebührenstufen beziehen sich auf das Nettovermögen des Portefeuilles.
- (12) 1.55% bis zu \$50,000,000, 1.50% für die nächsten \$50,000,000, 1.40% bei über \$100,000,000. Die aufeinander folgenden Gebührenstufen beziehen sich auf das Nettovermögen des Portefeuilles.
- (13) Geändert während des Geschäftsjahres von 0.20% auf 0.45%, wirksam ab 25. Juni 2021.
- (14) Geändert während des Geschäftsjahres von 1.20% auf 1.10%, wirksam ab 17. November 2021.
- (15) Geändert während des Geschäftsjahres von 0.65% auf 0.55%, wirksam ab 17. November 2021.
- (16) Geändert während des Geschäftsjahres von 0.60% auf 0.55%, wirksam ab 17. November 2021.
- (17) Geändert während des Geschäftsjahres von bis zu 0.55% auf 0.55%, wirksam ab 25. Juni 2021.
- (18) Geändert während des Geschäftsjahres von 0.80% auf 0.75%, wirksam ab 1. April 2022.
- (19) Geändert während des Geschäftsjahres von 1.20% auf 0.95%, wirksam ab nach dem 1. Januar 2022.
- (20) Geändert während des Geschäftsjahres von 0.65% auf 0.40%, wirksam ab nach dem 1. Januar 2022.

Gebühr der Verwaltungsgesellschaft

- (21) Jährliche Gebühr in Höhe von \$50,000 oder 0.01% des tagesdurchschnittlichen NIW, je nachdem welcher Betrag niedriger ist.

Maximale Verwaltungsgebühr gemäß den Angaben im Prospekt des Fonds

- (22) Max. 0.55%
- (23) Max. 1.00%

TABELLE 2
PORTEFEUILLEUMSATZ

AB SICAV I

	Umsatz*
AB SICAV–	
International Health Care Portfolio	(89.88)%
International Technology Portfolio	123.78%
Global Real Estate Securities Portfolio	13.54%
Sustainable Global Thematic Portfolio	(59.07)%
India Growth Portfolio	(0.52)%
Euro High Yield Portfolio	107.08%
US Small and Mid-Cap Portfolio	11.31%
Emerging Markets Multi-Asset Portfolio	85.62%
RMB Income Plus Portfolio	(126.18)%
Short Duration High Yield Portfolio	(20.47)%
Select US Equity Portfolio	293.13%
Global Plus Fixed Income Portfolio	254.80%
Select Absolute Alpha Portfolio	303.39%
Emerging Market Local Currency Debt Portfolio	129.53%
Asia Pacific Local Currency Debt Portfolio	(4.09)%
Emerging Market Corporate Debt Portfolio	47.46%
US High Yield Portfolio	21.71%
Low Volatility Equity Portfolio	(22.72)%
Emerging Markets Low Volatility Equity Portfolio	118.58%
Global Dynamic Bond Portfolio	159.57%
Concentrated US Equity Portfolio	0.81%
Concentrated Global Equity Portfolio	(8.69)%
Global Core Equity Portfolio	73.51%
Asia Income Opportunities Portfolio	80.07%
Global Income Portfolio	(54.13)%
Multi-Strategy Alternative Portfolio	224.45%
European Equity Portfolio	(138.68)%
Eurozone Equity Portfolio	(69.52)%
American Growth Portfolio	(64.22)%
All Market Income Portfolio	26.66%
China A Shares Equity Portfolio	259.75%
China Bond Portfolio	(20.68)%
Financial Credit Portfolio	245.50%
Low Volatility Total Return Equity Portfolio	139.96%
Sustainable Global Thematic Credit Portfolio	122.56%
Sustainable European Thematic Portfolio	42.12%
Event Driven Portfolio	237.06%
Sustainable All Market Portfolio	77.48%
Arya European Alpha Portfolio	413.04%
Short Duration Income Portfolio	116.04%
Sustainable Income Portfolio	75.39%
Global Low Carbon Equity Portfolio	46.40%
Climate High Income Portfolio	44.64%
Sustainable US Thematic Portfolio	(9.15)%
China Net Zero Solutions Portfolio	11.68%
American Multi-Asset Portfolio	(8.18)%

* Ungeprüft.

An die Anteilinhaber von AB SICAV I

Bestätigungsvermerk

Wir haben den Jahresabschluss von AB SICAV I (der „Fonds“) und der einzelnen Portefeuilles geprüft, der aus der Zusammensetzung des Fondsvermögens und dem Wertpapierbestand zum 31. Mai 2022, der Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens für das zu diesem Zeitpunkt abgelaufene Geschäftsjahr und den Anmerkungen zum Jahresabschluss, darunter eine Zusammenfassung der relevanten Bilanzierungsgrundsätze, besteht.

Wir sind der Ansicht, dass der Jahresabschluss in Übereinstimmung mit den gesetzlichen und aufsichtsbehördlichen Vorschriften Luxemburgs für die Erstellung und Präsentation von Jahresabschlüssen eine wahrheitsgetreue und angemessene Darstellung der finanziellen Lage des Fonds und jedes seiner Portefeuilles zum 31. Mai 2022 sowie der Ergebnisse seiner Investitionstätigkeit und der Entwicklung seines Nettovermögens für das zu diesem Zeitpunkt ablaufende Geschäftsjahr liefert.

Grundlage für den Bestätigungsvermerk

Wir haben unsere Abschlussprüfung in Übereinstimmung mit dem Gesetz vom 23. Juli 2016 über die Prüfungstätigkeit (das „Gesetz vom 23. Juli 2016“) und den in Luxemburg von der „Commission de Surveillance du Secteur Financier“ (CSSF) umgesetzten Internationalen Abschlussprüfungsgrundsätzen (ISA) durchgeführt. Unsere Pflichten gemäß dem Gesetz vom 23. Juli 2016 und den ISA, die für Luxemburg von der CSSF umgesetzt wurden, sind im Abschnitt „Pflichten des „Réviseur d'entreprises agréé“ bei der Abschlussprüfung“ in unserem Bericht näher beschrieben. Wir sind gemäß dem vom International Ethics Standards Board for Accountants herausgegebenen Code of Ethics for Professional Accountants, einschließlich der internationalen Unabhängigkeitsstandards, („IESBA-Kodex“) in der von der CSSF in Luxemburg umgesetzten Form in Verbindung mit den für unsere Prüfung des Abschlusses relevanten ethischen Anforderungen von dem Fonds unabhängig und sind unserer sonstigen ethischen Verantwortung gemäß diesen ethischen Anforderungen nachgekommen. Wir halten die uns vorgelegten Belege für eine ausreichende und angemessene Grundlage für unseren Bestätigungsvermerk.

Sonstige Informationen

Der Verwaltungsrat des Fonds (der „Verwaltungsrat“) ist für die sonstigen Informationen verantwortlich. Die sonstigen Informationen umfassen die im Jahresbericht enthaltenen Informationen, jedoch nicht den Abschluss und unseren dazugehörigen Bericht des „Réviseur d'entreprises agréé“.

Unser Bestätigungsvermerk zum Abschluss bezieht sich nicht auf die sonstigen Informationen. Dementsprechend geben wir diesbezüglich keinerlei Art von Prüfungsurteil ab.

In Verbindung mit unserer Prüfung des Abschlusses sind wir dafür verantwortlich, die sonstigen Informationen zu lesen und dabei zu beurteilen, ob die sonstigen Informationen wesentlich im Widerspruch zum Abschluss oder zu unserem bei der Abschlussprüfung erlangten Wissen stehen oder anderweitig wesentlich falsch dargestellt erscheinen. Wenn wir basierend auf der von uns durchgeführten Arbeit zu dem Schluss kommen, dass eine wesentliche falsche Darstellung dieser sonstigen Informationen vorliegt, müssen wir über diese Tatsache berichten. Wir haben diesbezüglich nichts zu berichten.

Pflichten des Verwaltungsrats in Bezug auf den Abschluss

Die Erstellung und die den tatsächlichen Verhältnissen entsprechende Darstellung dieses Abschlusses gemäß den in Luxemburg geltenden gesetzlichen Bestimmungen und Verordnungen zur Erstellung und Darstellung von Abschlüssen liegen in der Verantwortung des Verwaltungsrats, ebenso wie die Einrichtung eines internen Kontrollsystems, das nach Ansicht des Verwaltungsrats des Fonds erforderlich ist, um bei der Erstellung des Abschlusses sicherzustellen, dass dieser frei von wesentlichen falschen Darstellungen ist, unabhängig davon, ob diese aus dolosen Handlungen oder Irrtümern resultieren.

Bei der Erstellung des Abschlusses ist der Verwaltungsrat verantwortlich für die Beurteilung des Fonds und aller seiner Portefeuilles zur Unternehmensfortführung. Dabei muss er Angelegenheiten, die sich auf die Unternehmensfortführung und die Verwendung des Grundsatzes der Unternehmensfortführung beziehen, gegebenenfalls offenlegen, es sei denn, der Verwaltungsrat des Fonds hat die Absicht, den Fonds oder eines seiner Portefeuilles zu liquidieren oder die Geschäftstätigkeit einzustellen, bzw. hat keine realistische Alternative zu diesem Vorgehen.

Pflichten des „Réviseur d'entreprises agréé“ bei der Abschlussprüfung

Das Ziel unserer Prüfung ist es, eine angemessene Sicherheit darüber zu erlangen, ob der Abschluss insgesamt frei von wesentlichen falschen Darstellungen aufgrund von dolosen Handlungen oder Irrtümern ist, und einen Bericht des „Réviseur d'entreprises agréé“ zu erstellen, der unseren Bestätigungsvermerk enthält. Die angemessene Sicherheit stellt einen hohen Grad an Sicherheit dar, ist jedoch keine Garantie dafür, dass bestehende wesentliche falsche Darstellungen bei einer gemäß dem Gesetz vom 23. Juli 2016 und den in Luxemburg von der CSSF umgesetzten ISA durchgeführten Abschlussprüfung immer entdeckt werden. Falsche Darstellungen können durch dolose Handlungen oder Irrtümer entstehen und gelten als wesentlich, wenn vernünftigerweise erwartet werden kann, dass sie einzeln oder insgesamt die wirtschaftlichen Entscheidungen von Nutzern beeinflussen, die auf der Grundlage dieses Abschlusses getroffen werden.

Im Rahmen unserer Abschlussprüfung gemäß dem Gesetz vom 23. Juli 2016 und den in Luxemburg von der CSSF umgesetzten ISA gehen wir während der gesamten Abschlussprüfung nach pflichtgemäßem Ermessen und mit professioneller Skepsis vor. Des Weiteren umfasst unsere Prüfung:

- Die Identifizierung und Beurteilung des Risikos wesentlicher falscher Darstellungen im Abschluss aufgrund von dolosen Handlungen oder Irrtümern, die Planung und Durchführung von Prüfungshandlungen als Reaktion auf diese Risiken und die Erlangung von Prüfungsnachweisen, die als Grundlage für die Erteilung unseres Bestätigungsvermerks ausreichend und angemessen sind. Das Risiko, dass wesentliche falsche Darstellungen aufgrund von dolosen Handlungen nicht entdeckt werden, ist höher als bei wesentlichen falschen Darstellungen, die aus Irrtümern resultieren, da dolose Handlungen geheime Absprachen, Fälschungen, gezielte Auslassungen, falsche Angaben wesentlicher Umstände oder die Umgehung interner Kontrollen beinhalten können.
- Die Erlangung eines Verständnisses der für die Abschlussprüfung relevanten internen Kontrollen, um den Umstän-

den angemessene Prüfungsverfahren zu erarbeiten, jedoch nicht, um eine Meinung über die Wirksamkeit der internen Kontrollen des Fonds abzugeben.

- Die Beurteilung der Angemessenheit der angewandten Rechnungslegungsgrundsätze und der vom Verwaltungsrat vorgenommenen Schätzungen und der damit im Zusammenhang stehenden Offenlegungen.
- Schlussfolgerung, ob der vom Verwaltungsrat bei der Erstellung des Abschlusses angewandte Grundsatz der Unternehmensfortführung angemessen ist und ob auf der Grundlage der erlangten Prüfungsnachweise eine wesentliche Unsicherheit in Bezug auf Ereignisse oder Bedingungen besteht, die die Fähigkeit des Fonds oder eines seiner Portefeuilles zur Fortführung der Unternehmenstätigkeit ernsthaft in Zweifel stellen könnten. Wenn wir zu dem Schluss kommen, dass eine wesentliche Unsicherheit besteht, sind wir verpflichtet, im Bericht des „*Réviseur d'entreprises agréé*“ auf die entsprechenden Offenlegungen im Abschluss hinzuweisen bzw. unseren Bestätigungsvermerk zu ändern, falls die Offenlegungen unangemessen sind. Unsere Schlussfolgerungen basieren auf den bis zum Datum unseres Berichts des „*Réviseur d'entreprises agréé*“ erlangten Prüfungsnachweisen. Zukünftige Ereignisse oder Bedingungen können jedoch dazu führen, dass der Fonds oder eines seiner Portefeuilles (mit Ausnahme der Portefeuilles, bei denen ein Beschluss oder die Absicht zur Schließung besteht) nicht mehr nach dem Grundsatz der Unternehmensfortführung weitergeführt wird. Unsere Schlussfolgerungen basieren auf den bis zum Datum unseres Berichts des „*réviseur d'entreprises agréé*“ erlangten Prüfungsnachweisen. Allerdings können zukünftige Ereignisse oder Bedingungen dazu führen, dass der Fonds oder

eines seiner Portefeuilles nicht mehr fortgeführt werden kann.

- Die Beurteilung der Gesamtdarstellung und Struktur des Abschlusses sowie seines Inhalts, einschließlich der Offenlegungen und der Frage, ob die zugrunde liegenden Transaktionen und Ereignisse im Abschluss so dargestellt sind, dass ein den tatsächlichen Verhältnissen entsprechendes Bild erreicht wird.

Wir kommunizieren mit den mit der Unternehmensführung Beauftragten unter anderem in Bezug auf den geplanten Umfang und den Zeitplan für die Abschlussprüfung sowie bedeutsame Prüfungsfeststellungen, einschließlich eventueller bedeutsamer Mängel im internen Kontrollsystem, die wir während unserer Prüfung entdecken.

Wir geben den mit der Unternehmensführung beauftragten Personen gegenüber zudem eine Erklärung ab, dass wir die relevanten ethischen Anforderungen in Bezug auf die Unabhängigkeit erfüllt haben, und teilen ihnen alle Beziehungen und sonstigen Sachverhalte mit, von denen vernünftigerweise angenommen werden kann, dass sie sich auf unsere Unabhängigkeit auswirken, sowie gegebenenfalls die demgegenüber getroffenen Maßnahmen zur Beseitigung von Bedrohungen der Schutzvorkehrungen.

Ernst & Young
Société anonyme
Cabinet de révision agréé

Kerry Nichol
Luxemburg, 13. September 2022

Wie im Prospekt dargelegt, kann der Anlageverwalter bei der Umsetzung der jeweiligen Anlagestrategie der Portefeuilles einen Teil seiner Vermögensverwaltungsaufgaben an eine oder mehrere seiner 100%igen Tochtergesellschaften (die „verbundenen Unteranlageverwalter“) übertragen. Alle verbundenen Unteranlageverwalter sind zur Erbringung von Anlageverwaltungsdienstleistungen zugelassen, registriert oder besitzen eine entsprechende Genehmigung und unterliegen der Aufsicht durch die zuständige Aufsichtsbehörde.

Für das Geschäftsjahr zum 31. Mai 2022 hat der Anlageverwalter die Anlageverwaltungsdienstleistungen für die nachstehend aufgeführten Portefeuilles an die folgenden verbundenen Unteranlageverwalter übertragen:

AllianceBernstein Limited:

- All Market Income Portfolio
- Concentrated Global Equity Portfolio
- Euro High Yield Portfolio
- European Equity Portfolio
- Eurozone Equity Portfolio
- Financial Credit Portfolio
- Sustainable Global Thematic Credit Portfolio
- Sustainable All Market Portfolio
- Global Dynamic Bond Portfolio
- Global Income Portfolio
- Global Plus Fixed Income Portfolio
- Arya European Alpha Portfolio
- Sustainable Income Portfolio
- American Multi-Asset Portfolio
- Climate High Income Portfolio

AllianceBernstein Australia Limited:

- China A Shares Equity Portfolio
- Emerging Markets Low Volatility Equity Portfolio
- Asia Income Opportunities Portfolio
- Asia Pacific Local Currency Debt Portfolio
- China Bond Portfolio
- Emerging Markets Local Currency Debt Portfolio
- RMB Income Plus Portfolio

AllianceBernstein Hong Kong Limited:

- Asia Income Opportunities Portfolio
- Asia Pacific Local Currency Debt Portfolio
- China A Shares Equity Portfolio
- China Bond Portfolio
- China Net Zero Solutions Portfolio
- Emerging Market Local Currency Debt Portfolio
- Emerging Markets Low Volatility Equity Portfolio
- RMB Income Plus Portfolio
- Emerging Market Corporate Debt Portfolio

AllianceBernstein (Singapore) Ltd.:

- India Growth Portfolio

CPH Capital Fondsmæglerselskab A/S:

- Global Core Equity Portfolio

Finanzinformationen zum Fonds

Der Fonds veröffentlicht Halbjahres- und Jahresberichte, in denen Aufstellungen der Bestände eines jeden Portefeuilles und

deren Marktwerte zum Ende des jeweiligen Halbjahres enthalten sind.

Der Verkaufsprospekt und die Dokumente mit den wesentlichen Anlegerinformationen, Informationen zu Emissions- und Rückkaufpreisen, zum Kauf und Verkauf von Wertpapieren, zur Finanzlage des Fonds und Exemplare der Jahres- und Halbjahresberichte können kostenlos angefordert werden bei:

AllianceBernstein Investor Services, ein Geschäftsbereich von AllianceBernstein (Luxembourg) S.à r.l.
2-4, rue Eugène Ruppert
L-2453 Luxemburg

UniCredit Bank Austria AG
Schottengasse 6-8
1010 Wien
Österreich

BNP Paribas Securities Services
Rue de Loos 25
1000 Brüssel
Belgien

Nordea Bank Danmark A/S
Strandgade 3
DK-0900 Kopenhagen C
Dänemark

Skandinaviska Enskilda Banken AB (publ)
Kungsträdgårdsgatan 8
SE-106 40 Stockholm
Schweden

BNP Paribas Securities Services
3, rue d'Antin
75002 Paris
Frankreich

ODDO BHF Aktiengesellschaft
Bockenheimer Landstraße 10
60323 Frankfurt am Main
Deutschland

AllianceBernstein Hong Kong Limited
39th Floor, One Island East, Taikoo Place,
18 Westlands Road, Quarry Bay
Hongkong

BNP Paribas Securities Services SA, Milan Branch
Via Ansperto 5
Mailand
Italien

Allfunds Bank, S.A. Milan Branch
Via Santa Margherita 7
Mailand
Italien

Société Générale Securities Services S.p.A
Santa Chiara 19
Turin
Italien

Banca Sella Holding S.p.A.
Piazza Gaudenzio Sella 1
I-13900 Biella
Italien

CACEIS Bank Luxembourg, Zweigniederlassung Amsterdam
De Ruyterkade 6
1013 AA Amsterdam
P.O. Box 192
1000 AD Amsterdam
Niederlande

AllianceBernstein (Singapore) Ltd.
One Raffles Quay
#27-11 South Tower
Singapur 048583

AllianceBernstein Investments Taiwan Limited
81F, Taipei 101 Tower
7 Xin Yi Road, Sec. 5, Taipeh, 110
Taiwan

AllianceBernstein Limited
50 Berkeley Street
London W1J 8HA
Großbritannien

Allfunds Bank S.A.
Calle Nuria n° 57
Colonia Mirasierra
28034 Madrid
Spanien

UniCredit Bank Czech Republic and Slovakia, a.s.
Prague 4 – Michle,
Želetavská 1525/1
140 92, Tschechische Republik

Proservice Finteco Spółka z o.o.
(Ehemals Moventum Spółka z o.o.)
Konstruktorska 12A
02-673 Warschau
Polen

Bank Polska Kasa Opieki Spółka Akcyjna
ul. Grzybowska 53/57
00-950 Warschau, Polen

Raiffeisenbank Austria d.d.
Petrinjska 59,
HR-10000 Zagreb
Kroatien

BNP Paribas Securities Services, Paris, succursale de Zurich, wurde von der Eidgenössischen Finanzmarktaufsicht FINMA als Schweizer Vertreter des Fonds zugelassen und fungiert außerdem als Zahlstelle. Der Verkaufsprospekt, die wesentlichen Anlegerinformationen, die Satzung des Fonds, die Jahres- und Halbjahresberichte sowie die Aufstellung der Käufe und Verkäufe, die der Fonds im Laufe des Geschäftsjahres getätigt hat, sind auf einfache Anfrage kostenlos beim Vertreter in der Schweiz, in der Zentrale des Schweizer Vertreters, BNP Paribas Securities Services, Paris, succursale de Zurich, Selnaustrasse 16, CH-8002 Zürich, Schweiz, erhältlich.

Die Veröffentlichungen des Fonds in der Schweiz erfolgen auf www.fundinfo.com. Die Ausgabe- und Rücknahmepreise der Fondsanteile bzw. der NIW je Anteil (mit dem Hinweis „ohne Provisionen“) werden gemeinsam und täglich auf www.fundinfo.com veröffentlicht.

Bitte beachten Sie, dass das International Health Care Portfolio mit Wirkung vom 24. September 2008 CPF-Mitgliedern nicht länger zur Anlage unter Verwendung von CPF-Geldern zur Verfügung steht. Dieses Portefeuille untersteht jedoch weiter den vom CPF-Vorstand Singapur erstellten Anlagerichtlinien (die „CPF-Anlagerichtlinien“), da diese von Zeit zu Zeit vom CPF-Vorstand geändert, ergänzt, neu erlassen oder neu verfasst werden können.

Der Nettoinventarwert der Portefeuilles des Fonds wird täglich auf www.alliancebernstein.com veröffentlicht.

Die Dokumente mit wesentlichen Anlegerinformationen (KIID) des Fonds stehen unter www.alliancebernstein.com/go/kiid zur Verfügung.

Mitteilungen an die Anteilinhaber

Soweit laut Gesetzgebung und anwendbarer Bestimmungen vorgeschrieben, werden Mitteilungen an die *Anteilinhaber im Recueil Electronique des Sociétés et Associations (ehemals „Mémorial“)* sowie in der/den anderen Tageszeitung(en) in den Ländern veröffentlicht, die die Verwaltungsgesellschaft von Zeit zu Zeit festlegen kann.

Veränderungen des Wertpapierbestands

Während des Geschäftsjahres erfolgte Veränderungen des Wertpapierbestands werden den Anteilhabern am Hauptsitz der Verwaltungsgesellschaft kostenlos zur Verfügung gestellt.

Richtlinie zu umstrittenen Waffen

Die Verwaltungsgesellschaft sorgt dafür, dass Unternehmen weltweit auf ihre betriebliche Verwicklung in Tretminen, Streumunition und/oder Uranmunition überprüft werden. Wenn eine solche betriebliche Verwicklung bestätigt wurde, ist es die Richtlinie der Verwaltungsgesellschaft, dem Fonds die Anlage in Wertpapiere, die von solchen Unternehmen begeben werden, nicht zu gestatten.

Value-at-Risk (gefährdeter Wert)

Für OGAWs kann der Value-at-Risk (VaR) auf absoluter oder relativer Basis gemessen werden. Der VaR ist ein verbreitet verwendeter Risikomaßstab für das Verlustrisiko eines bestimmten Portefeuilles an Finanzanlagen. Der Anlageverwalter hat das Gesamtrisiko (Marktrisiko) der Aktienportefeuilles im Geschäftsjahr zum 31. Mai 2022 unter Verwendung des auf

relativer Basis errechneten VaR überwacht (gemäß dem der VaR des jeweiligen Portefeuilles höchstens doppelt so hoch sein darf wie der VaR der jeweiligen Vergleichsgröße). Während des besagten Geschäftsjahres lauteten die Tiefst-, Höchst- und Durchschnittswerte für den VaR der einzelnen Portefeuilles auf relativer Basis gemessen folgendermaßen:

Portfeuille	Vergleichsgröße	Tiefstwert	Höchstwert	Durchschnitt
Emerging Markets Multi-Asset Portfolio	MSCI Emerging Markets	65.18%	94.51%	78.69%
All Market Income Portfolio	50% MSCI World Index / 40% Bloomberg Global High Yield (Hedged USD) / 10% Bloomberg Global Treasuries (Hedged USD)	31.42%	93.16%	70.20%
Sustainable All Market Portfolio	30% MSCI World Index / 30% MSCI World Index (EUR hedged) / 40% Bloomberg Global Aggregate Index (EUR hedged)	18.58%	125.13%	100.61%
American Multi-Asset Portfolio	45% S & P 500 TR Index / 45% Bloomberg US Corporate High Yield Index / 10% Bloomberg US Treasuries Index	52.86%	109.28%	76.95%

Für die Rentenportefeuilles hat der Anlageverwalter das Gesamtrisiko (Marktrisiko) unter Verwendung des auf absoluter Basis errechneten VaR überwacht (wonach der VaR des betreffenden Portefeuilles 20% seines Nettoinventarwerts nicht übersteigen darf).

Während des besagten Geschäftsjahres lauteten die Tiefst-, Höchst- und Durchschnittswerte für den VaR der einzelnen Portefeuilles auf absoluter Basis gemessen folgendermaßen:

Portfeuille	Tiefstwert	Höchstwert	Durchschnitt
Euro High Yield Portfolio	1.33%	6.66%	2.69%
RMB Income Plus Portfolio	1.39%	3.58%	2.05%
Short Duration High Yield Portfolio	1.33%	3.82%	2.03%
Global Plus Fixed Income Portfolio	1.17%	3.30%	1.92%
Select Absolute Alpha Portfolio	3.58%	9.83%	6.18%
Emerging Market Local Currency Debt Portfolio	2.83%	14.50%	7.40%
Asia Pacific Local Currency Debt Portfolio	2.41%	5.29%	3.83%
Emerging Market Corporate Debt Portfolio	1.71%	4.15%	2.41%
US High Yield Portfolio	1.87%	4.31%	2.58%
Global Dynamic Bond Portfolio	0.73%	2.97%	1.62%
Asia Income Opportunities Portfolio	1.59%	5.61%	2.72%
Global Income Portfolio	1.53%	4.89%	2.57%
Multi-Strategy Alternative Portfolio	3.56%	9.61%	6.34%
China Bond Portfolio	1.14%	6.29%	2.41%
Low Volatility Total Return Equity Portfolio	1.73%	3.16%	2.59%
Sustainable Global Thematic Credit Portfolio	1.31%	4.57%	2.92%
Event Driven Portfolio	5.17%	14.37%	9.14%
Arya European Alpha Portfolio	1.48%	6.29%	4.09%
Short Duration Income Portfolio	0.78%	3.17%	1.42%
Sustainable Income Portfolio	1.35%	5.55%	2.23%
Climate High Income Portfolio	1.76%	6.59%	3.18%

Fremdfinanzierung

Für nachstehende Portefeuilles erwartet der Anlageverwalter, dass er keine Bankdarlehen benutzen wird, um die Anlagestrategie des Portefeuilles umzusetzen.

Das erwartete Fremdfinanzierungsniveau wird als Summe der Nominalbeträge der derivativen Finanzinstrumente berechnet, die vom Portfeuille gehalten werden. Laut CSSF-Rundschreiben 11/512 vom 30. Mai 2011 berücksichtigt diese Berechnungsmethode weder die Tatsache, dass ein bestimmtes derivatives Finanzinstrument das Anlagerisiko des Portefeuilles erhöht oder senkt, noch erlaubt sie es, derivative Finanzinstrumente mit umgekehrten Positionen zu verrechnen.

Anleger sollten sich dessen bewusst sein, dass (i) ein höheres erwartetes Fremdfinanzierungsniveau nicht automatisch ein höheres Anlagerisiko impliziert und (ii) dass das oben angegebene erwartete Fremdfinanzierungsniveau überwiegend

die Verwendung von Derivaten zu Absicherungszwecken oder zum effizienten Portfeuillemanagement widerspiegelt. Darüber hinaus kann das tatsächliche Fremdfinanzierungsniveau des Portefeuilles von dem nachstehend genannten erwarteten Fremdfinanzierungsniveau abweichen:

- Euro High Yield Portfolio
20%-250% des Nettoinventarwerts des Portefeuilles
- Emerging Markets Multi-Asset Portfolio
50%-300% des Nettoinventarwerts des Portefeuilles
- RMB Income Plus Portfolio
50%-300% des Nettoinventarwerts des Portefeuilles
- Short Duration High Yield Portfolio
20%-300% des Nettoinventarwerts des Portefeuilles
- Global Plus Fixed Income Portfolio
0%-100% des Nettoinventarwerts des Portefeuilles
- Select Absolute Alpha Portfolio
0%-50% des Nettoinventarwerts des Portefeuilles

- Emerging Market Local Currency Debt Portfolio
20%-300% des Nettoinventarwerts des Portefeuilles
- Asia Pacific Local Currency Debt Portfolio
100%-350% des Nettoinventarwerts des Portefeuilles
- Emerging Market Corporate Debt Portfolio
0%-100% des Nettoinventarwerts des Portefeuilles
- US High Yield Portfolio
20%-100% des Nettoinventarwerts des Portefeuilles
- Global Dynamic Bond Portfolio
100%-200% des Nettoinventarwerts des Portefeuilles
- Asia Income Opportunities Portfolio
0%-100% des Nettoinventarwerts des Portefeuilles
- Global Income Portfolio
0%-400% des Nettoinventarwerts des Portefeuilles
- Multi-Strategy Alternative Portfolio
300%-1000% des Nettoinventarwerts des Portefeuilles
- All Market Income Portfolio
0%-350% des Nettoinventarwerts des Portefeuilles
- China Bond Portfolio
0%-100% des Nettoinventarwerts des Portefeuilles
- Low Volatility Total Return Equity Portfolio
0%-200% des Nettoinventarwerts des Portefeuilles
- Sustainable Global Thematic Credit Portfolio
0%-200% des Nettoinventarwerts des Portefeuilles
- Event Driven Portfolio
200%-500% des Nettoinventarwerts des Portefeuilles
- Sustainable All Market Portfolio
0%-200% des Nettoinventarwerts des Portefeuilles
- Arya European Alpha Portfolio
100%-400% des Nettoinventarwerts des Portefeuilles
- Short Duration Income Portfolio
0%-250% des Nettoinventarwerts des Portefeuilles
- Sustainable Income Portfolio
0%-400% des Nettoinventarwerts des Portefeuilles
- Climate High Income Portfolio
0%-250% des Nettoinventarwerts des Portefeuilles
- American Multi-Asset Portfolio
0%-350% des Nettoinventarwerts des Portefeuilles

Infolge der Verwendung des Summe-der-Nominalbeträge-Ansatzes betrug die durchschnittliche Fremdfinanzierung der Portefeuilles im Geschäftsjahr zum 31. Mai 2022:

Portefeuille	Fremd-finanzierung
Euro High Yield Portfolio	18.24%
Emerging Markets Multi-Asset Portfolio	136.89%
RMB Income Plus Portfolio	120.35%
Short Duration High Yield Portfolio	28.05%
Global Plus Fixed Income Portfolio	105.17%
Select Absolute Alpha Portfolio	3.49%
Emerging Market Local Currency Debt Portfolio	414.62%
Asia Pacific Local Currency Debt Portfolio	135.74%
Emerging Market Corporate Debt Portfolio	15.26%
US High Yield Portfolio	27.24%
Global Dynamic Bond Portfolio	208.46%
Asia Income Opportunities Portfolio	26.10%

Portefeuille	Fremd-finanzierung
Global Income Portfolio	263.83%
Multi-Strategy Alternative Portfolio	445.71%
All Market Income Portfolio	124.84%
China Bond Portfolio	0.00%
Low Volatility Total Return Equity Portfolio	102.58%
Sustainable Global Thematic Credit Portfolio	102.44%
Event Driven Portfolio	309.97%
Sustainable All Market Portfolio	58.72%
Arya European Alpha Portfolio	156.07%
Short Duration Income Portfolio	51.63%
Sustainable Income Portfolio	48.44%
Climate High Income Portfolio	67.22%
American Multi-Asset Portfolio	19.86%

Für die unten aufgeführten Portefeuilles hat der Anlageverwalter den Commitment-Ansatz gemäß CSSF-Rundschreiben 11/512 vom 30. Mai 2011 angewendet, um das Gesamtrisiko (Marktrisiko) zu überwachen, das sich aus der Verwendung von derivativen Finanzinstrumenten ergibt. Folglich wird das Netto-Derivatrisiko, das aus Derivattransaktionen sowie Barmitteln und anderen Anlagen entsteht, dem NIW des Portefeuilles weitgehend entsprechen.

Infolge der Verwendung des Commitment-Ansatzes betrug die durchschnittliche Fremdfinanzierung der Portefeuilles im Geschäftsjahr zum 31. Mai 2022:

Portefeuille	Fremd-finanzierung
International Health Care Portfolio	0.00%
International Technology Portfolio	0.00%
Global Real Estate Securities Portfolio	3.30%
Sustainable Global Thematic Portfolio	13.50%
India Growth Portfolio	0.01%
US Small and Mid-Cap Portfolio	0.00%
Select US Equity Portfolio	0.00%
Low Volatility Equity Portfolio	4.06%
Emerging Markets Low Volatility Equity Portfolio	0.00%
Concentrated US Equity Portfolio	0.00%
Concentrated Global Equity Portfolio	7.90%
Global Core Equity Portfolio	0.00%
European Equity Portfolio	7.15%
Eurozone Equity Portfolio	0.02%
American Growth Portfolio	0.00%
China A Shares Equity Portfolio	0.02%
Financial Credit Portfolio	1.93%
Sustainable European Thematic Portfolio	16.46%
Global Low Carbon Equity Portfolio	2.76%
Sustainable US Thematic Portfolio	0.00%
China Net Zero Solutions Portfolio	0.00%

Vergütung

Vom 1. Januar 2021 bis zum 31. Dezember 2021 (der „Referenzzeitraum“) belief sich der Gesamtbetrag der Vergütung, die

– in Barmitteln und/oder beschränkt handelbaren Wertpapieren
– von AllianceBernstein (Luxembourg) S.à r.l. (die „Gesellschaft“) an ihre gesamte Belegschaft (die während des Referenz-

renzzeitraums im Durchschnitt aus 91 Mitarbeitern bestand, einschließlich ihrer Zweigniederlassung) gezahlt wurde, auf EUR 15,739,379.

Insbesondere war der oben genannte Gesamtbetrag der im Referenzzeitraum gezahlten Vergütung folgendermaßen in eine feste und eine variable Vergütung unterteilt:

- Feste Vergütung: EUR 9,478,588
- Variable Vergütung: EUR 6,260,791

Es werden keine auf der Performance des Fonds basierenden Gebühren oder Gewinnbeteiligungen für die Vergütung von Mitarbeitern der Gesellschaft verwendet.

Während des Referenzzeitraums wurde von dem Fonds und/oder der Gesellschaft keine Vergütung an die identifizierte Belegschaft des Anlageverwalters gezahlt.

Im Referenzzeitraum belief sich der Gesamtbetrag der an die identifizierte Belegschaft gezahlten Bezüge, die während des Referenzzeitraums aus 9 Mitarbeitern bestand, auf EUR 1,665,756 (wie folgt aufgeteilt: feste Vergütung EUR 1,159,995 variable Vergütung EUR 505,761, was weniger als 30% der Gesamtvergütung entspricht).

Die oben genannten Mitarbeiter setzen sich aus den folgenden Personengruppen zusammen: a) Mitglieder der Geschäftslei-

tung (während des Berichtszeitraums: drei), b) Mitarbeiter der Verwaltungsgesellschaft, deren Handlungen sich wesentlich auf das Risikoprofil der Verwaltungsgesellschaft auswirken können oder die in die Vergütungsgruppe der leitenden Angestellten und Risikoträger fallen (während des Berichtszeitraums: vier) und c) Mitarbeiter mit Kontrollfunktionen (während des Berichtszeitraums: zwei).

Bitte beachten Sie, dass die vorstehend genannten Zahlen für alle von der Gesellschaft bereitgestellten Dienstleistungen gelten und keine Aufschlüsselung auf Fondsebene darstellen.

Detaillierte Informationen zu den finanziellen und nicht finanziellen Kriterien der Vergütungspolitik und -praxis, zum Entscheidungsfindungsprozess bei der Festlegung der Vergütungspolitik sowie zum Zusammenhang zwischen Bezahlung und Leistung sind im Vergütungsbericht auf der Website von AB Global verfügbar: www.alliancebernstein.com/go/remuneration_policy

Während des Referenzzeitraums wurde eine Überprüfung der Vergütungspolitik und ihrer Umsetzung vorgenommen, wobei keine Unregelmäßigkeiten aufgedeckt wurden. Schliesslich wurde während des Referenzzeitraums keine wesentliche Änderung an der Vergütungspolitik in ihrer ursprünglich vorgesehenen Form vorgenommen.

PEA-Fähigkeit (Plan d’Epargne en Actions)

Der Plan d’Epargne en Actions („PEA“) ist ein französischer Steuersparplan, der es in Frankreich ansässigen Personen ermöglicht, von bestimmten Steuerbefreiungen für Investitionen in europäische Aktien zu profitieren. Ein PEA-fähiger Fonds muss mindestens 75% seiner Vermögenswerte permanent in PEA-fähige aktienbezogene Wertpapiere (ausgenommen Wandelanleihen) von Unternehmen investieren, die in einem Mitgliedstaat der Europäischen Union oder in Island und Norwegen ansässig sind und der Körperschaftssteuer oder einer vergleichbaren Steuer unterliegen.

Im Geschäftsjahr zum 31. Mai 2022 investierte das folgende Portefeuille überwiegend in PEA-fähige aktienbezogene Wertpapiere. Der durchschnittliche tägliche Prozentsatz der Anlage in diese Wertpapiere stellt sich wie folgt dar:

Portefeuille	Täglicher Durchschnitt (%)
Eurozone Equity Portfolio	96.59%

Verordnung über Wertpapierfinanzierungsgeschäfte

Die Security Financing Transaction Regulation (die „SFTR“) legt neue Anforderungen für Wertpapierfinanzierungsgeschäfte und Total-Return-Swaps fest.

Wertpapierfinanzierungsgeschäft wird in Artikel 3(11) des SFTR folgendermaßen definiert:

- ein Pensionsgeschäft/umgekehrtes Pensionsgeschäft;
- Wertpapier- oder Rohstoffleihe;
- ein Kaufs-/Rückverkaufsgeschäft oder Verkaufs-/Rückkaufsgeschäft; oder
- ein Margenleihgeschäft.

Während des Geschäftsjahres zum 31. Mai 2022 hatte der Fonds Wertpapierleihgeschäfte, Total-Return-Swaps (TRS) und umgekehrte Pensionsgeschäfte abgeschlossen, die als Instrumententyp unter die SFT-Verordnung fallen.

Allgemeine Angaben

Zum 31. Mai 2022 belief sich das Vermögen über alle Wertpapierfinanzierungsgeschäfte, Total-Return-Swaps und umgekehrten Pensionsgeschäfte hinweg auf folgende Beträge:

International Technology Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	\$2,708,435	0.23%	0.23%

Global Real Estate Securities Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	\$468,797	1.06%	1.06%

Sustainable Global Thematic Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	\$24,060,114	0.70%	0.78%

Emerging Markets Multi-Asset Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	\$1,241,267	0.16%	0.17%

Low Volatility Equity Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	\$43,195,311	0.90%	0.95%

Concentrated Global Equity Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	\$7,793,966	1.51%	1.60%

Global Core Equity Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	\$31,014,105	2.34%	2.36%

European Equity Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	€306,208	0.05%	0.05%

Eurozone Equity Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	€1,330,791	0.22%	0.24%

Sustainable All Market Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	€141,250	0.14%	0.19%

Emerging Markets Multi-Asset Portfolio

Art der Anlage	Betrag	% des NIW
Total-Return-Swaps	\$5,349,426	0.67%

Short Duration High Yield Portfolio

Art der Anlage	Betrag	% des NIW
Total-Return-Swaps	\$(124,755)	(0.01)%

US High Yield Portfolio

Art der Anlage	Betrag	% des NIW
Total-Return-Swaps	\$(138,350)	(0.09)%

Global Income Portfolio

Art der Anlage	Betrag	% des NIW
Total-Return-Swaps	\$58,067	0.05%

Multi-Strategy Alternative Portfolio

Art der Anlage	Betrag	% des NIW
Total-Return-Swaps	\$777,371	1.34%

All Market Income Portfolio

Art der Anlage	Betrag	% des NIW
Total-Return-Swaps	\$22,433,405	1.49%

Event Driven Portfolio

Art der Anlage	Betrag	% des NIW
Total-Return-Swaps	\$(466,995)	(0.18)%

Global Income Portfolio

Art der Anlage	Betrag	% des NIW
Umgekehrte Pensionsgeschäfte	\$19,289,045	18.09%

Short Duration Income Portfolio

Art der Anlage	Betrag	% des NIW
Umgekehrte Pensionsgeschäfte	\$14,652,375	15.49%

Angaben zur Wiederverwendung von Sicherheiten

Während des Geschäftsjahres zum 31. Mai 2022 wurden keine Sicherheiten wiederverwendet.

Während des Geschäftsjahres wurden keine Barsicherheiten reinvestiert.

Angaben zur Konzentration

Zum 31. Mai 2022 waren Folgende die zehn größten Emittenten der bezüglich sämtlicher Wertpapierfinanzierungsgeschäfte, Total-Return-Swaps und umgekehrter Pensionsgeschäfte erhaltenen Sicherheitswertpapiere:

Wertpapierleihe**International Technology Portfolio**

Nr.	Sicherheitsemittenten	Betrag
1	US-Regierung	\$2,964,233
2	Regierung des Vereinigten Königreichs	\$650,675
3	Französische Regierung	\$28

Global Real Estate Securities Portfolio

Nr.	Sicherheitsemittenten	Betrag
1	Französische Regierung	\$270,325
2	US-Regierung	\$66,022
3	Niederländische Regierung	\$62,606
4	Deutsche Regierung	\$62,042
5	Schwedische Regierung	\$36,495

Sustainable Global Thematic Portfolio

Nr.	Sicherheitsemittenten	Betrag
1	US-Regierung	\$12,633,797
2	Französische Regierung	\$12,633,630
3	Niederländische Regierung	\$212

Emerging Markets Multi-Asset Portfolio

Nr.	Sicherheitsemittenten	Betrag
1	US-Regierung	\$391,019
2	Niederländische Regierung	\$334,202
3	Deutsche Regierung	\$298,910
4	Regierung des Vereinigten Königreichs	\$153,419
5	Französische Regierung	\$136,452

Low Volatility Equity Portfolio

Nr.	Sicherheitsemitenten	Betrag
1	Französische Regierung	\$13,380,845
2	Niederländische Regierung	\$13,096,566
3	Regierung des Vereinigten Königreichs	\$7,655,853
4	US-Regierung	\$4,392,122
5	Schwedische Regierung	\$4,391,877
6	Deutsche Regierung	\$2,751,086

Concentrated Global Equity Portfolio

Nr.	Sicherheitsemitenten	Betrag
1	Niederländische Regierung	\$2,985,164
2	US-Regierung	\$2,984,842
3	Regierung des Vereinigten Königreichs	\$1,445,297
4	Deutsche Regierung	\$876,885

Global Core Equity Portfolio

Nr.	Sicherheitsemitenten	Betrag
1	US-Regierung	\$10,490,437
2	Französische Regierung	\$9,444,598
3	Deutsche Regierung	\$8,973,823
4	Schwedische Regierung	\$3,099,845
5	Niederländische Regierung	\$814,222

European Equity Portfolio

Nr.	Sicherheitsemitenten	Betrag
1	Französische Regierung	€178,547
2	US-Regierung	€58,606
3	Schwedische Regierung	€58,603
4	Niederländische Regierung	€15,393
5	Deutsche Regierung	€14,444

Eurozone Equity Portfolio

Nr.	Sicherheitsemitenten	Betrag
1	Französische Regierung	€605,726
2	US-Regierung	€387,596
3	Niederländische Regierung	€168,819
4	Schwedische Regierung	€106,579
5	Regierung des Vereinigten Königreichs	€90,270
6	Deutsche Regierung	€45,944

Sustainable All Market Portfolio

Nr.	Sicherheitsemitenten	Betrag
1	Niederländische Regierung	€83,318
2	Regierung des Vereinigten Königreichs	€53,410
3	Deutsche Regierung	€11,641

Total-Return-Swaps

Zum 31. Mai 2022 wurden keine Wertpapiersicherheiten für Total-Return-Swaps erhalten.

Umgekehrte Pensionsgeschäfte

Zum 31. Mai 2022 wurden keine Wertpapiersicherheiten für umgekehrte Pensionsgeschäfte erhalten.

Zum 31. Mai 2022 waren Folgende die zehn größten Gegenparteien bezüglich sämtlicher Wertpapierfinanzierungsgeschäfte, Total-Return-Swaps und umgekehrter Pensionsgeschäfte:

International Technology Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	Morgan Stanley	\$2,708,435

Global Real Estate Securities Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	Merrill Lynch	\$278,096
	2	JPMorgan Chase	\$190,701

Sustainable Global Thematic Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	Credit Suisse	\$24,060,114

Emerging Markets Multi-Asset Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	UBS AG	\$527,151
	2	BNP Paribas	\$328,445
	3	Merrill Lynch	\$238,455
	4	Citigroup Global Markets Limited	\$147,216

Low Volatility Equity Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	JPMorgan Chase	\$22,948,168
	2	Citigroup Global Markets Limited	\$20,247,143

Concentrated Global Equity Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	UBS AG	\$7,793,966

Global Core Equity Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	JPMorgan Chase	\$16,197,124
	2	BNP Paribas	\$14,816,981

European Equity Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	JPMorgan Chase	€306,208

Eurozone Equity Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	JPMorgan Chase	€556,893
	2	Credit Suisse	€535,164
	3	Citigroup Global Markets Limited	€238,734

Sustainable All Market Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	Citigroup Global Markets Limited	€141,250

Emerging Markets Multi-Asset Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Total-Return-Swaps	1	Goldman Sachs	\$5,349,426

Short Duration High Yield Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Total-Return-Swaps	1	BNP Paribas	\$(34,999)
	2	Morgan Stanley	\$(89,756)

US High Yield Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Total-Return-Swaps	1	BNP Paribas	\$(38,813)
	2	Morgan Stanley	\$(99,537)

Global Income Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Total-Return-Swaps	1	Morgan Stanley	\$58,067

Multi-Strategy Alternative Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Total-Return-Swaps	1	Bank of America	\$296,137
	2	Goldman Sachs	\$229,970
	3	Barclays	\$158,562
	4	Morgan Stanley	\$79,025
	5	JPMorgan Chase	\$13,677

All Market Income Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Total-Return-Swaps	1	Bank of America	\$21,420,251
	2	JPMorgan Chase	\$1,117,185
	3	Morgan Stanley	\$(30,016)
	4	Goldman Sachs	\$(74,015)

Event Driven Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Total-Return-Swaps	1	Morgan Stanley	\$619,061
	2	Goldman Sachs	\$(1,086,056)

Global Income Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Umgekehrte Pensionsgeschäfte	1	JPMorgan Chase	\$19,289,045

Short Duration Income Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Umgekehrte Pensionsgeschäfte	1	JPMorgan Chase	\$14,652,375

Verwahrung der erhaltenen Sicherheiten

Wertpapierleihe

Zum 31. Mai 2022 hielten vier Depotbanken die folgenden erhaltenen Sicherheiten:

International Technology Portfolio

Depotbank	Art der Sicherheit	Betrag
Federal Reserve	Wertpapiersicherheit	\$2,964,233
Euroclear	Wertpapiersicherheit	\$650,703

Global Real Estate Securities Portfolio

Depotbank	Art der Sicherheit	Betrag
Euroclear	Wertpapiersicherheit	\$431,468
Federal Reserve	Wertpapiersicherheit	\$66,022

Sustainable Global Thematic Portfolio

Depotbank	Art der Sicherheit	Betrag
Euroclear	Wertpapiersicherheit	\$12,633,842
Federal Reserve	Wertpapiersicherheit	\$12,633,797

Emerging Markets Multi-Asset Portfolio

Depotbank	Art der Sicherheit	Betrag
Euroclear	Wertpapiersicherheit	\$508,351
Federal Reserve	Wertpapiersicherheit	\$391,019
Clearstream	Wertpapiersicherheit	\$261,213
CREST	Wertpapiersicherheit	\$153,419

Low Volatility Equity Portfolio

Depotbank	Art der Sicherheit	Betrag
Euroclear	Wertpapiersicherheit	\$33,620,374
CREST	Wertpapiersicherheit	\$7,655,853
Federal Reserve	Wertpapiersicherheit	\$4,392,122

Concentrated Global Equity Portfolio

Depotbank	Art der Sicherheit	Betrag
Clearstream	Wertpapiersicherheit	\$3,862,049
Federal Reserve	Wertpapiersicherheit	\$2,984,842
CREST	Wertpapiersicherheit	\$1,445,297

Global Core Equity Portfolio

Depotbank	Art der Sicherheit	Betrag
Euroclear	Wertpapiersicherheit	\$22,332,488
Federal Reserve	Wertpapiersicherheit	\$10,490,437

European Equity Portfolio

Depotbank	Art der Sicherheit	Betrag
Euroclear	Wertpapiersicherheit	€266,987
Federal Reserve	Wertpapiersicherheit	€58,606

Eurozone Equity Portfolio

Depotbank	Art der Sicherheit	Betrag
Euroclear	Wertpapiersicherheit	€927,068
Federal Reserve	Wertpapiersicherheit	€387,596
CREST	Wertpapiersicherheit	€90,270

Sustainable All Market Portfolio

Depotbank	Art der Sicherheit	Betrag
Euroclear	Wertpapiersicherheit	€94,959
CREST	Wertpapiersicherheit	€53,410

Total-Return-Swaps

Zum 31. Mai 2022 hielt eine Depotbank die folgenden erhaltenen Sicherheiten:

Emerging Markets Multi-Asset Portfolio

Depotbank	Art der Sicherheit	Betrag*
Brown Brothers Harriman	Barsicherheit	\$470,000

Multi-Strategy Alternative Portfolio

Depotbank	Art der Sicherheit	Betrag*
Brown Brothers Harriman	Barsicherheit	\$407,000

All Market Income Portfolio

Depotbank	Art der Sicherheit	Betrag*
Brown Brothers Harriman	Barsicherheit	\$22,529,000

Event Driven Portfolio

Depotbank	Art der Sicherheit	Betrag*
Brown Brothers Harriman	Barsicherheit	\$569,000

* Ein Teil der Sicherheit bezieht sich auf Derivate, die nicht unter die SFTR fallen.

Umgekehrte Pensionsgeschäfte

Zum 31. Mai 2022 wurden keine Wertpapiersicherheiten für umgekehrte Pensionsgeschäfte erhalten.

Verwahrung der gewährten Sicherheiten

Total-Return-Swaps

Zum 31. Mai 2022 beläuft sich Anteil der Sicherheiten, der in separaten, gepoolten oder sonstigen Konten gehalten wird, auf Folgendes:

Emerging Markets Multi-Asset Portfolio

	%
Separate Konten	0%
Gepoolte Konten	0%
Sonstige	100%

Multi-Strategy Alternative Portfolio

	%
Separate Konten	0%
Gepoolte Konten	0%
Sonstige	100%

All Market Income Portfolio

	%
Separate Konten	0%
Gepoolte Konten	0%
Sonstige	100%

Event Driven Portfolio

	%
Separate Konten	0%
Gepoolte Konten	0%
Sonstige	100%

Umgekehrte Pensionsgeschäfte

Global Income Portfolio

	%
Separate Konten	0%
Gepoolte Konten	0%
Sonstige	100%

Short Duration Income Portfolio

	%
Separate Konten	0%
Gepoolte Konten	0%
Sonstige	100%

Erträge/Kosten

Zum 31. Mai 2022 belaufen sich die Erträge und Kosten für alle Arten von Wertpapierfinanzierungsgeschäften, Total-Return-Swaps und umgekehrten Pensionsgeschäften auf Folgendes:

Wertpapierleihe

International Health Care Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$120,020	80%
Für dritte Partei	\$30,005	20%

International Technology Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$202,908	80%
Für dritte Partei	\$50,727	20%

Global Real Estate Securities Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$1,676	80%
Für dritte Partei	\$419	20%

Sustainable Global Thematic Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$605,890	80%
Für dritte Partei	\$151,473	20%

US Small and Mid-Cap Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$30	80%
Für dritte Partei	\$8	20%

Emerging Markets Multi-Asset Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$33,140	80%
Für dritte Partei	\$8,285	20%

Select US Equity Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$7,842	80%
Für dritte Partei	\$1,961	20%

Select Absolute Alpha Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$12,177	80%
Für dritte Partei	\$3,044	20%

Low Volatility Equity Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$789,226	80%
Für dritte Partei	\$197,307	20%

Emerging Markets Low Volatility Equity Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$18,281	80%
Für dritte Partei	\$4,570	20%

Concentrated Global Equity Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$42,032	80%
Für dritte Partei	\$10,508	20%

Global Core Equity Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$267,751	80%
Für dritte Partei	\$66,938	20%

Multi-Strategy Alternative Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$3,230	80%
Für dritte Partei	\$808	20%

European Equity Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	€176,393	80%
Für dritte Partei	€44,098	20%

Eurozone Equity Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	€202,439	80%
Für dritte Partei	€50,610	20%

Sustainable All Market Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	€637	80%
Für dritte Partei	€159	20%

Sustainable US Thematic Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$3,034	80%
Für dritte Partei	\$759	20%

*Total-Return-Swaps***Emerging Markets Multi-Asset Portfolio**

Erträge*	Betrag	% der Gesamterträge**
Für den Fonds	\$3,722,743	100%
Kosten*	Betrag	% der Gesamterträge**
Für den Fonds	\$30,966,436	100%

Short Duration High Yield Portfolio

Erträge*	Betrag	% der Gesamterträge**
Für den Fonds	\$80,903	100%
Kosten*	Betrag	% der Gesamterträge**
Für den Fonds	\$229,705	100%

US High Yield Portfolio

Erträge*	Betrag	% der Gesamterträge**
Für den Fonds	\$89,726	100%
Kosten*	Betrag	% der Gesamterträge**
Für den Fonds	\$254,738	100%

Global Income Portfolio

Erträge*	Betrag	% der Gesamterträge**
Für den Fonds	\$271,394	100%
Kosten*	Betrag	% der Gesamterträge**
Für den Fonds	\$170,717	100%

Multi-Strategy Alternative Portfolio

Erträge*	Betrag	% der Gesamterträge**
Für den Fonds	\$7,789,604	100%
Kosten*	Betrag	% der Gesamterträge**
Für den Fonds	\$6,568,147	100%

All Market Income Portfolio

Erträge*	Betrag	% der Gesamterträge**
Für den Fonds	\$41,992,948	100%
Kosten*	Betrag	% der Gesamterträge**
Für den Fonds	\$50,924,765	100%

Event Driven Portfolio

Erträge*	Betrag	% der Gesamterträge**
Für den Fonds	\$10,553,344	100%
Kosten*	Betrag	% der Gesamterträge**
Für den Fonds	\$11,668,712	100%

Umgekehrte Pensionsgeschäfte

Global Income Portfolio

Erträge*	Betrag	% der Gesamterträge**
Für den Fonds	\$0	100%
Kosten*	Betrag	% der Gesamterträge**
Für den Fonds	\$50,178	100%

Short Duration Income Portfolio

Erträge*	Betrag	% der Gesamterträge**
Für den Fonds	\$1,342	100%
Kosten*	Betrag	% der Gesamterträge**
Für den Fonds	\$28,919	100%

* Die Erträge (Kosten) werden während des Berichtszeitraums als realisierte Gewinne (Verluste), Veränderung der unrealisierten Gewinne (Verluste) und erhaltene (gezahlte) Zinsen auf Total-Return-Swaps und umgekehrte Pensionsgeschäfte verbucht.

** Alle Renditen aus OTC-Derivatgeschäften fließen dem Portefeuille zu und unterliegen keinen Gewinnaufteilungsvereinbarungen.

Zusammenfassende Transaktionsangaben

Zum 31. Mai 2022 besitzen die verschiedenen Wertpapierfinanzierungsgeschäfte, Total-Return-Swaps und umgekehrten Pensionsgeschäfte folgende Fälligkeiten:

Wertpapierleihe

International Technology Portfolio

Fälligkeit	Betrag
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$0
Ein bis drei Monate	\$0
Drei Monate bis ein Jahr	\$0
Über ein Jahr	\$0
Offene Fälligkeit	\$2,708,435

Global Real Estate Securities Portfolio

Fälligkeit	Betrag
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$0
Ein bis drei Monate	\$0
Drei Monate bis ein Jahr	\$0
Über ein Jahr	\$0
Offene Fälligkeit	\$468,797

Sustainable Global Thematic Portfolio

Fälligkeit	Betrag
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$0
Ein bis drei Monate	\$0
Drei Monate bis ein Jahr	\$0
Über ein Jahr	\$0
Offene Fälligkeit	\$24,060,114

Emerging Markets Multi-Asset Portfolio

Fälligkeit	Betrag
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$0
Ein bis drei Monate	\$0
Drei Monate bis ein Jahr	\$0
Über ein Jahr	\$0
Offene Fälligkeit	\$1,241,267

Low Volatility Equity Portfolio

Fälligkeit	Betrag
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$0
Ein bis drei Monate	\$0
Drei Monate bis ein Jahr	\$0
Über ein Jahr	\$0
Offene Fälligkeit	\$43,195,311

Concentrated Global Equity Portfolio

Fälligkeit	Betrag
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$0
Ein bis drei Monate	\$0
Drei Monate bis ein Jahr	\$0
Über ein Jahr	\$0
Offene Fälligkeit	\$7,793,966

Global Core Equity Portfolio

<u>Fälligkeit</u>	<u>Betrag</u>
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$0
Ein bis drei Monate	\$0
Drei Monate bis ein Jahr	\$0
Über ein Jahr	\$0
Offene Fälligkeit	\$31,014,105

European Equity Portfolio

<u>Fälligkeit</u>	<u>Betrag</u>
Weniger als ein Tag	€0
Ein Tag bis eine Woche	€0
Eine Woche bis ein Monat	€0
Ein bis drei Monate	€0
Drei Monate bis ein Jahr	€0
Über ein Jahr	€0
Offene Fälligkeit	€306,208

Eurozone Equity Portfolio

<u>Fälligkeit</u>	<u>Betrag</u>
Weniger als ein Tag	€0
Ein Tag bis eine Woche	€0
Eine Woche bis ein Monat	€0
Ein bis drei Monate	€0
Drei Monate bis ein Jahr	€0
Über ein Jahr	€0
Offene Fälligkeit	€1,330,791

Sustainable All Market Portfolio

<u>Fälligkeit</u>	<u>Betrag</u>
Weniger als ein Tag	€0
Ein Tag bis eine Woche	€0
Eine Woche bis ein Monat	€0
Ein bis drei Monate	€0
Drei Monate bis ein Jahr	€0
Über ein Jahr	€0
Offene Fälligkeit	€141,250

*Total-Return-Swaps***Emerging Markets Multi-Asset Portfolio**

<u>Fälligkeit</u>	<u>Betrag</u>
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$0
Ein bis drei Monate	\$0
Drei Monate bis ein Jahr	\$257,410
Über ein Jahr	\$5,092,016
Offene Fälligkeit	\$0

Short Duration High Yield Portfolio

<u>Fälligkeit</u>	<u>Betrag</u>
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$(89,756)
Ein bis drei Monate	\$0
Drei Monate bis ein Jahr	\$(34,999)
Über ein Jahr	\$0
Offene Fälligkeit	\$0

US High Yield Portfolio

<u>Fälligkeit</u>	<u>Betrag</u>
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$(99,537)
Ein bis drei Monate	\$0
Drei Monate bis ein Jahr	\$(38,813)
Über ein Jahr	\$0
Offene Fälligkeit	\$0

Global Income Portfolio

<u>Fälligkeit</u>	<u>Betrag</u>
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$58,067
Ein bis drei Monate	\$0
Drei Monate bis ein Jahr	\$0
Über ein Jahr	\$0
Offene Fälligkeit	\$0

Multi-Strategy Alternative Portfolio

<u>Fälligkeit</u>	<u>Betrag</u>
Weniger als ein Tag	\$13,677
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$(40,696)
Ein bis drei Monate	\$415,858
Drei Monate bis ein Jahr	\$388,532
Über ein Jahr	\$0
Offene Fälligkeit	\$0

All Market Income Portfolio

<u>Fälligkeit</u>	<u>Betrag</u>
Weniger als ein Tag	\$1,479,176
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$(96,626)
Ein bis drei Monate	\$0
Drei Monate bis ein Jahr	\$21,050,855
Über ein Jahr	\$0
Offene Fälligkeit	\$0

Event Driven Portfolio

<u>Fälligkeit</u>	<u>Betrag</u>
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$0
Ein bis drei Monate	\$619,061
Drei Monate bis ein Jahr	\$0
Über ein Jahr	\$(1,086,056)
Offene Fälligkeit	\$0

Umgekehrte Pensionsgeschäfte

Global Income Portfolio

<u>Fälligkeit</u>	<u>Betrag</u>
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$0
Ein bis drei Monate	\$0
Drei Monate bis ein Jahr	\$0
Über ein Jahr	\$0
Offene Fälligkeit	\$19,289,045

Short Duration Income Portfolio

<u>Fälligkeit</u>	<u>Betrag</u>
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$0
Ein bis drei Monate	\$0
Drei Monate bis ein Jahr	\$0
Über ein Jahr	\$0
Offene Fälligkeit	\$14,652,375

Zum 31. Mai 2022 kommen folgende Abrechnungs- und Clearing-Mechanismen für Wertpapierfinanzierungsgeschäfte, Total-Return-Swaps und umgekehrte Pensionsgeschäfte zum Einsatz:

Wertpapierleihe

International Technology Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Drei Parteien	\$2,708,435

Global Real Estate Securities Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Drei Parteien	\$468,797

Sustainable Global Thematic Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Drei Parteien	\$24,060,114

Emerging Markets Multi-Asset Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Drei Parteien	\$1,241,267

Low Volatility Equity Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Drei Parteien	\$43,195,311

Concentrated Global Equity Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Drei Parteien	\$7,793,966

Global Core Equity Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Drei Parteien	\$31,014,105

European Equity Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Drei Parteien	€306,208

Eurozone Equity Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Drei Parteien	€1,330,791

Sustainable All Market Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Drei Parteien	€141,250

Total-Return-Swaps

Emerging Markets Multi-Asset Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Bilateral	\$5,349,426

Short Duration High Yield Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Bilateral	\$(124,755)

US High Yield Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Bilateral	\$(138,350)

Global Income Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Bilateral	\$58,067

Multi-Strategy Alternative Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Bilateral	\$777,371

All Market Income Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Bilateral	\$22,433,405

Event Driven Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Bilateral	\$(466,995)

*Umgekehrte Pensionsgeschäfte***Global Income Portfolio**

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Bilateral	\$19,289,045

Short Duration Income Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Bilateral	\$14,652,375

Die zusammenfassenden Transaktionsangaben für Sicherheitenpositionen (einschließlich Barmittel), die zum 31. Mai 2022 für sämtliche Wertpapierfinanzierungsgeschäfte, Total-Return-Swaps und umgekehrte Pensionsgeschäfte erhalten wurden, lauten folgendermaßen:

Wertpapierleihe
International Technology Portfolio

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Morgan Stanley & Co. International PLC	Britische Staatsanleihe (Gilt) 2.50%, 07/17/2024	\$650,675	AA	>1 Jahr	£	Vereinigte Staaten
Morgan Stanley & Co. International PLC	US-amerikanische Schatzanweisung 3.13%, 11/15/2028	\$650,661	AA+	>1 Jahr	\$	Vereinigte Staaten
Morgan Stanley & Co. International PLC	US-amerikanische Schatzanweisung 1.88%, 02/28/2029	\$650,654	AA+	>1 Jahr	\$	Vereinigte Staaten
Morgan Stanley & Co. International PLC	US-amerikanische Schatzanweisung 0.13%, 01/15/2032	\$650,638	AA+	>1 Jahr	\$	Vereinigte Staaten
Morgan Stanley & Co. International PLC	US-amerikanische Schatzanweisung 1.25%, 11/30/2026	\$650,622	AA+	>1 Jahr	\$	Vereinigte Staaten
Morgan Stanley & Co. International PLC	US-amerikanische Schatzanweisung 0.38%, 07/15/2025	\$361,496	AA+	>1 Jahr	\$	Vereinigte Staaten
Morgan Stanley & Co. International PLC	US-amerikanische Schatzanweisung 0.25%, 01/15/2025	\$85	AA+	>1 Jahr	\$	Vereinigte Staaten
Morgan Stanley & Co. International PLC	US-amerikanische Schatzanweisung 0.25%, 07/15/2029	\$77	AA+	>1 Jahr	\$	Vereinigte Staaten
Morgan Stanley & Co. International PLC	Französische Staatsanleihe 0.25%, 11/25/2026	\$15	AA	>1 Jahr	€	Vereinigte Staaten
Morgan Stanley & Co. International PLC	Französische Staatsanleihe 0.00%, 11/25/2030	\$13	AA	>1 Jahr	€	Vereinigte Staaten

* Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Global Real Estate Securities Portfolio

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Merrill Lynch	Französische Staatsanleihe 2.75%, 10/25/2027	\$53,049	AA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Deutsche Staatsanleihe 0.00%, 08/15/2031	\$53,046	AAA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Französische Staatsanleihe 0.00%, 11/25/2029	\$53,045	AA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Französische Staatsanleihe 2.25%, 05/25/2024	\$53,036	AA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Niederländische Staatsanleihe 0.25%, 07/15/2025	\$53,020	AAA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.70%, 07/25/2030	\$36,499	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.00%, 02/25/2025	\$36,499	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 2.63%, 02/15/2029	\$36,498	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	Schweizer Staatsanleihe 4.00%, 04/08/2028	\$36,495	AAA	>1 Jahr	CHF	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.00%, 02/25/2024	\$30,710	AA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	US-amerikanische Schatzanweisung 2.13%, 03/31/2024	\$29,524	AA+	>1 Jahr	\$	Vereinigte Staaten

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
JPMorgan Chase	Niederländische Staatsanleihe 0.75%, 07/15/2028	\$9,586	AAA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihe 0.50%, 02/15/2026	\$8,996	AAA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.75%, 11/25/2028	\$7,487	AA	>1 Jahr	€	Vereinigte Staaten

* Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Sustainable Global Thematic Portfolio

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Credit Suisse	Französische Staatsanleihe 2.10%, 07/25/2023	\$4,548,094	AA	>1 Jahr	€	Schweiz
Credit Suisse	US-amerikanische Schatzanweisung 2.75%, 05/31/2023	\$4,548,084	AA+	>1 Jahr	\$	Schweiz
Credit Suisse	Französische Staatsanleihe 0.50%, 05/25/2029	\$4,547,978	AA	>1 Jahr	€	Schweiz
Credit Suisse	US-amerikanische Schatzanweisung 0.13%, 05/31/2023	\$4,547,964	AA+	>1 Jahr	\$	Schweiz
Credit Suisse	Französische Staatsanleihe 0.10%, 03/01/2028	\$3,537,505	AA	>1 Jahr	€	Schweiz
Credit Suisse	US-amerikanische Schatzanweisung 0.13%, 01/15/2023	\$3,537,392	AA+	3 Monate bis 1 Jahr	\$	Schweiz
Credit Suisse	US-amerikanische Schatzanweisung 0.75%, 04/30/2026	\$357	AA+	>1 Jahr	\$	Schweiz
Credit Suisse	Niederländische Staatsanleihe 2.25%, 07/15/2022	\$212	AAA	1 Monat bis 3 Monate	€	Schweiz
Credit Suisse	Französische Staatsanleihe 1.75%, 05/25/2023	\$53	AA	3 Monate bis 1 Jahr	€	Schweiz

* Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Emerging Markets Multi-Asset Portfolio

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
UBS AG	Niederländische Staatsanleihe 0.00%, 07/15/2030	\$100,953	AAA	>1 Jahr	€	Schweiz
UBS AG	US-amerikanische Schatzanweisung 0.63%, 07/31/2026	\$100,952	AA+	>1 Jahr	\$	Schweiz
UBS AG	Niederländische Staatsanleihe 0.00%, 01/15/2026	\$100,950	AAA	>1 Jahr	€	Schweiz
UBS AG	US-amerikanische Schatzanweisung 1.63%, 05/15/2031	\$100,930	AA+	>1 Jahr	\$	Schweiz
UBS AG	Britische Staatsanleihe (Gilt) 2.75%, 09/07/2024	\$97,754	AA	>1 Jahr	£	Schweiz
BNP Paribas	Deutsche Staatsanleihe 0.00%, 02/15/2030	\$62,245	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Deutsche Staatsanleihe 0.00%, 02/15/2028	\$62,241	AAA	>1 Jahr	€	Frankreich
BNP Paribas	US-amerikanische Schatzanweisung 0.38%, 09/15/2024	\$61,951	AA+	>1 Jahr	\$	Frankreich
UBS AG	Deutsche Staatsanleihe 5.63%, 01/04/2028	\$59,309	AAA	>1 Jahr	€	Schweiz
BNP Paribas	Deutsche Staatsanleihe 0.00%, 01/04/2027	\$57,498	AAA	>1 Jahr	€	Frankreich

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
BNP Paribas	US-amerikanische Schatzanweisung 2.13%, 05/31/2026	\$55,845	AA+	>1 Jahr	\$	Frankreich
BNP Paribas	US-amerikanische Schatzanweisung 1.50%, 02/15/2030	\$46,027	AA+	>1 Jahr	\$	Frankreich
Merrill Lynch	Französische Staatsanleihe 2.75%, 10/25/2027	\$45,486	AA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Deutsche Staatsanleihe 0.00%, 08/15/2031	\$45,485	AAA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Französische Staatsanleihe 0.00%, 11/25/2029	\$45,484	AA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Französische Staatsanleihe 2.25%, 05/25/2024	\$45,477	AA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Niederländische Staatsanleihe 0.25%, 07/15/2025	\$45,462	AAA	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Niederländische Staatsanleihe 0.00%, 01/15/2029	\$27,834	AAA	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Niederländische Staatsanleihe 0.00%, 07/15/2030	\$27,834	AAA	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Britische Staatsanleihe (Gilt) 0.13%, 03/22/2029	\$27,833	AA	>1 Jahr	£	Vereinigte Staaten
Citigroup Global Markets Limited	Britische Staatsanleihe (Gilt) 2.50%, 07/17/2024	\$27,832	AA	>1 Jahr	£	Vereinigte Staaten
Citigroup Global Markets Limited	Niederländische Schatzanweisungen 0.00%, 11/23/2022	\$25,483	AAA	3 Monate bis 1 Jahr	€	Vereinigte Staaten
Merrill Lynch	US-amerikanische Schatzanweisung 2.13%, 03/31/2024	\$25,314	AA+	>1 Jahr	\$	Vereinigte Staaten
Citigroup Global Markets Limited	Deutsche unverzinsliche Schatzanweisungen 0.00%, 07/20/2022	\$12,132	AAA	1 Monat bis 3 Monate	€	Vereinigte Staaten
Citigroup Global Markets Limited	Niederländische Staatsanleihe 7.50%, 01/15/2023	\$5,686	AAA	3 Monate bis 1 Jahr	€	Vereinigte Staaten
BNP Paribas	Französische Staatsanleihe 0.10%, 03/01/2026	\$3	AA	>1 Jahr	€	Frankreich
BNP Paribas	Französische Staatsanleihe 0.00%, 11/25/2030	\$2	AA	>1 Jahr	€	Frankreich

* Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Low Volatility Equity Portfolio

Gegenpartei	Art der Sicherheit	Betrag*	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
JPMorgan Chase	Französische Staatsanleihe 0.70%, 07/25/2030	\$4,392,166	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.00%, 02/25/2025	\$4,392,164	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 2.63%, 02/15/2029	\$4,392,076	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	Schweizer Staatsanleihe 4.00%, 04/08/2028	\$4,391,877	AAA	>1 Jahr	CHF	Vereinigte Staaten
Citigroup Global Markets Limited	Niederländische Staatsanleihe 0.00%, 07/15/2030	\$3,828,131	AAA	>1 Jahr	€	Vereinigte Staaten

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Citigroup Global Markets Limited	Niederländische Staatsanleihe 0.00%, 01/15/2029	\$3,828,121	AAA	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Britische Staatsanleihe (Gilt) 0.13%, 03/22/2029	\$3,828,042	AA	>1 Jahr	£	Vereinigte Staaten
Citigroup Global Markets Limited	Britische Staatsanleihe (Gilt) 2.50%, 07/17/2024	\$3,827,811	AA	>1 Jahr	£	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.00%, 02/25/2024	\$3,695,553	AA	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Niederländische Schatzanweisungen 0.00%, 11/23/2022	\$3,504,740	AAA	3 Monate bis 1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Deutsche unverzinsliche Schatzanweisungen 0.00%, 07/20/2022	\$1,668,594	AAA	1 Monat bis 3 Monate	€	Vereinigte Staaten
JPMorgan Chase	Niederländische Staatsanleihe 0.75%, 07/15/2028	\$1,153,593	AAA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihe 0.50%, 02/15/2026	\$1,082,492	AAA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.75%, 11/25/2028	\$900,910	AA	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Niederländische Staatsanleihe 7.50%, 01/15/2023	\$781,981	AAA	3 Monate bis 1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.00%, 03/25/2025	\$52	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 1.50%, 02/15/2030	\$46	AA+	>1 Jahr	\$	Vereinigte Staaten

* Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Concentrated Global Equity Portfolio

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
UBS AG	Niederländische Staatsanleihe 0.00%, 07/15/2030	\$1,492,592	AAA	>1 Jahr	€	Schweiz
UBS AG	US-amerikanische Schatzanweisung 0.63%, 07/31/2026	\$1,492,578	AA+	>1 Jahr	\$	Schweiz
UBS AG	Niederländische Staatsanleihe 0.00%, 01/15/2026	\$1,492,572	AAA	>1 Jahr	€	Schweiz
UBS AG	US-amerikanische Schatzanweisung 1.63%, 05/15/2031	\$1,492,264	AA+	>1 Jahr	\$	Schweiz
UBS AG	Britische Staatsanleihe (Gilt) 2.75%, 09/07/2024	\$1,445,297	AA	>1 Jahr	£	Schweiz
UBS AG	Deutsche Staatsanleihe 5.63%, 01/04/2028	\$876,885	AAA	>1 Jahr	€	Schweiz

* Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Global Core Equity Portfolio

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
JPMorgan Chase	Französische Staatsanleihe 0.70%, 07/25/2030	\$3,100,049	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.00%, 02/25/2025	\$3,100,048	AA	>1 Jahr	€	Vereinigte Staaten

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
JPMorgan Chase	US-amerikanische Schatzanweisung 2.63%, 02/15/2029	\$3,099,988	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	Schweizer Staatsanleihe 4.00%, 04/08/2028	\$3,099,845	AAA	>1 Jahr	CHF	Vereinigte Staaten
BNP Paribas	Deutsche Staatsanleihe 0.00%, 02/15/2030	\$2,808,056	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Deutsche Staatsanleihe 0.00%, 02/15/2028	\$2,807,838	AAA	>1 Jahr	€	Frankreich
BNP Paribas	US-amerikanische Schatzanweisung 0.38%, 09/15/2024	\$2,794,744	AA+	>1 Jahr	\$	Frankreich
JPMorgan Chase	Französische Staatsanleihe 0.00%, 02/25/2024	\$2,608,371	AA	>1 Jahr	€	Vereinigte Staaten
BNP Paribas	Deutsche Staatsanleihe 0.00%, 01/04/2027	\$2,593,892	AAA	>1 Jahr	€	Frankreich
BNP Paribas	US-amerikanische Schatzanweisung 2.13%, 05/31/2026	\$2,519,293	AA+	>1 Jahr	\$	Frankreich
BNP Paribas	US-amerikanische Schatzanweisung 1.50%, 02/15/2030	\$2,076,371	AA+	>1 Jahr	\$	Frankreich
JPMorgan Chase	Niederländische Staatsanleihe 0.75%, 07/15/2028	\$814,222	AAA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihe 0.50%, 02/15/2026	\$764,037	AAA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.75%, 11/25/2028	\$635,875	AA	>1 Jahr	€	Vereinigte Staaten
BNP Paribas	Französische Staatsanleihe 0.10%, 03/01/2026	\$124	AA	>1 Jahr	€	Frankreich
BNP Paribas	Französische Staatsanleihe 0.00%, 11/25/2030	\$94	AA	>1 Jahr	€	Frankreich
JPMorgan Chase	Französische Staatsanleihe 0.00%, 03/25/2025	\$37	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 1.50%, 02/15/2030	\$32	AA+	>1 Jahr	\$	Vereinigte Staaten
BNP Paribas	US-amerikanische Schatzanweisung 0.00%, 08/15/2027	\$9	AA+	>1 Jahr	\$	Frankreich

* Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

European Equity Portfolio

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
JPMorgan Chase	Französische Staatsanleihe 0.70%, 07/25/2030	€58,607	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.00%, 02/25/2025	€58,607	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 2.63%, 02/15/2029	€58,605	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	Schweizer Staatsanleihe 4.00%, 04/08/2028	€58,603	AAA	>1 Jahr	CHF	Vereinigte Staaten

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
JPMorgan Chase	Französische Staatsanleihe 0.00%, 02/25/2024	€49,311	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Niederländische Staatsanleihe 0.75%, 07/15/2028	€15,393	AAA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihe 0.50%, 02/15/2026	€14,444	AAA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.75%, 11/25/2028	€12,021	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.00%, 03/25/2025	€1	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 1.50%, 02/15/2030	€1	AA+	>1 Jahr	\$	Vereinigte Staaten

* Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Eurozone Equity Portfolio

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
JPMorgan Chase	Französische Staatsanleihe 0.70%, 07/25/2030	€106,588	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.00%, 02/25/2025	€106,586	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 2.63%, 02/15/2029	€106,584	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	Schweizer Staatsanleihe 4.00%, 04/08/2028	€106,579	AAA	>1 Jahr	CHF	Vereinigte Staaten
Credit Suisse	Französische Staatsanleihe 2.10%, 07/25/2023	€101,162	AA	>1 Jahr	€	Schweiz
Credit Suisse	US-amerikanische Schatzanweisung 2.75%, 05/31/2023	€101,162	AA+	>1 Jahr	\$	Schweiz
Credit Suisse	Französische Staatsanleihe 0.50%, 05/25/2029	€101,160	AA	>1 Jahr	€	Schweiz
Credit Suisse	US-amerikanische Schatzanweisung 0.13%, 05/31/2023	€101,159	AA+	>1 Jahr	\$	Schweiz
JPMorgan Chase	Französische Staatsanleihe 0.00%, 02/25/2024	€89,681	AA	>1 Jahr	€	Vereinigte Staaten
Credit Suisse	Französische Staatsanleihe 0.10%, 03/01/2028	€78,684	AA	>1 Jahr	€	Schweiz
Credit Suisse	US-amerikanische Schatzanweisung 0.13%, 01/15/2023	€78,682	AA+	3 Monate bis 1 Jahr	\$	Schweiz
Citigroup Global Markets Limited	Niederländische Staatsanleihe 0.00%, 01/15/2029	€45,138	AAA	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Niederländische Staatsanleihe 0.00%, 07/15/2030	€45,137	AAA	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Britische Staatsanleihe (Gilt) 0.13%, 03/22/2029	€45,136	AA	>1 Jahr	£	Vereinigte Staaten
Citigroup Global Markets Limited	Britische Staatsanleihe (Gilt) 2.50%, 07/17/2024	€45,134	AA	>1 Jahr	£	Vereinigte Staaten
Citigroup Global Markets Limited	Niederländische Schatzanweisungen 0.00%, 11/23/2022	€41,324	AAA	3 Monate bis 1 Jahr	€	Vereinigte Staaten

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
JPMorgan Chase	Niederländische Staatsanleihe 0.75%, 07/15/2028	€27,995	AAA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihe 0.50%, 02/15/2026	€26,269	AAA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.75%, 11/25/2028	€21,863	AA	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Deutsche unverzinsliche Schatzanweisungen 0.00%, 07/20/2022	€19,675	AAA	1 Monat bis 3 Monate	€	Vereinigte Staaten
Citigroup Global Markets Limited	Niederländische Staatsanleihe 7.50%, 01/15/2023	€9,220	AAA	3 Monate bis 1 Jahr	€	Vereinigte Staaten
Credit Suisse	US-amerikanische Schatzanweisung 0.75%, 04/30/2026	€8	AA+	>1 Jahr	\$	Schweiz
Credit Suisse	Niederländische Staatsanleihe 2.25%, 07/15/2022	€5	AAA	1 Monat bis 3 Monate	€	Schweiz
JPMorgan Chase	Französische Staatsanleihe 0.00%, 03/25/2025	€1	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 1.50%, 02/15/2030	€1	AA+	>1 Jahr	\$	Vereinigte Staaten
Credit Suisse	Französische Staatsanleihe 1.75%, 05/25/2023	€1	AA	3 Monate bis 1 Jahr	€	Schweiz

* Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Sustainable All Market Portfolio

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Citigroup Global Markets Limited	Niederländische Staatsanleihe 0.00%, 01/15/2029	€26,707	AAA	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Niederländische Staatsanleihe 0.00%, 07/15/2030	€26,706	AAA	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Britische Staatsanleihe (Gilt) 0.13%, 03/22/2029	€26,706	AA	>1 Jahr	£	Vereinigte Staaten
Citigroup Global Markets Limited	Britische Staatsanleihe (Gilt) 2.50%, 07/17/2024	€26,704	AA	>1 Jahr	£	Vereinigte Staaten
Citigroup Global Markets Limited	Niederländische Schatzanweisungen 0.00%, 11/23/2022	€24,450	AAA	3 Monate bis 1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Deutsche unverzinsliche Schatzanweisungen 0.00%, 07/20/2022	€11,641	AAA	1 Monat bis 3 Monate	€	Vereinigte Staaten
Citigroup Global Markets Limited	Niederländische Staatsanleihe 7.50%, 01/15/2023	€5,455	AAA	3 Monate bis 1 Jahr	€	Vereinigte Staaten

* Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Total-Return-Swaps

Emerging Markets Multi-Asset Portfolio

Gegenpartei	Art der Sicherheit	Betrag*	Qualität**	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Goldman Sachs	Barmittel	\$470,000	N/A	N/A	\$	Vereinigte Staaten

* Ein Teil der Sicherheit bezieht sich auf Derivate, die nicht unter die SFTR fallen.

** Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Multi-Strategy Alternative Portfolio

Gegenpartei	Art der Sicherheit	Betrag*	Qualität**	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Goldman Sachs	Barmittel	\$407,000	N/A	N/A	\$	Vereinigte Staaten

* Ein Teil der Sicherheit bezieht sich auf Derivate, die nicht unter die SFTR fallen.

** Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

All Market Income Portfolio

Gegenpartei	Art der Sicherheit	Betrag*	Qualität**	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Bank of America	Barmittel	\$22,529,000	N/A	N/A	\$	Vereinigte Staaten

* Ein Teil der Sicherheit bezieht sich auf Derivate, die nicht unter die SFTR fallen.

** Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Event Driven Portfolio

Gegenpartei	Art der Sicherheit	Betrag*	Qualität**	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Morgan Stanley	Barmittel	\$569,000	N/A	N/A	\$	Vereinigte Staaten

* Ein Teil der Sicherheit bezieht sich auf Derivate, die nicht unter die SFTR fallen.

** Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Die zusammenfassenden Transaktionsangaben für Sicherheitspositionen (einschließlich Barmittel), die zum 31. Mai 2022 für sämtliche Wertpapierfinanzierungsgeschäfte, Total-Return-Swaps und umgekehrte Pensionsgeschäfte gewährt wurden, lauten folgendermaßen:

*Total-Return-Swaps***Emerging Markets Multi-Asset Portfolio**

Gegenpartei	Art der Sicherheit	Betrag*	Qualität**	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Goldman Sachs	Barmittel	\$2,054,400	N/A	N/A	\$	Vereinigte Staaten

* Ein Teil der Sicherheit bezieht sich auf Derivate, die nicht unter die SFTR fallen.

** Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Multi-Strategy Alternative Portfolio

Gegenpartei	Art der Sicherheit	Betrag*	Qualität**	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Goldman Sachs	Barmittel	\$8,370,770	N/A	N/A	\$	Vereinigte Staaten
Morgan Stanley	Barmittel	\$2,053,800	N/A	N/A	\$	Vereinigte Staaten
Goldman Sachs	US-Schatzwechsel, 0.00%, 07/14/2022	\$1,483,510	AA+	1 Monat bis 3 Monate	\$	Vereinigte Staaten
JPMorgan Chase	Barmittel	\$1,213,300	N/A	N/A	\$	Vereinigte Staaten
Goldman Sachs	US-Schatzwechsel, 0.00%, 12/29/2022	\$1,178,771	AA+	3 Monate bis 1 Jahr	\$	Vereinigte Staaten

* Ein Teil der Sicherheit bezieht sich auf Derivate, die nicht unter die SFTR fallen.

** Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

All Market Income Portfolio

Gegenpartei	Art der Sicherheit	Betrag*	Qualität**	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
JPMorgan Chase	US-Schatzanweisung, 0.625%, 08/15/2030	\$1,863,260	AA+	>1 Jahr	\$	Vereinigte Staaten
Morgan Stanley	US-Schatzanweisung, 0.375%, 01/31/2026	\$1,234,959	AA+	>1 Jahr	\$	Vereinigte Staaten

Gegenpartei	Art der Sicherheit	Betrag*	Qualität**	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Goldman Sachs	US-Schatzanweisung, 0.375%, 01/31/2026	\$1,010,004	AA+	>1 Jahr	\$	Vereinigte Staaten
Morgan Stanley	Barmittel	\$456,000	N/A	N/A	\$	Vereinigte Staaten
Morgan Stanley	US-Schatzanweisung, 1.625%, 08/15/2029	\$319,414	AA+	>1 Jahr	\$	Vereinigte Staaten

* Ein Teil der Sicherheit bezieht sich auf Derivate, die nicht unter die SFTR fallen.

** Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Event Driven Portfolio

Gegenpartei	Art der Sicherheit	Betrag*	Qualität**	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Goldman Sachs	Barmittel	\$46,972,963	N/A	N/A	\$	Vereinigte Staaten
Morgan Stanley	Barmittel	\$11,878,073	N/A	N/A	\$	Vereinigte Staaten

* Ein Teil der Sicherheit bezieht sich auf Derivate, die nicht unter die SFTR fallen.

** Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Umgekehrte Pensionsgeschäfte

Global Income Portfolio

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
JPMorgan Chase	US-Schatzanleihen, 6.00%, 02/15/2026	\$5,554,687	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-Schatzanleihen, 6.75%, 08/15/2026	\$4,152,938	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-Schatzanleihen, 6.50%, 11/15/2026	\$3,756,560	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-Schatzanleihen, 6.00%, 02/15/2026	\$3,221,719	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-Schatzanleihen, 6.75%, 08/15/2026	\$2,307,188	AA+	>1 Jahr	\$	Vereinigte Staaten

* Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Short Duration Income Portfolio

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
JPMorgan Chase	US-Schatzanleihen, 6.00%, 02/15/2026	\$9,442,969	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-Schatzanleihen, 6.75%, 08/15/2026	\$4,960,453	AA+	>1 Jahr	\$	Vereinigte Staaten

* Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Nachhaltigkeitsbezogene Offenlegungen

1) Art. 9 der Offenlegungsverordnung

Die folgenden Portfolios verfolgen neben ihren Bemühungen, ihre jeweiligen Anlageziele zu erreichen, ein nachhaltiges Investitionsziel im Sinne von Artikel 9 der Verordnung 2019/2088:

- Climate High Income Portfolio
- Sustainable All Market Portfolio
- Sustainable Climate Solutions Portfolio
- Sustainable Emerging Market Debt Portfolio

- Sustainable European Thematic Portfolio
- Sustainable Global Thematic Portfolio
- Sustainable Global Thematic Credit Portfolio
- Sustainable Income Portfolio
- Sustainable US Thematic Portfolio

Während des Referenzzeitraums erreichte jedes der Portfolios dieses Ziel durch Anlagen, die zu ökologischen und/oder sozialen Zielen beitragen, unter der Voraussetzung, dass die entsprechenden Anlagen keines der geltenden ökologischen und/oder sozialen Ziele erheblich beeinträchtigen und dass die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden („nachhaltige Anlagen“).

Im Rahmen des Anlageprozesses hat AB die folgenden Indikatoren herangezogen, um die Nachhaltigkeitsauswirkungen der Portfolios insgesamt zu bestimmen:

- Nachhaltigkeitsfaktoren, einschließlich Chancen und Risiken, wie im Stewardship-Ansatz von AB dargelegt. Weitere Informationen zum Stewardship-Ansatz von AB finden Sie in den Abschnitten zu den verantwortungsbewussten Anlagen unter: [ABGlobalStewardship.pdf](#) ([alliancebernstein.com](#));
- Emittenten, die zum Erreichen einer oder mehrerer der Ziele der Vereinten Nationen für nachhaltige Entwicklung (UN Sustainable Development Goals, SDGs) beitragen oder, im Falle des Climate High Income Portfolio, auf andere Weise an den langfristigen Zielen des Pariser Übereinkommens zur globalen Erwärmung ausgerichtet sind; und
- Zusammenarbeit mit Emittenten, um sie zu ermutigen, Maßnahmen zu ergreifen, die zu besseren Ergebnissen in Bezug auf ökologische, soziale und Governance-Ziele führen können.

Darüber hinaus erfüllen einige der nachhaltigen Anlagen der Portfolios die Anforderungen an ökologisch nachhaltige Anlagen im Sinne der Verordnung 2020/852 („Taxonomie-Verordnung“) und/oder stellen ermöglichende Tätigkeiten und Übergangstätigkeiten im Sinne der Taxonomie-Verordnung dar (zusammen als „Taxonomie-konforme Anlage(n)“ bezeichnet).

Im Referenzzeitraum trugen die Taxonomie-konformen Anlagen der Portfolios zu den folgenden Umweltzielen bei:

- Klimaschutz; und
- Anpassung an den Klimawandel.

Obwohl die Portfolios größtenteils vor der Taxonomie-Verordnung zusammengestellt und aufgelegt wurden, umfasst der Anlageprozess von AB, insbesondere über den Ansatz „Sustainable Thematic“ und „Climate High Income“ und den Stewardship-Ansatz von AB, dennoch Aspekte, die in der Taxonomie-Verordnung enthalten sind oder diesen im Wesentlichen ähneln. Tatsächlich hat AB, wie im Prospekt beschrieben, im Rahmen des Anlageprozesses Themen und Unterthemen aus den UN SDGs und/oder dem Pariser Übereinkommen identifiziert, und einige dieser Themen haben Ähnlichkeit mit der in der Taxonomie-Verordnung beschriebenen Anpassung an den Klimawandel und dem Klimaschutz.

Während des Referenzzeitraums investierten die Portfolios den folgenden Prozentsatz ihres gesamten investierten Vermögens in Taxonomie-konforme Anlagen sowie ermöglichende Tätigkeiten und Übergangstätigkeiten.

Die nachstehenden Prozentsätze basieren auf öffentlich verfügbaren Daten, die derzeit sehr begrenzt sind und daher kein reales Bild der Taxonomie-konformen Anlagen sowie der ermöglichenden Tätigkeiten und Übergangstätigkeiten der einzelnen Portfolios bieten. Sobald mehr Daten zur Verfügung stehen, werden die unten genannten Prozentsätze voraussichtlich steigen.

Da für grüne Anleihen nur Schätzungen verfügbar sind, wurden grüne Anleihen in der Berechnungsmethode für den nachstehenden Prozentsatz nicht berücksichtigt. Staatsanleihen wurden ausgeschlossen.

Name des Portfolios	Taxonomie-konforme Anlagen	Ermöglichende Tätigkeiten und Übergangstätigkeiten
Climate High Income Portfolio	6%	0%
Sustainable All Market Portfolio	9%	0%
Sustainable Climate Solutions Portfolio	27%	0%
Sustainable Emerging Market Debt Portfolio	9%	0%
Sustainable European Thematic Portfolio	8%	0%
Sustainable Global Thematic Portfolio	10%	0%
Sustainable Global Thematic Credit Portfolio	7%	0%
Sustainable Income Portfolio	6%	0%
Sustainable US Thematic Portfolio	9%	0%

2) Art. 8

Die betroffenen Portfolios:

- All Market Income Portfolio
- American Growth Portfolio
- American Multi-Asset Portfolio
- Asia Income Opportunities Portfolio
- Asia Pacific Local Currency Debt Portfolio
- China A Shares Equity Portfolio
- China Bond Portfolio
- China Net Zero Solutions Portfolio
- Concentrated Global Equity Portfolio
- Concentrated US Equity Portfolio
- Emerging Market Corporate Debt Portfolio
- Emerging Market Local Currency Debt Portfolio
- Emerging Markets Low Volatility Equity Portfolio
- Emerging Markets Multi-Asset Portfolio
- Euro High Yield Portfolio
- European Equity Portfolio
- Eurozone Equity Portfolio
- Financial Credit Portfolio
- Global Core Equity Portfolio
- Global Dynamic Bond Portfolio
- Global Income Portfolio
- Global Low Carbon Equity Portfolio
- Global Plus Fixed Income Portfolio
- Global Real Estate Securities Portfolio
- India Growth Portfolio
- International Health Care Portfolio
- International Technology Portfolio
- Low Volatility Equity Portfolio
- Low Volatility Total Return Equity Portfolio
- RMB Income Plus Portfolio
- Select Absolute Alpha Portfolio
- Select US Equity Portfolio
- Short Duration High Yield Portfolio
- Short Duration Income Portfolio
- US High Yield Portfolio
- US Small and Mid-Cap Portfolio

Jedes der oben genannten Portfolios bewirbt ökologische und/oder soziale Merkmale im Sinne von Artikel 8 der Verordnung (EU) 2019/2088 über nachhaltigkeitsbezogene Offenlegungspflichten im Finanzdienstleistungssektor („SFDR“).

Im Berichtszeitraum verwendete AB den Stewardship-Ansatz von AB, um ökologische und/oder soziale Merkmale zu bewerten. Weitere Informationen zum Stewardship-Ansatz von AB finden Sie in den Abschnitten zu den verantwortungsbewussten Anlagen unter: [ABGlobalStewardship.pdf \(alliancebernstein.com\)](https://www.alliancebernstein.com/ABGlobalStewardship.pdf).

Im Berichtszeitraum wurden die Bereiche Umwelt und/oder Soziales folgendermassen beworben:

- (i) durch die Integration von ESG-Faktoren (d. h. ESG-Aspekte, die Risiken oder Chancen sowie Nachhaltigkeitsrisiken darstellen können) in allen Aspekten des Anlageprozesses, wobei die Auswirkungen einer Zielanlage in Bezug auf ESG-Faktoren in allen Schritten des Anlageprozesses beurteilt werden; und
- (ii) durch . Engagement, unter anderem bei Emittenten und Regierungen, um Maßnahmen und Fortschritte bei der Erreichung von Umwelt-, Sozial- und Governance-Zielen zu fördern.

Das oben beschriebene Verfahren deckt möglicherweise nicht alle Positionen der oben genannten Portfolios ab. Darüber hinaus können bestimmte Arten von Vermögenswerten (wie Barmittel und bestimmte gleichwertige Wertpapiere) als neutral angesehen werden und würden daher nicht im oben beschriebenen Ansatz berücksichtigt. Da die vorstehenden Portfolios die EU-Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten nicht berücksichtigen, beträgt der Prozentsatz der Taxonomie-konformen Anlagen 0%.

3) Art. 6

Die dem Arya European Alpha Portfolio, dem Event Driven Portfolio und dem Multi-Strategy Alternative Portfolio zugrunde liegenden Anlagen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten.

VERWALTUNGSGESELLSCHAFT		AllianceBernstein (Luxembourg) S.à r.l. 2-4, rue Eugène Ruppert L-2453 Luxemburg RCS: B34405
VERWALTUNGSRAT DES FONDS		Bertrand Reimmel Silvio Cruz Scott Parkin Olivia Moessner Susanne van Dootingh
VERWALTUNGSRAT DER VERWALTUNGSGESELLSCHAFT		Bertrand Reimmel Silvio Cruz Yves Prussen (bis 11. Februar 2022) Steven Eisenberg Mark Manley (bis 31. Dezember 2021) John Schiavetta (seit 17. Februar 2022) Eileen Koo (seit 17. Februar 2022)
ANLAGEVERWALTER*		AllianceBernstein L.P. 501 Commerce Street Nashville, TN 37203 Vereinigte Staaten von Amerika
VERWALTUNGSSTELLE* UND DEPOTBANK		Brown Brothers Harriman (Luxembourg) S.C.A. 80, route d'Esch L-1470 Luxemburg
REGISTER- UND TRANSFERSTELLE		AllianceBernstein Investor Services ein Geschäftsbereich von AllianceBernstein (Luxembourg) S.à r.l. 2-4, rue Eugène Ruppert L-2453 Luxemburg
VERTRIEBSSTELLE		AllianceBernstein Investments ein Geschäftsbereich von AllianceBernstein (Luxembourg) S.à r.l. 2-4, rue Eugène Ruppert L-2453 Luxemburg
UNABHÄNGIGER WIRTSCHAFTSPRÜFER		Ernst & Young S.A. 35E, avenue John F. Kennedy L-1855 Luxemburg
RECHTSBERATER	<i>In Indien</i>	AZB & Partners AZB House Peninsula Corporate Park Ganpatrao Kadam Marg Lower Parel Mumbai 400 013 Indien
	<i>In Luxemburg</i>	Elvinger Hoss Prussen, société anonyme 2, place Winston Churchill B.P. 425 L-2014 Luxemburg
	<i>In den Vereinigten Staaten</i>	Dechert LLP One International Place 40th Floor 100 Oliver Street Boston, MA 02110 Vereinigte Staaten von Amerika

* Beauftragt von der Verwaltungsgesellschaft.

INDISCHE KORRESPONDENZBANK

Citibank, NA
Financial Institutions Group
Nariman Point
230 Backbay Reclamation
Mumbai 400 021
Indien

FACILITIES AGENT IM VEREINIGTEN KÖNIGREICH

AllianceBernstein Limited
50 Berkeley Street
London W1J 8HA
Großbritannien



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